1 2

Loans Price Testing as of 08/29/2008
GCP - Credit US

TESTED	TESTED	Variance
BPM 2	(All)	28,173,413

FCN	Deal	Desk
9830	[redacted]	HG
9495		HG
7673		HY
8544		FID Corp
3640		FID Corp
8426		FID Corp
9229		HG
6672		FID Corp
9188		FID Corp
8605		FID Corp
7727		FID Corp
6359		FID Corp
7392		FID Corp
8645		HY
7537		FID Corp
2799		FID Corp
5409		FID Corp
7800		FID Corp
8894		FID Corp
7938		FID Corp
8310		FID Corp
7584		FID Corp
8682		FID Corp
9434		HY
8607		HY
7442		FID Corp
8414		HY
8546		HY
4378		FID Corp
6326		FID Corp
8282		FID Corp
6434		FID Corp
7771		FID Corp
7267		FID Corp
7962		FID Corp
5377		FID Corp
8646		HY
5535		FID Corp
9919		FID Corp
5924		FID Corp
6436		FID Corp
7967		FID Corp
8447		HY
8213		FID Corp
8542		HY
5735		FID Corp
8422		FID Corp
6617		FID Corp
9735		HY
7552		FID Corp
8725		FID Corp
7376		FID Corp
9833		HG
7606		FID Corp
5724		FID Corp
3963		FID Corp
8736		FID Corp
9055		FID Corp
5418		FID Corp
8018		HY
7668		FID Corp
3801		FID Corp
6408		FID Corp

Var/MV	Coverage
0.09%	93%

						Data
Facility	Leh Mark	Composite	Primary Method	MaturityDate	HG/HY	$Var
TRANCHE I TERM LOAN	99.000	100.557113	CDS Matrix	5/19/10	HG	4,210,769
REVOLVER	100.000	99.58094592	CR Matrix	7/9/09	HG	(3,202,840)
TRANCHE B TERM LOAN	70.000	68.65	External Quote	6/4/14	HY	(3,014,724)
REVOLVER	88.000	88.891	Trading Activity	10/10/13	HY	2,757,146
REVOLVER	95.000	96.29518857	CDS Matrix	3/24/10	HG	2,683,631
REVOLVER	98.000	96.13365151	Sector Matrix	8/22/12	HG	(2,612,888)
REVOLVER	100.000	99.74697676	CDS Matrix	1/31/09	HG	(2,517,581)
5-YR DOMESTIC REVOLVER	74.000	74.313	External Quote	12/15/11	HY	2,504,000
5 YEAR REVOLVER	96.150	97.33961488	CDS Matrix	1/30/13	HG	2,379,230
REVOLVER 2 BIL	97.500	98.87859272	CR Matrix	10/10/13	HG	2,369,456
LC TRANCHE	95.000	96.66694886	CDS Matrix	6/21/12	HG	2,250,381
5 YEAR REVOLVER	88.000	86.30233503	CDS Matrix	10/20/11	HG	(2,189,988)
7-YEAR TERM LOAN	94.250	91.90244112	CDS Matrix	4/20/14	HG	(2,134,144)
US DOLLAR TERM LOAN	70.000	67.25	External Quote	10/16/14	HY	(2,128,971)
DELAYED DRAW TERM LOAN	95.250	90.63564712	Sector Matrix	5/10/12	HG	(1,978,865)
REVOLVER	90.500	93.53159996	CDS Matrix	4/14/09	HG	1,970,540
5 YEAR REVOLVING CREDIT	94.200	91.42321055	CDS Matrix	5/25/12	HG	(1,943,753)
TRANCHE A REVOLVER	95.000	97.55216481	Sector Matrix	6/11/12	HG	1,914,124
5 YR REVOLVER	95.000	99.34766807	CDS Matrix	11/29/12	HY	1,902,105
5-YEAR RCF	97.250	95.99326739	CDS Matrix	6/20/12	HG	(1,885,099)
5-YR REVOLVER	94.000	91.42321055	CDS Matrix	8/13/12	HG	(1,803,753)
5 YEAR REVOLVER	97.875	96.88535145	CDS Matrix	6/9/12	HG	(1,729,136)
5 YEAR REVOLVER	96.500	99.07497781	CDS Matrix	11/6/12	HY	1,725,235
TERM LOAN A	90.000	87.922	External Quote	3/31/14	HY	(1,716,028)
$800 ABL 5YR RC	97.000	93.625	External Quote	10/12/12	HY	(1,687,500)
GLOBAL REVOLVER	92.500	96	External Quote	5/9/12	HY	1,680,000
TERM LOAN	78.000	80.163	External Quote	8/14/15	HY	1,678,488
MULTI-CURR REVOLVER	88.000	88.667	External Quote	9/24/13	HY	1,538,212
5 YEAR REVOLVER	91.000	89.58771547	CDS Matrix	10/20/10	HG	(1,482,899)
5 YEAR REVOLVER	91.750	90.22985887	CDS Matrix	10/13/11	HG	(1,444,134)
5 YEAR REVOLVER	98.000	98.89881272	Sector Matrix	11/7/12	HG	1,438,100
5-YEAR REVOLVER	97.150	98.62187424	CDS Matrix	10/26/11	HG	1,398,281
5-YR MULTI-CCY REVOLVER	94.000	96.78698642	Sector Matrix	6/1/12	HG	1,393,493
5 YR REVOLVER	90.500	93.28240659	CDS Matrix	4/2/12	HY	1,391,203
5-YR MULTICCY REVOLVER	72.000	74.30187436	CDS Matrix	6/26/12	HG	1,381,125
5YR UNSECURED REVOLVER	97.000	99.84662585	CR Matrix	5/10/11	HG	1,377,400
REVOLVING CREDIT	70.000	67.25	External Quote	10/16/13	HY	(1,343,036)
5-YR MULTICCY REVOLVER	87.000	95.34609291	Sector Matrix	6/23/11	HY	1,311,529
REVOLVER	93.000	99.138	Trading Activity	7/31/14	HY	1,304,325
5 YEAR REVOLVER	98.700	95.31643589	CDS Matrix	12/12/12	HY	(1,302,672)
6 YEAR REVOLVER	90.750	99.21836589	CR Matrix	10/31/12	HY	1,270,255
4 YR REVOLVER	94.750	92.44626406	CR Matrix	6/28/11	HY	(1,267,055)
USD REVOLVER (ABL)	95.000	97.37084396	CDS Matrix	8/30/12	HY	1,265,891
5-YR REVOLVER	94.500	95.83086009	CDS Matrix	8/2/12	HG	1,264,317
DELAYED DRAW TERM	93.000	91.05	External Quote	10/10/14	HY	(1,250,988)
6-YR REVOLVER	92.000	95.9167	External Quote	7/3/12	HY	1,218,082
TERM LOAN A-1	96.000	94.11365393	Sector Matrix	8/24/12	HY	(1,185,703)
5 YEAR REVOLVER	79.500	75.2325034	CDS Matrix	12/6/11	HG	(1,173,562)
TERM LOAN	93.000	91.5	Trading Activity	1/31/14	HY	(1,166,855)
5 YEAR REVOLVING DOLLAR (US)	98.450	98.58217901	CDS Matrix	5/14/12	HG	1,156,566
5-YR REVOLVER	98.125	98.76255313	CDS Matrix	11/2/12	HG	1,131,657
5-YEAR MULTI-CCY REVOLVER	98.375	97.69978784	Sector Matrix	4/4/12	HG	(1,125,354)
COMMITMENT	99.000	99.98707286	CR Matrix	11/28/08	HG	1,121,508
5-YEAR REVOLVER	91.000	88.8656616	CDS Matrix	5/8/12	HG	(1,120,528)
REVOLVING CREDIT	92.500	95.5	External Quote	7/13/11	HY	1,120,000
REVOLVER	87.000	76	External Quote	6/10/10	HY	(1,100,000)
5 YR REVOLVING CREDIT	97.125	95.65984628	CDS Matrix	11/2/12	HY	(1,098,865)
TERM LOAN	98.350	97.49613018	Sector Matrix	12/27/12	HG	(1,088,684)
6 YEAR REVOLVING CREDIT	92.000	94.98547887	CDS Matrix	6/15/12	HY	1,082,236
FIRST LIEN TERM	89.000	89.7789517	Sector Matrix	10/25/14	HY	1,063,561
REVOLVER 6-YR	66.000	68.65	External Quote	6/4/13	HY	1,060,000
5-YEAR REVOLVING CREDIT FAC.	83.500	85.40378876	CDS Matrix	4/13/10	HG	1,047,084
5 YEAR REVOLVER	97.500	96.88444946	CDS Matrix	10/26/12	HG	(1,021,254)

$Var/MV	Abs $Var	Sum of Total MV
1.6%	4,210,769	267,717,333
-0.4%	3,202,840	764,302,267
-1.9%	3,014,724	156,318,997
1.0%	2,757,146	272,310,720
1.4%	2,683,631	196,840,000
-1.9%	2,612,888	137,200,000
-0.3%	2,517,581	995,000,000
0.4%	2,504,000	592,000,000
1.2%	2,379,230	192,300,000
1.4%	2,369,456	167,578,125
1.8%	2,250,381	128,250,000
-1.9%	2,189,988	113,520,000
-2.5%	2,134,144	85,681,818
-3.9%	2,128,971	54,191,995
-4.8%	1,978,865	40,847,963
3.3%	1,970,540	58,825,000
-2.9%	1,943,753	65,940,000
2.7%	1,914,124	71,250,000
4.6%	1,902,105	41,562,501
-1.3%	1,885,099	145,875,000
-2.7%	1,803,753	65,800,000
-1.0%	1,729,136	171,009,375
2.7%	1,725,235	64,655,001
-2.3%	1,716,028	74,322,661
-3.5%	1,687,500	48,500,001
3.8%	1,680,000	44,400,000
2.8%	1,678,488	60,528,000
0.8%	1,538,212	202,942,466
-1.6%	1,482,899	95,550,000
-1.7%	1,444,134	87,162,500
0.9%	1,438,100	156,800,000
1.5%	1,398,281	92,292,500
3.0%	1,393,493	47,000,000
3.1%	1,391,203	45,250,000
3.2%	1,381,125	43,200,000
2.9%	1,377,400	46,935,484
-3.9%	1,343,036	34,186,364
9.6%	1,311,529	13,671,428
6.6%	1,304,325	19,762,500
-3.4%	1,302,672	37,999,500
9.3%	1,270,255	13,612,500
-2.4%	1,267,055	52,112,500
2.5%	1,265,891	50,724,404
1.4%	1,264,317	89,775,000
-2.1%	1,250,988	59,662,500
4.3%	1,218,082	28,611,714
-2.0%	1,185,703	60,342,857
-5.4%	1,173,562	21,862,500
-1.6%	1,166,855	72,345,000
0.1%	1,156,566	861,437,500
0.6%	1,131,657	174,171,875
-0.7%	1,125,354	163,958,333
1.0%	1,121,508	112,483,333
-2.3%	1,120,528	47,775,000
3.2%	1,120,000	34,533,333
-12.6%	1,100,000	8,700,000
-1.5%	1,098,865	72,843,750
-0.9%	1,088,684	125,396,250
3.2%	1,082,236	33,350,000
0.9%	1,063,561	121,518,375
4.0%	1,060,000	26,400,000
2.3%	1,047,084	45,925,000
-0.6%	1,021,254	161,761,364

??

BPM 2	(All)

FCN	Deal	Facility	Leh Mark
263	[redacted]	REVOLVER	-
264		TRADE CLAIMS	-
265		SIMMONS TRADE CLAIM	-
305		BLACK & DECKER TRADE CLAIM	-
306		IGLOO PRODUCTS CORP TRADE CLAI	-
381		BRIDGE LOAN	-
490		TRADE CLAIM	-
501		REVOLVER	97.000
709		TERM LOAN B	1.000
745		364 DAY REVOLVER	0.001
746		LETTER OF CREDIT FACILITY	0.001
2154		LIQUIDITY FACILITY	99.350
2159		REVOLVING CREDIT	92.750
2162		364 DAY LIQUIDITY FACILITY	99.400
2163		5 YEAR LIQUIDITY FACILITY	98.875
2291		TERM WARRANTS	-
2411		5 YEAR REVOLVER	98.000
2423		REVOLVER	10.00
2446		5 YEAR REVOLVER 2	98.500
2567		TRANCHE D TERM LOAN	95.000
2598		REVOLVING CREDIT	98.00
2722		TRANCHE A REVOLVER	93.000
2733		REVOLVER	98.500
2799		REVOLVER	90.500
2802		TRANCHE B REVOLVER	92.500
2819		NON-AMORTIZING 5 YR TERM	100.00
2872		REVOLVER	90.500
2887		5 YR REVOLVER	98.000
2974		REVOLVING CREDIT	-
2980		REVOLVER '04	-
2988		364 R/C	173.000
2989		5 YR. REV	173.000
3013		TRADE CLAIM #6432	-
3052		TERM LOAN FACILITY	99.000
3141		REVOLVING CREDIT	55.000
3214		5-YEAR REVOLVER	96.000
3243		TURBINE	-
3256		TRANCHE A TERM LOAN	90.000
3300		REVOLVING CREDIT COMMITMENT	94.000
3314		5YR REVOLVER	95.500
3317		REVOLVER	95.00
3324		1.5BN 5-YEAR RCF	95.000
3427		5-YR REVOLVING CREDIT B	99.75
3437		STANDBY BOND PURCHASE -REV A	99.750
3440		TRANCHE B TERM LOAN	95.000
3472		ACQUISITION REVOLVER	96.000
3473		WORKING CAPITAL REVOLVER	96.000
3485		5YR REVOLVER	97.000
3526		REVOLVER	96.250
3536		REVOLVER	93.00
3547		USD REVOLVER	94.000
3606		REVOLVER NEW	95.500
3612		TERM LOAN	97.000
3613		REVOLVING CREDIT LOANS	94.500
3619		5YR REVOLVING	92.000
3631		REVOLVER	97.500

Coverage			Total MV	Variance	
92.6%			31,375,117,338	28,794,826	0.09%

per 100 mm

	Data TESTED					
	Sum of Total MV		Sum of Variance		Total Sum of Total MV	Total Sum of Variance
Composite	TESTED	UNTESTED	TESTED	UNTESTED		
		2,350		0	2,350	0
		2		0	2	0
		2		0	2	0
		0		0	0	0
		0		0	0	0
		78		0	78	0
		2		0	2	0
97.5	24,250,000		125,000		24,250,000	125,000
		238,000		0	238,000	0
		39		0	39	0
		83		0	83	0
		290,517,825		0	290,517,825	0
91.623	8,799,373		(106,921)		8,799,373	(106,921)
		122,858,400		0	122,858,400	0
		113,113,000		0	113,113,000	0
		0		0	0	0
		0		0	0	0
98.6316884	90,650,000		584,312		90,650,000	584,312
		45,445		0	45,445	0
99.97453974	19,700,000		294,908		19,700,000	294,908
95.623	3,460,856		22,696		3,460,856	22,696
97.86894189	4,900,000		(6,553)		4,900,000	(6,553)
95.51670138	9,469,880		256,267		9,469,880	256,267
98.72690724	39,400,000		90,763		39,400,000	90,763
93.53159996	58,825,000		1,970,540		58,825,000	1,970,540
94.93836483	22,956,033		605,137		22,956,033	605,137
		0		0	0	0
97.45870456	11,750,000		(298,602)		11,750,000	(298,602)
91.252	4,525,000		37,600		4,525,000	37,600
97.43987337	83,300,000		(476,108)		83,300,000	(476,108)
		0		0	0	0
		1		0	1	0
		35,570,278		0	35,570,278	0
		48,128,461		0	48,128,461	0
		163		0	163	0
		0		0	0	0
97.87170171	24,750,000		(282,075)		24,750,000	(282,075)
60	5,500,000		500,000		5,500,000	500,000
99.67210287	10,080,000		385,571		10,080,000	385,571
		5		0	5	0
89.667	2,503,814		(9,264)		2,503,814	(9,264)
93.123	2,937,500		(27,406)		2,937,500	(27,406)
93.02130026	33,425,000		(867,545)		33,425,000	(867,545)
94.14764041	4,750,000		(42,618)		4,750,000	(42,618)
94.11142957	70,062,500		(655,321)		70,062,500	(655,321)
99.61501517	18,226,379		(24,665)		18,226,379	(24,665)
99.61501517	16,686,121		(22,580)		16,686,121	(22,580)
93.76383183	2,842,500		(36,987)		2,842,500	(36,987)
		0		0	0	0
94.64664489	19,764,706		(278,632)		19,764,706	(278,632)
		0		0	0	0
94.65396343	4,235,294		(59,384)		4,235,294	(59,384)
		0		0	0	0
97.35664706	33,950,000		124,826		33,950,000	124,826
96.94432788	24,062,500		173,582		24,062,500	173,582
93.592	13,950,000		88,800		13,950,000	88,800
94.375	2,350,000		9,375		2,350,000	9,375
97	14,325,000		225,000		14,325,000	225,000
97	470,337		0		470,337	0
93.873	3,798,900		(25,205)		3,798,900	(25,205)
93.65	22,261,728		399,259		22,261,728	399,259
		0		0	0	0
97.94591257	2,290,116		10,474		2,290,116	10,474

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

	TESTED Data			
	UNTESTED		TESTED	
BPM 2	Sum of Total MV	Abs$Var in '000	Sum of Total MV	Abs$Var in '000
CAPITAL STRUCTURE ARB	291,948,118	0	609,187,617	802
FID CORP LOANS AMER - HG FRL	1,211,000,693	0	10,575,074,218	25,786
FID CORP LOANS AMER - HY FRL	645,272,811	0	2,264,423,199	5,323
FID CORP LOANS AMER - HY LOAN HOLDS	388,319,779	0	3,188,098,049	3,370
HG ESOTERIC		0	69,212,500	252
HG LOANS	0	0	1,084,950,094	219
HIGH YIELD BONDS	15,681,240	0	149,456,598	339
HIGH YIELD-DISTRESS AMER	251,021,053	0	2,325,264,890	6,589
HIGH YIELD-LOANS AMER	312,780,956	0	2,319,743,381	9,856
HY AMERICAS - DISTRESSED LOANS	123,250,110	0	89,116,067	228
HY AMERICAS - LOANS AMERICAS	23,154,750	0	393,335,558	2,525
HY EUROPE - LOAN SYND EUROPE	37,423,024	0	509,162,017	1,689
HY LOAN HOLDS		0	1,880,000	0
HY PROP ENERGY US	32,255,696	0	309,877,719	2,902
HY-SCT	4,170,769	0	1,085,277,308	264
LATIN MARKETS	31,040,000	0	311,633,886	501
PRIMARY MANAGED NY	107,599,330	0	169,840,248	629
RISK ARB	41,958,246	0	610,982,906	2,637
HG LATIN MARKETS	0	0		0
HY AMERICAS - ENERGY FUND	18,226,362	0	52,800,000	520
DISTRESSED & LEV EQ	6,533,380	0	135,479,003	163
HY CORPORATES LATAM	8,946,049	0	104,914,805	1,059
OTHER CONVERTS AMERICAS	75,000	0		0
FLOW TRADING		0	10,952,794	493
HY LOANS US	737,517,995	0	1,742,141,287	14,607
GPS LOAN PORTFOLIO	19,504,663	0	1,220,240,971	2,675
FID CORP LOANS EUROPE - HG FRL	66,500,000	0	29,803,840	377
DISTRESSED LOANS FINANCE	0	0	71,250,000	605
EQUITY STRATEGY LONG SHORT		0	37,999,500	444
HY DISTRESSED US	712,700	0	42,699,198	837
RATES CVA US	78,942,000	0	248,037,526	4,710
GLOBAL MEZZANINE AMERICAS		0	29,775,000	156
HY LOAN US		0	283,238,230	1,001
CMBS-AMERICAS	156,877,109	0	488,264,167	1,739
HY FLOW US		0	142,772,500	1,378
STF AMERICAS		0	90,010,368	1,577
HY PAR LOANS TRADING	0	0	347,096	2
OTHER AMERICAS		0	19,261,000	0
SPECIAL OPPORTUNITIES GP	44,000	0	110,060,000	318
UNDERWRITING		0	123,888,810	1,677
PRIN. FINANCE-AMERICAS		0	105,409,583	30
MUNIS DERIVATIVES		0	135,605,994	608
Grand Total	4,610,755,833	0	31,291,467,927	67,625

BPM 2	(Multiple Items)

	TESTED Data			
	UNTESTED			TESTED
Primary Method	Sum of Total MV	Abs$Var in '000	Sum of Variance	Sum of Total MV
Trading Activity	9,135,817	0	0	1,575,030,680
LSTA Quote	174,755,424	0	0	1,677,304,499
CDS matrix	0	0	0	9,553,149,927
CR matrix	38,598,300	0	0	1,692,791,432
Other		0		1,153,377,313
(blank)	2,022,147,742	0	0	357,046,966
Alt Process - Structuring fee		0		248,750,000
Alt Process		0		497,500,000
Grand Total	2,244,637,283	0	0	16,754,950,817

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

		#N/A		
Abs$Var in '000	Sum of Variance	Sum of Total MV	Abs$Var in '000	Sum of Variance
35	34,640		0	
2,641	2,640,720		0	
22,610	22,610,034		0	
3,616	3,615,650		0	
161	(160,664)		0	
2,001	2,000,536	3,096,344	0	0
0	0		0	
0	0		0	
30,741	30,740,916	3,096,344	0	0

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

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

7914	[redacted]	FID Corp
8765		HY
7040		FID Corp
7650		FID Corp
9392		HY
8394		HG
9169		HG
9122		FID Corp
8149		FID Corp
8573		FID Corp
4834		FID Corp
4528		FID Corp
4194		FID Corp
8986		HY
4856		FID Corp
5538		FID Corp
4521		FID Corp
4849		FID Corp
7286		FID Corp
7835		FID Corp
3314		FID Corp
4365		FID Corp
4180		FID Corp
6885		FID Corp
5420		FID Corp
7106		FID Corp
7042		FID Corp
6050		FID Corp
6639		FID Corp
8678		FID Corp
7628		FID Corp
9022		HY
8040		FID Corp
7686		FID Corp
8347		FID Corp
4612		FID Corp
4525		FID Corp
5743		FID Corp
5370		FID Corp
7535		FID Corp
8958		FID Corp
8182		FID Corp
9890		FID Corp
4549		FID Corp
8314		FID Corp
8830		FID Corp
5742		FID Corp
9253		FID Corp
9065		FID Corp
6845		FID Corp
8703		FID Corp
3324		FID Corp
9761		FID Corp
7074		FID Corp
8674		FID Corp
5752		FID Corp
7932		FID Corp
9013		FID Corp
8125		FID Corp
5741		FID Corp
6527		HY
7585		HY
4604		FID Corp
2802		FID Corp
8832		FID Corp
3964		HY
2411		FID Corp
7802		FID Corp
8285		FID Corp
7271		FID Corp
9252		FID Corp
4550		FID Corp
5455		FID Corp
7940		FID Corp

5-YR REVOLVER	97.500	99.27125467	CR Matrix	6/19/12	HG	1,018,471
CAD REVOLVER (ABL)	95.000	97.37084396	CDS Matrix	8/30/12	HY	992,338
5YR REVOLVER	98.000	97.36910532	CDS Matrix	2/25/13	HG	(985,773)
FIVE YEAR REVOLVER	98.000	98.58217901	CDS Matrix	5/13/13	HG	972,239
TERM LOAN	90.000	98.8378896	CR Matrix	5/8/12	HY	972,168
TERM LOAN	95.000	94.35832777	Sector Matrix	8/20/13	HG	(968,008)
364-DAY BRIDGE	100.000	99.90301068	CDS Matrix	1/26/09	HG	(967,468)
TERM	95.500	88.71976824	CR Matrix	1/14/13	HG	(966,183)
REVOLVER	84.000	91.59372367	CR Matrix	7/31/13	HY	961,872
5 YEAR REVOLVER	98.250	97.625	External Quote	10/2/12	HG	(937,500)
5-YR MULTI-CCY REVOLVER	97.850	98.77259764	CDS Matrix	2/17/11	HG	922,598
6-YR U.S. DOLLAR REVOLVER	93.000	96.76832828	CDS Matrix	12/1/11	HY	920,173
5 YEAR REVOLVER	98.000	95.20173967	CDS Matrix	8/15/12	HG	(895,443)
TERM	77.000	76.57149205	CDS Matrix	12/12/14	HY	(894,250)
5-YR REVOLVER	97.500	98.38931313	CDS Matrix	2/8/11	HG	889,313
5-YR REVOLVER	99.000	99.35571079	CDS Matrix	6/28/12	HG	889,277
6-YR MULTI-CCY REVOLVER	93.250	96.7242842	CDS Matrix	12/1/11	HY	888,770
5-YR REVOLVER	97.850	98.557113	CDS Matrix	2/15/11	HG	883,891
5 YEAR REVOLVER	98.250	93.86445928	CR Matrix	3/29/12	HG	(868,834)
REVOLVER	87.000	90.473	External Quote	7/3/14	HY	868,250
5YR REVOLVER	95.500	93.02130026	CDS Matrix	10/15/09	HG	(867,545)
5 YEAR REVOLVER	93.000	92.02130026	CDS Matrix	10/14/10	HG	(856,362)
5 YEAR REVOLVER	96.625	95.62591079	CDS Matrix	11/9/12	HG	(839,235)
5YR US DOLLAR	94.750	96.22789348	CDS Matrix	2/28/12	HG	812,841
REVOLVING CREDIT	97.250	94	External Quote	5/22/11	HY	(780,389)
REVOLVER CREDIT FACILITY	83.000	88.91142736	CR Matrix	2/28/13	HY	775,875
5YR REVOLVER	96.500	97.54802848	CDS Matrix	2/25/13	HG	772,921
CAD TERM LOAN (CIT AGENT)	93.000	98	External Quote	8/25/12	HY	769,175
5 YR REVOLVER	96.000	95.24179925	CDS Matrix	12/11/12	HG	(758,201)
5-YR REVOLVER	98.625	99.78150776	CR Matrix	10/23/12	HG	751,730
5-YR ASSET BASED REVOLVER	97.000	98.502	External Quote	5/11/12	HG	751,000
TERM A	99.000	100	CR Matrix	8/31/11	HY	750,000
REVOLVER	92.500	95.47758025	CR Matrix	4/25/10	HY	744,395
TERM LOAN	97.750	93.19156018	CR Matrix	6/11/12	HG	(736,188)
5-YR REVOLVER	97.000	97.7343613	CDS Matrix	8/9/12	HG	734,361
5 YEAR MULI-CCY REVOLVER	92.000	100	CR Matrix	12/30/10	HY	713,600
5-YEAR REVOLVER	94.500	95.91489382	CDS Matrix	12/19/10	HG	707,447
5YR REVOLVER	98.000	99.74562976	CR Matrix	7/6/13	HG	698,252
3YR REVOLVER	97.250	98.24554854	CDS Matrix	5/1/12	HY	696,884
REVOLVER	94.750	91.10923228	Sector Matrix	5/10/12	HG	(693,930)
MULTICURRENCY REVOLVER	97.500	96.34906515	CDS Matrix	12/10/12	HG	(690,561)
5-YR TERM LOAN	95.000	89.80837736	CR Matrix	7/31/12	HY	(688,959)
364 DAY REVOLVER	97.250	96.56284412	CDS Matrix	7/9/09	HG	(687,156)
5YR REVOLVER	99.000	95.99729417	CR Matrix	12/9/10	HG	(686,328)
TERM LOAN	97.500	91.23463303	CR Matrix	8/20/13	HY	(683,495)
TERM LOAN	97.000	92.45957307	CR Matrix	12/11/12	HG	(681,064)
5 YEAR REVOLVER	97.500	99.75024893	CR Matrix	7/6/13	HG	675,075
TERM	94.000	90.625	External Quote	7/20/12	HY	(675,000)
TERM LOAN	99.250	98.5768	External Quote	10/2/08	HG	(673,200)
364 DAY REVOLVER	98.000	93.5208	External Quote	1/6/09	HY	(671,880)
FIRST LIEN TERM	97.750	100	CR Matrix	10/26/12	HG	658,125
1.5BN 5-YEAR RCF	95.000	94.11142957	CDS Matrix	10/21/09	HG	(655,321)
SENIOR SECURED RC	94.000	93.84108473	CR Matrix	6/4/11	HY	(653,091)
5-YR REVOLVER	98.750	97.88712981	Sector Matrix	4/25/12	HG	(647,153)
TERM LOAN	95.000	95.92612593	Sector Matrix	10/26/12	HG	645,851
5 YEAR US TRANCHE	96.375	95.73340021	CDS Matrix	7/21/11	HG	(641,600)
5 YR REVOLVER	91.000	91.85532113	CDS Matrix	6/15/12	HG	641,491
SR. UNSECURED BRIDGE	62.000	64.65	External Quote	12/20/08	HY	636,000
REVOLVER	92.500	94.78763044	CR Matrix	8/7/10	HY	629,098
5 YEAR REVOLVER	97.375	98.93214701	CR Matrix	7/6/13	HG	622,859
TRANCHE B TERM LOAN	71.000	70	External Quote	11/17/14	HY	(621,894)
ADD'L TERM LOAN	73.000	71.208	External Quote	12/13/13	HY	(619,446)
REVOLVER	96.000	97.26534746	CDS Matrix	12/14/10	HY	609,092
TRANCHE B REVOLVER	92.500	94.93836483	CDS Matrix	2/28/10	HY	605,137
5YR REVOLVER	95.500	94.25	External Quote	11/21/12	HY	(593,750)
TERM LOAN	78.000	83.89069088	CR Matrix	6/11/12	HY	593,315
5 YEAR REVOLVER	98.000	98.6316884	CDS Matrix	10/14/08	HG	584,312
MULTI CURRENCY REVOLVER	95.000	96.05212388	CDS Matrix	5/6/12	HG	578,668
5 YEAR REVOLVER	98.875	99.83701153	CR Matrix	8/2/12	HG	577,207
REVOLVER	84.000	89.22689057	CR Matrix	4/2/13	HY	574,958
REVOLVER	94.000	90.625	External Quote	7/20/12	HY	(573,750)
5YR-REVOLVER	99.250	95.91824572	CR Matrix	12/9/10	HG	(571,163)
5-YR REVOLVER	98.250	99.88144274	CR Matrix	5/31/11	HG	571,005
5YR-REVOLVER	96.500	97.97541976	CDS Matrix	6/21/12	HY	568,644

1.8%	1,018,471	56,062,500
2.5%	992,338	39,763,095
-0.6%	985,773	153,125,000
0.6%	972,239	163,660,000
9.8%	972,168	9,900,000
-0.7%	968,008	143,314,286
-0.1%	967,468	997,500,000
-7.1%	966,183	13,608,750
9.0%	961,872	10,640,000
-0.6%	937,500	147,375,000
0.9%	922,598	97,850,000
4.1%	920,173	22,709,303
-2.9%	895,443	31,360,000
-0.6%	894,250	160,690,640
0.9%	889,313	97,500,000
0.4%	889,277	247,500,000
3.7%	888,770	23,854,651
0.7%	883,891	122,312,500
-4.5%	868,834	19,464,623
4.0%	868,250	21,750,000
-2.6%	867,545	33,425,000
-1.1%	856,362	81,375,000
-1.0%	839,235	81,165,000
1.6%	812,841	52,112,500
-3.3%	780,389	23,351,636
7.1%	775,875	10,893,750
1.1%	772,921	71,168,750
5.4%	769,175	14,306,661
-0.8%	758,201	96,000,000
1.2%	751,730	64,106,250
1.5%	751,000	48,500,000
1.0%	750,000	74,250,000
3.2%	744,395	23,125,000
-4.7%	736,188	15,786,625
0.8%	734,361	97,000,000
8.7%	713,600	8,206,400
1.5%	707,447	47,250,000
1.8%	698,252	39,200,000
1.0%	696,884	68,075,000
-3.8%	693,930	18,059,350
-1.2%	690,561	58,500,000
-5.5%	688,959	12,607,059
-0.7%	687,156	97,250,000
-3.0%	686,328	22,628,430
-6.4%	683,495	10,636,364
-4.7%	681,064	14,550,000
2.3%	675,075	29,250,000
-3.6%	675,000	18,800,000
-0.7%	673,200	99,250,000
-4.6%	671,880	14,700,000
2.3%	658,125	28,591,875
-0.9%	655,321	70,062,500
-0.2%	653,091	386,309,677
-0.9%	647,153	74,062,500
1.0%	645,851	66,250,000
-0.7%	641,600	96,375,000
0.9%	641,491	68,250,000
4.3%	636,000	14,880,000
2.5%	629,098	25,437,500
1.6%	622,859	38,950,000
-1.4%	621,894	44,154,508
-2.5%	619,446	25,234,135
1.3%	609,092	46,210,909
2.6%	605,137	22,956,033
-1.3%	593,750	45,362,500
7.6%	593,315	7,856,215
0.6%	584,312	90,650,000
1.1%	578,668	52,250,000
1.0%	577,207	59,325,000
6.2%	574,958	9,240,000
-3.6%	573,750	15,980,000
-3.4%	571,163	17,014,428
1.7%	571,005	34,387,500
1.5%	568,644	37,192,235

3640	[redacted]	REVOLVER	95.000
3654	[redacted]	REVOLVING CREDIT USD	92.000
3799	[redacted]	TERM LOAN	12.000
3801	[redacted]	5-YEAR REVOLVING CREDIT FAC.	83.500
3803	[redacted]	REVOLVER	94.000
3813	[redacted]	5-YEAR REVOLVER	99.300
3815	[redacted]	5-YEAR REVOLVER	99.500
3816	[redacted]	5YR RCF	98.750
3835	[redacted]	5 YEAR REVOLVER	96.000
3850	[redacted]	REVOLVING CREDIT FACILITY	92.000
3858	[redacted]	TERM LOAN	90.000
3860	[redacted]	6 YEAR REVOLVER	92.000
3911	[redacted]	5 YEAR REVOLVER	98.75
3930	[redacted]	LOANS	99.700
3937	[redacted]	5YR REVOLVING CREDIT FACILITY	99.250
3939	[redacted]	5 YEAR REVOLVER	98.250
3946	[redacted]	N319UA	-
3947	[redacted]	N352UA	-
3951	[redacted]	5-YEAR REVOLVER	98.250
3955	[redacted]	5 YR MUTLI-CCY LC FACILITY	98.000
3956	[redacted]	5 YEAR REVOLVER	99.400
3963	[redacted]	REVOLVER	87.000
3964	[redacted]	TERM LOAN	78.000
3994	[redacted]	TERM LOAN B	103.000
4014	[redacted]	TERM LOAN B	98.000
4015	[redacted]	TRANCHE A CREDIT LINKED DEP	98.000
4028	[redacted]	RC & REIMBUSEMENT	99.000
4063	[redacted]	INITIAL TERM LOAN	92.000
4064	[redacted]	REVOLVER	82.500
4065	[redacted]	5 YEAR REVOLVER	98.500
4067	[redacted]	GLOBAL REVOLVING LOANS	96.000
4068	[redacted]	TRANCHE A TERM LOAN	96.000
4087	[redacted]	5-YEAR REVOLVER	98.750
4088	[redacted]	5 YR MULTI-CURRENCY REVOLVER	96.500
4092	[redacted]	5YR REVOLVER	99.000
4126	[redacted]	5-YEAR REVOLVER	93.000
4151	[redacted]	5 YEAR REVOLVING CREDIT	99.000
4159	[redacted]	5-YEAR REVOLVER	92.000
4163	[redacted]	5 YEAR REVOLVER	99.000
4168	[redacted]	5 YEAR REVOLVER (A&R)	99.000
4180	[redacted]	5 YEAR REVOLVER	96.625
4194	[redacted]	5 YEAR REVOLVER	98.000
4195	[redacted]	REVOLVER	98.000
4197	[redacted]	REVOLVING CREDIT FACILITY	95.000
4203	[redacted]	CREDITOR TRUST AGREEMENT	4.000
4243	[redacted]	L/C FACILITY	2.000
4245	[redacted]	5-YEAR TRANCHE 1 COMMITMENT	97.500
4252	[redacted]	N788UA	1.000
4253	[redacted]	5 YEAR MULTI-CURRENCY RC	97.500
4276	[redacted]	MULTI-CCY REVOLVER	98.750
4278	[redacted]	GBP TERM A LOAN	99.00
4279	[redacted]	EURO TERM B LOAN	99.000
4286	[redacted]	5-YEAR REVOLVER	98.250
4287	[redacted]	5-YEAR REVOLVER	98.500
4307	[redacted]	REVOLVING CREDIT	98.00
4309	[redacted]	TRADE CLAIM 06431	2.000
4326	[redacted]	5 YEAR REVOLVER	98.500
4350	[redacted]	5 YEAR REVOLVER	95.500
4365	[redacted]	5 YEAR REVOLVER	93.000
4372	[redacted]	CANADIAN TERM C LOAN	99.00
4373	[redacted]	6 YR MULTI CCY REVOLVER	94.000

		0	0	0	0
96.29518857	196,840,000		2,683,631	196,840,000	2,683,631
93.5	17,664,000		288,000	17,664,000	288,000
		0	0	0	0
		2,602,211	0	2,602,211	0
85.40378876	45,925,000		1,047,084	45,925,000	1,047,084
99.75143426	2,350,000		143,786	2,350,000	143,786
99.42107713	135,361,578		165,047	135,361,578	165,047
		0	0	0	0
99.90580666	107,911,678		440,113	107,911,678	440,113
98.98996608	29,625,000		71,990	29,625,000	71,990
		0	0	0	0
95.67085324	19,200,000		(65,829)	19,200,000	(65,829)
93.5	11,040,000		180,000	11,040,000	180,000
		0	0	0	0
90	3,027,273		0	3,027,273	0
86	5,854,545		(381,818)	5,854,545	(381,818)
		29,625,000	0	29,625,000	0
99.72568729	74,775,000		19,265	74,775,000	19,265
99.74138373	21,835,000		108,104	21,835,000	108,104
98.47192904	54,037,500		122,061	54,037,500	122,061
		36,212	0	36,212	0
		31,008	0	31,008	0
98.75027818	29,475,000		150,083	29,475,000	150,083
		0	0	0	0
97.92970366	98,000,000		(70,296)	98,000,000	(70,296)
99.33726737	59,640,000		(37,640)	59,640,000	(37,640)
76	8,700,000		(1,100,000)	8,700,000	(1,100,000)
83.89069088	7,856,215		593,315	7,856,215	593,315
		34,762,500	0	34,762,500	0
97.708	692,682		(2,064)	692,682	(2,064)
97.708	1,439,389		(4,289)	1,439,389	(4,289)
97.56530654	13,860,000		(200,857)	13,860,000	(200,857)
91.5	3,754,238		(20,403)	3,754,238	(20,403)
86.34548936	5,671,875		264,377	5,671,875	264,377
		0	0	0	0
98.96360556	98,500,000		463,606	98,500,000	463,606
94.958	1,800,000		(19,538)	1,800,000	(19,538)
		0	0	0	0
98.958	1,827,689		56,316	1,827,689	56,316
98.88672056	29,625,000		41,016	29,625,000	41,016
96.25791822	27,020,000		(67,783)	27,020,000	(67,783)
99.96969994	19,800,000		193,940	19,800,000	193,940
91.657	20,708,000		(299,041)	20,708,000	(299,041)
		0	0	0	0
99.13031456	62,700,000		82,533	62,700,000	82,533
95.60530484	9,200,000		360,530	9,200,000	360,530
		0	0	0	0
98.62667247	37,125,000		(139,998)	37,125,000	(139,998)
		0	0	0	0
98.62667247	12,375,000		(46,666)	12,375,000	(46,666)
95.62591079	81,165,000		(839,235)	81,165,000	(839,235)
		0	0	0	0
95.20173967	31,360,000		(895,443)	31,360,000	(895,443)
99.42108016	22,540,000		326,848	22,540,000	326,848
100	4,750,000		250,000	4,750,000	250,000
		1,161,319	0	1,161,319	0
		91,127	0	91,127	0
99.58223541	211,250		4,512	211,250	4,512
		4,636	0	4,636	0
97.1473848	97,500,000		(352,615)	97,500,000	(352,615)
97.97155865	14,926,839		(117,668)	14,926,839	(117,668)
94.5595998	3,131,123		(140,439)	3,131,123	(140,439)
94.51538385	10,075,488		(456,411)	10,075,488	(456,411)
97.19499792	10,725,625		(115,171)	10,725,625	(115,171)
99.07529961	17,319,584		101,157	17,319,584	101,157
99.77576711	9,800,000		177,577	9,800,000	177,577
		220,000	0	220,000	0
		0	0	0	0
99.90191077	39,400,000		560,764	39,400,000	560,764
97.83112881	12,415,000		303,047	12,415,000	303,047
92.02130026	81,375,000		(856,362)	81,375,000	(856,362)
94.42477443	2,385,419		(110,241)	2,385,419	(110,241)
92	4,700,000		(100,000)	4,700,000	(100,000)

TESTED	(All)

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

BPM 2	(All)

	TESTED	Data		
	UNTESTED		TESTED	
BranchCode	Sum of Total MV	Abs$Var in '000	Sum of Total MV	Abs$Var in '000
BNKL	266,846,605	0	2,675,694,970	4,543
LBBNK	661,306,507	0	8,350,735,778	18,436
LBCB	659,014,603	0	8,059,621,867	18,969
LBHI	6,965,250	0	145,113,686	909
LBRE	16,756,072	0		0
LBSF		0	3,622,690	34
LCPI	2,999,866,796	0	12,032,178,936	33,813
NOPEL	0	0		0
LB1		0	24,500,000	75
ESLL	0	0		0
Grand Total	4,610,755,833	0	31,291,467,927	67,625

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

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

8398	[redacted]	FID Corp
5016		FID Corp
6281		FID Corp
4326		FID Corp
8354		FID Corp
6590		FID Corp
5119		FID Corp
8704		FID Corp
6062		HY
8540		FID Corp
9860		FID Corp
8870		FID Corp
7631		FID Corp
5994		FID Corp
8948		FID Corp
8385		HY
3141		FID Corp
6947		FID Corp
7954		FID Corp
5485		FID Corp
9542		FID Corp
2887		FID Corp
8449		FID Corp
5751		FID Corp
6179		FID Corp
9171		FID Corp
8192		HY
4472		FID Corp
4065		FID Corp
8019		HY
5705		FID Corp
4279		FID Corp
9190		HY
8755		HG
9770		HY
4456		FID Corp
3815		FID Corp
5877		FID Corp
5000		FID Corp
6176		FID Corp
6645		FID Corp
4416		FID Corp
6221		FID Corp
4486		FID Corp
5773		FID Corp
5226		FID Corp
6226		FID Corp
8276		FID Corp
5992		FID Corp
7599		FID Corp
8311		FID Corp
8829		FID Corp
5765		FID Corp
7287		FID Corp
5864		HY
5001		FID Corp
6644		FID Corp
8517		FID Corp
5296		FID Corp
3619		FID Corp
5683		FID Corp
8538		FID Corp
7857		FID Corp
8101		FID Corp
7005		FID Corp
7622		FID Corp
8606		FID Corp
3214		FID Corp
3860		FID Corp
5854		FID Corp
8872		FID Corp
7326		FID Corp
8432		HY
9128		FID Corp

5 YEAR REVOLVER	98.500	98.97263217	CDS Matrix	8/17/12	HG	567,159
5YR REVOLVER	99.300	99.86579782	CR Matrix	3/14/11	HG	565,798
5 YEAR REVOLVER	95.000	97.80652739	CDS Matrix	11/28/11	HY	561,305
5 YEAR REVOLVER	98.500	99.90191077	CR Matrix	9/30/10	HG	560,764
REVOLVING CREDIT FACILITY	97.000	99.78117609	CR Matrix	8/16/12	HG	556,235
6-YR DOLLAR REVOLVER	85.000	83.75	External Quote	12/1/12	HY	(550,000)
5YR - RCF	98.000	99.24556525	CDS Matrix	5/3/11	HG	548,049
REVOLVER	96.750	98.68785773	CR Matrix	10/26/12	HG	542,600
TERM LOAN	73.000	71.208	External Quote	6/13/13	HY	(540,135)
5 YEAR REVOLVER	98.000	99.78104212	CR Matrix	9/20/12	HG	534,313
REVOLVER	86.000	91.3257345	CR Matrix	7/11/13	HY	532,573
REVOLVER	97.500	98.52669691	CDS Matrix	6/29/12	HG	513,348
5-YR REVOLVER	97.000	97.50799919	CDS Matrix	5/11/12	HG	507,999
5YR UNSECURED REVOLVER	98.125	98.62852792	CDS Matrix	8/24/12	HG	503,528
TERM LOAN	94.000	99.02338872	CR Matrix	2/20/11	HG	502,339
TERM LOAN	98.000	100	CR Matrix	2/13/14	HY	500,000
REVOLVING CREDIT	55.000	60	External Quote	8/10/09	HY	500,000
REVOLVER	84.000	87.25	External Quote	2/6/13	HY	487,500
SENIOR REVOLVING	95.000	100	CR Matrix	6/25/09	HY	485,000
5-YR REVOLVER	90.000	96.86113992	CR Matrix	6/21/11	HY	484,316
364 DAY REVOLVER	99.000	99.95810182	CR Matrix	4/22/09	HG	479,051
5 YR REVOLVER	98.000	97.43987337	CDS Matrix	5/4/12	HG	(476,108)
REVOLVER	97.000	96.04885822	CR Matrix	8/1/10	HY	(475,571)
5-YR REVOLVER	98.600	99.95624499	CR Matrix	7/7/12	HG	474,686
FIVE-YEAR REVOLVER	99.000	99.94829239	CR Matrix	9/28/12	HG	474,146
REVOLVING CREDIT	98.250	92.98559571	CR Matrix	1/29/13	HG	(473,796)
REVOLVER	90.000	91	Trading Activity	7/30/13	HY	466,667
5-YEAR MULTICURRENCY REVOLVER	97.250	96.47653775	CDS Matrix	11/14/12	HG	(464,077)
5 YEAR REVOLVER	98.500	98.96360556	CDS Matrix	7/14/10	HG	463,606
SYNTHETIC LC	89.000	90.83655527	CR Matrix	10/25/14	HY	458,494
5-YR DOLLAR COMMITMENT	77.500	78.30187436	CDS Matrix	6/28/11	HG	457,068
EURO TERM B LOAN	99.000	94.51538385	CR Matrix	10/13/11	HY	(456,411)
5 YEAR ABL REVOLVER	99.000	98.292	External Quote	1/31/13	HY	(455,447)
REVOLVER	94.000	92.67152213	Sector Matrix	8/20/13	HG	(453,055)
US TRANCHE A $ TERM LOAN	88.000	83.5	External Quote	12/20/13	HY	(444,656)
6 YEAR REVOLVER	90.000	92.95318866	CR Matrix	11/23/11	HY	442,978
5-YEAR REVOLVER	99.500	99.90580666	CR Matrix	4/15/10	HG	440,113
REVOLVER	95.125	94.25	External Quote	11/16/12	HY	(437,500)
5-YR JAPANESE REVOLVER	64.500	63.625	External Quote	3/23/11	HG	(437,500)
5-YR REVOLVER	93.000	95.18245519	CDS Matrix	10/6/11	HY	436,491
5 YEAR REVOLVER	97.250	98.18009034	CDS Matrix	12/14/12	HG	435,980
5 YEAR REVOLVING CREDIT	96.000	96.72641149	CDS Matrix	10/21/10	HY	435,847
DELAYED DRAW TERM LOAN	97.100	95.3650652	CDS Matrix	10/4/11	HY	(435,593)
2.5BN SENIOR CREDIT FACILITY	98.500	98.10175929	CDS Matrix	9/30/11	HG	(430,100)
5-YR REVOLVER	99.050	98.9700242	CDS Matrix	7/12/11	HG	(427,871)
5YR RCF	99.000	99.8555471	CR Matrix	3/30/11	HG	427,774
REVOLVER	98.500	94.61816175	CR Matrix	9/28/11	HG	(427,002)
5 YEAR REVOLVER	96.750	97.03278548	CDS Matrix	7/31/12	HG	424,178
5 YEAR REVOLVER	95.000	93.7908339	CR Matrix	8/15/11	HY	(423,208)
REVOLVER (WELLS FARGO AGENT)	91.000	92.223	External Quote	5/4/13	HY	421,935
US TRANCHE	96.500	92.87566887	CR Matrix	8/20/12	HY	(420,093)
REVOLVER	96.500	100	CR Matrix	12/11/12	HG	420,000
5 YEAR REVOLVING CREDIT	98.750	99	External Quote	7/26/11	HG	419,643
5 YEAR REVOLVER	98.250	97.75727219	CDS Matrix	4/3/13	HG	(409,343)
SECOND LIEN TERM LOAN	100.000	89.80837736	CR Matrix	7/31/12	HY	(407,665)
5-YR JAPANESE TERM LOAN	66.000	67.625	External Quote	3/23/11	HG	406,250
5 YEAR REVOLVER	98.000	98.53914219	CDS Matrix	12/14/12	HG	404,357
5YR MULTI CURR REVOLVER	96.250	96.47453724	CDS Matrix	9/19/12	HG	404,167
5 YEAR REVOLVER	98.250	99.85423902	CR Matrix	4/24/11	HG	401,060
5YR REVOLVING	92.000	93.65	External Quote	1/31/10	HY	399,259
RENEWED REVOLVER	94.000	95.9167	External Quote	7/3/12	HY	397,992
MULTI REVOLVER	96.000	96.78959758	CDS Matrix	9/20/12	HY	394,799
5 YEAR REVOLVER	95.000	98.9456792	CDS Matrix	6/12/12	HY	394,568
5 YEAR REVOLVER	95.875	96.36408268	CDS Matrix	7/11/12	HG	391,266
REVOLVER	88.000	89.9464	External Quote	2/13/13	HY	389,280
REVOLVER	64.000	62.8214	External Quote	5/29/13	HY	(388,938)
REVOLVER	98.000	98.80547345	CDS Matrix	2/16/11	HY	386,627
5-YEAR REVOLVER	96.000	99.67210287	CDS Matrix	9/21/09	HY	385,571
6 YEAR REVOLVER	92.000	86	External Quote	6/30/11	HY	(381,818)
REVOLVER	92.250	94.79359212	CR Matrix	3/1/11	HY	381,539
5YR REVOLVER	98.000	98.53276911	CR Matrix	11/27/12	HG	380,549
5-YEAR REVOLVER	96.750	96.46375552	CDS Matrix	4/4/13	HG	(379,274)
TERM LOAN	92.000	91.625	External Quote	2/21/15	HY	(376,061)
3 YR REVOLVER	95.000	94.25567039	CR Matrix	1/18/11	HY	(372,165)

0.5%	567,159	118,200,000
0.6%	565,798	99,300,000
3.0%	561,305	19,000,000
1.4%	560,764	39,400,000
2.9%	556,235	19,400,000
-1.5%	550,000	37,400,000
1.3%	548,049	43,120,000
2.0%	542,600	27,090,000
-2.5%	540,135	22,003,280
1.8%	534,313	29,400,000
6.2%	532,573	8,600,000
1.1%	513,348	48,750,000
0.5%	507,999	97,000,000
0.5%	503,528	98,125,000
5.3%	502,339	9,400,000
2.0%	500,000	24,500,000
9.1%	500,000	5,500,000
3.9%	487,500	12,600,000
5.3%	485,000	9,215,000
7.6%	484,316	6,352,941
1.0%	479,051	49,500,000
-0.6%	476,108	83,300,000
-1.0%	475,571	48,500,000
1.4%	474,686	34,510,000
1.0%	474,146	49,500,000
-5.4%	473,796	8,842,500
1.1%	466,667	42,000,000
-0.8%	464,077	58,350,000
0.5%	463,606	98,500,000
2.1%	458,494	22,218,750
1.0%	457,068	44,175,000
-4.5%	456,411	10,075,488
-0.7%	455,447	63,685,417
-1.4%	453,055	32,057,143
-5.1%	444,656	8,695,500
3.3%	442,978	13,500,000
0.4%	440,113	107,911,678
-0.9%	437,500	47,562,500
-1.4%	437,500	32,250,000
2.3%	436,491	18,600,000
1.0%	435,980	45,585,938
0.8%	435,847	57,600,000
-1.8%	435,593	24,379,036
-0.4%	430,100	106,380,000
-0.1%	427,871	529,917,500
0.9%	427,774	49,500,000
-3.9%	427,002	10,835,000
0.3%	424,178	145,125,000
-1.3%	423,208	33,250,000
1.3%	421,935	31,395,000
-3.8%	420,093	11,185,227
3.6%	420,000	11,580,000
0.3%	419,643	165,758,929
-0.5%	409,343	81,623,077
-10.2%	407,665	4,000,000
2.5%	406,250	16,500,000
0.6%	404,357	73,500,000
0.2%	404,167	173,250,000
1.6%	401,060	24,562,500
1.8%	399,259	22,261,728
2.0%	397,992	19,518,550
0.8%	394,799	48,000,000
4.2%	394,568	9,500,000
0.5%	391,266	76,700,000
2.2%	389,280	17,600,000
-1.8%	388,938	21,120,000
0.8%	386,627	47,040,000
3.8%	385,571	10,080,000
-6.5%	381,818	5,854,545
2.8%	381,539	13,837,500
0.5%	380,549	70,000,000
-0.3%	379,274	128,193,750
-0.4%	376,061	92,260,409
-0.8%	372,165	47,500,000

4378	[redacted]	5 YEAR REVOLVER	91.000
4401	[redacted]	5-YEAR REVOLVER	99.500
4416	[redacted]	5 YEAR REVOLVING CREDIT	96.00
4418	[redacted]	AT&T CLAIM	1.000
4443	[redacted]	SENIOR SECURED REVOLVER	90.250
4447	[redacted]	5-YR REVOLVER	91.000
4456	[redacted]	6 YEAR REVOLVER	90.000
4458	[redacted]	$410MM U.S. RCF WT. L/CS	96.000
4459	[redacted]	$350 MULTI-CURRENCY EURO RCF	96.000
4465	[redacted]	US SECURED TRANCHE	74.000
4469	[redacted]	REVOLVER	85.000
4471	[redacted]	TRANCHE B	97.000
4472	[redacted]	5-YEAR MULTICURRENCY REVOLVER	97.250
4486	[redacted]	2.5BN SENIOR CREDIT FACILITY	98.500
4488	[redacted]	TERM LOAN	94.000
4490	[redacted]	REVOLVING CREDIT	96.000
4496	[redacted]	TRADE CLAIM # 185	2.000
4499	[redacted]	REVOLVER	96.000
4503	[redacted]	286.5M TERM B EURO	97.500
4520	[redacted]	CLASS 4 CLAIM	2.000
4521	[redacted]	6-YR MULTI-CCY REVOLVER	93.250
4525	[redacted]	5-YEAR REVOLVER	94.500
4528	[redacted]	6-YR U.S. DOLLAR REVOLVER	93.000
4537	[redacted]	5YR- MULTI-CURR CREDIT FAC.	98.500
4538	[redacted]	5-YEAR REVOLVER	99.500
4549	[redacted]	5YR REVOLVER	99.000
4550	[redacted]	5YR-REVOLVER	99.25
4556	[redacted]	5-YEAR REVOLVER	97.000
4558	[redacted]	5 YEAR REVOLVER	99.100
4564	[redacted]	CLAIM 035504	1.000
4565	[redacted]	5-YEAR REVOLVER	99.500
4572	[redacted]	US FACILITY COMMITMENT	90.000
4576	[redacted]	5-YEAR REVOLVER	98.125
4589	[redacted]	1ST LIEN - 1.5BN RCF	93.000
4592	[redacted]	1ST LIEN - 5.0BN TERM LOAN B	95.000
4597	[redacted]	FORTRESS	-
4604	[redacted]	REVOLVER	96.000
4612	[redacted]	5 YEAR MULI-CCY REVOLVER	92.00
4628	[redacted]	PRE-DISTRIBUTION	4.000
4641	[redacted]	FRENCH TERM LOAN A	93.000
4643	[redacted]	SIX YEAR REVOLVER	93.000
4657	[redacted]	LOANS	100.000
4676	[redacted]	TERM LOAN B	90.000
4709	[redacted]	CREDIT-LINKED DEPOSIT	96.000
4629	[redacted]	TERM LOAN	20.000
4830	[redacted]	REVOLVER	37.500
4834	[redacted]	5-YR MULTI-CCY REVOLVER	97.850
4849	[redacted]	5-YR REVOLVER	97.850
4856	[redacted]	5-YR REVOLVER	97.500
4861	[redacted]	CALYON CLM 39914 N597UA	1.000
4872	[redacted]	N368UA-DEFICIANCY CLAIM	-
4874	[redacted]	TRADE CLAIM #99164	2.000
4875	[redacted]	TRADE CLAIM #99165	-
4876	[redacted]	TRADE CLAIM #99166	1.000
4877	[redacted]	TRADE CLAIM #99167	-
4881	[redacted]	CURR LEV B REVOLVER	94.000
4882	[redacted]	REVOLVING CREDIT	91.500
4894	[redacted]	STUB SHARES-LITIGATION TRUST	1.000
4895	[redacted]	STUB SHARES - LITIGATION TRUST	3.000
4896	[redacted]	STUB SHARES - LITIGATION TRUST	1.000
4900	[redacted]	BOEING 777-222-DEFICIANCY CLAI	1.000
4905	[redacted]	4YR MULTI-CCY REVOLVER	99.600
4906	[redacted]	5YR MULTI-CCY REVOLVER	99.400
4936	[redacted]	CARGILL	10.000
4939	[redacted]	LT ABN AMOR CLAIM	2.000

89.58771547	95,550,000		(1,482,899)	95,550,000	(1,482,899)
99.67367299	42,287,500		73,811	42,287,500	73,811
96.72641149	57,600,000		435,847	57,600,000	435,847
		48,421	0	48,421	0
92.123	9,205,500		191,046	9,205,500	191,046
91.72362194	6,142,500		48,844	6,142,500	48,844
92.95318866	13,500,000		442,978	13,500,000	442,978
		0	0	0	0
96.5	16,320,000		85,000	16,320,000	85,000
96.5	24,240,000		126,250	24,240,000	126,250
		0	0	0	0
74	7,350,000		0	7,350,000	0
86.125	6,800,000		90,000	6,800,000	90,000
94.39229241	4,850,000		(130,385)	4,850,000	(130,385)
		0	0	0	0
96.47653775	58,350,000		(464,077)	58,350,000	(464,077)
		0	0	0	0
98.10175929	106,380,000		(430,100)	106,380,000	(430,100)
94.23	876,499		2,145	876,499	2,145
		0	0	0	0
97.7776832	1,920,000		35,554	1,920,000	35,554
		1,100,000	0	1,100,000	0
		24,000,000	0	24,000,000	0
96.5	10,405,761		(106,726)	10,405,761	(106,726)
		166,180	0	166,180	0
96.7242842	23,854,651		888,770	23,854,651	888,770
98.9882325	47,250,000		2,244,116	47,250,000	2,244,116
96.76832828	22,709,303		920,173	22,709,303	920,173
		0	0	0	0
98.12825603	93,575,000		(353,157)	93,575,000	(353,157)
99.49781427	47,488,636		(1,043)	47,488,636	(1,043)
		0	0	0	0
95.99729417	22,628,430		(686,328)	22,628,430	(686,328)
95.91824572	17,014,428		(571,163)	17,014,428	(571,163)
		31,040,000	0	31,040,000	0
99.82315951	49,550,000		361,580	49,550,000	361,580
		48,658	0	48,658	0
99.49781427	37,990,909		(835)	37,990,909	(835)
91.192	13,500,000		178,800	13,500,000	178,800
98.17368098	196,250,000		97,362	196,250,000	97,362
94.4196	1,779,530		27,164	1,779,530	27,164
94.4196	3,606,800		(22,036)	3,606,800	(22,036)
		20,769	0	20,769	0
97.26534746	46,210,909		609,092	46,210,909	609,092
100	8,206,400		713,600	8,206,400	713,600
		100,000	0	100,000	0
94.4196	10,193,344		155,596	10,193,344	155,596
93.3333	41,850,000		149,985	41,850,000	149,985
		18,500,000	0	18,500,000	0
89.667	2,705,547		(10,011)	2,705,547	(10,011)
94.78	626,739		(7,965)	626,739	(7,965)
		983,770	0	983,770	0
		24,157,781	0	24,157,781	0
		0	0	0	0
98.77259764	97,850,000		922,598	97,850,000	922,598
		0	0	0	0
98.557113	122,312,500		883,891	122,312,500	883,891
98.38931313	97,500,000		889,313	97,500,000	889,313
		18,796	0	18,796	0
		44,291	0	44,291	0
		195,082	0	195,082	0
		59	0	59	0
		9,660	0	9,660	0
		43	0	43	0
94.375	7,050,000		28,125	7,050,000	28,125
91.873	15,097,500		61,545	15,097,500	61,545
		712,850	0	712,850	0
		632,105	0	632,105	0
		517,666	0	517,666	0
		112,304	0	112,304	0
99.72074029	24,900,000		30,185	24,900,000	30,185
99.64836573	24,850,000		62,091	24,850,000	62,091
		268,273	0	268,273	0
		30,670	0	30,670	0

[redacted]

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

9720	[redacted]	FID Corp
6220		FID Corp
5766		FID Corp
4558		FID Corp
8294		HY
4159		FID Corp
4970		FID Corp
7073		FID Corp
9403		FID Corp
4537		FID Corp
6632		FID Corp
4253		FID Corp
6453		FID Corp
9431		FID Corp
8190		FID Corp
7982		FID Corp
7641		HY
6628		FID Corp
5088		FID Corp
6707		HY
4195		FID Corp
6381		FID Corp
7404		FID Corp
6277		FID Corp
5255		FID Corp
6380		HY
6325		FID Corp
8138		FID Corp
8395		FID Corp
8805		FID Corp
5545		FID Corp
9784		FID Corp
4350		FID Corp
4126		FID Corp
2819		FID Corp
8754		HY
7497		FID Corp
7420		HY
7072		FID Corp
2446		FID Corp
5361		HY
3654		HY
8616		FID Corp
3052		FID Corp
8947		FID Corp
9054		FID Corp
8421		FID Corp
3472		FID Corp
6882		HY
8813		FID Corp
9858		FID Corp
7355		FID Corp
8218		HY
9776		HY
9783		FID Corp
6606		FID Corp
8614		FID Corp
7065		HY
5732		FID Corp
4064		FID Corp
7951		HY
5243		FID Corp
6641		FID Corp
5208		FID Corp
7051		FID Corp
7616		FID Corp
2722		FID Corp
7687		FID Corp
7813		FID Corp
4197		FID Corp
5059		FID Corp
4996		FID Corp
8431		HY
8191		FID Corp

REVOLVER	92.000	98.18	External Quote	5/13/13	HY	370,800
TERM LOAN	97.100	95.3650652	CDS Matrix	10/4/11	HY	(366,815)
5 YR MULTI CCY REVOLVER	98.750	99.00257602	CDS Matrix	7/26/11	HG	366,235
5 YEAR REVOLVER	99.100	99.82315951	CR Matrix	12/16/11	HG	361,580
REVOLVER	85.000	85.6875	External Quote	8/7/13	HY	360,938
5-YEAR REVOLVER	92.000	95.60530484	CR Matrix	8/12/10	HY	360,530
5YR-RCF	99.250	99.47087627	CDS Matrix	2/28/11	HG	360,028
5-YR REVOLVER	98.250	97.77196834	CDS Matrix	4/25/12	HG	(358,524)
TERM LOAN	99.000	99.64609717	CR Matrix	3/13/10	HG	355,353
5YR- MULTI-CURR CREDIT FAC.	98.500	98.12825603	CDS Matrix	12/29/10	HG	(353,157)
5YR REVOLVER	98.300	99.76995159	CR Matrix	12/6/12	HG	352,788
5 YEAR MULTI-CURRENCY RC	97.500	97.1473848	CDS Matrix	10/28/10	HG	(352,615)
5-YR REVOLVER	98.000	99.05450192	CDS Matrix	12/15/11	HG	351,501
REVOLVER	97.750	98.09433208	CDS Matrix	4/16/13	HG	344,332
USD RC	81.000	76.333	External Quote	7/25/13	HY	(343,162)
5-YR REVOLVER	98.625	98.96637047	CDS Matrix	6/28/12	HG	341,370
UK TERM LOAN	85.000	82	External Quote	5/11/14	HY	(339,473)
3 YEAR REVOLVER	98.500	97.98133861	CR Matrix	6/26/11	HG	(337,130)
FIRST LIEN REVOLVING CREDIT	96.000	93.6417405	CR Matrix	3/30/11	HY	(336,052)
TRANCHE E TERM LOAN	99.000	95.295071	CR Matrix	3/31/11	HY	(334,780)
REVOLVER	98.000	99.42108016	CR Matrix	8/17/12	HG	326,848
REVOLVER	85.000	83.854	External Quote	10/24/12	HY	(322,313)
5-YR REVOLVER	98.250	98.52993197	CDS Matrix	4/12/12	HG	321,922
5 YEAR REVOLVER	90.000	93.55970031	CR Matrix	11/3/11	HY	320,373
5 YEAR REVOLVER	94.000	89.76152255	CR Matrix	9/25/12	HY	(317,886)
TERM B-2 LOAN	89.000	87.854	External Quote	10/24/13	HY	(317,678)
REVOLVER	96.000	99.09407181	CDS Matrix	10/16/09	HY	309,407
5-YR REVOLVER	95.250	94.56397549	CDS Matrix	8/1/12	HG	(308,711)
REVOLVING FACILITY	88.000	84.163	External Quote	8/16/13	HY	(306,960)
REVOLVER	97.000	97.688	External Quote	11/19/12	HG	306,160
5-YR MULTICCY COMMITMENT	77.500	78.30187436	CDS Matrix	6/28/11	HG	304,712
364-DAY REVOLVER	99.675	99.83329358	CDS Matrix	6/11/09	HG	303,924
5 YEAR REVOLVER	95.500	97.83112881	CDS Matrix	10/6/10	HY	303,047
5-YEAR REVOLVER	93.000	91.657	External Quote	7/28/10	HY	(299,041)
NON-AMORTIZING 5 YR TERM	100.000	97.45870456	CR Matrix	5/24/09	HG	(298,602)
TERM LOAN	99.000	100	CR Matrix	11/8/11	HY	298,500
5-YR REVOLVER	97.500	97.89768745	CDS Matrix	5/21/12	HG	298,266
8.5-YR 3RD LIEN PIK TERM LOAN	85.000	81.75	External Quote	10/19/15	HY	(297,110)
MULTI-CURR REVOLVER	94.750	96.22789348	CDS Matrix	2/28/12	HG	295,579
5 YEAR REVOLVER 2	98.500	99.97453974	CR Matrix	10/23/08	HG	294,908
TRANCHE B TERM LOAN	95.000	91.373	External Quote	4/28/13	HY	(290,464)
REVOLVING CREDIT USD	92.000	93.5	External Quote	8/9/13	HY	288,000
TERM LOAN	97.000	98.14965518	CDS Matrix	10/4/10	HG	287,414
TERM LOAN FACILITY	99.000	97.87170171	CR Matrix	7/7/09	HG	(282,075)
REVOLVER	95.000	93.873	External Quote	12/13/12	HY	(281,750)
5 YR REVOLVING CREDIT	96.000	97.875	Trading Activity	12/21/12	HY	281,250
REVOLVER	95.750	94.11365393	Sector Matrix	8/24/12	HY	(280,516)
ACQUISITION REVOLVER	96.000	94.64664489	CR Matrix	11/10/10	HY	(278,632)
TERM A	100.000	100.2487164	CR Matrix	12/31/11	HY	278,562
REVOLVING	97.000	99.77159382	CR Matrix	11/27/12	HG	277,159
TRANCHE A REVOLVER	97.000	90.82307734	CR Matrix	7/11/13	HY	(276,675)
TERM LOAN	97.500	99.18101452	CR Matrix	3/30/09	HY	276,398
TERM	90.000	89.591	External Quote	7/31/14	HY	(276,229)
REVOLVER	99.000	96.23973663	CDS Matrix	12/6/08	HY	(276,026)
364-DAY REVOLVER	99.700	99.85715218	CDS Matrix	6/12/09	HG	275,016
TERM LOAN	95.500	93.86829084	CR Matrix	1/18/12	HY	(274,841)
TERM LOAN	98.750	97.21004292	CR Matrix	10/12/10	HY	(274,112)
TERM C FACILITY	97.000	94.0833	External Quote	2/23/15	HY	(271,071)
5YR REVOLVER	96.000	94.677073	CDS Matrix	8/12/12	HG	(264,585)
REVOLVER	82.500	86.34548936	CDS Matrix	7/7/11	HY	264,377
TERM LOAN	95.000	94.5114	External Quote	7/25/14	HY	(263,358)
5YR REVOLVER	95.000	96.70099737	CDS Matrix	5/26/11	HY	261,954
REVOLVER	97.250	98.18009034	CDS Matrix	12/14/12	HG	261,588
1.5BN 5YR -RCF	98.650	99.20551808	CDS Matrix	4/6/12	HG	258,316
5YR REVOLVER	98.500	98.29876998	CDS Matrix	2/26/12	HG	(256,864)
TERM LOAN B	95.750	96.8270363	CDS Matrix	5/10/12	HG	256,604
TRANCHE A REVOLVER	93.000	95.51670138	CDS Matrix	2/28/10	HY	256,267
5 YR REVOLVER	96.250	95.82720164	CDS Matrix	5/24/12	HG	(253,679)
LETTER OF CREDIT	98.500	99.22341162	CR Matrix	6/8/12	HG	253,194
REVOLVING CREDIT FACILITY	95.000	100	CDS Matrix	6/22/09	HY	250,000
5YR REVOLVER	98.750	99.33816165	CDS Matrix	4/6/11	HG	249,969
5-YR US TERM LOAN	66.000	67.625	External Quote	3/23/11	HG	243,750
REVOLVING FACILITY	87.000	87.625	External Quote	8/21/13	HY	240,625
ALTERNATIVE CURRENCY RC	81.000	76.333	External Quote	7/25/13	HY	(240,213)

6.7%	370,800	5,520,000
-1.8%	366,815	20,529,714
0.3%	366,235	143,187,500
0.7%	361,580	49,550,000
0.8%	360,938	44,625,000
3.9%	360,530	9,200,000
0.2%	360,028	161,777,500
-0.5%	358,524	73,687,500
0.7%	355,353	54,450,000
-0.4%	353,157	93,575,000
1.5%	352,788	23,592,000
-0.4%	352,615	97,500,000
1.1%	351,501	32,666,666
0.4%	344,332	97,750,000
-5.8%	343,162	5,955,882
0.3%	341,370	98,625,000
-3.5%	339,473	9,618,388
-0.5%	337,130	64,025,000
-2.5%	336,052	13,680,000
-3.7%	334,780	8,945,720
1.5%	326,848	22,540,000
-1.3%	322,313	23,906,250
0.3%	321,922	112,987,500
4.0%	320,373	8,100,000
-4.5%	317,886	7,050,000
-1.3%	317,678	24,671,342
3.2%	309,407	9,600,000
-0.7%	308,711	42,862,500
-4.4%	306,960	7,040,000
0.7%	306,160	43,165,000
1.0%	304,712	29,450,000
0.2%	303,924	191,376,000
2.4%	303,047	12,415,000
-1.4%	299,041	20,708,000
-2.5%	298,602	11,750,000
1.0%	298,500	29,551,500
0.4%	298,266	73,125,000
-3.8%	297,110	7,770,581
1.6%	295,579	18,950,000
1.5%	294,908	19,700,000
-3.8%	290,464	7,607,974
1.6%	288,000	17,664,000
1.2%	287,414	24,250,000
-1.1%	282,075	24,750,000
-1.2%	281,750	23,750,000
2.0%	281,250	14,400,000
-1.7%	280,516	16,414,285
-1.4%	278,632	19,764,706
0.2%	278,562	112,000,000
2.9%	277,159	9,700,000
-6.4%	276,675	4,344,792
1.7%	276,398	16,031,250
-0.5%	276,229	60,783,933
-2.8%	276,026	9,900,000
0.2%	275,016	174,475,000
-1.7%	274,841	16,085,781
-1.6%	274,112	17,577,500
-3.0%	271,071	9,014,953
-1.4%	264,585	19,200,000
4.7%	264,377	5,671,875
-0.5%	263,358	51,205,577
1.8%	261,954	14,630,000
1.0%	261,588	27,351,563
0.6%	258,316	45,872,250
-0.2%	256,864	125,732,472
1.1%	256,604	22,812,438
2.7%	256,267	9,469,880
-0.4%	253,679	57,750,000
0.7%	253,194	34,475,000
5.3%	250,000	4,750,000
0.6%	249,969	41,968,750
2.5%	243,750	9,900,000
0.7%	240,625	33,495,000
-5.8%	240,213	4,169,118

4952	[redacted]	REVOLVING CREDIT	86.000
4953		TRANCHE A-1 TERM LOAN	88.000
4954		PRATT & WHIT	1.000
4968		5-YR REVOLVER	99.000
4969		5 YEAR REVOLVER	99.500
4970		5YR-RCF	99.250
4974		DOLLAR DELAYED DRAW TL	97.100
4975		DOLLAR REVOLVING CREDIT	97.100
4976		TRANCHE A TERM LOAN	97.100
4985		5-YR REVOLVER	97.500
4996		5-YR US TERM LOAN	66.000
5000		5-YR JAPANESE REVOLVER	64.500
5001		5-YR JAPANESE TERM LOAN	66.000
5011		MULTI-CCY REVOLVING CREDIT	97.100
5012		MULTI-CCY DELAYED DRAW TL	97.100
5014		REVOLVER	89.000
5016		5YR REVOLVER	99.300
5033		5YR - RCF	98.875
5054		5YR REVOLVER	98.750
5059		5YR REVOLVER	98.750
5060		5YR REVOLVER	98.750
5086		CARADM	90.00
5088		FIRST LIEN REVOLVING CREDIT	96.000
5094		TRANCHE B TERM LOAN	97.000
5098		5-YR TERM LOAN	99.250
5119		5YR - RCF	98.000
5122		REVOLVER	88.000
5124		TERM LOAN	90.000
5178		DELAY DRAW TERM LOAN	96.000
5179		INITIAL TERM LOAN	96.000
5191		DOMESTIC REVOLVER	94.000
5192		FOREIGN REVOLVER	92.500
5208		1.5BN 5YR -RCF	98.650
5209		LIQUIDATING TRUST	-
5226		5YR RCF	99.000
5243		5YR REVOLVER	95.000
5245		6YR TERM B DELAYED DRAW PROJEC	97.000
5255		5 YEAR REVOLVER	94.000
5291		5 YEAR REVOLVER	98.500
5296		5 YEAR REVOLVER	98.250
5339		5YR RCF	99.000
5343		REVOLVER	97.000
5361		TRANCHE B TERM LOAN	95.000
5362		REVOLVER	91.000
5363		7YR TERM B FUNDED PROJECT	97.000
5364		REVOLVING CREDIT	88.000
5370		3YR REVOLVER	97.250
5371		MBIA CLAIM	2.000
5374		TRANCHE A	92.000
5377		5YR UNSECURED REVOLVER	97.000
5402		5YR REVOVLER	99.150
5409		5 YEAR REVOLVING CREDIT	94.200
5414		MULTI-CCY REVOLVING CREDIT	94.000
5415		TRANCHE A TERM LOAN (AUD)	96.500
5417		TRANCHE C TERM LOANS (CAD)	96.500
5418		6 YEAR REVOLVING CREDIT	92.000
5420		REVOLVING CREDIT	97.250
5431		REVOLVER - 5YR	94.000
5455		5-YR REVOLVER	98.250
5485		5-YR REVOLVER	90.000
5501		ENRON ALLOWED CLAIM 11189	2.000
5508		REVOLVER	89.500
5513		STUB SHARES/LITIGATION TRUST	1.000
5525		4YR REVOLVER	96.500

85.3333	20,640,000		(160,008)	20,640,000	(160,008)
87.625	7,977,895		(33,997)	7,977,895	(33,997)
		800,000	0	800,000	0
99.35142841	19,800,000		70,286	19,800,000	70,286
99.86072314	17,910,000		64,930	17,910,000	64,930
99.47087627	161,777,500		360,028	161,777,500	360,028
		0	0	0	0
96.21113964	16,483,111		(150,888)	16,483,111	(150,888)
96.30971611	13,348,489		(108,642)	13,348,489	(108,642)
		0	0	0	0
96.21113964	16,645,714		(152,376)	16,645,714	(152,376)
		0	0	0	0
98.24418924	29,250,000		223,257	29,250,000	223,257
67.625	9,900,000		243,750	9,900,000	243,750
		0	0	0	0
63.625	32,250,000		(437,500)	32,250,000	(437,500)
		0	0	0	0
67.625	16,500,000		406,250	16,500,000	406,250
96.385517	13,700,795		(100,813)	13,700,795	(100,813)
		0	0	0	0
96.21113964	12,646,889		(115,771)	12,646,889	(115,771)
91.25	8,900,000		225,000	8,900,000	225,000
99.86579782	99,300,000		565,798	99,300,000	565,798
99.13758471	57,038,516		151,479	57,038,516	151,479
99.34402902	23,315,972		140,257	23,315,972	140,257
99.33816165	41,968,750		249,969	41,968,750	249,969
99.86056939	13,989,583		157,331	13,989,583	157,331
89.667	276,813		(1,024)	276,813	(1,024)
93.6417405	13,680,000		(336,052)	13,680,000	(336,052)
96.8281	8,266,250		(14,649)	8,266,250	(14,649)
		0	0	0	0
99.30491324	9,180,625		5,079	9,180,625	5,079
99.24556525	43,120,000		548,049	43,120,000	548,049
		2,992,000	0	2,992,000	0
91.71550259	641,440		12,227	641,440	12,227
95.4583	473,083		(2,669)	473,083	(2,669)
95.4583	958,819		(5,410)	958,819	(5,410)
		0	0	0	0
95.1796382	2,558,889		32,112	2,558,889	32,112
		0	0	0	0
93.26996954	8,273,611		68,869	8,273,611	68,869
99.20551808	45,872,250		258,316	45,872,250	258,316
		13,941	0	13,941	0
99.8555471	49,500,000		427,774	49,500,000	427,774
96.70099737	14,630,000		261,954	14,630,000	261,954
95.47182473	2,467,401		(38,872)	2,467,401	(38,872)
89.76152255	7,050,000		(317,886)	7,050,000	(317,886)
98.60819431	138,885,000		152,554	138,885,000	152,554
99.85423902	24,562,500		401,060	24,562,500	401,060
99.20494288	44,550,000		92,224	44,550,000	92,224
97.825	1,940,000		16,500	1,940,000	16,500
91.373	7,607,974		(290,464)	7,607,974	(290,464)
91.373	8,645,000		35,435	8,645,000	35,435
93.88632537	2,163,122		(69,436)	2,163,122	(69,436)
86.083	6,160,000		(134,190)	6,160,000	(134,190)
98.24554854	68,075,000		696,884	68,075,000	696,884
		202,350	0	202,350	0
92.84237453	4,600,000		42,119	4,600,000	42,119
99.84662585	46,935,484		1,377,400	46,935,484	1,377,400
		0	0	0	0
99.30744521	106,090,500		168,466	106,090,500	168,466
91.42321055	65,940,000		(1,943,753)	65,940,000	(1,943,753)
94.05	30,315,000		16,125	30,315,000	16,125
97.05	7,510,280		42,805	7,510,280	42,805
97.05	3,782,220		21,557	3,782,220	21,557
94.98547887	33,350,000		1,082,236	33,350,000	1,082,236
94	23,351,636		(780,389)	23,351,636	(780,389)
93.248	16,732,000		(133,856)	16,732,000	(133,856)
99.88144274	34,387,500		571,005	34,387,500	571,005
96.86113992	6,352,941		484,316	6,352,941	484,316
		154,000	0	154,000	0
90.208	24,612,501		194,700	24,612,501	194,700
		50,000	0	50,000	0
96.88986961	33,775,000		136,454	33,775,000	136,454

[redacted]

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

6870	[redacted]	HY
5582		FID Corp
8415		FID Corp
7608		FID Corp
3606		FID Corp
5014		FID Corp
4985		FID Corp
9716		HY
7128		FID Corp
6195		FID Corp
8699		FID Corp
8489		FID Corp
8020		HY
7411		HY
6758		FID Corp
7498		FID Corp
8564		FID Corp
8599		HY
6675		HY
6921		FID Corp
6727		FID Corp
8508		FID Corp
4028		FID Corp
6588		FID Corp
7396		HY
7300		FID Corp
7536		FID Corp
5508		FID Corp
4092		FID Corp
8181		FID Corp
8873		HY
8556		HY
6687		FID Corp
4443		FID Corp
6307		FID Corp
6407		FID Corp
9914		HY
6108		FID Corp
5360		HY
8396		HY
5985		FID Corp
3850		FID Corp
7413		HY
4572		FID Corp
4307		FID Corp
8621		FID Corp
7909		FID Corp
7495		FID Corp
8151		HY
8743		FID Corp
3526		FID Corp
6278		FID Corp
8683		HY
5402		FID Corp
7913		FID Corp
7244		FID Corp
3813		FID Corp
9249		HY
7671		HY
9250		HY
4952		FID Corp
7398		FID Corp
9032		FID Corp
8655		HY
5060		FID Corp
9454		FID Corp
9786		FID Corp
7621		HY
4641		FID Corp
9723		HY
8104		FID Corp
7977		FID Corp
5291		FID Corp
4976		FID Corp

TERM LOAN	83.000	81.5	Trading Activity	1/3/12	HY	(235,647)
5YR REVOLVER	98.500	98.7350712	CDS Matrix	6/22/12	HG	235,071
REVOLVER	98.000	99.11915661	CR Matrix	8/16/12	HG	235,023
5-YR REVOLVER	98.800	99.10476979	CDS Matrix	5/18/12	HG	228,577
REVOLVER NEW	95.500	97	External Quote	12/29/10	HY	225,000
REVOLVER	89.000	91.25	External Quote	3/10/12	HY	225,000
5-YR REVOLVER	97.500	98.24418924	CDS Matrix	3/10/11	HG	223,257
REVOLVER	88.000	81.5	Trading Activity	1/3/12	HY	(221,498)
5-YEAR REVOLVER	96.000	96.44158779	Sector Matrix	3/30/12	HY	220,794
5-YR DOMESTIC REVOLVER	93.000	94.4688	External Quote	10/3/11	HY	220,320
REVOLVER	96.000	94.54657617	CR Matrix	10/31/11	HY	(218,014)
6-YR ABL REVOLVER	93.250	92.1218987	CDS Matrix	9/25/13	HY	(217,160)
REVOLVER	85.000	85.43118842	Sector Matrix	10/25/13	HY	215,594
TERM LOAN	88.000	85.3333	External Quote	4/19/14	HY	(214,052)
REVOLVER	68.000	65.875	External Quote	12/2/11	HY	(212,853)
5-YR REVOLVER	98.000	98.26262744	CDS Matrix	5/8/12	HG	210,102
DOLLAR REVOLVER	94.000	92.1218987	CDS Matrix	9/25/13	HY	(208,939)
6 YR REVOLVER	92.000	92.686	External Quote	11/1/13	HY	205,800
7-YR TERM LOAN	78.000	77.547	External Quote	12/15/13	HY	(203,814)
6YR REVOLVER	90.000	91	External Quote	2/9/13	HY	203,333
4-YR REVOLVER	96.000	93.46482097	CR Matrix	2/5/11	HY	(202,814)
5-YR MULTICURRENCY REVOLVER	99.000	99.13469588	CDS Matrix	9/14/12	HG	202,044
RC & REIMBUSEMENT	99.000	97.56530654	CR Matrix	6/30/10	HG	(200,857)
6-YR ALTERNATIVE CCY REVOLVER	85.000	83.75	External Quote	12/1/12	HY	(200,000)
2ND LIEN TER LOAN	51.000	49	External Quote	9/28/14	HY	(198,039)
5 YEAR REVOLVER	98.500	97.93504008	CDS Matrix	4/4/12	HG	(197,736)
TERM LOAN A	95.500	93.43748804	CR Matrix	5/10/12	HG	(196,557)
REVOLVER	89.500	90.208	External Quote	6/21/12	HY	194,700
5YR REVOLVER	99.000	99.96969994	CR Matrix	7/27/10	HG	193,940
5-YR REVOLVER	92.500	90.17093551	CR Matrix	7/31/12	HY	(193,175)
TERM LOAN	96.000	95.1667	External Quote	12/3/14	HY	(193,151)
DELAYED DRAW TL	88.000	88.667	External Quote	9/24/14	HY	191,672
5-YEAR REVOLVER	97.850	96.97984054	CDS Matrix	12/14/11	HG	(191,435)
SENIOR SECURED REVOLVER	90.250	92.123	External Quote	10/31/11	HY	191,046
5 YEAR MULTI-CCY REVOLVER	98.250	98.99861156	CR Matrix	10/13/11	HG	187,153
5 YEAR REVOLVER	98.000	97.28278881	CDS Matrix	10/26/12	HG	(185,823)
2ND LIEN TERM LOAN	90.000	99.24782519	CR Matrix	12/22/12	HY	184,957
3 YEAR REVOLVER	99.700	99.78013569	CDS Matrix	9/15/09	HG	184,312
7YR TERM LOAN	88.000	87.3472	External Quote	4/28/13	HY	(184,122)
TERM FACILITY	91.000	88.163	External Quote	8/16/14	HY	(183,456)
REVOLVING CREDIT FACILITY	96.375	97.45109489	CDS Matrix	9/15/11	HY	182,335
REVOLVING CREDIT FACILITY	92.000	93.5	External Quote	4/28/10	HY	180,000
COMMITMENT	92.000	89	External Quote	4/12/14	HY	(179,022)
US FACILITY COMMITMENT	90.000	91.192	External Quote	2/15/12	HY	178,800
REVOLVING CREDIT	98.000	99.77576711	CR Matrix	9/30/08	HY	177,577
5-YR REVOLVER	99.000	99.14728631	CDS Matrix	10/9/12	HG	176,744
5YR REVOLVER	99.200	99.27289377	CDS Matrix	6/15/12	HG	176,295
5-YEAR REVOLVER	96.750	97.88246352	CR Matrix	5/11/12	HG	175,532
INITIAL TERM LOAN	88.000	90.38220825	CR Matrix	7/31/14	HY	175,227
REVOLVER	92.000	92.873	External Quote	11/5/13	HY	174,600
REVOLVER	96.250	96.94432788	CR Matrix	12/21/09	HY	173,582
5 YEAR TERM A	96.000	94.06732392	CR Matrix	11/3/11	HY	(171,767)
TERM LOAN	84.000	86.90204927	CR Matrix	8/21/13	HY	171,067
5YR REVOVLER	99.150	99.30744521	CDS Matrix	5/12/11	HG	168,466
5 YR REVOLVER	99.000	99.80195068	CR Matrix	6/29/12	HG	168,410
5 YEAR REVOLVER	98.500	98.71806503	CDS Matrix	3/16/12	HG	165,729
5-YEAR REVOLVER	99.300	99.42107713	CDS Matrix	4/15/10	HG	165,047
TERM LOAN B1	97.000	93.25	External Quote	9/27/14	HY	(162,240)
TRANCHE X TERM LOAN	97.000	95.5	External Quote	6/4/09	HY	(161,527)
TERM LOAN B2	97.000	93.25	External Quote	9/27/14	HY	(160,628)
REVOLVING CREDIT	86.000	85.3333	External Quote	2/24/10	HY	(160,008)
MULTI-CURR TRANCHE	97.000	97.63863364	CDS Matrix	4/16/12	HY	159,658
NEW TERM LOAN	67.500	65.875	External Quote	12/2/11	HY	(158,255)
1ST LIEN TERM LOAN	93.000	91.5	External Quote	6/22/12	HY	(157,843)
5YR REVOLVER	98.750	99.86056939	CR Matrix	3/30/11	HG	157,331
5YR REVOLVER	98.125	98.54318708	CDS Matrix	3/27/13	HG	156,820
SYNDICATED LC	99.675	99.82128151	CDS Matrix	6/12/09	HG	156,753
TERM LOAN B	68.000	66.8214	External Quote	5/29/14	HY	(155,643)
FRENCH TERM LOAN A	93.000	94.4196	External Quote	12/20/10	HY	155,596
TERM LOAN	35.000	33.667	Trading Activity	8/12/12	HY	(155,527)
REVOLVER	98.750	98.97181854	CDS Matrix	7/9/12	HG	155,273
REVOLVER	98.000	97.70323197	CDS Matrix	6/28/12	HY	(154,319)
5 YEAR REVOLVER	98.500	98.60819431	CDS Matrix	4/28/11	HG	152,554
TRANCHE A TERM LOAN	97.100	96.21113964	CDS Matrix	3/3/11	HY	(152,376)

-1.8%	235,647	13,039,152
0.2%	235,071	98,500,000
1.1%	235,023	20,580,000
0.3%	228,577	74,100,000
1.6%	225,000	14,325,000
2.5%	225,000	8,900,000
0.8%	223,257	29,250,000
-7.4%	221,498	2,998,746
0.5%	220,794	48,000,000
1.6%	220,320	13,950,000
-1.5%	218,014	14,400,000
-1.2%	217,160	17,950,625
0.5%	215,594	42,500,000
-3.0%	214,052	7,063,628
-3.1%	212,853	6,811,281
0.3%	210,102	78,400,000
-2.0%	208,939	10,457,500
0.7%	205,800	27,600,000
-0.6%	203,814	35,093,789
1.1%	203,333	18,300,000
-2.6%	202,814	7,680,000
0.1%	202,044	148,500,000
-1.4%	200,857	13,860,000
-1.5%	200,000	13,600,000
-3.9%	198,039	5,050,000
-0.6%	197,736	34,475,000
-2.2%	196,557	9,101,150
0.8%	194,700	24,612,501
1.0%	193,940	19,800,000
-2.5%	193,175	7,672,059
-0.9%	193,151	22,251,831
0.8%	191,672	25,288,049
-0.9%	191,435	21,527,000
2.1%	191,046	9,205,500
0.8%	187,153	24,562,500
-0.7%	185,823	25,390,909
10.3%	184,957	1,800,000
0.1%	184,312	229,310,000
-0.7%	184,122	24,820,343
-3.1%	183,456	5,884,553
1.1%	182,335	16,329,890
1.6%	180,000	11,040,000
-3.3%	179,022	5,490,000
1.3%	178,800	13,500,000
1.8%	177,577	9,800,000
0.1%	176,744	118,800,000
0.1%	176,295	239,917,409
1.2%	175,532	14,996,250
2.7%	175,227	6,472,960
0.9%	174,600	18,400,000
0.7%	173,582	24,062,500
-2.0%	171,767	8,532,000
3.5%	171,067	4,951,550
0.2%	168,466	106,090,500
0.8%	168,410	20,790,000
0.2%	165,729	74,860,000
0.1%	165,047	135,361,578
-3.9%	162,240	4,196,606
-1.5%	161,527	10,445,404
-3.9%	160,628	4,154,914
-0.8%	160,008	20,640,000
0.7%	159,658	24,250,000
-2.4%	158,255	6,573,650
-1.6%	157,843	9,786,275
1.1%	157,331	13,989,583
0.4%	156,820	36,796,875
0.1%	156,753	106,810,053
-1.7%	155,643	8,979,895
1.5%	155,596	10,193,344
-3.8%	155,527	4,083,609
0.2%	155,273	69,125,000
-0.3%	154,319	50,960,000
0.1%	152,554	138,885,000
-0.9%	152,376	16,645,714

5534	[redacted]	USD TRANCHE	95.000
5535		5-YR MULTICCY REVOLVER	87.000
5538		5-YR REVOLVER	99.000
5545		5-YR MULTICCY COMMITMENT	77.500
5582		5YR REVOLVER	98.500
5588		REVOLVING CREDIT	90.000
5676		MBIA MORTGAGE CLAIM	2.000
5677		MBIA LEVERAGE LEASE	2.000
5679		REVOLVER	90.000
5682		REVOLVER	89.000
5683		RENEWED REVOLVER	94.000
5689		AMERENENERGY RESOURCES GEN CO	98.500
5701		MULTI-CURRENCY TRANCHE	94.500
5705		5-YR DOLLAR COMMITMENT	77.500
5724		REVOLVING CREDIT	92.500
5732		5YR REVOLVER	96.000
5735		6-YR REVOLVER	92.000
5741		5 YEAR REVOLVER	97.375
5742		5 YEAR REVOLVER	97.500
5743		5YR REVOLVER	98.000
5751		5-YR REVOLVER	98.600
5752		5 YEAR US TRANCHE	96.375
5756		5 YEAR REVOLVER	93.500
5765		5 YEAR REVOLVING CREDIT	98.750
5766		5 YR MULTI CCY REVOLVER	98.750
5767		5 YEAR REVOLVING CREDIT	98.500
5773		5-YR REVOLVER	99.050
5795		LETTER OF CREDIT	97.000
5845		TRADE CLAIM 9001	2.000
5850		REVOLVER	98.50
5854		REVOLVER	92.250
5857		FIRST LIEN TERM	27.000
5858		REVOLVER	27.000
5859		SECOND LIEN TERM	1.000
5861		TRANCHE B TERM LOAN	99.000
5862		REVOLVING CREDIT	98.000
5868		CLM 6216	2.000
5884		REVOLVER	90.000
5924		5 YEAR REVOLVER	98.700
5933		REVOLVER	82.000
5953		REVOLVER	94.000
5954		TERM LOAN	98.000
5961		TERM LOAN	96.000
5966		PHMC INCREMENTAL TERM LOAN	92.00
5968		ORIGINAL NAMM TERM LOAN	92.000
5976		ORIGINAL MMM TERM LOAN	92.000
5977		NEW NAMM TERM LOAN	92.000
5985		REVOLVING CREDIT FACILITY	96.375
5992		5 YEAR REVOLVER	95.000
5994		5YR UNSECURED REVOLVER	98.125
5995		CL 4 W/O S	15.000
6025		DOLLAR REVOLVER	80.500
6026		MULTI-CURRENCY REVOLVER	80.000
6027		TRANCHE B DOLLAR TERM LOAN	84.000
6047		US DELAYED DRAW TERM LOAN	99.000
6048		US FUNDED TERM LOAN	99.000
6049		US REVOLVER	93.000
6050		CAD TERM LOAN (CIT AGENT)	93.000
6062		TERM LOAN	73.000
6108		3 YEAR REVOLVER	99.700
6158		USD 5-YR REVOLVER FACILITY	99.500
6176		5-YR REVOLVER	93.000
6179		FIVE-YEAR REVOLVER	99.000

		0	0	0	0
95.72256719	13,031,413		99,117	13,031,413	99,117
		0	0	0	0
95.34609291	13,671,428		1,311,529	13,671,428	1,311,529
99.35571079	247,500,000		889,277	247,500,000	889,277
		0	0	0	0
81.11619557	29,450,000		1,374,154	29,450,000	1,374,154
		0	0	0	0
98.7350712	98,500,000		235,071	98,500,000	235,071
90.373	15,300,000		63,410	15,300,000	63,410
		245,575	0	245,575	0
		122,266	0	122,266	0
92.26088285	4,950,000		124,349	4,950,000	124,349
		6,675,000	0	6,675,000	0
95.9167	19,518,550		397,992	19,518,550	397,992
99.26435895	5,171,250		40,129	5,171,250	40,129
95.72408263	5,937,173		76,906	5,937,173	76,906
81.11619557	44,175,000		2,061,231	44,175,000	2,061,231
95.5	34,533,333		1,120,000	34,533,333	1,120,000
		0	0	0	0
94.677073	19,200,000		(264,585)	19,200,000	(264,585)
		0	0	0	0
95.9167	28,611,714		1,218,082	28,611,714	1,218,082
		0	0	0	0
98.93214701	38,950,000		622,859	38,950,000	622,859
99.75024893	29,250,000		675,075	29,250,000	675,075
99.74562976	39,200,000		698,252	39,200,000	698,252
99.95624499	34,510,000		474,686	34,510,000	474,686
		0	0	0	0
95.73340021	96,375,000		(641,600)	96,375,000	(641,600)
93.6348978	39,737,500		57,332	39,737,500	57,332
99	165,758,929		419,643	165,758,929	419,643
		0	0	0	0
99.00257602	143,187,500		366,235	143,187,500	366,235
98.80754746	14,775,000		46,132	14,775,000	46,132
98.9700242	529,917,500		(427,871)	529,917,500	(427,871)
92.20393627	1,284,951		(63,533)	1,284,951	(63,533)
		29,647	0	29,647	0
96.7184368	4,925,000		(89,078)	4,925,000	(89,078)
94.79359212	13,837,500		381,539	13,837,500	381,539
26.25	810,000		(22,500)	810,000	(22,500)
26.25	4,223,571		(117,321)	4,223,571	(117,321)
1	282,840		0	282,840	0
98.625	10,621,973		(40,235)	10,621,973	(40,235)
98.625	4,900,000		31,250	4,900,000	31,250
		15,925	0	15,925	0
89.875	14,250,000		(19,792)	14,250,000	(19,792)
		0	0	0	0
95.31643589	37,999,500		(1,302,672)	37,999,500	(1,302,672)
81.75	14,350,000		(43,750)	14,350,000	(43,750)
		5,170,000	0	5,170,000	0
		6,664,000	0	6,664,000	0
		7,200,000	0	7,200,000	0
92.125	326,076		443	326,076	443
92.125	106,509		145	106,509	145
92.125	397,886		541	397,886	541
92.125	59,108		80	59,108	80
97.45109489	16,329,890		182,335	16,329,890	182,335
93.7908339	33,250,000		(423,208)	33,250,000	(423,208)
98.62852792	98,125,000		503,528	98,125,000	503,528
		3,300,000	0	3,300,000	0
80.5417	15,808,867		8,189	15,808,867	8,189
80.5417	8,289,762		56,132	8,289,762	56,132
83.5417	1,499,584		(8,182)	1,499,584	(8,182)
98	5,925,769		(59,856)	5,925,769	(59,856)
98	9,184,830		(92,776)	9,184,830	(92,776)
94	6,975,001		75,000	6,975,001	75,000
98	14,306,661		769,175	14,306,661	769,175
71.208	22,003,280		(540,135)	22,003,280	(540,135)
99.78013569	229,310,000		184,312	229,310,000	184,312
		0	0	0	0
99.5732102	56,217,500		41,364	56,217,500	41,364
95.18245519	18,600,000		436,491	18,600,000	436,491
99.94829239	49,500,000		474,146	49,500,000	474,146

[redacted]

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

8099	[redacted]	FID Corp
5033		FID Corp
4974		FID Corp
3951		FID Corp
4643		FID Corp
8643		FID Corp
6910		FID Corp
8130		HY
8126		FID Corp
3803		FID Corp
8139		FID Corp
7024		HY
7867		HY
4278		FID Corp
5054		FID Corp
4163		FID Corp
9879		FID Corp
7725		HY
5525		FID Corp
6379		HG
9027		HY
5364		FID Corp
5431		FID Corp
8005		FID Corp
7294		FID Corp
8756		FID Corp
4471		FID Corp
6905		HY
9798		HY
7288		FID Corp
7917		FID Corp
7222		HY
4459		FID Corp
501		FID Corp
3485		FID Corp
5679		FID Corp
9503		FID Corp
3939		FID Corp
6186		FID Corp
7004		FID Corp
9721		FID Corp
7296		FID Corp
4276		FID Corp
5858		FID Corp
5012		FID Corp
4286		FID Corp
7935		FID Corp
9396		CDO
6946		HY
7289		FID Corp
7306		HY
8916		HY
4372		FID Corp
8490		HY
6630		FID Corp
4975		FID Corp
3937		FID Corp
2159		FID Corp
4503		FID Corp
7918		HY
8303		HY
6024		FID Corp
8918		FID Corp
6605		FID Corp
4287		FID Corp
5011		FID Corp
4373		FID Corp
5534		FID Corp
7240		FID Corp
8563		FID Corp
6446		FID Corp
4576		FID Corp
8550		HY
6409		FID Corp

5-YR REVOLVER	98.600	98.90434306	CDS Matrix	7/6/12	HG	152,172
5YR - RCF	98.875	99.13758471	CDS Matrix	3/22/11	HG	151,479
DOLLAR DELAYED DRAW TL	97.100	96.21113964	CDS Matrix	3/3/11	HY	(150,888)
5-YEAR REVOLVER	98.250	98.75027818	CDS Matrix	6/28/12	HG	150,083
SIX YEAR REVOLVER	93.000	93.3333	External Quote	1/3/12	HY	149,985
5-YR REVOLVER	98.750	98.86927151	CDS Matrix	10/19/12	HG	149,089
5 YEAR REVOLVER	99.000	99.29523259	CR Matrix	1/30/12	HG	147,616
REVOLVER	67.000	66.25	External Quote	7/12/13	HY	(145,833)
TERM	93.000	92.27719229	CR Matrix	8/7/11	HY	(144,562)
REVOLVER	94.000	99.75143426	CR Matrix	4/18/10	HY	143,786
3-YR REVOLVER	97.500	97.02162466	CDS Matrix	8/1/10	HG	(143,513)
7-YR TRANCHE B TERM LOAN	74.000	72.9167	External Quote	2/1/14	HY	(142,441)
COMMITMENT	100.000	99.71538834	CR Matrix	6/30/09	HY	(142,306)
GBP TERM A LOAN	99.000	94.5595998	CR Matrix	10/13/11	HY	(140,439)
5YR REVOLVER	98.750	99.34402902	CDS Matrix	3/30/11	HG	140,257
5 YEAR REVOLVER	99.000	98.62667247	CDS Matrix	8/10/10	HG	(139,998)
COMMITMENT	98.000	100	CR Matrix	7/16/10	HG	139,130
TERM LOAN	91.000	95.87146744	CR Matrix	5/25/14	HY	136,774
4YR REVOLVER	96.500	96.88986961	CR Matrix	6/28/10	HG	136,454
5-YR REVOLVER	98.000	99.82358103	CR Matrix	11/14/11	HG	136,420
LC	93.000	91.5	External Quote	6/22/12	HY	(135,252)
REVOLVING CREDIT	88.000	86.083	External Quote	5/2/11	HY	(134,190)
REVOLVER - 5YR	94.000	93.248	External Quote	5/26/11	HY	(133,856)
5YR REVOLVER	97.500	97.80343286	CDS Matrix	6/29/12	HY	133,758
5 YEAR REVOLVER	98.250	97.75762329	CDS Matrix	4/3/13	HG	(132,563)
DELAY DRAW TERM LOAN	95.250	94.35832777	Sector Matrix	8/20/13	HG	(132,477)
TRANCHE B	97.000	94.39229241	CR Matrix	9/27/10	HY	(130,385)
2ND LIEN	12.000	9.833	External Quote	5/25/12	HY	(130,020)
SYN LC	97.000	95	External Quote	6/12/14	HY	(130,000)
ITC REVOLVER	98.250	99.02199804	CR Matrix	3/29/12	HG	128,763
REVOLVER	85.000	84.5	External Quote	6/15/13	HY	(127,500)
TERM LOAN B	96.000	93.8333	External Quote	6/2/12	HY	(127,342)
$350 MULTI-CURRENCY EURO RCF	96.000	96.5	External Quote	5/15/11	HY	126,250
REVOLVER	97.000	97.5	External Quote	1/31/11	HY	125,000
5YR REVOLVER	97.000	97.35664706	CDS Matrix	2/28/13	HG	124,826
REVOLVER	90.000	92.26088285	CR Matrix	7/12/12	HY	124,349
$650MM REVOLVER	99.000	99.53736213	CDS Matrix	4/4/11	HG	122,250
5 YEAR REVOLVER	98.250	98.47192904	CR Matrix	7/12/13	HG	122,061
REVOLVER	91.000	91.427	External Quote	8/1/12	HY	121,695
5YR REVOLVER	98.750	98.85942421	CDS Matrix	3/12/12	HG	120,367
TERM A	96.000	99	External Quote	5/13/13	HY	118,500
5 YEAR REVOLVER	98.500	98.16205319	CDS Matrix	4/4/12	HG	(118,281)
MULTI-CCY REVOLVER	98.750	97.97155865	CDS Matrix	10/13/11	HY	(117,668)
REVOLVER	27.000	26.25	External Quote	7/21/12	HY	(117,321)
MULTI-CCY DELAYED DRAW TL	97.100	96.21113964	CDS Matrix	3/3/11	HY	(115,771)
5-YEAR REVOLVER	98.250	97.19499792	CDS Matrix	11/4/10	HY	(115,171)
5 YEAR REVOLVER	97.500	97.78764025	Sector Matrix	6/29/12	HG	115,056
LOAN	99.000	96.53784258	CDS Matrix	3/7/11	HY	(114,779)
TERM LOAN	88.000	87.25	External Quote	2/6/14	HY	(112,922)
METC REVOLVER	98.250	99.43659339	CR Matrix	3/29/12	HG	112,838
SENIOR PIK LOAN	63.000	60.25	External Quote	3/27/12	HY	(112,327)
MULTI CURRENCY REVOLVER	86.000	86.0748217	CDS Matrix	12/12/13	HY	112,233
CANADIAN TERM C LOAN	99.000	94.42477443	CR Matrix	10/13/11	HY	(110,241)
1ST LIEN TERM LOAN	38.000	40	External Quote	3/5/14	HY	109,324
5YR REVOLVER	98.375	99.05489969	CR Matrix	12/6/12	HG	108,784
DOLLAR REVOLVING CREDIT	97.100	96.30971611	CDS Matrix	3/3/11	HY	(108,642)
5YR REVOLVING CREDIT FACILITY	99.250	99.74138373	CDS Matrix	5/31/10	HG	108,104
REVOLVING CREDIT	92.750	91.623	External Quote	6/30/09	HY	(106,921)
286.5M TERM B EURO	97.500	96.5	External Quote	11/15/12	HY	(106,726)
INITIAL TERM LOAN	90.000	88.5	External Quote	6/15/14	HY	(106,354)
TERM LOAN B1	98.000	97.0714	External Quote	8/27/11	HY	(104,968)
REVOLVING CREDIT	92.500	90.42143931	CR Matrix	6/23/12	HY	(103,928)
MULTI CURRENCY REVOLVER	92.000	91.02639356	CDS Matrix	12/3/13	HY	(103,851)
MULTICCY REVOLVER	92.500	93.86829084	CR Matrix	1/18/12	HY	102,622
5-YEAR REVOLVER	98.500	99.07529961	CDS Matrix	11/4/10	HY	101,157
MULTI-CCY REVOLVING CREDIT	97.100	96.385517	CDS Matrix	3/3/11	HY	(100,813)
6 YR MULTI CCY REVOLVER	94.000	92	External Quote	10/12/11	HY	(100,000)
USD TRANCHE	95.000	95.72256719	CDS Matrix	6/29/10	HG	99,117
6-YR U.S. REVOLVER	90.000	90.281	External Quote	3/26/13	HY	98,350
ALTERNATIVE CCY REVOLVER	93.000	92.1218987	CDS Matrix	9/25/13	HY	(97,689)
ILLINOIS POWER COMPANY	98.250	99.79641363	CDS Matrix	1/14/10	HG	97,424
5-YEAR REVOLVER	98.125	98.17368098	CDS Matrix	12/16/10	HG	97,362
B-3 TRANCHE	92.000	91.667	External Quote	9/24/14	HY	(97,233)
5 YEAR REVOLVER	97.500	97.28278881	CDS Matrix	10/26/12	HG	(93,796)

0.3%	152,172	49,300,000
0.3%	151,479	57,038,516
-0.9%	150,888	16,483,111
0.5%	150,083	29,475,000
0.4%	149,985	41,850,000
0.1%	149,089	123,437,500
0.3%	147,616	49,500,000
-1.1%	145,833	13,027,778
-0.8%	144,562	18,600,000
6.1%	143,786	2,350,000
-0.5%	143,513	29,250,000
-1.5%	142,441	9,730,082
-0.3%	142,306	50,000,000
-4.5%	140,439	3,131,123
0.6%	140,257	23,315,972
-0.4%	139,998	37,125,000
2.0%	139,130	6,817,391
5.4%	136,774	2,554,962
0.4%	136,454	33,775,000
1.9%	136,420	7,331,250
-1.6%	135,252	8,385,627
-2.2%	134,190	6,160,000
-0.8%	133,856	16,732,000
0.3%	133,758	42,979,592
-0.5%	132,563	26,451,923
-0.9%	132,477	14,151,429
-2.7%	130,385	4,850,000
-18.1%	130,020	720,000
-2.1%	130,000	6,305,000
0.8%	128,763	16,387,358
-0.6%	127,500	21,675,000
-2.3%	127,342	5,642,126
0.5%	126,250	24,240,000
0.5%	125,000	24,250,000
0.4%	124,826	33,950,000
2.5%	124,349	4,950,000
0.5%	122,250	22,522,500
0.2%	122,061	54,037,500
0.5%	121,695	25,935,000
0.1%	120,367	108,625,000
3.1%	118,500	3,792,000
-0.3%	118,281	34,475,000
-0.8%	117,668	14,926,839
-2.8%	117,321	4,223,571
-0.9%	115,771	12,646,889
-1.1%	115,171	10,725,625
0.3%	115,056	39,000,000
-2.5%	114,779	4,615,125
-0.9%	112,922	13,249,537
1.2%	112,838	9,343,019
-4.4%	112,327	2,573,309
0.1%	112,233	129,000,000
-4.6%	110,241	2,385,419
5.3%	109,324	2,077,164
0.7%	108,784	15,740,000
-0.8%	108,642	13,348,489
0.5%	108,104	21,835,000
-1.2%	106,921	8,799,373
-1.0%	106,726	10,405,761
-1.7%	106,354	6,381,225
-0.9%	104,968	11,077,821
-2.2%	103,928	4,625,000
-1.1%	103,851	9,813,333
1.5%	102,622	6,937,500
0.6%	101,157	17,319,584
-0.7%	100,813	13,700,795
-2.1%	100,000	4,700,000
0.8%	99,117	13,031,413
0.3%	98,350	31,500,000
-0.9%	97,689	10,346,250
1.6%	97,424	6,189,750
0.0%	97,362	196,250,000
-0.4%	97,233	26,863,066
-0.2%	93,796	42,102,273

6186	[redacted]	REVOLVER	91.000
6187		TERM LOAN	95.000
6195		5-YR DOMESTIC REVOLVER	93.000
6217		MULTICURRENCY REVOLVER	92.000
6219		COMMITMENT	98.000
6220		TERM LOAN	97.100
6221		DELAYED DRAW TERM LOAN	97.100
6226		REVOLVER	98.50
6235		REVOLVING CREDIT	93.000
6275		RBS SWAP	1.000
6277		5 YEAR REVOLVER	90.000
6278		5 YEAR TERM A	96.00
6281		5 YEAR REVOLVER	95.000
6307		5 YEAR MULTI-CCY REVOLVER	98.250
6310		EDC CLAIM	1.000
6319		CLAIM 3984	4.000
6325		REVOLVER	96.000
6326		5 YEAR REVOLVER	91.750
6351		DOLLAR REVOLVER	92.000
6359		5 YEAR REVOLVER	88.000
6379		5-YR REVOLVER	98.000
6380		TERM B-2 LOAN	89.000
6381		REVOLVER	85.000
6405		1991 CLAIM	2.000
6407		5 YEAR REVOLVER	98.000
6408		5 YEAR REVOLVER	97.500
6409		5 YEAR REVOLVER	97.500
6414		ML LNK CLM	27.000
6416		6-YR MULTI-CCY REVOLVER	96.000
6431		BMBRDR CLAIM	2.000
6434		5-YEAR REVOLVER	97.150
6435		CL 4 W/O S-POST	1.000
6436		6 YEAR REVOLVER	90.750
6440		5 YEAR REVOLVER	98.500
6444		CENTRAL ILLINOIS PUBLIC SVC CO	98.250
6445		CENTRAL ILLINOIS LIGHT COMPANY	98.250
6446		ILLINOIS POWER COMPANY	98.250
6447		CILCORP INC.	98.250
6453		5-YR REVOLVER	98.000
6461		5-YR REVOLVER	98.000
6462		5 YEAR REVOLVER	98.500
6464		5 YEAR REVOLVER	98.500
6478		CLAIM	-
6491		TRANCHE B-1 TERM LOAN	94.000
6495		US/UK TRANCHE	98.750
6497		US TRANCHE	98.75
6521		TRANCHE A TERM LOAN	73.000
6534		N184 CLAIM	3.000
6558		1ST LIEN TERM LOAN	72.000
6588		6-YR ALTERNATIVE CCY REVOLVER	85.000
6589		TERM LOAN B	43.000
6590		6-YR DOLLAR REVOLVER	85.000
6605		MULTICCY REVOLVER	92.500
6606		TERM LOAN	95.500
6617		5 YEAR REVOLVER	79.500
6618		TR A SYNTHETIC REVOLVER	43.000
6628		3 YEAR REVOLVER	98.500
6630		5YR REVOLVER	98.375
6632		5YR REVOLVER	98.300
6639		5 YR REVOLVER	96.000
6641		REVOLVER	97.250

91.427	25,935,000		121,695	25,935,000	121,695
94.4286	4,132,820		(24,858)	4,132,820	(24,858)
		0	0	0	0
94.4688	13,950,000		220,320	13,950,000	220,320
92	14,720,000		0	14,720,000	0
97.25	2,932,500		(22,443)	2,932,500	(22,443)
95.3650652	20,529,714		(366,815)	20,529,714	(366,815)
95.3650652	24,379,036		(435,593)	24,379,036	(435,593)
94.61816175	10,835,000		(427,002)	10,835,000	(427,002)
92.873	26,040,000		(35,560)	26,040,000	(35,560)
		217,718	0	217,718	0
		0	0	0	0
93.55970031	8,100,000		320,373	8,100,000	320,373
94.06732392	8,532,000		(171,767)	8,532,000	(171,767)
		0	0	0	0
97.80652739	19,000,000		561,305	19,000,000	561,305
98.99861156	24,562,500		187,153	24,562,500	187,153
		150,000	0	150,000	0
		21,570	0	21,570	0
99.09407181	9,600,000		309,407	9,600,000	309,407
90.22985887	87,162,500		(1,444,134)	87,162,500	(1,444,134)
92	3,680,000		0	3,680,000	0
86.30233503	113,520,000		(2,189,988)	113,520,000	(2,189,988)
99.82358103	7,331,250		136,420	7,331,250	136,420
87.854	24,671,342		(317,678)	24,671,342	(317,678)
		0	0	0	0
83.854	23,906,250		(322,313)	23,906,250	(322,313)
		404,700	0	404,700	0
97.28278881	25,390,909		(185,823)	25,390,909	(185,823)
		0	0	0	0
96.88444946	161,761,364		(1,021,254)	161,761,364	(1,021,254)
		0	0	0	0
97.28278881	42,102,273		(93,796)	42,102,273	(93,796)
		191,646	0	191,646	0
96.07822165	53,760,000		43,804	53,760,000	43,804
		286,867	0	286,867	0
		0	0	0	0
98.62187424	92,292,500		1,398,281	92,292,500	1,398,281
		106,770	0	106,770	0
99.21836589	13,612,500		1,270,255	13,612,500	1,270,255
98.81012689	4,091,538		12,882	4,091,538	12,882
100	3,507,525		62,475	3,507,525	62,475
99.57564405	3,713,850		50,109	3,713,850	50,109
99.79641363	6,189,750		97,424	6,189,750	97,424
99.37695144	2,063,250		23,666	2,063,250	23,666
99.05450192	32,666,666		351,501	32,666,666	351,501
97.71710055	19,600,000		(56,580)	19,600,000	(56,580)
98.81012689	10,228,846		32,205	10,228,846	32,205
98.81012689	12,274,615		38,647	12,274,615	38,647
		1	0	1	0
93.6458	19,703,068		(74,243)	19,703,068	(74,243)
98.9987629	19,750,000		49,753	19,750,000	49,753
		0	0	0	0
98.9987629	34,562,500		87,067	34,562,500	87,067
73.1667	4,600,241		10,505	4,600,241	10,505
		131,000	0	131,000	0
68.6667	703,800		(32,583)	703,800	(32,583)
		0	0	0	0
83.75	13,600,000		(200,000)	13,600,000	(200,000)
37.5	75,646		(9,676)	75,646	(9,676)
83.75	37,400,000		(550,000)	37,400,000	(550,000)
		0	0	0	0
93.86829084	6,937,500		102,622	6,937,500	102,622
		0	0	0	0
93.86829084	16,085,781		(274,841)	16,085,781	(274,841)
		0	0	0	0
75.2325034	21,862,500		(1,173,562)	21,862,500	(1,173,562)
37.5	38,214		(4,888)	38,214	(4,888)
		0	0	0	0
97.98133861	64,025,000		(337,130)	64,025,000	(337,130)
99.05489969	15,740,000		108,784	15,740,000	108,784
99.76995159	23,592,000		352,788	23,592,000	352,788
95.24179925	96,000,000		(758,201)	96,000,000	(758,201)
98.18009034	27,351,563		261,588	27,351,563	261,588

[redacted]

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

7594	[redacted]	FID Corp
7071		FID Corp
6048		FID Corp
5339		FID Corp
9705		HY
2733		FID Corp
4469		FID Corp
5850		FID Corp
7693		HY
3536		FID Corp
6497		FID Corp
8746		HY
9293		HY
7971		FID Corp
6784		HY
4458		FID Corp
7524		FID Corp
6968		FID Corp
8351		HY
9787		FID Corp
4151		FID Corp
8325		FID Corp
9010		FID Corp
5701		FID Corp
6785		FID Corp
6049		FID Corp
6491		HY
4401		FID Corp
4441		HY
9728		FID Corp
6883		HY
6884		FID Corp
9398		FID Corp
6908		HY
3816		FID Corp
7241		HY
8279		FID Corp
7580		FID Corp
3955		FID Corp
4968		FID Corp
9012		FID Corp
5363		HY
9416		FID Corp
5192		FID Corp
8580		HY
4088		FID Corp
7237		FID Corp
7250		HY
7617		HY
9433		HY
7107		HY
8137		FID Corp
3835		FID Corp
7602		FID Corp
4969		FID Corp
5795		FID Corp
5588		FID Corp
6900		FID Corp
6444		FID Corp
4906		FID Corp
4882		FID Corp
9182		HY
6047		FID Corp
6218		HY
3473		FID Corp
7110		HY
3541		HY
5756		FID Corp
6461		FID Corp
7067		FID Corp
8757		HY
4068		FID Corp
6026		FID Corp
9799		HY

5-YR MULTI-CURRENCY REVOLVER	95.375	95.47234095	CDS Matrix	5/14/12	HG	93,447
5-YR SENIOR REVOLVER	97.750	97.90537216	CDS Matrix	4/25/12	HG	93,223
US FUNDED TERM LOAN	99.000	98	External Quote	8/25/13	HY	(92,776)
5YR RCF	99.000	99.20494288	CDS Matrix	4/25/12	HG	92,224
REVOLVER	36.000	33.667	External Quote	8/12/12	HY	(90,987)
REVOLVER	98.500	98.72690724	CDS Matrix	3/1/11	HG	90,763
REVOLVER	85.000	86.125	External Quote	11/22/11	HY	90,000
REVOLVER	98.500	96.7184368	CR Matrix	10/17/10	HY	(89,078)
DELAYED DRAW TRANCHE B TERM	85.000	80.5417	External Quote	8/23/13	HY	(88,941)
REVOLVER	93.000	93.592	External Quote	12/22/10	HY	88,800
US TRANCHE	98.750	98.9987629	CDS Matrix	11/14/11	HY	87,067
TERM LOAN	50.000	46.667	External Quote	11/1/13	HY	(87,036)
TERM LOAN	80.000	78.25	Trading Activity	7/2/09	HY	(86,953)
5-YR REVOLVER	97.500	97.83139275	CDS Matrix	7/2/12	HG	86,911
TERM LOAN	84.000	82	External Quote	12/27/12	HY	(85,492)
$410MM U.S. RCF WT. L/CS	96.000	96.5	External Quote	5/15/11	HY	85,000
6 YEAR REVOLVER	88.500	88.07811927	CR Matrix	4/27/13	HY	(84,376)
REVOLVER	97.000	97.4167	External Quote	1/24/10	HY	83,340
DELAYED DRAW EURO	98.000	96.5	External Quote	8/9/14	HY	(83,217)
FRONTED LC	99.675	99.82128151	CDS Matrix	6/12/09	HG	83,149
5 YEAR REVOLVING CREDIT	99.000	99.13031456	CDS Matrix	8/18/10	HG	82,533
3 YEAR REVOLVER	95.000	94.561	External Quote	8/24/12	HY	(81,046)
REVOLVER	92.500	93.01762221	CR Matrix	10/23/11	HY	77,643
MULTI-CURRENCY TRANCHE	94.500	95.72408263	CDS Matrix	6/29/10	HG	76,906
REVOLVER	83.000	82	External Quote	12/27/11	HY	(75,000)
US REVOLVER	93.000	94	External Quote	8/25/12	HY	75,000
TRANCHE B-1 TERM LOAN	94.000	93.6458	External Quote	11/17/13	HY	(74,243)
5-YEAR REVOLVER	99.500	99.67367299	CDS Matrix	10/21/10	HG	73,811
TERM LOAN	97.000	95.25	External Quote	10/31/12	HY	(73,435)
REVOLVER	94.000	92.82275373	CDS Matrix	5/14/13	HY	(72,446)
REVOLVER	100.000	98.55489564	CR Matrix	12/31/11	HY	(72,255)
5-YEAR REVOLVER	92.500	92.12	External Quote	2/14/12	HY	(72,200)
6 YEAR REVOLVER	95.000	96.20231886	CR Matrix	4/23/14	HY	72,139
REVOLVING CREDIT	77.000	74.6	External Quote	4/12/10	HY	(72,000)
5YR RCF	98.750	98.98996608	CDS Matrix	4/29/10	HG	71,990
7-YR TERM LOAN	94.000	93.234	External Quote	3/26/14	HY	(71,989)
REVOLVER	90.000	90.58808545	CR Matrix	8/1/13	HY	70,570
5 YEAR REVOLVER	97.750	97.06463023	CDS Matrix	5/3/12	HG	(70,441)
5 YR MUTLI-CCY LC FACILITY	98.000	97.92970366	CDS Matrix	6/22/10	HG	(70,296)
5-YR REVOLVER	99.000	99.35142841	CDS Matrix	3/17/11	HG	70,286
INCREMENTAL TERM B	69.000	68.65	External Quote	6/4/14	HY	(69,475)
7YR TERM B FUNDED PROJECT	97.000	93.88632537	CDS Matrix	5/23/13	HY	(69,436)
364 DAY REVOLVER	99.750	99.81563656	CDS Matrix	3/13/09	HG	68,918
FOREIGN REVOLVER	92.500	93.26996954	CR Matrix	4/11/11	HY	68,869
INCREMENTAL TERM B LOAN	94.000	90.821	External Quote	12/3/12	HY	(68,566)
5 YR MULTI-CURRENCY REVOLVER	96.500	96.25791822	CDS Matrix	7/26/12	HG	(67,783)
5 YEAR REVOLVER	85.000	86.0833	External Quote	3/16/12	HY	67,706
TERM LOAN	93.000	89.68349625	CR Matrix	6/15/14	HY	(67,560)
TRANCHE B TL	86.000	85.42045	Trading Activity	5/23/14	HY	(67,499)
TERM LOAN B	88.000	87.875	External Quote	3/31/15	HY	(67,285)
TRANCHE B TERM LOAN	86.000	85	External Quote	2/28/14	HY	(67,129)
364 DAY REVOLVING CREDIT	99.500	99.94685579	CR Matrix	7/16/09	HG	67,028
5 YEAR REVOLVER	96.000	95.67085324	CR Matrix	4/22/10	HY	(65,829)
MULTICURRENY REVOLVER	92.500	92.873	External Quote	5/4/12	HY	65,275
5 YEAR REVOLVER	99.500	99.86072314	CR Matrix	2/28/11	HG	64,930
LETTER OF CREDIT	97.000	92.20393627	CR Matrix	8/4/11	HY	(63,533)
REVOLVING CREDIT	90.000	90.373	External Quote	6/23/12	HY	63,410
REVOLVER	90.500	90	External Quote	1/23/13	HY	(62,500)
CENTRAL ILLINOIS PUBLIC SVC CO	98.250	100	CDS Matrix	1/14/10	HG	62,475
5YR MULTI-CCY REVOLVER	99.400	99.64836573	CDS Matrix	2/22/11	HG	62,091
REVOLVING CREDIT	91.500	91.873	External Quote	2/28/12	HY	61,545
TERM B-1	88.000	87.75	Trading Activity	1/28/15	HY	(60,060)
US DELAYED DRAW TERM LOAN	99.000	98	External Quote	8/25/13	HY	(59,856)
TERM LOAN	96.000	95.677	External Quote	9/29/13	HY	(59,720)
WORKING CAPITAL REVOLVER	96.000	94.65396343	CR Matrix	11/10/10	HY	(59,384)
TERM LOAN B	96.000	95.5	Trading Activity	2/22/14	HY	(58,963)
TERM	96.000	94.5	External Quote	12/22/11	HY	(57,716)
5 YEAR REVOLVER	93.500	93.6348978	CDS Matrix	7/13/11	HG	57,332
5-YR REVOLVER	98.000	97.71710055	CDS Matrix	8/24/12	HG	(56,580)
6 YEAR REVOLVER	88.000	87.623	External Quote	4/19/13	HY	(56,550)
TERM LOAN	94.000	96.88195828	CR Matrix	5/24/12	HY	56,402
TRANCHE A TERM LOAN	96.000	98.958	External Quote	6/30/11	HY	56,316
MULTI-CURRENCY REVOLVER	80.000	80.5417	External Quote	8/23/12	HY	56,132
TERM LOAN (PIK)	90.000	87.542	External Quote	8/8/14	HY	(54,599)

0.1%	93,447	91,560,000
0.2%	93,223	58,650,000
-1.0%	92,776	9,184,830
0.2%	92,224	44,550,000
-6.5%	90,987	1,404,000
0.2%	90,763	39,400,000
1.3%	90,000	6,800,000
-1.8%	89,078	4,925,000
-5.2%	88,941	1,695,718
0.6%	88,800	13,950,000
0.3%	87,067	34,562,500
-6.7%	87,036	1,305,675
-2.2%	86,953	3,975,002
0.3%	86,911	25,570,350
-2.4%	85,492	3,590,678
0.5%	85,000	16,320,000
-0.5%	84,376	17,700,000
0.4%	83,340	19,400,000
-1.5%	83,217	5,436,830
0.1%	83,149	56,656,947
0.1%	82,533	62,700,000
-0.5%	81,046	17,538,462
0.6%	77,643	13,875,000
1.3%	76,906	5,937,173
-1.2%	75,000	6,225,001
1.1%	75,000	6,975,001
-0.4%	74,243	19,703,068
0.2%	73,811	42,287,500
-1.8%	73,435	4,070,418
-1.3%	72,446	5,784,615
-1.4%	72,255	5,000,000
-0.4%	72,200	17,575,000
1.3%	72,139	5,700,000
-3.1%	72,000	2,310,000
0.2%	71,990	29,625,000
-0.8%	71,989	8,834,180
0.7%	70,570	10,800,000
-0.7%	70,441	10,046,528
-0.1%	70,296	98,000,000
0.4%	70,286	19,800,000
-0.5%	69,475	13,696,500
-3.2%	69,436	2,163,122
0.1%	68,918	104,737,500
0.8%	68,869	8,273,611
-3.4%	68,566	2,027,437
-0.3%	67,783	27,020,000
1.3%	67,706	5,312,500
-3.6%	67,560	1,894,502
-0.7%	67,499	10,016,233
-0.1%	67,285	47,368,604
-1.2%	67,129	5,773,071
0.4%	67,028	14,925,000
-0.3%	65,829	19,200,000
0.4%	65,275	16,187,500
0.4%	64,930	17,910,000
-4.9%	63,533	1,284,951
0.4%	63,410	15,300,000
-0.6%	62,500	11,312,500
1.8%	62,475	3,507,525
0.2%	62,091	24,850,000
0.4%	61,545	15,097,500
-0.3%	60,060	21,141,188
-1.0%	59,856	5,925,769
-0.3%	59,720	17,749,490
-1.4%	59,384	4,235,294
-0.5%	58,963	11,320,891
-1.6%	57,716	3,693,839
0.1%	57,332	39,737,500
-0.3%	56,580	19,600,000
-0.4%	56,550	13,200,000
3.1%	56,402	1,839,642
3.1%	56,316	1,827,689
0.7%	56,132	8,289,762
-2.7%	54,599	1,999,156

6644	[redacted]	5 YEAR REVOLVER	98.000
6645		5 YEAR REVOLVER	97.250
6667		5 YEAR REVOLVER	99.000
6668		5 YEAR REVOLVER	99.250
6670		5 YEAR REVOLVER	99.000
6671		5 YEAR REVOLVER	99.350
6672		5-YR DOMESTIC REVOLVER	74.000
6675		7-YR TERM LOAN	78.000
6687		5-YEAR REVOLVER	97.850
6716		TERM LOAN	75.000
6758		REVOLVER	68.000
6759		TERM B LOAN	68.000
6769		BAE CLM	1.000
6784		TERM LOAN	84.000
6785		REVOLVER	83.000
6790		TERM LOAN	62.000
6845		364 DAY REVOLVER	98.000
6874		2ND LIEN TERM LOAN	90.000
6882		TERM A	100.00
6883		REVOLVER	100.000
6900		REVOLVER	90.500
6901		TRANCH B TERM LOAN	91.000
6905		2ND LIEN	12.000
6908		REVOLVING CREDIT	77.000
6910		5 YEAR REVOLVER	99.00
6931		MESABA	1.000
6933		TERM LOAN	99.000
6237		TRANCHE C TERM LOAN	97.000
6916		U.S. TERM LOAN	95.000
6917		SYNTHETIC L/C FACILITY	95.000
7109		TERM LOAN	89.000
7106		REVOLVER CREDIT FACILITY	83.000
7107		TRANCHE B TERM LOAN	86.000
6778		1ST LIEN TERM LOAN B	91.000
4385		REVOLVING LOANS	98.000
6921		6YR REVOLVER	90.000
6727		4-YR REVOLVER	96.000
7042		5YR REVOLVER	96.500
7032		CLS 4 CITI	1.000
6885		5YR US DOLLAR	94.750
7072		MULTI-CURR REVOLVER	94.750
6591		7-YR TERM LOAN	89.000
6490		TRANCHE A-1 TERM LOAN	94.000
6681		7-YR TERM LOAN	101.000
5996		REVOLVER	90.000
6968		REVOLVER	97.000
7005		REVOLVER	88.000
7006		TERM LOAN	91.000
6363		HOULIHAN CLAIM	2.000
6776		ALPA CLM	2.000
7123		N519 CLM/CLAIM NO. 7886	1.000
7063		SERIES B LC FACILITY	98.500
7064		SERIES C LC FACILITY	98.500
7066		SERIES E LC FACILITY	98.750
7068		SERIES F LC FACILITY	98.500
7051		5YR REVOLVER	98.500
7033		5YR REVOLVER	98.500
5013		TERM LOAN	92.000
7040		5YR REVOLVER	98.000
6884		5-YEAR REVOLVER	92.500
6870		TERM LOAN	83.000
6946		TERM LOAN	88.000
6947		REVOLVER	84.000
3849		TERM LOAN FACILITY	94.000
4707		7YR TERM LOAN	95.000

		0	0	0	0
98.53914219	73,500,000		404,357	73,500,000	404,357
98.18009034	45,585,938		435,980	45,585,938	435,980
99.09616241	28,160,000		27,353	28,160,000	27,353
99.25127419	24,702,222		317	24,702,222	317
99.19113822	17,600,000		33,980	17,600,000	33,980
98.94909402	8,831,111		(35,636)	8,831,111	(35,636)
74.313	592,000,000		2,504,000	592,000,000	2,504,000
77.547	35,093,789		(203,814)	35,093,789	(203,814)
		0	0	0	0
96.97984054	21,527,000		(191,435)	21,527,000	(191,435)
78.613	153,500		7,395	153,500	7,395
		0	0	0	0
65.875	6,811,281		(212,853)	6,811,281	(212,853)
		26	0	26	0
		167,202	0	167,202	0
82	3,590,678		(85,492)	3,590,678	(85,492)
82	6,225,001		(75,000)	6,225,001	(75,000)
		61,592	0	61,592	0
93.5208	14,700,000		(671,880)	14,700,000	(671,880)
90.167	3,600,000		6,680	3,600,000	6,680
100.2487164	112,000,000		278,562	112,000,000	278,562
98.55489564	5,000,000		(72,255)	5,000,000	(72,255)
90	11,312,500		(62,500)	11,312,500	(62,500)
90	2,932,116		(32,221)	2,932,116	(32,221)
9.833	720,000		(130,020)	720,000	(130,020)
74.6	2,310,000		(72,000)	2,310,000	(72,000)
		0	0	0	0
		0	0	0	0
99.29523259	49,500,000		147,616	49,500,000	147,616
		53,000	0	53,000	0
		990,000	0	990,000	0
95.873	239,495		(2,783)	239,495	(2,783)
		0	0	0	0
94.7125	17,308,231		(52,380)	17,308,231	(52,380)
94.7125	1,851,739		(5,604)	1,851,739	(5,604)
		8,010,000	0	8,010,000	0
88.91142736	10,893,750		775,875	10,893,750	775,875
85	5,773,071		(67,129)	5,773,071	(67,129)
90.167	2,715,701		(24,859)	2,715,701	(24,859)
97.962344	9,825,000		(3,775)	9,825,000	(3,775)
91	18,300,000		203,333	18,300,000	203,333
93.46482097	7,680,000		(202,814)	7,680,000	(202,814)
97.54802848	71,168,750		772,921	71,168,750	772,921
		111,295	0	111,295	0
		0	0	0	0
96.22789348	52,112,500		812,841	52,112,500	812,841
		0	0	0	0
96.22789348	18,950,000		295,579	18,950,000	295,579
89.2188	2,608,285		6,412	2,608,285	6,412
93.4423	1,880,000		(11,154)	1,880,000	(11,154)
99.9167	396,276		(4,250)	396,276	(4,250)
89.667	559,777		(2,071)	559,777	(2,071)
97.4167	19,400,000		83,340	19,400,000	83,340
89.9464	17,600,000		389,280	17,600,000	389,280
89.9464	3,472,479		(40,204)	3,472,479	(40,204)
		2,089,550	0	2,089,550	0
		2,030,827	0	2,030,827	0
		27,242	0	27,242	0
98.30097378	9,441,122		(19,076)	9,441,122	(19,076)
98.30097378	12,711,036		(25,684)	12,711,036	(25,684)
98.30097378	10,513,220		(47,805)	10,513,220	(47,805)
98.30097378	6,355,518		(12,842)	6,355,518	(12,842)
98.29876998	125,732,472		(256,864)	125,732,472	(256,864)
		0	0	0	0
98.29876998	12,573,247		(25,686)	12,573,247	(25,686)
91.25	1,913,634		(15,600)	1,913,634	(15,600)
97.36910532	153,125,000		(985,773)	153,125,000	(985,773)
92.12	17,575,000		(72,200)	17,575,000	(72,200)
81.5	13,039,152		(235,647)	13,039,152	(235,647)
87.25	13,249,537		(112,922)	13,249,537	(112,922)
87.25	12,600,000		487,500	12,600,000	487,500
93.5	4,876,791		(25,940)	4,876,791	(25,940)
94.78	1,272,784		(2,947)	1,272,784	(2,947)

[redacted]	6,000,000	0	0
	4	0	0
	38,479,854	0	0
	17,737,500	0	0
	18,197,070	0	0
	128,578,125	0	0
	14,320,452	0	0
	4,118,350	0	0
	13,500,000	0	0
	24,456,522	0	0
	7,890,264	0	0
	9,200,000	0	0
	171,446,181	0	0
	114,612,501	0	0
	15,000,000	0	0
	10,065,000	0	0
	8,800,000	0	0
	13,275,000	0	0
	29,625,000	0	0
	12,415,000	0	0
	5,696,049	0	0
	46,800,000	0	0
	2,352	0	0
	8,237,368	0	0
	0	0	0
	3,672,910	0	0
	10,750,000	0	0
	64,512,500	0	0
	6,015,662	0	0
	1,928,485	0	0
	74,250,000	0	0
	24,562,500	0	0
	23,622	0	0
	455,419,890	0	0
	223,094,868	0	0
	1,134,271	0	0
	25,066,667	0	0
	2,407,227	0	0
	7,296,000	0	0
	265,985,424	0	0
	31,040,000	0	0
	10,072,222	0	0
	36,000,000	0	0
	45,000,000	0	0
	2,399	0	0
	1,385,745	0	0
	5,683,230	0	0
	98,000,000	0	0
	3,860,843	0	0
	9,500,000	0	0
	66,288	0	0
	70,137,500	0	0
	10,010,000	0	0
	1,194,109	0	0
	32,725,000	0	0
	210,133	0	0
	10,000,000	0	0
	29,792,000	0	0
	0	0	0
	2,600,000	0	0
	1,921,638	0	0
	19,500,000	0	0
	6,147,526	0	0
	28,001,250	0	0
	48,000,000	0	0
	927,117	0	0
	920,000	0	0
	8,277,647	0	0
	0	0	0
	920,653	0	0
	100	0	0
	0	0	0
	9,360,000	0	0
	1,239,500	0	0

6916	[redacted]	HY
6003		HY
6445		FID Corp
7784		FID Corp
6495		FID Corp
8349		HY
4447		FID Corp
7238		HY
7066		FID Corp
7366		FID Corp
4168		FID Corp
8702		HY
5767		FID Corp
7633		HY
8304		FID Corp
8353		HY
8977		EMG
9772		HY
6416		FID Corp
5933		FID Corp
7963		FID Corp
7473		HY
9437		HY
5415		FID Corp
3317		FID Corp
5885		HY
5374		FID Corp
7513		FID Corp
6158		FID Corp
7601		HY
8571		FID Corp
4087		FID Corp
4444		HY
4644		HY
5861		HY
7006		HY
5689		FID Corp
7930		HG
5245		HY
6464		FID Corp
3956		FID Corp
2872		FID Corp
7512		HY
9184		HY
3440		HY
8006		FID Corp
8679		HY
7643		HY
7793		FID Corp
8327		FID Corp
6671		FID Corp
8874		FID Corp
6235		FID Corp
4490		FID Corp
5362		FID Corp
8733		HY
4953		FID Corp
6670		FID Corp
9026		HY
8547		HY
6558		HY
6901		HY
9502		FID Corp
6462		FID Corp
5191		FID Corp
5862		FID Corp
4905		FID Corp
5934		HY
7301		HY
8713		HY
4881		FID Corp
5442		HY
7268		HY
3554		HY

U.S. TERM LOAN	95.000	94.7125	External Quote	1/26/14	HY	(52,380)
TRANCHE B COMMITMENT	98.000	95.4167	External Quote	7/19/12	HY	(51,019)
CENTRAL ILLINOIS LIGHT COMPANY	98.250	99.57564405	CDS Matrix	1/14/10	HG	50,109
REVOLVER	90.000	89.28871059	CR Matrix	5/31/13	HY	(49,790)
US/UK TRANCHE	98.750	98.9987629	CDS Matrix	11/14/11	HY	49,753
DELAYED DRAW USD	99.000	96.5	External Quote	8/9/14	HY	(49,374)
5-YR REVOLVER	91.000	91.72362194	CR Matrix	12/21/11	HY	48,844
TERM LOAN	90.000	92.41350739	CR Matrix	9/16/13	HY	48,270
SERIES E LC FACILITY	98.750	98.30097378	CDS Matrix	2/24/12	HG	(47,805)
REVOLVER	87.500	87.1875	External Quote	4/2/13	HY	(46,875)
5 YEAR REVOLVER (A&R)	99.000	98.62667247	CDS Matrix	8/10/10	HG	(46,666)
PNCL STUB	2.000	1.375	External Quote	12/31/11	HY	(46,375)
5 YEAR REVOLVING CREDIT	98.500	98.80754746	CDS Matrix	7/26/11	HG	46,132
TERM 2	90.000	92.30470814	CR Matrix	12/17/10	HY	46,094
REVOLVER	97.750	98.66207501	CR Matrix	11/22/12	HG	45,604
REVOLVING CREDIT EUR	93.000	93.5	External Quote	8/9/13	HY	45,121
PN 11-15-07	100.000	96.528471	CR Matrix	12/1/09	HY	(44,813)
US TRANCHE B-2 $ TERM LOAN	83.000	82.25	Trading Activity	12/20/14	HY	(44,095)
6-YR MULTI-CCY REVOLVER	96.000	96.07822165	Sector Matrix	11/6/12	HG	43,804
REVOLVER	82.000	81.75	Trading Activity	8/6/11	HY	(43,750)
TERM LOAN A3	97.500	97.97541976	CDS Matrix	6/21/12	HY	43,627
TERM LOAN	76.000	76.1528	External Quote	9/30/14	HY	43,523
DIP TERM (TRANCHE 2)	50.000	46.667	External Quote	1/22/09	HY	(42,880)
TRANCHE A TERM LOAN (AUD)	96.500	97.05	External Quote	6/14/12	HY	42,805
REVOLVER	95.000	94.14764041	CR Matrix	1/31/11	HY	(42,618)
7YR TERM B LOAN	95.000	93.875	External Quote	8/1/13	HY	(42,476)
TRANCHE A	92.000	92.84237453	CR Matrix	5/3/11	HY	42,119
5 YEAR REVOLVER	97.000	97.04653466	CDS Matrix	4/30/12	HG	41,881
USD 5-YR REVOLVER FACILITY	99.500	99.5732102	CDS Matrix	9/21/11	HG	41,364
TERM B	96.000	95.375	External Quote	5/4/14	HY	(41,235)
5 YEAR REVOLVER	98.500	98.58217901	CDS Matrix	10/11/12	HG	41,090
5-YEAR REVOLVER	98.750	98.88672056	CDS Matrix	7/25/10	HG	41,016
SYNTHETIC LETTER OF CREDIT FAC	97.000	95.25	External Quote	10/31/12	HY	(40,852)
TERM LOAN	97.000	95.976	External Quote	1/3/13	HY	(40,597)
TRANCHE B TERM LOAN	99.000	98.625	External Quote	7/27/11	HY	(40,235)
TERM LOAN	91.000	89.9464	External Quote	2/13/15	HY	(40,204)
AMERENENERGY RESOURCES GEN CO	98.500	99.26435895	CDS Matrix	1/14/10	HG	40,129
364 DAY BRIDGE	99.000	100	CDS Matrix	12/12/08	HG	39,216
6YR TERM B DELAYED DRAW PROJEC	97.000	95.47182473	CDS Matrix	5/26/12	HY	(38,872)
5 YEAR REVOLVER	98.500	98.81012689	CDS Matrix	11/7/12	HG	38,647
5 YEAR REVOLVER	99.400	99.33726737	CDS Matrix	6/10/10	HG	(37,640)
REVOLVER	90.500	91.252	External Quote	10/27/11	HY	37,600
CREDIT-LINKED DEPOSIT	85.000	83.5	External Quote	4/30/12	HY	(37,500)
TERM B-3	88.000	87.75	Trading Activity	1/28/15	HY	(37,319)
TRANCHE B TERM LOAN	95.000	93.76383183	CR Matrix	11/23/11	HY	(36,987)
5YR REVOLVER	97.500	97.60572928	CDS Matrix	6/29/12	HY	36,897
TERM LOAN	93.000	91.15	External Quote	2/13/14	HY	(36,801)
TERM LOAN	92.000	92.5	External Quote	5/11/15	HY	36,053
REVOLVER	77.000	78	External Quote	4/30/12	HY	36,000
TERM A-1	98.000	97.688	External Quote	8/24/12	HY	(36,000)
5 YEAR REVOLVER	99.350	98.94909402	CR Matrix	12/14/11	HG	(35,636)
US REVOLVER	92.000	92.1667	External Quote	12/3/13	HY	35,563
REVOLVING CREDIT	93.000	92.873	External Quote	10/12/12	HY	(35,560)
REVOLVING CREDIT	96.000	97.7776832	CR Matrix	12/15/09	HY	35,554
REVOLVER	91.000	91.373	External Quote	7/28/11	HY	35,435
PARENT TERM LOAN	97.000	97.373	External Quote	10/26/12	HY	34,947
TRANCHE A-1 TERM LOAN	88.000	87.625	External Quote	2/24/10	HY	(33,997)
5 YEAR REVOLVER	99.000	99.19113822	CDS Matrix	12/14/11	HG	33,980
R/C	93.000	91.5	External Quote	12/22/10	HY	(33,813)
B-1 TRANCHE USD	92.000	91.667	External Quote	9/24/14	HY	(33,584)
1ST LIEN TERM LOAN	72.000	68.6667	External Quote	1/11/14	HY	(32,583)
TRANCH B TERM LOAN	91.000	90	External Quote	1/23/14	HY	(32,221)
$350MM REVOLVER	99.650	99.91302225	CDS Matrix	4/3/09	HG	32,220
5 YEAR REVOLVER	98.500	98.81012689	CDS Matrix	11/7/12	HG	32,205
DOMESTIC REVOLVER	94.000	95.1796382	CR Matrix	4/11/11	HY	32,112
REVOLVING CREDIT	98.000	98.625	External Quote	7/31/09	HY	31,250
4YR MULTI-CCY REVOLVER	99.600	99.72074029	CDS Matrix	2/22/10	HG	30,185
TERM LOAN	85.000	84.75	Trading Activity	8/6/12	HY	(29,886)
NEW TERM LOAN B	96.000	95.0156	External Quote	10/7/11	HY	(29,457)
TRANCHE A	92.000	93.51589006	CR Matrix	10/1/14	HY	29,058
CURR LEV B REVOLVER	94.000	94.375	External Quote	12/23/10	HY	28,125
TERM LOAN B	90.000	89.0703	Trading Activity	4/25/12	HY	(27,736)
TERM LC FACILITY	94.000	93.28240659	CDS Matrix	4/2/13	HY	(27,690)
TRANCHE C TERM LOAN	93.000	91.375	External Quote	12/23/11	HY	(27,407)

-0.3%	52,380	17,308,231
-2.6%	51,019	1,935,448
1.3%	50,109	3,713,850
-0.8%	49,790	6,300,000
0.3%	49,753	19,750,000
-2.5%	49,374	1,955,225
0.8%	48,844	6,142,500
2.7%	48,270	1,800,000
-0.5%	47,805	10,513,220
-0.4%	46,875	13,125,000
-0.4%	46,666	12,375,000
-31.3%	46,375	148,400
0.3%	46,132	14,775,000
2.6%	46,094	1,799,977
0.9%	45,604	4,887,501
0.5%	45,121	8,392,500
-3.5%	44,813	1,290,881
-0.9%	44,095	4,879,875
0.1%	43,804	53,760,000
-0.3%	43,750	14,350,000
0.5%	43,627	8,947,059
0.2%	43,523	21,647,374
-6.7%	42,880	643,270
0.6%	42,805	7,510,280
-0.9%	42,618	4,750,000
-1.2%	42,476	3,586,869
0.9%	42,119	4,600,000
0.0%	41,881	87,300,000
0.1%	41,364	56,217,500
-0.7%	41,235	6,333,709
0.1%	41,090	49,250,000
0.1%	41,016	29,625,000
-1.8%	40,852	2,264,370
-1.1%	40,597	3,845,661
-0.4%	40,235	10,621,973
-1.2%	40,204	3,472,479
0.8%	40,129	5,171,250
1.0%	39,216	3,882,353
-1.6%	38,872	2,467,401
0.3%	38,647	12,274,615
-0.1%	37,640	59,640,000
0.8%	37,600	4,525,000
-1.8%	37,500	2,125,000
-0.3%	37,319	13,136,200
-1.3%	36,987	2,842,500
0.1%	36,897	34,025,511
-2.0%	36,801	1,850,000
0.5%	36,053	6,633,750
1.3%	36,000	2,772,000
-0.3%	36,000	11,307,692
-0.4%	35,636	8,831,111
0.2%	35,563	19,626,667
-0.1%	35,560	26,040,000
1.9%	35,554	1,920,000
0.4%	35,435	8,645,000
0.4%	34,947	9,087,986
-0.4%	33,997	7,977,895
0.2%	33,980	17,600,000
-1.6%	33,813	2,096,407
-0.4%	33,584	9,278,584
-4.6%	32,583	703,800
-1.1%	32,221	2,932,116
0.3%	32,220	12,207,125
0.3%	32,205	10,228,846
1.3%	32,112	2,558,889
0.6%	31,250	4,900,000
0.1%	30,185	24,900,000
-0.3%	29,886	10,161,172
-1.0%	29,457	2,872,727
1.6%	29,058	1,763,571
0.4%	28,125	7,050,000
-1.0%	27,736	2,685,000
-0.8%	27,690	3,627,239
-1.7%	27,407	1,568,537

5432	[redacted]	TERM LOAN B	97.000
6024		REVOLVING CREDIT	92.500
6029		POST-FIRST A&R SYNTHETIC LC	84.000
6707		TRANCHE E TERM LOAN	99.000
7004		5YR REVOLVER	98.750
7024		7-YR TRANCHE B TERM LOAN	74.000
7065		TERM C FACILITY	97.000
7102		364 DAY LIQUIDITY REVOLVER	65.000
7110		TERM LOAN B	96.000
7111		SYNTHETIC LC	96.000
7128		5-YEAR REVOLVER	96.000
7179		5-YR LOAN FACILITY	100.00
7208		REVOLVER	77.125
7209		INITIAL TERM LOAN	81.000
7211		FIRST LIEN TERM LOAN	97.000
7222		TERM LOAN B	96.000
7237		5 YEAR REVOLVER	85.000
7240		6-YR U.S. REVOLVER	90.000
7244		5 YEAR REVOLVER	98.500
7245		N953U (1985 AIRCRAFT)	90.000
7246		N950U (1984 AIRCRAFT)	95.000
7249		L/C LOAN	93.000
7250		TERM LOAN	93.000
7277		5 YEAR REVOLVER	91.500
7286		5 YEAR REVOLVER	98.250
7288		ITC REVOLVER	98.250
7289		METC REVOLVER	98.250
7296		5 YEAR REVOLVER	98.500
7298		TERM LOAN	0.010
7300		5 YEAR REVOLVER	98.500
7355		TERM LOAN	97.500
7413		COMMITMENT	92.000
7392		7-YEAR TERM LOAN	94.250
7273		FIRST PRIORITY TERM LOAN	94.000
7455		CLAIM	16.000
7531		US TERM LOAN	95.000
7396		2ND LIEN TER LOAN	51.000
7458		N989 CLAIM	21.000
7456		N594 CLAIM	21.000
7515		BOS CLAIM	10.000
7511		5 YEAR REVOLVER	80.500
7126		TERM LOAN B	96.000
7267		5 YR REVOLVER	90.500
7326		5-YEAR REVOLVER	96.750
7438		CLAIM 185	2.000
7474		4 W/S POST	2.000
7411		TERM LOAN	88.000
7294		5 YEAR REVOLVER	98.250
7287		5 YEAR REVOLVER	98.250
7462		1.64BN TERM B DOLLAR	96.000
7524		6 YEAR REVOLVER	88.500
7398		MULTI-CURR TRANCHE	97.000
7407		BI-LAT	56.000
7461		PHILMO CLAIM	1.000
7376		5-YEAR MULTI-CCY REVOLVER	98.375
7529		REVOLVER	78.000
7367		TERM LOAN	92.000
7366		REVOLVER	87.500
7473		TERM LOAN	76.000
7271		REVOLVER	84.000
7404		5-YR REVOLVER	98.250
7519		TL- NEW ISSUE	80.000

97.5090007	2,784,275		14,610	2,784,275	14,610
90.42143931	4,625,000		(103,928)	4,625,000	(103,928)
83.5417	272,296		(1,486)	272,296	(1,486)
95.295071	8,945,720		(334,780)	8,945,720	(334,780)
		0	0	0	0
98.85942421	108,625,000		120,367	108,625,000	120,367
72.9167	9,730,082		(142,441)	9,730,082	(142,441)
94.0833	9,014,953		(271,071)	9,014,953	(271,071)
		32,500,000	0	32,500,000	0
95.5	11,320,891		(58,963)	11,320,891	(58,963)
95.5	1,188,373		(6,189)	1,188,373	(6,189)
		0	0	0	0
96.44158779	48,000,000		220,794	48,000,000	220,794
100	20,000,000		0	20,000,000	0
		34,706,250	0	34,706,250	0
		1,710,625	0	1,710,625	0
96.525	2,906,250		(14,232)	2,906,250	(14,232)
93.8333	5,642,126		(127,342)	5,642,126	(127,342)
86.0833	5,312,500		67,706	5,312,500	67,706
90.281	31,500,000		98,350	31,500,000	98,350
98.71806503	74,860,000		165,729	74,860,000	165,729
		2,438,460	0	2,438,460	0
		989,110	0	989,110	0
89.68349618	239,609		(8,545)	239,609	(8,545)
89.68349625	1,894,502		(67,560)	1,894,502	(67,560)
		9,150,000	0	9,150,000	0
		0	0	0	0
93.86445928	19,464,623		(868,834)	19,464,623	(868,834)
99.02199804	16,387,358		128,763	16,387,358	128,763
		0	0	0	0
99.43659339	9,343,019		112,838	9,343,019	112,838
98.16205319	34,475,000		(118,281)	34,475,000	(118,281)
		80	0	80	0
97.93504008	34,475,000		(197,736)	34,475,000	(197,736)
		0	0	0	0
99.18101452	16,031,250		276,398	16,031,250	276,398
89	5,490,000		(179,022)	5,490,000	(179,022)
		0	0	0	0
91.90244112	85,681,818		(2,134,144)	85,681,818	(2,134,144)
92.875	1,822,826		(21,816)	1,822,826	(21,816)
		295,904	0	295,904	0
94.4583	1,714,362		(9,775)	1,714,362	(9,775)
49	5,050,000		(198,039)	5,050,000	(198,039)
		840,800	0	840,800	0
		1,471,400	0	1,471,400	0
		751,302	0	751,302	0
80.5	68,988,500		0	68,988,500	0
95.75	2,880,000		(7,500)	2,880,000	(7,500)
		0	0	0	0
93.28240659	45,250,000		1,391,203	45,250,000	1,391,203
96.46375552	128,193,750		(379,274)	128,193,750	(379,274)
		51,739	0	51,739	0
		945,334	0	945,334	0
85.3333	7,063,628		(214,052)	7,063,628	(214,052)
		0	0	0	0
97.75762329	26,451,923		(132,563)	26,451,923	(132,563)
		0	0	0	0
97.75727219	81,623,077		(409,343)	81,623,077	(409,343)
94.1944	1,397,257		(26,280)	1,397,257	(26,280)
88.07811927	17,700,000		(84,376)	17,700,000	(84,376)
97.63863364	24,250,000		159,658	24,250,000	159,658
		140,000	0	140,000	0
		218,627	0	218,627	0
97.69978784	163,958,333		(1,125,354)	163,958,333	(1,125,354)
		11,310,000	0	11,310,000	0
		0	0	0	0
91.1875	95,014		(839)	95,014	(839)
		0	0	0	0
87.1875	13,125,000		(46,875)	13,125,000	(46,875)
76.1528	21,647,374		43,523	21,647,374	43,523
89.22689057	9,240,000		574,958	9,240,000	574,958
		0	0	0	0
98.52993197	112,987,500		321,922	112,987,500	321,922
		8,468,735	0	8,468,735	0

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

3300	[redacted]	FID Corp
6667		FID Corp
4589		FID Corp
9395		HY
7462		HY
4883		HY
3849		HY
7033		FID Corp
7064		FID Corp
8915		HY
9435		HY
3613		FID Corp
5365		HY
6778		HY
6187		HY
3427		FID Corp
9500		HY
6447		FID Corp
8632		HY
8150		HY
2567		HY
3437		FID Corp
4901		HY
5857		HY
6219		HY
4592		HY
7201		HY
7273		HY
5417		FID Corp
8629		HY
4063		HY
6966		HY
7939		FID Corp
9796		HY
7649		FID Corp
5884		FID Corp
4067		FID Corp
3930		FID Corp
8747		HY
7063		FID Corp
4552		HY
7664		HY
5343		FID Corp
7620		FID Corp
5414		FID Corp
5013		HY
9859		FID Corp
7607		HY
8825		HY
5094		HY
5432		HY
7211		HY
8118		EMG
8701		HY
8627		HY
6440		FID Corp
7068		FID Corp
5124		HY
7618		HY
5380		HY
7981		FID Corp
6490		HY
6521		HY
3631		FID Corp
4908		HY
2191		FID Corp
4676		HY
7531		HY
6589		HY
3547		FID Corp
8295		HY
9541		HY
3256		HY
5087		HY

REVOLVING CREDIT COMMITMENT	94.000	93.123	External Quote	1/10/11	HY	(27,406)
5 YEAR REVOLVER	99.000	99.09616241	CDS Matrix	12/14/11	HG	27,353
1ST LIEN - 1.5BN RCF	93.000	94.4196	External Quote	12/20/10	HY	27,164
TRANCHE D-2 TERM LOAN	96.000	96.79132318	CR Matrix	6/30/11	HY	26,871
1.64BN TERM B DOLLAR	96.000	94.1944	External Quote	4/19/14	HY	(26,280)
TERM LOAN	95.000	95.873	External Quote	3/31/13	HY	26,190
TERM LOAN FACILITY	94.000	93.5	External Quote	4/28/11	HY	(25,940)
5YR REVOLVER	98.500	98.29876998	CDS Matrix	2/26/12	HG	(25,686)
SERIES C LC FACILITY	98.500	98.30097378	CDS Matrix	2/24/12	HG	(25,684)
TRANCHE A TERM	91.000	91.89324001	CDS Matrix	6/12/14	HY	25,640
DELAYED DRAW TERM LOAN	88.000	87.922	External Quote	3/31/15	HY	(25,272)
REVOLVING CREDIT LOANS	94.500	93.873	External Quote	1/27/11	HY	(25,205)
TERM LOAN	87.000	86.083	External Quote	5/2/13	HY	(25,114)
1ST LIEN TERM LOAN B	91.000	90.167	External Quote	12/21/13	HY	(24,859)
TERM LOAN	95.000	94.4286	External Quote	10/5/13	HY	(24,858)
5-YR REV0LVING CREDIT B	99.750	99.61501517	CDS Matrix	11/29/09	HG	(24,665)
INCREMENTAL TERM LOAN	97.000	96.472	External Quote	5/16/14	HY	(23,681)
CILCORP INC.	98.250	99.37695144	CDS Matrix	1/14/10	HG	23,666
USD REVOLVING CREDIT FACILITY	96.000	96.157	External Quote	10/12/13	HY	23,427
DELAY DRAW TERM	88.000	90.38220804	CR Matrix	7/31/14	HY	22,973
TRANCHE D TERM LOAN	95.000	95.623	External Quote	6/30/12	HY	22,696
STANDBY BOND PURCHASE -REV A	99.750	99.61501517	CDS Matrix	11/29/09	HG	(22,580)
PRATT CLAIM	1.000	1.375	External Quote	3/31/10	HY	22,500
FIRST LIEN TERM	27.000	26.25	External Quote	7/21/13	HY	(22,500)
COMMITMENT	98.000	97.25	External Quote	3/28/14	HY	(22,443)
1ST LIEN - 5.0BN TERM LOAN B	95.000	94.4196	External Quote	12/20/12	HY	(22,036)
TERM LOAN	91.000	90.45	External Quote	3/13/14	HY	(21,940)
FIRST PRIORITY TERM LOAN	94.000	92.875	External Quote	4/4/09	HY	(21,816)
TRANCHE C TERM LOANS (CAD)	96.500	97.05	External Quote	6/14/12	HY	21,557
TERM LOAN B-2	93.000	92.9455	Trading Activity	10/10/14	HY	(21,120)
INITIAL TERM LOAN	92.000	91.5	External Quote	7/7/12	HY	(20,403)
TERM LOAN B-1	95.000	94.4167	External Quote	1/24/12	HY	(20,385)
TERM LOAN A2	97.500	97.97541976	CDS Matrix	6/21/12	HY	20,359
TERM LOAN C1	87.000	86.1786	External Quote	5/5/13	HY	(20,158)
1 YEAR REVOLVER	99.450	99.45600959	CDS Matrix	5/13/09	HG	20,012
REVOLVER	90.000	89.875	External Quote	8/1/12	HY	(19,792)
GLOBAL REVOLVING LOANS	96.000	94.958	External Quote	6/30/11	HY	(19,538)
LOANS	99.700	99.72568729	CDS Matrix	5/18/10	HG	19,265
PF LETTER OF CREDIT	50.000	46.667	External Quote	5/1/13	HY	(19,079)
SERIES B LC FACILITY	98.500	98.30097378	CDS Matrix	2/24/12	HG	(19,076)
TERM LOAN FIRST LIEN COLLATERA	94.000	92.7727	External Quote	4/26/13	HY	(19,061)
TRANCHE B TERM LOAN	86.000	86.86083507	CR Matrix	4/30/15	HY	17,173
REVOLVER	97.000	97.825	External Quote	2/8/11	HY	16,500
5 YEAR REVOLVER	82.000	82.0909	External Quote	5/23/12	HY	16,362
MULTI-CCY REVOLVING CREDIT	94.000	94.05	External Quote	6/14/12	HY	16,125
TERM LOAN	92.000	91.25	External Quote	3/10/13	HY	(15,600)
TRANCHE A-1 REVOLVER	97.000	94.02643586	CR Matrix	7/11/13	HY	(15,487)
TERM LOAN	97.000	96	External Quote	5/4/15	HY	(15,370)
B-3 TERM LOAN	100.000	99.6188	External Quote	5/16/14	HY	(15,126)
TRANCHE B TERM LOAN	97.000	96.8281	External Quote	3/31/13	HY	(14,649)
TERM LOAN B	97.000	97.5090007	CR Matrix	5/26/13	HY	14,610
FIRST LIEN TERM LOAN	97.000	96.525	External Quote	3/8/13	HY	(14,232)
PROMISSORY NOTE A	100.000	98.8333	External Quote	8/1/09	HY	(13,263)
KLM	2.000	1.375	External Quote	12/31/11	HY	(13,250)
TERM LOAN	87.000	86.625	External Quote	10/12/14	HY	(13,087)
5 YEAR REVOLVER	98.500	98.81012689	CDS Matrix	11/7/12	HG	12,882
SERIES F LC FACILITY	98.500	98.30097378	CDS Matrix	2/24/12	HG	(12,842)
TERM LOAN	90.000	91.71550259	CR Matrix	3/31/13	HY	12,227
DELAYED DRAW I TL	86.000	85.42045	Trading Activity	5/23/14	HY	(12,009)
ADDITIONAL TERM B-2	99.000	97.825	External Quote	2/8/12	HY	(11,750)
5-YR REVOLVER	97.500	97.60572928	CDS Matrix	6/29/12	HY	11,652
TRANCHE A-1 TERM LOAN	94.000	93.4423	External Quote	11/17/12	HY	(11,154)
TRANCHE A TERM LOAN	73.000	73.1667	External Quote	11/17/13	HY	10,505
REVOLVER	97.500	97.94591257	CDS Matrix	10/3/10	HY	10,474
TRANCHE D TERM LOAN	91.000	91.375	External Quote	12/23/11	HY	10,178
364 DAY REVOLVER	100.000	99.98985445	CDS Matrix	6/19/09	SL	(10,146)
TERM LOAN B	90.000	89.667	External Quote	7/19/12	HY	(10,011)
US TERM LOAN	95.000	94.4583	External Quote	8/30/12	HY	(9,775)
TERM LOAN B	43.000	37.5	External Quote	5/25/11	HY	(9,676)
USD REVOLVER	94.000	94.375	External Quote	12/23/10	HY	9,375
TERM LOAN	90.000	89.69	External Quote	8/7/14	HY	(9,300)
REVOLVER	50.000	46.667	External Quote	11/1/11	HY	(9,288)
TRANCHE A TERM LOAN	90.000	89.667	External Quote	7/19/12	HY	(9,264)
INCREMENTAL TERM LOAN	95.000	95.89693022	CR Matrix	2/24/12	HY	8,993

-0.9%	27,406	2,937,500
0.1%	27,353	28,160,000
1.5%	27,164	1,779,530
0.8%	26,871	3,259,873
-1.9%	26,280	1,397,257
0.9%	26,190	2,850,000
-0.5%	25,940	4,876,791
-0.2%	25,686	12,573,247
-0.2%	25,684	12,711,036
1.0%	25,640	2,612,159
-0.1%	25,272	28,512,000
-0.7%	25,205	3,798,900
-1.1%	25,114	2,382,639
-0.9%	24,859	2,715,701
-0.6%	24,858	4,132,820
-0.1%	24,665	18,226,379
-0.5%	23,681	4,350,541
1.1%	23,666	2,063,250
0.2%	23,427	14,325,000
2.7%	22,973	848,634
0.7%	22,696	3,460,856
-0.1%	22,580	16,686,121
37.5%	22,500	60,000
-2.8%	22,500	810,000
-0.8%	22,443	2,932,500
-0.6%	22,036	3,606,800
-0.6%	21,940	3,630,000
-1.2%	21,816	1,822,826
0.6%	21,557	3,782,220
-0.1%	21,120	36,039,513
-0.5%	20,403	3,754,238
-0.6%	20,385	3,320,092
0.5%	20,359	4,175,294
-0.9%	20,158	2,135,122
0.0%	20,012	331,168,500
-0.1%	19,792	14,250,000
-1.1%	19,538	1,800,000
0.0%	19,265	74,775,000
-6.7%	19,079	286,216
-0.2%	19,076	9,441,122
-1.3%	19,061	1,459,924
1.0%	17,173	1,715,668
0.9%	16,500	1,940,000
0.1%	16,362	14,760,000
0.1%	16,125	30,315,000
-0.8%	15,600	1,913,634
-3.1%	15,487	505,208
-1.0%	15,370	1,490,925
-0.4%	15,126	3,967,932
-0.2%	14,649	8,266,250
0.5%	14,610	2,784,275
-0.5%	14,232	2,906,250
-1.2%	13,263	1,136,795
-31.3%	13,250	42,400
-0.4%	13,087	3,036,250
0.3%	12,882	4,091,538
-0.2%	12,842	6,355,518
1.9%	12,227	641,440
-0.7%	12,009	1,782,017
-1.2%	11,750	990,000
0.1%	11,652	10,744,898
-0.6%	11,154	1,880,000
0.2%	10,505	4,600,241
0.5%	10,474	2,290,116
0.4%	10,178	2,469,852
0.0%	10,146	100,000,000
-0.4%	10,011	2,705,547
-0.6%	9,775	1,714,362
-12.8%	9,676	75,646
0.4%	9,375	2,350,000
-0.3%	9,300	2,700,000
-6.7%	9,288	139,341
-0.4%	9,264	2,503,814
0.9%	8,993	952,500

7067	[redacted]	6 YEAR REVOLVER	88.000
7415	[redacted]	TERM LOAN	92.000
7498	[redacted]	5-YR REVOLVER	98.000
7609	[redacted]	TRANCHE A TERM LOAN	59.000
7784	[redacted]	REVOLVER	90.000
6779	[redacted]	1ST LIEN SYNTHETIC L/C	91.000
7602	[redacted]	MULTICURRENY REVOLVER	92.500
7622	[redacted]	REVOLVER	64.000
7624	[redacted]	N729 CLAIM	10.000
7615	[redacted]	COMMITMENT	100.00
7599	[redacted]	REVOLVER (WELLS FARGO AGENT)	91.000
7601	[redacted]	TERM B	96.000
7607	[redacted]	TERM LOAN	97.000
7641	[redacted]	UK TERM LOAN	85.000
7695	[redacted]	185 POST	2.000
7475	[redacted]	5YR REVOLVING CREDIT	97.000
7537	[redacted]	DELAYED DRAW TERM LOAN	95.250
7535	[redacted]	REVOLVER	94.750
7536	[redacted]	TERM LOAN A	95.500
7616	[redacted]	TERM LOAN B	95.750
7649	[redacted]	1 YEAR REVOLVER	99.450
7650	[redacted]	FIVE YEAR REVOLVER	98.000
7552	[redacted]	5 YEAR REVOLVING DOLLAR (US)	98.450
7586	[redacted]	TERM B	100.000
7608	[redacted]	5-YR REVOLVER	98.800
7620	[redacted]	5 YEAR REVOLVER	82.000
7594	[redacted]	5-YR MULTI-CURRENCY REVOLVER	95.375
4552	[redacted]	TERM LOAN FIRST LIEN COLLATERA	94.000
7606	[redacted]	5-YEAR REVOLVER	91.000
7737	[redacted]	ATSA CLAIM	1.000
7520	[redacted]	N507XJ	1.000
7533	[redacted]	N509XJ	1.000
7738	[redacted]	NAMA CLAIM	1.000
7736	[redacted]	TWU CLAIM	1.000
7580	[redacted]	5 YEAR REVOLVER	97.750
7584	[redacted]	5 YEAR REVOLVER	97.875
7687	[redacted]	5 YR REVOLVER	96.250
7497	[redacted]	5-YR REVOLVER	97.500
7628	[redacted]	5-YR ASSET BASED REVOLVER	97.000
7673	[redacted]	TRANCHE B TERM LOAN	70.000
7442	[redacted]	GLOBAL REVOLVER	92.500
7073	[redacted]	5-YR REVOLVER	98.250
7074	[redacted]	5-YR REVOLVER	98.750
7071	[redacted]	5-YR SENIOR REVOLVER	97.750
7631	[redacted]	5-YR REVOLVER	97.000
7495	[redacted]	5-YEAR REVOLVER	96.750
7491	[redacted]	CLAIM 2005.001.072887-7 48413	0.010
7724	[redacted]	REVOLVER	83.000
7725	[redacted]	TERM LOAN	91.000
3541	[redacted]	TERM	96.000
3537	[redacted]	TRANCHE B L/C	94.000
6218	[redacted]	TERM LOAN	96.000
7513	[redacted]	5 YEAR REVOLVER	97.000
2191	[redacted]	364 DAY REVOLVER	100.000
4883	[redacted]	TERM LOAN	95.000
7238	[redacted]	TERM LOAN	90.000
7420	[redacted]	8.5-YR 3RD LIEN PIK TERM LOAN	85.000
7617	[redacted]	TRANCHE B TL	86.000
7618	[redacted]	DELAYED DRAW I TL	86.000
7643	[redacted]	TERM LOAN	92.000

		0	0	0	0
87.623	13,200,000		(56,550)	13,200,000	(56,550)
91.5	854,730		(4,645)	854,730	(4,645)
98.26262744	78,400,000		210,102	78,400,000	210,102
		7,221,788	0	7,221,788	0
89.28871059	6,300,000		(49,790)	6,300,000	(49,790)
90.167	609,968		(5,584)	609,968	(5,584)
92.873	16,187,500		65,275	16,187,500	65,275
		0	0	0	0
62.8214	21,120,000		(388,938)	21,120,000	(388,938)
		669,361	0	669,361	0
		15,000,000	0	15,000,000	0
		0	0	0	0
92.223	31,395,000		421,935	31,395,000	421,935
95.375	6,333,709		(41,235)	6,333,709	(41,235)
96	1,490,925		(15,370)	1,490,925	(15,370)
82	9,618,388		(339,473)	9,618,388	(339,473)
		277,254	0	277,254	0
		1,600,500	0	1,600,500	0
90.63564712	40,847,963		(1,978,865)	40,847,963	(1,978,865)
91.10923228	18,059,350		(693,930)	18,059,350	(693,930)
93.43748804	9,101,150		(196,557)	9,101,150	(196,557)
96.8270363	22,812,438		256,604	22,812,438	256,604
99.45600959	331,168,500		20,012	331,168,500	20,012
98.58217901	163,660,000		972,239	163,660,000	972,239
		0	0	0	0
98.58217901	861,437,500		1,156,566	861,437,500	1,156,566
100	89,000,000		0	89,000,000	0
99.10476979	74,100,000		228,577	74,100,000	228,577
		0	0	0	0
82.0909	14,760,000		16,362	14,760,000	16,362
95.47234095	91,560,000		93,447	91,560,000	93,447
92.7727	1,459,924		(19,061)	1,459,924	(19,061)
		0	0	0	0
88.8656616	47,775,000		(1,120,528)	47,775,000	(1,120,528)
		2,420	0	2,420	0
		12,190	0	12,190	0
		12,190	0	12,190	0
		601	0	601	0
		6,348	0	6,348	0
		0	0	0	0
97.06463023	10,046,528		(70,441)	10,046,528	(70,441)
		0	0	0	0
96.88535145	171,009,375		(1,729,136)	171,009,375	(1,729,136)
		0	0	0	0
95.82720164	57,750,000		(253,679)	57,750,000	(253,679)
97.89768745	73,125,000		298,266	73,125,000	298,266
		0	0	0	0
98.502	48,500,000		751,000	48,500,000	751,000
68.65	156,318,997		(3,014,724)	156,318,997	(3,014,724)
96	44,400,000		1,680,000	44,400,000	1,680,000
		0	0	0	0
97.77196834	73,687,500		(358,524)	73,687,500	(358,524)
		0	0	0	0
97.88712981	74,062,500		(647,153)	74,062,500	(647,153)
		0	0	0	0
97.90537216	58,650,000		93,223	58,650,000	93,223
		0	0	0	0
97.50799919	97,000,000		507,999	97,000,000	507,999
97.88246352	14,996,250		175,532	14,996,250	175,532
		110	0	110	0
		8,300,000	0	8,300,000	0
95.87146744	2,554,962		136,774	2,554,962	136,774
94.5	3,693,839		(57,716)	3,693,839	(57,716)
94.5	1,212,252		6,448	1,212,252	6,448
95.677	17,749,490		(59,720)	17,749,490	(59,720)
97.04653466	87,300,000		41,881	87,300,000	41,881
99.98985445	100,000,000		(10,146)	100,000,000	(10,146)
95.873	2,850,000		26,190	2,850,000	26,190
92.41350739	1,800,000		48,270	1,800,000	48,270
81.75	7,770,581		(297,110)	7,770,581	(297,110)
85.42045	10,016,233		(67,499)	10,016,233	(67,499)
85.42045	1,782,017		(12,009)	1,782,017	(12,009)
92.5	6,633,750		36,053	6,633,750	36,053

8732	[redacted]	HY
7952	[redacted]	HY
7249	[redacted]	HY
6025	[redacted]	FID Corp
6027	[redacted]	HY
8146	[redacted]	EMG
8062	[redacted]	FID Corp
9706	[redacted]	HY
4709	[redacted]	HY
8888	[redacted]	HY
7507	[redacted]	HY
8808	[redacted]	FID Corp
8978	[redacted]	EMG
7126	[redacted]	HY
8557	[redacted]	FID Corp
6716	[redacted]	HY
9725	[redacted]	HY
8543	[redacted]	HY
6874	[redacted]	HY
2598	[redacted]	FID Corp
3537	[redacted]	HY
6591	[redacted]	HY
4069	[redacted]	HY
9183	[redacted]	HY
7111	[redacted]	HY
5860	[redacted]	HY
9438	[redacted]	HY
6967	[redacted]	HY
8313	[redacted]	HY
6917	[redacted]	HY
6779	[redacted]	HY
9698	[redacted]	HY
5179	[redacted]	HY
8889	[redacted]	HY
5098	[redacted]	FID Corp
6177	[redacted]	HY
6618	[redacted]	HY
7968	[redacted]	HY
7415	[redacted]	HY
4245	[redacted]	FID Corp
8727	[redacted]	FID Corp
9797	[redacted]	HY
4015	[redacted]	HY
9540	[redacted]	HY
6881	[redacted]	HY
7242	[redacted]	HY
8943	[redacted]	HY
7613	[redacted]	HY
4385	[redacted]	CDO
9436	[redacted]	HY
9361	[redacted]	HY
9815	[redacted]	HY
4707	[redacted]	HY
6237	[redacted]	HY
5178	[redacted]	HY
2252	[redacted]	HY
8393	[redacted]	HY
3553	[redacted]	HY
4488	[redacted]	HY
5996	[redacted]	HY
4014	[redacted]	HY
7549	[redacted]	HY
6780	[redacted]	HY
9729	[redacted]	FID Corp
6029	[redacted]	HY
7295	[redacted]	HY
4538	[redacted]	FID Corp
5086	[redacted]	HY
9378	[redacted]	HY
7367	[redacted]	HY
4565	[redacted]	FID Corp
9713	[redacted]	HY
5976	[redacted]	HY
8565	[redacted]	HY

DELAYED DRAW TERM LOAN	97.000	97.373	External Quote	10/26/12	HY	8,773
DELAYED DRAW TL	95.000	94.5114	External Quote	1/23/09	HY	(8,625)
L/C LOAN	93.000	89.68349618	CR Matrix	6/15/14	HY	(8,545)
DOLLAR REVOLVER	80.500	80.5417	External Quote	8/23/12	HY	8,189
TRANCHE B DOLLAR TERM LOAN	84.000	83.5417	External Quote	8/23/13	HY	(8,182)
PROMISSORY NOTE B	100.000	98.8333	External Quote	8/1/09	HY	(8,139)
TERM LOAN	98.000	97.83139275	CDS Matrix	7/2/12	HG	(8,049)
INITIAL TRANCHE C	83.000	83.177	External Quote	12/31/08	HY	8,008
CREDIT-LINKED DEPOSIT	96.000	94.78	External Quote	2/1/13	HY	(7,965)
B-1 TERM LOAN	99.000	98.825	Trading Activity	5/15/15	HY	(7,866)
TERM LOAN	73.000	72.5	External Quote	4/30/14	HY	(7,732)
LETTER OF CREDIT	99.000	99.07624779	CR Matrix	11/27/12	HG	7,625
PN2 11-15	100.000	96.528471	CR Matrix	12/1/09	HY	(7,580)
TERM LOAN B	96.000	95.75	External Quote	3/7/12	HY	(7,500)
5YR REVOLVER	98.900	98.89563424	CDS Matrix	9/28/12	HG	(7,422)
TERM LOAN	75.000	78.613	External Quote	9/30/10	HY	7,395
TERM B-3	100.000	99.2584396	CR Matrix	10/24/13	HY	(7,360)
DEPOSIT LC	90.000	89.891	External Quote	10/10/14	HY	(6,812)
2ND LIEN TERM LOAN	90.000	90.167	External Quote	6/21/14	HY	6,680
REVOLVING CREDIT	98.000	97.86894189	CR Matrix	4/30/09	HY	(6,553)
TRANCHE B L/C	94.000	94.5	External Quote	12/22/10	HY	6,448
7-YR TERM LOAN	89.000	89.2188	External Quote	12/1/13	HY	6,412
TRANCHE B-1 TERM LOAN	99.000	98.67937182	CDS Matrix	6/30/12	HY	(6,381)
TERM B-2	88.000	87.75	Trading Activity	1/28/15	HY	(6,196)
SYNTHETIC LC	96.000	95.5	Trading Activity	2/22/13	HY	(6,189)
TRANCHE A TERM LOAN	99.000	98.625	External Quote	6/30/10	HY	(6,183)
DIP PF LC (TRANCHE 3)	50.000	46.667	External Quote	1/22/09	HY	(6,096)
TERM LOAN B-2	95.000	94.4167	External Quote	1/24/12	HY	(5,833)
TERM LOAN	71.000	53.9	External Quote	6/30/12	HY	(5,689)
SYNTHETIC L/C FACILITY	95.000	94.7125	External Quote	1/26/14	HY	(5,604)
1ST LIEN SYNTHETIC L/C	91.000	90.167	External Quote	12/21/13	HY	(5,584)
TERM LOAN A	90.000	90.167	External Quote	5/5/11	HY	5,428
INITIAL TERM LOAN	96.000	95.4583	External Quote	4/3/13	HY	(5,410)
B-2 TERM LOAN	99.000	98.7917	External Quote	5/16/14	HY	(5,104)
5-YR TERM LOAN	99.250	99.30491324	CDS Matrix	4/4/11	HG	5,079
TERM LOAN B	96.000	95.65	External Quote	1/7/13	HY	(4,963)
TR A SYNTHETIC REVOLVER	43.000	37.5	External Quote	5/25/11	HY	(4,888)
TERM LOAN	90.000	86.07407741	CR Matrix	6/22/15	HY	(4,711)
TERM LOAN	92.000	91.5	External Quote	4/11/14	HY	(4,645)
5-YEAR TRANCHE 1 COMMITMENT	97.500	99.58223541	CDS Matrix	8/31/10	HY	4,512
364-DAY REVOLVER	99.950	99.9234266	CDS Matrix	10/30/08	HG	(4,429)
TERM LOAN C2	87.000	86.1786	External Quote	5/5/13	HY	(4,379)
TRANCHE A CREDIT LINKED DEP	98.000	97.708	External Quote	1/15/12	HY	(4,289)
DIP REVOLVER	50.000	46.667	External Quote	1/22/09	HY	(4,280)
7-YR TERM LOAN	101.000	99.9167	External Quote	2/1/14	HY	(4,250)
7-YR LC FACILITY	94.000	93.234	External Quote	3/26/14	HY	(4,225)
TERM LOAN B	98.000	97.79960304	CR Matrix	12/21/14	HY	(3,998)
NEW TERM LOAN (2/5/07)	98.000	97.804	External Quote	2/9/11	HY	(3,930)
REVOLVING LOANS	98.000	97.962344	CDS Matrix	10/15/15	HY	(3,775)
REVOLVER	85.000	85.006	External Quote	3/31/14	HY	3,563
TERM LOAN	92.000	92.625	External Quote	2/28/12	HY	3,399
NEW US TERM LOAN	94.000	93.85	External Quote	2/1/13	HY	(2,976)
7YR TERM LOAN	95.000	94.78	External Quote	2/1/13	HY	(2,947)
TRANCHE C TERM LOAN	97.000	95.873	External Quote	10/12/13	HY	(2,783)
DELAY DRAW TERM LOAN	96.000	95.4583	External Quote	4/3/13	HY	(2,669)
TERM LOAN FACILITY	98.000	97.875	External Quote	8/10/11	HY	(2,500)
REPLACEMENT TERM LOAN	78.000	77.75	Trading Activity	10/31/13	HY	(2,481)
TRANCHE B TERM LOAN	91.000	91.375	External Quote	12/23/11	HY	2,230
TERM LOAN	94.000	94.23	External Quote	12/15/10	HY	2,145
REVOLVER	90.000	89.667	External Quote	7/19/17	HY	(2,071)
TERM LOAN B	98.000	97.708	External Quote	1/15/12	HY	(2,064)
SECOND LIEN TERM LOAN	97.000	97.02348815	CR Matrix	9/20/11	HY	1,740
1ST LIEN SYNTHETIC REVOLVER	91.000	90.167	External Quote	12/21/13	HY	(1,563)
TERM	97.000	97.03893855	CDS Matrix	5/14/13	HY	1,498
POST-FIRST A&R SYNTHETIC LC	84.000	83.5417	External Quote	8/23/13	HY	(1,486)
TRANCHE B TERM	94.000	93.28240659	CDS Matrix	4/2/13	HY	(1,087)
5-YEAR REVOLVER	99.500	99.49781427	CDS Matrix	11/6/10	HG	(1,043)
CARADM	90.000	89.667	External Quote	12/31/10	HY	(1,024)
LOANS	96.000	96.109	External Quote	2/28/14	HY	1,008
TERM LOAN	92.000	91.1875	External Quote	4/2/14	HY	(839)
5-YEAR REVOLVER	99.500	99.49781427	CDS Matrix	11/6/10	HG	(835)
SUBSEQUENT TRANCHE C	83.000	83.177	External Quote	12/31/08	HY	816
ORIGINAL MMM TERM LOAN	92.000	92.125	Trading Activity	8/22/11	HY	541
DOLLAR TERM LOAN	98.000	98.013	External Quote	3/25/15	HY	480

0.4%	8,773	2,281,456
-0.5%	8,625	1,677,048
-3.6%	8,545	239,609
0.1%	8,189	15,808,867
-0.5%	8,182	1,499,584
-1.2%	8,139	697,638
-0.2%	8,049	4,678,520
0.2%	8,008	3,755,075
-1.3%	7,965	626,739
-0.2%	7,866	4,449,644
-0.7%	7,732	1,128,826
0.1%	7,625	9,900,000
-3.5%	7,580	218,341
-0.3%	7,500	2,880,000
0.0%	7,422	168,130,000
4.8%	7,395	153,500
-0.7%	7,360	992,513
-0.1%	6,812	5,625,000
0.2%	6,680	3,600,000
-0.1%	6,553	4,900,000
0.5%	6,448	1,212,252
0.2%	6,412	2,608,285
-0.3%	6,381	1,970,113
-0.3%	6,196	2,180,878
-0.5%	6,189	1,188,373
-0.4%	6,183	1,632,426
-6.7%	6,096	91,449
-0.6%	5,833	950,000
-24.1%	5,689	23,622
-0.3%	5,604	1,851,739
-0.9%	5,584	609,968
0.2%	5,428	2,925,000
-0.6%	5,410	958,819
-0.2%	5,104	2,425,941
0.1%	5,079	9,180,625
-0.4%	4,963	1,361,184
-12.8%	4,888	38,214
-4.4%	4,711	108,000
-0.5%	4,645	854,730
2.1%	4,512	211,250
0.0%	4,429	16,658,334
-0.9%	4,379	463,809
-0.3%	4,289	1,439,389
-6.7%	4,280	64,209
-1.1%	4,250	396,276
-0.8%	4,225	518,455
-0.2%	3,998	1,955,000
-0.2%	3,930	1,965,000
0.0%	3,775	9,825,000
0.0%	3,563	50,482,058
0.7%	3,399	500,400
-0.2%	2,976	1,865,266
-0.2%	2,947	1,272,784
-1.2%	2,783	239,495
-0.6%	2,669	473,083
-0.1%	2,500	1,960,000
-0.3%	2,481	774,061
0.4%	2,230	541,206
0.2%	2,145	876,499
-0.4%	2,071	559,777
-0.3%	2,064	692,682
0.0%	1,740	7,185,348
-0.9%	1,563	170,791
0.0%	1,498	3,730,769
-0.5%	1,486	272,296
-0.8%	1,087	142,402
0.0%	1,043	47,488,636
-0.4%	1,024	276,813
0.1%	1,008	888,000
-0.9%	839	95,014
0.0%	835	37,990,909
0.2%	816	382,425
0.1%	541	397,886
0.0%	480	3,615,515

7664	[redacted]	TRANCHE B TERM LOAN	86.000
7668		REVOLVER 6-YR	66.000
7686		TERM LOAN	97.750
7727		LC TRANCHE	95.000
7771		5-YR MULTI-CCY REVOLVER	94.000
7792		GRAND UNION CLAIM	100.000
7793		REVOLVER	77.000
7796		MBIA STUB	2.000
7797		HOULIHAN STUB	2.000
7800		TRANCHE A REVOLVER	95.000
7812		5 YEAR REVOLVER	100.00
7813		LETTER OF CREDIT	98.500
7832		MBIA LEVERAGE LEASE STUB	2.000
7833		MBIA MORTGAGE CLAIM STUB	2.000
7841		INCREMENT B CASINO	97.000
7857		5 YEAR REVOLVER	95.000
7867		COMMITMENT	100.000
7871		TERM LOAN	63.00
7875		TERM LOAN	68.000
7895		N957 CLAIM	21.000
7896		N958 CLAIM	21.000
7909		5YR REVOLVER	99.200
7913		5 YR REVOLVER	99.000
7914		5-YR REVOLVER	97.500
7917		REVOLVER	85.000
7918		INITIAL TERM LOAN	90.000
7935		5 YEAR REVOLVER	97.500
7938		5-YEAR RCF	97.250
7939		TERM LOAN A2	97.500
7940		5YR-REVOLVER	96.500
7951		TERM LOAN	95.000
7954		SENIOR REVOLVING	95.000
7962		5-YR MULTICCY REVOLVER	72.000
7963		TERM LOAN A3	97.500
7967		4 YR REVOLVER	94.750
7977		REVOLVER	98.000
7981		5-YR REVOLVER	97.500
7982		5-YR REVOLVER	98.625
8005		5YR REVOLVER	97.500
8006		5YR REVOLVER	97.500
8137		364 DAY REVOLVING CREDIT	99.500
7635		REVOLVER	87.000
8239		N595 CLAIM	21.000
8276		5 YEAR REVOLVER	96.750
8101		5 YEAR REVOLVER	95.875
7802		MULTI CURRENCY REVOLVER	95.000
5843		TRADE CLAIM 12704	2.000
5844		TRADE CLAIM 12707	2.000
8061		RBS POST	1.000
8118		PROMISSORY NOTE A	100.000
8146		PROMISSORY NOTE B	100.000
8104		REVOLVER	98.750
8214		5 YEAR REVOLVER	98.00
8218		TERM	90.000
8040		REVOLVER	92.500
7930		364 DAY BRIDGE	99.000
7932		5 YR REVOLVER	91.000
8190		USD RC	81.000
8191		ALTERNATIVE CURRENCY RC	81.000
7979		TERM LOAN B	88.000

86.86083507	1,715,668	17,173	1,715,668	17,173
68.65	26,400,000	1,060,000	26,400,000	1,060,000
93.19156018	15,786,625	(736,188)	15,786,625	(736,188)
96.66694886	128,250,000	2,250,381	128,250,000	2,250,381
96.78698642	47,000,000	1,393,493	47,000,000	1,393,493
	100	0	100	0
78	2,772,000	36,000	2,772,000	36,000
	0	0	0	0
	106,500	0	106,500	0
	872,203	0	872,203	0
97.55216481	71,250,000	1,914,124	71,250,000	1,914,124
	24,456,522	0	24,456,522	0
	0	0	0	0
99.22341162	34,475,000	253,194	34,475,000	253,194
	72,896	0	72,896	0
	140,104	0	140,104	0
	8,167,577	0	8,167,577	0
98.9456792	9,500,000	394,568	9,500,000	394,568
99.71538834	50,000,000	(142,306)	50,000,000	(142,306)
	1,227,649	0	1,227,649	0
	5,645,161	0	5,645,161	0
	1,405,120	0	1,405,120	0
	1,405,120	0	1,405,120	0
	0	0	0	0
99.27289377	239,917,409	176,295	239,917,409	176,295
99.80195068	20,790,000	168,410	20,790,000	168,410
	0	0	0	0
99.27125467	56,062,500	1,018,471	56,062,500	1,018,471
84.5	21,675,000	(127,500)	21,675,000	(127,500)
88.5	6,381,225	(106,354)	6,381,225	(106,354)
97.78764025	39,000,000	115,056	39,000,000	115,056
	0	0	0	0
95.99326739	145,875,000	(1,885,099)	145,875,000	(1,885,099)
97.97541976	4,175,294	20,359	4,175,294	20,359
	0	0	0	0
97.97541976	37,192,235	568,644	37,192,235	568,644
94.5114	51,205,577	(263,358)	51,205,577	(263,358)
100	9,215,000	485,000	9,215,000	485,000
	0	0	0	0
77.11619557	43,200,000	3,069,717	43,200,000	3,069,717
97.97541976	8,947,059	43,627	8,947,059	43,627
92.44626406	52,112,500	(1,267,055)	52,112,500	(1,267,055)
97.70323197	50,960,000	(154,319)	50,960,000	(154,319)
	0	0	0	0
97.60572928	10,744,898	11,652	10,744,898	11,652
98.96637047	98,625,000	341,370	98,625,000	341,370
	0	0	0	0
97.80343286	42,979,592	133,758	42,979,592	133,758
	0	0	0	0
97.60572928	34,025,511	36,897	34,025,511	36,897
99.94685579	14,925,000	67,028	14,925,000	67,028
90.473	21,750,000	868,250	21,750,000	868,250
	1,471,400	0	1,471,400	0
97.03278548	145,125,000	424,178	145,125,000	424,178
	0	0	0	0
96.36408268	76,700,000	391,266	76,700,000	391,266
	0	0	0	0
96.05212388	52,250,000	578,668	52,250,000	578,668
	132,000	0	132,000	0
	88,000	0	88,000	0
	272,147	0	272,147	0
98.8333	1,136,795	(13,263)	1,136,795	(13,263)
98.8333	697,638	(8,139)	697,638	(8,139)
98.97181854	69,125,000	155,273	69,125,000	155,273
	29,792,000	0	29,792,000	0
89.591	60,783,933	(276,229)	60,783,933	(276,229)
95.47758025	23,125,000	744,395	23,125,000	744,395
100	3,882,353	39,216	3,882,353	39,216
	0	0	0	0
	0	0	0	0
96.85532113	68,250,000	4,391,491	68,250,000	4,391,491
76.333	5,955,882	(343,162)	5,955,882	(343,162)
76.333	4,169,118	(240,213)	4,169,118	(240,213)
	220,000,000	0	220,000,000	0

5966	[redacted]	HY
6668		FID Corp
5968		HY
5977		HY
3858		FID Corp
4465		HY
7511		FID Corp
8548		HY
7179		HY
7902		HY
6351		FID Corp
5859		FID Corp
9808		CDO
8541		HY
6217		FID Corp
8630		HY
3612		HY
9471		HY
7586		HY
8187		HY
Grand Total		

PHMC INCREMENTAL TERM LOAN	92.000	92.125	Trading Activity	8/22/11	HY	443
5 YEAR REVOLVER	99.250	99.25127419	CDS Matrix	12/14/11	HG	317
ORIGINAL NAMM TERM LOAN	92.000	92.125	Trading Activity	8/22/11	HY	145
NEW NAMM TERM LOAN	92.000	92.125	Trading Activity	8/22/11	HY	80
TERM LOAN	90.000	90	External Quote	12/31/11	HY	0
US SECURED TRANCHE	74.000	74	External Quote	7/20/11	HY	0
5 YEAR REVOLVER	80.500	80.5	External Quote	4/30/12	HY	0
B-2 TRANCHE USD	92.000	92	Trading Activity	9/24/14	HY	0
5-YR LOAN FACILITY	100.000	100	CR Matrix	12/29/11	HY	0
TRANCHE B-1 TERM LOAN	92.000	92	Trading Activity	7/6/14	HY	0
DOLLAR REVOLVER	92.000	92	External Quote	9/28/12	HY	0
SECOND LIEN TERM	1.000	1	External Quote	1/21/14	HY	0
LOAN	100.000	100		6/27/11	HG	0
TERM LOAN B-1	93.000	93	Trading Activity	10/10/14	HY	0
MULTICURRENCY REVOLVER	92.000	92	External Quote	9/28/12	HY	0
TERM LOAN B-3	93.000	93	Trading Activity	10/10/14	HY	0
TERM LOAN	97.000	97	External Quote	1/27/12	HY	0
364 DAY TERM LOAN	100.000	100	Trading Activity	3/30/09	HY	0
TERM B	100.000	100	CR Matrix	12/31/11	HY	0
FIRST LIEN TERM LOAN	95.000	95	Trading Activity	7/30/14	HY	0
						28,173,413

0.1%	443	326,076
0.0%	317	24,702,222
0.1%	145	106,509
0.1%	80	59,108
0.0%	0	3,027,273
0.0%	0	7,350,000
0.0%	0	68,988,500
0.0%	0	2,162,573
0.0%	0	20,000,000
0.0%	0	14,501,500
0.0%	0	3,680,000
0.0%	0	282,840
0.0%	0	150,000,000
0.0%	0	4,408,101
0.0%	0	14,720,000
0.0%	0	61,994,719
0.0%	0	470,337
0.0%	0	1,000,000
0.0%	0	89,000,000
0.0%	0	1,890,000
0.1%	28,173,413	29,034,138,735

8181	[redacted]	5-YR REVOLVER	92.500
8182		5-YR TERM LOAN	95.000
8187		FIRST LIEN TERM LOAN	95.000
8192		REVOLVER	90.000
8129		TERM LOAN	68.000
8130		REVOLVER	67.000
8099		5-YR REVOLVER	98.600
7971		5-YR REVOLVER	97.500
8062		TERM LOAN	98.000
6177		TERM LOAN B	96.000
5885		7YR TERM B LOAN	95.000
8149		REVOLVER	84.000
8150		DELAY DRAW TERM	88.000
8151		INITIAL TERM LOAN	88.000
8294		REVOLVER	85.000
8295		TERM LOAN	90.000
8139		3-YR REVOLVER	97.500
8138		5-YR REVOLVER	95.250
8426		REVOLVER	98.000
8398		5 YEAR REVOLVER	98.500
8416		REVOLVER	97.500
8282		5 YEAR REVOLVER	98.000
8213		5-YR REVOLVER	94.500
8325		3 YEAR REVOLVER	95.000
8327		TERM A-1	98.000
8421		REVOLVER	95.750
8422		TERM LOAN A-1	96.000
8311		US TRANCHE	96.500
8314		TERM LOAN	97.500
8415		REVOLVER	98.00
8385		TERM LOAN	98.000
8310		5-YR REVOLVER	94.000
8373		REVOLVER 300MM	83.000
8447		USD REVOLVER (ABL)	95.000
8334		TERM LOAN B-3	97.000
8449		REVOLVER	97.000
8279		REVOLVER	90.000
8304		REVOLVER	97.750
8354		REVOLVING CREDIT FACILITY	97.000
8349		DELAYED DRAW USD	99.000
8351		DELAYED DRAW EURO	98.000
8353		REVOLVING CREDIT EUR	93.000
8324		TARGA 450 M AUG 07	84.000
8394		TERM LOAN	95.000
8347		5-YR REVOLVER	97.000
8431		REVOLVING FACILITY	87.000
8432		TERM LOAN	92.000
8414		TERM LOAN	78.000
8395		REVOLVING FACILITY	88.000
8396		TERM FACILITY	91.000
6404		LUXEMBOURG TERM LOAN	97.000
8285		5 YEAR REVOLVER	98.875
8573		5 YEAR REVOLVER	98.250
8517		5YR MULTI CURR REVOLVER	96.250
8489		6-YR ABL REVOLVER	93.250
8563		ALTERNATIVE CCY REVOLVER	93.000
8564		DOLLAR REVOLVER	94.00
8565		DOLLAR TERM LOAN	98.000
7952		DELAYED DRAW TL	95.000
8508		5-YR MULTICURRENCY REVOLVER	99.000
8538		MULTI REVOLVER	96.000
7902		TRANCHE B-1 TERM LOAN	92.000

90.17093551	7,672,059		(193,175)	7,672,059	(193,175)
89.80837736	12,607,059		(688,959)	12,607,059	(688,959)
95	1,890,000		0	1,890,000	0
		0	0	0	0
91	42,000,000		466,667	42,000,000	466,667
		0	0	0	0
67	23,130,591		(340,156)	23,130,591	(340,156)
66.25	13,027,778		(145,833)	13,027,778	(145,833)
98.90434306	49,300,000		152,172	49,300,000	152,172
97.83139275	25,570,350		86,911	25,570,350	86,911
97.83139275	4,678,520		(8,049)	4,678,520	(8,049)
95.65	1,361,184		(4,963)	1,361,184	(4,963)
93.875	3,586,869		(42,476)	3,586,869	(42,476)
91.59372367	10,640,000		961,872	10,640,000	961,872
90.38220804	848,634		22,973	848,634	22,973
90.38220825	6,472,960		175,227	6,472,960	175,227
85.6875	44,625,000		360,938	44,625,000	360,938
89.69	2,700,000		(9,300)	2,700,000	(9,300)
97.02162466	29,250,000		(143,513)	29,250,000	(143,513)
94.56397549	42,862,500		(308,711)	42,862,500	(308,711)
		0	0	0	0
96.13365151	137,200,000		(2,612,888)	137,200,000	(2,612,888)
98.97263217	118,200,000		567,159	118,200,000	567,159
		13,650,000	0	13,650,000	0
98.89881272	156,800,000		1,438,100	156,800,000	1,438,100
95.83086009	89,775,000		1,264,317	89,775,000	1,264,317
		0	0	0	0
94.561	17,538,462		(81,046)	17,538,462	(81,046)
		0	0	0	0
97.688	11,307,692		(36,000)	11,307,692	(36,000)
		0	0	0	0
94.11365393	16,414,285		(280,516)	16,414,285	(280,516)
		0	0	0	0
94.11365393	60,342,857		(1,185,703)	60,342,857	(1,185,703)
92.87566887	11,185,227		(420,093)	11,185,227	(420,093)
91.23463303	10,636,364		(683,495)	10,636,364	(683,495)
99.11915661	20,580,000		235,023	20,580,000	235,023
100	24,500,000		500,000	24,500,000	500,000
91.42321055	65,800,000		(1,803,753)	65,800,000	(1,803,753)
		82,500,000	0	82,500,000	0
		0	0	0	0
97.37084396	50,724,404		1,265,891	50,724,404	1,265,891
		6,392,345	0	6,392,345	0
96.04885822	48,500,000		(475,571)	48,500,000	(475,571)
90.58808545	10,800,000		70,570	10,800,000	70,570
98.66207501	4,887,501		45,604	4,887,501	45,604
99.78117609	19,400,000		556,235	19,400,000	556,235
96.5	1,955,225		(49,374)	1,955,225	(49,374)
96.5	5,436,830		(83,217)	5,436,830	(83,217)
93.5	8,392,500		45,121	8,392,500	45,121
		0	0	0	0
		79,776,589	0	79,776,589	0
91.33611548	143,314,286		(5,527,232)	143,314,286	(5,527,232)
97.7343613	97,000,000		734,361	97,000,000	734,361
87.625	33,495,000		240,625	33,495,000	240,625
		0	0	0	0
91.625	92,260,409		(376,061)	92,260,409	(376,061)
80.163	60,528,000		1,678,488	60,528,000	1,678,488
84.163	7,040,000		(306,960)	7,040,000	(306,960)
88.163	5,884,553		(183,456)	5,884,553	(183,456)
		145,028,481	0	145,028,481	0
99.83701153	59,325,000		577,207	59,325,000	577,207
97.625	147,375,000		(937,500)	147,375,000	(937,500)
		0	0	0	0
96.47453724	173,250,000		404,167	173,250,000	404,167
92.1218987	17,950,625		(217,160)	17,950,625	(217,160)
92.1218987	10,346,250		(97,689)	10,346,250	(97,689)
92.1218987	10,457,500		(208,939)	10,457,500	(208,939)
		0	0	0	0
98.013	3,615,515		480	3,615,515	480
94.5114	1,677,048		(8,625)	1,677,048	(8,625)
99.13469588	148,500,000		202,044	148,500,000	202,044
96.78959758	48,000,000		394,799	48,000,000	394,799
		0	0	0	0

4938	[redacted]	364 ABN AMRO CLAIM	2.000
8520	[redacted]	CLASS 4 WHITE RIDGE	1.000
8558	[redacted]	SR. CASH PAY BRIDGE	85.000
8547	[redacted]	B-1 TRANCHE USD	92.000
8548	[redacted]	B-2 TRANCHE USD	92.000
8550	[redacted]	B-3 TRANCHE	92.000
8556	[redacted]	DELAYED DRAW TL	88.000
8546	[redacted]	MULTI-CURR REVOLVER	88.000
6966	[redacted]	TERM LOAN B-1	95.000
6967	[redacted]	TERM LOAN B-2	95.000
8512	[redacted]	GLENEYRE II GE	56.000
8557	[redacted]	5YR REVOLVER	98.900
5442	[redacted]	TERM LOAN B	90.000
8540	[redacted]	5 YEAR REVOLVER	98.000
6964	[redacted]	TERM LOAN	-
8646	[redacted]	REVOLVING CREDIT	70.000
8645	[redacted]	US DOLLAR TERM LOAN	70.000
7633	[redacted]	TERM 2	90.000
8018	[redacted]	FIRST LIEN TERM	89.000
8020	[redacted]	REVOLVER	85.000
8019	[redacted]	SYNTHETIC LC	89.000
8732	[redacted]	DELAYED DRAW TERM LOAN	97.000
8733	[redacted]	PARENT TERM LOAN	97.000
8607	[redacted]	$800 ABL 5YR RC	97.000
8627	[redacted]	TERM LOAN	87.000
5360	[redacted]	7YR TERM LOAN	88.000
7621	[redacted]	TERM LOAN B	68.000
8606	[redacted]	REVOLVER	98.000
8298	[redacted]	TERM LOAN	80.000
8616	[redacted]	TERM LOAN	97.000
8571	[redacted]	5 YEAR REVOLVER	98.500
8621	[redacted]	5-YR REVOLVER	99.000
7301	[redacted]	NEW TERM LOAN B	96.000
6527	[redacted]	TRANCHE B TERM LOAN	71.000
8703	[redacted]	FIRST LIEN TERM	97.750
8704	[redacted]	REVOLVER	96.750
7201	[redacted]	TERM LOAN	91.000
8632	[redacted]	USD REVOLVING CREDIT FACILITY	96.000
8393	[redacted]	REPLACEMENT TERM LOAN	78.000
4644	[redacted]	TERM LOAN	97.000
8676	[redacted]	BRIDGE LOAN PIK	44.000
7122	[redacted]	GECC CLM	2.000
8701	[redacted]	KLM	2.000
8702	[redacted]	PNCL STUB	2.000
4901	[redacted]	PRATT CLAIM	1.000
8683	[redacted]	TERM LOAN	84.000
8605	[redacted]	REVOLVER 2 BIL	97.500
8678	[redacted]	5-YR REVOLVER	98.625
8643	[redacted]	5-YR REVOLVER	98.750
8542	[redacted]	DELAYED DRAW TERM	93.000
8543	[redacted]	DEPOSIT LC	90.000
8544	[redacted]	REVOLVER	88.000
8541	[redacted]	TERM LOAN B-1	93.000
8629	[redacted]	TERM LOAN B-2	93.000
8630	[redacted]	TERM LOAN B-3	93.000
7395	[redacted]	7YR TERM LOAN	70.000
8614	[redacted]	TERM LOAN	98.750
7585	[redacted]	ADD'L TERM LOAN	73.000
8808	[redacted]	LETTER OF CREDIT	99.000
8813	[redacted]	REVOLVING	97.000
8825	[redacted]	B-3 TERM LOAN	100.000

92	14,501,500		0	14,501,500	0
		129,339	0	129,339	0
		60,000	0	60,000	0
		8,450,000	0	8,450,000	0
		0	0	0	0
91.667	9,278,584		(33,584)	9,278,584	(33,584)
		0	0	0	0
92	2,162,573		0	2,162,573	0
		0	0	0	0
91.667	26,863,066		(97,233)	26,863,066	(97,233)
88.667	25,288,049		191,672	25,288,049	191,672
88.667	202,942,466		1,538,212	202,942,466	1,538,212
94.4167	3,320,092		(20,385)	3,320,092	(20,385)
94.4167	950,000		(5,833)	950,000	(5,833)
		5,696,049	0	5,696,049	0
98.89563424	168,130,000		(7,422)	168,130,000	(7,422)
89.0703	2,685,000		(27,736)	2,685,000	(27,736)
99.78104212	29,400,000		534,313	29,400,000	534,313
		345	0	345	0
67.25	34,186,364		(1,343,036)	34,186,364	(1,343,036)
		0	0	0	0
67.25	54,191,995		(2,128,971)	54,191,995	(2,128,971)
92.30470814	1,799,977		46,094	1,799,977	46,094
		0	0	0	0
89.7789517	121,518,375		1,063,561	121,518,375	1,063,561
85.43118842	42,500,000		215,594	42,500,000	215,594
90.83655527	22,218,750		458,494	22,218,750	458,494
97.373	2,281,456		8,773	2,281,456	8,773
		0	0	0	0
97.373	9,087,986		34,947	9,087,986	34,947
93.625	48,500,001		(1,687,500)	48,500,001	(1,687,500)
		0	0	0	0
86.625	3,036,250		(13,087)	3,036,250	(13,087)
87.3472	24,820,343		(184,122)	24,820,343	(184,122)
66.8214	8,979,895		(155,643)	8,979,895	(155,643)
		0	0	0	0
98.80547345	47,040,000		386,627	47,040,000	386,627
		4,000,000	0	4,000,000	0
98.14965518	24,250,000		287,414	24,250,000	287,414
98.58217901	49,250,000		41,090	49,250,000	41,090
99.14728631	118,800,000		176,744	118,800,000	176,744
95.0156	2,872,727		(29,457)	2,872,727	(29,457)
70	44,154,508		(621,894)	44,154,508	(621,894)
100	28,591,875		658,125	28,591,875	658,125
		0	0	0	0
98.68785773	27,090,000		542,600	27,090,000	542,600
90.45	3,630,000		(21,940)	3,630,000	(21,940)
96.157	14,325,000		23,427	14,325,000	23,427
77.75	774,061		(2,481)	774,061	(2,481)
95.976	3,845,661		(40,597)	3,845,661	(40,597)
		16,937,135	0	16,937,135	0
		58,500	0	58,500	0
1.375	42,400		(13,250)	42,400	(13,250)
1.375	148,400		(46,375)	148,400	(46,375)
1.375	60,000		22,500	60,000	22,500
86.90204927	4,951,550		171,067	4,951,550	171,067
98.87859272	167,578,125		2,369,456	167,578,125	2,369,456
99.78150776	64,106,250		751,730	64,106,250	751,730
98.86927151	123,437,500		149,089	123,437,500	149,089
91.05	59,662,500		(1,250,988)	59,662,500	(1,250,988)
89.891	5,625,000		(6,812)	5,625,000	(6,812)
88.891	272,310,720		2,757,146	272,310,720	2,757,146
93	4,408,101		0	4,408,101	0
		0	0	0	0
92.9455	36,039,513		(21,120)	36,039,513	(21,120)
93	61,994,719		0	61,994,719	0
		0	0	0	0
		2,723,700	0	2,723,700	0
97.21004292	17,577,500		(274,112)	17,577,500	(274,112)
71.208	25,234,135		(619,446)	25,234,135	(619,446)
99.07624779	9,900,000		7,625	9,900,000	7,625
99.77159382	9,700,000		277,159	9,700,000	277,159
		0	0	0	0
99.6188	3,967,932		(15,126)	3,967,932	(15,126)

8725	[redacted]	5-YR REVOLVER	98.125
8727		364-DAY REVOLVER	99.950
8870		REVOLVER	97.500
6780		1ST LIEN SYNTHETIC REVOLVER	91.000
8917		SIEMENS CORP USA	16.000
8736		5 YR REVOLVING CREDIT	97.125
7412		N983/N984 CLAIM	10.000
3553		TRANCHE B TERM LOAN	91.000
3554		TRANCHE C TERM LOAN	93.000
8897		AFFINIA	4.000
8125		REVOLVER	92.500
8126		TERM	93.000
5877		REVOLVER	95.125
8832		5YR REVOLVER	95.500
8805		REVOLVER	97.000
8675		REVOLVER	94.000
8674		TERM LOAN	95.000
7242		7-YR LC FACILITY	94.000
7241		7-YR TERM LOAN	94.000
8765		CAD REVOLVER (ABL)	95.000
8894		5 YR REVOLVER	95.000
7968		TERM LOAN	90.000
8599		6 YR REVOLVER	92.000
8757		TERM LOAN	94.000
8699		REVOLVER	96.000
8754		TERM LOAN	99.000
8682		5 YEAR REVOLVER	96.500
8873		TERM LOAN	96.000
8303		TERM LOAN B1	98.000
8756		DELAY DRAW TERM LOAN	95.250
8755		REVOLVER	94.000
8872		5YR REVOLVER	98.000
8743		REVOLVER	92.000
7160		CLAIM T/L F2504	59.000
8747		PF LETTER OF CREDIT	50.000
9054		5 YR REVOLVING CREDIT	96.000
8975		TRANCHE B	100.000
5087		INCREMENTAL TERM LOAN	95.000
7507		TERM LOAN	73.000
8948		TERM LOAN	94.000
9022		TERM A	99.000
8947		REVOLVER	95.000
8313		TERM LOAN	71.000
9032		NEW TERM LOAN	67.500
8916		MULTI CURRENCY REVOLVER	86.000
8915		TRANCHE A TERM	91.000
8986		TERM	77.000
8977		PN 11-15-07	100.000
8978		PN2 11-15	100.000
9010		REVOLVER	92.500
8943		TERM LOAN B	98.000
8958		MULTICURRENCY REVOLVER	97.500
9055		TERM LOAN	98.350
8918		MULTI CURRENCY REVOLVER	92.000
8874		US REVOLVER	92.000
9013		SR. UNSECURED BRIDGE	62.000
9012		INCREMENTAL TERM B	69.000
8829		REVOLVER	96.500
8830		TERM LOAN	97.000
9169		364-DAY BRIDGE	100.000
9167		1ST LIEN CLAIM	16.000
9122		TERM	95.500
9065		TERM LOAN	99.250
9188		5 YEAR REVOLVER	96.150
9164		PERMO CLAIM	4.000
9190		5 YEAR ABL REVOLVER	99.000
5860		TRANCHE A TERM LOAN	99.000
9171		REVOLVING CREDIT	98.250

98.76255313	174,171,875	1,131,657	174,171,875	1,131,657
99.9234266	16,658,334	(4,429)	16,658,334	(4,429)
93.2077603	48,750,000	(2,146,120)	48,750,000	(2,146,120)
90.167	170,791	(1,563)	170,791	(1,563)
	956,899	0	956,899	0
95.65984628	72,843,750	(1,098,865)	72,843,750	(1,098,865)
	1,365,000	0	1,365,000	0
91.375	541,206	2,230	541,206	2,230
91.375	1,568,537	(27,407)	1,568,537	(27,407)
	444,500	0	444,500	0
94.78763044	25,437,500	629,098	25,437,500	629,098
92.27719229	18,600,000	(144,562)	18,600,000	(144,562)
94.25	47,562,500	(437,500)	47,562,500	(437,500)
94.25	45,362,500	(593,750)	45,362,500	(593,750)
97.688	43,165,000	306,160	43,165,000	306,160
	4,947,369	0	4,947,369	0
95.92612593	66,250,000	645,851	66,250,000	645,851
93.234	518,455	(4,225)	518,455	(4,225)
93.234	8,834,180	(71,989)	8,834,180	(71,989)
97.37084396	39,763,095	992,338	39,763,095	992,338
99.34766807	41,562,501	1,902,105	41,562,501	1,902,105
86.07407741	108,000	(4,711)	108,000	(4,711)
92.686	27,600,000	205,800	27,600,000	205,800
96.88195828	1,839,642	56,402	1,839,642	56,402
94.54657617	14,400,000	(218,014)	14,400,000	(218,014)
100	29,551,500	298,500	29,551,500	298,500
99.07497781	64,655,001	1,725,235	64,655,001	1,725,235
95.1667	22,251,831	(193,151)	22,251,831	(193,151)
97.0714	11,077,821	(104,968)	11,077,821	(104,968)
91.33611548	14,151,429	(581,491)	14,151,429	(581,491)
89.68180654	32,057,143	(1,472,648)	32,057,143	(1,472,648)
98.53276911	70,000,000	380,549	70,000,000	380,549
92.873	18,400,000	174,600	18,400,000	174,600
	2,950,000	0	2,950,000	0
46.667	286,216	(19,079)	286,216	(19,079)
	0	0	0	0
97.875	14,400,000	281,250	14,400,000	281,250
	1,982,652	0	1,982,652	0
95.89693022	952,500	8,993	952,500	8,993
72.5	1,128,826	(7,732)	1,128,826	(7,732)
99.02338872	9,400,000	502,339	9,400,000	502,339
100	74,250,000	750,000	74,250,000	750,000
93.873	23,750,000	(281,750)	23,750,000	(281,750)
53.9	23,622	(5,689)	23,622	(5,689)
	0	0	0	0
65.875	6,573,650	(158,255)	6,573,650	(158,255)
86.0748217	129,000,000	112,233	129,000,000	112,233
91.89324001	2,612,159	25,640	2,612,159	25,640
76.57149205	160,690,640	(894,250)	160,690,640	(894,250)
	0	0	0	0
96.528471	1,290,881	(44,813)	1,290,881	(44,813)
	0	0	0	0
96.528471	218,341	(7,580)	218,341	(7,580)
93.01762221	13,875,000	77,643	13,875,000	77,643
97.79960304	1,955,000	(3,998)	1,955,000	(3,998)
96.34906515	58,500,000	(690,561)	58,500,000	(690,561)
97.49613018	125,396,250	(1,088,684)	125,396,250	(1,088,684)
91.02639356	9,813,333	(103,851)	9,813,333	(103,851)
92.1667	19,626,667	35,563	19,626,667	35,563
64.65	14,880,000	636,000	14,880,000	636,000
68.65	13,696,500	(69,475)	13,696,500	(69,475)
100	11,580,000	420,000	11,580,000	420,000
92.45957307	14,550,000	(681,064)	14,550,000	(681,064)
99.90301068	997,500,000	(967,468)	997,500,000	(967,468)
	5,220,638	0	5,220,638	0
	0	0	0	0
88.71976824	13,608,750	(966,183)	13,608,750	(966,183)
98.5768	99,250,000	(673,200)	99,250,000	(673,200)
	0	0	0	0
97.33961488	192,300,000	2,379,230	192,300,000	2,379,230
	45,500	0	45,500	0
98.292	63,685,417	(455,447)	63,685,417	(455,447)
98.625	1,632,426	(6,183)	1,632,426	(6,183)
92.98559571	8,842,500	(473,796)	8,842,500	(473,796)

9128	[redacted]	3 YR REVOLVER	95.000
8490		1ST LIEN TERM LOAN	38.000
9229		REVOLVER	100.000
9296		CLAIM	16.000
9300		HESS CLAIM	16.000
9249		TERM LOAN B1	97.000
9250		TERM LOAN B2	97.000
9314		364-DAY REVOLVER	99.700
9183		TERM B-2	88.000
9348		REVOLVER	98.400
9248		GECC STUB	2.000
9343		GSO CLAIM	1.000
9247		KLM STUB	2.000
6172		N611US CLAIM	1.000
9252		REVOLVER	94.000
9253		TERM	94.000
9361		TERM LOAN	92.000
7549		SECOND LIEN TERM LOAN	97.000
8655		1ST LIEN TERM LOAN	93.000
9027		LC	93.000
9026		R/C	93.000
9471		364 DAY TERM LOAN	100.000
9454		5YR REVOLVER	98.125
9438		DIP PF LC (TRANCHE 3)	50.000
9392		TERM LOAN	90.000
7512		CREDIT-LINKED DEPOSIT	85.000
9445		CLASS 5	-
9375		CLM 185 W/S	1.000
9435		DELAYED DRAW TERM LOAN	88.000
9436		REVOLVER	85.000
9434		TERM LOAN A	90.000
9433		TERM LOAN B	88.000
9396		LOAN	99.000
9380		SYN RC (PIK)	20.000
9379		TERM LOAN (PIK)	20.000
8889		B-2 TERM LOAN	99.000
8888		B-1 TERM LOAN	99.000
9503		$650MM REVOLVER	99.000
9502		$350MM REVOLVER	99.650
9540		DIP REVOLVER	50.000
9541		REVOLVER	50.000
8746		TERM LOAN	50.000
9437		DIP TERM (TRANCHE 2)	50.000
4069		TRANCHE B-1 TERM LOAN	99.000
8679		TERM LOAN	93.000
9542		364 DAY REVOLVER	99.000
9500		INCREMENTAL TERM LOAN	97.000
9184		TERM B-3	88.000
9398		6 YEAR REVOLVER	95.000
9416		364 DAY REVOLVER	99.750
9370		LC	96.500
9401		REVOLVER	92.000
9378		LOANS	96.000
9495		REVOLVER	100.000
9431		REVOLVER	97.750
9676		TERM B LOAN	75.000
9720		REVOLVER	92.000
9721		TERM A	96.000
9750		TRADE CLAIM	12.000
7268		TERM LC FACILITY	94.000
7295		TRANCHE B TERM	94.000
9704		HAWAII TRUST CLAIM	19.000
5864		SECOND LIEN TERM LOAN	100.000
9749		TERM LOAN	87.000
9705		REVOLVER	36.000
9723		TERM LOAN	35.000
9735		TERM LOAN	93.000
9703		LNK STUB	1.000
9728		REVOLVER	94.000

94.25567039	47,500,000		(372,165)	47,500,000	(372,165)
40	2,077,164		109,324	2,077,164	109,324
99.74697676	995,000,000		(2,517,581)	995,000,000	(2,517,581)
		10,088,000	0	10,088,000	0
		1,767,804	0	1,767,804	0
93.25	4,196,606		(162,240)	4,196,606	(162,240)
93.25	4,154,914		(160,628)	4,154,914	(160,628)
		154,535,000	0	154,535,000	0
87.75	2,180,878		(6,196)	2,180,878	(6,196)
		98,400,000	0	98,400,000	0
		97,500	0	97,500	0
		156,000	0	156,000	0
		117,000	0	117,000	0
		139,784	0	139,784	0
90.625	15,980,000		(573,750)	15,980,000	(573,750)
90.625	18,800,000		(675,000)	18,800,000	(675,000)
		0	0	0	0
92.625	500,400		3,399	500,400	3,399
97.02348815	7,185,348		1,740	7,185,348	1,740
91.5	9,786,275		(157,843)	9,786,275	(157,843)
91.5	8,385,627		(135,252)	8,385,627	(135,252)
91.5	2,096,407		(33,813)	2,096,407	(33,813)
100	1,000,000		0	1,000,000	0
98.54318708	36,796,875		156,820	36,796,875	156,820
46.667	91,449		(6,096)	91,449	(6,096)
98.8378896	9,900,000		972,168	9,900,000	972,168
		0	0	0	0
83.5	2,125,000		(37,500)	2,125,000	(37,500)
		150,000	0	150,000	0
		301,813	0	301,813	0
		0	0	0	0
87.922	28,512,000		(25,272)	28,512,000	(25,272)
85.006	50,482,058		3,563	50,482,058	3,563
		0	0	0	0
87.922	74,322,661		(1,716,028)	74,322,661	(1,716,028)
87.875	47,368,604		(67,285)	47,368,604	(67,285)
96.53784258	4,615,125		(114,779)	4,615,125	(114,779)
		15,211	0	15,211	0
		124,877	0	124,877	0
98.7917	2,425,941		(5,104)	2,425,941	(5,104)
98.825	4,449,644		(7,866)	4,449,644	(7,866)
99.53736213	22,522,500		122,250	22,522,500	122,250
99.91302225	12,207,125		32,220	12,207,125	32,220
46.667	64,209		(4,280)	64,209	(4,280)
46.667	139,341		(9,288)	139,341	(9,288)
46.667	1,305,675		(87,036)	1,305,675	(87,036)
46.667	643,270		(42,880)	643,270	(42,880)
98.67937182	1,970,113		(6,381)	1,970,113	(6,381)
91.15	1,850,000		(36,801)	1,850,000	(36,801)
99.95810182	49,500,000		479,051	49,500,000	479,051
96.472	4,350,541		(23,681)	4,350,541	(23,681)
87.75	13,136,200		(37,319)	13,136,200	(37,319)
96.20231886	5,700,000		72,139	5,700,000	72,139
99.81563656	104,737,500		68,918	104,737,500	68,918
		48,250,000	0	48,250,000	0
		920,000	0	920,000	0
96.109	888,000		1,008	888,000	1,008
99.58094592	764,302,267		(3,202,840)	764,302,267	(3,202,840)
		0	0	0	0
98.09433208	97,750,000		344,332	97,750,000	344,332
		162,255	0	162,255	0
98.18	5,520,000		370,800	5,520,000	370,800
99	3,792,000		118,500	3,792,000	118,500
		450,000	0	450,000	0
93.28240659	3,627,239		(27,690)	3,627,239	(27,690)
93.28240659	142,402		(1,087)	142,402	(1,087)
		4,750,000	0	4,750,000	0
89.80837736	4,000,000		(407,665)	4,000,000	(407,665)
		1,740,627	0	1,740,627	0
33.667	1,404,000		(90,987)	1,404,000	(90,987)
33.667	4,083,609		(155,527)	4,083,609	(155,527)
91.5	72,345,000		(1,166,855)	72,345,000	(1,166,855)
		26,500	0	26,500	0
92.82275373	5,784,615		(72,446)	5,784,615	(72,446)

9729	[redacted]	TERM	97.000
9698		TERM LOAN A	90.000
9403		TERM LOAN	99.000
7306		SENIOR PIK LOAN	63.000
9706		INITIAL TRANCHE C	83.000
9713		SUBSEQUENT TRANCHE C	83.000
9182		TERM B-1	88.000
7671		TRANCHE X TERM LOAN	97.000
9293		TERM LOAN	80.000
5934		TERM LOAN	85.000
5365		TERM LOAN	87.000
9776		REVOLVER	99.000
7613		NEW TERM LOAN (2/5/07)	98.000
9756		CHOCTAW STUB	12.000
5380		ADDITIONAL TERM B-2	99.000
8713		TRANCHE A	92.000
8715		TRANCHE A-1-A DELAYED DRAW	92.000
9761		SENIOR SECURED RC	94.000
8580		INCREMENTAL TERM B LOAN	94.000
9796		TERM LOAN C1	87.000
9799		TERM LOAN (PIK)	90.000
9808		LOAN	100.000
9801		TRANCHE B	100.000
9770		US TRANCHE A $ TERM LOAN	88.000
9772		US TRANCHE B-2 $ TERM LOAN	83.000
9804		FINAL STUB	1.000
9769		REVOLVER (TACN)	99.350
9783		364-DAY REVOLVER	99.700
9798		SYN LC	97.000
9803		REVOLVER	95.000
9815		NEW US TERM LOAN	94.000
4444		SYNTHETIC LETTER OF CREDIT FAC	97.000
4441		TERM LOAN	97.000
6003		TRANCHE B COMMITMENT	98.000
7693		DELAYED DRAW TRANCHE B TERM	85.000
9784		364-DAY REVOLVER	99.675
9787		FRONTED LC	99.675
9786		SYNDICATED LC	99.675
9716		REVOLVER	88.000
9890		364 DAY REVOLVER	97.250
9876		TERM LOAN	75.000
9911		REVOLVER	99.650
9860		REVOLVER	86.000
9797		TERM LOAN C2	87.000
9872		TERM LOAN A	101.000
9900		SERIES 2008-1 VFN CLASS A-1	68.000
9679		COMMITMENT	98.000
9859		TRANCHE A-1 REVOLVER	97.000
9858		TRANCHE A REVOLVER	97.000
9395		TRANCHE D-2 TERM LOAN	96.000
9833		COMMITMENT	99.000
9830		TRANCHE I TERM LOAN	99.000
2252		TERM LOAN FACILITY	98.000
9919		REVOLVER	93.000
9957		REVOLVER	98.375
4908		TRANCHE D TERM LOAN	91.000
9941		TERM B	99.000
9912		WORKING CAPITAL	60.000
9940		STUB	1.000
9725		TERM B-3	100.000
9914		2ND LIEN TERM LOAN	90.000
Grand Total			

97.03893855	3,730,769		1,498	3,730,769	1,498
90.167	2,925,000		5,428	2,925,000	5,428
99.64609717	54,450,000		355,353	54,450,000	355,353
60.25	2,573,309		(112,327)	2,573,309	(112,327)
		0	0	0	0
83.177	3,755,075		8,008	3,755,075	8,008
83.177	382,425		816	382,425	816
87.75	21,141,188		(60,060)	21,141,188	(60,060)
95.5	10,445,404		(161,527)	10,445,404	(161,527)
		0	0	0	0
78.25	3,975,002		(86,953)	3,975,002	(86,953)
84.75	10,161,172		(29,886)	10,161,172	(29,886)
86.083	2,382,639		(25,114)	2,382,639	(25,114)
96.23973663	9,900,000		(276,026)	9,900,000	(276,026)
97.804	1,965,000		(3,930)	1,965,000	(3,930)
		1,693,831	0	1,693,831	0
97.825	990,000		(11,750)	990,000	(11,750)
93.51589006	1,763,571		29,058	1,763,571	29,058
		505,500	0	505,500	0
93.84108473	386,309,677		(653,091)	386,309,677	(653,091)
		0	0	0	0
90.821	2,027,437		(68,566)	2,027,437	(68,566)
86.1786	2,135,122		(20,158)	2,135,122	(20,158)
87.542	1,999,156		(54,599)	1,999,156	(54,599)
100	150,000,000		0	150,000,000	0
		100,602,778	0	100,602,778	0
83.5	8,695,500		(444,656)	8,695,500	(444,656)
82.25	4,879,875		(44,095)	4,879,875	(44,095)
		325,990	0	325,990	0
		32,369,675	0	32,369,675	0
99.85715218	174,475,000		275,016	174,475,000	275,016
95	6,305,000		(130,000)	6,305,000	(130,000)
		4,750,000	0	4,750,000	0
93.85	1,865,266		(2,976)	1,865,266	(2,976)
95.25	2,264,370		(40,852)	2,264,370	(40,852)
95.25	4,070,418		(73,435)	4,070,418	(73,435)
95.4167	1,935,448		(51,019)	1,935,448	(51,019)
80.5417	1,695,718		(88,941)	1,695,718	(88,941)
99.83329358	191,376,000		303,924	191,376,000	303,924
		0	0	0	0
99.82128151	56,656,947		83,149	56,656,947	83,149
		0	0	0	0
99.82128151	106,810,053		156,753	106,810,053	156,753
81.5	2,998,746		(221,498)	2,998,746	(221,498)
96.56284412	97,250,000		(687,156)	97,250,000	(687,156)
		2,075,043	0	2,075,043	0
		32,884,500	0	32,884,500	0
91.3257345	8,600,000		532,573	8,600,000	532,573
86.1786	463,809		(4,379)	463,809	(4,379)
		41,662,500	0	41,662,500	0
		3,400,000	0	3,400,000	0
100	6,817,391		139,130	6,817,391	139,130
94.02643586	505,208		(15,487)	505,208	(15,487)
90.82307734	4,344,792		(276,675)	4,344,792	(276,675)
96.79132318	3,259,873		26,871	3,259,873	26,871
99.98707286	112,483,333		1,121,508	112,483,333	1,121,508
100.557113	267,717,333		4,210,769	267,717,333	4,210,769
97.875	1,960,000		(2,500)	1,960,000	(2,500)
99.138	19,762,500		1,304,325	19,762,500	1,304,325
		49,187,500	0	49,187,500	0
91.375	2,469,852		10,178	2,469,852	10,178
		74,062,500	0	74,062,500	0
		3,900,000	0	3,900,000	0
		173,921	0	173,921	0
99.2584396	992,513		(7,360)	992,513	(7,360)
99.24782519	1,800,000		184,957	1,800,000	184,957
	29,057,269,326	2,317,848,012	28,794,826	0 31,375,117,338	**28,794,826**

1	3	5
		1.00

FCN	Parent	Deal
305	[redacted]	305
306		306
9167		9167
9167		9167
9296		9296
9296		9296
9300		9300
9300		9300
7455		7455
8917		8917
7515		7515
7456		7456
7456		7456
8239		8239
8239		8239
7624		7624
7895		7895
7895		7895
7896		7896
7412		7412
7412		7412
7458		7458
8897		8897
6319		6319
9164		9164
9750		9750
6534		6534
4938		4938
4939		4939
7695		7695
7474		7474
7474		7474
5995		5995
6435		6435
6435		6435
7438		7438
4520		4520
8520		8520
9445		9445
9375		9375
5868		5868
7032		7032
5501		5501
8061		8061
8061		8061
6275		6275
6275		6275
4496		4496
3013		3013
4874		4874
4875		4875
4876		4876
4877		4877
4309		4309
5843		5843
5844		5844
5845		5845
7792		7792
5086		5086
4936		4936
490		490
265		265
264		264
5513		5513
6405		6405
6405		6405
6776		6776
6776		6776
6776		6776

	8	9	11	13	14	15	16
Facility	**MaturityDate**	**FCN**	**Currency**		**FacMark BranchCode**		**DeptCode**
BLACK & DECKER TRADE CLAIM	12/31/50	305	USD		0.00000 LCPI		DST
IGLOO PRODUCTS CORP TRADE CLAI	12/31/50	306	USD		0.00000 LCPI		DST
1ST LIEN CLAIM	12/31/15	9167	USD		0.15520 LCPI		DST
1ST LIEN CLAIM	12/31/15	9167	USD		0.15520 LCPI		DST
CLAIM	12/31/11	9296	USD		0.15520 LCPI		DST
CLAIM	12/31/11	9296	USD		0.15520 LCPI		DST
HESS CLAIM	12/31/11	9300	USD		0.15520 LCPI		DST
HESS CLAIM	12/31/11	9300	USD		0.15520 LCPI		DST
CLAIM	12/31/10	7455	USD		0.15520 LCPI		DST
SIEMENS CORP USA	12/31/11	8917	USD		0.15520 LCPI		DST
BOS CLAIM	12/31/10	7515	USD		0.09750 LCPI		DST
N594 CLAIM	12/31/10	7456	USD		0.21020 LCPI		DST
N594 CLAIM	12/31/10	7456	USD		0.21020 LCPI		DST
N595 CLAIM	12/31/10	8239	USD		0.21020 LCPI		DST
N595 CLAIM	12/31/10	8239	USD		0.21020 LCPI		DST
N729 CLAIM	12/31/10	7624	USD		0.09750 LCPI		DST
N957 CLAIM	12/31/10	7895	USD		0.21020 LCPI		DST
N957 CLAIM	12/31/10	7895	USD		0.21020 LCPI		DST
N958 CLAIM	12/31/10	7896	USD		0.21020 LCPI		DST
N983/N984 CLAIM	12/31/10	7412	USD		0.09750 LCPI		DST
N983/N984 CLAIM	12/31/10	7412	USD		0.09750 LCPI		DST
N989 CLAIM	12/31/10	7458	USD		0.21020 LCPI		DST
AFFINIA	12/31/08	8897	USD		0.03500 LCPI		DST
CLAIM 3984	8/17/16	6319	USD		0.03500 LCPI		DST
PERMO CLAIM	12/31/10	9164	USD		0.03500 LCPI		DST
TRADE CLAIM	12/31/30	9750	USD		0.12000 LCPI		DST
N184 CLAIM	11/15/16	6534	USD		0.02620 LCPI		DST
364 ABN AMRO CLAIM	2/15/08	4938	USD		0.01600 LCPI		HGFRL
LT ABN AMOR CLAIM	2/15/08	4939	USD		0.01600 LCPI		HGFRL
185 POST	12/31/10	7695	USD		0.02200 LCPI		DST
4 W/S POST	12/31/10	7474	USD		0.01700 LCPI		DST
4 W/S POST	12/31/10	7474	USD		0.01700 LCPI		DST
CL 4 W/O S	8/15/12	5995	USD		0.15000 LCPI		DST
CL 4 W/O S-POST	10/25/16	6435	USD		0.01000 LCPI		DST
CL 4 W/O S-POST	10/25/16	6435	USD		0.01000 LCPI		DST
CLAIM 185	12/31/10	7438	USD		0.02200 LCPI		DST
CLASS 4 CLAIM	11/21/16	4520	USD		0.01600 LCPI		DST
CLASS 4 WHITE RIDGE	9/12/12	8520	USD		0.01000 LCPI		DST
CLASS 5	12/31/16	9445	USD		0.00300 LCPI		DST
CLM 185 W/S	12/31/16	9375	USD		0.01250 LCPI		DST
CLM 6216	7/18/12	5868	USD		0.02200 LCPI		DST
CLS 4 CITI	2/15/10	7032	USD		0.01000 LCPI		DST
ENRON ALLOWED CLAIM 11189	12/31/15	5501	USD		0.02200 LCPI		DST
RBS POST	10/2/16	8061	GBP		0.01100 BNKL		DST
RBS POST	10/2/16	8061	GBP		0.01100 LCPI		DST
RBS SWAP	10/2/16	6275	GBP		0.01100 BNKL		DST
RBS SWAP	10/2/16	6275	GBP		0.01100 LCPI		DST
TRADE CLAIM # 185	12/31/16	4496	USD		0.02200 LCPI		DST
TRADE CLAIM #6432	1/9/20	3013	USD		0.00001 LCPI		DST
TRADE CLAIM #99164	5/14/11	4874	USD		0.01700 LCPI		DST
TRADE CLAIM #99165	5/14/11	4875	USD		0.00001 LCPI		DST
TRADE CLAIM #99166	5/14/11	4876	USD		0.00750 LCPI		DST
TRADE CLAIM #99167	5/14/11	4877	USD		0.00001 LCPI		DST
TRADE CLAIM 06431	1/9/20	4309	USD		0.02200 LCPI		DST
TRADE CLAIM 12704	7/18/12	5843	USD		0.02200 LCPI		DST
TRADE CLAIM 12707	7/18/17	5844	USD		0.02200 LCPI		DST
TRADE CLAIM 9001	7/18/12	5845	USD		0.02200 LCPI		DST
GRAND UNION CLAIM	6/1/17	7792	USD		1.00000 LCPI		DST
CARADM	12/31/10	5086	USD		0.90000 LCPI		DST
CARGILL	12/31/10	4936	USD		0.10000 LCPI		DST
TRADE CLAIM	12/31/50	490	USD		0.00001 LCPI		RAPRO
SIMMONS TRADE CLAIM	12/31/50	265	USD		0.00000 LCPI		DST
TRADE CLAIMS	12/31/50	264	USD		0.00000 LCPI		DST
STUB SHARES/LITIGATION TRUST	12/9/10	5,513	USD		0.01000 LCPI		DST
1991 CLAIM	10/22/16	6,405	USD		0.02130 LCPI		HYT
1991 CLAIM	10/22/16	6,405	USD		0.02130 LCPI		HYT
ALPA CLM	12/20/16	6,776	USD		0.02120 LCPI		HYT
ALPA CLM	12/20/16	6,776	USD		0.02120 LCPI		HYT
ALPA CLM	12/20/16	6,776	USD		0.02120 LCPI		HYT

	17	18	19	20	21	22
DeptDesc	Portfolio	Expense		CurrentGlobalCommitment	LehmanGrossAmt	Ind
Distressed Trading	DSTRD	256780		137006.42	137006.42	
Distressed Trading	DSTRD	256780		43129.74	43129.74	
Distressed Trading	DSTRD	257150		33638129.48	33638129.48	
Distressed Trading	RTHOM	520900		33638129.48	0	*****
Distressed Trading	DSTRD	257150		65000000	65000000	
Distressed Trading	RTHOM	520900		65000000	0	*****
Distressed Trading	DSTRD	257150		11390487.11	11390487.11	
Distressed Trading	RTHOM	520900		11390487.11	0	*****
Distressed Trading	DSTRD	257150		5000000	1906596.03	
Distressed Trading	DSTRD	257150		50000000	6165586	
Distressed Trading	DSTRD	256690		10000000	7705658	
Distressed Trading	RTHOM	520900		50000000	0	
Distressed Trading	DSTRD	256690		50000000	0	*****
Distressed Trading	RTHOM	520900		50000000	0	
Distressed Trading	DSTRD	256690		50000000	0	*****
Distressed Trading	DSTRD	256690		50000000	0	
Distressed Trading	DSTRD	256690		50000000	0	
Distressed Trading	RTHOM	520900		50000000	0	*****
Distressed Trading	DSTRD	256690		50000000	0	
Distressed Trading	RTHOM	520900		50000000	0	
Distressed Trading	DSTRD	256690		50000000	0	*****
Distressed Trading	DSTRD	256690		50000000	0	
Distressed Trading	DSTTF	256780		50000000	12700000	
Distressed Trading	DSTTF	256780		616271.88	616271.88	
Distressed Trading	DSTTF	256780		1300000	1300000	
Distressed Trading	DSTJG	253730		50000000	3750000	
Distressed Trading	DSTRD	256710		61599541	10000000	
HGFRL/IBD/Equity (High Grade FRL)	DSTRD	256700		66081229.58	8083708.61	
HGFRL/IBD/Equity (High Grade FRL)	DSTRD	256700		15664950	1916891.56	
Distressed Trading	DSTRD	256700		100000000	10000000	
Distressed Trading	DSTRD	256700		100000000	27083333	
Distressed Trading	DSTTF	405600		100000000	0	*****
Distressed Trading	DSTRD	256700		50000000	22000000	
Distressed Trading	DSTRD	256700		112000000	10000000	
Distressed Trading	DSTRD	257150		112000000	0	*****
Distressed Trading	DSTRD	256700		52351791.82	2351791.82	
Distressed Trading	DSTRD	256700		10386260	10386260	
Distressed Trading	DSTRD	256700		100000000	12000000	
Distressed Trading	DSTRD	256700		100000000	50000000	
Distressed Trading	DSTRD	256700		100000000	0	
Distressed Trading	DSTRD	256700		11385856.96	0	
Distressed Trading	DSTRD	256700		11129501	11129501	
Distressed Trading	DSTRD	256700		50000000	0	
Distressed Trading	DSTJG	487910		75000000	25000000	
Distressed Trading	DSTRD	256700		75000000	0	
Distressed Trading	DSTRD	487910		50000000	10000000	
Distressed Trading	DSTRD	256720		50000000	0	
Distressed Trading	DSTRD	256700		150000000	0	
Distressed Trading	DSTRD	256700		16333270	16333270	
Distressed Trading	DSTRD	256700		11475439.52	0	
Distressed Trading	DSTRD	256700		5865000	0	
Distressed Trading	DSTRD	256700		1288000	0	
Distressed Trading	DSTRD	256700		4307383.42	0	
Distressed Trading	DSTRD	256700		10000000	10000000	
Distressed Trading	DSTRD	256700		10000000	0	
Distressed Trading	DSTRD	256700		6000000	0	
Distressed Trading	DSTRD	256700		2695166	0	
Distressed Trading	SECT3	299180		1000000	100	
Distressed Trading	DSTJV	JV5010		307570.15	307570.15	
Distressed Trading	DSTJV	JV5010		2682731.24	2682731.24	
Risk Arbitrage/High Yield Proprietary	JBASL	256780		198589.94	183470.77	
Distressed Trading	DSTRD	256710		2140246.44	1788949	
Distressed Trading	DSTRD	256710		2126916.36	2126916.36	
Distressed Trading	DSTRD	257150		5000000	0	
High Yield Secondary Trading	DSTRD	256690		100000000	39000000	
High Yield Secondary Trading	RTHOM	520900		100000000	0	*****
High Yield Secondary Trading	RTHOM	520900		255000000	80293715.51	
High Yield Secondary Trading	PRAMS	520910		255000000	0	*****
High Yield Secondary Trading	DSTRD	256690		255000000	0	*****

23	24	25	26	27	28	29	30
TradeDateAmt	SettleDateAmt	UnavailableAmt	SBLC	Loans	FacFee	UnusedFee	GuaranteeFee
137,006	137,006	137,006	-	137,006	0	0	0
43,130	43,130	43,130	-	43,130	0	0	0
22,425,420	22,425,420	22,425,420	-	22,425,420	0	0	0
11,212,710	11,212,710	11,200,000	-	11,200,000	0	0	0
43,333,333	43,333,333	43,333,333	-	43,333,333	0	0	0
21,666,667	21,666,667	21,666,667	-	21,666,667	0	0	0
7,593,820	7,593,820	7,593,820	-	7,593,820	0	0	0
3,796,667	3,796,667	3,796,667	-	3,796,667	0	0	0
1,906,596	1,906,596	1,910,000	-	1,910,000	0	0	0
6,165,586	6,165,586	6,170,000	-	6,170,000	0	0	0
7,705,658	7,705,658	7,710,000	-	7,710,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
2,000,000	2,000,000	2,000,000	-	2,000,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
2,000,000	2,000,000	2,000,000	-	2,000,000	0	0	0
6,865,238	6,865,238	6,865,238	-	6,865,238	0	0	0
3,684,682	3,684,682	3,680,000	-	3,680,000	0	0	0
3,000,000	3,000,000	3,000,000	-	3,000,000	0	0	0
6,684,682	6,684,682	6,684,682	-	6,684,682	0	0	0
10,000,000	10,000,000	10,000,000	-	10,000,000	0	0	0
4,000,000	4,000,000	4,000,000	-	4,000,000	0	0	0
4,000,000	4,000,000	4,000,000	-	4,000,000	0	0	0
12,700,000	12,700,000	-	-	-	0	0	0
616,272	616,272	616,272	-	616,272	0	0	0
1,300,000	1,300,000	1,300,000	-	1,300,000	0	0	0
3,750,000	3,750,000	3,750,000	-	3,750,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
8,083,709	8,083,709	8,080,000	-	8,080,000	0	0	0
1,916,892	1,916,892	1,920,000	-	1,920,000	0	0	0
12,602,455	12,602,455	12,600,000	-	12,600,000	0	0	0
40,000,000	40,000,000	40,000,000	-	40,000,000	0	0	0
15,607,893	15,607,893	15,607,893	-	15,607,893	0	0	0
22,000,000	22,000,000	22,000,000	-	22,000,000	0	0	0
5,677,000	5,677,000	5,677,000	-	5,677,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
2,351,792	2,351,792	2,351,792	-	2,351,792	0	0	0
10,386,260	10,386,260	10,386,260	-	10,386,260	0	0	0
6,000,000	32,000,000	32,000,000	-	32,000,000	0	0	0
50,000,000	50,000,000	50,000,000	-	50,000,000	0	0	0
24,145,000	24,145,000	24,145,000	-	24,145,000	0	0	0
723,843	723,843	723,843	-	723,843	0	0	0
11,129,501	11,129,501	11,100,000	-	11,100,000	0	0	0
7,000,000	7,000,000	7,000,000	-	7,000,000	0	0	0
-	-	-	-	-	0	0	0
12,500,000	12,500,000	12,500,000	-	12,500,000	0	0	0
-	-	-	-	-	0	0	0
10,000,000	10,000,000	10,000,000	-	10,000,000	0	0	0
50,000,000	50,000,000	50,000,000	-	50,000,000	0	0	0
16,333,270	16,333,270	16,300,000	-	16,300,000	0	0	0
11,475,440	11,475,440	11,500,000	-	11,500,000	0	0	0
5,865,000	5,865,000	5,865,000	-	5,865,000	0	0	0
1,288,000	1,288,000	1,288,000	-	1,288,000	0	0	0
4,307,383	4,307,383	4,310,000	-	4,310,000	0	0	0
10,000,000	10,000,000	10,000,000	-	10,000,000	0	0	0
6,000,000	6,000,000	6,000,000	-	6,000,000	0	0	0
4,000,000	4,000,000	4,000,000	-	4,000,000	0	0	0
1,347,583	1,347,583	1,350,000	-	1,350,000	0	0	0
100	100	100	-	100	0	0	0
307,570	307,570	307,570	-	307,570	0	0	0
2,682,731	2,682,731	2,680,000	-	2,680,000	0	0	0
183,471	183,471	183,471	-	183,471	0	0	0
1,788,949	1,788,949	1,790,000	-	1,790,000	0	0	0
2,126,916	2,126,916	2,126,916	-	2,126,916	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
11,500,000	11,500,000	11,500,000	-	11,500,000	0	0	0
7,500,000	7,500,000	7,500,000	-	7,500,000	0	0	0
65,250,000	65,250,000	65,250,000	-	65,250,000	0	0	0
20,000,000	20,000,000	20,000,000	-	20,000,000	0	0	0
10,543,716	10,543,716	10,500,000	-	10,500,000	0	0	0

	31	32	33	34	35	36	37	38
IssuingLenderFee	SBLCIssRt	Spread	PriceOption	MoodyRating	S_PRating	SicCode	IndustryGroup	
	0	0	0	NA	NA		5331	CONSMR/RET
	0	0	0	NA	NA		5331	CONSMR/RET
	0	0	0	NR	NR	050A		NAT RES
	0	0	0	NR	NR	050A		NAT RES
	0	0	0	NA	NA	050A		NAT RES
	0	0	0	NA	NA	050A		NAT RES
	0	0	0	NR	NR	050A		NAT RES
	0	0	0	NR	NR	050A		NAT RES
	0	0	0	NA	NA		3568	
	0	0	0				3568	
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	NA	NA	320A		
	0	0	0	Ba2	BB		3714	
	0	0	0	NA	NA		3714	
	0	0	0	NA	NA		3714	
	0	0	0	NA	NA	270A		
	0	0	0	Ba2	B+	400A		INDUSTRIAL
	0	0	0.01 LIBOR	NA	NA		4939	POWER
	0	0	0.01 LIBOR	NA	NA		4939	POWER
	0	0	0	NA	NA		4939	POWER
	0	0	0	NA	NA		4939	POWER
	0	0	0	NA	NA		4939	POWER
	0	0	0	NA	NA		4939	POWER
	0	0	0	NA	NA		4939	POWER
	0	0	0	NA	NA		4939	POWER
	0	0	0	NA	NA		4939	POWER
	0	0	0	NR	NR		4939	POWER
	0	0	0	NA	NA

	39	40	41	42	43	44
IndDesc	**AgentBank**	**RelMgr**	**SecInd**	**Ticker**	**CntryCode**	
Variety Stores	BRADLEES TRADE CLAIM	LOANS, DISTRESSED	Y	BRADE	US	
Variety Stores	BRADLEES TRADE CLAIM	LOANS, DISTRESSED	Y	BRADE	US	
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT			CPNL	US	
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT			CPNL	US	
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT			CPNL	US	
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT			CPNL	US	
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT			CPNL	US	
Oil & Gas Extraction	PENDING - ALLOCATION ACCOUNT			CPNL	US	
Power Transmission Equipment,nec	PENDING - ALLOCATION ACCOUNT			CPNL	US	
Power Transmission Equipment,nec	PENDING - ALLOCATION ACCOUNT			CPNL	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Aircraft & Aerospace	PENDING - ALLOCATION ACCOUNT			COMAIR	US	
Motor Vehicle Parts & Accessories	CITICORP USA, INC.			DCN	US	
Motor Vehicle Parts & Accessories	CITICORP USA, INC.			DCN	US	
Motor Vehicle Parts & Accessories	CITICORP USA, INC.			DCN	US	
Electrical Equipment	PENDING - ALLOCATION ACCOUNT			DPH	US	
Airlines & Airfreight	PENDING - ALLOCATION ACCOUNT			DAL	US	
Combination Utility Services,nec	CITIBANK, N.A. (MASTER)	HACKETT, A. TUCKER		ENRNQ	US	
Combination Utility Services,nec	CITIBANK, N.A. (MASTER)	HACKETT, A. TUCKER		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Combination Utility Services,nec	PENDING - ALLOCATION ACCOUNT	NANCOZ, SALLY		ENRNQ	US	
Food Wholesale and Retail	PENDING - ALLOCATION ACCOUNT			GUCO	US	
	PENDING - ALLOCATION ACCOUNT			IBCIQ	US	
	PENDING - ALLOCATION ACCOUNT			IBCIQ	US	
Mining Machinery	CHASE	SEERY, JAMES		JOY	US	
Furniture Stores	LEVITZ FURNITURE	SEERY, JAMES		LVFIQ	US	
Furniture Stores	LEVITZ FURNITURE	SEERY, JAMES	Y	LVFIQ	US	
Electric Services	MELLON BANK	BRAUNFELD, RANDALL		MIRT	US	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG		NWZ	US	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG		NWZ	US	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG		NWA	US	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG		NWA	US	
Air Transp. Scheduled	CHASE	MALLOY, CRAIG		NWA	US	

	45	46	47	48	49	50
LoanPurpose	**CrOffNme**	**CUSIP**	**BPM 2**	**Business (LOAN BS)**	**FX**	
General Corp Purposes			0 HIGH YIELD-DISTRESS AMER	HIGH YIELD		1
General Corp Purposes			0 HIGH YIELD-DISTRESS AMER	HIGH YIELD		1
General Corp Purposes			0 HIGH YIELD-DISTRESS AMER	HIGH YIELD		1
General Corp Purposes			0 DISTRESSED & LEV EQ	CONVERTIBLES		1
General Corp Purposes			0 HIGH YIELD-DISTRESS AMER	HIGH YIELD		1
General Corp Purposes			0 DISTRESSED & LEV EQ	CONVERTIBLES		1
General Corp Purposes			0 HIGH YIELD-DISTRESS AMER	HIGH YIELD		1
General Corp Purposes			0 DISTRESSED & LEV EQ	CONVERTIBLES		1
General Corp Purposes			0 HIGH YIELD-DISTRESS AMER	HIGH YIELD		1
General Corp Purposes			0 HIGH YIELD-DISTRESS AMER	HIGH YIELD

	51	52.00	53	54
Both T/D and Loan are zero		Unadjusted T/D Notional	Unadjusted Funded Notional	Unfunded Notional
FALSE		137,006.00	137,006	
FALSE		43,130.00	43,130	
FALSE		22,425,420.00	22,425,420	
FALSE		11,212,710.00	11,212,710	
FALSE		43,333,333.00	43,333,333	
FALSE		21,666,667.00	21,666,667	
FALSE		7,593,820.00	7,593,820	
FALSE		3,796,667.00	3,796,667	
FALSE		1,906,596.00	1,906,596	
FALSE		6,165,586.00	6,165,586	
FALSE		7,705,658.00	7,705,658	
FALSE		5,000,000.00	5,000,000	
FALSE		2,000,000.00	2,000,000	
FALSE		5,000,000.00	5,000,000	
FALSE		2,000,000.00	2,000,000	
FALSE		6,865,238.00	6,865,238	
FALSE		3,684,682.00	3,684,682	
FALSE		3,000,000.00	3,000,000	
FALSE		6,684,682.00	6,684,682	
FALSE		10,000,000.00	10,000,000	
FALSE		4,000,000.00	4,000,000	
FALSE		4,000,000.00	4,000,000	
FALSE		12,700,000.00		12,700,000
FALSE		616,272.00	616,272	
FALSE		1,300,000.00	1,300,000	
FALSE		3,750,000.00	3,750,000	
FALSE		5,000,000.00	5,000,000	
FALSE		8,083,709.00	8,083,709	
FALSE		1,916,892.00	1,916,892	
FALSE		12,602,455.00	12,602,455	
FALSE		40,000,000.00	40,000,000	
FALSE		15,607,893.00	15,607,893	
FALSE		22,000,000.00	22,000,000	
FALSE		5,677,000.00	5,677,000	
FALSE		5,000,000.00	5,000,000	
FALSE		2,351,792.00	2,351,792	
FALSE		10,386,260.00	10,386,260	
FALSE		6,000,000.00	6,000,000	
FALSE		50,000,000.00	50,000,000	
FALSE		24,145,000.00	24,145,000	
FALSE		723,843.00	723,843	
FALSE		11,129,501.00	11,129,501	
FALSE		7,000,000.00	7,000,000	
TRUE				
FALSE		24,740,625.00	24,740,625	
TRUE				
FALSE		19,792,500.00	19,792,500	
FALSE		50,000,000.00	50,000,000	
FALSE		16,333,270.00	16,333,270	
FALSE		11,475,440.00	11,475,440	
FALSE		5,865,000.00	5,865,000	
FALSE		1,288,000.00	1,288,000	
FALSE		4,307,383.00	4,307,383	
FALSE		10,000,000.00	10,000,000	
FALSE		6,000,000.00	6,000,000	
FALSE		4,000,000.00	4,000,000	
FALSE		1,347,583.00	1,347,583	
FALSE		100.00	100	
FALSE		307,570.00	307,570	
FALSE		2,682,731.00	2,682,731	
FALSE		183,471.00	183,471	
FALSE		1,788,949.00	1,788,949	
FALSE		2,126,916.00	2,126,916	
FALSE		5,000,000.00	5,000,000	
FALSE		11,500,000.00	11,500,000	
FALSE		7,500,000.00	7,500,000	
FALSE		65,250,000.00	65,250,000	
FALSE		20,000,000.00	20,000,000	
FALSE		10,543,716.00	10,543,716	

55	56.00	57.00		58	59.00				
			PV only						
				CALC					
Unadjusted T/D MV	Funded MV	Adjusted Unfunded MV	PV		Total MV	External Quote	Source	Trdg Activity	CDS MTRX
0			PV		-				#N/A
0			PV		-				#N/A
3,480,425	3,480,425.00		PV		3,480,425.00				#N/A
1,740,213	1,740,213.00		PV		1,740,213.00				#N/A
6,725,333	6,725,333.00		PV		6,725,333.00				#N/A
3,362,667	3,362,667.00		PV		3,362,667.00				#N/A
1,178,561	1,178,561.00		PV		1,178,561.00				#N/A
589,243	589,243.00		PV		589,243.00				#N/A
295,904	295,904.00		PV		295,904.00				#N/A
956,899	956,899.00		PV		956,899.00				#N/A
751,302	751,302.00		PV		751,302.00				#N/A
1,051,000	1,051,000.00		PV		1,051,000.00				#N/A
420,400	420,400.00		PV		420,400.00				#N/A
1,051,000	1,051,000.00		PV		1,051,000.00				#N/A
420,400	420,400.00		PV		420,400.00				#N/A
669,361	669,361.00		PV		669,361.00				#N/A
774,520	774,520.00		PV		774,520.00				#N/A
630,600	630,600.00		PV		630,600.00				#N/A
1,405,120	1,405,120.00		PV		1,405,120.00				#N/A
975,000	975,000.00		PV		975,000.00				#N/A
390,000	390,000.00		PV		390,000.00				#N/A
840,800	840,800.00		PV		840,800.00				#N/A
444,500		444,500.00	PV		444,500.00				#N/A
21,570	21,570.00		PV		21,570.00				#N/A
45,500	45,500.00		PV		45,500.00				#N/A
450,000	450,000.00		PV		450,000.00				#N/A
131,000	131,000.00		PV		131,000.00				#N/A
129,339	129,339.00		PV		129,339.00				#N/A
30,670	30,670.00		PV		30,670.00				#N/A
277,254	277,254.00		PV		277,254.00				#N/A
680,000	680,000.00		PV		680,000.00				#N/A
265,334	265,334.00		PV		265,334.00				#N/A
3,300,000	3,300,000.00		PV		3,300,000.00				#N/A
56,770	56,770.00		PV		56,770.00				#N/A
50,000	50,000.00		PV		50,000.00				#N/A
51,739	51,739.00		PV		51,739.00				#N/A
166,180	166,180.00		PV		166,180.00				#N/A
60,000	60,000.00		PV		60,000.00				#N/A
150,000	150,000.00		PV		150,000.00				
301,813	301,813.00		PV		301,813.00				
15,925	15,925.00		PV		15,925.00				#N/A
111,295	111,295.00		PV		111,295.00				#N/A
154,000	154,000.00		PV		154,000.00				#N/A
			PV		-				#N/A
272,147	272,147.00		PV		272,147.00				#N/A
			PV		-				#N/A
217,718	217,718.00		PV		217,718.00				#N/A
1,100,000	1,100,000.00		PV		1,100,000.00				#N/A
163	163.00		PV		163.00				#N/A
195,082	195,082.00		PV		195,082.00				#N/A
59	59.00		PV		59.00				#N/A
9,660	9,660.00		PV		9,660.00				#N/A
43	43.00		PV		43.00				#N/A
220,000	220,000.00		PV		220,000.00				#N/A
132,000	132,000.00		PV		132,000.00				#N/A
88,000	88,000.00		PV		88,000.00				#N/A
29,647	29,647.00		PV		29,647.00				#N/A
100	100.00		PV		100.00				#N/A
276,813	276,813.00		PV		276,813.00	89.67	Markit		#N/A
268,273	268,273.00		PV		268,273.00				#N/A
2	2.00		PV		2.00				#N/A
2	2.00		PV		2.00				#N/A
2	2.00		PV		2.00				#N/A
50,000	50,000.00		PV		50,000.00				
244,950	244,950.00		PV		244,950.00				#N/A
159,750	159,750.00		PV		159,750.00				#N/A
1,383,300	1,383,300.00		PV		1,383,300.00				#N/A
424,000	424,000.00		PV		424,000.00				#N/A
223,527	223,527.00		PV		223,527.00				#N/A

					1	2		5	
CR MTRX	Alt Process	Composite	Leh Mark	Variance	TESTED	$Var/$MV	Primary Method	Desk	Quest Price
#N/A			#N/A		UNTESTED		#N/A	#N/A	#N/A
#N/A			#N/A		UNTESTED		#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
			#N/A		UNTESTED			#N/A	#N/A
			#N/A		UNTESTED			#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
			#N/A		UNTESTED		#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
			#N/A		UNTESTED		#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A			#N/A		UNTESTED		#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A			#N/A		UNTESTED		#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A			#N/A		UNTESTED		#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A			#N/A		UNTESTED		#N/A	#N/A	#N/A
		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
			#N/A		UNTESTED		#N/A	#N/A	#N/A
#N/A			#N/A		UNTESTED		#N/A	#N/A	#N/A
#N/A			#N/A		UNTESTED		#N/A	#N/A	#N/A
			#N/A		UNTESTED			#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A
#N/A		#N/A	#N/A		#N/A	#N/A	#N/A	#N/A	#N/A

7737	[redacted]
6769	
6431	
6431	
6431	
6310	
6310	
7122	
9248	
9343	
6363	
6363	
6363	
7797	
7797	
7797	
8701	
9247	
9703	
5371	
5371	
5371	
5677	
5677	
5677	
7832	
5676	
5676	
5676	
7833	
7796	
6931	
6414	
7520	
7533	
7123	
7123	
6172	
7738	
7461	
8702	
4901	
7736	
6478	
4564	
4418	
4861	
4597	
3946	
3947	
4872	
4252	
4954	

7737	[redacted]
6769	
6431	
6431	
6431	
6310	
6310	
7122	
9248	
9343	
6363	
6363	
6363	
7797	
7797	
7797	
8701	
9247	
9703	
5371	
5371	
5371	
5677	
5677	
5677	
7832	
5676	
5676	
5676	
7833	
7796	
6931	
6414	
7520	
7533	
7123	
7123	
6172	
7738	
7461	
8702	
4901	
7736	
6478	
4564	
4418	
4861	
4597	
3946	
3947	
4872	
4252	
4954	

ATSA CLAIM	12/31/10	7,737 USD	0.00530 LCPI	HYT
BAE CLM	12/21/16	6,769 USD	0.01200 LCPI	HYT
BMBRDR CLAIM	10/24/16	6,431 USD	0.01950 LCPI	HYT
BMBRDR CLAIM	10/24/16	6,431 USD	0.01950 LCPI	HYT
BMBRDR CLAIM	10/24/16	6,431 USD	0.01950 LCPI	HYT
EDC CLAIM	10/5/16	6,310 USD	0.01200 LCPI	HYT
EDC CLAIM	10/5/16	6,310 USD	0.01200 LCPI	HYT
GECC CLM	12/31/08	7,122 USD	0.01950 LCPI	HYT
GECC STUB	12/31/11	9,248 USD	0.01950 LCPI	HYT
GSO CLAIM	2/22/15	9,343 USD	0.01200 LCPI	HYT
HOULIHAN CLAIM	10/17/16	6,363 USD	0.02300 LCPI	HYT
HOULIHAN CLAIM	10/17/16	6,363 USD	0.02300 LCPI	HYT
HOULIHAN CLAIM	10/17/16	6,363 USD	0.02300 LCPI	HYT
HOULIHAN STUB	12/31/10	7,797 USD	0.02300 LCPI	HYT
HOULIHAN STUB	12/31/10	7,797 USD	0.02300 LCPI	HYT
HOULIHAN STUB	12/31/10	7,797 USD	0.02300 LCPI	HYT
KLM	12/31/11	8,701 USD	0.02120 LCPI	HYT
KLM STUB	12/31/11	9,247 USD	0.01950 LCPI	HYT
LNK STUB	10/23/16	9,703 USD	0.00530 LCPI	HYT
MBIA CLAIM	12/31/08	5,371 USD	0.02130 LCPI	HYT
MBIA CLAIM	12/31/08	5,371 USD	0.02130 LCPI	HYT
MBIA CLAIM	12/31/08	5,371 USD	0.02130 LCPI	HYT
MBIA LEVERAGE LEASE	6/21/09	5,677 USD	0.02300 LCPI	HYT
MBIA LEVERAGE LEASE	6/21/09	5,677 USD	0.02300 LCPI	HYT
MBIA LEVERAGE LEASE	6/21/09	5,677 USD	0.02300 LCPI	HYT
MBIA LEVERAGE LEASE STUB	6/21/09	7,832 USD	0.02130 LCPI	HYT
MBIA MORTGAGE CLAIM	6/21/10	5,676 USD	0.02300 LCPI	HYT
MBIA MORTGAGE CLAIM	6/21/10	5,676 USD	0.02300 LCPI	HYT
MBIA MORTGAGE CLAIM	6/21/10	5,676 USD	0.02300 LCPI	HYT
MBIA MORTGAGE CLAIM STUB	6/21/09	7,833 USD	0.02130 LCPI	HYT
MBIA STUB	12/31/10	7,796 USD	0.02130 LCPI	HYT
MESABA	12/31/08	6,931 USD	0.00530 LCPI	HYT
ML LNK CLM	10/23/16	6,414 USD	0.26850 LCPI	HYT
N507XJ	4/27/17	7,520 USD	0.00530 LCPI	HYT
N509XJ	4/27/17	7,533 USD	0.00530 LCPI	HYT
N519 CLM/CLAIM NO. 7886	12/31/08	7,123 USD	0.00530 LCPI	HYT
N519 CLM/CLAIM NO. 7886	12/31/08	7,123 USD	0.00530 LCPI	HYT
N611US CLAIM	9/15/16	6,172 USD	0.01200 LCPI	HYT
NAMA CLAIM	12/31/10	7,738 USD	0.00530 LCPI	HYT
PHILMO CLAIM	1/31/11	7,461 USD	0.00530 LCPI	HYT
PNCL STUB	12/31/11	8,702 USD	0.02120 LCPI	HYT
PRATT CLAIM	3/31/10	4,901 USD	0.01200 LCPI	HYT
TWU CLAIM	12/31/10	7,736 USD	0.00530 LCPI	HYT
CLAIM	11/7/16	6,478 USD	0.00000 LCPI	DST
CLAIM 035504	12/31/16	4,564 USD	0.00500 LCPI	DST
AT&T CLAIM	12/31/10	4,418 USD	0.00500 LCPI	DST
CALYON CLM 39914 N597UA	12/31/10	4,861 USD	0.00500 LCPI	DST
FORTRESS	12/12/10	4,597 USD	0.00300 LCPI	DST
N319UA	1/20/10	3,946 USD	0.00300 LCPI	DST
N352UA	1/20/10	3,947 USD	0.00300 LCPI	DST
N368UA-DEFICIANCY CLAIM	11/23/10	4,872 USD	0.00300 LCPI	DST
N788UA	12/31/16	4,252 USD	0.00500 LCPI	DST
PRATT & WHIT	12/31/08	4,954 USD	0.00500 LCPI	DST

High Yield Secondary Trading	DSTRD	256690	200000000	456600	
High Yield Secondary Trading	DSTRD	257150	400000000	13933518	
High Yield Secondary Trading	DSTRD	256690	64069291.09	11711113.49	
High Yield Secondary Trading	FIN4	233730	64069291.09	0	*****
High Yield Secondary Trading	RTHOM	520900	64069291.09	0	*****
High Yield Secondary Trading	DSTRD	256690	295000000	10500000	
High Yield Secondary Trading	RTHOM	520900	295000000	0	*****
High Yield Secondary Trading	DSTRD	256690	20000000	3000000	
High Yield Secondary Trading	DSTRD	256690	100000000	0	
High Yield Secondary Trading	DSTRD	256690	100000000	0	
High Yield Secondary Trading	RTHOM	520900	125000000	27000000	
High Yield Secondary Trading	DSTRD	256690	125000000	0	*****
High Yield Secondary Trading	FIN4	233730	125000000	0	*****
High Yield Secondary Trading	DSTRD	256690	100000000	23171890	
High Yield Secondary Trading	RTHOM	520900	100000000	0	*****
High Yield Secondary Trading	DSTRD	257150	100000000	0	*****
High Yield Secondary Trading	DSTRD	256690	50000000	0	
High Yield Secondary Trading	DSTRD	256690	100000000	0	
High Yield Secondary Trading	DSTRD	256690	50000000	5000000	
High Yield Secondary Trading	RTHOM	520900	79950034.94	9500000.34	
High Yield Secondary Trading	FIN4	233730	79950034.94	0	*****
High Yield Secondary Trading	DSTRD	257150	79950034.94	0	*****
High Yield Secondary Trading	DSTRD	257150	46297239.73	26696093.8	
High Yield Secondary Trading	FIN4	233730	46297239.73	0	*****
High Yield Secondary Trading	RTHOM	520900	46297239.73	0	*****
High Yield Secondary Trading	DSTRD	256690	100000000	0	
High Yield Secondary Trading	DSTRD	257150	86483860.22	56937972.14	
High Yield Secondary Trading	FIN4	233730	86483860.22	0	*****
High Yield Secondary Trading	RTHOM	520900	86483860.22	0	*****
High Yield Secondary Trading	DSTRD	256690	100000000	0	
High Yield Secondary Trading	DSTRD	256690	100000000	5000000	
High Yield Secondary Trading	DSTRD	256690	30000000	30000000	
High Yield Secondary Trading	DSTRD	257150	11882916	0	
High Yield Secondary Trading	DSTRD	JV5000	20000000	2300000	
High Yield Secondary Trading	DSTRD	JV5000	20000000	2300000	
High Yield Secondary Trading	FIN4	233730	50000000	5140000	
High Yield Secondary Trading	DSTRD	257150	50000000	0	*****
High Yield Secondary Trading	DSTRD	256690	50676000	0	
High Yield Secondary Trading	DSTRD	256690	200000000	113360	
High Yield Secondary Trading	DSTRD	256690	200000000	71250461	
High Yield Secondary Trading	DSTRD	256690	50000000	2000000	
High Yield Secondary Trading	DSTRD	256690	17500000	0	
High Yield Secondary Trading	DSTRD	256690	200000000	1197760	
Distressed Trading	DSTRD	253700	8747928.73	8747928.73	
Distressed Trading	DSTRD	257150	19,731,690	-	
Distressed Trading	DSTRD	257150	9,684,141	9,684,141	
Distressed Trading	DSTRD	257150	3,759,197	3,759,197	
Distressed Trading	DSTRD	257150	18,272,719	-	
Distressed Trading	DSTRD	257150	12,070,776	12,070,776	
Distressed Trading	DSTRD	257150	20,335,933	10,335,933	
Distressed Trading	DSTRD	257150	20,000,000	14,763,746	
Distressed Trading	DSTRD	257150	927,243	927,243	
Distressed Trading	DSTRD	256780	170,000,000	160,000,000	

456,600	456,600	456,600	-	456,600	0	0	0
13,933,518	13,933,518	13,900,000	-	13,900,000	0	0	0
6,711,113	6,711,113	6,711,113	-	6,711,113	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
3,000,000	3,000,000	3,000,000	-	3,000,000	0	0	0
7,500,000	7,500,000	7,500,000	-	7,500,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
3,000,000	3,000,000	3,000,000	-	3,000,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
13,000,000	13,000,000	13,000,000	-	13,000,000	0	0	0
49,250,000	49,250,000	49,300,000	-	49,300,000	0	0	0
36,600,000	36,600,000	36,600,000	-	36,600,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
26,171,890	26,171,890	26,200,000	-	26,200,000	0	0	0
8,500,000	8,500,000	8,500,000	-	8,500,000	0	0	0
3,250,000	3,250,000	3,250,000	-	3,250,000	0	0	0
2,000,000	2,000,000	2,000,000	-	2,000,000	0	0	0
6,000,000	6,000,000	6,000,000	-	6,000,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
4,000,000	4,000,000	4,000,000	-	4,000,000	0	0	0
500,000	500,000	500,000	-	500,000	0	0	0
1,893,581	1,893,581	1,893,581	-	1,893,581	0	0	0
1,711,168	1,711,168	1,711,168	-	1,711,168	0	0	0
1,711,168	1,711,168	1,711,168	-	1,711,168	0	0	0
3,422,335	3,422,335	3,420,000	-	3,420,000	0	0	0
4,099,502	4,099,502	4,099,502	-	4,099,502	0	0	0
3,288,832	3,288,832	3,288,832	-	3,288,832	0	0	0
3,288,832	3,288,832	3,288,832	-	3,288,832	0	0	0
6,577,665	6,577,665	6,580,000	-	6,580,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
10,000,000	10,000,000	10,000,000	-	10,000,000	0	0	0
713,766	713,766	713,766	-	713,766	0	0	0
2,300,000	2,300,000	2,300,000	-	2,300,000	0	0	0
2,300,000	2,300,000	2,300,000	-	2,300,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
140,000	140,000	140,000	-	140,000	0	0	0
11,648,648	11,648,648	11,600,000	-	11,600,000	0	0	0
113,360	113,360	113,000	-	113,000	0	0	0
41,250,461	41,250,461	41,300,000	-	41,300,000	0	0	0
7,000,000	7,000,000	7,000,000	-	7,000,000	0	0	0
5,000,000	5,000,000	5,000,000	-	5,000,000	0	0	0
1,197,760	1,197,760	1,200,000	-	1,197,760	0	0	0
8,747,929	8,747,929	8,750,000	-	8,750,000	0	0	0
9,731,690	9,731,690	9,731,690	-	9,731,690	0	0	0
9,684,141	9,684,141	9,684,141	-	9,684,141	0	0	0
3,759,197	3,759,197	3,759,197	-	3,759,197	0	0	0
6,922,843	6,922,843	6,922,843	-	6,922,843	0	0	0
12,070,776	12,070,776	12,070,776	-	12,070,776	0	0	0
10,335,933	10,335,933	10,335,933	-	10,335,933	0	0	0
14,763,746	14,763,746	14,763,746	-	14,763,746	0	0	0
927,243	927,243	927,243	-	927,243	0	0	0
160,000,000	160,000,000	160,000,000	-	160,000,000	0	0	0

0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NR	NR	4512 INDUSTRIAL
0	0	0	NR	NR	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NA	NA	4512 INDUSTRIAL
0	0	0	NR	NR	4512 INDUSTRIAL
0	0	0	NA	NA

Air Transp. Scheduled	CHASE	MALLOY, CRAIG	NWZ	US
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	NWZ	US
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	NWZ	US
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	NWZ	US
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	NWZ	US
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	NWA	US
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	NWA	US
Air Transp. Scheduled	CHASE	MALLOY, CRAIG	NWZ

General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HY EUROPE - LOAN SYND EUROPE	HIGH YIELD	1
General Corp Purposes	0 DISTRESSED & LEV EQ	CONVERTIBLES	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 DISTRESSED & LEV EQ	CONVERTIBLES	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 DISTRESSED & LEV EQ	CONVERTIBLES	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HY EUROPE - LOAN SYND EUROPE	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 DISTRESSED & LEV EQ	CONVERTIBLES	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 DISTRESSED & LEV EQ	CONVERTIBLES	1
General Corp Purposes	0 HY EUROPE - LOAN SYND EUROPE	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HY EUROPE - LOAN SYND EUROPE	HIGH YIELD	1
General Corp Purposes	0 DISTRESSED & LEV EQ	CONVERTIBLES	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HY EUROPE - LOAN SYND EUROPE	HIGH YIELD	1
General Corp Purposes	0 DISTRESSED & LEV EQ	CONVERTIBLES	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER	HIGH YIELD	1
General Corp Purposes	0 HY AMERICAS - DISTRESSED LOANS	HIGH YIELD	1
General Corp Purposes	0 HY AMERICAS - DISTRESSED LOANS	HIGH YIELD	1
General Corp Purposes	0 HY EUROPE - LOAN SYND EUROPE	HIGH YIELD	1
General Corp Purposes	0 HIGH YIELD-DISTRESS AMER

FALSE	456,600.00	456,600
FALSE	13,933,518.00	13,933,518
FALSE	6,711,113.00	6,711,113
FALSE	5,000,000.00	5,000,000
FALSE	3,000,000.00	3,000,000
FALSE	7,500,000.00	7,500,000
FALSE	5,000,000.00	5,000,000
FALSE	3,000,000.00	3,000,000
FALSE	5,000,000.00	5,000,000
FALSE	13,000,000.00	13,000,000
FALSE	49,250,000.00	49,250,000
FALSE	36,600,000.00	36,600,000
FALSE	5,000,000.00	5,000,000
FALSE	26,171,890.00	26,171,890
FALSE	8,500,000.00	8,500,000
FALSE	3,250,000.00	3,250,000
FALSE	2,000,000.00	2,000,000
FALSE	6,000,000.00	6,000,000
FALSE	5,000,000.00	5,000,000
FALSE	5,000,000.00	5,000,000
FALSE	4,000,000.00	4,000,000
FALSE	500,000.00	500,000
FALSE	1,893,581.00	1,893,581
FALSE	1,711,168.00	1,711,168
FALSE	1,711,168.00	1,711,168
FALSE	3,422,335.00	3,422,335
FALSE	4,099,502.00	4,099,502
FALSE	3,288,832.00	3,288,832
FALSE	3,288,832.00	3,288,832
FALSE	6,577,665.00	6,577,665
FALSE	5,000,000.00	5,000,000
FALSE	10,000,000.00	10,000,000
FALSE	713,766.00	713,766
FALSE	2,300,000.00	2,300,000
FALSE	2,300,000.00	2,300,000
FALSE	5,000,000.00	5,000,000
FALSE	140,000.00	140,000
FALSE	11,648,648.00	11,648,648
FALSE	113,360.00	113,360
FALSE	41,250,461.00	41,250,461
FALSE	7,000,000.00	7,000,000
FALSE	5,000,000.00	5,000,000
FALSE	1,197,760.00	1,197,760
FALSE	8,747,929.00	8,747,929
FALSE	9,731,690.00	9,731,690
FALSE	9,684,141.00	9,684,141
FALSE	3,759,197.00	3,759,197
FALSE	6,922,843.00	6,922,843
FALSE	12,070,776.00	12,070,776
FALSE	10,335,933.00	10,335,933
FALSE	14,763,746.00	14,763,746
FALSE	927,243.00	927,243
FALSE	160,000,000.00	160,000,000

2,420	2,420.00	PV	2,420.00		#N/A
167,202	167,202.00	PV	167,202.00		#N/A
130,867	130,867.00	PV	130,867.00		#N/A
97,500	97,500.00	PV	97,500.00		#N/A
58,500	58,500.00	PV	58,500.00		#N/A
90,000	90,000.00	PV	90,000.00		#N/A
60,000	60,000.00	PV	60,000.00		#N/A
58,500	58,500.00	PV	58,500.00		#N/A
97,500	97,500.00	PV	97,500.00		#N/A
156,000	156,000.00	PV	156,000.00		#N/A
1,132,750	1,132,750.00	PV	1,132,750.00		#N/A
841,800	841,800.00	PV	841,800.00		#N/A
115,000	115,000.00	PV	115,000.00		#N/A
601,953	601,953.00	PV	601,953.00		#N/A
195,500	195,500.00	PV	195,500.00		#N/A
74,750	74,750.00	PV	74,750.00		#N/A
42,400	42,400.00	PV	42,400.00	LSTA	#N/A
117,000	117,000.00	PV	117,000.00		#N/A
26,500	26,500.00	PV	26,500.00		#N/A
106,500	106,500.00	PV	106,500.00		#N/A
85,200	85,200.00	PV	85,200.00		#N/A
10,650	10,650.00	PV	10,650.00		#N/A
43,552	43,552.00	PV	43,552.00		#N/A
39,357	39,357.00	PV	39,357.00		#N/A
39,357	39,357.00	PV	39,357.00		#N/A
72,896	72,896.00	PV	72,896.00		#N/A
94,289	94,289.00	PV	94,289.00		#N/A
75,643	75,643.00	PV	75,643.00		#N/A
75,643	75,643.00	PV	75,643.00		#N/A
140,104	140,104.00	PV	140,104.00		#N/A
106,500	106,500.00	PV	106,500.00		#N/A
53,000	53,000.00	PV	53,000.00		#N/A
191,646	191,646.00	PV	191,646.00		#N/A
12,190	12,190.00	PV	12,190.00		#N/A
12,190	12,190.00	PV	12,190.00		#N/A
26,500	26,500.00	PV	26,500.00		#N/A
742	742.00	PV	742.00		#N/A
139,784	139,784.00	PV	139,784.00		#N/A
601	601.00	PV	601.00		#N/A
218,627	218,627.00	PV	218,627.00		#N/A
148,400	148,400.00	PV	148,400.00	LSTA	#N/A
60,000	60,000.00	PV	60,000.00	LSTA	
6,348	6,348.00	PV	6,348.00		#N/A
1	1.00	PV	1.00		#N/A
48,658	48,658.00	PV	48,658.00		#N/A
48,421	48,421.00	PV	48,421.00		#N/A
18,796	18,796.00	PV	18,796.00		#N/A
20,769	20,769.00	PV	20,769.00		#N/A
36,212	36,212.00	PV	36,212.00		#N/A
31,008	31,008.00	PV	31,008.00		#N/A
44,291	44,291.00	PV	44,291.00		#N/A
4,636	4,636.00	PV	4,636.00		#N/A
800,000	800,000.00	PV	800,000.00		#N/A

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

Quest FCN		Desk				MV	Population
7055		HY	PLASTECH ENGINEERED 1ST LIEN (	5.5	2/12/2013	607,548	#N/A
6928		HY	MASONITE INTERNATIONAL CORP/US	2	4/6/2013	873,488	#N/A
7105		HY	MASONITE INTERNATIONAL CORP/CA	2	4/6/2013	988,677	#N/A
9938		HY	LANDSOURCE DIP FIRST LIEN (6/1	4.75	5/31/2009	1,231	#N/A
5017		HY	ZEPHYRUS INVESTMENTS LLC/ZEPH	4	11/28/2010	466,023	#N/A
2498		HY	ZEPHYRUS INVESTMENTS LLC/TERM	-0.000001	11/28/2010	235,334	#N/A
8292		HY	PROSIEBEN (26JUN07) OPCO/TERM	0	7/3/2014	13,163,274	#N/A
912828AJ9	912828AJ9	FID Corp	U S TREASURY NOTE	4.375	8/15/2012	8,254,614	#N/A
912828AJ9	912828AJ9	FID Corp	U S TREASURY NOTE	4.375	8/15/2012	3,915,650	#N/A
9128277L0	9128277L0	FID Corp	U S TREASURY NOTE	4.875	2/15/2012	2,207,291	#N/A
9N246340	XX9N24634	FID Corp	SMTC CORP WTS $1.38 EXP 03-04-	0	1/1/1900	2	#N/A
9L439050	XX9L43905	FID Corp	SIRIUS SATELITE RADIO INC WTS	0	12/27/2010	1	#N/A
S0118810	82966U178	FID Corp	WTS SIRIUS SATTELITE RADIO INC	0	3/7/2011	1	#N/A
S0120880	82966U186	FID Corp	WTS SIRIUS SATELLITE RADIO INC	0	4/4/2011	1	#N/A
9L441100	XX9L44110	FID Corp	NT CORPORATION WTS	0	12/22/2010	2	#N/A
9L448750	XX9L44875	FID Corp	ANC RENTAL CORPORATIONWARRANT	0	1/1/1900	1	#N/A
9L448990	XX9L44899	FID Corp	ANC RENTAL CORP RESTRICTED WTS	0	6/30/2010	4	#N/A
9N171150	XX9N17115	FID Corp	MCMS INC CL A RSTD STK	0	1/1/1900	50	#N/A
9N171160	XX9N17116	FID Corp	MCMS INC SER A CONV PFD RSTD S	0	1/1/1900	50	#N/A
WE368		FID Corp	DELTA TOPCO LIMITED	0	1/1/1900	1,543,471	#N/A
WE369		FID Corp	DELTA PREFCO LIMITED	0	1/1/1900	142	#N/A
90704410	XX9070441	FID Corp	SMTC CORPORATION NEW RESTRICTE	0	1/1/1900	758,708	#N/A
WE370		FID Corp	DELTA TOPCO LIMITED IN DEFAULT	15	11/24/2016	73,955,587	#N/A
3847		FID Corp	YOUNG BROADCASTING INC. (4 A&R	2.25	5/3/2010	4,300,000	#N/A
9943		FID Corp	HSBC FINANCE CORPORATION/REVOL	1	7/11/2011	23,500,000	#N/A
8511		FID Corp	PEMEX RCF (14SEP07)/RCF B LIBO	0.25	9/14/2012	12,125,000	#N/A
852079AB8	852079AB8	FID Corp	SPRUCE CCS LTD / CORP SR NT R/	0	10/15/2017	39,969,196	#N/A
852079AB8	852079AB8	FID Corp	SPRUCE CCS LTD / CORP SR NT R/	0	10/15/2017	709,222,644	#N/A
8923		FID Corp	PHILIP MORRIS INTERNATIONAL IN	0.35	12/4/2012	302,426,250	#N/A
4598		FID Corp	WESTFIELD GROUP/REVOLVING CRED	0.325	12/14/2009	198,000,000	#N/A
8510		FID Corp	PEMEX RCF (14SEP07)/RCF A LIBO	0.2	9/14/2010	12,375,000	#N/A
8924		FID Corp	PHILIP MORRIS INTERNATIONAL IN	0.325	12/6/2010	74,287,500	#N/A
8924		FID Corp	PHILIP MORRIS INTERNATIONAL IN	0.325	12/6/2010	27,238,750	#N/A
5731		FID Corp	ZURICH LETTER OF CREDIT/LETTER	0	6/30/2009	199,200,000	#N/A
3918		FID Corp	PHILIP MORRIS 12TH MAY 05/RCF	0.325	5/12/2012	59,498,253	#N/A
8925		FID Corp	PHILIP MORRIS INTERNATIONAL IN	0	12/2/2008	151,978,613	#N/A
852079AC6	852079AC6	FID Corp	SPRUCE CCS LTD.	0	10/15/2017	168,700,000	#N/A
722490AB5	722490AB5	FID Corp	PINE CCS LTD	0	2/14/2014	49	#N/A
722490AE9	722490AE9	FID Corp	PINE CCS LTD VARIABLE RATE BON	0.000001	2/15/2014	31,611,000	#N/A
722490AD1	722490AD1	FID Corp	PINE CCS LTD VARIABLE RATE BON	0.000001	2/15/2014	13	#N/A
92336PAC0	92336PAC0	FID Corp	VERANO CCS LTD. 5.000% 2020121	5	12/15/2020	270,500,000	#N/A
852079AA0	852079AA0	FID Corp	SPRUCE CCS LTD / CORP MEZZ NT	0	10/15/2017	243,670,000	#N/A
722490AA7	722490AA7	FID Corp	PINE CCS LTD VARIABLE RATE BON	0	2/15/2014	924,021,663	#N/A
92336PAA4	92336PAA4	FID Corp	VERANO CCS LTD. VARIABLE RATE	0	12/15/2020	1,285,329,053	#N/A
92336PAB2	92336PAB2	FID Corp	VERANO CCS LTD. VARIABLE RATE	5.86969	12/15/2020	180,400,000	#N/A

Missing FCN
HY
HY
HY
HY
HY
HY
HY
FID Corp
FID Corp
FID Corp

FCN	Product Name	Long Inventory, TD @ MV Lookup
6869	DELTA AIR LINES INC. - CLAIM/ALPA CLAIM/Fixed Rate Option	0 in GFS
8897	DANA CORP TRADE CLAIMS/AFFINIA/Fixed Rate Option	444,500 8897
9750	DELPHI TRADE CLAIM/TRADE CLAIM/LIBOR Option	450,000 9750
6869	DELTA AIR LINES INC. - CLAIM/ALPA CLAIM/Fixed Rate Option	0 in GFS
6869	DELTA AIR LINES INC. - CLAIM/ALPA CLAIM/Fixed Rate Option	0 in GFS
5086	INTERSTATE BAKERIES TRADE CLAIM/CARADM/Base Rate Option	138,407 5086
4936	INTERSTATE BAKERIES TRADE CLAIM/CARGILL/Base Rate Option	134,137 4936
6869	DELTA AIR LINES INC. - CLAIM/ALPA CLAIM/Fixed Rate Option	0 in GFS
5086	INTERSTATE BAKERIES TRADE CLAIM/CARADM/Base Rate Option	138,407 5086
4936	INTERSTATE BAKERIES TRADE CLAIM/CARGILL/Base Rate Option	134,137 4936
6478	SPIEGEL INC/CLAIM/Fixed Rate Option	1 6478
7515	COMAIR INC./BOS CLAIM/Fixed Rate Option	751,302 7515
7456	COMAIR INC./N594 CLAIM/Fixed Rate Option	420,400 7456
8239	COMAIR INC./N595 CLAIM/Fixed Rate Option	420,400 8239
7624	COMAIR INC./N729 CLAIM/Fixed Rate Option	669,361 7624
7895	COMAIR INC./N957 CLAIM/Fixed Rate Option	774,520 7895
7896	COMAIR INC./N958 CLAIM/Fixed Rate Option	1,405,120 7896
7419	COMAIR INC./N964 CLAIM/Fixed Rate Option	4,445,000 in GFS
7412	COMAIR INC./N983/N984 CLAIM/Fixed Rate Option	390,000 7412
7458	COMAIR INC./N989 CLAIM/Fixed Rate Option	840,800 7458
6405	NORTHWEST - CLAIM/1991 CLAIM/Fixed Rate Option	244,950 6405
6776	NORTHWEST - CLAIM/ALPA CLM/Fixed Rate Option	223,527 6776
7737	NORTHWEST - CLAIM/ATSA CLAIM/Fixed Rate Option	2,420 7737
6431	NORTHWEST - CLAIM/BMBRDR CLAIM/Fixed Rate Option	130,867 6431
6310	NORTHWEST - CLAIM/EDC CLAIM/Fixed Rate Option	90,000 6310
7122	NORTHWEST - CLAIM/GECC CLM/Fixed Rate Option	58,500 7122
9248	NORTHWEST - CLAIM/GECC STUB/Fixed Rate Option	97,500 9248
9343	NORTHWEST - CLAIM/GSO CLAIM/Eurodollar Option	156,000 9343
6363	NORTHWEST - CLAIM/HOULIHAN CLAIM/Fixed Rate Option	841,800 6363
7797	NORTHWEST - CLAIM/HOULIHAN STUB/Fixed Rate Option	601,953 7797
9247	NORTHWEST - CLAIM/KLM STUB/Fixed Rate Option	117,000 9247
8701	NORTHWEST - CLAIM/KLM/Fixed Rate Option	42,400 8701
9703	NORTHWEST - CLAIM/LNK STUB/Eurodollar Option	26,500 9703
7832	NORTHWEST - CLAIM/MBIA LEVERAGE LEASE STUB/Fixed Rate Option	72,896 7832
7833	NORTHWEST - CLAIM/MBIA MORTGAGE CLAIM STUB/Fixed Rate Option	140,104 7833
7796	NORTHWEST - CLAIM/MBIA STUB/Fixed Rate Option	106,500 7796
6931	NORTHWEST - CLAIM/MESABA/Fixed Rate Option	17,667 6931
6931	NORTHWEST - CLAIM/MESABA/Fixed Rate Option	35,333 6931
7520	NORTHWEST - CLAIM/N507XJ/Fixed Rate Option	6,095 7520
7533	NORTHWEST - CLAIM/N509XJ/Fixed Rate Option	6,095 7533
6172	NORTHWEST - CLAIM/N611US CLAIM/Fixed Rate Option	139,784 6172
7738	NORTHWEST - CLAIM/NAMA CLAIM/Fixed Rate Option	601 7738
7461	NORTHWEST - CLAIM/PHILMO CLAIM/Fixed Rate Option	218,627 7461
8702	NORTHWEST - CLAIM/PNCL STUB/Fixed Rate Option	148,400 8702
4901	NORTHWEST - CLAIM/PRATT CLAIM/Base Rate Option	60,000 4901
7736	NORTHWEST - CLAIM/TWU CLAIM/Fixed Rate Option	6,348 7736
4938	ENRON CORP. (CLAIM #99082)/364 ABN AMRO CLAIM/Fixed Rate Option	129,339 4938
4939	ENRON CORP. (CLAIM #99082)/LT ABN AMOR CLAIM/Fixed Rate Option	30,670 4939
7695	ENRON TRADE CLAIM/185 POST/Fixed Rate Option	277,254 7695
7474	ENRON TRADE CLAIM/4 W/S POST/Fixed Rate Option	680,000 7474
6435	ENRON TRADE CLAIM/CL 4 W/O S-POST/Fixed Rate Option	56,770 6435
5995	ENRON TRADE CLAIM/CL 4 W/O S/Fixed Rate Option	3,300,000 5995
7438	ENRON TRADE CLAIM/CLAIM 185/Fixed Rate Option	51,739 7438
4520	ENRON TRADE CLAIM/CLASS 4 CLAIM/Base Rate Option	166,180 4520
8520	ENRON TRADE CLAIM/CLASS 4 WHITE RIDGE/Fixed Rate Option	320,000 8520
9445	ENRON TRADE CLAIM/CLASS 5/LIBOR Option	150,000 9445
9375	ENRON TRADE CLAIM/CLM 185 W/S/LIBOR Option	301,812 9375
5868	ENRON TRADE CLAIM/CLM 6216/Fixed Rate Option	15,925 5868
7032	ENRON TRADE CLAIM/CLS 4 CITI/Fixed Rate Option	111,295 7032
5501	ENRON TRADE CLAIM/ENRON ALLOWED CLAIM 11189/Base Rate Option	154,000 5501
8061	ENRON TRADE CLAIM/RBS POST/LIBOR-GBP	251,522 8061
4496	ENRON TRADE CLAIM/TRADE CLAIM # 185/Base Rate Option	1,100,000 4496
3013	ENRON TRADE CLAIM/TRADE CLAIM #6432/LIBOR Option	163 3013
4874	ENRON TRADE CLAIM/TRADE CLAIM #99164/Fixed Rate Option	195,082 4874
4875	ENRON TRADE CLAIM/TRADE CLAIM #99165/Fixed Rate Option	59 4875
4876	ENRON TRADE CLAIM/TRADE CLAIM #99166/Fixed Rate Option	9,660 4876
4877	ENRON TRADE CLAIM/TRADE CLAIM #99167/Fixed Rate Option	43 4877
4309	ENRON TRADE CLAIM/TRADE CLAIM 06431/Fixed Rate Option	220,000 4309
5843	ENRON TRADE CLAIM/TRADE CLAIM 12704/Base Rate Option	132,000 5843
5844	ENRON TRADE CLAIM/TRADE CLAIM 12707/Base Rate Option	88,000 5844
5845	ENRON TRADE CLAIM/TRADE CLAIM 9001/LIBOR Option	29,647 5845
6869	DELTA AIR LINES INC. - CLAIM/ALPA CLAIM/Fixed Rate Option	0 in GFS
6534	DELTA AIR LINES INC. - CLAIM/N184 CLAIM/Fixed Rate Option	131,000 6534

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

6869
8897
9750
6869
6869
5086
4936
6869
5086
4936
6478
7515
7456
8239
7624
7895
7896
7419
7412
7458
6405
6776
7737
6431
6310
7122
9248
9343
6363
7797
9247
8701
9703
7832
7833
7796
6931
6931
7520
7533
6172
7738
7461
8702
4901
7736
4938
4939
7695
7474
6435
5995
7438
4520
8520
9445
9375
5868
7032
5501
8061
4496
3013
4874
4875
4876
4877
4309
5843
5844
5845
6869
6534

265	LEVITZ FURNITURE SIMMONS CLAIM/SIMMONS TRADE CLAIM/Fixed Rate Option	2 265
264	LEVITZ FURNITURE TRADE CLAIM/TRADE CLAIMS/Fixed Rate Option	2 264
6275	ENRON TRADE CLAIM/RBS SWAP/LIBOR-GBP	201,218 6275
305	BRADLEES TRADE CLAIMS/BLACK & DECKER TRADE CLAIM/Fixed Rate Option	0 305
306	BRADLEES TRADE CLAIMS/IGLOO PRODUCTS CORP TRADE CLAI/Fixed Rate Option	0 306
4954	UNITED AIR LINES TRADE CLAIM/PRATT & WHIT/Fixed Rate Option	800,000 4954
7455	CALPINE PRODUCER (CLAIM)/CLAIM/Fixed Rate Option	295,904 7455
8917	CALPINE PRODUCER (CLAIM)/SIEMENS CORP USA/Fixed Rate Option	956,899 8917
9167	CALPINE/1ST LIEN CLAIM/Fixed Rate Option	3,480,425 9167
9296	CALPINE/CLAIM/Fixed Rate Option	6,725,333 9296
9300	CALPINE/HESS CLAIM/Fixed Rate Option	1,178,561 9300
6869	DELTA AIR LINES INC. - CLAIM/ALPA CLAIM/Fixed Rate Option	0 in GFS
6435	ENRON TRADE CLAIM/CL 4 W/O S-POST/Fixed Rate Option	50,000 6435
5513	MIRANT (CLAIM NO. 50013/31/30/29/28)/STUB SHARES/LITIGATION TRUST/Base	50,000 5513
6769	NORTHWEST - CLAIM/BAE CLM/Fixed Rate Option	167,202 6769
7797	NORTHWEST - CLAIM/HOULIHAN STUB/Fixed Rate Option	74,750 7797
5371	NORTHWEST - CLAIM/MBIA CLAIM/Base Rate Option	10,650 5371
5677	NORTHWEST - CLAIM/MBIA LEVERAGE LEASE/Eurodollar Option	43,552 5677
5676	NORTHWEST - CLAIM/MBIA MORTGAGE CLAIM/Eurodollar Option	94,289 5676
6414	NORTHWEST - CLAIM/ML LNK CLM/Fixed Rate Option	191,646 6414
7123	NORTHWEST - CLAIM/N519 CLM/CLAIM NO. 7886/Fixed Rate Option	742 7123
4418	UNITED AIR LINES TRADE CLAIM/AT&T CLAIM/Fixed Rate Option	48,421 4418
4861	UNITED AIR LINES TRADE CLAIM/CALYON CLM 39914 N597UA/Fixed Rate Option	18,796 4861
4597	UNITED AIR LINES TRADE CLAIM/FORTRESS/Fixed Rate Option	20,769 4597
3946	UNITED AIR LINES TRADE CLAIM/N319UA/Fixed Rate Option	36,212 3946
3947	UNITED AIR LINES TRADE CLAIM/N352UA/Fixed Rate Option	31,008 3947
4872	UNITED AIR LINES TRADE CLAIM/N368UA-DEFICIANCY CLAIM/Fixed Rate Option	44,291 4872
4252	UNITED AIR LINES TRADE CLAIM/N788UA/Fixed Rate Option	4,636 4252
4564	UNITED AIRLINE CLAIM/CLAIM 035504/Base Rate Option	48,658 4564
6319	DANA CORP TRADE CLAIMS/CLAIM 3984/Fixed Rate Option	21,570 6319
9164	DANA CORP TRADE CLAIMS/PERMO CLAIM/Fixed Rate Option	45,500 9164
7474	ENRON TRADE CLAIM/4 W/S POST/Fixed Rate Option	265,334 7474
WE478	DELTA AIRLINES INC CLAIM 122 WHOLE LOAN	26,200 in GFS
490	JOY TECHNOLOGIES INC./TRADE CLAIM/Eurodollar Option	2 490
WE432	NWAC 1997-1 EETC CLAIM WHOLE LOAN	331,250 in GFS
7792	GRAND UNION LIQUIDATING LLC/GRAND UNION CLAIM/Fixed Rate Option	100 7792

265
264
6275
305
306
4954
7455
8917
9167
9296
9300
6869
6435
5513
6769
7797
5371
5677
5676
6414
7123
4418
4861
4597
3946
3947
4872
4252
4564
6319
9164
7474
WE478
490
WE432
7792

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

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

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0049021

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

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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

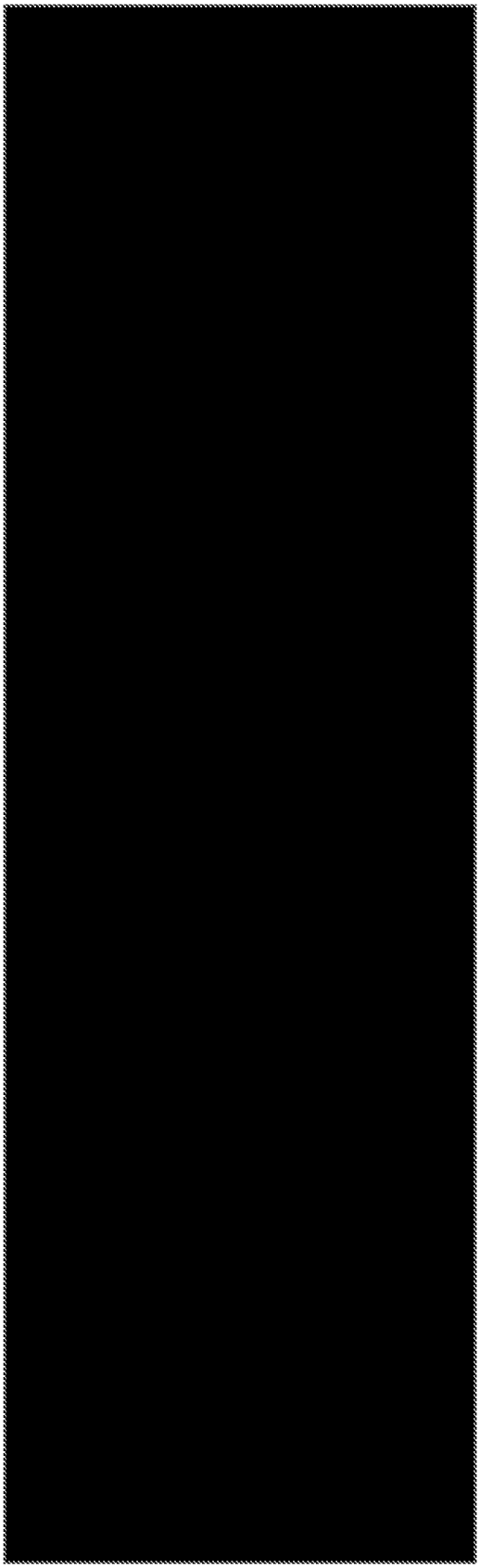
IndDesc	MARKIT LCDS Ticker	ShortName	DocClause
	0		
	0		
Finance Companies			
	0		
Surgical & Medical Instruments			
Automobiles			
Finance Companies			
#N/A			
#N/A			
Computer Integrated System Design			
Industrial			
Industrial			
Paper &!Allied Products			
#N/A			
#N/A			
Hospital & Medical Service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

Cancellability

Markit IndustryName

Basic Materials

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



[redacted]

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

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

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

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

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

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

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

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

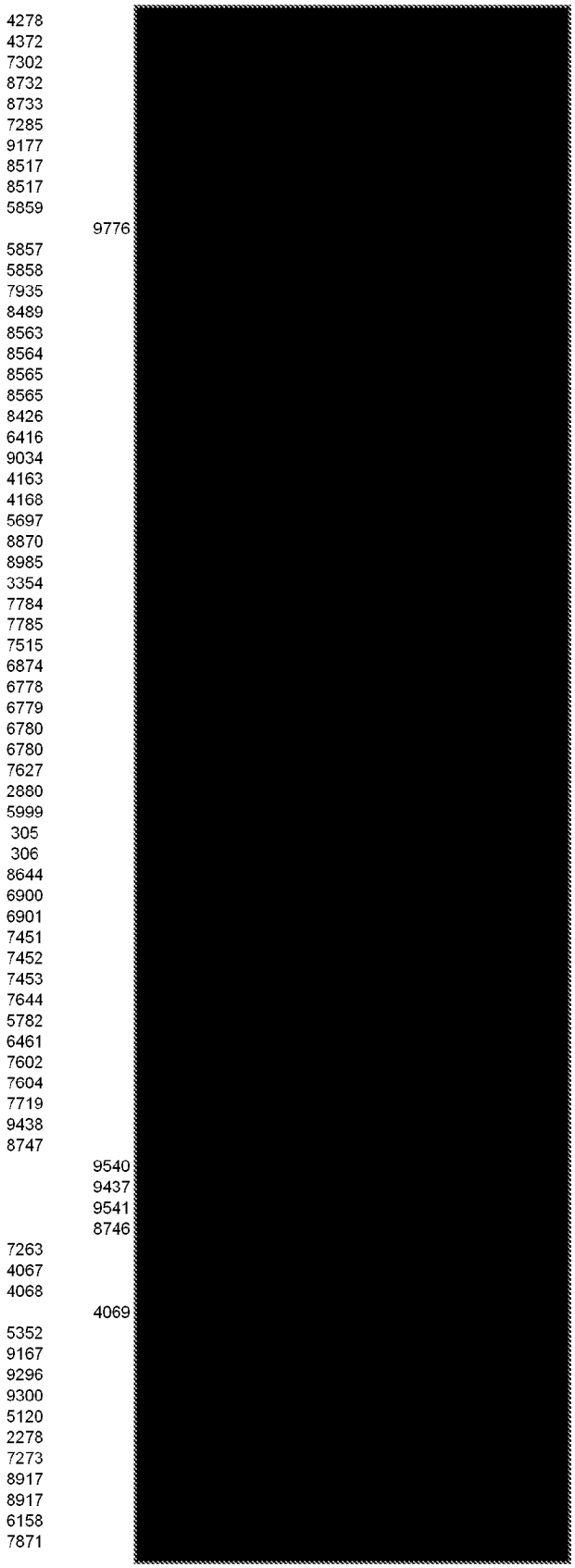
Electric & Other Services Combined
Electric & Other Services Combined
Eating Places
Eating Places
Eating Places
#N/A
#N/A
Industrial & Personal Service Paper
Industrial & Personal Service Paper
Industrial & Personal Service Paper
Electric & Other Services Combined
Electric & Other Services Combined
Motor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

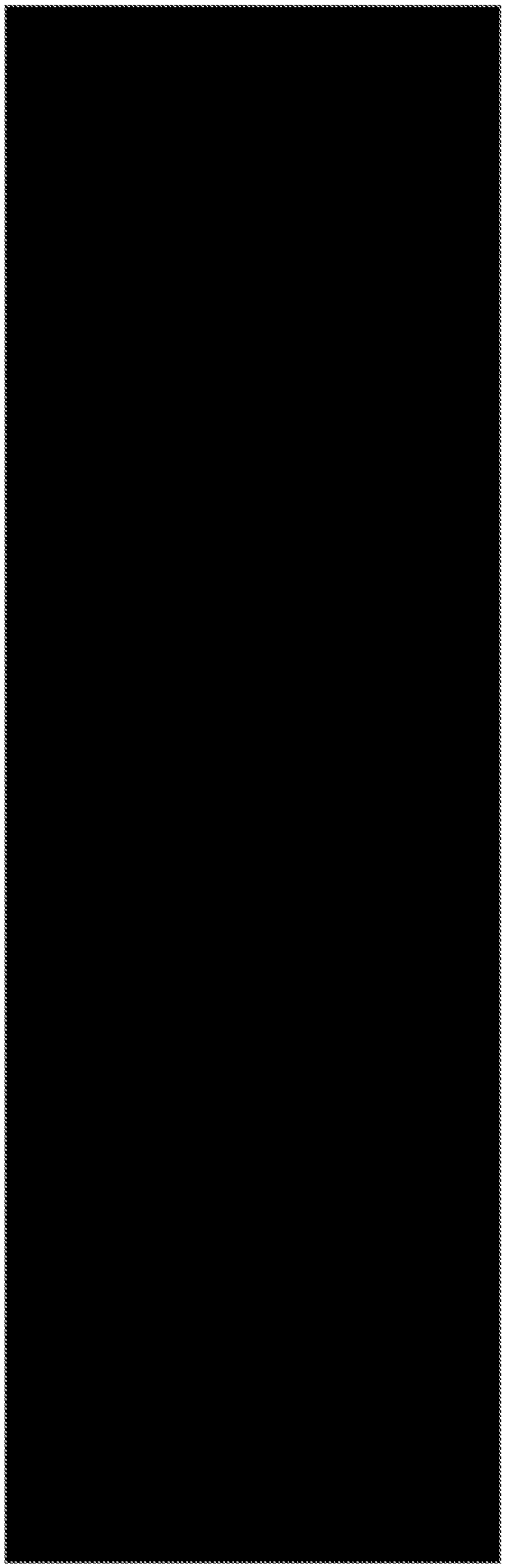
Computer Programming & Software
Accident & Health Insurance

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

Consumer Goods
Consumer Services

#N/A





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

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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

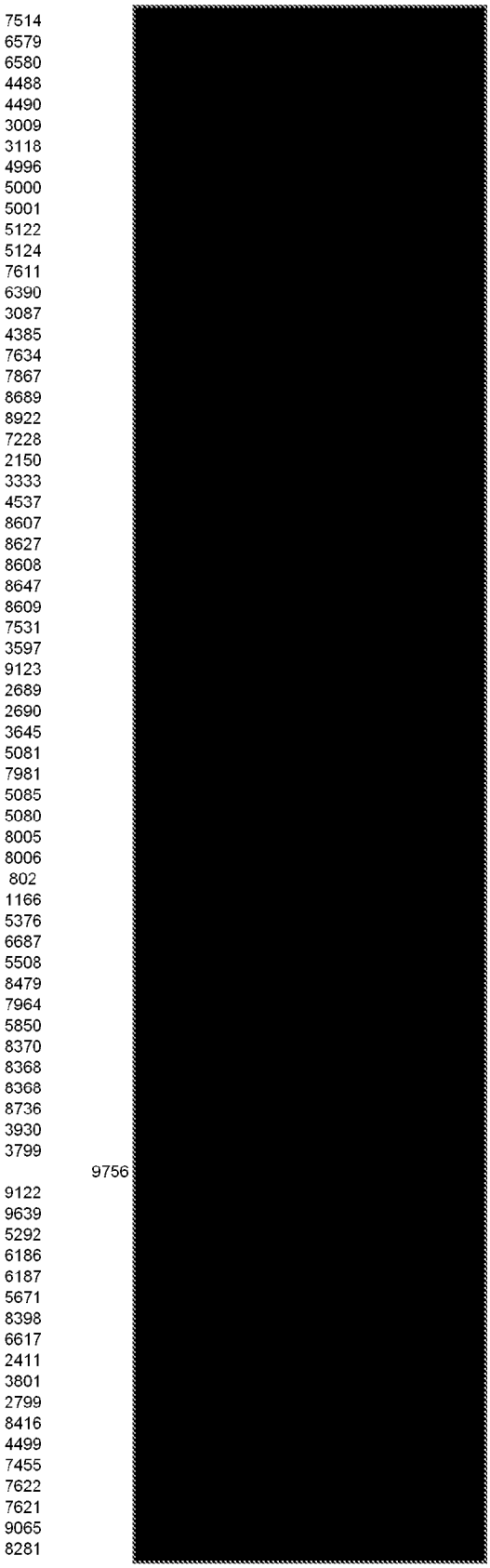
Ball Corporation			XR		BLL		
Ball Corporation			XR		BLL		
Bausch & Lomb Incorporated			XR		BOL		
Bausch & Lomb Incorporated			XR		BOL		
			XR		BERRYP		
Berry Plastics Group, Inc.			XR		BERRY		
Best Buy Co., Inc.			MR		BBY		
Best Buy Co., Inc.			MR		BBY		
					BHMTEC		
					BHMTEC		
					BHMTEC		
	#N/A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

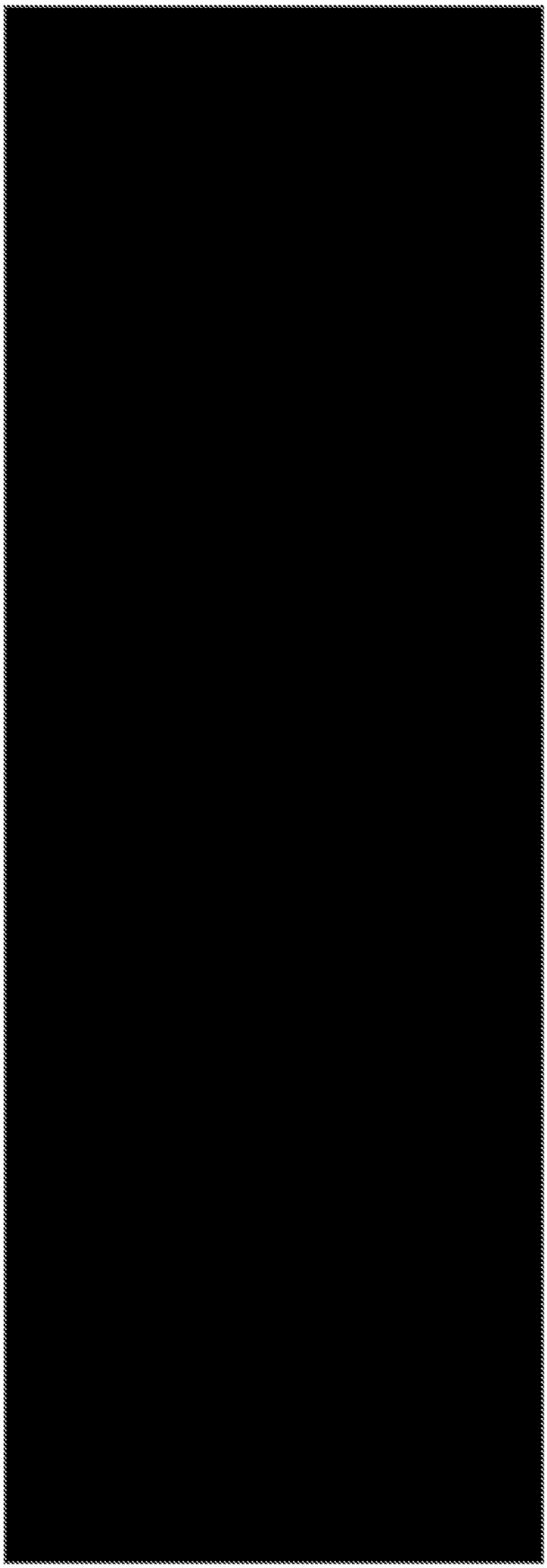
BALL CORP		LOAN_NORE		BB+	INDUSTRIAL	
BALL CORP		LOAN_NORE		BB+	INDUSTRIAL	
				#N/A		
BAUSCH & LOMB INC		SENIOR_MODRE		BB-		
BAUSCH & LOMB INC		SENIOR_MODRE		BB-		
	#N/A			N/A	NAT RES	
BPC HOLDING CORP		LOAN_NORE			0	
BEST BUY CO INC		SENIOR_MODRE		BBB		
BEST BUY CO INC		SENIOR_MODRE		BBB		
BHM TECHNOLOGIES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

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

Credit

Financials


7514
6579
6580
4488
4490
3009
3118
4996
5000
5001
5122
5124
7611
6390
3087
4385
7634
7867
8689
8922
7228
2150
3333
4537
8607
8627
8608
8647
8609
7531
3597
9123
2689
2690
3645
5081
7981
5085
5080
8005
8006
802
1166
5376
6687
5508
8479
7964
5850
8370
8368
8368
8736
3930
3799
9756
9122
9639
5292
6186
6187
5671
8398
6617
2411
3801
2799
8416
4499
7455
7622
7621
9065
8281



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

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

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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

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

#N/A

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

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

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

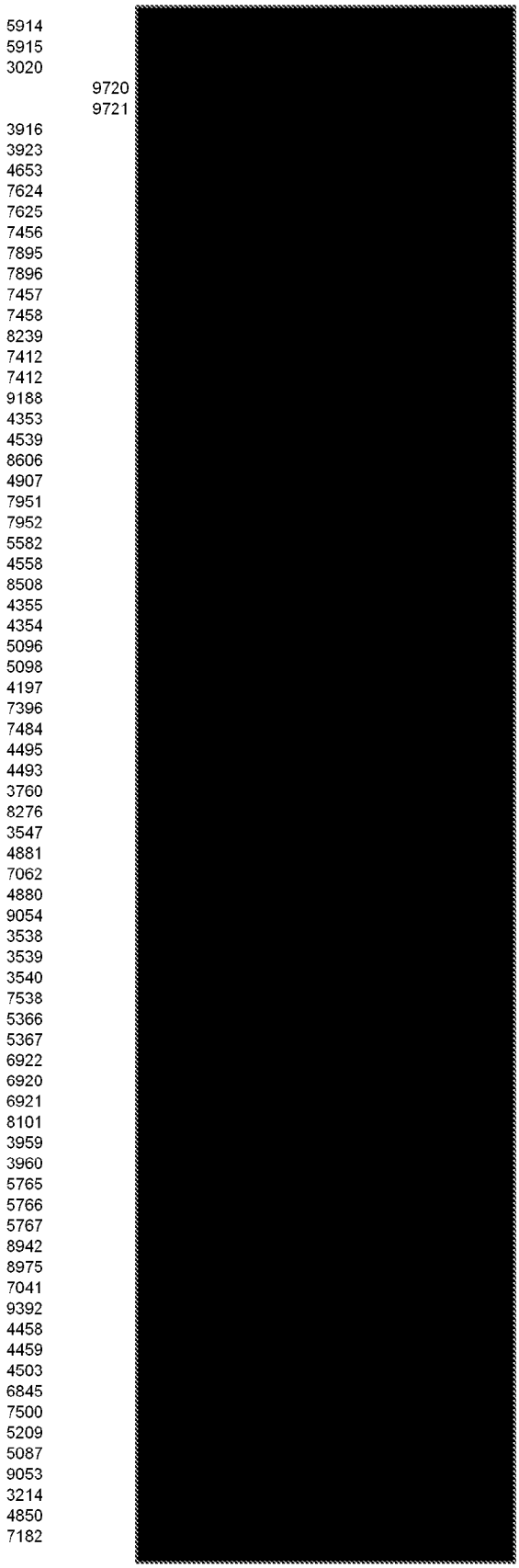
#N/A
#N/A
#N/A
#N/A

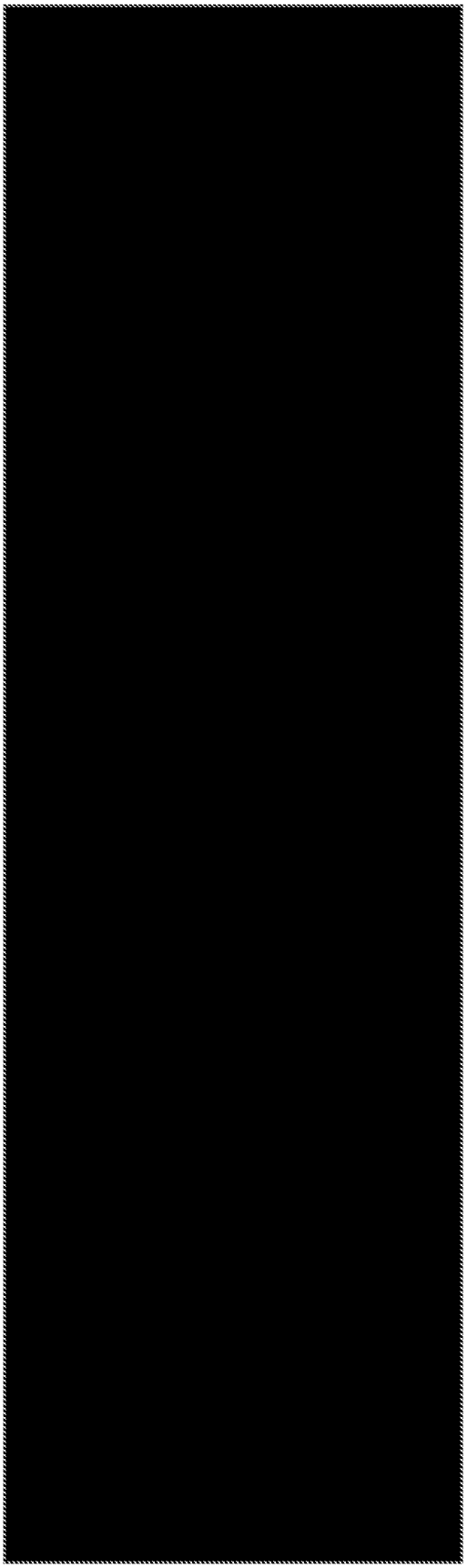
#N/A
Electric Services
#N/A
#N/A
Electric Services
Electric Services
#N/A
#N/A
#N/A
Telephone Comm. Exc. Radio Tele.
Packaging Paper Coated & Laminated
Packaging Paper Coated & Laminated

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

Computer Processing & Data Preparation Svcs

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


5914
5915
3020
9720
9721
3916
3923
4653
7624
7625
7456
7895
7896
7457
7458
8239
7412
7412
9188
4353
4539
8606
4907
7951
7952
5582
4558
8508
4355
4354
5096
5098
4197
7396
7484
4495
4493
3760
8276
3547
4881
7062
4880
9054
3538
3539
3540
7538
5366
5367
6922
6920
6921
8101
3959
3960
5765
5766
5767
8942
8975
7041
9392
4458
4459
4503
6845
7500
5209
5087
9053
3214
4850
7182



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

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

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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

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

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

#N/A
#N/A

Aircraft & Aerospace
Aircraft & Aerospace

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

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

Tires & Inner Tubes
Tires & Inner Tubes

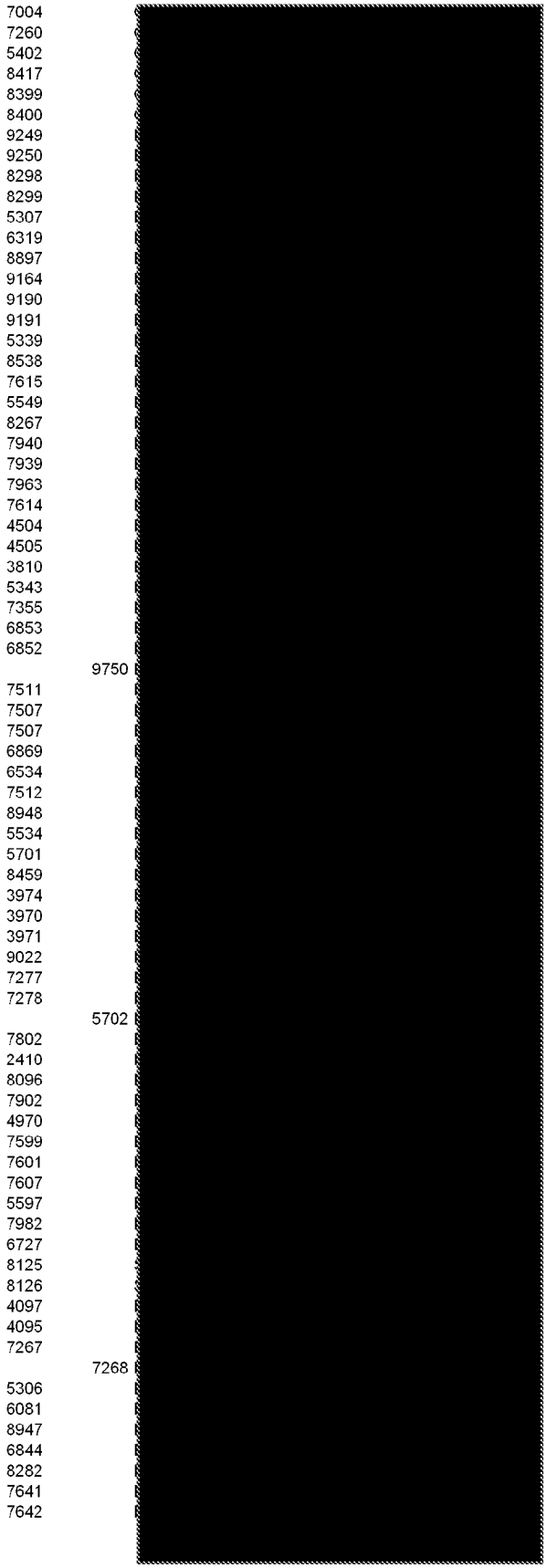
#N/A
Correctional Institutions
#N/A
#N/A
#N/A
Mortgage Bankers & Correspondents
#N/A
Mortgage Bankers & Correspondents
#N/A
#N/A
Electric Services

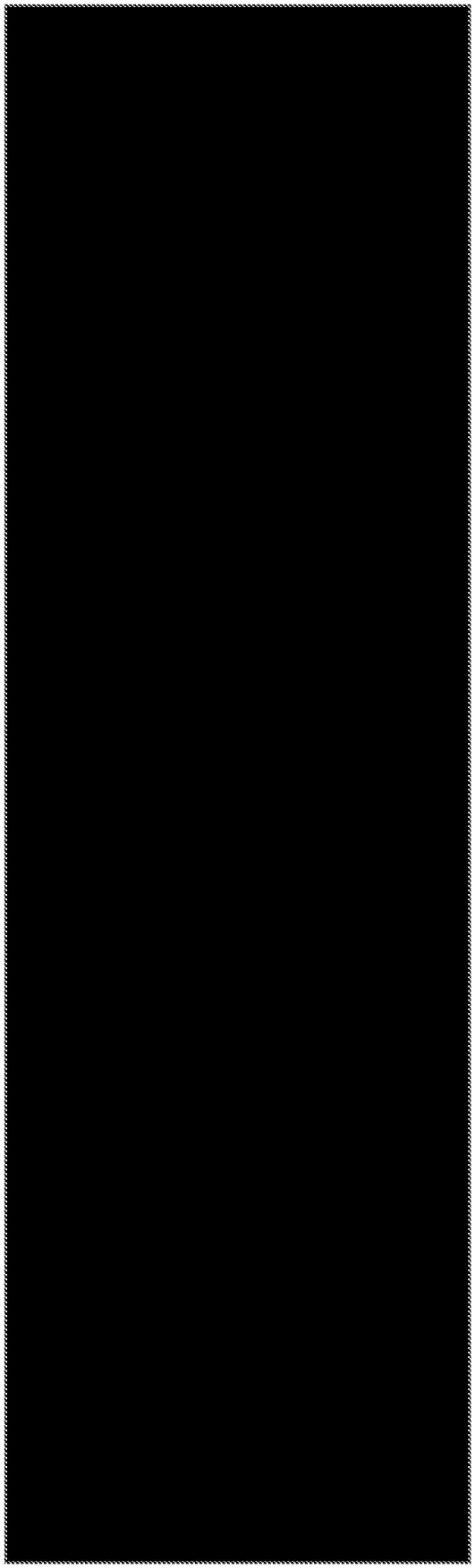
#N/A
#N/A
Cable and Other Pay TV Services
Television Broadcasting
Radio Stations
#N/A
0
Telephone Comm. Exc. Radio Tele.
Finance Companies
Metal Cans
Metal Cans
Metal Cans
Communication Services, N.E.C.
Communication Services, N.E.C.
Publishing
#N/A
#N/A
Computer Processing & Data Preparation Svcs
Auto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

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

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

Industrials


7004
7260
5402
8417
8399
8400
9249
9250
8298
8299
5307
6319
8897
9164
9190
9191
5339
8538
7615
5549
8267
7940
7939
7963
7614
4504
4505
3810
5343
7355
6853
6852
9750
7511
7507
7507
6869
6534
7512
8948
5534
5701
8459
3974
3970
3971
9022
7277
7278
5702
7802
2410
8096
7902
4970
7599
7601
7607
5597
7982
6727
8125
8126
4097
4095
7267
7268
5306
6081
8947
6844
8282
7641
7642



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

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0049061

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

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

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

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

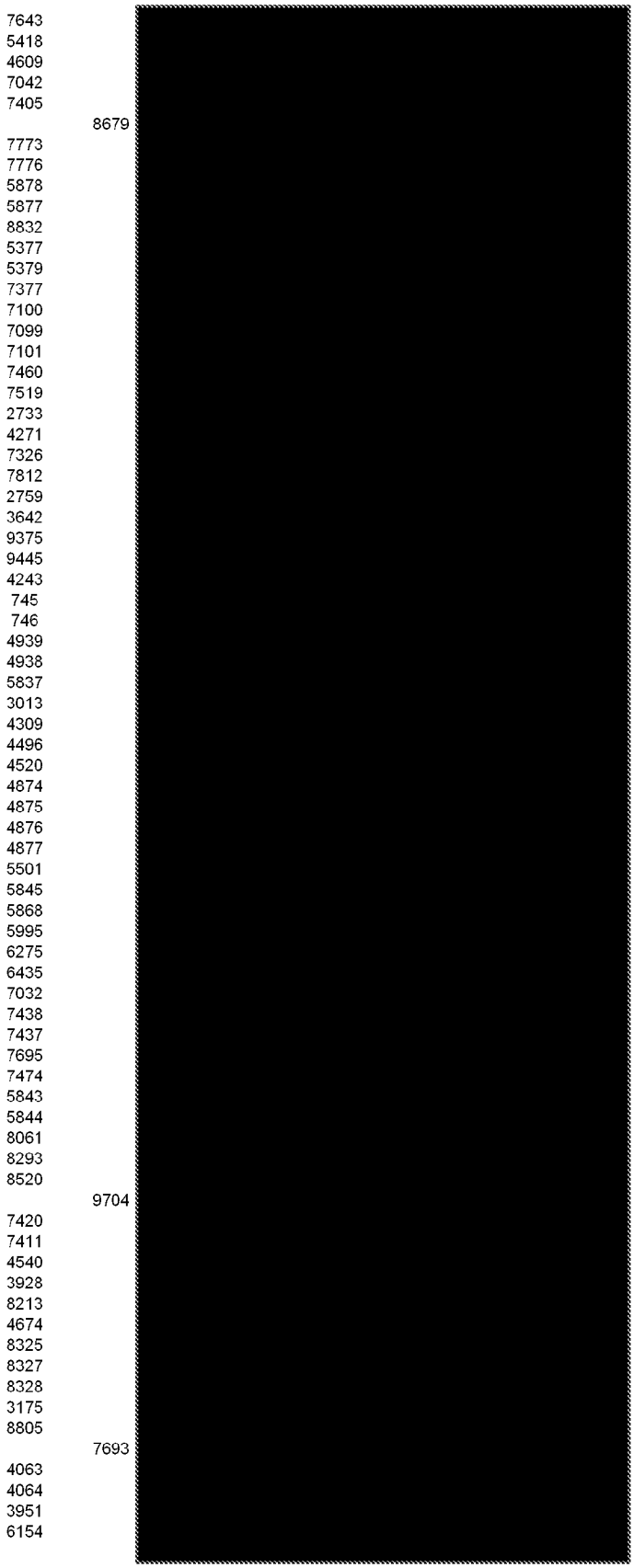
Oil & Gas

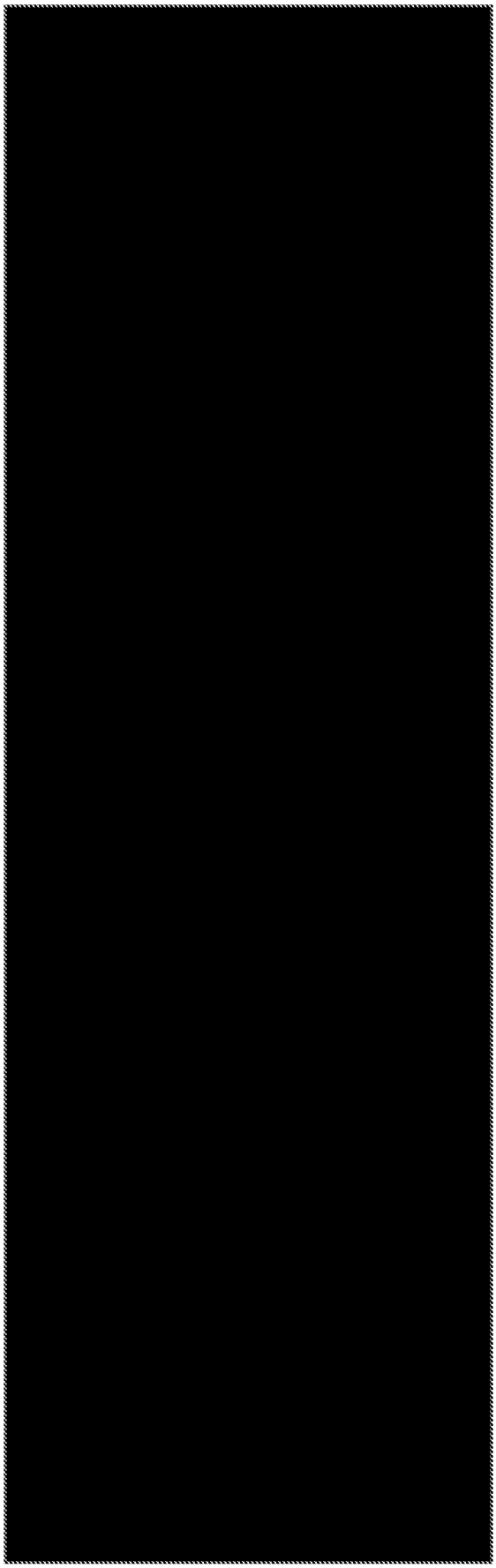
only MR curve available

NONCANCEL

Technology

NONCANCEL


7643
5418
4609
7042
7405
8679
7773
7776
5878
5877
8832
5377
5379
7377
7100
7099
7101
7460
7519
2733
4271
7326
7812
2759
3642
9375
9445
4243
745
746
4939
4938
5837
3013
4309
4496
4520
4874
4875
4876
4877
5501
5845
5868
5995
6275
6435
7032
7438
7437
7695
7474
5843
5844
8061
8293
8520
9704
7420
7411
4540
3928
8213
4674
8325
8327
8328
3175
8805
7693
4063
4064
3951
6154



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

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

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

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

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

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

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

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

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

#N/A
Combination Utility Services,nec

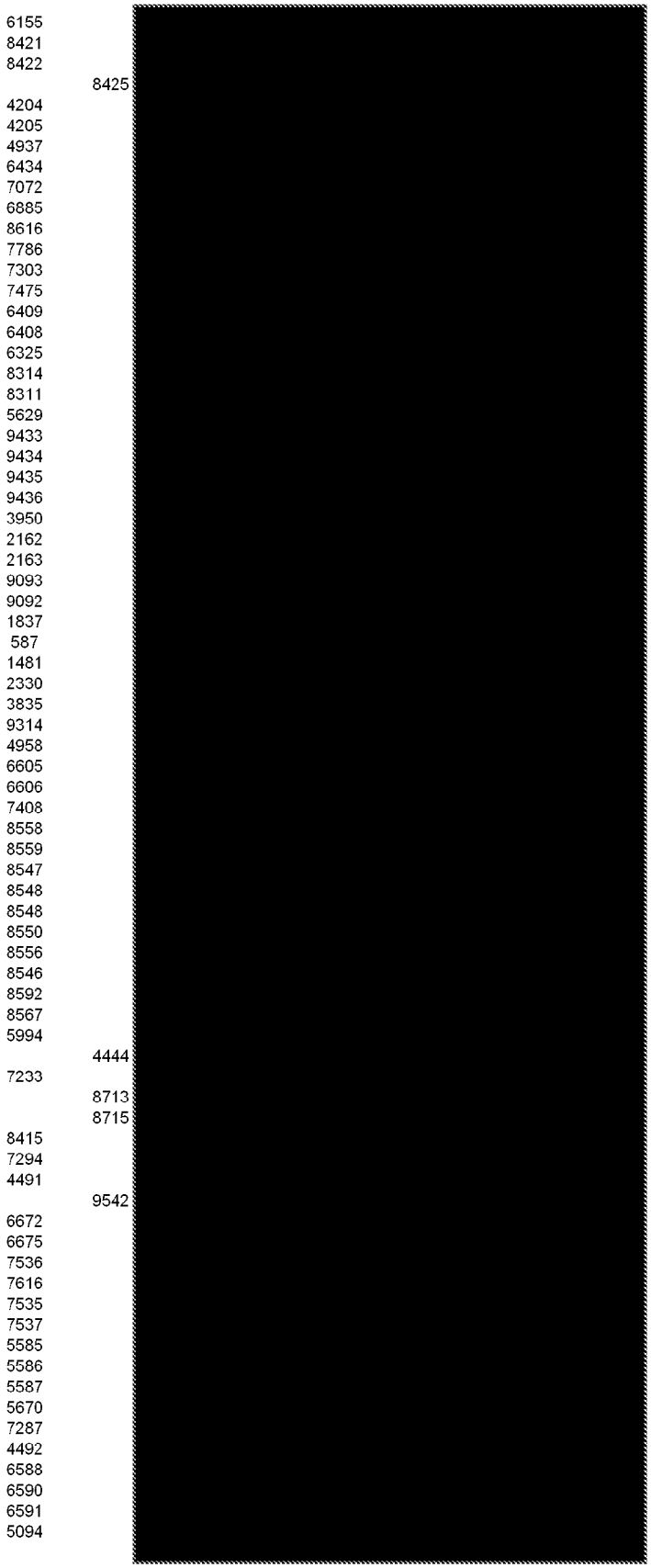
Electric & Other Services Combined
#N/A
#N/A
Electric Services
#N/A
Natural Gas Transmission
0
#N/A
#N/A
Crude Petroleum & Natural Gas

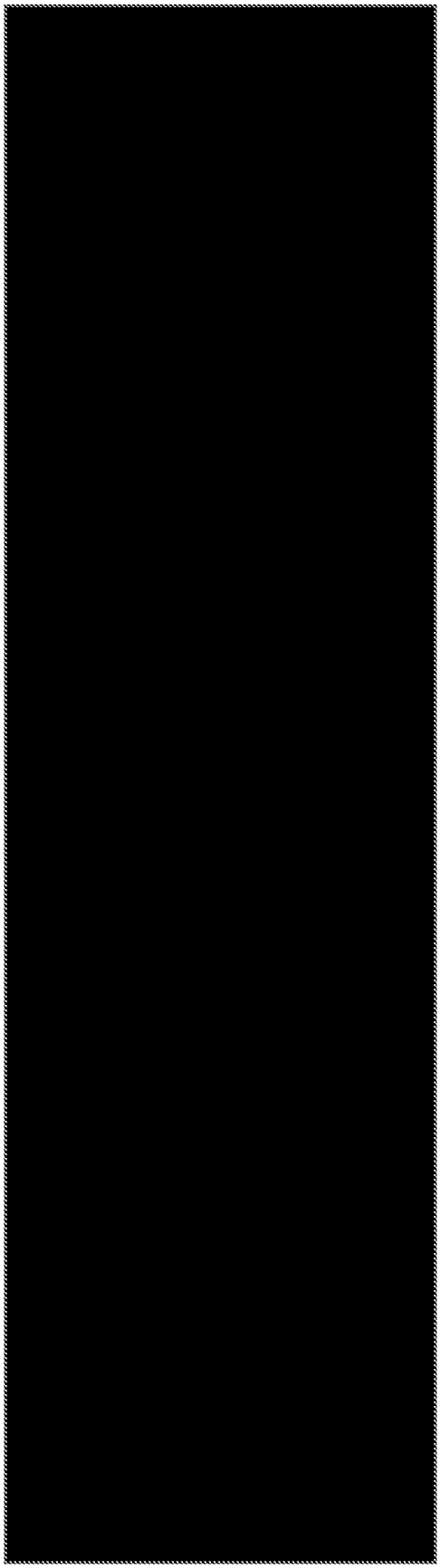
Refuse Systems
Refuse Systems
Crude Petroleum & Natural Gas
#N/A

Telecommunications

Utilities

Financials	9
Government	7
Health Care	7
Industrials	7


6155
8421
8422
8425
4204
4205
4937
6434
7072
6885
8616
7786
7303
7475
6409
6408
6325
8314
8311
5629
9433
9434
9435
9436
3950
2162
2163
9093
9092
1837
587
1481
2330
3835
9314
4958
6605
6606
7408
8558
8559
8547
8548
8548
8550
8556
8546
8592
8567
5994
4444
7233
8713
8715
8415
7294
4491
9542
6672
6675
7536
7616
7535
7537
5585
5586
5587
5670
7287
4492
6588
6590
6591
5094



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

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

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

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

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

#N/A
Crude Petroleum & Natural Gas
0

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

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

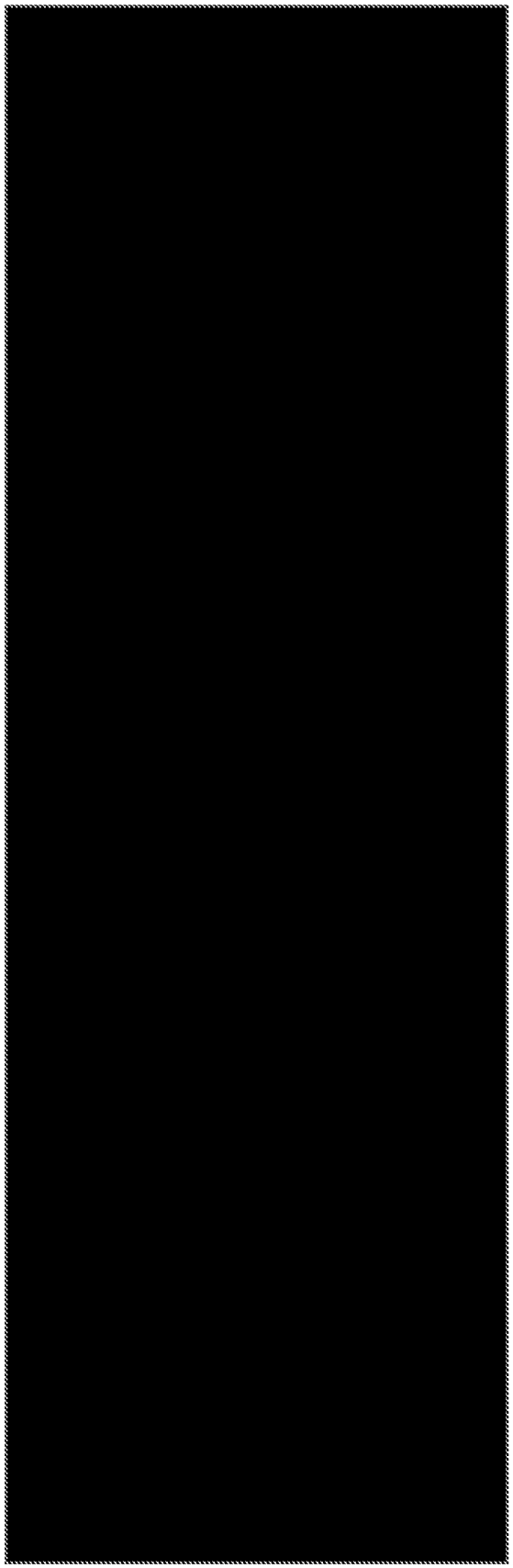
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
Misc. Financial Institutions
#N/A
Misc. Financial Institutions
Electric Services

Entertainment

0
Electric Services
#N/A

Automobiles
Automobiles

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



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

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

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

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

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

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

Casino Hotels
Casino Hotels
Casino Hotels

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

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

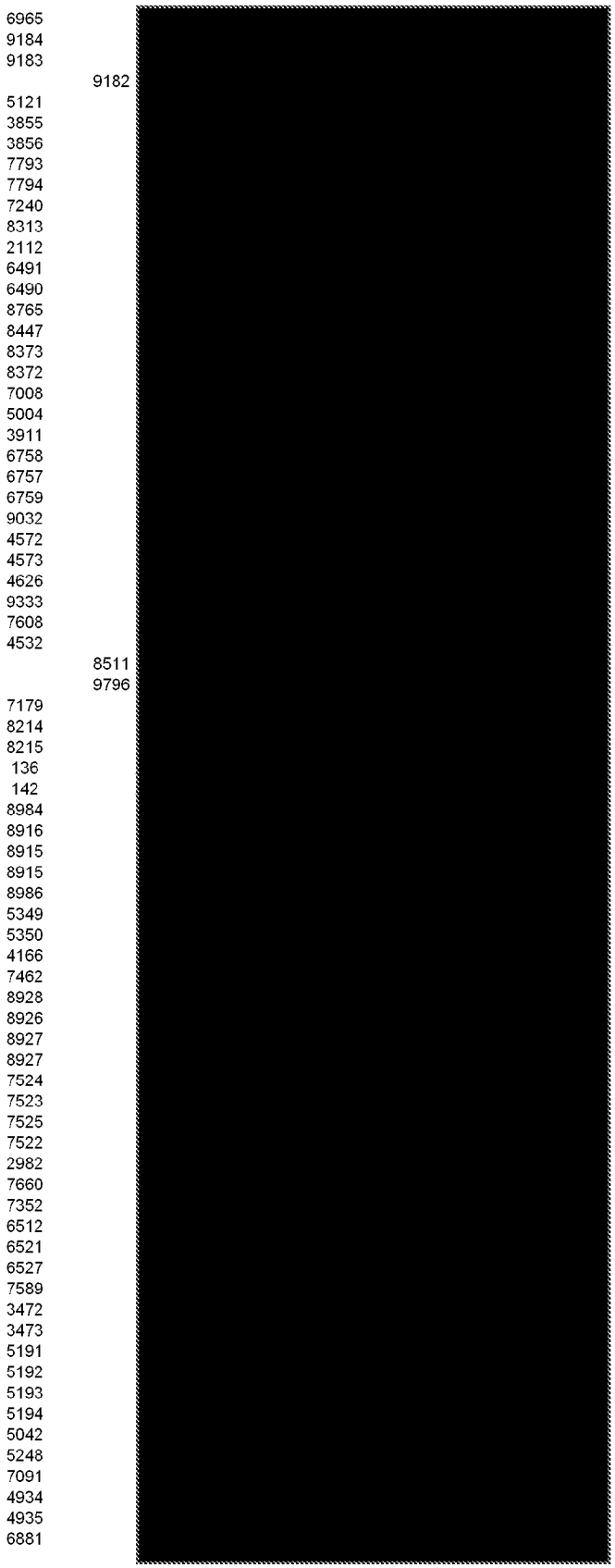
#N/A

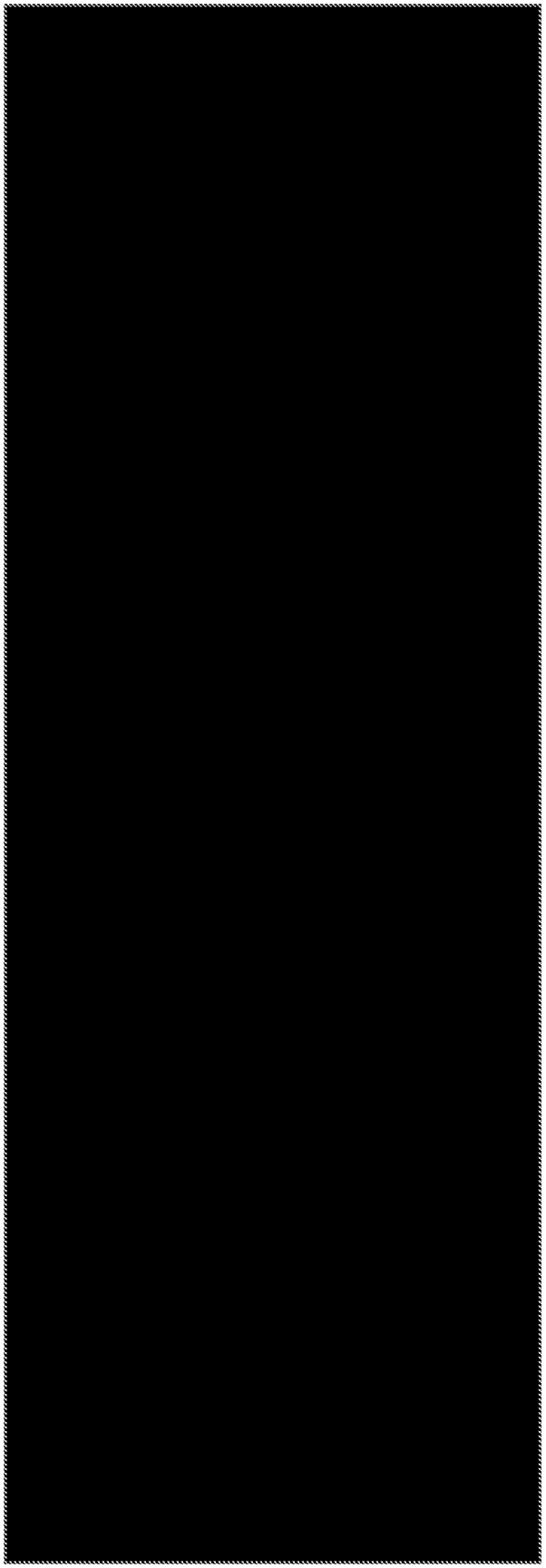
#N/A
Construction-Not Building

Power
Power
#N/A
Power

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

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





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

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

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

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

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

#N/A
0
0

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

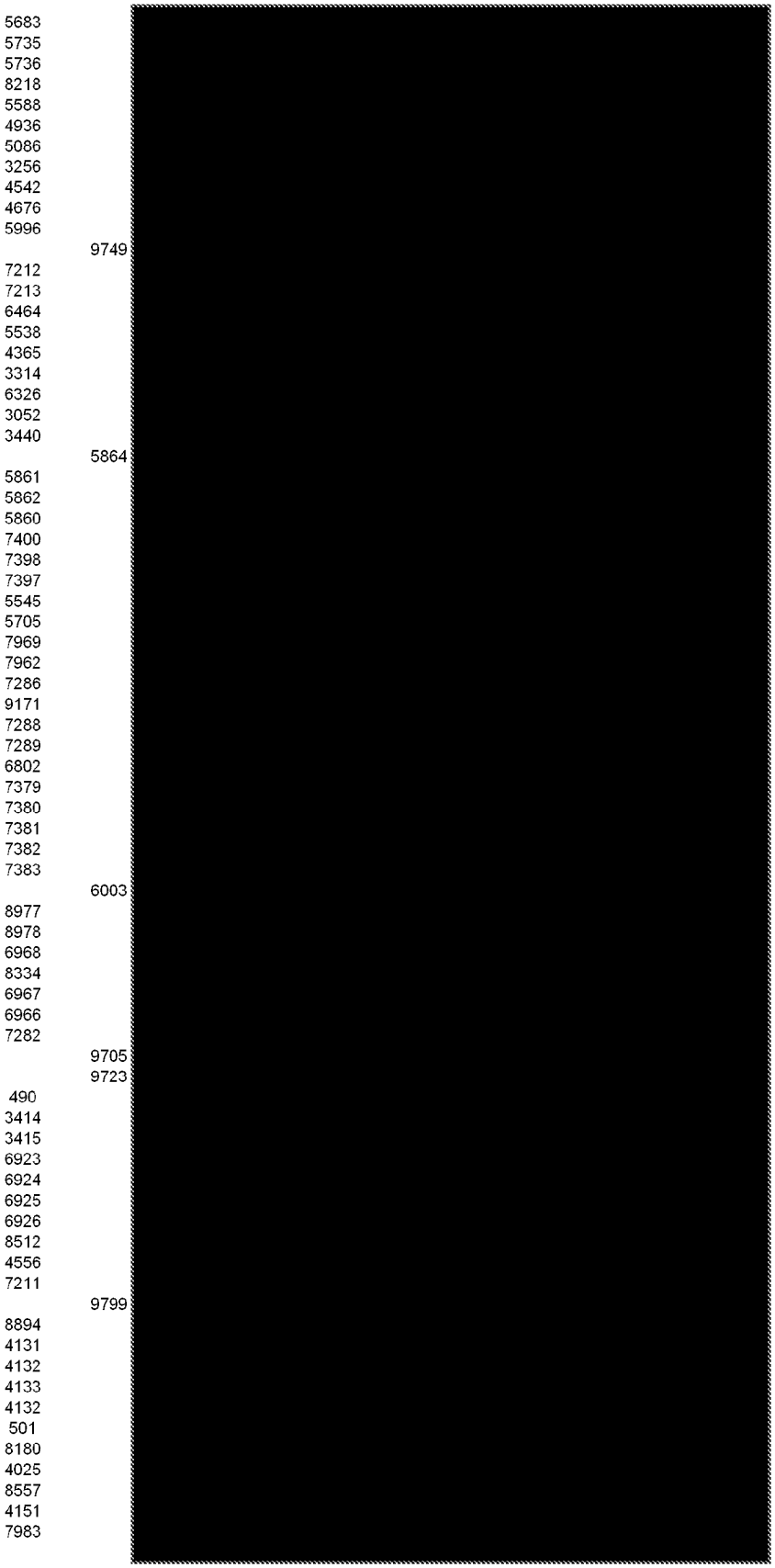
Specialty Outpatient Clinics, nec
Mail Order Houses
Misc.Amusement & Recreation Services
Misc.Amusement & Recreation Services
Misc.Amusement & Recreation Services
Misc.Amusement & Recreation Services
Passenger Car Rental, W/O Drivers
#N/A
#N/A
Computer & Office Equipment
Computer & Office Equipment
#N/A

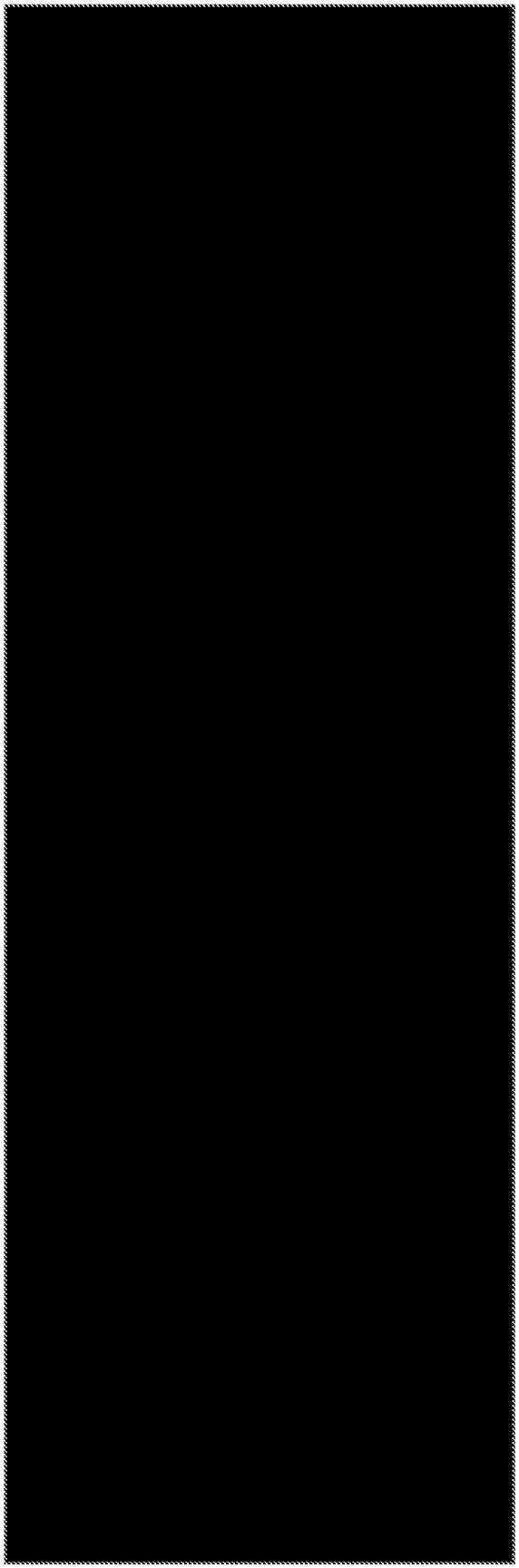
Finance Companies

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

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

#N/A
#N/A
#N/A
Telephone Communication


5683
5735
5736
8218
5588
4936
5086
3256
4542
4676
5996
9749
7212
7213
6464
5538
4365
3314
6326
3052
3440
5864
5861
5862
5860
7400
7398
7397
5545
5705
7969
7962
7286
9171
7288
7289
6802
7379
7380
7381
7382
7383
6003
8977
8978
6968
8334
6967
6966
7282
9705
9723
490
3414
3415
6923
6924
6925
6926
8512
4556
7211
9799
8894
4131
4132
4133
4132
501
8180
4025
8557
4151
7983



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

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

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

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

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

Communication Services,nec
Telephone Communication
#N/A

Plumbing,Heating,Air Conditioning

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

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

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

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

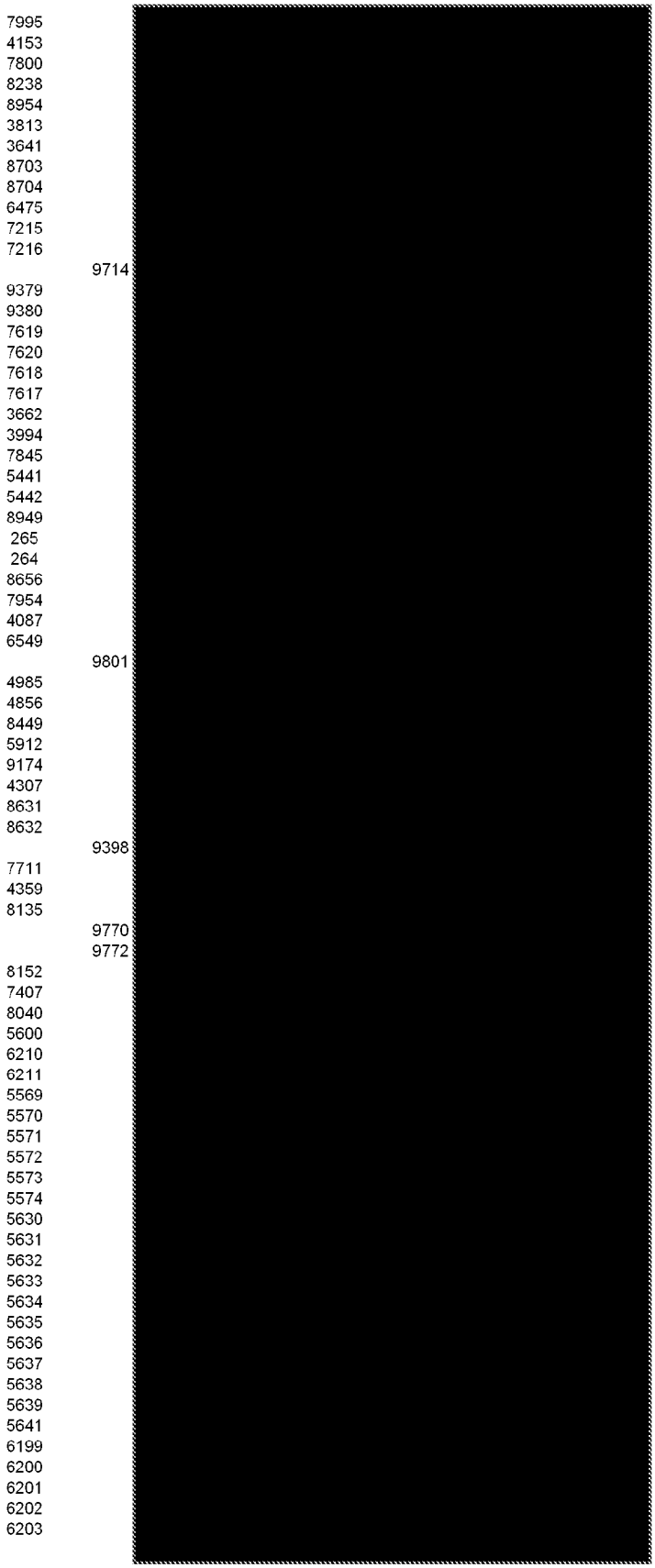
Electronic Connectors
Electronic Connectors
Household Appliances
Household Appliances
#N/A
#N/A

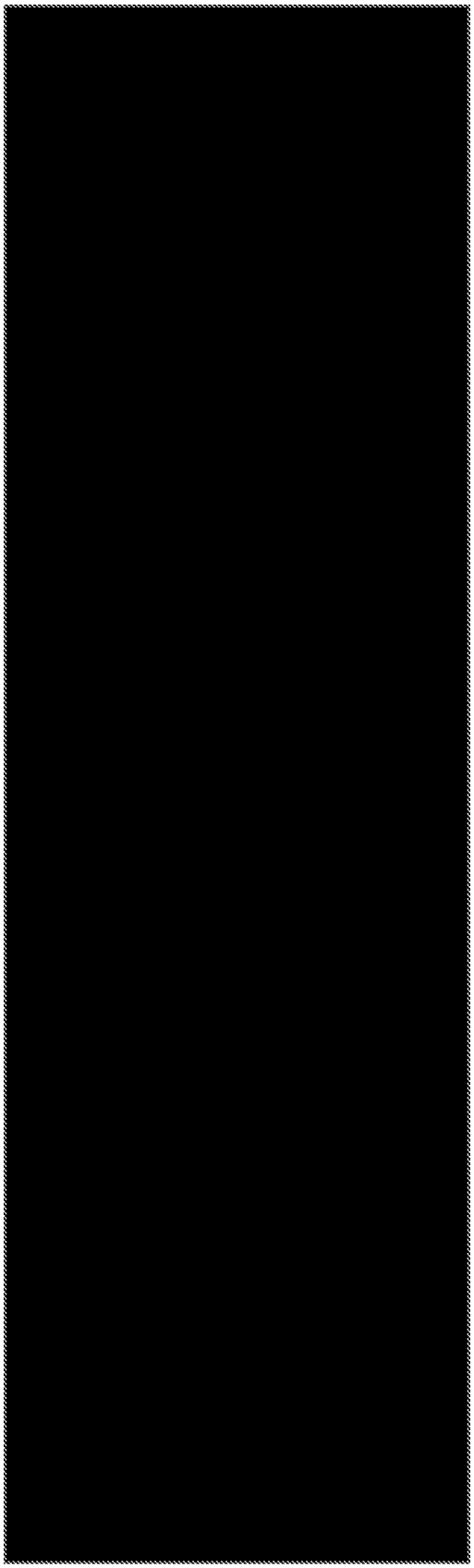
Mining Machinery
#N/A
#N/A
#N/A
#N/A
#N/A
#N/A
Construction
Oil & Gas Field Services,nec

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

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

stale curve in caruso, dec 2006 curve





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

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

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

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

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

#N/A
#N/A

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

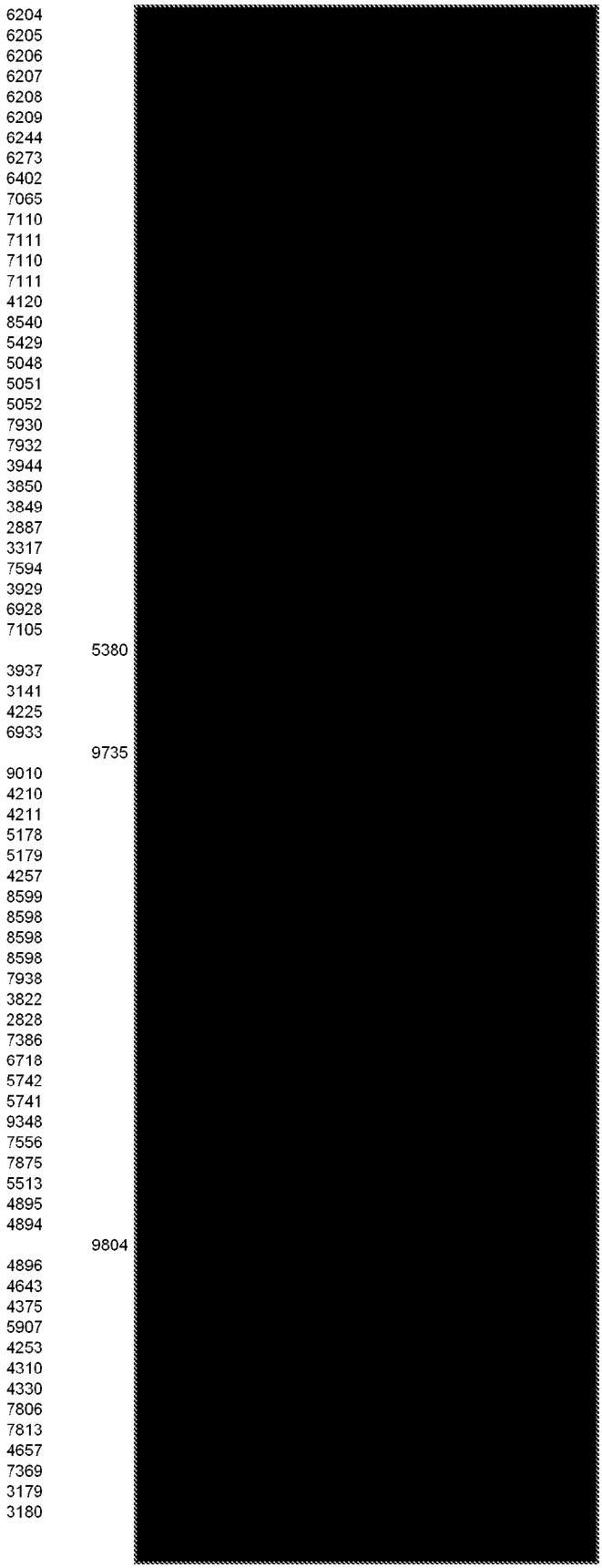
0
0
Casino Hotels
Casino Hotels
Casino Hotels
Casino Hotels
#N/A
Natural Resources
#N/A
Motor Vehicle Parts & Accessories
Motor Vehicle Parts & Accessories
0
Furniture Stores
Furniture Stores
Medicinals & Botanicals

Fire,Marine, & Casualty Insurance
#N/A

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

#N/A

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



[redacted]

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

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

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

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

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

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

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

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

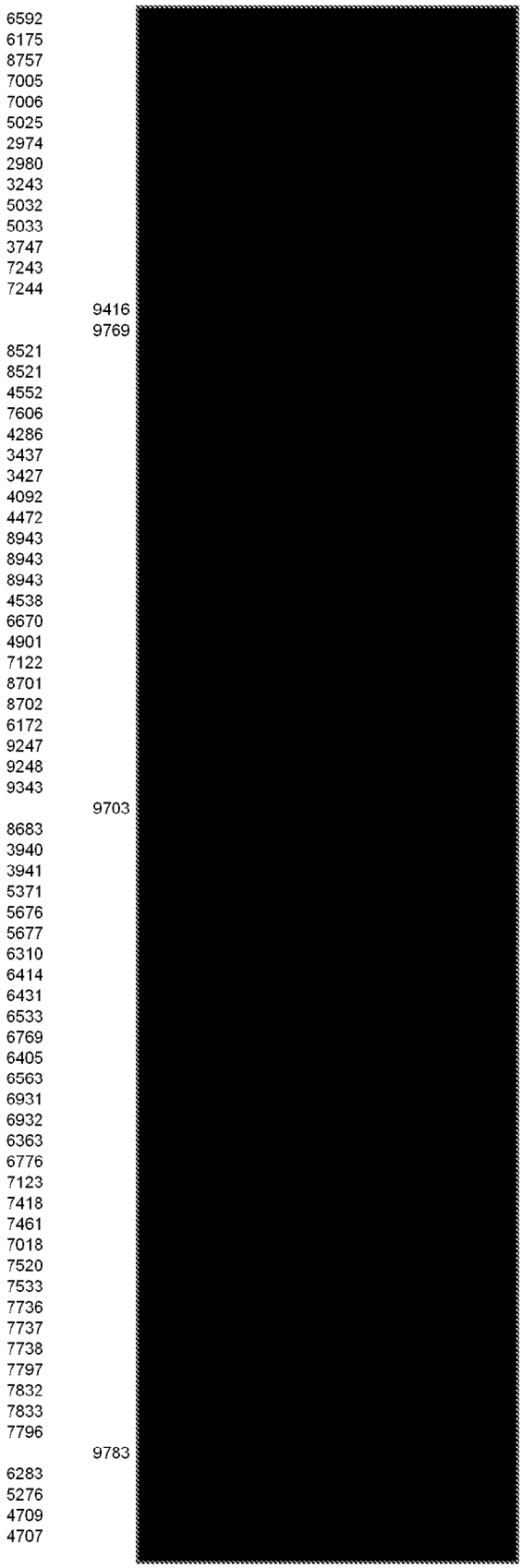
Computer Programming & Software
#N/A
#N/A
Oil & Gas Extraction
Oil & Gas Extraction
#N/A
Business Services, nec
Business Services, nec
Business Services, nec
Business Services, nec
Life Insurance
#N/A
#N/A

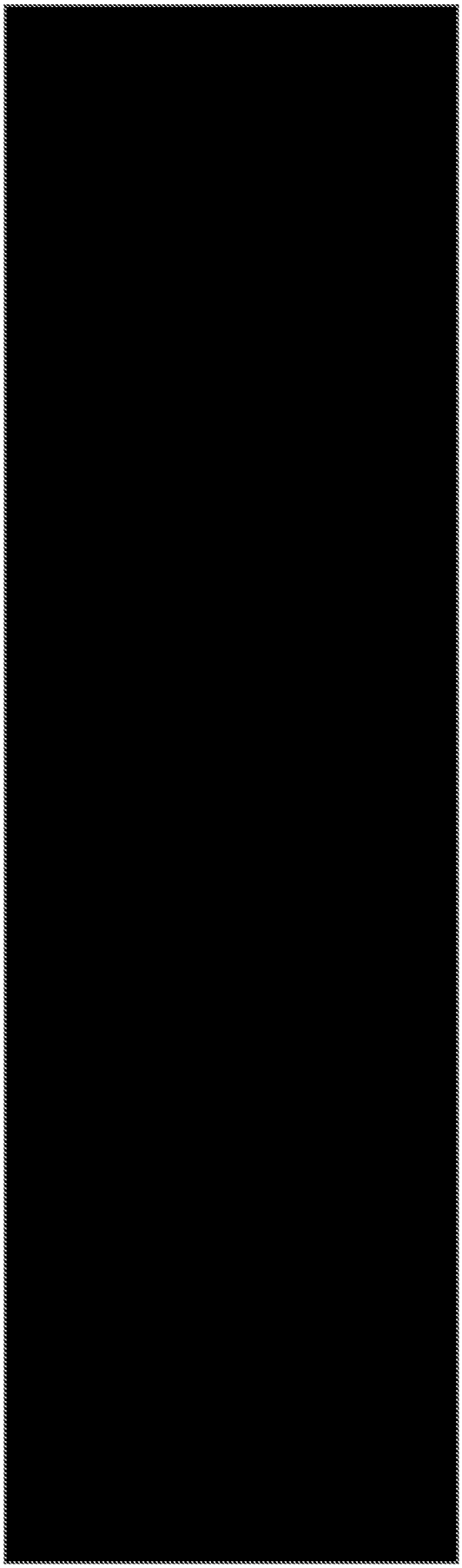
#N/A
Electric Services
Electric, Gas & Sanitary Services
Natural Gas Transmission

Electric Services
Electric Services
Electric Services

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

Drilling Oil & Gas Wells
Entertainment
#N/A
#N/A





REVOLVER	MSIM
REVOLVER	MTW
TERM LOAN	MWA
REVOLVER	NCMI
TERM LOAN	NCMI
REVOLVER	NCM
REVOLVING CREDIT	PCG
REVOLVER '04	PCG
TURBINE	PCG
364-DAY RCF	NRUC
5YR - RCF	NRUC
1.75BN 5-YEAR RCF	NRUC
364 DAY REVOLVER	NRUC
5 YEAR REVOLVER	NRUC
	NRUC
TACN	
TERM LOAN	NEF
TERM LOAN	NEF
TERM LOAN FIRST LIEN COLLATERA	NEIM
5-YEAR REVOLVER	NNI
5-YEAR REVOLVER	SRP
STANDBY BOND PURCHASE	NGGLN
5-YR REV0LVING CREDIT FACILITY	NGGLN
5YR REVOLVER	NYL
5-YEAR MULTICURRENCY REVOLVER	NWL
TERM LOAN B	NEWPAG
TERM LOAN B	NEWPAG
TERM LOAN B	NEWPAG
5-YEAR REVOLVER	NU
5 YEAR REVOLVER	XEL
PRATT CLAIM	NWA
GECC CLM	NWZ
KLM	NWZ
PNCL STUB	NWZ
	NWZ
	NWZ
	NWZ
	NWZ
LNK STUB	NWA
TERM LOAN	NWZ
ING LOAN CERTIFICATE (N303)	NWAC
UBS LOAN CERTIFICATE (N301)	NWAC
MBIA CLAIM	NWAC
MBIA MORTGAGE CLAIM	NWAC
MBIA LEVERAGE LEASE	NWAC
EDC CLAIM	NWAC
ML LNK CLM	NWAC
BMBRDR CLAIM	NWAC
ML CLAIM	NWAC
BAE CLM	NWAC
1991 CLAIM	NWAC
N671 CLAIM	NWAC
MESABA	NWAC
BA CLAIM	NWAC
HOULIHAN CLAIM	NWAC
ALPA CLM	NWAC
N519 CLM	
94-2 CLAIM	NWAC
PHILMO CLAIM	NWAC
PINNACLE	NWAC
N507XJ	NWAC
N509XJ	NWAC
TWU CLAIM	NWAC
ATSA CLAIM	NWAC
NAMA CLAIM	NWAC
HOULIHAN STUB	NWZ
MBIA LEVERAGE LEASE STUB	NWZ
MBIA MORTGAGE CLAIM STUB	NWZ
MBIA STUB	NWZ
364-DAY REVOLVER	NOVART
364-DAY REVOLVER	NOVART
6-YR REVOLVER	NUTRO
CREDIT-LINKED DEPOSIT	NRG
7YR TERM LOAN	NRG

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

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

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

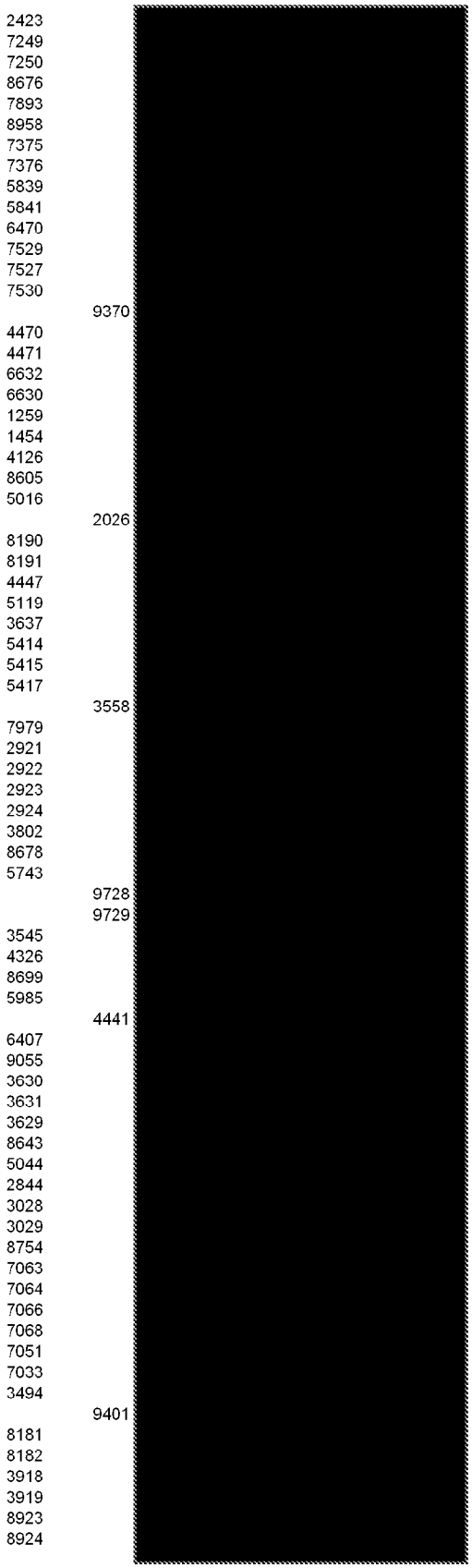
				#N/A	#N/A
				#N/A	#N/A
#N/A		#N/A		BB+	
NATIONAL CINEMEDIA INC		LOAN_NORE		B+	GAMING
NATIONAL CINEMEDIA INC		LOAN_NORE		B+	GAMING
				#N/A	#N/A
				D	
NATIONAL RURAL UTIL COOP FIN		SENIOR_NORE		#N/A	#N/A
NATIONAL RURAL UTIL COOP FIN				A	FIG
NATIONAL RURAL UTIL COOP FIN				#N/A	#N/A
NATIONAL RURAL UTIL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

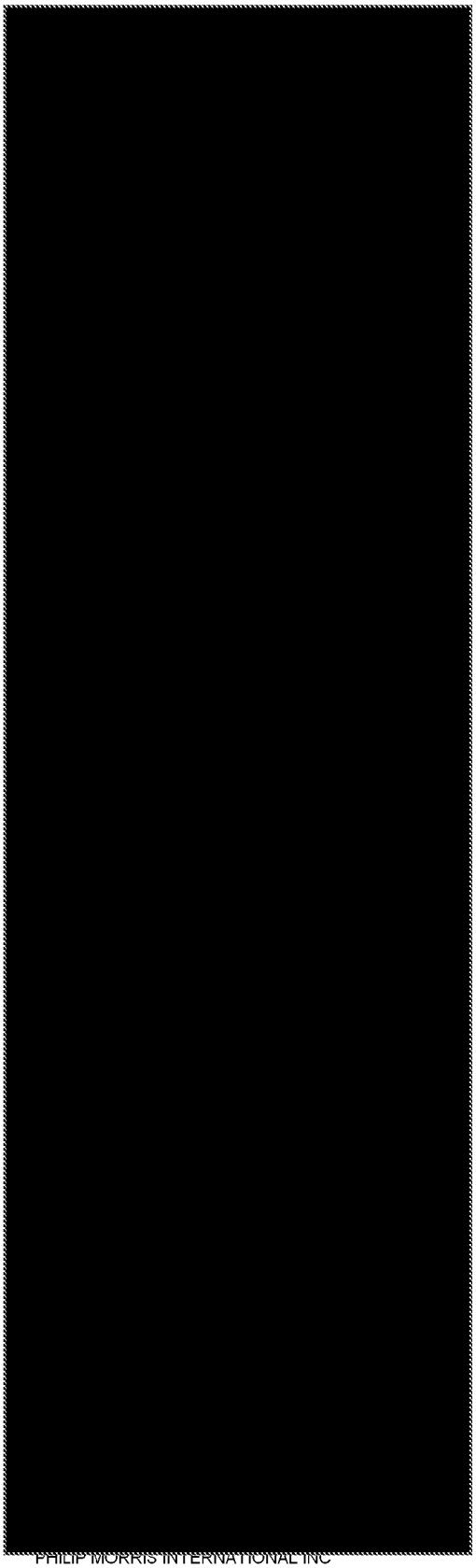
#N/A
#N/A
0
Motion Picture Theatres
Motion Picture Theatres
#N/A
Electric Services
Electric Services
Electric Services
#N/A
Combination Utility Services,nec
#N/A
#N/A
Combination Utility Services,nec

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

Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
#N/A
Air Transp. Scheduled
Air Transp. Scheduled
#N/A
Air Transp. Scheduled
#N/A
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled
Air Transp. Scheduled

Pharmaceuticals Preparations
#N/A
#N/A
#N/A


2423
7249
7250
8676
7893
8958
7375
7376
5839
5841
6470
7529
7527
7530
9370
4470
4471
6632
6630
1259
1454
4126
8605
5016
2026
8190
8191
4447
5119
3637
5414
5415
5417
3558
7979
2921
2922
2923
2924
3802
8678
5743
9728
9729
3545
4326
8699
5985
4441
6407
9055
3630
3631
3629
8643
5044
2844
3028
3029
8754
7063
7064
7066
7068
7051
7033
3494
9401
8181
8182
3918
3919
8923
8924



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

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

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

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

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

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

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

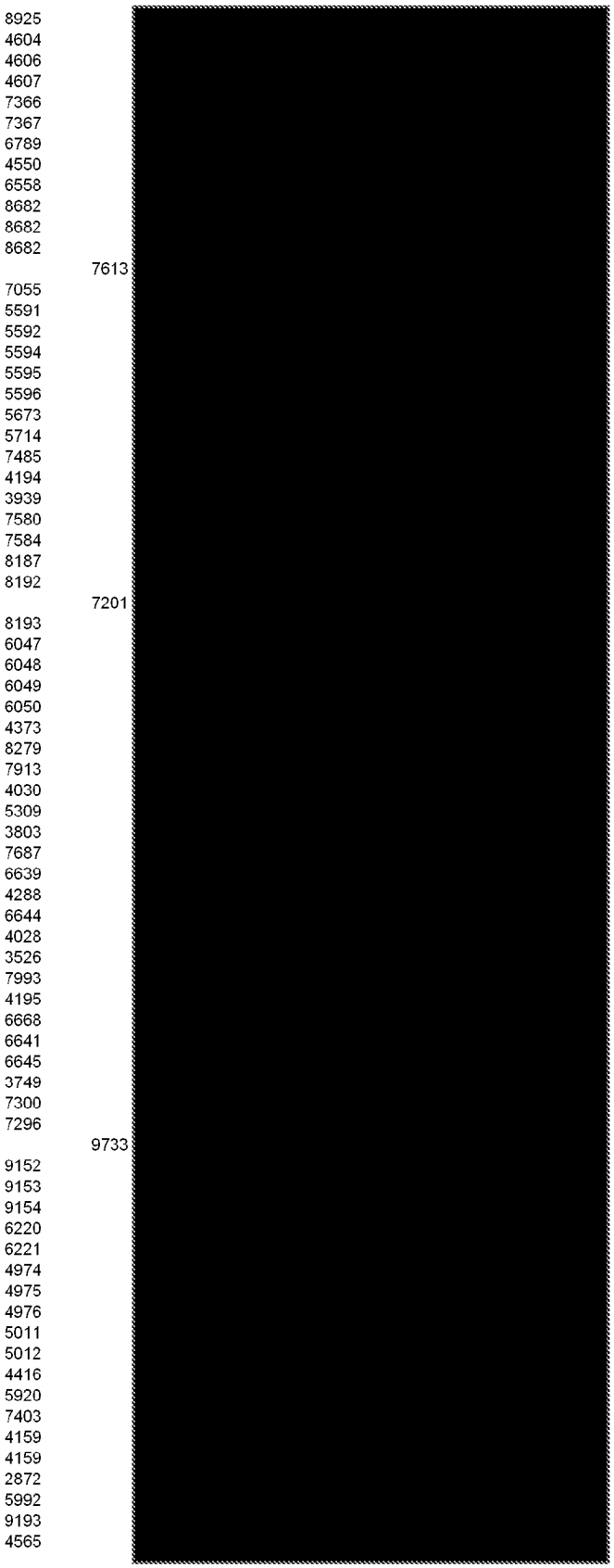
Hardware Stores
Medical and Hospital Equipment
#N/A
Glass Containers
Glass Containers
Glass Containers

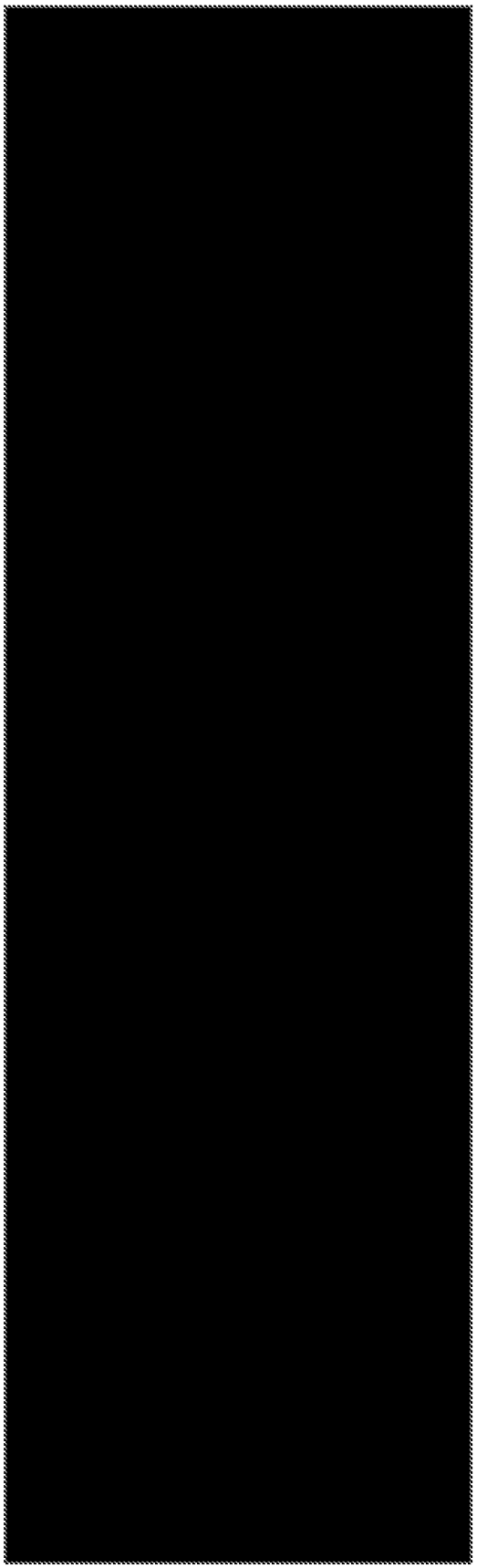
#N/A
#N/A
#N/A
#N/A
#N/A
Electric Services
Electric Services

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

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

Tobacco
#N/A
Tobacco
Tobacco


8925
4604
4606
4607
7366
7367
6789
4550
6558
8682
8682
8682
7613
7055
5591
5592
5594
5595
5596
5673
5714
7485
4194
3939
7580
7584
8187
8192
7201
8193
6047
6048
6049
6050
4373
8279
7913
4030
5309
3803
7687
6639
4288
6644
4028
3526
7993
4195
6668
6641
6645
3749
7300
7296
9733
9152
9153
9154
6220
6221
4974
4975
4976
5011
5012
4416
5920
7403
4159
4159
2872
5992
9193
4565



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

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

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

Altria Group, Inc.		MR	MO
Pinnacle Entertainment, Inc.		XR	PNK
Pinnacle Entertainment, Inc.		XR	PNK
Pinnacle Entertainment, Inc.		XR	PNK
		XR	PFHC
		XR	PFHC
Pinnacle Entmt Inc		MR	PNW_APS
PLAINS EXPLORATION A&R (11/6/07)		XR	PXP
PLAINS EXPLORATION A&R (11/6/07)		XR	PXP
PLAINS EXPLORATION A&R (11/6/07)		XR	PXP
	#N/A	XR	PLST
	#N/A	#N/A	#N/A
PPL Energy Supply, LLC		MR	PPL_P
PPL Energy Supply, LLC		MR	PPL
	#N/A	XR	
	#N/A	XR	
	#N/A	XR	
PRIMEDIA Inc.		XR	PRM
Prin Finl GROUP INC		MR	
Prin Finl GROUP INC		MR	
Progress Energy, Inc.		MR	PGN
Prudential Financial, Inc.		MR	PRU
Prudential Financial, Inc.		MR	PRU
Prudential Financial, Inc.		MR	PRU
PSEG Power LLC		MR	
PUBLIC SERVICE ENTERPRISE GROUP INCORPORATED		MR	
	#N/A	XR	PTSAC
Xcel Engy Inc		MR	
PUBLIC SERVICE ENTERPRISE GROUP INCORPORATED		MR	
PUBLIC SERVICE ENTERPRISE GROUP INCORPORATED		MR	
Puget Engy Inc		MR	
Puget Engy Inc		MR	
Puget Engy Inc		MR	
Liberty Media LLC		XR	QVC
Liberty Media LLC		XR	QVC
Liberty Media LLC		XR	QVC
Liberty Media LLC		XR	QVC
Liberty Media LLC		XR	QVC
Liberty Media LLC		XR	QVC
Liberty Media LLC		XR	QVC
Qwest Svcs Corp		XR	
	#N/A	#N/A	#N/A
	#N/A	TBD	0
Northeast Utilities		MR	

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

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

0
0
0

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

Electric Services
Electric & Other Services Combined
Electric Services
Electric Services

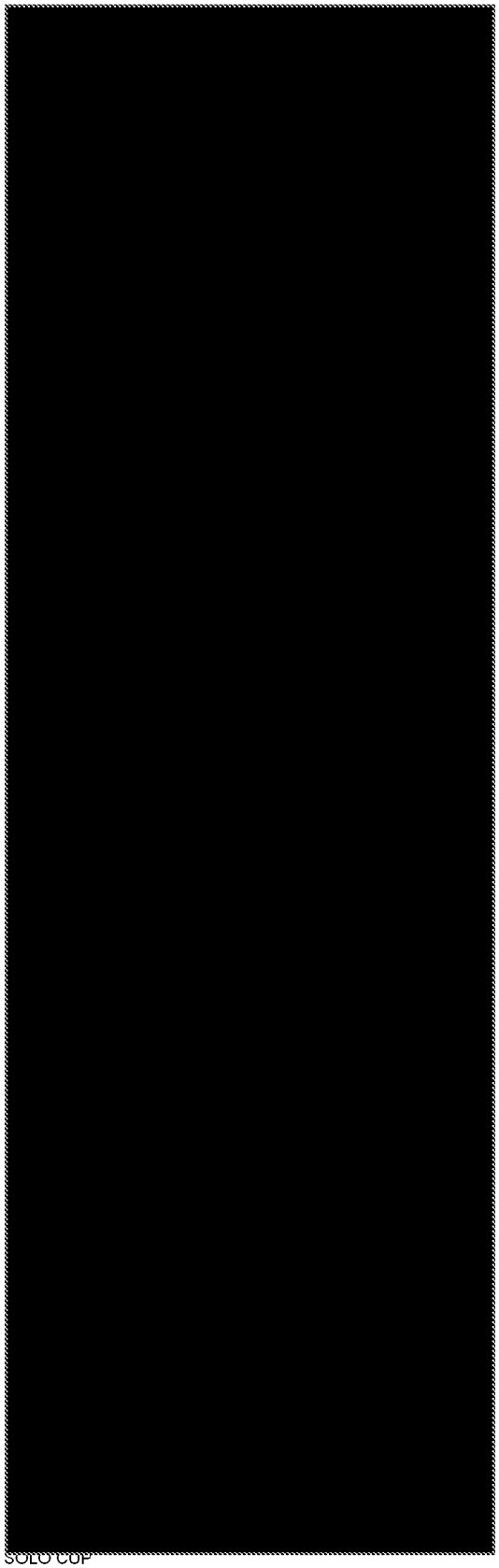
Miscellaneous
Miscellaneous
Miscellaneous
Miscellaneous
Bags, Plastics, Laminate & Coated
Communication Services,nec
Finance,Taxation & Monetary Policy
#N/A
Electric Services
Security Systems Services
Life Insurance
Life Insurance
#N/A
Electric Services
Electric Services
Specialty Outpatient Clinics,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

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

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

Frozen Foods
Frozen Foods
Motion Picture Theatres

#N/A
Electric Services


4267
2291
9798
4350
5721
5724
7838
7839
5856
4094
4099
5682
7977
5451
6768
3562
6790
6806
8129
8130
616
5291
9803
2771
6528
7473
9128
4624
4957
4088
3640
5667
5795
9252
9253
7652
8919
8919
8920
8920
8918
8873
8873
8873
8874
5014
5013
6281
4612
7921
7918
7917
5961
5953
5954
3319
4287
3858
3860
7663
7710
7664
1467
1468
1469
1467
7967
4316
6907
6359
3324
2446
4378
8303
SOLO CUP

[redacted]

5 YR MULTI-CCY REVOLVER	RGA
TERM WARRANTS	RRI
SYN LC	RRI
5 YEAR REVOLVER	RENADV
TRANCHE A TERM FACILITY	RCII
REVOLVING CREDIT	RCII
364-DAY REVOLVER	RESCAP
3 YR REVOLVER	RESCAP
364-DAY MULTICCY REVOLVER	RESCAP
3 YR MULTICURRENCY RC	RESCAP
3 YEAR TERM LOAN	RESCAP
REVOLVER	REX
REVOLVER	RAI
REVOLVER	RAI
TERM LOAN	REY
TRANCHE D-2 TERM LOAN	RHD
TERM LOAN	RHODES
TERM LOAN	#N/A
TERM LOAN	RJOBRI
REVOLVER	#N/A
REVOLVER	ROBBAS
5 YEAR REVOLVER	KMP
REVOLVER	RWN
REVOLVING COMMITMENT	RCCC
COMMITMENT	SABR
TERM LOAN	TSG
2 YEAR REVOLVER	SBAC
REVOLVER	SCHLLR
5 YR MULTI-CURRENCY REVOLVER	SEE
REVOLVER	SHLD
REVOLVING CREDIT	SCA
LETTER OF CREDIT	SCA
	SGLP
	SGLP
5 YEAR REVOLVER	#N/A
CASH COMMITMENT	SQA
CASH COMMITMENT	SQA
PIK COMMITMENT	SQA
PIK COMMITMENT	SQA
MULTI CURRENCY REVOLVER	SQA
TERM LOAN	SQA
TERM LOAN	SQA
TERM LOAN	SQA
US REVOLVER	SQA
REVOLVER	SRNA
TERM LOAN	SRNA
5 YEAR REVOLVER	SCI
5 YEAR MULI-CCY REVOLVER	SGSINT
TERM LOAN	#N/A
INITIAL TERM LOAN	SHERIH
REVOLVER	SHERIH
TERM LOAN	SHPS
REVOLVER	SHPS
TERM LOAN	SHPS
250.0MM RCF WT LC	SIE
5-YEAR REVOLVER	SRP
TERM LOAN	SBGI
6 YEAR REVOLVER	SBGI
USD REVOLVER	SIX
MULTICURRENCY-RC	SIX
TRANCHE B TERM LOAN	#N/A
TRANCHE B-1 TERM LOAN	SIX
U.S. REVOLVING CREDIT FACILITY	SIX
MULTICURRENCY REVOLVING CREDIT	SIX
TRANCHE B-1 TERM LOAN	SIX
4 YR REVOLVER	SLG
3 YEAR REVOLVING CREDIT	SLG
3 YEAR TERM LOAN	SLG
5 YEAR REVOLVER	SLM
1.5BN 5-YEAR RCF	SLMA
5 YEAR REVOLVER 2	SLMA
5 YEAR REVOLVER	SLMA
TERM LOAN B1	SOLOC

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

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

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

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

#N/A
Electric Services

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

#N/A
Natural Gas Transmission

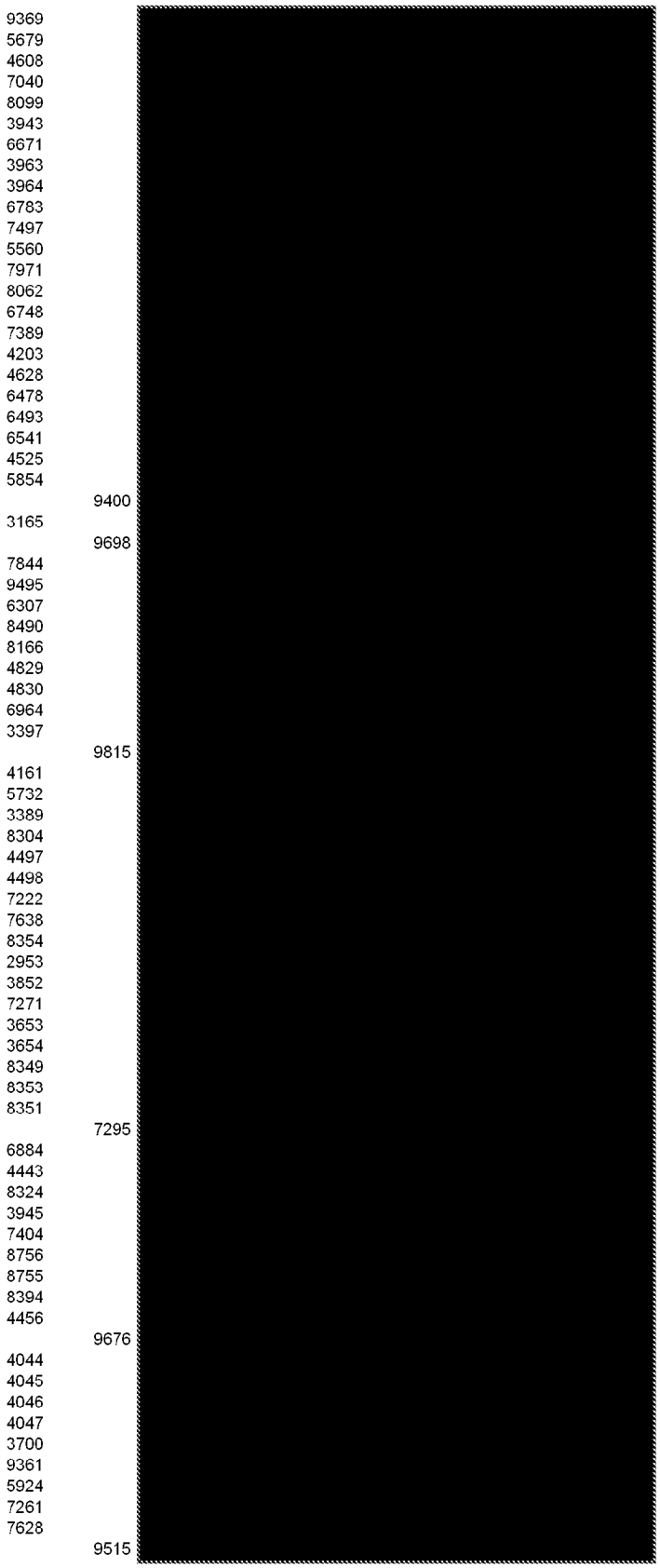
#N/A
Oil & Gas Exploration Services

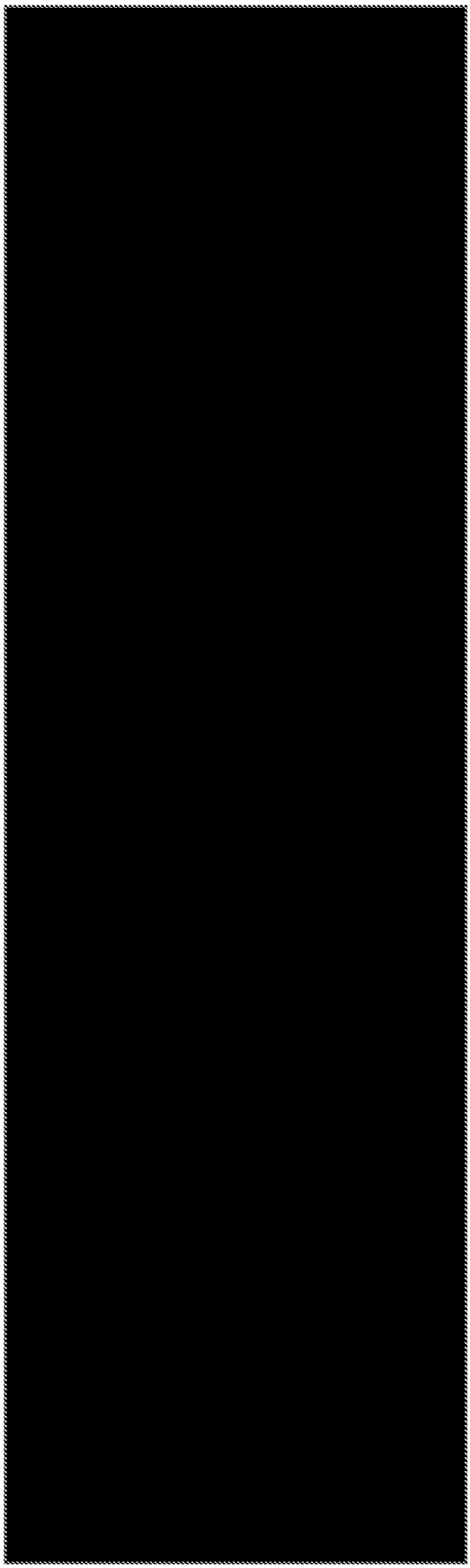
Radio Telephone Comm.
#N/A
#N/A
Plastics Products, nec
Short-Term Business Cred Exc.Ag
Surety Insurance
Surety Insurance
Pipelines Exc. Natural Gas
Pipelines Exc. Natural Gas

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

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

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


9369
5679
4608
7040
8099
3943
6671
3963
3964
6783
7497
5560
7971
8062
6748
7389
4203
4628
6478
6493
6541
4525
5854
9400
3165
9698
7844
9495
6307
8490
8166
4829
4830
6964
3397
9815
4161
5732
3389
8304
4497
4498
7222
7638
8354
2953
3852
7271
3653
3654
8349
8353
8351
7295
6884
4443
8324
3945
7404
8756
8755
8394
4456
9676
4044
4045
4046
4047
3700
9361
5924
7261
7628
9515



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

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

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

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

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

#N/A
Business Services, nec
#N/A
Electric Services

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

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

#N/A

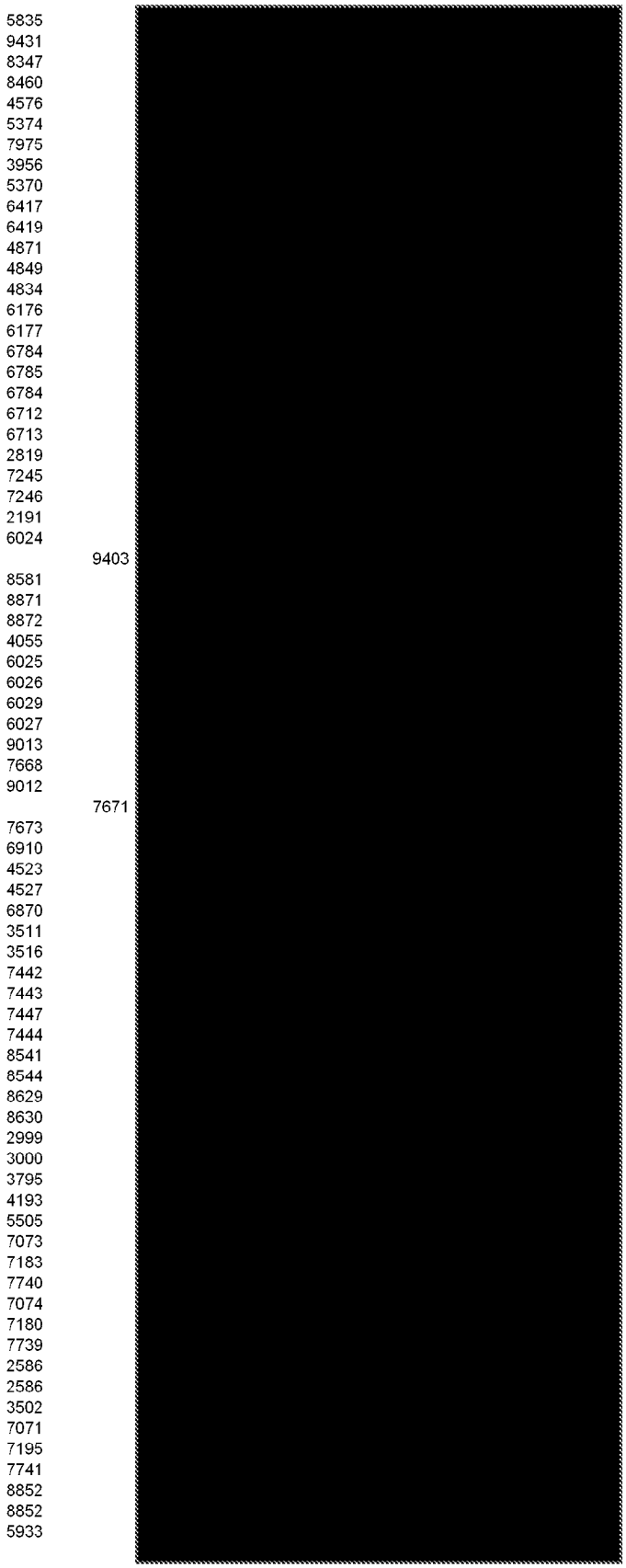
Finance Companies

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

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

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

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


5835
9431
8347
8460
4576
5374
7975
3956
5370
6417
6419
4871
4849
4834
6176
6177
6784
6785
6784
6712
6713
2819
7245
7246
2191
6024
9403
8581
8871
8872
4055
6025
6026
6029
6027
9013
7668
9012
7671
7673
6910
4523
4527
6870
3511
3516
7442
7443
7447
7444
8541
8544
8629
8630
2999
3000
3795
4193
5505
7073
7183
7740
7074
7180
7739
2586
2586
3502
7071
7195
7741
8852
8852
5933

[redacted]

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

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

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0049159

#N/A

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

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

0

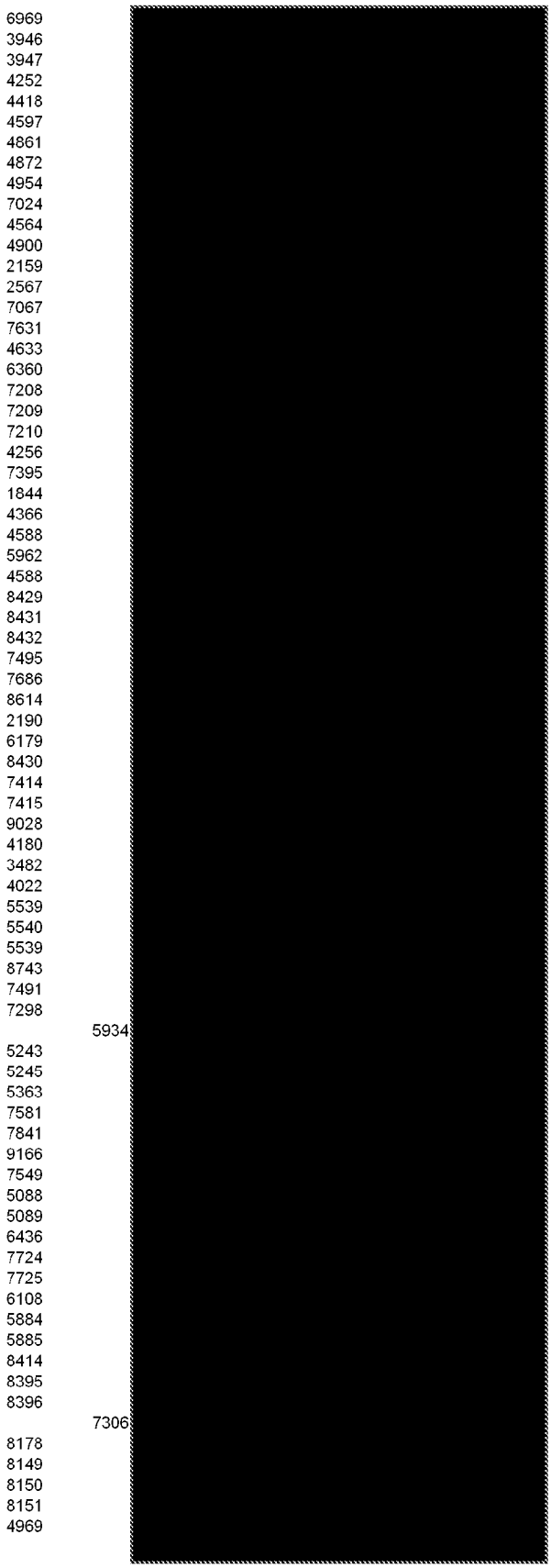
0

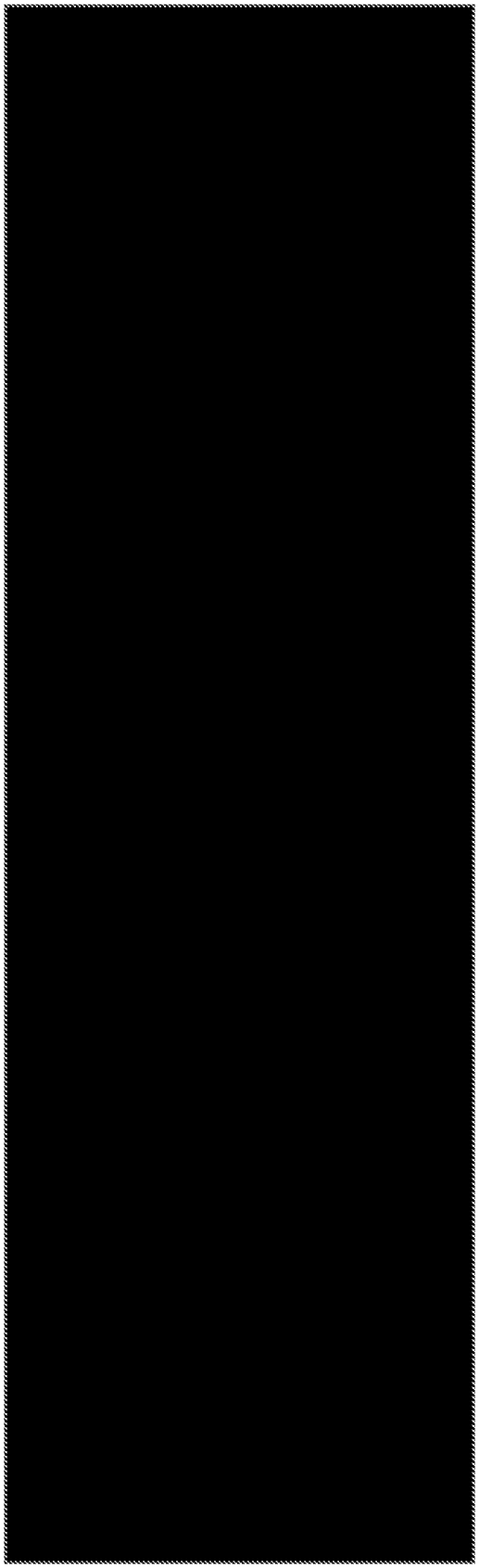
#N/A
#N/A
Food & Kindred Products
Airlines & Airfreight
Airlines & Airfreight

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

Newspapers

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


6969
3946
3947
4252
4418
4597
4861
4872
4954
7024
4564
4900
2159
2567
7067
7631
4633
6360
7208
7209
7210
4256
7395
1844
4366
4588
5962
4588
8429
8431
8432
7495
7686
8614
2190
6179
8430
7414
7415
9028
4180
3482
4022
5539
5540
5539
8743
7491
7298
5934
5243
5245
5363
7581
7841
9166
7549
5088
5089
6436
7724
7725
6108
5884
5885
8414
8395
8396
7306
8178
8149
8150
8151
4969



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

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

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

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

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

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

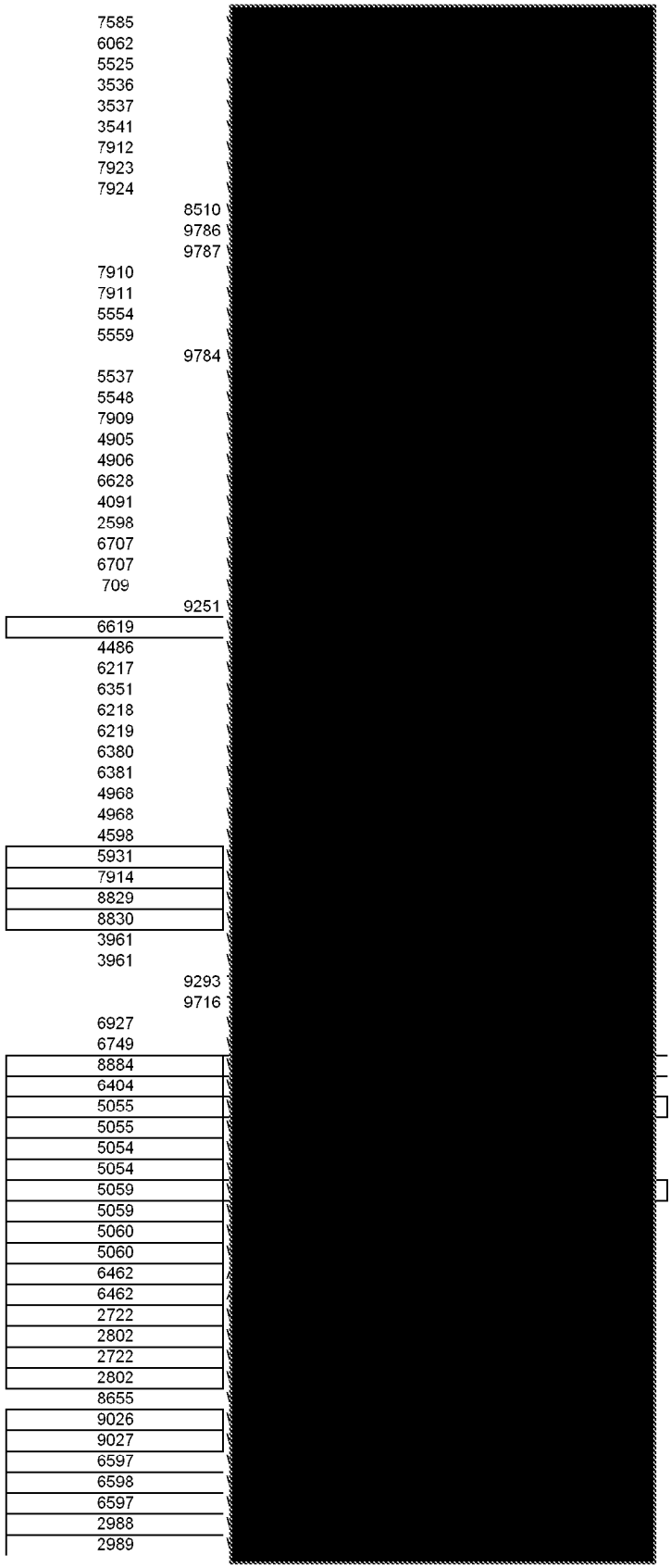
Hotels,Motels
Hotels,Motels
#N/A
Hotels,Motels
Hotels,Motels
#N/A
Crude Petroleum & Natural Gas
Crude Petroleum & Natural Gas
#N/A
Calculating & Acct'g Machines
Computer Integrated System Design
Computer Integrated System Design
Telephone Comm. Exc. Radio Tele.
Paper Mills,Except Building Paper

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

Electric Services

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

12/5/06 CURVE IN CARUSO



[redacted]

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

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

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

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

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

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

#N/A
#N/A

#N/A
#N/A

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

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

#N/A

Natural Gas Distribution
Natural Gas Distribution
#N/A

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

Electric Services

Services-Computer & Data Processing

Natural Gas Transmission

Electric & Other Services Combined

Motion Picture & Video Production
Motion Picture & Video Production

0
0
0
#N/A
#N/A

Office Machines,nec
Office Machines,nec

stale curve

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

WYETH 5-YR (8-02-07)		WYE
XCEL ENERGY 5 YEAR REVOLVER (12-14-06)	5 YEAR REVOLVER	XEL
XCEL ENERGY 5 YEAR REVOLVER (12-14-06)	5 YEAR REVOLVER	XEL
XEROX CORP 5YR (4/7/06)	5 YEAR REVOLVER	XRX
XEROX CORPORATION A/R 4-30-07	5 YEAR REVOLVER	XRX
XL CAPITAL (6/21/07)	LC TRANCHE	XL
XL CAPITAL LTD 3 YEAR (6/23/04)	3 YEAR MULTI-CCY REVOLVER	XL
XL CAPITAL LTD 5 YEAR (6-22-05)	5 YR MUTLI-CCY LC FACILITY	XL
XL CAPITAL LTD 5 YEAR (6-22-05)	5 YR MUTLI-CCY LC FACILITY	XL
YANKEE CANDLE COMPANY 2-07	TERM LOAN	YCC
YANKEE CANDLE COMPANY 2-07	REVOLVER	YCC
YANKEE CANDLE COMPANY 2-07	REVOLVER	YCC
YELLOWSTONE MTN CLUB 1ST LIEN 9-30-05	TERM LOAN	YLWST
YOUNG BROADCASTING INC. (4 A&R 05/03/05)	5YR REVOLVING CREDIT FACILITY	YBTVA
YOUNG BROADCASTING INC. (4 A&R 05/03/05)	5YR REVOLVING CREDIT FACILITY	YBTVA
ZAIS LEVERED LOAN FUND, LTD.	REVOLVER	ZLLF
ZELENKA CREDITOR TRUST	CREDITOR TRUST	ZELENK
ZELENKA CREDITOR TRUST	CREDITOR TRUST	ZELENK
ZEPHYRUS INVESTMENTS LLC	TERM LOAN	ZEPHYR
ZEPHYRUS INVESTMENTS LLC	ZEPH CIBC	ZEPHYR
ZEPHYRUS INVESTMENTS LLC	TERM LOAN	ZEPHYR
ZURICH LETTER OF CREDIT	LETTER OF CREDIT	ZURNVX
ZURICH LETTER OF CREDIT	LETTER OF CREDIT	ZURNVX
#N/A	#N/A	#N/A
#N/A	#N/A	#N/A
#N/A	#N/A	#N/A

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

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

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

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

Pharmaceuticals
Electric & Other Services Combined

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

Hotels
Television Broadcasting

Cotton

Gas Transmission & Distribution
Gas Transmission & Distribution

Miscellaneous

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

CDS PRICING MATRIX
08/31/08

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

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

DEAL	FACILITY	FCN	WORKSHEET
[redacted]	5-YR MULTI-CCY REVOLVER	7771	SCTR
	364 DAY TERM LOAN	9471	CARUSO
	REVOLVER	4469	SCTR
	5YR REVOLVING	3619	SCTR
	REVOLVING CREDIT	5364	SCTR
	TERM LOAN	5365	0
	US DOLLAR TERM LOAN	8645	CARUSO
	REVOLVING CREDIT	8646	SCTR
	5-YEAR REVOLVER	7128	SCTR
	TERM LOAN FACILITY	2252	#N/A
	5YR REVOLVER	9454	CARUSO
	TRANCHE B TERM LOAN	5361	CARUSO
	REVOLVER	5362	CARUSO
	5-YR REVOLVER	5751	CARUSO
	REVOLVER	9229	CARUSO
	5 YEAR REVOLVER	8573	SCTR
	5YR REVOLVER	3485	COMPOSITE
	REVOLVING CREDIT	6235	SCTR
	TRANCHE C TERM LOAN	6237	Untested
	REVOLVING CREDIT	5420	COMPOSITE
	364 DAY REVOLVING CREDIT	8137	CARUSO
	REVOLVER NEW	3606	CARUSO
	TERM LOAN	3612	CARUSO
	REVOLVING CREDIT LOANS	3613	CARUSO
	5 YEAR REVOLVER	5255	Untested
	5 YEAR REVOLVER	6440	COMPOSITE
	TERM LOAN B	4014	COMPOSITE
	TRANCHE A CREDIT LINKED DEP	4015	COMPOSITE
	REVOLVING	8813	Untested
	LETTER OF CREDIT	8808	Untested
	REVOLVER	8294	SCTR
	TERM LOAN	8295	SCTR
	5-YR REVOLVER	7498	COMPOSITE
	B-3 TERM LOAN	8825	COMPOSITE
	B-1 TERM LOAN	8888	COMPOSITE
	B-2 TERM LOAN	8889	COMPOSITE
	TRANCHE A TERM LOAN	7609	CARUSO
	CLAIM T/L F2504	7160	COMPOSITE
	364-DAY BRIDGE	9169	CARUSO
	5-YEAR REVOLVER	3815	CARUSO
	5 YEAR REVOLVER	4065	COMPOSITE
	AMERENENERGY RESOURCES GEN CO	5689	COMPOSITE
	CENTRAL ILLINOIS PUBLIC SVC CO	6444	COMPOSITE
	CENTRAL ILLINOIS LIGHT COMPANY	6445	COMPOSITE
	ILLINOIS POWER COMPANY	6446	COMPOSITE
	CILCORP INC.	6447	COMPOSITE
	5 YEAR REVOLVER	5296	CARUSO
	TERM 2	7633	CARUSO
	REVOLVING CREDIT	6908	COMPOSITE
	1.5BN 5YR -RCF	5208	COMPOSITE
	5YR RCF	5226	COMPOSITE
	$350MM REVOLVER	9502	CARUSO
	$650MM REVOLVER	9503	CARUSO
	3-YR REVOLVER	8139	COMPOSITE
	5-YR REVOLVER	8138	COMPOSITE
	5 YEAR US TRANCHE	5752	COMPOSITE
	5 YEAR REVOLVER	5756	COMPOSITE
	364 DAY REVOLVER	9890	COMPOSITE
	5-YR REVOLVER	5455	Untested

MAPPING	MAPPING	LIQ		LIQ	CALC	LIQ + CALC	LIQ x 100
					remaining yrs to mty (rounded)	settledate - unavailable amt	UnusedFee
#N/A	#N/A			-	109.0		
3	4	5		6	7	8	9
			0.6	MATURITY			
TCKR	DOC CLS	CCY	Adjsuted MTY	MTY	MTY IN YRS	UNUTILIZED AMT	UNUTILIZED SPRD
Financials	A	USD	12/1/2010	6/1/12	4.0	16,222,222	20
ABY	SENIOR	USD	3/30/2009	3/30/09	1.0		
Health Care	B+	USD	8/7/2010	11/22/11	3.0	5,035,025	50
Industrials	BB-	USD	1/31/2010	1/31/10	1.0	19,476,689	50
Technology	B	USD	4/7/2010	5/2/11	3.0	3,453,275	
0	0	USD	6/20/2011	5/2/13	5.0		
ACTS	#N/A	USD	5/4/2012	10/16/14	6.0		
Industrials	B+	CAD	9/28/2011	10/16/13	5.0	(576,719)	50
Oil & Gas	B+	USD	10/24/2010	3/30/12	4.0	21,518,987	50
#N/A	#N/A	USD	6/6/2010	8/10/11	3.0		
AET	SENIOR	USD	5/29/2011	3/27/13	5.0	37,500,000	
AGAMED	LOAN_NORE	USD	6/17/2011	4/28/13	5.0	(0)	
AGAMED	LOAN_NORE	USD	5/29/2010	7/28/11	3.0	9,500,000	50
SO	LOAN_NORE	USD	12/22/2010	7/7/12	4.0	35,000,000	7
AA	SENIOR	USD	1/31/2009	1/31/09	-	1,000,000,000	7
Basic Materials	AA	USD	2/12/2011	10/2/12	4.0	150,000,000	
ECACN	MR	USD	5/13/2011	2/28/13	4.0	28,291,667	
Financials	BB-	USD	2/18/2011	10/12/12	4.0	25,440,016	
0	#N/A	USD	9/25/2011	10/12/13	5.0		
AYE-EnergySupp	XR	USD	4/19/2010	5/22/11	3.0	23,609,657	
ABF	LOAN_MODRE	USD	7/16/2009	7/16/09	1.0	15,000,000	
AIQ	LOAN_NORE	USD	1/23/2010	12/29/10	2.0	13,959,643	50
ALLLAU	LOAN_NORE	USD	9/16/2010	1/27/12	3.0	0	
ALLLAU	LOAN_NORE	USD	2/9/2010	1/27/11	2.0	804,000	
0	NR	USD	2/8/2011	9/25/12	4.0	6,120,394	18
LNT	MR	USD	3/6/2011	11/7/12	4.0	4,143,462	
AW-NorthAmerica	XR	USD	9/9/2010	1/15/12	3.0		
AW-NorthAmerica	XR	USD	9/9/2010	1/15/12	3.0		
0	BBB	USD	3/18/2011	11/27/12	4.0	10,000,000	
0	BBB	USD	3/18/2011	11/27/12	4.0	4,060,480	6
Industrials	BB-	USD	8/17/2011	8/7/13	5.0	81,716,250	50
Industrials	#N/A	USD	3/23/2012	8/7/14	6.0		
ALL	MR	USD	11/16/2010	5/8/12	4.0	80,000,000	
ALTEL	XR	USD	2/2/2012	5/16/14	6.0		
OLYMPC	XR	USD	9/7/2012	5/15/15	7.0		
ALTEL	MR	USD	2/2/2012	5/16/14	6.0		
AHMSA	LOAN_NORE	USD	4/30/2002	4/30/02	- 6.0		
AHMSA	XR	USD	10/27/1949	10/27/49	- 59.0		
MO_LOAN	SENIOR	USD	11/27/2008	1/26/09	6.0	1,000,000,000	
MO_LOAN	BBB	USD	8/21/2009	4/15/10	2.0	108,453,948	
AEE	MR	USD	10/14/2009	7/14/10	2.0	75,304,332	
AEE	MR	USD	1/14/2010	1/14/10	1.0	2,940,000	
AEE	MR	USD	1/14/2010	1/14/10	1.0		
AEE	MR	USD	1/14/2010	1/14/10	1.0	630,000	
AEE	MR	USD	1/14/2010	1/14/10	1.0	2,100,000	
AEE	MR	USD	1/14/2010	1/14/10	1.0		
AMXLMM	SENIOR	USD	4/2/2010	4/24/11	3.0		10
#N/A	#N/A	USD	1/15/2010	12/17/10	2.0		
AXL-Inc	XR	USD	8/19/2009	4/12/10	2.0	9,668,160	40
AEP	MR	USD	10/28/2010	4/6/12	4.0	46,500,000	9
AEP	MR	USD	3/18/2010	3/30/11	3.0		9
AEP	SENIOR	USD	4/3/2009	4/3/09	1.0	12,250,000	
AEP	SENIOR	USD	3/21/2010	4/4/11	3.0	9,747,459	
AXP	MR	USD	10/25/2009	8/1/10	2.0	30,000,000	
AXP	MR	USD	1/6/2011	8/1/12	4.0	45,000,000	
AXP	MR	USD	5/25/2010	7/21/11	3.0	100,000,000	
AIG	MR	USD	5/20/2010	7/13/11	3.0	42,500,000	
AIG	MR	USD	7/9/2009	7/9/09	1.0	100,000,000	
0	A+	USD	4/24/2010	05/31/11	3.0	10,000,000	

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LIQ	LIQ x 10000	*CALC*	GRID	*CALC*	*CALC*	*CALC* CARUSO=Issure+ccy+debt cls; COMPOSITE = tckr+ccy+doc cl; SCTR=industry+USD+rating
Loans	Spread	WA spd	3mo LIBOR	N+O	TCKR+CCY+DOC CL	
		-	#N/A	#N/A	#N/A	#N/A
		NA		NA		
10	11	12	13	14	15	16
				Coupon		
FUNDED AMT	FUNDED SPRD	ALL IN SPRD	LIBOR	*ALL IN SPRD + LIBOR*	DNLD CODE	CDS SPRD
33,777,778	25	23	281	304	FinancialsUSDA	174
1,000,000		-	281	281	ABYUSDSENIOR	3,491
2,964,975	150	87	281	368	Health CareUSDB+	394
4,720,841	250	89	281	370	IndustrialsUSDBB-	288
3,546,725	125	63	281	344	TechnologyUSDB	647
2,076,331	200	200	281	481	0USD0	CHECK
79,417,136	225	225	281	506	#N/A	#N/A
50,576,719	225	227	335	562	IndustrialsCADB+	#N/A
28,481,013	175	121	281	402	Oil & GasUSDB+	299
2,000,000	75	75	281	356	#N/A	#N/A
	19	-	281	281	AETUSDSENIOR	56
6,760,080	100	100	281	381	AGAMEDUSDLOAN_NORE	250
	125	50	281	331	AGAMEDUSDLOAN_NORE	200
	20	7	281	288	SOUSDLOAN_NORE	#N/A
	93	7	281	288	AAUSDSENIOR	68
	24	-	281	281	Basic MaterialsUSDAA	63
6,708,333		-	281	281	ECACNUSDMR	103
2,559,984	75	7	281	288	FinancialsUSDBB-	1,106
2,248,182		-	281	281	NOT TESTED	NOT TESTED
402,308		-	281	281	AYE-EnergySuppUSDXR	123
		-	281	281	ABFUSDLOAN_MODRE	#N/A
1,040,357	175	59	281	340	AIQUSDLOAN_NORE	220
486,136	150	150	281	431	ALLLAUUSDLOAN_NORE	197
3,216,000	175	140	281	421	ALLLAUUSDLOAN_NORE	121
1,379,606		14	281	295	NOT TESTED	NOT TESTED
10,385		-	281	281	LNTUSDMR	49
705,020	50	50	281	331	AW-NorthAmericaUSDXR	123
1,465,027	50	50	281	331	AW-NorthAmericaUSDXR	123
	35	-	281	281	NOT TESTED	NOT TESTED
5,939,520	25	17	281	298	NOT TESTED	NOT TESTED
783,750	275	52	281	333	IndustrialsUSDBB-	413
	175	NA	281	NA	#N/A	#N/A
	11	-	281	281	ALLUSDMR	82
5,972,851	250	250	281	531	ALTELUSDXR	96
5,500,272	250	250	281	531	OLYMPCUSDXR	#N/A
456,055	250	250	281	531	ALTELUSDMR	98
7,240,318	220	220	281	501	AHMSAUSDLOAN_NORE	#N/A
5,000,000		-	281	281	AHMSAUSDXR	#N/A
	45	-	281	281	MO_LOANUSDSENIOR	35
	55	-	281	281	MO_LOANUSDBBB	#N/A
24,695,668		-	281	281	AEEUSDMR	94
2,310,000	38	17	281	298	AEEUSDMR	71
3,570,000	85	85	281	366	AEEUSDMR	71
3,150,000	48	40	281	321	AEEUSDMR	71
4,200,000	85	57	281	338	AEEUSDMR	71
2,100,000	25	25	281	306	AEEUSDMR	71
		NA	281	NA	AMXLMMUSDSENIOR	103
5,076	100	100	281	381	#N/A	#N/A
8,331,840	225	126	281	407	AXL-IncUSDXR	1,572
		9	281	290	AEPUSDMR	47
		NA	281	NA	AEPUSDMR	40
	60	-	281	281	AEPUSDSENIOR	13
13,002,541		-	281	281	AEPUSDSENIOR	30
		-	281	281	AXPUSDMR	269
		-	281	281	AXPUSDMR	248
		-	281	281	AXPUSDMR	260
	10	-	281	281	AIGUSDMR	396
	203	-	281	281	AIGUSDMR	418
	15	-	281	281	NOT TESTED	NOT TESTED

			not used			ok -RC lower fee, worth less not used
CALC	***CALC***	***CALC***	**GRID**	***CALC***	**LIQ**	***CALC***
Bond CDS vs Loan CDS, HG vs HY, RC vs TL, F vs UF	O+S	Function of S/D, maturiy, rate, yield	HG, HY nonTL=> NO	HG, HY nonTL=> capped at PAR		
#N/A	#N/A	#N/A	#REF!	#N/A		#N/A
17	**18**	**19**	**20**	**21**	**22**	**23**
	YIELD			**FINAL PX**		
ADJ CDS SPRD	***DFLT SWP SPRD + LIBOR***	***IMP MKT PRICE***	**RC/TL**	**DSCNT/ PAR**	**HY / HG**	**Leh's Mark**
174	455	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
3,491	3,772	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
394	675	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
288	569	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
647	928	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
299	580	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
56	337	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
250	531	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
200	481	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
68	349	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
63	344	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
103	384	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,106	1,387	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
123	404	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
220	501	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
197	478	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
121	402	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
49	330	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
123	404	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
123	404	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
413	694	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
82	363	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
96	377	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
98	379	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
35	316	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
94	375	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
71	352	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
71	352	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
71	352	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
71	352	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
71	352	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
103	384	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,572	1,853	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
47	328	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
40	321	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
13	294	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
30	311	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
269	550	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
248	529	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
260	541	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
396	677	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
418	699	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0049187

CALC

-	#N/A					#NAME?	#NAME?	#NAME?			
24	**25**	**26**	**27**	**28**	**29**	**30**	**31**	**32**	**33**		
Leh's MV	**stale caruso curve**	**ADJ CDS SPRD**	**adj factor**	**Implied mkt px**	**chng in px**	**F**	**UF**	**WA px**	Per PV	Primary Method	$Variance
#N/A									#N/A	#N/A	0
1,000,000									#N/A	#N/A	0
6,800,086									#N/A	#N/A	0
22,261,822									#N/A	#N/A	0
6,160,086									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
1,960,098									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
7,608,065									#N/A	#N/A	0
8,645,183									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
147,375,000									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
26,040,186									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
23,351,824									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
14,325,000									#N/A	#N/A	0
470,337									#N/A	#N/A	0
3,798,994									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
692,780									#N/A	#N/A	0
1,439,487									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#VALUE!									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
3,967,932									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
2,425,941									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
2,310,075									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0
#N/A									#N/A	#N/A	0

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0049188

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

US/UK TRANCHE	6495	COMPOSITE
US TRANCHE	6497	COMPOSITE
5-YR REVOLVER	8725	COMPOSITE
BRIDGE LOAN	381	SCTR
COMMITMENT	7413	Untested
7-YEAR TERM LOAN	7392	CARUSO
5-YEAR TRANCHE 1 COMMITMENT	4245	COMPOSITE
U.S. TERM LOAN	6916	CARUSO
SYNTHETIC L/C FACILITY	6917	CARUSO
FIRST LIEN TERM	8018	SCTR
SYNTHETIC LC	8019	CARUSO
REVOLVER	8020	SCTR
5YR REVOLVER	4549	SCTR
REVOLVER	6226	SCTR
5-YR MULTICCY REVOLVER	5535	SCTR
5YR RCF	3816	COMPOSITE
REVOLVER	7835	COMPOSITE
5-YR REVOLVER	5773	COMPOSITE
364-DAY REVOLVER	8727	CARUSO
5-YR REVOLVER	6453	COMPOSITE
TERM LOAN	7109	Untested
REVOLVER CREDIT FACILITY	7106	Untested
TRANCHE B TERM LOAN	7107	Untested
6-YR MULTI-CCY REVOLVER	4521	CARUSO
6-YR U.S. DOLLAR REVOLVER	4528	CARUSO
PHMC INCREMENTAL TERM LOAN	5966	Untested
ORIGINAL NAMM TERM LOAN	5968	Untested
ORIGINAL MMM TERM LOAN	5976	Untested
NEW NAMM TERM LOAN	5977	Untested
364 DAY LIQUIDITY REVOLVER	7102	Untested
REVOLVING CREDIT COMMITMENT	3300	Untested
MULTI-CCY REVOLVER	4276	COMPOSITE
GBP TERM A LOAN	4278	Untested
EURO TERM B LOAN	4279	Untested
CANADIAN TERM C LOAN	4372	Untested
DELAYED DRAW TERM LOAN	8732	CARUSO
PARENT TERM LOAN	8733	CARUSO
5YR MULTI CURR REVOLVER	8517	CARUSO
SECOND LIEN TERM	5859	CARUSO
REVOLVER	9776	CARUSO
FIRST LIEN TERM	5857	CARUSO
REVOLVER	5858	CARUSO
5 YEAR REVOLVER	7935	SCTR
6-YR ABL REVOLVER	8489	CARUSO
ALTERNATIVE CCY REVOLVER	8563	CARUSO
DOLLAR REVOLVER	8564	CARUSO
DOLLAR TERM LOAN	8565	CARUSO
REVOLVER	8426	SCTR
6-YR MULTI-CCY REVOLVER	6416	SCTR
5 YEAR REVOLVER (A&R)	4168	COMPOSITE
5 YEAR REVOLVER	4163	COMPOSITE
REVOLVER	8870	COMPOSITE
REVOLVER	7784	Untested
REVOLVER	9919	#N/A
2ND LIEN TERM LOAN	6874	Untested
1ST LIEN TERM LOAN B	6778	Untested
1ST LIEN SYNTHETIC L/C	6779	CARUSO
1ST LIEN SYNTHETIC REVOLVER	6780	COMPOSITE
BLACK & DECKER TRADE CLAIM	305	Untested
IGLOO PRODUCTS CORP TRADE CLAI	306	Untested
REVOLVER	6900	Untested
TRANCH B TERM LOAN	6901	Untested
5-YR REVOLVER	6461	COMPOSITE
MULTICURRENY REVOLVER	7602	Untested
TERM LOAN	8746	SCTR
PF LETTER OF CREDIT	8747	COMPOSITE
DIP TERM (TRANCHE 2)	9437	SCTR
DIP PF LC (TRANCHE 3)	9438	CARUSO
DIP REVOLVER	9540	SCTR
REVOLVER	9541	SCTR
TERM B LOAN	9676	Untested
GLOBAL REVOLVING LOANS	4067	Untested
TRANCHE A TERM LOAN	4068	Untested
TRANCHE B-1 TERM LOAN	4069	CARUSO

ABC		XR			USD	8/3/2010	11/14/11		3.0	15,251,790		
ABC		XR			USD	8/3/2010	11/14/11		3.0	35,000,000		
AMGN		MR			USD	3/3/2011	11/2/12		4.0	177,500,000		
Consumer Services		N/A			USD	6/30/2007	6/30/07	-	1.0			
	0	N/A			USD	1/13/2012	4/12/14		6.0			
APOMAN		LOAN_NORE			USD	1/17/2012	4/20/14		6.0			
ILA		XR			USD	11/12/2009	8/31/10		2.0	216,667		30
RMK		XR			USD	11/28/2011	1/26/14		5.0			
RMK		XR			USD	11/28/2011	1/26/14		5.0			
Industrials		B+			USD	5/9/2012	10/25/14		6.0			
#N/A		#N/A			USD	5/9/2012	10/25/14		6.0			
Industrials		B			USD	10/3/2011	10/25/13		5.0	48,751,833		
Utilities		BBB-			USD	1/11/2010	12/9/10		2.0	22,657,001		11
Utilities		BBB-			USD	7/5/2010	9/28/11		3.0	9,900,000		10
Industrials		BB			USD	5/8/2010	6/23/11		3.0	27,381,735		
FORTIS-Assur		MR			USD	8/29/2009	4/29/10		2.0	30,000,000		10
ASCORP		XR			USD	3/2/2012	7/3/14		6.0	22,493,335		
ATTINC		XR			USD	5/20/2010	7/12/11		3.0	410,000,000		
ATO		SENIOR_MODRE			USD	10/30/2008	10/30/08		-	16,666,667		8
ATO		MR			USD	8/21/2010	12/15/11		3.0	33,333,333		9
	0	B			USD	12/18/2011	2/28/14		5.0			
	0	B+			USD	5/13/2011	2/28/13		4.0	12,845,183		
	0	B			USD	12/18/2011	2/28/14		5.0			
AVATEC		LOAN_NORE			USD	8/13/2010	12/1/11		3.0	25,581,395		38
AVATEC		LOAN_NORE			USD	8/13/2010	12/1/11		3.0	22,856,736		38
	0	B			USD	6/13/2010	8/22/11		3.0			
	0	B			USD	6/13/2010	8/22/11		3.0			
	0	B			USD	6/13/2010	8/22/11		3.0			
	0	B			USD	6/13/2010	8/22/11		3.0			
	0	BBB			USD	3/26/2009	3/26/09		1.0			14
	0	BB			USD	1/30/2010	1/10/11		2.0	3,125,000		50
BLL		XR			USD	7/14/2010	10/13/11		3.0	6,797,522		
	0	BB+			GBP	7/14/2010	10/13/11		3.0			
	0	BB+			EUR	7/14/2010	10/13/11		3.0			
	0	BB+			CAD	7/14/2010	10/13/11		3.0			
BOL		SENIOR_MODRE			USD	2/27/2011	10/26/12		4.0	918,713		125
BOL		SENIOR_MODRE			USD	2/27/2011	10/26/12		4.0			
BBY		SENIOR_MODRE			USD	2/5/2011	9/19/12		4.0	88,481,004		
BHMTEC		LOAN_NORE			USD	11/25/2011	1/21/14		5.0	0		
BHMTEC		LOAN_NORE			USD	12/6/2008	12/6/08		-	10,000,000		50
BHMTEC		LOAN_NORE			USD	8/7/2011	7/21/13		5.0	0		
BHMTEC		LOAN_NORE			USD	12/31/2010	7/21/12		4.0	2,607,143		50
Health Care		BBB			USD	12/17/2010	6/29/12		4.0	39,992,495		
BMET		LOAN_NORE			USD	9/15/2011	9/25/13		5.0	19,250,000		38
BMET		LOAN_NORE			USD	9/15/2011	9/25/13		5.0	11,125,000		
BMET		LOAN_NORE			USD	9/15/2011	9/25/13		5.0	11,125,000		
#N/A		#N/A			USD	8/8/2012	3/25/15		7.0			
Financials		A			USD	1/19/2011	8/22/12		4.0	123,200,000		
Financials		A			USD	3/5/2011	11/6/12		4.0	30,328,086		15
HRB-FIIc		MR			USD	10/30/2009	8/10/10		2.0	11,375,000		
HRB-FIIc		MR			USD	10/30/2009	8/10/10		2.0	34,312,500		
LOW		XR			USD	12/17/2010	6/29/12		4.0	48,397,168		
	0			0	USD	7/7/2011	5/31/13		5.0	6,876,422		38
#N/A		#N/A			USD	3/19/2012	7/31/14		6.0	21,250,000		50
	0	B-			USD	2/24/2012	6/21/14		6.0			
	0	NA			USD	11/6/2011	12/21/13		5.0			238
BOST		LOAN_NORE			USD	11/6/2011	12/21/13		5.0	(5)		238
BOST		#N/A			USD	11/6/2011	12/21/13		5.0			
	0	NA			USD	12/31/1950	12/31/50	-	58.0			
	0	NA			USD	12/31/1950	12/31/50	-	58.0			
	0	B+			USD	4/21/2011	1/23/13		4.0	9,442,802		50
	0	B+			USD	11/26/2011	1/23/14		5.0	0		
BPL		MR			USD	1/20/2011	8/24/12		4.0	11,723,601		
	0			0	USD	11/14/2010	5/4/12		4.0	13,210,367		25
Consumer Services		CCC-			USD	10/7/2011	11/1/13		5.0			
	0	XR			USD	6/19/2011	5/1/13		5.0			
Consumer Services		CCC-			USD	1/22/2009	1/22/09		-			
BOCB		#N/A			USD	1/22/2009	1/22/09		-			
Consumer Services		CCC-			USD	1/22/2009	1/22/09		-			
Consumer Services		CCC-			USD	7/26/2010	11/1/11		3.0			
	0	BB-			USD	7/31/2010	11/10/11		3.0			
	0	BB+			USD	5/12/2010	6/30/11		3.0	1,323,093		50
	0	#N/A			USD	5/12/2010	6/30/11		3.0			
BKC		LOAN_NORE			USD	12/18/2010	6/30/12		4.0			

4,748,210		-	281	281	ABCUSDXR		54
		-	281	281	ABCUSDXR		54
		-	281	281	AMGNUSDMR		51
78,043,405	450	450	281	731	Consumer ServicesUSDN/A		#N/A
7,000,000	450	450	281	731	NOT TESTED		NOT TESTED
90,909,091		-	281	281	APOMANUSDLOAN_NORE		265
	13	30	281	311	ILAUSDXR		65
43,233,924	113	113	281	394	RMKUSDXR		#N/A
1,944,083		-	281	281	RMKUSDXR		#N/A
191,537,500	175	175	281	456	IndustrialsUSDB+		498
25,000,000	175	175	281	456	#N/A		#N/A
1,248,167	175	4	281	285	IndustrialsUSDB		547
199,999		11	281	292	UtilitiesUSDBBB-		#N/A
1,100,000		9	281	290	UtilitiesUSDBBB-		#N/A
8,332,551	125	29	281	310	IndustrialsUSDBB		322
	45	10	281	291	FORTIS-AssurUSDMR		116
2,506,665	150	15	281	296	ASCORPUSDXR		#N/A
	15	-	281	281	ATTINCUSDXR		61
	45	8	281	289	ATOUSDSENIOR_MODRE		51
	45	9	281	290	ATOUSDMR		58
9,000,000	450	450	281	731	NOT TESTED		NOT TESTED
279,817	125	3	281	284	NOT TESTED		NOT TESTED
6,712,873	125	125	281	406	NOT TESTED		NOT TESTED
	75	38	281	319	AVATECUSDLOAN_NORE		215
1,561,869	75	40	281	321	AVATECUSDLOAN_NORE		215
51,800	550	550	281	831	NOT TESTED		NOT TESTED
16,920	550	550	281	831	NOT TESTED		NOT TESTED
63,208	550	550	281	831	NOT TESTED		NOT TESTED
9,390	550	550	281	831	NOT TESTED		NOT TESTED
50,000,000		-	281	281	NOT TESTED		NOT TESTED
	150	50	281	331	NOT TESTED		NOT TESTED
8,318,264		-	281	281	BLLUSDXR		113
1,597,954		-	576	576	NOT TESTED		NOT TESTED
6,541,627		-	495	495	NOT TESTED		NOT TESTED
2,466,860		-	335	335	NOT TESTED		NOT TESTED
1,378,069	225	185	281	466	BOLUSDSENIOR_MODRE		380
9,149,194	325	325	281	606	BOLUSDSENIOR_MODRE		380
91,518,996		-	281	281	BBYUSDSENIOR_MODRE		154
28,284,049	1,699	1,699	281	1,980	BHMTECUSDLOAN_NORE		1,510
	625	50	281	331	BHMTECUSDLOAN_NORE		1,510
35,417,579	525	525	281	806	BHMTECUSDLOAN_NORE		1,510
13,035,714	525	446	281	727	BHMTECUSDLOAN_NORE		1,510
7,505		-	281	281	Health CareUSDBBB		101
	175	38	281	319	BMETUSDLOAN_NCRE		285
	275	-	281	281	BMETUSDLOAN_NCRE		285
	175	-	281	281	BMETUSDLOAN_NCRE		285
16,694,327	300	300	281	581	#N/A		#N/A
16,800,000	18	2	281	283	FinancialsUSDA		174
25,671,914		8	281	289	FinancialsUSDA		174
1,125,000		-	281	281	HRB-FIlcUSDMR		121
3,187,500		-	281	281	HRB-FIlcUSDMR		121
1,602,832		-	281	281	LOWUSDXR		67
123,578	150	39	281	320	NOT TESTED		NOT TESTED
	400	50	281	331	#N/A		#N/A
1,000,000	425	425	281	706	NOT TESTED		NOT TESTED
2,984,287	225	225	281	506	NOT TESTED		NOT TESTED
670,300	(13)	- 13	281	268	BOSTUSDLOAN_NORE		#N/A
187,683	(13)	- 13	281	269	#N/A		#N/A
137,006		-	281	281	NOT TESTED		NOT TESTED
43,130		-	281	281	NOT TESTED		NOT TESTED
3,057,198	225	93	281	374	NOT TESTED		NOT TESTED
3,247,105	100	100	281	381	NOT TESTED		NOT TESTED
8,276,399		-	281	281	BPLUSDMR		100
4,289,633	25	25	281	306	NOT TESTED		NOT TESTED
1,764,628	725	725	281	1,006	Consumer ServicesUSDCCC-		#N/A
445,132		-	281	281	0USDXR		#N/A
873,918	725	725	281	1,006	Consumer ServicesUSDCCC-		#N/A
142,224	725	725	281	1,006	#N/A		#N/A
	725	NA	281	NA	Consumer ServicesUSDCCC-		#N/A
	725	NA	281	NA	Consumer ServicesUSDCCC-		#N/A
216,340	450	450	281	731	NOT TESTED		NOT TESTED
551,907	25	43	281	324	NOT TESTED		NOT TESTED
1,903,843	25	25	281	306	NOT TESTED		NOT TESTED
1,985,000	50	50	281	331	BKCUSDLOAN_NORE		110

54	335	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
54	335	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
51	332	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
265	546	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
65	346	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
498	779	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
547	828	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
322	603	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
116	397	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
61	342	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
51	332	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
58	339	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
215	496	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
215	496	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
113	394	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
380	661	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
380	661	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
154	435	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,510	1,791	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,510	1,791	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,510	1,791	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,510	1,791	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
101	382	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
285	566	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
285	566	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
285	566	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
174	455	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
174	455	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
121	402	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
121	402	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
67	348	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
100	381	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
110	391	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
78		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
8,010,000		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
2,281,553		#N/A	#N/A	0
9,088,083		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
282,840		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
810,000		#N/A	#N/A	0
4,223,571		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A

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

[redacted]

1ST LIEN CLAIM	9167	CARUSO	
CLAIM	9296	CARUSO	
HESS CLAIM	9300	CARUSO	
FIRST PRIORITY TERM LOAN	7273	Untested	
CLAIM	7455	CARUSO	
SIEMENS CORP USA	8917	COMPOSITE	
USD 5-YR REVOLVER FACILITY	6158	COMPOSITE	
TERM LOAN	7871	CARUSO	
TERM LOAN	4488	CARUSO	
REVOLVING CREDIT	4490	CARUSO	
5-YR US TERM LOAN	4996	COMPOSITE	
5-YR JAPANESE REVOLVER	5000	COMPOSITE	
5-YR JAPANESE TERM LOAN	5001	COMPOSITE	
REVOLVER	5122	Untested	
TERM LOAN	5124	Untested	
COMMITMENT	7867	CARUSO	
TERM LOAN	9876	#N/A	
5YR- MULTI-CURR CREDIT FAC.	4537	COMPOSITE	
$800 ABL 5YR RC	8607	CARUSO	
TERM LOAN	8627	CARUSO	
US TERM LOAN	7531	CARUSO	
NEW TERM LOAN (2/5/07)	7613	COMPOSITE	
5-YR REVOLVER	7981	COMPOSITE	
5YR REVOLVER	8005	COMPOSITE	
5YR REVOLVER	8006	COMPOSITE	
5-YEAR REVOLVER	6687	COMPOSITE	
REVOLVER	5508	COMPOSITE	
REVOLVER	5850	Untested	
7YR TERM LOAN	5360	CARUSO	
5 YR REVOLVING CREDIT	8736	CARUSO	
LOANS	3930	COMPOSITE	
TERM LOAN	3799	Untested	
CHOCTAW STUB	9756		0
TERM	9122	SCTR	
REVOLVER	6186	CARUSO	
TERM LOAN	6187	CARUSO	
5 YEAR REVOLVER	8398	COMPOSITE	
5 YEAR REVOLVER	6617	COMPOSITE	
5 YEAR REVOLVER	2411	COMPOSITE	
5-YEAR REVOLVING CREDIT FAC.	3801	COMPOSITE	
REVOLVER	2799	COMPOSITE	
REVOLVER	8416	Untested	
REVOLVER	4499	Untested	
TERM LOAN B	7621	CARUSO	
REVOLVER	7622	Untested	
TERM LOAN	9065	COMPOSITE	
REVOLVER	9957	#N/A	
REVOLVER	9720	Untested	
TERM A	9721	Untested	
N983/N984 CLAIM	7412	COMPOSITE	
N594 CLAIM	7456	Untested	
N989 CLAIM	7458	Untested	
BOS CLAIM	7515	CARUSO	
N729 CLAIM	7624	Untested	
N957 CLAIM	7895	Untested	
N958 CLAIM	7896	Untested	
N595 CLAIM	8239	CARUSO	
5 YEAR REVOLVER	9188	CARUSO	
REVOLVER	8606	CARUSO	
TERM LOAN	7951	CARUSO	
DELAYED DRAW TL	7952	COMPOSITE	
5YR REVOLVER	5582	COMPOSITE	
5 YEAR REVOLVER	4558	COMPOSITE	
5-YR MULTICURRENCY REVOLVER	8508	CARUSO	
5-YR TERM LOAN	5098	COMPOSITE	
REVOLVING CREDIT FACILITY	4197	COMPOSITE	
2ND LIEN TER LOAN	7396	CARUSO	
5 YEAR REVOLVER	8276	COMPOSITE	
USD REVOLVER	3547	Untested	
TRANCHE B TERM LOAN	3553	#N/A	
TRANCHE C TERM LOAN	3554	#N/A	
CURR LEV B REVOLVER	4881	Untested	
TRANCHE D TERM LOAN	4908	#N/A	
5 YR REVOLVING CREDIT	9054	COMPOSITE	

		0		#N/A		USD	1/23/2013	12/31/15	7.0			
CPNL				#N/A		USD	8/31/2010	12/31/11	3.0			
CPNL				#N/A		USD	8/31/2010	12/31/11	3.0			
Oil & Gas			BB-			USD	4/4/2009	4/4/09	1.0	(0)		
CALP			LOAN_NORE			USD	1/24/2010	12/31/10	2.0			
CPNL			XR			USD	8/31/2010	12/31/11	3.0			
CPB			MR			USD	7/1/2010	9/21/11	3.0	55,186,068		
CMZZG					0	ARS	3/13/2010	3/22/11	3.0			
CARS			LOAN_NORE			USD	1/14/2010	12/15/10	2.0			
Telecommunications				B		USD	12/15/2009	12/15/09	1.0	1,656,000		
CAPFIN			XR			USD	3/14/2010	3/23/11	3.0			
CAPFIN			XR			USD	3/14/2010	3/23/11	3.0	34,975,264		
CAPFIN			XR			USD	3/14/2010	3/23/11	3.0	380,468		
		0	B+			USD	10/24/2010	3/31/12	8.0	3,400,000		38
		0	B+			USD	5/31/2011	3/31/13	5.0	0		
CAST					0	USD	6/30/2009	6/30/09	1.0	17,594,297		
#N/A				#N/A		USD	3/29/2011	12/15/12	4.0			
CBSCOR			MR			USD	1/23/2010	12/29/10	2.0	32,627,806		
CDWC				#N/A		USD	2/18/2011	10/12/12	4.0	28,281,250		25
CDWC				#N/A		USD	5/1/2012	10/12/14	6.0	(0)		
FUN					0	USD	1/24/2011	8/30/12	4.0			
PXP			XR			USD	2/17/2010	2/9/11	2.0			
CNP			XR			USD	12/17/2010	6/29/12	4.0	10,891,837		
CNP			XR			USD	12/17/2010	6/29/12	4.0	32,047,053		13
CNP			XR			USD	12/17/2010	6/29/12	4.0	20,204,082		
CTL			MR			USD	8/21/2010	12/14/11	3.0	12,906,667		
CVO			XR			USD	12/13/2010	6/21/12	4.0	14,496,053		38
		0	BB			USD	12/10/2009	10/17/10	2.0	3,558,108		38
#N/A				#N/A		USD	6/17/2011	4/28/13	5.0	0		
CHK			SENIOR_NORE			USD	3/3/2011	11/2/12	4.0	31,984,096		
CVX			MR			USD	9/10/2009	5/18/10	2.0	75,000,000		5
		0	NR			USD	11/12/2009	8/31/10	2.0			
		0			0	USD	11/12/2009	8/31/10	2.0			
		0	NR			USD	4/16/2011	1/14/13	4.0			
CINMRK			LOAN_NORE			USD	1/6/2011	8/1/12	4.0	28,486,974		
CINMRK			LOAN_NORE			USD	9/21/2011	10/5/13	5.0	0		
CSCO			MR			USD	1/16/2011	8/17/12	4.0	120,000,000		4
CIT			MR			USD	12/6/11	12/6/11	3.0			
CIT			MR			USD	10/14/08	10/14/08	-	92,500,000		
CIT			MR			USD	4/13/10	4/13/10	2.0			
CIT			MR			USD	4/14/09	4/14/09	1.0			
		0	NA			USD	1/15/2011	8/16/12	4.0	3,619,000		
		0	NA			USD	4/20/2010	5/24/11	3.0	8,300,000		50
CLE				#N/A		USD	2/10/2012	5/29/14	6.0			
		0			0	USD	7/6/2011	5/29/13	5.0	29,716,170		
CLP-RealtyLP			MR			USD	10/2/2008	10/2/08	-			
#N/A				#N/A		USD	6/13/2010	8/21/11	3.0	25,113,009		25
		0			0	USD	6/26/2011	5/13/13	5.0	5,330,756		
		0			0	USD	6/26/2011	5/13/13	5.0			
COMAIR			XR			USD	1/24/2010	12/31/10	2.0			
		0			0	USD	1/24/2010	12/31/10	2.0			
		0			0	USD	1/24/2010	12/31/10	2.0			
COMAIR			LOAN_NORE			USD	1/24/2010	12/31/10	2.0			
		0	N/A			USD	1/24/2010	12/31/10	2.0			
		0			0	USD	1/24/2010	12/31/10	2.0			
		0			0	USD	1/24/2010	12/31/10	2.0			
		0		#N/A		USD	1/24/2010	12/31/10	2.0			
CMCSA			SENIOR			USD	4/25/2011	1/30/13	4.0	189,745,069		8
EXC			SENIOR			USD	2/21/2010	2/16/11	2.0	16,501,451		
CYH					0	USD	3/15/2012	7/25/14	6.0	(0)		
COMMHS			XR			USD	1/23/2009	1/23/09	-	1,677,344		100
ED			MR			USD	12/13/2010	6/22/12	4.0	71,848,375		
CAG			MR			USD	8/22/2010	12/16/11	3.0			
COP			SENIOR_MODRE			USD	2/2/2011	9/14/12	4.0	88,995,168		
COP			MR			USD	3/21/2010	4/4/11	3.0			
CNC			XR			USD	6/22/2009	6/22/09	1.0	5,000,000		50
CONCON			A			USD	4/23/2012	9/28/14	6.0	0		
CEG			MR			USD	1/6/2011	7/31/12	4.0	13,805,968		
		0	B+			USD	1/19/2010	12/23/10	2.0	1,864,350		
#N/A				#N/A		USD	8/26/2010	12/23/11	3.0			
#N/A				#N/A		USD	8/26/2010	12/23/11	3.0			
		0	B			USD	1/19/2010	12/23/10	2.0	3,000,000		50
#N/A				#N/A		USD	8/26/2010	12/23/11	3.0			
PZN			XR			USD	4/1/2011	12/21/12	4.0	15,006,498		

33,638,129		-	281	281	#N/A	#N/A
65,000,000		-	281	281	#N/A	#N/A
11,390,487		-	281	281	#N/A	#N/A
8,929,496		-	281	281	NOT TESTED	NOT TESTED
1,906,596		-	281	281	CALPUSDLOAN_NORE	#N/A
6,165,586		-	281	281	CPNLUSDXR	#N/A
1,313,932		-	281	281	CPBUSDMR	23
5,897,100		-	#N/A	#N/A	CMZZGARS0	#N/A
932,446		-	281	281	CARSUSDLOAN_NORE	320
344,000	175	30	281	311	TelecommunicationsUSDB	#N/A
15,000,000		-	281	281	CAPFINUSDXR	1,488
15,024,736		-	281	281	CAPFINUSDXR	1,488
24,619,532	68	66	281	347	CAPFINUSDXR	1,488
	75	38	281	319	NOT TESTED	NOT TESTED
712,711	125	125	281	406	NOT TESTED	NOT TESTED
32,405,703	500	324	281	605	CASTUSD0	#N/A
2,766,724	625	625	281	906	#N/A	#N/A
2,372,194	35	2	281	283	CBSCORUSDMR	141
21,718,750	25	25	281	306	#N/A	#N/A
70,500,000	200	200	281	481	#N/A	#N/A
1,809,353	150	150	281	431	FUNUSD0	#N/A
2,000,000	100	100	281	381	PXPUSDXR	125
128,571		-	281	281	CNPUSDXR	109
12,034,580		9	281	290	CNPUSDXR	109
14,693,878		-	281	281	CNPUSDXR	109
9,093,333		-	281	281	CTLUSDMR	161
13,003,947	75	55	281	336	CVOUSDXR	385
1,441,892	100	56	281	337	NOT TESTED	NOT TESTED
22,310,354	100	100	281	381	#N/A	#N/A
43,015,904		-	281	281	CHKUSDSENIOR_NORE	185
	20	5	281	286	CVXUSDMR	31
22,627,918	125	125	281	406	NOT TESTED	NOT TESTED
13,442,039		-	281	281	0USD0	CHECK
14,250,000		-	281	281	0USDNR	#N/A
13,026	175	0	281	281	CINMRKUSDLOAN_NORE	330
1,466,086	75	75	281	356	CINMRKUSDLOAN_NORE	355
		4	281	285	CSCOUSDMR	49
47,500,000		-	281	281	CITUSDMR	942
		-	281	281	CITUSDMR	1,117
55,000,000		-	281	281	CITUSDMR	1,028
65,000,000		-	281	281	CITUSDMR	1,119
10,381,000		-	281	281	NOT TESTED	NOT TESTED
16,700,000	50	50	281	331	NOT TESTED	NOT TESTED
1,352,479	275	275	281	556	#N/A	#N/A
3,283,830	125	12	281	293	NOT TESTED	NOT TESTED
100,000,000		-	281	281	CLP-RealtyLPUSDMR	129
24,886,991	100	62	281	343	#N/A	#N/A
669,244	150	17	281	298	NOT TESTED	NOT TESTED
3,950,000	150	150	281	431	NOT TESTED	NOT TESTED
14,000,000		-	281	281	COMAIRUSDXR	#N/A
7,000,000		-	281	281	NOT TESTED	NOT TESTED
4,000,000		-	281	281	NOT TESTED	NOT TESTED
7,705,658		-	281	281	COMAIRUSDLOAN_NORE	#N/A
6,865,238		-	281	281	NOT TESTED	NOT TESTED
6,684,682		-	281	281	NOT TESTED	NOT TESTED
6,684,682		-	281	281	NOT TESTED	NOT TESTED
7,000,000		-	281	281	#N/A	#N/A
10,254,931		8	281	289	CMCSAUSDSENIOR	114
31,498,549		-	281	281	EXCUSDSENIOR	83
52,283,106	125	125	281	406	CYHUSD0	#N/A
	125	100	281	381	COMMHSUSDXR	141
3,151,625		-	281	281	EDUSDMR	57
	27	NA	281	NA	CAGUSDMR	40
1,004,832		-	281	281	COPUSDSENIOR_MODRE	37
9,250,000		-	281	281	COPUSDMR	45
	225	50	281	331	CNCUSDXR	0
13,000,000	550	550	281	831	CONCONUSDA	#N/A
96,194,032	36	31	281	312	CEGUSDMR	165
635,650	250	64	281	345	NOT TESTED	NOT TESTED
594,732	200	200	281	481	#N/A	#N/A
1,691,145	200	200	281	481	#N/A	#N/A
4,500,000	250	170	281	451	NOT TESTED	NOT TESTED
2,714,123	200	200	281	481	#N/A	#N/A
9,993,502		-	281	281	PZNUSDXR	250

#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
23	304	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
320	601	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,488	1,769	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,488	1,769	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,488	1,769	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
141	422	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
125	406	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
109	390	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
109	390	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
109	390	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
161	442	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
385	666	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
185	466	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
31	312	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
330	611	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
355	636	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
49	330	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
942	1,223	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,117	1,398	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,028	1,309	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,119	1,400	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
129	410	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
114	395	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
83	364	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
141	422	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
57	338	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
40	321	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
37	318	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
45	326	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
0	281	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
165	446	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
250	531	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A		0
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A		0
#N/A	#N/A		0
876,499	#N/A		0
#N/A	#N/A		0
9,900,135	#N/A		0
32,250,064	#N/A		0
16,500,068	#N/A		0
2,992,000	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
24,612,681	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
25,935,091	#N/A		0
4,132,820	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#VALUE!	#N/A		0
99,250,197	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A	#VALUE!	
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
#N/A	#N/A		0
2,350,094	#N/A		0
541,297	#N/A		0
1,568,628	#N/A		0
7,050,094	#N/A		0
2,469,943	#N/A		0
14,400,000	#N/A		0

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

CARLYLE LOAN INVESTMENT LTD. (10/05)

CARLYLE LOAN INVESTMENT LTD. (10/05)

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

[redacted]

6YR REVOLVER	6921	CARUSO	
5 YEAR REVOLVER	8101	COMPOSITE	
5-YR REVOLVER	7074	SCTR	
5 YEAR REVOLVING CREDIT	5765	COMPOSITE	
5 YR MULTI CCY REVOLVER	5766	COMPOSITE	
5 YEAR REVOLVING CREDIT	5767	COMPOSITE	
TRANCHE B	8975	COMPOSITE	
TERM LOAN	9392	COMPOSITE	
$410MM U.S. RCF WT. L/CS	4458	Untested	
$350 MULTI-CURRENCY EURO RCF	4459	Untested	
286.5M TERM B EURO	4503	Untested	
364 DAY REVOLVER	6845	COMPOSITE	
LIQUIDATING TRUST	5209	Untested	
INCREMENTAL TERM LOAN	5087	COMPOSITE	
5-YEAR REVOLVER	3214	CARUSO	
5YR REVOLVER	7004	CARUSO	
5YR REVOVLER	5402	COMPOSITE	
TERM LOAN B1	9249	CARUSO	
TERM LOAN B2	9250	CARUSO	
TERM LOAN	8298	CARUSO	
CLAIM 3984	6319	Untested	
AFFINIA	8897	COMPOSITE	
PERMO CLAIM	9164	CARUSO	
5 YEAR ABL REVOLVER	9190	CARUSO	
5YR RCF	5339	COMPOSITE	
MULTI REVOLVER	8538	CARUSO	
COMMITMENT	7615	CARUSO	
TERM LOAN A2	7939	COMPOSITE	
5YR-REVOLVER	7940	COMPOSITE	
TERM LOAN A3	7963	COMPOSITE	
REVOLVER	5343	Untested	
ADDITIONAL TERM B-2	5380	CARUSO	
TERM LOAN	7355	Untested	
INITIAL TRANCHE C	9706	#N/A	
SUBSEQUENT TRANCHE C	9713	#N/A	
TRADE CLAIM	9750	CARUSO	
5 YEAR REVOLVER	7511	SCTR	
CREDIT-LINKED DEPOSIT	7512	COMPOSITE	
TERM LOAN	7507	COMPOSITE	
N184 CLAIM	6534	Untested	
TERM LOAN	8948	CARUSO	
USD TRANCHE	5534	COMPOSITE	
MULTI-CURRENCY TRANCHE	5701	COMPOSITE	
TERM A	9022	COMPOSITE	
TERM B	9941	#N/A	
5 YEAR REVOLVER	7277	Untested	
MULTI CURRENCY REVOLVER	7802	CARUSO	
TRANCHE B-1 TERM LOAN	7902	CARUSO	
5YR-RCF	4970	COMPOSITE	
REVOLVER	9911	#N/A	
TERM LOAN B	7126	#N/A	
REVOLVER (WELLS FARGO AGENT)	7599	Untested	
TERM B	7601	Untested	
TERM LOAN	7607	Untested	
5-YR REVOLVER	7982	COMPOSITE	
4-YR REVOLVER	6727	Untested	
REVOLVER	8125	COMPOSITE	
TERM	8126	COMPOSITE	
5 YR REVOLVER	7267	CARUSO	
TERM LC FACILITY	7268	CARUSO	
TRANCHE B TERM	7295	CARUSO	
REVOLVER	8947	COMPOSITE	
5 YEAR REVOLVER	8282	SCTR	
UK TERM LOAN	7641	Untested	
TERM LOAN	7643	CARUSO	
5YR REVOLVER	7042	COMPOSITE	
6 YEAR REVOLVING CREDIT	5418	COMPOSITE	
TERM LOAN	8679		0
REVOLVER	5877	COMPOSITE	
5YR REVOLVER	8832	CARUSO	
5YR UNSECURED REVOLVER	5377	COMPOSITE	
TL- NEW ISSUE	7519	Untested	
REVOLVER	2733	COMPOSITE	
5-YEAR REVOLVER	7326	COMPOSITE	

CVGYQ			LOAN_NORE		USD	5/1/2011	2/9/13		4.0	20,333,333		38
CVH			MR		USD	12/25/2010	7/11/12		4.0	55,717,477		
Health Care			BBB		USD	11/8/2010	4/25/12		4.0	75,000,000		
COX-CommInc			MR		USD	5/28/2010	7/26/11		3.0	127,259,449		
COX			MR		USD	5/28/2010	7/26/11		3.0	16,075,576		
CXR			MR		USD	5/28/2010	7/26/11		3.0	2,822,368		
CASA			TBD		ARS	12/11/2009	12/11/09		1.0			
crimi			XR		USD	11/16/2010	5/8/12		4.0			
		0	BB		USD	4/15/2010	5/15/11		3.0	12,013,941		38
		0	BB-		USD	4/15/2010	5/15/11		3.0	11,947,635		38
		0	BB-		EUR	3/11/2011	11/15/12		4.0			
CCI			XR		USD	1/6/2009	1/6/09		-	5,400,000		
		0	NA		USD	1/23/2013	12/31/15		7.0			
CVC				#N/A	USD	10/3/2010	2/24/12		3.0			
CSGS			LOAN_NORE		USD	9/21/2009	9/21/09		1.0	10,448,884		38
CVS			SENIOR_NORE		USD	10/13/2010	3/12/12		4.0	110,000,000		
CVSCRM			MR		USD	4/13/2010	5/12/11		3.0	107,000,000		
DAEAVI				#N/A	USD	4/22/2012	9/27/14		6.0			
DAEAVI				#N/A	USD	4/22/2012	9/27/14		6.0			
CFCGT				#N/A	USD	1/7/2011	8/3/12		4.0			
		0	NA		USD	6/10/2013	8/17/16		8.0			
DCN			XR		USD	12/31/2008	12/31/08		-	12,700,000		
		0		#N/A	USD	1/24/2010	12/31/10		2.0			
		0		#N/A	USD	4/26/2011	1/31/13		4.0	46,914,594		38
DHR			MR		USD	11/8/2010	4/25/12		4.0	45,000,000		
DRI			SENIOR_NORE		USD	2/5/2011	9/20/12		4.0	33,840,355		
DHA			LOAN_NORE		USD	3/31/2009	3/31/09		1.0			50
DCPM			XR		USD	12/13/2010	6/21/12		4.0			5
DCPM			XR		USD	12/13/2010	6/21/12		4.0	11,908,795		
DCPM			XR		USD	12/13/2010	6/21/12		4.0			15
		0	BB		USD	2/16/2010	2/8/11		2.0	1,163,933		
MHM			LOAN_NORE		USD	9/23/2010	2/8/12		3.0	2,551		
		0		#N/A	USD	3/30/2009	3/30/09		1.0			
	#N/A			#N/A	USD	12/31/2008	12/31/08		-	0		
	#N/A			#N/A	USD	12/31/2008	12/31/08		-			
DPH			LOAN_NORE		USD	12/31/1930	12/31/30	-	78.0			
Industrials			BB-		USD	11/11/2010	4/30/12		4.0			50
DAL			XR		USD	11/11/2010	4/30/12		4.0	0		
DAL			XR		USD	1/23/2012	4/30/14		6.0			
		0	B+		USD	8/3/2013	11/15/16		8.0			
DDR				#N/A	USD	2/23/2010	2/20/11		2.0			
DDR			MR		USD	10/5/2009	6/29/10		2.0	5,256,856		
DDR			MR		USD	10/5/2009	6/29/10		2.0	2,481,245		
DPPC			XR		USD	6/19/2010	8/31/11		3.0			
	#N/A			#N/A	USD	6/19/2010	8/31/11		3.0	60,512,500		
		0	NA		USD	10/20/2010	3/23/12		4.0	7,800,000		75
AXP			SENIOR		USD	11/15/2010	5/6/12		4.0	55,000,000		10
DG				#N/A	USD	3/4/2012	7/6/14		6.0			
D			MR		USD	2/28/2010	2/28/11		3.0	54,083,889		
	#N/A			#N/A	USD	7/28/2009	7/28/09		1.0	33,000,000		10
	#N/A			#N/A	USD	10/10/2010	3/7/12		4.0			
		0	B		USD	6/21/2011	5/4/13		5.0	19,216,086		50
		0	B		USD	1/26/2012	5/4/14		6.0	1		
		0	B		USD	9/1/2012	5/4/15		7.0			
DUKECO			MR		USD	12/17/2010	6/28/12		4.0	60,455,334		
		0	NR		USD	2/14/2010	2/5/11		2.0	2,157,333		
DUPONT			XR		USD	10/28/2009	8/7/10		2.0	15,800,000		
DUPONT			XR		USD	6/4/2010	8/7/11		3.0			
DYN			SENIOR_NORE		USD	10/26/2010	4/2/12		4.0	58,705,652		38
DYN			LOAN_NORE		USD	6/2/2011	4/2/13		5.0			
SVR			LOAN_NORE		USD	6/2/2011	4/2/13		5.0			
EROC			XR		USD	3/28/2011	12/13/12		4.0	9,100,382		30
Technology			A		USD	3/6/2011	11/7/12		4.0	160,000,000		4
		0		0	USD	1/30/2012	5/11/14		6.0	0		
EDGNM			LOAN_NORE		USD	9/5/2012	5/11/15		7.0			
EIX			XR		USD	5/11/2011	2/25/13		4.0	73,750,000		
EIX-EdMisEnergy			XR		USD	12/9/2010	6/15/12		4.0	30,848,012		38
		0		0	USD	12/9/2011	2/13/14		5.0	10,380		
EP			XR		USD	3/11/2011	11/16/12		4.0	35,103,866		25
ELPSO				#N/A	USD	3/14/2011	11/21/12		4.0	14,883,333		
EMBRQ			MR		USD	4/12/2010	5/10/11		3.0			
		0		0	ARS	6/12/2012	12/20/14		6.0			
ENB			MR		USD	3/1/2010	3/1/11		2.0	40,000,000		
EEP			MR		USD	6/3/2011	4/4/13		5.0	62,941,598		

			38	281	319	CVGYQUSDLOAN_NORE	205
24,282,523			-	281	281	CVHUSDMR	166
			-	281	281	Health CareUSDBBB	101
40,597,694			-	281	281	COX-CommIncUSDMR	58
78,924,424			-	281	281	COXUSDMR	59
5,861,842			-	281	281	CXRUSDMR	70
6,000,000	855		855	#N/A	#N/A	CASAARSTBD	#N/A
11,000,000	425		425	281	706	crimiUSDXR	#N/A
4,986,059	50		41	281	322	NOT TESTED	NOT TESTED
13,302,365	25		31	281	312	NOT TESTED	NOT TESTED
6,860,000	75		75	495	570	NOT TESTED	NOT TESTED
9,600,000	63		40	281	321	CCIUSDXR	18
2,794,525			-	281	281	NOT TESTED	NOT TESTED
1,000,000	175		175	281	456	#N/A	#N/A
51,116	175		38	281	319	CSGSUSDLOAN_NORE	69
	27		-	281	281	CVSUSDSENIOR_NORE	56
	19		-	281	281	CVSCRMUSDMR	44
4,348,815	275		275	281	556	#N/A	#N/A
4,305,611	375		375	281	656	#N/A	#N/A
2,097,024	400		400	281	681	#N/A	#N/A
616,272			-	281	281	NOT TESTED	NOT TESTED
			-	281	281	DCNUSDXR	#N/A
1,300,000			-	281	281	#N/A	#N/A
17,252,073	100		54	281	335	#N/A	#N/A
	15		-	281	281	DHRUSDMR	37
16,159,645			-	281	281	DRIUSDSENIOR_NORE	140
15,000,000	700		700	281	981	DHAUSDLOAN_NORE	#N/A
4,282,353			-	281	281	DCPMUSDXR	93
26,632,381			-	281	281	DCPMUSDXR	93
9,176,471			-	281	281	DCPMUSDXR	93
836,067	50		21	281	302	NOT TESTED	NOT TESTED
997,449	50		50	281	331	MHMUSDLOAN_NORE	500
16,442,308	250		250	281	531	NOT TESTED	NOT TESTED
	525		-	281	281	#N/A	#N/A
	525		NA	281	NA	#N/A	#N/A
3,750,000			-	281	281	DPHUSDLOAN_NORE	#VALUE!
85,700,000	100		100	281	381	IndustrialsUSDBB-	395
520,000	100		100	281	381	DALUSDXR	1,464
8,046,337	225		225	281	506	DALUSDXR	1,427
5,000,000			-	281	281	NOT TESTED	NOT TESTED
10,000,000	(13)	-	13	281	269	#N/A	#N/A
8,460,421	(13)	-	8	281	273	DDRUSDMR	402
3,801,478	(13)	-	8	281	273	DDRUSDMR	402
75,000,000	550		550	281	831	DPPCUSDXR	#N/A
14,487,500	900		174	281	455	#N/A	#N/A
2,200,000			59	281	340	NOT TESTED	NOT TESTED
	45		10	281	291	AXPUSDSENIOR	200
48,262,500	175		175	281	456	#N/A	#N/A
8,916,111	29		4	281	285	DUSDMR	40
			10	281	291	#N/A	#N/A
	138		NA	281	NA	#N/A	#N/A
15,283,914	250		139	281	420	NOT TESTED	NOT TESTED
6,529,174	225		225	281	506	NOT TESTED	NOT TESTED
1,425,000	475		475	281	756	NOT TESTED	NOT TESTED
2,817,393			-	281	281	DUKECOUSDMR	47
5,842,667			-	281	281	NOT TESTED	NOT TESTED
11,700,000			-	281	281	DUPONTUSDXR	#N/A
20,000,000			-	281	281	DUPONTUSDXR	#N/A
11,294,348	150		56	281	337	DYNUSDSENIOR_NORE	395
2,000,000	50		50	281	331	DYNUSDLOAN_NORE	289
	50		NA	281	NA	SVRUSDLOAN_NORE	#N/A
15,899,618	75		59	281	340	EROCUSDXR	#N/A
			4	281	285	TechnologyUSDA	50
12,053,287	175		175	281	456	NOT TESTED	NOT TESTED
7,250,000	525		525	281	806	EDGNMUSDLOAN_NORE	#N/A
	36		-	281	281	EIXUSDXR	96
5,401,988	175		58	281	339	EIX-EdMisEnergyUSDXR	296
3,989,620	175		175	281	456	0USD0	CHECK
14,896,134	25		25	281	306	EPUSDXR	175
32,616,667			-	281	281	#N/A	#N/A
			NA	281	NA	EMBRQUSDMR	247
32,035,638	800		800	#N/A	#N/A	NOT TESTED	NOT TESTED
			-	281	281	ENBUSDMR	87
19,558,402			-	281	281	EEPUSDMR	137

205	486	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
166	447	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
101	382	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
58	339	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
59	340	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
70	351	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
18	299	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
69	350	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
56	337	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
44	325	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
37	318	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
140	421	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
93	374	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
93	374	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
93	374	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
500	781	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#VALUE!	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
395	676	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,464	1,745	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,427	1,708	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
402	683	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
402	683	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
200	481	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
40	321	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
47	328	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
395	676	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
289	570	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
50	331	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
96	377	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
296	577	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
175	456	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
247	528	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
87	368	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
137	418	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

18,300,091	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
165,759,028	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
14,700,094	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
4,000,000	#N/A	#N/A	0
#N/A	#N/A	#N/A	#VALUE!
#N/A	#N/A	#N/A	#VALUE!
#N/A	#N/A	#N/A	#VALUE!
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
990,098	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	#VALUE!
#VALUE!	#N/A	#N/A	0
2,125,000	#N/A	#N/A	0
1,128,826	#N/A	#N/A	0
#N/A	#N/A	#N/A	#VALUE!
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
32,884,500	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
47,562,689	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0

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

[redacted]

5 YEAR REVOLVER	7812	CARUSO	
L/C FACILITY	4243	Untested	
364 DAY REVOLVER	745	Untested	
LETTER OF CREDIT FACILITY	746	Untested	
364 ABN AMRO CLAIM	4938	CARUSO	
LT ABN AMOR CLAIM	4939	Untested	
TRADE CLAIM #6432	3013	Untested	
TRADE CLAIM 06431	4309	Untested	
TRADE CLAIM # 185	4496	Untested	
CLASS 4 CLAIM	4520	Untested	
TRADE CLAIM #99164	4874	Untested	
TRADE CLAIM #99165	4875	Untested	
TRADE CLAIM #99166	4876	Untested	
TRADE CLAIM #99167	4877	Untested	
ENRON ALLOWED CLAIM 11189	5501	Untested	
TRADE CLAIM 12704	5843	CARUSO	
TRADE CLAIM 12707	5844	CARUSO	
TRADE CLAIM 9001	5845	Untested	
CLM 6216	5868	Untested	
CL 4 W/O S	5995	Untested	
RBS SWAP	6275	Untested	
CL 4 W/O S-POST	6435	Untested	
CLS 4 CITI	7032	Untested	
CLAIM 185	7438	Untested	
4 W/S POST	7474	CARUSO	
185 POST	7695	CARUSO	
RBS POST	8061	CARUSO	
CLASS 4 WHITE RIDGE	8520	CARUSO	
CLM 185 W/S	9375	COMPOSITE	
CLASS 5	9445	COMPOSITE	
HAWAII TRUST CLAIM	9704		0
8.5-YR 3RD LIEN PIK TERM LOAN	7420	CARUSO	
TERM LOAN	7411	SCTR	
5-YR REVOLVER	8213	CARUSO	
3 YEAR REVOLVER	8325	CARUSO	
TERM A-1	8327	CARUSO	
REVOLVER	8805	CARUSO	
INITIAL TERM LOAN	4063	CARUSO	
REVOLVER	4064	CARUSO	
5-YEAR REVOLVER	3951	COMPOSITE	
REVOLVER	8421	SCTR	
TERM LOAN A-1	8422	SCTR	
5-YEAR REVOLVER	6434	COMPOSITE	
5YR US DOLLAR	6885	COMPOSITE	
MULTI-CURR REVOLVER	7072	COMPOSITE	
TERM LOAN	8616	CARUSO	
5 YEAR REVOLVER	6409	COMPOSITE	
5 YEAR REVOLVER	6408	COMPOSITE	
REVOLVER	9860	#N/A	
REVOLVER	6325	CARUSO	
US TRANCHE	8311	CARUSO	
TERM LOAN	8314	CARUSO	
TERM LOAN B	9433	LCDS	
TERM LOAN A	9434	COMPOSITE	
DELAYED DRAW TERM LOAN	9435	COMPOSITE	
REVOLVER	9436	COMPOSITE	
364 DAY LIQUIDITY FACILITY	2162	Untested	
5 YEAR LIQUIDITY FACILITY	2163	Untested	
5 YEAR REVOLVER	3835	Untested	
364-DAY REVOLVER	9314	CARUSO	
MULTICCY REVOLVER	6605	Untested	
TERM LOAN	6606	Untested	
REVOLVER	7535	SCTR	
TERM LOAN A	7536	CARUSO	
DELAYED DRAW TERM LOAN	7537	SCTR	
TERM LOAN B	7616	CARUSO	
SR. CASH PAY BRIDGE	8558	CARUSO	
MULTI-CURR REVOLVER	8546	CARUSO	
B-1 TRANCHE USD	8547	CARUSO	
B-2 TRANCHE USD	8548	CARUSO	
B-3 TRANCHE	8550	CARUSO	
DELAYED DRAW TL	8556	CARUSO	
5YR UNSECURED REVOLVER	5994	COMPOSITE	
TRANCHE A	8713		0

EXGC			0	USD	4/29/2010	6/8/11		3.0	14,548,913			
	0	NR		USD	8/31/2013	12/31/16		8.0				
	0	NA		USD	9/7/2009	5/13/10		2.0				
	0	NA		USD	9/7/2009	5/13/10		2.0	(0)			
ENRNQ			#N/A	USD	2/15/2008	2/15/08	-	1.0				
	0	NA		USD	2/15/2008	2/15/08	-	1.0				
	0	NA		USD	6/24/2015	1/9/20		11.0				
	0	NA		USD	6/24/2015	1/9/20		11.0				
	0	NA		USD	8/31/2013	12/31/16		8.0				
	0	NR		USD	8/7/2013	11/21/16		8.0				
	0	NA		USD	4/14/2010	5/14/11		3.0				
	0	NA		USD	4/14/2010	5/14/11		3.0				
	0	NA		USD	4/14/2010	5/14/11		3.0				
	0	NA		USD	4/14/2010	5/14/11		3.0				
	0	NA		USD	1/23/2013	12/31/15		7.0				
ENRNQ			#N/A	USD	12/29/2010	7/18/12		4.0				
	0		#N/A	USD	12/28/2013	7/18/17		9.0				
	0	NA		USD	12/29/2010	7/18/12		4.0				
	0	NA		USD	12/29/2010	7/18/12		4.0				
	0	NA		USD	1/15/2011	8/15/12		4.0				
	0	NA		GBP	7/8/2013	10/2/16		8.0				
	0	NA		USD	7/22/2013	10/25/16		8.0				
	0	NA		USD	2/15/2010	2/15/10		1.0				
Utilities		N/A		USD	1/24/2010	12/31/10		2.0				
ENRNQ			0	USD	1/24/2010	12/31/10		2.0				
ENRNQ		LOAN_NORE		USD	1/24/2010	12/31/10		2.0				
ENRNQ			#N/A	GBP	7/8/2013	10/2/16		8.0				
ENRNQ			#N/A	USD	1/31/2011	9/12/12		4.0				
ECRC		XR		USD	8/31/2013	12/31/16		8.0				
ECRC		XR		USD	8/31/2013	12/31/16		8.0				
	0		0	USD	1/25/2016	12/31/20		12.0				
ENTEGP			0	USD	12/11/2012	10/19/15		7.0				
Utilities		B+		USD	1/17/2012	4/19/14		6.0				
ETR		SENIOR_MODRE		USD	1/7/2011	8/2/12		4.0	8,303,119			
EPE		LOAN_NORE		USD	1/20/2011	8/24/12		4.0	9,230,769			
EPE		LOAN_NORE		USD	1/20/2011	8/24/12		4.0				
EPD		SENIOR_MODRE		USD	3/13/2011	11/19/12		4.0	19,071,429			
ENVSOL		LOAN_NORE		USD	12/22/2010	7/7/12		4.0	469			
ENVSOL		LOAN_NORE		USD	5/17/2010	7/7/11		3.0	4,890,991			
EOG		MR		USD	12/17/2010	6/28/12		4.0	30,000,000			
Oil & Gas		BB-		USD	1/20/2011	8/24/12		4.0	7,885,714			
Oil & Gas			0	USD	1/20/2011	8/24/12		4.0				
EQT		MR		USD	7/22/2010	10/26/11		3.0	93,329,072			
EQR-ERPOperLP		MR		USD	10/5/2010	2/28/12		3.0	49,487,898			
EQR-ERPOperLP		MR		USD	10/5/2010	2/28/12		3.0	20,000,000			
EQR		SENIOR_NORE		USD	12/2/2009	10/4/10		2.0				
EXC		MR		USD	2/27/2011	10/26/12		4.0	42,946,669			
EXC-ExelonGen		MR		USD	2/27/2011	10/26/12		4.0	164,508,413			
#N/A			#N/A	USD	8/1/2011	7/11/13		5.0	8,126,667	50		
EXEACN		LOAN_NORE		USD	10/16/2009	10/16/09		1.0	6,388,695	50		
EXH		LOAN_NORE		USD	1/18/2011	8/20/12		4.0	3,850,221			
EXH		LOAN_NORE		USD	8/25/2011	8/20/13		5.0				
MJDCOM		XR		USD	8/11/2012	3/31/15		7.0	(0)			
MJDCOM		XR		USD	1/5/2012	3/31/14		6.0				
MJDCOM		XR		USD	8/11/2012	3/31/15		7.0	32,400,000	75		
MJDCOM		XR		USD	1/5/2012	3/31/14		6.0	54,835,913	38		
	0	NR		USD	6/29/2009	6/29/09		1.0	123,600,000			
	0	NR		USD	12/17/2010	6/29/12		4.0	114,400,000			
	0		#N/A	USD	8/25/2009	4/22/10		2.0	11,771,770			
FMR			#N/A	USD	2/28/2009	2/28/09		-	155,000,000	4		
	0	BB		USD	9/11/2010	1/18/12		3.0	4,739,796			
	0	BB		USD	9/11/2010	1/18/12		3.0				
Financials		BBB		USD	11/17/2010	5/10/12		4.0	18,019,817	25		
FIG		LOAN_NORE		USD	11/17/2010	5/10/12		4.0				
Financials		BBB		USD	11/17/2010	5/10/12		4.0	(0)	25		
VLO		SENIOR		USD	11/17/2010	5/10/12		4.0				
FDCBRD			#N/A	USD	11/26/2012	9/24/15		7.0				
FDC		SENIOR		USD	9/15/2011	9/24/13		5.0	227,632,959	50		
FDC		SENIOR		USD	4/21/2012	9/24/14		6.0	(0)			
FDC		SENIOR		USD	4/21/2012	9/24/14		6.0				
FDC		SENIOR		USD	4/21/2012	9/24/14		6.0	0			
FDC		SENIOR		USD	4/21/2012	9/24/14		6.0	16,770,830	75		
FE		MR		USD	1/20/2011	8/24/12		4.0	15,452,224			
	0		0	USD	4/25/2012	10/1/14		6.0				

9,907,609	125	51	281	332	EXGCUSD0		#N/A
5,695,457	0	0	281	281	NOT TESTED		NOT TESTED
3,888,889		-	281	281	NOT TESTED		NOT TESTED
8,304,626		-	281	281	NOT TESTED		NOT TESTED
8,083,709	100	100	281	381		#N/A	#N/A
1,916,892	100	100	281	381	NOT TESTED		NOT TESTED
16,333,270		-	281	281	NOT TESTED		NOT TESTED
10,000,000	0	0	281	281	NOT TESTED		NOT TESTED
50,000,000		-	281	281	NOT TESTED		NOT TESTED
10,386,260		-	281	281	NOT TESTED		NOT TESTED
11,475,440		-	281	281	NOT TESTED		NOT TESTED
5,865,000		-	281	281	NOT TESTED		NOT TESTED
1,288,000		-	281	281	NOT TESTED		NOT TESTED
4,307,383		-	281	281	NOT TESTED		NOT TESTED
7,000,000		-	281	281	NOT TESTED		NOT TESTED
6,000,000		-	281	281		#N/A	#N/A
4,000,000		-	281	281		#N/A	#N/A
1,347,583		-	281	281	NOT TESTED		NOT TESTED
723,843		-	281	281	NOT TESTED		NOT TESTED
22,000,000		-	281	281	NOT TESTED		NOT TESTED
10,000,000		-	576	576	NOT TESTED		NOT TESTED
10,677,000		-	281	281	NOT TESTED		NOT TESTED
11,129,501		-	281	281	NOT TESTED		NOT TESTED
2,351,792		-	281	281	NOT TESTED		NOT TESTED
55,607,893		-	281	281	ENRNQUSD0		#N/A
12,602,455		-	281	281	ENRNQUSDLOAN_NORE		#N/A
12,500,000		-	576	576		#N/A	#N/A
32,000,000		-	281	281		#N/A	#N/A
24,145,000		-	281	281	ECRCUSDXR		0
50,000,000		-	281	281	ECRCUSDXR		0
		NA	281	NA	0USD0		CHECK
9,195,954	600	600	281	881	ENTEGPUSD0		#N/A
8,026,850	250	250	281	531	UtilitiesUSDB+		397
41,258,950	5	4	281	285	ETRUSDSENIOR_MODRE		193
9,230,769	138	69	281	350	EPEUSDLOAN_NORE		150
11,538,462	25	25	281	306	EPEUSDLOAN_NORE		150
25,428,571	60	34	281	315	EPDUSDSENIOR_MODRE		100
3,602,522	725	725	281	1,006	ENVSOLUSDLOAN_NORE		1,140
1,984,009	625	180	281	461	ENVSOLUSDLOAN_NORE		1,100
		-	281	281	EOGUSDMR		57
9,257,143		-	281	281	Oil & GasUSDBB-		266
62,857,143		-	281	281	Oil & GasUSD0		#N/A
1,670,928		-	281	281	EQTUSDMR		75
5,512,102		-	281	281	EQR-ERPOperLPUSDMR		190
		-	281	281	EQR-ERPOperLPUSDMR		190
25,000,000		-	281	281	EQRUSDSENIOR_NORE		152
235,149		-	281	281	EXCUSDMR		115
1,400,678		-	281	281	EXC-ExelonGenUSDMR		133
1,873,333	525	139	281	420		#N/A	#N/A
3,611,305	100	68	281	349	EXEACNUSDLOAN_NORE		150
7,740,688		-	281	281	EXHUSDLOAN_NORE		#N/A
10,909,091		-	281	281	EXHUSDLOAN_NORE		#N/A
47,175,472	275	275	281	556	MJDCOMUSDXR		CHECK
137,810,765	150	150	281	431	MJDCOMUSDXR		#N/A
	175	75	281	356	MJDCOMUSDXR		#N/A
4,554,744	275	56	281	337	MJDCOMUSDXR		#N/A
	235	-	281	281	NOT TESTED		NOT TESTED
	235	-	281	281	NOT TESTED		NOT TESTED
8,228,230		-	281	281	NOT TESTED		NOT TESTED
		4	281	285		#N/A	#N/A
2,760,204		-	281	281	NOT TESTED		NOT TESTED
16,843,750		-	281	281	NOT TESTED		NOT TESTED
1,040,183		24	281	305	FinancialsUSDBBB		465
9,530,000		-	281	281	FIGUSDLOAN_NORE		#N/A
42,885,000		- 0	281	281	FinancialsUSDBBB		465
23,825,000		-	281	281	VLOUSDSENIOR		151
10,000,000	139	139	281	420		#N/A	#N/A
2,983,479	175	52	281	333	FDCUSDSENIOR		755
28,140,531	175	175	281	456	FDCUSDSENIOR		753
14,363,468	175	175	281	456	FDCUSDSENIOR		753
44,358,542	275	275	281	556	FDCUSDSENIOR		753
11,965,590	175	117	281	398	FDCUSDSENIOR		753
34,547,776		-	281	281	FEUSDMR		60
1,927,400	125	125	281	406	0USD0		CHECK

#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
0	281	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
0	281	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
397	678	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
193	474	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
150	431	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
150	431	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
100	381	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,140	1,421	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,100	1,381	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
57	338	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
266	547	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
75	356	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
190	471	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
190	471	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
152	433	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
115	396	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
133	414	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
150	431	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
465	746	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
465	746	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
151	432	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
755	1,036	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
753	1,034	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
753	1,034	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
753	1,034	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
753	1,034	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
60	341	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A	#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	#N/A	0
39	#N/A	#N/A	#N/A	0
83	#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
163	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
59	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
43	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
301,813	#N/A	#N/A	#VALUE!	
150,000	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	#N/A	0
7,063,628	#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	#N/A	0
17,538,651	#N/A	#N/A	#N/A	0
11,307,790	#N/A	#N/A	#N/A	0
43,165,098	#N/A	#N/A	#N/A	0
3,754,238	#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	#N/A	0
#N/A

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

[redacted]

TRANCHE A-1-A DELAYED DRAW	8715		0
REVOLVER	8415	CARUSO	
5 YEAR REVOLVER	7294	COMPOSITE	
364 DAY REVOLVER	9542	Untested	
5-YR DOMESTIC REVOLVER	6672	CARUSO	
7-YR TERM LOAN	6675	CARUSO	
5 YEAR REVOLVER	7287	COMPOSITE	
6-YR ALTERNATIVE CCY REVOLVER	6588	CARUSO	
6-YR DOLLAR REVOLVER	6590	CARUSO	
7-YR TERM LOAN	6591	CARUSO	
TRANCHE B TERM LOAN	5094	Untested	
5-YR REVOLVER	5485	Untested	
TERM LOAN	8385	CARUSO	
5-YR REVOLVER	6379	Untested	
1 YEAR REVOLVER	7649	COMPOSITE	
FIVE YEAR REVOLVER	7650	COMPOSITE	
5 YEAR REVOLVER	8571	COMPOSITE	
5 YEAR REVOLVING DOLLAR (US)	7552	COMPOSITE	
REVOLVING CREDIT	4952	CARUSO	
TRANCHE A-1 TERM LOAN	4953	CARUSO	
5-YEAR REVOLVER	4401	COMPOSITE	
5-YR REVOLVER	8621	CARUSO	
US SECURED TRANCHE	4465	CARUSO	
5 YEAR REVOLVER	7237	CARUSO	
TERM LOAN	7238	CARUSO	
REVOLVING CREDIT	4882	CARUSO	
TERM LOAN	4883	CARUSO	
5-YR REVOLVER	8310	COMPOSITE	
5 YEAR REVOLVING CREDIT	5409	COMPOSITE	
5-YR DOMESTIC REVOLVER	6195	CARUSO	
1ST LIEN - 1.5BN RCF	4589	CARUSO	
1ST LIEN - 5.0BN TERM LOAN B	4592	CARUSO	
FRENCH TERM LOAN A	4641	COMPOSITE	
TERM LOAN B	6589	Untested	
TR A SYNTHETIC REVOLVER	6618	Untested	
2ND LIEN	6905	Untested	
TERM LOAN	8674	SCTR	
REVOLVER	8675	SCTR	
5 YEAR REVOLVER	6277	Untested	
5 YEAR TERM A	6278	Untested	
SENIOR SECURED RC	9761	CARUSO	
NEW TERM LOAN B	7301	CARUSO	
GRAND UNION CLAIM	7792	CARUSO	
INCREMENTAL TERM LOAN	9500	COMPOSITE	
5 YEAR REVOLVER	7857	CARUSO	
INCREMENTAL TERM B LOAN	8580		0
TERM A	6882	SCTR	
REVOLVER	6883	Untested	
TERM B	7586	CARUSO	
PROMISSORY NOTE A	8118	CARUSO	
PROMISSORY NOTE B	8146	CARUSO	
REVOLVER	8104	COMPOSITE	
REVOLVER - 5YR	5431	Untested	
TERM LOAN B	5432	Untested	
REVOLVER	263	CARUSO	
TERM B-1	9182		0
TERM B-2	9183	CARUSO	
TERM B-3	9184	CARUSO	
REVOLVER	7793	CARUSO	
6-YR U.S. REVOLVER	7240	CARUSO	
7-YR TERM LOAN	7241	CARUSO	
7-YR LC FACILITY	7242	CARUSO	
TERM LOAN	8313	CARUSO	
TRANCHE A-1 TERM LOAN	6490	COMPOSITE	
TRANCHE B-1 TERM LOAN	6491	CARUSO	
REVOLVER 300MM	8373	CARUSO	
USD REVOLVER (ABL)	8447	CARUSO	
CAD REVOLVER (ABL)	8765	CARUSO	
5 YEAR REVOLVER	3911	Untested	
REVOLVER	6758	Untested	
TERM B LOAN	6759	Untested	
NEW TERM LOAN	9032	CARUSO	
US FACILITY COMMITMENT	4572	CARUSO	
5-YR REVOLVER	7608	COMPOSITE	

	0		0	USD	4/25/2012	10/1/14	6.0			50
CITCOR	LOAN_NORE			USD	1/15/2011	8/16/12	4.0	3,686,900		
FPL-FLPow+Light	MR			USD	6/2/2011	4/3/13	5.0	26,895,077		
	0		0	USD	4/22/2009	4/22/09	1.0	50,000,000		
F	LOAN_NORE			USD	8/21/2010	12/15/11	3.0	772,634,605		
F	LOAN_NORE			USD	11/3/2011	12/15/13	5.0			
FPL-FLPow+Light	MR			USD	6/2/2011	4/3/13	5.0	80,004,607		
FSL	LOAN_NORE			USD	3/20/2011	12/1/12	4.0	16,000,000		50
FSL	LOAN_NORE			USD	3/20/2011	12/1/12	4.0	42,537,187		50
FSL	LOAN_NORE			USD	10/25/2011	12/1/13	5.0			
	0	#N/A		USD	5/31/2011	3/31/13	5.0			
	0	B		USD	5/7/2010	6/21/11	3.0			50
FDRNO	LOAN_NORE			USD	12/9/2011	2/13/14	5.0			
	0	BBB		USD	8/3/2010	11/14/11	3.0	7,500,000		
GE-CapCorp	MR			USD	5/13/2009	5/13/09	1.0	333,000,000		4
GE-CapCorp	MR			USD	6/26/2011	5/13/13	5.0	167,000,000		6
DNA	MR			USD	2/18/2011	10/11/12	4.0	50,000,000		
GE-CapCorp	XR			USD	11/20/2010	5/14/12	4.0	875,000,000		6
GGP	LOAN_NORE			USD	2/24/2010	2/24/10	1.0	985,216		
GGP	LOAN_NORE			USD	2/24/2010	2/24/10	1.0			
GIS	MR			USD	12/12/2009	10/21/10	2.0	42,500,000		
GIS	SENIOR_NORE			USD	2/17/2011	10/9/12	4.0	120,000,000		
GM	LOAN_NORE			USD	5/24/2010	7/20/11	3.0	10,257,265		
GNC	LOAN_NORE			USD	10/15/2010	3/16/12	4.0	5,613,603		50
GNC	LOAN_NORE			USD	9/10/2011	9/16/13	5.0			
GTIV	LOAN_NORE			USD	10/5/2010	2/28/12	3.0	6,813,773		
GTIV	LOAN_NORE			USD	5/31/2011	3/31/13	5.0	(0)		
GE-GNWTH	MR			USD	1/13/2011	8/13/12	4.0	26,945,750		
GE-GNWTH	MR			USD	11/26/2010	5/25/12	4.0			
GGC	LOAN_NORE			USD	7/8/2010	10/3/11	3.0	8,302,925		50
GP	LOAN_NORE			USD	1/17/2010	12/20/10	2.0	1,280,485		
GP	LOAN_NORE			USD	4/1/2011	12/20/12	4.0	(0)		
GP	XR			EUR	1/17/2010	12/20/10	2.0			
	0	NA		USD	4/21/2010	5/25/11	3.0			
	0	NA		USD	4/21/2010	5/25/11	3.0			360
	0	NA		USD	11/26/2010	5/25/12	4.0			
Financials	A			USD	2/27/2011	10/26/12	4.0			
Financials	NA			USD	2/27/2011	10/26/12	4.0			
	0	BB-		USD	7/27/2010	11/3/11	3.0	3,017,250		25
	0	BB-		USD	7/27/2010	11/3/11	3.0	22,500		
GMAC	LOAN			USD	4/27/2010	6/4/11	3.0	107,677,443		100
	0	#N/A		USD	7/11/2010	10/7/11	3.0	(0)		
GUCO			0	USD	11/30/2013	6/1/17	9.0			
GPK-GrPkInt	XR			USD	2/2/2012	5/16/14	6.0			
GREATL	LOAN_NORE			USD	12/7/2010	6/12/12	4.0	4,760,480		25
	0		0	USD	3/22/2011	12/3/12	4.0			
Oil & Gas	B			USD	8/31/2010	12/31/11	3.0			50
	0	NR		USD	8/31/2010	12/31/11	3.0			50
GRBRM	LOAN_NORE			USD	8/31/2010	12/31/11	3.0	39,000,000		
	0	#N/A		USD	8/1/2009	8/1/09	1.0			
	0	#N/A		USD	8/1/2009	8/1/09	1.0			
HAL	MR			USD	12/23/2010	7/9/12	4.0	70,000,000		6
	0	B+		USD	4/21/2010	5/26/11	3.0	16,918,208		50
	0	B		USD	7/4/2011	5/26/13	5.0			
HRZIQ			0	USD	12/10/2009	10/17/10	2.0			
	0		0	USD	7/5/2012	1/28/15	6.0			
HET	LOAN_NORE			USD	7/5/2012	1/28/15	6.0			
HET	LOAN_NORE			USD	7/5/2012	1/28/15	6.0			
HWTEL	LOAN_NORE			USD	11/11/2010	4/30/12	4.0	0		50
HAWKER	SENIOR_NORE			USD	5/28/2011	3/26/13	5.0	34,966,419		
#N/A	#N/A			USD	1/2/2012	3/26/14	6.0			
#N/A	#N/A			USD	1/2/2012	3/26/14	6.0			
HER	#N/A			USD	12/18/2010	6/30/12	4.0	0		
HCA	XR			USD	3/12/2011	11/17/12	4.0			
HCA	LOAN_NORE			USD	10/17/2011	11/17/13	5.0			
HD	SENIOR			USD	8/31/2011	8/30/13	5.0	100,000,000		50
HD	SENIOR			USD	1/24/2011	8/30/12	4.0	40,451,058		25
HD	SENIOR			USD	1/24/2011	8/30/12	4.0	41,746,032		25
	0	NR		USD	9/13/2009	5/24/10	2.0			
	0	B-		USD	8/13/2010	12/2/11	3.0	505		
	0	B-		USD	8/13/2010	12/2/11	3.0	0		
HERBST	LOAN_NORE			USD	8/13/2010	12/2/11	3.0	(0)		
HTZ	LOAN_NORE			USD	9/27/2010	2/15/12	3.0	12,396,226		
HPQ	MR			USD	11/22/2010	5/18/12	4.0	75,000,000		

552,459	125	125	281	406	0USD0	CHECK
17,313,100		-	281	281	CITCORUSDLOAN_NORE	#N/A
28,000	13	0	281	281	FPL-FLPow+LightUSDMR	86
	19	-	281	281	NOT TESTED	NOT TESTED
27,365,395	225	8	281	289	FUSDLOAN_NORE	949
46,282,308	200	200	281	481	FUSDLOAN_NORE	988
3,072,316		-	281	281	FPL-FLPow+LightUSDMR	86
	200	50	281	331	FSLUSDLOAN_NORE	360
1,462,813	100	52	281	333	FSLUSDLOAN_NORE	360
977,215	75	75	281	356	FSLUSDLOAN_NORE	395
6,500,000	138	138	281	419	NOT TESTED	NOT TESTED
7,058,824	275	275	281	556	NOT TESTED	NOT TESTED
25,000,000	650	650	281	931	FDRNOUSDLOAN_NORE	#N/A
	53	-	281	281	NOT TESTED	NOT TESTED
	15	4	281	285	GE-CapCorpUSDMR	81
	25	6	281	287	GE-CapCorpUSDMR	145
	11	-	281	281	DNAUSDMR	60
	15	6	281	287	GE-CapCorpUSDXR	138
23,014,784		-	281	281	GGPUSDLOAN_NORE	255
9,065,789		-	281	281	GGPUSDLOAN_NORE	255
	27	-	281	281	GISUSDMR	25
	28	-	281	281	GISUSDSENIOR_NCRE	36
1,242,735	150	16	281	297	GMUSDLOAN_NORE	874
636,397	100	55	281	336	GNCUSDLOAN_NORE	355
	225	NA	281	NA	GNCUSDLOAN_NORE	375
9,686,227		-	281	281	GTIVUSDLOAN_NORE	260
2,000,000		-	281	281	GTIVUSDLOAN_NORE	330
5,554,250		-	281	281	GE-GNWTHUSDMR	397
		NA	281	NA	GE-GNWTHUSDMR	397
37,947,075	150	132	281	413	GGCUSDLOAN_NORE	447
632,988	100	33	281	314	GPUSDLOAN_NORE	210
3,816,720	75	75	281	356	GPUSDLOAN_NORE	280
7,045,123	75	75	495	570	GPEURXR	#N/A
175,921	550	550	281	831	NOT TESTED	NOT TESTED
88,869	190	190	281	471	NOT TESTED	NOT TESTED
6,000,000	950	950	281	1,231	NOT TESTED	NOT TESTED
69,736,842		-	281	281	FinancialsUSDA	174
5,263,158	100	100	281	381	FinancialsUSDNA	#N/A
5,982,750	113	83	281	364	NOT TESTED	NOT TESTED
8,865,000	113	112	281	393	NOT TESTED	NOT TESTED
303,290,299	100	100	281	381	GMACUSDLOAN	2,044
2,992,424	100	100	281	381	#N/A	#N/A
100		-	281	281	GUCOUSD0	#N/A
4,502,500	175	175	281	456	GPK-GrPkIntUSDXR	603
5,239,520		12	281	293	GREATLUSDLOAN_NORE	60
2,102,792	175	175	281	456	0USD0	CHECK
112,000,000	400	400	281	681	Oil & GasUSDB	298
5,000,000	400	400	281	681	NOT TESTED	NOT TESTED
50,000,000	900	506	281	787	GRBRMUSDLOAN_NORE	#N/A
1,136,795		-	281	281	#N/A	#N/A
697,638		-	281	281	#N/A	#N/A
	25	6	281	287	HALUSDMR	51
881,792	275	61	281	342	NOT TESTED	NOT TESTED
	100	NA	281	NA	NOT TESTED	NOT TESTED
23,500,000	200	200	281	481	HRZIQUSD0	#N/A
23,990,000	300	300	281	581	0USD0	CHECK
2,471,250	300	300	281	581	HETUSDLOAN_NORE	610
10,927,500	300	300	281	581	HETUSDLOAN_NORE	610
25,285,421	125	125	281	406	HWTELUSDLOAN_NORE	930
33,581	113	0	281	281	HAWKERUSDSENICR_NORE	350
9,423,126	200	200	281	481	#N/A	#N/A
553,019	200	200	281	481	#N/A	#N/A
33,270	300	300	281	581	#N/A	#N/A
2,000,000	100	100	281	381	HCAUSDXR	393
20,960,711	125	125	281	406	HCAUSDLOAN_NORE	295
	400	50	281	331	HDUSDSENIOR	161
32,802,910	50	36	281	317	HDUSDSENIOR	152
	150	25	281	306	HDUSDSENIOR	152
		NA	281	NA	NOT TESTED	NOT TESTED
10,016,085	525	525	281	806	NOT TESTED	NOT TESTED
2,439,942	525	525	281	806	NOT TESTED	NOT TESTED
9,738,741	525	525	281	806	HERBSTUSDLOAN_NORE	950
2,603,774	25	4	281	285	HTZUSDLOAN_NORE	339
	15	-	281	281	HPQUSDMR	41

CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
86	367	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
949	1,230	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
988	1,269	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
86	367	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
360	641	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
360	641	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
395	676	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
81	362	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
145	426	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
60	341	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
138	419	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
255	536	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
255	536	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
25	306	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
36	317	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
874	1,155	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
355	636	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
375	656	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
260	541	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
330	611	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
397	678	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
397	678	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
447	728	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
210	491	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
280	561	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
174	455	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
2,044	2,325	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
603	884	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
60	341	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
298	579	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
51	332	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
610	891	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
610	891	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
930	1,211	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
350	631	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
393	674	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
295	576	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
161	442	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
152	433	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
152	433	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
950	1,231	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
339	620	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
41	322	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
592,000,223		#N/A	#N/A	0
35,093,944		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
13,600,084		#N/A	#N/A	0
37,400,168		#N/A	#N/A	0
2,608,285		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
20,640,000		#N/A	#N/A	0
7,977,895		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
7,350,074		#N/A	#N/A	0
5,312,672		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
15,097,684		#N/A	#N/A	0
2,850,096		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
13,950,094		#N/A	#N/A	0
1,779,530		#N/A	#N/A	0
3,606,800		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
100		#N/A	#N/A	#VALUE!
4,350,637		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
2,350		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
2,180,878		#N/A	#N/A	0
13,136,200		#N/A	#N/A	0
2,772,078		#N/A	#N/A	0
31,500,181		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
1,880,000		#N/A	#N/A	0
19,703,068		#N/A	#N/A	0
82,500,000		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
26		#N/A	#N/A	0
6,573,650		#N/A	#N/A	0
13,500,182		#N/A	#N/A	0
#N/A		#N/A	#N/A	0

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

[redacted]

TERM LOAN C1	9796	CARUSO	
TERM LOAN C2	9797		0
5-YR LOAN FACILITY	7179	Untested	
5 YEAR REVOLVER	8214	CARUSO	
TRANCHE A TERM	8915	COMPOSITE	
MULTI CURRENCY REVOLVER	8916	COMPOSITE	
TERM	8986	COMPOSITE	
1.64BN TERM B DOLLAR	7462	Untested	
6 YEAR REVOLVER	7524	Untested	
TERM LOAN	7352	Untested	
TRANCHE A TERM LOAN	6521	COMPOSITE	
TRANCHE B TERM LOAN	6527	CARUSO	
5 YEAR REVOLVER	6326	COMPOSITE	
5 YEAR REVOLVER	4365	COMPOSITE	
5YR REVOLVER	3314	COMPOSITE	
ACQUISITION REVOLVER	3472	Untested	
WORKING CAPITAL REVOLVER	3473	Untested	
DOMESTIC REVOLVER	5191	Untested	
FOREIGN REVOLVER	5192	Untested	
RENEWED REVOLVER	5683	COMPOSITE	
7-YR TERM LOAN	6881	CARUSO	
6-YR REVOLVER	5735	COMPOSITE	
TERM	8218	CARUSO	
REVOLVING CREDIT	5588	Untested	
CARGILL	4936	Untested	
CARADM	5086	Untested	
TRANCHE A TERM LOAN	3256	Untested	
TERM LOAN B	4676	Untested	
REVOLVER	5996	Untested	
TERM LOAN	9749	Untested	
5 YEAR REVOLVER	6464	COMPOSITE	
5-YR REVOLVER	5538	CARUSO	
TERM LOAN FACILITY	3052	Untested	
TRANCHE B TERM LOAN	3440	Untested	
SECOND LIEN TERM LOAN	5864	Untested	
TRANCHE A TERM LOAN	5860	SCTR	
TRANCHE B TERM LOAN	5861	Untested	
REVOLVING CREDIT	5862	Untested	
MULTI-CURR TRANCHE	7398	CARUSO	
5-YR MULTICCY COMMITMENT	5545	COMPOSITE	
5-YR DOLLAR COMMITMENT	5705	COMPOSITE	
5-YR MULTICCY REVOLVER	7962	COMPOSITE	
5 YEAR REVOLVER	7286	Untested	
REVOLVING CREDIT	9171	CARUSO	
ITC REVOLVER	7288	Untested	
METC REVOLVER	7289	Untested	
PN 11-15-07	8977	COMPOSITE	
PN2 11-15	8978	COMPOSITE	
TERM LOAN B-1	6966	CARUSO	
TERM LOAN B-2	6967	COMPOSITE	
REVOLVER	6968	CARUSO	
TERM LOAN B-3	8334	CARUSO	
REVOLVER	9705	CARUSO	
TERM LOAN	9723	CARUSO	
TRADE CLAIM	490	Untested	
GLENEYRE II GE	8512	CARUSO	
5-YEAR REVOLVER	4556	Untested	
FIRST LIEN TERM LOAN	7211	Untested	
TERM LOAN (PIK)	9799	Untested	
5 YR REVOLVER	8894	CARUSO	
REVOLVER	501	Untested	
5YR REVOLVER	8557	CARUSO	
5 YEAR REVOLVING CREDIT	4151	COMPOSITE	
TRANCHE A REVOLVER	7800	SCTR	
5-YEAR REVOLVER	3813	CARUSO	
FIRST LIEN TERM	8703	CARUSO	
REVOLVER	8704	CARUSO	
TERM LOAN (PIK)	9379	COMPOSITE	
SYN RC (PIK)	9380	COMPOSITE	
TRANCHE B TL	7617	CARUSO	
DELAYED DRAW I TL	7618	CARUSO	
5 YEAR REVOLVER	7620	CARUSO	
TERM LOAN B	3994	SCTR	
TERM LOAN A	9872	#N/A	

HXN		LOAN_NORE			USD	6/21/2011	5/5/13		5.0				
	0			0	USD	6/21/2011	5/5/13		5.0				
	0	NR			USD	8/30/2010	12/29/11		3.0				
HGM			#N/A		USD	1/3/2011	7/26/12		4.0	21,204,000			
RILUS		XR			USD	6/12/14	6/12/14		6.0				
RILUS		XR			USD	12/12/13	12/12/13		5.0	59,446,645			
RILUS		XR			USD	12/12/14	12/12/14		6.0				
	0			0	USD	1/17/2012	4/19/14		6.0				
	0			0	USD	6/17/2011	4/27/13		5.0	19,789,867			
	0		#N/A		USD	6/18/2011	4/30/13		5.0				
IAR		XR			USD	10/17/2011	11/17/13		5.0				
IDEARC			#N/A		USD	5/23/2012	11/17/14		6.0	0			
AIG-IntLeaseFin		MR			USD	7/14/2010	10/13/11		3.0	95,000,000			
AIG-IntLeaseFin		MR			USD	12/8/2009	10/14/10		2.0	87,500,000			
AIG-IntLeaseFin		MR			USD	10/15/2009	10/15/09		1.0	15,000,000			
	0	B+			USD	12/24/2009	11/10/10		2.0	8,705,882	38		
	0	B+			USD	12/24/2009	11/10/10		2.0	2,075,514	38		
Telecommunications		B			USD	3/25/2010	4/11/11		3.0	1,120,915	38		
Telecommunications		B			USD	3/25/2010	4/11/11		3.0	8,816,055			
INTEL-IntelCorp		XR			USD	12/20/2010	7/3/12		4.0	20,519,817	25		
INTEL_BERM		SENIOR_NORE			USD	12/2/2011	2/1/14		5.0	(1,605,695)			
INTEL-IntelCorp		XR			USD	12/20/2010	7/3/12		4.0	29,855,702			
	0		#N/A		USD	3/19/2012	7/31/14		6.0	5,405,666			
	0	BB+			USD	12/14/2010	6/23/12		4.0	15,534,810			
	0	NA			USD	1/24/2010	12/31/10		2.0				
	0	NR			USD	1/24/2010	12/31/10		2.0				
	0	NA			USD	12/29/2010	7/19/12		4.0	(0)			
	0	NA			USD	12/29/2010	7/19/12		4.0	(0)			
	0	NA			USD	12/29/2013	7/19/17		9.0	0			
	0	NA			USD	8/13/2011	7/31/13		5.0				
LNT		MR			USD	3/6/2011	11/7/12		4.0	12,461,538			
IBM		LOAN			USD	12/17/2010	6/28/12		4.0	250,000,000			
	0	NR			USD	7/7/2009	7/7/09		1.0				
	0		#N/A		USD	8/8/2010	11/23/11		3.0	(0)			
	0			0	USD	1/6/2011	7/31/12		4.0				
Telecommunications		B-			USD	10/5/2009	6/30/10		2.0				
	0	B-			USD	5/29/2010	7/27/11		3.0				
	0	B-			USD	7/31/2009	7/31/09		1.0	5,000,000	50		
IRM		LOAN_NORE			USD	11/3/2010	4/16/12		4.0	21,956,120			
SFI		MR			USD	5/11/2010	6/28/11		3.0	15,475,739			
SFI		MR			USD	5/11/2010	6/28/11		3.0	4,488,099			
SFI		MR			USD	12/16/2010	6/26/12		4.0	2,486,867			
	0	BBB-			USD	10/23/2010	3/29/12		4.0	19,288,302	13		
	0		#N/A		USD	4/25/2011	1/29/13		4.0	2,124,000			
	0	BBB			USD	10/23/2010	3/29/12		4.0	16,639,533	8		
	0	BBB			USD	10/23/2010	3/29/12		4.0	4,152,453			
CEL		XR			USD	12/1/2009	12/1/09		1.0				
CEL		XR			USD	12/1/2009	12/1/09		1.0				
#N/A			#N/A		USD	9/14/2010	1/24/12		3.0				
ALC			#N/A		USD	9/14/2010	1/24/12		3.0				
JAH		LOAN_NORE			USD	1/24/2010	1/24/10		1.0	17,279,205			
JARD		LOAN_NORE			USD	9/14/2010	1/24/12		3.0				
JRC		LOAN_NORE			USD	1/13/2011	8/12/12		4.0	786,000	50		
JRC		LOAN_NORE			USD	1/13/2011	8/12/12		4.0	0			
	0	BB			USD	12/31/1950	12/31/50	-	58.0				
GLEN			#N/A		USD	1/30/2014	9/10/17		9.0				
	0	NA			USD	1/15/2010	12/16/10		2.0	14,899,397	25		
	0	NA			USD	5/18/2011	3/8/13		5.0				
	0	NA			USD	3/23/2012	8/8/14		6.0				
KEGS		LOAN_NORE			USD	3/19/2011	11/29/12		4.0	20,636,304	30		
	0	NR			USD	2/11/2010	1/31/11		2.0	24,898,472			
KMB		SENIOR_MODRE			USD	2/10/2011	9/28/12		4.0	170,000,000			
KMP		MR			USD	11/4/2009	8/18/10		2.0	31,488,989			
Financials		A			USD	12/7/2010	6/11/12		4.0	37,148,994	20		
KFT		SENIOR			USD	8/21/2009	4/15/10		2.0	64,887,789			
LH			#N/A		USD	2/27/2011	10/26/12		4.0				
LH			#N/A		USD	2/27/2011	10/26/12		4.0	22,139,500			
LKLSVR		XR			USD	12/13/2010	6/22/12		4.0				
LKLSVR		XR			USD	12/13/2010	6/22/12		4.0				
LVS_LLC		LOAN_NORE			USD	2/6/2012	5/23/14		6.0				
LVS_LLC		LOAN_NORE			USD	2/6/2012	5/23/14		6.0		75		
LVS_LLC		LOAN_NORE			USD	11/25/2010	5/23/12		4.0	7,718,012	38		
Oil & Gas		NA			USD	5/12/2010	6/30/11		3.0		50		
#N/A			#N/A		USD	5/12/2010	6/30/11		3.0	27,750,000	50		

4,097,240	225	225	281	506	HXNUSDLOAN_NORE	350
890,037	225	225	281	506	0USD0	CHECK
20,000,000	575	575	281	856	NOT TESTED	NOT TESTED
9,196,000		-	281	281	#N/A	#N/A
2,886,364	300	300	281	581	RILUSUSDXR	475
90,553,355	250	151	281	432	RILUSUSDXR	475
208,689,144	-	-	281	281	RILUSUSDXR	475
1,455,476	75	75	281	356	NOT TESTED	NOT TESTED
210,133	50	1	281	282	NOT TESTED	NOT TESTED
2,810,227	125	125	281	406	NOT TESTED	NOT TESTED
8,301,700	50	50	281	331	IARUSDXR	2,119
80,309,649	100	100	281	381	#N/A	#N/A
		-	281	281	AIG-IntLeaseFinUSDMR	574
		-	281	281	AIG-IntLeaseFinUSDMR	645
		-	281	281	AIG-IntLeaseFinUSDMR	667
11,882,353	25	30	281	311	NOT TESTED	NOT TESTED
2,336,251	25	31	281	312	NOT TESTED	NOT TESTED
1,601,307	200	133	281	414	NOT TESTED	NOT TESTED
128,389	125	2	281	283	NOT TESTED	NOT TESTED
244,599	150	26	281	307	INTEL-IntelCorpUSDXR	250
2,000,000	250	1,268	281	1,549	INTEL_BERMUSDSENIOR_NORE	708
1,243,988	150	6	281	287	INTEL-IntelCorpUSDXR	250
62,132,038	225	207	281	488	#N/A	#N/A
1,465,190	50	4	281	285	NOT TESTED	NOT TESTED
2,682,731		-	281	281	NOT TESTED	NOT TESTED
307,570		-	281	281	NOT TESTED	NOT TESTED
2,782,015	150	150	281	431	NOT TESTED	NOT TESTED
3,006,164	425	425	281	706	NOT TESTED	NOT TESTED
621,974	350	350	281	631	NOT TESTED	NOT TESTED
1,994,987	400	400	281	681	NOT TESTED	NOT TESTED
	19	-	281	281	LNTUSDMR	49
	10	-	281	281	IBMUSDLOAN	29
25,000,000	100	100	281	381	NOT TESTED	NOT TESTED
3,000,000	100	100	281	381	NOT TESTED	NOT TESTED
4,000,000		-	281	281	NOT TESTED	NOT TESTED
1,644,762		-	281	281	TelecommunicationsUSDB-	810
10,702,240		-	281	281	NOT TESTED	NOT TESTED
	425	50	281	331	NOT TESTED	NOT TESTED
3,043,880	50	6	281	287	IRMUSDLOAN_NORE	120
22,524,261		-	281	281	SFIUSDMR	1,539
52,511,901		-	281	281	SFIUSDMR	1,539
57,513,133		-	281	281	SFIUSDMR	1,310
523,019		12	281	293	NOT TESTED	NOT TESTED
6,876,000	40	31	281	312	#N/A	#N/A
39,712		8	281	289	NOT TESTED	NOT TESTED
5,356,981	50	28	281	309	NOT TESTED	NOT TESTED
1,290,881		-	281	281	CELUSDXR	#N/A
218,341		-	281	281	CELUSDXR	#N/A
2,494,833	75	75	281	356	#N/A	#N/A
1,000,000	175	175	281	456	#N/A	#N/A
2,720,795	100	14	281	295	JAHUSDLOAN_NORE	125
6,573,105	250	250	281	531	JARDUSDLOAN_NORE	#N/A
3,114,000	275	230	281	511	JRCUSDLOAN_NORE	14,312
11,712,500	275	275	281	556	JRCUSDLOAN_NORE	14,312
183,471		-	281	281	NOT TESTED	NOT TESTED
10,126,310		-	281	281	#N/A	#N/A
17,100,603	125	78	281	359	NOT TESTED	NOT TESTED
3,000,000	325	325	281	606	NOT TESTED	NOT TESTED
2,221,284	650	650	281	931	NOT TESTED	NOT TESTED
23,113,696	150	93	281	374	KEGSUSDLOAN_NCRE	120
101,528	125	1	281	282	NOT TESTED	NOT TESTED
	13	-	281	281	KMBUSDSENIOR_MODRE	47
31,844,344		-	281	281	KMPUSDMR	75
37,851,006	100	60	281	341	FinancialsUSDA	174
		-	281	281	KFTUSDSENIOR	60
29,250,000	75	75	281	356	#N/A	#N/A
5,860,500		-	281	281	#N/A	#N/A
624,387	350	350	281	631	LKLSVRUSDXR	#N/A
76,055	350	350	281	631	LKLSVRUSDXR	#N/A
10,720,061	175	175	281	456	LVS_LLCUSDLOAN_NORE	550
1,883,255	175	175	281	456	LVS_LLCUSDLOAN_NORE	550
10,281,988	50	45	281	326	LVS_LLCUSDLOAN_NORE	490
33,750,000	725	725	281	1,006	Oil & GasUSDNA	#N/A
13,500,000	725	271	281	552	#N/A	#N/A

350	631	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
475	756	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
475	756	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
475	756	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
2,119	2,400	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
574	855	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
645	926	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
667	948	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
250	531	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
708	989	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
250	531	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
49	330	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
29	310	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
810	1,091	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
120	401	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,539	1,820	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,539	1,820	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,310	1,591	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
125	406	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
14,312	14,593	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
14,312	14,593	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
120	401	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
47	328	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
75	356	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
174	455	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
60	341	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
550	831	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
550	831	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
490	771	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A

2,135,208		#N/A	#N/A	0
463,895		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
-		#N/A	#N/A	0
4,600,241		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
19,518,550		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
28,611,714		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
1,632,426		#N/A	#N/A	0
10,621,973		#N/A	#N/A	0
4,900,000		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
3,320,092		#N/A	#N/A	0
950,000		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
1,404,034		#N/A	#N/A	0
4,083,643		#N/A	#N/A	0
2		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
10,016,233		#N/A	#N/A	0
1,782,017		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0

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

[redacted]

TERM LOAN B	5442	CARUSO
TERM LOAN	7201	SCTR
SIMMONS TRADE CLAIM	265	Untested
TRADE CLAIMS	264	Untested
SENIOR REVOLVING	7954	CARUSO
5-YEAR REVOLVER	4087	COMPOSITE
TRANCHE B	9801	Untested
5-YR REVOLVER	4985	CARUSO
5-YR REVOLVER	4856	CARUSO
REVOLVER	8449	SCTR
REVOLVING CREDIT	4307	Untested
USD REVOLVING CREDIT FACILITY	8632	CARUSO
SERIES 2008-1 VFN CLASS A-1	9900	#N/A
6 YEAR REVOLVER	9398	Untested
US TRANCHE A $ TERM LOAN	9770	CARUSO
US TRANCHE B-2 $ TERM LOAN	9772	CARUSO
BI-LAT	7407	CARUSO
REVOLVER	8040	CARUSO
TERM C FACILITY	7065	Untested
TERM LOAN B	7110	Untested
SYNTHETIC LC	7111	Untested
TERM LOAN	7968	#N/A
5 YEAR REVOLVER	8540	CARUSO
364 DAY BRIDGE	7930	COMPOSITE
5 YR REVOLVER	7932	COMPOSITE
TERM LOAN FACILITY	3849	CARUSO
REVOLVING CREDIT FACILITY	3850	Untested
5 YR REVOLVER	2887	COMPOSITE
REVOLVER	3317	Untested
5-YR MULTI-CURRENCY REVOLVER	7594	COMPOSITE
5YR REVOLVING CREDIT FACILITY	3937	COMPOSITE
REVOLVING CREDIT	3141	SCTR
TERM LOAN	6933	Untested
TERM LOAN	9735	CARUSO
REVOLVER	9010	COMPOSITE
DELAY DRAW TERM LOAN	5178	Untested
INITIAL TERM LOAN	5179	Untested
6 YR REVOLVER	8599	COMPOSITE
5-YEAR RCF	7938	COMPOSITE
COMMITMENT	9879	#N/A
REPLACEMENT TERM LOAN	8393	CARUSO
5 YEAR REVOLVER	5742	Untested
5 YEAR REVOLVER	5741	Untested
REVOLVER	9348	CARUSO
TERM LOAN	7875	CARUSO
STUB SHARES/LITIGATION TRUST	5513	Untested
STUB SHARES - LITIGATION TRUST	4895	CARUSO
STUB SHARES-LITIGATION TRUST	4894	COMPOSITE
FINAL STUB	9804	COMPOSITE
STUB SHARES - LITIGATION TRUST	4896	COMPOSITE
SIX YEAR REVOLVER	4643	COMPOSITE
TERM LOAN	4644	CARUSO
5 YEAR MULTI-CURRENCY RC	4253	COMPOSITE
LETTER OF CREDIT	7813	CARUSO
LOANS	4657	Untested
TERM LOAN	8757	CARUSO
REVOLVER	7005	CARUSO
TERM LOAN	7006	CARUSO
REVOLVING CREDIT	2974	Untested
REVOLVER '04	2980	Untested
TURBINE	3243	Untested
5YR - RCF	5033	COMPOSITE
5 YEAR REVOLVER	7244	COMPOSITE
364 DAY REVOLVER	9416	CARUSO
LIQUIDITY FACILITY	2154	CARUSO
REVOLVER (TACN)	9769	Untested
TERM LOAN FIRST LIEN COLLATERA	4552	CARUSO
5-YEAR REVOLVER	7606	COMPOSITE
5-YEAR REVOLVER	4286	COMPOSITE
STANDBY BOND PURCHASE -REV A	3437	COMPOSITE
5-YR REV0LVING CREDIT B	3427	COMPOSITE
5YR REVOLVER	4092	COMPOSITE
5-YEAR MULTICURRENCY REVOLVER	4472	COMPOSITE
TERM LOAN B	8943	CARUSO

LEA		SENIOR			USD	11/8/2010	4/25/12		4.0			
Industrials		BB			USD	12/26/2011	3/13/14		6.0		(0)	
	0	NA			USD	12/31/1950	12/31/50	-	58.0			
	0	NA			USD	12/31/1950	12/31/50	-	58.0			
LBTYA		BBB			USD	6/25/2009	6/25/09		1.0		9,700,000	75
LIBMUT		MR			USD	10/20/2009	7/25/10		2.0		5,000,000	
	0		#N/A		USD	6/19/2009	6/19/09		1.0			
LNC		SENIOR_MODRE			USD	3/6/2010	3/10/11		3.0		15,100,206	
LNC		SENIOR_MODRE			USD	2/16/2010	2/8/11		2.0		74,383,333	
Utilities		NR			USD	10/25/2009	8/1/10		2.0		13,128,689	30
	0	BB+			USD	9/30/2008	9/30/08		-		3,132,239	38
LKQX			#N/A		USD	9/25/2011	10/12/13		5.0		11,890,596	
#N/A			#N/A		USD	10/23/1937	10/23/37	-	71.0		5,000,000	
	0			0	USD	1/19/2012	4/23/14		6.0		2,000,000	
LYO		LOAN_NORE			USD	11/6/2011	12/20/13		5.0			
LYO		LOAN_NORE			USD	6/12/2012	12/20/14		6.0			
MFSI				0	USD	1/24/2010	12/31/10		2.0			
MAC			#N/A		USD	8/27/2009	4/25/10		2.0		12,201,315	
	0		#N/A		USD	7/21/2012	2/23/15		6.0			
	0	NA			USD	12/14/2011	2/22/14		5.0			
	0	NA			USD	5/9/2011	2/22/13		4.0			
#N/A			#N/A		USD	9/30/2012	6/22/15		7.0			
MMP			#N/A		USD	2/5/2011	9/20/12		4.0			
EMGLN		MR			USD	12/12/2008	12/12/08		-			
EMGLN		MR			USD	12/9/2010	6/15/12		4.0		50,000,000	
DELKG			#N/A		USD	4/5/2010	4/28/11		3.0		(0)	
Oil & Gas		B+			USD	8/29/2009	4/28/10		2.0		6,451,550	50
MRO		MR			USD	11/14/2010	5/4/12		4.0		40,000,000	
	0	NR			USD	2/11/2010	1/31/11		2.0		731,973	38
MAR		MR			USD	11/20/2010	5/14/12		4.0		93,025,195	
MASSMU-LifeIns		MR			USD	9/17/2009	5/31/10		2.0		22,000,000	
Consumer Services				0	USD	8/10/2009	8/10/09		1.0			50
	0		#N/A		USD	12/1/2011	1/31/14		5.0			
MCJUNK		LOAN_NORE			USD	12/1/2011	1/31/14		5.0			
MDAS		XR			USD	7/20/2010	10/23/11		3.0		14,280,000	38
	0	BB			USD	6/2/2011	4/3/13		5.0		0	150
	0	BB			USD	6/2/2011	4/3/13		5.0			
#N/A		XR			USD	10/7/2011	11/1/13		5.0		30,000,000	
MET		MR			USD	12/12/2010	6/20/12		4.0		59,051,901	
#N/A			#N/A		USD	10/15/2009	7/16/10		2.0			
#N/A			#N/A		USD	10/7/2011	10/31/13		5.0			
	0	A-			USD	7/29/2011	7/6/13		5.0		5,000,000	
	0	BBB+			USD	7/29/2011	7/6/13		5.0		13,911,976	
	0		#N/A		USD	2/28/2010	2/28/11		2.0		53,399,824	
MNRDL				0	USD	12/31/1949	12/31/49	-	59.0			
	0	BB-			USD	1/11/2010	12/9/10		2.0			
	0			0	USD	1/19/2010	12/23/10		2.0			
MIR-NALLC		XR			USD	1/19/2010	12/23/10		2.0			
MIR-NALLC		BBB			USD	1/19/2010	12/23/10		2.0			
MIR-NALLC		XR			USD	1/24/2010	12/31/10		2.0			
MIR-NALLC		XR			USD	9/2/2010	1/3/12		3.0		38,457,649	25
#N/A			#N/A		USD	4/9/2011	1/3/13		4.0			
MHK		MR			USD	12/16/2009	10/28/10		2.0		83,376,079	
MRH				0	USD	12/5/2010	6/8/12		4.0		12,874,745	
	0	NA			USD	12/31/2009	12/31/09		1.0			50
MWA			#N/A		USD	11/26/2010	5/24/12		4.0			
NCMI		LOAN_NORE			USD	5/4/2011	2/13/13		4.0		7,750,000	38
NCMI		LOAN_NORE			USD	7/15/2012	2/13/15		6.0			
	0			0	USD	11/6/2009	8/21/10		2.0			
	0			0	USD	11/6/2009	8/21/10		2.0			
	0	D			USD	11/6/2009	8/21/10		2.0			
NRUC		MR			USD	3/13/2010	3/22/11		3.0		57,687,500	
NRUC		MR			USD	10/15/2010	3/16/12		4.0		76,000,000	
NRUC		SENIOR			USD	3/13/2009	3/13/09		1.0		105,000,000	
GMAC		LOAN			USD	6/3/2009	6/3/09		1.0		292,418,546	100
	0			0	USD	6/3/2009	6/3/09		1.0		32,581,454	100
NEIM		LOAN_NORE			USD	6/16/2011	4/26/13		5.0			
SLMA		MR			USD	11/16/2010	5/8/12		4.0		21,000,000	
SRP-NVPower		XR			USD	12/21/2009	11/4/10		2.0		10,849,529	
NGP		MR			USD	11/29/2009	11/29/09		1.0		16,727,941	
NGP		MR			USD	11/29/2009	11/29/09		1.0		16,422,714	
NYL		MR			USD	10/22/2009	7/27/10		2.0			
NWL		MR			USD	3/10/2011	11/14/12		4.0		10,000,000	
NEWPAG		LOAN_NORE			USD	6/12/2012	12/21/14		6.0			

	150	NA	281	NA	LEAUSDSENIOR	839
0	125	NA	281	NA	IndustrialsUSDBB	351
1,788,949		-	281	281	NOT TESTED	NOT TESTED
2,126,916		-	281	281	NOT TESTED	NOT TESTED
	250	75	281	356	LBTYAUSDBBB	#N/A
		-	281	281	LIBMUTUSDMR	100
100,602,778	300	300	281	581	NOT TESTED	NOT TESTED
14,899,794	5	2	281	283	LNCUSDSENIOR_MODRE	122
616,667		-	281	281	LNCUSDSENIOR_MODRE	114
36,871,311	150	118	281	399	UtilitiesUSDNR	#N/A
6,867,761	75	63	281	344	NOT TESTED	NOT TESTED
3,109,404	125	26	281	307	#N/A	#N/A
	505	-	281	281	#N/A	#N/A
4,000,000	300	200	281	481	NOT TESTED	NOT TESTED
9,881,250	350	350	281	631	LYOUSDLOAN_NORE	790
5,925,000	375	375	281	656	LYOUSDLOAN_NORE	802
		NA	281	NA	MFSIUSD0	#N/A
12,798,685		-	281	281	#N/A	#N/A
9,341,921	750	750	281	1,031	NOT TESTED	NOT TESTED
13,602,251	100	100	281	381	NOT TESTED	NOT TESTED
1,428,232	200	200	281	481	NOT TESTED	NOT TESTED
120,000	50	50	281	331	#N/A	#N/A
		NA	281	NA	#N/A	#N/A
3,921,569	465	465	281	746	EMGLNUSDMR	150
25,000,000	141	47	281	328	EMGLNUSDMR	194
5,188,075	175	175	281	456	#N/A	#N/A
5,548,450	125	85	281	366	NOT TESTED	NOT TESTED
		-	281	281	MROUSDMR	122
4,268,027	50	48	281	329	NOT TESTED	NOT TESTED
2,974,805		-	281	281	MARUSDMR	217
		-	281	281	MASSMU-LifeInsUSDMR	24
10,000,000	300	300	281	581	Consumer ServicesUSD0	#N/A
1,000,000	225	225	281	506	NOT TESTED	NOT TESTED
75,500,000	225	225	281	506	MCJUNKUSDLOAN_NORE	410
720,000	275	49	281	330	MDASUSDXR	#N/A
8,743,438	100	100	281	381	NOT TESTED	NOT TESTED
750,072	200	200	281	481	NOT TESTED	NOT TESTED
	163	-	281	281	#N/A	#N/A
90,948,099		-	281	281	METUSDMR	187
6,956,522	400	400	281	681	#N/A	#N/A
997,462	225	225	281	506	#N/A	#N/A
	12	-	281	281	NOT TESTED	NOT TESTED
1,088,024		-	281	281	NOT TESTED	NOT TESTED
46,600,176		-	281	281	#N/A	#N/A
8,301,708	0	0	281	281	MNRDLUSD0	#N/A
5,000,000		-	281	281	NOT TESTED	NOT TESTED
21,070,174		-	281	281	0USD0	#N/A
103,884,000		-	281	281	MIR-NALLCUSDXR	221
		NA	281	NA	MIR-NALLCUSDBBB	#N/A
51,766,578		-	281	281	MIR-NALLCUSDXR	221
6,542,351	75	32	281	313	MIR-NALLCUSDXR	309
3,978,812	75	75	281	356	#N/A	#N/A
16,623,921		-	281	281	MHKUSDMR	229
22,125,255		-	281	281	MRHUSD0	#N/A
18,500,000	750	750	281	1,031	NOT TESTED	NOT TESTED
1,967,532	175	175	281	456	#N/A	#N/A
12,250,000	75	60	281	341	NCMIUSDLOAN_NORE	320
3,815,911	175	175	281	456	NCMIUSDLOAN_NORE	360
181,150		-	281	281	NOT TESTED	NOT TESTED
1,109,307		-	281	281	NOT TESTED	NOT TESTED
5,000,000		-	281	281	NOT TESTED	NOT TESTED
	19	-	281	281	NRUCUSDMR	57
	19	-	281	281	NRUCUSDMR	62
	20	-	281	281	NRUCUSDSENIOR	33
		100	281	381	GMACUSDLOAN	1,752
	150	100	281	381	NOT TESTED	NOT TESTED
1,561,416	175	175	281	456	NEIMUSDLOAN_NORE	#N/A
31,500,000		-	281	281	SLMAUSDMR	561
67,138		-	281	281	SRP-NVPowerUSDXR	223
		-	281	281	NGPUSDMR	31
1,849,345		-	281	281	NGPUSDMR	31
		NA	281	NA	NYLUSDMR	28
	27	-	281	281	NWLUSDMR	148
	275	NA	281	NA	NEWPAGUSDLOAN_NORE	360

839	1,120	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
351	632	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
100	381	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
122	403	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
114	395	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
790	1,071	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
802	1,083	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
150	431	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
194	475	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
122	403	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
217	498	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
24	305	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
410	691	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
187	468	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
221	502	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
221	502	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
309	590	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
229	510	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
320	601	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
360	641	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
57	338	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
62	343	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
33	314	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,752	2,033	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
561	842	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
223	504	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
31	312	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
31	312	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
28	309	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
148	429	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
360	641	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A				
#N/A				
2				
2				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
8,695,584				
4,879,875				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
72,345,000				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
#N/A				
50,000		#N/A	#N/A	#VALUE!
632,105		#N/A	#N/A	0
712,850		#N/A	#N/A	0
325,990		#N/A	#N/A	0
517,666		#N/A	#N/A	0
41,850,000		#N/A	#N/A	0
3,845,661		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
17,600,000		#N/A	#N/A	0
3,472,479		#N/A	#N/A	0
-		#N/A	#N/A	0
1		#N/A	#N/A	0
5		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0

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

[redacted]

5-YEAR REVOLVER	4538	COMPOSITE	
5 YEAR REVOLVER	6670	COMPOSITE	
PRATT CLAIM	4901	CARUSO	
MBIA CLAIM	5371	Untested	
MBIA MORTGAGE CLAIM	5676	Untested	
MBIA LEVERAGE LEASE	5677	Untested	
N611US CLAIM	6172	CARUSO	
EDC CLAIM	6310	Untested	
HOULIHAN CLAIM	6363	Untested	
1991 CLAIM	6405	Untested	
ML LNK CLM	6414	Untested	
BMBRDR CLAIM	6431	Untested	
BAE CLM	6769	Untested	
ALPA CLM	6776	Untested	
MESABA	6931	Untested	
GECC CLM	7122	CARUSO	
N519 CLM/CLAIM NO. 7886	7123	Untested	
PHILMO CLAIM	7461	Untested	
N507XJ	7520	CARUSO	
N509XJ	7533	CARUSO	
TWU CLAIM	7736	CARUSO	
ATSA CLAIM	7737	CARUSO	
NAMA CLAIM	7738	CARUSO	
MBIA STUB	7796	CARUSO	
HOULIHAN STUB	7797	CARUSO	
MBIA LEVERAGE LEASE STUB	7832	CARUSO	
MBIA MORTGAGE CLAIM STUB	7833	CARUSO	
KLM	8701	CARUSO	
PNCL STUB	8702	CARUSO	
KLM STUB	9247	CARUSO	
GECC STUB	9248	CARUSO	
GSO CLAIM	9343	CARUSO	
LNK STUB	9703		0
TERM LOAN	8683	CARUSO	
364-DAY REVOLVER	9783	COMPOSITE	
7YR TERM LOAN	4707	Untested	
CREDIT-LINKED DEPOSIT	4709	Untested	
REVOLVER	2423	Untested	
L/C LOAN	7249	Untested	
TERM LOAN	7250	Untested	
BRIDGE LOAN PIK	8676	CARUSO	
MULTICURRENCY REVOLVER	8958	CARUSO	
5-YEAR MULTI-CCY REVOLVER	7376	SCTR	
REVOLVER	7529	Untested	
LC	9370	Untested	
TRANCHE B	4471	Untested	
5YR REVOLVER	6632	Untested	
5YR REVOLVER	6630	Untested	
5-YEAR REVOLVER	4126	CARUSO	
REVOLVER 2 BIL	8605	COMPOSITE	
5YR REVOLVER	5016	COMPOSITE	
USD RC	8190	Untested	
ALTERNATIVE CURRENCY RC	8191	Untested	
5-YR REVOLVER	4447	Untested	
TRANCHE A REVOLVER	9858		#N/A
TRANCHE A-1 REVOLVER	9859		#N/A
5YR - RCF	5119	CARUSO	
MULTI-CCY REVOLVING CREDIT	5414	CARUSO	
TRANCHE A TERM LOAN (AUD)	5415	CARUSO	
TRANCHE C TERM LOANS (CAD)	5417	COMPOSITE	
TERM LOAN B	7979	SCTR	
5-YR REVOLVER	8678	SCTR	
5YR REVOLVER	5743	SCTR	
REVOLVER	9728	CARUSO	
TERM	9729	CARUSO	
5 YEAR REVOLVER	4326	Untested	
REVOLVER	8699	CARUSO	
REVOLVING CREDIT FACILITY	5985	COMPOSITE	
5 YEAR REVOLVER	6407	COMPOSITE	
TERM LOAN	9055	SCTR	
REVOLVER	3631	CARUSO	
5-YR REVOLVER	8643	COMPOSITE	
TERM LOAN	8754	CARUSO	
SERIES E LC FACILITY	7066	COMPOSITE	

NU		MR			USD	12/22/2009	11/6/10	2.0	13,472,727		
XEL-NStatesPwr		MR			USD	8/21/2010	12/14/11	3.0	7,931,478		
NWA			#N/A		USD	8/12/2009	3/31/10	2.0			
	0	NA			USD	12/31/2008	12/31/08	-			
	0	NA			USD	9/30/2009	6/21/10	2.0			
	0	NA			USD	6/21/2009	6/21/09	1.0			
NWZ			#N/A		USD	6/28/2013	9/15/16	8.0			
	0	NA			USD	7/10/2013	10/5/16	8.0			
	0	NA			USD	7/17/2013	10/17/16	8.0			
	0	NA			USD	7/20/2013	10/22/16	8.0			
	0	NA			USD	7/21/2013	10/23/16	8.0			
	0	NA			USD	7/21/2013	10/24/16	8.0			
	0	NA			USD	8/25/2013	12/21/16	8.0			
	0	NA			USD	8/24/2013	12/20/16	8.0			
	0	NA			USD	12/31/2008	12/31/08	-			
NWZ			#N/A		USD	12/31/2008	12/31/08	-			
	0	NA			USD	12/31/2008	12/31/08	-			
Industrials		N/A			USD	2/11/2010	1/31/11	2.0			
NWAC		LOAN_NORE			USD	11/9/2013	4/27/17	9.0			
NWAC		LOAN_NORE			USD	11/9/2013	4/27/17	9.0			
NWAC		LOAN_NORE			USD	1/24/2010	12/31/10	2.0			
NWAC		LOAN_NORE			USD	1/24/2010	12/31/10	2.0			
NWAC		LOAN_NORE			USD	1/24/2010	12/31/10	2.0			
NWZ		LOAN_NORE			USD	1/24/2010	12/31/10	2.0			
NWZ		LOAN_NORE			USD	1/24/2010	12/31/10	2.0			
NWZ		LOAN_NORE			USD	6/21/2009	6/21/09	1.0			
NWZ		LOAN_NORE			USD	6/21/2009	6/21/09	1.0			
NWZ			#N/A		USD	8/31/2010	12/31/11	3.0			
NWZ			#N/A		USD	8/31/2010	12/31/11	3.0			
NWZ			#N/A		USD	8/31/2010	12/31/11	3.0			
NWZ			#N/A		USD	8/31/2010	12/31/11	3.0			
NWZ			#N/A		USD	7/20/2012	2/22/15	6.0			
	0			0	USD	7/21/2013	10/23/16	8.0			
NWZ			#N/A		USD	8/25/2011	8/21/13	5.0			
NOVART		MR			USD	6/12/2009	6/12/09	1.0	175,000,000		
	0		#N/A		USD	4/27/2011	2/1/13	4.0	13,584		
	0		#N/A		USD	4/27/2011	2/1/13	4.0			
	0	BB-			USD	5/8/2008	5/8/08	-	1,990		
	0	BB			USD	2/20/2012	6/15/14	6.0			
	0	BB			USD	2/20/2012	6/15/14	6.0	(0)		
NORTEK			#N/A		USD	12/18/2011	3/1/14	6.0			
VLO		SENIOR			USD	3/26/2011	12/10/12	4.0	13,440,271		
Financials		AA			USD	10/27/2010	4/4/12	4.0	166,666,667		
	0	B			USD	11/10/2010	4/27/12	4.0	12,687,500	50	
	0			0	USD	2/27/2009	2/27/09	-			
	0	NR			USD	11/28/2009	9/27/10	2.0	326,536	25	
	0	BBB			USD	3/23/2011	12/6/12	4.0	4,000,000		
	0	BBB+			USD	3/23/2011	12/6/12	4.0	10,958,049		
OCR		LOAN_NORE			USD	10/22/2009	7/28/10	2.0	21,321,823	38	
TXU-Texas		MR			USD	9/24/2011	10/10/13	5.0	30,078,125		
ORCLSY		MR			USD	3/9/2010	3/14/11	3.0	50,000,000		
	0			0	USD	8/9/2011	7/25/13	5.0	7,352,941		
	0			0	USD	8/9/2011	7/25/13	5.0	5,147,059		
	0	NR			USD	8/25/2010	12/21/11	3.0	6,704,916	25	
#N/A			#N/A		USD	8/1/2011	7/11/13	5.0	2,791,667	50	
#N/A			#N/A		USD	8/1/2011	7/11/13	5.0		38	
OMI		LOAN_NORE			USD	4/8/2010	5/3/11	3.0	42,652,276		
OI_G		LOAN_NORE			USD	12/8/2010	6/14/12	4.0	25,759,146	20	
OI_G		LOAN_NORE			AUD	12/8/2010	6/14/12	4.0			
OI		XR			CAD	12/8/2010	6/14/12	4.0			
Financials		AA			USD	12/19/2010	7/2/12	4.0			
Utilities		BBB+			USD	2/25/2011	10/23/12	4.0	65,000,000		
Utilities		BBB+			USD	7/29/2011	7/6/13	5.0	40,000,000		
PKD		LOAN_NORE			USD	6/27/2011	5/14/13	5.0	5,676,839	50	
PKD		LOAN_NORE			USD	6/27/2011	5/14/13	5.0		50	
	0	A			USD	11/30/2009	9/30/10	2.0	20,803,441		
PCX			#N/A		USD	7/25/2010	10/31/11	3.0	6,112,384	38	
PLCOAL		XR			USD	6/28/2010	9/15/11	3.0	13,605,137	20	
EXC		MR			USD	2/27/2011	10/26/12	4.0	25,909,091		
Oil & Gas		BBB			USD	4/5/2011	12/27/12	4.0			
PENN		LOAN_NORE			USD	12/1/2009	10/3/10	2.0	2,283,779	30	
PBG		MR			USD	2/23/2011	10/19/12	4.0	85,000,000		
PVT			#N/A		USD	7/30/2010	11/8/11	3.0			
PCG-PacGas+Elec		MR			USD	10/3/2010	2/24/12	3.0			

4,254,546		-	281	281	NUUSDMR	39
96,300		-	281	281	XEL-NStatesPwrUSDMR	42
5,000,000	525	525	281	806	#N/A	#N/A
9,500,000		-	281	281	NOT TESTED	NOT TESTED
10,677,167		-	281	281	NOT TESTED	NOT TESTED
5,315,916		-	281	281	NOT TESTED	NOT TESTED
11,648,648		-	281	281	#N/A	#N/A
12,500,000		-	281	281	NOT TESTED	NOT TESTED
90,850,000		-	281	281	NOT TESTED	NOT TESTED
19,000,000		-	281	281	NOT TESTED	NOT TESTED
713,766		-	281	281	NOT TESTED	NOT TESTED
14,711,113		-	281	281	NOT TESTED	NOT TESTED
13,933,518		-	281	281	NOT TESTED	NOT TESTED
95,793,716		-	281	281	NOT TESTED	NOT TESTED
10,000,000		-	281	281	NOT TESTED	NOT TESTED
3,000,000		-	281	281	#N/A	#N/A
5,140,000		-	281	281	NOT TESTED	NOT TESTED
41,250,461		-	281	281	NOT TESTED	NOT TESTED
2,300,000		-	281	281	NWACUSDLOAN_NORE	#N/A
2,300,000		-	281	281	NWACUSDLOAN_NORE	#N/A
1,197,760		-	281	281	NWACUSDLOAN_NORE	#N/A
456,600		-	281	281	NWACUSDLOAN_NORE	#N/A
113,360		-	281	281	NWACUSDLOAN_NORE	#N/A
5,000,000		-	281	281	NWZUSDLOAN_NORE	#N/A
37,921,890		-	281	281	NWZUSDLOAN_NORE	#N/A
3,422,335		-	281	281	NWZUSDLOAN_NORE	#N/A
6,577,665		-	281	281	NWZUSDLOAN_NORE	#N/A
2,000,000		-	281	281	#N/A	#N/A
7,000,000		-	281	281	#N/A	#N/A
6,000,000		-	281	281	#N/A	#N/A
5,000,000		-	281	281	#N/A	#N/A
13,000,000		-	281	281	#N/A	#N/A
5,000,000		-	281	281	0USD0	CHECK
11,930,000	200	200	281	481	#N/A	#N/A
	15	-	281	281	NOVARTUSDMR	17
1,326,188	50	49	281	330	NOT TESTED	NOT TESTED
656,271	50	50	281	331	NOT TESTED	NOT TESTED
452,457	112	112	281	393	NOT TESTED	NOT TESTED
257,644	50	50	281	331	NOT TESTED	NOT TESTED
2,037,099	50	50	281	331	NOT TESTED	NOT TESTED
36,445,235	700	700	281	981	#N/A	#N/A
29,059,729		-	281	281	VLOUSDSENIOR	151
	11	-	281	281	FinancialsUSDAA	112
1,812,500	225	72	281	353	NOT TESTED	NOT TESTED
50,000,000		-	281	281	NOT TESTED	NOT TESTED
4,673,464		2	281	283	NOT TESTED	NOT TESTED
	28	-	281	281	NOT TESTED	NOT TESTED
41,951	15	0	281	281	NOT TESTED	NOT TESTED
944,844		36	281	317	OCRUSDLOAN_NORE	203
141,796,875		-	281	281	TXU-TexasUSDMR	445
		-	281	281	ORCLSYUSDMR	42
	150	-	281	281	NOT TESTED	NOT TESTED
	250	-	281	281	NOT TESTED	NOT TESTED
45,084		25	281	306	NOT TESTED	NOT TESTED
1,687,500	250	125	281	406	#N/A	#N/A
520,833	250	250	281	531	#N/A	#N/A
1,347,724		-	281	281	OMIUSDLOAN_NORE	48
6,490,854	75	31	281	312	OI_GUSDLOAN_NORE	150
8,250,000	75	75	735	810	OI_GAUDLOAN_NORE	#N/A
4,012,681	75	75	335	410	OICADXR	#N/A
250,000,000	75	75	281	356	FinancialsUSDAA	112
	20	-	281	281	UtilitiesUSDBBB+	#N/A
	20	-	281	281	UtilitiesUSDBBB+	#N/A
477,007	175	60	281	341	PKDUSDLOAN_NORE	340
3,846,154	225	225	281	506	PKDUSDLOAN_NORE	340
19,196,559	21	10	281	291	NOT TESTED	NOT TESTED
8,887,616	250	163	281	444	#N/A	#N/A
3,338,978		16	281	297	PLCOALUSDXR	162
	27	-	281	281	EXCUSDMR	115
127,500,000		-	281	281	Oil & GasUSDBBB	102
65,058	50	31	281	312	PENNUSDLOAN_NORE	200
	15	-	281	281	PBGUSDMR	47
29,850,000	625	625	281	906	#N/A	#N/A
2,137,261		-	281	281	PCG-PacGas+ElecUSDMR	85

39	320	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
42	323	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
17	298	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
151	432	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
112	393	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
203	484	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
445	726	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
42	323	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
48	329	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
150	431	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
112	393	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
340	621	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
340	621	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
162	443	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
115	396	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
102	383	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
200	481	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
47	328	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
85	366	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A	#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	#N/A	0
60,000	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
2,420	#N/A	#N/A	#VALUE!	
601	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	#VALUE!	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
20,708,092	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#VALUE!	#N/A	#N/A	0	
7,510,280	#N/A	#N/A	0	
3,782,220	#N/A	#N/A	0	
220,000,000	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	
#N/A	#N/A	#N/A	0	

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

[redacted]

SERIES B LC FACILITY	7063	COMPOSITE
SERIES C LC FACILITY	7064	COMPOSITE
SERIES F LC FACILITY	7068	COMPOSITE
5YR REVOLVER	7051	COMPOSITE
5YR REVOLVER	7033	COMPOSITE
REVOLVER	9401	Untested
5-YR REVOLVER	8181	SCTR
5-YR TERM LOAN	8182	SCTR
REVOLVER	4604	CARUSO
REVOLVER	7366	CARUSO
TERM LOAN	7367	CARUSO
5YR-REVOLVER	4550	Untested
1ST LIEN TERM LOAN	6558	Untested
5 YEAR REVOLVER	8682	COMPOSITE
5 YEAR REVOLVER	4194	CARUSO
5 YEAR REVOLVER	3939	Untested
5 YEAR REVOLVER	7580	COMPOSITE
5 YEAR REVOLVER	7584	COMPOSITE
FIRST LIEN TERM LOAN	8187	SCTR
REVOLVER	8192	SCTR
US DELAYED DRAW TERM LOAN	6047	SCTR
US FUNDED TERM LOAN	6048	SCTR
US REVOLVER	6049	SCTR
CAD TERM LOAN (CIT AGENT)	6050	SCTR
6 YR MULTI CCY REVOLVER	4373	Untested
REVOLVER	8279	CARUSO
5 YR REVOLVER	7913	COMPOSITE
REVOLVER	3803	Untested
5 YR REVOLVER	7687	COMPOSITE
5 YR REVOLVER	6639	COMPOSITE
5 YEAR REVOLVER	6644	COMPOSITE
RC & REIMBUSEMENT	4028	COMPOSITE
REVOLVER	3526	Untested
REVOLVER	4195	Untested
5 YEAR REVOLVER	6668	COMPOSITE
REVOLVER	6641	COMPOSITE
5 YEAR REVOLVER	6645	COMPOSITE
5 YEAR REVOLVER	7300	COMPOSITE
5 YEAR REVOLVER	7296	COMPOSITE
TERM LOAN	6220	CARUSO
DELAYED DRAW TERM LOAN	6221	CARUSO
DOLLAR DELAYED DRAW TL	4974	CARUSO
DOLLAR REVOLVING CREDIT	4975	CARUSO
TRANCHE A TERM LOAN	4976	CARUSO
MULTI-CCY REVOLVING CREDIT	5011	CARUSO
MULTI-CCY DELAYED DRAW TL	5012	CARUSO
5 YEAR REVOLVING CREDIT	4416	COMPOSITE
5-YEAR REVOLVER	4159	Untested
REVOLVER	2872	Untested
5 YEAR REVOLVER	5992	Untested
5-YEAR REVOLVER	4565	COMPOSITE
TERM WARRANTS	2291	COMPOSITE
SYN LC	9798	COMPOSITE
5 YEAR REVOLVER	4350	CARUSO
REVOLVING CREDIT	5724	CARUSO
REVOLVER	5682	CARUSO
REVOLVER	7977	CARUSO
TRANCHE D-2 TERM LOAN	9395	#N/A
TERM LOAN	6790	Untested
TERM LOAN	8129	Untested
REVOLVER	8130	Untested
5 YEAR REVOLVER	5291	COMPOSITE
REVOLVER	9803	Untested
TERM LOAN	7473	CARUSO
3 YR REVOLVER	9128	CARUSO
5 YR MULTI-CURRENCY REVOLVER	4088	COMPOSITE
REVOLVER	3640	COMPOSITE
WORKING CAPITAL	9912	#N/A
REVOLVER	9252	CARUSO
TERM	9253	CARUSO
TERM LOAN	8873	COMPOSITE
US REVOLVER	8874	COMPOSITE
MULTI CURRENCY REVOLVER	8918	COMPOSITE
TERM LOAN	5013	CARUSO

PCG-PacGas+Elec		MR			USD	10/3/2010	2/24/12	3.0			
PCG-PacGas+Elec		MR			USD	10/3/2010	2/24/12	3.0			
PCG-PacGas+Elec		MR			USD	10/3/2010	2/24/12	3.0			
PCG-PacGas+Elec		MR			USD	10/4/2010	2/26/12	3.0	51,804,581		
PCG-PacGas+Elec		MR			USD	10/4/2010	2/26/12	3.0	12,764,718		
	0			0	USD	12/25/2011	3/12/14	6.0	1,000,000		50
Health Care		NR			USD	1/6/2011	7/31/12	4.0	8,142,888		18
Health Care		NR			USD	1/6/2011	7/31/12	4.0			
PNK		LOAN_NORE			USD	1/14/2010	12/14/10	2.0	36,406,231		
PFHC		LOAN_NORE			USD	6/2/2011	4/2/13	5.0	22,935,462		50
PFHC		LOAN_NORE			USD	1/7/2012	4/2/14	6.0	0		
	0	BB+			USD	1/11/2010	12/9/10	2.0	11,014,593		15
	0	NA			USD	11/19/2011	1/11/14	5.0			
PXP		XR			USD	3/5/2011	11/6/12	4.0	14,746,248		
CNP		SENIOR			USD	1/15/2011	8/15/12	4.0	10,997,178		30
	0	BBB			USD	8/1/2011	7/12/13	5.0	29,692,300		
PPL-EnergySupp		MR			USD	11/13/2010	5/3/12	4.0	8,181,994		6
PPL-EnergySupp		MR			USD	12/5/2010	6/9/12	4.0	112,436,034		
Industrials		BB-			USD	3/18/2012	7/30/14	6.0			
Industrials		BB			USD	8/12/2011	7/30/13	5.0	12,494,309		50
Industrials		B+			USD	8/28/2011	8/25/13	5.0			50
Industrials		B+			USD	8/28/2011	8/25/13	5.0			
Industrials		B+			USD	1/21/2011	8/25/12	4.0	3,216,037		50
Industrials		B+			USD	1/21/2011	8/25/12	4.0			
	0	B+			USD	7/14/2010	10/12/11	3.0	4,524,510		
PRM		LOAN_NORE			USD	8/13/2011	8/1/13	5.0	11,549,780		30
PFGRQ		MR			USD	12/17/2010	6/29/12	4.0			
	0	BB			USD	8/23/2009	4/18/10	2.0	2,500,000		50
PRU		MR			USD	11/26/2010	5/24/12	4.0	60,000,000		
PRU		MR			USD	3/26/2011	12/11/12	4.0	50,000,000		
PEG		MR			USD	3/28/2011	12/14/12	4.0	34,155,000		
PEG		MR			USD	10/5/2009	6/30/10	2.0	11,958,663		
	0	BB-			USD	12/21/2009	12/21/09	1.0	6,102,338		30
	0	BBB			USD	1/16/2011	8/17/12	4.0			15
XEL		MR			USD	8/21/2010	12/14/11	3.0	11,309,542		8
PEG		MR			USD	3/28/2011	12/14/12	4.0	28,125,000		
PEG		MR			USD	3/28/2011	12/14/12	4.0	36,941,642		
PSD-SEN		MR			USD	10/27/2010	4/4/12	4.0	35,000,000		
PSD-SEN		MR			USD	10/27/2010	4/4/12	4.0	8,861,402		13
QVC		LOAN_NORE			USD	7/9/2010	10/4/11	3.0			
QVC		LOAN_NORE			USD	7/9/2010	10/4/11	3.0			15
QVC		LOAN_NORE			USD	3/2/2010	3/3/11	3.0			
QVC		LOAN_NORE			USD	3/2/2010	3/3/11	3.0	6,344,842		15
QVC		LOAN_NORE			USD	3/2/2010	3/3/11	3.0			
QVC		LOAN_NORE			USD	3/2/2010	3/3/11	3.0	11,519,970		15
QVC		LOAN_NORE			USD	3/2/2010	3/3/11	3.0			
QUS-Corp		XR			USD	12/12/2009	10/21/10	2.0	60,000,000		
	0	BB-			USD	10/31/2009	8/12/10	2.0	8,982,561		50
HTC		BB-			USD	7/23/2010	10/27/11	3.0	4,872,967		50
	0	B+			USD	6/9/2010	8/15/11	3.0	9,090,006		38
NU		MR			USD	12/22/2009	11/6/10	2.0	26,918,182		
REI		XR			USD	4/15/2010	5/15/11	3.0	(12,024)		
REI		XR			USD	2/18/2012	6/12/14	6.0			
RENADV		LOAN_NORE			USD	12/3/2009	10/6/10	2.0	9,017,840		50
RCII		LOAN_NORE			USD	5/20/2010	7/13/11	3.0	25,112,550		38
REX		LOAN_NORE			USD	12/30/2010	7/20/12	4.0	7,220,409		50
RAI		SENIOR_NORE			USD	12/17/2010	6/28/12	4.0	50,841,735		
#N/A			#N/A		USD	5/12/2010	6/30/11	3.0	0		
	0	NA			USD	12/31/2009	11/21/10	2.0			
	0			0	USD	3/7/2012	7/12/14	6.0			
	0			0	USD	8/1/2011	7/12/13	5.0			50
KMP		MR			USD	4/5/2010	4/28/11	3.0	40,355,843		
	0		#N/A		USD	5/8/2010	6/23/11	3.0	5,000,000		25
TSG				0	USD	4/24/2012	9/30/14	6.0			
	0		#N/A		USD	2/4/2010	1/18/11	2.0	49,986,567		50
SEE		MR			USD	1/3/2011	7/26/12	4.0	23,576,000		
SHC-S		MR			USD	8/8/2009	3/24/10	2.0	121,420,583		
#N/A			#N/A		USD	12/10/2009	10/18/10	2.0			
SGLP			#N/A		USD	12/30/2010	7/20/12	4.0	7,378,000		
SGLP			#N/A		USD	12/30/2010	7/20/12	4.0			
SQA		XR			USD	6/2/2012	12/3/14	6.0	0		
SQA		XR			USD	10/27/2011	12/3/13	5.0	9,952,709		50
SQA		XR			USD	10/27/2011	12/3/13	5.0	10,666,667		
SRNA		LOAN_NORE			USD	5/19/2011	3/10/13	5.0			

1,924,183		-	281	281	PCG-PacGas+ElecUSDMR	85
2,590,619		-	281	281	PCG-PacGas+ElecUSDMR	85
1,295,310		-	281	281	PCG-PacGas+ElecUSDMR	85
8,483,329		-	281	281	PCG-PacGas+ElecUSDMR	85
		-	281	281	PCG-PacGas+ElecUSDMR	85
	300	50	281	331	NOT TESTED	NOT TESTED
151,229		17	281	298	Health CareUSDNR	#N/A
13,270,588		-	281	281	Health CareUSDNR	#N/A
11,730,133	50	12	281	293	PNKUSDLOAN_NORE	220
2,064,538	175	60	281	341	PFHCUSDLOAN_NORE	400
14,361,276	175	175	281	456	PFHCUSDLOAN_NORE	405
6,128,407		10	281	291	NOT TESTED	NOT TESTED
977,500	175	175	281	456	NOT TESTED	NOT TESTED
52,253,752	125	97	281	378	PXPUSDXR	136
21,002,822		10	281	291	CNPUSDSENIOR	227
307,700		-	281	281	NOT TESTED	NOT TESTED
2,095,784		5	281	286	PPL-EnergySuppUSDMR	145
62,286,188		-	281	281	PPL-EnergySuppUSDMR	145
121,045,528	225	225	281	506	IndustrialsUSDBB-	424
54,172,357	225	192	281	473	IndustrialsUSDBB	346
5,985,625	600	600	281	881	IndustrialsUSDB+	480
9,277,606	600	600	281	881	IndustrialsUSDB+	480
4,283,963	600	364	281	645	IndustrialsUSDB+	454
15,383,506	600	600	281	881	IndustrialsUSDB+	454
475,490	200	19	281	300	NOT TESTED	NOT TESTED
450,220	75	32	281	313	PRMUSDLOAN_NORE	#N/A
		NA	281	NA	PFGRQUSDMR	122
	325	50	281	331	NOT TESTED	NOT TESTED
	11	-	281	281	PRUUSDMR	198
	11	-	281	281	PRUUSDMR	198
40,845,000	27	15	281	296	PEGUSDMR	74
2,041,337	175	26	281	307	PEGUSDMR	66
18,897,662	50	45	281	326	NOT TESTED	NOT TESTED
		NA	281	NA	NOT TESTED	NOT TESTED
79,347	35	8	281	289	XELUSDMR	47
	27	-	281	281	PEGUSDMR	74
9,933,358		-	281	281	PEGUSDMR	74
	53	-	281	281	PSD-SENUSDMR	100
1,138,598		11	281	292	PSD-SENUSDMR	100
21,142,857		-	281	281	QVCUSDLOAN_NORE	265
25,107,143		-	281	281	QVCUSDLOAN_NORE	265
16,975,398		-	281	281	QVCUSDLOAN_NORE	265
7,402,315		7	281	288	QVCUSDLOAN_NORE	265
17,142,857		-	281	281	QVCUSDLOAN_NORE	265
2,590,016		12	281	293	QVCUSDLOAN_NORE	265
13,024,602		-	281	281	QVCUSDLOAN_NORE	265
	163	-	281	281	QUS-CorpUSDXR	266
1,017,439	75	53	281	334	NOT TESTED	NOT TESTED
127,033	150	53	281	334	NOT TESTED	NOT TESTED
25,909,994	100	84	281	365	NOT TESTED	NOT TESTED
11,263,636		-	281	281	NUUSDMR	39
18,484	0	0	281	281	REIUSDXR	371
	175	NA	281	NA	REIUSDXR	461
3,982,160	200	96	281	377	RENADVUSDLOAN_NORE	275
12,220,783	50	42	281	323	RCIIUSDLOAN_NORE	180
1,779,591	125	65	281	346	REXUSDLOAN_NORE	146
1,158,265	38	1	281	282	RAIUSDSENIOR_NORE	106
3,000,000	125	125	281	406	#N/A	#N/A
99,341	225	225	281	506	NOT TESTED	NOT TESTED
33,020,575	200	200	281	481	NOT TESTED	NOT TESTED
19,444,444	200	200	281	481	NOT TESTED	NOT TESTED
644,157		-	281	281	KMPUSDMR	90
	100	25	281	306	NOT TESTED	NOT TESTED
27,483,387	200	200	281	481	TSGUSD0	#N/A
13,433	50	50	281	331	#N/A	#N/A
4,424,000		-	281	281	SEEUSDMR	170
85,779,417		-	281	281	SHC-SUSDMR	413
	200	NA	281	NA	#N/A	#N/A
9,622,000	75	42	281	323	#N/A	#N/A
20,000,000	175	175	281	456	#N/A	#N/A
19,327,679	325	325	281	606	SQAUSDXR	371
11,380,624	325	197	281	478	SQAUSDXR	316
	325	-	281	281	SQAUSDXR	316
2,074,400	100	100	281	381	SRNAUSDLOAN_NORE	290

85	366	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
85	366	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
85	366	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
85	366	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
85	366	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
220	501	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
400	681	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
405	686	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
136	417	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
227	508	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
145	426	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
145	426	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
424	705	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
346	627	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
480	761	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
480	761	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
454	735	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
454	735	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
122	403	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
198	479	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
198	479	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
74	355	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
66	347	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
47	328	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
74	355	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
74	355	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
100	381	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
100	381	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
265	546	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
265	546	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
265	546	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
265	546	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
265	546	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
265	546	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
265	546	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
266	547	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
39	320	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
371	652	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
461	742	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
275	556	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
180	461	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
146	427	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
106	387	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
90	371	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
170	451	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
413	694	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
371	652	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
316	597	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
316	597	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
290	571	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#VALUE!	#N/A	#N/A	0
95,014	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
1,890,000	#N/A	#N/A	0
#VALUE!	#N/A	#N/A	0
5,925,769	#N/A	#N/A	0
9,184,830	#N/A	#N/A	0
#VALUE!	#N/A	#N/A	0
14,306,661	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A

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

[redacted]

REVOLVER	5014	CARUSO
5 YEAR REVOLVER	6281	COMPOSITE
5 YEAR MULI-CCY REVOLVER	4612	Untested
REVOLVER	7917	CARUSO
INITIAL TERM LOAN	7918	CARUSO
TERM LOAN	5961	Untested
REVOLVER	5953	Untested
TERM LOAN	5954	Untested
5-YEAR REVOLVER	4287	COMPOSITE
TERM LOAN	3858	CARUSO
6 YEAR REVOLVER	3860	CARUSO
TRANCHE B TERM LOAN	7664	CARUSO
4 YR REVOLVER	7967	SCTR
5 YEAR REVOLVER	6359	CARUSO
1.5BN 5-YEAR RCF	3324	CARUSO
5 YEAR REVOLVER 2	2446	CARUSO
5 YEAR REVOLVER	4378	CARUSO
TERM LOAN B1	8303	CARUSO
LOANS	9378	#N/A
REVOLVER	5679	Untested
5YR REVOLVER	7040	COMPOSITE
5-YR REVOLVER	8099	COMPOSITE
5 YEAR REVOLVER	6671	Untested
REVOLVER	3963	CARUSO
TERM LOAN	3964	CARUSO
5-YR REVOLVER	7497	COMPOSITE
5-YR REVOLVER	7971	COMPOSITE
TERM LOAN	8062	COMPOSITE
CREDITOR TRUST AGREEMENT	4203	Untested
PRE-DISTRIBUTION	4628	Untested
CLAIM	6478	Untested
STUB	9940	#N/A
5-YEAR REVOLVER	4525	CARUSO
REVOLVER	5854	Untested
TERM LOAN A	9698	CARUSO
REVOLVER	9495	CARUSO
COMMITMENT	9833	#N/A
5 YEAR MULTI-CCY REVOLVER	6307	COMPOSITE
1ST LIEN TERM LOAN	8490	Untested
TERM LOAN	4829	CARUSO
REVOLVER	4830	CARUSO
TERM LOAN	6964	CARUSO
NEW US TERM LOAN	9815	COMPOSITE
5YR REVOLVER	5732	COMPOSITE
REVOLVER	8304	CARUSO
TERM LOAN B	7222	CARUSO
REVOLVING CREDIT FACILITY	8354	CARUSO
REVOLVER	7271	CARUSO
LETTER OF CREDIT	5795	Untested
REVOLVING CREDIT USD	3654	CARUSO
DELAYED DRAW USD	8349	CARUSO
DELAYED DRAW EURO	8351	SCTR
REVOLVING CREDIT EUR	8353	CARUSO
TARGA 450 M AUG 07	8324	CARUSO
5-YEAR REVOLVER	6884	CARUSO
TERM LOAN	4441	COMPOSITE
SENIOR SECURED REVOLVER	4443	CARUSO
SYNTHETIC LETTER OF CREDIT FAC	4444	0
5-YR REVOLVER	7404	COMPOSITE
TERM LOAN	8394	COMPOSITE
REVOLVER	8755	COMPOSITE
DELAY DRAW TERM LOAN	8756	COMPOSITE
6 YEAR REVOLVER	4456	Untested
TERM LOAN	9361	CARUSO
5 YEAR REVOLVER	5924	CARUSO
5-YR ASSET BASED REVOLVER	7628	COMPOSITE
REVOLVER	9431	CARUSO
5-YR REVOLVER	8347	CARUSO
5-YEAR REVOLVER	4576	COMPOSITE
TRANCHE A	5374	Untested
5 YEAR REVOLVER	3956	COMPOSITE
3YR REVOLVER	5370	COMPOSITE
5-YR REVOLVER	4849	COMPOSITE
TRANCHE I TERM LOAN	9830	#N/A

SRNA		LOAN_NORE		USD	10/12/2010	3/10/12	4.0	10,000,000	
SRV		XR		USD	8/11/2010	11/28/11	3.0	13,418,797	38
Consumer Services		B+		USD	1/23/2010	12/30/10	2.0	8,920,000	50
SHERIH		SENIOR_NORE		USD	7/16/2011	6/15/13	5.0	20,726,400	50
SHERIH			0	USD	2/20/2012	6/15/14	6.0	0	
	0	NA		USD	8/10/2009	8/10/09	1.0		
	0	NA		USD	8/10/2009	8/10/09	1.0	4,026,000	75
	0	NA		USD	8/10/2009	8/10/09	1.0		
SRP-Power		XR		USD	12/21/2009	11/4/10	2.0	4,713,965	
SBGI		SENIOR		USD	8/31/2010	12/31/11	3.0		
SBGI		SENIOR		USD	5/12/2010	6/30/11	3.0	3,475,836	25
#N/A		LOAN_NORE		USD	8/29/2012	4/30/15	7.0		
Financials		NR		USD	5/11/2010	6/28/11	3.0	23,759,744	
SLM		SENIOR_MODRE		USD	10/20/11	10/20/11	3.0	99,000,000	
SLM		SENIOR_MODRE		USD	10/21/09	10/21/09	1.0	48,750,000	
SLM		SENIOR_MODRE		USD	10/23/08	10/23/08	-		
SLM		SENIOR_MODRE		USD	10/20/10	10/20/10	2.0	105,000,000	
SOLOC		LOAN_NORE		USD	6/16/2010	8/27/11	3.0	0	
#N/A		#N/A		USD	12/18/2011	2/28/14	5.0		
HTC		BB-		USD	12/25/2010	7/12/12	4.0	4,480,262	50
EIX-SouCalEd		MR		USD	5/11/2011	2/25/13	4.0	60,647,250	
SO		MR		USD	12/22/2010	7/6/12	4.0	36,486,486	
	0	BBB		USD	8/21/2010	12/14/11	3.0	2,039,738	
SBSA		LOAN_NORE		USD	9/23/2009	6/10/10	2.0	10,000,000	50
SBSA		BBB		USD	12/7/2010	6/11/12	4.0		
SECAP		MR		USD	11/24/2010	5/21/12	4.0	47,565,000	
SECAP		MR		USD	12/19/2010	7/2/12	4.0	16,120,000	
SECAP		MR		USD	12/19/2010	7/2/12	4.0		
	0	NA		USD	10/1/2009	6/23/10	2.0		
	0	NA		USD	10/1/2009	6/23/10	2.0		
	0	N/A		USD	7/30/2013	11/7/16	8.0		
#N/A		#N/A		USD	1/25/2016	12/31/20	12.0		
S		SENIOR_NORE		USD	1/17/2010	12/19/10	2.0	50,000,000	
	0	BB-		USD	3/1/2010	3/1/11	2.0	3,208,588	
SPF		SENIOR_NORE		USD	4/9/2010	5/5/11	3.0		
SPLS		LOAN		USD	7/9/2009	7/9/09	1.0	764,204,504	
#N/A		#N/A		USD	11/28/2008	11/28/08	-		
SPLS		MR		USD	7/14/2010	10/13/11	3.0	2,531,179	
	0	NR		USD	12/21/2011	3/5/14	6.0	13,804	
SUNCAL		LOAN_NORE		USD	1/19/2010	1/19/10	1.0		
SUNCAL		LOAN_NORE		USD	1/18/2009	1/18/09	-		
SUNCAL		#N/A		USD	9/22/2010	2/6/12	3.0	0	
SGDS		XR		USD	4/27/2011	2/1/13	4.0		
SUN		MR		USD	1/13/2011	8/12/12	4.0	10,000,000	
SXL		LOAN_NORE		USD	3/15/2011	11/22/12	4.0	3,425,000	
	0	#N/A		USD	12/1/2010	6/2/12	4.0		
SYM		LOAN_NORE		USD	1/15/2011	8/16/12	4.0	20,000,000	
SYGR		LOAN_NORE		USD	6/2/2011	4/2/13	5.0	1,915,180	50
	0	NR		USD	6/2/2010	8/4/11	3.0		
SYNVER		LOAN_NORE		USD	8/18/2011	8/9/13	5.0	19,200,000	
SVR		LOAN_NORE		USD	3/24/2012	8/9/14	6.0	(0)	125
Telecommunications		BB		USD	3/24/2012	8/9/14	6.0	(123,829)	125
SVR		LOAN_NORE		USD	8/18/2011	8/9/13	5.0	8,072,493	38
WARPIN		LOAN_NORE		USD	7/17/2012	2/16/15	6.0	(0)	
WARPIN		LOAN_NORE		USD	9/27/2010	2/14/12	3.0	8,932,187	20
PLCOAL		XR		USD	3/2/2011	10/31/12	4.0		
WARPIN		LOAN_NORE		USD	7/25/2010	10/31/11	3.0	10,200,000	38
	0		0	USD	3/2/2011	10/31/12	4.0		
TGT		MR		USD	11/1/2010	4/12/12	4.0	115,000,000	
CTFINL		XR		USD	8/25/2011	8/20/13	5.0		
CTFINL		XR		USD	8/25/2011	8/20/13	5.0	34,285,714	38
CTFINL		XR		USD	8/25/2011	8/20/13	5.0		38
	0	BB-		USD	8/8/2010	11/23/11	3.0	14,139,368	50
TEMBEC		SENIOR_NORE		USD	10/5/2010	2/28/12	3.0		
EPCINC		LOAN_NORE		USD	3/27/2011	12/12/12	4.0	12,605,218	
TSO		MR		USD	11/18/2010	5/11/12	4.0	48,521,505	25
CLX		SENIOR		USD	6/10/2011	4/16/13	5.0	100,000,000	
HIG		SENIOR_NORE		USD	1/11/2011	8/9/12	4.0	100,000,000	
HD		MR		USD	1/15/2010	12/16/10	2.0	200,000,000	
	0	B		USD	4/8/2010	5/3/11	3.0	3,133,416	
TRV		MR		USD	9/23/2009	6/10/10	2.0	60,000,000	
WMB		XR		USD	11/12/2010	5/1/12	4.0	68,693,333	
TW-Cab		MR		USD	2/20/2010	2/15/11	2.0	122,256,184	
#N/A		#N/A		USD	9/10/2009	5/19/10	2.0	269,333,333	20

	125	50	281	331	SRNAUSDLOAN_NORE	260
6,581,203	100	58	281	339	SRVUSDXR	176
	150	50	281	331	NOT TESTED	NOT TESTED
4,773,600	225	83	281	364	SHERIHUSDSENIOR_NORE	#N/A
7,110,000	150	150	281	431	SHERIHUSD0	#N/A
7,500,000	50	50	281	331	NOT TESTED	NOT TESTED
1,474,000	275	129	281	410	NOT TESTED	NOT TESTED
6,800,000	300	300	281	581	NOT TESTED	NOT TESTED
12,869,368		-	281	281	SRP-PowerUSDXR	72
3,363,636		-	281	281	SBGIUSDSENIOR	285
2,887,800		14	281	295	SBGIUSDSENIOR	285
1,994,962	125	125	281	406	#N/A	#N/A
31,240,256		-	281	281	FinancialsUSDNR	#N/A
		-	281	281	SLMUSDSENIOR_MODRE	500
		-	281	281	SLMUSDSENIOR_MODRE	550
		NA	281	NA	SLMUSDSENIOR_MODRE	525
		-	281	281	SLMUSDSENIOR_MODRE	540
9,342,685	350	350	281	631	SOLOCUSDLOAN_NORE	370
925,000	500	500	281	781	#N/A	#N/A
1,019,738	225	82	281	363	NOT TESTED	NOT TESTED
45,602,750		-	281	281	EIX-SouCalEdUSDMR	103
	25	-	281	281	SOUSDMR	49
99,151		-	281	281	NOT TESTED	NOT TESTED
	100	50	281	331	SBSAUSDLOAN_NORE	545
10,072,070	75	75	281	356	SBSAUSDBBB	#N/A
162,273	23	0	281	281	SECAPUSDMR	99
10,106,000		-	281	281	SECAPUSDMR	99
4,774,000		-	281	281	SECAPUSDMR	99
29,032,967		-	281	281	NOT TESTED	NOT TESTED
2,500,000		-	281	281	NOT TESTED	NOT TESTED
8,747,929		-	281	281	NOT TESTED	NOT TESTED
		NA	281	NA	#N/A	#N/A
	600	-	281	281	SUSDSENIOR_NORE	312
11,791,412	100	79	281	360	NOT TESTED	NOT TESTED
3,250,000	600	600	281	881	SPFUSDSENIOR_NORE	554
2,462,163	13	0	281	281	SPLSUSDLOAN	86
113,333,333	50	50	281	331	#N/A	#N/A
22,468,821		-	281	281	SPLSUSDMR	114
5,452,418	225	224	281	505	NOT TESTED	NOT TESTED
4,918,848	225	225	281	506	SUNCALUSDLOAN_NORE	1,065
64,420,749	225	225	281	506	SUNCALUSDLOAN_NORE	1,075
3,450,646	800	800	281	1,081	#N/A	#N/A
	175	NA	281	NA	SGDSUSDXR	434
	35	-	281	281	SUNUSDMR	241
1,575,000		-	281	281	SXLUSDLOAN_NORE	#N/A
5,907,985	25	25	281	306	#N/A	#N/A
	36	-	281	281	SYMUSDLOAN_NORE	#N/A
9,084,820	150	133	281	414	SYGRUSDLOAN_NORE	700
1,324,692		-	281	281	NOT TESTED	NOT TESTED
	150	-	281	281	SYNVERUSDLOAN_NORE	245
1,985,000	150	150	281	431	SVRUSDLOAN_NORE	#N/A
5,700,065	150	151	281	432	TelecommunicationsUSDBB	348
927,507	250	59	281	340	SVRUSDLOAN_NORE	#N/A
95,540,825		-	281	281	WARPINUSDLOAN_NORE	325
10,067,813		9	281	290	WARPINUSDLOAN_NORE	280
4,196,307	100	100	281	381	PLCOALUSDXR	195
	75	38	281	319	WARPINUSDLOAN_NORE	280
2,334,402	200	200	281	481	0USD0	CHECK
	14	-	281	281	TGTUSDMR	70
150,857,143	100	100	281	381	CTFINLUSDXR	308
	100	38	281	319	CTFINLUSDXR	308
14,857,143	100	100	281	381	CTFINLUSDXR	308
860,632	125	54	281	335	NOT TESTED	NOT TESTED
305,913	700	700	281	981	TEMBECUSDSENIOR_NORE	910
25,894,782		-	281	281	EPCINCUSDLOAN_NORE	195
1,478,495		24	281	305	TSOUSDMR	429
		-	281	281	CLXUSDSENIOR	72
	15	-	281	281	HIGUSDSENIOR_NORE	101
		-	281	281	HDUSDMR	137
1,866,584		-	281	281	NOT TESTED	NOT TESTED
	22	-	281	281	TRVUSDMR	63
1,306,667	75	1	281	282	WMBUSDXR	85
2,743,816		-	281	281	TW-CabUSDMR	101
	75	20	281	301	#N/A	#N/A

260	541	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
176	457	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
72	353	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
285	566	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
285	566	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
500	781	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
550	831	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
525	806	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
540	821	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
370	651	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
103	384	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
49	330	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
545	826	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
99	380	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
99	380	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
99	380	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
312	593	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
554	835	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
86	367	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
114	395	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
1,065	1,346	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,075	1,356	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
434	715	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
241	522	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
700	981	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
245	526	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
348	629	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
325	606	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
280	561	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
195	476	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
280	561	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
70	351	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
308	589	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
308	589	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
308	589	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
910	1,191	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
195	476	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
429	710	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
72	353	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
101	382	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
137	418	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
63	344	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
85	366	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
101	382	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A

8,900,000		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
3,027,363		#N/A	#N/A	0
5,854,631		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
888,096		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
8,700,000		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
1		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
2,925,090		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
983,770		#N/A	#N/A	0
24,157,781		#N/A	#N/A	0
345		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
17,664,094		#N/A	#N/A	0
1,955,322		#N/A	#N/A	0
5,436,927		#N/A	#N/A	0
8,392,594		#N/A	#N/A	0
79,776,589		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
4,070,513		#N/A	#N/A	0
9,205,684		#N/A	#N/A	0
2,264,465		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
500,493		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
48,500,197		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0

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

[redacted]

5-YR MULTI-CCY REVOLVER	4834	CARUSO	
5-YR REVOLVER	6176	CARUSO	
TERM LOAN B	6177	CARUSO	
TERM LOAN	6784	Untested	
REVOLVER	6785	Untested	
TRANCHE B COMMITMENT	6003		0
NON-AMORTIZING 5 YR TERM	2819	Untested	
N953U (1985 AIRCRAFT)	7245	Untested	
N950U (1984 AIRCRAFT)	7246	Untested	
364 DAY REVOLVER	2191	COMPOSITE	
REVOLVING CREDIT	6024	Untested	
TERM LOAN	9403		0
5YR REVOLVER	8872	CARUSO	
DOLLAR REVOLVER	6025	CARUSO	
MULTI-CURRENCY REVOLVER	6026	CARUSO	
TRANCHE B DOLLAR TERM LOAN	6027	CARUSO	
POST-FIRST A&R SYNTHETIC LC	6029	CARUSO	
DELAYED DRAW TRANCHE B TERM	7693		0
SENIOR PIK LOAN	7306		0
SR. UNSECURED BRIDGE	9013	COMPOSITE	
REVOLVER 6-YR	7668	CARUSO	
TRANCHE X TERM LOAN	7671	CARUSO	
TRANCHE B TERM LOAN	7673	CARUSO	
INCREMENTAL TERM B	9012	COMPOSITE	
5 YEAR REVOLVER	6910	Untested	
GLOBAL REVOLVER	7442	CARUSO	
TERM LOAN B-1	8541	CARUSO	
DELAYED DRAW TERM	8542	CARUSO	
DEPOSIT LC	8543	CARUSO	
REVOLVER	8544	COMPOSITE	
TERM LOAN B-2	8629	CARUSO	
TERM LOAN B-3	8630	CARUSO	
5-YR REVOLVER	7073	COMPOSITE	
5-YR SENIOR REVOLVER	7071	CARUSO	
REVOLVER	5933	Untested	
TERM LOAN	5934	Untested	
N319UA	3946	Untested	
N352UA	3947	Untested	
N788UA	4252	Untested	
AT&T CLAIM	4418	Untested	
FORTRESS	4597	Untested	
CALYON CLM 39914 N597UA	4861	Untested	
N368UA-DEFICIANCY CLAIM	4872	Untested	
PRATT & WHIT	4954	Untested	
7-YR TRANCHE B TERM LOAN	7024	Untested	
CLAIM 035504	4564	Untested	
BOEING 777-222-DEFICIANCY CLAI	4900	Untested	
REVOLVING CREDIT	2159	CARUSO	
TRANCHE D TERM LOAN	2567	CARUSO	
6 YEAR REVOLVER	7067	COMPOSITE	
5-YR REVOLVER	7631	CARUSO	
REVOLVER	7208	CARUSO	
INITIAL TERM LOAN	7209	CARUSO	
7YR TERM LOAN	7395	CARUSO	
REVOLVING FACILITY	8431	CARUSO	
TERM LOAN	8432	CARUSO	
TERM LOAN	7686	CARUSO	
5-YEAR REVOLVER	7495	Untested	
TERM LOAN	8614	CARUSO	
FIVE-YEAR REVOLVER	6179	Untested	
TERM LOAN	7415	SCTR	
5 YEAR REVOLVER	4180	COMPOSITE	
REVOLVER	8743	COMPOSITE	
TERM LOAN	7298	Untested	
CLAIM 2005.001.072887-7 48413	7491	Untested	
SECOND LIEN TERM LOAN	7549	CARUSO	
FIRST LIEN REVOLVING CREDIT	5088	Untested	
6 YEAR REVOLVER	6436	Untested	
REVOLVER	7724	CARUSO	
TERM LOAN	7725	CARUSO	
3 YEAR REVOLVER	6108	COMPOSITE	
REVOLVER	5884	CARUSO	
7YR TERM B LOAN	5885	CARUSO	
TERM LOAN	8414	SCTR	

TWX		LOAN_NORE		USD	2/22/2010	2/17/11		2.0	71,194,373		
TWTC		LOAN_NORE		USD	7/10/2010	10/6/11		3.0	20,000,000		
TWTC		#N/A		USD	4/12/2011	1/7/13		4.0			25
	0	BB-		USD	4/5/2011	12/27/12		4.0			
	0	BB-		USD	8/28/2010	12/27/11		3.0	543,750		
	0		0	USD	12/29/2010	7/19/12		4.0			
	0	NR		USD	5/24/2009	5/24/09		1.0			
	0	NA		USD	12/19/2009	11/1/10		2.0			
	0	NA		USD	5/1/2009	5/1/09		1.0			
AEGON-TransFin		MR		USD	6/19/2009	6/19/09		1.0	100,000,000		
	0	B+		USD	12/14/2010	6/23/12		4.0	4,963,150		
	0		0	USD	8/1/2009	3/13/10		2.0			
RIG		SENIOR		USD	3/18/2011	11/27/12		4.0	53,230,983		
TPORT		SENIOR_NORE		USD	1/19/2011	8/23/12		4.0	19,638,344		50
TPORT		SENIOR_NORE		USD	1/19/2011	8/23/12		4.0	8,390,232		
TPORT		SENIOR_NORE		USD	8/26/2011	8/23/13		5.0	(0)		
TPORT		LOAN_NORE		USD	8/26/2011	8/23/13		5.0			
	0		0	USD	8/26/2011	8/23/13		5.0			
	0		0	USD	10/22/2010	3/27/12		4.0			
TRB		XR		USD	12/20/2008	12/20/08		-			
TRB		LOAN_NORE		USD	7/9/2011	6/4/13		5.0	43,610,091		
TRB		LOAN_NORE		USD	6/4/2009	6/4/09		1.0			
TRB		LOAN_NORE		USD	2/13/2012	6/4/14		6.0			
TRB		XR		USD	2/13/2012	6/4/14		6.0			
	0	A-		USD	9/18/2010	1/30/12		3.0	31,000,000		
TRWAUT		LOAN_NORE		USD	5/9/12	5/9/12		4.0	28,914,513		25
TXU		#N/A		USD	4/30/2012	10/10/14		6.0	0		
	0	#N/A		USD	4/30/2012	10/10/14		6.0	16,266,585		
	0	#N/A		USD	4/30/2012	10/10/14		6.0			
TXU-Texas		XR		USD	9/24/2011	10/10/13		5.0	241,523,334		
TXU		#N/A		USD	4/30/2012	10/10/14		6.0	0		
TXU		#N/A		USD	4/30/2012	10/10/14		6.0			
TYCL		MR		USD	11/8/2010	4/25/12		4.0	75,000,000		
TYC		SENIOR_MODRE		USD	11/8/2010	4/25/12		4.0	60,000,000		
	0	B		USD	6/4/2010	8/6/11		3.0	4,937,593		
	0		0	USD	1/9/2011	8/6/12		4.0			
	0	NA		USD	1/20/2010	1/20/10		1.0			
	0	NA		USD	1/20/2010	1/20/10		1.0			
	0	NA		USD	8/31/2013	12/31/16		8.0			
	0	NA		USD	1/24/2010	12/31/10		2.0			
	0	NA		USD	1/12/2010	12/12/10		2.0			
	0	NA		USD	1/24/2010	12/31/10		2.0			
	0	NA		USD	1/1/2010	11/23/10		2.0			
	0	NA		USD	12/31/2008	12/31/08		-			
	0	B+		USD	12/2/2011	2/1/14		5.0	0		
	0	NA		USD	8/31/2013	12/31/16		8.0			
	0	NA		USD	1/2/2008	1/2/08	-	1.0			
UNCOMP		LOAN_NORE		USD	6/30/2009	6/30/09		1.0	8,298,133		38
UNCOMP		LOAN_NORE		USD	12/18/2010	6/30/12		4.0			
USPI		XR		USD	6/12/2011	4/19/13		5.0	14,764,614		50
UNH		SENIOR_NORE		USD	11/18/2010	5/11/12		4.0	100,000,000		
UVN		LOAN_NORE		USD	1/4/2012	3/29/14		6.0	1,402,915		
UVN		LOAN_NORE		USD	4/24/2012	9/29/14		6.0	(0)		
LCC		#N/A		USD	1/1/2012	3/23/14		6.0			
USIS		LOAN_NORE		USD	8/25/2011	8/21/13		5.0	30,753,387		38
USIS		LOAN_NORE		USD	7/20/2012	2/21/15		6.0			
X		#N/A		USD	12/7/2010	6/11/12		4.0			
INDUSTRIAL		BB+		USD	11/18/2010	5/11/12		4.0	15,500,000		
X		SENIOR		USD	12/7/2009	10/12/10		2.0			
	0	AAA		USD	2/10/2011	9/28/12		4.0	50,000,000		
Oil & Gas		BB		USD	1/12/2012	4/11/14		6.0			
VLOC		MR		USD	3/7/2011	11/9/12		4.0	64,337,891		
#N/A		XR		USD	10/10/2011	11/5/13		5.0	14,500,000		50
	0		0	USD	11/22/2012	9/18/15		7.0			
	0		0	USD	11/22/2012	9/18/15		7.0			
VENOCO		#N/A		USD	7/1/2010	9/20/11		3.0			
	0	B		USD	3/18/2010	3/30/11		3.0	10,416,541		38
	0	BB		USD	3/2/2011	10/31/12		4.0	15,000,000		42
VRNT		LOAN_NORE		USD	7/3/2011	5/25/13		5.0	10,000,000		50
VRNT		LOAN_NORE		USD	2/7/2012	5/25/14		6.0			
VRZN		MR		USD	9/15/2009	9/15/09		1.0	125,941,068		
VERSO		LOAN_NORE		USD	1/6/2011	8/1/12		4.0	13,319,408		38
VERSO		LOAN_NORE		USD	8/13/2011	8/1/13		5.0			
Consumer Services		CCC+		USD	11/1/2012	8/14/15		7.0			

28,805,627		-	281	281	TWXUSDLOAN_NORE	86
	150	-	281	281	TWTCUSDLOAN_NORE	275
1,414,217	100	100	281	381	#N/A	#N/A
6,300,213	75	75	281	356	NOT TESTED	NOT TESTED
6,956,250	75	70	281	351	NOT TESTED	NOT TESTED
	425	NA	281	NA	0USD0	CHECK
11,750,000		-	281	281	NOT TESTED	NOT TESTED
2,709,400		-	281	281	NOT TESTED	NOT TESTED
1,041,168		-	281	281	NOT TESTED	NOT TESTED
		-	281	281	AEGON-TransFinUSDMR	0
36,850	50	0	281	281	NOT TESTED	NOT TESTED
55,000,000		-	281	281	0USD0	CHECK
18,197,588		-	281	281	RIGUSDSENIOR	82
	150	50	281	331	TPORTUSDSENIOR_NORE	815
1,971,970	150	29	281	310	TPORTUSDSENIOR_NORE	815
10,666,940	125	125	281	406	TPORTUSDSENIOR_NORE	845
1,455,073	150	150	281	431	TPORTUSDLOAN_NORE	615
1,994,962	125	125	281	406	0USD0	CHECK
4,084,618	600	600	281	881	0USD0	CHECK
24,000,000	450	450	281	731	TRBUSDXR	2,292
6,389,909	200	26	281	307	TRBUSDLOAN_NORE	1,092
7,824,253	150	150	281	431	TRBUSDLOAN_NORE	930
238,435,254	200	200	281	481	TRBUSDLOAN_NORE	1,046
19,850,000	300	300	281	581	TRBUSDXR	3,458
19,000,000		-	281	281	NOT TESTED	NOT TESTED
19,085,487	13	20	281	301	TRWAUTUSDLOAN_NORE	172
68,739,894	250	250	281	531	#N/A	#N/A
48,233,415	250	187	281	468	#N/A	#N/A
6,250,000	250	250	281	531	#N/A	#N/A
67,920,666	250	55	281	336	TXU-TexasUSDXR	429
44,648,271	250	250	281	531	#N/A	#N/A
69,482,273	250	250	281	531	#N/A	#N/A
		-	281	281	TYCLUSDMR	106
		-	281	281	TYCUSDSENIOR_MODRE	100
12,562,407	250	179	281	460	NOT TESTED	NOT TESTED
3,864,679	350	350	281	631	NOT TESTED	NOT TESTED
12,070,776	0	0	281	281	NOT TESTED	NOT TESTED
10,335,933	0	0	281	281	NOT TESTED	NOT TESTED
927,243		-	281	281	NOT TESTED	NOT TESTED
9,684,141		-	281	281	NOT TESTED	NOT TESTED
6,922,843		-	281	281	NOT TESTED	NOT TESTED
3,759,197	0	0	281	281	NOT TESTED	NOT TESTED
14,763,746	0	0	281	281	NOT TESTED	NOT TESTED
160,000,000		-	281	281	NOT TESTED	NOT TESTED
17,148,759	100	100	281	381	NOT TESTED	NOT TESTED
9,731,690		-	281	281	NOT TESTED	NOT TESTED
22,460,884	0	0	281	281	NOT TESTED	NOT TESTED
1,189,062	150	52	281	333	UNCOMPUSDLOAN_NORE	50
1,944,444	100	100	281	381	UNCOMPUSDLOAN_NORE	220
235,386	200	52	281	333	USPIUSDXR	0
		-	281	281	UNHUSDSENIOR_NORE	118
43,597,085	125	121	281	402	UVNUSDLOAN_NORE	715
12,375,000	125	125	281	406	UVNUSDLOAN_NORE	715
12,610,000		-	281	281	#N/A	#N/A
27,746,613	225	126	281	407	USISUSDLOAN_NORE	480
103,383,555	175	175	281	456	USISUSDLOAN_NORE	485
16,150,000		-	281	281	#N/A	#N/A
	50	-	281	281	NOT TESTED	NOT TESTED
17,800,000		-	281	281	XUSDSENIOR	134
	11	-	281	281	NOT TESTED	NOT TESTED
934,131	75	75	281	356	Oil & GasUSDBB	262
19,662,109		-	281	281	VLOCUSDMR	185
5,500,000	250	105	281	386	#N/A	#N/A
799,064		-	281	281	NOT TESTED	NOT TESTED
1,101,310		-	281	281	NOT TESTED	NOT TESTED
7,426,717	300	300	281	581	#N/A	#N/A
3,833,459	25	34	281	315	NOT TESTED	NOT TESTED
	100	42	281	324	NOT TESTED	NOT TESTED
	325	50	281	331	VRNTUSDLOAN_NCRE	#N/A
4,815,385	325	325	281	606	VRNTUSDLOAN_NCRE	#N/A
4,058,932		-	281	281	VRZNUSDMR	21
2,513,926	150	55	281	336	VERSOUSDLOAN_NORE	330
3,795,628	75	75	281	356	VERSOUSDLOAN_NORE	350
77,600,000	700	700	281	981	Consumer ServicesUSDCCC+	1,956

86	367	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
275	556	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
0	281	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
82	363	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
815	1,096	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
815	1,096	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
845	1,126	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
615	896	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
CHECK	#VALUE!	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
2,292	2,573	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,092	1,373	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
930	1,211	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,046	1,327	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
3,458	3,739	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
172	453	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
429	710	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
106	387	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
100	381	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
50	331	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
220	501	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
0	281	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
118	399	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
715	996	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
715	996	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
480	761	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
485	766	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
134	415	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
262	543	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
185	466	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
21	302	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
330	611	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
350	631	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
1,956	2,237	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
1,499,584		#N/A	#N/A	0
272,296		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
26,400,000		#N/A	#N/A	0
10,445,595		#N/A	#N/A	0
156,318,997		#N/A	#N/A	0
13,696,500		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
44,400,096		#N/A	#N/A	0
4,408,101		#N/A	#N/A	0
59,662,682		#N/A	#N/A	0
5,625,090		#N/A	#N/A	0
272,310,809		#N/A	#N/A	0
36,039,885		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#VALUE!		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	#VALUE!
4,636		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	#VALUE!
#N/A		#N/A	#N/A	0
8,799,556		#N/A	#N/A	0
3,460,952		#N/A	#N/A	0
13,200,175		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
34,706,250		#N/A	#N/A	0
1,710,625		#N/A	#N/A	0
2,723,700		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
854,730		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
80		#N/A	#N/A	0
110		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
#N/A		#N/A	#N/A	0
14,250,180		#N/A	#N/A	0
3,586,963		#N/A	#N/A	0
60,528,080		#N/A	#N/A	0

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

[redacted]

REVOLVING FACILITY	8395	Untested
TERM FACILITY	8396	Untested
REVOLVER	8149	Untested
DELAY DRAW TERM	8150	Untested
INITIAL TERM LOAN	8151	Untested
5 YEAR REVOLVER	4969	Untested
TERM LOAN	6062	CARUSO
ADD'L TERM LOAN	7585	CARUSO
5YR REVOLVER	5243	CARUSO
6YR TERM B DELAYED DRAW PROJEC	5245	CARUSO
7YR TERM B FUNDED PROJECT	5363	CARUSO
INCREMENT B CASINO	7841	CARUSO
4YR REVOLVER	5525	COMPOSITE
REVOLVER	3536	CARUSO
TRANCHE B L/C	3537	COMPOSITE
TERM	3541	COMPOSITE
SYNDICATED LC	9786	COMPOSITE
FRONTED LC	9787	COMPOSITE
364-DAY REVOLVER	9784	COMPOSITE
5YR REVOLVER	7909	COMPOSITE
4YR MULTI-CCY REVOLVER	4905	COMPOSITE
5YR MULTI-CCY REVOLVER	4906	COMPOSITE
3 YEAR REVOLVER	6628	SCTR
REVOLVING CREDIT	2598	Untested
TRANCHE E TERM LOAN	6707	Untested
TERM LOAN B	709	Untested
REVOLVER FACILITY	9251	CARUSO
2.5BN SENIOR CREDIT FACILITY	4486	COMPOSITE
MULTICURRENCY REVOLVER	6217	Untested
TERM LOAN	6218	CARUSO
DOLLAR REVOLVER	6351	Untested
COMMITMENT	6219	Untested
TERM B-2 LOAN	6380	CARUSO
REVOLVER	6381	CARUSO
TERM B-3	9725	#N/A
5-YR REVOLVER	4968	COMPOSITE
5-YR REVOLVER	7914	CARUSO
REVOLVER	8829	COMPOSITE
TERM LOAN	8830	COMPOSITE
TERM LOAN	9293	Untested
TERM LOAN	6870	Untested
REVOLVER	9716	Untested
LUXEMBOURG TERM LOAN	6404	CARUSO
5YR REVOLVER	5054	COMPOSITE
5YR REVOLVER	5059	COMPOSITE
5YR REVOLVER	5060	Untested
5 YEAR REVOLVER	6462	COMPOSITE
TRANCHE A REVOLVER	2722	CARUSO
TRANCHE B REVOLVER	2802	CARUSO
2ND LIEN TERM LOAN	9914	#N/A
1ST LIEN TERM LOAN	8655	CARUSO
R/C	9026	CARUSO
LC	9027	CARUSO
364 R/C	2988	Untested
5 YR. REV	2989	SCTR
5 YEAR REVOLVER	8285	CARUSO
5 YEAR REVOLVER	6667	COMPOSITE
5 YEAR REVOLVER	7513	COMPOSITE
LC TRANCHE	7727	COMPOSITE
5 YR MUTLI-CCY LC FACILITY	3955	COMPOSITE
TERM LOAN	6946	CARUSO
REVOLVER	6947	CARUSO
TERM LOAN	6716	Untested
#N/A	2026	COMPOSITE
#N/A	2190	COMPOSITE
#N/A	2498	Untested
#N/A	3847	CARUSO
#N/A	3918	CARUSO
#N/A	4598	SCTR
#N/A	5017	Untested
#N/A	5615	Untested
#N/A	5731	COMPOSITE
#N/A	7261	CARUSO
#N/A	7403	CARUSO

		0	B+		USD	8/22/2011	8/16/13		5.0	8,000,000			
		0	B+		USD	3/28/2012	8/16/14		6.0				
		0		0	USD	8/13/2011	7/31/13		5.0	1,171,328	50		
		0		0	USD	3/19/2012	7/31/14		6.0	0	75		
		0		0	USD	3/19/2012	7/31/14		6.0				
		0	BBB		USD	2/28/2010	2/28/11		2.0	18,000,000			
VC			LOAN_NORE		USD	7/15/2011	6/13/13		5.0				
VC			#N/A		USD	11/2/2011	12/13/13		5.0				
VENMAC			LOAN_NORE		USD	4/21/2010	5/26/11		3.0	4,701,400	50		
VENMAC			LOAN_NORE		USD	11/27/2010	5/26/12		4.0	(0)	138		
VENMAC			LOAN_NORE		USD	7/2/2011	5/23/13		5.0				
VENMAC			#N/A		USD	12/24/2011	3/10/14		6.0				
VNO-LP			MR		USD	10/4/2009	6/28/10		2.0	33,400,854			
VOUGHT			LOAN_NORE		USD	1/18/2010	12/22/10		2.0	15,000,000			
VOUGHT			XR		USD	1/18/2010	12/22/10		2.0				
VOUGHT			XR		USD	8/25/2010	12/22/11		3.0	(0)			
WMT			MR		USD	6/12/2009	6/12/09		1.0				
WMT			MR		USD	6/12/2009	6/12/09		1.0	32,147,326			
WMT			MR		USD	6/11/2009	6/11/09		1.0	292,000,000	2		
WMT			MR		USD	12/9/2010	6/15/12		4.0	241,852,227			
DIS			MR		USD	2/22/2010	2/22/10		1.0	2,500,000			
DIS			MR		USD	2/25/2010	2/22/11		2.0	2,257,006			
Financials			NR		USD	5/10/2010	6/26/11		3.0	22,255,591			
		0	BB-		USD	4/30/2009	4/30/09		1.0	3,535,586			
		0	B+		USD	3/19/2010	3/31/11		3.0	(0)			
		0	D		USD	1/24/2010	12/31/10		2.0				
WCI			SUBORDINATE_NORE		USD	9/24/2009	6/11/10		2.0	(178,306)			
WLP			MR		USD	7/7/2010	9/30/11		3.0	105,767,205			
		0	BB-		USD	2/10/2011	9/28/12		4.0	16,000,000	38		
WESCOA			LOAN_NORE		USD	9/18/2011	9/29/13		5.0	0			
		0	BB-		USD	2/10/2011	9/28/12		4.0	4,000,000	38		
		0	B-		USD	1/4/2012	3/28/14		6.0				
WSTC			LOAN_NORE		USD	10/3/2011	10/24/13		5.0	4			
WSTC			CVA_LOAN		USD	2/26/2011	10/24/12		4.0	42,350,000			
	#N/A		#N/A		USD	10/3/2011	10/24/13		5.0				
WR			MR		USD	3/10/2010	3/17/11		3.0	10,742,187			
WTM			#N/A		USD	12/11/2010	6/19/12		4.0	33,289,474			
		0	MR		USD	3/26/2011	12/11/12		4.0	12,000,000	13		
		0	MR		USD	3/26/2011	12/11/12		4.0				
		0		#N/A	USD	7/2/2009	7/2/09		1.0				
		0	B+		USD	9/2/2010	1/3/12		3.0				
		0		#N/A	USD	9/2/2010	1/3/12		3.0				
ITWCN			LOAN_NORE		USD	10/23/2008	10/23/08		-	(0)			
WEC			MR		USD	3/18/2010	3/30/11		3.0	23,431,006			
WEC			MR		USD	3/22/2010	4/6/11		3.0	42,430,508			
		0	A-		USD	3/18/2010	3/30/11		3.0	14,166,667			
LNT			MR		USD	3/6/2011	11/7/12		4.0	10,384,615			
WMG			LOAN_NORE		USD	2/28/2010	2/28/10		1.0	9,742,437	38		
WMG			LOAN_NORE		USD	2/28/2010	2/28/10		1.0	24,817,333			
	#N/A		#N/A		USD	4/2/2011	12/22/12		4.0				
WOLFHO			#N/A		USD	12/13/2010	6/22/12		4.0				
WOLFHO			#N/A		USD	1/18/2010	12/22/10		2.0	(0)			
WOLFHO			#N/A		USD	12/13/2010	6/22/12		4.0				
		0	NA		USD	9/2/2009	5/5/10		2.0				
Basic Materials			NA		USD	9/2/2009	5/5/10		2.0				
WYE				0	USD	1/7/2011	8/2/12		4.0	60,000,000			
XEL			MR		USD	8/21/2010	12/14/11		3.0	28,419,556			
XRX			MR		USD	11/11/2010	4/30/12		4.0	78,070,580			
XL			MR		USD	12/13/2010	6/21/12		4.0	10,947,389			
XL			CR		USD	10/1/2009	6/22/10		2.0	100,000,000			
YCC			LOAN_NORE		USD	12/5/2011	2/6/14		5.0	0			
YCC			LOAN_NORE		USD	4/30/2011	2/6/13		4.0	4,471,266	50		
		0	NA		USD	11/30/2009	9/30/10		2.0				
ORCLSY			MR		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
USMX			XR		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
		0	NA		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
YBTVA			LOAN_NORE		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
MO			SENIOR		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
Financials			A		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
		0	NA		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
		0	NA		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
VERSIC-InsCo			MM		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
	#N/A		LOAN_NORE		#N/A	#N/A	#N/A		#N/A	#DIV/0!			
	#N/A		#N/A		#N/A	#N/A	#N/A		#N/A	#DIV/0!			

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0049326

	200	-	281	281	NOT TESTED		NOT TESTED
6,466,542	300	300	281	581	NOT TESTED		NOT TESTED
11,495,339	150	141	281	422	NOT TESTED		NOT TESTED
325,228	150	150	281	431	NOT TESTED		NOT TESTED
2,642,256	150	150	281	431	NOT TESTED		NOT TESTED
		-	281	281	NOT TESTED		NOT TESTED
30,349,351	300	300	281	581	VCUSDLOAN_NORE		1,323
34,805,704	200	200	281	481		#N/A	#N/A
10,698,600	175	137	281	418	VENMACUSDLOAN_NORE		350
11,587,327	175	175	281	456	VENMACUSDLOAN_NORE		395
6,262,673	175	175	281	456	VENMACUSDLOAN_NORE		415
7,810,000	225	225	281	506		#N/A	#N/A
1,599,146		-	281	281	VNO-LPUSDMR		271
	100	-	281	281	VOUGHTUSDLOAN_NORE		336
1,291,347		-	281	281	VOUGHTUSDXR		716
7,867,894	150	150	281	431	VOUGHTUSDXR		826
107,158,318		-	281	281	WMTUSDMR		22
24,694,356		-	281	281	WMTUSDMR		22
		2	281	283	WMTUSDMR		22
	11	-	281	281	WMTUSDMR		33
		-	281	281	DISUSDMR		19
242,994		-	281	281	DISUSDMR		24
42,744,409	50	33	281	314	FinancialsUSDNR		#N/A
1,464,414	225	66	281	347	NOT TESTED		NOT TESTED
20,536,081	125	125	281	406	NOT TESTED		NOT TESTED
23,800,000	650	650	281	931	NOT TESTED		NOT TESTED
21,834,703	525	529	281	810	WCIUSDSUBORDINATE_NORE		2,641
2,232,795		-	281	281	WLPUSDMR		107
	75	38	281	319	NOT TESTED		NOT TESTED
20,441,028	125	125	281	406	WESCOAUSDLOAN_NORE		150
	75	38	281	319	NOT TESTED		NOT TESTED
3,000,000	475	475	281	756	NOT TESTED		NOT TESTED
20,877,219	138	137	281	418	WSTCUSDLOAN_NORE		455
5,775,000	125	15	281	296	WSTCUSDCVA_LOAN		420
	400	NA	281	NA		#N/A	#N/A
9,257,813		-	281	281	WRUSDMR		43
24,210,526	53	22	281	303		#N/A	#N/A
		13	281	294	0USDMR		#N/A
15,000,000		-	281	281	0USDMR		#N/A
5,000,002	125	125	281	406	NOT TESTED		NOT TESTED
21,805,033	175	175	281	456	NOT TESTED		NOT TESTED
3,407,667	225	225	281	506	NOT TESTED		NOT TESTED
146,459,788	225	225	281	506	ITWCNUSDLOAN_NORE		#N/A
180,106	15	0	281	281	WECUSDMR		43
69,492	23	0	281	281	WECUSDMR		43
	15	-	281	281	NOT TESTED		NOT TESTED
	15	-	281	281	LNTUSDMR		49
440,230	125	41	281	322	WMGUSDLOAN_NORE		360
	125	-	281	281	WMGUSDLOAN_NORE		360
2,000,000	450	450	281	731		#N/A	#N/A
19,231,552	225	225	281	506		#N/A	#N/A
4,118,169	225	225	281	506		#N/A	#N/A
16,472,675	5	5	281	286		#N/A	#N/A
6,810,855	200	200	281	481	NOT TESTED		NOT TESTED
14,069,920	225	225	281	506	Basic MaterialsUSDNA		#N/A
	15	-	281	281	WYEUSD0		#N/A
24,889		-	281	281	XELUSDMR		47
11,929,420		-	281	281	XRXUSDMR		141
79,052,611	24	21	281	302	XLUSDMR		176
		-	281	281	XLUSDCR		197
17,142,328	100	100	281	381	YCCUSDLOAN_NORE		445
10,528,734	125	103	281	384	YCCUSDLOAN_NORE		435
204,667	138	138	281	419	NOT TESTED		NOT TESTED
#DIV/0!		NA	#N/A	NA		#N/A	#N/A
#DIV/0!		NA	#N/A	NA		#N/A	#N/A
#DIV/0!		NA	#N/A	NA	NOT TESTED		NOT TESTED
#DIV/0!		NA	#N/A	NA		#N/A	#N/A
#DIV/0!		NA	#N/A	NA		#N/A	#N/A
#DIV/0!		NA	#N/A	NA		#N/A	#N/A
#DIV/0!		NA	#N/A	NA	NOT TESTED		NOT TESTED
#DIV/0!		NA	#N/A	NA	NOT TESTED		NOT TESTED
#DIV/0!		NA	#N/A	NA		#N/A	#N/A
#DIV/0!		NA	#N/A	NA		#N/A	#N/A
#DIV/0!		NA	#N/A	NA		#N/A	#N/A

NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
1,323	1,604	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
350	631	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
395	676	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
415	696	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
271	552	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
336	617	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
716	997	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
826	1,107	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
22	303	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
22	303	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
22	303	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
33	314	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
19	300	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
24	305	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
2,641	2,922	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
107	388	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
150	431	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
455	736	#NAME?	YES	NOT TESTED	HY	#VALUE!
420	701	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	HY	#VALUE!
43	324	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	#VALUE!
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	#VALUE!
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	#VALUE!
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	#VALUE!
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	#VALUE!
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	#VALUE!
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	#VALUE!
43	324	#NAME?	NO	NOT TESTED	HG	#VALUE!
43	324	#NAME?	NO	NOT TESTED	HG	#VALUE!
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HG	#VALUE!
49	330	#NAME?	NO	NOT TESTED	HG	#VALUE!
360	641	#NAME?	NO	NOT TESTED	HY	#VALUE!
360	641	#NAME?	NO	NOT TESTED	HY	#VALUE!
#N/A	#N/A	#N/A	YES	#N/A	HY	#VALUE!
#N/A	#N/A	#NAME?	YES	NOT TESTED	HY	#VALUE!
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	HY	#VALUE!
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	#VALUE!
NOT TESTED	NOT TESTED	NOT TESTED	NO	NOT TESTED	HY	#VALUE!
#N/A	#N/A	#NAME?	NO	NOT TESTED	HY	#VALUE!
#N/A	#N/A	#NAME?	NO	NOT TESTED	HG	#VALUE!
47	328	#NAME?	NO	NOT TESTED	HG	#VALUE!
141	422	#NAME?	NO	NOT TESTED	HG	#VALUE!
176	457	#NAME?	NO	NOT TESTED	HG	#VALUE!
197	478	#NAME?	NO	NOT TESTED	HG	#VALUE!
445	726	#NAME?	YES	NOT TESTED	HY	#VALUE!
435	716	#NAME?	NO	NOT TESTED	HY	#VALUE!
NOT TESTED	NOT TESTED	NOT TESTED	YES	NOT TESTED	HY	#VALUE!
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
NOT TESTED	NOT TESTED	NOT TESTED	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
22,003,422	#N/A	#N/A	0
25,234,277	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
13,950,094	#N/A	#N/A	0
1,212,441	#N/A	#N/A	0
3,693,934	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
-	#N/A	#N/A	0
#N/A	#N/A	#N/A	0
14,720,092	#N/A	#N/A	0
17,749,681	#N/A	#N/A	0
3,680,092	#N/A	#N/A	0
2,932,597	#N/A	#N/A	0
24,671,518	#REF!	#REF!	(99,534)
23,906,418	#N/A	#N/A	0
992,513	#REF!	#REF!	0
#N/A	#N/A	#N/A	0
56,062,500	#REF!	#REF!	0
11,580,000	#REF!	#REF!	0
14,550,000	#REF!	#REF!	0
3,975,080	#REF!	#REF!	(86,953)
13,039,397	#REF!	#REF!	(235,647)
2,998,828	#REF!	#REF!	(221,498)
145,028,481	#REF!	#REF!	0
23,315,972	#REF!	#REF!	0
41,968,750	#REF!	#REF!	0
13,989,583	#REF!	#REF!	0
10,228,846	#REF!	#REF!	0
9,469,880	#REF!	#REF!	0
22,956,033	#REF!	#REF!	0
1,800,000	#REF!	#REF!	0
9,786,367	#REF!	#REF!	(157,843)
2,096,499	#REF!	#REF!	(33,813)
8,385,719	#REF!	#REF!	(135,252)
35,570,278	#REF!	#REF!	0
48,128,461	#REF!	#REF!	0
59,325,000	#REF!	#REF!	0
28,160,000	#REF!	#REF!	0
87,300,000	#REF!	#REF!	0
128,250,000	#REF!	#REF!	0
98,000,000	#REF!	#REF!	0
13,249,624	#REF!	#REF!	(112,922)
12,600,175	#REF!	#REF!	487,500
153,579	#REF!	#REF!	7,395
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0
-	#N/A	#N/A	0

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

#N/A	#N/A	8292	#N/A
#N/A	#N/A	8510	COMPOSITE
#N/A	#N/A	8511	CARUSO
#N/A	#N/A	8923	CARUSO
#N/A	#N/A	8924	CARUSO
#N/A	#N/A	8925	CARUSO
#N/A	#N/A	9943	#N/A
		4385	CARUSO
	LOAN	9396	CARUSO

#N/A	#N/A	#N/A	#N/A	#N/A	#N/A			#DIV/0!
WMT	MR	#N/A	#N/A	#N/A	#N/A			#DIV/0!
HXN	LOAN_NORE	#N/A	#N/A	#N/A	#N/A			#DIV/0!
MO	SENIOR	#N/A	#N/A	#N/A	#N/A			#DIV/0!
MO	SENIOR	#N/A	#N/A	#N/A	#N/A			#DIV/0!
MO	SENIOR	#N/A	#N/A	#N/A	#N/A			#DIV/0!
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A			#DIV/0!
CARL_2006_9_A2	SENIOR_NORE	USD	12/8/2012	10/15/2015		7.0	6,000,000	10
GULFS_2007_1_D	ASSETBACKED	USD	3/4/2010	3/7/2011		3.0		0

#DIV/0!		NA	#N/A	NA	#N/A	#N/A
#DIV/0!		NA	#N/A	NA	#N/A	#N/A
#DIV/0!		NA	#N/A	NA	#N/A	#N/A
#DIV/0!		NA	#N/A	NA	#N/A	#N/A
#DIV/0!		NA	#N/A	NA	#N/A	#N/A
#DIV/0!		NA	#N/A	NA	#N/A	#N/A
#DIV/0!		NA	#N/A	NA	#N/A	#N/A
4,000,000	19	14	281	295	CARL_2006_9_A2USDSENIOR_NORE	65
5,000,000	450	450	281	731	GULFS_2007_1_DUSDASSETBACKED	700

#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#NAME?	#N/A	NOT TESTED	#N/A	#N/A
#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
65	346	#NAME?	YES	NOT TESTED	#N/A	#N/A
700	981	#NAME?	#N/A	NOT TESTED	#N/A	#N/A

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

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

SOURCE = MARKIT.COM

Ticker+Ccy+DocClause	V5 CDS Composites		
	Date	Ticker	
a		2	3
ID	Date	Ticker	
DGUSDCR	29-Aug-08	DG	
DGUSDMR	29-Aug-08	DG	
DGUSDXR	29-Aug-08	DG	
FAFAUDCR	29-Aug-08	FAF	
FAFEURCR	29-Aug-08	FAF	
FAFEURMR	29-Aug-08	FAF	
FAFEURXR	29-Aug-08	FAF	
FAFUSDCR	29-Aug-08	FAF	
FAFUSDMR	29-Aug-08	FAF	
FAFUSDXR	29-Aug-08	FAF	
FDCUSDMR	29-Aug-08	FDC	
FDCUSDXR	29-Aug-08	FDC	
FDCAUDMR	29-Aug-08	FDC	
FDCAUDXR	29-Aug-08	FDC	
FDCCADMR	29-Aug-08	FDC	
FDCEURCR	29-Aug-08	FDC	
FDCEURMM	29-Aug-08	FDC	
FDCEURMR	29-Aug-08	FDC	
FDCEURXR	29-Aug-08	FDC	
FDCGBPMR	29-Aug-08	FDC	
FDCHKDMR	29-Aug-08	FDC	
FDCJPYMR	29-Aug-08	FDC	
FDCSEKXR	29-Aug-08	FDC	
FDCSGDMR	29-Aug-08	FDC	
FDCTWDMR	29-Aug-08	FDC	
FDCUSDCR	29-Aug-08	FDC	
FDCUSDMM	29-Aug-08	FDC	
FDCUSDMR	29-Aug-08	FDC	
FDCUSDXR	29-Aug-08	FDC	
FR-1stIndLPAUDMR	29-Aug-08	FR-1stIndLP	
FR-1stIndLPEURCR	29-Aug-08	FR-1stIndLP	
FR-1stIndLPEURMM	29-Aug-08	FR-1stIndLP	
FR-1stIndLPEURMR	29-Aug-08	FR-1stIndLP	
FR-1stIndLPJPYMR	29-Aug-08	FR-1stIndLP	
FR-1stIndLPUSDCR	29-Aug-08	FR-1stIndLP	
FR-1stIndLPUSDMM	29-Aug-08	FR-1stIndLP	
FR-1stIndLPUSDMR	29-Aug-08	FR-1stIndLP	
FR-1stIndLPUSDXR	29-Aug-08	FR-1stIndLP	
FRAUDMR	29-Aug-08	FR	
FREURCR	29-Aug-08	FR	
FREURMR	29-Aug-08	FR	
FRGBPMR	29-Aug-08	FR	
FRUSDCR	29-Aug-08	FR	
FRUSDMR	29-Aug-08	FR	
IIIAUDMM	29-Aug-08	III	
IIIAUDMR	29-Aug-08	III	
IIICHFMM	29-Aug-08	III	
IIIEURCR	29-Aug-08	III	
IIIEURMM	29-Aug-08	III	
IIIEURMR	29-Aug-08	III	
IIIEURXR	29-Aug-08	III	
IIIGBPCR	29-Aug-08	III	
IIIGBPMM	29-Aug-08	III	
IIIJPYMM	29-Aug-08	III	
IIIMYRMM	29-Aug-08	III	
IIIRUBMM	29-Aug-08	III	
IIIUSDCR	29-Aug-08	III	
IIIUSDMM	29-Aug-08	III	
IIIUSDMR	29-Aug-08	III	
IIIUSDXR	29-Aug-08	III	
MMMAUDMR	29-Aug-08	MMM	
MMMCHFMR	29-Aug-08	MMM	
MMMEURCR	29-Aug-08	MMM	
MMMEURMM	29-Aug-08	MMM	
MMMEURMR	29-Aug-08	MMM	
MMMEURXR	29-Aug-08	MMM	
MMMGBPMR	29-Aug-08	MMM	
MMMHKDMR	29-Aug-08	MMM	

ShortName	RedCode	Tier	Ccy	DocClause	Cancellability
	4	5	6	7	8 9
ShortName	RedCode	Tier	Ccy	DocClause	Contributor
$ Gen Corp	27BCCF	SNRFOR	USD	CR	Composite
$ Gen Corp	27BCCF	SNRFOR	USD	MR	Composite
$ Gen Corp	27BCCF	SNRFOR	USD	XR	Composite
1st Amern Corp	UX49D7	SNRFOR	AUD	CR	Composite
1st Amern Corp	UX49D7	SNRFOR	EUR	CR	Composite
1st Amern Corp	UX49D7	SNRFOR	EUR	MR	Composite
1st Amern Corp	UX49D7	SNRFOR	EUR	XR	Composite
1st Amern Corp	UX49D7	SNRFOR	USD	CR	Composite
1st Amern Corp	UX49D7	SNRFOR	USD	MR	Composite
1st Amern Corp	UX49D7	SNRFOR	USD	XR	Composite
1st Data Corp	34AIF9	SECDOM	USD	MR	Composite
1st Data Corp	34AIF9	SECDOM	USD	XR	Composite
1st Data Corp	34AIF9	SNRFOR	AUD	MR	Composite
1st Data Corp	34AIF9	SNRFOR	AUD	XR	Composite
1st Data Corp	34AIF9	SNRFOR	CAD	MR	Composite
1st Data Corp	34AIF9	SNRFOR	EUR	CR	Composite
1st Data Corp	34AIF9	SNRFOR	EUR	MM	Composite
1st Data Corp	34AIF9	SNRFOR	EUR	MR	Composite
1st Data Corp	34AIF9	SNRFOR	EUR	XR	Composite
1st Data Corp	34AIF9	SNRFOR	GBP	MR	Composite
1st Data Corp	34AIF9	SNRFOR	HKD	MR	Composite
1st Data Corp	34AIF9	SNRFOR	JPY	MR	Composite
1st Data Corp	34AIF9	SNRFOR	SEK	XR	Composite
1st Data Corp	34AIF9	SNRFOR	SGD	MR	Composite
1st Data Corp	34AIF9	SNRFOR	TWD	MR	Composite
1st Data Corp	34AIF9	SNRFOR	USD	CR	Composite
1st Data Corp	34AIF9	SNRFOR	USD	MM	Composite
1st Data Corp	34AIF9	SNRFOR	USD	MR	Composite
1st Data Corp	34AIF9	SNRFOR	USD	XR	Composite
1st Indl LP	3F25AW	SNRFOR	AUD	MR	Composite
1st Indl LP	3F25AW	SNRFOR	EUR	CR	Composite
1st Indl LP	3F25AW	SNRFOR	EUR	MM	Composite
1st Indl LP	3F25AW	SNRFOR	EUR	MR	Composite
1st Indl LP	3F25AW	SNRFOR	JPY	MR	Composite
1st Indl LP	3F25AW	SNRFOR	USD	CR	Composite
1st Indl LP	3F25AW	SNRFOR	USD	MM	Composite
1st Indl LP	3F25AW	SNRFOR	USD	MR	Composite
1st Indl LP	3F25AW	SNRFOR	USD	XR	Composite
1st Indl Rlty Tr Inc	3F259O	SNRFOR	AUD	MR	Composite
1st Indl Rlty Tr Inc	3F259O	SNRFOR	EUR	CR	Composite
1st Indl Rlty Tr Inc	3F259O	SNRFOR	EUR	MR	Composite
1st Indl Rlty Tr Inc	3F259O	SNRFOR	GBP	MR	Composite
1st Indl Rlty Tr Inc	3F259O	SNRFOR	USD	CR	Composite
1st Indl Rlty Tr Inc	3F259O	SNRFOR	USD	MR	Composite
3i Gp plc	GOGCBA	SNRFOR	AUD	MM	Composite
3i Gp plc	GOGCBA	SNRFOR	AUD	MR	Composite
3i Gp plc	GOGCBA	SNRFOR	CHF	MM	Composite
3i Gp plc	GOGCBA	SNRFOR	EUR	CR	Composite
3i Gp plc	GOGCBA	SNRFOR	EUR	MM	Composite
3i Gp plc	GOGCBA	SNRFOR	EUR	MR	Composite
3i Gp plc	GOGCBA	SNRFOR	EUR	XR	Composite
3i Gp plc	GOGCBA	SNRFOR	GBP	CR	Composite
3i Gp plc	GOGCBA	SNRFOR	GBP	MM	Composite
3i Gp plc	GOGCBA	SNRFOR	JPY	MM	Composite
3i Gp plc	GOGCBA	SNRFOR	MYR	MM	Composite
3i Gp plc	GOGCBA	SNRFOR	RUB	MM	Composite
3i Gp plc	GOGCBA	SNRFOR	USD	CR	Composite
3i Gp plc	GOGCBA	SNRFOR	USD	MM	Composite
3i Gp plc	GOGCBA	SNRFOR	USD	MR	Composite
3i Gp plc	GOGCBA	SNRFOR	USD	XR	Composite
3M Co	8GDCG7	SNRFOR	AUD	MR	Composite
3M Co	8GDCG7	SNRFOR	CHF	MR	Composite
3M Co	8GDCG7	SNRFOR	EUR	CR	Composite
3M Co	8GDCG7	SNRFOR	EUR	MM	Composite
3M Co	8GDCG7	SNRFOR	EUR	MR	Composite
3M Co	8GDCG7	SNRFOR	EUR	XR	Composite
3M Co	8GDCG7	SNRFOR	GBP	MR	Composite
3M Co	8GDCG7	SNRFOR	HKD	MR	Composite

							0.00%		
Owner	Spread6m	Spread1y	Spread2y	Spread3y	Spread4y	Spread5y	Spread7y	Spread10y	
	10	11	12	13	14	15	16		
	Spread6m	Spread1y	Spread2y	Spread3y	Spread4y	Spread5y	Spread7y	Spread10y	Spread15y
	5.42%	5.53%	4.87%	5.71%	4.84%	6.96%	7.06%	7.14%	
	5.42%	5.53%	4.87%	5.71%	4.84%	6.96%	7.06%	7.14%	
				0.65%			1.01%	1.16%	
				0.65%			1.01%	1.16%	
				0.65%			1.01%	1.16%	
		2.33%		3.58%		4.01%	4.46%		
		2.33%		3.45%		4.01%	4.30%		
	2.80%	3.36%	4.89%	6.15%	6.67%	6.99%	6.86%	6.71%	6.71%
	2.79%	3.44%	4.90%	6.21%	6.68%	7.05%	6.93%	6.79%	6.86%
	2.93%	3.56%	5.16%	6.56%	7.06%	7.44%	7.28%	7.13%	7.22%
	2.81%	3.41%	4.96%	6.29%	6.78%	7.14%	6.99%	6.84%	6.93%
	2.79%	3.44%	4.90%	6.21%	6.68%	7.05%	6.93%	6.79%	6.86%
	2.68%	3.25%	4.77%	6.03%	6.52%	6.85%	6.67%	6.54%	6.63%
	2.79%	3.44%	4.90%	6.21%	6.68%	7.05%	6.93%	6.79%	6.86%
	2.79%	3.44%	4.90%	6.21%	6.68%	7.05%	6.93%	6.79%	6.86%
	2.80%	3.36%	4.89%	6.15%	6.63%	6.99%	6.86%	6.71%	6.71%
	2.68%	3.25%	4.77%	6.03%	6.52%	6.85%	6.67%	6.54%	6.63%
	2.79%	3.44%	4.90%	6.21%	6.68%	7.05%	6.93%	6.79%	6.86%
	2.93%	3.56%	5.16%	6.56%	7.06%	7.44%	7.28%	7.13%	7.22%
	2.81%	3.41%	4.96%	6.29%	6.78%	7.14%	6.99%	6.84%	6.93%
	2.79%	3.44%	4.90%	6.21%	6.68%	7.05%	6.93%	6.79%	6.86%
	2.68%	3.25%	4.77%	6.03%	6.52%	6.85%	6.67%	6.54%	6.63%
	1.84%	2.51%	2.67%	2.99%	3.08%	3.29%	3.17%	3.12%	2.88%
	1.84%	2.61%	2.75%	3.00%	3.08%	3.29%	3.09%	2.85%	2.88%
	1.84%	2.51%	2.67%	2.99%	3.08%	3.29%	3.17%	3.12%	2.88%
	1.84%	2.75%	2.91%	3.16%	3.26%	3.47%	3.26%	3.01%	3.03%
	1.84%	2.61%	2.75%	3.00%	3.08%	3.29%	3.09%	2.85%	2.88%
	1.84%	2.52%	2.66%	2.89%	2.98%	3.18%	2.99%	2.76%	2.77%
			2.02%	2.44%	3.16%	3.26%	3.10%	2.93%	
			2.02%	2.44%	3.16%	3.26%	3.10%	2.93%	
			2.02%	2.44%	3.16%	3.26%	3.10%	2.93%	
			2.02%	2.44%	3.16%	3.43%	3.10%	2.93%	
			2.02%	2.44%	3.16%	3.26%	3.10%	2.93%	
	1.08%	1.19%	1.47%	1.69%	1.82%	1.89%	1.94%	1.98%	2.01%
	1.08%	1.19%	1.47%	1.69%	1.82%	1.89%	1.94%	1.98%	2.01%
	1.08%	1.24%	1.53%	1.76%	1.88%	1.97%	2.02%	2.07%	2.01%
	1.08%	1.19%	1.47%	1.69%	1.80%	1.89%	1.94%	1.98%	2.01%
	1.08%	1.18%	1.46%	1.67%	1.78%	1.87%	1.92%	1.96%	2.01%
	1.08%	1.24%	1.53%	1.76%	1.88%	1.97%	2.02%	2.07%	2.01%
	1.08%	1.19%	1.47%	1.69%	1.80%	1.89%	1.94%	1.98%	2.01%
	1.08%	1.19%	1.47%	1.69%	1.82%	1.89%	1.94%	1.98%	2.01%
	1.08%	1.24%	1.53%	1.76%	1.88%	1.97%	2.02%	2.07%	2.01%
	1.08%	1.19%	1.47%	1.69%	1.80%	1.89%	1.94%	1.98%	2.01%
	1.08%	1.18%	1.46%	1.67%	1.78%	1.87%	1.92%	1.96%	2.01%
	0.14%	0.18%	0.22%	0.29%	0.37%	0.43%	0.47%	0.51%	0.54%
	0.14%	0.18%	0.22%	0.29%	0.37%	0.44%	0.47%	0.51%	0.54%
	0.14%	0.19%	0.24%	0.31%	0.39%	0.46%	0.49%	0.53%	0.57%
	0.14%	0.18%	0.22%	0.29%	0.37%	0.44%	0.47%	0.51%	0.54%
	0.14%	0.18%	0.22%	0.29%	0.37%	0.44%	0.47%	0.51%	0.54%

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

Spread15y	Spread20y	Spread30y	Recovery	CompositeDepth6m	CompositeDepth1y	CompositeDepth2y
Spread20y	Spread30y	Recovery	Rating6m	Rating1y	Rating2y	Rating3y
		41.25%				
		41.25%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				NR
		40%				
		40%				
		40%				
		40%				NR
		40%				NR
		40%				
		67.50%		NR		BB
		67.50%		NR		BBB
6.69%	6.72%	38.15%	BB	BBB	BBB	BBB
		38.15%				
6.86%	6.86%	37.67%	A	AA	AA	AA
7.22%	7.23%	37.78%	BBB	A	A	A
6.93%	6.94%	38.15%	BBB	A	A	A
6.86%	6.86%	37.67%	A	AA	AA	AA
6.62%	6.62%	38.89%	BBB	AA	A	AA
6.86%	6.86%	37.67%	A	AA	AA	AA
6.86%	6.86%	37.67%	A	AA	AA	AA
6.69%	6.72%	38.15%	BB	BBB	BBB	BBB
6.62%	6.62%	38.89%	BBB	AA	A	AA
6.86%	6.86%	37.67%	A	AA	AA	AA
		37.67%				
7.22%	7.23%	37.78%	BBB	A	A	A
6.93%	6.94%	38.15%	BBB	A	A	A
6.86%	6.86%	37.67%	A	AA	AA	AA
6.62%	6.62%	38.89%	BBB	AA	A	AA
2.96%	3%	40.00%	NR	B	BB	BB
		40.00%				
		40.00%				
2.96%	3%	40.00%	NR	BBB	A	A
2.96%	3%	40.00%	NR	B	BB	BB
3.12%	3%	40.00%	NR	BB	BBB	BBB
		40.00%				
2.96%	3%	40.00%	NR	BBB	A	A
2.85%	3%	40.00%	NR	BB	BBB	BBB
					NR	NR
		40%				
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
2.10%	2.11%	40%	NR	BB	BBB	BBB
2.10%	2.11%	40%	NR	BB	BBB	BBB
		40%				
2.19%	2.19%	40%	NR	BBB	A	A
2.10%	2.11%	40%	NR	A	AA	AA
2.08%	2.08%	40%	NR	BBB	A	A
		40%				
2.19%	2.19%	40%	NR	BBB	A	A
2.10%	2.11%	40%	NR	A	AA	AA
2.10%	2.11%	40%	NR	BB	BBB	BBB
		40%				
		40%				
2.19%	2.19%	40%	NR	BBB	A	A
2.10%	2.11%	40%	NR	A	AA	AA
2.08%	2.08%	40%	NR	BBB	A	A
		40%				
0.61%	0.65%	40%	NR	BB	BBB	BB
0.61%	0.65%	40%	NR	A	AA	A
0.61%	0.68%	40%	NR	BBB	A	BBB
		40%				
0.61%	0.65%	40%	NR	A	AA	A
		40%				
		40%				
0.61%	0.65%	40%	NR	A	AA	A

CompositeDepth3y	CompositeDepth4y	CompositeDepth5y	CompositeDepth7y	CompositeDepth10y	CompositeDepth15y
Rating4y	Rating5y	Rating7y	Rating10y	Rating15y	Rating20y
NR	NR	NR	NR		
NR	NR	NR	NR		
		NR	NR		
		NR	NR		
		NR	NR		
	NR	BB			
	NR	BBB			
A	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	A	AA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	A	AA	A	A
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	A	AA	A	A
BB	BB	BB	CCC	B	BB
A	A	AA	A	BBB	A
BB	BB	BB	CCC	B	BB
BBB	BBB	A	BBB	BB	BBB
A	A	AA	A	BBB	A
BBB	BBB	A	BBB	BB	BBB
NR	BB	NR	NR		
NR	A	NR	NR		
NR	A	NR	NR		
NR	BBB	NR	NR		
NR	A	NR	NR		
BBB	BB	BBB	BBB	NR	CCC
BBB	BB	BBB	BBB	NR	CCC
BBB	BBB	A	A	NR	B
A	A	AA	AA	NR	BB
BBB	BBB	A	A	NR	B
BBB	BBB	A	A	NR	B
A	A	AA	AA	NR	BB
BBB	BB	BBB	BBB	NR	CCC
BBB	BBB	A	A	NR	B
A	A	AA	AA	NR	BB
BBB	BBB	A	A	NR	B
BB	BB	BBB	BBB	CCC	NR
A	A	AA	AA	BB	NR
BBB	BBB	A	A	B	NR
A	A	AA	AA	BB	NR
A	A	AA	AA	BB	NR

CompositeDepth20y	CompositeDepth30y	RecoveryDepth	Sector	Region	AvRating
Rating30y	CompositeCurveRating	CompositeDepth5y	Sector	Region	Country
	NR		Consumer Services	N.Amer	United States
	NR		2 Consumer Services	N.Amer	United States
	NR		2 Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		2 Industrials	N.Amer	United States
	NR		2 Industrials	N.Amer	United States
BB	AA		9 Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA		7 Industrials	N.Amer	United States
BBB	AA		8 Industrials	N.Amer	United States
BBB	AA		8 Industrials	N.Amer	United States
BBB	AA		7 Industrials	N.Amer	United States
A	A		6 Industrials	N.Amer	United States
BBB	AA		7 Industrials	N.Amer	United States
BBB	AA		7 Industrials	N.Amer	United States
BB	AA		9 Industrials	N.Amer	United States
A	A		6 Industrials	N.Amer	United States
BBB	AA		7 Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA		8 Industrials	N.Amer	United States
BBB	AA		8 Industrials	N.Amer	United States
BBB	AA		7 Industrials	N.Amer	United States
A	A		6 Industrials	N.Amer	United States
NR	BBB		7 Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB		7 Financials	N.Amer	United States
NR	BBB		7 Financials	N.Amer	United States
NR	BBB		7 Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB		7 Financials	N.Amer	United States
NR	BBB		7 Financials	N.Amer	United States
	NR		3 Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		3 Financials	N.Amer	United States
	NR		3 Financials	N.Amer	United States
	NR		3 Financials	N.Amer	United States
	NR		3 Financials	N.Amer	United States
BB	A		12 Financials	Europe	United Kingdom
BB	A		12 Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	A		12 Financials	Europe	United Kingdom
A	A		12 Financials	Europe	United Kingdom
BBB	A		12 Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	A		12 Financials	Europe	United Kingdom
A	A		12 Financials	Europe	United Kingdom
BB	A		12 Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	A		12 Financials	Europe	United Kingdom
A	A		12 Financials	Europe	United Kingdom
BBB	A		12 Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
B	A		10 Industrials	N.Amer	United States
BBB	A		10 Industrials	N.Amer	United States
BB	A		10 Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A		10 Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A		10 Industrials	N.Amer	United States

ImpliedRating	ImpliedRating					
AvRating	ImpliedRating	CompositeLevel6m	CompositeLevel1y	CompositeLevel2y	CompositeLevel3y	CompositeLevel4y
BB	B					
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B	Thin	Thin	Thin	Thin	Thin
BBB	AA				Thin	
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA				Thin	
BBB	AA				Thin	
BBB	AA					
BB	B		Thin		DocAdj	
BB	B		Thin		CcyGrp	
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB			Thin	Thin	Thin
BBB	BBB					
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

CompositeLevelRecovery
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp

MMMJPYMR	29-Aug-08 MMM
MMMNZDMR	29-Aug-08 MMM
MMMSGDMR	29-Aug-08 MMM
MMMUSDCR	29-Aug-08 MMM
MMMUSDMM	29-Aug-08 MMM
MMMUSDMR	29-Aug-08 MMM
MMMUSDXR	29-Aug-08 MMM
SEVSEVJPYCR	29-Aug-08 SEVSEV
SEVSEVJPYMR	29-Aug-08 SEVSEV
SEVSEVUSDCR	29-Aug-08 SEVSEV
ELTLXAUDMM	29-Aug-08 ELTLX
ELTLXCADMM	29-Aug-08 ELTLX
ELTLXCHFCR	29-Aug-08 ELTLX
ELTLXCHFMM	29-Aug-08 ELTLX
ELTLXEURCR	29-Aug-08 ELTLX
ELTLXEURMM	29-Aug-08 ELTLX
ELTLXEURMR	29-Aug-08 ELTLX
ELTLXEURXR	29-Aug-08 ELTLX
ELTLXGBPMM	29-Aug-08 ELTLX
ELTLXHKDMM	29-Aug-08 ELTLX
ELTLXJPYCR	29-Aug-08 ELTLX
ELTLXJPYMM	29-Aug-08 ELTLX
ELTLXNOKMM	29-Aug-08 ELTLX
ELTLXSEKMM	29-Aug-08 ELTLX
ELTLXSGDMM	29-Aug-08 ELTLX
ELTLXUSDCR	29-Aug-08 ELTLX
ELTLXUSDMM	29-Aug-08 ELTLX
ELTLXUSDMR	29-Aug-08 ELTLX
ELTLXUSDXR	29-Aug-08 ELTLX
SKFAUDMM	29-Aug-08 SKF
SKFCHFCR	29-Aug-08 SKF
SKFCHFMM	29-Aug-08 SKF
SKFEURCR	29-Aug-08 SKF
SKFEURMM	29-Aug-08 SKF
SKFEURMR	29-Aug-08 SKF
SKFGBPMM	29-Aug-08 SKF
SKFHKDMM	29-Aug-08 SKF
SKFJPYMM	29-Aug-08 SKF
SKFSEKCR	29-Aug-08 SKF
SKFSEKMM	29-Aug-08 SKF
SKFUSDCR	29-Aug-08 SKF
SKFUSDMM	29-Aug-08 SKF
SKFUSDMR	29-Aug-08 SKF
SKFUSDXR	29-Aug-08 SKF
VLVYAUDCR	29-Aug-08 VLVY
VLVYAUDMM	29-Aug-08 VLVY
VLVYCADMM	29-Aug-08 VLVY
VLVYCHFCR	29-Aug-08 VLVY
VLVYCHFMM	29-Aug-08 VLVY
VLVYEURCR	29-Aug-08 VLVY
VLVYEURMM	29-Aug-08 VLVY
VLVYEURMR	29-Aug-08 VLVY
VLVYEURXR	29-Aug-08 VLVY
VLVYGBPCR	29-Aug-08 VLVY
VLVYGBPMM	29-Aug-08 VLVY
VLVYHKDMM	29-Aug-08 VLVY
VLVYJPYCR	29-Aug-08 VLVY
VLVYJPYMM	29-Aug-08 VLVY
VLVYJPYMR	29-Aug-08 VLVY
VLVYNOKMM	29-Aug-08 VLVY
VLVYSEKMM	29-Aug-08 VLVY
VLVYSGDMM	29-Aug-08 VLVY
VLVYTWDCR	29-Aug-08 VLVY
VLVYTWDMM	29-Aug-08 VLVY
VLVYUSDCR	29-Aug-08 VLVY
VLVYUSDMM	29-Aug-08 VLVY
VLVYUSDMR	29-Aug-08 VLVY
VLVYUSDXR	29-Aug-08 VLVY
ABEEURCR	29-Aug-08 ABE
ABEEURMM	29-Aug-08 ABE
ABEEURMR	29-Aug-08 ABE
ABEUSDCR	29-Aug-08 ABE
ABEUSDMM	29-Aug-08 ABE
TAQAAUDCR	29-Aug-08 TAQA

3M Co	8GDCG7	SNRFOR	JPY	MR	Composite
3M Co	8GDCG7	SNRFOR	NZD	MR	Composite
3M Co	8GDCG7	SNRFOR	SGD	MR	Composite
3M Co	8GDCG7	SNRFOR	USD	CR	Composite
3M Co	8GDCG7	SNRFOR	USD	MM	Composite
3M Co	8GDCG7	SNRFOR	USD	MR	Composite
3M Co	8GDCG7	SNRFOR	USD	XR	Composite
77 Bk Ltd	JQ847C	SNRFOR	JPY	CR	Composite
77 Bk Ltd	JQ847C	SNRFOR	JPY	MR	Composite
77 Bk Ltd	JQ847C	SNRFOR	USD	CR	Composite
AB Electrolux	0B11AH	SNRFOR	AUD	MM	Composite
AB Electrolux	0B11AH	SNRFOR	CAD	MM	Composite
AB Electrolux	0B11AH	SNRFOR	CHF	CR	Composite
AB Electrolux	0B11AH	SNRFOR	CHF	MM	Composite
AB Electrolux	0B11AH	SNRFOR	EUR	CR	Composite
AB Electrolux	0B11AH	SNRFOR	EUR	MM	Composite
AB Electrolux	0B11AH	SNRFOR	EUR	MR	Composite
AB Electrolux	0B11AH	SNRFOR	EUR	XR	Composite
AB Electrolux	0B11AH	SNRFOR	GBP	MM	Composite
AB Electrolux	0B11AH	SNRFOR	HKD	MM	Composite
AB Electrolux	0B11AH	SNRFOR	JPY	CR	Composite
AB Electrolux	0B11AH	SNRFOR	JPY	MM	Composite
AB Electrolux	0B11AH	SNRFOR	NOK	MM	Composite
AB Electrolux	0B11AH	SNRFOR	SEK	MM	Composite
AB Electrolux	0B11AH	SNRFOR	SGD	MM	Composite
AB Electrolux	0B11AH	SNRFOR	USD	CR	Composite
AB Electrolux	0B11AH	SNRFOR	USD	MM	Composite
AB Electrolux	0B11AH	SNRFOR	USD	MR	Composite
AB Electrolux	0B11AH	SNRFOR	USD	XR	Composite
AB SKF	7FC7AC	SNRFOR	AUD	MM	Composite
AB SKF	7FC7AC	SNRFOR	CHF	CR	Composite
AB SKF	7FC7AC	SNRFOR	CHF	MM	Composite
AB SKF	7FC7AC	SNRFOR	EUR	CR	Composite
AB SKF	7FC7AC	SNRFOR	EUR	MM	Composite
AB SKF	7FC7AC	SNRFOR	EUR	MR	Composite
AB SKF	7FC7AC	SNRFOR	GBP	MM	Composite
AB SKF	7FC7AC	SNRFOR	HKD	MM	Composite
AB SKF	7FC7AC	SNRFOR	JPY	MM	Composite
AB SKF	7FC7AC	SNRFOR	SEK	CR	Composite
AB SKF	7FC7AC	SNRFOR	SEK	MM	Composite
AB SKF	7FC7AC	SNRFOR	USD	CR	Composite
AB SKF	7FC7AC	SNRFOR	USD	MM	Composite
AB SKF	7FC7AC	SNRFOR	USD	MR	Composite
AB SKF	7FC7AC	SNRFOR	USD	XR	Composite
AB Volvo	9BAGDB	SNRFOR	AUD	CR	Composite
AB Volvo	9BAGDB	SNRFOR	AUD	MM	Composite
AB Volvo	9BAGDB	SNRFOR	CAD	MM	Composite
AB Volvo	9BAGDB	SNRFOR	CHF	CR	Composite
AB Volvo	9BAGDB	SNRFOR	CHF	MM	Composite
AB Volvo	9BAGDB	SNRFOR	EUR	CR	Composite
AB Volvo	9BAGDB	SNRFOR	EUR	MM	Composite
AB Volvo	9BAGDB	SNRFOR	EUR	MR	Composite
AB Volvo	9BAGDB	SNRFOR	EUR	XR	Composite
AB Volvo	9BAGDB	SNRFOR	GBP	CR	Composite
AB Volvo	9BAGDB	SNRFOR	GBP	MM	Composite
AB Volvo	9BAGDB	SNRFOR	HKD	MM	Composite
AB Volvo	9BAGDB	SNRFOR	JPY	CR	Composite
AB Volvo	9BAGDB	SNRFOR	JPY	MM	Composite
AB Volvo	9BAGDB	SNRFOR	JPY	MR	Composite
AB Volvo	9BAGDB	SNRFOR	NOK	MM	Composite
AB Volvo	9BAGDB	SNRFOR	SEK	MM	Composite
AB Volvo	9BAGDB	SNRFOR	SGD	MM	Composite
AB Volvo	9BAGDB	SNRFOR	TWD	CR	Composite
AB Volvo	9BAGDB	SNRFOR	TWD	MM	Composite
AB Volvo	9BAGDB	SNRFOR	USD	CR	Composite
AB Volvo	9BAGDB	SNRFOR	USD	MM	Composite
AB Volvo	9BAGDB	SNRFOR	USD	MR	Composite
AB Volvo	9BAGDB	SNRFOR	USD	XR	Composite
Abertis Infraestructuras SA	EE003G	SNRFOR	EUR	CR	Composite
Abertis Infraestructuras SA	EE003G	SNRFOR	EUR	MM	Composite
Abertis Infraestructuras SA	EE003G	SNRFOR	EUR	MR	Composite
Abertis Infraestructuras SA	EE003G	SNRFOR	USD	CR	Composite
Abertis Infraestructuras SA	EE003G	SNRFOR	USD	MM	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	AUD	CR	Composite

0.14%	0.18%	0.22%	0.29%	0.37%	0.43%	0.47%	0.51%	0.54%
0.14%	0.18%	0.22%	0.29%	0.37%	0.44%	0.47%	0.51%	0.54%
0.14%	0.18%	0.22%	0.29%	0.37%	0.44%	0.47%	0.51%	0.54%
0.14%	0.19%	0.24%	0.31%	0.39%	0.46%	0.49%	0.53%	0.57%
0.14%	0.18%	0.22%	0.29%	0.37%	0.44%	0.47%	0.51%	0.54%
0.14%	0.17%	0.22%	0.28%	0.36%	0.42%	0.45%	0.49%	0.52%
0.62%	0.70%	0.85%	1.01%	1.15%	1.29%	1.35%	1.43%	1.54%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.61%	0.71%	0.90%	1.07%	1.20%	1.33%	1.40%	1.47%	1.55%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.61%	0.71%	0.90%	1.07%	1.20%	1.33%	1.40%	1.47%	1.55%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.59%	0.67%	0.85%	1.01%	1.14%	1.28%	1.34%	1.39%	1.48%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.64%	0.73%	0.89%	1.06%	1.22%	1.36%	1.42%	1.51%	1.54%
0.62%	0.70%	0.85%	1.01%	1.16%	1.30%	1.36%	1.44%	1.54%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.61%	0.71%	0.90%	1.07%	1.20%	1.33%	1.40%	1.47%	1.55%
0.60%	0.68%	0.85%	1.02%	1.16%	1.29%	1.35%	1.40%	1.48%
0.59%	0.67%	0.85%	1.01%	1.14%	1.28%	1.34%	1.39%	1.48%
0.33%	0.38%	0.53%	0.65%	0.76%	0.86%	0.91%	0.97%	1.09%
0.34%	0.39%	0.55%	0.67%	0.79%	0.89%	0.94%	1.00%	1.09%
0.32%	0.38%	0.53%	0.65%	0.76%	0.86%	0.91%	0.97%	1.09%
0.34%	0.39%	0.55%	0.67%	0.79%	0.89%	0.94%	1.00%	1.09%
0.32%	0.38%	0.53%	0.65%	0.76%	0.86%	0.91%	0.97%	1.09%
0.32%	0.38%	0.53%	0.65%	0.76%	0.86%	0.91%	0.97%	1.09%
0.33%	0.38%	0.53%	0.65%	0.76%	0.86%	0.91%	0.97%	1.09%
0.32%	0.38%	0.53%	0.65%	0.76%	0.86%	0.91%	0.97%	1.09%
0.34%	0.39%	0.55%	0.67%	0.79%	0.89%	0.94%	1.00%	1.09%
0.32%	0.38%	0.53%	0.65%	0.76%	0.86%	0.91%	0.97%	1.09%
0.32%	0.37%	0.52%	0.64%	0.75%	0.85%	0.89%	0.95%	1.09%
0.34%	0.46%	0.63%	0.77%	0.89%	0.99%	1.04%	1.10%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.35%	0.47%	0.65%	0.78%	0.89%	1.00%	1.04%	1.11%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.35%	0.47%	0.65%	0.78%	0.89%	1.00%	1.04%	1.11%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.34%	0.45%	0.62%	0.75%	0.87%	0.97%	1.03%	1.08%	1.17%
0.32%	0.43%	0.60%	0.72%	0.83%	0.93%	0.98%	1.04%	1.17%
0.35%	0.47%	0.65%	0.78%	0.89%	1.00%	1.04%	1.11%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.34%	0.46%	0.63%	0.77%	0.89%	0.99%	1.04%	1.10%	1.17%
0.34%	0.46%	0.63%	0.77%	0.89%	0.99%	1.04%	1.10%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.35%	0.47%	0.65%	0.78%	0.89%	1.00%	1.04%	1.11%	1.17%
0.34%	0.46%	0.63%	0.76%	0.88%	0.98%	1.04%	1.09%	1.17%
0.34%	0.45%	0.62%	0.75%	0.87%	0.97%	1.03%	1.08%	1.17%
	0.64%	0.82%	1.08%	1.19%	1.35%	1.49%	1.62%	
	0.64%	0.82%	1.08%	1.19%	1.35%	1.49%	1.62%	
	0.64%	0.82%	1.08%	1.19%	1.35%	1.49%	1.62%	
	0.64%	0.82%	1.08%	1.19%	1.35%	1.49%	1.62%	
0.74%	0.84%	1.01%	1.15%	1.28%	1.40%	1.52%	1.66%	1.79%

0.61%	0.65%	40%	NR	BB	BBB	BB
0.61%	0.65%	40%	NR	A	AA	A
0.61%	0.65%	40%	NR	A	AA	A
0.61%	0.68%	40%	NR	BBB	A	BBB
		40%				
0.61%	0.65%	40%	NR	A	AA	A
0.61%	0.63%	40%	NR	BBB	A	BBB
		27.50%				
		27.50%				
		27.50%				
1.57%	1.61%	40%	A	A	A	A
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.59%	1.66%	40%	A	AA	AA	A
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.59%	1.66%	40%	A	AA	AA	A
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.51%	1.57%	40%	A	AA	AA	AA
		40%				
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.57%	1.60%	40%	BBB	BBB	BBB	BBB
1.57%	1.60%	40%	A	A	A	A
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.59%	1.66%	40%	A	AA	AA	A
1.52%	1.59%	40%	AA	AAA	AA	AAA
1.51%	1.57%	40%	A	AA	AA	AA
		40%				
1.36%	1.44%	40%	B	B	B	B
1.36%	1.44%	40%	BB	BB	BB	BB
1.36%	1.44%	40%	BBB	BBB	BBB	BBB
1.36%	1.44%	40%	BB	BB	BB	BB
1.36%	1.44%	40%	BBB	BBB	BBB	BBB
		40%				
		40%				
1.36%	1.44%	40%	BBB	BBB	BBB	BBB
1.36%	1.44%	40%	B	B	B	B
		40%				
1.36%	1.44%	40%	BBB	BBB	BBB	BBB
1.36%	1.44%	40%	BB	BB	BB	BB
1.36%	1.44%	40%	BBB	BBB	BBB	BBB
1.36%	1.44%	40%	BB	BB	BB	BB
		40%				
		40%				
1.28%	1.24%	40%	BB	BBB	A	BBB
1.28%	1.24%	40%	A	AA	AAA	AA
1.33%	1.29%	40%	BBB	A	A	A
1.28%	1.24%	40%	A	AA	AAA	AA
1.33%	1.29%	40%	BBB	A	A	A
1.28%	1.24%	40%	A	AA	AAA	AA
1.26%	1.22%	40%	BBB	A	AA	A
1.22%	1.18%	40%	BBB	A	AA	A
1.33%	1.29%	40%	BBB	A	A	A
1.28%	1.24%	40%	A	AA	AAA	AA
1.28%	1.24%	40%	A	AA	AAA	AA
1.28%	1.24%	40%	BB	BBB	A	BBB
1.28%	1.24%	40%	BB	BBB	A	BBB
		40%				
1.28%	1.24%	40%	A	AA	AAA	AA
1.28%	1.24%	40%	A	AA	AAA	AA
1.28%	1.24%	40%	A	AA	AAA	AA
		40%				
1.28%	1.24%	40%	A	AA	AAA	AA
1.33%	1.29%	40%	BBB	A	A	A
1.28%	1.24%	40%	A	AA	AAA	AA
1.26%	1.22%	40%	BBB	A	AA	A
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
1.84%	1.89%	25%	NR	B	CCC	CCC

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

B	A	10 Industrials	N.Amer	United States
BBB	A	10 Industrials	N.Amer	United States
BBB	A	10 Industrials	N.Amer	United States
BB	A	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BBB	A	10 Industrials	N.Amer	United States
BB	A	10 Industrials	N.Amer	United States
	NR	Financials	Asia	Japan
	NR	Financials	Asia	Japan
	NR	Financials	Asia	Japan
A	A	5 Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
A	AA	6 Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
A	AA	6 Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
A	AA	16 Consumer Goods	Europe	Sweden
	NR	Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
BBB	A	4 Consumer Goods	Europe	Sweden
BBB	A	4 Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
A	AA	6 Consumer Goods	Europe	Sweden
AA	AA	15 Consumer Goods	Europe	Sweden
A	AA	16 Consumer Goods	Europe	Sweden
	NR	Consumer Goods	Europe	Sweden
NR	BBB	10 Industrials	Europe	Sweden
NR	BBB	10 Industrials	Europe	Sweden
NR	BBB	9 Industrials	Europe	Sweden
NR	BBB	10 Industrials	Europe	Sweden
NR	BBB	9 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
NR	BBB	9 Industrials	Europe	Sweden
NR	BBB	10 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
NR	BBB	9 Industrials	Europe	Sweden
NR	BBB	10 Industrials	Europe	Sweden
NR	BBB	9 Industrials	Europe	Sweden
NR	BBB	10 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
BB	AA	12 Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
BBB	A	5 Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
BBB	A	5 Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
BBB	AA	12 Industrials	Europe	Sweden
BBB	AA	12 Industrials	Europe	Sweden
BBB	A	5 Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
BB	AA	12 Industrials	Europe	Sweden
BB	AA	12 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
BBB	A	5 Industrials	Europe	Sweden
A	AA	12 Industrials	Europe	Sweden
BBB	AA	12 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	2 Industrials	Europe	Spain
	NR	2 Industrials	Europe	Spain
	NR	Industrials	Europe	Spain
	NR	2 Industrials	Europe	Spain
	NR	2 Industrials	Europe	Spain
NR	BBB	6 Government	MiddleEast	United Arab Emirates

AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
	BBB					
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB					
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB					
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB					
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
AA	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

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

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

TAQAEURCR	29-Aug-08 TAQA
TAQAEURMM	29-Aug-08 TAQA
TAQAEURMR	29-Aug-08 TAQA
TAQAJPYCR	29-Aug-08 TAQA
TAQAJPYMR	29-Aug-08 TAQA
TAQAUSDCR	29-Aug-08 TAQA
TAQAUSDMM	29-Aug-08 TAQA
TAQAUSDMR	29-Aug-08 TAQA
TAQAUSDXR	29-Aug-08 TAQA
AYIEURCR	29-Aug-08 AYI
AYIEURMM	29-Aug-08 AYI
AYIEURMR	29-Aug-08 AYI
AYIEURXR	29-Aug-08 AYI
AYIJPYMR	29-Aug-08 AYI
AYIUSDCR	29-Aug-08 AYI
AYIUSDMR	29-Aug-08 AYI
AYIUSDXR	29-Aug-08 AYI
JUSCOEURCR	29-Aug-08 JUSCO
JUSCOJPYCR	29-Aug-08 JUSCO
JUSCOJPYMR	29-Aug-08 JUSCO
JUSCOJPYXR	29-Aug-08 JUSCO
JUSCOUSDCR	29-Aug-08 JUSCO
JUSCOUSDMR	29-Aug-08 JUSCO
CHGNFUSDCR	29-Aug-08 CHGNF
CHGNFUSDMR	29-Aug-08 CHGNF
DTFMEURCR	29-Aug-08 DTFM
DTFMEURMM	29-Aug-08 DTFM
DTFMJPYCR	29-Aug-08 DTFM
DTFMJPYXR	29-Aug-08 DTFM
DTFMUSDCR	29-Aug-08 DTFM
DTFMUSDMR	29-Aug-08 DTFM
HOXANJPYCR	29-Aug-08 HOXAN
HOXANJPYXR	29-Aug-08 HOXAN
HOXANUSDCR	29-Aug-08 HOXAN
STAAKAEURCR	29-Aug-08 STAAKA
STAAKAEURMM	29-Aug-08 STAAKA
STAAKASEKCR	29-Aug-08 STAAKA
STAAKAUSDCR	29-Aug-08 STAAKA
STAAKAUSDMM	29-Aug-08 STAAKA
SO-ALPowerEURMR	29-Aug-08 SO-ALPower
SO-ALPowerJPYMM	29-Aug-08 SO-ALPower
SO-ALPowerJPYMR	29-Aug-08 SO-ALPower
SO-ALPowerUSDCR	29-Aug-08 SO-ALPower
SO-ALPowerUSDMM	29-Aug-08 SO-ALPower
SO-ALPowerUSDMR	29-Aug-08 SO-ALPower
SO-ALPowerUSDXR	29-Aug-08 SO-ALPower
SVU-ALBEURMR	29-Aug-08 SVU-ALB
SVU-ALBEURXR	29-Aug-08 SVU-ALB
SVU-ALBUSDCR	29-Aug-08 SVU-ALB
SVU-ALBUSDMR	29-Aug-08 SVU-ALB
SVU-ALBUSDXR	29-Aug-08 SVU-ALB
AYE-EnergySuppAUDMR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppAUDXR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppEURCR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppEURMM	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppEURMR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppEURXR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppHKDXR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppJPYXR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppUSDCR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppUSDMM	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppUSDMR	29-Aug-08 AYE-EnergySupp
AYE-EnergySuppUSDXR	29-Aug-08 AYE-EnergySupp
LNTAUDCR	29-Aug-08 LNT
LNTAUDMR	29-Aug-08 LNT
LNTCHFMR	29-Aug-08 LNT
LNTEURMM	29-Aug-08 LNT
LNTEURMR	29-Aug-08 LNT
LNTHKDMR	29-Aug-08 LNT
LNTJPYMR	29-Aug-08 LNT
LNTNZDMR	29-Aug-08 LNT
LNTTWDCR	29-Aug-08 LNT
LNTUSDCR	29-Aug-08 LNT
LNTUSDMM	29-Aug-08 LNT

Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	EUR	CR	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	EUR	MM	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	EUR	MR	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	JPY	CR	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	JPY	MR	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	USD	CR	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	USD	MM	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	USD	MR	Composite
Abu Dhabi Natl Energy Co PJSC	003BEY	SNRFOR	USD	XR	Composite
Acuity Brands Inc	0A5586	SNRFOR	EUR	CR	Composite
Acuity Brands Inc	0A5586	SNRFOR	EUR	MM	Composite
Acuity Brands Inc	0A5586	SNRFOR	EUR	MR	Composite
Acuity Brands Inc	0A5586	SNRFOR	EUR	XR	Composite
Acuity Brands Inc	0A5586	SNRFOR	JPY	MR	Composite
Acuity Brands Inc	0A5586	SNRFOR	USD	CR	Composite
Acuity Brands Inc	0A5586	SNRFOR	USD	MR	Composite
Acuity Brands Inc	0A5586	SNRFOR	USD	XR	Composite
AEON Co Ltd	007D89	SNRFOR	EUR	CR	Composite
AEON Co Ltd	007D89	SNRFOR	JPY	CR	Composite
AEON Co Ltd	007D89	SNRFOR	JPY	MR	Composite
AEON Co Ltd	007D89	SNRFOR	JPY	XR	Composite
AEON Co Ltd	007D89	SNRFOR	USD	CR	Composite
AEON Co Ltd	007D89	SNRFOR	USD	MR	Composite
AES China Gen Co	GG119F	SNRFOR	USD	CR	Composite
AES China Gen Co	GG119F	SNRFOR	USD	MR	Composite
Aioi Ins Co Ltd	JJ0667	SNRFOR	EUR	CR	Composite
Aioi Ins Co Ltd	JJ0667	SNRFOR	EUR	MM	Composite
Aioi Ins Co Ltd	JJ0667	SNRFOR	JPY	CR	Composite
Aioi Ins Co Ltd	JJ0667	SNRFOR	JPY	XR	Composite
Aioi Ins Co Ltd	JJ0667	SNRFOR	USD	CR	Composite
Aioi Ins Co Ltd	JJ0667	SNRFOR	USD	MR	Composite
Air Wtr Inc	JJ06C8	SNRFOR	JPY	CR	Composite
Air Wtr Inc	JJ06C8	SNRFOR	JPY	XR	Composite
Air Wtr Inc	JJ06C8	SNRFOR	USD	CR	Composite
Akademiska Hus AB	WW35B2	SNRFOR	EUR	CR	Composite
Akademiska Hus AB	WW35B2	SNRFOR	EUR	MM	Composite
Akademiska Hus AB	WW35B2	SNRFOR	SEK	CR	Composite
Akademiska Hus AB	WW35B2	SNRFOR	USD	CR	Composite
Akademiska Hus AB	WW35B2	SNRFOR	USD	MM	Composite
AL Pwr Co	0B13CB	SNRFOR	EUR	MR	Composite
AL Pwr Co	0B13CB	SNRFOR	JPY	MM	Composite
AL Pwr Co	0B13CB	SNRFOR	JPY	MR	Composite
AL Pwr Co	0B13CB	SNRFOR	USD	CR	Composite
AL Pwr Co	0B13CB	SNRFOR	USD	MM	Composite
AL Pwr Co	0B13CB	SNRFOR	USD	MR	Composite
AL Pwr Co	0B13CB	SNRFOR	USD	XR	Composite
Albertson s LLC	0B441F	SNRFOR	EUR	MR	Composite
Albertson s LLC	0B441F	SNRFOR	EUR	XR	Composite
Albertson s LLC	0B441F	SNRFOR	USD	CR	Composite
Albertson s LLC	0B441F	SNRFOR	USD	MR	Composite
Albertson s LLC	0B441F	SNRFOR	USD	XR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	AUD	MR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	AUD	XR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	EUR	CR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	EUR	MM	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	EUR	MR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	EUR	XR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	HKD	XR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	JPY	XR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	USD	CR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	USD	MM	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	USD	MR	Composite
Allegheny Engy Supp Co LLC	018A99	SNRFOR	USD	XR	Composite
Alliant Engy Corp	019G82	SNRFOR	AUD	CR	Composite
Alliant Engy Corp	019G82	SNRFOR	AUD	MR	Composite
Alliant Engy Corp	019G82	SNRFOR	CHF	MR	Composite
Alliant Engy Corp	019G82	SNRFOR	EUR	MM	Composite
Alliant Engy Corp	019G82	SNRFOR	EUR	MR	Composite
Alliant Engy Corp	019G82	SNRFOR	HKD	MR	Composite
Alliant Engy Corp	019G82	SNRFOR	JPY	MR	Composite
Alliant Engy Corp	019G82	SNRFOR	NZD	MR	Composite
Alliant Engy Corp	019G82	SNRFOR	TWD	CR	Composite
Alliant Engy Corp	019G82	SNRFOR	USD	CR	Composite
Alliant Engy Corp	019G82	SNRFOR	USD	MM	Composite

0.74%	0.84%	1.01%	1.15%	1.28%	1.40%	1.52%	1.66%	1.79%
0.74%	0.81%	0.97%	1.10%	1.23%	1.34%	1.46%	1.59%	1.79%
0.74%	0.84%	1.01%	1.15%	1.28%	1.40%	1.52%	1.66%	1.79%
0.74%	0.84%	1.01%	1.15%	1.28%	1.40%	1.52%	1.66%	1.79%
0.74%	0.81%	0.97%	1.10%	1.23%	1.34%	1.46%	1.59%	1.79%
0.15%	0.30%	0.33%	0.44%	0.62%	0.75%	0.86%	1.02%	0.97%
0.14%	0.29%	0.32%	0.42%	0.60%	0.72%	0.83%	0.98%	0.97%
0.16%	0.32%	0.35%	0.46%	0.65%	0.79%	0.91%	1.07%	0.97%
0.15%	0.30%	0.33%	0.44%	0.62%	0.75%	0.86%	1.02%	0.97%
0.14%	0.29%	0.32%	0.42%	0.60%	0.72%	0.83%	0.98%	0.97%
0.25%	0.33%	0.42%	0.50%	0.57%	0.63%	0.69%	0.74%	0.83%
0.25%	0.31%	0.39%	0.50%	0.56%	0.61%	0.68%	0.77%	0.83%
0.25%	0.30%	0.37%	0.48%	0.55%	0.60%	0.64%	0.74%	0.79%
0.25%	0.24%	0.29%	0.38%	0.43%	0.47%	0.51%	0.58%	0.62%
0.25%	0.33%	0.42%	0.50%	0.57%	0.63%	0.69%	0.74%	0.83%
0.65%	0.59%	0.92%	0.82%	0.85%	0.98%	1.06%	1.13%	1.25%
0.65%	0.59%	0.92%	0.82%	0.85%	0.98%	1.06%	1.13%	1.25%
0.65%	0.59%	0.92%	0.82%	0.85%	0.92%	0.98%	1.04%	1.25%
0.65%	0.59%	0.92%	0.61%	0.85%	0.77%	0.84%	0.90%	1.25%
0.65%	0.59%	0.92%	0.82%	0.85%	0.98%	1.06%	1.13%	1.25%
0.65%	0.59%	0.92%	0.82%	0.85%	0.98%	1.06%	1.13%	1.25%
		0.15%	0.18%	0.21%				
		0.15%	0.18%	0.21%				
		0.15%	0.18%	0.21%				
		0.39%	0.46%	0.51%	0.55%	0.53%	0.59%	
		0.39%	0.46%	0.51%	0.55%	0.53%	0.59%	
		0.39%	0.46%	0.51%	0.55%	0.53%	0.59%	
		0.39%	0.46%	0.51%	0.55%	0.53%	0.59%	
		0.39%	0.46%	0.51%	0.55%	0.53%	0.59%	
	0.74%		1.04%		1.33%	1.28%	1.29%	
	0.74%		1.04%		1.29%	1.28%	1.29%	
	0.74%		1.04%		1.40%	1.28%	1.29%	
	0.74%		1.04%		1.33%	1.28%	1.29%	
	0.74%		1.04%		1.29%	1.28%	1.29%	
0.60%	0.62%	0.99%	1.24%	1.42%	1.58%	1.68%	1.74%	1.84%
0.65%	0.67%	1.06%	1.33%	1.52%	1.69%	1.81%	1.88%	1.84%
0.62%	0.64%	1.02%	1.28%	1.46%	1.62%	1.74%	1.80%	1.84%
0.62%	0.63%	1.01%	1.28%	1.43%	1.58%	1.65%	1.75%	1.84%
0.60%	0.61%	0.98%	1.23%	1.41%	1.57%	1.68%	1.73%	1.84%
0.60%	0.61%	0.98%	1.23%	1.41%	1.57%	1.68%	1.73%	1.84%
0.60%	0.62%	0.99%	1.24%	1.42%	1.58%	1.68%	1.74%	1.84%
0.65%	0.67%	1.06%	1.33%	1.52%	1.69%	1.81%	1.88%	1.84%
0.62%	0.64%	1.02%	1.28%	1.46%	1.62%	1.74%	1.80%	1.84%
0.62%	0.63%	1.01%	1.28%	1.43%	1.58%	1.65%	1.75%	1.84%
0.60%	0.61%	0.98%	1.23%	1.41%	1.57%	1.68%	1.73%	1.84%
0.34%	0.37%	0.40%	0.46%	0.49%	0.56%	0.60%	0.68%	0.85%
0.34%	0.37%	0.40%	0.46%	0.49%	0.56%	0.60%	0.68%	0.85%
0.34%	0.37%	0.40%	0.47%	0.49%	0.56%	0.61%	0.68%	0.85%
0.34%	0.37%	0.40%	0.47%	0.49%	0.56%	0.61%	0.68%	0.85%
0.34%	0.37%	0.40%	0.47%	0.49%	0.56%	0.61%	0.68%	0.85%
0.34%	0.37%	0.40%	0.47%	0.49%	0.56%	0.61%	0.68%	0.85%
0.34%	0.37%	0.40%	0.46%	0.49%	0.56%	0.60%	0.68%	0.85%
0.34%	0.37%	0.40%	0.47%	0.49%	0.56%	0.61%	0.68%	0.85%
0.36%	0.39%	0.41%	0.49%	0.52%	0.59%	0.64%	0.72%	0.85%
0.36%	0.39%	0.41%	0.49%	0.52%	0.59%	0.64%	0.72%	0.85%
0.36%	0.39%	0.41%	0.49%	0.52%	0.59%	0.64%	0.72%	0.85%

1.84%	1.89%	25%	NR	BBB	BB	BB
1.77%	1.89%	25%	NR	BB	B	B
		25%				
1.84%	1.89%	25%	NR	B	CCC	CCC
		25%				
1.84%	1.89%	25%	NR	BBB	BB	BB
1.77%	1.89%	25%	NR	BB	B	B
		25%				
		25%				
		40%				
		40%				
0.84%	1.00%	40%	BBB	A	BBB	BB
0.84%	0.96%	40%	BB	BBB	BB	B
		40%				
0.84%	1.05%	40%	BB	BBB	BB	B
0.84%	1.00%	40%	BBB	A	BBB	BB
0.84%	0.96%	40%	BB	BBB	BB	B
0.65%	0.89%	30.25%	NR	A	A	A
0.72%	0.89%	30.25%	NR	AA	AA	AA
0.69%	0.89%	30.25%	NR	A	A	A
0.54%	0.89%	30.25%	NR	A	A	A
0.65%	0.89%	30.25%	NR	A	A	A
		30.25%				
		40%				
		40%				
1.27%	1.29%	38%	NR	NR	NR	B
1.27%	1.29%	38%	NR	NR	NR	B
1.27%	1.29%	40%	NR	NR	NR	BBB
1.27%	1.29%	38%	NR	NR	NR	BB
1.27%	1.29%	38%	NR	NR	NR	B
1.27%	1.29%	38%	NR	NR	NR	B
		25%			NR	NR
		25%			NR	NR
		25%			NR	NR
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%				
		40%			NR	NR
		40%			NR	NR
		40%				
				NR		NR
				NR		NR
				NR		NR
				NR		NR
				NR		NR
2.03%	2.11%	40%	BB	BBB	BBB	BBB
		40%				
2.21%	2.27%	40%	BBB	A	A	A
2.12%	2.18%	40%	BBB	A	A	A
2.10%	2.16%	40%	BBB	A	A	A
2.02%	2.18%	40%	BBB	A	A	AA
2.02%	2.18%	40%	BBB	A	A	AA
2.03%	2.11%	40%	BB	BBB	BBB	BBB
2.21%	2.27%	40%	BBB	A	A	A
2.12%	2.18%	40%	BBB	A	A	A
2.10%	2.16%	40%	BBB	A	A	A
2.02%	2.18%	40%	BBB	A	A	AA
0.80%	0.89%	40%	BB	BBB	B	B
0.80%	0.89%	40%	BB	BBB	B	B
0.80%	0.89%	40%	A	AA	A	AA
0.80%	0.89%	40%				
0.80%	0.89%	40%	A	AA	A	AA
0.80%	0.89%	40%				
0.80%	0.89%	40%	BB	BBB	B	B
0.80%	0.89%	40%	A	AA	A	AA
0.80%	0.89%	40%	BBB	A	BB	BB
0.80%	0.89%	40%	BBB	A	BB	BB
0.80%	0.89%	40%				

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

NR	BBB	6	Government	MiddleEast	United Arab Emirates
NR	BBB	6	Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
NR	BBB	6	Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
NR	BBB	6	Government	MiddleEast	United Arab Emirates
NR	BBB	6	Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	A	4	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
A	A	4	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
NR	A	5	Consumer Services	Asia	Japan
NR	A	10	Consumer Services	Asia	Japan
NR	A	11	Consumer Services	Asia	Japan
NR	A	11	Consumer Services	Asia	Japan
NR	A	5	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Utilities	N.Amer	Bermuda
	NR		Utilities	N.Amer	Bermuda
NR	NR	5	Financials	Asia	Japan
NR	NR	5	Financials	Asia	Japan
NR	NR	4	Financials	Asia	Japan
NR	NR	5	Financials	Asia	Japan
NR	NR	5	Financials	Asia	Japan
NR	NR	5	Financials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
B	AA	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BB	AA	8	Utilities	N.Amer	United States
BB	AA	8	Utilities	N.Amer	United States
BB	A	3	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
B	AA	8	Utilities	N.Amer	United States
BB	AA	8	Utilities	N.Amer	United States
BB	AA	8	Utilities	N.Amer	United States
BB	A	3	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
NR	BBB	9	Utilities	N.Amer	United States
NR	BBB	9	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BBB	9	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	BBB	9	Utilities	N.Amer	United States
NR	BBB	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States

AA	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB					
AA	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	BBB					
AA	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB					
AA	BBB					
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
B						
B						
A	AA	Thin	Thin	Thin	Entity Tier	Thin
A	AA	Thin	Thin	Thin	Entity Tier	Thin
A	AA	Thin	Thin	Thin	CcyGrp	Thin
A	AA	Thin	Thin	Thin	DocAdj	Thin
A	AA	Thin	Thin	Thin	Entity Tier	Thin
A	AA	Thin	Thin	Thin	Entity Tier	Thin
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
AA						
AA						
AA						
AA						
AA						
A	A			Thin	Thin	Thin
A	A			Thin	Thin	Thin
A	A			Thin	Thin	Thin
A	A					
A	A			Thin	Thin	Thin
A	A			Thin	Thin	Thin
A	A					
BB	BBB		Thin		Thin	
BB	BBB		Thin		Thin	
BB	BBB		Thin		Thin	
BB	BBB		Thin		Thin	
BB	BBB		Thin		Thin	
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					

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

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

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

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

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

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier

LNTUSDMR	29-Aug-08 LNT
LNTUSDXR	29-Aug-08 LNT
LNT-ResourcesAUDMR	29-Aug-08 LNT-Resources
LNT-ResourcesCHFMR	29-Aug-08 LNT-Resources
LNT-ResourcesEURCR	29-Aug-08 LNT-Resources
LNT-ResourcesEURMM	29-Aug-08 LNT-Resources
LNT-ResourcesEURMR	29-Aug-08 LNT-Resources
LNT-ResourcesEURXR	29-Aug-08 LNT-Resources
LNT-ResourcesJPYMR	29-Aug-08 LNT-Resources
LNT-ResourcesUSDCR	29-Aug-08 LNT-Resources
LNT-ResourcesUSDMM	29-Aug-08 LNT-Resources
LNT-ResourcesUSDMR	29-Aug-08 LNT-Resources
LNT-ResourcesUSDXR	29-Aug-08 LNT-Resources
AW-NorthAmericaEURMM	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaEURMR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaEURXR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDCR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDMM	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDMR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDXR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaAUDMR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaAUDXR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaCADMR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaEURCR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaEURMM	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaEURMR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaEURXR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaHKDXR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaILSXR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaJPYCR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaJPYMR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaJPYXR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDCR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDMM	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDMR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDXR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDCR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDMR	29-Aug-08 AW-NorthAmerica
AW-NorthAmericaUSDXR	29-Aug-08 AW-NorthAmerica
ALLAUDMR	29-Aug-08 ALL
ALLAUDXR	29-Aug-08 ALL
ALLCADMR	29-Aug-08 ALL
ALLCADXR	29-Aug-08 ALL
ALLCHFMR	29-Aug-08 ALL
ALLEURCR	29-Aug-08 ALL
ALLEURMM	29-Aug-08 ALL
ALLEURMR	29-Aug-08 ALL
ALLEURXR	29-Aug-08 ALL
ALLGBPMR	29-Aug-08 ALL
ALLGBPXR	29-Aug-08 ALL
ALLHKDMR	29-Aug-08 ALL
ALLHKDXR	29-Aug-08 ALL
ALLJPYMR	29-Aug-08 ALL
ALLJPYXR	29-Aug-08 ALL
ALLSEKMR	29-Aug-08 ALL
ALLSEKXR	29-Aug-08 ALL
ALLSGDMR	29-Aug-08 ALL
ALLUSDCR	29-Aug-08 ALL
ALLUSDMM	29-Aug-08 ALL
ALLUSDMR	29-Aug-08 ALL
ALLUSDXR	29-Aug-08 ALL
ALTELAUDCR	29-Aug-08 ALTEL
ALTELAUDMR	29-Aug-08 ALTEL
ALTELAUDXR	29-Aug-08 ALTEL
ALTELCADMR	29-Aug-08 ALTEL
ALTELCADXR	29-Aug-08 ALTEL
ALTELCHFMR	29-Aug-08 ALTEL
ALTELDKKMR	29-Aug-08 ALTEL
ALTELEURCR	29-Aug-08 ALTEL
ALTELEURMM	29-Aug-08 ALTEL
ALTELEURMR	29-Aug-08 ALTEL
ALTELEURXR	29-Aug-08 ALTEL
ALTELGBPMR	29-Aug-08 ALTEL
ALTELGBPXR	29-Aug-08 ALTEL

Alliant Engy Corp	019G82	SNRFOR	USD	MR	Composite
Alliant Engy Corp	019G82	SNRFOR	USD	XR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	AUD	MR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	CHF	MR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	EUR	CR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	EUR	MM	Composite
Alliant Engy Res Inc	019G83	SNRFOR	EUR	MR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	EUR	XR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	JPY	MR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	USD	CR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	USD	MM	Composite
Alliant Engy Res Inc	019G83	SNRFOR	USD	MR	Composite
Alliant Engy Res Inc	019G83	SNRFOR	USD	XR	Composite
Allied Waste North Amer Inc	01AED5	SECDOM	EUR	MM	Composite
Allied Waste North Amer Inc	01AED5	SECDOM	EUR	MR	Composite
Allied Waste North Amer Inc	01AED5	SECDOM	EUR	XR	Composite
Allied Waste North Amer Inc	01AED5	SECDOM	USD	CR	Composite
Allied Waste North Amer Inc	01AED5	SECDOM	USD	MM	Composite
Allied Waste North Amer Inc	01AED5	SECDOM	USD	MR	Composite
Allied Waste North Amer Inc	01AED5	SECDOM	USD	XR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	AUD	MR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	AUD	XR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	CAD	MR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	EUR	CR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	EUR	MM	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	EUR	MR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	EUR	XR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	HKD	XR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	ILS	XR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	JPY	CR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	JPY	MR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	JPY	XR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	USD	CR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	USD	MM	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	USD	MR	Composite
Allied Waste North Amer Inc	01AED5	SNRFOR	USD	XR	Composite
Allied Waste North Amer Inc	01AED5	SUBLT2	USD	CR	Composite
Allied Waste North Amer Inc	01AED5	SUBLT2	USD	MR	Composite
Allied Waste North Amer Inc	01AED5	SUBLT2	USD	XR	Composite
Allstate Corp	0C2002	SNRFOR	AUD	MR	Composite
Allstate Corp	0C2002	SNRFOR	AUD	XR	Composite
Allstate Corp	0C2002	SNRFOR	CAD	MR	Composite
Allstate Corp	0C2002	SNRFOR	CAD	XR	Composite
Allstate Corp	0C2002	SNRFOR	CHF	MR	Composite
Allstate Corp	0C2002	SNRFOR	EUR	CR	Composite
Allstate Corp	0C2002	SNRFOR	EUR	MM	Composite
Allstate Corp	0C2002	SNRFOR	EUR	MR	Composite
Allstate Corp	0C2002	SNRFOR	EUR	XR	Composite
Allstate Corp	0C2002	SNRFOR	GBP	MR	Composite
Allstate Corp	0C2002	SNRFOR	GBP	XR	Composite
Allstate Corp	0C2002	SNRFOR	HKD	MR	Composite
Allstate Corp	0C2002	SNRFOR	HKD	XR	Composite
Allstate Corp	0C2002	SNRFOR	JPY	MR	Composite
Allstate Corp	0C2002	SNRFOR	JPY	XR	Composite
Allstate Corp	0C2002	SNRFOR	SEK	MR	Composite
Allstate Corp	0C2002	SNRFOR	SEK	XR	Composite
Allstate Corp	0C2002	SNRFOR	SGD	MR	Composite
Allstate Corp	0C2002	SNRFOR	USD	CR	Composite
Allstate Corp	0C2002	SNRFOR	USD	MM	Composite
Allstate Corp	0C2002	SNRFOR	USD	MR	Composite
Allstate Corp	0C2002	SNRFOR	USD	XR	Composite
ALLTEL Corp	0C204K	SNRFOR	AUD	CR	Composite
ALLTEL Corp	0C204K	SNRFOR	AUD	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	AUD	XR	Composite
ALLTEL Corp	0C204K	SNRFOR	CAD	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	CAD	XR	Composite
ALLTEL Corp	0C204K	SNRFOR	CHF	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	DKK	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	EUR	CR	Composite
ALLTEL Corp	0C204K	SNRFOR	EUR	MM	Composite
ALLTEL Corp	0C204K	SNRFOR	EUR	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	EUR	XR	Composite
ALLTEL Corp	0C204K	SNRFOR	GBP	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	GBP	XR	Composite

0.34%	0.37%	0.40%	0.47%	0.49%	0.56%	0.61%	0.68%	0.85%
0.33%	0.36%	0.38%	0.44%	0.48%	0.54%	0.58%	0.65%	0.85%
0.22%	0.27%	0.33%	0.41%	0.49%	0.53%	0.58%	0.68%	0.57%
0.22%	0.27%	0.33%	0.41%	0.49%	0.52%	0.58%	0.68%	0.57%
0.23%	0.28%	0.35%	0.43%	0.52%	0.55%	0.61%	0.71%	0.57%
0.22%	0.27%	0.33%	0.41%	0.49%	0.52%	0.58%	0.68%	0.57%
0.22%	0.27%	0.33%	0.41%	0.49%	0.53%	0.58%	0.68%	0.57%
0.23%	0.28%	0.35%	0.43%	0.52%	0.55%	0.61%	0.71%	0.57%
0.22%	0.27%	0.33%	0.41%	0.49%	0.52%	0.58%	0.68%	0.57%
0.21%	0.26%	0.32%	0.40%	0.47%	0.51%	0.56%	0.65%	0.57%
0.61%	0.37%	0.98%	1.23%	1.30%	1.66%	1.65%	1.73%	1.90%
0.61%	0.37%	0.98%	1.23%	1.30%	1.57%	1.65%	1.73%	1.90%
0.61%	0.37%	0.98%	1.23%	1.30%	1.52%	1.65%	1.73%	1.90%
0.71%	0.85%	1.04%	1.59%	1.88%	2.07%	2.18%	2.20%	2.17%
0.71%	0.85%	1.04%	1.59%	1.88%	2.07%	2.18%	2.20%	2.17%
0.71%	0.86%	1.07%	1.65%	1.95%	2.17%	2.29%	2.25%	2.26%
0.71%	0.83%	1.03%	1.59%	1.88%	2.06%	2.16%	2.16%	2.17%
0.71%	0.83%	1.03%	1.59%	1.88%	2.06%	2.16%	2.16%	2.17%
0.71%	0.83%	1.03%	1.59%	1.88%	2.06%	2.16%	2.16%	2.17%
0.71%	0.85%	1.04%	1.59%	1.88%	2.07%	2.18%	2.20%	2.17%
0.71%	0.85%	1.04%	1.59%	1.88%	2.07%	2.18%	2.20%	2.17%
0.71%	0.86%	1.07%	1.65%	1.95%	2.17%	2.29%	2.25%	2.26%
0.71%	0.83%	1.03%	1.59%	1.88%	2.06%	2.16%	2.16%	2.17%
	1.74%	2.14%	2.41%	2.68%	2.90%	2.98%	3.06%	
0.55%	0.62%	0.69%	0.75%	0.82%	0.91%	0.92%	0.95%	1.14%
0.55%	0.62%	0.69%	0.75%	0.82%	0.91%	0.92%	0.95%	1.14%
0.55%	0.63%	0.69%	0.75%	0.82%	0.92%	0.92%	0.96%	1.14%
0.55%	0.63%	0.69%	0.75%	0.82%	0.92%	0.92%	0.96%	1.14%
0.58%	0.66%	0.73%	0.80%	0.87%	0.96%	0.98%	1.02%	1.14%
0.56%	0.63%	0.70%	0.77%	0.83%	0.93%	0.93%	0.98%	1.14%
0.55%	0.63%	0.69%	0.75%	0.82%	0.92%	0.92%	0.96%	1.14%
0.53%	0.61%	0.68%	0.76%	0.81%	0.89%	0.91%	0.94%	1.14%
0.55%	0.63%	0.69%	0.75%	0.82%	0.92%	0.92%	0.96%	1.14%
0.53%	0.61%	0.68%	0.76%	0.81%	0.89%	0.91%	0.94%	1.14%
0.55%	0.63%	0.69%	0.75%	0.82%	0.92%	0.92%	0.96%	1.14%
0.53%	0.61%	0.68%	0.76%	0.81%	0.89%	0.91%	0.94%	1.14%
0.55%	0.62%	0.69%	0.77%	0.82%	0.93%	0.95%	0.98%	1.14%
0.55%	0.60%	0.67%	0.74%	0.82%	0.89%	0.91%	0.94%	1.14%
0.53%	0.61%	0.68%	0.76%	0.81%	0.89%	0.91%	0.94%	1.14%
0.55%	0.63%	0.69%	0.75%	0.82%	0.92%	0.92%	0.96%	1.14%
0.58%	0.66%	0.73%	0.80%	0.87%	0.96%	0.98%	1.02%	1.14%
0.56%	0.63%	0.70%	0.77%	0.83%	0.93%	0.93%	0.98%	1.14%
0.55%	0.63%	0.69%	0.75%	0.82%	0.92%	0.92%	0.96%	1.14%
0.53%	0.61%	0.68%	0.76%	0.81%	0.89%	0.91%	0.94%	1.14%
0.21%	0.30%	0.61%	0.74%	0.88%	1.02%	0.97%	1.01%	1.26%
0.21%	0.30%	0.61%	0.70%	0.83%	0.98%	0.97%	1.01%	1.26%
0.21%	0.30%	0.61%	0.68%	0.80%	0.94%	0.97%	1.01%	1.26%
0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.32%	0.65%	0.77%	0.90%	1.02%	1.04%	1.07%	1.26%
0.21%	0.30%	0.63%	0.74%	0.87%	0.98%	1.00%	1.03%	1.26%
0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.30%	0.59%	0.71%	0.84%	0.94%	0.96%	0.99%	1.26%
0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.30%	0.59%	0.71%	0.84%	0.94%	0.96%	0.99%	1.26%

0.80%	0.89%	40%	A	AA	A	AA
0.80%	0.89%	40%	BBB	A	BB	BB
0.58%	0.76%	40%	BB	BB	B	BB
0.58%	0.76%	40%	A	A	BBB	A
0.61%	0.76%	40%	BBB	BBB	BB	BBB
		40%				
0.58%	0.76%	40%	A	A	BBB	A
		40%				
0.58%	0.76%	40%	BB	BB	B	BB
0.61%	0.76%	40%	BBB	BBB	BB	BBB
		40%				
0.58%	0.76%	40%	A	A	BBB	A
0.56%	0.76%	40%	BBB	BBB	BB	BBB
		40%				
		40%				
		40%				
1.92%	1.91%	40%	NR	NR	NR	NR
		40%				
1.92%	1.91%	40%	NR	NR	NR	NR
1.92%	1.91%	40%	NR	NR	NR	NR
2.15%	2.17%	40%	NR	BB	BB	BBB
2.15%	2.17%	40%	NR	BB	BB	BBB
		40%				
		40%				
		40%				
2.23%	2.26%	40%	NR	A	BBB	A
2.15%	2.17%	40%	NR	BBB	A	AA
2.15%	2.17%	40%	NR	BBB	A	AA
2.15%	2.17%	40%	NR	BBB	A	AA
		40%				
2.15%	2.17%	40%	NR	BB	BB	BBB
2.15%	2.17%	40%	NR	BB	BB	BBB
		40%				
		40%				
2.23%	2.26%	40%	NR	A	BBB	A
2.15%	2.17%	40%	NR	BBB	A	AA
		20%				
		20%				
		20%		NR	NR	NR
1.12%	1.22%	40%	BB	BBB	BBB	BBB
1.12%	1.22%	40%	BB	BBB	BBB	BBB
1.13%	1.22%	40%	A	AA	AA	AA
		40%				
1.13%	1.22%	40%	A	AA	AA	AA
1.20%	1.22%	40%	BBB	A	A	A
1.15%	1.22%	40%	BBB	A	A	A
1.13%	1.22%	40%	A	AA	AA	AA
1.09%	1.22%	40%	BBB	A	A	A
1.13%	1.22%	40%	A	AA	AA	AA
1.09%	1.22%	40%	BBB	A	A	A
1.13%	1.22%	40%	A	AA	AA	AA
1.09%	1.22%	40%	BBB	A	A	A
1.12%	1.22%	40%	BB	BBB	BBB	BBB
1.12%	1.22%		BB	BBB	BBB	BBB
		40%				
1.09%	1.22%	40%	BBB	A	A	A
1.13%	1.22%	40%	A	AA	AA	AA
1.20%	1.22%	40%	BBB	A	A	A
1.15%	1.22%	40%	BBB	A	A	A
1.13%	1.22%	40%	A	AA	AA	AA
1.09%	1.22%	40%	BBB	A	A	A
1.95%		40.00%	NR	BBB	BBB	BBB
1.95%		40.00%	NR	BBB	BBB	A
1.95%		40.00%	NR	BBB	BBB	BBB
1.95%		40.00%	NR	A	AA	AAA
		40.00%				
1.95%		40.00%	NR	A	AA	AAA
		40.00%				
1.95%		40.00%	NR	A	A	AA
1.95%		40.00%	NR	A	A	AA
1.95%		40.00%	NR	A	AA	AAA
1.95%		40.00%	NR	A	AA	AA
1.95%		40.00%	NR	A	AA	AAA
1.95%		40.00%	NR	A	AA	AA

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

NR	A	9 Utilities	N.Amer	United States
NR	BBB	9 Utilities	N.Amer	United States
NR	A	7 Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	7 Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	NR	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	NR	4 Industrials	N.Amer	United States
NR	NR	3 Industrials	N.Amer	United States
BB	A	8 Industrials	N.Amer	United States
BB	A	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BBB	A	3 Industrials	N.Amer	United States
A	A	8 Industrials	N.Amer	United States
A	A	8 Industrials	N.Amer	United States
A	A	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BB	A	8 Industrials	N.Amer	United States
BB	A	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BBB	A	3 Industrials	N.Amer	United States
A	A	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	6 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	6 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	6 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	6 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	11 Financials	N.Amer	United States
NR	A	6 Financials	N.Amer	United States
	A	3 Telecommunications	N.Amer	United States
	A	3 Telecommunications	N.Amer	United States
	A	3 Telecommunications	N.Amer	United States
	A	13 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	A	13 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	AA	14 Telecommunications	N.Amer	United States
	AA	14 Telecommunications	N.Amer	United States
	A	13 Telecommunications	N.Amer	United States
	A	10 Telecommunications	N.Amer	United States
	A	13 Telecommunications	N.Amer	United States
	A	10 Telecommunications	N.Amer	United States

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BBB					
B	BBB					
B	BBB					
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB					
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BBB					
B	BBB					
B	BBB					
B	BBB	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
B	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BBB					
B	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BBB					
B	BBB					
B	BBB	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
B	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BBB					
B	BBB					
B	BBB		Thin	Thin	Thin	Thin
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
BB	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin

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

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

DocAdj Thin Thin Thin Thin Thin

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

CcyGrp CcyGrp DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

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

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

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

CcyGrp CcyGrp CcyGrp Thin Thin

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

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp

ALTELHKDMR	29-Aug-08 ALTEL
ALTELHKDXR	29-Aug-08 ALTEL
ALTELJPYCR	29-Aug-08 ALTEL
ALTELJPYMR	29-Aug-08 ALTEL
ALTELNOKMR	29-Aug-08 ALTEL
ALTELSEKMR	29-Aug-08 ALTEL
ALTELSEKXR	29-Aug-08 ALTEL
ALTELSGDMR	29-Aug-08 ALTEL
ALTELTWDCR	29-Aug-08 ALTEL
ALTELTWDMR	29-Aug-08 ALTEL
ALTELUSDCR	29-Aug-08 ALTEL
ALTELUSDMM	29-Aug-08 ALTEL
ALTELUSDMR	29-Aug-08 ALTEL
ALTELUSDXR	29-Aug-08 ALTEL
ALTAUDMM	29-Aug-08 ALT
ALTCADMM	29-Aug-08 ALT
ALTCHFMM	29-Aug-08 ALT
ALTEURCR	29-Aug-08 ALT
ALTEURMM	29-Aug-08 ALT
ALTEURMR	29-Aug-08 ALT
ALTEURXR	29-Aug-08 ALT
ALTGBPCR	29-Aug-08 ALT
ALTGBPMM	29-Aug-08 ALT
ALTGBPMR	29-Aug-08 ALT
ALTHKDMM	29-Aug-08 ALT
ALTJPYCR	29-Aug-08 ALT
ALTJPYMM	29-Aug-08 ALT
ALTNOKMM	29-Aug-08 ALT
ALTSEKMM	29-Aug-08 ALT
ALTSGDMM	29-Aug-08 ALT
ALTTWDMM	29-Aug-08 ALT
ALTUSDCR	29-Aug-08 ALT
ALTUSDMM	29-Aug-08 ALT
ALTUSDMR	29-Aug-08 ALT
ALTUSDXR	29-Aug-08 ALT
MOAUDCR	29-Aug-08 MO
MOAUDMR	29-Aug-08 MO
MOAUDXR	29-Aug-08 MO
MOCADMR	29-Aug-08 MO
MOCHFCR	29-Aug-08 MO
MOCHFMR	29-Aug-08 MO
MOEURCR	29-Aug-08 MO
MOEURMM	29-Aug-08 MO
MOEURMR	29-Aug-08 MO
MOEURXR	29-Aug-08 MO
MOGBPMM	29-Aug-08 MO
MOGBPMR	29-Aug-08 MO
MOGBPXR	29-Aug-08 MO
MOHKDMR	29-Aug-08 MO
MOHKDXR	29-Aug-08 MO
MOILSMR	29-Aug-08 MO
MOJPYCR	29-Aug-08 MO
MOJPYMR	29-Aug-08 MO
MOJPYXR	29-Aug-08 MO
MONOKMR	29-Aug-08 MO
MONZDMR	29-Aug-08 MO
MOPLNCR	29-Aug-08 MO
MOPLNMR	29-Aug-08 MO
MOSEKMR	29-Aug-08 MO
MOSEKXR	29-Aug-08 MO
MOSGDMR	29-Aug-08 MO
MOTWDCR	29-Aug-08 MO
MOTWDMR	29-Aug-08 MO
MOUSDCR	29-Aug-08 MO
MOUSDMM	29-Aug-08 MO
MOUSDMR	29-Aug-08 MO
MOUSDXR	29-Aug-08 MO
AZAEURCR	29-Aug-08 AZA
AZAEURMM	29-Aug-08 AZA
AZAEURMR	29-Aug-08 AZA
AZAUSDCR	29-Aug-08 AZA
AZAUSDMM	29-Aug-08 AZA
AZAUSDMR	29-Aug-08 AZA
AZAUSDXR	29-Aug-08 AZA

ALLTEL Corp	0C204K	SNRFOR	HKD	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	HKD	XR	Composite
ALLTEL Corp	0C204K	SNRFOR	JPY	CR	Composite
ALLTEL Corp	0C204K	SNRFOR	JPY	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	NOK	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	SEK	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	SEK	XR	Composite
ALLTEL Corp	0C204K	SNRFOR	SGD	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	TWD	CR	Composite
ALLTEL Corp	0C204K	SNRFOR	TWD	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	USD	CR	Composite
ALLTEL Corp	0C204K	SNRFOR	USD	MM	Composite
ALLTEL Corp	0C204K	SNRFOR	USD	MR	Composite
ALLTEL Corp	0C204K	SNRFOR	USD	XR	Composite
ALTADIS SA	EE475E	SNRFOR	AUD	MM	Composite
ALTADIS SA	EE475E	SNRFOR	CAD	MM	Composite
ALTADIS SA	EE475E	SNRFOR	CHF	MM	Composite
ALTADIS SA	EE475E	SNRFOR	EUR	CR	Composite
ALTADIS SA	EE475E	SNRFOR	EUR	MM	Composite
ALTADIS SA	EE475E	SNRFOR	EUR	MR	Composite
ALTADIS SA	EE475E	SNRFOR	EUR	XR	Composite
ALTADIS SA	EE475E	SNRFOR	GBP	CR	Composite
ALTADIS SA	EE475E	SNRFOR	GBP	MM	Composite
ALTADIS SA	EE475E	SNRFOR	GBP	MR	Composite
ALTADIS SA	EE475E	SNRFOR	HKD	MM	Composite
ALTADIS SA	EE475E	SNRFOR	JPY	CR	Composite
ALTADIS SA	EE475E	SNRFOR	JPY	MM	Composite
ALTADIS SA	EE475E	SNRFOR	NOK	MM	Composite
ALTADIS SA	EE475E	SNRFOR	SEK	MM	Composite
ALTADIS SA	EE475E	SNRFOR	SGD	MM	Composite
ALTADIS SA	EE475E	SNRFOR	TWD	MM	Composite
ALTADIS SA	EE475E	SNRFOR	USD	CR	Composite
ALTADIS SA	EE475E	SNRFOR	USD	MM	Composite
ALTADIS SA	EE475E	SNRFOR	USD	MR	Composite
ALTADIS SA	EE475E	SNRFOR	USD	XR	Composite
Altria Gp Inc	0C4291	SNRFOR	AUD	CR	Composite
Altria Gp Inc	0C4291	SNRFOR	AUD	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	AUD	XR	Composite
Altria Gp Inc	0C4291	SNRFOR	CAD	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	CHF	CR	Composite
Altria Gp Inc	0C4291	SNRFOR	CHF	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	EUR	CR	Composite
Altria Gp Inc	0C4291	SNRFOR	EUR	MM	Composite
Altria Gp Inc	0C4291	SNRFOR	EUR	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	EUR	XR	Composite
Altria Gp Inc	0C4291	SNRFOR	GBP	MM	Composite
Altria Gp Inc	0C4291	SNRFOR	GBP	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	GBP	XR	Composite
Altria Gp Inc	0C4291	SNRFOR	HKD	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	HKD	XR	Composite
Altria Gp Inc	0C4291	SNRFOR	ILS	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	JPY	CR	Composite
Altria Gp Inc	0C4291	SNRFOR	JPY	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	JPY	XR	Composite
Altria Gp Inc	0C4291	SNRFOR	NOK	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	NZD	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	PLN	CR	Composite
Altria Gp Inc	0C4291	SNRFOR	PLN	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	SEK	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	SEK	XR	Composite
Altria Gp Inc	0C4291	SNRFOR	SGD	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	TWD	CR	Composite
Altria Gp Inc	0C4291	SNRFOR	TWD	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	USD	CR	Composite
Altria Gp Inc	0C4291	SNRFOR	USD	MM	Composite
Altria Gp Inc	0C4291	SNRFOR	USD	MR	Composite
Altria Gp Inc	0C4291	SNRFOR	USD	XR	Composite
Alza Corp	0C4876	SNRFOR	EUR	CR	Composite
Alza Corp	0C4876	SNRFOR	EUR	MM	Composite
Alza Corp	0C4876	SNRFOR	EUR	MR	Composite
Alza Corp	0C4876	SNRFOR	USD	CR	Composite
Alza Corp	0C4876	SNRFOR	USD	MM	Composite
Alza Corp	0C4876	SNRFOR	USD	MR	Composite
Alza Corp	0C4876	SNRFOR	USD	XR	Composite

0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.30%	0.59%	0.71%	0.84%	0.94%	0.96%	0.99%	1.26%
0.21%	0.30%	0.60%	0.72%	0.84%	0.96%	0.97%	1.01%	1.26%
0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.30%	0.59%	0.71%	0.84%	0.94%	0.96%	0.99%	1.26%
0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.32%	0.65%	0.77%	0.90%	1.02%	1.04%	1.07%	1.26%
0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.32%	0.65%	0.77%	0.90%	1.02%	1.04%	1.07%	1.26%
0.21%	0.30%	0.63%	0.74%	0.87%	0.98%	1.00%	1.03%	1.26%
0.21%	0.30%	0.62%	0.73%	0.85%	0.96%	0.98%	1.02%	1.26%
0.21%	0.30%	0.59%	0.71%	0.84%	0.94%	0.96%	0.99%	1.26%
0.26%	0.34%	0.44%	0.53%	0.63%	0.70%	0.75%	0.80%	0.93%
0.26%	0.34%	0.44%	0.53%	0.62%	0.70%	0.74%	0.80%	0.92%
0.26%	0.34%	0.44%	0.53%	0.62%	0.70%	0.74%	0.80%	0.92%
0.26%	0.36%	0.45%	0.55%	0.64%	0.73%	0.78%	0.84%	0.96%
0.26%	0.34%	0.44%	0.53%	0.62%	0.70%	0.74%	0.80%	0.92%
0.26%	0.34%	0.43%	0.53%	0.61%	0.69%	0.74%	0.80%	0.91%
0.26%	0.36%	0.45%	0.55%	0.64%	0.73%	0.78%	0.84%	0.96%
0.26%	0.34%	0.44%	0.53%	0.62%	0.70%	0.74%	0.80%	0.92%
0.26%	0.34%	0.44%	0.55%	0.66%	0.73%	0.79%	0.84%	0.93%
0.26%	0.33%	0.42%	0.52%	0.63%	0.70%	0.76%	0.80%	0.93%
0.26%	0.34%	0.44%	0.53%	0.62%	0.70%	0.74%	0.80%	0.92%
0.26%	0.34%	0.44%	0.53%	0.62%	0.70%	0.74%	0.80%	0.92%
0.26%	0.34%	0.44%	0.53%	0.62%	0.70%	0.74%	0.80%	0.92%
0.26%	0.36%	0.45%	0.55%	0.64%	0.73%	0.78%	0.84%	0.96%
0.26%	0.34%	0.44%	0.53%	0.62%	0.70%	0.74%	0.80%	0.92%
0.26%	0.34%	0.43%	0.53%	0.61%	0.69%	0.74%	0.80%	0.91%
0.44%	0.47%	0.53%	0.58%	0.66%	0.74%	0.78%	0.86%	0.98%
0.44%	0.47%	0.53%	0.58%	0.66%	0.74%	0.78%	0.86%	0.98%
0.44%	0.47%	0.53%	0.58%	0.66%	0.74%	0.78%	0.86%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.46%	0.50%	0.56%	0.62%	0.70%	0.78%	0.83%	0.91%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.46%	0.50%	0.56%	0.62%	0.70%	0.78%	0.83%	0.91%	0.98%
0.45%	0.48%	0.54%	0.60%	0.67%	0.75%	0.80%	0.88%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.42%	0.46%	0.51%	0.58%	0.64%	0.72%	0.76%	0.83%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.42%	0.46%	0.51%	0.58%	0.64%	0.72%	0.76%	0.83%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.42%	0.46%	0.51%	0.58%	0.64%	0.72%	0.76%	0.83%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.44%	0.47%	0.53%	0.58%	0.66%	0.74%	0.78%	0.86%	0.98%
0.44%	0.47%	0.53%	0.58%	0.66%	0.74%	0.78%	0.86%	0.98%
0.44%	0.47%	0.53%	0.58%	0.66%	0.74%	0.78%	0.86%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.42%	0.46%	0.51%	0.58%	0.64%	0.72%	0.76%	0.83%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.46%	0.50%	0.56%	0.62%	0.70%	0.78%	0.83%	0.91%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.46%	0.50%	0.56%	0.62%	0.70%	0.78%	0.83%	0.91%	0.98%
0.45%	0.48%	0.54%	0.60%	0.67%	0.75%	0.80%	0.88%	0.98%
0.44%	0.48%	0.53%	0.60%	0.66%	0.74%	0.79%	0.88%	0.98%
0.42%	0.46%	0.51%	0.58%	0.64%	0.72%	0.76%	0.83%	0.98%

1.95%		40.00%	NR	A	AA	AAA
1.95%		40.00%	NR	A	AA	AA
		40.00%				
1.95%		40.00%	NR	BBB	A	A
1.95%		40.00%	NR	A	AA	AAA
		40.00%				
1.95%		40.00%	NR	A	AA	AA
1.95%		40.00%	NR	A	AA	AAA
1.95%		40.00%	NR	A	A	AA
1.95%		40.00%	NR	A	AA	AAA
1.95%		40.00%	NR	A	A	AA
1.95%		40.00%	NR	A	A	AA
1.95%		40.00%	NR	A	AA	AAA
1.95%		40.00%	NR	A	AA	AA
0.97%	1.02%	40%	NR	BBB	BBB	BBB
0.96%	1.04%	40%	NR	AA	AA	AA
0.96%	1.04%	40%	NR	AA	AA	AA
1.00%	1.08%	40%	NR	A	A	A
0.96%	1.04%	40%	NR	AA	AA	AA
0.95%	1.03%	40%	NR	A	A	A
		40%				
1.00%	1.08%	40%	NR	A	A	A
0.96%	1.04%	40%	NR	AA	AA	AA
		40%				
		40%				
1.00%	1.04%	40%	NR	BBB	BBB	BBB
0.95%	1.00%	40%	NR	A	A	A
0.96%	1.04%	40%	NR	AA	AA	AA
0.96%	1.04%	40%	NR	AA	AA	AA
0.96%	1.04%	40%	NR	AA	AA	AA
		40%				
1.00%	1.08%	40%	NR	A	A	A
0.96%	1.04%	40%	NR	AA	AA	AA
0.95%	1.03%	40%	NR	A	A	A
		40%				
1.01%	1.07%	40%	BB	BBB	BBB	BBB
1.01%	1.07%	40%	BB	BBB	BBB	BBB
1.01%	1.07%	40%	BB	BBB	BBB	BBB
1.02%	1.07%	40%	A	AA	AA	AA
1.08%	1.07%	40%	BBB	A	A	A
1.02%	1.07%	40%	A	AA	AA	AA
1.08%	1.07%	40%	BBB	A	A	A
1.03%	1.07%	40%	BBB	A	A	A
1.02%	1.07%	40%	A	AA	AA	AA
0.99%	1.07%	40%	BBB	A	A	A
		40%				
1.02%	1.07%	40%	A	AA	AA	AA
0.99%	1.07%	40%	BBB	A	A	A
1.02%	1.07%	40%	A	AA	AA	AA
0.99%	1.07%	40%	BBB	A	A	A
1.02%	1.07%	40%	A	AA	AA	AA
1.01%	1.07%	40%	BB	BBB	BBB	BBB
1.01%	1.07%	40%	BB	BBB	BBB	BBB
1.01%	1.07%		BB	BBB	BBB	BBB
1.02%	1.07%	40%	A	AA	AA	AA
1.02%	1.07%	40%	A	AA	AA	AA
		40%				
1.02%	1.07%	40%	A	AA	AA	AA
		40%				
0.99%	1.07%	40%	BBB	A	A	A
1.02%	1.07%	40%	A	AA	AA	AA
1.08%	1.07%	40%	BBB	A	A	A
1.02%	1.07%	40%	A	AA	AA	AA
1.08%	1.07%	40%	BBB	A	A	A
1.03%	1.07%	40%	BBB	A	A	A
1.02%	1.07%	40%	A	AA	AA	AA
0.99%	1.07%	40%	BBB	A	A	A
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				

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

	A	13	Telecommunications	N.Amer	United States
	A	10	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	A	3	Telecommunications	N.Amer	United States
	A	13	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	A	10	Telecommunications	N.Amer	United States
	A	13	Telecommunications	N.Amer	United States
	AA	14	Telecommunications	N.Amer	United States
	A	13	Telecommunications	N.Amer	United States
	AA	14	Telecommunications	N.Amer	United States
	AA	14	Telecommunications	N.Amer	United States
	A	13	Telecommunications	N.Amer	United States
	A	10	Telecommunications	N.Amer	United States
BB	AA	3	Consumer Goods	Europe	Spain
A	AA	10	Consumer Goods	Europe	Spain
A	AA	10	Consumer Goods	Europe	Spain
BBB	AA	11	Consumer Goods	Europe	Spain
A	AA	10	Consumer Goods	Europe	Spain
BBB	AA	11	Consumer Goods	Europe	Spain
	NR		Consumer Goods	Europe	Spain
BBB	AA	11	Consumer Goods	Europe	Spain
A	AA	10	Consumer Goods	Europe	Spain
	NR		Consumer Goods	Europe	Spain
	NR		Consumer Goods	Europe	Spain
BBB	A	4	Consumer Goods	Europe	Spain
A	A	4	Consumer Goods	Europe	Spain
A	AA	10	Consumer Goods	Europe	Spain
A	AA	10	Consumer Goods	Europe	Spain
A	AA	10	Consumer Goods	Europe	Spain
	NR		Consumer Goods	Europe	Spain
BBB	AA	11	Consumer Goods	Europe	Spain
A	AA	10	Consumer Goods	Europe	Spain
BBB	AA	11	Consumer Goods	Europe	Spain
	NR		Consumer Goods	Europe	Spain
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States

BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					

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

CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

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

AZAEURCR	29-Aug-08 AZA
AZAEURMM	29-Aug-08 AZA
AZAEURMR	29-Aug-08 AZA
AZAUSDCR	29-Aug-08 AZA
AZAUSDMM	29-Aug-08 AZA
AZAUSDMR	29-Aug-08 AZA
DOXEURCR	29-Aug-08 DOX
DOXEURMM	29-Aug-08 DOX
DOXEURMR	29-Aug-08 DOX
DOXEURXR	29-Aug-08 DOX
DOXUSDCR	29-Aug-08 DOX
DOXUSDMM	29-Aug-08 DOX
DOXUSDMR	29-Aug-08 DOX
DOXUSDXR	29-Aug-08 DOX
AEEAUDMR	29-Aug-08 AEE
AEEAUDXR	29-Aug-08 AEE
AEEEURMM	29-Aug-08 AEE
AEEEURMR	29-Aug-08 AEE
AEEUSDCR	29-Aug-08 AEE
AEEUSDMM	29-Aug-08 AEE
AEEUSDMR	29-Aug-08 AEE
AEEUSDXR	29-Aug-08 AEE
ABCAUDMR	29-Aug-08 ABC
ABCAUDXR	29-Aug-08 ABC
ABCEURCR	29-Aug-08 ABC
ABCEURMM	29-Aug-08 ABC
ABCEURMR	29-Aug-08 ABC
ABCEURXR	29-Aug-08 ABC
ABCHKDXR	29-Aug-08 ABC
ABCILSXR	29-Aug-08 ABC
ABCJPYXR	29-Aug-08 ABC
ABCSGDXR	29-Aug-08 ABC
ABCUSDCR	29-Aug-08 ABC
ABCUSDMM	29-Aug-08 ABC
ABCUSDMR	29-Aug-08 ABC
ABCUSDXR	29-Aug-08 ABC
AXL-IncAUDMR	29-Aug-08 AXL-Inc
AXL-IncAUDXR	29-Aug-08 AXL-Inc
AXL-IncEURCR	29-Aug-08 AXL-Inc
AXL-IncEURMM	29-Aug-08 AXL-Inc
AXL-IncEURMR	29-Aug-08 AXL-Inc
AXL-IncEURXR	29-Aug-08 AXL-Inc
AXL-IncGBPXR	29-Aug-08 AXL-Inc
AXL-IncHKDMR	29-Aug-08 AXL-Inc
AXL-IncHKDXR	29-Aug-08 AXL-Inc
AXL-IncILSMR	29-Aug-08 AXL-Inc
AXL-IncJPYMR	29-Aug-08 AXL-Inc
AXL-IncSEKMR	29-Aug-08 AXL-Inc
AXL-IncSGDMR	29-Aug-08 AXL-Inc
AXL-IncUSDCR	29-Aug-08 AXL-Inc
AXL-IncUSDMM	29-Aug-08 AXL-Inc
AXL-IncUSDMR	29-Aug-08 AXL-Inc
AXL-IncUSDXR	29-Aug-08 AXL-Inc
AEPAUDMR	29-Aug-08 AEP
AEPAUDXR	29-Aug-08 AEP
AEPCADMR	29-Aug-08 AEP
AEPCHFMR	29-Aug-08 AEP
AEPEURCR	29-Aug-08 AEP
AEPEURMM	29-Aug-08 AEP
AEPEURMR	29-Aug-08 AEP
AEPEURXR	29-Aug-08 AEP
AEPGBPMR	29-Aug-08 AEP
AEPGBPXR	29-Aug-08 AEP
AEPHKDMR	29-Aug-08 AEP
AEPHKDXR	29-Aug-08 AEP
AEPJPYMR	29-Aug-08 AEP
AEPJPYXR	29-Aug-08 AEP
AEPNZDMR	29-Aug-08 AEP
AEPSEKMR	29-Aug-08 AEP
AEPSEKXR	29-Aug-08 AEP
AEPUSDCR	29-Aug-08 AEP
AEPUSDMM	29-Aug-08 AEP
AEPUSDMR	29-Aug-08 AEP
AEPUSDXR	29-Aug-08 AEP

Alza Corp	0C4876	SUBLT2	EUR	CR	Composite
Alza Corp	0C4876	SUBLT2	EUR	MM	Composite
Alza Corp	0C4876	SUBLT2	EUR	MR	Composite
Alza Corp	0C4876	SUBLT2	USD	CR	Composite
Alza Corp	0C4876	SUBLT2	USD	MM	Composite
Alza Corp	0C4876	SUBLT2	USD	MR	Composite
Amdocs Ltd	GG2862	SNRFOR	EUR	CR	Composite
Amdocs Ltd	GG2862	SNRFOR	EUR	MM	Composite
Amdocs Ltd	GG2862	SNRFOR	EUR	MR	Composite
Amdocs Ltd	GG2862	SNRFOR	EUR	XR	Composite
Amdocs Ltd	GG2862	SNRFOR	USD	CR	Composite
Amdocs Ltd	GG2862	SNRFOR	USD	MM	Composite
Amdocs Ltd	GG2862	SNRFOR	USD	MR	Composite
Amdocs Ltd	GG2862	SNRFOR	USD	XR	Composite
Ameren Corp	0C5968	SNRFOR	AUD	MR	Composite
Ameren Corp	0C5968	SNRFOR	AUD	XR	Composite
Ameren Corp	0C5968	SNRFOR	EUR	MM	Composite
Ameren Corp	0C5968	SNRFOR	EUR	MR	Composite
Ameren Corp	0C5968	SNRFOR	USD	CR	Composite
Ameren Corp	0C5968	SNRFOR	USD	MM	Composite
Ameren Corp	0C5968	SNRFOR	USD	MR	Composite
Ameren Corp	0C5968	SNRFOR	USD	XR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	AUD	MR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	AUD	XR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	EUR	CR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	EUR	MM	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	EUR	MR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	EUR	XR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	HKD	XR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	ILS	XR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	JPY	XR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	SGD	XR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	USD	CR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	USD	MM	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	USD	MR	Composite
AmerisourceBergen Corp	0D37AH	SNRFOR	USD	XR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	AUD	MR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	AUD	XR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	EUR	CR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	EUR	MM	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	EUR	MR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	EUR	XR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	GBP	XR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	HKD	MR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	HKD	XR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	ILS	MR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	JPY	MR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	SEK	MR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	SGD	MR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	USD	CR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	USD	MM	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	USD	MR	Composite
Amern Axle & Mfg Inc	UU2679	SNRFOR	USD	XR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	AUD	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	AUD	XR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	CAD	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	CHF	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	EUR	CR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	EUR	MM	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	EUR	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	EUR	XR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	GBP	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	GBP	XR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	HKD	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	HKD	XR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	JPY	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	JPY	XR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	NZD	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	SEK	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	SEK	XR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	USD	CR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	USD	MM	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	USD	MR	Composite
Amern Elec Pwr Co Inc	027A8A	SNRFOR	USD	XR	Composite

0.23%	0.12%	0.18%	0.30%	0.32%	0.37%	0.44%	0.64%	0.59%
0.23%	0.12%	0.18%	0.30%	0.31%	0.37%	0.44%	0.64%	0.59%
0.23%	0.12%	0.19%	0.31%	0.34%	0.39%	0.46%	0.64%	0.62%
0.23%	0.12%	0.18%	0.30%	0.32%	0.37%	0.44%	0.64%	0.59%
0.23%	0.12%	0.18%	0.30%	0.31%	0.37%	0.44%	0.64%	0.59%
0.23%	0.12%	0.17%	0.29%	0.32%	0.36%	0.42%	0.64%	0.56%
0.84%	0.71%	0.94%	1.11%	1.20%	1.28%	1.34%	1.42%	2.00%
0.84%	0.71%	0.94%	1.11%	1.20%	1.28%	1.34%	1.42%	2.00%
0.84%	0.69%	0.91%	1.07%	1.16%	1.25%	1.30%	1.38%	2.00%
0.37%	0.40%	0.48%	0.53%	0.61%	0.69%	0.74%	0.78%	0.95%
0.37%	0.40%	0.48%	0.53%	0.61%	0.69%	0.74%	0.78%	0.95%
0.37%	0.40%	0.48%	0.51%	0.59%	0.69%	0.73%	0.78%	0.95%
0.35%	0.38%	0.48%	0.54%	0.61%	0.69%	0.73%	0.77%	0.95%
0.35%	0.38%	0.48%	0.54%	0.61%	0.69%	0.73%	0.77%	0.95%
0.35%	0.38%	0.48%	0.54%	0.61%	0.69%	0.73%	0.77%	0.95%
0.37%	0.40%	0.48%	0.53%	0.61%	0.69%	0.74%	0.78%	0.95%
0.35%	0.38%	0.48%	0.54%	0.61%	0.69%	0.73%	0.77%	0.95%
0.39%	0.42%	0.52%	0.57%	0.65%	0.74%	0.79%	0.84%	0.95%
0.37%	0.40%	0.48%	0.51%	0.59%	0.69%	0.73%	0.78%	0.95%
0.35%	0.38%	0.48%	0.54%	0.61%	0.69%	0.73%	0.77%	0.95%
11.24%	13.58%	16.27%	16.28%	15.93%	15.94%	14.85%	14.05%	13.79%
11.24%	14.37%	17.18%	17.21%	16.83%	16.83%	15.76%	14.89%	14.52%
11.24%	13.61%	16.31%	16.33%	15.98%	15.97%	14.92%	14.13%	13.79%
11.24%	13.15%	15.72%	15.75%	15.40%	15.40%	14.42%	13.62%	13.28%
11.24%	13.15%	15.72%	15.75%	15.40%	15.40%	14.42%	13.62%	13.28%
11.24%	13.61%	16.31%	16.33%	15.98%	15.97%	14.92%	14.13%	13.79%
11.24%	13.61%	16.31%	16.33%	15.98%	15.97%	14.92%	14.13%	13.79%
11.24%	13.58%	16.27%	16.28%	15.93%	15.94%	14.85%	14.05%	13.79%
11.24%	14.37%	17.18%	17.21%	16.83%	16.83%	15.76%	14.89%	14.52%
11.24%	13.61%	16.31%	16.33%	15.98%	15.97%	14.92%	14.13%	13.79%
11.24%	13.15%	15.72%	15.75%	15.40%	15.40%	14.42%	13.62%	13.28%
0.26%	0.28%	0.32%	0.40%	0.46%	0.52%	0.56%	0.63%	0.66%
0.26%	0.28%	0.32%	0.40%	0.46%	0.52%	0.56%	0.63%	0.66%
0.26%	0.28%	0.33%	0.40%	0.47%	0.52%	0.57%	0.63%	0.66%
0.26%	0.28%	0.33%	0.40%	0.47%	0.52%	0.57%	0.63%	0.66%
0.28%	0.30%	0.34%	0.43%	0.49%	0.55%	0.60%	0.67%	0.71%
0.27%	0.28%	0.33%	0.41%	0.47%	0.53%	0.57%	0.64%	0.66%
0.26%	0.28%	0.33%	0.40%	0.47%	0.52%	0.57%	0.63%	0.66%
0.25%	0.27%	0.31%	0.39%	0.45%	0.50%	0.54%	0.61%	0.65%
0.26%	0.28%	0.33%	0.40%	0.47%	0.52%	0.57%	0.63%	0.66%
0.25%	0.27%	0.31%	0.39%	0.45%	0.50%	0.54%	0.61%	0.65%
0.26%	0.28%	0.33%	0.40%	0.47%	0.52%	0.57%	0.63%	0.66%
0.25%	0.27%	0.31%	0.39%	0.45%	0.50%	0.54%	0.61%	0.65%
0.26%	0.28%	0.32%	0.40%	0.46%	0.52%	0.56%	0.63%	0.66%
0.26%	0.28%	0.32%	0.40%	0.46%	0.52%	0.56%	0.63%	0.66%
0.26%	0.28%	0.33%	0.40%	0.47%	0.52%	0.57%	0.63%	0.66%
0.25%	0.27%	0.31%	0.39%	0.45%	0.50%	0.54%	0.61%	0.65%
0.28%	0.30%	0.34%	0.43%	0.49%	0.55%	0.60%	0.67%	0.71%
0.26%	0.28%	0.33%	0.40%	0.47%	0.52%	0.57%	0.63%	0.66%
0.25%	0.27%	0.31%	0.39%	0.45%	0.50%	0.54%	0.61%	0.65%

		30%				
		30%				
		30%				
		30%				
		30%				
		30%				
		40%				
0.64%		40%	NR	NR	BB	B
0.64%		40%	NR	NR	BB	BBB
		40%				
0.67%		40%	NR	NR	BB	B
0.64%		40%	NR	NR	BB	B
0.64%		40%	NR	NR	BB	BBB
0.61%		40%	NR	NR	BBB	B
		40%				
		40%				
		40%				
2.03%	1.99%	40%	NR	A	BBB	BBB
		40%				
		40%				
2.03%	1.99%	40%	NR	A	BBB	BBB
2.03%	1.99%	40%	NR	BBB	BB	BB
1.14%	1.20%		BB	BB	BBB	BBB
1.14%	1.20%	40%	BB	BB	BBB	BBB
		40%				
		40%				
1.14%	1.23%	40%	A	A	A	A
1.14%	1.18%	40%	BBB	BBB	A	AA
1.14%	1.18%	40%	BBB	BBB	A	AA
1.14%	1.18%	40%	BBB	BBB	A	AA
1.14%	1.20%	40%	BB	BB	BBB	BBB
1.14%	1.18%	40%	BBB	BBB	A	AA
1.14%	1.29%	40%	BBB	BBB	A	A
		40%				
1.14%	1.23%	40%	A	A	A	A
1.14%	1.18%	40%	BBB	BBB	A	AA
13.81%	13.35%	36.06%	NR	BBB	BBB	BBB
		36.06%				
14.59%	14.31%	34.67%	NR	A	A	A
		36.06%				
13.84%	13.59%	36.75%	NR	AA	AA	AA
13.35%	13.09%	36.60%	NR	A	A	A
13.35%	13.09%	36.60%	NR	A	A	A
13.84%	13.59%	36.75%	NR	AA	AA	AA
		36.60%				
13.84%	13.59%	36.75%	NR	AA	AA	AA
13.81%	13.35%	36.06%	NR	BBB	BBB	BBB
		36.75%				
		36.75%				
14.59%	14.31%	34.67%	NR	A	A	A
		36.06%				
13.84%	13.59%	36.75%	NR	AA	AA	AA
13.35%	13.09%	36.60%	NR	A	A	A
0.68%	0.72%	40%	BB	BBB	BB	BBB
0.68%	0.72%	40%	BB	BBB	BB	BBB
0.68%	0.72%	40%	A	AA	A	AA
0.68%	0.72%	40%	A	AA	A	AA
0.68%	0.76%	40%	BBB	A	BBB	A
0.68%	0.73%	40%	BBB	A	BBB	A
0.68%	0.72%	40%	A	AA	A	AA
0.68%	0.70%	40%	BBB	A	BBB	A
0.68%	0.72%	40%	A	AA	A	AA
0.68%	0.70%	40%	BBB	A	BBB	A
0.68%	0.72%	40%	A	AA	A	AA
0.68%	0.70%	40%	BBB	A	BBB	A
0.68%	0.72%	40%	BB	BBB	BB	BBB
0.68%	0.72%		BB	BBB	BB	BBB
0.68%	0.72%	40%	A	AA	A	AA
		40%				
0.68%	0.70%	40%	BBB	A	BBB	A
0.68%	0.76%	40%	BBB	A	BBB	A
		40%				
0.68%	0.72%	40%	A	AA	A	AA
0.68%	0.70%	40%	BBB	A	BBB	A

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

	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Technology	OffShore	Channel Isl
	BB	5	Technology	OffShore	Channel Isl
	BB	3	Technology	OffShore	Channel Isl
	NR		Technology	OffShore	Channel Isl
	BB	5	Technology	OffShore	Channel Isl
	BB	5	Technology	OffShore	Channel Isl
	BB	3	Technology	OffShore	Channel Isl
	BB	5	Technology	OffShore	Channel Isl
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BB	5	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BB	5	Utilities	N.Amer	United States
NR	BB	6	Utilities	N.Amer	United States
CCC	A	9	Consumer Services	N.Amer	United States
CCC	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
CCC	A	5	Consumer Services	N.Amer	United States
CCC	A	6	Consumer Services	N.Amer	United States
CCC	A	6	Consumer Services	N.Amer	United States
CCC	A	6	Consumer Services	N.Amer	United States
CCC	A	9	Consumer Services	N.Amer	United States
CCC	A	6	Consumer Services	N.Amer	United States
CCC	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
CCC	A	5	Consumer Services	N.Amer	United States
CCC	A	6	Consumer Services	N.Amer	United States
BB	AA	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
BB	AA	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
BB	A	9	Utilities	N.Amer	United States
BB	A	9	Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
BB	A	9	Utilities	N.Amer	United States
BB	A	9	Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States

AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
BBB	A					
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	CcyGrp	CcyGrp
BBB	A	Thin	Thin	CcyGrp	DocAdj	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp

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

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

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

AXPAUDMR	29-Aug-08 AXP
AXPAUDXR	29-Aug-08 AXP
AXPCADMR	29-Aug-08 AXP
AXPCHFMR	29-Aug-08 AXP
AXPEURCR	29-Aug-08 AXP
AXPEURMM	29-Aug-08 AXP
AXPEURMR	29-Aug-08 AXP
AXPEURXR	29-Aug-08 AXP
AXPGBPMM	29-Aug-08 AXP
AXPGBPMR	29-Aug-08 AXP
AXPGBPXR	29-Aug-08 AXP
AXPHKDCR	29-Aug-08 AXP
AXPHKDMR	29-Aug-08 AXP
AXPHKDXR	29-Aug-08 AXP
AXPJPYCR	29-Aug-08 AXP
AXPJPYMR	29-Aug-08 AXP
AXPJPYXR	29-Aug-08 AXP
AXPSEKMR	29-Aug-08 AXP
AXPSEKXR	29-Aug-08 AXP
AXPSGDCR	29-Aug-08 AXP
AXPSGDMR	29-Aug-08 AXP
AXPTWDMR	29-Aug-08 AXP
AXPUSDCR	29-Aug-08 AXP
AXPUSDMM	29-Aug-08 AXP
AXPUSDMR	29-Aug-08 AXP
AXPUSDXR	29-Aug-08 AXP
HNDA-AmHondaFinAUDCR	29-Aug-08 HNDA-AmHondaFin
HNDA-AmHondaFinEURCR	29-Aug-08 HNDA-AmHondaFin
HNDA-AmHondaFinEURMM	29-Aug-08 HNDA-AmHondaFin
HNDA-AmHondaFinEURMR	29-Aug-08 HNDA-AmHondaFin
HNDA-AmHondaFinJPYCR	29-Aug-08 HNDA-AmHondaFin
HNDA-AmHondaFinJPYXR	29-Aug-08 HNDA-AmHondaFin
HNDA-AmHondaFinUSDCR	29-Aug-08 HNDA-AmHondaFin
HNDA-AmHondaFinUSDMR	29-Aug-08 HNDA-AmHondaFin
HNDA-AmHondaFinUSDXR	29-Aug-08 HNDA-AmHondaFin
AIGAUDCR	29-Aug-08 AIG
AIGAUDMR	29-Aug-08 AIG
AIGAUDXR	29-Aug-08 AIG
AIGCADMR	29-Aug-08 AIG
AIGCHFCR	29-Aug-08 AIG
AIGCHFMM	29-Aug-08 AIG
AIGCHFMR	29-Aug-08 AIG
AIGEURCR	29-Aug-08 AIG
AIGEURMM	29-Aug-08 AIG
AIGEURMR	29-Aug-08 AIG
AIGEURXR	29-Aug-08 AIG
AIGGBPMM	29-Aug-08 AIG
AIGGBPMR	29-Aug-08 AIG
AIGGBPXR	29-Aug-08 AIG
AIGHKDCR	29-Aug-08 AIG
AIGHKDMR	29-Aug-08 AIG
AIGHKDXR	29-Aug-08 AIG
AIGJPYCR	29-Aug-08 AIG
AIGJPYMR	29-Aug-08 AIG
AIGJPYXR	29-Aug-08 AIG
AIGKRWMR	29-Aug-08 AIG
AIGNZDMR	29-Aug-08 AIG
AIGSEKMR	29-Aug-08 AIG
AIGSEKXR	29-Aug-08 AIG
AIGSGDCR	29-Aug-08 AIG
AIGSGDMR	29-Aug-08 AIG
AIGTWDMR	29-Aug-08 AIG
AIGUSDCR	29-Aug-08 AIG
AIGUSDMM	29-Aug-08 AIG
AIGUSDMR	29-Aug-08 AIG
AIGUSDXR	29-Aug-08 AIG
AIGZARMR	29-Aug-08 AIG
AIGEURMR	29-Aug-08 AIG
AIGGBPMR	29-Aug-08 AIG
AIGGBPXR	29-Aug-08 AIG
AIGUSDMR	29-Aug-08 AIG
AIGUSDXR	29-Aug-08 AIG
ENQ-OpIncUSDXR	29-Aug-08 ENQ-OpInc
AMGNAUDMR	29-Aug-08 AMGN

Amern Express Co	027D97	SNRFOR	AUD	MR	Composite
Amern Express Co	027D97	SNRFOR	AUD	XR	Composite
Amern Express Co	027D97	SNRFOR	CAD	MR	Composite
Amern Express Co	027D97	SNRFOR	CHF	MR	Composite
Amern Express Co	027D97	SNRFOR	EUR	CR	Composite
Amern Express Co	027D97	SNRFOR	EUR	MM	Composite
Amern Express Co	027D97	SNRFOR	EUR	MR	Composite
Amern Express Co	027D97	SNRFOR	EUR	XR	Composite
Amern Express Co	027D97	SNRFOR	GBP	MM	Composite
Amern Express Co	027D97	SNRFOR	GBP	MR	Composite
Amern Express Co	027D97	SNRFOR	GBP	XR	Composite
Amern Express Co	027D97	SNRFOR	HKD	CR	Composite
Amern Express Co	027D97	SNRFOR	HKD	MR	Composite
Amern Express Co	027D97	SNRFOR	HKD	XR	Composite
Amern Express Co	027D97	SNRFOR	JPY	CR	Composite
Amern Express Co	027D97	SNRFOR	JPY	MR	Composite
Amern Express Co	027D97	SNRFOR	JPY	XR	Composite
Amern Express Co	027D97	SNRFOR	SEK	MR	Composite
Amern Express Co	027D97	SNRFOR	SEK	XR	Composite
Amern Express Co	027D97	SNRFOR	SGD	CR	Composite
Amern Express Co	027D97	SNRFOR	SGD	MR	Composite
Amern Express Co	027D97	SNRFOR	TWD	MR	Composite
Amern Express Co	027D97	SNRFOR	USD	CR	Composite
Amern Express Co	027D97	SNRFOR	USD	MM	Composite
Amern Express Co	027D97	SNRFOR	USD	MR	Composite
Amern Express Co	027D97	SNRFOR	USD	XR	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	AUD	CR	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	EUR	CR	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	EUR	MM	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	EUR	MR	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	JPY	CR	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	JPY	XR	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	USD	CR	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	USD	MR	Composite
Amern Honda Fin Corp	028CBC	SNRFOR	USD	XR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	AUD	CR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	AUD	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	AUD	XR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	CAD	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	CHF	CR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	CHF	MM	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	CHF	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	EUR	CR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	EUR	MM	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	EUR	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	EUR	XR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	GBP	MM	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	GBP	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	GBP	XR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	HKD	CR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	HKD	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	HKD	XR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	JPY	CR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	JPY	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	JPY	XR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	KRW	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	NZD	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	SEK	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	SEK	XR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	SGD	CR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	SGD	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	TWD	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	USD	CR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	USD	MM	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	USD	MR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	USD	XR	Composite
Amern Intl Gp Inc	028EFB	SNRFOR	ZAR	MR	Composite
Amern Intl Gp Inc	028EFB	SUBLT2	EUR	MR	Composite
Amern Intl Gp Inc	028EFB	SUBLT2	GBP	MR	Composite
Amern Intl Gp Inc	028EFB	SUBLT2	GBP	XR	Composite
Amern Intl Gp Inc	028EFB	SUBLT2	USD	MR	Composite
Amern Intl Gp Inc	028EFB	SUBLT2	USD	XR	Composite
Amern Media Operations Inc	029B8V	SUBLT2	USD	XR	Composite
Amgen Inc.	0D4278	SNRFOR	AUD	MR	Composite

2.74%	2.91%	2.67%	2.57%	2.48%	2.39%	2.34%	2.24%	2.15%
2.74%	2.80%	2.57%	2.48%	2.38%	2.31%	2.26%	2.16%	2.15%
2.76%	2.85%	2.69%	2.60%	2.48%	2.40%	2.31%	2.22%	2.17%
2.76%	2.85%	2.69%	2.60%	2.48%	2.40%	2.31%	2.22%	2.17%
2.90%	2.99%	2.83%	2.73%	2.61%	2.52%	2.43%	2.34%	2.28%
2.76%	2.85%	2.69%	2.60%	2.48%	2.40%	2.31%	2.22%	2.17%
2.64%	2.70%	2.57%	2.48%	2.37%	2.29%	2.21%	2.14%	2.09%
2.76%	2.85%	2.69%	2.60%	2.48%	2.40%	2.31%	2.22%	2.17%
2.64%	2.70%	2.57%	2.48%	2.37%	2.29%	2.21%	2.14%	2.09%
2.90%	2.99%	2.83%	2.73%	2.61%	2.52%	2.43%	2.34%	2.28%
2.76%	2.85%	2.69%	2.60%	2.48%	2.40%	2.31%	2.22%	2.17%
2.64%	2.70%	2.57%	2.48%	2.37%	2.29%	2.21%	2.14%	2.09%
2.74%	2.83%	2.68%	2.57%	2.46%	2.38%	2.30%	2.21%	2.15%
2.74%	2.83%	2.68%	2.57%	2.46%	2.38%	2.30%	2.21%	2.15%
2.64%	2.70%	2.57%	2.48%	2.37%	2.29%	2.21%	2.14%	2.09%
2.90%	2.99%	2.83%	2.73%	2.61%	2.52%	2.43%	2.34%	2.28%
2.76%	2.85%	2.69%	2.60%	2.48%	2.40%	2.31%	2.22%	2.17%
2.90%	2.99%	2.83%	2.73%	2.61%	2.52%	2.43%	2.34%	2.28%
2.76%	2.85%	2.69%	2.60%	2.48%	2.40%	2.31%	2.22%	2.17%
2.64%	2.70%	2.57%	2.48%	2.37%	2.29%	2.21%	2.14%	2.09%
0.64%	0.58%	0.69%	0.76%	0.81%	0.84%	0.96%	1.00%	
0.64%	0.60%	0.71%	0.77%	0.77%	0.85%	0.96%	1.00%	
0.64%	0.57%	0.68%	0.75%	0.80%	0.82%	0.96%	0.96%	
0.64%	0.58%	0.69%	0.76%	0.81%	0.84%	0.96%	1.00%	
0.64%	0.58%	0.69%	0.76%	0.81%	0.84%	0.96%	1.00%	
0.64%	0.60%	0.71%	0.77%	0.77%	0.85%	0.96%	1.00%	
0.64%	0.57%	0.67%	0.74%	0.79%	0.81%	0.96%	0.95%	
4.39%	4.45%	4.25%	3.94%	3.81%	3.69%	3.48%	3.28%	3.33%
4.23%	4.29%	4.10%	3.81%	3.68%	3.57%	3.36%	3.17%	3.33%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
4.35%	4.50%	4.34%	4.16%	4.05%	3.90%	3.69%	3.53%	3.51%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
4.35%	4.50%	4.34%	4.16%	4.05%	3.90%	3.69%	3.53%	3.51%
4.17%	4.22%	4.11%	4.00%	3.89%	3.74%	3.55%	3.39%	3.37%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
3.98%	4.23%	4.07%	3.80%	3.66%	3.56%	3.38%	3.30%	3.21%
4.17%	4.22%	4.11%	4.00%	3.89%	3.74%	3.55%	3.39%	3.37%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
3.98%	4.23%	4.07%	3.80%	3.66%	3.56%	3.38%	3.30%	3.21%
4.35%	4.50%	4.34%	4.16%	4.05%	3.90%	3.69%	3.53%	3.51%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
3.98%	4.23%	4.07%	3.80%	3.66%	3.56%	3.38%	3.30%	3.21%
4.39%	4.45%	4.23%	3.97%	3.85%	3.69%	3.48%	3.28%	3.33%
4.25%	4.30%	4.09%	3.84%	3.72%	3.58%	3.37%	3.18%	3.33%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
3.98%	4.23%	4.07%	3.80%	3.66%	3.56%	3.38%	3.30%	3.21%
4.35%	4.50%	4.34%	4.16%	4.05%	3.90%	3.69%	3.53%	3.51%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
4.35%	4.50%	4.34%	4.16%	4.05%	3.90%	3.69%	3.53%	3.51%
4.17%	4.22%	4.11%	4.00%	3.89%	3.74%	3.55%	3.39%	3.37%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
3.98%	4.23%	4.07%	3.80%	3.66%	3.56%	3.38%	3.30%	3.21%
4.12%	4.18%	4.07%	3.96%	3.85%	3.70%	3.51%	3.35%	3.33%
		4%	6.20%	6.50%	6.85%	7.00%	7.25%	
0.25%	0.28%	0.37%	0.45%	0.51%	0.58%	0.63%	0.68%	0.74%

2.16%	2.15%	40%	BBB	A	A	A
2.16%	2.15%	40%	BBB	BBB	BBB	BBB
2.16%	2.15%	40%	AA	AAA	AAA	AAA
2.16%	2.15%	40%	AA	AAA	AAA	AAA
2.28%	2.26%	40%	A	AA	AA	AA
		40%				
2.16%	2.15%	40%	AA	AAA	AAA	AAA
2.08%	2.07%	40%	A	AA	A	AA
		40%				
2.16%	2.15%	40%	AA	AAA	AAA	AAA
2.08%	2.07%	40%	A	AA	A	AA
2.28%	2.26%	40%	A	AA	AA	AA
2.16%	2.15%	40%	AA	AAA	AAA	AAA
2.08%	2.07%	40%	A	AA	A	AA
		40%				
2.16%	2.15%	40%	BBB	A	A	A
2.16%	2.15%		BBB	A	A	A
		40%				
2.08%	2.07%	40%	A	AA	A	AA
2.28%	2.26%	40%	A	AA	AA	AA
2.16%	2.15%	40%	AA	AAA	AAA	AAA
		40%				
2.28%	2.26%	40%	A	AA	AA	AA
		40%				
2.16%	2.15%	40%	AA	AAA	AAA	AAA
2.08%	2.07%	40%	A	AA	A	AA
		38.33%	NR	B	CCC	CCC
		40%	NR	BB	B	BBB
		38.33%	NR	BB	B	B
		38.33%				
		38.33%	NR	B	CCC	CCC
		38.33%	NR	B	CCC	CCC
		40%	NR	BB	B	BBB
		38.33%	NR	BB	B	B
		38.33%				
		40%				
3.30%	3.28%	40%	A	A	A	A
3.30%	3.16%	40%	BBB	BBB	BBB	BBB
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.49%	3.53%	40%	A	AA	AA	AA
		40%				
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.49%	3.53%	40%	A	AA	AA	AA
3.35%	3.39%	40%	A	AA	AA	AA
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.16%	3.16%	40%	A	AA	A	AA
3.35%	3.39%	40%	A	AA	AA	AA
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.16%	3.16%	40%	A	AA	A	AA
3.49%	3.53%	40%	A	AA	AA	AA
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.16%	3.16%	40%	A	AA	A	AA
		40%				
3.30%	3.28%	40%	A	A	A	A
3.30%	3.16%	40%	BBB	BBB	BBB	BBB
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.16%	3.16%	40%	A	AA	A	AA
3.49%	3.53%	40%	A	AA	AA	AA
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.49%	3.53%	40%	A	AA	AA	AA
3.35%	3.39%	40%	A	AA	AA	AA
3.31%	3.35%	40%	AA	AAA	AA	AAA
3.16%	3.16%	40%	A	AA	A	AA
3.31%	3.35%	40%	AA	AAA	AA	AAA
		10%				
		10%				
		10%				
		10%				
		10%				
7.32%	7.32%	40%			NR	NR
0.83%	0.92%	40%	BB	BBB	BBB	BBB

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

BBB	BBB	3	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
AA	AAA	14	Financials	N.Amer	United States
AA	AAA	14	Financials	N.Amer	United States
A	AAA	15	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
AA	AAA	14	Financials	N.Amer	United States
A	AA	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
AA	AAA	14	Financials	N.Amer	United States
A	AA	6	Financials	N.Amer	United States
A	AAA	15	Financials	N.Amer	United States
AA	AAA	14	Financials	N.Amer	United States
A	AA	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	6	Financials	N.Amer	United States
A	AAA	15	Financials	N.Amer	United States
AA	AAA	14	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AAA	15	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
AA	AAA	14	Financials	N.Amer	United States
A	AA	6	Financials	N.Amer	United States
	BB	5	Consumer Goods	N.Amer	United States
	BB	3	Consumer Goods	N.Amer	United States
	BB	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	BB	5	Consumer Goods	N.Amer	United States
	BB	5	Consumer Goods	N.Amer	United States
	BB	3	Consumer Goods	N.Amer	United States
	BB	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	3	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
A	AAA	17	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
A	AAA	17	Financials	N.Amer	United States
A	AAA	17	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
A	AAA	17	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
A	AAA	17	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	3	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
A	AAA	17	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
A	AAA	17	Financials	N.Amer	United States
A	AAA	17	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
AA	AAA	16	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States

A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
AA	BBB					
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB					
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB					
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
CCC				Thin	Thin	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp
DocAdj
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

Entity Tier
Entity Tier

CcyGrp
DocAdj
CcyGrp

DocAdj

CcyGrp
CcyGrp
Entity Tier
DocAdj
DocAdj

Entity Tier
Entity Tier
DocAdj
DocAdj

CcyGrp
CcyGrp

CcyGrp
DocAdj
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

Entity Tier
Entity Tier

CcyGrp
DocAdj
CcyGrp

DocAdj

CcyGrp
CcyGrp
Thin
Thin
Thin

Thin
Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

Entity Tier
Entity Tier

CcyGrp
DocAdj
CcyGrp

DocAdj

CcyGrp
CcyGrp
Entity Tier
DocAdj
DocAdj

Entity Tier
Entity Tier
DocAdj
DocAdj

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

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

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

AMGNAUDXR	29-Aug-08 AMGN
AMGNCADMR	29-Aug-08 AMGN
AMGNCHFMR	29-Aug-08 AMGN
AMGNDKKMR	29-Aug-08 AMGN
AMGNEURCR	29-Aug-08 AMGN
AMGNEURMM	29-Aug-08 AMGN
AMGNEURMR	29-Aug-08 AMGN
AMGNEURXR	29-Aug-08 AMGN
AMGNGBPMR	29-Aug-08 AMGN
AMGNGBPXR	29-Aug-08 AMGN
AMGNHKDMR	29-Aug-08 AMGN
AMGNHKDXR	29-Aug-08 AMGN
AMGNJPYMR	29-Aug-08 AMGN
AMGNJPYXR	29-Aug-08 AMGN
AMGNSEKMR	29-Aug-08 AMGN
AMGNSEKXR	29-Aug-08 AMGN
AMGNSGDMR	29-Aug-08 AMGN
AMGNUSDCR	29-Aug-08 AMGN
AMGNUSDMM	29-Aug-08 AMGN
AMGNUSDMR	29-Aug-08 AMGN
AMGNUSDXR	29-Aug-08 AMGN
BUDAUDMR	29-Aug-08 BUD
BUDEURCR	29-Aug-08 BUD
BUDEURMM	29-Aug-08 BUD
BUDEURMR	29-Aug-08 BUD
BUDHKDMR	29-Aug-08 BUD
BUDJPYMR	29-Aug-08 BUD
BUDSGDMR	29-Aug-08 BUD
BUDUSDCR	29-Aug-08 BUD
BUDUSDMM	29-Aug-08 BUD
BUDUSDMR	29-Aug-08 BUD
BUDUSDXR	29-Aug-08 BUD
BUDZARMR	29-Aug-08 BUD
PACDUNEURCR	29-Aug-08 PACDUN
PACDUNEURMM	29-Aug-08 PACDUN
PACDUNEURMR	29-Aug-08 PACDUN
PACDUNJPYCR	29-Aug-08 PACDUN
PACDUNUSDCR	29-Aug-08 PACDUN
PACDUNUSDMM	29-Aug-08 PACDUN
PACDUNUSDMR	29-Aug-08 PACDUN
PACDUNUSDXR	29-Aug-08 PACDUN
WLP-AnthemHoldEURCR	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldEURMM	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldEURMR	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldEURXR	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldHKDMR	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldJPYMR	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldUSDCR	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldUSDMM	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldUSDMR	29-Aug-08 WLP-AnthemHold
WLP-AnthemHoldUSDXR	29-Aug-08 WLP-AnthemHold
TW-AOLEURMR	29-Aug-08 TW-AOL
TW-AOLUSDCR	29-Aug-08 TW-AOL
TW-AOLUSDMR	29-Aug-08 TW-AOL
TW-AOLUSDXR	29-Aug-08 TW-AOL
NIPPBKJPYCR	29-Aug-08 NIPPBK
NIPPBKJPYXR	29-Aug-08 NIPPBK
NIPPBKUSDCR	29-Aug-08 NIPPBK
NIPPBKUSDMR	29-Aug-08 NIPPBK
ILAEURCR	29-Aug-08 ILA
ILAEURMM	29-Aug-08 ILA
ILAEURMR	29-Aug-08 ILA
ILAEURXR	29-Aug-08 ILA
ILAUSDCR	29-Aug-08 ILA
ILAUSDMM	29-Aug-08 ILA
ILAUSDMR	29-Aug-08 ILA
ILAUSDXR	29-Aug-08 ILA
EGYPTEURCR	29-Aug-08 EGYPT
EGYPTEURMM	29-Aug-08 EGYPT
EGYPTGBPCR	29-Aug-08 EGYPT
EGYPTSEKCR	29-Aug-08 EGYPT
EGYPTUSDCR	29-Aug-08 EGYPT
EGYPTUSDMM	29-Aug-08 EGYPT
EGYPTUSDMR	29-Aug-08 EGYPT

Amgen Inc.	0D4278	SNRFOR	AUD	XR	Composite
Amgen Inc.	0D4278	SNRFOR	CAD	MR	Composite
Amgen Inc.	0D4278	SNRFOR	CHF	MR	Composite
Amgen Inc.	0D4278	SNRFOR	DKK	MR	Composite
Amgen Inc.	0D4278	SNRFOR	EUR	CR	Composite
Amgen Inc.	0D4278	SNRFOR	EUR	MM	Composite
Amgen Inc.	0D4278	SNRFOR	EUR	MR	Composite
Amgen Inc.	0D4278	SNRFOR	EUR	XR	Composite
Amgen Inc.	0D4278	SNRFOR	GBP	MR	Composite
Amgen Inc.	0D4278	SNRFOR	GBP	XR	Composite
Amgen Inc.	0D4278	SNRFOR	HKD	MR	Composite
Amgen Inc.	0D4278	SNRFOR	HKD	XR	Composite
Amgen Inc.	0D4278	SNRFOR	JPY	MR	Composite
Amgen Inc.	0D4278	SNRFOR	JPY	XR	Composite
Amgen Inc.	0D4278	SNRFOR	SEK	MR	Composite
Amgen Inc.	0D4278	SNRFOR	SEK	XR	Composite
Amgen Inc.	0D4278	SNRFOR	SGD	MR	Composite
Amgen Inc.	0D4278	SNRFOR	USD	CR	Composite
Amgen Inc.	0D4278	SNRFOR	USD	MM	Composite
Amgen Inc.	0D4278	SNRFOR	USD	MR	Composite
Amgen Inc.	0D4278	SNRFOR	USD	XR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	AUD	MR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	EUR	CR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	EUR	MM	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	EUR	MR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	HKD	MR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	JPY	MR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	SGD	MR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	USD	CR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	USD	MM	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	USD	MR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	USD	XR	Composite
Anheuser Busch Cos Inc	0D874B	SNRFOR	ZAR	MR	Composite
Ansell Ltd	0D997Q	SNRFOR	EUR	CR	Composite
Ansell Ltd	0D997Q	SNRFOR	EUR	MM	Composite
Ansell Ltd	0D997Q	SNRFOR	EUR	MR	Composite
Ansell Ltd	0D997Q	SNRFOR	JPY	CR	Composite
Ansell Ltd	0D997Q	SNRFOR	USD	CR	Composite
Ansell Ltd	0D997Q	SNRFOR	USD	MM	Composite
Ansell Ltd	0D997Q	SNRFOR	USD	MR	Composite
Ansell Ltd	0D997Q	SNRFOR	USD	XR	Composite
Anthem Hldg Corp	039DAI	SNRFOR	EUR	CR	Composite
Anthem Hldg Corp	039DAI	SNRFOR	EUR	MM	Composite
Anthem Hldg Corp	039DAI	SNRFOR	EUR	MR	Composite
Anthem Hldg Corp	039DAI	SNRFOR	EUR	XR	Composite
Anthem Hldg Corp	039DAI	SNRFOR	HKD	MR	Composite
Anthem Hldg Corp	039DAI	SNRFOR	JPY	MR	Composite
Anthem Hldg Corp	039DAI	SNRFOR	USD	CR	Composite
Anthem Hldg Corp	039DAI	SNRFOR	USD	MM	Composite
Anthem Hldg Corp	039DAI	SNRFOR	USD	MR	Composite
Anthem Hldg Corp	039DAI	SNRFOR	USD	XR	Composite
AOL LLC	03AABN	SUBLT2	EUR	MR	Composite
AOL LLC	03AABN	SUBLT2	USD	CR	Composite
AOL LLC	03AABN	SUBLT2	USD	MR	Composite
AOL LLC	03AABN	SUBLT2	USD	XR	Composite
Aozora Bk Ltd	JJ189M	SNRFOR	JPY	CR	Composite
Aozora Bk Ltd	JJ189M	SNRFOR	JPY	XR	Composite
Aozora Bk Ltd	JJ189M	SNRFOR	USD	CR	Composite
Aozora Bk Ltd	JJ189M	SNRFOR	USD	MR	Composite
Aquila Inc	03BC4K	SNRFOR	EUR	CR	Composite
Aquila Inc	03BC4K	SNRFOR	EUR	MM	Composite
Aquila Inc	03BC4K	SNRFOR	EUR	MR	Composite
Aquila Inc	03BC4K	SNRFOR	EUR	XR	Composite
Aquila Inc	03BC4K	SNRFOR	USD	CR	Composite
Aquila Inc	03BC4K	SNRFOR	USD	MM	Composite
Aquila Inc	03BC4K	SNRFOR	USD	MR	Composite
Aquila Inc	03BC4K	SNRFOR	USD	XR	Composite
Arab Rep Egypt	MN5AC8	SNRFOR	EUR	CR	Composite
Arab Rep Egypt	MN5AC8	SNRFOR	EUR	MM	Composite
Arab Rep Egypt	MN5AC8	SNRFOR	GBP	CR	Composite
Arab Rep Egypt	MN5AC8	SNRFOR	SEK	CR	Composite
Arab Rep Egypt	MN5AC8	SNRFOR	USD	CR	Composite
Arab Rep Egypt	MN5AC8	SNRFOR	USD	MM	Composite
Arab Rep Egypt	MN5AC8	SNRFOR	USD	MR	Composite

0.25%	0.28%	0.37%	0.45%	0.51%	0.58%	0.63%	0.68%	0.74%
0.25%	0.28%	0.38%	0.45%	0.51%	0.58%	0.64%	0.70%	0.75%
0.25%	0.28%	0.38%	0.45%	0.51%	0.58%	0.64%	0.70%	0.75%
0.26%	0.30%	0.40%	0.47%	0.54%	0.61%	0.67%	0.72%	0.79%
0.25%	0.29%	0.38%	0.46%	0.52%	0.59%	0.64%	0.69%	0.76%
0.25%	0.28%	0.38%	0.45%	0.51%	0.58%	0.64%	0.70%	0.75%
0.24%	0.29%	0.38%	0.43%	0.50%	0.56%	0.61%	0.66%	0.73%
0.25%	0.28%	0.38%	0.45%	0.51%	0.58%	0.64%	0.70%	0.75%
0.24%	0.29%	0.38%	0.43%	0.50%	0.56%	0.61%	0.66%	0.73%
0.25%	0.28%	0.38%	0.45%	0.51%	0.58%	0.64%	0.70%	0.75%
0.24%	0.29%	0.38%	0.43%	0.50%	0.56%	0.61%	0.66%	0.73%
0.25%	0.28%	0.37%	0.45%	0.51%	0.58%	0.63%	0.68%	0.74%
0.25%	0.28%	0.37%	0.45%	0.51%	0.58%	0.63%	0.68%	0.74%
0.24%	0.29%	0.38%	0.43%	0.50%	0.56%	0.61%	0.66%	0.73%
0.25%	0.28%	0.38%	0.45%	0.51%	0.58%	0.64%	0.70%	0.75%
0.26%	0.30%	0.40%	0.47%	0.54%	0.61%	0.67%	0.72%	0.79%
0.25%	0.28%	0.38%	0.45%	0.51%	0.58%	0.64%	0.70%	0.75%
0.24%	0.29%	0.38%	0.43%	0.50%	0.56%	0.61%	0.66%	0.73%
0.29%	0.58%	0.61%	0.82%	0.93%	1.04%	1.08%	1.12%	1.23%
0.29%	0.64%	0.64%	0.86%	0.97%	1.09%	1.13%	1.17%	1.23%
0.29%	0.61%	0.61%	0.82%	0.94%	1.05%	1.08%	1.13%	1.23%
0.29%	0.61%	0.61%	0.82%	0.93%	1.04%	1.08%	1.12%	1.23%
0.29%	0.61%	0.61%	0.82%	0.93%	1.04%	1.08%	1.12%	1.23%
0.29%	0.58%	0.61%	0.82%	0.93%	1.04%	1.08%	1.12%	1.23%
0.29%	0.64%	0.64%	0.86%	0.97%	1.09%	1.13%	1.17%	1.23%
0.29%	0.61%	0.61%	0.82%	0.93%	1.04%	1.08%	1.12%	1.23%
0.29%	0.58%	0.58%	0.79%	0.89%	1.00%	1.03%	1.07%	1.23%
0.29%	0.61%	0.61%	0.82%	0.93%	1.04%	1.08%	1.12%	1.23%
	1.16%	1.07%	1.20%	1.39%	1.53%	1.85%	1.91%	2.21%
	1.16%	1.07%	1.20%	1.45%	1.59%	1.85%	1.91%	2.21%
	1.16%	1.07%	1.20%	1.46%	1.61%	1.85%	1.91%	2.21%
	1.16%	1.07%	1.20%	1.39%	1.53%	1.85%	1.91%	2.21%
0.53%	0.68%	0.92%	0.98%	1.09%	1.36%	1.42%	1.51%	1.65%
0.53%	0.64%	0.88%	0.98%	1.04%	1.29%	1.35%	1.44%	1.65%
0.53%	0.64%	0.88%	0.98%	1.07%	1.29%	1.35%	1.44%	1.65%
0.53%	0.68%	0.92%	0.98%	1.09%	1.36%	1.42%	1.51%	1.65%
0.53%	0.64%	0.88%	0.98%	1.04%	1.29%	1.35%	1.44%	1.65%
0.53%	0.62%	0.85%	0.98%	1.00%	1.24%	1.30%	1.38%	1.65%
0.47%	0.90%	0.98%	1.06%	1.09%	1.20%	1.22%	1.28%	
0.47%	0.90%	0.98%	1.06%	0.82%	0.90%	1.22%	1.28%	
0.47%	0.90%	0.98%	1.06%	1.10%	1.21%	1.22%	1.28%	
0.45%	0.52%	0.72%	0.98%	1.14%	1.37%	1.45%	1.48%	1.42%
0.45%	0.52%	0.72%	0.98%	1.14%	1.37%	1.45%	1.48%	1.42%
0.43%	0.48%	0.67%	0.95%	1.06%	1.29%	1.34%	1.41%	1.35%
0.41%	0.46%	0.65%	0.88%	1.02%	1.25%	1.32%	1.34%	1.30%
0.45%	0.52%	0.72%	0.98%	1.14%	1.37%	1.45%	1.48%	1.42%
0.45%	0.52%	0.72%	0.98%	1.14%	1.37%	1.45%	1.48%	1.42%
0.43%	0.48%	0.67%	0.95%	1.06%	1.29%	1.34%	1.41%	1.35%
0.41%	0.46%	0.65%	0.88%	1.02%	1.25%	1.32%	1.34%	1.30%
1.07%	1.27%	2.08%	2.24%	2.53%	2.80%	2.99%	3.22%	3.18%
1.07%	1.22%	2.00%	2.15%	2.43%	2.69%	2.87%	3.09%	3.05%
1.07%	1.27%	2.08%	2.24%	2.53%	2.80%	2.99%	3.22%	3.18%
1.07%	1.27%	2.08%	2.24%	2.53%	2.80%	2.99%	3.22%	3.18%
1.07%	1.27%	2.08%	2.24%	2.53%	2.80%	2.99%	3.22%	3.18%
1.07%	1.22%	2.00%	2.15%	2.43%	2.69%	2.87%	3.09%	3.05%

0.83%	0.92%	40%	BB	BBB	BBB	BBB
0.83%	0.92%	40%	A	AA	AA	AA
0.83%	0.92%	40%	A	AA	AA	AA
		40%				
0.83%	0.92%	40%	BBB	A	A	A
0.83%	0.92%	40%	BBB	A	A	A
0.83%	0.92%	40%	A	AA	AA	AA
0.83%	0.92%	40%	BBB	A	A	A
0.83%	0.92%	40%	A	AA	AA	AA
0.83%	0.92%	40%	BBB	A	A	A
0.83%	0.92%	40%	A	AA	AA	AA
0.83%	0.92%	40%	BBB	A	A	A
0.83%	0.92%	40%	BB	BBB	BBB	BBB
0.83%	0.92%		BB	BBB	BBB	BBB
		40%				
0.83%	0.92%	40%	BBB	A	A	A
0.83%	0.92%	40%	A	AA	AA	AA
0.83%	0.92%	40%	BBB	A	A	A
		40%				
0.83%	0.92%	40%	A	AA	AA	AA
0.83%	0.92%	40%	BBB	A	A	A
1.27%	1.41%	39.00%	NR	BBB	BBB	BBB
1.34%	1.41%	39.00%	NR	A	A	A
1.29%	1.41%	39.00%	NR	A	A	A
1.27%	1.41%	40%	NR	AA	AA	AA
1.27%	1.41%	40%	NR	AA	AA	AA
1.27%	1.41%	35.50%	NR	BBB	BBB	BBB
		40%				
1.34%	1.41%	39.00%	NR	A	A	A
		39.00%				
1.27%	1.41%	40%	NR	AA	AA	AA
1.23%	1.41%	39.00%	NR	A	A	A
1.27%	1.41%	40%	NR	AA	AA	AA
		39.00%				
		39.00%				
3.61%		40.00%		NR	NR	NR
3.61%		39.00%		NR	NR	NR
3.61%		39.00%		NR	NR	NR
		39.00%				
3.61%		40.00%		NR	NR	NR
		39.00%				
1.71%	1.76%	38.86%	NR	BB	BB	NR
		38.86%				
1.71%	1.76%	40%	NR	BBB	BBB	NR
		38.86%				
		40%				
1.71%	1.76%	38.86%	NR	B	B	NR
1.71%	1.76%	38.86%	NR	BB	BB	NR
		38.86%				
1.71%	1.76%	40%	NR	BBB	BBB	NR
1.71%	1.76%	38.86%	NR	BB	BB	NR
		15%				
		15%				
		15%				
		15%				
1.23%	1.26%	30%	NR	NR	NR	NR
1.23%	1.26%	30%	NR	NR	NR	NR
1.23%	1.26%	30%	NR	NR	NR	NR
		30%				
1.48%	1.50%	40%	BB	BBB	BBB	BB
1.48%	1.50%	40%				
1.40%	1.42%	40%	BB	BB	BBB	A
1.35%	1.37%	40%	BBB	A	BBB	BBB
1.48%	1.50%	40%	BB	BBB	BBB	BB
1.48%	1.50%	40%				
1.40%	1.42%	40%	BB	BB	BBB	A
1.35%	1.37%	40%	BBB	A	BBB	BBB
3.13%	3.19%	25%	NR	A	BB	BBB
3.13%	3.19%	25%	NR	BBB	B	BB
3.13%	3.19%	25%	NR	A	BB	BBB
3.13%	3.19%	25%	NR	A	BB	BBB
3.13%	3.19%	25%	NR	A	BB	BBB
3.13%	3.19%	25%	NR	BBB	B	BB
		25%				

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

NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	5 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	5 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	5 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	A	5 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	5 Health Care	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
NR	A	7 Consumer Goods	N.Amer	United States
	NR	Health Care	Oceania	Australia
	NR	Health Care	Oceania	Australia
	NR	3 Health Care	Oceania	Australia
	NR	3 Health Care	Oceania	Australia
	NR	3 Health Care	Oceania	Australia
	NR	Health Care	Oceania	Australia
	NR	3 Health Care	Oceania	Australia
	NR	Health Care	Oceania	Australia
NR	BBB	7 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	BBB	7 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	BBB	7 Health Care	N.Amer	United States
NR	BBB	7 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	BBB	7 Health Care	N.Amer	United States
NR	BBB	7 Health Care	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	NR	3 Financials	Asia	Japan
NR	NR	3 Financials	Asia	Japan
NR	NR	3 Financials	Asia	Japan
	NR	Financials	Asia	Japan
BB	A	9 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
BB	BBB	4 Utilities	N.Amer	United States
BBB	BBB	8 Utilities	N.Amer	United States
BB	A	9 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
BB	BBB	4 Utilities	N.Amer	United States
BBB	BBB	8 Utilities	N.Amer	United States
NR	BBB	8 Government	Africa	Egypt
NR	BBB	8 Government	Africa	Egypt
NR	BBB	8 Government	Africa	Egypt
NR	BBB	8 Government	Africa	Egypt
NR	BBB	8 Government	Africa	Egypt
NR	BBB	8 Government	Africa	Egypt
	NR	Government	Africa	Egypt

A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB		Thin	Thin	Thin	DocAdj
BB	BBB		Thin	Thin	Thin	Entity Tier
BB	BBB		Thin	Thin	Thin	CcyGrp
BB	BBB					
BB	BBB		Thin	Thin	Thin	DocAdj
BB	BBB					
A	BBB	Thin	DocAdj	DocAdj	Thin	DocAdj
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
A	BBB					
A	BBB					
A	BBB	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
A	BBB	Thin	DocAdj	DocAdj	Thin	DocAdj
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	Thin	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
A	AA	Thin	Thin	Thin	Thin	CcyGrp
A	AA	Thin	Thin	Thin	Thin	DocAdj
A	AA	Thin	Thin	Thin	Thin	Entity Tier
A	AA					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					

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

Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

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

LORFP-FranceAUDCR	29-Aug-08 LORFP-France
LORFP-FranceCHFCR	29-Aug-08 LORFP-France
LORFP-FranceCHFMM	29-Aug-08 LORFP-France
LORFP-FranceEURCR	29-Aug-08 LORFP-France
LORFP-FranceEURMM	29-Aug-08 LORFP-France
LORFP-FranceEURMR	29-Aug-08 LORFP-France
LORFP-FranceEURXR	29-Aug-08 LORFP-France
LORFP-FranceGBPCR	29-Aug-08 LORFP-France
LORFP-FranceGBPMM	29-Aug-08 LORFP-France
LORFP-FranceJPYCR	29-Aug-08 LORFP-France
LORFP-FranceJPYMM	29-Aug-08 LORFP-France
LORFP-FranceUSDCR	29-Aug-08 LORFP-France
LORFP-FranceUSDMM	29-Aug-08 LORFP-France
LORFP-FranceUSDMR	29-Aug-08 LORFP-France
LORFP-FranceUSDXR	29-Aug-08 LORFP-France
CHINA-HKAAHKDCR	29-Aug-08 CHINA-HKAA
CHINA-HKAAUSDCR	29-Aug-08 CHINA-HKAA
CHINA-HKAAUSDMR	29-Aug-08 CHINA-HKAA
WMT-AsdaLtdEURCR	29-Aug-08 WMT-AsdaLtd
WMT-AsdaLtdEURMM	29-Aug-08 WMT-AsdaLtd
WMT-AsdaLtdEURMR	29-Aug-08 WMT-AsdaLtd
WMT-AsdaLtdGBPCR	29-Aug-08 WMT-AsdaLtd
WMT-AsdaLtdGBPMM	29-Aug-08 WMT-AsdaLtd
WMT-AsdaLtdUSDCR	29-Aug-08 WMT-AsdaLtd
WMT-AsdaLtdUSDMM	29-Aug-08 WMT-AsdaLtd
WMT-AsdaLtdUSDMR	29-Aug-08 WMT-AsdaLtd
C-AssCorpNACHFCR	29-Aug-08 C-AssCorpNA
C-AssCorpNACHFMR	29-Aug-08 C-AssCorpNA
C-AssCorpNAEURCR	29-Aug-08 C-AssCorpNA
C-AssCorpNAEURMM	29-Aug-08 C-AssCorpNA
C-AssCorpNAEURMR	29-Aug-08 C-AssCorpNA
C-AssCorpNAGBPCR	29-Aug-08 C-AssCorpNA
C-AssCorpNAGBPMR	29-Aug-08 C-AssCorpNA
C-AssCorpNAJPYCR	29-Aug-08 C-AssCorpNA
C-AssCorpNAJPYMR	29-Aug-08 C-AssCorpNA
C-AssCorpNAUSDCR	29-Aug-08 C-AssCorpNA
C-AssCorpNAUSDMM	29-Aug-08 C-AssCorpNA
C-AssCorpNAUSDMR	29-Aug-08 C-AssCorpNA
C-AssCorpNAUSDXR	29-Aug-08 C-AssCorpNA
C-Assoc1stCapCpCHFMR	29-Aug-08 C-Assoc1stCapCp
C-Assoc1stCapCpEURMM	29-Aug-08 C-Assoc1stCapCp
C-Assoc1stCapCpEURMR	29-Aug-08 C-Assoc1stCapCp
C-Assoc1stCapCpEURXR	29-Aug-08 C-Assoc1stCapCp
C-Assoc1stCapCpJPYMR	29-Aug-08 C-Assoc1stCapCp
C-Assoc1stCapCpUSDCR	29-Aug-08 C-Assoc1stCapCp
C-Assoc1stCapCpUSDMM	29-Aug-08 C-Assoc1stCapCp
C-Assoc1stCapCpUSDMR	29-Aug-08 C-Assoc1stCapCp
C-Assoc1stCapCpUSDXR	29-Aug-08 C-Assoc1stCapCp
FORTIS-AssurEURMR	29-Aug-08 FORTIS-Assur
FORTIS-AssurUSDMR	29-Aug-08 FORTIS-Assur
AZNAUDCR	29-Aug-08 AZN
AZNAUDMM	29-Aug-08 AZN
AZNCHFCR	29-Aug-08 AZN
AZNCHFMM	29-Aug-08 AZN
AZNEURCR	29-Aug-08 AZN
AZNEURMM	29-Aug-08 AZN
AZNEURMR	29-Aug-08 AZN
AZNGBPCR	29-Aug-08 AZN
AZNGBPMM	29-Aug-08 AZN
AZNGBPMR	29-Aug-08 AZN
AZNHKDMM	29-Aug-08 AZN
AZNJPYCR	29-Aug-08 AZN
AZNJPYMM	29-Aug-08 AZN
AZNJPYMR	29-Aug-08 AZN
AZNNZDCR	29-Aug-08 AZN
AZNNZDMM	29-Aug-08 AZN
AZNSGDMM	29-Aug-08 AZN
AZNUSDCR	29-Aug-08 AZN
AZNUSDMM	29-Aug-08 AZN
AZNUSDMR	29-Aug-08 AZN
TAUDCR	29-Aug-08 T
TAUDMR	29-Aug-08 T
TCADMR	29-Aug-08 T
TCHFMR	29-Aug-08 T

Arcelor France	FF39EN	SNRFOR	AUD	CR	Composite
Arcelor France	FF39EN	SNRFOR	CHF	CR	Composite
Arcelor France	FF39EN	SNRFOR	CHF	MM	Composite
Arcelor France	FF39EN	SNRFOR	EUR	CR	Composite
Arcelor France	FF39EN	SNRFOR	EUR	MM	Composite
Arcelor France	FF39EN	SNRFOR	EUR	MR	Composite
Arcelor France	FF39EN	SNRFOR	EUR	XR	Composite
Arcelor France	FF39EN	SNRFOR	GBP	CR	Composite
Arcelor France	FF39EN	SNRFOR	GBP	MM	Composite
Arcelor France	FF39EN	SNRFOR	JPY	CR	Composite
Arcelor France	FF39EN	SNRFOR	JPY	MM	Composite
Arcelor France	FF39EN	SNRFOR	USD	CR	Composite
Arcelor France	FF39EN	SNRFOR	USD	MM	Composite
Arcelor France	FF39EN	SNRFOR	USD	MR	Composite
Arcelor France	FF39EN	SNRFOR	USD	XR	Composite
Arpt Auth HKAA	YY02AC	SNRFOR	HKD	CR	Composite
Arpt Auth HKAA	YY02AC	SNRFOR	USD	CR	Composite
Arpt Auth HKAA	YY02AC	SNRFOR	USD	MR	Composite
ASDA GROUP Ltd	GG557Y	SNRFOR	EUR	CR	Composite
ASDA GROUP Ltd	GG557Y	SNRFOR	EUR	MM	Composite
ASDA GROUP Ltd	GG557Y	SNRFOR	EUR	MR	Composite
ASDA GROUP Ltd	GG557Y	SNRFOR	GBP	CR	Composite
ASDA GROUP Ltd	GG557Y	SNRFOR	GBP	MM	Composite
ASDA GROUP Ltd	GG557Y	SNRFOR	USD	CR	Composite
ASDA GROUP Ltd	GG557Y	SNRFOR	USD	MM	Composite
ASDA GROUP Ltd	GG557Y	SNRFOR	USD	MR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	CHF	CR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	CHF	MR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	EUR	CR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	EUR	MM	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	EUR	MR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	GBP	CR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	GBP	MR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	JPY	CR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	JPY	MR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	USD	CR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	USD	MM	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	USD	MR	Composite
Assoc Corp OF NORTH AMERICA	04A603	SNRFOR	USD	XR	Composite
Assoc First Cap Corp	04A608	SNRFOR	CHF	MR	Composite
Assoc First Cap Corp	04A608	SNRFOR	EUR	MM	Composite
Assoc First Cap Corp	04A608	SNRFOR	EUR	MR	Composite
Assoc First Cap Corp	04A608	SNRFOR	EUR	XR	Composite
Assoc First Cap Corp	04A608	SNRFOR	JPY	MR	Composite
Assoc First Cap Corp	04A608	SNRFOR	USD	CR	Composite
Assoc First Cap Corp	04A608	SNRFOR	USD	MM	Composite
Assoc First Cap Corp	04A608	SNRFOR	USD	MR	Composite
Assoc First Cap Corp	04A608	SNRFOR	USD	XR	Composite
Assurant Inc	04A83Y	SNRFOR	EUR	MR	Composite
Assurant Inc	04A83Y	SNRFOR	USD	MR	Composite
Astrazeneca PLC	04A988	SNRFOR	AUD	CR	Composite
Astrazeneca PLC	04A988	SNRFOR	AUD	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	CHF	CR	Composite
Astrazeneca PLC	04A988	SNRFOR	CHF	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	EUR	CR	Composite
Astrazeneca PLC	04A988	SNRFOR	EUR	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	EUR	MR	Composite
Astrazeneca PLC	04A988	SNRFOR	GBP	CR	Composite
Astrazeneca PLC	04A988	SNRFOR	GBP	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	GBP	MR	Composite
Astrazeneca PLC	04A988	SNRFOR	HKD	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	JPY	CR	Composite
Astrazeneca PLC	04A988	SNRFOR	JPY	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	JPY	MR	Composite
Astrazeneca PLC	04A988	SNRFOR	NZD	CR	Composite
Astrazeneca PLC	04A988	SNRFOR	NZD	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	SGD	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	USD	CR	Composite
Astrazeneca PLC	04A988	SNRFOR	USD	MM	Composite
Astrazeneca PLC	04A988	SNRFOR	USD	MR	Composite
AT&T Corp.	001AEC	SNRFOR	AUD	CR	Composite
AT&T Corp.	001AEC	SNRFOR	AUD	MR	Composite
AT&T Corp.	001AEC	SNRFOR	CAD	MR	Composite
AT&T Corp.	001AEC	SNRFOR	CHF	MR	Composite

0.72%	0.97%	1.29%	1.53%	1.67%	1.81%	1.85%	1.96%	1.24%
0.72%	0.93%	1.28%	1.49%	1.61%	1.75%	1.81%	1.88%	1.24%
0.72%	0.97%	1.29%	1.53%	1.67%	1.81%	1.85%	1.96%	1.24%
0.72%	0.93%	1.28%	1.49%	1.61%	1.75%	1.81%	1.88%	1.24%
0.72%	0.92%	1.26%	1.47%	1.59%	1.73%	1.79%	1.86%	1.24%
0.72%	0.96%	1.31%	1.53%	1.64%	1.80%	1.86%	1.90%	1.24%
0.72%	0.96%	1.31%	1.53%	1.64%	1.80%	1.86%	1.90%	1.24%
0.72%	0.97%	1.29%	1.53%	1.67%	1.81%	1.85%	1.96%	1.24%
0.72%	0.93%	1.28%	1.49%	1.61%	1.75%	1.81%	1.88%	1.24%
0.72%	0.92%	1.26%	1.47%	1.59%	1.73%	1.79%	1.86%	1.24%
0.15%	0.18%	0.23%	0.29%	0.38%	0.47%	0.51%	0.56%	0.65%
0.15%	0.18%	0.23%	0.29%	0.38%	0.47%	0.51%	0.56%	0.65%
0.14%	0.17%	0.22%	0.28%	0.36%	0.45%	0.48%	0.53%	0.61%
	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
0.14%	0.16%	0.19%	0.23%	0.26%	0.29%	0.34%	0.38%	
0.14%	0.16%	0.19%	0.23%	0.26%	0.29%	0.34%	0.38%	
0.14%	0.16%	0.19%	0.23%	0.26%	0.29%	0.34%	0.38%	
	1.20%	1.15%	1.39%	1.28%	1.68%	1.38%	1.71%	
	1.20%	1.15%	1.39%	1.28%	1.68%	1.38%	1.71%	
	1.20%	1.15%	1.41%	1.28%	1.68%	1.38%	1.71%	
	1.20%	1.15%	1.41%	1.28%	1.68%	1.38%	1.71%	
	1.20%	1.15%	1.48%	1.28%	1.77%	1.38%	1.80%	
	1.20%	1.15%	1.39%	1.28%	1.68%	1.38%	1.71%	
	1.20%	1.15%	1.36%	1.28%	1.62%	1.38%	1.65%	
0.07%	0.09%	0.10%	0.13%	0.16%	0.19%	0.25%	0.32%	0.33%
0.07%	0.09%	0.10%	0.13%	0.16%	0.19%	0.25%	0.32%	0.33%
0.07%	0.08%	0.10%	0.13%	0.16%	0.19%	0.25%	0.32%	0.33%
0.07%	0.09%	0.10%	0.13%	0.16%	0.19%	0.25%	0.32%	0.33%
0.07%	0.09%	0.11%	0.13%	0.16%	0.19%	0.25%	0.32%	0.33%
0.07%	0.09%	0.10%	0.13%	0.16%	0.19%	0.25%	0.32%	0.33%
0.07%	0.08%	0.10%	0.13%	0.16%	0.19%	0.25%	0.32%	0.33%
1.07%	0.77%	1.16%	1.12%	1.21%	1.29%	1.38%	1.48%	1.44%
1.07%	0.77%	1.16%	1.12%	1.21%	1.29%	1.38%	1.48%	1.44%
0.20%	0.24%	0.33%	0.40%	0.45%	0.51%	0.55%	0.60%	0.65%
0.20%	0.24%	0.33%	0.40%	0.45%	0.51%	0.55%	0.60%	0.65%
0.20%	0.25%	0.34%	0.42%	0.47%	0.53%	0.57%	0.62%	0.68%
0.19%	0.24%	0.33%	0.39%	0.45%	0.51%	0.55%	0.60%	0.65%
0.20%	0.25%	0.34%	0.42%	0.47%	0.53%	0.57%	0.62%	0.68%
0.19%	0.24%	0.33%	0.39%	0.45%	0.51%	0.55%	0.60%	0.65%
0.19%	0.24%	0.32%	0.39%	0.45%	0.51%	0.55%	0.59%	0.65%
0.20%	0.25%	0.34%	0.42%	0.47%	0.53%	0.57%	0.62%	0.68%
0.19%	0.24%	0.33%	0.39%	0.45%	0.51%	0.55%	0.60%	0.65%
0.19%	0.24%	0.33%	0.39%	0.45%	0.51%	0.55%	0.60%	0.65%
0.20%	0.24%	0.33%	0.40%	0.45%	0.51%	0.55%	0.60%	0.65%
0.20%	0.24%	0.33%	0.40%	0.45%	0.51%	0.55%	0.60%	0.65%
0.20%	0.24%	0.33%	0.40%	0.45%	0.51%	0.55%	0.60%	0.65%
0.20%	0.25%	0.34%	0.42%	0.47%	0.53%	0.57%	0.62%	0.68%
0.19%	0.24%	0.33%	0.39%	0.45%	0.51%	0.55%	0.60%	0.65%
0.19%	0.24%	0.33%	0.39%	0.45%	0.51%	0.55%	0.60%	0.65%
0.20%	0.25%	0.34%	0.42%	0.47%	0.53%	0.57%	0.62%	0.68%
0.19%	0.24%	0.33%	0.39%	0.45%	0.51%	0.55%	0.60%	0.65%
0.19%	0.24%	0.32%	0.39%	0.45%	0.51%	0.55%	0.59%	0.65%
0.04%	0.14%	0.22%	0.25%	0.27%	0.37%	0.40%	0.45%	0.48%
0.04%	0.14%	0.22%	0.25%	0.27%	0.37%	0.40%	0.45%	0.48%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.40%	0.45%	0.44%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.40%	0.45%	0.44%

		40%			
1.39%	1.38%	40% NR	BBB	A	A
1.39%	1.38%	40% NR	BBB	A	BBB
1.39%	1.38%	40% NR	BBB	A	A
1.39%	1.38%	40% NR	BBB	A	BBB
1.39%	1.38%	40% NR	BBB	BBB	BBB
		40%			
		40%			
		40%			
1.39%	1.38%	40% NR	BB	BB	BB
1.39%	1.38%	40% NR	BB	BB	BB
1.39%	1.38%	40% NR	BBB	A	A
1.39%	1.38%	40% NR	BBB	A	BBB
1.39%	1.38%	40% NR	BBB	BBB	BBB
		40%			
0.79%	0.91%	37% A	A	A	A
0.79%	0.91%	37% A	A	A	A
0.79%	0.91%	34.17% BBB	BBB	BBB	BBB
0.59%	0.69%	40%			
		40% NR	NR	NR	NR
		40%			
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
1.23%		40%	NR	NR	A
		40%			
		40%			
1.23%		40%	NR	NR	A
		40%			
		40%			
1.23%		40%	NR	NR	BB
1.23%		40%	NR	NR	BB
1.29%		40%	NR	NR	BBB
		40%			
1.23%		40%	NR	NR	A
1.18%		40%	NR	NR	BBB
0.35%		40% NR	A	A	NR
		40%			
0.35%		40% NR	A	A	NR
0.35%		40% NR	BBB	BBB	NR
0.35%		40% NR	BB	BB	NR
0.35%		40% NR	BBB	BBB	NR
		40%			
0.35%		40% NR	A	A	NR
0.35%		40% NR	BBB	BBB	NR
1.58%	1.73%	40% NR	BB	NR	BBB
1.58%	1.73%	40% NR	BB	NR	BBB
0.68%	0.68%	40% BB	BBB	BBB	BBB
0.68%	0.68%	40% BB	BBB	BBB	BBB
0.70%	0.70%	40% BBB	A	A	A
0.68%	0.67%	40% A	AA	AA	AA
0.70%	0.70%	40% BBB	A	A	A
0.68%	0.67%	40% A	AA	AA	AA
0.67%	0.67%	40% BBB	A	A	A
0.70%	0.70%	40% BBB	A	A	A
0.68%	0.67%	40% A	AA	AA	AA
		40%			
0.68%	0.67%	40% A	AA	AA	AA
0.68%	0.68%	40% BB	BBB	BBB	BBB
0.68%	0.68%	40% BB	BBB	BBB	BBB
0.68%	0.68%	40% BB	BBB	BBB	BBB
0.70%	0.70%	40% BBB	A	A	A
0.68%	0.67%	40% A	AA	AA	AA
0.68%	0.67%	40% A	AA	AA	AA
0.70%	0.70%	40% BBB	A	A	A
0.68%	0.67%	40% A	AA	AA	AA
0.67%	0.67%	40% BBB	A	A	A
0.71%	0.95%	40% BB	BB	BB	BB
0.71%	0.95%	40% BB	BB	BB	BB
0.71%	0.95%	40% A	A	A	A
0.71%	0.95%	40% A	A	A	A

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

	NR	Basic Materials	Europe	France
NR	A	3 Basic Materials	Europe	France
NR	A	4 Basic Materials	Europe	France
NR	A	3 Basic Materials	Europe	France
NR	A	4 Basic Materials	Europe	France
NR	A	4 Basic Materials	Europe	France
	NR	Basic Materials	Europe	France
	NR	Basic Materials	Europe	France
	NR	Basic Materials	Europe	France
NR	A	4 Basic Materials	Europe	France
NR	A	4 Basic Materials	Europe	France
NR	A	3 Basic Materials	Europe	France
NR	A	4 Basic Materials	Europe	France
NR	A	4 Basic Materials	Europe	France
	NR	Basic Materials	Europe	France
NR	A	5 Government	Asia	Hong Kong
NR	A	5 Government	Asia	Hong Kong
NR	A	5 Government	Asia	Hong Kong
	NR	Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Financials	N.Amer	United States
	NR	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	4 Financials	N.Amer	United States
	NR	4 Financials	N.Amer	United States
	NR	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	4 Financials	N.Amer	United States
	NR	4 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
NR	NR	3 Financials	N.Amer	United States
NR	NR	3 Financials	N.Amer	United States
BB	AA	14 Health Care	Europe	United Kingdom
BB	AA	14 Health Care	Europe	United Kingdom
BBB	AA	13 Health Care	Europe	United Kingdom
A	AA	13 Health Care	Europe	United Kingdom
BBB	AA	13 Health Care	Europe	United Kingdom
A	AA	13 Health Care	Europe	United Kingdom
BBB	AA	13 Health Care	Europe	United Kingdom
BBB	AA	13 Health Care	Europe	United Kingdom
A	AA	13 Health Care	Europe	United Kingdom
	NR	Health Care	Europe	United Kingdom
A	AA	13 Health Care	Europe	United Kingdom
BB	AA	14 Health Care	Europe	United Kingdom
BB	AA	14 Health Care	Europe	United Kingdom
BB	AA	14 Health Care	Europe	United Kingdom
BBB	AA	13 Health Care	Europe	United Kingdom
A	AA	13 Health Care	Europe	United Kingdom
A	AA	13 Health Care	Europe	United Kingdom
BBB	AA	13 Health Care	Europe	United Kingdom
A	AA	13 Health Care	Europe	United Kingdom
BBB	AA	13 Health Care	Europe	United Kingdom
NR	BBB	8 Telecommunications	N.Amer	United States
NR	BBB	8 Telecommunications	N.Amer	United States
NR	BBB	7 Telecommunications	N.Amer	United States
NR	BBB	7 Telecommunications	N.Amer	United States

BBB	BBB					
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA					
AA	A					
AA	A		Thin	Thin	CcyGrp	Thin
AA	A					
AA	A					
AA	A		Thin	Thin	CcyGrp	Thin
AA	A					
AA	A					
AA	A		Thin	Thin	Entity Tier	Thin
AA	A		Thin	Thin	Entity Tier	Thin
AA	A		Thin	Thin	DocAdj	Thin
AA	A					
AA	A		Thin	Thin	CcyGrp	Thin
AA	A		Thin	Thin	DocAdj	Thin
AA	AA	Thin	CcyGrp	CcyGrp	Thin	Thin
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	Thin	Thin
AA	AA	Thin	DocAdj	DocAdj	Thin	Thin
AA	AA	Thin	Entity Tier	Entity Tier	Thin	Thin
AA	AA	Thin	DocAdj	DocAdj	Thin	Thin
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	Thin	Thin
AA	AA	Thin	DocAdj	DocAdj	Thin	Thin
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

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

Thin	Thin	Thin

Thin	Thin	Thin
Thin	Thin	Thin

CcyGrp	Thin	CcyGrp		CcyGrp	

CcyGrp	Thin	CcyGrp		CcyGrp	

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

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

Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	

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

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

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

TEURCR	29-Aug-08 T
TEURMM	29-Aug-08 T
TEURMR	29-Aug-08 T
TEURXR	29-Aug-08 T
TGBPMM	29-Aug-08 T
TGBPMR	29-Aug-08 T
THKDMR	29-Aug-08 T
TJPYCR	29-Aug-08 T
TJPYMR	29-Aug-08 T
TNZDMR	29-Aug-08 T
TSGDMR	29-Aug-08 T
TTWDMR	29-Aug-08 T
TUSDCR	29-Aug-08 T
TUSDMM	29-Aug-08 T
TUSDMR	29-Aug-08 T
TUSDXR	29-Aug-08 T
ATTINCAUDCR	29-Aug-08 ATTINC
ATTINCAUDMR	29-Aug-08 ATTINC
ATTINCAUDXR	29-Aug-08 ATTINC
ATTINCCADMR	29-Aug-08 ATTINC
ATTINCCHFMR	29-Aug-08 ATTINC
ATTINCEURCR	29-Aug-08 ATTINC
ATTINCEURMM	29-Aug-08 ATTINC
ATTINCEURMR	29-Aug-08 ATTINC
ATTINCEURXR	29-Aug-08 ATTINC
ATTINCGBPMM	29-Aug-08 ATTINC
ATTINCGBPMR	29-Aug-08 ATTINC
ATTINCGBPXR	29-Aug-08 ATTINC
ATTINCHKDMR	29-Aug-08 ATTINC
ATTINCHKDXR	29-Aug-08 ATTINC
ATTINCJPYCR	29-Aug-08 ATTINC
ATTINCJPYMR	29-Aug-08 ATTINC
ATTINCJPYXR	29-Aug-08 ATTINC
ATTINCSEKMR	29-Aug-08 ATTINC
ATTINCSEKXR	29-Aug-08 ATTINC
ATTINCSGDMR	29-Aug-08 ATTINC
ATTINCTWDCR	29-Aug-08 ATTINC
ATTINCTWDMR	29-Aug-08 ATTINC
ATTINCUSDCR	29-Aug-08 ATTINC
ATTINCUSDMM	29-Aug-08 ATTINC
ATTINCUSDMR	29-Aug-08 ATTINC
ATTINCUSDXR	29-Aug-08 ATTINC
ATTINCZARMR	29-Aug-08 ATTINC
ATOUSDMR	29-Aug-08 ATO
EDIZIM-AutgrillEURCR	29-Aug-08 EDIZIM-Autgrill
EDIZIM-AutgrillEURMM	29-Aug-08 EDIZIM-Autgrill
EDIZIM-AutgrillEURMR	29-Aug-08 EDIZIM-Autgrill
EDIZIM-AutgrillUSDCR	29-Aug-08 EDIZIM-Autgrill
AZOAUDCR	29-Aug-08 AZO
AZOAUDMR	29-Aug-08 AZO
AZOAUDXR	29-Aug-08 AZO
AZOCADMR	29-Aug-08 AZO
AZOCADXR	29-Aug-08 AZO
AZOCHFMR	29-Aug-08 AZO
AZOEURCR	29-Aug-08 AZO
AZOEURMM	29-Aug-08 AZO
AZOEURMR	29-Aug-08 AZO
AZOEURXR	29-Aug-08 AZO
AZOGBPXR	29-Aug-08 AZO
AZOHKDMR	29-Aug-08 AZO
AZOHKDXR	29-Aug-08 AZO
AZOILSMR	29-Aug-08 AZO
AZOJPYMR	29-Aug-08 AZO
AZOJPYXR	29-Aug-08 AZO
AZONOKMR	29-Aug-08 AZO
AZOSEKMR	29-Aug-08 AZO
AZOSEKXR	29-Aug-08 AZO
AZOSGDMR	29-Aug-08 AZO
AZOTWDMR	29-Aug-08 AZO
AZOUSDCR	29-Aug-08 AZO
AZOUSDMM	29-Aug-08 AZO
AZOUSDMR	29-Aug-08 AZO
AZOUSDXR	29-Aug-08 AZO
CD-AvisBdgtUSDMR	29-Aug-08 CD-AvisBdgt

AT&T Corp.	001AEC	SNRFOR	EUR	CR	Composite
AT&T Corp.	001AEC	SNRFOR	EUR	MM	Composite
AT&T Corp.	001AEC	SNRFOR	EUR	MR	Composite
AT&T Corp.	001AEC	SNRFOR	EUR	XR	Composite
AT&T Corp.	001AEC	SNRFOR	GBP	MM	Composite
AT&T Corp.	001AEC	SNRFOR	GBP	MR	Composite
AT&T Corp.	001AEC	SNRFOR	HKD	MR	Composite
AT&T Corp.	001AEC	SNRFOR	JPY	CR	Composite
AT&T Corp.	001AEC	SNRFOR	JPY	MR	Composite
AT&T Corp.	001AEC	SNRFOR	NZD	MR	Composite
AT&T Corp.	001AEC	SNRFOR	SGD	MR	Composite
AT&T Corp.	001AEC	SNRFOR	TWD	MR	Composite
AT&T Corp.	001AEC	SNRFOR	USD	CR	Composite
AT&T Corp.	001AEC	SNRFOR	USD	MM	Composite
AT&T Corp.	001AEC	SNRFOR	USD	MR	Composite
AT&T Corp.	001AEC	SNRFOR	USD	XR	Composite
AT&T Inc	0A226X	SNRFOR	AUD	CR	Composite
AT&T Inc	0A226X	SNRFOR	AUD	MR	Composite
AT&T Inc	0A226X	SNRFOR	AUD	XR	Composite
AT&T Inc	0A226X	SNRFOR	CAD	MR	Composite
AT&T Inc	0A226X	SNRFOR	CHF	MR	Composite
AT&T Inc	0A226X	SNRFOR	EUR	CR	Composite
AT&T Inc	0A226X	SNRFOR	EUR	MM	Composite
AT&T Inc	0A226X	SNRFOR	EUR	MR	Composite
AT&T Inc	0A226X	SNRFOR	EUR	XR	Composite
AT&T Inc	0A226X	SNRFOR	GBP	MM	Composite
AT&T Inc	0A226X	SNRFOR	GBP	MR	Composite
AT&T Inc	0A226X	SNRFOR	GBP	XR	Composite
AT&T Inc	0A226X	SNRFOR	HKD	MR	Composite
AT&T Inc	0A226X	SNRFOR	HKD	XR	Composite
AT&T Inc	0A226X	SNRFOR	JPY	CR	Composite
AT&T Inc	0A226X	SNRFOR	JPY	MR	Composite
AT&T Inc	0A226X	SNRFOR	JPY	XR	Composite
AT&T Inc	0A226X	SNRFOR	SEK	MR	Composite
AT&T Inc	0A226X	SNRFOR	SEK	XR	Composite
AT&T Inc	0A226X	SNRFOR	SGD	MR	Composite
AT&T Inc	0A226X	SNRFOR	TWD	CR	Composite
AT&T Inc	0A226X	SNRFOR	TWD	MR	Composite
AT&T Inc	0A226X	SNRFOR	USD	CR	Composite
AT&T Inc	0A226X	SNRFOR	USD	MM	Composite
AT&T Inc	0A226X	SNRFOR	USD	MR	Composite
AT&T Inc	0A226X	SNRFOR	USD	XR	Composite
AT&T Inc	0A226X	SNRFOR	ZAR	MR	Composite
Atmos Engy Corp	04DEB6	SNRFOR	USD	MR	Composite
AUTOGRILL SpA	T1B7B2	SNRFOR	EUR	CR	Composite
AUTOGRILL SpA	T1B7B2	SNRFOR	EUR	MM	Composite
AUTOGRILL SpA	T1B7B2	SNRFOR	EUR	MR	Composite
AUTOGRILL SpA	T1B7B2	SNRFOR	USD	CR	Composite
Autozone Inc	0F8665	SNRFOR	AUD	CR	Composite
Autozone Inc	0F8665	SNRFOR	AUD	MR	Composite
Autozone Inc	0F8665	SNRFOR	AUD	XR	Composite
Autozone Inc	0F8665	SNRFOR	CAD	MR	Composite
Autozone Inc	0F8665	SNRFOR	CAD	XR	Composite
Autozone Inc	0F8665	SNRFOR	CHF	MR	Composite
Autozone Inc	0F8665	SNRFOR	EUR	CR	Composite
Autozone Inc	0F8665	SNRFOR	EUR	MM	Composite
Autozone Inc	0F8665	SNRFOR	EUR	MR	Composite
Autozone Inc	0F8665	SNRFOR	EUR	XR	Composite
Autozone Inc	0F8665	SNRFOR	GBP	XR	Composite
Autozone Inc	0F8665	SNRFOR	HKD	MR	Composite
Autozone Inc	0F8665	SNRFOR	HKD	XR	Composite
Autozone Inc	0F8665	SNRFOR	ILS	MR	Composite
Autozone Inc	0F8665	SNRFOR	JPY	MR	Composite
Autozone Inc	0F8665	SNRFOR	JPY	XR	Composite
Autozone Inc	0F8665	SNRFOR	NOK	MR	Composite
Autozone Inc	0F8665	SNRFOR	SEK	MR	Composite
Autozone Inc	0F8665	SNRFOR	SEK	XR	Composite
Autozone Inc	0F8665	SNRFOR	SGD	MR	Composite
Autozone Inc	0F8665	SNRFOR	TWD	MR	Composite
Autozone Inc	0F8665	SNRFOR	USD	CR	Composite
Autozone Inc	0F8665	SNRFOR	USD	MM	Composite
Autozone Inc	0F8665	SNRFOR	USD	MR	Composite
Autozone Inc	0F8665	SNRFOR	USD	XR	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SECDOM	USD	MR	Composite

0.04%	0.15%	0.23%	0.27%	0.29%	0.39%	0.43%	0.47%	0.46%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.41%	0.45%	0.44%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.40%	0.45%	0.44%
0.04%	0.13%	0.21%	0.24%	0.26%	0.36%	0.40%	0.44%	0.47%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.40%	0.45%	0.44%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.40%	0.45%	0.44%
0.04%	0.14%	0.22%	0.25%	0.27%	0.37%	0.40%	0.45%	0.48%
0.04%	0.14%	0.22%	0.25%	0.27%	0.37%	0.40%	0.45%	0.48%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.40%	0.45%	0.44%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.40%	0.45%	0.44%
0.04%	0.15%	0.23%	0.27%	0.29%	0.39%	0.43%	0.47%	0.46%
0.04%	0.14%	0.22%	0.26%	0.27%	0.37%	0.40%	0.45%	0.44%
0.04%	0.13%	0.21%	0.24%	0.26%	0.36%	0.40%	0.44%	0.47%
0.35%	0.39%	0.45%	0.63%	0.67%	0.73%	0.76%	0.78%	0.84%
0.35%	0.39%	0.45%	0.63%	0.67%	0.73%	0.76%	0.78%	0.84%
0.35%	0.39%	0.45%	0.63%	0.67%	0.73%	0.76%	0.78%	0.84%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.37%	0.42%	0.48%	0.67%	0.72%	0.78%	0.80%	0.83%	0.90%
0.35%	0.40%	0.46%	0.65%	0.69%	0.75%	0.77%	0.80%	0.86%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.34%	0.38%	0.45%	0.61%	0.65%	0.71%	0.74%	0.76%	0.82%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.34%	0.38%	0.45%	0.61%	0.65%	0.71%	0.74%	0.76%	0.82%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.34%	0.38%	0.45%	0.61%	0.65%	0.71%	0.74%	0.76%	0.82%
0.35%	0.39%	0.45%	0.63%	0.67%	0.73%	0.76%	0.78%	0.84%
0.35%	0.38%	0.45%	0.63%	0.67%	0.73%	0.76%	0.78%	0.84%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.34%	0.38%	0.45%	0.61%	0.65%	0.71%	0.74%	0.76%	0.82%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.37%	0.42%	0.48%	0.67%	0.72%	0.78%	0.80%	0.83%	0.90%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.37%	0.42%	0.48%	0.67%	0.72%	0.78%	0.80%	0.83%	0.90%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
0.34%	0.38%	0.45%	0.61%	0.65%	0.71%	0.74%	0.76%	0.82%
0.35%	0.39%	0.46%	0.65%	0.69%	0.74%	0.76%	0.78%	0.84%
	0.29%	0.53%	0.58%	0.66%	0.74%	0.83%	0.89%	
					0.93%			
					0.93%			
0.27%	0.52%	0.58%	0.75%	0.88%	1.02%	1.04%	1.11%	1.32%
0.27%	0.52%	0.58%	0.75%	0.88%	1.02%	1.04%	1.11%	1.32%
0.27%	0.52%	0.58%	0.75%	0.88%	1.02%	1.04%	1.11%	1.32%
0.27%	0.53%	0.59%	0.75%	0.89%	1.03%	1.06%	1.12%	1.38%
0.27%	0.53%	0.59%	0.75%	0.89%	1.03%	1.06%	1.12%	1.38%
0.29%	0.56%	0.62%	0.79%	0.94%	1.08%	1.11%	1.18%	1.40%
0.28%	0.54%	0.59%	0.76%	0.90%	1.04%	1.06%	1.13%	1.35%
0.27%	0.53%	0.59%	0.75%	0.89%	1.03%	1.06%	1.12%	1.38%
0.26%	0.52%	0.56%	0.71%	0.87%	0.99%	1.01%	1.07%	1.32%
0.26%	0.52%	0.56%	0.71%	0.87%	0.99%	1.01%	1.07%	1.32%
0.27%	0.53%	0.59%	0.75%	0.89%	1.03%	1.06%	1.12%	1.38%
0.26%	0.52%	0.56%	0.71%	0.87%	0.99%	1.01%	1.07%	1.32%
0.27%	0.53%	0.59%	0.75%	0.89%	1.03%	1.06%	1.12%	1.38%
0.27%	0.52%	0.58%	0.75%	0.88%	1.02%	1.04%	1.11%	1.32%
0.27%	0.52%	0.58%	0.75%	0.88%	1.02%	1.04%	1.11%	1.32%
0.27%	0.53%	0.59%	0.75%	0.89%	1.03%	1.06%	1.12%	1.38%
0.26%	0.52%	0.56%	0.71%	0.87%	0.99%	1.01%	1.07%	1.32%
0.27%	0.53%	0.59%	0.75%	0.89%	1.03%	1.06%	1.12%	1.38%
0.29%	0.56%	0.62%	0.79%	0.94%	1.08%	1.11%	1.18%	1.40%
0.28%	0.54%	0.59%	0.76%	0.90%	1.04%	1.06%	1.13%	1.35%
0.27%	0.53%	0.59%	0.75%	0.89%	1.03%	1.06%	1.12%	1.38%
0.26%	0.52%	0.56%	0.71%	0.87%	0.99%	1.01%	1.07%	1.32%
			5.63%		6.00%	6.22%		

0.71%	0.95%	40% BBB	BBB	BBB	BBB
0.71%	0.95%	40% BBB	BBB	BBB	BBB
0.71%	0.95%	40% A	A	A	A
0.71%	0.95%	40% BBB	A	BBB	A
		40%			
0.71%	0.95%	40% A	A	A	A
0.71%	0.95%	40% A	A	A	A
0.71%	0.95%	40% BB	BB	BB	BB
0.71%	0.95%	40% BB	BB	BB	BB
0.71%	0.95%	40% A	A	A	A
0.71%	0.95%	40% A	A	A	A
		40%			
0.71%	0.95%	40% BBB	BBB	BBB	BBB
		40%			
0.71%	0.95%	40% A	A	A	A
0.71%	0.95%	40% BBB	A	BBB	A
0.85%	0.89%	40% B	BB	BBB	BBB
0.85%	0.89%	40% B	BB	BBB	BBB
0.85%	0.89%	40% B	BB	BBB	BBB
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BB	BBB	A	A
0.85%	0.89%	40% BB	BBB	A	A
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BB	A	A	AA
		40%			
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BB	A	A	AA
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BB	A	A	AA
		40%			
0.85%	0.89%	40% B	BBB	BBB	BBB
0.85%	0.89%	B	BB	BBB	BBB
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BB	A	A	AA
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BB	BBB	A	A
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BB	BBB	A	A
		40%			
0.85%	0.89%	40% BBB	A	AA	AA
0.85%	0.89%	40% BB	A	A	AA
0.85%	0.89%	40% BBB	A	AA	AA
		40%	NR	NR	BBB
		40%			
		40%			
		40%			
		40%			
1.43%	1.52%	37.45% B	BBB	BBB	BBB
1.43%	1.52%	40% B	BBB	BBB	BBB
1.43%	1.52%	37.45% B	BBB	BBB	BBB
1.45%	1.54%	40% BB	AA	AA	AA
		40%			
1.45%	1.54%	40% BB	AA	AA	AA
1.52%	1.62%	37.45% BB	A	A	A
1.46%	1.55%	37.45% BB	A	A	A
1.45%	1.54%	40% BB	AA	AA	AA
1.35%	1.48%	40% BB	A	A	AA
1.35%	1.48%	40% BB	A	A	AA
1.45%	1.54%	40% BB	AA	AA	AA
1.35%	1.48%	40% BB	A	A	AA
1.45%	1.54%	40% BB	AA	AA	AA
1.43%	1.52%	40% B	BBB	BBB	BBB
1.43%	1.52%	B	BBB	BBB	BBB
1.45%	1.54%	40% BB	AA	AA	AA
		40%			
1.35%	1.48%	40% BB	A	A	AA
1.45%	1.54%	40% BB	AA	AA	AA
		40%			
1.52%	1.62%	37.45% BB	A	A	A
1.46%	1.55%	37.45% BB	A	A	A
1.45%	1.54%	40% BB	AA	AA	AA
1.35%	1.48%	40% BB	A	A	AA
7.44%		72.50%			NR

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

NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	7	Telecommunications	N.Amer	United States
NR	BBB	4	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	BBB	7	Telecommunications	N.Amer	United States
NR	BBB	7	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	7	Telecommunications	N.Amer	United States
NR	BBB	7	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	BBB	7	Telecommunications	N.Amer	United States
NR	BBB	4	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
NR	A	9	Telecommunications	N.Amer	United States
	NR	3	Utilities	N.Amer	United States
	NR	2	Consumer Services	Europe	Italy
	NR	2	Consumer Services	Europe	Italy
	NR		Consumer Services	Europe	Italy
	NR		Consumer Services	Europe	Italy
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States

A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB		Thin	Thin	CcyGrp	CcyGrp
	A					
	A					
	A					
	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B				Thin	

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

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

DocAdj DocAdj DocAdj DocAdj Thin Thin

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

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

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

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

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

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

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

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

CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

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

CD-AvisBdgtUSDXR	29-Aug-08 CD-AvisBdgt
CD-AvisBdgtAUDXR	29-Aug-08 CD-AvisBdgt
CD-AvisBdgtEURMM	29-Aug-08 CD-AvisBdgt
CD-AvisBdgtEURMR	29-Aug-08 CD-AvisBdgt
CD-AvisBdgtEURXR	29-Aug-08 CD-AvisBdgt
CD-AvisBdgtJPYMR	29-Aug-08 CD-AvisBdgt
CD-AvisBdgtJPYXR	29-Aug-08 CD-AvisBdgt
CD-AvisBdgtUSDMR	29-Aug-08 CD-AvisBdgt
CD-AvisBdgtUSDXR	29-Aug-08 CD-AvisBdgt
SPRGREURMM	29-Aug-08 SPRGR
SPRGRUSDMM	29-Aug-08 SPRGR
PNW-ARPubSvcEURMM	29-Aug-08 PNW-ARPubSvc
PNW-ARPubSvcEURMR	29-Aug-08 PNW-ARPubSvc
PNW-ARPubSvcUSDMM	29-Aug-08 PNW-ARPubSvc
PNW-ARPubSvcUSDMR	29-Aug-08 PNW-ARPubSvc
PNW-ARPubSvcUSDXR	29-Aug-08 PNW-ARPubSvc
AZRUSDCR	29-Aug-08 AZR
AZRUSDMR	29-Aug-08 AZR
AZRUSDXR	29-Aug-08 AZR
BBMEAEURMM	29-Aug-08 BBMEA
BAALTDAUDCR	29-Aug-08 BAALTD
BAALTDAUDMM	29-Aug-08 BAALTD
BAALTDCADMM	29-Aug-08 BAALTD
BAALTDCHFCR	29-Aug-08 BAALTD
BAALTDCHFMM	29-Aug-08 BAALTD
BAALTDEURCR	29-Aug-08 BAALTD
BAALTDEURMM	29-Aug-08 BAALTD
BAALTDEURMR	29-Aug-08 BAALTD
BAALTDEURXR	29-Aug-08 BAALTD
BAALTDGBPCR	29-Aug-08 BAALTD
BAALTDGBPMM	29-Aug-08 BAALTD
BAALTDGBPMR	29-Aug-08 BAALTD
BAALTDHKDMM	29-Aug-08 BAALTD
BAALTDJPYCR	29-Aug-08 BAALTD
BAALTDJPYMM	29-Aug-08 BAALTD
BAALTDNOKMM	29-Aug-08 BAALTD
BAALTDSEKMM	29-Aug-08 BAALTD
BAALTDSGDMM	29-Aug-08 BAALTD
BAALTDTWDMM	29-Aug-08 BAALTD
BAALTDUSDCR	29-Aug-08 BAALTD
BAALTDUSDMM	29-Aug-08 BAALTD
BAALTDUSDMR	29-Aug-08 BAALTD
BAALTDUSDXR	29-Aug-08 BAALTD
BAPLCAUDCR	29-Aug-08 BAPLC
BAPLCAUDMM	29-Aug-08 BAPLC
BAPLCAUDMR	29-Aug-08 BAPLC
BAPLCCADMM	29-Aug-08 BAPLC
BAPLCCHFCR	29-Aug-08 BAPLC
BAPLCCHFMM	29-Aug-08 BAPLC
BAPLCEURCR	29-Aug-08 BAPLC
BAPLCEURMM	29-Aug-08 BAPLC
BAPLCEURMR	29-Aug-08 BAPLC
BAPLCEURXR	29-Aug-08 BAPLC
BAPLCGBPCR	29-Aug-08 BAPLC
BAPLCGBPMM	29-Aug-08 BAPLC
BAPLCGBPMR	29-Aug-08 BAPLC
BAPLCGBPXR	29-Aug-08 BAPLC
BAPLCHKDMM	29-Aug-08 BAPLC
BAPLCJPYCR	29-Aug-08 BAPLC
BAPLCJPYMM	29-Aug-08 BAPLC
BAPLCSEKMM	29-Aug-08 BAPLC
BAPLCSGDMM	29-Aug-08 BAPLC
BAPLCUSDCR	29-Aug-08 BAPLC
BAPLCUSDMM	29-Aug-08 BAPLC
BAPLCUSDMR	29-Aug-08 BAPLC
BAPLCUSDXR	29-Aug-08 BAPLC
BAJAJHUSDCR	29-Aug-08 BAJAJH
BAJAJHUSDMM	29-Aug-08 BAJAJH
BAJAJHUSDMR	29-Aug-08 BAJAJH
BHIAUDMR	29-Aug-08 BHI
BHICHFMR	29-Aug-08 BHI
BHIEURCR	29-Aug-08 BHI
BHIEURMM	29-Aug-08 BHI
BHIEURMR	29-Aug-08 BHI

AVIS BUDGET CAR Rent LLC	058AEM	SECDOM	USD	XR	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	AUD	XR	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	EUR	MM	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	EUR	MR	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	EUR	XR	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	JPY	MR	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	JPY	XR	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	USD	MR	Composite
AVIS BUDGET CAR Rent LLC	058AEM	SNRFOR	USD	XR	Composite
Axel Springer AG	DKD77L	SNRFOR	EUR	MM	Composite
Axel Springer AG	DKD77L	SNRFOR	USD	MM	Composite
AZ Pub Svc Co	0E45AA	SNRFOR	EUR	MM	Composite
AZ Pub Svc Co	0E45AA	SNRFOR	EUR	MR	Composite
AZ Pub Svc Co	0E45AA	SNRFOR	USD	MM	Composite
AZ Pub Svc Co	0E45AA	SNRFOR	USD	MR	Composite
AZ Pub Svc Co	0E45AA	SNRFOR	USD	XR	Composite
Aztar Corp	059C82	SUBLT2	USD	CR	Composite
Aztar Corp	059C82	SUBLT2	USD	MR	Composite
Aztar Corp	059C82	SUBLT2	USD	XR	Composite
B Braun Melsungen AG	DE3AG8	SNRFOR	EUR	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	AUD	CR	Composite
BAA Ltd	GG6FCJ	SNRFOR	AUD	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	CAD	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	CHF	CR	Composite
BAA Ltd	GG6FCJ	SNRFOR	CHF	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	EUR	CR	Composite
BAA Ltd	GG6FCJ	SNRFOR	EUR	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	EUR	MR	Composite
BAA Ltd	GG6FCJ	SNRFOR	EUR	XR	Composite
BAA Ltd	GG6FCJ	SNRFOR	GBP	CR	Composite
BAA Ltd	GG6FCJ	SNRFOR	GBP	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	GBP	MR	Composite
BAA Ltd	GG6FCJ	SNRFOR	HKD	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	JPY	CR	Composite
BAA Ltd	GG6FCJ	SNRFOR	JPY	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	NOK	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	SEK	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	SGD	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	TWD	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	USD	CR	Composite
BAA Ltd	GG6FCJ	SNRFOR	USD	MM	Composite
BAA Ltd	GG6FCJ	SNRFOR	USD	MR	Composite
BAA Ltd	GG6FCJ	SNRFOR	USD	XR	Composite
BAE Sys PLC	05A75U	SNRFOR	AUD	CR	Composite
BAE Sys PLC	05A75U	SNRFOR	AUD	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	AUD	MR	Composite
BAE Sys PLC	05A75U	SNRFOR	CAD	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	CHF	CR	Composite
BAE Sys PLC	05A75U	SNRFOR	CHF	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	EUR	CR	Composite
BAE Sys PLC	05A75U	SNRFOR	EUR	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	EUR	MR	Composite
BAE Sys PLC	05A75U	SNRFOR	EUR	XR	Composite
BAE Sys PLC	05A75U	SNRFOR	GBP	CR	Composite
BAE Sys PLC	05A75U	SNRFOR	GBP	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	GBP	MR	Composite
BAE Sys PLC	05A75U	SNRFOR	GBP	XR	Composite
BAE Sys PLC	05A75U	SNRFOR	HKD	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	JPY	CR	Composite
BAE Sys PLC	05A75U	SNRFOR	JPY	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	SEK	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	SGD	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	USD	CR	Composite
BAE Sys PLC	05A75U	SNRFOR	USD	MM	Composite
BAE Sys PLC	05A75U	SNRFOR	USD	MR	Composite
BAE Sys PLC	05A75U	SNRFOR	USD	XR	Composite
Bajaj Hindusthan Ltd	YY59BJ	SNRFOR	USD	CR	Composite
Bajaj Hindusthan Ltd	YY59BJ	SNRFOR	USD	MM	Composite
Bajaj Hindusthan Ltd	YY59BJ	SNRFOR	USD	MR	Composite
Baker Hughes Inc	05C946	SNRFOR	AUD	MR	Composite
Baker Hughes Inc	05C946	SNRFOR	CHF	MR	Composite
Baker Hughes Inc	05C946	SNRFOR	EUR	CR	Composite
Baker Hughes Inc	05C946	SNRFOR	EUR	MM	Composite
Baker Hughes Inc	05C946	SNRFOR	EUR	MR	Composite

			5.63%		6.00%	6.22%		
7.58%	7.99%	9.02%	10.03%	10.37%	10.47%	9.95%	9.55%	9.49%
7.32%	8.04%	8.61%	9.98%	10.24%	10.45%	9.91%	9.53%	9.14%
7.33%	8.04%	8.72%	10.00%	10.25%	10.43%	9.89%	9.48%	9.31%
7.58%	7.99%	9.02%	10.03%	10.37%	10.47%	9.95%	9.55%	9.49%
7.32%	8.04%	8.61%	9.98%	10.24%	10.45%	9.91%	9.53%	9.14%
1.06%	1.01%	1.64%	1.88%	2.11%	2.32%	2.07%	2.23%	
	0.30%	0.35%	0.44%	0.48%	0.54%	0.61%	0.67%	
	0.42%	0.46%	0.46%	0.68%	0.81%	0.82%	0.94%	
	0.42%	0.46%	0.46%	0.65%	0.77%	0.82%	0.94%	
	0.42%	0.46%	0.46%	0.63%	0.74%	0.82%	0.94%	
1.20%	1.50%	1.59%	1.65%	1.72%	1.80%	1.85%	1.91%	1.92%
1.20%	1.43%	1.51%	1.57%	1.65%	1.72%	1.78%	1.83%	1.84%
1.20%	1.44%	1.48%	1.56%	1.66%	1.74%	1.79%	1.85%	1.87%
1.25%	1.50%	1.55%	1.63%	1.70%	1.81%	1.79%	1.84%	1.95%
1.20%	1.44%	1.48%	1.56%	1.66%	1.74%	1.79%	1.85%	1.87%
1.25%	1.50%	1.55%	1.63%	1.70%	1.81%	1.79%	1.84%	1.95%
1.20%	1.44%	1.48%	1.56%	1.66%	1.74%	1.79%	1.85%	1.87%
1.19%	1.43%	1.47%	1.54%	1.64%	1.72%	1.76%	1.81%	1.85%
1.14%	1.37%	1.42%	1.49%	1.58%	1.66%	1.70%	1.75%	1.78%
1.25%	1.50%	1.55%	1.63%	1.70%	1.81%	1.79%	1.84%	1.95%
1.20%	1.44%	1.48%	1.56%	1.66%	1.74%	1.79%	1.85%	1.87%
1.20%	1.44%	1.48%	1.56%	1.66%	1.74%	1.79%	1.85%	1.87%
1.20%	1.45%	1.51%	1.57%	1.67%	1.74%	1.79%	1.84%	1.89%
1.20%	1.45%	1.51%	1.57%	1.67%	1.74%	1.79%	1.84%	1.89%
1.20%	1.44%	1.48%	1.56%	1.66%	1.74%	1.79%	1.85%	1.87%
1.20%	1.44%	1.48%	1.56%	1.66%	1.74%	1.79%	1.85%	1.87%
1.25%	1.50%	1.55%	1.63%	1.70%	1.81%	1.79%	1.84%	1.95%
1.20%	1.44%	1.48%	1.56%	1.66%	1.74%	1.79%	1.85%	1.87%
1.19%	1.43%	1.47%	1.54%	1.64%	1.72%	1.76%	1.81%	1.85%
0.21%	0.29%	0.39%	0.48%	0.55%	0.62%	0.68%	0.75%	0.80%
0.21%	0.29%	0.39%	0.48%	0.55%	0.62%	0.68%	0.75%	0.80%
0.21%	0.29%	0.39%	0.47%	0.54%	0.62%	0.68%	0.75%	0.80%
0.22%	0.31%	0.40%	0.50%	0.57%	0.66%	0.70%	0.75%	0.80%
0.21%	0.29%	0.39%	0.47%	0.54%	0.62%	0.68%	0.75%	0.80%
0.22%	0.31%	0.40%	0.50%	0.57%	0.66%	0.70%	0.75%	0.80%
0.21%	0.29%	0.39%	0.47%	0.54%	0.62%	0.68%	0.75%	0.80%
0.21%	0.29%	0.38%	0.47%	0.54%	0.61%	0.67%	0.74%	0.80%
0.20%	0.28%	0.37%	0.45%	0.52%	0.59%	0.65%	0.71%	0.80%
0.22%	0.31%	0.40%	0.50%	0.57%	0.66%	0.70%	0.75%	0.80%
0.21%	0.29%	0.39%	0.47%	0.54%	0.62%	0.68%	0.75%	0.80%
0.20%	0.28%	0.37%	0.45%	0.52%	0.59%	0.65%	0.71%	0.80%
0.21%	0.29%	0.39%	0.48%	0.55%	0.62%	0.68%	0.75%	0.80%
0.21%	0.29%	0.39%	0.48%	0.55%	0.62%	0.68%	0.75%	0.80%
0.21%	0.29%	0.39%	0.47%	0.54%	0.62%	0.68%	0.75%	0.80%
0.22%	0.31%	0.40%	0.50%	0.57%	0.66%	0.70%	0.75%	0.80%
0.21%	0.29%	0.39%	0.47%	0.54%	0.62%	0.68%	0.75%	0.80%
0.21%	0.29%	0.38%	0.47%	0.54%	0.61%	0.67%	0.74%	0.80%
0.20%	0.28%	0.37%	0.45%	0.52%	0.59%	0.65%	0.71%	0.80%
					15.83%			
					15.83%			
					15.83%			
0.37%	0.41%	0.43%	0.46%	0.50%	0.56%	0.59%	0.64%	0.71%
0.39%	0.41%	0.44%	0.46%	0.50%	0.56%	0.60%	0.64%	0.71%
0.39%	0.43%	0.46%	0.49%	0.52%	0.59%	0.63%	0.68%	0.71%
0.39%	0.41%	0.44%	0.46%	0.50%	0.56%	0.60%	0.64%	0.71%

7.44%		72.50%				NR
		37.75%				
		37.75%				
9.03%	9.38%	38%	BBB	A	A	A
9.03%	9.00%	37.83%	A	AA	AA	A
9.03%	9.21%	37.75%	BB	BBB	BBB	BBB
		37.75%				
9.03%	9.38%	38%	BBB	A	A	A
9.03%	9.00%	37.83%	A	AA	AA	A
		40%	NR	NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%		NR	A	A
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		37.50%				
1.95%	1.99%	40%	BB	BBB	BBB	BBB
1.87%	1.91%	40%	BB	A	A	A
1.91%	1.93%	40%	A	AA	AA	AA
1.95%	2.00%	40%	BBB	A	A	A
1.91%	1.93%	40%	A	AA	AA	AA
1.95%	2.00%	40%	BBB	A	A	A
1.91%	1.93%	40%	A	AA	AA	AA
1.88%	1.90%	40%	BBB	A	A	A
1.81%	1.83%	40%	BBB	A	A	A
1.95%	2.00%	40%	BBB	A	A	A
1.91%	1.93%	40%	A	AA	AA	AA
		40%				
1.91%	1.93%	40%	A	AA	AA	AA
1.92%	1.94%	40%	BB	BBB	BBB	BBB
1.92%	1.94%	40%	BB	BBB	BBB	BBB
1.91%	1.93%	40%	A	AA	AA	AA
		40%				
1.91%	1.93%	40%	A	AA	AA	AA
		40%				
1.95%	2.00%	40%	BBB	A	A	A
1.91%	1.93%	40%	A	AA	AA	AA
1.88%	1.90%	40%	BBB	A	A	A
		40%				
0.84%	0.94%	40%	BB	A	A	A
0.84%	0.94%	40%	BB	A	A	A
		40%				
0.84%	0.95%	40%	A	AA	AAA	AA
0.84%	0.97%	40%	BBB	A	A	A
0.84%	0.95%	40%	A	AA	AAA	AA
0.84%	0.97%	40%	BBB	A	A	A
0.84%	0.95%	40%	A	AA	AAA	AA
0.84%	0.94%	40%	BBB	AA	AA	AA
0.84%	0.89%	40%	BBB	AA	AA	AA
0.84%	0.97%	40%	BBB	A	A	A
0.84%	0.95%	40%	A	AA	AAA	AA
		40%				
0.84%	0.89%	40%	BBB	AA	AA	AA
		40%				
0.84%	0.94%	40%	BB	A	A	A
0.84%	0.94%	40%	BB	A	A	A
		40%				
0.84%	0.95%	40%	A	AA	AAA	AA
0.84%	0.97%	40%	BBB	A	A	A
0.84%	0.95%	40%	A	AA	AAA	AA
0.84%	0.94%	40%	BBB	AA	AA	AA
0.84%	0.89%	40%	BBB	AA	AA	AA
		22.50%				
		22.50%				
		22.50%				
0.76%	0.85%	40%	BB	BB	BBB	BBB
0.76%	0.85%	40%	A	A	A	AA
0.76%	0.85%	40%	BBB	BBB	A	A
		40%				
0.76%	0.85%	40%	A	A	A	AA

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

	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
BB	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BBB	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	4	Consumer Services	N.Amer	United States
	NR	4	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Health Care	Europe	Germany
BBB	A	3	Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	A	11	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	A	11	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	A	11	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BB	AA	11	Industrials	Europe	United Kingdom
BB	AA	11	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	A	11	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BB	AA	11	Industrials	Europe	United Kingdom
BB	AA	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BB	AA	11	Industrials	Europe	United Kingdom
BB	AA	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
	NR	2	Consumer Goods	India	India
	NR	2	Consumer Goods	India	India
	NR	2	Consumer Goods	India	India
NR	A	10	Oil & Gas	N.Amer	United States
NR	A	9	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	9	Oil & Gas	N.Amer	United States

BB	B				Thin	
BB	B					
BB	B					
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Thin	Thin	Thin	Thin	Thin
	BB					
BBB	A					
BBB	A					
BBB	A					
BBB	A		Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BB	B		Thin	Thin	Thin	DocAdj
BB	B		Thin	Thin	Thin	DocAdj
BB	B		Thin	Thin	Thin	DocAdj
	BBB					
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	CCC					
	CCC					
	CCC					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

BHIEURXR	29-Aug-08 BHI
BHIHKDMR	29-Aug-08 BHI
BHIJPYCR	29-Aug-08 BHI
BHIJPYMM	29-Aug-08 BHI
BHIJPYMR	29-Aug-08 BHI
BHIUSDCR	29-Aug-08 BHI
BHIUSDMM	29-Aug-08 BHI
BHIUSDMR	29-Aug-08 BHI
BHIUSDXR	29-Aug-08 BHI
BLLEURCR	29-Aug-08 BLL
BLLEURMM	29-Aug-08 BLL
BLLEURMR	29-Aug-08 BLL
BLLEURXR	29-Aug-08 BLL
BLLJPYMR	29-Aug-08 BLL
BLLJPYXR	29-Aug-08 BLL
BLLUSDCR	29-Aug-08 BLL
BLLUSDMM	29-Aug-08 BLL
BLLUSDMR	29-Aug-08 BLL
BLLUSDXR	29-Aug-08 BLL
BILTUSDCR	29-Aug-08 BILT
BILTUSDMM	29-Aug-08 BILT
BILTUSDMR	29-Aug-08 BILT
BFTEURMR	29-Aug-08 BFT
BFTEURXR	29-Aug-08 BFT
BFTUSDCR	29-Aug-08 BFT
BFTUSDMR	29-Aug-08 BFT
BFTUSDXR	29-Aug-08 BFT
CIBUSDCR	29-Aug-08 CIB
CIBUSDMM	29-Aug-08 CIB
CIBUSDMR	29-Aug-08 CIB
BNDCYJPYCR	29-Aug-08 BNDCY
BNDCYJPYXR	29-Aug-08 BNDCY
BSNZPMEURCR	29-Aug-08 BSNZPM
BSNZPMEURMM	29-Aug-08 BSNZPM
BSNZPMUSDCR	29-Aug-08 BSNZPM
BSNZPMUSDMM	29-Aug-08 BSNZPM
BSNZPMUSDMR	29-Aug-08 BSNZPM
BANKOK-PubCoHKEURCR	29-Aug-08 BANKOK-PubCoHK
BANKOK-PubCoHKEURMM	29-Aug-08 BANKOK-PubCoHK
BANKOK-PubCoHKUSDCR	29-Aug-08 BANKOK-PubCoHK
BANKOK-PubCoHKUSDMM	29-Aug-08 BANKOK-PubCoHK
BANKOK-PubCoHKUSDMR	29-Aug-08 BANKOK-PubCoHK
BANKOKEURCR	29-Aug-08 BANKOK
BANKOKEURMM	29-Aug-08 BANKOK
BANKOKUSDCR	29-Aug-08 BANKOK
BANKOKUSDMM	29-Aug-08 BANKOK
BANKOKUSDMR	29-Aug-08 BANKOK
BANKOKJPYCR	29-Aug-08 BANKOK
BANKOKUSDCR	29-Aug-08 BANKOK
BKTSMEURCR	29-Aug-08 BKTSM
BKTSMEURMM	29-Aug-08 BKTSM
BKTSMEURMR	29-Aug-08 BKTSM
BKTSMUSDCR	29-Aug-08 BKTSM
BKTSMUSDMM	29-Aug-08 BKTSM
BKTSMUSDMR	29-Aug-08 BKTSM
BARBADEURCR	29-Aug-08 BARBAD
BARBADEURMM	29-Aug-08 BARBAD
BARBADUSDCR	29-Aug-08 BARBAD
BARBADUSDMM	29-Aug-08 BARBAD
BACR-BankEURCR	29-Aug-08 BACR-Bank
BACR-BankEURMM	29-Aug-08 BACR-Bank
BACR-BankEURMR	29-Aug-08 BACR-Bank
BACR-BankEURXR	29-Aug-08 BACR-Bank
BACR-BankUSDCR	29-Aug-08 BACR-Bank
BACR-BankUSDMM	29-Aug-08 BACR-Bank
BACR-BankEURCR	29-Aug-08 BACR-Bank
BACR-BankEURMM	29-Aug-08 BACR-Bank
BACR-BankUSDCR	29-Aug-08 BACR-Bank
BACR-BankUSDMM	29-Aug-08 BACR-Bank
BACR-BankUSDMR	29-Aug-08 BACR-Bank
BACR-BankEURCR	29-Aug-08 BACR-Bank
BACR-BankEURMM	29-Aug-08 BACR-Bank
BACR-BankEURXR	29-Aug-08 BACR-Bank
BACR-BankUSDCR	29-Aug-08 BACR-Bank

Baker Hughes Inc	05C946	SNRFOR	EUR	XR	Composite
Baker Hughes Inc	05C946	SNRFOR	HKD	MR	Composite
Baker Hughes Inc	05C946	SNRFOR	JPY	CR	Composite
Baker Hughes Inc	05C946	SNRFOR	JPY	MM	Composite
Baker Hughes Inc	05C946	SNRFOR	JPY	MR	Composite
Baker Hughes Inc	05C946	SNRFOR	USD	CR	Composite
Baker Hughes Inc	05C946	SNRFOR	USD	MM	Composite
Baker Hughes Inc	05C946	SNRFOR	USD	MR	Composite
Baker Hughes Inc	05C946	SNRFOR	USD	XR	Composite
Ball Corp	05DCDH	SNRFOR	EUR	CR	Composite
Ball Corp	05DCDH	SNRFOR	EUR	MM	Composite
Ball Corp	05DCDH	SNRFOR	EUR	MR	Composite
Ball Corp	05DCDH	SNRFOR	EUR	XR	Composite
Ball Corp	05DCDH	SNRFOR	JPY	MR	Composite
Ball Corp	05DCDH	SNRFOR	JPY	XR	Composite
Ball Corp	05DCDH	SNRFOR	USD	CR	Composite
Ball Corp	05DCDH	SNRFOR	USD	MM	Composite
Ball Corp	05DCDH	SNRFOR	USD	MR	Composite
Ball Corp	05DCDH	SNRFOR	USD	XR	Composite
Ballarpur Inds Ltd	YY5A8K	SNRFOR	USD	CR	Composite
Ballarpur Inds Ltd	YY5A8K	SNRFOR	USD	MM	Composite
Ballarpur Inds Ltd	YY5A8K	SNRFOR	USD	MR	Composite
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	EUR	MR	Composite
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	EUR	XR	Composite
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	USD	CR	Composite
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	USD	MR	Composite
Bally Total Fitness Hldg Corp	05DFAN	SNRFOR	USD	XR	Composite
Bancolombia SA	PQ45BY	SUBLT2	USD	CR	Composite
Bancolombia SA	PQ45BY	SUBLT2	USD	MM	Composite
Bancolombia SA	PQ45BY	SUBLT2	USD	MR	Composite
Bandai Co Ltd	JJ3AAB	SNRFOR	JPY	CR	Composite
Bandai Co Ltd	JJ3AAB	SNRFOR	JPY	XR	Composite
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	EUR	CR	Composite
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	EUR	MM	Composite
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	USD	CR	Composite
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	USD	MM	Composite
Bangko Sentral ng Pilipinas	05EHHA	SNRFOR	USD	MR	Composite
Bangkok Bk Pub Co Hong Kong		SNRFOR	EUR	CR	Composite
Bangkok Bk Pub Co Hong Kong		SNRFOR	EUR	MM	Composite
Bangkok Bk Pub Co Hong Kong		SNRFOR	USD	CR	Composite
Bangkok Bk Pub Co Hong Kong		SNRFOR	USD	MM	Composite
Bangkok Bk Pub Co Hong Kong		SNRFOR	USD	MR	Composite
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	EUR	CR	Composite
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	EUR	MM	Composite
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	USD	CR	Composite
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	USD	MM	Composite
Bangkok Bk Pub Co Ltd	05EHHE	SNRFOR	USD	MR	Composite
Bangkok Bk Pub Co Ltd	05EHHE	SUBLT2	JPY	CR	Composite
Bangkok Bk Pub Co Ltd	05EHHE	SUBLT2	USD	CR	Composite
Bankinter S A	06CAA6	SNRFOR	EUR	CR	Composite
Bankinter S A	06CAA6	SNRFOR	EUR	MM	Composite
Bankinter S A	06CAA6	SNRFOR	EUR	MR	Composite
Bankinter S A	06CAA6	SNRFOR	USD	CR	Composite
Bankinter S A	06CAA6	SNRFOR	USD	MM	Composite
Bankinter S A	06CAA6	SNRFOR	USD	MR	Composite
Barbados	PTCGEA	SNRFOR	EUR	CR	Composite
Barbados	PTCGEA	SNRFOR	EUR	MM	Composite
Barbados	PTCGEA	SNRFOR	USD	CR	Composite
Barbados	PTCGEA	SNRFOR	USD	MM	Composite
Barclays Bk plc	06DABK	JRSUBUT2	EUR	CR	Composite
Barclays Bk plc	06DABK	JRSUBUT2	EUR	MM	Composite
Barclays Bk plc	06DABK	JRSUBUT2	EUR	MR	Composite
Barclays Bk plc	06DABK	JRSUBUT2	EUR	XR	Composite
Barclays Bk plc	06DABK	JRSUBUT2	USD	CR	Composite
Barclays Bk plc	06DABK	JRSUBUT2	USD	MM	Composite
Barclays Bk plc	06DABK	PREFT1	EUR	CR	Composite
Barclays Bk plc	06DABK	PREFT1	EUR	MM	Composite
Barclays Bk plc	06DABK	PREFT1	USD	CR	Composite
Barclays Bk plc	06DABK	PREFT1	USD	MM	Composite
Barclays Bk plc	06DABK	PREFT1	USD	MR	Composite
Barclays Bk plc	06DABK	SECDOM	EUR	CR	Composite
Barclays Bk plc	06DABK	SECDOM	EUR	MM	Composite
Barclays Bk plc	06DABK	SECDOM	EUR	XR	Composite
Barclays Bk plc	06DABK	SECDOM	USD	CR	Composite

0.39%	0.41%	0.44%	0.46%	0.50%	0.56%	0.60%	0.64%	0.71%
0.37%	0.41%	0.43%	0.46%	0.50%	0.56%	0.59%	0.64%	0.71%
0.37%	0.41%	0.43%	0.46%	0.50%	0.56%	0.59%	0.64%	0.71%
0.37%	0.41%	0.43%	0.46%	0.50%	0.56%	0.59%	0.64%	0.71%
0.39%	0.43%	0.46%	0.49%	0.52%	0.59%	0.63%	0.68%	0.71%
0.39%	0.41%	0.44%	0.46%	0.50%	0.56%	0.60%	0.64%	0.71%
0.37%	0.39%	0.42%	0.45%	0.48%	0.54%	0.58%	0.62%	0.71%
0.35%	0.49%	0.80%	1.23%	1.75%	1.92%	2.12%	2.19%	2.42%
0.35%	0.49%	0.80%	1.23%	1.75%	1.92%	2.12%	2.19%	2.42%
0.35%	0.46%	0.76%	1.17%	1.66%	1.83%	2.04%	2.08%	2.42%
0.35%	0.44%	0.73%	1.13%	1.63%	1.77%	1.94%	2.01%	2.42%
0.35%	0.46%	0.74%	1.14%	1.61%	1.78%	1.96%	2.03%	2.42%
0.35%	0.46%	0.74%	1.14%	1.61%	1.78%	1.96%	2.03%	2.42%
0.35%	0.49%	0.80%	1.23%	1.75%	1.92%	2.12%	2.19%	2.42%
0.35%	0.49%	0.80%	1.23%	1.75%	1.92%	2.12%	2.19%	2.42%
0.35%	0.46%	0.76%	1.17%	1.66%	1.83%	2.04%	2.08%	2.42%
0.35%	0.44%	0.73%	1.13%	1.63%	1.77%	1.94%	2.01%	2.42%
					7.52%			
					7.52%			
					7.52%			
9.01%	7.83%	7.84%	7.79%	8.37%	7.87%	8.33%	8.34%	7.96%
9.01%	7.83%	7.84%	7.79%	8.37%	7.87%	8.33%	8.34%	7.96%
9.01%	7.83%	7.84%	7.79%	8.37%	7.87%	8.33%	8.34%	7.96%
9.01%	7.83%	7.84%	7.79%	8.37%	7.87%	8.33%	8.34%	7.96%
					1.79%			
					1.79%			
					1.79%			
0.29%	0.31%	0.37%	0.45%	0.48%	0.54%	0.66%	0.78%	
0.29%	0.31%	0.37%	0.45%	0.48%	0.54%	0.66%	0.78%	
0.71%	1.01%	1.40%	1.79%	2.14%	2.51%	2.73%	3.06%	3.29%
0.48%	0.65%	0.85%	1.06%	1.24%	1.40%	1.54%	1.70%	
0.48%	0.65%	0.85%	1.06%	1.24%	1.40%	1.54%	1.70%	
1.21%	1.30%	1.47%	1.65%	1.83%	1.99%	2.09%	2.17%	2.09%
1.21%	1.30%	1.47%	1.65%	1.83%	1.99%	2.09%	2.17%	2.09%
	1.13%	1.48%	1.89%	1.96%	2.10%	2.08%	2.04%	
	1.13%	1.48%	1.89%	1.87%	2.00%	1.98%	2.04%	
	1.13%	1.48%	1.89%	1.86%	1.99%	1.97%	2.04%	
	1.13%	1.48%	1.89%	1.87%	2.00%	1.98%	2.04%	
			1.89%		2.37%		2.39%	
			1.89%		2.37%		2.39%	
			1.89%		2.37%		2.39%	
2.13%		2.36%	2.55%	2.60%	2.72%	2.80%	2.89%	
2.13%		2.36%	2.55%	2.60%	2.72%	2.80%	2.89%	
2.13%		2.36%	2.55%	2.60%	2.72%	2.80%	2.89%	
2.13%		2.36%	2.55%	2.60%	2.72%	2.80%	2.89%	
			1.04%		1.30%		1.34%	
			1.04%		1.30%		1.34%	
			1.04%		1.30%		1.34%	
			1.04%		1.30%		1.34%	

		40%				
0.76%	0.85%	40%	A	A	A	AA
0.76%	0.85%	40%	BB	BB	BBB	BBB
0.76%	0.85%	40%	BB	BB	BBB	BBB
0.76%	0.85%	40%	BB	BB	BBB	BBB
0.76%	0.85%	40%	BBB	BBB	A	A
		40%				
0.76%	0.85%	40%	A	A	A	AA
0.76%	0.85%	40%	BBB	BBB	A	A
2.44%	2.63%	40%	NR	BB	B	B
2.44%	2.63%	40%				
2.44%	2.63%	40%	NR	BB	B	B
2.44%	2.63%	40%	NR	BBB	B	BB
2.44%	2.63%	40%	NR	B	CCC	CCC
2.44%	2.63%	40%	NR	B	CCC	CCC
2.44%	2.63%	40%	NR	BB	B	B
2.44%	2.63%	40%				
2.44%	2.63%	40%	NR	BB	B	B
2.44%	2.63%	40%	NR	BBB	B	BB
		17.50%				
		17.50%				
		17.50%				
9.01%	9.01%	40%	NR	NR	NR	NR
9.01%	9.01%	40%	NR	NR	NR	NR
		40%				
9.01%	9.01%	40%	NR	NR	NR	NR
9.01%	9.01%	40%	NR	NR	NR	NR
		25%				
		25%				
		25%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		25%				
		25%				
3.56%	3.65%	25%	NR	NR	A	NR
		25%				
		25%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		28.50%	NR	NR	NR	NR
		28.50%				
		28.50%	NR	NR	NR	NR
		28.50%				
		28.50%				
2.26%	2.43%	20%	NR	NR	NR	NR
2.26%	2.43%	20%	NR	NR	NR	NR
2.85%	2.82%	40%		NR	NR	NR
2.85%	2.82%	40%		NR	NR	NR
2.85%	2.82%	40%		NR	NR	NR
		40%				
2.85%	2.82%	40%		NR	NR	NR
		40%				
		20.00%				
		20.00%				
		20.00%				
		20.00%				
		20%				
		20%				NR
		20%				
		20%				NR
		20%				NR
		20%				
3.03%	3.08%	5%	NR		NR	NR
3.03%	3.08%	5%	NR		NR	NR
		5%				
3.03%	3.08%	5%	NR		NR	NR
3.03%	3.08%	5%	NR		NR	NR
		40%				NR
		40%				NR
		40%				NR
		40%				NR

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

	NR		Oil & Gas	N.Amer	United States
NR	A	9	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	9	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Government	Asia	Philippines
	NR		Government	Asia	Philippines
BB	NR	2	Government	Asia	Philippines
	NR		Government	Asia	Philippines
	NR		Government	Asia	Philippines
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR	2	Financials	Asia	Thailand
	NR		Financials	Asia	Thailand
	NR	2	Financials	Asia	Thailand
	NR		Financials	Asia	Thailand
	NR		Financials	Asia	Thailand
NR	NR	2	Financials	Asia	Thailand
NR	NR	2	Financials	Asia	Thailand
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
	NR		Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
	NR		Financials	Europe	Spain
	NR		Government	Caribbean	Barbados
	NR		Government	Caribbean	Barbados
	NR		Government	Caribbean	Barbados
	NR		Government	Caribbean	Barbados
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom

A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
CCC	B	Thin	Thin	Thin	Thin	Thin
CCC	B	Thin	Thin	Thin	Thin	Thin
CCC	B					
CCC	B	Thin	Thin	Thin	Thin	Thin
CCC	B	Thin	Thin	Thin	Thin	Thin
BBB						
BBB						
BBB						
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
B	BB					
B	BB					
B	BB	Thin	Thin	CcyGrp	Thin	CcyGrp
B	BB					
B	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	DocAdj
A	A		Thin	Thin	Thin	CcyGrp
A	A		Thin	Thin	Thin	DocAdj
A	A					
A	A		Thin	Thin	Thin	CcyGrp
A	A					
BBB						
BBB						
BBB						
BBB						
AA	AA					
AA	AA				Thin	
AA	AA					
AA	AA				Thin	
AA	AA				Thin	
AA	AA					
AA	AA	Thin		Thin	Thin	Thin
AA	AA	Thin		Thin	Thin	Thin
AA	AA					
AA	AA	Thin		Thin	Thin	Thin
AA	AA	Thin		Thin	Thin	Thin
AA	AA				Thin	
AA	AA				Thin	
AA	AA				Thin	
AA	AA				Thin	

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

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

BACR-BankUSDXR	29-Aug-08 BACR-Bank
BACR-BankAUDMM	29-Aug-08 BACR-Bank
BACR-BankCADMM	29-Aug-08 BACR-Bank
BACR-BankCHFCR	29-Aug-08 BACR-Bank
BACR-BankCHFMM	29-Aug-08 BACR-Bank
BACR-BankEURCR	29-Aug-08 BACR-Bank
BACR-BankEURMM	29-Aug-08 BACR-Bank
BACR-BankEURMR	29-Aug-08 BACR-Bank
BACR-BankEURXR	29-Aug-08 BACR-Bank
BACR-BankGBPCR	29-Aug-08 BACR-Bank
BACR-BankGBPMM	29-Aug-08 BACR-Bank
BACR-BankGBPMR	29-Aug-08 BACR-Bank
BACR-BankHKDMM	29-Aug-08 BACR-Bank
BACR-BankJPYCR	29-Aug-08 BACR-Bank
BACR-BankJPYMM	29-Aug-08 BACR-Bank
BACR-BankSEKMM	29-Aug-08 BACR-Bank
BACR-BankSGDMM	29-Aug-08 BACR-Bank
BACR-BankUSDCR	29-Aug-08 BACR-Bank
BACR-BankUSDMM	29-Aug-08 BACR-Bank
BACR-BankUSDMR	29-Aug-08 BACR-Bank
BACR-BankUSDXR	29-Aug-08 BACR-Bank
BACR-BankAUDCR	29-Aug-08 BACR-Bank
BACR-BankAUDMM	29-Aug-08 BACR-Bank
BACR-BankBRLMM	29-Aug-08 BACR-Bank
BACR-BankDKKMM	29-Aug-08 BACR-Bank
BACR-BankEURCR	29-Aug-08 BACR-Bank
BACR-BankEURMM	29-Aug-08 BACR-Bank
BACR-BankEURMR	29-Aug-08 BACR-Bank
BACR-BankEURXR	29-Aug-08 BACR-Bank
BACR-BankGBPCR	29-Aug-08 BACR-Bank
BACR-BankGBPMM	29-Aug-08 BACR-Bank
BACR-BankGBPMR	29-Aug-08 BACR-Bank
BACR-BankHKDCR	29-Aug-08 BACR-Bank
BACR-BankHKDMM	29-Aug-08 BACR-Bank
BACR-BankJPYCR	29-Aug-08 BACR-Bank
BACR-BankJPYMM	29-Aug-08 BACR-Bank
BACR-BankSEKMM	29-Aug-08 BACR-Bank
BACR-BankSGDCR	29-Aug-08 BACR-Bank
BACR-BankSGDMM	29-Aug-08 BACR-Bank
BACR-BankTWDMM	29-Aug-08 BACR-Bank
BACR-BankUSDCR	29-Aug-08 BACR-Bank
BACR-BankUSDMM	29-Aug-08 BACR-Bank
BACR-BankUSDMR	29-Aug-08 BACR-Bank
BACR-BankUSDXR	29-Aug-08 BACR-Bank
BACREURCR	29-Aug-08 BACR
BACREURMM	29-Aug-08 BACR
BACRUSDCR	29-Aug-08 BACR
BSLFINEURCR	29-Aug-08 BSLFIN
BSLFINEURMM	29-Aug-08 BSLFIN
BSLFINEURMR	29-Aug-08 BSLFIN
BSLFINUSDCR	29-Aug-08 BSLFIN
BSLFINUSDMM	29-Aug-08 BSLFIN
BSLFINUSDMR	29-Aug-08 BSLFIN
BASFCTEURCR	29-Aug-08 BASFCT
BASFCTEURMR	29-Aug-08 BASFCT
BASFCTEURXR	29-Aug-08 BASFCT
BASFCTUSDCR	29-Aug-08 BASFCT
BASFCTUSDMR	29-Aug-08 BASFCT
BASFCTUSDXR	29-Aug-08 BASFCT
BASFSEAUDMM	29-Aug-08 BASFSE
BASFSECHFCR	29-Aug-08 BASFSE
BASFSECHFMM	29-Aug-08 BASFSE
BASFSEEURCR	29-Aug-08 BASFSE
BASFSEEURMM	29-Aug-08 BASFSE
BASFSEEURMR	29-Aug-08 BASFSE
BASFSEEURXR	29-Aug-08 BASFSE
BASFSEGBPMM	29-Aug-08 BASFSE
BASFSEGBPMR	29-Aug-08 BASFSE
BASFSEHKDMM	29-Aug-08 BASFSE
BASFSEJPYCR	29-Aug-08 BASFSE
BASFSEJPYMM	29-Aug-08 BASFSE
BASFSENOKMM	29-Aug-08 BASFSE
BASFSESEKMM	29-Aug-08 BASFSE
BASFSESGDMM	29-Aug-08 BASFSE

Barclays Bk plc	06DABK	SECDOM	USD	XR	Composite
Barclays Bk plc	06DABK	SNRFOR	AUD	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	CAD	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	CHF	CR	Composite
Barclays Bk plc	06DABK	SNRFOR	CHF	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	EUR	CR	Composite
Barclays Bk plc	06DABK	SNRFOR	EUR	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	EUR	MR	Composite
Barclays Bk plc	06DABK	SNRFOR	EUR	XR	Composite
Barclays Bk plc	06DABK	SNRFOR	GBP	CR	Composite
Barclays Bk plc	06DABK	SNRFOR	GBP	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	GBP	MR	Composite
Barclays Bk plc	06DABK	SNRFOR	HKD	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	JPY	CR	Composite
Barclays Bk plc	06DABK	SNRFOR	JPY	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	SEK	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	SGD	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	USD	CR	Composite
Barclays Bk plc	06DABK	SNRFOR	USD	MM	Composite
Barclays Bk plc	06DABK	SNRFOR	USD	MR	Composite
Barclays Bk plc	06DABK	SNRFOR	USD	XR	Composite
Barclays Bk plc	06DABK	SUBLT2	AUD	CR	Composite
Barclays Bk plc	06DABK	SUBLT2	AUD	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	BRL	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	DKK	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	EUR	CR	Composite
Barclays Bk plc	06DABK	SUBLT2	EUR	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	EUR	MR	Composite
Barclays Bk plc	06DABK	SUBLT2	EUR	XR	Composite
Barclays Bk plc	06DABK	SUBLT2	GBP	CR	Composite
Barclays Bk plc	06DABK	SUBLT2	GBP	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	GBP	MR	Composite
Barclays Bk plc	06DABK	SUBLT2	HKD	CR	Composite
Barclays Bk plc	06DABK	SUBLT2	HKD	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	JPY	CR	Composite
Barclays Bk plc	06DABK	SUBLT2	JPY	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	SEK	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	SGD	CR	Composite
Barclays Bk plc	06DABK	SUBLT2	SGD	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	TWD	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	USD	CR	Composite
Barclays Bk plc	06DABK	SUBLT2	USD	MM	Composite
Barclays Bk plc	06DABK	SUBLT2	USD	MR	Composite
Barclays Bk plc	06DABK	SUBLT2	USD	XR	Composite
Barclays PLC	GG8839	SUBLT2	EUR	CR	Composite
Barclays PLC	GG8839	SUBLT2	EUR	MM	Composite
Barclays PLC	GG8839	SUBLT2	USD	CR	Composite
BASELL Fin USA INC	06FHAH	SNRFOR	EUR	CR	Composite
BASELL Fin USA INC	06FHAH	SNRFOR	EUR	MM	Composite
BASELL Fin USA INC	06FHAH	SNRFOR	EUR	MR	Composite
BASELL Fin USA INC	06FHAH	SNRFOR	USD	CR	Composite
BASELL Fin USA INC	06FHAH	SNRFOR	USD	MM	Composite
BASELL Fin USA INC	06FHAH	SNRFOR	USD	MR	Composite
BASF Catalysts LLC	06FHAI	SNRFOR	EUR	CR	Composite
BASF Catalysts LLC	06FHAI	SNRFOR	EUR	MR	Composite
BASF Catalysts LLC	06FHAI	SNRFOR	EUR	XR	Composite
BASF Catalysts LLC	06FHAI	SNRFOR	USD	CR	Composite
BASF Catalysts LLC	06FHAI	SNRFOR	USD	MR	Composite
BASF Catalysts LLC	06FHAI	SNRFOR	USD	XR	Composite
BASF SE	DD6837	SNRFOR	AUD	MM	Composite
BASF SE	DD6837	SNRFOR	CHF	CR	Composite
BASF SE	DD6837	SNRFOR	CHF	MM	Composite
BASF SE	DD6837	SNRFOR	EUR	CR	Composite
BASF SE	DD6837	SNRFOR	EUR	MM	Composite
BASF SE	DD6837	SNRFOR	EUR	MR	Composite
BASF SE	DD6837	SNRFOR	EUR	XR	Composite
BASF SE	DD6837	SNRFOR	GBP	MM	Composite
BASF SE	DD6837	SNRFOR	GBP	MR	Composite
BASF SE	DD6837	SNRFOR	HKD	MM	Composite
BASF SE	DD6837	SNRFOR	JPY	CR	Composite
BASF SE	DD6837	SNRFOR	JPY	MM	Composite
BASF SE	DD6837	SNRFOR	NOK	MM	Composite
BASF SE	DD6837	SNRFOR	SEK	MM	Composite
BASF SE	DD6837	SNRFOR	SGD	MM	Composite

			1.04%		1.30%		1.34%	
0.55%	0.66%	0.88%	1.04%	1.18%	1.30%	1.32%	1.34%	1.32%
0.55%	0.65%	0.87%	1.04%	1.17%	1.30%	1.31%	1.33%	1.34%
0.55%	0.67%	0.91%	1.11%	1.24%	1.38%	1.39%	1.41%	1.40%
0.55%	0.65%	0.87%	1.04%	1.17%	1.30%	1.31%	1.33%	1.34%
0.55%	0.67%	0.91%	1.11%	1.24%	1.38%	1.39%	1.41%	1.40%
0.55%	0.65%	0.87%	1.04%	1.17%	1.30%	1.31%	1.33%	1.34%
0.55%	0.63%	0.86%	1.03%	1.16%	1.29%	1.30%	1.32%	1.33%
0.55%	0.61%	0.83%	0.99%	1.12%	1.24%	1.25%	1.27%	1.28%
0.55%	0.67%	0.91%	1.11%	1.24%	1.38%	1.39%	1.41%	1.40%
0.55%	0.65%	0.87%	1.04%	1.17%	1.30%	1.31%	1.33%	1.34%
0.55%	0.65%	0.87%	1.04%	1.17%	1.30%	1.31%	1.33%	1.34%
0.55%	0.71%	0.95%	1.09%	1.22%	1.35%	1.36%	1.38%	1.32%
0.55%	0.68%	0.91%	1.04%	1.17%	1.30%	1.30%	1.32%	1.32%
0.55%	0.65%	0.87%	1.04%	1.17%	1.30%	1.31%	1.33%	1.34%
0.55%	0.65%	0.87%	1.04%	1.17%	1.30%	1.31%	1.33%	1.34%
0.55%	0.67%	0.91%	1.11%	1.24%	1.38%	1.39%	1.41%	1.40%
0.55%	0.65%	0.87%	1.04%	1.17%	1.30%	1.31%	1.33%	1.34%
0.55%	0.61%	0.83%	0.99%	1.12%	1.24%	1.25%	1.27%	1.28%
1.03%	1.05%	1.40%	1.66%	1.88%	2.08%	2.11%	2.11%	2.10%
1.03%	1.05%	1.40%	1.66%	1.88%	2.08%	2.11%	2.11%	2.10%
1.07%	1.09%	1.40%	1.74%	1.98%	2.20%	2.21%	2.20%	2.19%
1.03%	1.05%	1.40%	1.65%	1.86%	2.07%	2.10%	2.11%	2.10%
1.02%	1.03%	1.38%	1.64%	1.85%	2.05%	2.08%	2.09%	2.08%
0.98%	0.99%	1.33%	1.58%	1.78%	1.97%	2.00%	2.01%	2.00%
1.07%	1.09%	1.40%	1.74%	1.98%	2.20%	2.21%	2.20%	2.19%
1.03%	1.05%	1.40%	1.65%	1.86%	2.07%	2.10%	2.11%	2.10%
1.07%	1.09%	1.40%	1.74%	1.98%	2.20%	2.21%	2.20%	2.19%
1.03%	1.05%	1.40%	1.65%	1.86%	2.07%	2.10%	2.11%	2.10%
1.03%	1.05%	1.52%	1.74%	1.99%	2.18%	2.19%	2.20%	2.10%
1.03%	1.05%	1.50%	1.66%	1.90%	2.08%	2.10%	2.11%	2.10%
1.03%	1.05%	1.40%	1.65%	1.86%	2.07%	2.10%	2.11%	2.10%
1.07%	1.09%	1.40%	1.74%	1.98%	2.20%	2.21%	2.20%	2.19%
1.03%	1.05%	1.40%	1.65%	1.86%	2.07%	2.10%	2.11%	2.10%
1.03%	1.05%	1.40%	1.65%	1.86%	2.07%	2.10%	2.11%	2.10%
1.07%	1.09%	1.40%	1.74%	1.98%	2.20%	2.21%	2.20%	2.19%
1.03%	1.05%	1.40%	1.65%	1.86%	2.07%	2.10%	2.11%	2.10%
1.02%	1.03%	1.38%	1.64%	1.85%	2.05%	2.08%	2.09%	2.08%
			1.80%		2.10%	2.12%	2.14%	
			1.80%		2.10%	2.12%	2.14%	
			1.80%		2.10%	2.12%	2.14%	

			0.32%	0.38%	0.42%	0.48%	0.53%	
			0.32%	0.38%	0.42%	0.48%	0.53%	
			0.32%	0.38%	0.42%	0.48%	0.53%	
0.25%	0.28%	0.35%	0.41%	0.45%	0.50%	0.54%	0.58%	0.63%
0.26%	0.29%	0.37%	0.42%	0.47%	0.52%	0.55%	0.59%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%
0.26%	0.29%	0.37%	0.42%	0.47%	0.52%	0.55%	0.59%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%
0.24%	0.28%	0.34%	0.40%	0.44%	0.49%	0.53%	0.57%	0.63%
0.23%	0.27%	0.33%	0.39%	0.43%	0.47%	0.51%	0.55%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%
0.25%	0.28%	0.35%	0.41%	0.45%	0.50%	0.54%	0.58%	0.63%
0.25%	0.28%	0.35%	0.41%	0.45%	0.50%	0.54%	0.58%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%

		40%			NR
1.38%	1.45%	40% NR	BBB	A	A
1.38%	1.45%	40% NR	AA	AAA	AAA
1.44%	1.45%	40% NR	A	A	A
1.38%	1.45%	40% NR	AA	AAA	AAA
1.44%	1.45%	40% NR	A	A	A
1.38%	1.45%	40% NR	AA	AAA	AAA
1.37%	1.45%	40% NR	A	AA	AA
1.32%	1.45%	40% NR	A	AA	AA
1.44%	1.45%	40% NR	A	A	A
1.38%	1.45%	40% NR	AA	AAA	AAA
		40%			
1.38%	1.45%	40% NR	AA	AAA	AAA
1.38%	1.45%	40% NR	BBB	BBB	BBB
1.38%	1.45%	40% NR	A	A	A
1.38%	1.45%	40% NR	AA	AAA	AAA
1.38%	1.45%	40% NR	AA	AAA	AAA
1.44%	1.45%	40% NR	A	A	A
1.38%	1.45%	40% NR	AA	AAA	AAA
		40%			
1.32%	1.45%	40% NR	A	AA	AA
2.14%	2.12%	20% BB	BBB	A	A
2.14%	2.12%	20% BB	BBB	A	A
		20%			
		20%			
2.23%	2.19%	20% BBB	A	A	A
2.10%	2.10%	20% A	AA	AAA	AAA
2.09%	2.08%	20% BBB	A	AA	AA
2.01%	2.01%	20% BBB	A	AA	AA
2.23%	2.19%	20% BBB	A	A	A
2.10%	2.10%	20% A	AA	AAA	AAA
		20%			
2.23%	2.19%	20% BBB	A	A	A
2.10%	2.10%	20% A	AA	AAA	AAA
2.19%	2.19%	20% BB	BBB	BBB	BBB
2.11%	2.10%	20% BB	BBB	A	A
2.10%	2.10%	20% A	AA	AAA	AAA
2.23%	2.19%	20% BBB	A	A	A
2.10%	2.10%	20% A	AA	AAA	AAA
2.10%	2.10%	20% A	AA	AAA	AAA
2.23%	2.19%	20% BBB	A	A	A
2.10%	2.10%	20% A	AA	AAA	AAA
2.09%	2.08%	20% BBB	A	AA	AA
		20%			
					NR
					NR
					NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			NR
		40%			
		40%			NR
		40%			NR
		40%			
0.72%	0.73%	40% BB	BBB	BBB	A
0.72%	0.73%	40% BBB	A	A	AA
0.72%	0.73%	40% A	AA	AA	AAA
0.72%	0.73%	40% BBB	A	A	AA
0.72%	0.73%	40% A	AA	AA	AAA
0.72%	0.73%	40% BBB	A	A	AA
0.72%	0.73%	40% BBB	A	A	AA
0.72%	0.73%	40% A	AA	AA	AAA
		40%			
0.72%	0.73%	40% A	AA	AA	AAA
0.72%	0.73%	40% BB	BBB	BBB	A
0.72%	0.73%	40% BB	BBB	BBB	A
0.72%	0.73%	40% A	AA	AA	AAA
0.72%	0.73%	40% A	AA	AA	AAA
0.72%	0.73%	40% A	AA	AA	AAA

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

	NR	2 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	AA	14 Financials	Europe	United Kingdom
BBB	AA	14 Financials	Europe	United Kingdom
BBB	AA	14 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
A	A	3 Financials	Europe	United Kingdom
AA	AA	13 Financials	Europe	United Kingdom
A	AA	14 Financials	Europe	United Kingdom
A	AA	14 Financials	Europe	United Kingdom
A	A	3 Financials	Europe	United Kingdom
AA	AA	13 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
A	A	3 Financials	Europe	United Kingdom
AA	AA	13 Financials	Europe	United Kingdom
BBB	A	4 Financials	Europe	United Kingdom
A	A	3 Financials	Europe	United Kingdom
AA	AA	13 Financials	Europe	United Kingdom
A	A	3 Financials	Europe	United Kingdom
AA	AA	13 Financials	Europe	United Kingdom
AA	AA	13 Financials	Europe	United Kingdom
A	A	3 Financials	Europe	United Kingdom
AA	AA	13 Financials	Europe	United Kingdom
A	AA	14 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	2 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	2 Basic Materials	N.Amer	United States
	NR	2 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	AA	12 Basic Materials	Europe	Germany
NR	A	6 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	A	6 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
	NR	Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany
NR	AA	12 Basic Materials	Europe	Germany

AA	AA				Thin	
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA					
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
	AA				Thin	
	AA				Thin	
	AA				Thin	
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
A	A					
A	A				Thin	Thin
A	A					
A	A				Thin	Thin
A	A				Thin	Thin
A	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

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

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

BASFSETWDMM	29-Aug-08 BASFSE
BASFSEUSDCR	29-Aug-08 BASFSE
BASFSEUSDMM	29-Aug-08 BASFSE
BASFSEUSDMR	29-Aug-08 BASFSE
BASFSEUSDXR	29-Aug-08 BASFSE
BASFSEZARMM	29-Aug-08 BASFSE
BATSLN-BATIndsCHFCR	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsEURCR	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsEURMM	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsEURMR	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsGBPCR	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsGBPMM	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsJPYCR	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsJPYMR	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsUSDCR	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsUSDMM	29-Aug-08 BATSLN-BATInds
BATSLN-BATIndsUSDMR	29-Aug-08 BATSLN-BATInds
BOLEURMR	29-Aug-08 BOL
BOLUSDMR	29-Aug-08 BOL
BOLUSDXR	29-Aug-08 BOL
BOLAUDMR	29-Aug-08 BOL
BOLEURCR	29-Aug-08 BOL
BOLEURMM	29-Aug-08 BOL
BOLEURMR	29-Aug-08 BOL
BOLHKDMR	29-Aug-08 BOL
BOLJPYMR	29-Aug-08 BOL
BOLSGDMR	29-Aug-08 BOL
BOLUSDCR	29-Aug-08 BOL
BOLUSDMM	29-Aug-08 BOL
BOLUSDMR	29-Aug-08 BOL
BOLUSDXR	29-Aug-08 BOL
BAVCOPCR	29-Aug-08 BAV
BAVUSDCR	29-Aug-08 BAV
BAVUSDMR	29-Aug-08 BAV
BWGPSKCHFCR	29-Aug-08 BWGPSK
BWGPSKCHFMM	29-Aug-08 BWGPSK
BWGPSKEURCR	29-Aug-08 BWGPSK
BWGPSKEURMM	29-Aug-08 BWGPSK
BWGPSKEURMR	29-Aug-08 BWGPSK
BWGPSKUSDCR	29-Aug-08 BWGPSK
BWGPSKUSDMM	29-Aug-08 BWGPSK
BWGPSKUSDMR	29-Aug-08 BWGPSK
BWGPSKEURCR	29-Aug-08 BWGPSK
BWGPSKEURMM	29-Aug-08 BWGPSK
BWGPSKUSDCR	29-Aug-08 BWGPSK
BWGPSKUSDMM	29-Aug-08 BWGPSK
BAXAUDCR	29-Aug-08 BAX
BAXAUDMR	29-Aug-08 BAX
BAXAUDXR	29-Aug-08 BAX
BAXCADMR	29-Aug-08 BAX
BAXCHFMR	29-Aug-08 BAX
BAXEURCR	29-Aug-08 BAX
BAXEURMM	29-Aug-08 BAX
BAXEURMR	29-Aug-08 BAX
BAXEURXR	29-Aug-08 BAX
BAXGBPMR	29-Aug-08 BAX
BAXGBPXR	29-Aug-08 BAX
BAXHKDMR	29-Aug-08 BAX
BAXHKDXR	29-Aug-08 BAX
BAXJPYMR	29-Aug-08 BAX
BAXJPYXR	29-Aug-08 BAX
BAXSEKMR	29-Aug-08 BAX
BAXSEKXR	29-Aug-08 BAX
BAXTWDCR	29-Aug-08 BAX
BAXUSDCR	29-Aug-08 BAX
BAXUSDMM	29-Aug-08 BAX
BAXUSDMR	29-Aug-08 BAX
BAXUSDXR	29-Aug-08 BAX
TBYAUSDCR	29-Aug-08 TBYA
TBYAUSDMR	29-Aug-08 TBYA
TBYAUSDXR	29-Aug-08 TBYA
HVBEURCR	29-Aug-08 HVB
HVBEURMM	29-Aug-08 HVB
HVBEURXR	29-Aug-08 HVB

BASF SE	DD6837	SNRFOR	TWD	MM	Composite
BASF SE	DD6837	SNRFOR	USD	CR	Composite
BASF SE	DD6837	SNRFOR	USD	MM	Composite
BASF SE	DD6837	SNRFOR	USD	MR	Composite
BASF SE	DD6837	SNRFOR	USD	XR	Composite
BASF SE	DD6837	SNRFOR	ZAR	MM	Composite
BAT Inds plc	GG8FGB	SNRFOR	CHF	CR	Composite
BAT Inds plc	GG8FGB	SNRFOR	EUR	CR	Composite
BAT Inds plc	GG8FGB	SNRFOR	EUR	MM	Composite
BAT Inds plc	GG8FGB	SNRFOR	EUR	MR	Composite
BAT Inds plc	GG8FGB	SNRFOR	GBP	CR	Composite
BAT Inds plc	GG8FGB	SNRFOR	GBP	MM	Composite
BAT Inds plc	GG8FGB	SNRFOR	JPY	CR	Composite
BAT Inds plc	GG8FGB	SNRFOR	JPY	MR	Composite
BAT Inds plc	GG8FGB	SNRFOR	USD	CR	Composite
BAT Inds plc	GG8FGB	SNRFOR	USD	MM	Composite
BAT Inds plc	GG8FGB	SNRFOR	USD	MR	Composite
Bausch & Lomb Inc	0H8877	SECDOM	EUR	MR	Composite
Bausch & Lomb Inc	0H8877	SECDOM	USD	MR	Composite
Bausch & Lomb Inc	0H8877	SECDOM	USD	XR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	AUD	MR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	EUR	CR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	EUR	MM	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	EUR	MR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	HKD	MR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	JPY	MR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	SGD	MR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	USD	CR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	USD	MM	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	USD	MR	Composite
Bausch & Lomb Inc	0H8877	SNRFOR	USD	XR	Composite
Bavaria Sa	PQ783D	SNRFOR	COP	CR	Composite
Bavaria Sa	PQ783D	SNRFOR	USD	CR	Composite
Bavaria Sa	PQ783D	SNRFOR	USD	MR	Composite
BAWAG P.S.K	AB15AY	SNRFOR	CHF	CR	Composite
BAWAG P.S.K	AB15AY	SNRFOR	CHF	MM	Composite
BAWAG P.S.K	AB15AY	SNRFOR	EUR	CR	Composite
BAWAG P.S.K	AB15AY	SNRFOR	EUR	MM	Composite
BAWAG P.S.K	AB15AY	SNRFOR	EUR	MR	Composite
BAWAG P.S.K	AB15AY	SNRFOR	USD	CR	Composite
BAWAG P.S.K	AB15AY	SNRFOR	USD	MM	Composite
BAWAG P.S.K	AB15AY	SNRFOR	USD	MR	Composite
BAWAG P.S.K	AB15AY	SUBLT2	EUR	CR	Composite
BAWAG P.S.K	AB15AY	SUBLT2	EUR	MM	Composite
BAWAG P.S.K	AB15AY	SUBLT2	USD	CR	Composite
BAWAG P.S.K	AB15AY	SUBLT2	USD	MM	Composite
Baxter Intl Inc	0H8994	SNRFOR	AUD	CR	Composite
Baxter Intl Inc	0H8994	SNRFOR	AUD	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	AUD	XR	Composite
Baxter Intl Inc	0H8994	SNRFOR	CAD	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	CHF	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	EUR	CR	Composite
Baxter Intl Inc	0H8994	SNRFOR	EUR	MM	Composite
Baxter Intl Inc	0H8994	SNRFOR	EUR	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	EUR	XR	Composite
Baxter Intl Inc	0H8994	SNRFOR	GBP	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	GBP	XR	Composite
Baxter Intl Inc	0H8994	SNRFOR	HKD	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	HKD	XR	Composite
Baxter Intl Inc	0H8994	SNRFOR	JPY	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	JPY	XR	Composite
Baxter Intl Inc	0H8994	SNRFOR	SEK	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	SEK	XR	Composite
Baxter Intl Inc	0H8994	SNRFOR	TWD	CR	Composite
Baxter Intl Inc	0H8994	SNRFOR	USD	CR	Composite
Baxter Intl Inc	0H8994	SNRFOR	USD	MM	Composite
Baxter Intl Inc	0H8994	SNRFOR	USD	MR	Composite
Baxter Intl Inc	0H8994	SNRFOR	USD	XR	Composite
Bay Area Toll Auth	0H9226	SNRFOR	USD	CR	Composite
Bay Area Toll Auth	0H9226	SNRFOR	USD	MR	Composite
Bay Area Toll Auth	0H9226	SNRFOR	USD	XR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	JRSUBUT2	EUR	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	JRSUBUT2	EUR	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	JRSUBUT2	EUR	XR	Composite

0.26%	0.29%	0.37%	0.42%	0.47%	0.52%	0.55%	0.59%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%
0.24%	0.28%	0.34%	0.40%	0.44%	0.49%	0.53%	0.57%	0.63%
0.25%	0.28%	0.34%	0.40%	0.45%	0.50%	0.53%	0.58%	0.63%
0.27%	0.31%	0.43%	0.53%	0.61%	0.71%	0.77%	0.83%	0.85%
0.27%	0.31%	0.43%	0.53%	0.61%	0.68%	0.74%	0.80%	0.85%
0.27%	0.31%	0.43%	0.53%	0.61%	0.68%	0.73%	0.79%	0.85%
0.27%	0.31%	0.43%	0.53%	0.61%	0.68%	0.74%	0.80%	0.85%
0.27%	0.31%	0.43%	0.53%	0.61%	0.71%	0.77%	0.83%	0.85%
0.27%	0.31%	0.43%	0.53%	0.61%	0.68%	0.74%	0.80%	0.85%
0.27%	0.31%	0.43%	0.53%	0.61%	0.68%	0.73%	0.79%	0.85%
	1.71%		1.90%	2.47%	3.01%	2.79%	2.81%	
	1.71%		1.90%	2.47%	3.01%	2.79%	2.81%	
	1.71%		1.90%	2.47%	3.01%	2.79%	2.81%	
1.48%	1.85%	2.44%	3.31%	3.81%	4.21%	4.32%	4.39%	4.43%
1.56%	1.96%	2.59%	3.50%	4.01%	4.44%	4.56%	4.63%	4.66%
1.50%	1.88%	2.49%	3.36%	3.85%	4.26%	4.37%	4.45%	4.47%
1.48%	1.86%	2.44%	3.32%	3.81%	4.22%	4.32%	4.40%	4.43%
1.48%	1.86%	2.44%	3.32%	3.81%	4.22%	4.32%	4.40%	4.43%
1.48%	1.85%	2.44%	3.31%	3.81%	4.21%	4.32%	4.39%	4.43%
1.48%	1.86%	2.44%	3.32%	3.81%	4.22%	4.32%	4.40%	4.43%
1.56%	1.96%	2.59%	3.50%	4.01%	4.44%	4.56%	4.63%	4.66%
1.48%	1.86%	2.44%	3.32%	3.81%	4.22%	4.32%	4.40%	4.43%
1.43%	1.79%	2.37%	3.20%	3.67%	4.06%	4.17%	4.24%	4.26%
0.46%	0.58%	0.81%	1.03%	1.25%	1.47%	1.68%	1.84%	1.97%
0.46%	0.58%	0.81%	1.03%	1.25%	1.47%	1.68%	1.84%	1.97%
0.46%	0.58%	0.81%	1.03%	1.25%	1.47%	1.68%	1.84%	1.97%
0.48%	0.58%	0.98%	1.20%	1.47%	1.48%	1.48%	1.52%	1.58%
0.48%	0.60%	1.02%	1.25%	1.53%	1.55%	1.54%	1.59%	1.58%
0.48%	0.58%	0.98%	1.20%	1.47%	1.48%	1.48%	1.52%	1.58%
0.48%	0.60%	1.02%	1.25%	1.53%	1.55%	1.54%	1.59%	1.58%
0.48%	0.58%	0.98%	1.20%	1.47%	1.48%	1.48%	1.52%	1.58%
	0.94%	1.48%	1.82%	2.12%	2.43%	2.41%	2.30%	
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.15%	0.12%	0.14%	0.18%	0.21%	0.24%	0.27%	0.33%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.13%	0.11%	0.13%	0.16%	0.19%	0.22%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.13%	0.11%	0.13%	0.16%	0.19%	0.22%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.13%	0.11%	0.13%	0.16%	0.19%	0.22%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.13%	0.11%	0.13%	0.16%	0.19%	0.22%	0.26%	0.31%	0.26%
0.15%	0.12%	0.14%	0.18%	0.21%	0.24%	0.27%	0.33%	0.26%
0.15%	0.12%	0.14%	0.18%	0.21%	0.24%	0.27%	0.33%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.14%	0.11%	0.13%	0.17%	0.20%	0.23%	0.26%	0.31%	0.26%
0.13%	0.11%	0.13%	0.16%	0.19%	0.22%	0.26%	0.31%	0.26%
			0.64%		0.73%		0.73%	
			0.64%		0.69%		0.73%	
			0.64%		0.67%		0.73%	
					1.77%			
					1.77%			

		40%				
0.72%	0.73%	40%	BBB	A	A	AA
0.72%	0.73%	40%	A	AA	AA	AAA
0.72%	0.73%	40%	BBB	A	A	AA
		40%				
0.72%	0.73%	40%	A	AA	AA	AAA
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		67.50%		NR		NR
		67.50%		NR		NR
		67.50%		NR		NR
4.46%	4.46%	40%	BB	BBB	BB	BBB
4.70%	4.69%	40%	BBB	A	BBB	A
4.51%	4.50%	40%	BBB	A	BBB	A
4.47%	4.46%	40%	A	AA	A	AA
4.47%	4.46%	40%	A	AA	A	AA
4.46%	4.46%	40%	BB	BBB	BB	BBB
4.47%	4.46%	40%	A	AA	A	AA
4.70%	4.69%	40%	BBB	A	BBB	A
		40%				
4.47%	4.46%	40%	A	AA	A	AA
4.30%	4.29%	40%	BBB	A	BBB	A
2.03%		25%	NR	NR	NR	NR
2.03%		25%	NR	NR	NR	NR
2.03%		25%	NR	NR	NR	NR
		40%				
1.56%	1.59%	40%	NR	BBB	BBB	BBB
1.62%	1.59%	40%	NR	BB	BB	BB
1.56%	1.59%	40%	NR	BBB	BBB	BBB
		40%				
1.62%	1.59%	40%	NR	BB	BB	BB
1.56%	1.59%	40%	NR	BBB	BBB	BBB
		40%				
		20%				
		20%		NR	NR	NR
		20%				
		20%				
0.47%	0.53%	40%	BB	BB	BB	BB
0.47%	0.53%	40%	BB	BB	BB	BB
0.47%	0.53%	40%	BB	BB	BB	BB
0.47%	0.53%	40%	A	A	A	A
0.47%	0.53%	40%	A	A	A	A
0.47%	0.53%	40%	BBB	BBB	BBB	A
0.47%	0.53%	40%	BBB	BBB	BBB	A
0.47%	0.53%	40%	A	A	A	A
0.47%	0.53%	40%	BBB	A	BBB	A
0.47%	0.53%	40%	A	A	A	A
0.47%	0.53%	40%	BBB	A	BBB	A
0.47%	0.53%	40%	BB	BB	BB	BB
0.47%	0.53%		BB	BB	BB	BB
		40%				
0.47%	0.53%	40%	BBB	A	BBB	A
0.47%	0.53%	40%	BBB	BBB	BBB	A
0.47%	0.53%	40%	BBB	BBB	BBB	A
0.47%	0.53%	40%	BBB	BBB	BBB	A
0.47%	0.53%	40%	A	A	A	A
0.47%	0.53%	40%	BBB	A	BBB	A
						NR
						NR
						NR
		10%				
		10%				
		10%				

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

	NR		Basic Materials	Europe	Germany
NR	A	6	Basic Materials	Europe	Germany
NR	AA	12	Basic Materials	Europe	Germany
NR	AA	12	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
NR	AA	12	Basic Materials	Europe	Germany
	NR		Consumer Goods	Europe	United Kingdom
	NR	3	Consumer Goods	Europe	United Kingdom
	NR	3	Consumer Goods	Europe	United Kingdom
	NR	3	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR	3	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR	3	Consumer Goods	Europe	United Kingdom
	NR	3	Consumer Goods	Europe	United Kingdom
	NR	3	Consumer Goods	Europe	United Kingdom
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
BB	AA	9	Health Care	N.Amer	United States
BBB	AA	9	Health Care	N.Amer	United States
BBB	AA	9	Health Care	N.Amer	United States
A	AA	9	Health Care	N.Amer	United States
A	AA	9	Health Care	N.Amer	United States
BB	AA	9	Health Care	N.Amer	United States
A	AA	9	Health Care	N.Amer	United States
BBB	AA	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
A	AA	9	Health Care	N.Amer	United States
BBB	AA	9	Health Care	N.Amer	United States
	NR	2	Consumer Goods	Lat.Amer	Colombia
	NR	2	Consumer Goods	Lat.Amer	Colombia
	NR	2	Consumer Goods	Lat.Amer	Colombia
	NR		Financials	Europe	Austria
NR	BBB	9	Financials	Europe	Austria
NR	BBB	9	Financials	Europe	Austria
NR	BBB	9	Financials	Europe	Austria
	NR		Financials	Europe	Austria
NR	BBB	9	Financials	Europe	Austria
NR	BBB	9	Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR	3	Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
NR	BB	13	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BBB	13	Health Care	N.Amer	United States
NR	BBB	13	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	13	Health Care	N.Amer	United States
NR	BBB	13	Health Care	N.Amer	United States
NR	BBB	13	Health Care	N.Amer	United States
NR	BB	13	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR	3		N.Amer	United States
	NR	3		N.Amer	United States
	NR	3		N.Amer	United States
	NR		Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany

AA	A					
AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
BB	BB		Thin		Thin	Thin
BB	BB		Thin		Thin	Thin
BB	BB		Thin		Thin	Thin
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
BBB	A					
BBB	A		Thin	Thin	Thin	CcyGrp
BBB	A					
BBB	A					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
					Thin	
					Thin	
					Thin	
BBB	AA					
BBB	AA					
BBB	AA					

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

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

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Thin
Thin
Thin

HVBUSDCR	29-Aug-08 HVB
HVBEURCR	29-Aug-08 HVB
HVBEURMM	29-Aug-08 HVB
HVBUSDCR	29-Aug-08 HVB
HVBUSDMM	29-Aug-08 HVB
HVBUSDMR	29-Aug-08 HVB
HVBAUDMM	29-Aug-08 HVB
HVBCHFCR	29-Aug-08 HVB
HVBCHFMM	29-Aug-08 HVB
HVBEURCR	29-Aug-08 HVB
HVBEURMM	29-Aug-08 HVB
HVBEURMR	29-Aug-08 HVB
HVBEURXR	29-Aug-08 HVB
HVBGBPCR	29-Aug-08 HVB
HVBGBPMM	29-Aug-08 HVB
HVBJPYCR	29-Aug-08 HVB
HVBJPYMM	29-Aug-08 HVB
HVBSEKMM	29-Aug-08 HVB
HVBSGDCR	29-Aug-08 HVB
HVBSGDMM	29-Aug-08 HVB
HVBUSDCR	29-Aug-08 HVB
HVBUSDMM	29-Aug-08 HVB
HVBUSDMR	29-Aug-08 HVB
HVBUSDXR	29-Aug-08 HVB
HVBAUDMM	29-Aug-08 HVB
HVBCHFCR	29-Aug-08 HVB
HVBCHFMM	29-Aug-08 HVB
HVBEURCR	29-Aug-08 HVB
HVBEURMM	29-Aug-08 HVB
HVBEURMR	29-Aug-08 HVB
HVBEURXR	29-Aug-08 HVB
HVBGBPCR	29-Aug-08 HVB
HVBGBPMM	29-Aug-08 HVB
HVBGBPMR	29-Aug-08 HVB
HVBHKDCR	29-Aug-08 HVB
HVBHKDMM	29-Aug-08 HVB
HVBJPYCR	29-Aug-08 HVB
HVBJPYMM	29-Aug-08 HVB
HVBSGDCR	29-Aug-08 HVB
HVBSGDMM	29-Aug-08 HVB
HVBTWDCR	29-Aug-08 HVB
HVBTWDMM	29-Aug-08 HVB
HVBUSDCR	29-Aug-08 HVB
HVBUSDMM	29-Aug-08 HVB
HVBUSDMR	29-Aug-08 HVB
BYLANAUDCR	29-Aug-08 BYLAN
BYLANAUDMM	29-Aug-08 BYLAN
BYLANCADMM	29-Aug-08 BYLAN
BYLANCHFCR	29-Aug-08 BYLAN
BYLANCHFMM	29-Aug-08 BYLAN
BYLANEURCR	29-Aug-08 BYLAN
BYLANEURMM	29-Aug-08 BYLAN
BYLANEURMR	29-Aug-08 BYLAN
BYLANEURXR	29-Aug-08 BYLAN
BYLANGBPCR	29-Aug-08 BYLAN
BYLANGBPMM	29-Aug-08 BYLAN
BYLANHKDCR	29-Aug-08 BYLAN
BYLANHKDMM	29-Aug-08 BYLAN
BYLANJPYCR	29-Aug-08 BYLAN
BYLANJPYMM	29-Aug-08 BYLAN
BYLANUSDCR	29-Aug-08 BYLAN
BYLANUSDMM	29-Aug-08 BYLAN
BYLANUSDMR	29-Aug-08 BYLAN
BYLANUSDXR	29-Aug-08 BYLAN
BYLANEURCR	29-Aug-08 BYLAN
BYLANEURMM	29-Aug-08 BYLAN
BYLANEURMR	29-Aug-08 BYLAN
BYLANJPYMM	29-Aug-08 BYLAN
BYLANUSDCR	29-Aug-08 BYLAN
BYLANUSDMM	29-Aug-08 BYLAN
BMWAUDMM	29-Aug-08 BMW
BMWCADMM	29-Aug-08 BMW
BMWCHFCR	29-Aug-08 BMW
BMWCHFMM	29-Aug-08 BMW

Bay Hypo und Vereinsbank AG	0H99A8	JRSUBUT2	USD	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	EUR	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	EUR	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	USD	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	USD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	PREFT1	USD	MR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	AUD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	CHF	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	CHF	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	EUR	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	EUR	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	EUR	MR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	EUR	XR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	GBP	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	GBP	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	JPY	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	JPY	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	SEK	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	SGD	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	SGD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	USD	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	USD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	USD	MR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SNRFOR	USD	XR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	AUD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	CHF	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	CHF	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	EUR	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	EUR	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	EUR	MR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	EUR	XR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	GBP	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	GBP	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	GBP	MR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	HKD	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	HKD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	JPY	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	JPY	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	SGD	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	SGD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	TWD	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	TWD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	USD	CR	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	USD	MM	Composite
Bay Hypo und Vereinsbank AG	0H99A8	SUBLT2	USD	MR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	AUD	CR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	AUD	MM	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	CAD	MM	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	CHF	CR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	CHF	MM	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	EUR	CR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	EUR	MM	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	EUR	MR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	EUR	XR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	GBP	CR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	GBP	MM	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	HKD	CR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	HKD	MM	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	JPY	CR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	JPY	MM	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	USD	CR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	USD	MM	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	USD	MR	Composite
Bay Landbk Giroz	DD7E9A	SNRFOR	USD	XR	Composite
Bay Landbk Giroz	DD7E9A	SUBLT2	EUR	CR	Composite
Bay Landbk Giroz	DD7E9A	SUBLT2	EUR	MM	Composite
Bay Landbk Giroz	DD7E9A	SUBLT2	EUR	MR	Composite
Bay Landbk Giroz	DD7E9A	SUBLT2	JPY	MM	Composite
Bay Landbk Giroz	DD7E9A	SUBLT2	USD	CR	Composite
Bay Landbk Giroz	DD7E9A	SUBLT2	USD	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	AUD	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	CAD	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	CHF	CR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	CHF	MM	Composite

					1.77%			
	0.75%	1.13%	1.41%	1.60%	2.08%	2.11%	1.80%	1.65%
	0.75%	1.13%	1.41%	1.60%	2.08%	2.11%	1.80%	1.65%
	0.75%	1.13%	1.41%	1.60%	2.08%	2.11%	1.80%	1.65%
0.21%	0.32%	0.43%	0.53%	0.60%	0.67%	0.68%	0.70%	0.71%
0.21%	0.31%	0.44%	0.54%	0.62%	0.69%	0.71%	0.72%	0.74%
0.21%	0.32%	0.42%	0.52%	0.59%	0.66%	0.68%	0.70%	0.71%
0.21%	0.31%	0.44%	0.54%	0.62%	0.69%	0.71%	0.72%	0.74%
0.21%	0.32%	0.42%	0.52%	0.59%	0.66%	0.68%	0.70%	0.71%
0.20%	0.31%	0.42%	0.52%	0.58%	0.65%	0.67%	0.69%	0.70%
0.21%	0.31%	0.44%	0.54%	0.62%	0.69%	0.71%	0.72%	0.74%
0.21%	0.32%	0.42%	0.52%	0.59%	0.66%	0.68%	0.70%	0.71%
0.21%	0.32%	0.43%	0.53%	0.60%	0.67%	0.68%	0.70%	0.71%
0.21%	0.32%	0.43%	0.53%	0.60%	0.67%	0.68%	0.70%	0.71%
0.21%	0.31%	0.44%	0.54%	0.62%	0.69%	0.71%	0.72%	0.74%
0.21%	0.32%	0.42%	0.52%	0.59%	0.66%	0.68%	0.70%	0.71%
0.21%	0.31%	0.44%	0.54%	0.62%	0.69%	0.71%	0.72%	0.74%
0.21%	0.32%	0.42%	0.52%	0.59%	0.66%	0.68%	0.70%	0.71%
0.20%	0.31%	0.42%	0.52%	0.58%	0.65%	0.67%	0.69%	0.70%
0.20%	0.30%	0.41%	0.50%	0.56%	0.63%	0.65%	0.66%	0.67%
0.71%	0.72%	1.02%	1.19%	1.33%	1.45%	1.47%	1.50%	1.48%
0.73%	0.75%	1.02%	1.24%	1.39%	1.52%	1.54%	1.56%	1.54%
0.70%	0.72%	0.98%	1.19%	1.34%	1.46%	1.48%	1.50%	1.48%
0.73%	0.75%	1.02%	1.24%	1.39%	1.52%	1.54%	1.56%	1.54%
0.70%	0.72%	0.98%	1.19%	1.34%	1.46%	1.48%	1.50%	1.48%
0.69%	0.71%	0.97%	1.17%	1.32%	1.44%	1.46%	1.49%	1.46%
0.67%	0.69%	0.93%	1.13%	1.27%	1.39%	1.41%	1.43%	1.41%
0.73%	0.75%	1.02%	1.24%	1.39%	1.52%	1.54%	1.56%	1.54%
0.70%	0.72%	0.98%	1.19%	1.34%	1.46%	1.48%	1.50%	1.48%
0.69%	0.71%	0.97%	1.17%	1.32%	1.44%	1.46%	1.49%	1.46%
0.70%	0.72%	0.98%	1.19%	1.34%	1.46%	1.48%	1.50%	1.48%
0.71%	0.72%	0.99%	1.19%	1.34%	1.46%	1.48%	1.50%	1.48%
0.71%	0.72%	0.99%	1.19%	1.34%	1.46%	1.48%	1.50%	1.48%
0.73%	0.75%	1.02%	1.24%	1.39%	1.52%	1.54%	1.56%	1.54%
0.70%	0.72%	0.98%	1.19%	1.34%	1.46%	1.48%	1.50%	1.48%
0.73%	0.75%	1.02%	1.24%	1.39%	1.52%	1.54%	1.56%	1.54%
0.70%	0.72%	0.98%	1.19%	1.34%	1.46%	1.48%	1.50%	1.48%
0.69%	0.71%	0.97%	1.17%	1.32%	1.44%	1.46%	1.49%	1.46%
0.33%	0.40%	0.51%	0.61%	0.67%	0.74%	0.76%	0.77%	0.76%
0.33%	0.40%	0.51%	0.61%	0.67%	0.74%	0.76%	0.77%	0.76%
0.33%	0.40%	0.51%	0.61%	0.66%	0.74%	0.76%	0.77%	0.76%
0.33%	0.42%	0.53%	0.63%	0.69%	0.77%	0.79%	0.80%	0.76%
0.33%	0.40%	0.51%	0.61%	0.66%	0.74%	0.76%	0.77%	0.76%
0.33%	0.42%	0.53%	0.63%	0.69%	0.77%	0.79%	0.80%	0.76%
0.33%	0.40%	0.51%	0.61%	0.66%	0.74%	0.76%	0.77%	0.76%
0.33%	0.40%	0.50%	0.60%	0.66%	0.73%	0.75%	0.76%	0.76%
0.33%	0.42%	0.53%	0.63%	0.69%	0.77%	0.79%	0.80%	0.76%
0.33%	0.40%	0.51%	0.61%	0.66%	0.74%	0.76%	0.77%	0.76%
0.33%	0.42%	0.53%	0.63%	0.69%	0.77%	0.79%	0.80%	0.76%
0.33%	0.40%	0.51%	0.61%	0.66%	0.74%	0.76%	0.77%	0.76%
0.33%	0.40%	0.51%	0.61%	0.67%	0.74%	0.76%	0.77%	0.76%
0.33%	0.40%	0.51%	0.61%	0.67%	0.74%	0.76%	0.77%	0.76%
0.33%	0.42%	0.53%	0.63%	0.69%	0.77%	0.79%	0.80%	0.76%
0.33%	0.40%	0.51%	0.61%	0.66%	0.74%	0.76%	0.77%	0.76%
0.66%	0.71%	1.01%	1.24%	1.41%	1.55%	1.58%	1.61%	1.63%
0.63%	0.68%	0.97%	1.19%	1.35%	1.49%	1.51%	1.54%	1.63%
0.63%	0.68%	0.96%	1.18%	1.33%	1.48%	1.50%	1.53%	1.63%
0.64%	0.69%	0.97%	1.20%	1.35%	1.50%	1.53%	1.55%	1.63%
0.66%	0.71%	1.01%	1.24%	1.41%	1.55%	1.58%	1.61%	1.63%
0.63%	0.68%	0.97%	1.19%	1.35%	1.49%	1.51%	1.54%	1.63%
0.49%	0.55%	0.69%	0.86%	1.01%	1.13%	1.18%	1.23%	1.32%
0.51%	0.56%	0.74%	0.93%	1.03%	1.14%	1.19%	1.24%	1.32%
0.46%	0.58%	0.77%	0.95%	1.07%	1.18%	1.23%	1.28%	1.37%
0.51%	0.56%	0.74%	0.93%	1.03%	1.14%	1.19%	1.24%	1.32%

		10%			
		4.50%	NR	NR	NR
		4.50%	NR	NR	NR
		4.50%			
		4.50%	NR	NR	NR
		4.50%			
0.69%	0.69%	40% BB	BBB	BBB	BBB
0.72%	0.69%	40% BBB	A	A	A
0.69%	0.69%	40% BBB	AA	AA	AA
0.72%	0.69%	40% BBB	A	A	A
0.69%	0.69%	40% BBB	AA	AA	AA
0.69%	0.69%	40% BBB	A	A	A
		40%			
0.72%	0.69%	40% BBB	A	A	A
0.69%	0.69%	40% BBB	AA	AA	AA
0.69%	0.69%	40% BB	BBB	BBB	BBB
0.69%	0.69%	40% BB	BBB	BBB	BBB
		40%			
0.72%	0.69%	40% BBB	A	A	A
0.69%	0.69%	40% BBB	AA	AA	AA
0.72%	0.69%	40% BBB	A	A	A
0.69%	0.69%	40% BBB	AA	AA	AA
0.69%	0.69%	40% BBB	A	A	A
0.66%	0.69%	40% BBB	A	A	A
1.50%	1.88%	20% BB	BBB	A	BBB
1.56%	1.88%	20% BBB	A	A	A
1.50%	1.88%	20% A	AA	AA	AA
1.56%	1.88%	20% BBB	A	A	A
1.50%	1.88%	20% A	AA	AA	AA
1.48%	1.88%	20% BBB	A	A	A
1.43%	1.88%	20% BBB	A	A	A
1.56%	1.88%	20% BBB	A	A	A
1.50%	1.88%	20% A	AA	AA	AA
1.48%	1.88%	20% BBB	A	A	A
		20%			
1.50%	1.88%	20% A	AA	AA	AA
1.50%	1.88%	20% BB	BBB	A	BBB
1.50%	1.88%	20% BB	BBB	A	BBB
1.56%	1.88%	20% BBB	A	A	A
1.50%	1.88%	20% A	AA	AA	AA
		20%			
		20%			
1.56%	1.88%	20% BBB	A	A	A
1.50%	1.88%	20% A	AA	AA	AA
1.48%	1.88%	20% BBB	A	A	A
0.89%		40% NR	BB	BB	BBB
0.89%		40% NR	BB	BB	BBB
0.89%		40% NR	A	A	AA
0.93%		40% NR	BBB	BBB	A
0.89%		40% NR	A	A	AA
0.93%		40% NR	BBB	BBB	A
0.89%		40% NR	A	A	AA
0.88%		40% NR	BBB	BBB	A
		40%			
0.93%		40% NR	BBB	BBB	A
0.89%		40% NR	A	A	AA
0.93%		40% NR	BBB	BBB	A
0.89%		40% NR	A	A	AA
0.89%		40% NR	BB	BB	BBB
0.89%		40% NR	BB	BB	BBB
0.93%		40% NR	BBB	BBB	A
0.89%		40% NR	A	A	AA
		40%			
		40%			
1.54%	1.38%	20% BBB	A	A	A
1.54%	1.38%	20% A	AA	AA	AA
1.54%	1.38%	20% BBB	A	A	A
1.54%	1.38%	20% BB	BBB	BBB	BBB
1.54%	1.38%	20% BBB	A	A	A
1.54%	1.38%	20% A	AA	AA	AA
1.33%	1.37%	39.18% BBB	A	A	A
1.33%	1.37%	40% A	AA	AAA	AAA
1.37%	1.37%	38.50% A	AA	AA	AA
1.33%	1.37%	40% A	AA	AAA	AAA

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

	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
NR	AA	9	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	8	Financials	Europe	Germany
NR	A	8	Financials	Europe	Germany
NR	A	8	Financials	Europe	Germany
NR	A	8	Financials	Europe	Germany
NR	A	8	Financials	Europe	Germany
NR	A	8	Financials	Europe	Germany
NR	A	3	Consumer Goods	Europe	Germany
NR	AA	16	Consumer Goods	Europe	Germany
NR	AA	9	Consumer Goods	Europe	Germany
NR	AA	16	Consumer Goods	Europe	Germany

BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

BMWEURCR	29-Aug-08 BMW
BMWEURMM	29-Aug-08 BMW
BMWEURMR	29-Aug-08 BMW
BMWEURXR	29-Aug-08 BMW
BMWGBPCR	29-Aug-08 BMW
BMWGBPMM	29-Aug-08 BMW
BMWGBPMR	29-Aug-08 BMW
BMWHKDCR	29-Aug-08 BMW
BMWHKDMM	29-Aug-08 BMW
BMWJPYCR	29-Aug-08 BMW
BMWJPYMM	29-Aug-08 BMW
BMWSEKMM	29-Aug-08 BMW
BMWSGDCR	29-Aug-08 BMW
BMWSGDMM	29-Aug-08 BMW
BMWTWDMM	29-Aug-08 BMW
BMWUSDCR	29-Aug-08 BMW
BMWUSDMM	29-Aug-08 BMW
BMWUSDMR	29-Aug-08 BMW
BMWUSDXR	29-Aug-08 BMW
BYIFAUDCR	29-Aug-08 BYIF
BYIFAUDMM	29-Aug-08 BYIF
BYIFAUDMR	29-Aug-08 BYIF
BYIFCADMM	29-Aug-08 BYIF
BYIFCHFCR	29-Aug-08 BYIF
BYIFCHFMM	29-Aug-08 BYIF
BYIFEURCR	29-Aug-08 BYIF
BYIFEURMM	29-Aug-08 BYIF
BYIFEURMR	29-Aug-08 BYIF
BYIFEURXR	29-Aug-08 BYIF
BYIFGBPCR	29-Aug-08 BYIF
BYIFGBPMM	29-Aug-08 BYIF
BYIFHKDMM	29-Aug-08 BYIF
BYIFJPYCR	29-Aug-08 BYIF
BYIFJPYMM	29-Aug-08 BYIF
BYIFJPYMR	29-Aug-08 BYIF
BYIFNOKMM	29-Aug-08 BYIF
BYIFNZDCR	29-Aug-08 BYIF
BYIFNZDMM	29-Aug-08 BYIF
BYIFSEKMM	29-Aug-08 BYIF
BYIFSGDCR	29-Aug-08 BYIF
BYIFSGDMM	29-Aug-08 BYIF
BYIFUSDCR	29-Aug-08 BYIF
BYIFUSDMM	29-Aug-08 BYIF
BYIFUSDMR	29-Aug-08 BYIF
BYIFUSDXR	29-Aug-08 BYIF
BYIFZARMM	29-Aug-08 BYIF
BBTEURCR	29-Aug-08 BBT
BBTEURMM	29-Aug-08 BBT
BBTEURMR	29-Aug-08 BBT
BBTUSDCR	29-Aug-08 BBT
BBTUSDMR	29-Aug-08 BBT
BBTUSDXR	29-Aug-08 BBT
BBTUSDCR	29-Aug-08 BBT
BBTUSDMR	29-Aug-08 BBT
BBKBSCEURCR	29-Aug-08 BBKBSC
BBKBSCEURMM	29-Aug-08 BBKBSC
BBKBSCUSDCR	29-Aug-08 BBKBSC
BBKBSCUSDMM	29-Aug-08 BBKBSC
BNAGRIEURCR	29-Aug-08 BNAGRI
BNAGRIEURMM	29-Aug-08 BNAGRI
BNAGRIUSDCR	29-Aug-08 BNAGRI
BNAGRIUSDMM	29-Aug-08 BNAGRI
BNCANTEURCR	29-Aug-08 BNCANT
BNCANTEURMM	29-Aug-08 BNCANT
BNCANTEURMR	29-Aug-08 BNCANT
BNCANTEURXR	29-Aug-08 BNCANT
BNCANTUSDCR	29-Aug-08 BNCANT
BNCANTUSDMM	29-Aug-08 BNCANT
BNCANTEURCR	29-Aug-08 BNCANT
BNCANTEURMM	29-Aug-08 BNCANT
BACRSAEURCR	29-Aug-08 BACRSA
BACRSAEURMM	29-Aug-08 BACRSA
BACRSAEURXR	29-Aug-08 BACRSA
BACRSAUSDXR	29-Aug-08 BACRSA

Bay Motoren Werke AG	0H99B7	SNRFOR	EUR	CR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	EUR	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	EUR	MR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	EUR	XR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	GBP	CR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	GBP	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	GBP	MR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	HKD	CR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	HKD	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	JPY	CR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	JPY	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	SEK	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	SGD	CR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	SGD	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	TWD	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	USD	CR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	USD	MM	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	USD	MR	Composite
Bay Motoren Werke AG	0H99B7	SNRFOR	USD	XR	Composite
Bayer AG	0H99A3	SNRFOR	AUD	CR	Composite
Bayer AG	0H99A3	SNRFOR	AUD	MM	Composite
Bayer AG	0H99A3	SNRFOR	AUD	MR	Composite
Bayer AG	0H99A3	SNRFOR	CAD	MM	Composite
Bayer AG	0H99A3	SNRFOR	CHF	CR	Composite
Bayer AG	0H99A3	SNRFOR	CHF	MM	Composite
Bayer AG	0H99A3	SNRFOR	EUR	CR	Composite
Bayer AG	0H99A3	SNRFOR	EUR	MM	Composite
Bayer AG	0H99A3	SNRFOR	EUR	MR	Composite
Bayer AG	0H99A3	SNRFOR	EUR	XR	Composite
Bayer AG	0H99A3	SNRFOR	GBP	CR	Composite
Bayer AG	0H99A3	SNRFOR	GBP	MM	Composite
Bayer AG	0H99A3	SNRFOR	HKD	MM	Composite
Bayer AG	0H99A3	SNRFOR	JPY	CR	Composite
Bayer AG	0H99A3	SNRFOR	JPY	MM	Composite
Bayer AG	0H99A3	SNRFOR	JPY	MR	Composite
Bayer AG	0H99A3	SNRFOR	NOK	MM	Composite
Bayer AG	0H99A3	SNRFOR	NZD	CR	Composite
Bayer AG	0H99A3	SNRFOR	NZD	MM	Composite
Bayer AG	0H99A3	SNRFOR	SEK	MM	Composite
Bayer AG	0H99A3	SNRFOR	SGD	CR	Composite
Bayer AG	0H99A3	SNRFOR	SGD	MM	Composite
Bayer AG	0H99A3	SNRFOR	USD	CR	Composite
Bayer AG	0H99A3	SNRFOR	USD	MM	Composite
Bayer AG	0H99A3	SNRFOR	USD	MR	Composite
Bayer AG	0H99A3	SNRFOR	USD	XR	Composite
Bayer AG	0H99A3	SNRFOR	ZAR	MM	Composite
BB&T Corp	059DCA	SNRFOR	EUR	CR	Composite
BB&T Corp	059DCA	SNRFOR	EUR	MM	Composite
BB&T Corp	059DCA	SNRFOR	EUR	MR	Composite
BB&T Corp	059DCA	SNRFOR	USD	CR	Composite
BB&T Corp	059DCA	SNRFOR	USD	MR	Composite
BB&T Corp	059DCA	SNRFOR	USD	XR	Composite
BB&T Corp	059DCA	SUBLT2	USD	CR	Composite
BB&T Corp	059DCA	SUBLT2	USD	MR	Composite
BBK B.S.C	MNAGCK	SNRFOR	EUR	CR	Composite
BBK B.S.C	MNAGCK	SNRFOR	EUR	MM	Composite
BBK B.S.C	MNAGCK	SNRFOR	USD	CR	Composite
BBK B.S.C	MNAGCK	SNRFOR	USD	MM	Composite
Bca Agrileasing SpA	TT8B7F	SNRFOR	EUR	CR	Composite
Bca Agrileasing SpA	TT8B7F	SNRFOR	EUR	MM	Composite
Bca Agrileasing SpA	TT8B7F	SNRFOR	USD	CR	Composite
Bca Agrileasing SpA	TT8B7F	SNRFOR	USD	MM	Composite
Bca Antonveneta SpA	TT8C4L	SNRFOR	EUR	CR	Composite
Bca Antonveneta SpA	TT8C4L	SNRFOR	EUR	MM	Composite
Bca Antonveneta SpA	TT8C4L	SNRFOR	EUR	MR	Composite
Bca Antonveneta SpA	TT8C4L	SNRFOR	EUR	XR	Composite
Bca Antonveneta SpA	TT8C4L	SNRFOR	USD	CR	Composite
Bca Antonveneta SpA	TT8C4L	SNRFOR	USD	MM	Composite
Bca Antonveneta SpA	TT8C4L	SUBLT2	EUR	CR	Composite
Bca Antonveneta SpA	TT8C4L	SUBLT2	EUR	MM	Composite
Bca Comerciala Romana SA	XX369D	SNRFOR	EUR	CR	Composite
Bca Comerciala Romana SA	XX369D	SNRFOR	EUR	MM	Composite
Bca Comerciala Romana SA	XX369D	SNRFOR	EUR	XR	Composite
Bca Comerciala Romana SA	XX369D	SNRFOR	USD	XR	Composite

0.46%	0.58%	0.77%	0.95%	1.07%	1.18%	1.23%	1.28%	1.37%
0.51%	0.56%	0.74%	0.93%	1.03%	1.14%	1.19%	1.24%	1.32%
0.51%	0.55%	0.73%	0.91%	1.02%	1.13%	1.18%	1.23%	1.30%
0.46%	0.58%	0.77%	0.95%	1.07%	1.18%	1.23%	1.28%	1.37%
0.51%	0.56%	0.74%	0.93%	1.03%	1.14%	1.19%	1.24%	1.32%
0.46%	0.58%	0.77%	0.95%	1.07%	1.18%	1.23%	1.28%	1.37%
0.51%	0.56%	0.74%	0.93%	1.03%	1.14%	1.19%	1.24%	1.32%
0.54%	0.58%	0.73%	0.91%	1.05%	1.19%	1.24%	1.29%	1.32%
0.51%	0.56%	0.70%	0.87%	1.01%	1.14%	1.18%	1.24%	1.32%
0.51%	0.56%	0.74%	0.93%	1.03%	1.14%	1.19%	1.24%	1.32%
0.46%	0.58%	0.77%	0.95%	1.07%	1.18%	1.23%	1.28%	1.37%
0.51%	0.56%	0.74%	0.93%	1.03%	1.14%	1.19%	1.24%	1.32%
0.46%	0.58%	0.77%	0.95%	1.07%	1.18%	1.23%	1.28%	1.37%
0.51%	0.56%	0.74%	0.93%	1.03%	1.14%	1.19%	1.24%	1.32%
0.51%	0.55%	0.73%	0.91%	1.02%	1.13%	1.18%	1.23%	1.30%
0.46%	0.53%	0.71%	0.88%	0.98%	1.08%	1.13%	1.18%	1.26%
0.20%	0.23%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.20%	0.23%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.21%	0.23%	0.32%	0.41%	0.45%	0.52%	0.55%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.21%	0.23%	0.32%	0.41%	0.45%	0.52%	0.55%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.20%	0.23%	0.30%	0.38%	0.43%	0.49%	0.53%	0.57%	0.63%
0.19%	0.22%	0.29%	0.37%	0.41%	0.48%	0.51%	0.55%	0.63%
0.21%	0.23%	0.32%	0.41%	0.45%	0.52%	0.55%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.20%	0.23%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.20%	0.23%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.21%	0.23%	0.32%	0.41%	0.45%	0.52%	0.55%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.21%	0.23%	0.32%	0.41%	0.45%	0.52%	0.55%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.21%	0.23%	0.32%	0.41%	0.45%	0.52%	0.55%	0.58%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
0.20%	0.23%	0.30%	0.38%	0.43%	0.49%	0.53%	0.57%	0.63%
0.19%	0.22%	0.29%	0.37%	0.41%	0.48%	0.51%	0.55%	0.63%
0.20%	0.22%	0.30%	0.39%	0.44%	0.50%	0.54%	0.58%	0.63%
	0.11%				1.65%		1.19%	
	0.11%				1.65%		1.19%	
	0.11%				1.65%		1.19%	
1.04%	1.14%	1.38%	1.55%	1.69%	1.91%	2.05%	2.23%	
0.99%	1.09%	1.32%	1.49%	1.63%	1.84%	2.05%	2.23%	
1.04%	1.14%	1.38%	1.55%	1.69%	1.91%	2.05%	2.23%	
0.99%	1.09%	1.32%	1.49%	1.63%	1.84%	2.05%	2.23%	
	0.66%	0.86%	1.05%	1.21%	1.35%			
	0.66%	0.86%	1.05%	1.21%	1.35%			
0.13%	0.49%	0.53%	0.69%	0.80%	0.89%	0.94%	0.96%	
0.13%	0.47%	0.51%	0.66%	0.77%	0.86%	0.90%	0.92%	
0.13%	0.44%	0.49%	0.63%	0.74%	0.82%	0.86%	0.88%	
0.90%	1.03%	1.35%	1.60%	1.79%	2.04%	2.05%	2.08%	2.12%
0.90%	1.03%	1.29%	1.53%	1.71%	2.04%	2.05%	2.08%	2.12%
				1.17%	1.30%	1.42%	1.54%	
				1.17%	1.30%	1.42%	1.54%	
				1.17%	1.30%	1.42%	1.54%	
				1.17%	1.30%	1.42%	1.54%	

1.37%	1.37%	38.50%	A	AA	AA	AA
1.33%	1.37%	40%	A	AA	AAA	AAA
1.30%	1.37%	39.18%	A	AA	AA	AA
		39.18%				
1.37%	1.37%	38.50%	A	AA	AA	AA
1.33%	1.37%	40%	A	AA	AAA	AAA
		39.18%				
1.37%	1.37%	38.50%	A	AA	AA	AA
1.33%	1.37%	40%	A	AA	AAA	AAA
1.33%	1.37%	39.18%	BBB	BBB	BBB	BBB
1.33%	1.37%	37.75%	A	A	A	A
1.33%	1.37%	40%	A	AA	AAA	AAA
1.37%	1.37%	38.50%	A	AA	AA	AA
1.33%	1.37%	40%	A	AA	AAA	AAA
		40%				
1.37%	1.37%	38.50%	A	AA	AA	AA
1.33%	1.37%	40%	A	AA	AAA	AAA
1.30%	1.37%	39.18%	A	AA	AA	AA
1.25%	1.37%	39.18%	A	AA	AA	AA
0.64%	0.65%	40%	BB	BBB	BBB	BBB
0.64%	0.65%	40%	BB	BBB	BBB	BBB
		40%				
0.64%	0.65%	40%	A	AA	AA	AA
0.66%	0.65%	40%	BBB	A	A	A
0.64%	0.65%	40%	A	AA	AA	AA
0.66%	0.65%	40%	BBB	A	A	A
0.64%	0.65%	40%	A	AA	AA	AA
0.63%	0.65%	40%	BBB	A	A	A
0.61%	0.65%	40%	BBB	A	A	A
0.66%	0.65%	40%	BBB	A	A	A
0.64%	0.65%	40%	A	AA	AA	AA
		40%				
0.64%	0.65%	40%	BB	BBB	BBB	BBB
0.64%	0.65%	40%	BB	BBB	BBB	BBB
		40%				
0.64%	0.65%	40%	A	AA	AA	AA
0.66%	0.65%	40%	BBB	A	A	A
0.64%	0.65%	40%	A	AA	AA	AA
0.64%	0.65%	40%	A	AA	AA	AA
0.66%	0.65%	40%	BBB	A	A	A
0.64%	0.65%	40%	A	AA	AA	AA
0.66%	0.65%	40%	BBB	A	A	A
0.64%	0.65%	40%	A	AA	AA	AA
0.63%	0.65%	40%	BBB	A	A	A
0.61%	0.65%	40%	BBB	A	A	A
0.64%	0.65%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
		40%		NR		
		40%		NR		
		40%		NR		
		22.50%				
		22.50%				
2.10%		40%	B	BBB	BBB	B
2.10%		40%	B	BBB	BBB	B
2.10%		40%	B	BBB	BBB	B
2.10%		40%	B	BBB	BBB	B
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
1.09%	0.69%	40%	NR	CCC	B	B
1.09%	0.69%	40%	NR	B	B	BBB
		40%				
1.09%	0.69%	40%	NR	CCC	B	B
		40%				
		40%				
1.70%	2.09%	20%	NR	NR	BBB	BBB
1.70%	2.09%	20%	NR	NR	A	A
		25%				
		25%				
		25%				
		25%				

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

NR	AA	9	Consumer Goods	Europe	Germany
NR	AA	16	Consumer Goods	Europe	Germany
NR	AA	18	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
NR	AA	9	Consumer Goods	Europe	Germany
NR	AA	16	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
NR	AA	9	Consumer Goods	Europe	Germany
NR	AA	16	Consumer Goods	Europe	Germany
NR	A	5	Consumer Goods	Europe	Germany
NR	A	5	Consumer Goods	Europe	Germany
NR	AA	16	Consumer Goods	Europe	Germany
NR	AA	9	Consumer Goods	Europe	Germany
NR	AA	16	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
NR	AA	9	Consumer Goods	Europe	Germany
NR	AA	16	Consumer Goods	Europe	Germany
NR	AA	18	Consumer Goods	Europe	Germany
NR	AA	18	Consumer Goods	Europe	Germany
NR	AA	13	Health Care	Europe	Germany
NR	AA	13	Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
NR	A	4	Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
NR	A	4	Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
NR	AA	13	Health Care	Europe	Germany
NR	AA	13	Health Care	Europe	Germany
NR	A	4	Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
NR	AA	13	Health Care	Europe	Germany
NR	AA	13	Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
NR	A	4	Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
NR	A	4	Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
NR	A	4	Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
NR	AA	13	Health Care	Europe	Germany
NR	AA	13	Health Care	Europe	Germany
NR	AA	12	Health Care	Europe	Germany
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	A	3	Financials	Asia	Bahrain
	A	3	Financials	Asia	Bahrain
	A	3	Financials	Asia	Bahrain
	A	3	Financials	Asia	Bahrain
	NR	2	Financials	Europe	Italy
	NR	2	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	BB	3	Financials	Europe	Italy
NR	BB	3	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	BB	3	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	NR	2	Financials	Europe	Italy
NR	NR	2	Financials	Europe	Italy
	NR	2	Financials	E.Eur	Romania
	NR	2	Financials	E.Eur	Romania
	NR	2	Financials	E.Eur	Romania
	NR	2	Financials	E.Eur	Romania

A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					
AA	A					
AA	A		Thin			
AA	A		Thin			
AA	A		Thin			
A	A					
A	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	AA					Thin
BBB	AA					Thin
BBB	AA					Thin
BBB	AA					Thin

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

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

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

BANMAREURCR	29-Aug-08 BANMAR
BANMAREURMM	29-Aug-08 BANMAR
BANCITCHFMM	29-Aug-08 BANCIT
BANCITEURCR	29-Aug-08 BANCIT
BANCITEURMM	29-Aug-08 BANCIT
BANCITEURMR	29-Aug-08 BANCIT
BANCITJPYCR	29-Aug-08 BANCIT
BANCITJPYMM	29-Aug-08 BANCIT
BANCITUSDCR	29-Aug-08 BANCIT
BANCITUSDMM	29-Aug-08 BANCIT
MONTEEURCR	29-Aug-08 MONTE
MONTEEURMM	29-Aug-08 MONTE
MONTEEURXR	29-Aug-08 MONTE
MONTEGBPMM	29-Aug-08 MONTE
MONTEEURCR	29-Aug-08 MONTE
MONTEEURMM	29-Aug-08 MONTE
MONTEUSDCR	29-Aug-08 MONTE
MONTEUSDMM	29-Aug-08 MONTE
MONTEAUDMM	29-Aug-08 MONTE
MONTECHFCR	29-Aug-08 MONTE
MONTECHFMM	29-Aug-08 MONTE
MONTEEURCR	29-Aug-08 MONTE
MONTEEURMM	29-Aug-08 MONTE
MONTEEURMR	29-Aug-08 MONTE
MONTEEURXR	29-Aug-08 MONTE
MONTEGBPMM	29-Aug-08 MONTE
MONTEHKDMM	29-Aug-08 MONTE
MONTEJPYCR	29-Aug-08 MONTE
MONTEJPYMM	29-Aug-08 MONTE
MONTESEKMM	29-Aug-08 MONTE
MONTEUSDCR	29-Aug-08 MONTE
MONTEUSDMM	29-Aug-08 MONTE
MONTEUSDMR	29-Aug-08 MONTE
MONTEUSDXR	29-Aug-08 MONTE
MONTEAUDCR	29-Aug-08 MONTE
MONTEAUDMM	29-Aug-08 MONTE
MONTECHFCR	29-Aug-08 MONTE
MONTECHFMM	29-Aug-08 MONTE
MONTEDKKMM	29-Aug-08 MONTE
MONTEEURCR	29-Aug-08 MONTE
MONTEEURMM	29-Aug-08 MONTE
MONTEEURMR	29-Aug-08 MONTE
MONTEEURXR	29-Aug-08 MONTE
MONTEGBPMM	29-Aug-08 MONTE
MONTEHKDMM	29-Aug-08 MONTE
MONTEJPYCR	29-Aug-08 MONTE
MONTEJPYMM	29-Aug-08 MONTE
MONTESGDMM	29-Aug-08 MONTE
MONTEUSDCR	29-Aug-08 MONTE
MONTEUSDMM	29-Aug-08 MONTE
MONTEUSDMR	29-Aug-08 MONTE
MONTEUSDXR	29-Aug-08 MONTE
LAVOROCHFCR	29-Aug-08 LAVORO
LAVOROCHFMM	29-Aug-08 LAVORO
LAVOROEURCR	29-Aug-08 LAVORO
LAVOROEURMM	29-Aug-08 LAVORO
LAVOROEURMR	29-Aug-08 LAVORO
LAVOROGBPCR	29-Aug-08 LAVORO
LAVOROGBPMM	29-Aug-08 LAVORO
LAVOROUSDCR	29-Aug-08 LAVORO
LAVOROUSDMM	29-Aug-08 LAVORO
LAVOROEURCR	29-Aug-08 LAVORO
LAVOROEURMM	29-Aug-08 LAVORO
LAVOROEURMR	29-Aug-08 LAVORO
LAVOROGBPCR	29-Aug-08 LAVORO
LAVOROGBPMM	29-Aug-08 LAVORO
LAVOROJPYMM	29-Aug-08 LAVORO
LAVOROUSDCR	29-Aug-08 LAVORO
LAVOROUSDMM	29-Aug-08 LAVORO
LAVOROUSDMR	29-Aug-08 LAVORO
MILANOEURCR	29-Aug-08 MILANO
MILANOEURMM	29-Aug-08 MILANO
MILANOEURMR	29-Aug-08 MILANO
MILANOUSDCR	29-Aug-08 MILANO

Bca delle Marche	TA739Q	SNRFOR	EUR	CR	Composite
Bca delle Marche	TA739Q	SNRFOR	EUR	MM	Composite
Bca ITALEASE SPA	TU29C9	SNRFOR	CHF	MM	Composite
Bca ITALEASE SPA	TU29C9	SNRFOR	EUR	CR	Composite
Bca ITALEASE SPA	TU29C9	SNRFOR	EUR	MM	Composite
Bca ITALEASE SPA	TU29C9	SNRFOR	EUR	MR	Composite
Bca ITALEASE SPA	TU29C9	SNRFOR	JPY	CR	Composite
Bca ITALEASE SPA	TU29C9	SNRFOR	JPY	MM	Composite
Bca ITALEASE SPA	TU29C9	SNRFOR	USD	CR	Composite
Bca ITALEASE SPA	TU29C9	SNRFOR	USD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	JRSUBUT2	EUR	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	JRSUBUT2	EUR	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	JRSUBUT2	EUR	XR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	JRSUBUT2	GBP	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	PREFT1	EUR	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	PREFT1	EUR	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	PREFT1	USD	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	PREFT1	USD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	AUD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	CHF	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	CHF	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	EUR	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	EUR	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	EUR	MR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	EUR	XR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	GBP	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	HKD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	JPY	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	JPY	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	SEK	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	USD	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	USD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	USD	MR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SNRFOR	USD	XR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	AUD	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	AUD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	CHF	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	CHF	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	DKK	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	EUR	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	EUR	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	EUR	MR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	EUR	XR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	GBP	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	HKD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	JPY	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	JPY	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	SGD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	USD	CR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	USD	MM	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	USD	MR	Composite
Bca Monte dei Paschi di Siena S p A	TU29GI	SUBLT2	USD	XR	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	CHF	CR	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	CHF	MM	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	EUR	CR	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	EUR	MM	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	EUR	MR	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	GBP	CR	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	GBP	MM	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	USD	CR	Composite
Bca Naz del Lavoro S p A	TU364P	SNRFOR	USD	MM	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	EUR	CR	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	EUR	MM	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	EUR	MR	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	GBP	CR	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	GBP	MM	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	JPY	MM	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	USD	CR	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	USD	MM	Composite
Bca Naz del Lavoro S p A	TU364P	SUBLT2	USD	MR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	EUR	CR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	EUR	MM	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	EUR	MR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	USD	CR	Composite

5.52%	5.32%	4.99%	4.60%	4.30%	4.14%	4.07%	3.85%	3.83%
5.55%	5.55%	5.20%	4.80%	4.49%	4.31%	4.25%	4.01%	3.99%
5.52%	5.32%	4.99%	4.60%	4.30%	4.14%	4.07%	3.85%	3.83%
5.37%	5.34%	4.99%	4.60%	4.32%	4.14%	4.09%	3.90%	3.88%
5.37%	5.34%	4.99%	4.60%	4.32%	4.14%	4.09%	3.90%	3.88%
5.55%	5.55%	5.20%	4.80%	4.49%	4.31%	4.25%	4.01%	3.99%
5.52%	5.32%	4.99%	4.60%	4.30%	4.14%	4.07%	3.85%	3.83%
					2.14%			
					2.14%			
					2.14%			
0.42%	0.44%	0.56%	0.69%	0.77%	0.85%	0.88%	0.89%	0.89%
0.43%	0.46%	0.57%	0.70%	0.80%	0.88%	0.90%	0.92%	0.91%
0.42%	0.44%	0.55%	0.69%	0.76%	0.84%	0.87%	0.88%	0.87%
0.43%	0.46%	0.57%	0.70%	0.80%	0.88%	0.90%	0.92%	0.91%
0.42%	0.44%	0.55%	0.69%	0.76%	0.84%	0.87%	0.88%	0.87%
0.41%	0.44%	0.55%	0.68%	0.76%	0.83%	0.86%	0.87%	0.87%
0.42%	0.44%	0.55%	0.69%	0.76%	0.84%	0.87%	0.88%	0.87%
0.42%	0.44%	0.55%	0.69%	0.76%	0.84%	0.87%	0.88%	0.87%
0.42%	0.44%	0.56%	0.69%	0.77%	0.85%	0.88%	0.89%	0.89%
0.42%	0.44%	0.56%	0.69%	0.77%	0.85%	0.88%	0.89%	0.89%
0.42%	0.44%	0.55%	0.69%	0.76%	0.84%	0.87%	0.88%	0.87%
0.43%	0.46%	0.57%	0.70%	0.80%	0.88%	0.90%	0.92%	0.91%
0.42%	0.44%	0.55%	0.69%	0.76%	0.84%	0.87%	0.88%	0.87%
0.41%	0.44%	0.55%	0.68%	0.76%	0.83%	0.86%	0.87%	0.87%
1.02%	1.05%	1.34%	1.60%	1.81%	2.00%	2.01%	2.03%	2.00%
1.02%	1.05%	1.34%	1.60%	1.81%	2.00%	2.01%	2.03%	2.00%
1.06%	1.05%	1.38%	1.63%	1.88%	2.08%	2.07%	2.08%	2.08%
1.02%	1.01%	1.33%	1.59%	1.80%	1.99%	2.00%	2.02%	2.00%
1.06%	1.05%	1.38%	1.63%	1.88%	2.08%	2.07%	2.08%	2.08%
1.02%	1.01%	1.33%	1.59%	1.80%	1.99%	2.00%	2.02%	2.00%
1.01%	1.02%	1.32%	1.58%	1.78%	1.97%	1.97%	1.99%	1.98%
1.02%	1.01%	1.33%	1.59%	1.80%	1.99%	2.00%	2.02%	2.00%
1.02%	1.01%	1.33%	1.59%	1.80%	1.99%	2.00%	2.02%	2.00%
1.02%	1.05%	1.34%	1.60%	1.81%	2.00%	2.01%	2.03%	2.00%
1.02%	1.05%	1.34%	1.60%	1.81%	2.00%	2.01%	2.03%	2.00%
1.02%	1.01%	1.33%	1.59%	1.80%	1.99%	2.00%	2.02%	2.00%
1.06%	1.05%	1.38%	1.63%	1.88%	2.08%	2.07%	2.08%	2.08%
1.02%	1.01%	1.33%	1.59%	1.80%	1.99%	2.00%	2.02%	2.00%
1.01%	1.02%	1.32%	1.58%	1.78%	1.97%	1.97%	1.99%	1.98%
0.23%	0.29%	0.41%	0.53%	0.56%	0.62%	0.68%	0.67%	0.68%
0.23%	0.27%	0.39%	0.49%	0.54%	0.60%	0.63%	0.65%	0.68%
0.23%	0.29%	0.41%	0.53%	0.56%	0.62%	0.68%	0.67%	0.68%
0.23%	0.27%	0.39%	0.49%	0.54%	0.60%	0.63%	0.65%	0.68%
0.23%	0.29%	0.41%	0.53%	0.56%	0.62%	0.68%	0.67%	0.68%
0.23%	0.27%	0.39%	0.49%	0.54%	0.60%	0.63%	0.65%	0.68%
0.23%	0.29%	0.41%	0.53%	0.56%	0.62%	0.68%	0.67%	0.68%
0.23%	0.27%	0.39%	0.49%	0.54%	0.60%	0.63%	0.65%	0.68%
0.48%	0.60%	0.83%	1.03%	1.15%	1.25%	1.28%	1.30%	
0.48%	0.58%	0.79%	0.98%	1.09%	1.20%	1.23%	1.25%	
0.48%	0.60%	0.83%	1.03%	1.15%	1.25%	1.28%	1.30%	
0.48%	0.58%	0.79%	0.98%	1.09%	1.20%	1.23%	1.25%	
0.48%	0.58%	0.79%	0.98%	1.11%	1.20%	1.23%	1.25%	
0.48%	0.58%	0.79%	0.98%	1.09%	1.20%	1.23%	1.25%	
0.22%	0.35%	0.52%	0.65%	0.69%	0.76%	0.76%	0.78%	0.86%
0.22%	0.35%	0.50%	0.60%	0.67%	0.73%	0.73%	0.75%	0.82%
0.22%	0.35%	0.52%	0.65%	0.69%	0.76%	0.76%	0.78%	0.86%

		40%				
		40%				
3.79%	3.73%	40%	A	AA	AA	A
3.95%	3.90%	40%	BBB	A	A	BBB
3.79%	3.73%	40%	A	AA	AA	A
		40%				
3.79%	3.78%	40%	BB	BBB	BBB	BB
3.79%	3.78%	40%	BB	BBB	BBB	BB
3.95%	3.90%	40%	BBB	A	A	BBB
3.79%	3.73%	40%	A	AA	AA	A
		15%				
		15%				
		15%				
		15%				
		0.25%				
		0.25%				
		0.25%				
		0.25%				
0.85%	0.96%	40%	BB	BBB	BBB	A
0.85%	0.96%	40%	BBB	A	A	A
0.85%	0.96%	40%	A	AA	AA	AAA
0.85%	0.96%	40%	BBB	A	A	A
0.85%	0.96%	40%	A	AA	AA	AAA
0.85%	0.96%	40%	BBB	A	A	AA
		40%				
0.85%	0.96%	40%	A	AA	AA	AAA
0.85%	0.96%	40%	A	AA	AA	AAA
0.85%	0.96%	40%	BB	BBB	BBB	A
0.85%	0.96%	40%	BB	BBB	BBB	A
0.85%	0.96%	40%	A	AA	AA	AAA
0.85%	0.96%	40%	BBB	A	A	A
0.85%	0.96%	40%	A	AA	AA	AAA
0.85%	0.96%	40%	BBB	A	A	AA
		40%				
2.14%	2.11%	20%	BB	BBB	BBB	A
2.14%	2.11%	20%	BB	BBB	BBB	A
2.22%	2.11%	20%	BBB	A	A	A
2.13%	2.11%	20%	A	AA	AA	AAA
		20%				
2.22%	2.11%	20%	BBB	A	A	A
2.13%	2.11%	20%	A	AA	AA	AAA
2.11%	2.11%	20%	BBB	A	A	AA
		20%				
2.13%	2.11%	20%	A	AA	AA	AAA
2.13%	2.11%	20%	A	AA	AA	AAA
2.14%	2.11%	20%	BB	BBB	BBB	A
2.14%	2.11%	20%	BB	BBB	BBB	A
2.13%	2.11%	20%	A	AA	AA	AAA
2.22%	2.11%	20%	BBB	A	A	A
2.13%	2.11%	20%	A	AA	AA	AAA
2.11%	2.11%	20%	BBB	A	A	AA
		20%				
0.68%		40%	NR	A	A	A
0.68%		40%	NR	AA	AA	AA
0.68%		40%	NR	A	A	A
0.68%		40%	NR	AA	AA	AA
		40%				
0.68%		40%	NR	A	A	A
0.68%		40%	NR	AA	AA	AA
0.68%		40%	NR	A	A	A
0.68%		40%	NR	AA	AA	AA
1.31%	1.32%	20%	NR	A	A	A
1.26%	1.32%	20%	NR	AA	AA	AA
		20%				
1.31%	1.32%	20%	NR	A	A	A
1.26%	1.32%	20%	NR	AA	AA	AA
1.26%	1.32%	20%	NR	BBB	BBB	BBB
		20%				
1.26%	1.32%	20%	NR	AA	AA	AA
		20%				
0.94%	1.04%	40%	NR	A	A	A
0.90%	1.04%	40%	NR	AA	AA	AA
		40.56%				
0.94%	1.04%	40%	NR	A	A	A

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

	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
A	A	8	Financials	Europe	Italy
BBB	A	8	Financials	Europe	Italy
A	A	8	Financials	Europe	Italy
	NR		Financials	Europe	Italy
BB	A	8	Financials	Europe	Italy
BB	A	8	Financials	Europe	Italy
BBB	A	8	Financials	Europe	Italy
A	A	8	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR	2	Financials	Europe	Italy
	NR	2	Financials	Europe	Italy
	NR	2	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	AA	13	Financials	Europe	Italy
NR	A	4	Financials	Europe	Italy
NR	AA	12	Financials	Europe	Italy
NR	A	4	Financials	Europe	Italy
NR	AA	12	Financials	Europe	Italy
NR	AA	12	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	AA	12	Financials	Europe	Italy
NR	AA	12	Financials	Europe	Italy
NR	AA	13	Financials	Europe	Italy
NR	AA	13	Financials	Europe	Italy
NR	AA	12	Financials	Europe	Italy
NR	A	4	Financials	Europe	Italy
NR	AA	12	Financials	Europe	Italy
NR	AA	12	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	A	7	Financials	Europe	Italy
	A	6	Financials	Europe	Italy
	A	7	Financials	Europe	Italy
	A	6	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	A	7	Financials	Europe	Italy
	A	6	Financials	Europe	Italy
	A	7	Financials	Europe	Italy
	A	6	Financials	Europe	Italy
NR	A	8	Financials	Europe	Italy
NR	A	8	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	8	Financials	Europe	Italy
NR	A	8	Financials	Europe	Italy
NR	A	8	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	8	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	A	9	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy

BBB	AA					
BBB	AA					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
DocAdj
CcyGrp

Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
DocAdj
CcyGrp

DocAdj
DocAdj
DocAdj

DocAdj
DocAdj
DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
DocAdj
CcyGrp

DocAdj
DocAdj
DocAdj

DocAdj
DocAdj
DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
DocAdj
CcyGrp

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
Entity Tier

CcyGrp

CcyGrp
CcyGrp

CcyGrp

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
Entity Tier

CcyGrp

CcyGrp
CcyGrp

CcyGrp

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
DocAdj
CcyGrp

DocAdj
DocAdj
DocAdj

DocAdj
DocAdj
DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
DocAdj
CcyGrp

DocAdj
DocAdj
DocAdj

DocAdj
DocAdj
DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
DocAdj
CcyGrp

Thin
Thin
Thin
Thin

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

MILANOUSDMM	29-Aug-08 MILANO
MILANOUSDMR	29-Aug-08 MILANO
MILANOAUDMM	29-Aug-08 MILANO
MILANOCHFCR	29-Aug-08 MILANO
MILANOCHFMM	29-Aug-08 MILANO
MILANOEURCR	29-Aug-08 MILANO
MILANOEURMM	29-Aug-08 MILANO
MILANOEURMR	29-Aug-08 MILANO
MILANOJPYCR	29-Aug-08 MILANO
MILANOJPYMM	29-Aug-08 MILANO
MILANOUSDCR	29-Aug-08 MILANO
MILANOUSDMM	29-Aug-08 MILANO
MILANOUSDMR	29-Aug-08 MILANO
BCEAUDMR	29-Aug-08 BCE
BCECADCR	29-Aug-08 BCE
BCECADMR	29-Aug-08 BCE
BCECHFMR	29-Aug-08 BCE
BCEDKKMR	29-Aug-08 BCE
BCEEURCR	29-Aug-08 BCE
BCEEURMM	29-Aug-08 BCE
BCEEURMR	29-Aug-08 BCE
BCEEURXR	29-Aug-08 BCE
BCEJPYMR	29-Aug-08 BCE
BCESGDMR	29-Aug-08 BCE
BCEUSDCR	29-Aug-08 BCE
BCEUSDMM	29-Aug-08 BCE
BCEUSDMR	29-Aug-08 BCE
BCEUSDXR	29-Aug-08 BCE
BCMIFCHFMM	29-Aug-08 BCMIF
BCMIFEURCR	29-Aug-08 BCMIF
BCMIFEURMM	29-Aug-08 BCMIF
BCMIFEURMR	29-Aug-08 BCMIF
BCMIFEURXR	29-Aug-08 BCMIF
BCMIFGBPMM	29-Aug-08 BCMIF
BCMIFGBPMR	29-Aug-08 BCMIF
BCMIFUSDCR	29-Aug-08 BCMIF
BCMIFUSDMM	29-Aug-08 BCMIF
BCMIFEURMM	29-Aug-08 BCMIF
BCMIFEURMR	29-Aug-08 BCMIF
BCMIHEURMM	29-Aug-08 BCMIH
BCMIHEURMR	29-Aug-08 BCMIH
BCMIHEURXR	29-Aug-08 BCMIH
BCMIHUSDCR	29-Aug-08 BCMIH
BBVSMAUDMM	29-Aug-08 BBVSM
BBVSMCADMM	29-Aug-08 BBVSM
BBVSMCHFCR	29-Aug-08 BBVSM
BBVSMCHFMM	29-Aug-08 BBVSM
BBVSMEURCR	29-Aug-08 BBVSM
BBVSMEURMM	29-Aug-08 BBVSM
BBVSMEURMR	29-Aug-08 BBVSM
BBVSMEURXR	29-Aug-08 BBVSM
BBVSMGBPCR	29-Aug-08 BBVSM
BBVSMGBPMM	29-Aug-08 BBVSM
BBVSMHKDMM	29-Aug-08 BBVSM
BBVSMJPYCR	29-Aug-08 BBVSM
BBVSMJPYMM	29-Aug-08 BBVSM
BBVSMSEKMM	29-Aug-08 BBVSM
BBVSMUSDCR	29-Aug-08 BBVSM
BBVSMUSDMM	29-Aug-08 BBVSM
BBVSMUSDMR	29-Aug-08 BBVSM
BBVSMUSDXR	29-Aug-08 BBVSM
BBVSMAUDCR	29-Aug-08 BBVSM
BBVSMAUDMM	29-Aug-08 BBVSM
BBVSMEURCR	29-Aug-08 BBVSM
BBVSMEURMM	29-Aug-08 BBVSM
BBVSMEURMR	29-Aug-08 BBVSM
BBVSMEURXR	29-Aug-08 BBVSM
BBVSMGBPCR	29-Aug-08 BBVSM
BBVSMGBPMM	29-Aug-08 BBVSM
BBVSMGBPMR	29-Aug-08 BBVSM
BBVSMHKDMM	29-Aug-08 BBVSM
BBVSMJPYMM	29-Aug-08 BBVSM
BBVSMSGDMM	29-Aug-08 BBVSM
BBVSMTWDCR	29-Aug-08 BBVSM

Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	USD	MM	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SNRFOR	USD	MR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	AUD	MM	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	CHF	CR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	CHF	MM	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	EUR	CR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	EUR	MM	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	EUR	MR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	JPY	CR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	JPY	MM	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	USD	CR	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	USD	MM	Composite
Bca Pop di Milano Soc Coop a r l	05ED8R	SUBLT2	USD	MR	Composite
BCE Inc	05A87F	SNRFOR	AUD	MR	Composite
BCE Inc	05A87F	SNRFOR	CAD	CR	Composite
BCE Inc	05A87F	SNRFOR	CAD	MR	Composite
BCE Inc	05A87F	SNRFOR	CHF	MR	Composite
BCE Inc	05A87F	SNRFOR	DKK	MR	Composite
BCE Inc	05A87F	SNRFOR	EUR	CR	Composite
BCE Inc	05A87F	SNRFOR	EUR	MM	Composite
BCE Inc	05A87F	SNRFOR	EUR	MR	Composite
BCE Inc	05A87F	SNRFOR	EUR	XR	Composite
BCE Inc	05A87F	SNRFOR	JPY	MR	Composite
BCE Inc	05A87F	SNRFOR	SGD	MR	Composite
BCE Inc	05A87F	SNRFOR	USD	CR	Composite
BCE Inc	05A87F	SNRFOR	USD	MM	Composite
BCE Inc	05A87F	SNRFOR	USD	MR	Composite
BCE Inc	05A87F	SNRFOR	USD	XR	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	CHF	MM	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	EUR	CR	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	EUR	MM	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	EUR	MR	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	EUR	XR	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	GBP	MM	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	GBP	MR	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	USD	CR	Composite
BCM Ireland Fin Ltd	GH19IO	SNRFOR	USD	MM	Composite
BCM Ireland Fin Ltd	GH19IO	SUBLT2	EUR	MM	Composite
BCM Ireland Fin Ltd	GH19IO	SUBLT2	EUR	MR	Composite
BCM IRELAND Hldgs Ltd		SECDOM	EUR	MM	Composite
BCM IRELAND Hldgs Ltd		SECDOM	EUR	MR	Composite
BCM IRELAND Hldgs Ltd		SECDOM	EUR	XR	Composite
BCM IRELAND Hldgs Ltd		SECDOM	USD	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	AUD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	CAD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	CHF	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	CHF	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	EUR	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	EUR	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	EUR	MR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	EUR	XR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	GBP	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	GBP	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	HKD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	JPY	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	JPY	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	SEK	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	USD	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	USD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	USD	MR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SNRFOR	USD	XR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	AUD	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	AUD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	EUR	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	EUR	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	EUR	MR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	EUR	XR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	GBP	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	GBP	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	GBP	MR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	HKD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	JPY	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	SGD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	TWD	CR	Composite

0.22%	0.35%	0.50%	0.60%	0.67%	0.73%	0.73%	0.75%	0.82%
0.22%	0.35%	0.50%	0.60%	0.66%	0.72%	0.74%	0.76%	0.81%
0.54%	0.58%	0.85%	1.04%	1.15%	1.25%	1.28%	1.30%	1.35%
0.56%	0.61%	0.88%	1.08%	1.20%	1.31%	1.34%	1.35%	1.40%
0.54%	0.58%	0.84%	1.04%	1.15%	1.25%	1.28%	1.30%	1.34%
0.56%	0.61%	0.88%	1.08%	1.20%	1.31%	1.34%	1.35%	1.40%
0.54%	0.58%	0.84%	1.04%	1.15%	1.25%	1.28%	1.30%	1.34%
0.54%	0.58%	0.85%	1.04%	1.15%	1.25%	1.28%	1.30%	1.35%
0.54%	0.58%	0.85%	1.04%	1.15%	1.25%	1.28%	1.30%	1.35%
0.56%	0.61%	0.88%	1.08%	1.20%	1.31%	1.34%	1.35%	1.40%
0.54%	0.58%	0.84%	1.04%	1.15%	1.25%	1.28%	1.30%	1.34%
0.53%	0.58%	0.83%	1.03%	1.14%	1.24%	1.27%	1.28%	1.33%
1.68%	1.33%	2.28%	2.96%	3.33%	3.62%	3.47%	3.31%	3.59%
1.68%	1.33%	2.28%	2.97%	3.32%	3.61%	3.46%	3.28%	3.59%
1.68%	1.40%	2.40%	3.12%	3.53%	3.82%	3.64%	3.45%	3.59%
1.68%	1.33%	2.28%	2.97%	3.32%	3.61%	3.46%	3.28%	3.59%
1.68%	1.33%	2.28%	2.96%	3.33%	3.62%	3.47%	3.31%	3.59%
1.68%	1.33%	2.28%	2.97%	3.32%	3.61%	3.46%	3.28%	3.59%
1.68%	1.40%	2.40%	3.12%	3.53%	3.82%	3.64%	3.45%	3.59%
1.68%	1.33%	2.28%	2.97%	3.32%	3.61%	3.46%	3.28%	3.59%
1.68%	1.29%	2.20%	2.86%	3.23%	3.50%	3.33%	3.16%	3.59%
3.10%	3.71%	4.78%	5.88%	6.25%	6.65%	6.77%	6.93%	6.94%
3.23%	3.85%	4.98%	6.13%	6.52%	6.92%	7.06%	7.21%	7.23%
3.10%	3.71%	4.78%	5.88%	6.25%	6.65%	6.77%	6.93%	6.94%
2.95%	3.52%	4.56%	5.61%	5.97%	6.33%	6.46%	6.60%	6.61%
3.10%	3.71%	4.78%	5.88%	6.25%	6.65%	6.77%	6.93%	6.94%
3.23%	3.85%	4.98%	6.13%	6.52%	6.92%	7.06%	7.21%	7.23%
3.10%	3.71%	4.78%	5.88%	6.25%	6.65%	6.77%	6.93%	6.94%
3.03%	2.94%	4.61%	5.85%	6.31%	6.65%	6.79%	6.87%	
4.52%	4.31%	4.80%			5.03%			
4.52%	4.31%	4.80%			5.03%			
4.52%	4.31%	4.80%			5.03%			
4.52%	4.31%	4.80%			5.03%			
0.37%	0.44%	0.60%	0.74%	0.84%	0.92%	0.94%	0.97%	0.98%
0.38%	0.44%	0.60%	0.74%	0.83%	0.91%	0.94%	0.96%	0.97%
0.39%	0.45%	0.62%	0.78%	0.87%	0.96%	0.97%	1.01%	1.01%
0.38%	0.44%	0.60%	0.74%	0.83%	0.91%	0.94%	0.96%	0.97%
0.39%	0.45%	0.62%	0.78%	0.87%	0.96%	0.97%	1.01%	1.01%
0.38%	0.44%	0.60%	0.74%	0.83%	0.91%	0.94%	0.96%	0.97%
0.37%	0.44%	0.59%	0.73%	0.83%	0.91%	0.93%	0.96%	0.96%
0.39%	0.45%	0.62%	0.78%	0.87%	0.96%	0.97%	1.01%	1.01%
0.38%	0.44%	0.60%	0.74%	0.83%	0.91%	0.94%	0.96%	0.97%
0.38%	0.44%	0.60%	0.74%	0.83%	0.91%	0.94%	0.96%	0.97%
0.37%	0.44%	0.60%	0.74%	0.84%	0.92%	0.94%	0.97%	0.98%
0.37%	0.44%	0.60%	0.74%	0.84%	0.92%	0.94%	0.97%	0.98%
0.38%	0.44%	0.60%	0.74%	0.83%	0.91%	0.94%	0.96%	0.97%
0.39%	0.45%	0.62%	0.78%	0.87%	0.96%	0.97%	1.01%	1.01%
0.38%	0.44%	0.60%	0.74%	0.83%	0.91%	0.94%	0.96%	0.97%
0.37%	0.44%	0.59%	0.73%	0.83%	0.91%	0.93%	0.96%	0.96%
0.79%	0.85%	1.14%	1.38%	1.56%	1.72%	1.74%	1.75%	1.71%
0.79%	0.85%	1.14%	1.38%	1.56%	1.72%	1.74%	1.75%	1.71%
0.82%	0.88%	1.19%	1.42%	1.61%	1.79%	1.79%	1.82%	1.71%
0.79%	0.86%	1.14%	1.38%	1.55%	1.71%	1.73%	1.75%	1.71%
0.78%	0.85%	1.13%	1.36%	1.53%	1.70%	1.71%	1.73%	1.71%
0.75%	0.81%	1.09%	1.31%	1.48%	1.63%	1.65%	1.67%	1.71%
0.82%	0.88%	1.19%	1.42%	1.61%	1.79%	1.79%	1.82%	1.71%
0.79%	0.86%	1.14%	1.38%	1.55%	1.71%	1.73%	1.75%	1.71%
0.79%	0.86%	1.14%	1.38%	1.55%	1.71%	1.73%	1.75%	1.71%
0.79%	0.85%	1.14%	1.38%	1.56%	1.72%	1.74%	1.75%	1.71%
0.79%	0.86%	1.14%	1.38%	1.55%	1.71%	1.73%	1.75%	1.71%
0.82%	0.88%	1.19%	1.42%	1.61%	1.79%	1.79%	1.82%	1.71%

0.90%	1.04%	40% NR	AA	AA	AA
0.89%	1.04%	40.56% NR	A	A	A
1.36%	1.25%	20% BB	BB	BBB	BBB
1.42%	1.25%	20% BBB	BBB	A	A
1.36%	1.25%	20% A	A	AA	AA
1.42%	1.25%	20% BBB	BBB	A	A
1.36%	1.25%	20% A	A	AA	AA
		20%			
1.36%	1.25%	20% BB	BB	BBB	BBB
1.36%	1.25%	20% BB	BB	BBB	BBB
1.42%	1.25%	20% BBB	BBB	A	A
1.36%	1.25%	20% A	A	AA	AA
1.35%	1.25%	20% BBB	BBB	A	A
3.62%	3.66%	40% NR	BB	BBB	BBB
		40%			
		40%			
3.62%	3.66%	40% NR	A	AA	AA
		40%			
3.62%	3.86%	40% NR	BBB	A	A
		40%			
3.62%	3.66%	40% NR	A	AA	AA
		40%			
3.62%	3.66%	40% NR	BB	BBB	BBB
3.62%	3.66%	40% NR	A	AA	AA
3.62%	3.86%	40% NR	BBB	A	A
		40%			
3.62%	3.66%	40% NR	A	AA	AA
3.62%	3.53%	40% NR	BBB	A	A
6.90%	6.99%	40% AA	A	AAA	AA
7.23%	7.27%	40% A	BBB	AA	A
6.90%	6.99%	40% AA	A	AAA	AA
		40%			
6.61%	6.66%	40% A	BBB	AA	A
6.90%	6.99%	40% AA	A	AAA	AA
		40%			
7.23%	7.27%	40% A	BBB	AA	A
6.90%	6.99%	40% AA	A	AAA	AA
7.40%		40% NR	NR	NR	A
		40%			
		42.50% NR	NR	NR	
		42.50% NR	NR	NR	
		42.50% NR	NR	NR	
		42.50% NR	NR	NR	
1.01%	1.09%	40% BB	A	A	A
1.00%	1.08%	40% A	AAA	AAA	AAA
1.04%	1.12%	40% BBB	A	A	A
1.00%	1.08%	40% A	AAA	AAA	AAA
1.04%	1.12%	40% BBB	A	A	A
1.00%	1.08%	40% A	AAA	AAA	AAA
0.99%	1.07%	40% BBB	AA	AA	AA
		40%			
1.04%	1.12%	40% BBB	A	A	A
1.00%	1.08%	40% A	AAA	AAA	AAA
1.00%	1.08%	40% A	AAA	AAA	AAA
1.01%	1.09%	40% BB	A	A	A
1.01%	1.09%	40% BB	A	A	A
1.00%	1.08%	40% A	AAA	AAA	AAA
1.04%	1.12%	40% BBB	A	A	A
1.00%	1.08%	40% A	AAA	AAA	AAA
0.99%	1.07%	40% BBB	AA	AA	AA
		40%			
1.65%	1.69%	20% BB	BBB	A	A
1.65%	1.69%	20% BB	BBB	A	A
1.65%	1.69%	20% BBB	A	AA	A
1.65%	1.69%	20% A	AA	AAA	AAA
1.65%	1.69%	20% BBB	A	AA	AA
1.65%	1.69%	20% BBB	A	AA	AA
1.65%	1.69%	20% BBB	A	AA	A
1.65%	1.69%	20% A	AA	AAA	AAA
		20%			
1.65%	1.69%	20% A	AA	AAA	AAA
1.65%	1.69%	20% BB	BBB	A	A
1.65%	1.69%	20% A	AA	AAA	AAA
1.65%	1.69%	20% BBB	A	AA	A

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

NR	A	9	Financials	Europe	Italy
NR	A	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
NR	AA	9	Financials	Europe	Italy
BB	BBB	8	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
A	BBB	7	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
BBB	BBB	8	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
A	BBB	7	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
BB	BBB	8	Telecommunications	N.Amer	Canada
A	BBB	7	Telecommunications	N.Amer	Canada
BBB	BBB	8	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
A	BBB	7	Telecommunications	N.Amer	Canada
BBB	BBB	8	Telecommunications	N.Amer	Canada
A	AA	11	Telecommunications	OffShore	Cayman Islands
BBB	AA	11	Telecommunications	OffShore	Cayman Islands
A	AA	11	Telecommunications	OffShore	Cayman Islands
	NR		Telecommunications	OffShore	Cayman Islands
BBB	AA	11	Telecommunications	OffShore	Cayman Islands
A	AA	11	Telecommunications	OffShore	Cayman Islands
	NR		Telecommunications	OffShore	Cayman Islands
BBB	AA	11	Telecommunications	OffShore	Cayman Islands
A	AA	11	Telecommunications	OffShore	Cayman Islands
	A	3	Telecommunications	OffShore	Cayman Islands
	NR		Telecommunications	OffShore	Cayman Islands
	NR	2	Financials	Europe	Ireland
	NR	2	Financials	Europe	Ireland
	NR	2	Financials	Europe	Ireland
	NR	2	Financials	Europe	Ireland
BB	AA	14	Financials	Europe	Spain
A	AA	14	Financials	Europe	Spain
BBB	A	4	Financials	Europe	Spain
A	AA	14	Financials	Europe	Spain
BBB	A	4	Financials	Europe	Spain
A	AA	14	Financials	Europe	Spain
BBB	AA	14	Financials	Europe	Spain
	NR		Financials	Europe	Spain
BBB	A	4	Financials	Europe	Spain
A	AA	14	Financials	Europe	Spain
A	AA	14	Financials	Europe	Spain
BB	AA	14	Financials	Europe	Spain
BB	AA	14	Financials	Europe	Spain
A	AA	14	Financials	Europe	Spain
BBB	A	4	Financials	Europe	Spain
A	AA	14	Financials	Europe	Spain
BBB	AA	14	Financials	Europe	Spain
	NR		Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	A	3	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	A	3	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
	NR		Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	A	3	Financials	Europe	Spain

A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	Thin	Thin	CcyGrp	CcyGrp
B	B					
BB		Thin	Thin	Thin		
BB		Thin	Thin	Thin		
BB		Thin	Thin	Thin		
BB		Thin	Thin	Thin		
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp

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

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

BBVSMTWDMM	29-Aug-08 BBVSM
BBVSMUSDCR	29-Aug-08 BBVSM
BBVSMUSDMM	29-Aug-08 BBVSM
BBVSMUSDMR	29-Aug-08 BBVSM
BBVSMZARMM	29-Aug-08 BBVSM
BANBMGBRLCR	29-Aug-08 BANBMG
BANBMGUSDCR	29-Aug-08 BANBMG
BNCBPIEURCR	29-Aug-08 BNCBPI
BNCBPIEURMM	29-Aug-08 BNCBPI
BNCBPIJPYCR	29-Aug-08 BNCBPI
BNCBPIJPYMM	29-Aug-08 BNCBPI
BNCBPIUSDCR	29-Aug-08 BNCBPI
BNCBPIUSDMM	29-Aug-08 BNCBPI
BNCBPIAUDMM	29-Aug-08 BNCBPI
BNCBPICHFCR	29-Aug-08 BNCBPI
BNCBPICHFMM	29-Aug-08 BNCBPI
BNCBPIEURCR	29-Aug-08 BNCBPI
BNCBPIEURMM	29-Aug-08 BNCBPI
BNCBPIJPYCR	29-Aug-08 BNCBPI
BNCBPIJPYMM	29-Aug-08 BNCBPI
BNCBPIUSDCR	29-Aug-08 BNCBPI
BNCBPIUSDMM	29-Aug-08 BNCBPI
BRADESEURCR	29-Aug-08 BRADES
BRADESEURMM	29-Aug-08 BRADES
BRADESUSDCR	29-Aug-08 BRADES
BRADESUSDMM	29-Aug-08 BRADES
BRADESUSDMR	29-Aug-08 BRADES
BRADESUSDXR	29-Aug-08 BRADES
BCPNAUDMM	29-Aug-08 BCPN
BCPNCADMM	29-Aug-08 BCPN
BCPNCHFCR	29-Aug-08 BCPN
BCPNCHFMM	29-Aug-08 BCPN
BCPNEURCR	29-Aug-08 BCPN
BCPNEURMM	29-Aug-08 BCPN
BCPNEURMR	29-Aug-08 BCPN
BCPNGBPCR	29-Aug-08 BCPN
BCPNGBPMM	29-Aug-08 BCPN
BCPNJPYCR	29-Aug-08 BCPN
BCPNJPYMM	29-Aug-08 BCPN
BCPNSEKMM	29-Aug-08 BCPN
BCPNUSDCR	29-Aug-08 BCPN
BCPNUSDMM	29-Aug-08 BCPN
BCPNUSDMR	29-Aug-08 BCPN
BCPNUSDXR	29-Aug-08 BCPN
BCPNAUDMM	29-Aug-08 BCPN
BCPNEURCR	29-Aug-08 BCPN
BCPNEURMM	29-Aug-08 BCPN
BCPNEURMR	29-Aug-08 BCPN
BCPNHKDMM	29-Aug-08 BCPN
BCPNJPYMM	29-Aug-08 BCPN
BCPNTWDMM	29-Aug-08 BCPN
BCPNUSDCR	29-Aug-08 BCPN
BCPNUSDMM	29-Aug-08 BCPN
BCPNUSDMR	29-Aug-08 BCPN
BCPNUSDXR	29-Aug-08 BCPN
BDOUUSDCR	29-Aug-08 BDOU
BDOUUSDMR	29-Aug-08 BDOU
BANSABEURCR	29-Aug-08 BANSAB
BANSABEURMM	29-Aug-08 BANSAB
BANSABEURMR	29-Aug-08 BANSAB
BANSABUSDCR	29-Aug-08 BANSAB
BANSABUSDMM	29-Aug-08 BANSAB
BANSABUSDMR	29-Aug-08 BANSAB
BANSABEURCR	29-Aug-08 BANSAB
BANSABEURMM	29-Aug-08 BANSAB
BANSABEURMR	29-Aug-08 BANSAB
BANSABUSDCR	29-Aug-08 BANSAB
BANSABUSDMM	29-Aug-08 BANSAB
BANESTEURCR	29-Aug-08 BANEST
BANESTEURMM	29-Aug-08 BANEST
BANESTEURMR	29-Aug-08 BANEST
BANESTUSDCR	29-Aug-08 BANEST
BANESTUSDMM	29-Aug-08 BANEST
BANESTUSDMR	29-Aug-08 BANEST

Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	TWD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	USD	CR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	USD	MM	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	USD	MR	Composite
Bco Bilbao Vizcaya Argentaria S A	EF2985	SUBLT2	ZAR	MM	Composite
Bco BMG SA	PP7EFD	SNRFOR	BRL	CR	Composite
Bco BMG SA	PP7EFD	SNRFOR	USD	CR	Composite
Bco BPI SA	XX347E	SNRFOR	EUR	CR	Composite
Bco BPI SA	XX347E	SNRFOR	EUR	MM	Composite
Bco BPI SA	XX347E	SNRFOR	JPY	CR	Composite
Bco BPI SA	XX347E	SNRFOR	JPY	MM	Composite
Bco BPI SA	XX347E	SNRFOR	USD	CR	Composite
Bco BPI SA	XX347E	SNRFOR	USD	MM	Composite
Bco BPI SA	XX347E	SUBLT2	AUD	MM	Composite
Bco BPI SA	XX347E	SUBLT2	CHF	CR	Composite
Bco BPI SA	XX347E	SUBLT2	CHF	MM	Composite
Bco BPI SA	XX347E	SUBLT2	EUR	CR	Composite
Bco BPI SA	XX347E	SUBLT2	EUR	MM	Composite
Bco BPI SA	XX347E	SUBLT2	JPY	CR	Composite
Bco BPI SA	XX347E	SUBLT2	JPY	MM	Composite
Bco BPI SA	XX347E	SUBLT2	USD	CR	Composite
Bco BPI SA	XX347E	SUBLT2	USD	MM	Composite
Bco Bradesco SA	PQ988V	SNRFOR	EUR	CR	Composite
Bco Bradesco SA	PQ988V	SNRFOR	EUR	MM	Composite
Bco Bradesco SA	PQ988V	SNRFOR	USD	CR	Composite
Bco Bradesco SA	PQ988V	SNRFOR	USD	MM	Composite
Bco Bradesco SA	PQ988V	SNRFOR	USD	MR	Composite
Bco Bradesco SA	PQ988V	SNRFOR	USD	XR	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	AUD	MM	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	CAD	MM	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	CHF	CR	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	CHF	MM	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	EUR	CR	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	EUR	MM	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	EUR	MR	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	GBP	CR	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	GBP	MM	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	JPY	CR	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	JPY	MM	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	SEK	MM	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	USD	CR	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	USD	MM	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	USD	MR	Composite
Bco Comercial Portugues SA	05EDBG	SNRFOR	USD	XR	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	AUD	MM	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	EUR	CR	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	EUR	MM	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	EUR	MR	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	HKD	MM	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	JPY	MM	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	TWD	MM	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	USD	CR	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	USD	MM	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	USD	MR	Composite
Bco Comercial Portugues SA	05EDBG	SUBLT2	USD	XR	Composite
Bco De Oro Unibank Inc	05EEAA	SNRFOR	USD	CR	Composite
Bco De Oro Unibank Inc	05EEAA	SNRFOR	USD	MR	Composite
Bco de Sabadell S A	EF6D9A	SNRFOR	EUR	CR	Composite
Bco de Sabadell S A	EF6D9A	SNRFOR	EUR	MM	Composite
Bco de Sabadell S A	EF6D9A	SNRFOR	EUR	MR	Composite
Bco de Sabadell S A	EF6D9A	SNRFOR	USD	CR	Composite
Bco de Sabadell S A	EF6D9A	SNRFOR	USD	MM	Composite
Bco de Sabadell S A	EF6D9A	SNRFOR	USD	MR	Composite
Bco de Sabadell S A	EF6D9A	SUBLT2	EUR	CR	Composite
Bco de Sabadell S A	EF6D9A	SUBLT2	EUR	MM	Composite
Bco de Sabadell S A	EF6D9A	SUBLT2	EUR	MR	Composite
Bco de Sabadell S A	EF6D9A	SUBLT2	USD	CR	Composite
Bco de Sabadell S A	EF6D9A	SUBLT2	USD	MM	Composite
Bco Espanol de Cred SA	EG29C3	SNRFOR	EUR	CR	Composite
Bco Espanol de Cred SA	EG29C3	SNRFOR	EUR	MM	Composite
Bco Espanol de Cred SA	EG29C3	SNRFOR	EUR	MR	Composite
Bco Espanol de Cred SA	EG29C3	SNRFOR	USD	CR	Composite
Bco Espanol de Cred SA	EG29C3	SNRFOR	USD	MM	Composite
Bco Espanol de Cred SA	EG29C3	SNRFOR	USD	MR	Composite

0.79%	0.86%	1.14%	1.38%	1.55%	1.71%	1.73%	1.75%	1.71%
0.82%	0.88%	1.19%	1.42%	1.61%	1.79%	1.79%	1.82%	1.71%
0.79%	0.86%	1.14%	1.38%	1.55%	1.71%	1.73%	1.75%	1.71%
0.78%	0.85%	1.13%	1.36%	1.53%	1.70%	1.71%	1.73%	1.71%
0.79%	0.86%	1.14%	1.38%	1.55%	1.71%	1.73%	1.75%	1.71%
3.49%	3.91%	4.49%	4.83%	4.97%	5.12%	5.20%	5.28%	
3.49%	3.91%	4.49%	4.83%	4.97%	5.12%	5.20%	5.28%	
	0.62%	0.91%	1.06%	1.11%	1.34%	1.42%	1.42%	
	0.62%	0.87%	1.06%	1.11%	1.26%	1.37%	1.42%	
	0.62%	0.89%	1.06%	1.11%	1.29%	1.38%	1.42%	
	0.62%	0.89%	1.06%	1.11%	1.29%	1.38%	1.42%	
	0.62%	0.91%	1.06%	1.11%	1.34%	1.42%	1.42%	
	0.62%	0.87%	1.06%	1.11%	1.26%	1.37%	1.42%	
0.99%	1.27%	1.64%	1.83%	2.07%	2.18%	2.13%	2.12%	2.06%
0.99%	1.27%	1.64%	1.90%	2.07%	2.27%	2.22%	2.21%	2.06%
0.99%	1.27%	1.64%	1.83%	2.07%	2.18%	2.13%	2.12%	2.06%
0.99%	1.27%	1.64%	1.90%	2.07%	2.27%	2.22%	2.21%	2.06%
0.99%	1.27%	1.64%	1.83%	2.07%	2.18%	2.13%	2.12%	2.06%
0.99%	1.27%	1.64%	1.83%	2.07%	2.18%	2.13%	2.12%	2.06%
0.99%	1.27%	1.64%	1.83%	2.07%	2.18%	2.13%	2.12%	2.06%
0.99%	1.27%	1.64%	1.90%	2.07%	2.27%	2.22%	2.21%	2.06%
0.99%	1.27%	1.64%	1.83%	2.07%	2.18%	2.13%	2.12%	2.06%
0.56%	0.60%	1.00%	1.31%	1.38%	1.56%	1.72%	1.90%	2.17%
0.56%	0.60%	0.96%	1.26%	1.38%	1.49%	1.65%	1.82%	2.08%
0.56%	0.60%	1.00%	1.31%	1.38%	1.56%	1.72%	1.90%	2.17%
0.56%	0.60%	0.95%	1.25%	1.38%	1.48%	1.63%	1.80%	2.06%
0.39%	0.49%	0.67%	0.82%	0.92%	1.01%	1.03%	1.05%	1.06%
0.39%	0.48%	0.66%	0.81%	0.91%	1.01%	1.02%	1.04%	1.04%
0.39%	0.50%	0.68%	0.85%	0.95%	1.05%	1.07%	1.09%	1.09%
0.39%	0.48%	0.66%	0.81%	0.91%	1.01%	1.02%	1.04%	1.04%
0.39%	0.50%	0.68%	0.85%	0.95%	1.05%	1.07%	1.09%	1.09%
0.39%	0.48%	0.66%	0.81%	0.91%	1.01%	1.02%	1.04%	1.04%
0.39%	0.48%	0.65%	0.80%	0.90%	1.00%	1.01%	1.03%	1.03%
0.39%	0.50%	0.68%	0.85%	0.95%	1.05%	1.07%	1.09%	1.09%
0.39%	0.48%	0.66%	0.81%	0.91%	1.01%	1.02%	1.04%	1.04%
0.39%	0.49%	0.67%	0.82%	0.92%	1.01%	1.03%	1.05%	1.06%
0.39%	0.49%	0.67%	0.82%	0.92%	1.01%	1.03%	1.05%	1.06%
0.39%	0.48%	0.66%	0.81%	0.91%	1.01%	1.02%	1.04%	1.04%
0.39%	0.50%	0.68%	0.85%	0.95%	1.05%	1.07%	1.09%	1.09%
0.39%	0.48%	0.66%	0.81%	0.91%	1.01%	1.02%	1.04%	1.04%
0.39%	0.48%	0.65%	0.80%	0.90%	1.00%	1.01%	1.03%	1.03%
0.95%	1.01%	1.38%	1.72%	1.88%	2.08%	2.09%	2.11%	2.10%
0.91%	0.97%	1.31%	1.60%	1.78%	1.96%	1.98%	2.00%	2.01%
0.90%	0.99%	1.29%	1.59%	1.77%	1.95%	1.96%	1.98%	2.00%
0.91%	0.97%	1.31%	1.60%	1.78%	1.96%	1.98%	2.00%	2.01%
0.92%	1.01%	1.31%	1.61%	1.79%	1.97%	1.99%	2.01%	2.04%
0.95%	1.01%	1.38%	1.72%	1.88%	2.08%	2.09%	2.11%	2.10%
0.91%	0.97%	1.31%	1.60%	1.78%	1.96%	1.98%	2.00%	2.01%
0.90%	0.99%	1.29%	1.59%	1.77%	1.95%	1.96%	1.98%	2.00%
0.96%	1.20%	1.67%	2.14%	2.47%	3.08%	2.98%	3.47%	3.44%
1.69%	1.93%	1.87%	2.27%	2.47%	2.62%	2.63%	2.63%	2.65%
1.62%	1.85%	1.83%	2.20%	2.40%	2.57%	2.58%	2.59%	2.56%
1.61%	1.83%	1.84%	2.18%	2.38%	2.52%	2.52%	2.53%	2.52%
1.69%	1.93%	1.87%	2.27%	2.47%	2.62%	2.63%	2.63%	2.65%
1.62%	1.85%	1.83%	2.20%	2.40%	2.57%	2.58%	2.59%	2.56%
3.05%	2.39%	2.87%	3.09%	3.96%	4.12%	4.21%	4.12%	4.09%
3.05%	2.28%	2.75%	3.09%	3.96%	3.96%	4.04%	3.95%	3.91%
3.05%	2.27%	2.73%	3.09%	3.96%	3.92%	4.00%	3.91%	3.88%
3.05%	2.39%	2.87%	3.09%	3.96%	4.12%	4.21%	4.12%	4.09%
3.05%	2.28%	2.75%	3.09%	3.96%	3.96%	4.04%	3.95%	3.91%
	0.29%						0.65%	
	0.29%						0.65%	

1.65%	1.69%	20% A	AA	AAA	AAA
1.65%	1.69%	20% BBB	A	AA	A
1.65%	1.69%	20% A	AA	AAA	AAA
1.65%	1.69%	20% BBB	A	AA	AA
1.65%	1.69%	20% A	AA	AAA	AAA
		25% NR	NR	NR	NR
		25% NR	NR	NR	NR
		40%	NR	BBB	NR
		40%	NR	A	NR
		40%	NR	BB	NR
		40%	NR	BB	NR
		40%	NR	BBB	NR
		40%	NR	A	NR
2.12%	2.10%	21.50% NR	NR	NR	BB
2.21%	2.10%	21.50% NR	NR	NR	BBB
2.12%	2.10%	21.50% NR	NR	NR	A
2.21%	2.10%	21.50% NR	NR	NR	BBB
2.12%	2.10%	21.50% NR	NR	NR	A
2.12%	2.10%	21.50% NR	NR	NR	BB
2.12%	2.10%	21.50% NR	NR	NR	BB
2.21%	2.10%	21.50% NR	NR	NR	BBB
2.12%	2.10%	21.50% NR	NR	NR	A
2.14%	2.23%	40% NR	NR	A	B
2.14%	2.23%	40% NR	NR	BBB	B
2.14%	2.23%	40% NR	NR	A	B
		40%			
2.14%	2.23%	40% NR	NR	BBB	B
		40%			
1.04%	1.27%	40% NR	BBB	BBB	A
1.04%	1.27%	40% NR	AA	AA	AAA
1.04%	1.27%	40% NR	A	A	A
1.04%	1.27%	40% NR	AA	AA	AAA
1.04%	1.27%	40% NR	A	A	A
1.04%	1.27%	40% NR	AA	AA	AAA
1.04%	1.27%	40% NR	A	A	AA
1.04%	1.27%	40% NR	A	A	A
1.04%	1.27%	40% NR	AA	AA	AAA
1.04%	1.27%	40% NR	BBB	BBB	A
1.04%	1.27%	40% NR	BBB	BBB	A
1.04%	1.27%	40% NR	AA	AA	AAA
1.04%	1.27%	40% NR	A	A	A
1.04%	1.27%	40% NR	AA	AA	AAA
1.04%	1.27%	40% NR	A	A	AA
		40%			
		20%			
2.17%	2.18%	20% BBB	A	A	A
2.09%	2.10%	20% A	AA	AAA	AAA
2.07%	2.08%	20% BBB	A	AA	AA
2.09%	2.10%	20% A	AA	AAA	AAA
2.14%	2.15%	20% BB	BBB	A	A
		20%			
2.17%	2.18%	20% BBB	A	A	A
2.09%	2.10%	20% A	AA	AAA	AAA
2.07%	2.08%	20% BBB	A	AA	AA
		20%			
3.64%	3.72%	20% NR	NR	NR	NR
		20%			
2.68%	2.63%	40% BBB	A	A	A
2.63%	2.57%	40% A	A	A	AA
2.60%	2.54%	40% BBB	A	A	A
2.68%	2.63%	40% BBB	A	A	A
2.63%	2.57%	40% A	A	A	AA
		40%			
4.04%	4.13%	20% NR	BBB	BBB	NR
4.04%	3.97%	20% NR	A	A	NR
4.04%	3.93%	20% NR	BBB	BBB	NR
4.04%	4.13%	20% NR	BBB	BBB	NR
4.04%	3.97%	20% NR	A	A	NR
		42.50%	NR		
		42.50%	NR		
		42.50%			
		42.50%			
		42.50%			
		42.50%			

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

NR	AA	16	Financials	Europe	Spain
NR	A	3	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
NR	AA	16	Financials	Europe	Spain
	NR	2	Financials	Lat.Amer	Brazil
	NR	2	Financials	Lat.Amer	Brazil
	NR	3	Financials	Europe	Portugal
	NR	4	Financials	Europe	Portugal
	NR	4	Financials	Europe	Portugal
	NR	4	Financials	Europe	Portugal
	NR	3	Financials	Europe	Portugal
	NR	4	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	NR	3	Financials	Europe	Portugal
NR	BBB	3	Financials	Lat.Amer	Brazil
NR	BBB	3	Financials	Lat.Amer	Brazil
NR	BBB	3	Financials	Lat.Amer	Brazil
	NR		Financials	Lat.Amer	Brazil
NR	BBB	3	Financials	Lat.Amer	Brazil
	NR		Financials	Lat.Amer	Brazil
NR	AA	13	Financials	Europe	Portugal
NR	AA	12	Financials	Europe	Portugal
NR	A	4	Financials	Europe	Portugal
NR	AA	12	Financials	Europe	Portugal
NR	A	4	Financials	Europe	Portugal
NR	AA	12	Financials	Europe	Portugal
NR	AA	12	Financials	Europe	Portugal
NR	A	4	Financials	Europe	Portugal
NR	AA	12	Financials	Europe	Portugal
NR	AA	13	Financials	Europe	Portugal
NR	AA	13	Financials	Europe	Portugal
NR	AA	12	Financials	Europe	Portugal
NR	A	4	Financials	Europe	Portugal
NR	AA	12	Financials	Europe	Portugal
NR	AA	12	Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
A	A	3	Financials	Europe	Portugal
BBB	AA	16	Financials	Europe	Portugal
BBB	AA	16	Financials	Europe	Portugal
BBB	AA	16	Financials	Europe	Portugal
BB	AA	16	Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
A	A	3	Financials	Europe	Portugal
BBB	AA	16	Financials	Europe	Portugal
BBB	AA	16	Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
BB	NR	2	Financials	Asia	Philippines
	NR		Financials	Asia	Philippines
BBB	A	3	Financials	Europe	Spain
A	A	7	Financials	Europe	Spain
BBB	AA	9	Financials	Europe	Spain
BBB	A	3	Financials	Europe	Spain
A	A	7	Financials	Europe	Spain
	NR		Financials	Europe	Spain
BB	BBB	3	Financials	Europe	Spain
BBB	BBB	3	Financials	Europe	Spain
BB	BBB	3	Financials	Europe	Spain
BB	BBB	3	Financials	Europe	Spain
BBB	BBB	3	Financials	Europe	Spain
	NR		Financials	Europe	Spain
	NR		Financials	Europe	Spain
	NR		Financials	Europe	Spain
	NR		Financials	Europe	Spain
	NR		Financials	Europe	Spain
	NR		Financials	Europe	Spain

AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
A	AA		Thin	DocAdj	Thin	Thin
A	AA		Thin	CcyGrp	Thin	Thin
A	AA		Thin	Entity Tier	Thin	Thin
A	AA		Thin	Entity Tier	Thin	Thin
A	AA		Thin	DocAdj	Thin	Thin
A	AA		Thin	CcyGrp	Thin	Thin
A	AA	Thin	Thin	Thin	Entity Tier	Thin
A	AA	Thin	Thin	Thin	DocAdj	Thin
A	AA	Thin	Thin	Thin	CcyGrp	Thin
A	AA	Thin	Thin	Thin	DocAdj	Thin
A	AA	Thin	Thin	Thin	CcyGrp	Thin
A	AA	Thin	Thin	Thin	Entity Tier	Thin
A	AA	Thin	Thin	Thin	Entity Tier	Thin
A	AA	Thin	Thin	Thin	DocAdj	Thin
A	AA	Thin	Thin	Thin	CcyGrp	Thin
BB	A	Thin	Thin	CcyGrp	DocAdj	Thin
BB	A	Thin	Thin	DocAdj	DocAdj	Thin
BB	A	Thin	Thin	CcyGrp	DocAdj	Thin
BB	A					
BB	A	Thin	Thin	DocAdj	DocAdj	Thin
BB	A					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
A	A	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	Thin	Thin
A	A	Thin	CcyGrp	CcyGrp	Thin	Thin
A	A	Thin	DocAdj	DocAdj	Thin	Thin
A	A	Thin	DocAdj	DocAdj	Thin	Thin
A	A	Thin	CcyGrp	CcyGrp	Thin	Thin
AA	AA		Thin			
AA	AA		Thin			
AA	AA					
AA	AA					
AA	AA					
AA	AA					

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

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

BANESTEURCR	29-Aug-08 BANEST
BANESTEURMM	29-Aug-08 BANEST
ESPSANAUDMM	29-Aug-08 ESPSAN
ESPSANCADMM	29-Aug-08 ESPSAN
ESPSANCHFCR	29-Aug-08 ESPSAN
ESPSANCHFMM	29-Aug-08 ESPSAN
ESPSANEURCR	29-Aug-08 ESPSAN
ESPSANEURMM	29-Aug-08 ESPSAN
ESPSANEURMR	29-Aug-08 ESPSAN
ESPSANEURXR	29-Aug-08 ESPSAN
ESPSANGBPCR	29-Aug-08 ESPSAN
ESPSANGBPMM	29-Aug-08 ESPSAN
ESPSANJPYMM	29-Aug-08 ESPSAN
ESPSANSEKMM	29-Aug-08 ESPSAN
ESPSANUSDCR	29-Aug-08 ESPSAN
ESPSANUSDMM	29-Aug-08 ESPSAN
ESPSANUSDMR	29-Aug-08 ESPSAN
ESPSANUSDXR	29-Aug-08 ESPSAN
ESPSANAUDMM	29-Aug-08 ESPSAN
ESPSANEURCR	29-Aug-08 ESPSAN
ESPSANEURMM	29-Aug-08 ESPSAN
ESPSANEURMR	29-Aug-08 ESPSAN
ESPSANGBPMM	29-Aug-08 ESPSAN
ESPSANJPYMM	29-Aug-08 ESPSAN
ESPSANTWDMM	29-Aug-08 ESPSAN
ESPSANUSDCR	29-Aug-08 ESPSAN
ESPSANUSDMM	29-Aug-08 ESPSAN
ESPSANUSDMR	29-Aug-08 ESPSAN
ESPSANUSDXR	29-Aug-08 ESPSAN
BHIPEURCR	29-Aug-08 BHIP
BHIPUSDCR	29-Aug-08 BHIP
BHIPUSDMM	29-Aug-08 BHIP
BHIPUSDMR	29-Aug-08 BHIP
ITAUEURCR	29-Aug-08 ITAU
ITAUEURMM	29-Aug-08 ITAU
ITAUUSDCR	29-Aug-08 ITAU
ITAUUSDMM	29-Aug-08 ITAU
ITAUUSDMR	29-Aug-08 ITAU
BLADEXEURCR	29-Aug-08 BLADEX
BLADEXEURMR	29-Aug-08 BLADEX
BLADEXUSDCR	29-Aug-08 BLADEX
BLADEXUSDMR	29-Aug-08 BLADEX
BNCEEURCR	29-Aug-08 BNCE
BNCEEURMM	29-Aug-08 BNCE
BNCEUSDCR	29-Aug-08 BNCE
BNCEUSDMM	29-Aug-08 BNCE
BNCEUSDMR	29-Aug-08 BNCE
BNCEUSDXR	29-Aug-08 BNCE
BNDESEURCR	29-Aug-08 BNDES
BNDESEURMM	29-Aug-08 BNDES
BNDESEURMR	29-Aug-08 BNDES
BNDESJPYCR	29-Aug-08 BNDES
BNDESJPYMR	29-Aug-08 BNDES
BNDESUSDCR	29-Aug-08 BNDES
BNDESUSDMM	29-Aug-08 BNDES
BNDESUSDMR	29-Aug-08 BNDES
BNDESUSDXR	29-Aug-08 BNDES
PASTOREURCR	29-Aug-08 PASTOR
PASTOREURMM	29-Aug-08 PASTOR
PASTORUSDCR	29-Aug-08 PASTOR
PASTORUSDMM	29-Aug-08 PASTOR
PASTOREURCR	29-Aug-08 PASTOR
PASTOREURMM	29-Aug-08 PASTOR
PASTORUSDMM	29-Aug-08 PASTOR
BPESPEURCR	29-Aug-08 BPESP
BPESPEURMM	29-Aug-08 BPESP
BPESPUSDCR	29-Aug-08 BPESP
BPESPUSDMM	29-Aug-08 BPESP
BPESPEURCR	29-Aug-08 BPESP
BPESPEURMM	29-Aug-08 BPESP
BPSCAUDMM	29-Aug-08 BPSC
BPSCEURCR	29-Aug-08 BPSC
BPSCEURMM	29-Aug-08 BPSC
BPSCEURMR	29-Aug-08 BPSC

Bco Espanol de Cred SA	EG29C3	SUBLT2	EUR	CR	Composite
Bco Espanol de Cred SA	EG29C3	SUBLT2	EUR	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	AUD	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	CAD	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	CHF	CR	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	CHF	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	EUR	CR	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	EUR	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	EUR	MR	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	EUR	XR	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	GBP	CR	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	GBP	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	JPY	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	SEK	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	USD	CR	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	USD	MM	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	USD	MR	Composite
Bco Espirito Santo S A	XX37B2	SNRFOR	USD	XR	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	AUD	MM	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	EUR	CR	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	EUR	MM	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	EUR	MR	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	GBP	MM	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	JPY	MM	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	TWD	MM	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	USD	CR	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	USD	MM	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	USD	MR	Composite
Bco Espirito Santo S A	XX37B2	SUBLT2	USD	XR	Composite
Bco Hip S A	PQ463H	SNRFOR	EUR	CR	Composite
Bco Hip S A	PQ463H	SNRFOR	USD	CR	Composite
Bco Hip S A	PQ463H	SNRFOR	USD	MM	Composite
Bco Hip S A	PQ463H	SNRFOR	USD	MR	Composite
Bco Itau S A	PQ4CB4	SNRFOR	EUR	CR	Composite
Bco Itau S A	PQ4CB4	SNRFOR	EUR	MM	Composite
Bco Itau S A	PQ4CB4	SNRFOR	USD	CR	Composite
Bco Itau S A	PQ4CB4	SNRFOR	USD	MM	Composite
Bco Itau S A	PQ4CB4	SNRFOR	USD	MR	Composite
Bco Latinoamericano Exportaciones SA	05EF66	SNRFOR	EUR	CR	Composite
Bco Latinoamericano Exportaciones SA	05EF66	SNRFOR	EUR	MR	Composite
Bco Latinoamericano Exportaciones SA	05EF66	SNRFOR	USD	CR	Composite
Bco Latinoamericano Exportaciones SA	05EF66	SNRFOR	USD	MR	Composite
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	EUR	CR	Composite
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	EUR	MM	Composite
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	USD	CR	Composite
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	USD	MM	Composite
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	USD	MR	Composite
Bco Nacional de Comercio Exterior S N C	GG7B4Z	SNRFOR	USD	XR	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	EUR	CR	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	EUR	MM	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	EUR	MR	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	JPY	CR	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	JPY	MR	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	USD	CR	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	USD	MM	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	USD	MR	Composite
Bco Nacional Desenvolvimento Economico E Social	05EF75	SNRFOR	USD	XR	Composite
Bco PASTOR SA	EFAD7K	SNRFOR	EUR	CR	Composite
Bco PASTOR SA	EFAD7K	SNRFOR	EUR	MM	Composite
Bco PASTOR SA	EFAD7K	SNRFOR	USD	CR	Composite
Bco PASTOR SA	EFAD7K	SNRFOR	USD	MM	Composite
Bco PASTOR SA	EFAD7K	SUBLT2	EUR	CR	Composite
Bco PASTOR SA	EFAD7K	SUBLT2	EUR	MM	Composite
Bco PASTOR SA	EFAD7K	SUBLT2	USD	MM	Composite
Bco Pop Espanol	EFAEA5	SNRFOR	EUR	CR	Composite
Bco Pop Espanol	EFAEA5	SNRFOR	EUR	MM	Composite
Bco Pop Espanol	EFAEA5	SNRFOR	USD	CR	Composite
Bco Pop Espanol	EFAEA5	SNRFOR	USD	MM	Composite
Bco Pop Espanol	EFAEA5	SUBLT2	EUR	CR	Composite
Bco Pop Espanol	EFAEA5	SUBLT2	EUR	MM	Composite
Bco Pop S C	TU9F9X	SNRFOR	AUD	MM	Composite
Bco Pop S C	TU9F9X	SNRFOR	EUR	CR	Composite
Bco Pop S C	TU9F9X	SNRFOR	EUR	MM	Composite
Bco Pop S C	TU9F9X	SNRFOR	EUR	MR	Composite

0.65%								
0.65%								
0.53%	0.61%	0.82%	1.02%	1.14%	1.24%	1.25%	1.28%	1.30%
0.53%	0.61%	0.81%	1.01%	1.12%	1.23%	1.25%	1.27%	1.28%
0.53%	0.63%	0.85%	1.05%	1.17%	1.29%	1.30%	1.31%	1.34%
0.53%	0.61%	0.81%	1.01%	1.12%	1.23%	1.25%	1.27%	1.28%
0.53%	0.63%	0.85%	1.05%	1.17%	1.29%	1.30%	1.31%	1.34%
0.53%	0.61%	0.81%	1.01%	1.12%	1.23%	1.25%	1.27%	1.28%
0.53%	0.60%	0.81%	1.00%	1.11%	1.22%	1.24%	1.26%	1.28%
0.53%	0.58%	0.78%	0.96%	1.07%	1.17%	1.19%	1.21%	1.23%
0.53%	0.63%	0.85%	1.05%	1.17%	1.29%	1.30%	1.31%	1.34%
0.53%	0.61%	0.81%	1.01%	1.12%	1.23%	1.25%	1.27%	1.28%
0.53%	0.61%	0.82%	1.02%	1.14%	1.24%	1.25%	1.28%	1.30%
0.53%	0.61%	0.81%	1.01%	1.12%	1.23%	1.25%	1.27%	1.28%
0.53%	0.63%	0.85%	1.05%	1.17%	1.29%	1.30%	1.31%	1.34%
0.53%	0.61%	0.81%	1.01%	1.12%	1.23%	1.25%	1.27%	1.28%
0.53%	0.60%	0.81%	1.00%	1.11%	1.22%	1.24%	1.26%	1.28%
1.24%	1.22%	1.67%	2.06%	2.30%	2.53%	2.54%	2.55%	2.57%
1.19%	1.17%	1.60%	1.98%	2.20%	2.43%	2.44%	2.45%	2.46%
1.18%	1.16%	1.58%	1.96%	2.18%	2.40%	2.42%	2.42%	2.44%
1.19%	1.17%	1.60%	1.98%	2.20%	2.43%	2.44%	2.45%	2.46%
1.19%	1.17%	1.60%	1.99%	2.21%	2.43%	2.44%	2.45%	2.49%
1.24%	1.22%	1.67%	2.06%	2.30%	2.53%	2.54%	2.55%	2.57%
1.19%	1.17%	1.60%	1.98%	2.20%	2.43%	2.44%	2.45%	2.46%
	0.47%	1.44%	0.98%	1.65%	1.52%	1.65%	1.80%	2.27%
	0.47%	1.44%	0.98%	1.65%	1.52%	1.65%	1.80%	2.27%
	0.47%	1.44%	0.98%	1.65%	1.52%	1.65%	1.80%	2.27%
	0.47%	1.44%	0.98%	1.65%	1.52%	1.65%	1.80%	2.27%
	0.47%	1.44%	0.98%	1.65%	1.52%	1.65%	1.80%	2.27%
0.36%	0.47%	0.69%	0.85%	1.03%	1.19%	1.33%	1.45%	1.64%
0.36%	0.47%	0.69%	0.89%	1.08%	1.24%	1.33%	1.45%	1.64%
0.36%	0.47%	0.69%	0.85%	1.03%	1.19%	1.33%	1.45%	1.64%
0.36%	0.47%	0.69%	0.85%	1.02%	1.18%	1.33%	1.45%	1.64%
0.31%	0.52%	0.83%	1.07%	1.39%	1.45%	1.59%	1.72%	2.13%
0.31%	0.52%	0.83%	1.07%	1.39%	1.45%	1.59%	1.72%	2.13%
0.31%	0.50%	0.79%	1.04%	1.32%	1.41%	1.53%	1.66%	2.13%
0.29%	0.48%	0.76%	1.00%	1.27%	1.36%	1.48%	1.60%	2.13%
3.13%	3.09%	3.00%	3.22%	3.16%	3.35%	3.16%	3.06%	2.88%
3.13%	2.97%	3.00%	3.08%	3.16%	3.20%	3.16%	3.06%	2.88%
3.13%	2.97%	3.00%	3.08%	3.16%	3.20%	3.16%	3.06%	2.88%
	5.32%	5.29%	5.32%	5.24%	5.18%	5.06%	4.95%	4.87%
	5.32%	5.29%	5.32%	5.24%	5.18%	5.06%	4.95%	4.87%
	5.32%	5.29%	5.32%	5.24%	5.18%	5.06%	4.95%	4.87%
1.12%	1.29%	1.69%	2.29%	2.48%	2.59%	2.63%	2.63%	2.68%
1.09%	1.23%	1.61%	2.13%	2.33%	2.49%	2.52%	2.52%	2.58%
1.12%	1.29%	1.69%	2.29%	2.48%	2.59%	2.63%	2.63%	2.68%
1.09%	1.23%	1.61%	2.13%	2.33%	2.49%	2.52%	2.52%	2.58%
1.89%	2.55%	3.09%	3.62%	3.95%	4%	4%	4%	4.23%
1.89%	2.55%	3.09%	3.45%	3.77%	4%	4%	4%	4.06%
0.39%	0.42%	0.55%	0.67%	0.76%	0.85%	0.86%	0.88%	0.92%
0.41%	0.43%	0.57%	0.69%	0.79%	0.88%	0.89%	0.91%	0.92%
0.39%	0.42%	0.55%	0.67%	0.76%	0.84%	0.86%	0.87%	0.92%

		20%	NR			
		20%	NR			
1.29%	1.50%	40.00%	NR	A	BBB	A
1.29%	1.50%	40%	NR	AAA	AA	AAA
1.34%	1.56%	40.00%	NR	AA	A	A
1.29%	1.50%	40%	NR	AAA	AA	AAA
1.34%	1.56%	40.00%	NR	AA	A	A
1.29%	1.50%	40%	NR	AAA	AA	AAA
1.27%	1.48%	40.00%	NR	AA	A	AA
1.23%	1.43%	40.00%	NR	AA	A	AA
1.34%	1.56%	40.00%	NR	AA	A	A
1.29%	1.50%	40%	NR	AAA	AA	AAA
1.29%	1.50%	40.00%	NR	A	BBB	A
1.29%	1.50%	40%	NR	AAA	AA	AAA
1.34%	1.56%	40.00%	NR	AA	A	A
1.29%	1.50%	40%	NR	AAA	AA	AAA
1.27%	1.48%	40.00%	NR	AA	A	AA
		40.00%				
		20%				
2.57%	2.57%	20%	A	A	A	AA
2.46%	2.46%	20%	AA	AA	AA	AAA
2.44%	2.44%	20%	A	A	A	AA
2.46%	2.46%	20%	AA	AA	AA	AAA
2.47%	2.47%	20%	BBB	BBB	BBB	A
		20%				
2.57%	2.57%	20%	A	A	A	AA
2.46%	2.46%	20%	AA	AA	AA	AAA
		20%				
		20%				
		40%				
		40%				
		40%				
		40%				
2.42%	2.56%	40%		NR	NR	NR
2.42%	2.56%	40%		NR	NR	NR
2.42%	2.56%	40%		NR	NR	NR
2.42%	2.56%	40%		NR	NR	NR
2.42%	2.56%	40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		30%				
1.73%	1.77%	30%	NR	NR	NR	B
1.80%	1.77%	30%	NR	NR	NR	B
1.73%	1.77%	30%	NR	NR	NR	B
1.71%	1.77%	30%	NR	NR	NR	B
		30%				
2.28%	2.65%	24%	A	A	A	A
		23.33%				
		23.33%				
		23.33%				
		23.33%				
2.28%	2.65%	24%	A	A	A	A
		23.33%				
2.28%	2.65%	23.33%	BBB	BBB	BBB	BBB
2.28%	2.65%	23.33%	BBB	BBB	BBB	BBB
2.93%	2.87%	40%	NR	BB	NR	BBB
2.81%	2.87%	40%	NR	BB	NR	A
		40%				
2.81%	2.87%	40%	NR	BB	NR	A
	4.77%	20%		NR	NR	NR
	4.77%	20%		NR	NR	NR
	4.77%	20%		NR	NR	NR
2.72%	2.70%	40%	BBB	BBB	BBB	A
2.61%	2.59%	40%	A	A	A	AA
2.72%	2.70%	40%	BBB	BBB	BBB	A
2.61%	2.59%	40%	A	A	A	AA
4.23%	4.23%	40%	NR	NR	NR	BBB
4.06%	4.07%	40%	NR	NR	NR	A
1.05%	1.10%	40%	BB	BBB	A	A
1.05%	1.15%	40%	BBB	A	AA	AA
1.05%	1.10%	40%	A	AA	AAA	AAA
		40%				

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

	NR		Financials	Europe	Spain
	NR		Financials	Europe	Spain
BB	AA	16	Financials	Europe	Portugal
A	AA	14	Financials	Europe	Portugal
BBB	A	5	Financials	Europe	Portugal
A	AA	14	Financials	Europe	Portugal
BBB	A	5	Financials	Europe	Portugal
A	AA	14	Financials	Europe	Portugal
BBB	AA	15	Financials	Europe	Portugal
BBB	AA	15	Financials	Europe	Portugal
BBB	A	5	Financials	Europe	Portugal
A	AA	14	Financials	Europe	Portugal
BB	AA	16	Financials	Europe	Portugal
A	AA	14	Financials	Europe	Portugal
BBB	A	5	Financials	Europe	Portugal
A	AA	14	Financials	Europe	Portugal
BBB	AA	15	Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
A	AA	13	Financials	Europe	Portugal
AA	AA	13	Financials	Europe	Portugal
A	AA	13	Financials	Europe	Portugal
AA	AA	13	Financials	Europe	Portugal
BBB	AA	13	Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
A	AA	13	Financials	Europe	Portugal
AA	AA	13	Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
	NR		Financials	Europe	Portugal
	NR		Financials	Lat.Amer	Argentina
	NR		Financials	Lat.Amer	Argentina
	NR		Financials	Lat.Amer	Argentina
	NR		Financials	Lat.Amer	Argentina
NR	NR	2	Financials	Lat.Amer	Brazil
NR	NR	2	Financials	Lat.Amer	Brazil
NR	NR	2	Financials	Lat.Amer	Brazil
NR	NR	2	Financials	Lat.Amer	Brazil
NR	NR	2	Financials	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Mexico
NR	NR	3	Government	Lat.Amer	Mexico
NR	NR	3	Government	Lat.Amer	Mexico
NR	NR	3	Government	Lat.Amer	Mexico
NR	NR	3	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
NR	A	5	Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
NR	A	5	Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
NR	A	6	Government	Lat.Amer	Brazil
NR	A	6	Government	Lat.Amer	Brazil
NR	NR	4	Financials	Europe	Spain
NR	NR	4	Financials	Europe	Spain
	NR		Financials	Europe	Spain
NR	NR	4	Financials	Europe	Spain
NR	NR	2	Financials	Europe	Spain
NR	NR	2	Financials	Europe	Spain
NR	NR	2	Financials	Europe	Spain
BBB	A	6	Financials	Europe	Spain
BBB	A	6	Financials	Europe	Spain
BBB	A	6	Financials	Europe	Spain
BBB	A	6	Financials	Europe	Spain
BBB	NR	2	Financials	Europe	Spain
A	NR	2	Financials	Europe	Spain
B	AA	10	Financials	Europe	Italy
BB	AA	10	Financials	Europe	Italy
BBB	AA	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy

A	AA	Thin				
A	AA	Thin				
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
B	B					
B	B					
B	B					
B	B					
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	DocAdj	CcyGrp
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	Thin	DocAdj	Thin
A	BBB	Thin	DocAdj	Thin	CcyGrp	Thin
A	BBB					
A	BBB	Thin	DocAdj	Thin	CcyGrp	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
AA	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	Thin	Thin	DocAdj	DocAdj
AA	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					

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

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

BPSCEURXR	29-Aug-08 BPSC
BPSCGBPMM	29-Aug-08 BPSC
BPSCJPYCR	29-Aug-08 BPSC
BPSCJPYMM	29-Aug-08 BPSC
BPSCNOKMM	29-Aug-08 BPSC
BPSCSEKMM	29-Aug-08 BPSC
BPSCUSDCR	29-Aug-08 BPSC
BPSCUSDMM	29-Aug-08 BPSC
BPSCUSDMR	29-Aug-08 BPSC
BPSCDKKMM	29-Aug-08 BPSC
BPSCEURCR	29-Aug-08 BPSC
BPSCEURMM	29-Aug-08 BPSC
BPSCEURMR	29-Aug-08 BPSC
BPSCGBPMM	29-Aug-08 BPSC
BPSCJPYMM	29-Aug-08 BPSC
BPSCUSDCR	29-Aug-08 BPSC
BPSCUSDMM	29-Aug-08 BPSC
BPSCUSDMR	29-Aug-08 BPSC
SANTUSDCR	29-Aug-08 SANT
SANTUSDMM	29-Aug-08 SANT
SANTUSDMR	29-Aug-08 SANT
SANTNDRAUDCR	29-Aug-08 SANTNDR
SANTNDRAUDMM	29-Aug-08 SANTNDR
SANTNDRCADMM	29-Aug-08 SANTNDR
SANTNDRCHFCR	29-Aug-08 SANTNDR
SANTNDRCHFMM	29-Aug-08 SANTNDR
SANTNDRDKKMM	29-Aug-08 SANTNDR
SANTNDREURCR	29-Aug-08 SANTNDR
SANTNDREURMM	29-Aug-08 SANTNDR
SANTNDREURMR	29-Aug-08 SANTNDR
SANTNDREURXR	29-Aug-08 SANTNDR
SANTNDRGBPCR	29-Aug-08 SANTNDR
SANTNDRGBPMM	29-Aug-08 SANTNDR
SANTNDRHKDMM	29-Aug-08 SANTNDR
SANTNDRJPYCR	29-Aug-08 SANTNDR
SANTNDRJPYMM	29-Aug-08 SANTNDR
SANTNDRSEKMM	29-Aug-08 SANTNDR
SANTNDRSGDMM	29-Aug-08 SANTNDR
SANTNDRUSDCR	29-Aug-08 SANTNDR
SANTNDRUSDMM	29-Aug-08 SANTNDR
SANTNDRUSDMR	29-Aug-08 SANTNDR
SANTNDRAUDCR	29-Aug-08 SANTNDR
SANTNDRAUDMM	29-Aug-08 SANTNDR
SANTNDRCHFMM	29-Aug-08 SANTNDR
SANTNDRDKKMM	29-Aug-08 SANTNDR
SANTNDREURCR	29-Aug-08 SANTNDR
SANTNDREURMM	29-Aug-08 SANTNDR
SANTNDREURMR	29-Aug-08 SANTNDR
SANTNDRGBPCR	29-Aug-08 SANTNDR
SANTNDRGBPMM	29-Aug-08 SANTNDR
SANTNDRGBPMR	29-Aug-08 SANTNDR
SANTNDRHKDMM	29-Aug-08 SANTNDR
SANTNDRJPYCR	29-Aug-08 SANTNDR
SANTNDRJPYMM	29-Aug-08 SANTNDR
SANTNDRSEKMM	29-Aug-08 SANTNDR
SANTNDRSGDCR	29-Aug-08 SANTNDR
SANTNDRSGDMM	29-Aug-08 SANTNDR
SANTNDRUSDCR	29-Aug-08 SANTNDR
SANTNDRUSDMM	29-Aug-08 SANTNDR
SANTNDRUSDMR	29-Aug-08 SANTNDR
SANTNDRUSDXR	29-Aug-08 SANTNDR
SANTNDRZARMM	29-Aug-08 SANTNDR
BNTSAEURCR	29-Aug-08 BNTSA
BNTSAEURMM	29-Aug-08 BNTSA
BNTSAUSDCR	29-Aug-08 BNTSA
BNTSAUSDMM	29-Aug-08 BNTSA
BANVORBRLCR	29-Aug-08 BANVOR
BANVORUSDCR	29-Aug-08 BANVOR
BANVORUSDMR	29-Aug-08 BANVOR
BCPN-FinBankEURCR	29-Aug-08 BCPN-FinBank
BCPN-FinBankEURMM	29-Aug-08 BCPN-FinBank
BCPN-FinBankEURMR	29-Aug-08 BCPN-FinBank
BCPN-FinBankEURXR	29-Aug-08 BCPN-FinBank
BCPN-FinBankUSDCR	29-Aug-08 BCPN-FinBank

Bco Pop S C	TU9F9X	SNRFOR	EUR	XR	Composite
Bco Pop S C	TU9F9X	SNRFOR	GBP	MM	Composite
Bco Pop S C	TU9F9X	SNRFOR	JPY	CR	Composite
Bco Pop S C	TU9F9X	SNRFOR	JPY	MM	Composite
Bco Pop S C	TU9F9X	SNRFOR	NOK	MM	Composite
Bco Pop S C	TU9F9X	SNRFOR	SEK	MM	Composite
Bco Pop S C	TU9F9X	SNRFOR	USD	CR	Composite
Bco Pop S C	TU9F9X	SNRFOR	USD	MM	Composite
Bco Pop S C	TU9F9X	SNRFOR	USD	MR	Composite
Bco Pop S C	TU9F9X	SUBLT2	DKK	MM	Composite
Bco Pop S C	TU9F9X	SUBLT2	EUR	CR	Composite
Bco Pop S C	TU9F9X	SUBLT2	EUR	MM	Composite
Bco Pop S C	TU9F9X	SUBLT2	EUR	MR	Composite
Bco Pop S C	TU9F9X	SUBLT2	GBP	MM	Composite
Bco Pop S C	TU9F9X	SUBLT2	JPY	MM	Composite
Bco Pop S C	TU9F9X	SUBLT2	USD	CR	Composite
Bco Pop S C	TU9F9X	SUBLT2	USD	MM	Composite
Bco Pop S C	TU9F9X	SUBLT2	USD	MR	Composite
Bco Santander Chile	05EFB2	SNRFOR	USD	CR	Composite
Bco Santander Chile	05EFB2	SNRFOR	USD	MM	Composite
Bco Santander Chile	05EFB2	SNRFOR	USD	MR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	AUD	CR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	AUD	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	CAD	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	CHF	CR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	CHF	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	DKK	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	EUR	CR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	EUR	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	EUR	MR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	EUR	XR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	GBP	CR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	GBP	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	HKD	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	JPY	CR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	JPY	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	SEK	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	SGD	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	USD	CR	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	USD	MM	Composite
Bco SANTANDER SA	EFAGG9	SNRFOR	USD	MR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	AUD	CR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	AUD	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	CHF	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	DKK	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	EUR	CR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	EUR	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	EUR	MR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	GBP	CR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	GBP	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	GBP	MR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	HKD	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	JPY	CR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	JPY	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	SEK	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	SGD	CR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	SGD	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	USD	CR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	USD	MM	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	USD	MR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	USD	XR	Composite
Bco SANTANDER SA	EFAGG9	SUBLT2	ZAR	MM	Composite
Bco SANTANDER TOTTA SA	XX4C80	SNRFOR	EUR	CR	Composite
Bco SANTANDER TOTTA SA	XX4C80	SNRFOR	EUR	MM	Composite
Bco SANTANDER TOTTA SA	XX4C80	SNRFOR	USD	CR	Composite
Bco SANTANDER TOTTA SA	XX4C80	SNRFOR	USD	MM	Composite
Bco Votorantim S A	PQ667Y	SNRFOR	BRL	CR	Composite
Bco Votorantim S A	PQ667Y	SNRFOR	USD	CR	Composite
Bco Votorantim S A	PQ667Y	SNRFOR	USD	MR	Composite
BCP Fin Bk Ltd	GG9949	SNRFOR	EUR	CR	Composite
BCP Fin Bk Ltd	GG9949	SNRFOR	EUR	MM	Composite
BCP Fin Bk Ltd	GG9949	SNRFOR	EUR	MR	Composite
BCP Fin Bk Ltd	GG9949	SNRFOR	EUR	XR	Composite
BCP Fin Bk Ltd	GG9949	SNRFOR	USD	CR	Composite

0.39%	0.42%	0.55%	0.67%	0.76%	0.84%	0.86%	0.87%	0.92%
0.39%	0.42%	0.55%	0.67%	0.76%	0.85%	0.86%	0.88%	0.92%
0.39%	0.42%	0.55%	0.67%	0.76%	0.85%	0.86%	0.88%	0.92%
0.39%	0.42%	0.55%	0.67%	0.76%	0.84%	0.86%	0.87%	0.92%
0.39%	0.42%	0.55%	0.67%	0.76%	0.84%	0.86%	0.87%	0.92%
0.41%	0.43%	0.57%	0.69%	0.79%	0.88%	0.89%	0.91%	0.92%
0.39%	0.42%	0.55%	0.67%	0.76%	0.84%	0.86%	0.87%	0.92%
0.70%	0.85%	1.12%	1.34%	1.53%	1.70%	1.71%	1.73%	1.65%
0.70%	0.82%	1.07%	1.29%	1.47%	1.63%	1.65%	1.67%	1.65%
0.70%	0.82%	1.07%	1.29%	1.47%	1.63%	1.65%	1.67%	1.65%
0.70%	0.82%	1.08%	1.29%	1.47%	1.63%	1.65%	1.67%	1.65%
0.70%	0.85%	1.12%	1.34%	1.53%	1.70%	1.71%	1.73%	1.65%
0.70%	0.82%	1.07%	1.29%	1.47%	1.63%	1.65%	1.67%	1.65%
					0.97%			
					0.97%			
					0.97%			
0.36%	0.44%	0.60%	0.74%	0.84%	0.92%	0.94%	0.96%	0.96%
0.36%	0.44%	0.60%	0.74%	0.84%	0.92%	0.94%	0.96%	0.96%
0.35%	0.44%	0.60%	0.74%	0.83%	0.92%	0.94%	0.96%	0.96%
0.37%	0.44%	0.61%	0.76%	0.86%	0.95%	0.96%	0.98%	1.00%
0.35%	0.44%	0.60%	0.74%	0.83%	0.92%	0.94%	0.96%	0.96%
0.37%	0.44%	0.61%	0.76%	0.86%	0.95%	0.96%	0.98%	1.00%
0.35%	0.44%	0.60%	0.74%	0.83%	0.92%	0.94%	0.96%	0.96%
0.35%	0.44%	0.59%	0.73%	0.82%	0.91%	0.93%	0.95%	0.95%
0.33%	0.42%	0.57%	0.70%	0.79%	0.87%	0.90%	0.91%	0.91%
0.37%	0.44%	0.61%	0.76%	0.86%	0.95%	0.96%	0.98%	1.00%
0.35%	0.44%	0.60%	0.74%	0.83%	0.92%	0.94%	0.96%	0.96%
0.35%	0.44%	0.60%	0.74%	0.83%	0.92%	0.94%	0.96%	0.96%
0.36%	0.44%	0.60%	0.75%	0.84%	0.92%	0.98%	0.98%	0.96%
0.35%	0.42%	0.57%	0.72%	0.84%	0.92%	0.94%	0.94%	0.96%
0.35%	0.44%	0.60%	0.74%	0.83%	0.92%	0.94%	0.96%	0.96%
0.37%	0.44%	0.61%	0.76%	0.86%	0.95%	0.96%	0.98%	1.00%
0.35%	0.44%	0.60%	0.74%	0.83%	0.92%	0.94%	0.96%	0.96%
0.35%	0.44%	0.59%	0.73%	0.82%	0.91%	0.93%	0.95%	0.95%
0.84%	0.87%	1.26%	1.46%	1.64%	1.79%	1.82%	1.82%	1.76%
0.84%	0.87%	1.20%	1.40%	1.56%	1.71%	1.74%	1.75%	1.76%
0.83%	0.86%	1.15%	1.40%	1.56%	1.72%	1.75%	1.76%	1.75%
0.87%	0.90%	1.18%	1.47%	1.64%	1.83%	1.84%	1.84%	1.83%
0.83%	0.86%	1.15%	1.40%	1.56%	1.72%	1.75%	1.76%	1.75%
0.83%	0.85%	1.14%	1.39%	1.55%	1.71%	1.73%	1.75%	1.74%
0.87%	0.90%	1.18%	1.47%	1.64%	1.83%	1.84%	1.84%	1.83%
0.83%	0.86%	1.15%	1.40%	1.56%	1.72%	1.75%	1.76%	1.75%
0.83%	0.86%	1.15%	1.40%	1.56%	1.72%	1.75%	1.76%	1.75%
0.84%	0.87%	1.22%	1.41%	1.60%	1.76%	1.75%	1.77%	1.76%
0.83%	0.86%	1.15%	1.40%	1.56%	1.72%	1.75%	1.76%	1.75%
0.87%	0.90%	1.18%	1.47%	1.64%	1.83%	1.84%	1.84%	1.83%
0.83%	0.86%	1.15%	1.40%	1.56%	1.72%	1.75%	1.76%	1.75%
0.87%	0.90%	1.18%	1.47%	1.64%	1.83%	1.84%	1.84%	1.83%
0.83%	0.86%	1.15%	1.40%	1.56%	1.72%	1.75%	1.76%	1.75%
0.83%	0.85%	1.14%	1.39%	1.55%	1.71%	1.73%	1.75%	1.74%
0.80%	0.82%	1.10%	1.34%	1.49%	1.64%	1.67%	1.68%	1.68%
0.83%	0.86%	1.15%	1.40%	1.56%	1.72%	1.75%	1.76%	1.75%
	0.60%	0.78%	0.92%	1.17%	1.67%	1.94%	2.17%	
	0.60%	0.78%	0.92%	1.17%	1.67%	1.85%	2.17%	
					1.27%			
					1.27%			
					1.27%			

		40%			
1.05%	1.10%	40% A	AA	AAA	AAA
1.05%	1.10%	40% BB	BBB	A	A
1.05%	1.10%	40% BB	BBB	A	A
1.05%	1.10%	40% A	AA	AAA	AAA
1.05%	1.10%	40% A	AA	AAA	AAA
1.05%	1.15%	40% BBB	A	AA	AA
1.05%	1.10%	40% A	AA	AAA	AAA
		40%			
		20%			
1.70%	1.71%	20% NR	A	AA	A
1.70%	1.71%	20% NR	AA	AAA	AA
		20%			
1.70%	1.71%	20% NR	AA	AAA	AA
1.70%	1.71%	20% NR	BBB	A	BBB
1.70%	1.71%	20% NR	A	AA	A
1.70%	1.71%	20% NR	AA	AAA	AA
		20%			
		40%			
		40%			
		40%			
1.01%	1.15%	40% BB	A	A	A
1.01%	1.15%	40% BB	A	A	A
1.01%	1.15%	40% BBB	AAA	AAA	AAA
1.05%	1.15%	40% BBB	A	A	A
1.01%	1.15%	40% BBB	AAA	AAA	AAA
		40%			
1.05%	1.15%	40% BBB	A	A	A
1.01%	1.15%	40% BBB	AAA	AAA	AAA
0.99%	1.15%	40% BBB	AA	AA	AA
0.96%	1.15%	40% BBB	AA	AA	AA
1.05%	1.15%	40% BBB	A	A	A
1.01%	1.15%	40% BBB	AAA	AAA	AAA
1.01%	1.15%	40% BBB	AAA	AAA	AAA
1.01%	1.15%	40% BBB	BBB	BBB	BBB
1.01%	1.15%	40% A	A	A	A
1.01%	1.15%	40% BBB	AAA	AAA	AAA
		40%			
1.05%	1.15%	40% BBB	A	A	A
1.01%	1.15%	40% BBB	AAA	AAA	AAA
0.99%	1.15%	40% BBB	AA	AA	AA
1.71%	1.93%	19.22% BB	BBB	BBB	BBB
1.71%	1.93%	19.22% BB	BBB	A	A
1.71%	1.93%	20% A	AA	AAA	AAA
		20%			
1.71%	1.93%	18.60% BBB	A	A	A
1.71%	1.93%	20% A	AA	AAA	AAA
1.71%	1.93%	19.22% BBB	A	AA	AA
1.71%	1.93%	18.60% BBB	A	A	A
1.71%	1.93%	20% A	AA	AAA	AAA
		19.22%			
1.71%	1.93%	20% A	AA	AAA	AAA
		19.22%			
1.71%	1.93%	19.50% BB	BBB	A	A
1.71%	1.93%	20% A	AA	AAA	AAA
1.71%	1.93%	18.60% BBB	A	A	A
1.71%	1.93%	20% A	AA	AAA	AAA
1.71%	1.93%	18.60% BBB	A	A	A
1.71%	1.93%	20% A	AA	AAA	AAA
1.71%	1.93%	19.22% BBB	A	AA	AA
1.71%	1.93%	19.22% BBB	A	AA	AA
1.71%	1.93%	20% A	AA	AAA	AAA
		40%			
		40%			
		40%			
		40%			
		37.50%			
		37.50%	NR	NR	NR
		37.50%	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			

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

NR	NR	BBB	NR
NR	NR	BBB	NR
	NR		
	NR		
	NR		

	NR	Financials	Europe	Italy
BBB	AA	10 Financials	Europe	Italy
B	AA	10 Financials	Europe	Italy
B	AA	10 Financials	Europe	Italy
BBB	AA	10 Financials	Europe	Italy
BBB	AA	10 Financials	Europe	Italy
BB	AA	10 Financials	Europe	Italy
BBB	AA	10 Financials	Europe	Italy
	NR	Financials	Europe	Italy
	NR	Financials	Europe	Italy
NR	A	12 Financials	Europe	Italy
NR	A	12 Financials	Europe	Italy
	NR	Financials	Europe	Italy
NR	A	12 Financials	Europe	Italy
NR	A	12 Financials	Europe	Italy
NR	A	12 Financials	Europe	Italy
NR	A	12 Financials	Europe	Italy
	NR	Financials	Europe	Italy
	NR	2 Financials	Lat.Amer	Chile
	NR	2 Financials	Lat.Amer	Chile
	NR	2 Financials	Lat.Amer	Chile
NR	AA	15 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
	NR	Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	A	15 Financials	Europe	Spain
NR	A	15 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
	NR	Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	AA	15 Financials	Europe	Spain
NR	A	3 Financials	Europe	Spain
NR	A	3 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
	NR	Financials	Europe	Spain
NR	A	3 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
NR	A	3 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
	NR	Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
	NR	Financials	Europe	Spain
NR	A	3 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
NR	A	3 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
NR	A	3 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
NR	AA	16 Financials	Europe	Spain
	NR		Europe	France
	NR		Europe	France
	NR		Europe	France
	NR		Europe	France
	NR	Financials	Lat.Amer	Brazil
	NR	2 Financials	Lat.Amer	Brazil
	NR	2 Financials	Lat.Amer	Brazil
	NR	2 Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands

A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					
AA	A					
AA	A					
BB	A					
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					

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

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

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

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

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

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

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

CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin

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

Thin DocAdj Thin
Thin DocAdj Thin
Thin
Thin

Thin

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

BCPN-FinBankUSDMM	29-Aug-08 BCPN-FinBank
BCPN-FinBankUSDMR	29-Aug-08 BCPN-FinBank
BCPN-FinBankEURCR	29-Aug-08 BCPN-FinBank
BCPN-FinBankEURMM	29-Aug-08 BCPN-FinBank
BCPN-FinBankEURMR	29-Aug-08 BCPN-FinBank
BCPN-FinBankEURXR	29-Aug-08 BCPN-FinBank
BCPN-FinBankUSDCR	29-Aug-08 BCPN-FinBank
BCPN-FinBankUSDMM	29-Aug-08 BCPN-FinBank
BEAVEURMM	29-Aug-08 BEAV
BEAVEURMR	29-Aug-08 BEAV
BEAVUSDCR	29-Aug-08 BEAV
BEAVUSDMM	29-Aug-08 BEAV
BEAVUSDMR	29-Aug-08 BEAV
BEAVUSDXR	29-Aug-08 BEAV
BEAVUSDCR	29-Aug-08 BEAV
BEAVUSDMR	29-Aug-08 BEAV
BEAVUSDXR	29-Aug-08 BEAV
BSCAUDCR	29-Aug-08 BSC
BSCAUDMR	29-Aug-08 BSC
BSCCADMR	29-Aug-08 BSC
BSCCHFMR	29-Aug-08 BSC
BSCDKKMR	29-Aug-08 BSC
BSCEURCR	29-Aug-08 BSC
BSCEURMM	29-Aug-08 BSC
BSCEURMR	29-Aug-08 BSC
BSCEURXR	29-Aug-08 BSC
BSCGBPMM	29-Aug-08 BSC
BSCGBPMR	29-Aug-08 BSC
BSCHKDMR	29-Aug-08 BSC
BSCJPYCR	29-Aug-08 BSC
BSCJPYMR	29-Aug-08 BSC
BSCSEKMR	29-Aug-08 BSC
BSCSGDMR	29-Aug-08 BSC
BSCTWDCR	29-Aug-08 BSC
BSCTWDMR	29-Aug-08 BSC
BSCUSDCR	29-Aug-08 BSC
BSCUSDMM	29-Aug-08 BSC
BSCUSDMR	29-Aug-08 BSC
BSCUSDXR	29-Aug-08 BSC
BSCZARMR	29-Aug-08 BSC
BSCAUDCR	29-Aug-08 BSC
BSCAUDMR	29-Aug-08 BSC
BSCGBPMR	29-Aug-08 BSC
BSCUSDCR	29-Aug-08 BSC
BSCUSDMR	29-Aug-08 BSC
BSCUSDXR	29-Aug-08 BSC
BZHAUDMR	29-Aug-08 BZH
BZHAUDXR	29-Aug-08 BZH
BZHEURCR	29-Aug-08 BZH
BZHEURMM	29-Aug-08 BZH
BZHEURMR	29-Aug-08 BZH
BZHEURXR	29-Aug-08 BZH
BZHGBPXR	29-Aug-08 BZH
BZHHKDXR	29-Aug-08 BZH
BZHJPYMR	29-Aug-08 BZH
BZHJPYXR	29-Aug-08 BZH
BZHSGDMR	29-Aug-08 BZH
BZHSGDXR	29-Aug-08 BZH
BZHUSDCR	29-Aug-08 BZH
BZHUSDMM	29-Aug-08 BZH
BZHUSDMR	29-Aug-08 BZH
BZHUSDXR	29-Aug-08 BZH
BECEURMM	29-Aug-08 BEC
BECEURMR	29-Aug-08 BEC
BECEURXR	29-Aug-08 BEC
BECUSDCR	29-Aug-08 BEC
BECUSDMM	29-Aug-08 BEC
BECUSDMR	29-Aug-08 BEC
BECUSDXR	29-Aug-08 BEC
BDXEURMM	29-Aug-08 BDX
BDXEURMR	29-Aug-08 BDX
BDXUSDCR	29-Aug-08 BDX
BDXUSDMM	29-Aug-08 BDX
BDXUSDMR	29-Aug-08 BDX

BCP Fin Bk Ltd	GG9949	SNRFOR	USD	MM	Composite
BCP Fin Bk Ltd	GG9949	SNRFOR	USD	MR	Composite
BCP Fin Bk Ltd	GG9949	SUBLT2	EUR	CR	Composite
BCP Fin Bk Ltd	GG9949	SUBLT2	EUR	MM	Composite
BCP Fin Bk Ltd	GG9949	SUBLT2	EUR	MR	Composite
BCP Fin Bk Ltd	GG9949	SUBLT2	EUR	XR	Composite
BCP Fin Bk Ltd	GG9949	SUBLT2	USD	CR	Composite
BCP Fin Bk Ltd	GG9949	SUBLT2	USD	MM	Composite
BE Aerospace Inc	05A8B9	SNRFOR	EUR	MM	Composite
BE Aerospace Inc	05A8B9	SNRFOR	EUR	MR	Composite
BE Aerospace Inc	05A8B9	SNRFOR	USD	CR	Composite
BE Aerospace Inc	05A8B9	SNRFOR	USD	MM	Composite
BE Aerospace Inc	05A8B9	SNRFOR	USD	MR	Composite
BE Aerospace Inc	05A8B9	SNRFOR	USD	XR	Composite
BE Aerospace Inc	05A8B9	SUBLT2	USD	CR	Composite
BE Aerospace Inc	05A8B9	SUBLT2	USD	MR	Composite
BE Aerospace Inc	05A8B9	SUBLT2	USD	XR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	AUD	CR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	AUD	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	CAD	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	CHF	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	DKK	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	EUR	CR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	EUR	MM	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	EUR	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	EUR	XR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	GBP	MM	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	GBP	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	HKD	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	JPY	CR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	JPY	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	SEK	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	SGD	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	TWD	CR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	TWD	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	USD	CR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	USD	MM	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	USD	MR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	USD	XR	Composite
Bear Stearns Cos Inc	07AC92	SNRFOR	ZAR	MR	Composite
Bear Stearns Cos Inc	07AC92	SUBLT2	AUD	CR	Composite
Bear Stearns Cos Inc	07AC92	SUBLT2	AUD	MR	Composite
Bear Stearns Cos Inc	07AC92	SUBLT2	GBP	MR	Composite
Bear Stearns Cos Inc	07AC92	SUBLT2	USD	CR	Composite
Bear Stearns Cos Inc	07AC92	SUBLT2	USD	MR	Composite
Bear Stearns Cos Inc	07AC92	SUBLT2	USD	XR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	AUD	MR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	AUD	XR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	EUR	CR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	EUR	MM	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	EUR	MR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	EUR	XR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	GBP	XR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	HKD	XR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	JPY	MR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	JPY	XR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	SGD	MR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	SGD	XR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	USD	CR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	USD	MM	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	USD	MR	Composite
Beazer Homes USA Inc	07CABW	SNRFOR	USD	XR	Composite
BECKMAN COULTER INC	07CD92	SNRFOR	EUR	MM	Composite
BECKMAN COULTER INC	07CD92	SNRFOR	EUR	MR	Composite
BECKMAN COULTER INC	07CD92	SNRFOR	EUR	XR	Composite
BECKMAN COULTER INC	07CD92	SNRFOR	USD	CR	Composite
BECKMAN COULTER INC	07CD92	SNRFOR	USD	MM	Composite
BECKMAN COULTER INC	07CD92	SNRFOR	USD	MR	Composite
BECKMAN COULTER INC	07CD92	SNRFOR	USD	XR	Composite
Becton Dickinson & Co	07CDGF	SNRFOR	EUR	MM	Composite
Becton Dickinson & Co	07CDGF	SNRFOR	EUR	MR	Composite
Becton Dickinson & Co	07CDGF	SNRFOR	USD	CR	Composite
Becton Dickinson & Co	07CDGF	SNRFOR	USD	MM	Composite
Becton Dickinson & Co	07CDGF	SNRFOR	USD	MR	Composite

					1.27%			
	0.98%	1.32%	1.61%	1.87%	2.00%	2.06%	2.08%	1.77%
	0.98%	1.32%	1.61%	1.87%	2.00%	2.06%	2.08%	1.77%
	0.98%	1.32%	1.61%	1.87%	2.00%	2.06%	2.08%	1.77%
	0.98%	1.32%	1.61%	1.87%	2.00%	2.06%	2.08%	1.77%
	1.90%	2.04%	2.18%		2.51%	2.56%	2.68%	2.56%
	1.90%	2.04%	2.18%		2.42%	2.56%	2.68%	2.56%
			2.45%		3.00%	3.24%	3.38%	
			2.45%		2.89%	3.12%	3.38%	
0.81%	0.87%	0.93%	1.05%	1.13%	1.20%	1.13%	1.13%	1.09%
0.81%	0.87%	0.93%	1.00%	1.07%	1.14%	1.13%	1.13%	1.09%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.85%	0.92%	0.99%	1.04%	1.12%	1.18%	1.19%	1.20%	1.15%
0.81%	0.88%	0.95%	1.00%	1.07%	1.14%	1.14%	1.15%	1.10%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.81%	0.83%	0.92%	0.98%	1.05%	1.12%	1.13%	1.13%	1.09%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.85%	0.92%	0.99%	1.04%	1.12%	1.18%	1.19%	1.20%	1.15%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.85%	0.92%	0.99%	1.04%	1.12%	1.18%	1.19%	1.20%	1.15%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
0.78%	0.84%	0.90%	0.95%	1.02%	1.08%	1.09%	1.09%	1.05%
0.81%	0.87%	0.93%	0.99%	1.06%	1.12%	1.13%	1.14%	1.09%
1.38%	1.29%	1.30%	1.42%	1.51%	1.57%	1.55%	1.53%	
1.38%	1.29%	1.30%	1.42%	1.51%	1.57%	1.55%	1.53%	
1.38%	1.29%	1.30%	1.42%	1.51%	1.57%	1.55%	1.53%	
1.38%	1.29%	1.30%	1.42%	1.51%	1.57%	1.55%	1.53%	
	9.06%	12.35%	12.25%	12.13%	11.79%	11.11%	10.35%	10.21%
	9.06%	12.35%	12.25%	12.13%	11.79%	11.11%	10.35%	10.21%
	9.63%	13.24%	13.19%	13.11%	12.70%	11.99%	11.17%	10.21%
	9.09%	12.25%	12.44%	12.46%	11.67%	11.39%	10.61%	10.21%
	9.02%	12.44%	12.28%	12.16%	11.85%	11.08%	10.33%	10.21%
	9.02%	12.44%	12.28%	12.16%	11.85%	11.08%	10.33%	10.21%
	9.02%	12.44%	12.28%	12.16%	11.85%	11.08%	10.33%	10.21%
	9.06%	12.35%	12.25%	12.13%	11.79%	11.11%	10.35%	10.21%
	9.06%	12.35%	12.25%	12.13%	11.79%	11.11%	10.35%	10.21%
	9.09%	12.25%	12.44%	12.46%	11.67%	11.39%	10.61%	10.21%
	9.02%	12.44%	12.28%	12.16%	11.85%	11.08%	10.33%	10.21%
	9.63%	13.24%	13.19%	13.11%	12.70%	11.99%	11.17%	10.21%
	9.09%	12.25%	12.44%	12.46%	11.67%	11.39%	10.61%	10.21%
	9.02%	12.44%	12.28%	12.16%	11.85%	11.08%	10.33%	10.21%
	0.35%	0.47%	0.55%	0.64%	0.80%	1.01%	1.32%	1.43%
	0.35%	0.50%	0.55%	0.64%	0.77%	0.94%	1.27%	1.43%
	0.35%	0.49%	0.55%	0.70%	0.84%	1.02%	1.28%	1.43%
	0.35%	0.47%	0.55%	0.64%	0.80%	1.01%	1.32%	1.43%
	0.35%	0.50%	0.55%	0.64%	0.77%	0.94%	1.27%	1.43%
	0.12%	0.19%	0.20%	0.25%	0.31%	0.38%	0.47%	0.49%
	0.12%	0.19%	0.20%	0.25%	0.31%	0.38%	0.47%	0.49%

		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		25%				
		25%				NR
		25%				NR
	1.24%	40%	BB	BBB	A	BBB
	1.24%	40%	BB	BBB	A	A
	1.24%	40%	A	AA	AAA	AAA
	1.24%	40%	A	AA	AAA	AAA
		40%				
	1.24%	40%	BBB	A	AA	AA
	1.24%	40%	BBB	A	AA	AA
	1.24%	40%	A	AA	AAA	AAA
		40%				
		40%				
	1.24%	40%	A	AA	AAA	AAA
	1.24%	40%	A	AA	AAA	AAA
		40%				
	1.24%	40%	BB	A	A	A
	1.24%	40%	A	AA	AAA	AAA
	1.24%	40%	A	AA	AAA	AAA
	1.24%	40%	BBB	A	AA	AA
	1.24%	40%	A	AA	AAA	AAA
	1.24%	40%	BBB	A	AA	AA
		40%				
	1.24%	40%	A	AA	AAA	AAA
	1.24%	40%	BBB	A	AA	AA
	1.24%	40%	A	AA	AAA	AAA
		40%	NR	NR	BB	BB
		40%	NR	NR	BB	BB
		40%	NR	NR	A	A
		40%				
		40%	NR	NR	A	A
		40%				
10.36%	10.31%	51.63%		BBB	BBB	BBB
10.36%	10.31%	51.63%		BBB	BBB	BBB
11.20%	11.14%	51.63%		A	A	A
		51.63%				
10.64%	10.58%	50%		A	A	A
10.15%	10.09%	51.63%		A	AA	AA
10.15%	10.09%	51.63%		A	AA	AA
10.15%	10.09%	51.63%		A	AA	AA
10.36%	10.31%	51.63%		BBB	BBB	BBB
10.36%	10.31%	51.63%		BBB	BBB	BBB
10.64%	10.58%	50%		A	A	A
10.15%	10.09%	51.63%		A	AA	AA
11.20%	11.14%	51.63%		A	A	A
		51.63%				
10.64%	10.58%	50%		A	A	A
10.15%	10.09%	51.63%		A	AA	AA
		40%				
1.47%	1.56%	40%		NR	A	NR
1.47%	1.56%	40%		NR	B	NR
1.47%	1.56%	40%		NR	B	NR
		40%				
1.47%	1.56%	40%		NR	A	NR
1.47%	1.56%	40%		NR	B	NR
		37.40%				
0.51%	0.55%	36.40%		A	NR	NR
		37.40%				
		37.40%				
0.51%	0.55%	36.40%		A	NR	NR

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

	NR	2	Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR	2	Financials	OffShore	Cayman Islands
	NR	2	Financials	OffShore	Cayman Islands
	NR	2	Financials	OffShore	Cayman Islands
	NR	2	Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
	A	4	Financials	N.Amer	United States
	A	4	Financials	N.Amer	United States
	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	NR	3	Health Care	N.Amer	United States
NR	NR	3	Health Care	N.Amer	United States
NR	NR	3	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	NR	3	Health Care	N.Amer	United States
NR	NR	3	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States

A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB		Thin	Thin	Thin	
BB	BB		Thin	Thin	Thin	
B	BB					
B	BB				Thin	
B	BB				Thin	
A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
BB	B		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B		DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B		CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	B		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B		CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	B		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B		DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B		CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	B		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB		Thin	CcyGrp	Thin	CcyGrp
BBB	BBB		Thin	DocAdj	Thin	DocAdj
BBB	BBB		Thin	DocAdj	Thin	DocAdj
BBB	BBB					
BBB	BBB		Thin	CcyGrp	Thin	CcyGrp
BBB	BBB		Thin	DocAdj	Thin	DocAdj
A	AA					
A	AA		CcyGrp	Thin	Thin	CcyGrp
A	AA					
A	AA					
A	AA		CcyGrp	Thin	Thin	CcyGrp

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

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

BDXUSDXR	29-Aug-08 BDX
BRTTEURCR	29-Aug-08 BRTT
BRTTEURMM	29-Aug-08 BRTT
BRTTEURMR	29-Aug-08 BRTT
BRTTUSDCR	29-Aug-08 BRTT
BRTTUSDMM	29-Aug-08 BRTT
BRTTUSDMR	29-Aug-08 BRTT
BCE-BellCanadaJPYMR	29-Aug-08 BCE-BellCanada
BCE-BellCanadaUSDCR	29-Aug-08 BCE-BellCanada
BCE-BellCanadaUSDMR	29-Aug-08 BCE-BellCanada
BCE-BellCanadaUSDXR	29-Aug-08 BCE-BellCanada
BLSAUDCR	29-Aug-08 BLS
BLSAUDMR	29-Aug-08 BLS
BLSAUDXR	29-Aug-08 BLS
BLSCHFMR	29-Aug-08 BLS
BLSEURCR	29-Aug-08 BLS
BLSEURMM	29-Aug-08 BLS
BLSEURMR	29-Aug-08 BLS
BLSEURXR	29-Aug-08 BLS
BLSGBPMR	29-Aug-08 BLS
BLSGBPXR	29-Aug-08 BLS
BLSHKDMR	29-Aug-08 BLS
BLSHKDXR	29-Aug-08 BLS
BLSJPYCR	29-Aug-08 BLS
BLSJPYMR	29-Aug-08 BLS
BLSSEKMR	29-Aug-08 BLS
BLSSGDMR	29-Aug-08 BLS
BLSTWDCR	29-Aug-08 BLS
BLSTWDMR	29-Aug-08 BLS
BLSUSDCR	29-Aug-08 BLS
BLSUSDMM	29-Aug-08 BLS
BLSUSDMR	29-Aug-08 BLS
BLSUSDXR	29-Aug-08 BLS
BELUNAJPYCR	29-Aug-08 BELUNA
BELUNAJPYXR	29-Aug-08 BELUNA
BELUNAUSDCR	29-Aug-08 BELUNA
BILLOAUDMR	29-Aug-08 BILLO
BILLOCADMR	29-Aug-08 BILLO
BILLOEURCR	29-Aug-08 BILLO
BILLOEURMM	29-Aug-08 BILLO
BILLOEURMR	29-Aug-08 BILLO
BILLOEURXR	29-Aug-08 BILLO
BILLOGBPXR	29-Aug-08 BILLO
BILLOHKDMR	29-Aug-08 BILLO
BILLOJPYMR	29-Aug-08 BILLO
BILLOSEKXR	29-Aug-08 BILLO
BILLOSGDMR	29-Aug-08 BILLO
BILLOUSDCR	29-Aug-08 BILLO
BILLOUSDMM	29-Aug-08 BILLO
BILLOUSDMR	29-Aug-08 BILLO
BILLOUSDXR	29-Aug-08 BILLO
BMSEURCR	29-Aug-08 BMS
BMSEURMR	29-Aug-08 BMS
BMSUSDCR	29-Aug-08 BMS
BMSUSDMR	29-Aug-08 BMS
BENETTEURCR	29-Aug-08 BENETT
BENETTEURMM	29-Aug-08 BENETT
BENETTEURMR	29-Aug-08 BENETT
BENETTUSDCR	29-Aug-08 BENETT
BENETTUSDMM	29-Aug-08 BENETT
BENETTUSDMR	29-Aug-08 BENETT
BRK-FINEURMR	29-Aug-08 BRK-FIN
BRK-FINUSDCR	29-Aug-08 BRK-FIN
BRK-FINUSDMR	29-Aug-08 BRK-FIN
BRK-FINUSDXR	29-Aug-08 BRK-FIN
BRKAUDMR	29-Aug-08 BRK
BRKCADMR	29-Aug-08 BRK
BRKEURCR	29-Aug-08 BRK
BRKEURMM	29-Aug-08 BRK
BRKEURMR	29-Aug-08 BRK
BRKEURXR	29-Aug-08 BRK
BRKGBPMR	29-Aug-08 BRK
BRKHKDMR	29-Aug-08 BRK
BRKJPYMR	29-Aug-08 BRK

Becton Dickinson & Co	07CDGF	SNRFOR	USD	XR	Composite
BELGACOM	BC1455	SNRFOR	EUR	CR	Composite
BELGACOM	BC1455	SNRFOR	EUR	MM	Composite
BELGACOM	BC1455	SNRFOR	EUR	MR	Composite
BELGACOM	BC1455	SNRFOR	USD	CR	Composite
BELGACOM	BC1455	SNRFOR	USD	MM	Composite
BELGACOM	BC1455	SNRFOR	USD	MR	Composite
Bell Cda	07EFN4	SNRFOR	JPY	MR	Composite
Bell Cda	07EFN4	SNRFOR	USD	CR	Composite
Bell Cda	07EFN4	SNRFOR	USD	MR	Composite
Bell Cda	07EFN4	SNRFOR	USD	XR	Composite
BellSouth Corp	07GHE6	SNRFOR	AUD	CR	Composite
BellSouth Corp	07GHE6	SNRFOR	AUD	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	AUD	XR	Composite
BellSouth Corp	07GHE6	SNRFOR	CHF	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	EUR	CR	Composite
BellSouth Corp	07GHE6	SNRFOR	EUR	MM	Composite
BellSouth Corp	07GHE6	SNRFOR	EUR	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	EUR	XR	Composite
BellSouth Corp	07GHE6	SNRFOR	GBP	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	GBP	XR	Composite
BellSouth Corp	07GHE6	SNRFOR	HKD	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	HKD	XR	Composite
BellSouth Corp	07GHE6	SNRFOR	JPY	CR	Composite
BellSouth Corp	07GHE6	SNRFOR	JPY	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	SEK	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	SGD	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	TWD	CR	Composite
BellSouth Corp	07GHE6	SNRFOR	TWD	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	USD	CR	Composite
BellSouth Corp	07GHE6	SNRFOR	USD	MM	Composite
BellSouth Corp	07GHE6	SNRFOR	USD	MR	Composite
BellSouth Corp	07GHE6	SNRFOR	USD	XR	Composite
BELLUNA CO LTD	JJ46A4	SNRFOR	JPY	CR	Composite
BELLUNA CO LTD	JJ46A4	SNRFOR	JPY	XR	Composite
BELLUNA CO LTD	JJ46A4	SNRFOR	USD	CR	Composite
Belo Corp.	0I85AL	SNRFOR	AUD	MR	Composite
Belo Corp.	0I85AL	SNRFOR	CAD	MR	Composite
Belo Corp.	0I85AL	SNRFOR	EUR	CR	Composite
Belo Corp.	0I85AL	SNRFOR	EUR	MM	Composite
Belo Corp.	0I85AL	SNRFOR	EUR	MR	Composite
Belo Corp.	0I85AL	SNRFOR	EUR	XR	Composite
Belo Corp.	0I85AL	SNRFOR	GBP	XR	Composite
Belo Corp.	0I85AL	SNRFOR	HKD	MR	Composite
Belo Corp.	0I85AL	SNRFOR	JPY	MR	Composite
Belo Corp.	0I85AL	SNRFOR	SEK	XR	Composite
Belo Corp.	0I85AL	SNRFOR	SGD	MR	Composite
Belo Corp.	0I85AL	SNRFOR	USD	CR	Composite
Belo Corp.	0I85AL	SNRFOR	USD	MM	Composite
Belo Corp.	0I85AL	SNRFOR	USD	MR	Composite
Belo Corp.	0I85AL	SNRFOR	USD	XR	Composite
Bemis Co Inc	0I9577	SNRFOR	EUR	CR	Composite
Bemis Co Inc	0I9577	SNRFOR	EUR	MR	Composite
Bemis Co Inc	0I9577	SNRFOR	USD	CR	Composite
Bemis Co Inc	0I9577	SNRFOR	USD	MR	Composite
Benetton Gp S p A	0I98GE	SNRFOR	EUR	CR	Composite
Benetton Gp S p A	0I98GE	SNRFOR	EUR	MM	Composite
Benetton Gp S p A	0I98GE	SNRFOR	EUR	MR	Composite
Benetton Gp S p A	0I98GE	SNRFOR	USD	CR	Composite
Benetton Gp S p A	0I98GE	SNRFOR	USD	MM	Composite
Benetton Gp S p A	0I98GE	SNRFOR	USD	MR	Composite
BERKSHIRE HATHAWAY Fin Corp	08CACA	SNRFOR	EUR	MR	Composite
BERKSHIRE HATHAWAY Fin Corp	08CACA	SNRFOR	USD	CR	Composite
BERKSHIRE HATHAWAY Fin Corp	08CACA	SNRFOR	USD	MR	Composite
BERKSHIRE HATHAWAY Fin Corp	08CACA	SNRFOR	USD	XR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	AUD	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	CAD	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	EUR	CR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	EUR	MM	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	EUR	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	EUR	XR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	GBP	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	HKD	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	JPY	MR	Composite

	0.12%	0.19%	0.20%	0.24%	0.30%	0.37%	0.46%	0.48%
0.16%	0.21%	0.30%	0.37%	0.45%	0.51%	0.57%	0.67%	0.66%
0.15%	0.20%	0.29%	0.36%	0.43%	0.50%	0.54%	0.66%	0.66%
0.16%	0.21%	0.30%	0.37%	0.45%	0.51%	0.57%	0.67%	0.66%
0.15%	0.20%	0.29%	0.36%	0.43%	0.50%	0.54%	0.66%	0.66%
0.52%	0.62%	1.72%	2.93%	3.37%	3.63%	3.50%	3.49%	3.43%
0.52%	0.62%	1.72%	2.78%	3.20%	3.45%	3.33%	3.31%	3.26%
0.52%	0.62%	1.72%	2.68%	3.08%	3.32%	3.20%	3.19%	3.14%
0.08%	0.11%	0.15%	0.22%	0.25%	0.29%	0.32%	0.39%	0.41%
0.08%	0.11%	0.15%	0.22%	0.25%	0.29%	0.32%	0.39%	0.41%
0.08%	0.12%	0.15%	0.22%	0.25%	0.30%	0.33%	0.39%	0.41%
0.08%	0.12%	0.16%	0.24%	0.27%	0.31%	0.34%	0.41%	0.41%
0.08%	0.12%	0.16%	0.22%	0.25%	0.30%	0.33%	0.39%	0.41%
0.08%	0.12%	0.15%	0.22%	0.25%	0.30%	0.33%	0.39%	0.41%
0.08%	0.11%	0.15%	0.22%	0.26%	0.29%	0.32%	0.37%	0.41%
0.08%	0.12%	0.15%	0.22%	0.25%	0.30%	0.33%	0.39%	0.41%
0.08%	0.12%	0.15%	0.22%	0.25%	0.30%	0.33%	0.39%	0.41%
0.08%	0.11%	0.15%	0.22%	0.26%	0.29%	0.32%	0.37%	0.41%
0.08%	0.11%	0.17%	0.22%	0.25%	0.29%	0.32%	0.39%	0.41%
0.08%	0.12%	0.15%	0.22%	0.25%	0.30%	0.33%	0.39%	0.41%
0.08%	0.12%	0.16%	0.24%	0.27%	0.31%	0.34%	0.41%	0.41%
0.08%	0.12%	0.16%	0.24%	0.27%	0.31%	0.34%	0.41%	0.41%
0.08%	0.12%	0.15%	0.22%	0.25%	0.30%	0.33%	0.39%	0.41%
0.08%	0.11%	0.15%	0.22%	0.26%	0.29%	0.32%	0.37%	0.41%
1.26%	1.84%	2.04%	2.14%	2.20%	2.60%	2.86%	3.15%	
1.26%	1.84%	2.04%	2.14%	2.20%	2.60%	2.86%	2.36%	
1.26%	1.84%	2.04%	2.14%	2.20%	2.60%	2.86%	3.15%	
2.39%	2.90%	3.72%	4.14%	4.21%	4.28%	4.15%	4.01%	4.02%
2.42%	2.80%	3.71%	4.20%	4.25%	4.34%	4.21%	4.05%	4.04%
2.56%	2.96%	3.90%	4.42%	4.51%	4.57%	4.43%	4.30%	4.36%
2.46%	2.85%	3.75%	4.25%	4.33%	4.39%	4.25%	4.13%	4.08%
2.42%	2.80%	3.71%	4.20%	4.25%	4.34%	4.21%	4.05%	4.04%
2.35%	2.78%	3.53%	4.09%	4.13%	4.21%	4.07%	3.94%	4.04%
2.35%	2.78%	3.53%	4.09%	4.13%	4.21%	4.07%	3.94%	4.04%
2.42%	2.80%	3.71%	4.20%	4.25%	4.34%	4.21%	4.05%	4.04%
2.39%	2.90%	3.72%	4.14%	4.21%	4.28%	4.15%	4.01%	4.02%
2.35%	2.78%	3.53%	4.09%	4.13%	4.21%	4.07%	3.94%	4.04%
2.56%	2.96%	3.90%	4.42%	4.51%	4.57%	4.43%	4.30%	4.36%
2.42%	2.80%	3.71%	4.20%	4.25%	4.34%	4.21%	4.05%	4.04%
2.35%	2.78%	3.53%	4.09%	4.13%	4.21%	4.07%	3.94%	4.04%
	0.18%	0.21%	0.25%	0.30%	0.37%	0.32%	0.37%	
	0.18%	0.21%	0.24%	0.28%	0.35%	0.32%	0.37%	
	0.18%	0.21%	0.25%	0.30%	0.37%	0.32%	0.37%	
	0.18%	0.21%	0.24%	0.28%	0.35%	0.32%	0.37%	
				1.66%	1.50%	1.78%		
				1.66%	1.50%	1.78%		
	0.67%	0.82%	0.97%	1.01%	1.05%	1.08%	1.13%	
	0.67%	0.82%	1.02%	1.06%	1.10%	1.13%	1.19%	
	0.67%	0.82%	0.97%	1.01%	1.05%	1.08%	1.13%	
0.70%	0.71%	0.83%	0.93%	0.99%	1.04%	1.07%	1.12%	1.10%
0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
0.70%	0.75%	0.88%	0.98%	1.04%	1.10%	1.13%	1.19%	1.16%
0.70%	0.72%	0.84%	0.94%	1.00%	1.06%	1.08%	1.14%	1.11%
0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
0.70%	0.69%	0.80%	0.90%	0.95%	1.01%	1.03%	1.08%	1.06%
0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
0.70%	0.71%	0.83%	0.93%	0.99%	1.04%	1.07%	1.12%	1.10%

0.51%	0.55%	37.40%	BBB	NR	NR
0.81%	0.87%	40% BBB	BBB	BBB	BB
0.81%	0.87%	40% A	A	A	BBB
		40%			
0.81%	0.87%	40% BBB	BBB	BBB	BB
0.81%	0.87%	40% A	A	A	BBB
		40%			
		40%			
3.45%	3.45%	40% NR	NR	NR	BBB
3.45%	3.45%	40% NR	NR	NR	A
3.45%	3.45%	40% NR	NR	NR	BBB
0.42%	0.44%	40% BB	BB	BB	BBB
0.42%	0.44%	40% BB	BB	BB	BBB
		40%			
0.42%	0.44%	40% BBB	A	A	AA
0.42%	0.44%	40% BBB	BBB	BBB	A
0.42%	0.44%	40% BBB	BBB	BBB	A
0.42%	0.44%	40% BBB	A	A	AA
0.42%	0.44%	40% BBB	A	BBB	A
0.42%	0.44%	40% BBB	A	A	AA
		40%			
0.42%	0.44%	40% BBB	A	A	AA
0.42%	0.44%	40% BBB	A	BBB	A
		40%			
0.42%	0.44%	40% BB	A	BBB	BBB
		40%			
0.42%	0.44%	40% BBB	A	A	AA
0.42%	0.44%	40% BBB	BBB	BBB	A
		40%			
0.42%	0.44%	40% BBB	BBB	BBB	A
		40%			
0.42%	0.44%	40% BBB	A	A	AA
0.42%	0.44%	40% BBB	A	BBB	A
		37.50% NR	NR	NR	NR
		37.50% NR	NR	NR	NR
		37.50% NR	NR	NR	NR
3.98%	4.04%	40% BB	BB	BBB	BBB
4.04%	4.04%	40% A	AA	AA	AA
4.24%	4.25%	40% BBB	A	A	A
4.07%	4.08%	40% BBB	A	A	A
4.04%	4.04%	40% A	AA	AA	AA
3.88%	3.89%	40% A	AA	A	AA
3.88%	3.89%	40% A	AA	A	AA
4.04%	4.04%	40% A	AA	AA	AA
3.98%	4.04%	40% BB	BB	BBB	BBB
3.88%	3.89%	40% A	AA	A	AA
		40%			
4.24%	4.25%	40% BBB	A	A	A
		40%			
4.04%	4.04%	40% A	AA	AA	AA
3.88%	3.89%	40% A	AA	A	AA
		37.50%	NR	NR	B
		37.50%	NR	NR	BB
		37.50%	NR	NR	B
		37.50%	NR	NR	BB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	NR	NR	BBB
		40%	NR	NR	BB
		40%	NR	NR	BBB
		40%			
1.16%	1.18%	40% NR	BB	BBB	BBB
1.16%	1.18%	40% NR	A	AA	AA
1.22%	1.24%	40% NR	BBB	A	A
1.17%	1.19%	40% NR	BBB	A	A
1.16%	1.18%	40% NR	A	AA	AA
1.12%	1.13%	40% NR	BBB	A	A
1.16%	1.18%	40% NR	A	AA	AA
1.16%	1.18%	40% NR	A	AA	AA
1.16%	1.18%	40% NR	BB	BBB	BBB

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

NR	BBB	4 Health Care	N.Amer	United States
NR	BBB	7 Telecommunications	Europe	Belgium
NR	BBB	6 Telecommunications	Europe	Belgium
	NR	Telecommunications	Europe	Belgium
NR	BBB	7 Telecommunications	Europe	Belgium
NR	BBB	6 Telecommunications	Europe	Belgium
	NR	Telecommunications	Europe	Belgium
	NR	Telecommunications	N.Amer	Canada
NR	BBB	4 Telecommunications	N.Amer	Canada
NR	BBB	4 Telecommunications	N.Amer	Canada
NR	BBB	4 Telecommunications	N.Amer	Canada
NR	A	9 Telecommunications	N.Amer	United States
NR	A	9 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	A	8 Telecommunications	N.Amer	United States
NR	A	9 Telecommunications	N.Amer	United States
NR	A	9 Telecommunications	N.Amer	United States
NR	A	8 Telecommunications	N.Amer	United States
NR	A	4 Telecommunications	N.Amer	United States
NR	A	8 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	A	8 Telecommunications	N.Amer	United States
NR	A	4 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	A	9 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	A	8 Telecommunications	N.Amer	United States
NR	A	9 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	A	9 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	A	8 Telecommunications	N.Amer	United States
NR	A	4 Telecommunications	N.Amer	United States
	NR	2 Consumer Services	Asia	Japan
	NR	2 Consumer Services	Asia	Japan
	NR	2 Consumer Services	Asia	Japan
BB	AA	9 Consumer Services	N.Amer	United States
A	A	8 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
A	A	8 Consumer Services	N.Amer	United States
BBB	A	6 Consumer Services	N.Amer	United States
BBB	A	6 Consumer Services	N.Amer	United States
A	A	8 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BBB	A	6 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	A	8 Consumer Services	N.Amer	United States
BBB	A	6 Consumer Services	N.Amer	United States
	NR	3 Industrials	N.Amer	United States
	NR	3 Industrials	N.Amer	United States
	NR	3 Industrials	N.Amer	United States
	NR	3 Industrials	N.Amer	United States
	NR	2 Consumer Goods	Europe	Italy
	NR	2 Consumer Goods	Europe	Italy
	NR	Consumer Goods	Europe	Italy
	NR	Consumer Goods	Europe	Italy
	NR	Consumer Goods	Europe	Italy
	NR	Consumer Goods	Europe	Italy
	BBB	3 Financials	N.Amer	United States
	BBB	3 Financials	N.Amer	United States
	BBB	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
BB	A	9 Financials	N.Amer	United States

A	AA		DocAdj	Thin	Thin	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
BB	BB					
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin	Thin	DocAdj	DocAdj
A	AA		Thin	Thin	CcyGrp	CcyGrp
A	AA		Thin	Thin	DocAdj	DocAdj
A	AA		Thin	Thin	CcyGrp	CcyGrp
	BBB					Thin
	BBB					Thin
	BBB					
	BBB					
	BBB					
	BBB					
	AA		Thin	Thin	CcyGrp	CcyGrp
	AA		Thin	Thin	DocAdj	DocAdj
	AA		Thin	Thin	CcyGrp	CcyGrp
	AA					
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

BRKNOKMR	29-Aug-08 BRK
BRKSGDMR	29-Aug-08 BRK
BRKTWDMR	29-Aug-08 BRK
BRKUSDCR	29-Aug-08 BRK
BRKUSDMM	29-Aug-08 BRK
BRKUSDMR	29-Aug-08 BRK
BRKUSDXR	29-Aug-08 BRK
BRKZARMR	29-Aug-08 BRK
BERRYPUSDMR	29-Aug-08 BERRYP
BERRYPUSDXR	29-Aug-08 BERRYP
BERRYPUSDMR	29-Aug-08 BERRYP
BERRYPUSDXR	29-Aug-08 BERRYP
BERTELAUDCR	29-Aug-08 BERTEL
BERTELAUDMM	29-Aug-08 BERTEL
BERTELAUDMR	29-Aug-08 BERTEL
BERTELCADMM	29-Aug-08 BERTEL
BERTELCHFCR	29-Aug-08 BERTEL
BERTELCHFMM	29-Aug-08 BERTEL
BERTELEURCR	29-Aug-08 BERTEL
BERTELEURMM	29-Aug-08 BERTEL
BERTELEURMR	29-Aug-08 BERTEL
BERTELEURXR	29-Aug-08 BERTEL
BERTELGBPCR	29-Aug-08 BERTEL
BERTELGBPMM	29-Aug-08 BERTEL
BERTELHKDMM	29-Aug-08 BERTEL
BERTELJPYCR	29-Aug-08 BERTEL
BERTELJPYMM	29-Aug-08 BERTEL
BERTELNOKMM	29-Aug-08 BERTEL
BERTELSEKMM	29-Aug-08 BERTEL
BERTELSGDMM	29-Aug-08 BERTEL
BERTELUSDCR	29-Aug-08 BERTEL
BERTELUSDMM	29-Aug-08 BERTEL
BERTELUSDMR	29-Aug-08 BERTEL
BERTELUSDXR	29-Aug-08 BERTEL
BERTINUSDCR	29-Aug-08 BERTIN
BERTINUSDMR	29-Aug-08 BERTIN
BERTINUSDXR	29-Aug-08 BERTIN
ESPSAN-BESFinEURCR	29-Aug-08 ESPSAN-BESFin
ESPSAN-BESFinEURMM	29-Aug-08 ESPSAN-BESFin
ESPSAN-BESFinEURMR	29-Aug-08 ESPSAN-BESFin
ESPSAN-BESFinEURXR	29-Aug-08 ESPSAN-BESFin
ESPSAN-BESFinUSDCR	29-Aug-08 ESPSAN-BESFin
ESPSAN-BESFinUSDMM	29-Aug-08 ESPSAN-BESFin
ESPSAN-BESFinUSDMR	29-Aug-08 ESPSAN-BESFin
ESPSAN-BESFinUSDXR	29-Aug-08 ESPSAN-BESFin
BBYAUDMR	29-Aug-08 BBY
BBYCHFMR	29-Aug-08 BBY
BBYEURCR	29-Aug-08 BBY
BBYEURMM	29-Aug-08 BBY
BBYEURMR	29-Aug-08 BBY
BBYEURXR	29-Aug-08 BBY
BBYJPYCR	29-Aug-08 BBY
BBYJPYMR	29-Aug-08 BBY
BBYUSDCR	29-Aug-08 BBY
BBYUSDMM	29-Aug-08 BBY
BBYUSDMR	29-Aug-08 BBY
BBYUSDXR	29-Aug-08 BBY
BBYEURMM	29-Aug-08 BBY
BBYEURMR	29-Aug-08 BBY
BBYEURXR	29-Aug-08 BBY
BBYJPYXR	29-Aug-08 BBY
BBYUSDCR	29-Aug-08 BBY
BBYUSDMM	29-Aug-08 BBY
BBYUSDMR	29-Aug-08 BBY
BBYUSDXR	29-Aug-08 BBY
BESTJPYCR	29-Aug-08 BEST
BESTJPYXR	29-Aug-08 BEST
BEVEURCR	29-Aug-08 BEV
BEVEURMM	29-Aug-08 BEV
BEVEURMR	29-Aug-08 BEV
BEVEURXR	29-Aug-08 BEV
BEVUSDCR	29-Aug-08 BEV
BEVUSDMM	29-Aug-08 BEV
BEVUSDMR	29-Aug-08 BEV

Berkshire Hathaway Inc	08CAD7	SNRFOR	NOK	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	SGD	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	TWD	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	USD	CR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	USD	MM	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	USD	MR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	USD	XR	Composite
Berkshire Hathaway Inc	08CAD7	SNRFOR	ZAR	MR	Composite
Berry Plastics Corp	08DCGQ	SECDOM	USD	MR	Composite
Berry Plastics Corp	08DCGQ	SECDOM	USD	XR	Composite
Berry Plastics Corp	08DCGQ	SNRFOR	USD	MR	Composite
Berry Plastics Corp	08DCGQ	SNRFOR	USD	XR	Composite
Bertelsmann AG	DE1088	SNRFOR	AUD	CR	Composite
Bertelsmann AG	DE1088	SNRFOR	AUD	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	AUD	MR	Composite
Bertelsmann AG	DE1088	SNRFOR	CAD	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	CHF	CR	Composite
Bertelsmann AG	DE1088	SNRFOR	CHF	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	EUR	CR	Composite
Bertelsmann AG	DE1088	SNRFOR	EUR	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	EUR	MR	Composite
Bertelsmann AG	DE1088	SNRFOR	EUR	XR	Composite
Bertelsmann AG	DE1088	SNRFOR	GBP	CR	Composite
Bertelsmann AG	DE1088	SNRFOR	GBP	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	HKD	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	JPY	CR	Composite
Bertelsmann AG	DE1088	SNRFOR	JPY	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	NOK	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	SEK	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	SGD	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	USD	CR	Composite
Bertelsmann AG	DE1088	SNRFOR	USD	MM	Composite
Bertelsmann AG	DE1088	SNRFOR	USD	MR	Composite
Bertelsmann AG	DE1088	SNRFOR	USD	XR	Composite
Bertin Ltda	PQ7BAU	SNRFOR	USD	CR	Composite
Bertin Ltda	PQ7BAU	SNRFOR	USD	MR	Composite
Bertin Ltda	PQ7BAU	SNRFOR	USD	XR	Composite
BES Fin Ltd	GH169A	SUBLT2	EUR	CR	Composite
BES Fin Ltd	GH169A	SUBLT2	EUR	MM	Composite
BES Fin Ltd	GH169A	SUBLT2	EUR	MR	Composite
BES Fin Ltd	GH169A	SUBLT2	EUR	XR	Composite
BES Fin Ltd	GH169A	SUBLT2	USD	CR	Composite
BES Fin Ltd	GH169A	SUBLT2	USD	MM	Composite
BES Fin Ltd	GH169A	SUBLT2	USD	MR	Composite
BES Fin Ltd	GH169A	SUBLT2	USD	XR	Composite
Best Buy Co Inc	08EB67	SNRFOR	AUD	MR	Composite
Best Buy Co Inc	08EB67	SNRFOR	CHF	MR	Composite
Best Buy Co Inc	08EB67	SNRFOR	EUR	CR	Composite
Best Buy Co Inc	08EB67	SNRFOR	EUR	MM	Composite
Best Buy Co Inc	08EB67	SNRFOR	EUR	MR	Composite
Best Buy Co Inc	08EB67	SNRFOR	EUR	XR	Composite
Best Buy Co Inc	08EB67	SNRFOR	JPY	CR	Composite
Best Buy Co Inc	08EB67	SNRFOR	JPY	MR	Composite
Best Buy Co Inc	08EB67	SNRFOR	USD	CR	Composite
Best Buy Co Inc	08EB67	SNRFOR	USD	MM	Composite
Best Buy Co Inc	08EB67	SNRFOR	USD	MR	Composite
Best Buy Co Inc	08EB67	SNRFOR	USD	XR	Composite
Best Buy Co Inc	08EB67	SUBLT2	EUR	MM	Composite
Best Buy Co Inc	08EB67	SUBLT2	EUR	MR	Composite
Best Buy Co Inc	08EB67	SUBLT2	EUR	XR	Composite
Best Buy Co Inc	08EB67	SUBLT2	JPY	XR	Composite
Best Buy Co Inc	08EB67	SUBLT2	USD	CR	Composite
Best Buy Co Inc	08EB67	SUBLT2	USD	MM	Composite
Best Buy Co Inc	08EB67	SUBLT2	USD	MR	Composite
Best Buy Co Inc	08EB67	SUBLT2	USD	XR	Composite
Best Denki Co Ltd	JJ4758	SNRFOR	JPY	CR	Composite
Best Denki Co Ltd	JJ4758	SNRFOR	JPY	XR	Composite
Beverly Entpers Inc	08FFD6	SNRFOR	EUR	CR	Composite
Beverly Entpers Inc	08FFD6	SNRFOR	EUR	MM	Composite
Beverly Entpers Inc	08FFD6	SNRFOR	EUR	MR	Composite
Beverly Entpers Inc	08FFD6	SNRFOR	EUR	XR	Composite
Beverly Entpers Inc	08FFD6	SNRFOR	USD	CR	Composite
Beverly Entpers Inc	08FFD6	SNRFOR	USD	MM	Composite
Beverly Entpers Inc	08FFD6	SNRFOR	USD	MR	Composite

0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
0.70%	0.75%	0.88%	0.98%	1.04%	1.10%	1.13%	1.19%	1.16%
0.70%	0.72%	0.84%	0.94%	1.00%	1.06%	1.08%	1.14%	1.11%
0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
0.70%	0.69%	0.80%	0.90%	0.95%	1.01%	1.03%	1.08%	1.06%
0.70%	0.71%	0.83%	0.93%	0.99%	1.05%	1.07%	1.12%	1.10%
			4.23%		4.75%	5.33%		
			4.23%		4.75%	5.33%		
					4.31%			
					4.31%			
0.36%	0.42%	0.57%	0.73%	0.87%	0.97%	1.04%	1.05%	1.13%
0.36%	0.40%	0.54%	0.69%	0.83%	0.93%	1.00%	1.05%	1.13%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.35%	0.43%	0.57%	0.76%	0.86%	0.95%	1.01%	1.10%	1.17%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.35%	0.43%	0.57%	0.76%	0.86%	0.95%	1.01%	1.10%	1.17%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.35%	0.39%	0.55%	0.72%	0.82%	0.91%	0.96%	1.03%	1.12%
0.33%	0.38%	0.53%	0.69%	0.79%	0.87%	0.93%	1.00%	1.07%
0.35%	0.43%	0.57%	0.76%	0.86%	0.95%	1.01%	1.10%	1.17%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.36%	0.40%	0.56%	0.73%	0.83%	0.93%	0.98%	1.05%	1.13%
0.36%	0.40%	0.56%	0.73%	0.83%	0.93%	0.98%	1.05%	1.13%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.35%	0.43%	0.57%	0.76%	0.86%	0.95%	1.01%	1.10%	1.17%
0.34%	0.40%	0.55%	0.72%	0.83%	0.92%	0.98%	1.04%	1.13%
0.35%	0.39%	0.55%	0.72%	0.82%	0.91%	0.96%	1.03%	1.12%
	3.12%	4.03%	4.55%	4.96%	5.86%	6.06%	6.35%	5.49%
	3.12%	4.03%	4.55%	4.96%	5.86%	6.06%	6.35%	5.49%
	1.20%	1.57%	1.94%	2.16%	2.37%	2.38%	2.40%	
	1.20%	1.57%	1.94%	2.16%	2.37%	2.38%	2.40%	
	1.20%	1.57%	1.94%	2.16%	2.37%	2.38%	2.40%	
1.32%	1.22%	1.24%	1.41%	1.61%	1.87%	1.88%	1.90%	2.15%
1.32%	1.23%	1.20%	1.41%	1.61%	1.87%	1.88%	1.91%	2.15%
1.32%	1.29%	1.26%	1.49%	1.69%	1.97%	1.98%	2.01%	2.27%
1.32%	1.24%	1.21%	1.43%	1.62%	1.89%	1.91%	1.93%	2.17%
1.32%	1.23%	1.20%	1.41%	1.61%	1.87%	1.88%	1.91%	2.15%
1.32%	1.22%	1.24%	1.41%	1.61%	1.87%	1.88%	1.90%	2.15%
1.32%	1.29%	1.26%	1.49%	1.69%	1.97%	1.98%	2.01%	2.27%
1.32%	1.23%	1.20%	1.41%	1.61%	1.87%	1.88%	1.91%	2.15%
1.32%	1.18%	1.15%	1.36%	1.55%	1.80%	1.82%	1.84%	2.07%
	1.14%	1.76%	1.85%	2.08%	2.23%	2.27%	2.39%	
	1.14%	1.76%	1.78%	2.08%	2.14%	2.19%	2.30%	
	1.14%	1.76%	1.81%	2.08%	2.20%	2.24%	2.34%	
	1.14%	1.76%	1.85%	2.08%	2.23%	2.27%	2.39%	
	1.14%	1.76%	1.78%	2.08%	2.14%	2.19%	2.30%	
	1.15%	1.26%	1.36%	1.45%	1.54%	1.64%	2.00%	
	1.15%	1.26%	1.36%	1.45%	1.54%	1.64%	2.00%	
0.71%	0.73%	0.94%	1.08%	1.23%	1.49%			
0.71%	0.73%	0.94%	1.08%	1.23%	1.49%			
0.71%	0.73%	0.94%	1.08%	1.23%	1.49%			
0.71%	0.73%	0.94%	1.08%	1.23%	1.49%			
0.71%	0.73%	0.94%	1.08%	1.23%	1.49%			
0.71%	0.73%	0.94%	1.08%	1.23%	1.49%			
0.71%	0.73%	0.94%	1.08%	1.23%	1.49%			

1.16%	1.18%	40% NR	A	AA	AA
1.16%	1.18%	40% NR	A	AA	AA
1.16%	1.18%	40% NR	A	AA	AA
1.22%	1.24%	40% NR	BBB	A	A
1.17%	1.19%	40% NR	BBB	A	A
1.16%	1.18%	40% NR	A	AA	AA
1.12%	1.13%	40% NR	BBB	A	A
1.16%	1.18%	40% NR	A	AA	AA
		67.50%			NR
		67.50%			NR
		67.50%			
		67.50%			
1.16%	1.24%	40% BB	BBB	BBB	BBB
1.16%	1.24%	40% BB	A	A	A
		40%			
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.29%	40% A	A	A	AA
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.29%	40% A	A	A	AA
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.22%	40% BBB	AA	A	AA
1.16%	1.18%	40% BBB	AA	A	AA
1.16%	1.29%	40% A	A	A	AA
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.24%	40% BB	A	BBB	A
1.16%	1.24%	40% BB	A	BBB	A
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.29%	40% A	A	A	AA
1.16%	1.24%	40% A	AAA	AA	AAA
1.16%	1.22%	40% BBB	AA	A	AA
		40%			
5.56%	5.64%	22.50%	NR	NR	NR
		22.50%			
5.56%	5.64%	22.50%	NR	NR	NR
		20%	NR	NR	NR
		20%			
		20%	NR	NR	NR
		20%	NR	NR	NR
		20%			
		20%			
		20%			
		20%			
1.86%	2.33%	40% NR	BB	B	B
1.86%	2.33%	40% NR	BBB	BBB	BBB
1.86%	2.33%	40% NR	BB	BB	BB
1.86%	2.33%	40% NR	BB	BB	BB
1.86%	2.33%	40% NR	BBB	BBB	BBB
		40%			
		40%			
1.86%	2.33%	40% NR	BB	B	B
1.86%	2.33%	40% NR	BB	BB	BB
		40%			
1.86%	2.33%	40% NR	BBB	BBB	BBB
1.86%	2.33%	40% NR	BB	BB	BB
		40%			
		40%	NR	NR	B
		40%	NR	NR	B
		40%	NR	NR	CCC
		40%			
		40%			
		40%	NR	NR	B
		40%	NR	NR	B
		30%	NR	NR	NR
		30%	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR

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

A	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
BB	A	4 Consumer Services	Europe	Germany
BB	A	4 Consumer Services	Europe	Germany
	NR	Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
BBB	A	10 Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
BBB	A	10 Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
BBB	AA	18 Consumer Services	Europe	Germany
BBB	AA	18 Consumer Services	Europe	Germany
BBB	A	10 Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
BB	AA	19 Consumer Services	Europe	Germany
BB	AA	19 Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
BBB	A	10 Consumer Services	Europe	Germany
A	AA	17 Consumer Services	Europe	Germany
BBB	AA	18 Consumer Services	Europe	Germany
	NR	Consumer Services	Europe	Germany
NR	NR	2 Consumer Goods	Lat.Amer	Brazil
	NR	Consumer Goods	Lat.Amer	Brazil
NR	NR	2 Consumer Goods	Lat.Amer	Brazil
	NR	2 Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
NR	BBB	8 Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	BBB	3 Consumer Services	N.Amer	United States
	BBB	3 Consumer Services	N.Amer	United States
	BBB	3 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	BBB	3 Consumer Services	N.Amer	United States
	BBB	3 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	Asia	Japan
	NR	2 Consumer Services	Asia	Japan
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States

AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB				Thin	
BB	BB				Thin	
B	BB					
B	BB					
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
B	B		Thin	Thin	Thin	Thin
B	B					
B	B		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB		Thin	Thin	DocAdj	Thin
BBB	BBB		Thin	Thin	DocAdj	Thin
BBB	BBB		Thin	Thin	Entity Tier	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	DocAdj	Thin
BBB	BBB		Thin	Thin	DocAdj	Thin
	A		Thin	Thin	Thin	Thin
	A		Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Thin	Thin	Thin

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

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

Thin	Thin	Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin			

Thin	Thin	Thin			
Thin	Thin	Thin			

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

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

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

DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj
Thin	Thin	Thin
Thin	Thin	Thin
Thin		
Thin		
Thin		
Thin		
Thin		
Thin		
Thin		

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

BEVUSDXR	29-Aug-08 BEV
BEZQITEURCR	29-Aug-08 BEZQIT
BEZQITEURMM	29-Aug-08 BEZQIT
BEZQITUSDCR	29-Aug-08 BEZQIT
BEZQITUSDMM	29-Aug-08 BEZQIT
BEZQITUSDMR	29-Aug-08 BEZQIT
BGGRP-EnHldgsEURCR	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsEURMM	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsEURMR	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsEURXR	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsGBPCR	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsGBPMM	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsUSDCR	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsUSDMM	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsUSDMR	29-Aug-08 BGGRP-EnHldgs
BGGRP-EnHldgsUSDXR	29-Aug-08 BGGRP-EnHldgs
BFLEURMR	29-Aug-08 BFL
BFLUSDCR	29-Aug-08 BFL
BFLUSDMM	29-Aug-08 BFL
BFLUSDMR	29-Aug-08 BFL
BFLUSDXR	29-Aug-08 BFL
BHSHLUSDCR	29-Aug-08 BHSHL
BHSHLUSDMM	29-Aug-08 BHSHL
BHSHLUSDMR	29-Aug-08 BHSHL
BHSHLUSDXR	29-Aug-08 BHSHL
BHARTI-LTDEURCR	29-Aug-08 BHARTI-LTD
BHARTI-LTDEURMM	29-Aug-08 BHARTI-LTD
BHARTI-LTDUSDCR	29-Aug-08 BHARTI-LTD
BHARTI-LTDUSDMM	29-Aug-08 BHARTI-LTD
BHARTI-LTDUSDMR	29-Aug-08 BHARTI-LTD
BHPAUDCR	29-Aug-08 BHP
BHPAUDMM	29-Aug-08 BHP
BHPAUDMR	29-Aug-08 BHP
BHPCADMR	29-Aug-08 BHP
BHPCHFCR	29-Aug-08 BHP
BHPCHFMR	29-Aug-08 BHP
BHPEURCR	29-Aug-08 BHP
BHPEURMM	29-Aug-08 BHP
BHPEURMR	29-Aug-08 BHP
BHPGBPMM	29-Aug-08 BHP
BHPGBPMR	29-Aug-08 BHP
BHPHKDMR	29-Aug-08 BHP
BHPJPYCR	29-Aug-08 BHP
BHPJPYMM	29-Aug-08 BHP
BHPJPYMR	29-Aug-08 BHP
BHPSGDMR	29-Aug-08 BHP
BHPUSDCR	29-Aug-08 BHP
BHPUSDMM	29-Aug-08 BHP
BHPUSDMR	29-Aug-08 BHP
BHPUSDXR	29-Aug-08 BHP
BHPZARMR	29-Aug-08 BHP
BHP-NIKWESAUDMR	29-Aug-08 BHP-NIKWES
BHP-NIKWESCHFMR	29-Aug-08 BHP-NIKWES
BHP-NIKWESEURCR	29-Aug-08 BHP-NIKWES
BHP-NIKWESEURMM	29-Aug-08 BHP-NIKWES
BHP-NIKWESEURMR	29-Aug-08 BHP-NIKWES
BHP-NIKWESGBPMR	29-Aug-08 BHP-NIKWES
BHP-NIKWESJPYMR	29-Aug-08 BHP-NIKWES
BHP-NIKWESUSDCR	29-Aug-08 BHP-NIKWES
BHP-NIKWESUSDMM	29-Aug-08 BHP-NIKWES
BHP-NIKWESUSDMR	29-Aug-08 BHP-NIKWES
BHP-NIKWESUSDXR	29-Aug-08 BHP-NIKWES
BIOGNEURCR	29-Aug-08 BIOGN
BIOGNEURMM	29-Aug-08 BIOGN
BIOGNEURMR	29-Aug-08 BIOGN
BIOGNUSDCR	29-Aug-08 BIOGN
BIOGNUSDMM	29-Aug-08 BIOGN
BIOGNUSDMR	29-Aug-08 BIOGN
BIOGNUSDXR	29-Aug-08 BIOGN
BIOMETEURMR	29-Aug-08 BIOMET
BIOMETUSDXR	29-Aug-08 BIOMET
BIOMETEURMR	29-Aug-08 BIOMET
BIOMETUSDMR	29-Aug-08 BIOMET
BIOMETUSDXR	29-Aug-08 BIOMET

Beverly Entpers Inc	08FFD6	SNRFOR	USD	XR	Composite
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	EUR	CR	Composite
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	EUR	MM	Composite
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	USD	CR	Composite
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	USD	MM	Composite
Bezeq The Israel Telecom Corp Ltd	MO213S	SNRFOR	USD	MR	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	EUR	CR	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	EUR	MM	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	EUR	MR	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	EUR	XR	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	GBP	CR	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	GBP	MM	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	USD	CR	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	USD	MM	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	USD	MR	Composite
BG Energy Hldgs Ltd	GH36AL	SNRFOR	USD	XR	Composite
BHARAT FORGE Ltd	YY8GA7	SNRFOR	EUR	MR	Composite
BHARAT FORGE Ltd	YY8GA7	SNRFOR	USD	CR	Composite
BHARAT FORGE Ltd	YY8GA7	SNRFOR	USD	MM	Composite
BHARAT FORGE Ltd	YY8GA7	SNRFOR	USD	MR	Composite
BHARAT FORGE Ltd	YY8GA7	SNRFOR	USD	XR	Composite
Bharati Shipyard Ltd	YY8GD2	SNRFOR	USD	CR	Composite
Bharati Shipyard Ltd	YY8GD2	SNRFOR	USD	MM	Composite
Bharati Shipyard Ltd	YY8GD2	SNRFOR	USD	MR	Composite
Bharati Shipyard Ltd	YY8GD2	SNRFOR	USD	XR	Composite
Bharti Airtel Ltd	YY8GFK	SNRFOR	EUR	CR	Composite
Bharti Airtel Ltd	YY8GFK	SNRFOR	EUR	MM	Composite
Bharti Airtel Ltd	YY8GFK	SNRFOR	USD	CR	Composite
Bharti Airtel Ltd	YY8GFK	SNRFOR	USD	MM	Composite
Bharti Airtel Ltd	YY8GFK	SNRFOR	USD	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	AUD	CR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	AUD	MM	Composite
BHP Billiton Ltd	08GE66	SNRFOR	AUD	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	CAD	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	CHF	CR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	CHF	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	EUR	CR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	EUR	MM	Composite
BHP Billiton Ltd	08GE66	SNRFOR	EUR	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	GBP	MM	Composite
BHP Billiton Ltd	08GE66	SNRFOR	GBP	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	HKD	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	JPY	CR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	JPY	MM	Composite
BHP Billiton Ltd	08GE66	SNRFOR	JPY	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	SGD	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	USD	CR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	USD	MM	Composite
BHP Billiton Ltd	08GE66	SNRFOR	USD	MR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	USD	XR	Composite
BHP Billiton Ltd	08GE66	SNRFOR	ZAR	MR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	AUD	MR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	CHF	MR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	EUR	CR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	EUR	MM	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	EUR	MR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	GBP	MR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	JPY	MR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	USD	CR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	USD	MM	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	USD	MR	Composite
BHP Billiton Nickel West Pty Ltd	QR5CHO	SNRFOR	USD	XR	Composite
Biogen Idec Inc	0J968Z	SNRFOR	EUR	CR	Composite
Biogen Idec Inc	0J968Z	SNRFOR	EUR	MM	Composite
Biogen Idec Inc	0J968Z	SNRFOR	EUR	MR	Composite
Biogen Idec Inc	0J968Z	SNRFOR	USD	CR	Composite
Biogen Idec Inc	0J968Z	SNRFOR	USD	MM	Composite
Biogen Idec Inc	0J968Z	SNRFOR	USD	MR	Composite
Biogen Idec Inc	0J968Z	SNRFOR	USD	XR	Composite
Biomet Inc	0J9674	SECDOM	EUR	MR	Composite
Biomet Inc	0J9674	SECDOM	USD	XR	Composite
Biomet Inc	0J9674	SNRFOR	EUR	MR	Composite
Biomet Inc	0J9674	SNRFOR	USD	MR	Composite
Biomet Inc	0J9674	SNRFOR	USD	XR	Composite

0.71%	0.73%	0.94%	1.08%	1.23%	1.49%			
0.21%	0.36%	0.51%	0.65%	0.78%	0.86%	0.96%	1.04%	
0.21%	0.36%	0.51%	0.65%	0.78%	0.86%	0.96%	1.04%	
0.21%	0.36%	0.51%	0.65%	0.78%	0.86%	0.96%	1.04%	
0.21%	0.36%	0.51%	0.65%	0.78%	0.86%	0.96%	1.04%	
0.45%		0.52%		0.60%				
0.45%		0.52%		0.60%				
0.45%		0.52%		0.60%				
0.45%		0.52%		0.60%				
0.45%		0.52%		0.60%				
0.45%		0.52%		0.60%				
0.45%		0.52%		0.60%				
0.45%		0.52%		0.60%				
0.45%		0.52%		0.60%				
					3.25%			
					3.25%			
					3.25%			
					3.25%			
1.17%	1.37%	1.65%	1.92%	2.20%	2.48%	2.58%	2.71%	2.86%
1.17%	1.37%	1.65%	1.92%	2.20%	2.48%	2.58%	2.71%	2.86%
1.17%	1.37%	1.65%	1.92%	2.20%	2.48%	2.58%	2.71%	2.86%
0.61%	0.67%	0.76%	0.86%	0.93%	1.02%	1.07%	1.17%	1.16%
0.61%	0.65%	0.76%	0.83%	0.89%	0.98%	1.03%	1.12%	1.16%
0.61%	0.64%	0.76%	0.82%	0.89%	0.97%	1.02%	1.11%	1.16%
0.65%	0.74%	0.80%	0.87%	0.94%	1.02%	1.08%	1.15%	1.22%
0.61%	0.70%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.65%	0.74%	0.80%	0.87%	0.94%	1.02%	1.08%	1.15%	1.22%
0.62%	0.71%	0.77%	0.84%	0.90%	0.98%	1.03%	1.10%	1.17%
0.61%	0.70%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.61%	0.70%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.61%	0.70%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.61%	0.67%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.61%	0.67%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.61%	0.70%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.65%	0.74%	0.80%	0.87%	0.94%	1.02%	1.08%	1.15%	1.22%
0.62%	0.71%	0.77%	0.84%	0.90%	0.98%	1.03%	1.10%	1.17%
0.61%	0.70%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.61%	0.70%	0.76%	0.83%	0.90%	0.97%	1.02%	1.09%	1.16%
0.70%	0.65%	0.74%	0.82%	0.89%	0.98%	1.02%	1.11%	1.21%
0.70%	0.64%	0.73%	0.82%	0.88%	0.97%	1.02%	1.11%	1.21%
0.70%	0.64%	0.73%	0.82%	0.88%	0.97%	1.02%	1.11%	1.21%
0.70%	0.65%	0.74%	0.82%	0.89%	0.98%	1.02%	1.11%	1.21%
0.70%	0.68%	0.77%	0.86%	0.93%	1.02%	1.06%	1.15%	1.28%
0.70%	0.64%	0.73%	0.82%	0.88%	0.97%	1.02%	1.11%	1.21%
			2.15%		2.88%	3.48%		
			2.15%		2.88%	3.48%		
0.86%	1.12%	1.93%	2.56%	2.58%	3.88%	4.22%	4.40%	
0.86%	1.12%	1.93%	2.56%	2.58%	3.88%	4.22%	4.40%	
0.86%	1.12%	1.93%	2.56%	2.58%	3.88%	4.22%	4.40%	

		40% NR	NR	NR	NR
1.14%		40% NR	NR	NR	NR
		40%			
1.14%		40% NR	NR	NR	NR
1.14%		40% NR	NR	NR	NR
1.14%		40% NR	NR	NR	NR
		40% NR		NR	
		40% NR		NR	
		40% NR		NR	
		40% NR		NR	
		40% NR		NR	
		40% NR		NR	
		40% NR		NR	
		40% NR		NR	
		40% NR		NR	
		16.88%			
		16.88%			
		16.88%			
		16.88%			
		16.88%			
		17.50%			
		17.50%			
		17.50%			
		17.50%			
		40%			
		40%			
2.96%	3.11%	40% NR	NR	NR	NR
2.96%	3.11%	40% NR	NR	NR	NR
2.96%	3.11%	40% NR	NR	NR	NR
1.33%	1.21%	40% BB	BBB	BBB	BBB
1.28%	1.21%	40% BB	BBB	BBB	BBB
1.26%	1.21%	40% BB	A	BBB	A
		40%			
1.24%	1.21%	40% BBB	BBB	BBB	A
1.24%	1.21%	40% A	A	A	AA
1.24%	1.21%	40% BBB	BBB	BBB	A
1.24%	1.21%	40% BBB	BBB	BBB	A
1.24%	1.21%	40% A	A	A	AA
		40%			
1.24%	1.21%	40% A	A	A	AA
1.24%	1.21%	40% A	A	A	AA
		40%			
1.24%	1.21%	40% BB	BBB	BBB	BBB
1.24%	1.21%	40% BB	BBB	BBB	BBB
1.24%	1.21%	40% A	A	A	AA
1.24%	1.21%	40% BBB	BBB	BBB	A
1.24%	1.21%	40% BBB	BBB	BBB	A
1.24%	1.21%	40% A	A	A	AA
		40%			
1.24%	1.21%	40% A	A	A	AA
1.25%	1.23%	40% NR	BBB	BBB	BBB
1.25%	1.23%	40% NR	AA	A	AA
		40%			
		40%			
1.25%	1.23%	40% NR	AA	A	AA
		40%			
1.25%	1.23%	40% NR	BBB	BBB	BBB
1.31%	1.23%	40% NR	A	A	A
		40%			
1.25%	1.23%	40% NR	AA	A	AA
		40%			
		32.00%			
		32.00%			
		32.00%			
		32.00%			
		32.00%			
		32.00%			
		32.00%			
		67.50%			NR
		67.50%			NR
5.64%	5.65%	40% NR	NR	NR	NR
5.64%	5.65%	40% NR	NR	NR	NR
5.64%	5.65%	40% NR	NR	NR	NR

NR	NR			
NR	NR	NR	NR	NR
NR	NR	NR	NR	NR
NR	NR	NR	NR	NR
NR	NR	NR	NR	NR
NR				
NR				
NR				
NR				
NR				
NR				
NR				
NR				
NR				

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

	NR	NR			
	NR	NR			
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR

	NR	2	Health Care	N.Amer	United States
	NR	2	Telecommunications	MiddleEast	Israel
	NR		Telecommunications	MiddleEast	Israel
	NR	2	Telecommunications	MiddleEast	Israel
	NR	2	Telecommunications	MiddleEast	Israel
	NR	2	Telecommunications	MiddleEast	Israel
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Consumer Goods	India	India
	NR		Consumer Goods	India	India
	NR		Consumer Goods	India	India
	NR		Consumer Goods	India	India
	NR		Consumer Goods	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR		Telecommunications	India	India
	NR		Telecommunications	India	India
NR	NR	2	Telecommunications	India	India
NR	NR	2	Telecommunications	India	India
NR	NR	2	Telecommunications	India	India
NR	A	5	Basic Materials	Oceania	Australia
NR	A	5	Basic Materials	Oceania	Australia
NR	A	5	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
NR	AA	11	Basic Materials	Oceania	Australia
NR	AA	11	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
NR	A	10	Basic Materials	Oceania	Australia
NR	A	7	Basic Materials	Oceania	Australia
NR	A	6	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
NR	A	6	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
NR	A	7	Basic Materials	Oceania	Australia
NR	A	7	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
NR	A	6	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States

B	BBB	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin		Thin		Thin
A	A	Thin		Thin		Thin
A	A	Thin		Thin		Thin
A	A	Thin		Thin		Thin
A	A	Thin		Thin		Thin
A	A	Thin		Thin		Thin
A	A	Thin		Thin		Thin
A	A	Thin		Thin		Thin
A	A	Thin		Thin		Thin
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
BBB	BB					
BBB	BB					
BBB	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
A	A	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
A	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A					
	A					
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A					
	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	A					
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BB	BB				Thin	
BB	BB				Thin	
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin

Thin					
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	

Thin
Thin
Thin
Thin

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

Thin	Thin				
Thin	Thin				
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin

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

BVFCADMR	29-Aug-08 BVF
BVFEURXR	29-Aug-08 BVF
BVFUSDMR	29-Aug-08 BVF
BVFUSDXR	29-Aug-08 BVF
BVFAUDMR	29-Aug-08 BVF
BVFEURMR	29-Aug-08 BVF
BVFEURXR	29-Aug-08 BVF
BVFUSDMR	29-Aug-08 BVF
BVFUSDXR	29-Aug-08 BVF
BJSEURCR	29-Aug-08 BJS
BJSEURMM	29-Aug-08 BJS
BJSEURMR	29-Aug-08 BJS
BJSUSDCR	29-Aug-08 BJS
BJSUSDMM	29-Aug-08 BJS
BJSUSDMR	29-Aug-08 BJS
BJSUSDXR	29-Aug-08 BJS
ZLBCHFCR	29-Aug-08 ZLB
ZLBCHFMM	29-Aug-08 ZLB
ZLBEURCR	29-Aug-08 ZLB
ZLBEURMM	29-Aug-08 ZLB
ZLBEURMR	29-Aug-08 ZLB
ZLBGBPCR	29-Aug-08 ZLB
ZLBGBPMM	29-Aug-08 ZLB
ZLBHKDCR	29-Aug-08 ZLB
ZLBHKDMM	29-Aug-08 ZLB
ZLBJPYMR	29-Aug-08 ZLB
ZLBUSDCR	29-Aug-08 ZLB
ZLBUSDMM	29-Aug-08 ZLB
ZLBUSDMR	29-Aug-08 ZLB
ZLBEURCR	29-Aug-08 ZLB
ZLBEURMM	29-Aug-08 ZLB
ZLBEURMR	29-Aug-08 ZLB
ZLBGBPCR	29-Aug-08 ZLB
ZLBGBPMM	29-Aug-08 ZLB
ZLBUSDCR	29-Aug-08 ZLB
ZLBUSDMM	29-Aug-08 ZLB
ZLBUSDMR	29-Aug-08 ZLB
ZLBUSDXR	29-Aug-08 ZLB
TMSK-BdanUSDCR	29-Aug-08 TMSK-Bdan
TMSK-BdanUSDMR	29-Aug-08 TMSK-Bdan
BNKEAAUDCR	29-Aug-08 BNKEA
BNKEAEURCR	29-Aug-08 BNKEA
BNKEAEURMM	29-Aug-08 BNKEA
BNKEAEURMR	29-Aug-08 BNKEA
BNKEAHKDCR	29-Aug-08 BNKEA
BNKEAJPYCR	29-Aug-08 BNKEA
BNKEAUSDCR	29-Aug-08 BNKEA
BNKEAUSDMM	29-Aug-08 BNKEA
BNKEAUSDMR	29-Aug-08 BNKEA
BNKEAUSDXR	29-Aug-08 BNKEA
BNKEAEURCR	29-Aug-08 BNKEA
BNKEAEURMM	29-Aug-08 BNKEA
BNKEAEURMR	29-Aug-08 BNKEA
BNKEAHKDCR	29-Aug-08 BNKEA
BNKEAUSDCR	29-Aug-08 BNKEA
BNKEAUSDMM	29-Aug-08 BNKEA
BNKEAUSDMR	29-Aug-08 BNKEA
BKKYOTJPYCR	29-Aug-08 BKKYOT
BKKYOTJPYXR	29-Aug-08 BKKYOT
BKKYOTUSDCR	29-Aug-08 BKKYOT
BMOCADMR	29-Aug-08 BMO
BMOUSDCR	29-Aug-08 BMO
BMOUSDMR	29-Aug-08 BMO
BMOUSDXR	29-Aug-08 BMO
NEGARAUSDCR	29-Aug-08 NEGARA
NEGARAUSDMR	29-Aug-08 NEGARA
BNSCHFCR	29-Aug-08 BNS
BNSCHFMM	29-Aug-08 BNS
BNSEURCR	29-Aug-08 BNS
BNSEURMM	29-Aug-08 BNS
BNSEURMR	29-Aug-08 BNS
BNSEURXR	29-Aug-08 BNS
BNSGBPCR	29-Aug-08 BNS
BNSGBPMM	29-Aug-08 BNS

Biovail Corp	0J96DQ	SNRFOR	CAD	MR	Composite
Biovail Corp	0J96DQ	SNRFOR	EUR	XR	Composite
Biovail Corp	0J96DQ	SNRFOR	USD	MR	Composite
Biovail Corp	0J96DQ	SNRFOR	USD	XR	Composite
Biovail Corp	0J96DQ	SUBLT2	AUD	MR	Composite
Biovail Corp	0J96DQ	SUBLT2	EUR	MR	Composite
Biovail Corp	0J96DQ	SUBLT2	EUR	XR	Composite
Biovail Corp	0J96DQ	SUBLT2	USD	MR	Composite
Biovail Corp	0J96DQ	SUBLT2	USD	XR	Composite
BJ Svcs Co	05A9CA	SNRFOR	EUR	CR	Composite
BJ Svcs Co	05A9CA	SNRFOR	EUR	MM	Composite
BJ Svcs Co	05A9CA	SNRFOR	EUR	MR	Composite
BJ Svcs Co	05A9CA	SNRFOR	USD	CR	Composite
BJ Svcs Co	05A9CA	SNRFOR	USD	MM	Composite
BJ Svcs Co	05A9CA	SNRFOR	USD	MR	Composite
BJ Svcs Co	05A9CA	SNRFOR	USD	XR	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	CHF	CR	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	CHF	MM	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	EUR	CR	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	EUR	MM	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	EUR	MR	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	GBP	CR	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	GBP	MM	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	HKD	CR	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	HKD	MM	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	JPY	MR	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	USD	CR	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	USD	MM	Composite
Bk Austria Cred AG	0G65DF	SNRFOR	USD	MR	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	EUR	CR	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	EUR	MM	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	EUR	MR	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	GBP	CR	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	GBP	MM	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	USD	CR	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	USD	MM	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	USD	MR	Composite
Bk Austria Cred AG	0G65DF	SUBLT2	USD	XR	Composite
Bk Danamon Indonesia Tbk Pt	YF829G	SUBLT2	USD	CR	Composite
Bk Danamon Indonesia Tbk Pt	YF829G	SUBLT2	USD	MR	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	AUD	CR	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	EUR	CR	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	EUR	MM	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	EUR	MR	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	HKD	CR	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	JPY	CR	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	USD	CR	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	USD	MM	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	USD	MR	Composite
Bk East Asia Ltd	0G79FB	SNRFOR	USD	XR	Composite
Bk East Asia Ltd	0G79FB	SUBLT2	EUR	CR	Composite
Bk East Asia Ltd	0G79FB	SUBLT2	EUR	MM	Composite
Bk East Asia Ltd	0G79FB	SUBLT2	EUR	MR	Composite
Bk East Asia Ltd	0G79FB	SUBLT2	HKD	CR	Composite
Bk East Asia Ltd	0G79FB	SUBLT2	USD	CR	Composite
Bk East Asia Ltd	0G79FB	SUBLT2	USD	MM	Composite
Bk East Asia Ltd	0G79FB	SUBLT2	USD	MR	Composite
Bk Kyoto Ltd	JJ3CI9	SUBLT2	JPY	CR	Composite
Bk Kyoto Ltd	JJ3CI9	SUBLT2	JPY	XR	Composite
Bk Kyoto Ltd	JJ3CI9	SUBLT2	USD	CR	Composite
Bk Montreal	CC676B	SNRFOR	CAD	MR	Composite
Bk Montreal	CC676B	SNRFOR	USD	CR	Composite
Bk Montreal	CC676B	SNRFOR	USD	MR	Composite
Bk Montreal	CC676B	SNRFOR	USD	XR	Composite
Bk Negara Indonesia Tbk PT	Y5B9BE	SNRFOR	USD	CR	Composite
Bk Negara Indonesia Tbk PT	Y5B9BE	SNRFOR	USD	MR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	CHF	CR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	CHF	MM	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	EUR	CR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	EUR	MM	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	EUR	MR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	EUR	XR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	GBP	CR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	GBP	MM	Composite

1.48%	1.57%	1.45%	1.75%	1.91%	1.99%	2.38%	2.83%	
1.48%	1.57%	1.45%	1.75%	1.84%	1.92%	2.38%	2.83%	
	0.73%	1.50%	1.46%	1.95%	2.05%	2.45%	2.75%	2.06%
	0.73%	1.50%	1.46%	1.95%	2.05%	2.45%	2.75%	2.06%
	0.73%	1.50%	1.46%	1.95%	2.05%	2.45%	2.75%	2.06%
	0.73%	1.50%	1.46%	1.95%	2.05%	2.45%	2.75%	2.06%
0.42%	0.39%	0.40%	0.45%	0.57%	0.64%	0.70%	0.77%	0.94%
0.42%	0.38%	0.42%	0.47%	0.62%	0.71%	0.76%	0.84%	0.94%
0.42%	0.39%	0.40%	0.45%	0.57%	0.64%	0.70%	0.77%	0.94%
0.42%	0.37%	0.41%	0.47%	0.57%	0.65%	0.70%	0.77%	0.94%
0.16%	0.34%	0.49%	0.56%	0.64%	0.73%	0.74%	0.76%	0.85%
0.16%	0.34%	0.50%	0.58%	0.67%	0.76%	0.77%	0.79%	0.85%
0.16%	0.34%	0.49%	0.56%	0.64%	0.73%	0.74%	0.76%	0.85%
0.16%	0.34%	0.50%	0.58%	0.67%	0.76%	0.77%	0.79%	0.85%
0.16%	0.34%	0.49%	0.56%	0.64%	0.73%	0.74%	0.76%	0.85%
0.16%	0.34%	0.50%	0.58%	0.67%	0.76%	0.77%	0.79%	0.85%
0.16%	0.34%	0.49%	0.56%	0.64%	0.73%	0.74%	0.76%	0.85%
0.16%	0.34%	0.50%	0.58%	0.67%	0.76%	0.77%	0.79%	0.85%
0.16%	0.34%	0.49%	0.56%	0.64%	0.73%	0.74%	0.76%	0.85%
0.65%	0.75%	1.00%	1.24%	1.40%	1.51%	1.52%	1.54%	1.59%
0.62%	0.72%	0.96%	1.19%	1.34%	1.44%	1.45%	1.47%	1.52%
0.65%	0.75%	1.00%	1.24%	1.40%	1.51%	1.52%	1.54%	1.59%
0.62%	0.72%	0.96%	1.19%	1.34%	1.44%	1.45%	1.47%	1.52%
0.65%	0.75%	1.00%	1.24%	1.40%	1.51%	1.52%	1.54%	1.59%
0.62%	0.72%	0.96%	1.19%	1.34%	1.44%	1.45%	1.47%	1.52%
0.62%	0.71%	0.95%	1.18%	1.33%	1.43%	1.44%	1.46%	1.51%
					2.77%			
					2.77%			
0.35%	0.51%	0.60%	0.99%	0.96%	1.03%	1.06%	1.13%	1.06%
0.35%	0.51%	0.60%	0.99%	0.96%	1.03%	1.06%	1.13%	1.06%
0.35%	0.48%	0.60%	0.99%	0.91%	0.98%	1.06%	1.13%	1.06%
0.35%	0.51%	0.60%	0.99%	0.96%	1.03%	1.06%	1.13%	1.06%
0.35%	0.51%	0.60%	0.99%	0.96%	1.03%	1.06%	1.13%	1.06%
0.35%	0.51%	0.60%	0.99%	0.96%	1.03%	1.06%	1.13%	1.06%
0.35%	0.48%	0.60%	0.99%	0.91%	0.98%	1.06%	1.13%	1.06%
0.84%	1.56%	1.39%	1.64%	1.78%	1.92%	2.00%	2.09%	2.12%
0.84%	1.65%	1.39%	1.73%	1.87%	2.02%	2.11%	2.20%	2.12%
0.84%	1.56%	1.39%	1.64%	1.78%	1.92%	2.00%	2.09%	2.12%
1.23%	0.92%	1.56%	1.11%	1.86%	1.84%	1.30%	1.35%	1.37%
1.23%	0.92%	1.56%	1.11%	1.86%	1.84%	1.30%	1.35%	1.37%
1.23%	0.92%	1.56%	1.11%	1.86%	1.84%	1.30%	1.35%	1.37%
		0.52%	0.73%	0.79%	0.86%	0.94%	1.04%	
		0.52%	0.73%	0.79%	0.86%	0.94%	1.04%	
1.36%	1.28%	1.66%	2.11%	2.40%	2.73%	2.88%	3.13%	3.75%
	0.65%	0.65%	0.68%	0.72%	0.81%	0.87%	0.88%	0.91%
	0.63%	0.65%	0.68%	0.72%	0.77%	0.84%	0.88%	0.91%
	0.65%	0.65%	0.68%	0.72%	0.81%	0.87%	0.88%	0.91%
	0.63%	0.65%	0.68%	0.72%	0.77%	0.84%	0.88%	0.91%
	0.62%	0.65%	0.68%	0.72%	0.77%	0.83%	0.88%	0.91%
	0.65%	0.65%	0.68%	0.72%	0.81%	0.87%	0.88%	0.91%
	0.63%	0.65%	0.68%	0.72%	0.77%	0.84%	0.88%	0.91%

		40%				
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
2.35%	2.07%	40%		NR	NR	NR
2.35%	2.07%	40%		NR	NR	NR
		40%				
2.35%	2.07%	40%		NR	NR	NR
2.35%	2.07%	40%		NR	NR	NR
		39.77%				
		39.77%				
0.95%	0.86%	40%	NR	A	A	BBB
0.95%	0.86%	39.77%	NR	BBB	BBB	BB
		39.77%				
0.95%	0.86%	40%	NR	A	A	BBB
0.95%	0.86%	40%	NR	BBB	BBB	BB
		40%				
1.53%	0.79%	40%	NR	A	A	A
1.53%	0.82%	40%	NR	A	BBB	A
1.53%	0.79%	40%	NR	A	A	A
		40%				
1.53%	0.82%	40%	NR	A	BBB	A
1.53%	0.79%	40%	NR	A	A	A
1.53%	0.82%	40%	NR	A	BBB	A
1.53%	0.79%	40%	NR	A	A	A
		40%				
1.53%	0.82%	40%	NR	A	BBB	A
1.53%	0.79%	40%	NR	A	A	A
		40%				
1.52%	1.49%	20%	BBB	BBB	BBB	BBB
1.52%	1.49%	20%	A	A	A	A
		20%				
1.52%	1.49%	20%	BBB	BBB	BBB	BBB
1.52%	1.49%	20%	A	A	A	A
1.52%	1.49%	20%	BBB	BBB	BBB	BBB
1.52%	1.49%	20%	A	A	A	A
1.52%	1.49%	20%	BBB	BBB	BBB	BBB
		20%				
		20%				
		20%				
1.31%	1.38%	40%	NR	BB	NR	NR
1.31%	1.38%	40%	NR	A	NR	NR
		40%				
1.31%	1.31%	40%	NR	BBB	NR	NR
1.31%	1.38%	40%	NR	A	NR	NR
1.31%	1.38%	40%	NR	BB	NR	NR
1.31%	1.38%	40%	NR	A	NR	NR
		40%				
1.31%	1.31%	40%	NR	BBB	NR	NR
		40%				
		20%				
		23.75%				
2.24%	2.27%	23.75%	NR	BB	NR	BBB
		20%				
2.24%	2.27%	20%	NR	BBB	NR	A
		23.75%				
2.24%	2.27%	23.75%	NR	BB	NR	BBB
		20%	NR	NR	NR	NR
		20%	NR	NR	NR	NR
		20%	NR	NR	NR	NR
		40%			NR	NR
		40%				
		40%			NR	NR
		40%				
3.65%	3.75%	40%	NR	NR	NR	A
		40%				
		40%		BB	NR	NR
		40%		BB	NR	NR
		40%		BB	NR	NR
		40%		BB	NR	NR
		40%		BB	NR	NR
		40%				
		40%		BB	NR	NR
		40%		BB	NR	NR

BBB	BBB	NR	NR		
BBB	BBB	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
	NR				
	NR				
B	B	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
B	B	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
B	BBB	BBB	BBB	NR	NR
BB	A	A	A	NR	NR
B	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
A	NR	NR	BBB		
A	NR	NR	BBB		
A	NR	NR	NR	NR	BB
NR	BB	BB	NR	NR	
NR	BB	BB	NR	NR	
NR	BB	BB	NR	NR	
NR	BB	BB	NR	NR	
NR	BB	BB	NR	NR	
NR	BB	BB	NR	NR	
NR	BB	BB	NR	NR	

	NR		Health Care	N.Amer	Canada
	NR		Health Care	N.Amer	Canada
	NR	3	Health Care	N.Amer	Canada
	NR	3	Health Care	N.Amer	Canada
NR	NR	2	Health Care	N.Amer	Canada
NR	NR	2	Health Care	N.Amer	Canada
	NR		Health Care	N.Amer	Canada
NR	NR	2	Health Care	N.Amer	Canada
NR	NR	2	Health Care	N.Amer	Canada
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BBB	5	Oil & Gas	N.Amer	United States
NR	BB	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BBB	5	Oil & Gas	N.Amer	United States
NR	BB	6	Oil & Gas	N.Amer	United States
	NR		Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
	NR		Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
	NR		Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
BBB	BBB	4	Financials	Europe	Austria
	NR		Financials	Europe	Austria
NR	A	4	Financials	Europe	Austria
NR	A	4	Financials	Europe	Austria
	NR		Financials	Europe	Austria
NR	A	4	Financials	Europe	Austria
NR	A	4	Financials	Europe	Austria
NR	A	4	Financials	Europe	Austria
NR	A	4	Financials	Europe	Austria
NR	A	4	Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR	2	Financials	Asia	Indonesia
	NR	2	Financials	Asia	Indonesia
B	NR	3	Financials	Asia	Hong Kong
BBB	NR	3	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
BB	NR	3	Financials	Asia	Hong Kong
BBB	NR	3	Financials	Asia	Hong Kong
B	NR	3	Financials	Asia	Hong Kong
BBB	NR	3	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
BB	NR	3	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	BB	4	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	BB	4	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	BB	4	Financials	Asia	Hong Kong
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
BB	NR	2	Government	Asia	Indonesia
	NR		Government	Asia	Indonesia
	NR	3	Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada

BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	DocAdj
BB	BBB	Thin	Thin	Thin	Thin	DocAdj
B	BBB		Thin	Thin	Thin	Thin
B	BBB		Thin	Thin	Thin	Thin
B	BBB					
B	BBB		Thin	Thin	Thin	Thin
B	BBB		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
B						
B						
A	AA	Thin	Entity Tier	Thin	Thin	Entity Tier
A	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
A	AA					
A	AA	Thin	DocAdj	Thin	Thin	DocAdj
A	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
A	AA	Thin	Entity Tier	Thin	Thin	Entity Tier
A	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
A	AA					
A	AA	Thin	DocAdj	Thin	Thin	DocAdj
A	AA					
BBB	AA					
BBB	AA					
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB		Thin	Thin	Thin	Thin	Thin
BBB		Thin	Thin	Thin	Thin	Thin
BBB		Thin	Thin	Thin	Thin	Thin
AA	AA			Thin	Thin	CcyGrp
AA	AA					
AA	AA			Thin	Thin	CcyGrp
AA	AA					
B	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
B	BB					
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA					
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin

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

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

BNSGBPMR	29-Aug-08 BNS
BNSHKDCR	29-Aug-08 BNS
BNSHKDMM	29-Aug-08 BNS
BNSUSDCR	29-Aug-08 BNS
BNSUSDMM	29-Aug-08 BNS
BNSUSDMR	29-Aug-08 BNS
BNSUSDXR	29-Aug-08 BNS
BACORPEURMM	29-Aug-08 BACORP
BACORPEURMR	29-Aug-08 BACORP
BACORPUSDMM	29-Aug-08 BACORP
BACORPUSDMR	29-Aug-08 BACORP
BACORPAUDMR	29-Aug-08 BACORP
BACORPAUDXR	29-Aug-08 BACORP
BACORPCADMR	29-Aug-08 BACORP
BACORPCHFMR	29-Aug-08 BACORP
BACORPDKKMR	29-Aug-08 BACORP
BACORPEURCR	29-Aug-08 BACORP
BACORPEURMM	29-Aug-08 BACORP
BACORPEURMR	29-Aug-08 BACORP
BACORPEURXR	29-Aug-08 BACORP
BACORPGBPCR	29-Aug-08 BACORP
BACORPGBPMM	29-Aug-08 BACORP
BACORPGBPMR	29-Aug-08 BACORP
BACORPGBPXR	29-Aug-08 BACORP
BACORPHKDMR	29-Aug-08 BACORP
BACORPHKDXR	29-Aug-08 BACORP
BACORPJPYCR	29-Aug-08 BACORP
BACORPJPYMR	29-Aug-08 BACORP
BACORPNZDMR	29-Aug-08 BACORP
BACORPSEKMR	29-Aug-08 BACORP
BACORPSGDMR	29-Aug-08 BACORP
BACORPTWDCR	29-Aug-08 BACORP
BACORPUSDCR	29-Aug-08 BACORP
BACORPUSDMM	29-Aug-08 BACORP
BACORPUSDMR	29-Aug-08 BACORP
BACORPUSDXR	29-Aug-08 BACORP
BACORPZARMR	29-Aug-08 BACORP
BACORPAUDCR	29-Aug-08 BACORP
BACORPAUDMR	29-Aug-08 BACORP
BACORPCHFMR	29-Aug-08 BACORP
BACORPDKKMR	29-Aug-08 BACORP
BACORPEURCR	29-Aug-08 BACORP
BACORPEURMM	29-Aug-08 BACORP
BACORPEURMR	29-Aug-08 BACORP
BACORPGBPMR	29-Aug-08 BACORP
BACORPHKDCR	29-Aug-08 BACORP
BACORPHKDMR	29-Aug-08 BACORP
BACORPJPYCR	29-Aug-08 BACORP
BACORPJPYMR	29-Aug-08 BACORP
BACORPSGDCR	29-Aug-08 BACORP
BACORPSGDMR	29-Aug-08 BACORP
BACORPTWDMR	29-Aug-08 BACORP
BACORPUSDCR	29-Aug-08 BACORP
BACORPUSDMM	29-Aug-08 BACORP
BACORPUSDMR	29-Aug-08 BACORP
BACORPUSDXR	29-Aug-08 BACORP
BACF-BankNAEURCR	29-Aug-08 BACF-BankNA
BACF-BankNAEURMM	29-Aug-08 BACF-BankNA
BACF-BankNAEURMR	29-Aug-08 BACF-BankNA
BACF-BankNAJPYCR	29-Aug-08 BACF-BankNA
BACF-BankNAUSDCR	29-Aug-08 BACF-BankNA
BACF-BankNAUSDMM	29-Aug-08 BACF-BankNA
BACF-BankNAUSDMR	29-Aug-08 BACF-BankNA
BACF-BankNAUSDXR	29-Aug-08 BACF-BankNA
BACF-BankNAEURCR	29-Aug-08 BACF-BankNA
BACF-BankNAJPYMR	29-Aug-08 BACF-BankNA
BACF-BankNAUSDCR	29-Aug-08 BACF-BankNA
BACF-BankNAUSDMR	29-Aug-08 BACF-BankNA
BCHINLAUDMR	29-Aug-08 BCHINL
BCHINLEURCR	29-Aug-08 BCHINL
BCHINLEURMM	29-Aug-08 BCHINL
BCHINLEURMR	29-Aug-08 BCHINL
BCHINLGBPCR	29-Aug-08 BCHINL
BCHINLGBPMM	29-Aug-08 BCHINL

Bk Nova Scotia	CC6EHY	SNRFOR	GBP	MR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	HKD	CR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	HKD	MM	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	USD	CR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	USD	MM	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	USD	MR	Composite
Bk Nova Scotia	CC6EHY	SNRFOR	USD	XR	Composite
Bk of America Corp	0G655D	PREFT1	EUR	MM	Composite
Bk of America Corp	0G655D	PREFT1	EUR	MR	Composite
Bk of America Corp	0G655D	PREFT1	USD	MM	Composite
Bk of America Corp	0G655D	PREFT1	USD	MR	Composite
Bk of America Corp	0G655D	SNRFOR	AUD	MR	Composite
Bk of America Corp	0G655D	SNRFOR	AUD	XR	Composite
Bk of America Corp	0G655D	SNRFOR	CAD	MR	Composite
Bk of America Corp	0G655D	SNRFOR	CHF	MR	Composite
Bk of America Corp	0G655D	SNRFOR	DKK	MR	Composite
Bk of America Corp	0G655D	SNRFOR	EUR	CR	Composite
Bk of America Corp	0G655D	SNRFOR	EUR	MM	Composite
Bk of America Corp	0G655D	SNRFOR	EUR	MR	Composite
Bk of America Corp	0G655D	SNRFOR	EUR	XR	Composite
Bk of America Corp	0G655D	SNRFOR	GBP	CR	Composite
Bk of America Corp	0G655D	SNRFOR	GBP	MM	Composite
Bk of America Corp	0G655D	SNRFOR	GBP	MR	Composite
Bk of America Corp	0G655D	SNRFOR	GBP	XR	Composite
Bk of America Corp	0G655D	SNRFOR	HKD	MR	Composite
Bk of America Corp	0G655D	SNRFOR	HKD	XR	Composite
Bk of America Corp	0G655D	SNRFOR	JPY	CR	Composite
Bk of America Corp	0G655D	SNRFOR	JPY	MR	Composite
Bk of America Corp	0G655D	SNRFOR	NZD	MR	Composite
Bk of America Corp	0G655D	SNRFOR	SEK	MR	Composite
Bk of America Corp	0G655D	SNRFOR	SGD	MR	Composite
Bk of America Corp	0G655D	SNRFOR	TWD	CR	Composite
Bk of America Corp	0G655D	SNRFOR	USD	CR	Composite
Bk of America Corp	0G655D	SNRFOR	USD	MM	Composite
Bk of America Corp	0G655D	SNRFOR	USD	MR	Composite
Bk of America Corp	0G655D	SNRFOR	USD	XR	Composite
Bk of America Corp	0G655D	SNRFOR	ZAR	MR	Composite
Bk of America Corp	0G655D	SUBLT2	AUD	CR	Composite
Bk of America Corp	0G655D	SUBLT2	AUD	MR	Composite
Bk of America Corp	0G655D	SUBLT2	CHF	MR	Composite
Bk of America Corp	0G655D	SUBLT2	DKK	MR	Composite
Bk of America Corp	0G655D	SUBLT2	EUR	CR	Composite
Bk of America Corp	0G655D	SUBLT2	EUR	MM	Composite
Bk of America Corp	0G655D	SUBLT2	EUR	MR	Composite
Bk of America Corp	0G655D	SUBLT2	GBP	MR	Composite
Bk of America Corp	0G655D	SUBLT2	HKD	CR	Composite
Bk of America Corp	0G655D	SUBLT2	HKD	MR	Composite
Bk of America Corp	0G655D	SUBLT2	JPY	CR	Composite
Bk of America Corp	0G655D	SUBLT2	JPY	MR	Composite
Bk of America Corp	0G655D	SUBLT2	SGD	CR	Composite
Bk of America Corp	0G655D	SUBLT2	SGD	MR	Composite
Bk of America Corp	0G655D	SUBLT2	TWD	MR	Composite
Bk of America Corp	0G655D	SUBLT2	USD	CR	Composite
Bk of America Corp	0G655D	SUBLT2	USD	MM	Composite
Bk of America Corp	0G655D	SUBLT2	USD	MR	Composite
Bk of America Corp	0G655D	SUBLT2	USD	XR	Composite
Bk of America NA	0G656B	SNRFOR	EUR	CR	Composite
Bk of America NA	0G656B	SNRFOR	EUR	MM	Composite
Bk of America NA	0G656B	SNRFOR	EUR	MR	Composite
Bk of America NA	0G656B	SNRFOR	JPY	CR	Composite
Bk of America NA	0G656B	SNRFOR	USD	CR	Composite
Bk of America NA	0G656B	SNRFOR	USD	MM	Composite
Bk of America NA	0G656B	SNRFOR	USD	MR	Composite
Bk of America NA	0G656B	SNRFOR	USD	XR	Composite
Bk of America NA	0G656B	SUBLT2	EUR	CR	Composite
Bk of America NA	0G656B	SUBLT2	JPY	MR	Composite
Bk of America NA	0G656B	SUBLT2	USD	CR	Composite
Bk of America NA	0G656B	SUBLT2	USD	MR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	AUD	MR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	EUR	CR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	EUR	MM	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	EUR	MR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	GBP	CR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	GBP	MM	Composite

	0.62%	0.65%	0.68%	0.72%	0.77%	0.83%	0.88%	0.91%
	0.65%	0.65%	0.68%	0.72%	0.81%	0.87%	0.88%	0.91%
	0.63%	0.65%	0.68%	0.72%	0.77%	0.84%	0.88%	0.91%
	0.65%	0.65%	0.68%	0.72%	0.81%	0.87%	0.88%	0.91%
	0.63%	0.65%	0.68%	0.72%	0.77%	0.84%	0.88%	0.91%
	0.62%	0.65%	0.68%	0.72%	0.77%	0.83%	0.88%	0.91%
	0.60%	0.65%	0.68%	0.72%	0.74%	0.80%	0.88%	0.91%
					0.75%			
0.57%	0.82%	0.96%	1.09%	1.19%	1.29%	1.30%	1.30%	1.43%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
0.60%	0.87%	1.02%	1.15%	1.27%	1.37%	1.37%	1.38%	1.51%
0.57%	0.84%	0.98%	1.10%	1.22%	1.31%	1.32%	1.33%	1.45%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
0.55%	0.80%	0.93%	1.02%	1.16%	1.26%	1.26%	1.29%	1.39%
0.60%	0.87%	1.02%	1.15%	1.27%	1.37%	1.37%	1.38%	1.51%
0.57%	0.84%	0.98%	1.10%	1.22%	1.31%	1.32%	1.33%	1.45%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
0.55%	0.80%	0.93%	1.02%	1.16%	1.26%	1.26%	1.29%	1.39%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
0.55%	0.80%	0.93%	1.02%	1.16%	1.26%	1.26%	1.29%	1.39%
0.57%	0.77%	0.94%	1.12%	1.22%	1.30%	1.30%	1.30%	1.43%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
0.60%	0.87%	1.02%	1.15%	1.27%	1.37%	1.37%	1.38%	1.51%
0.60%	0.87%	1.02%	1.15%	1.27%	1.37%	1.37%	1.38%	1.51%
0.57%	0.84%	0.98%	1.10%	1.22%	1.31%	1.32%	1.33%	1.45%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
0.55%	0.80%	0.93%	1.02%	1.16%	1.26%	1.26%	1.29%	1.39%
0.57%	0.83%	0.97%	1.09%	1.20%	1.30%	1.30%	1.31%	1.43%
1.01%	1.38%	1.46%	1.56%	1.66%	1.74%	1.75%	1.76%	1.96%
1.01%	1.38%	1.46%	1.56%	1.66%	1.74%	1.75%	1.76%	1.96%
1.01%	1.39%	1.48%	1.57%	1.65%	1.74%	1.77%	1.77%	1.96%
1.01%	1.46%	1.56%	1.65%	1.74%	1.83%	1.86%	1.86%	2.06%
1.01%	1.40%	1.49%	1.58%	1.67%	1.76%	1.78%	1.79%	1.98%
1.01%	1.39%	1.48%	1.57%	1.65%	1.74%	1.77%	1.77%	1.96%
1.01%	1.39%	1.48%	1.57%	1.65%	1.74%	1.77%	1.77%	1.96%
1.01%	1.46%	1.56%	1.65%	1.74%	1.83%	1.86%	1.86%	2.06%
1.01%	1.39%	1.48%	1.57%	1.65%	1.74%	1.77%	1.77%	1.96%
1.01%	1.38%	1.46%	1.56%	1.66%	1.74%	1.75%	1.76%	1.96%
1.01%	1.46%	1.56%	1.65%	1.74%	1.83%	1.86%	1.86%	2.06%
1.01%	1.39%	1.48%	1.57%	1.65%	1.74%	1.77%	1.77%	1.96%
1.01%	1.39%	1.48%	1.57%	1.65%	1.74%	1.77%	1.77%	1.96%
1.01%	1.46%	1.56%	1.65%	1.74%	1.83%	1.86%	1.86%	2.06%
1.01%	1.39%	1.48%	1.57%	1.65%	1.74%	1.77%	1.77%	1.96%
1.01%	1.33%	1.42%	1.51%	1.59%	1.68%	1.70%	1.70%	1.89%
0.79%	0.84%	0.98%	1.12%	1.21%	1.28%	1.31%	1.32%	
0.83%	0.89%	1.03%	1.18%	1.28%	1.35%	1.38%	1.39%	
0.79%	0.84%	0.98%	1.12%	1.21%	1.28%	1.31%	1.32%	
	1.37%	1.41%	1.54%	1.64%	1.71%	1.71%		
0.77%	1.12%	1.10%	1.25%	1.41%	1.58%	1.64%	1.74%	2.83%
0.77%	1.08%	1.09%	1.24%	1.40%	1.58%	1.65%	1.75%	2.83%
0.77%	1.04%	1.03%	1.19%	1.35%	1.52%	1.58%	1.67%	2.83%
0.77%	1.08%	1.09%	1.24%	1.40%	1.58%	1.65%	1.75%	2.83%

		40%	BB	NR	NR
		40%	BB	NR	NR
		40%	BB	NR	NR
		40%	BB	NR	NR
		40%	BB	NR	NR
		40%	BB	NR	NR
		40%	BB	NR	NR
		15%			
		15%			
		15%			
		15%			
1.42%	1.54%	40.00%	BB	A	A	A
		40.00%				
1.43%	1.54%	40.00%	A	AA	AAA	AAA
1.43%	1.54%	40.00%	A	AA	AAA	AAA
		40.00%				
1.51%	1.63%	40.00%	BBB	AA	AA	AA
1.45%	1.56%	40.00%	BBB	AA	AA	AA
1.43%	1.54%	40.00%	A	AA	AAA	AAA
1.38%	1.49%	40.00%	BBB	A	A	A
1.51%	1.63%	40.00%	BBB	AA	AA	AA
1.45%	1.56%	40.00%	BBB	AA	AA	AA
1.43%	1.54%	40.00%	A	AA	AAA	AAA
1.38%	1.49%	40.00%	BBB	A	A	A
1.43%	1.54%	40.00%	A	AA	AAA	AAA
1.38%	1.49%	40.00%	BBB	A	A	A
		40.00%				
1.42%	1.54%	40.00%	BB	A	A	A
1.43%	1.54%	40.00%	A	AA	AAA	AAA
		40.00%				
1.43%	1.54%	40.00%	A	AA	AAA	AAA
1.51%	1.63%	40.00%	BBB	AA	AA	AA
1.51%	1.63%	40.00%	BBB	AA	AA	AA
1.45%	1.56%	40.00%	BBB	AA	AA	AA
1.43%	1.54%	40.00%	A	AA	AAA	AAA
1.38%	1.49%	40.00%	BBB	A	A	A
1.43%	1.54%	40.00%	A	AA	AAA	AAA
1.92%	1.95%	20.50%	NR	BBB	BBB	BBB
1.92%	1.95%	20.50%	NR	BBB	BBB	BBB
2.03%	2.06%	20%	NR	AA	AA	AA
		20%				
2.14%	2.17%	22.67%	NR	A	A	A
2.05%	2.08%	20.50%	NR	A	A	A
2.03%	2.06%	20%	NR	AA	AA	AA
2.03%	2.06%	20%	NR	AA	AA	AA
2.14%	2.17%	22.67%	NR	A	A	A
2.03%	2.06%	20%	NR	AA	AA	AA
		20.50%				
1.92%	1.95%	20.50%	NR	BBB	BBB	BBB
2.14%	2.17%	22.67%	NR	A	A	A
2.03%	2.06%	20%	NR	AA	AA	AA
2.03%	2.06%	20%	NR	AA	AA	AA
2.14%	2.17%	22.67%	NR	A	A	A
		20.50%				
2.03%	2.06%	20%	NR	AA	AA	AA
1.95%	1.99%	20.50%	NR	A	A	A
		40%				
		40%				
1.40%		40%	BBB	BBB	BBB	BBB
		40%				
1.40%		40%	BB	BB	BB	BB
		40%				
1.40%		40%	BBB	BBB	BBB	BBB
		40%				
		42.50%				
		42.50%				
		42.50%				
		42.50%		NR	A	A
1.87%	1.98%	31.62%	NR	BB	BB	BBB
1.87%	1.98%	32.57%	NR	A	AA	AA
1.79%	1.98%	31.62%	NR	BBB	A	A
		31.62%				
1.87%	1.98%	32.57%	NR	A	AA	AA
		31.62%				

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

	NR	3 Financials	N.Amer	Canada
	NR	3 Financials	N.Amer	Canada
	NR	3 Financials	N.Amer	Canada
	NR	3 Financials	N.Amer	Canada
	NR	3 Financials	N.Amer	Canada
	NR	3 Financials	N.Amer	Canada
	NR	3 Financials	N.Amer	Canada
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
BB	AA	15 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	15 Financials	N.Amer	United States
BBB	AA	15 Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
BBB	AA	15 Financials	N.Amer	United States
BBB	AA	15 Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
BBB	AA	15 Financials	N.Amer	United States
BBB	AA	15 Financials	N.Amer	United States
BBB	AA	15 Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
A	AA	15 Financials	N.Amer	United States
BB	AA	11 Financials	N.Amer	United States
BB	AA	11 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	10 Financials	N.Amer	United States
BBB	AA	10 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
BBB	AA	10 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	AA	11 Financials	N.Amer	United States
BBB	AA	10 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
BBB	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
BBB	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	BBB	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	BBB	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	BBB	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States
NR	BBB	11 Financials	Asia	China
NR	BBB	10 Financials	Asia	China
NR	BBB	11 Financials	Asia	China
	NR	Financials	Asia	China
NR	BBB	10 Financials	Asia	China
	NR	Financials	Asia	China

AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA		Thin	CcyGrp	CcyGrp	Thin
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					

DocAdj DocAdj Thin Thin
DocAdj DocAdj Thin Thin
DocAdj DocAdj Thin Thin
DocAdj DocAdj Thin Thin
DocAdj DocAdj Thin Thin
DocAdj DocAdj Thin Thin
DocAdj DocAdj Thin Thin

Thin
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp DocAdj CcyGrp DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp DocAdj CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp DocAdj CcyGrp DocAdj DocAdj DocAdj

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

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

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

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

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp Thin

DocAdj DocAdj DocAdj Thin

CcyGrp CcyGrp CcyGrp Thin

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

CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin

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

BCHINLHKDCR	29-Aug-08 BCHINL
BCHINLJPYCR	29-Aug-08 BCHINL
BCHINLUSDCR	29-Aug-08 BCHINL
BCHINLUSDMM	29-Aug-08 BCHINL
BCHINLUSDMR	29-Aug-08 BCHINL
BCHINLUSDXR	29-Aug-08 BCHINL
BKFUKAJPYCR	29-Aug-08 BKFUKA
BKFUKAJPYMR	29-Aug-08 BKFUKA
BKFUKAUSDCR	29-Aug-08 BKFUKA
BKFUKAUSDMR	29-Aug-08 BKFUKA
BKFUKAJPYCR	29-Aug-08 BKFUKA
BKFUKAJPYXR	29-Aug-08 BKFUKA
BKFUKAUSDCR	29-Aug-08 BKFUKA
BKFUKAUSDMR	29-Aug-08 BKFUKA
BNKINDEURCR	29-Aug-08 BNKIND
BNKINDEURMM	29-Aug-08 BNKIND
BNKINDUSDCR	29-Aug-08 BNKIND
BNKINDUSDMR	29-Aug-08 BNKIND
BNKINDUSDCR	29-Aug-08 BNKIND
BNKINDUSDMR	29-Aug-08 BNKIND
IWATEJPYCR	29-Aug-08 IWATE
IWATEJPYMM	29-Aug-08 IWATE
IWATEJPYMR	29-Aug-08 IWATE
IWATEJPYXR	29-Aug-08 IWATE
IWATEUSDCR	29-Aug-08 IWATE
BOMCHFCR	29-Aug-08 BOM
BOMEURCR	29-Aug-08 BOM
BOMJPYCR	29-Aug-08 BOM
BOMRUBCR	29-Aug-08 BOM
BOMUSDCR	29-Aug-08 BOM
BOMUSDMM	29-Aug-08 BOM
BOMUSDMR	29-Aug-08 BOM
BOMUSDXR	29-Aug-08 BOM
BOMUSDCR	29-Aug-08 BOM
BOMUSDXR	29-Aug-08 BOM
BNYMELEURCR	29-Aug-08 BNYMEL
BNYMELEURMR	29-Aug-08 BNYMEL
BNYMELGBPMR	29-Aug-08 BNYMEL
BNYMELJPYMR	29-Aug-08 BNYMEL
BNYMELUSDCR	29-Aug-08 BNYMEL
BNYMELUSDMR	29-Aug-08 BNYMEL
BNYMELUSDXR	29-Aug-08 BNYMEL
BNYMELEURCR	29-Aug-08 BNYMEL
BNYMELUSDCR	29-Aug-08 BNYMEL
BNYMELUSDMR	29-Aug-08 BNYMEL
BNYMELUSDXR	29-Aug-08 BNYMEL
HBOS-ScotBkPLCEURCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCAUDCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCAUDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCCHFCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCCHFMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCDKKMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCGBPCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCGBPMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCHKDCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCHKDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCJPYCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCJPYMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCNZDCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCNZDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSEKMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSGDCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSGDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCTWDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDXR	29-Aug-08 HBOS-ScotBkPLC

Bk of China Ltd	YZ4CAG	SNRFOR	HKD	CR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	JPY	CR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	USD	CR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	USD	MM	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	USD	MR	Composite
Bk of China Ltd	YZ4CAG	SNRFOR	USD	XR	Composite
Bk of Fukuoka Ltd	0G8436	SNRFOR	JPY	CR	Composite
Bk of Fukuoka Ltd	0G8436	SNRFOR	JPY	MR	Composite
Bk of Fukuoka Ltd	0G8436	SNRFOR	USD	CR	Composite
Bk of Fukuoka Ltd	0G8436	SNRFOR	USD	MR	Composite
Bk of Fukuoka Ltd	0G8436	SUBLT2	JPY	CR	Composite
Bk of Fukuoka Ltd	0G8436	SUBLT2	JPY	XR	Composite
Bk of Fukuoka Ltd	0G8436	SUBLT2	USD	CR	Composite
Bk of Fukuoka Ltd	0G8436	SUBLT2	USD	MR	Composite
Bk of India	YY6FDD	SNRFOR	EUR	CR	Composite
Bk of India	YY6FDD	SNRFOR	EUR	MM	Composite
Bk of India	YY6FDD	SNRFOR	USD	CR	Composite
Bk of India	YY6FDD	SNRFOR	USD	MR	Composite
Bk of India	YY6FDD	SUBLT2	USD	CR	Composite
Bk of India	YY6FDD	SUBLT2	USD	MR	Composite
Bk of Iwate Ltd	JL7A61	SNRFOR	JPY	CR	Composite
Bk of Iwate Ltd	JL7A61	SNRFOR	JPY	MM	Composite
Bk of Iwate Ltd	JL7A61	SNRFOR	JPY	MR	Composite
Bk of Iwate Ltd	JL7A61	SNRFOR	JPY	XR	Composite
Bk of Iwate Ltd	JL7A61	SNRFOR	USD	CR	Composite
Bk of Moscow	XB525J	SNRFOR	CHF	CR	Composite
Bk of Moscow	XB525J	SNRFOR	EUR	CR	Composite
Bk of Moscow	XB525J	SNRFOR	JPY	CR	Composite
Bk of Moscow	XB525J	SNRFOR	RUB	CR	Composite
Bk of Moscow	XB525J	SNRFOR	USD	CR	Composite
Bk of Moscow	XB525J	SNRFOR	USD	MM	Composite
Bk of Moscow	XB525J	SNRFOR	USD	MR	Composite
Bk of Moscow	XB525J	SNRFOR	USD	XR	Composite
Bk of Moscow	XB525J	SUBLT2	USD	CR	Composite
Bk of Moscow	XB525J	SUBLT2	USD	XR	Composite
Bk of NY Mellon Corp	06A45D	SNRFOR	EUR	CR	Composite
Bk of NY Mellon Corp	06A45D	SNRFOR	EUR	MR	Composite
Bk of NY Mellon Corp	06A45D	SNRFOR	GBP	MR	Composite
Bk of NY Mellon Corp	06A45D	SNRFOR	JPY	MR	Composite
Bk of NY Mellon Corp	06A45D	SNRFOR	USD	CR	Composite
Bk of NY Mellon Corp	06A45D	SNRFOR	USD	MR	Composite
Bk of NY Mellon Corp	06A45D	SNRFOR	USD	XR	Composite
Bk of NY Mellon Corp	06A45D	SUBLT2	EUR	CR	Composite
Bk of NY Mellon Corp	06A45D	SUBLT2	USD	CR	Composite
Bk of NY Mellon Corp	06A45D	SUBLT2	USD	MR	Composite
Bk of NY Mellon Corp	06A45D	SUBLT2	USD	XR	Composite
Bk OF SCOTLAND PLC	GPF79N	PREFT1	EUR	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	PREFT1	EUR	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	PREFT1	USD	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	PREFT1	USD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	AUD	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	AUD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	CHF	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	CHF	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	DKK	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	EUR	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	EUR	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	EUR	MR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	GBP	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	GBP	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	HKD	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	HKD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	JPY	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	JPY	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	NZD	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	NZD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	SEK	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	SGD	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	SGD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	TWD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	USD	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	USD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	USD	MR	Composite
Bk OF SCOTLAND PLC	GPF79N	SNRFOR	USD	XR	Composite

0.77%	1.12%	1.10%	1.25%	1.41%	1.58%	1.64%	1.74%	2.83%
0.77%	1.08%	1.09%	1.24%	1.40%	1.58%	1.65%	1.75%	2.83%
0.77%	1.03%	1.02%	1.18%	1.33%	1.50%	1.56%	1.66%	2.83%
0.77%	0.99%	0.98%	1.14%	1.28%	1.45%	1.51%	1.60%	2.83%
	0.53%	0.60%	0.66%	0.73%	0.79%	0.85%	0.94%	
	0.53%	0.60%	0.66%	0.73%	0.79%	0.85%	0.94%	
1.16%	1.21%	1.15%	1.35%	1.39%	1.40%	1.44%	1.47%	
0.87%	0.91%	1.15%	1.01%	1.39%	1.05%	1.08%	1.11%	
1.16%	1.21%	1.15%	1.35%	1.39%	1.40%	1.44%	1.47%	
1.23%	1.41%	1.69%	1.91%	2.11%	2.35%	2.46%	2.58%	2.73%
1.18%	1.39%	1.67%	1.83%	2.05%	2.27%	2.38%	2.50%	2.62%
1.23%	1.41%	1.69%	1.91%	2.11%	2.35%	2.46%	2.58%	2.73%
1.17%	1.37%	1.66%	1.81%	2.03%	2.24%	2.35%	2.47%	2.60%
					2.24%			
					2.24%			
0.39%	0.60%	0.68%	0.74%	0.72%	0.78%	0.84%	0.93%	
0.39%	0.60%	0.68%	0.71%	0.72%	0.78%	0.84%	0.93%	
0.39%	0.60%	0.68%	0.71%	0.72%	0.78%	0.84%	0.93%	
0.39%	0.60%	0.68%	0.56%	0.72%	0.78%	0.84%	0.93%	
0.39%	0.60%	0.68%	0.69%	0.72%	0.78%	0.84%	0.93%	
2.89%	2.94%	3.40%	3.78%	4.01%	4.20%	4.39%	4.58%	4.72%
2.89%	2.94%	3.40%	3.78%	4.01%	4.20%	4.39%	4.58%	4.72%
2.89%	2.94%	3.40%	3.78%	4.01%	4.20%	4.39%	4.58%	4.72%
2.89%	2.94%	3.40%	3.78%	4.01%	4.20%	4.39%	4.58%	4.72%
2.77%	2.82%	3.27%	3.63%	3.85%	4.03%	4.21%	4.39%	4.72%
2.74%	2.79%	3.23%	3.59%	3.81%	3.99%	4.17%	4.35%	4.72%
2.64%	2.69%	3.11%	3.46%	3.67%	3.84%	4.02%	4.19%	4.72%
4.32%	4.52%	4.91%	5.12%		5.62%	5.74%	5.87%	
4.32%	4.52%	4.91%	5.12%		5.62%	5.74%	5.87%	
	0.48%	0.52%	0.58%	0.64%	1.03%	1.05%	1.05%	
	0.48%	0.52%	0.58%	0.64%	1.03%	1.05%	1.05%	
	0.48%	0.52%	0.58%	0.64%	1.03%	1.05%	1.05%	
	0.48%	0.52%	0.58%	0.64%	1.03%	1.05%	1.05%	
	0.48%	0.52%	0.58%	0.64%	1.03%	1.05%	1.05%	
	0.48%	0.52%	0.58%	0.64%	1.03%	1.05%	1.05%	
	0.48%	0.52%	0.58%	0.64%	1.03%	1.05%	1.05%	
						0.37%	0.43%	
						0.37%	0.43%	
						0.37%	0.43%	

1.01%	0.97%	1.35%	1.65%	1.84%	2.02%	2.03%	2.05%	2.05%
1.01%	0.97%	1.35%	1.65%	1.84%	2.02%	2.03%	2.05%	2.05%
1.01%	1.00%	1.41%	1.73%	1.91%	2.09%	2.11%	2.12%	2.14%
1.00%	0.96%	1.32%	1.63%	1.82%	2.02%	2.03%	2.04%	2.05%
1.01%	1.00%	1.41%	1.73%	1.91%	2.09%	2.11%	2.12%	2.14%
1.00%	0.96%	1.32%	1.63%	1.82%	2.02%	2.03%	2.04%	2.05%
0.99%	0.95%	1.32%	1.62%	1.81%	1.99%	2.01%	2.02%	2.03%
1.01%	1.00%	1.41%	1.73%	1.91%	2.09%	2.11%	2.12%	2.14%
1.00%	0.96%	1.32%	1.63%	1.82%	2.02%	2.03%	2.04%	2.05%
1.01%	1.00%	1.41%	1.73%	1.91%	2.09%	2.11%	2.12%	2.14%
1.00%	0.96%	1.32%	1.63%	1.82%	2.02%	2.03%	2.04%	2.05%
1.01%	0.97%	1.35%	1.65%	1.84%	2.02%	2.03%	2.05%	2.05%
1.01%	0.97%	1.35%	1.65%	1.84%	2.02%	2.03%	2.05%	2.05%
1.01%	1.00%	1.41%	1.73%	1.91%	2.09%	2.11%	2.12%	2.14%
1.00%	0.96%	1.32%	1.63%	1.82%	2.02%	2.03%	2.04%	2.05%
1.00%	0.96%	1.32%	1.63%	1.82%	2.02%	2.03%	2.04%	2.05%
1.01%	1.00%	1.41%	1.73%	1.91%	2.09%	2.11%	2.12%	2.14%
1.00%	0.96%	1.32%	1.63%	1.82%	2.02%	2.03%	2.04%	2.05%
1.01%	1.00%	1.41%	1.73%	1.91%	2.09%	2.11%	2.12%	2.14%
1.00%	0.96%	1.32%	1.63%	1.82%	2.02%	2.03%	2.04%	2.05%

		32.57%				
1.87%	1.98%	31.62%	NR	BB	BB	BBB
1.87%	1.98%	32.57%	NR	A	AA	AA
		31.62%				
1.77%	1.98%	31.62%	NR	BBB	A	A
1.71%	1.98%	31.62%	NR	BBB	A	A
		30%		NR	NR	NR
		30%				
		30%		NR	NR	NR
		30%				
		20%	A	A	NR	A
		20%	BBB	BBB	NR	BBB
		20%	BB	BB	NR	BB
		20%				
2.93%	3.35%		A	A	A	A
2.81%	3.35%	20%	BBB	A	BBB	BBB
2.93%	3.35%	20%	A	A	A	A
2.78%	3.35%	20%	BBB	A	BBB	BBB
		22.50%				
		22.50%				
		18.50%	NR	NR	NR	B
		18.50%	NR	NR	NR	B
		18.50%	NR	NR	NR	B
		18.50%	NR	NR	NR	B
		18.50%	NR	NR	NR	CCC
4.73%	4.82%	40%	AA	A	AA	A
4.73%	4.82%	40%	AA	A	AA	A
		40%				
4.73%	4.82%	40%	AA	A	AA	A
4.73%	4.82%	40%	AA	A	AA	A
4.54%	4.62%	40%	A	BBB	A	BBB
4.49%	4.58%	40%	A	BBB	A	BBB
4.32%	4.41%	40%	A	BBB	A	BBB
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		19.00%				
		19.00%				
		19.00%				
		19.00%				
		10%				
		10%				
		10%				
		10%				
2.07%	2.06%	40.50%	BBB	BBB	BBB	BBB
2.07%	2.06%	40.50%	BBB	BBB	BBB	BBB
2.15%	2.14%	40%	A	A	A	A
2.07%	2.06%	40%	AA	AA	AA	AA
		40%				
2.15%	2.14%	40%	A	A	A	A
2.07%	2.06%	40%	AA	AA	AA	AA
2.05%	2.04%	40.50%	A	A	A	A
2.15%	2.14%	40%	A	A	A	A
2.07%	2.06%	40%	AA	AA	AA	AA
2.15%	2.14%	40%	A	A	A	A
2.07%	2.06%	40%	AA	AA	AA	AA
2.07%	2.06%	40.50%	BBB	BBB	BBB	BBB
2.07%	2.06%	40.50%	BBB	BBB	BBB	BBB
2.15%	2.14%	40%	A	A	A	A
2.07%	2.06%	40%	AA	AA	AA	AA
2.07%	2.06%	40%	AA	AA	AA	AA
2.15%	2.14%	40%	A	A	A	A
2.07%	2.06%	40%	AA	AA	AA	AA
		40%				
2.15%	2.14%	40%	A	A	A	A
2.07%	2.06%	40%	AA	AA	AA	AA
		40.50%				
		40.50%				

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

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

	NR		Financials	Asia	China
NR	BBB	11	Financials	Asia	China
NR	BBB	10	Financials	Asia	China
	NR		Financials	Asia	China
NR	BBB	11	Financials	Asia	China
NR	BBB	11	Financials	Asia	China
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	A	3	Financials	Asia	Japan
	BB	3	Financials	Asia	Japan
	A	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	7	Financials	India	India
NR	A	8	Financials	India	India
NR	A	7	Financials	India	India
NR	A	8	Financials	India	India
	NR	2	Financials	India	India
	NR	2	Financials	India	India
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
A	A	4	Government	E.Eur	Russian Federation
A	A	4	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	A	4	Government	E.Eur	Russian Federation
A	A	4	Government	E.Eur	Russian Federation
BBB	A	4	Government	E.Eur	Russian Federation
BBB	A	4	Government	E.Eur	Russian Federation
BBB	A	4	Government	E.Eur	Russian Federation
	NR	2	Government	E.Eur	Russian Federation
	NR	2	Government	E.Eur	Russian Federation
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	AA	13	Financials	Europe	United Kingdom
BBB	AA	13	Financials	Europe	United Kingdom
A	AA	4	Financials	Europe	United Kingdom
AA	AA	12	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
A	AA	4	Financials	Europe	United Kingdom
AA	AA	12	Financials	Europe	United Kingdom
A	AA	13	Financials	Europe	United Kingdom
A	AA	4	Financials	Europe	United Kingdom
AA	AA	12	Financials	Europe	United Kingdom
A	AA	4	Financials	Europe	United Kingdom
AA	AA	12	Financials	Europe	United Kingdom
BBB	AA	13	Financials	Europe	United Kingdom
BBB	AA	13	Financials	Europe	United Kingdom
A	AA	4	Financials	Europe	United Kingdom
AA	AA	12	Financials	Europe	United Kingdom
AA	AA	12	Financials	Europe	United Kingdom
A	AA	4	Financials	Europe	United Kingdom
AA	AA	12	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
A	AA	4	Financials	Europe	United Kingdom
AA	AA	12	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom

A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
BBB	AA	DocAdj	DocAdj	Thin	DocAdj	Thin
BBB	AA	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
BBB	AA					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
A	AA	Thin	Thin	Thin	DocAdj	Thin
A	AA	Thin	Thin	Thin	DocAdj	Thin
A	AA	Thin	Thin	Thin	DocAdj	Thin
A	AA	Thin	Thin	Thin	DocAdj	Thin
A	AA	Thin	Thin	Thin	Entity Tier	Thin
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	Thin	Thin	Thin	Thin	
	BB	Thin	Thin	Thin	Thin	
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	A					
A	A					
A	A					
A	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					

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

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

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

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

HBOS-ScotBkPLCAUDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCCHFCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURMR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCEURXR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCGBPCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCGBPMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCHKDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCJPYMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSEKMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCSGDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDCR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMM	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDMR	29-Aug-08 HBOS-ScotBkPLC
HBOS-ScotBkPLCUSDXR	29-Aug-08 HBOS-ScotBkPLC
BKTWUSDCR	29-Aug-08 BKTW
BKTWUSDMM	29-Aug-08 BKTW
BKTWUSDXR	29-Aug-08 BKTW
MUFJ-BTMUFJEURCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURMM	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMM	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDXR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJAUDCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJCHFCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURMM	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURMR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURXR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJGBPCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJHKDCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYMR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYXR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJNZDCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMM	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDXR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJEURMM	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJGBPCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJHKDCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJJPYXR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJTWDCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDCR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMM	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDMR	29-Aug-08 MUFJ-BTMUFJ
MUFJ-BTMUFJUSDXR	29-Aug-08 MUFJ-BTMUFJ
ONE-NAEURCR	29-Aug-08 ONE-NA
ONE-NAEURMR	29-Aug-08 ONE-NA
ONE-NAUSDCR	29-Aug-08 ONE-NA
ONE-NAUSDMR	29-Aug-08 ONE-NA
ONE-NAUSDXR	29-Aug-08 ONE-NA
ONE-NAEURCR	29-Aug-08 ONE-NA
ONE-NAUSDCR	29-Aug-08 ONE-NA
ONE-NAUSDMR	29-Aug-08 ONE-NA
PTRAKUSDCR	29-Aug-08 PTRAK
PTRAKUSDMR	29-Aug-08 PTRAK
RIBKWAAUDCR	29-Aug-08 RIBKWA
RIBKWAAUDMR	29-Aug-08 RIBKWA
RIBKWAEURCR	29-Aug-08 RIBKWA
RIBKWAUSDCR	29-Aug-08 RIBKWA
RIBKWAUSDMM	29-Aug-08 RIBKWA
RIBKWAUSDMR	29-Aug-08 RIBKWA
RIBKWAGBPCR	29-Aug-08 RIBKWA
RIBKWAUSDCR	29-Aug-08 RIBKWA
RIBKWAUSDMM	29-Aug-08 RIBKWA
RIBKWAUSDMR	29-Aug-08 RIBKWA
RIBKWAUSDXR	29-Aug-08 RIBKWA
BKYOKOEURCR	29-Aug-08 BKYOKO

Bk OF SCOTLAND PLC	GPF79N	SUBLT2	AUD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	CHF	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	EUR	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	EUR	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	EUR	MR	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	EUR	XR	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	GBP	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	GBP	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	HKD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	JPY	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	SEK	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	SGD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	USD	CR	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	USD	MM	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	USD	MR	Composite
Bk OF SCOTLAND PLC	GPF79N	SUBLT2	USD	XR	Composite
Bk of Taiwan	YY771G	SNRFOR	USD	CR	Composite
Bk of Taiwan	YY771G	SNRFOR	USD	MM	Composite
Bk of Taiwan	YY771G	SNRFOR	USD	XR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	EUR	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	EUR	MM	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	JPY	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	USD	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	USD	MM	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	JRSUBUT2	USD	XR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	AUD	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	CHF	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	EUR	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	EUR	MM	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	EUR	MR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	EUR	XR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	GBP	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	HKD	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	JPY	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	JPY	MR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	JPY	XR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	NZD	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	USD	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	USD	MM	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	USD	MR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SNRFOR	USD	XR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	EUR	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	EUR	MM	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	GBP	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	HKD	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	JPY	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	JPY	XR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	TWD	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	USD	CR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	USD	MM	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	USD	MR	Composite
Bk of Tokyo Mitsubishi UFJ Ltd	JJ4650	SUBLT2	USD	XR	Composite
Bk One N A	UU6B73	SNRFOR	EUR	CR	Composite
Bk One N A	UU6B73	SNRFOR	EUR	MR	Composite
Bk One N A	UU6B73	SNRFOR	USD	CR	Composite
Bk One N A	UU6B73	SNRFOR	USD	MR	Composite
Bk One N A	UU6B73	SNRFOR	USD	XR	Composite
Bk One N A	UU6B73	SUBLT2	EUR	CR	Composite
Bk One N A	UU6B73	SUBLT2	USD	CR	Composite
Bk One N A	UU6B73	SUBLT2	USD	MR	Composite
Bk Rakyat Indonesia	YY6FG1	SNRFOR	USD	CR	Composite
Bk Rakyat Indonesia	YY6FG1	SNRFOR	USD	MR	Composite
Bk Westn Aust Ltd	QR3ACN	SNRFOR	AUD	CR	Composite
Bk Westn Aust Ltd	QR3ACN	SNRFOR	AUD	MR	Composite
Bk Westn Aust Ltd	QR3ACN	SNRFOR	EUR	CR	Composite
Bk Westn Aust Ltd	QR3ACN	SNRFOR	USD	CR	Composite
Bk Westn Aust Ltd	QR3ACN	SNRFOR	USD	MM	Composite
Bk Westn Aust Ltd	QR3ACN	SNRFOR	USD	MR	Composite
Bk Westn Aust Ltd	QR3ACN	SUBLT2	GBP	CR	Composite
Bk Westn Aust Ltd	QR3ACN	SUBLT2	USD	CR	Composite
Bk Westn Aust Ltd	QR3ACN	SUBLT2	USD	MM	Composite
Bk Westn Aust Ltd	QR3ACN	SUBLT2	USD	MR	Composite
Bk Westn Aust Ltd	QR3ACN	SUBLT2	USD	XR	Composite
Bk Yokohama Ltd	JJ4666	SNRFOR	EUR	CR	Composite

1.69%	1.62%	2.21%	2.65%	2.91%	3.10%	3.13%	3.11%	3.13%
1.75%	1.68%	2.30%	2.76%	3.03%	3.23%	3.26%	3.24%	3.24%
1.71%	1.61%	2.21%	2.65%	2.91%	3.10%	3.13%	3.11%	3.12%
1.69%	1.60%	2.18%	2.62%	2.88%	3.07%	3.10%	3.08%	3.08%
1.75%	1.68%	2.30%	2.76%	3.03%	3.23%	3.26%	3.24%	3.24%
1.71%	1.61%	2.21%	2.65%	2.91%	3.10%	3.13%	3.11%	3.12%
1.71%	1.61%	2.21%	2.65%	2.91%	3.10%	3.13%	3.11%	3.12%
1.69%	1.62%	2.28%	2.65%	2.86%	3.10%	3.13%	3.11%	3.13%
1.71%	1.61%	2.21%	2.65%	2.91%	3.10%	3.13%	3.11%	3.12%
1.71%	1.61%	2.21%	2.65%	2.91%	3.10%	3.13%	3.11%	3.12%
1.75%	1.68%	2.30%	2.76%	3.03%	3.23%	3.26%	3.24%	3.24%
1.71%	1.61%	2.21%	2.65%	2.91%	3.10%	3.13%	3.11%	3.12%
1.60%	1.54%	2.10%	2.53%	2.77%	2.96%	2.98%	2.96%	2.97%
1.20%	1.22%	0.67%	1.26%	1.30%	1.35%	1.43%	1.51%	
1.20%	1.22%	0.67%	1.26%	1.30%	1.35%	1.43%	1.51%	

0.32%	0.45%	0.56%	0.67%	0.70%	0.75%	0.81%	0.86%	1.08%
0.34%	0.41%	0.57%	0.67%	0.70%	0.76%	0.83%	0.85%	1.08%
0.33%	0.41%	0.55%	0.65%	0.68%	0.74%	0.80%	0.83%	1.08%
0.34%	0.41%	0.57%	0.67%	0.70%	0.76%	0.83%	0.85%	1.08%
0.34%	0.41%	0.57%	0.67%	0.70%	0.76%	0.83%	0.85%	1.08%
0.33%	0.52%	0.56%	0.70%	0.70%	0.75%	0.81%	0.88%	1.08%
0.31%	0.49%	0.53%	0.66%	0.68%	0.71%	0.77%	0.83%	1.08%
0.25%	0.39%	0.42%	0.52%	0.54%	0.56%	0.61%	0.66%	1.08%
0.34%	0.41%	0.57%	0.67%	0.70%	0.76%	0.83%	0.85%	1.08%
0.32%	0.41%	0.55%	0.65%	0.67%	0.73%	0.80%	0.82%	1.08%
0.26%	0.32%	0.43%	0.51%	0.53%	0.58%	0.63%	0.65%	1.08%
0.77%	1.09%	1.11%	1.20%	1.28%	1.34%	1.40%	1.46%	1.42%
0.77%	1.06%	1.07%	1.15%	1.24%	1.29%	1.35%	1.41%	1.37%
0.77%	1.09%	1.11%	1.20%	1.28%	1.34%	1.40%	1.46%	1.42%
0.77%	1.09%	1.11%	1.20%	1.28%	1.34%	1.40%	1.46%	1.42%
0.77%	1.09%	1.04%	1.17%	1.23%	1.33%	1.36%	1.41%	1.40%
0.57%	1.09%	0.78%	0.88%	0.92%	1.00%	1.02%	1.06%	1.40%
0.77%	1.09%	1.11%	1.20%	1.28%	1.34%	1.40%	1.46%	1.42%
0.77%	1.09%	1.11%	1.20%	1.28%	1.34%	1.40%	1.46%	1.42%
0.77%	1.05%	1.06%	1.14%	1.23%	1.28%	1.33%	1.39%	1.35%
			0.83%		1.15%	1.31%	1.47%	
			0.83%		1.15%	1.31%	1.47%	
			0.83%		1.15%	1.31%	1.47%	
			0.83%		1.15%	1.31%	1.47%	
	0.97%		1.29%		1.54%	1.56%	1.58%	
	0.97%		1.29%		1.54%	1.56%	1.58%	
	0.97%		1.29%		1.54%	1.56%	1.58%	
					2.94%			
					2.94%			
	0.98%	1.00%	1.04%	1.08%	1.12%	1.19%	1.28%	
	0.98%	1.00%	1.04%	1.08%	1.12%	1.19%	1.28%	
1.21%	1.38%	1.23%	1.35%	1.47%	1.59%	1.78%	1.85%	2.00%
1.21%	1.38%	1.23%	1.35%	1.47%	1.59%	1.78%	1.85%	2.00%
1.21%	1.38%	1.23%	1.35%	1.47%	1.59%	1.68%	1.75%	1.92%
	0.44%	0.63%	0.61%	0.75%	0.77%	0.80%	0.83%	1.04%

3.10%	3.09%	20%	BBB	BB	BBB	BBB
		20%				
3.22%	3.22%	20%	A	BBB	A	A
3.09%	3.09%	20%	AA	A	AA	AA
3.06%	3.06%	20%	A	BBB	A	A
		20%				
3.22%	3.22%	20%	A	BBB	A	A
3.09%	3.09%	20%	AA	A	AA	AA
3.09%	3.09%	20%	AA	A	AA	AA
3.10%	3.09%	20%	BBB	BB	A	A
3.09%	3.09%	20%	AA	A	AA	AA
3.09%	3.09%	20%	AA	A	AA	AA
3.22%	3.22%	20%	A	BBB	A	A
3.09%	3.09%	20%	AA	A	AA	AA
		20%				
2.95%	2.94%	20%	A	BBB	A	A
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		15%				
		15%				
		15%				
		15%				
		15%				
		15%				
0.91%	0.94%	38.75%	BBB	BBB	BBB	BBB
		38.75%				
0.89%	0.90%	38.75%	A	A	AA	AA
0.89%	0.90%	38.75%	BBB	A	A	A
		38.75%				
		38.75%				
0.89%	0.90%	38.75%	A	A	AA	AA
0.89%	0.90%	38.75%	A	A	AA	AA
0.94%	0.96%	38%	A	A	A	A
0.89%	0.91%	38.75%	BBB	BBB	BBB	BBB
0.70%	0.72%	38.75%	BBB	BBB	BBB	BBB
		38.75%				
0.89%	0.90%	38.75%	A	A	AA	AA
		38.75%				
0.88%	0.89%	38.75%	BBB	A	A	A
0.69%	0.70%	38.75%	BBB	A	A	A
1.54%	1.55%	18.75%	BB	A	AA	AA
1.48%	1.55%	17.50%	BB	A	A	A
1.54%	1.55%	18.75%	BB	A	AA	AA
1.54%	1.55%	18.75%	BB	A	AA	AA
1.46%	1.55%	17.50%	A	BBB	A	A
1.46%	1.55%	17.50%	BBB	BBB	BBB	BBB
1.54%	1.55%	18.75%	BB	A	AA	AA
1.54%	1.55%	18.75%	BB	A	AA	AA
		17.50%				
1.47%	1.55%	17.50%	BB	A	A	A
		17.50%				
		40%				
		40%				NR
		40%				NR
		40%				NR
		40%				NR
				NR		NR
				NR		NR
				NR		NR
		40%				
		40%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		42.50%		NR	NR	NR
		42.50%		NR	NR	NR
2.10%	2.17%	15%	NR	NR	NR	NR
2.10%	2.17%	15%	NR	NR	NR	NR
		15%				
2.10%	2.17%	15%	NR	NR	NR	NR
		15%				
1.02%	1.03%			CCC	B	B

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

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

BBB	AA	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
A	AA	6	Financials	Europe	United Kingdom
AA	A	6	Financials	Europe	United Kingdom
A	AA	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
A	AA	6	Financials	Europe	United Kingdom
AA	A	6	Financials	Europe	United Kingdom
AA	A	6	Financials	Europe	United Kingdom
BBB	A	6	Financials	Europe	United Kingdom
AA	A	6	Financials	Europe	United Kingdom
AA	A	6	Financials	Europe	United Kingdom
A	AA	6	Financials	Europe	United Kingdom
AA	A	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
A	AA	6	Financials	Europe	United Kingdom
	NR	2	Government	Asia	Taiwan Province of China
	NR		Government	Asia	Taiwan Province of China
	NR	2	Government	Asia	Taiwan Province of China
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	AA	9	Financials	Asia	Japan
	NR		Financials	Asia	Japan
A	A	8	Financials	Asia	Japan
BBB	AA	9	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
A	A	8	Financials	Asia	Japan
A	A	8	Financials	Asia	Japan
A	A	7	Financials	Asia	Japan
BBB	A	7	Financials	Asia	Japan
BBB	BBB	7	Financials	Asia	Japan
	NR		Financials	Asia	Japan
A	A	8	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BBB	AA	9	Financials	Asia	Japan
BBB	A	9	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
NR	AA	10	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
NR	BBB	5	Financials	Asia	Japan
NR	BB	5	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	AA	10	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Government	Asia	Indonesia
	NR	2	Government	Asia	Indonesia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR	2	Financials	Oceania	Australia
	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	BBB	5	Financials	Asia	Japan

AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
AA	AA					
AA	AA				Thin	
AA	AA				Thin	
AA	AA				Thin	
AA	AA				Thin	
AA	AA		Thin		Thin	
AA	AA		Thin		Thin	
AA	AA		Thin		Thin	
B	BB					
B	BB					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA		Entity Tier	Entity Tier	Entity Tier	CcyGrp

Entity Tier
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj
Thin

Thin

Entity Tier
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj
Thin

Thin

Entity Tier
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj
Thin

Thin

Entity Tier
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
DocAdj
DocAdj

Thin

Entity Tier

Entity Tier
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj
Thin

Thin

Entity Tier
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
DocAdj
DocAdj

CcyGrp

Entity Tier

Thin
Thin

Thin
Thin
Thin
Thin
Thin

CcyGrp

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

DocAdj

Thin
Thin

DocAdj
DocAdj

CcyGrp

Entity Tier

Entity Tier
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin

Thin

Entity Tier

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

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

BKYOKOJPYCR	29-Aug-08 BKYOKO
BKYOKOJPYMR	29-Aug-08 BKYOKO
BKYOKOJPYXR	29-Aug-08 BKYOKO
BKYOKOUSDCR	29-Aug-08 BKYOKO
BKYOKOUSDMR	29-Aug-08 BKYOKO
BKYOKOJPYCR	29-Aug-08 BKYOKO
BKYOKOJPYXR	29-Aug-08 BKYOKO
BKYOKOUSDCR	29-Aug-08 BKYOKO
ZENITRUBCR	29-Aug-08 ZENIT
ZENITUSDCR	29-Aug-08 ZENIT
ZENITUSDMM	29-Aug-08 ZENIT
ZENITUSDMR	29-Aug-08 ZENIT
BDKAUDMR	29-Aug-08 BDK
BDKAUDXR	29-Aug-08 BDK
BDKCADMR	29-Aug-08 BDK
BDKCHFMR	29-Aug-08 BDK
BDKEURCR	29-Aug-08 BDK
BDKEURMM	29-Aug-08 BDK
BDKEURMR	29-Aug-08 BDK
BDKEURXR	29-Aug-08 BDK
BDKHKDMR	29-Aug-08 BDK
BDKJPYMR	29-Aug-08 BDK
BDKSGDMR	29-Aug-08 BDK
BDKTWDMR	29-Aug-08 BDK
BDKUSDCR	29-Aug-08 BDK
BDKUSDMM	29-Aug-08 BDK
BDKUSDMR	29-Aug-08 BDK
BDKUSDXR	29-Aug-08 BDK
BKHAUDCR	29-Aug-08 BKH
BKHAUDMR	29-Aug-08 BKH
BKHEURMR	29-Aug-08 BKH
BKHTWDCR	29-Aug-08 BKH
BKHUSDCR	29-Aug-08 BKH
BKHUSDMR	29-Aug-08 BKH
BLKRKUSDMR	29-Aug-08 BLKRK
BLKRKUSDXR	29-Aug-08 BLKRK
BLDGMTUSDMR	29-Aug-08 BLDGMT
BLDGMTUSDXR	29-Aug-08 BLDGMT
HRB-FIIcAUDMR	29-Aug-08 HRB-FIIc
HRB-FIIcCADMR	29-Aug-08 HRB-FIIc
HRB-FIIcCHFMR	29-Aug-08 HRB-FIIc
HRB-FIIcDKKMR	29-Aug-08 HRB-FIIc
HRB-FIIcEURCR	29-Aug-08 HRB-FIIc
HRB-FIIcEURMM	29-Aug-08 HRB-FIIc
HRB-FIIcEURMR	29-Aug-08 HRB-FIIc
HRB-FIIcGBPMR	29-Aug-08 HRB-FIIc
HRB-FIIcHKDMR	29-Aug-08 HRB-FIIc
HRB-FIIcJPYMR	29-Aug-08 HRB-FIIc
HRB-FIIcSGDMR	29-Aug-08 HRB-FIIc
HRB-FIIcTWDMR	29-Aug-08 HRB-FIIc
HRB-FIIcUSDCR	29-Aug-08 HRB-FIIc
HRB-FIIcUSDMM	29-Aug-08 HRB-FIIc
HRB-FIIcUSDMR	29-Aug-08 HRB-FIIc
HRB-FIIcUSDXR	29-Aug-08 HRB-FIIc
VIA-BBUSDXR	29-Aug-08 VIA-BB
VIA-BBUSDMR	29-Aug-08 VIA-BB
VIA-BBUSDXR	29-Aug-08 VIA-BB
VIA-BBUSDCR	29-Aug-08 VIA-BB
VIA-BBUSDXR	29-Aug-08 VIA-BB
BLTFUSDCR	29-Aug-08 BLTF
BLTFUSDMR	29-Aug-08 BLTF
BMW-USCapitalEURCR	29-Aug-08 BMW-USCapital
BMW-USCapitalEURMM	29-Aug-08 BMW-USCapital
BMW-USCapitalEURMR	29-Aug-08 BMW-USCapital
BMW-USCapitalEURXR	29-Aug-08 BMW-USCapital
BMW-USCapitalGBPMR	29-Aug-08 BMW-USCapital
BMW-USCapitalUSDCR	29-Aug-08 BMW-USCapital
BMW-USCapitalUSDMM	29-Aug-08 BMW-USCapital
BMW-USCapitalUSDMR	29-Aug-08 BMW-USCapital
BMW-USCapitalUSDXR	29-Aug-08 BMW-USCapital
BNPEURCR	29-Aug-08 BNP
BNPEURMM	29-Aug-08 BNP
BNPUSDCR	29-Aug-08 BNP
BNPUSDMM	29-Aug-08 BNP

Bk Yokohama Ltd	JJ4666	SNRFOR	JPY	CR	Composite
Bk Yokohama Ltd	JJ4666	SNRFOR	JPY	MR	Composite
Bk Yokohama Ltd	JJ4666	SNRFOR	JPY	XR	Composite
Bk Yokohama Ltd	JJ4666	SNRFOR	USD	CR	Composite
Bk Yokohama Ltd	JJ4666	SNRFOR	USD	MR	Composite
Bk Yokohama Ltd	JJ4666	SUBLT2	JPY	CR	Composite
Bk Yokohama Ltd	JJ4666	SUBLT2	JPY	XR	Composite
Bk Yokohama Ltd	JJ4666	SUBLT2	USD	CR	Composite
Bk Zenit	XX6AAX	SNRFOR	RUB	CR	Composite
Bk Zenit	XX6AAX	SNRFOR	USD	CR	Composite
Bk Zenit	XX6AAX	SNRFOR	USD	MM	Composite
Bk Zenit	XX6AAX	SNRFOR	USD	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	AUD	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	AUD	XR	Composite
Black & Decker Corp	09A8GG	SNRFOR	CAD	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	CHF	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	EUR	CR	Composite
Black & Decker Corp	09A8GG	SNRFOR	EUR	MM	Composite
Black & Decker Corp	09A8GG	SNRFOR	EUR	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	EUR	XR	Composite
Black & Decker Corp	09A8GG	SNRFOR	HKD	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	JPY	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	SGD	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	TWD	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	USD	CR	Composite
Black & Decker Corp	09A8GG	SNRFOR	USD	MM	Composite
Black & Decker Corp	09A8GG	SNRFOR	USD	MR	Composite
Black & Decker Corp	09A8GG	SNRFOR	USD	XR	Composite
Black Hills Corp	09B324	SNRFOR	AUD	CR	Composite
Black Hills Corp	09B324	SNRFOR	AUD	MR	Composite
Black Hills Corp	09B324	SNRFOR	EUR	MR	Composite
Black Hills Corp	09B324	SNRFOR	TWD	CR	Composite
Black Hills Corp	09B324	SNRFOR	USD	CR	Composite
Black Hills Corp	09B324	SNRFOR	USD	MR	Composite
BlackRock Inc	09B6B4	SNRFOR	USD	MR	Composite
BlackRock Inc	09B6B4	SNRFOR	USD	XR	Composite
Bldg Matls Corp Amer	1D2122	SNRFOR	USD	MR	Composite
Bldg Matls Corp Amer	1D2122	SNRFOR	USD	XR	Composite
Block Finl LLC	09C9BK	SNRFOR	AUD	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	CAD	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	CHF	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	DKK	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	EUR	CR	Composite
Block Finl LLC	09C9BK	SNRFOR	EUR	MM	Composite
Block Finl LLC	09C9BK	SNRFOR	EUR	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	GBP	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	HKD	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	JPY	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	SGD	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	TWD	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	USD	CR	Composite
Block Finl LLC	09C9BK	SNRFOR	USD	MM	Composite
Block Finl LLC	09C9BK	SNRFOR	USD	MR	Composite
Block Finl LLC	09C9BK	SNRFOR	USD	XR	Composite
Blockbuster Inc	09C9DG	SECDOM	USD	XR	Composite
Blockbuster Inc	09C9DG	SNRFOR	USD	MR	Composite
Blockbuster Inc	09C9DG	SNRFOR	USD	XR	Composite
Blockbuster Inc	09C9DG	SUBLT2	USD	CR	Composite
Blockbuster Inc	09C9DG	SUBLT2	USD	XR	Composite
BLT Fin BV		SNRFOR	USD	CR	Composite
BLT Fin BV		SNRFOR	USD	MR	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	EUR	CR	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	EUR	MM	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	EUR	MR	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	EUR	XR	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	GBP	MR	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	USD	CR	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	USD	MM	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	USD	MR	Composite
BMW US Cap LLC	05ABBJ	SNRFOR	USD	XR	Composite
BNP Paribas	05ABBF	PREFT1	EUR	CR	Composite
BNP Paribas	05ABBF	PREFT1	EUR	MM	Composite
BNP Paribas	05ABBF	PREFT1	USD	CR	Composite
BNP Paribas	05ABBF	PREFT1	USD	MM	Composite

	0.44%	0.63%	0.64%	0.72%	0.75%	0.79%	0.81%	1.04%
	0.44%	0.63%	0.50%	0.72%	0.62%	0.59%	0.61%	1.04%
	0.44%	0.63%	0.61%	0.75%	0.77%	0.80%	0.83%	1.04%
	0.44%	0.63%	0.61%	0.71%	0.77%	0.80%	0.83%	0.99%
1.08%	1.28%	1.35%	1.44%	1.58%	1.49%	1.54%	1.54%	1.40%
1.08%	1.28%	1.35%	1.44%	1.58%	1.49%	1.54%	1.54%	1.40%
1.08%	1.28%	1.35%	1.44%	1.58%	1.49%	1.54%	1.54%	1.40%
					5.45%	5.79%	5.99%	
					5.45%	5.79%	5.99%	
					5.45%	5.79%	5.99%	
1.05%	1.09%	1.11%	1.23%	1.38%	1.51%	1.48%	1.48%	1.98%
1.05%	1.10%	1.12%	1.24%	1.39%	1.52%	1.48%	1.49%	1.98%
1.05%	1.10%	1.12%	1.24%	1.39%	1.52%	1.48%	1.49%	1.98%
1.11%	1.15%	1.17%	1.31%	1.47%	1.60%	1.55%	1.56%	1.98%
1.05%	1.10%	1.12%	1.24%	1.39%	1.52%	1.48%	1.49%	1.98%
1.01%	1.05%	1.08%	1.22%	1.37%	1.47%	1.42%	1.43%	1.98%
1.05%	1.10%	1.12%	1.24%	1.39%	1.52%	1.48%	1.49%	1.98%
1.05%	1.09%	1.11%	1.23%	1.38%	1.51%	1.48%	1.48%	1.98%
1.05%	1.10%	1.12%	1.24%	1.39%	1.52%	1.48%	1.49%	1.98%
1.11%	1.15%	1.17%	1.31%	1.47%	1.60%	1.55%	1.56%	1.98%
1.05%	1.10%	1.12%	1.24%	1.39%	1.52%	1.48%	1.49%	1.98%
1.01%	1.05%	1.08%	1.22%	1.37%	1.47%	1.42%	1.43%	1.98%
0.74%	0.81%	1.01%	1.36%	1.39%	1.64%	1.73%	1.77%	
0.74%	0.81%	1.01%	1.36%	1.39%	1.64%	1.73%	1.77%	
0.74%	0.81%	1.01%	1.36%	1.39%	1.63%	1.71%	1.75%	
0.74%	0.81%	1.01%	1.36%	1.39%	1.73%	1.81%	1.86%	
0.74%	0.81%	1.01%	1.36%	1.39%	1.73%	1.81%	1.86%	
0.74%	0.81%	1.01%	1.36%	1.39%	1.63%	1.71%	1.75%	
					2.29%			
					2.29%			
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.19%	1.25%	1.28%	1.21%	1.14%	1.08%	1.02%	0.91%	0.80%
1.19%	1.25%	1.28%	1.21%	1.14%	1.08%	1.02%	0.91%	0.80%
1.13%	1.19%	1.21%	1.15%	1.08%	1.03%	0.96%	0.86%	0.76%
1.09%	1.14%	1.17%	1.11%	1.04%	0.99%	0.93%	0.83%	0.73%
			10.05%			11.10%		
8.62%	9.03%	10.76%	11.98%	12.54%	12.46%	13.05%	13.06%	12.78%
8.30%	9.03%	10.37%	11.54%	12.54%	12.46%	12.57%	12.58%	12.31%
				13.21%	14.61%			
				13.21%	13.37%			
					1.90%			
					1.90%			
					1.90%			

1.02%	1.03%	33.75%	CCC	B	BBB
		33.75%			
1.02%	1.03%	33.75%	CCC	B	BB
1.02%	1.03%	33.75%	CCC	B	B
1.02%	1.03%	33.75%	CCC	B	B
1.58%	1.60%	20% CCC	CCC	CCC	CCC
1.58%	1.60%	20% CCC	CCC	CCC	CCC
1.58%	1.60%	20% CCC	CCC	CCC	CCC
		45%			
		45%			
		45%			
		45%			
2.06%	2.44%	40% BB	BBB	BBB	A
		40%			
2.06%	2.44%	40% A	AA	AA	AA
2.06%	2.44%	40% A	AA	AA	AA
2.17%	2.44%	40% BBB	A	A	AA
		40%			
2.06%	2.44%	40% A	AA	AA	AA
1.99%	2.44%	40% BBB	A	A	AA
2.06%	2.44%	40% A	AA	AA	AA
2.06%	2.44%	40% BB	BBB	BBB	A
2.06%	2.44%	40% A	AA	AA	AA
		40%			
2.17%	2.44%	40% BBB	A	A	AA
		40%			
2.06%	2.44%	40% A	AA	AA	AA
1.99%	2.44%	40% BBB	A	A	AA
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
0.73%	0.71%	40% BB	BBB	BBB	BBB
0.73%	0.71%	40% A	AA	AA	AA
0.73%	0.71%	40% A	AA	AA	AA
0.73%	0.71%	40%			
0.73%	0.71%	40%			
0.73%	0.71%	40%			
0.73%	0.71%	40% A	AA	AA	AA
0.73%	0.71%	40%			
0.73%	0.71%	40% A	AA	AA	AA
0.73%	0.71%	40% BB	BBB	BBB	BBB
0.73%	0.71%	40% A	AA	AA	AA
0.73%	0.71%	40% A	AA	AA	AA
0.73%	0.71%	40% BBB	A	A	A
0.73%	0.71%	40%			
0.73%	0.71%	40% A	AA	AA	AA
0.73%	0.71%	40% BBB	A	A	A
		67.50%			NR
12.47%	12.47%	40% BBB	NR	BBB	BBB
12.47%	12.47%	40% A	NR	A	A
		20%			
		20%			
		37.50%			
		37.50%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		10%			
		10%			
		10%			
		10%			

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

NR	BBB	3 Financials	Asia	Japan
	NR	Financials	Asia	Japan
NR	B	4 Financials	Asia	Japan
NR	BBB	5 Financials	Asia	Japan
NR	BBB	5 Financials	Asia	Japan
NR	BB	3 Financials	Asia	Japan
NR	BB	3 Financials	Asia	Japan
NR	BB	3 Financials	Asia	Japan
	NR	2 Financials	E.Eur	Russian Federation
	NR	2 Financials	E.Eur	Russian Federation
	NR	2 Financials	E.Eur	Russian Federation
	NR	Financials	E.Eur	Russian Federation
NR	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	A	9 Consumer Goods	N.Amer	United States
NR	A	9 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	A	9 Consumer Goods	N.Amer	United States
NR	A	6 Consumer Goods	N.Amer	United States
NR	A	9 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	A	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	A	9 Consumer Goods	N.Amer	United States
NR	A	6 Consumer Goods	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	2 Consumer Services	N.Amer	United States
NR	A	2 Consumer Services	N.Amer	United States
	NR	3 Consumer Services	N.Amer	United States
	NR	3 Consumer Services	N.Amer	United States
	NR	Financials	Europe	Netherlands
	NR	Financials	Europe	Netherlands
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	Financials	Europe	France
	NR	2 Financials	Europe	France

A	AA		Entity Tier	Entity Tier	CcyGrp	Entity Tier
A	AA					
A	AA		Entity Tier	Entity Tier	DocAdj	Entity Tier
A	AA		Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	AA		Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B						
B						
B						
B						
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
A						
A						
B	BBB					
B	BBB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B				Thin	
CCC	B	DocAdj	Thin	DocAdj	DocAdj	Thin
CCC	B	CcyGrp	Thin	CcyGrp	CcyGrp	Thin
CCC	B					Thin
CCC	B					Thin

A	A
A	A
A	A
A	A
A	A
A	A
A	A
A	A
A	A
A	AA
A	AA
A	AA
A	AA

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

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

BNPUSDMR	29-Aug-08 BNP
BNPAUDCR	29-Aug-08 BNP
BNPAUDMM	29-Aug-08 BNP
BNPCADMM	29-Aug-08 BNP
BNPCHFCR	29-Aug-08 BNP
BNPCHFMM	29-Aug-08 BNP
BNPEURCR	29-Aug-08 BNP
BNPEURMM	29-Aug-08 BNP
BNPEURMR	29-Aug-08 BNP
BNPEURXR	29-Aug-08 BNP
BNPGBPCR	29-Aug-08 BNP
BNPGBPMM	29-Aug-08 BNP
BNPHKDCR	29-Aug-08 BNP
BNPHKDMM	29-Aug-08 BNP
BNPHUFCR	29-Aug-08 BNP
BNPHUFMM	29-Aug-08 BNP
BNPJPYCR	29-Aug-08 BNP
BNPJPYMM	29-Aug-08 BNP
BNPNZDCR	29-Aug-08 BNP
BNPNZDMM	29-Aug-08 BNP
BNPSEKCR	29-Aug-08 BNP
BNPSEKMM	29-Aug-08 BNP
BNPSGDCR	29-Aug-08 BNP
BNPSGDMM	29-Aug-08 BNP
BNPUSDCR	29-Aug-08 BNP
BNPUSDMM	29-Aug-08 BNP
BNPUSDMR	29-Aug-08 BNP
BNPUSDXR	29-Aug-08 BNP
BNPAUDMM	29-Aug-08 BNP
BNPCHFCR	29-Aug-08 BNP
BNPCHFMM	29-Aug-08 BNP
BNPEURCR	29-Aug-08 BNP
BNPEURMM	29-Aug-08 BNP
BNPEURMR	29-Aug-08 BNP
BNPEURXR	29-Aug-08 BNP
BNPGBPCR	29-Aug-08 BNP
BNPGBPMM	29-Aug-08 BNP
BNPHKDMM	29-Aug-08 BNP
BNPJPYCR	29-Aug-08 BNP
BNPJPYMM	29-Aug-08 BNP
BNPSEKMM	29-Aug-08 BNP
BNPSGDCR	29-Aug-08 BNP
BNPSGDMM	29-Aug-08 BNP
BNPUSDCR	29-Aug-08 BNP
BNPUSDMM	29-Aug-08 BNP
BNPUSDMR	29-Aug-08 BNP
BOCAUDMM	29-Aug-08 BOC
BOCEURCR	29-Aug-08 BOC
BOCEURMM	29-Aug-08 BOC
BOCEURMR	29-Aug-08 BOC
BOCGBPCR	29-Aug-08 BOC
BOCGBPMM	29-Aug-08 BOC
BOCGBPXR	29-Aug-08 BOC
BOCJPYCR	29-Aug-08 BOC
BOCJPYMM	29-Aug-08 BOC
BOCUSDCR	29-Aug-08 BOC
BOCUSDMM	29-Aug-08 BOC
BOCUSDMR	29-Aug-08 BOC
BA-CapCorpAUDCR	29-Aug-08 BA-CapCorp
BA-CapCorpAUDMR	29-Aug-08 BA-CapCorp
BA-CapCorpAUDXR	29-Aug-08 BA-CapCorp
BA-CapCorpCADMR	29-Aug-08 BA-CapCorp
BA-CapCorpCHFMR	29-Aug-08 BA-CapCorp
BA-CapCorpEURCR	29-Aug-08 BA-CapCorp
BA-CapCorpEURMM	29-Aug-08 BA-CapCorp
BA-CapCorpEURMR	29-Aug-08 BA-CapCorp
BA-CapCorpEURXR	29-Aug-08 BA-CapCorp
BA-CapCorpGBPMR	29-Aug-08 BA-CapCorp
BA-CapCorpGBPXR	29-Aug-08 BA-CapCorp
BA-CapCorpHKDMR	29-Aug-08 BA-CapCorp
BA-CapCorpHKDXR	29-Aug-08 BA-CapCorp
BA-CapCorpJPYCR	29-Aug-08 BA-CapCorp
BA-CapCorpJPYMR	29-Aug-08 BA-CapCorp
BA-CapCorpJPYXR	29-Aug-08 BA-CapCorp

BNP Paribas	05ABBF	PREFT1	USD	MR	Composite
BNP Paribas	05ABBF	SNRFOR	AUD	CR	Composite
BNP Paribas	05ABBF	SNRFOR	AUD	MM	Composite
BNP Paribas	05ABBF	SNRFOR	CAD	MM	Composite
BNP Paribas	05ABBF	SNRFOR	CHF	CR	Composite
BNP Paribas	05ABBF	SNRFOR	CHF	MM	Composite
BNP Paribas	05ABBF	SNRFOR	EUR	CR	Composite
BNP Paribas	05ABBF	SNRFOR	EUR	MM	Composite
BNP Paribas	05ABBF	SNRFOR	EUR	MR	Composite
BNP Paribas	05ABBF	SNRFOR	EUR	XR	Composite
BNP Paribas	05ABBF	SNRFOR	GBP	CR	Composite
BNP Paribas	05ABBF	SNRFOR	GBP	MM	Composite
BNP Paribas	05ABBF	SNRFOR	HKD	CR	Composite
BNP Paribas	05ABBF	SNRFOR	HKD	MM	Composite
BNP Paribas	05ABBF	SNRFOR	HUF	CR	Composite
BNP Paribas	05ABBF	SNRFOR	HUF	MM	Composite
BNP Paribas	05ABBF	SNRFOR	JPY	CR	Composite
BNP Paribas	05ABBF	SNRFOR	JPY	MM	Composite
BNP Paribas	05ABBF	SNRFOR	NZD	CR	Composite
BNP Paribas	05ABBF	SNRFOR	NZD	MM	Composite
BNP Paribas	05ABBF	SNRFOR	SEK	CR	Composite
BNP Paribas	05ABBF	SNRFOR	SEK	MM	Composite
BNP Paribas	05ABBF	SNRFOR	SGD	CR	Composite
BNP Paribas	05ABBF	SNRFOR	SGD	MM	Composite
BNP Paribas	05ABBF	SNRFOR	USD	CR	Composite
BNP Paribas	05ABBF	SNRFOR	USD	MM	Composite
BNP Paribas	05ABBF	SNRFOR	USD	MR	Composite
BNP Paribas	05ABBF	SNRFOR	USD	XR	Composite
BNP Paribas	05ABBF	SUBLT2	AUD	MM	Composite
BNP Paribas	05ABBF	SUBLT2	CHF	CR	Composite
BNP Paribas	05ABBF	SUBLT2	CHF	MM	Composite
BNP Paribas	05ABBF	SUBLT2	EUR	CR	Composite
BNP Paribas	05ABBF	SUBLT2	EUR	MM	Composite
BNP Paribas	05ABBF	SUBLT2	EUR	MR	Composite
BNP Paribas	05ABBF	SUBLT2	EUR	XR	Composite
BNP Paribas	05ABBF	SUBLT2	GBP	CR	Composite
BNP Paribas	05ABBF	SUBLT2	GBP	MM	Composite
BNP Paribas	05ABBF	SUBLT2	HKD	MM	Composite
BNP Paribas	05ABBF	SUBLT2	JPY	CR	Composite
BNP Paribas	05ABBF	SUBLT2	JPY	MM	Composite
BNP Paribas	05ABBF	SUBLT2	SEK	MM	Composite
BNP Paribas	05ABBF	SUBLT2	SGD	CR	Composite
BNP Paribas	05ABBF	SUBLT2	SGD	MM	Composite
BNP Paribas	05ABBF	SUBLT2	USD	CR	Composite
BNP Paribas	05ABBF	SUBLT2	USD	MM	Composite
BNP Paribas	05ABBF	SUBLT2	USD	MR	Composite
BOC Gp plc	05AB78	SNRFOR	AUD	MM	Composite
BOC Gp plc	05AB78	SNRFOR	EUR	CR	Composite
BOC Gp plc	05AB78	SNRFOR	EUR	MM	Composite
BOC Gp plc	05AB78	SNRFOR	EUR	MR	Composite
BOC Gp plc	05AB78	SNRFOR	GBP	CR	Composite
BOC Gp plc	05AB78	SNRFOR	GBP	MM	Composite
BOC Gp plc	05AB78	SNRFOR	GBP	XR	Composite
BOC Gp plc	05AB78	SNRFOR	JPY	CR	Composite
BOC Gp plc	05AB78	SNRFOR	JPY	MM	Composite
BOC Gp plc	05AB78	SNRFOR	USD	CR	Composite
BOC Gp plc	05AB78	SNRFOR	USD	MM	Composite
BOC Gp plc	05AB78	SNRFOR	USD	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	AUD	CR	Composite
Boeing Cap Corp	09G715	SNRFOR	AUD	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	AUD	XR	Composite
Boeing Cap Corp	09G715	SNRFOR	CAD	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	CHF	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	EUR	CR	Composite
Boeing Cap Corp	09G715	SNRFOR	EUR	MM	Composite
Boeing Cap Corp	09G715	SNRFOR	EUR	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	EUR	XR	Composite
Boeing Cap Corp	09G715	SNRFOR	GBP	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	GBP	XR	Composite
Boeing Cap Corp	09G715	SNRFOR	HKD	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	HKD	XR	Composite
Boeing Cap Corp	09G715	SNRFOR	JPY	CR	Composite
Boeing Cap Corp	09G715	SNRFOR	JPY	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	JPY	XR	Composite

0.20%	0.31%	0.41%	0.50%	0.57%	0.63%	0.64%	0.66%	0.70%
0.20%	0.31%	0.41%	0.50%	0.57%	0.63%	0.64%	0.66%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.30%	0.40%	0.49%	0.56%	0.62%	0.63%	0.65%	0.70%
0.20%	0.29%	0.39%	0.48%	0.54%	0.59%	0.61%	0.63%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.31%	0.41%	0.50%	0.57%	0.63%	0.64%	0.66%	0.70%
0.20%	0.31%	0.41%	0.50%	0.57%	0.63%	0.64%	0.66%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.32%	0.41%	0.51%	0.59%	0.65%	0.66%	0.68%	0.70%
0.20%	0.30%	0.40%	0.50%	0.56%	0.62%	0.64%	0.66%	0.70%
0.20%	0.30%	0.40%	0.49%	0.56%	0.62%	0.63%	0.65%	0.70%
0.46%	0.54%	0.80%	0.97%	1.09%	1.20%	1.23%	1.24%	1.21%
0.46%	0.57%	0.83%	0.98%	1.13%	1.25%	1.27%	1.29%	1.21%
0.46%	0.55%	0.79%	0.97%	1.08%	1.20%	1.22%	1.23%	1.21%
0.46%	0.57%	0.83%	0.98%	1.13%	1.25%	1.27%	1.29%	1.21%
0.46%	0.55%	0.79%	0.97%	1.08%	1.20%	1.22%	1.23%	1.21%
0.46%	0.54%	0.79%	0.96%	1.07%	1.19%	1.21%	1.22%	1.21%
0.46%	0.57%	0.83%	0.98%	1.13%	1.25%	1.27%	1.29%	1.21%
0.46%	0.55%	0.79%	0.97%	1.08%	1.20%	1.22%	1.23%	1.21%
0.46%	0.55%	0.79%	0.97%	1.08%	1.20%	1.22%	1.23%	1.21%
0.46%	0.53%	0.79%	1.00%	1.16%	1.26%	1.29%	1.30%	1.21%
0.46%	0.50%	0.75%	0.96%	1.11%	1.20%	1.23%	1.25%	1.21%
0.46%	0.55%	0.79%	0.97%	1.08%	1.20%	1.22%	1.23%	1.21%
0.46%	0.57%	0.83%	0.98%	1.13%	1.25%	1.27%	1.29%	1.21%
0.46%	0.55%	0.79%	0.97%	1.08%	1.20%	1.22%	1.23%	1.21%
0.46%	0.57%	0.83%	0.98%	1.13%	1.25%	1.27%	1.29%	1.21%
0.46%	0.55%	0.79%	0.97%	1.08%	1.20%	1.22%	1.23%	1.21%
0.46%	0.54%	0.79%	0.96%	1.07%	1.19%	1.21%	1.22%	1.21%
0.20%	0.22%	0.28%	0.33%	0.35%	0.38%	0.44%	0.45%	0.50%
0.21%	0.23%	0.29%	0.34%	0.37%	0.40%	0.46%	0.47%	0.50%
0.20%	0.22%	0.28%	0.33%	0.35%	0.38%	0.45%	0.45%	0.50%
0.21%	0.23%	0.29%	0.34%	0.37%	0.40%	0.46%	0.47%	0.50%
0.20%	0.22%	0.28%	0.33%	0.35%	0.38%	0.45%	0.45%	0.50%
0.19%	0.21%	0.26%	0.31%	0.33%	0.37%	0.42%	0.43%	0.50%
0.20%	0.22%	0.28%	0.33%	0.35%	0.38%	0.44%	0.45%	0.50%
0.20%	0.22%	0.28%	0.33%	0.35%	0.38%	0.44%	0.45%	0.50%
0.21%	0.23%	0.29%	0.34%	0.37%	0.40%	0.46%	0.47%	0.50%
0.20%	0.22%	0.28%	0.33%	0.35%	0.38%	0.45%	0.45%	0.50%
0.20%	0.22%	0.27%	0.32%	0.35%	0.38%	0.44%	0.45%	0.50%
0.31%	0.38%	0.53%	0.63%	0.73%	0.82%	0.86%	0.89%	0.88%
0.31%	0.38%	0.50%	0.60%	0.69%	0.78%	0.81%	0.85%	0.88%
0.31%	0.38%	0.48%	0.58%	0.66%	0.75%	0.78%	0.82%	0.88%
0.31%	0.38%	0.48%	0.61%	0.70%	0.78%	0.81%	0.85%	0.88%
0.31%	0.38%	0.48%	0.61%	0.70%	0.78%	0.81%	0.85%	0.88%
0.33%	0.41%	0.52%	0.64%	0.73%	0.82%	0.86%	0.90%	0.93%
0.31%	0.38%	0.48%	0.62%	0.70%	0.79%	0.82%	0.86%	0.89%
0.31%	0.38%	0.48%	0.61%	0.70%	0.78%	0.81%	0.85%	0.88%
0.30%	0.39%	0.50%	0.60%	0.68%	0.75%	0.79%	0.83%	0.85%
0.31%	0.38%	0.48%	0.61%	0.70%	0.78%	0.81%	0.85%	0.88%
0.30%	0.39%	0.50%	0.60%	0.68%	0.75%	0.79%	0.83%	0.85%
0.31%	0.38%	0.48%	0.61%	0.70%	0.78%	0.81%	0.85%	0.88%
0.30%	0.39%	0.50%	0.60%	0.68%	0.75%	0.79%	0.83%	0.85%
0.31%	0.38%	0.50%	0.60%	0.69%	0.78%	0.81%	0.85%	0.88%
0.31%	0.38%	0.48%	0.58%	0.66%	0.75%	0.78%	0.82%	0.88%

		10%			
0.68%	0.72%	40% NR	BBB	BBB	A
0.68%	0.72%	40% NR	BBB	BBB	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	AA
0.68%	0.72%	40% NR	A	A	AA
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	BBB	BBB	A
0.68%	0.72%	40% NR	BBB	BBB	A
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	A
0.68%	0.72%	40% NR	AA	AA	AAA
0.68%	0.72%	40% NR	A	A	AA
		40%			
1.26%	1.38%	20% NR	BBB	BBB	BBB
1.31%	1.38%	20% NR	A	A	A
1.26%	1.38%	20% NR	AA	AA	AA
1.31%	1.38%	20% NR	A	A	A
1.26%	1.38%	20% NR	AA	AA	AA
1.25%	1.38%	20% NR	A	A	A
		20%			
1.31%	1.38%	20% NR	A	A	A
1.26%	1.38%	20% NR	AA	AA	AA
1.26%	1.38%	20% NR	AA	AA	AA
1.26%	1.38%	20% NR	BBB	BBB	BBB
1.26%	1.38%	20% NR	A	A	A
1.26%	1.38%	20% NR	AA	AA	AA
1.31%	1.38%	20% NR	A	A	A
1.26%	1.38%	20% NR	AA	AA	AA
1.31%	1.38%	20% NR	A	A	A
1.26%	1.38%	20% NR	AA	AA	AA
1.25%	1.38%	20% NR	A	A	A
0.56%	0.61%	40% B	BB	BB	B
0.57%	0.61%	40% BB	BBB	BBB	BB
0.55%	0.61%	40% BBB	A	A	BBB
		40%			
0.57%	0.61%	40% BB	BBB	BBB	BB
0.55%	0.61%	40% BBB	A	A	BBB
0.53%	0.61%	40% BB	BBB	BBB	BB
0.56%	0.61%	40% B	BB	BB	B
0.56%	0.61%	40% B	BB	BB	B
0.57%	0.61%	40% BB	BBB	BBB	BB
0.55%	0.61%	40% BBB	A	A	BBB
0.55%	0.61%	40% BB	BBB	BBB	BB
0.92%	1.00%	40% BB	BBB	BBB	BBB
0.92%	1.00%	40% BB	BBB	A	A
0.92%	1.00%	40% BB	BBB	BBB	BBB
0.92%	0.94%	40% A	AA	AA	AA
0.92%	0.94%	40% A	AA	AA	AA
0.98%	0.99%	40% BBB	A	A	A
0.94%	0.95%	40% BBB	A	A	A
0.92%	0.94%	40% A	AA	AA	AA
0.89%	0.97%	40% BBB	A	A	A
0.92%	0.94%	40% A	AA	AA	AA
0.89%	0.97%	40% BBB	A	A	A
0.92%	0.94%	40% A	AA	AA	AA
0.89%	0.97%	40% BBB	A	A	A
		40%			
0.92%	1.00%	40% BB	BBB	A	A
0.92%	1.00%	BB	BBB	BBB	BBB

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

	NR	Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	AA	14 Financials	Europe	France
NR	AA	14 Financials	Europe	France
	NR	Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	A	12 Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	A	12 Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	AA	12 Financials	Europe	France
	NR	Financials	Europe	France
NR	A	12 Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	A	3 Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	A	12 Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	A	12 Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	AA	12 Financials	Europe	France
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
NR	BBB	7 Basic Materials	Europe	United Kingdom
CCC	A	3 Industrials	N.Amer	United States
CCC	A	3 Industrials	N.Amer	United States
CCC	A	3 Industrials	N.Amer	United States
BBB	AA	11 Industrials	N.Amer	United States
BBB	AA	11 Industrials	N.Amer	United States
B	AA	11 Industrials	N.Amer	United States
B	AA	11 Industrials	N.Amer	United States
BBB	AA	11 Industrials	N.Amer	United States
B	A	4 Industrials	N.Amer	United States
BBB	AA	11 Industrials	N.Amer	United States
B	A	4 Industrials	N.Amer	United States
BBB	AA	11 Industrials	N.Amer	United States
B	A	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
CCC	A	3 Industrials	N.Amer	United States
CCC	A	3 Industrials	N.Amer	United States

A	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj

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

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

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

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

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

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

BA-CapCorpSEKMR	29-Aug-08 BA-CapCorp
BA-CapCorpSEKXR	29-Aug-08 BA-CapCorp
BA-CapCorpUSDCR	29-Aug-08 BA-CapCorp
BA-CapCorpUSDMM	29-Aug-08 BA-CapCorp
BA-CapCorpUSDMR	29-Aug-08 BA-CapCorp
BA-CapCorpUSDXR	29-Aug-08 BA-CapCorp
BAAUDCR	29-Aug-08 BA
BAAUDMR	29-Aug-08 BA
BACADMR	29-Aug-08 BA
BACHFMR	29-Aug-08 BA
BAEURCR	29-Aug-08 BA
BAEURMM	29-Aug-08 BA
BAEURMR	29-Aug-08 BA
BAEURXR	29-Aug-08 BA
BAHKDMR	29-Aug-08 BA
BAJPYCR	29-Aug-08 BA
BAJPYMR	29-Aug-08 BA
BANZDMR	29-Aug-08 BA
BASGDCR	29-Aug-08 BA
BASGDMR	29-Aug-08 BA
BATWDCR	29-Aug-08 BA
BATWDMR	29-Aug-08 BA
BAUSDCR	29-Aug-08 BA
BAUSDMM	29-Aug-08 BA
BAUSDMR	29-Aug-08 BA
BAUSDXR	29-Aug-08 BA
BCASUSDXR	29-Aug-08 BCAS
BCASUSDMR	29-Aug-08 BCAS
BCASUSDXR	29-Aug-08 BCAS
BOMB-CapIncAUDMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncCADMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncCHFMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncEURCR	29-Aug-08 BOMB-CapInc
BOMB-CapIncEURMM	29-Aug-08 BOMB-CapInc
BOMB-CapIncEURMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncEURXR	29-Aug-08 BOMB-CapInc
BOMB-CapIncGBPMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncGBPXR	29-Aug-08 BOMB-CapInc
BOMB-CapIncHKDMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncJPYMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncNZDMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncSGDMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncTWDCR	29-Aug-08 BOMB-CapInc
BOMB-CapIncUSDCR	29-Aug-08 BOMB-CapInc
BOMB-CapIncUSDMM	29-Aug-08 BOMB-CapInc
BOMB-CapIncUSDMR	29-Aug-08 BOMB-CapInc
BOMB-CapIncUSDXR	29-Aug-08 BOMB-CapInc
BOMBAUDMR	29-Aug-08 BOMB
BOMBAUDXR	29-Aug-08 BOMB
BOMBCADMR	29-Aug-08 BOMB
BOMBCADXR	29-Aug-08 BOMB
BOMBCHFMR	29-Aug-08 BOMB
BOMBEURCR	29-Aug-08 BOMB
BOMBEURMM	29-Aug-08 BOMB
BOMBEURMR	29-Aug-08 BOMB
BOMBEURXR	29-Aug-08 BOMB
BOMBGBPMM	29-Aug-08 BOMB
BOMBGBPMR	29-Aug-08 BOMB
BOMBGBPXR	29-Aug-08 BOMB
BOMBHKDMR	29-Aug-08 BOMB
BOMBHKDXR	29-Aug-08 BOMB
BOMBJPYMM	29-Aug-08 BOMB
BOMBJPYMR	29-Aug-08 BOMB
BOMBNZDMR	29-Aug-08 BOMB
BOMBSEKMR	29-Aug-08 BOMB
BOMBSGDMR	29-Aug-08 BOMB
BOMBTWDMR	29-Aug-08 BOMB
BOMBUSDCR	29-Aug-08 BOMB
BOMBUSDMM	29-Aug-08 BOMB
BOMBUSDMR	29-Aug-08 BOMB
BOMBUSDXR	29-Aug-08 BOMB
BTSI-BTDEPUSDMR	29-Aug-08 BTSI-BTDEP
BTSI-BTDEPUSDXR	29-Aug-08 BTSI-BTDEP
BTSIEURXR	29-Aug-08 BTSI

Boeing Cap Corp	09G715	SNRFOR	SEK	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	SEK	XR	Composite
Boeing Cap Corp	09G715	SNRFOR	USD	CR	Composite
Boeing Cap Corp	09G715	SNRFOR	USD	MM	Composite
Boeing Cap Corp	09G715	SNRFOR	USD	MR	Composite
Boeing Cap Corp	09G715	SNRFOR	USD	XR	Composite
Boeing Co	09G725	SNRFOR	AUD	CR	Composite
Boeing Co	09G725	SNRFOR	AUD	MR	Composite
Boeing Co	09G725	SNRFOR	CAD	MR	Composite
Boeing Co	09G725	SNRFOR	CHF	MR	Composite
Boeing Co	09G725	SNRFOR	EUR	CR	Composite
Boeing Co	09G725	SNRFOR	EUR	MM	Composite
Boeing Co	09G725	SNRFOR	EUR	MR	Composite
Boeing Co	09G725	SNRFOR	EUR	XR	Composite
Boeing Co	09G725	SNRFOR	HKD	MR	Composite
Boeing Co	09G725	SNRFOR	JPY	CR	Composite
Boeing Co	09G725	SNRFOR	JPY	MR	Composite
Boeing Co	09G725	SNRFOR	NZD	MR	Composite
Boeing Co	09G725	SNRFOR	SGD	CR	Composite
Boeing Co	09G725	SNRFOR	SGD	MR	Composite
Boeing Co	09G725	SNRFOR	TWD	CR	Composite
Boeing Co	09G725	SNRFOR	TWD	MR	Composite
Boeing Co	09G725	SNRFOR	USD	CR	Composite
Boeing Co	09G725	SNRFOR	USD	MM	Composite
Boeing Co	09G725	SNRFOR	USD	MR	Composite
Boeing Co	09G725	SNRFOR	USD	XR	Composite
Boise Cascade LLC	09GACO	SECDOM	USD	XR	Composite
Boise Cascade LLC	09GACO	SNRFOR	USD	MR	Composite
Boise Cascade LLC	09GACO	SNRFOR	USD	XR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	AUD	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	CAD	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	CHF	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	EUR	CR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	EUR	MM	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	EUR	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	EUR	XR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	GBP	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	GBP	XR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	HKD	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	JPY	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	NZD	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	SGD	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	TWD	CR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	USD	CR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	USD	MM	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	USD	MR	Composite
Bombardier Cap Inc	09GEBU	SNRFOR	USD	XR	Composite
Bombardier Inc	09GEC6	SNRFOR	AUD	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	AUD	XR	Composite
Bombardier Inc	09GEC6	SNRFOR	CAD	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	CAD	XR	Composite
Bombardier Inc	09GEC6	SNRFOR	CHF	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	EUR	CR	Composite
Bombardier Inc	09GEC6	SNRFOR	EUR	MM	Composite
Bombardier Inc	09GEC6	SNRFOR	EUR	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	EUR	XR	Composite
Bombardier Inc	09GEC6	SNRFOR	GBP	MM	Composite
Bombardier Inc	09GEC6	SNRFOR	GBP	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	GBP	XR	Composite
Bombardier Inc	09GEC6	SNRFOR	HKD	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	HKD	XR	Composite
Bombardier Inc	09GEC6	SNRFOR	JPY	MM	Composite
Bombardier Inc	09GEC6	SNRFOR	JPY	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	NZD	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	SEK	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	SGD	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	TWD	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	USD	CR	Composite
Bombardier Inc	09GEC6	SNRFOR	USD	MM	Composite
Bombardier Inc	09GEC6	SNRFOR	USD	MR	Composite
Bombardier Inc	09GEC6	SNRFOR	USD	XR	Composite
Bon Ton Dept Stores Inc	09GEDT	SNRFOR	USD	MR	Composite
Bon Ton Dept Stores Inc	09GEDT	SNRFOR	USD	XR	Composite
Bon Ton Stores Inc	09GEDP	SNRFOR	EUR	XR	Composite

0.30%	0.39%	0.50%	0.60%	0.68%	0.75%	0.79%	0.83%	0.85%
0.33%	0.41%	0.52%	0.64%	0.73%	0.82%	0.86%	0.90%	0.93%
0.31%	0.38%	0.48%	0.61%	0.70%	0.78%	0.81%	0.85%	0.88%
0.30%	0.39%	0.50%	0.60%	0.68%	0.75%	0.79%	0.83%	0.85%
0.23%	0.34%	0.45%	0.52%	0.58%	0.67%	0.71%	0.75%	0.87%
0.23%	0.34%	0.45%	0.52%	0.58%	0.67%	0.71%	0.75%	0.87%
0.23%	0.34%	0.45%	0.53%	0.59%	0.67%	0.71%	0.76%	0.87%
0.23%	0.34%	0.45%	0.53%	0.59%	0.67%	0.71%	0.76%	0.87%
0.24%	0.35%	0.48%	0.55%	0.62%	0.71%	0.75%	0.80%	0.87%
0.23%	0.34%	0.46%	0.53%	0.59%	0.68%	0.72%	0.77%	0.87%
0.23%	0.34%	0.45%	0.53%	0.59%	0.67%	0.71%	0.76%	0.87%
0.22%	0.32%	0.43%	0.50%	0.56%	0.65%	0.69%	0.74%	0.87%
0.23%	0.34%	0.45%	0.53%	0.59%	0.67%	0.71%	0.76%	0.87%
0.23%	0.34%	0.44%	0.50%	0.58%	0.66%	0.71%	0.75%	0.87%
0.23%	0.34%	0.45%	0.53%	0.59%	0.67%	0.71%	0.76%	0.87%
0.24%	0.35%	0.48%	0.55%	0.62%	0.71%	0.75%	0.80%	0.87%
0.24%	0.35%	0.48%	0.55%	0.62%	0.71%	0.75%	0.80%	0.87%
0.23%	0.34%	0.45%	0.53%	0.59%	0.67%	0.71%	0.76%	0.87%
0.24%	0.35%	0.48%	0.55%	0.62%	0.71%	0.75%	0.80%	0.87%
0.23%	0.34%	0.46%	0.53%	0.59%	0.68%	0.72%	0.77%	0.87%
0.23%	0.34%	0.45%	0.53%	0.59%	0.67%	0.71%	0.76%	0.87%
0.22%	0.32%	0.43%	0.50%	0.56%	0.65%	0.69%	0.74%	0.87%
			0.68%		0.95%	1.22%		
0.31%	0.41%	0.47%	0.55%	0.75%	0.80%	0.81%	0.96%	0.78%
0.33%	0.43%	0.50%	0.58%	0.82%	0.84%	0.86%	1.01%	0.78%
0.31%	0.41%	0.47%	0.56%	0.78%	0.80%	0.83%	0.96%	0.78%
0.31%	0.39%	0.46%	0.53%	0.73%	0.77%	0.78%	0.93%	0.78%
0.31%	0.41%	0.47%	0.56%	0.78%	0.80%	0.83%	0.96%	0.78%
0.31%	0.41%	0.47%	0.56%	0.78%	0.80%	0.83%	0.96%	0.78%
0.33%	0.43%	0.50%	0.58%	0.82%	0.84%	0.86%	1.01%	0.78%
0.33%	0.43%	0.50%	0.58%	0.82%	0.84%	0.86%	1.01%	0.78%
0.31%	0.41%	0.47%	0.56%	0.78%	0.80%	0.83%	0.96%	0.78%
0.31%	0.39%	0.46%	0.53%	0.73%	0.77%	0.78%	0.93%	0.78%
0.92%	0.97%	1.35%	1.62%	1.87%	2.10%	2.22%	2.34%	2.59%
0.92%	1.00%	1.37%	1.64%	1.89%	2.11%	2.24%	2.35%	2.64%
0.97%	1.01%	1.44%	1.73%	1.98%	2.22%	2.36%	2.49%	2.78%
0.94%	0.97%	1.38%	1.66%	1.91%	2.13%	2.27%	2.39%	2.67%
0.92%	1.00%	1.37%	1.64%	1.89%	2.11%	2.24%	2.35%	2.64%
0.89%	0.96%	1.31%	1.58%	1.82%	2.05%	2.17%	2.31%	2.54%
0.92%	1.00%	1.37%	1.64%	1.89%	2.11%	2.24%	2.35%	2.64%
0.89%	0.96%	1.31%	1.58%	1.82%	2.05%	2.17%	2.31%	2.54%
0.92%	1.00%	1.37%	1.64%	1.89%	2.11%	2.24%	2.35%	2.64%
0.89%	0.96%	1.31%	1.58%	1.82%	2.05%	2.17%	2.31%	2.54%
0.92%	0.97%	1.35%	1.62%	1.87%	2.10%	2.22%	2.34%	2.59%
0.92%	0.97%	1.35%	1.62%	1.87%	2.10%	2.22%	2.34%	2.59%
0.92%	1.00%	1.37%	1.64%	1.89%	2.11%	2.24%	2.35%	2.64%
0.97%	1.01%	1.44%	1.73%	1.98%	2.22%	2.36%	2.49%	2.78%
0.92%	1.00%	1.37%	1.64%	1.89%	2.11%	2.24%	2.35%	2.64%
0.89%	0.96%	1.31%	1.58%	1.82%	2.05%	2.17%	2.31%	2.54%
29.40%	25.10%	24.21%	24.11%	23.68%	23.23%	23.01%	22.80%	22.36%
28.32%	26.25%	24.21%	24.11%	23.68%	23.23%	23.01%	22.80%	22.36%

		40%			
0.89%	0.97%	40% BBB	A	A	A
0.98%	0.99%	40% BBB	A	A	A
		40%			
0.92%	0.94%	40% A	AA	AA	AA
0.89%	0.97%	40% BBB	A	A	A
0.85%	1.05%	40% BB	BBB	BB	BB
0.85%	1.05%	40% BB	BBB	BB	BB
0.85%	1.05%	40% A	A	AA	AA
0.85%	1.05%	40% A	A	AA	AA
0.85%	1.11%	40% BBB	BBB	BBB	BBB
0.85%	1.06%	40% BBB	BBB	BBB	BBB
0.85%	1.05%	40% A	A	AA	AA
0.85%	1.01%	40% BBB	A	BBB	BBB
0.85%	1.05%	40% A	A	AA	AA
		40%			
0.85%	1.05%	40% BB	A	BBB	BBB
0.85%	1.05%	40% A	A	AA	AA
0.85%	1.11%	40% BBB	BBB	BBB	BBB
		40%			
0.85%	1.11%	40% BBB	BBB	BBB	BBB
0.85%	1.05%	40% A	A	AA	AA
0.85%	1.11%	40% BBB	BBB	BBB	BBB
0.85%	1.06%	40% BBB	BBB	BBB	BBB
0.85%	1.05%	40% A	A	AA	AA
0.85%	1.01%	40% BBB	A	BBB	BBB
					NR
		35%			
		35%			
1.02%	1.05%	40% BB	B	BB	B
		40%			
		40%			
1.02%	1.05%	40% BBB	BB	BBB	BB
		40%			
1.02%	1.05%	40% BBB	BBB	BBB	BBB
1.02%	1.05%	40% A	BBB	A	BBB
1.02%	1.05%	40% BBB	BBB	BBB	BBB
		40%			
1.02%	1.05%	40% BBB	BBB	BBB	BBB
		40%			
		40%			
		40%			
1.02%	1.05%	40% BBB	BB	BBB	BB
1.02%	1.05%	40% BBB	BB	BBB	BB
		40%			
1.02%	1.05%	40% BBB	BBB	BBB	BBB
1.02%	1.05%	40% A	BBB	A	BBB
2.57%	2.52%	40% BB	BBB	BBB	BBB
		40%			
2.59%	2.55%	40% A	AA	AA	AA
		40%			
		40%			
2.72%	2.68%	40% BBB	A	A	A
2.62%	2.58%	40% BBB	A	A	A
2.59%	2.55%	40% A	AA	AA	AA
2.49%	2.41%	40% BBB	A	A	AA
		40%			
2.59%	2.55%	40% A	AA	AA	AA
2.49%	2.41%	40% BBB	A	A	AA
2.59%	2.55%	40% A	AA	AA	AA
2.49%	2.41%	40% BBB	A	A	AA
2.57%	2.52%	40% BB	BBB	BBB	BBB
2.57%	2.52%	40% BB	BBB	BBB	BBB
		40%			
2.59%	2.55%	40% A	AA	AA	AA
		40%			
		40%			
2.72%	2.68%	40% BBB	A	A	A
		40%			
2.59%	2.55%	40% A	AA	AA	AA
2.49%	2.41%	40% BBB	A	A	AA
22.36%	22.36%	40% CCC	CCC	NR	NR
22.36%	22.36%	40% B	BBB	NR	NR
		40%			

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

	NR		Industrials	N.Amer	United States
B	A	4	Industrials	N.Amer	United States
B	AA	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA	11	Industrials	N.Amer	United States
B	A	4	Industrials	N.Amer	United States
B	A	14	Industrials	N.Amer	United States
B	A	14	Industrials	N.Amer	United States
BBB	AA	13	Industrials	N.Amer	United States
BBB	AA	13	Industrials	N.Amer	United States
BB	A	13	Industrials	N.Amer	United States
BB	A	13	Industrials	N.Amer	United States
BBB	AA	13	Industrials	N.Amer	United States
BB	A	5	Industrials	N.Amer	United States
BBB	AA	13	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	4	Industrials	N.Amer	United States
BBB	AA	13	Industrials	N.Amer	United States
BB	A	13	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	A	13	Industrials	N.Amer	United States
BBB	AA	13	Industrials	N.Amer	United States
BB	A	13	Industrials	N.Amer	United States
BB	A	13	Industrials	N.Amer	United States
BBB	AA	13	Industrials	N.Amer	United States
BB	A	5	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
A	AA	10	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BBB	AA	10	Industrials	N.Amer	Canada
BBB	AA	10	Industrials	N.Amer	Canada
A	AA	10	Industrials	N.Amer	Canada
A	BBB	5	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
A	AA	10	Industrials	N.Amer	Canada
A	BBB	5	Industrials	N.Amer	Canada
A	AA	10	Industrials	N.Amer	Canada
A	BBB	5	Industrials	N.Amer	Canada
BB	AA	10	Industrials	N.Amer	Canada
BB	AA	10	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
A	AA	10	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BBB	AA	10	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
A	AA	10	Industrials	N.Amer	Canada
A	BBB	5	Industrials	N.Amer	Canada
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States

A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB				Thin	
B	BBB					
B	BBB					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A					
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	CCC	DocAdj	DocAdj	Thin	Thin	Thin
	CCC	CcyGrp	CcyGrp	Thin	Thin	Thin
B	CCC					

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

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

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

BTSIUSDMR	29-Aug-08 BTSI
BTSIUSDXR	29-Aug-08 BTSI
BORALAUDMR	29-Aug-08 BORAL
BORALEURMR	29-Aug-08 BORAL
BORALUSDCR	29-Aug-08 BORAL
BORALUSDMR	29-Aug-08 BORAL
BWAAUDCR	29-Aug-08 BWA
BWAAUDMR	29-Aug-08 BWA
BWACHFMR	29-Aug-08 BWA
BWAEURCR	29-Aug-08 BWA
BWAEURMM	29-Aug-08 BWA
BWAEURMR	29-Aug-08 BWA
BWAEURXR	29-Aug-08 BWA
BWAGBPMR	29-Aug-08 BWA
BWAGBPXR	29-Aug-08 BWA
BWAHKDMR	29-Aug-08 BWA
BWAJPYMR	29-Aug-08 BWA
BWANOKMR	29-Aug-08 BWA
BWASGDMR	29-Aug-08 BWA
BWAUSDCR	29-Aug-08 BWA
BWAUSDMM	29-Aug-08 BWA
BWAUSDMR	29-Aug-08 BWA
BWAUSDXR	29-Aug-08 BWA
BOSGUSDXR	29-Aug-08 BOSG
BOSGUSDCR	29-Aug-08 BOSG
BOSGUSDMR	29-Aug-08 BOSG
BOSGUSDXR	29-Aug-08 BOSG
BXPAUDMR	29-Aug-08 BXP
BXPEURCR	29-Aug-08 BXP
BXPEURMM	29-Aug-08 BXP
BXPEURMR	29-Aug-08 BXP
BXPGBPMR	29-Aug-08 BXP
BXPUSDCR	29-Aug-08 BXP
BXPUSDMM	29-Aug-08 BXP
BXPUSDMR	29-Aug-08 BXP
BXPUSDXR	29-Aug-08 BXP
BPLPAUDMR	29-Aug-08 BPLP
BPLPEURCR	29-Aug-08 BPLP
BPLPEURMM	29-Aug-08 BPLP
BPLPEURMR	29-Aug-08 BPLP
BPLPGBPMR	29-Aug-08 BPLP
BPLPJPYMR	29-Aug-08 BPLP
BPLPSGDMR	29-Aug-08 BPLP
BPLPUSDCR	29-Aug-08 BPLP
BPLPUSDMM	29-Aug-08 BPLP
BPLPUSDMR	29-Aug-08 BPLP
BSXAUDMR	29-Aug-08 BSX
BSXAUDXR	29-Aug-08 BSX
BSXCADMR	29-Aug-08 BSX
BSXCHFMR	29-Aug-08 BSX
BSXEURCR	29-Aug-08 BSX
BSXEURMM	29-Aug-08 BSX
BSXEURMR	29-Aug-08 BSX
BSXEURXR	29-Aug-08 BSX
BSXGBPMR	29-Aug-08 BSX
BSXHKDMR	29-Aug-08 BSX
BSXJPYMR	29-Aug-08 BSX
BSXNOKMR	29-Aug-08 BSX
BSXSGDMR	29-Aug-08 BSX
BSXTWDMR	29-Aug-08 BSX
BSXUSDCR	29-Aug-08 BSX
BSXUSDMM	29-Aug-08 BSX
BSXUSDMR	29-Aug-08 BSX
BSXUSDXR	29-Aug-08 BSX
BOUYAUDCR	29-Aug-08 BOUY
BOUYAUDMM	29-Aug-08 BOUY
BOUYCADMM	29-Aug-08 BOUY
BOUYCHFCR	29-Aug-08 BOUY
BOUYCHFMM	29-Aug-08 BOUY
BOUYEURCR	29-Aug-08 BOUY
BOUYEURMM	29-Aug-08 BOUY
BOUYEURMR	29-Aug-08 BOUY
BOUYEURXR	29-Aug-08 BOUY
BOUYGBPMM	29-Aug-08 BOUY

Bon Ton Stores Inc	09GEDP	SNRFOR	USD	MR	Composite
Bon Ton Stores Inc	09GEDP	SNRFOR	USD	XR	Composite
Boral Ltd	QR7FDB	SNRFOR	AUD	MR	Composite
Boral Ltd	QR7FDB	SNRFOR	EUR	MR	Composite
Boral Ltd	QR7FDB	SNRFOR	USD	CR	Composite
Boral Ltd	QR7FDB	SNRFOR	USD	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	AUD	CR	Composite
BorgWarner Inc	09IG96	SNRFOR	AUD	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	CHF	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	EUR	CR	Composite
BorgWarner Inc	09IG96	SNRFOR	EUR	MM	Composite
BorgWarner Inc	09IG96	SNRFOR	EUR	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	EUR	XR	Composite
BorgWarner Inc	09IG96	SNRFOR	GBP	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	GBP	XR	Composite
BorgWarner Inc	09IG96	SNRFOR	HKD	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	JPY	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	NOK	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	SGD	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	USD	CR	Composite
BorgWarner Inc	09IG96	SNRFOR	USD	MM	Composite
BorgWarner Inc	09IG96	SNRFOR	USD	MR	Composite
BorgWarner Inc	09IG96	SNRFOR	USD	XR	Composite
Boston Gen LLC	1B07CK	SECDOM	USD	XR	Composite
Boston Gen LLC	1B07CK	SNRFOR	USD	CR	Composite
Boston Gen LLC	1B07CK	SNRFOR	USD	MR	Composite
Boston Gen LLC	1B07CK	SNRFOR	USD	XR	Composite
Boston Pptys Inc	1B1233	SNRFOR	AUD	MR	Composite
Boston Pptys Inc	1B1233	SNRFOR	EUR	CR	Composite
Boston Pptys Inc	1B1233	SNRFOR	EUR	MM	Composite
Boston Pptys Inc	1B1233	SNRFOR	EUR	MR	Composite
Boston Pptys Inc	1B1233	SNRFOR	GBP	MR	Composite
Boston Pptys Inc	1B1233	SNRFOR	USD	CR	Composite
Boston Pptys Inc	1B1233	SNRFOR	USD	MM	Composite
Boston Pptys Inc	1B1233	SNRFOR	USD	MR	Composite
Boston Pptys Inc	1B1233	SNRFOR	USD	XR	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	AUD	MR	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	EUR	CR	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	EUR	MM	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	EUR	MR	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	GBP	MR	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	JPY	MR	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	SGD	MR	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	USD	CR	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	USD	MM	Composite
Boston Pptys Ltd Partnership	1B123T	SNRFOR	USD	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	AUD	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	AUD	XR	Composite
Boston Scientific Corp	1B124A	SNRFOR	CAD	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	CHF	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	EUR	CR	Composite
Boston Scientific Corp	1B124A	SNRFOR	EUR	MM	Composite
Boston Scientific Corp	1B124A	SNRFOR	EUR	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	EUR	XR	Composite
Boston Scientific Corp	1B124A	SNRFOR	GBP	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	HKD	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	JPY	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	NOK	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	SGD	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	TWD	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	USD	CR	Composite
Boston Scientific Corp	1B124A	SNRFOR	USD	MM	Composite
Boston Scientific Corp	1B124A	SNRFOR	USD	MR	Composite
Boston Scientific Corp	1B124A	SNRFOR	USD	XR	Composite
BOUYGUES	FG25BN	SNRFOR	AUD	CR	Composite
BOUYGUES	FG25BN	SNRFOR	AUD	MM	Composite
BOUYGUES	FG25BN	SNRFOR	CAD	MM	Composite
BOUYGUES	FG25BN	SNRFOR	CHF	CR	Composite
BOUYGUES	FG25BN	SNRFOR	CHF	MM	Composite
BOUYGUES	FG25BN	SNRFOR	EUR	CR	Composite
BOUYGUES	FG25BN	SNRFOR	EUR	MM	Composite
BOUYGUES	FG25BN	SNRFOR	EUR	MR	Composite
BOUYGUES	FG25BN	SNRFOR	EUR	XR	Composite
BOUYGUES	FG25BN	SNRFOR	GBP	MM	Composite

22.00%	24.23%	24.45%	22.74%	24.09%	22.78%	22.80%	22.98%	22.16%
22.00%	24.23%	23.55%	22.74%	23.20%	22.78%	22.80%	22.98%	22.16%
0.77%	0.68%	1.20%	0.86%	1.47%	1.09%	1.09%	1.19%	1.69%
0.77%	0.68%	1.20%	0.86%	1.47%	1.09%	1.09%	1.19%	1.69%
0.77%	0.68%	1.20%	0.86%	1.47%	1.09%	1.09%	1.19%	1.69%
0.46%	0.49%	0.58%	0.66%	0.76%	0.81%	0.85%	0.93%	0.97%
0.46%	0.46%	0.58%	0.63%	0.72%	0.81%	0.85%	0.89%	0.97%
0.46%	0.44%	0.58%	0.63%	0.72%	0.82%	0.86%	0.91%	0.97%
0.48%	0.48%	0.61%	0.66%	0.76%	0.85%	0.89%	0.95%	1.02%
0.46%	0.44%	0.58%	0.63%	0.72%	0.82%	0.86%	0.91%	0.97%
0.44%	0.44%	0.56%	0.61%	0.68%	0.76%	0.79%	0.85%	0.93%
0.46%	0.44%	0.58%	0.63%	0.72%	0.82%	0.86%	0.91%	0.97%
0.46%	0.45%	0.58%	0.63%	0.72%	0.81%	0.85%	0.90%	0.97%
0.46%	0.44%	0.58%	0.63%	0.72%	0.82%	0.86%	0.91%	0.97%
0.46%	0.44%	0.58%	0.63%	0.72%	0.82%	0.86%	0.91%	0.97%
0.48%	0.48%	0.61%	0.66%	0.76%	0.85%	0.89%	0.95%	1.02%
0.46%	0.44%	0.58%	0.63%	0.72%	0.82%	0.86%	0.91%	0.97%
0.44%	0.44%	0.56%	0.61%	0.68%	0.76%	0.79%	0.85%	0.93%
			3.28%		4.05%	4.59%		
1.28%	1.40%	1.54%	1.82%	1.71%	1.93%	1.80%	1.80%	1.60%
1.28%	1.40%	1.54%	1.75%	1.64%	1.85%	1.80%	1.73%	1.60%
1.28%	1.40%	1.54%	1.73%	1.62%	1.83%	1.80%	1.71%	1.60%
1.28%	1.40%	1.54%	1.73%	1.62%	1.83%	1.80%	1.71%	1.60%
1.28%	1.40%	1.54%	1.82%	1.71%	1.93%	1.80%	1.80%	1.60%
1.28%	1.40%	1.54%	1.75%	1.64%	1.85%	1.80%	1.73%	1.60%
1.28%	1.40%	1.54%	1.73%	1.62%	1.83%	1.80%	1.71%	1.60%
1.28%	1.40%	1.54%	1.67%	1.56%	1.76%	1.80%	1.65%	1.60%
1.26%	1.37%	1.44%	1.58%	1.71%	1.82%	1.77%	1.69%	1.48%
1.26%	1.42%	1.44%	1.58%	1.71%	1.82%	1.77%	1.69%	1.48%
1.26%	1.37%	1.44%	1.58%	1.71%	1.82%	1.77%	1.69%	1.48%
1.26%	1.42%	1.44%	1.58%	1.71%	1.82%	1.77%	1.69%	1.48%
1.40%	1.36%	1.43%	1.47%	1.54%	1.63%	1.61%	1.60%	1.98%
1.40%	1.42%	1.42%	1.49%	1.55%	1.64%	1.62%	1.60%	1.98%
1.40%	1.42%	1.42%	1.49%	1.55%	1.64%	1.62%	1.60%	1.98%
1.47%	1.50%	1.52%	1.58%	1.64%	1.73%	1.71%	1.68%	1.98%
1.40%	1.42%	1.42%	1.49%	1.55%	1.64%	1.62%	1.60%	1.98%
1.35%	1.40%	1.39%	1.47%	1.53%	1.59%	1.59%	1.53%	1.98%
1.40%	1.42%	1.42%	1.49%	1.55%	1.64%	1.62%	1.60%	1.98%
1.40%	1.36%	1.43%	1.47%	1.54%	1.63%	1.61%	1.60%	1.98%
1.40%	1.42%	1.42%	1.49%	1.55%	1.64%	1.62%	1.60%	1.98%
1.40%	1.42%	1.42%	1.49%	1.55%	1.64%	1.62%	1.60%	1.98%
1.47%	1.50%	1.52%	1.58%	1.64%	1.73%	1.71%	1.68%	1.98%
1.40%	1.42%	1.42%	1.49%	1.55%	1.64%	1.62%	1.60%	1.98%
1.35%	1.40%	1.39%	1.47%	1.53%	1.59%	1.59%	1.53%	1.98%
0.28%	0.37%	0.52%	0.63%	0.76%	0.84%	0.88%	0.93%	0.93%
0.28%	0.37%	0.50%	0.63%	0.72%	0.81%	0.88%	0.93%	0.93%
0.28%	0.37%	0.51%	0.63%	0.72%	0.81%	0.87%	0.93%	0.93%
0.30%	0.39%	0.55%	0.64%	0.74%	0.83%	0.90%	0.98%	0.93%
0.28%	0.37%	0.51%	0.63%	0.72%	0.81%	0.87%	0.93%	0.93%
0.30%	0.39%	0.55%	0.64%	0.74%	0.83%	0.90%	0.98%	0.93%
0.28%	0.37%	0.51%	0.63%	0.72%	0.81%	0.87%	0.93%	0.93%
0.28%	0.37%	0.51%	0.62%	0.72%	0.80%	0.86%	0.92%	0.93%
0.27%	0.35%	0.49%	0.60%	0.69%	0.77%	0.83%	0.88%	0.93%
0.28%	0.37%	0.51%	0.63%	0.72%	0.81%	0.87%	0.93%	0.93%

22.16%	22.16%	40%	NR	NR	BBB	NR
22.16%	22.16%	40%	NR	NR	BBB	NR
		37.50%				
1.76%	1.84%	40%	NR	NR	NR	NR
1.76%	1.84%	37.50%	NR	NR	NR	NR
1.76%	1.84%	40%	NR	NR	NR	NR
1.07%	1.16%	40%	B	BBB	BBB	BBB
1.07%	1.16%	40%	B	A	BBB	A
1.08%	1.17%	40%	BBB	AA	AA	AA
1.13%	1.23%	40%	BB	A	A	A
		40%				
1.08%	1.17%	40%	BBB	AA	AA	AA
1.04%	1.13%	40%	BB	A	A	A
1.08%	1.17%	40%	BBB	AA	AA	AA
		40%				
		40%				
1.07%	1.16%	40%	B	BBB	BBB	BBB
1.08%	1.17%	40%	BBB	AA	AA	AA
1.08%	1.17%	40%	BBB	AA	AA	AA
1.13%	1.23%	40%	BB	A	A	A
		40%				
1.08%	1.17%	40%	BBB	AA	AA	AA
1.04%	1.13%	40%	BB	A	A	A
		70%				NR
		67.50%				
		67.50%				
		67.50%				
		40%				
		40%	NR	NR	NR	BB
		40%	NR	NR	NR	BB
		40%	NR	NR	NR	BBB
		40%	NR	NR	NR	BBB
		40%	NR	NR	NR	BB
		40%	NR	NR	NR	BB
		40%	NR	NR	NR	BBB
		40%	NR	NR	NR	BB
1.66%	1.56%	40%	CCC	BB	B	BBB
		40%				
		40%				
1.66%	1.56%	40%	BB	A	BBB	AA
		40%				
1.66%	1.56%	40%	CCC	BB	B	BBB
		40%				
		40%				
		40%				
1.66%	1.56%	40%	BB	A	BBB	AA
2.01%	2.15%	40%	BB	BB	BBB	BBB
		40%				
2.01%	2.15%	40%	A	AA	AA	AA
2.01%	2.15%	40%	A	AA	AA	AA
2.11%	2.15%	40%	BBB	A	A	A
		40%				
2.01%	2.15%	40%	A	AA	AA	AA
1.93%	2.15%	40%	BBB	A	A	A
		40%				
2.01%	2.15%	40%	A	AA	AA	AA
2.01%	2.15%	40%	BB	BB	BBB	BBB
2.01%	2.15%	40%	A	AA	AA	AA
2.01%	2.15%	40%	A	AA	AA	AA
		40%				
2.11%	2.15%	40%	BBB	A	A	A
		40%				
2.01%	2.15%	40%	A	AA	AA	AA
1.93%	2.15%	40%	BBB	A	A	A
1.04%	1.11%	40%	BBB	BBB	BBB	A
1.04%	1.11%	40%	BBB	BBB	A	A
1.02%	1.10%	40%	A	AA	AA	AA
1.10%	1.13%	40%	A	A	A	A
1.02%	1.10%	40%	A	AA	AA	AA
1.10%	1.13%	40%	A	A	A	A
1.02%	1.10%	40%	A	AA	AA	AA
1.01%	1.08%	40%	A	A	A	AA
0.97%	1.04%	40%	A	A	A	AA
1.02%	1.10%	40%	A	AA	AA	AA

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

NR	NR	2 Consumer Services	N.Amer	United States
NR	NR	2 Consumer Services	N.Amer	United States
	NR	Industrials	Oceania	Australia
NR	NR	2 Industrials	Oceania	Australia
NR	NR	2 Industrials	Oceania	Australia
NR	NR	2 Industrials	Oceania	Australia
CCC	A	10 Consumer Goods	N.Amer	United States
CCC	A	10 Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
B	AA	10 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
B	A	3 Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
CCC	AA	10 Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
B	AA	10 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
B	A	3 Consumer Goods	N.Amer	United States
	NR	2 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Financials	N.Amer	United States
	BBB	6 Financials	N.Amer	United States
	BBB	6 Financials	N.Amer	United States
	BBB	6 Financials	N.Amer	United States
	BBB	6 Financials	N.Amer	United States
	BBB	6 Financials	N.Amer	United States
	BBB	6 Financials	N.Amer	United States
	BBB	6 Financials	N.Amer	United States
	BBB	6 Financials	N.Amer	United States
BB	A	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	A	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	A	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	A	10 Financials	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	A	5 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	A	5 Health Care	N.Amer	United States
BB	AA	3 Industrials	Europe	France
BB	AA	3 Industrials	Europe	France
A	AA	13 Industrials	Europe	France
A	A	4 Industrials	Europe	France
A	AA	13 Industrials	Europe	France
A	A	4 Industrials	Europe	France
A	AA	13 Industrials	Europe	France
BBB	AA	13 Industrials	Europe	France
BBB	AA	13 Industrials	Europe	France
A	AA	13 Industrials	Europe	France

B	CCC	Thin	Thin	DocAdj	Thin	DocAdj
B	CCC	Thin	Thin	DocAdj	Thin	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	A	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
BBB	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
	BB				Thin	
	BB					
	BB					
	BB					
A	A					
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

BOUYJPYCR	29-Aug-08 BOUY
BOUYJPYMM	29-Aug-08 BOUY
BOUYUSDCR	29-Aug-08 BOUY
BOUYUSDMM	29-Aug-08 BOUY
BOUYUSDMR	29-Aug-08 BOUY
BOUYUSDXR	29-Aug-08 BOUY
BOWAUDMR	29-Aug-08 BOW
BOWAUDXR	29-Aug-08 BOW
BOWCADMR	29-Aug-08 BOW
BOWCHFMR	29-Aug-08 BOW
BOWDKKMR	29-Aug-08 BOW
BOWEURCR	29-Aug-08 BOW
BOWEURMM	29-Aug-08 BOW
BOWEURMR	29-Aug-08 BOW
BOWEURXR	29-Aug-08 BOW
BOWGBPMR	29-Aug-08 BOW
BOWHKDMR	29-Aug-08 BOW
BOWHKDXR	29-Aug-08 BOW
BOWILSXR	29-Aug-08 BOW
BOWJPYMR	29-Aug-08 BOW
BOWNZDMR	29-Aug-08 BOW
BOWSGDMR	29-Aug-08 BOW
BOWUSDCR	29-Aug-08 BOW
BOWUSDMM	29-Aug-08 BOW
BOWUSDMR	29-Aug-08 BOW
BOWUSDXR	29-Aug-08 BOW
BYDUSDMR	29-Aug-08 BYD
BYDUSDXR	29-Aug-08 BYD
BYDAUDXR	29-Aug-08 BYD
BYDEURCR	29-Aug-08 BYD
BYDEURMM	29-Aug-08 BYD
BYDEURXR	29-Aug-08 BYD
BYDUSDCR	29-Aug-08 BYD
BYDUSDMR	29-Aug-08 BYD
BYDUSDXR	29-Aug-08 BYD
BYDAUDXR	29-Aug-08 BYD
BYDEURXR	29-Aug-08 BYD
BYDHKDXR	29-Aug-08 BYD
BYDJPYXR	29-Aug-08 BYD
BYDUSDMR	29-Aug-08 BYD
BYDUSDXR	29-Aug-08 BYD
BPLNAUDCR	29-Aug-08 BPLN
BPLNAUDMM	29-Aug-08 BPLN
BPLNCHFCR	29-Aug-08 BPLN
BPLNCHFMM	29-Aug-08 BPLN
BPLNEURCR	29-Aug-08 BPLN
BPLNEURMM	29-Aug-08 BPLN
BPLNEURMR	29-Aug-08 BPLN
BPLNEURXR	29-Aug-08 BPLN
BPLNGBPCR	29-Aug-08 BPLN
BPLNGBPMM	29-Aug-08 BPLN
BPLNGBPMR	29-Aug-08 BPLN
BPLNHKDMM	29-Aug-08 BPLN
BPLNJPYCR	29-Aug-08 BPLN
BPLNJPYMM	29-Aug-08 BPLN
BPLNJPYMR	29-Aug-08 BPLN
BPLNNZDCR	29-Aug-08 BPLN
BPLNNZDMM	29-Aug-08 BPLN
BPLNSEKMM	29-Aug-08 BPLN
BPLNSGDMM	29-Aug-08 BPLN
BPLNUSDCR	29-Aug-08 BPLN
BPLNUSDMM	29-Aug-08 BPLN
BPLNUSDMR	29-Aug-08 BPLN
BPLNUSDXR	29-Aug-08 BPLN
BPLNZARMM	29-Aug-08 BPLN
BPBLAUDCR	29-Aug-08 BPBL
BPBLAUDMM	29-Aug-08 BPBL
BPBLAUDMR	29-Aug-08 BPBL
BPBLCHFCR	29-Aug-08 BPBL
BPBLCHFMM	29-Aug-08 BPBL
BPBLEURCR	29-Aug-08 BPBL
BPBLEURMM	29-Aug-08 BPBL
BPBLEURMR	29-Aug-08 BPBL
BPBLGBPCR	29-Aug-08 BPBL

BOUYGUES	FG25BN	SNRFOR	JPY	CR	Composite
BOUYGUES	FG25BN	SNRFOR	JPY	MM	Composite
BOUYGUES	FG25BN	SNRFOR	USD	CR	Composite
BOUYGUES	FG25BN	SNRFOR	USD	MM	Composite
BOUYGUES	FG25BN	SNRFOR	USD	MR	Composite
BOUYGUES	FG25BN	SNRFOR	USD	XR	Composite
Bowater Inc	1B239B	SNRFOR	AUD	MR	Composite
Bowater Inc	1B239B	SNRFOR	AUD	XR	Composite
Bowater Inc	1B239B	SNRFOR	CAD	MR	Composite
Bowater Inc	1B239B	SNRFOR	CHF	MR	Composite
Bowater Inc	1B239B	SNRFOR	DKK	MR	Composite
Bowater Inc	1B239B	SNRFOR	EUR	CR	Composite
Bowater Inc	1B239B	SNRFOR	EUR	MM	Composite
Bowater Inc	1B239B	SNRFOR	EUR	MR	Composite
Bowater Inc	1B239B	SNRFOR	EUR	XR	Composite
Bowater Inc	1B239B	SNRFOR	GBP	MR	Composite
Bowater Inc	1B239B	SNRFOR	HKD	MR	Composite
Bowater Inc	1B239B	SNRFOR	HKD	XR	Composite
Bowater Inc	1B239B	SNRFOR	ILS	XR	Composite
Bowater Inc	1B239B	SNRFOR	JPY	MR	Composite
Bowater Inc	1B239B	SNRFOR	NZD	MR	Composite
Bowater Inc	1B239B	SNRFOR	SGD	MR	Composite
Bowater Inc	1B239B	SNRFOR	USD	CR	Composite
Bowater Inc	1B239B	SNRFOR	USD	MM	Composite
Bowater Inc	1B239B	SNRFOR	USD	MR	Composite
Bowater Inc	1B239B	SNRFOR	USD	XR	Composite
Boyd Gaming Corp	1B3634	SECDOM	USD	MR	Composite
Boyd Gaming Corp	1B3634	SECDOM	USD	XR	Composite
Boyd Gaming Corp	1B3634	SNRFOR	AUD	XR	Composite
Boyd Gaming Corp	1B3634	SNRFOR	EUR	CR	Composite
Boyd Gaming Corp	1B3634	SNRFOR	EUR	MM	Composite
Boyd Gaming Corp	1B3634	SNRFOR	EUR	XR	Composite
Boyd Gaming Corp	1B3634	SNRFOR	USD	CR	Composite
Boyd Gaming Corp	1B3634	SNRFOR	USD	MR	Composite
Boyd Gaming Corp	1B3634	SNRFOR	USD	XR	Composite
Boyd Gaming Corp	1B3634	SUBLT2	AUD	XR	Composite
Boyd Gaming Corp	1B3634	SUBLT2	EUR	XR	Composite
Boyd Gaming Corp	1B3634	SUBLT2	HKD	XR	Composite
Boyd Gaming Corp	1B3634	SUBLT2	JPY	XR	Composite
Boyd Gaming Corp	1B3634	SUBLT2	USD	MR	Composite
Boyd Gaming Corp	1B3634	SUBLT2	USD	XR	Composite
BP P.L.C.	05AB84	SNRFOR	AUD	CR	Composite
BP P.L.C.	05AB84	SNRFOR	AUD	MM	Composite
BP P.L.C.	05AB84	SNRFOR	CHF	CR	Composite
BP P.L.C.	05AB84	SNRFOR	CHF	MM	Composite
BP P.L.C.	05AB84	SNRFOR	EUR	CR	Composite
BP P.L.C.	05AB84	SNRFOR	EUR	MM	Composite
BP P.L.C.	05AB84	SNRFOR	EUR	MR	Composite
BP P.L.C.	05AB84	SNRFOR	EUR	XR	Composite
BP P.L.C.	05AB84	SNRFOR	GBP	CR	Composite
BP P.L.C.	05AB84	SNRFOR	GBP	MM	Composite
BP P.L.C.	05AB84	SNRFOR	GBP	MR	Composite
BP P.L.C.	05AB84	SNRFOR	HKD	MM	Composite
BP P.L.C.	05AB84	SNRFOR	JPY	CR	Composite
BP P.L.C.	05AB84	SNRFOR	JPY	MM	Composite
BP P.L.C.	05AB84	SNRFOR	JPY	MR	Composite
BP P.L.C.	05AB84	SNRFOR	NZD	CR	Composite
BP P.L.C.	05AB84	SNRFOR	NZD	MM	Composite
BP P.L.C.	05AB84	SNRFOR	SEK	MM	Composite
BP P.L.C.	05AB84	SNRFOR	SGD	MM	Composite
BP P.L.C.	05AB84	SNRFOR	USD	CR	Composite
BP P.L.C.	05AB84	SNRFOR	USD	MM	Composite
BP P.L.C.	05AB84	SNRFOR	USD	MR	Composite
BP P.L.C.	05AB84	SNRFOR	USD	XR	Composite
BP P.L.C.	05AB84	SNRFOR	ZAR	MM	Composite
BPB Ltd	GMEHBP	SNRFOR	AUD	CR	Composite
BPB Ltd	GMEHBP	SNRFOR	AUD	MM	Composite
BPB Ltd	GMEHBP	SNRFOR	AUD	MR	Composite
BPB Ltd	GMEHBP	SNRFOR	CHF	CR	Composite
BPB Ltd	GMEHBP	SNRFOR	CHF	MM	Composite
BPB Ltd	GMEHBP	SNRFOR	EUR	CR	Composite
BPB Ltd	GMEHBP	SNRFOR	EUR	MM	Composite
BPB Ltd	GMEHBP	SNRFOR	EUR	MR	Composite
BPB Ltd	GMEHBP	SNRFOR	GBP	CR	Composite

0.28%	0.37%	0.52%	0.65%	0.73%	0.84%	0.88%	0.96%	0.93%
0.28%	0.37%	0.50%	0.62%	0.73%	0.80%	0.88%	0.92%	0.93%
0.30%	0.39%	0.55%	0.64%	0.74%	0.83%	0.90%	0.98%	0.93%
0.28%	0.37%	0.51%	0.63%	0.72%	0.81%	0.87%	0.93%	0.93%
0.28%	0.37%	0.51%	0.62%	0.72%	0.80%	0.86%	0.92%	0.93%
11.00%	12.56%	16.90%	17.92%	17.74%	17.57%	16.92%	16.14%	15.21%
11.19%	12.80%	16.98%	17.98%	18.07%	17.90%	17.09%	16.29%	15.41%
10.77%	11.92%	16.65%	17.83%	17.29%	17.21%	16.57%	15.69%	14.85%
11.19%	12.80%	16.98%	17.98%	18.07%	17.90%	17.09%	16.29%	15.41%
10.77%	11.92%	16.65%	17.83%	17.29%	17.21%	16.57%	15.69%	14.85%
10.77%	11.92%	16.65%	17.83%	17.29%	17.21%	16.57%	15.69%	14.85%
11.00%	12.56%	16.90%	17.92%	17.37%	17.57%	16.92%	16.14%	15.21%
11.19%	12.80%	16.98%	17.98%	18.07%	17.90%	17.09%	16.29%	15.41%
11.67%	13.37%	17.94%	19.12%	18.94%	18.86%	18.01%	17.15%	16.22%
11.19%	12.80%	16.98%	17.98%	18.07%	17.90%	17.09%	16.29%	15.41%
10.77%	11.92%	16.65%	17.83%	17.29%	17.21%	16.57%	15.69%	14.85%
			5.06%		5.68%	5.64%	7.00%	
			5.06%		5.68%	5.64%	7.00%	
3.66%	3.64%	6.70%	7.43%	6.64%	8.08%	7.91%	7.78%	8.49%
3.66%	3.62%	6.66%	7.29%	6.64%	7.94%	7.76%	7.63%	8.49%
3.66%	3.96%	7.29%	7.98%	6.64%	8.70%	8.49%	8.35%	8.49%
3.66%	3.76%	6.93%	7.58%	6.64%	8.26%	8.07%	7.94%	8.49%
3.66%	3.62%	6.66%	7.29%	6.64%	7.94%	7.76%	7.63%	8.49%
3.12%	3.61%	6.61%	7.61%	8.07%	8.31%	8.13%	8.02%	
3.12%	3.59%	6.61%	7.59%	8.07%	8.33%	8.13%	8.03%	
3.12%	3.59%	6.61%	7.59%	8.07%	8.33%	8.13%	8.03%	
3.12%	3.73%	6.87%	7.88%	8.37%	8.58%	8.32%	8.23%	
3.12%	3.59%	6.61%	7.59%	8.07%	8.33%	8.13%	8.03%	
0.14%	0.18%	0.24%	0.30%	0.34%	0.38%	0.41%	0.44%	0.47%
0.14%	0.18%	0.24%	0.30%	0.34%	0.38%	0.41%	0.44%	0.47%
0.14%	0.18%	0.25%	0.31%	0.36%	0.39%	0.42%	0.45%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.41%	0.43%	0.47%
0.14%	0.18%	0.25%	0.31%	0.36%	0.39%	0.42%	0.45%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.41%	0.43%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.40%	0.43%	0.47%
0.14%	0.18%	0.25%	0.31%	0.36%	0.39%	0.42%	0.45%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.41%	0.43%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.41%	0.43%	0.47%
0.14%	0.18%	0.24%	0.30%	0.34%	0.40%	0.43%	0.47%	0.47%
0.14%	0.18%	0.24%	0.29%	0.34%	0.38%	0.41%	0.45%	0.47%
0.14%	0.18%	0.25%	0.31%	0.36%	0.39%	0.42%	0.45%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.41%	0.43%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.41%	0.43%	0.47%
0.14%	0.18%	0.25%	0.31%	0.36%	0.39%	0.42%	0.45%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.41%	0.43%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.40%	0.43%	0.47%
0.14%	0.17%	0.24%	0.30%	0.34%	0.38%	0.41%	0.43%	0.47%
0.11%	0.14%	0.22%	0.30%	0.36%	0.41%	0.46%	0.54%	0.63%
0.11%	0.14%	0.22%	0.30%	0.36%	0.41%	0.46%	0.54%	0.63%
0.11%	0.14%	0.22%	0.30%	0.36%	0.41%	0.46%	0.54%	0.63%
0.11%	0.15%	0.23%	0.31%	0.37%	0.42%	0.48%	0.57%	0.66%
0.11%	0.14%	0.22%	0.29%	0.35%	0.40%	0.46%	0.54%	0.63%
0.11%	0.15%	0.23%	0.31%	0.37%	0.42%	0.48%	0.57%	0.66%
0.11%	0.14%	0.22%	0.29%	0.35%	0.40%	0.46%	0.54%	0.63%
0.11%	0.14%	0.22%	0.29%	0.35%	0.40%	0.45%	0.54%	0.63%

1.04%	1.11%	40% BBB	BBB	BBB	BBB
1.04%	1.11%	40% BBB	BBB	A	A
1.10%	1.13%	40% A	A	A	A
1.02%	1.10%	40% A	AA	AA	AA
1.01%	1.08%	40% A	A	A	AA
		40%			
14.83%	14.63%	40.68% BBB	BBB	BBB	BBB
		40.68%			
		40.76%			
		40.76%			
		40.76%			
		40.68%			
		40.68%			
14.92%	14.49%	40.76% AA	AA	AA	AA
14.40%	13.95%	40.68% A	A	A	A
		40.76%			
14.92%	14.49%	40.76% AA	AA	AA	AA
14.40%	13.95%	40.68% A	A	A	A
14.40%	13.95%	40.68% A	A	A	A
14.83%	14.63%	40.68% BBB	BBB	BBB	BBB
		40.76%			
14.92%	14.49%	40.76% AA	AA	AA	AA
15.72%	15.25%	40.68% A	A	A	A
		40.68%			
14.92%	14.49%	40.76% AA	AA	AA	AA
14.40%	13.95%	40.68% A	A	A	A
					NR
					NR
8.49%	8.49%	40% NR	BBB	BB	BB
		40%			
		40%			
8.49%	8.49%	40% NR	A	A	A
8.49%	8.49%	40% NR	BBB	BBB	BBB
8.49%	8.49%	40% NR	BBB	BBB	BBB
8.49%	8.49%	40% NR	A	A	A
7.65%	7.95%	35.83% NR	BB	BB	BBB
7.65%	7.95%	35% NR	A	A	AA
7.65%	7.95%	35% NR	A	A	AA
		35.83%			
7.95%	8.25%	35.83% NR	BBB	BBB	A
7.65%	7.95%	35% NR	A	A	AA
0.51%	0.52%	40% NR	BBB	BBB	BBB
0.51%	0.52%	40% NR	BBB	BBB	BBB
0.52%	0.52%	40% NR	A	A	A
0.50%	0.52%	40% NR	AA	AA	AA
0.52%	0.52%	40% NR	A	A	A
0.50%	0.52%	40% NR	AA	AA	AA
0.49%	0.52%	40% NR	A	A	A
		40%			
0.52%	0.52%	40% NR	A	A	A
0.50%	0.52%	40% NR	AA	AA	AA
		40%			
0.50%	0.52%	40% NR	AA	AA	AA
0.51%	0.52%	40% NR	BBB	BBB	BBB
0.51%	0.52%	40% NR	BBB	BBB	A
		40%			
0.52%	0.52%	40% NR	A	A	A
0.50%	0.52%	40% NR	AA	AA	AA
		40%			
0.50%	0.52%	40% NR	AA	AA	AA
0.52%	0.52%	40% NR	A	A	A
0.50%	0.52%	40% NR	AA	AA	AA
0.49%	0.52%	40% NR	A	A	A
		40%			
0.50%	0.52%	40% NR	AA	AA	AA
0.68%	0.71%	40% NR	B	BB	CCC
0.68%	0.71%	40% NR	B	BB	CCC
0.68%	0.71%	40% NR	B	BB	CCC
0.71%	0.74%	40% NR	BB	BBB	B
0.68%	0.71%	40% NR	BBB	A	BB
0.71%	0.74%	40% NR	BB	BBB	B
0.68%	0.71%	40% NR	BBB	A	BB
0.67%	0.70%	40% NR	BB	BBB	B
		40%			

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

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

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

BB	A	3	Industrials	Europe	France
BB	A	3	Industrials	Europe	France
A	A	4	Industrials	Europe	France
A	AA	13	Industrials	Europe	France
BBB	AA	13	Industrials	Europe	France
	NR		Industrials	Europe	France
BB	AA	13	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	AA	8	Basic Materials	N.Amer	United States
BBB	A	8	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	AA	8	Basic Materials	N.Amer	United States
BBB	A	8	Basic Materials	N.Amer	United States
BBB	A	8	Basic Materials	N.Amer	United States
BB	AA	13	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	AA	8	Basic Materials	N.Amer	United States
BBB	AA	13	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	AA	8	Basic Materials	N.Amer	United States
BBB	A	8	Basic Materials	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	BB	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BB	3	Consumer Services	N.Amer	United States
NR	BB	3	Consumer Services	N.Amer	United States
NR	BB	3	Consumer Services	N.Amer	United States
NR	BB	3	Consumer Services	N.Amer	United States
B	A	6	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	A	6	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
NR	AA	12	Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
NR	AA	12	Oil & Gas	Europe	United Kingdom
CCC	BBB	5	Industrials	Europe	United Kingdom
CCC	BBB	5	Industrials	Europe	United Kingdom
CCC	BBB	5	Industrials	Europe	United Kingdom
B	BBB	5	Industrials	Europe	United Kingdom
BB	BBB	5	Industrials	Europe	United Kingdom
B	BBB	5	Industrials	Europe	United Kingdom
BB	BBB	5	Industrials	Europe	United Kingdom
B	BBB	5	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom

BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier
BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
CCC	CCC					
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B				Thin	
BB	B				Thin	
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Thin
BB	B					
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
B	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	DocAdj	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	CcyGrp	Entity Tier
AA	AA					
AA	AA	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					

DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier

Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj

Entity Tier

DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier

Thin
Thin
Thin
Thin
Thin

Entity Tier

Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj

Entity Tier

CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
DocAdj

CcyGrp
CcyGrp
Thin
Thin
Entity Tier

CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

CcyGrp
DocAdj
DocAdj

CcyGrp
CcyGrp
CcyGrp
DocAdj

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

CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
DocAdj

CcyGrp
CcyGrp
Thin
Thin
Entity Tier

CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

CcyGrp
DocAdj
DocAdj

CcyGrp
CcyGrp
CcyGrp
DocAdj

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

DocAdj
DocAdj

CcyGrp
CcyGrp
Thin
Thin
Entity Tier

CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

CcyGrp
DocAdj
DocAdj

CcyGrp
CcyGrp
CcyGrp
DocAdj

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

DocAdj
DocAdj

CcyGrp
CcyGrp
Thin
Thin
Entity Tier

CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

CcyGrp
DocAdj
DocAdj

CcyGrp
CcyGrp
CcyGrp
DocAdj

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

Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

BPBLJPYCR	29-Aug-08 BPBL
BPBLJPYMM	29-Aug-08 BPBL
BPBLUSDCR	29-Aug-08 BPBL
BPBLUSDMM	29-Aug-08 BPBL
BPBLUSDMR	29-Aug-08 BPBL
BTUN-CentBankAUDCR	29-Aug-08 BTUN-CentBank
BTUN-CentBankEURCR	29-Aug-08 BTUN-CentBank
BTUN-CentBankEURMM	29-Aug-08 BTUN-CentBank
BTUN-CentBankEURMR	29-Aug-08 BTUN-CentBank
BTUN-CentBankEURXR	29-Aug-08 BTUN-CentBank
BTUN-CentBankGBPCR	29-Aug-08 BTUN-CentBank
BTUN-CentBankJPYCR	29-Aug-08 BTUN-CentBank
BTUN-CentBankJPYMR	29-Aug-08 BTUN-CentBank
BTUN-CentBankTWDCR	29-Aug-08 BTUN-CentBank
BTUN-CentBankUSDCR	29-Aug-08 BTUN-CentBank
BTUN-CentBankUSDMM	29-Aug-08 BTUN-CentBank
BTUN-CentBankUSDMR	29-Aug-08 BTUN-CentBank
BFCMCHFCR	29-Aug-08 BFCM
BFCMCHFMM	29-Aug-08 BFCM
BFCMEURCR	29-Aug-08 BFCM
BFCMEURMM	29-Aug-08 BFCM
BFCMGBPCR	29-Aug-08 BFCM
BFCMGBPMM	29-Aug-08 BFCM
BFCMUSDCR	29-Aug-08 BFCM
BFCMUSDMM	29-Aug-08 BFCM
BFCMUSDMR	29-Aug-08 BFCM
BFCMUSDXR	29-Aug-08 BFCM
BFCMEURCR	29-Aug-08 BFCM
BFCMEURMM	29-Aug-08 BFCM
BFCMUSDCR	29-Aug-08 BFCM
BFCMUSDMM	29-Aug-08 BFCM
PEUGOT-BanqPsaCHFCR	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaCHFMM	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaEURCR	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaEURMM	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaEURMR	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaGBPCR	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaGBPMM	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaJPYCR	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaJPYMM	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaUSDCR	29-Aug-08 PEUGOT-BanqPsa
PEUGOT-BanqPsaUSDMM	29-Aug-08 PEUGOT-BanqPsa
BRADBICHFCR	29-Aug-08 BRADBI
BRADBICHFMM	29-Aug-08 BRADBI
BRADBIEURCR	29-Aug-08 BRADBI
BRADBIEURMM	29-Aug-08 BRADBI
BRADBIGBPCR	29-Aug-08 BRADBI
BRADBIGBPMM	29-Aug-08 BRADBI
BRADBIGBPMR	29-Aug-08 BRADBI
BRADBIUSDCR	29-Aug-08 BRADBI
BRADBIUSDMM	29-Aug-08 BRADBI
BRADBIUSDMR	29-Aug-08 BRADBI
BRADBIUSDXR	29-Aug-08 BRADBI
BRADBIEURCR	29-Aug-08 BRADBI
BRADBIEURMM	29-Aug-08 BRADBI
BRADBIEURXR	29-Aug-08 BRADBI
BRADBIGBPCR	29-Aug-08 BRADBI
BRADBIGBPMM	29-Aug-08 BRADBI
BRADBIGBPXR	29-Aug-08 BRADBI
BRADBIUSDCR	29-Aug-08 BRADBI
BRADBIUSDMM	29-Aug-08 BRADBI
BRADBIUSDXR	29-Aug-08 BRADBI
BRANDYEURMR	29-Aug-08 BRANDY
BRANDYUSDMR	29-Aug-08 BRANDY
BRANDYUSDXR	29-Aug-08 BRANDY
BRWNEUSDMR	29-Aug-08 BRWNE
BRWNEUSDXR	29-Aug-08 BRWNE
BRP-BTUSDCR	29-Aug-08 BRP-BT
BRP-BTUSDMR	29-Aug-08 BRP-BT
COPENEUSDCR	29-Aug-08 COPENE
COPENEUSDMR	29-Aug-08 COPENE
COPENEUSDXR	29-Aug-08 COPENE
BREEURMM	29-Aug-08 BRE
BREEURMR	29-Aug-08 BRE

BPB Ltd	GMEHBP	SNRFOR	JPY	CR	Composite
BPB Ltd	GMEHBP	SNRFOR	JPY	MM	Composite
BPB Ltd	GMEHBP	SNRFOR	USD	CR	Composite
BPB Ltd	GMEHBP	SNRFOR	USD	MM	Composite
BPB Ltd	GMEHBP	SNRFOR	USD	MR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	AUD	CR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	EUR	CR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	EUR	MM	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	EUR	MR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	EUR	XR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	GBP	CR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	JPY	CR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	JPY	MR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	TWD	CR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	USD	CR	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	USD	MM	Composite
Bqe Cen de Tunisie	06CD87	SNRFOR	USD	MR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	CHF	CR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	CHF	MM	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	EUR	CR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	EUR	MM	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	GBP	CR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	GBP	MM	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	USD	CR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	USD	MM	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	USD	MR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SNRFOR	USD	XR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SUBLT2	EUR	CR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SUBLT2	EUR	MM	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SUBLT2	USD	CR	Composite
Bqe Federative Du Cr Mutuel	FF7A5B	SUBLT2	USD	MM	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	CHF	CR	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	CHF	MM	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	EUR	CR	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	EUR	MM	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	EUR	MR	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	GBP	CR	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	GBP	MM	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	JPY	CR	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	JPY	MM	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	USD	CR	Composite
Bqe Psa Fin	FF89AQ	SNRFOR	USD	MM	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	CHF	CR	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	CHF	MM	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	EUR	CR	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	EUR	MM	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	GBP	CR	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	GBP	MM	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	GBP	MR	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	USD	CR	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	USD	MM	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	USD	MR	Composite
Bradford & Bingley PLC	1B4634	SNRFOR	USD	XR	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	EUR	CR	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	EUR	MM	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	EUR	XR	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	GBP	CR	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	GBP	MM	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	GBP	XR	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	USD	CR	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	USD	MM	Composite
Bradford & Bingley PLC	1B4634	SUBLT2	USD	XR	Composite
BRANDYWINE Oper PARTNERSHIP LP	1B5874	SNRFOR	EUR	MR	Composite
BRANDYWINE Oper PARTNERSHIP LP	1B5874	SNRFOR	USD	MR	Composite
BRANDYWINE Oper PARTNERSHIP LP	1B5874	SNRFOR	USD	XR	Composite
Brandywine Rlty Tr	1B589E	SNRFOR	USD	MR	Composite
Brandywine Rlty Tr	1B589E	SNRFOR	USD	XR	Composite
Brasil Telecom SA	PQ9C89	SNRFOR	USD	CR	Composite
Brasil Telecom SA	PQ9C89	SNRFOR	USD	MR	Composite
Braskem SA	PQ9D86	SNRFOR	USD	CR	Composite
Braskem SA	PQ9D86	SNRFOR	USD	MR	Composite
Braskem SA	PQ9D86	SNRFOR	USD	XR	Composite
BRE Pptys Inc	05ABAI	SNRFOR	EUR	MM	Composite
BRE Pptys Inc	05ABAI	SNRFOR	EUR	MR	Composite

0.11%	0.14%	0.22%	0.30%	0.36%	0.41%	0.46%	0.54%	0.63%
0.11%	0.14%	0.22%	0.30%	0.36%	0.41%	0.46%	0.54%	0.63%
0.11%	0.15%	0.23%	0.31%	0.37%	0.42%	0.48%	0.57%	0.66%
0.11%	0.14%	0.22%	0.29%	0.35%	0.40%	0.46%	0.54%	0.63%
0.11%	0.14%	0.22%	0.29%	0.35%	0.40%	0.45%	0.54%	0.63%
0.41%	0.52%	0.74%	0.93%	1.09%	1.27%	1.34%	1.49%	1.58%
0.40%	0.50%	0.72%	0.89%	1.06%	1.23%	1.30%	1.45%	1.52%
0.38%	0.48%	0.69%	0.85%	1.01%	1.17%	1.24%	1.38%	1.45%
0.41%	0.52%	0.74%	0.93%	1.09%	1.27%	1.34%	1.49%	1.58%
0.41%	0.52%	0.74%	0.93%	1.09%	1.27%	1.34%	1.49%	1.58%
0.40%	0.50%	0.72%	0.89%	1.06%	1.23%	1.30%	1.45%	1.52%
0.39%	0.50%	0.71%	0.89%	1.05%	1.21%	1.29%	1.43%	1.50%
0.51%	0.55%	0.65%	0.74%	0.85%	0.95%	0.77%	0.79%	
0.51%	0.55%	0.65%	0.74%	0.85%	0.91%	0.77%	0.79%	
0.51%	0.55%	0.65%	0.74%	0.85%	0.95%	0.77%	0.79%	
0.51%	0.55%	0.65%	0.74%	0.85%	0.91%	0.77%	0.79%	
0.51%	0.55%	0.65%	0.74%	0.85%	0.95%	0.77%	0.79%	
0.51%	0.55%	0.65%	0.74%	0.85%	0.91%	0.77%	0.79%	
0.51%	0.55%	0.65%	0.74%	0.85%	0.95%	0.77%	0.79%	
0.51%	0.55%	0.65%	0.74%	0.85%	0.91%	0.77%	0.79%	
0.51%	0.55%	0.65%	0.74%	0.85%	0.86%	0.77%	0.79%	
0.97%	1.07%	1.20%	1.32%	1.42%	1.53%	1.47%	1.51%	
0.97%	1.07%	1.20%	1.32%	1.42%	1.53%	1.47%	1.51%	
0.97%	1.07%	1.20%	1.32%	1.42%	1.53%	1.47%	1.51%	
0.59%	0.78%	1.09%	1.40%	1.53%	1.71%	1.76%	1.81%	1.92%
0.59%	0.75%	1.07%	1.34%	1.46%	1.63%	1.68%	1.73%	1.92%
0.59%	0.78%	1.09%	1.40%	1.53%	1.71%	1.76%	1.81%	1.92%
0.59%	0.75%	1.07%	1.34%	1.46%	1.63%	1.68%	1.73%	1.92%
0.59%	0.74%	1.06%	1.33%	1.45%	1.62%	1.67%	1.72%	1.92%
0.59%	0.78%	1.09%	1.40%	1.53%	1.71%	1.76%	1.81%	1.92%
0.59%	0.75%	1.07%	1.34%	1.46%	1.63%	1.68%	1.73%	1.92%
0.59%	0.76%	1.05%	1.35%	1.47%	1.64%	1.69%	1.74%	1.92%
0.59%	0.76%	1.05%	1.35%	1.47%	1.64%	1.69%	1.74%	1.92%
0.59%	0.78%	1.09%	1.40%	1.53%	1.71%	1.76%	1.81%	1.92%
0.59%	0.75%	1.07%	1.34%	1.46%	1.63%	1.68%	1.73%	1.92%
5.74%	5.46%	4.89%	4.93%	4.43%	4.32%	4.27%	4.12%	4.07%
5.54%	5.26%	4.72%	4.75%	4.25%	4.16%	4.10%	3.96%	3.94%
5.74%	5.46%	4.89%	4.93%	4.43%	4.32%	4.27%	4.12%	4.07%
5.54%	5.26%	4.72%	4.75%	4.25%	4.16%	4.10%	3.96%	3.94%
5.74%	5.46%	4.89%	4.93%	4.43%	4.32%	4.27%	4.12%	4.07%
5.54%	5.26%	4.72%	4.75%	4.25%	4.16%	4.10%	3.96%	3.94%
5.74%	5.46%	4.89%	4.93%	4.43%	4.32%	4.27%	4.12%	4.07%
5.54%	5.26%	4.72%	4.75%	4.25%	4.16%	4.10%	3.96%	3.94%
5.25%	5.00%	4.47%	4.51%	4.05%	3.95%	3.91%	3.77%	3.72%
8.02%	8.75%	8.29%	7.81%	7.09%	6.88%	6.51%	6.07%	6.27%
8.02%	8.75%	8.29%	7.81%	6.78%	6.58%	6.23%	5.81%	6.27%
8.02%	8.75%	8.29%	7.81%	7.09%	6.88%	6.51%	6.07%	6.27%
8.02%	8.75%	8.29%	7.81%	6.78%	6.58%	6.23%	5.81%	6.27%
8.02%	8.75%	8.29%	7.81%	6.48%	6.29%	5.96%	5.55%	6.27%
2.98%	3.14%	3.11%	3.22%	3.22%	3.38%	3.11%	3.10%	2.77%
2.98%	3.14%	3.11%	3.22%	3.22%	3.38%	3.11%	3.10%	2.77%
2.98%	3.03%	2.99%	3.10%	3.10%	3.25%	2.99%	3.10%	2.77%
3.04%	3.05%	3.09%	3.18%	3.32%	3.28%	2.89%	2.90%	2.74%
3.04%	3.05%	3.09%	3.18%	3.20%	3.16%	2.89%	2.90%	2.74%
0.35%	0.44%	0.73%	0.96%	1.14%	1.32%	1.51%	2.42%	2.17%
0.35%	0.44%	0.73%	0.96%	1.14%	1.32%	1.51%	2.42%	2.17%
1.24%	1.28%	1.30%	1.75%	1.99%	2.20%	2.44%	2.62%	3.17%
1.18%	1.21%	1.24%	1.75%	1.89%	2.09%	2.32%	2.49%	3.17%
1.30%	1.96%	2.13%	2.35%	2.45%	2.57%	2.43%	2.29%	2.27%

0.68%	0.71%	40% NR	B	BB	CCC
0.68%	0.71%	40% NR	B	BB	CCC
0.71%	0.74%	40% NR	BB	BBB	B
0.68%	0.71%	40% NR	BBB	A	BB
0.67%	0.70%	40% NR	BB	BBB	B
		23.57%			
1.68%	1.74%	23.57% BBB	BBB	A	A
1.68%	1.74%	23.57% BBB	BB	BBB	A
		23.57%			
1.68%	1.74%	23.57% BBB	BB	BBB	A
1.68%	1.74%	23.57% BBB	BBB	A	A
		23.57%			
		23.57%			
		23.57%			
1.68%	1.74%	23.57% BBB	BBB	A	A
1.68%	1.74%	23.57% BBB	BB	BBB	A
1.68%	1.74%	23.57% BBB	BB	BBB	A
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
		40% NR	NR	NR	NR
		15% NR	NR	NR	NR
		20% NR	NR	NR	NR
		15%			
		20% NR	NR	NR	NR
2.18%	2.34%	40% NR	BBB	BB	BB
2.18%	2.34%	40% NR	A	BBB	BBB
2.18%	2.34%	40% NR	BBB	BB	BB
2.18%	2.34%	40% NR	A	BBB	BBB
2.18%	2.34%	40% NR	BBB	BB	BB
2.18%	2.34%	40% NR	BBB	BB	BB
2.18%	2.34%	40% NR	A	BBB	BBB
2.18%	2.34%	40% NR	BB	B	B
2.18%	2.34%	40% NR	BB	B	B
2.18%	2.34%	40% NR	BBB	BB	BB
2.18%	2.34%	40% NR	A	BBB	BBB
3.88%	4.22%	40% BBB	A	BBB	A
3.74%	4.07%	40% A	AA	A	AA
3.88%	4.22%	40% BBB	A	BBB	A
3.74%	4.07%	40% A	AA	A	AA
3.88%	4.22%	40% BBB	A	BBB	A
3.74%	4.07%	40% A	AA	A	AA
		40%			
3.88%	4.22%	40% BBB	A	BBB	A
3.74%	4.07%	40% A	AA	A	AA
		40%			
3.55%	3.86%	40% BBB	A	BBB	A
5.83%	6.23%	22% NR	NR	NR	NR
5.59%	5.98%	22% NR	NR	NR	NR
		22%			
5.83%	6.23%	22% NR	NR	NR	NR
5.59%	5.98%	22% NR	NR	NR	NR
5.33%	5.70%	22% NR	NR	NR	NR
		22%			
		22%			
		22%			
2.76%	2.50%	40% NR	BB	BB	BB
2.76%	2.50%	40% NR	BB	BB	BB
2.76%	2.41%	40% NR	B	B	B
2.73%	2.67%	40% NR	NR	NR	NR
2.73%	2.57%	40% NR	NR	NR	NR
2.59%		22.50% NR	NR	NR	NR
2.59%		22.50% NR	NR	NR	NR
3.26%	3.33%	40% A	A	A	NR
3.26%	3.33%	40% BBB	BBB	BBB	NR
		40%			
		40%			
2.28%	2.30%	40% NR	BBB	AA	A

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

CCC	BBB	5 Industrials	Europe	United Kingdom
CCC	BBB	5 Industrials	Europe	United Kingdom
B	BBB	5 Industrials	Europe	United Kingdom
BB	BBB	5 Industrials	Europe	United Kingdom
B	BBB	5 Industrials	Europe	United Kingdom
	NR	Government	Africa	Tunisia
NR	A	8 Government	Africa	Tunisia
NR	A	9 Government	Africa	Tunisia
	NR	Government	Africa	Tunisia
NR	A	9 Government	Africa	Tunisia
NR	A	8 Government	Africa	Tunisia
	NR	Government	Africa	Tunisia
	NR	Government	Africa	Tunisia
	NR	Government	Africa	Tunisia
NR	A	8 Government	Africa	Tunisia
NR	A	9 Government	Africa	Tunisia
NR	A	9 Government	Africa	Tunisia
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	Financials	Europe	France
	NR	2 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
NR	BBB	5 Financials	Europe	France
BBB	A	10 Financials	Europe	United Kingdom
A	A	10 Financials	Europe	United Kingdom
BBB	A	10 Financials	Europe	United Kingdom
A	A	10 Financials	Europe	United Kingdom
BBB	A	10 Financials	Europe	United Kingdom
A	A	10 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
BBB	A	10 Financials	Europe	United Kingdom
A	A	10 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
BBB	A	10 Financials	Europe	United Kingdom
BB	BBB	5 Financials	Europe	United Kingdom
BBB	BBB	5 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
BB	BBB	5 Financials	Europe	United Kingdom
BBB	BBB	5 Financials	Europe	United Kingdom
BB	BBB	5 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
B	BB	4 Financials	N.Amer	United States
B	BB	4 Financials	N.Amer	United States
B	BB	4 Financials	N.Amer	United States
BBB	NR	3 Financials	N.Amer	United States
BB	NR	3 Financials	N.Amer	United States
	NR	2 Telecommunications	Lat.Amer	Brazil
	NR	2 Telecommunications	Lat.Amer	Brazil
NR	A	4 Basic Materials	Lat.Amer	Brazil
NR	A	4 Basic Materials	Lat.Amer	Brazil
	NR	Basic Materials	Lat.Amer	Brazil
	NR	Financials	N.Amer	United States
A	A	7 Financials	N.Amer	United States

BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
	BBB	Thin	Thin	Thin	Thin	Thin
	BBB	Thin	Thin	Thin	Thin	Thin
BB	BB	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	Thin	DocAdj
BB	BB					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

BREJPYMR	29-Aug-08 BRE
BREUSDCR	29-Aug-08 BRE
BREUSDMM	29-Aug-08 BRE
BREUSDMR	29-Aug-08 BRE
BREUSDXR	29-Aug-08 BRE
BREMLBEURCR	29-Aug-08 BREMLB
BREMLBEURMM	29-Aug-08 BREMLB
BREMLBEURMR	29-Aug-08 BREMLB
BREMLBUSDCR	29-Aug-08 BREMLB
BREMLBUSDMM	29-Aug-08 BREMLB
BREMLBUSDMR	29-Aug-08 BREMLB
BHGEURMM	29-Aug-08 BHG
BHGGBPMM	29-Aug-08 BHG
BHGUSDMM	29-Aug-08 BHG
BHGUSDXR	29-Aug-08 BHG
BHGEURCR	29-Aug-08 BHG
BHGEURMM	29-Aug-08 BHG
BHGUSDMM	29-Aug-08 BHG
BSTONEEURCR	29-Aug-08 BSTONE
BSTONEEURMM	29-Aug-08 BSTONE
BSTONEJPYCR	29-Aug-08 BSTONE
BSTONEJPYMM	29-Aug-08 BSTONE
BSTONEJPYMR	29-Aug-08 BSTONE
BSTONEJPYXR	29-Aug-08 BSTONE
BSTONEUSDCR	29-Aug-08 BSTONE
BSTONEUSDMM	29-Aug-08 BSTONE
BSTONEUSDMR	29-Aug-08 BSTONE
BGGEURMR	29-Aug-08 BGG
BGGEURXR	29-Aug-08 BGG
BGGUSDCR	29-Aug-08 BGG
BGGUSDMR	29-Aug-08 BGG
BGGUSDXR	29-Aug-08 BGG
EATEURMM	29-Aug-08 EAT
EATEURMR	29-Aug-08 EAT
EATUSDCR	29-Aug-08 EAT
EATUSDMM	29-Aug-08 EAT
EATUSDMR	29-Aug-08 EAT
EATUSDXR	29-Aug-08 EAT
BRISAEURCR	29-Aug-08 BRISA
BRISAEURMM	29-Aug-08 BRISA
BRISAEURMR	29-Aug-08 BRISA
BRISAEURXR	29-Aug-08 BRISA
BRISAJPYMM	29-Aug-08 BRISA
BRISAUSDCR	29-Aug-08 BRISA
BRISAUSDMM	29-Aug-08 BRISA
BRISAUSDMR	29-Aug-08 BRISA
BRISAUSDXR	29-Aug-08 BRISA
BRISA-FinEURCR	29-Aug-08 BRISA-Fin
BRISA-FinEURMM	29-Aug-08 BRISA-Fin
BRISA-FinEURXR	29-Aug-08 BRISA-Fin
BRISA-FinUSDCR	29-Aug-08 BRISA-Fin
BRISA-FinUSDMM	29-Aug-08 BRISA-Fin
BACAUAUDMR	29-Aug-08 BACAU
BMYAUDCR	29-Aug-08 BMY
BMYAUDMR	29-Aug-08 BMY
BMYAUDXR	29-Aug-08 BMY
BMYCADMR	29-Aug-08 BMY
BMYCHFMR	29-Aug-08 BMY
BMYEURCR	29-Aug-08 BMY
BMYEURMM	29-Aug-08 BMY
BMYEURMR	29-Aug-08 BMY
BMYEURXR	29-Aug-08 BMY
BMYGBPMR	29-Aug-08 BMY
BMYGBPXR	29-Aug-08 BMY
BMYHKDMR	29-Aug-08 BMY
BMYHKDXR	29-Aug-08 BMY
BMYJPYMR	29-Aug-08 BMY
BMYJPYXR	29-Aug-08 BMY
BMYNZDMR	29-Aug-08 BMY
BMYSEKMR	29-Aug-08 BMY
BMYSEKXR	29-Aug-08 BMY
BMYSGDMR	29-Aug-08 BMY
BMYTWDCR	29-Aug-08 BMY
BMYTWDMR	29-Aug-08 BMY

BRE Pptys Inc	05ABAI	SNRFOR	JPY	MR	Composite
BRE Pptys Inc	05ABAI	SNRFOR	USD	CR	Composite
BRE Pptys Inc	05ABAI	SNRFOR	USD	MM	Composite
BRE Pptys Inc	05ABAI	SNRFOR	USD	MR	Composite
BRE Pptys Inc	05ABAI	SNRFOR	USD	XR	Composite
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	EUR	CR	Composite
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	EUR	MM	Composite
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	EUR	MR	Composite
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	USD	CR	Composite
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	USD	MM	Composite
Bremer Landbk Kred Oldenburg Giroz	DH48GE	SNRFOR	USD	MR	Composite
Brenntag Hldg GmbH	DE4C9F	SECDOM	EUR	MM	Composite
Brenntag Hldg GmbH	DE4C9F	SECDOM	GBP	MM	Composite
Brenntag Hldg GmbH	DE4C9F	SECDOM	USD	MM	Composite
Brenntag Hldg GmbH	DE4C9F	SECDOM	USD	XR	Composite
Brenntag Hldg GmbH	DE4C9F	SNRFOR	EUR	CR	Composite
Brenntag Hldg GmbH	DE4C9F	SNRFOR	EUR	MM	Composite
Brenntag Hldg GmbH	DE4C9F	SNRFOR	USD	MM	Composite
Bridgestone Corp	118C85	SNRFOR	EUR	CR	Composite
Bridgestone Corp	118C85	SNRFOR	EUR	MM	Composite
Bridgestone Corp	118C85	SNRFOR	JPY	CR	Composite
Bridgestone Corp	118C85	SNRFOR	JPY	MM	Composite
Bridgestone Corp	118C85	SNRFOR	JPY	MR	Composite
Bridgestone Corp	118C85	SNRFOR	JPY	XR	Composite
Bridgestone Corp	118C85	SNRFOR	USD	CR	Composite
Bridgestone Corp	118C85	SNRFOR	USD	MM	Composite
Bridgestone Corp	118C85	SNRFOR	USD	MR	Composite
Briggs & Stratton Corp	1B9947	SNRFOR	EUR	MR	Composite
Briggs & Stratton Corp	1B9947	SNRFOR	EUR	XR	Composite
Briggs & Stratton Corp	1B9947	SNRFOR	USD	CR	Composite
Briggs & Stratton Corp	1B9947	SNRFOR	USD	MR	Composite
Briggs & Stratton Corp	1B9947	SNRFOR	USD	XR	Composite
Brinker Intl Inc	119FA5	SNRFOR	EUR	MM	Composite
Brinker Intl Inc	119FA5	SNRFOR	EUR	MR	Composite
Brinker Intl Inc	119FA5	SNRFOR	USD	CR	Composite
Brinker Intl Inc	119FA5	SNRFOR	USD	MM	Composite
Brinker Intl Inc	119FA5	SNRFOR	USD	MR	Composite
Brinker Intl Inc	119FA5	SNRFOR	USD	XR	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	EUR	CR	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	EUR	MM	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	EUR	MR	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	EUR	XR	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	JPY	MM	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	USD	CR	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	USD	MM	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	USD	MR	Composite
Brisa Auto Estradas de Portugal S A	XX7BA9	SNRFOR	USD	XR	Composite
BRISA Fin BV	NO772E	SNRFOR	EUR	CR	Composite
BRISA Fin BV	NO772E	SNRFOR	EUR	MM	Composite
BRISA Fin BV	NO772E	SNRFOR	EUR	XR	Composite
BRISA Fin BV	NO772E	SNRFOR	USD	CR	Composite
BRISA Fin BV	NO772E	SNRFOR	USD	MM	Composite
Brisbane Arpt Corp Ltd		SNRFOR	AUD	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	AUD	CR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	AUD	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	AUD	XR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	CAD	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	CHF	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	EUR	CR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	EUR	MM	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	EUR	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	EUR	XR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	GBP	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	GBP	XR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	HKD	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	HKD	XR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	JPY	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	JPY	XR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	NZD	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	SEK	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	SEK	XR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	SGD	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	TWD	CR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	TWD	MR	Composite

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

1.30%	1.96%	2.13%	2.35%	2.45%	2.57%	2.43%	2.29%	2.27%
	0.39%	0.52%	0.64%	0.74%	0.81%	0.82%	0.85%	
	0.39%	0.52%	0.64%	0.74%	0.81%	0.82%	0.85%	
	0.39%	0.52%	0.64%	0.74%	0.81%	0.82%	0.85%	
			2.41%					
			2.41%					
					3%			
					3%			
0.22%	0.22%	0.26%	0.29%	0.33%	0.38%	0.43%	0.50%	0.55%
0.22%	0.22%	0.26%	0.29%	0.32%	0.36%	0.41%	0.50%	0.55%
0.22%	0.22%	0.26%	0.29%	0.34%	0.38%	0.43%	0.50%	0.55%
0.21%	0.22%	0.25%	0.28%	0.32%	0.37%	0.43%	0.49%	0.55%
0.21%	0.21%	0.25%	0.28%	0.32%	0.36%	0.42%	0.48%	0.55%
0.17%	0.17%	0.20%	0.22%	0.25%	0.29%	0.33%	0.38%	0.55%
0.22%	0.22%	0.26%	0.29%	0.33%	0.38%	0.43%	0.50%	0.55%
0.22%	0.22%	0.26%	0.29%	0.32%	0.36%	0.41%	0.50%	0.55%
0.22%	0.22%	0.26%	0.29%	0.32%	0.36%	0.41%	0.50%	0.55%
3.57%	3.03%	4.17%	4.16%	4.42%	4.89%	4.79%	4.65%	4.98%
3.57%	3.03%	4.03%	4.02%	4.27%	4.73%	4.63%	4.49%	4.98%
3.57%	3.03%	4.39%	4.38%	4.65%	5.15%	5.05%	4.90%	4.98%
3.57%	3.03%	4.17%	4.16%	4.42%	4.89%	4.79%	4.65%	4.98%
3.57%	3.03%	4.03%	4.02%	4.27%	4.73%	4.63%	4.49%	4.98%
0.42%	0.56%	0.82%	1.10%	1.19%	1.39%	1.39%	1.51%	1.63%
0.42%	0.54%	0.82%	1.10%	1.19%	1.34%	1.39%	1.45%	1.56%
0.42%	0.54%	0.82%	1.10%	1.19%	1.35%	1.39%	1.46%	1.57%
0.42%	0.54%	0.82%	1.10%	1.19%	1.34%	1.39%	1.45%	1.56%
0.74%	0.84%	0.97%	1.15%	1.29%	1.40%	1.45%	1.49%	1.45%
0.74%	0.80%	0.93%	1.10%	1.24%	1.34%	1.41%	1.45%	1.45%
0.74%	0.80%	0.93%	1.10%	1.24%	1.34%	1.41%	1.45%	1.45%
0.11%	0.12%	0.18%	0.25%	0.30%	0.34%	0.38%	0.42%	0.43%
0.11%	0.12%	0.18%	0.25%	0.30%	0.34%	0.38%	0.42%	0.43%
0.11%	0.12%	0.18%	0.25%	0.30%	0.34%	0.38%	0.42%	0.43%
0.10%	0.12%	0.19%	0.25%	0.31%	0.35%	0.38%	0.43%	0.43%
0.10%	0.12%	0.19%	0.25%	0.31%	0.35%	0.38%	0.43%	0.43%
0.11%	0.12%	0.20%	0.27%	0.32%	0.36%	0.40%	0.45%	0.43%
0.10%	0.12%	0.19%	0.26%	0.31%	0.35%	0.39%	0.43%	0.43%
0.10%	0.12%	0.19%	0.25%	0.31%	0.35%	0.38%	0.43%	0.43%
0.10%	0.12%	0.18%	0.24%	0.30%	0.33%	0.37%	0.41%	0.43%
0.10%	0.12%	0.19%	0.25%	0.31%	0.35%	0.38%	0.43%	0.43%
0.10%	0.12%	0.18%	0.24%	0.30%	0.33%	0.37%	0.41%	0.43%
0.10%	0.12%	0.19%	0.25%	0.31%	0.35%	0.38%	0.43%	0.43%
0.10%	0.12%	0.18%	0.24%	0.30%	0.33%	0.37%	0.41%	0.43%
0.11%	0.12%	0.18%	0.25%	0.30%	0.34%	0.38%	0.42%	0.43%
0.11%	0.12%	0.18%	0.25%	0.30%	0.34%	0.38%	0.42%	0.43%
0.10%	0.12%	0.19%	0.25%	0.31%	0.35%	0.38%	0.43%	0.43%
0.10%	0.12%	0.18%	0.24%	0.30%	0.33%	0.37%	0.41%	0.43%
0.10%	0.12%	0.19%	0.25%	0.31%	0.35%	0.38%	0.43%	0.43%
0.11%	0.12%	0.20%	0.27%	0.32%	0.36%	0.40%	0.45%	0.43%

		40%				
		40%				
		40%				
2.28%	2.30%	40%	NR	BBB	AA	A
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		70%				NR
		70%				NR
		70%				
		70%				
		72.50%				
		72.50%				
		72.50%				
	0.60%	38.57%	BB	B	BB	BBB
	0.60%	38.57%	BB	B	BB	BBB
	0.60%	38%	A	BBB	A	AA
	0.60%		BBB	BB	BBB	A
	0.60%	38.57%	BBB	BB	BBB	A
	0.60%	38.57%	BBB	BB	BBB	A
	0.60%	38.57%	BB	B	BB	BBB
	0.60%	38.57%	BB	B	BB	BBB
	0.60%	38.57%	BB	B	BB	BBB
4.64%	4.64%	40%	NR	NR	B	BB
4.64%	4.64%	40%	NR	NR	BB	BBB
4.64%	4.64%	40%	NR	NR	B	BB
4.64%	4.64%	40%	NR	NR	B	BB
4.64%	4.64%	40%	NR	NR	BB	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
1.54%	1.57%	40%	NR	BBB	NR	NR
1.54%	1.57%	40%	NR	BBB	NR	NR
		40%				
		40%				
1.54%	1.57%	40%	NR	BB	NR	NR
		40%				
1.54%	1.57%	40%	NR	BBB	NR	NR
		40%				
		40%				
1.52%	1.65%	40%	NR	BBB	A	A
1.52%	1.65%	40%	NR	A	AA	A
		40%				
		40%				
1.52%	1.65%	40%	NR	A	AA	A
		40%				
0.46%	0.45%	40%	BB	BB	BB	B
0.46%	0.45%	40%	BB	BB	BB	B
0.46%	0.45%	40%	BB	BB	BB	B
0.46%	0.45%	40%	A	A	A	BBB
0.46%	0.45%	40%	A	A	A	BBB
0.48%	0.45%	40%	BBB	BBB	BBB	BB
0.46%	0.45%	40%	BBB	BBB	BBB	BB
0.46%	0.45%	40%	A	A	A	BBB
0.44%	0.45%	40%	BBB	BBB	BBB	BBB
0.46%	0.45%	40%	A	A	A	BBB
0.44%	0.45%	40%	BBB	BBB	BBB	BBB
0.46%	0.45%	40%	A	A	A	BBB
0.44%	0.45%	40%	BBB	BBB	BBB	BBB
0.46%	0.45%	40%	BB	BB	BB	B
0.46%	0.45%		BB	BB	BB	B
0.46%	0.45%	40%	A	A	A	BBB
		40%				
0.44%	0.45%	40%	BBB	BBB	BBB	BBB
0.46%	0.45%	40%	A	A	A	BBB
0.48%	0.45%	40%	BBB	BBB	BBB	BB
		40%				

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

	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR	2	Basic Materials	Europe	Germany
	NR	2	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BBB	10	Consumer Goods	Asia	Japan
NR	BBB	10	Consumer Goods	Asia	Japan
NR	BBB	10	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BB	4	Consumer Goods	N.Amer	United States
NR	BB	4	Consumer Goods	N.Amer	United States
NR	BB	4	Consumer Goods	N.Amer	United States
NR	BB	4	Consumer Goods	N.Amer	United States
NR	BB	4	Consumer Goods	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	5	Industrials	Europe	Portugal
NR	NR	4	Industrials	Europe	Portugal
	NR		Industrials	Europe	Portugal
	NR		Industrials	Europe	Portugal
NR	NR	5	Industrials	Europe	Portugal
	NR		Industrials	Europe	Portugal
NR	NR	4	Industrials	Europe	Portugal
	NR		Industrials	Europe	Portugal
	NR		Industrials	Europe	Portugal
NR	A	7	Industrials	Europe	Netherlands
NR	A	7	Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
NR	A	7	Industrials	Europe	Netherlands
	NR		Industrials	Oceania	Australia
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States

BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA					
B	BB				Thin	
B	BB				Thin	
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	BBB	Thin	DocAdj	Thin	Thin	Thin
BBB	BBB	Thin	DocAdj	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Thin	Thin	Thin
BBB	BBB					
BBB	BBB	Thin	DocAdj	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A						
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					

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

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

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

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

BMYUSDCR	29-Aug-08 BMY
BMYUSDMM	29-Aug-08 BMY
BMYUSDMR	29-Aug-08 BMY
BMYUSDXR	29-Aug-08 BMY
BATSLNAUDCR	29-Aug-08 BATSLN
BATSLNAUDMM	29-Aug-08 BATSLN
BATSLNAUDMR	29-Aug-08 BATSLN
BATSLNCADMM	29-Aug-08 BATSLN
BATSLNCHFCR	29-Aug-08 BATSLN
BATSLNCHFMM	29-Aug-08 BATSLN
BATSLNEURCR	29-Aug-08 BATSLN
BATSLNEURMM	29-Aug-08 BATSLN
BATSLNEURMR	29-Aug-08 BATSLN
BATSLNEURXR	29-Aug-08 BATSLN
BATSLNGBPCR	29-Aug-08 BATSLN
BATSLNGBPMM	29-Aug-08 BATSLN
BATSLNGBPMR	29-Aug-08 BATSLN
BATSLNHKDMM	29-Aug-08 BATSLN
BATSLNJPYCR	29-Aug-08 BATSLN
BATSLNJPYMM	29-Aug-08 BATSLN
BATSLNJPYMR	29-Aug-08 BATSLN
BATSLNNOKMM	29-Aug-08 BATSLN
BATSLNNZDCR	29-Aug-08 BATSLN
BATSLNNZDMM	29-Aug-08 BATSLN
BATSLNRUBMM	29-Aug-08 BATSLN
BATSLNSEKMM	29-Aug-08 BATSLN
BATSLNSGDMM	29-Aug-08 BATSLN
BATSLNTWDMM	29-Aug-08 BATSLN
BATSLNUSDCR	29-Aug-08 BATSLN
BATSLNUSDMM	29-Aug-08 BATSLN
BATSLNUSDMR	29-Aug-08 BATSLN
BATSLNUSDXR	29-Aug-08 BATSLN
BABAUDCR	29-Aug-08 BAB
BABAUDMM	29-Aug-08 BAB
BABCHFCR	29-Aug-08 BAB
BABCHFMM	29-Aug-08 BAB
BABEURCR	29-Aug-08 BAB
BABEURMM	29-Aug-08 BAB
BABEURMR	29-Aug-08 BAB
BABEURXR	29-Aug-08 BAB
BABGBPCR	29-Aug-08 BAB
BABGBPMM	29-Aug-08 BAB
BABGBPMR	29-Aug-08 BAB
BABGBPXR	29-Aug-08 BAB
BABHKDMM	29-Aug-08 BAB
BABJPYCR	29-Aug-08 BAB
BABJPYMM	29-Aug-08 BAB
BABNZDCR	29-Aug-08 BAB
BABNZDMM	29-Aug-08 BAB
BABSGDCR	29-Aug-08 BAB
BABSGDMM	29-Aug-08 BAB
BABUSDCR	29-Aug-08 BAB
BABUSDMM	29-Aug-08 BAB
BABUSDMR	29-Aug-08 BAB
BABUSDXR	29-Aug-08 BAB
BEG-BebfCHFMM	29-Aug-08 BEG-Bebf
BEG-BebfEURCR	29-Aug-08 BEG-Bebf
BEG-BebfEURMM	29-Aug-08 BEG-Bebf
BEG-BebfEURMR	29-Aug-08 BEG-Bebf
BEG-BebfGBPCR	29-Aug-08 BEG-Bebf
BEG-BebfGBPMM	29-Aug-08 BEG-Bebf
BEG-BebfUSDCR	29-Aug-08 BEG-Bebf
BEG-BebfUSDMM	29-Aug-08 BEG-Bebf
BGYLEURCR	29-Aug-08 BGYL
BGYLEURMM	29-Aug-08 BGYL
BGYLEURMR	29-Aug-08 BGYL
BGYLGBPCR	29-Aug-08 BGYL
BGYLGBPMM	29-Aug-08 BGYL
BGYLGBPMR	29-Aug-08 BGYL
BGYLUSDCR	29-Aug-08 BGYL
BGYLUSDMM	29-Aug-08 BGYL
BGYLUSDMR	29-Aug-08 BGYL
BRITLDEURCR	29-Aug-08 BRITLD
BRITLDEURMM	29-Aug-08 BRITLD

Bristol Myers Squibb Co	1C1134	SNRFOR	USD	CR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	USD	MM	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	USD	MR	Composite
Bristol Myers Squibb Co	1C1134	SNRFOR	USD	XR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	AUD	CR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	AUD	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	AUD	MR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	CAD	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	CHF	CR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	CHF	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	EUR	CR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	EUR	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	EUR	MR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	EUR	XR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	GBP	CR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	GBP	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	GBP	MR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	HKD	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	JPY	CR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	JPY	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	JPY	MR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	NOK	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	NZD	CR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	NZD	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	RUB	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	SEK	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	SGD	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	TWD	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	USD	CR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	USD	MM	Composite
Brit Amern Tob plc	1C148C	SNRFOR	USD	MR	Composite
Brit Amern Tob plc	1C148C	SNRFOR	USD	XR	Composite
Brit Awys plc	1C145A	SNRFOR	AUD	CR	Composite
Brit Awys plc	1C145A	SNRFOR	AUD	MM	Composite
Brit Awys plc	1C145A	SNRFOR	CHF	CR	Composite
Brit Awys plc	1C145A	SNRFOR	CHF	MM	Composite
Brit Awys plc	1C145A	SNRFOR	EUR	CR	Composite
Brit Awys plc	1C145A	SNRFOR	EUR	MM	Composite
Brit Awys plc	1C145A	SNRFOR	EUR	MR	Composite
Brit Awys plc	1C145A	SNRFOR	EUR	XR	Composite
Brit Awys plc	1C145A	SNRFOR	GBP	CR	Composite
Brit Awys plc	1C145A	SNRFOR	GBP	MM	Composite
Brit Awys plc	1C145A	SNRFOR	GBP	MR	Composite
Brit Awys plc	1C145A	SNRFOR	GBP	XR	Composite
Brit Awys plc	1C145A	SNRFOR	HKD	MM	Composite
Brit Awys plc	1C145A	SNRFOR	JPY	CR	Composite
Brit Awys plc	1C145A	SNRFOR	JPY	MM	Composite
Brit Awys plc	1C145A	SNRFOR	NZD	CR	Composite
Brit Awys plc	1C145A	SNRFOR	NZD	MM	Composite
Brit Awys plc	1C145A	SNRFOR	SGD	CR	Composite
Brit Awys plc	1C145A	SNRFOR	SGD	MM	Composite
Brit Awys plc	1C145A	SNRFOR	USD	CR	Composite
Brit Awys plc	1C145A	SNRFOR	USD	MM	Composite
Brit Awys plc	1C145A	SNRFOR	USD	MR	Composite
Brit Awys plc	1C145A	SNRFOR	USD	XR	Composite
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	CHF	MM	Composite
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	EUR	CR	Composite
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	EUR	MM	Composite
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	EUR	MR	Composite
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	GBP	CR	Composite
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	GBP	MM	Composite
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	USD	CR	Composite
Brit ENERGY Bd Fin PLC	GH684I	SNRFOR	USD	MM	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	EUR	CR	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	EUR	MM	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	EUR	MR	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	GBP	CR	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	GBP	MM	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	GBP	MR	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	USD	CR	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	USD	MM	Composite
BRIT ENERGY LTD	GH684G	SNRFOR	USD	MR	Composite
Brit Ld Co plc	GH6A94	SNRFOR	EUR	CR	Composite
Brit Ld Co plc	GH6A94	SNRFOR	EUR	MM	Composite

0.11%	0.12%	0.20%	0.27%	0.32%	0.36%	0.40%	0.45%	0.43%
0.10%	0.12%	0.19%	0.26%	0.31%	0.35%	0.39%	0.43%	0.43%
0.10%	0.12%	0.19%	0.25%	0.31%	0.35%	0.38%	0.43%	0.43%
0.10%	0.12%	0.18%	0.24%	0.30%	0.33%	0.37%	0.41%	0.43%
0.27%	0.34%	0.44%	0.55%	0.64%	0.72%	0.79%	0.82%	0.86%
0.26%	0.33%	0.42%	0.53%	0.61%	0.68%	0.76%	0.82%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.28%	0.33%	0.44%	0.55%	0.63%	0.73%	0.79%	0.86%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.28%	0.33%	0.44%	0.55%	0.63%	0.73%	0.79%	0.86%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.26%	0.32%	0.42%	0.52%	0.60%	0.68%	0.74%	0.80%	0.86%
0.25%	0.31%	0.40%	0.50%	0.57%	0.65%	0.71%	0.77%	0.86%
0.28%	0.33%	0.44%	0.55%	0.63%	0.73%	0.79%	0.86%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.27%	0.34%	0.44%	0.55%	0.65%	0.72%	0.79%	0.85%	0.86%
0.26%	0.33%	0.42%	0.53%	0.62%	0.69%	0.76%	0.82%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.28%	0.33%	0.44%	0.55%	0.63%	0.73%	0.79%	0.86%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.28%	0.33%	0.44%	0.55%	0.63%	0.73%	0.79%	0.86%	0.86%
0.26%	0.32%	0.42%	0.53%	0.60%	0.68%	0.75%	0.81%	0.86%
0.26%	0.32%	0.42%	0.52%	0.60%	0.68%	0.74%	0.80%	0.86%
0.25%	0.31%	0.40%	0.50%	0.57%	0.65%	0.71%	0.77%	0.86%
1.33%	1.74%	2.44%	2.98%	3.20%	3.44%	3.50%	3.55%	3.65%
1.33%	1.74%	2.44%	2.98%	3.20%	3.44%	3.50%	3.55%	3.65%
1.39%	1.77%	2.55%	3.14%	3.37%	3.58%	3.58%	3.61%	3.65%
1.33%	1.70%	2.45%	2.98%	3.21%	3.43%	3.47%	3.53%	3.65%
1.39%	1.77%	2.55%	3.14%	3.37%	3.58%	3.58%	3.61%	3.65%
1.33%	1.70%	2.45%	2.98%	3.21%	3.43%	3.47%	3.53%	3.65%
1.32%	1.71%	2.42%	2.96%	3.20%	3.41%	3.44%	3.50%	3.65%
1.27%	1.65%	2.33%	2.85%	3.08%	3.28%	3.32%	3.37%	3.65%
1.39%	1.77%	2.55%	3.14%	3.37%	3.58%	3.58%	3.61%	3.65%
1.33%	1.70%	2.45%	2.98%	3.21%	3.43%	3.47%	3.53%	3.65%
1.33%	1.70%	2.45%	2.98%	3.21%	3.43%	3.47%	3.53%	3.65%
1.33%	1.76%	2.46%	2.99%	3.31%	3.55%	3.62%	3.67%	3.65%
1.33%	1.69%	2.37%	2.87%	3.18%	3.40%	3.47%	3.52%	3.65%
1.39%	1.77%	2.55%	3.14%	3.37%	3.58%	3.58%	3.61%	3.65%
1.33%	1.70%	2.45%	2.98%	3.21%	3.43%	3.47%	3.53%	3.65%
1.39%	1.77%	2.55%	3.14%	3.37%	3.58%	3.58%	3.61%	3.65%
1.33%	1.70%	2.45%	2.98%	3.21%	3.43%	3.47%	3.53%	3.65%
1.39%	1.77%	2.55%	3.14%	3.37%	3.58%	3.58%	3.61%	3.65%
1.33%	1.70%	2.45%	2.98%	3.21%	3.43%	3.47%	3.53%	3.65%
1.32%	1.71%	2.42%	2.96%	3.20%	3.41%	3.44%	3.50%	3.65%
1.27%	1.65%	2.33%	2.85%	3.08%	3.28%	3.32%	3.37%	3.65%
0.99%	1.36%	1.49%	1.63%	1.70%	1.79%	1.87%	1.96%	1.93%
0.99%	1.42%	1.56%	1.70%	1.77%	1.87%	1.95%	2.04%	2.01%
0.99%	1.36%	1.49%	1.63%	1.70%	1.79%	1.87%	1.96%	1.93%
0.99%	1.42%	1.56%	1.70%	1.77%	1.87%	1.95%	2.04%	2.01%
0.99%	1.36%	1.49%	1.63%	1.70%	1.79%	1.87%	1.96%	1.93%
0.99%	1.42%	1.56%	1.70%	1.77%	1.87%	1.95%	2.04%	2.01%
0.99%	1.36%	1.49%	1.63%	1.70%	1.79%	1.87%	1.96%	1.93%
0.60%	1.20%	1.28%	1.75%	1.84%	1.85%	1.93%	2.03%	
0.60%	1.20%	1.28%	1.68%	1.77%	1.85%	1.93%	2.03%	
0.60%	1.20%	1.28%	1.68%	1.77%	1.85%	1.93%	2.03%	
0.60%	1.20%	1.28%	1.75%	1.84%	1.85%	1.93%	2.03%	
0.60%	1.20%	1.28%	1.67%	1.75%	1.85%	1.93%	2.03%	
1.06%	1.85%	2.45%	3.09%	3.39%	3.90%	4.02%	3.69%	3.76%
1.06%	1.77%	2.36%	2.97%	3.25%	3.75%	3.86%	3.77%	3.76%

0.48%	0.45%	40% BBB	BBB	BBB	BB
0.46%	0.45%	40% BBB	BBB	BBB	BB
0.46%	0.45%	40% A	A	A	BBB
0.44%	0.45%	40% BBB	BBB	BBB	BBB
0.97%	1.06%	40% BBB	BBB	BBB	BBB
0.97%	1.06%	40% A	A	A	A
		40%			
0.94%	1.07%	40% A	A	AA	AA
1.01%	1.08%	40% BBB	A	A	AA
0.94%	1.07%	40% A	A	AA	AA
1.01%	1.08%	40% BBB	A	A	AA
0.94%	1.07%	40% A	A	AA	AA
0.93%	1.06%	40% BBB	A	A	A
0.90%	0.99%	40% BBB	A	A	A
1.01%	1.08%	40% BBB	A	A	AA
0.94%	1.07%	40% A	A	AA	AA
		40%			
0.94%	1.07%	40% A	A	AA	AA
0.97%	1.06%	40% BBB	BBB	BBB	BBB
0.97%	1.06%	40% A	A	A	A
		40%			
0.94%	1.07%	40% A	A	AA	AA
1.01%	1.08%	40% BBB	A	A	AA
0.94%	1.07%	40% A	A	AA	AA
		40%			
0.94%	1.07%	40% A	A	AA	AA
0.94%	1.07%	40% A	A	AA	AA
		40%			
1.01%	1.08%	40% BBB	A	A	AA
0.94%	1.07%	40% A	A	AA	AA
0.93%	1.06%	40% BBB	A	A	A
0.90%	0.99%	40% BBB	A	A	A
3.67%	3.60%	39% BB	BBB	A	A
3.67%	3.60%	39% BB	BBB	A	A
3.77%	3.74%	40% BBB	A	AA	A
3.62%	3.59%	40% A	AA	AA	AAA
3.77%	3.74%	40% BBB	A	AA	A
3.62%	3.59%	40% A	AA	AA	AAA
3.58%	3.56%	39% BBB	A	AA	AA
3.45%	3.42%	37.50% BBB	A	AA	AA
3.77%	3.74%	40% BBB	A	AA	A
3.62%	3.59%	40% A	AA	AA	AAA
		39%			
		37.50%			
3.62%	3.59%	40% A	AA	AA	AAA
3.67%	3.60%	39% BB	BBB	BBB	BBB
3.67%	3.60%	40% BB	BBB	A	A
3.77%	3.74%	40% BBB	A	AA	A
3.62%	3.59%	40% A	AA	AA	AAA
3.77%	3.74%	40% BBB	A	AA	A
3.62%	3.59%	40% A	AA	AA	AAA
3.77%	3.74%	40% BBB	A	AA	A
3.62%	3.59%	40% A	AA	AA	AAA
3.58%	3.56%	39% BBB	A	AA	AA
3.45%	3.42%	37.50% BBB	A	AA	AA
1.98%	2.04%	40% NR	AA	A	AA
1.98%	2.12%	40% NR	A	BBB	A
1.98%	2.04%	40% NR	AA	A	AA
		40%			
1.98%	2.12%	40% NR	A	BBB	A
1.98%	2.04%	40% NR	AA	A	AA
1.98%	2.12%	40% NR	A	BBB	A
1.98%	2.04%	40% NR	AA	A	AA
		40% NR	NR	NR	BBB
		40% NR	NR	NR	BBB
		40%			
		40%			
		40% NR	NR	NR	BBB
		40%			
		40% NR	NR	NR	BBB
		40%			
		40% NR	NR	NR	BBB
2.82%	2.83%	40.00% NR	B	B	BBB
2.82%	2.83%	40.00% NR	BB	BB	A

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

NR	BBB	10 Health Care	N.Amer	United States
NR	BBB	10 Health Care	N.Amer	United States
NR	BBB	8 Health Care	N.Amer	United States
NR	BBB	5 Health Care	N.Amer	United States
BB	A	4 Consumer Goods	Europe	United Kingdom
BB	A	4 Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
A	A	4 Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
A	A	4 Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
BBB	AA	12 Consumer Goods	Europe	United Kingdom
BBB	AA	12 Consumer Goods	Europe	United Kingdom
A	A	4 Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
BB	A	4 Consumer Goods	Europe	United Kingdom
BB	A	4 Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
A	A	4 Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
A	A	4 Consumer Goods	Europe	United Kingdom
A	A	11 Consumer Goods	Europe	United Kingdom
BBB	AA	12 Consumer Goods	Europe	United Kingdom
BBB	AA	12 Consumer Goods	Europe	United Kingdom
BB	AA	13 Consumer Services	Europe	United Kingdom
BB	AA	13 Consumer Services	Europe	United Kingdom
BBB	A	12 Consumer Services	Europe	United Kingdom
A	AA	11 Consumer Services	Europe	United Kingdom
BBB	A	12 Consumer Services	Europe	United Kingdom
A	AA	11 Consumer Services	Europe	United Kingdom
BBB	AA	12 Consumer Services	Europe	United Kingdom
BBB	AA	12 Consumer Services	Europe	United Kingdom
BBB	A	12 Consumer Services	Europe	United Kingdom
A	AA	11 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
A	AA	11 Consumer Services	Europe	United Kingdom
BB	A	3 Consumer Services	Europe	United Kingdom
BB	A	3 Consumer Services	Europe	United Kingdom
BBB	A	12 Consumer Services	Europe	United Kingdom
A	AA	11 Consumer Services	Europe	United Kingdom
BBB	A	12 Consumer Services	Europe	United Kingdom
A	AA	11 Consumer Services	Europe	United Kingdom
BBB	A	12 Consumer Services	Europe	United Kingdom
A	AA	11 Consumer Services	Europe	United Kingdom
BBB	AA	12 Consumer Services	Europe	United Kingdom
BBB	AA	12 Consumer Services	Europe	United Kingdom
A	A	8 Utilities	Europe	United Kingdom
BBB	A	8 Utilities	Europe	United Kingdom
A	A	8 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
BBB	A	8 Utilities	Europe	United Kingdom
A	A	8 Utilities	Europe	United Kingdom
BBB	A	8 Utilities	Europe	United Kingdom
A	A	8 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
NR	BBB	4 Financials	Europe	United Kingdom
NR	BBB	4 Financials	Europe	United Kingdom

A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BBB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	Thin	Thin	DocAdj	DocAdj
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

BRITLDEURMR	29-Aug-08 BRITLD
BRITLDGBPCR	29-Aug-08 BRITLD
BRITLDGBPMM	29-Aug-08 BRITLD
BRITLDGBPMR	29-Aug-08 BRITLD
BRITLDUSDCR	29-Aug-08 BRITLD
BRITLDUSDMM	29-Aug-08 BRITLD
BRITLDUSDMR	29-Aug-08 BRITLD
BSYAUDMM	29-Aug-08 BSY
BSYCHFMM	29-Aug-08 BSY
BSYEURCR	29-Aug-08 BSY
BSYEURMM	29-Aug-08 BSY
BSYEURMR	29-Aug-08 BSY
BSYGBPCR	29-Aug-08 BSY
BSYGBPMM	29-Aug-08 BSY
BSYGBPMR	29-Aug-08 BSY
BSYJPYMM	29-Aug-08 BSY
BSYNOKMM	29-Aug-08 BSY
BSYUSDCR	29-Aug-08 BSY
BSYUSDMM	29-Aug-08 BSY
BSYUSDMR	29-Aug-08 BSY
BSYUSDXR	29-Aug-08 BSY
BRITEL-BritTelAUDCR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelAUDMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelCADMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelCHFCR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelCHFMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelEURCR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelEURMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelEURMR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelEURXR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelGBPCR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelGBPMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelGBPMR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelGBPXR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelHKDMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelILSMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelJPYCR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelJPYMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelJPYMR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelNOKMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelSEKMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelSGDMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelTWDCR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelTWDMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelUSDCR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelUSDMM	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelUSDMR	29-Aug-08 BRITEL-BritTel
BRITEL-BritTelUSDXR	29-Aug-08 BRITEL-BritTel
BVITAEURMM	29-Aug-08 BVITA
BVITAEURMR	29-Aug-08 BVITA
BVITAGBPMR	29-Aug-08 BVITA
BRITNAEURCR	29-Aug-08 BRITNA
BRITNAEURMM	29-Aug-08 BRITNA
BRITNAEURMR	29-Aug-08 BRITNA
BRITNAGBPCR	29-Aug-08 BRITNA
BRITNAGBPMM	29-Aug-08 BRITNA
BRITNAUSDCR	29-Aug-08 BRITNA
BRITNAUSDMM	29-Aug-08 BRITNA
BRITNAEURCR	29-Aug-08 BRITNA
BRITNAEURMM	29-Aug-08 BRITNA
BRITNAGBPCR	29-Aug-08 BRITNA
BRITNAGBPMM	29-Aug-08 BRITNA
BRITNAGBPXR	29-Aug-08 BRITNA
BRITNAUSDCR	29-Aug-08 BRITNA
BRITNAUSDMM	29-Aug-08 BRITNA
BXTNEURMM	29-Aug-08 BXTN
BXTNGBPCR	29-Aug-08 BXTN
BXTNGBPMM	29-Aug-08 BXTN
BRAMIAUDMR	29-Aug-08 BRAMI
BRAMICHFMR	29-Aug-08 BRAMI
BRAMIEURCR	29-Aug-08 BRAMI
BRAMIEURMM	29-Aug-08 BRAMI
BRAMIEURMR	29-Aug-08 BRAMI
BRAMIGBPMR	29-Aug-08 BRAMI

Brit Ld Co plc	GH6A94	SNRFOR	EUR	MR	Composite
Brit Ld Co plc	GH6A94	SNRFOR	GBP	CR	Composite
Brit Ld Co plc	GH6A94	SNRFOR	GBP	MM	Composite
Brit Ld Co plc	GH6A94	SNRFOR	GBP	MR	Composite
Brit Ld Co plc	GH6A94	SNRFOR	USD	CR	Composite
Brit Ld Co plc	GH6A94	SNRFOR	USD	MM	Composite
Brit Ld Co plc	GH6A94	SNRFOR	USD	MR	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	AUD	MM	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	CHF	MM	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	EUR	CR	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	EUR	MM	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	EUR	MR	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	GBP	CR	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	GBP	MM	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	GBP	MR	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	JPY	MM	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	NOK	MM	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	USD	CR	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	USD	MM	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	USD	MR	Composite
Brit Sky Broadcasting Gp PLC	1C2114	SNRFOR	USD	XR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	AUD	CR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	AUD	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	CAD	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	CHF	CR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	CHF	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	EUR	CR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	EUR	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	EUR	MR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	EUR	XR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	GBP	CR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	GBP	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	GBP	MR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	GBP	XR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	HKD	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	ILS	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	JPY	CR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	JPY	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	JPY	MR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	NOK	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	SEK	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	SGD	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	TWD	CR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	TWD	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	USD	CR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	USD	MM	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	USD	MR	Composite
Brit Telecom PLC	GH6DA2	SNRFOR	USD	XR	Composite
Brit VITA UK Ltd	GH6DFN	SECDOM	EUR	MM	Composite
Brit VITA UK Ltd	GH6DFN	SECDOM	EUR	MR	Composite
Brit VITA UK Ltd	GH6DFN	SECDOM	GBP	MR	Composite
Britannia Bldg Soc	GH542A	SNRFOR	EUR	CR	Composite
Britannia Bldg Soc	GH542A	SNRFOR	EUR	MM	Composite
Britannia Bldg Soc	GH542A	SNRFOR	EUR	MR	Composite
Britannia Bldg Soc	GH542A	SNRFOR	GBP	CR	Composite
Britannia Bldg Soc	GH542A	SNRFOR	GBP	MM	Composite
Britannia Bldg Soc	GH542A	SNRFOR	USD	CR	Composite
Britannia Bldg Soc	GH542A	SNRFOR	USD	MM	Composite
Britannia Bldg Soc	GH542A	SUBLT2	EUR	CR	Composite
Britannia Bldg Soc	GH542A	SUBLT2	EUR	MM	Composite
Britannia Bldg Soc	GH542A	SUBLT2	GBP	CR	Composite
Britannia Bldg Soc	GH542A	SUBLT2	GBP	MM	Composite
Britannia Bldg Soc	GH542A	SUBLT2	GBP	XR	Composite
Britannia Bldg Soc	GH542A	SUBLT2	USD	CR	Composite
Britannia Bldg Soc	GH542A	SUBLT2	USD	MM	Composite
Brixton Plc	GH6EC5	SNRFOR	EUR	MM	Composite
Brixton Plc	GH6EC5	SNRFOR	GBP	CR	Composite
Brixton Plc	GH6EC5	SNRFOR	GBP	MM	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	AUD	MR	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	CHF	MR	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	EUR	CR	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	EUR	MM	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	EUR	MR	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	GBP	MR	Composite

1.06%	1.75%	2.33%	2.94%	3.22%	3.71%	3.82%	3.73%	3.76%
1.06%	1.77%	2.36%	2.97%	3.25%	3.75%	3.86%	3.77%	3.76%
1.06%	1.85%	2.45%	3.09%	3.39%	3.90%	4.02%	3.69%	3.76%
1.06%	1.77%	2.36%	2.97%	3.25%	3.75%	3.86%	3.77%	3.76%
1.06%	1.75%	2.33%	2.94%	3.22%	3.71%	3.82%	3.73%	3.76%
0.46%	0.50%	0.69%	0.85%	0.96%	1.07%	1.14%	1.25%	1.41%
0.46%	0.50%	0.69%	0.85%	0.96%	1.07%	1.14%	1.24%	1.41%
0.48%	0.52%	0.69%	0.85%	0.96%	1.10%	1.15%	1.26%	1.41%
0.46%	0.50%	0.69%	0.85%	0.96%	1.07%	1.14%	1.24%	1.41%
0.48%	0.52%	0.69%	0.85%	0.96%	1.10%	1.15%	1.26%	1.41%
0.46%	0.50%	0.69%	0.85%	0.96%	1.07%	1.14%	1.24%	1.41%
0.46%	0.50%	0.69%	0.85%	0.96%	1.07%	1.14%	1.25%	1.41%
0.46%	0.50%	0.69%	0.85%	0.96%	1.07%	1.14%	1.24%	1.41%
0.48%	0.52%	0.69%	0.85%	0.96%	1.10%	1.15%	1.26%	1.41%
0.46%	0.50%	0.69%	0.85%	0.96%	1.07%	1.14%	1.24%	1.41%
0.46%	0.49%	0.68%	0.84%	0.95%	1.06%	1.12%	1.22%	1.41%
0.44%	0.47%	0.65%	0.80%	0.91%	1.02%	1.08%	1.18%	1.41%
0.32%	0.40%	0.61%	0.79%	0.91%	1.01%	1.08%	1.15%	1.19%
0.32%	0.38%	0.58%	0.76%	0.88%	0.97%	1.04%	1.10%	1.19%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.34%	0.40%	0.60%	0.79%	0.90%	1.00%	1.06%	1.14%	1.21%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.34%	0.40%	0.60%	0.79%	0.90%	1.00%	1.06%	1.14%	1.21%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.32%	0.39%	0.58%	0.76%	0.87%	0.97%	1.03%	1.10%	1.15%
0.34%	0.40%	0.60%	0.79%	0.90%	1.00%	1.06%	1.14%	1.21%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.32%	0.39%	0.58%	0.76%	0.87%	0.97%	1.03%	1.10%	1.15%
0.31%	0.37%	0.56%	0.73%	0.84%	0.94%	1.00%	1.06%	1.11%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.32%	0.40%	0.61%	0.80%	0.93%	1.03%	1.10%	1.12%	1.25%
0.31%	0.38%	0.59%	0.77%	0.89%	0.99%	1.05%	1.12%	1.19%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.34%	0.40%	0.60%	0.79%	0.90%	1.00%	1.06%	1.14%	1.21%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.34%	0.40%	0.60%	0.79%	0.90%	1.00%	1.06%	1.14%	1.21%
0.32%	0.39%	0.59%	0.77%	0.88%	0.98%	1.05%	1.12%	1.17%
0.32%	0.39%	0.58%	0.76%	0.87%	0.97%	1.03%	1.10%	1.15%
0.31%	0.37%	0.56%	0.73%	0.84%	0.94%	1.00%	1.06%	1.11%
2.78%	2.05%	2.74%	2.83%	2.91%	3.07%	3.01%	2.85%	2.76%
2.78%	2.05%	2.74%	2.72%	2.91%	2.94%	2.87%	2.72%	2.76%
2.78%	2.05%	2.74%	2.83%	2.91%	3.07%	3.01%	2.85%	2.76%
2.78%	2.05%	2.74%	2.72%	2.91%	2.94%	2.87%	2.72%	2.76%
2.78%	2.05%	2.74%	2.83%	2.91%	3.07%	3.01%	2.85%	2.76%
2.78%	2.05%	2.74%	2.72%	2.91%	2.94%	2.87%	2.72%	2.76%
		4.97%	5.07%	4.95%	4.97%	4.91%	4.84%	
		4.97%	5.07%	4.95%	4.97%	4.91%	4.84%	
		4.97%	5.07%	4.95%	4.97%	4.91%	4.84%	
		4.97%	5.07%	4.95%	4.97%	4.91%	4.84%	
		4.97%	5.07%	4.95%	4.97%	4.91%	4.84%	
2.51%	2.02%	2.49%	2.92%	3.33%	3.53%	3.65%	3.57%	
2.51%	2.02%	2.49%	2.92%	3.47%	3.68%	3.80%	3.57%	
2.51%	2.02%	2.49%	2.92%	3.33%	3.53%	3.65%	3.57%	
0.82%	1.00%	1.31%	1.65%	1.83%	1.99%	2.05%	2.12%	2.54%
0.82%	1.00%	1.31%	1.67%	1.84%	1.99%	2.05%	2.12%	2.54%
0.87%	1.06%	1.38%	1.75%	1.93%	2.10%	2.16%	2.23%	2.54%
0.82%	1.00%	1.31%	1.67%	1.84%	1.99%	2.05%	2.12%	2.54%
0.82%	1.00%	1.31%	1.67%	1.84%	1.99%	2.05%	2.12%	2.54%

2.82%	2.83%	40.00% NR	B	B	BBB
		40.00%			
2.82%	2.83%	40.00% NR	BB	BB	A
		40.00%			
2.82%	2.83%	40.00% NR	B	B	BBB
2.82%	2.83%	40.00% NR	BB	BB	A
2.82%	2.83%	40.00% NR	B	B	BBB
1.44%	1.47%	40% BB	BBB	A	A
1.44%	1.45%	40% A	AA	AA	AA
1.49%	1.51%	40% BBB	A	A	A
1.44%	1.45%	40% A	AA	AA	AA
		40%			
1.49%	1.51%	40% BBB	A	A	A
1.44%	1.45%	40% A	AA	AA	AA
		40%			
1.44%	1.47%	40% BB	BBB	A	A
1.44%	1.45%	40% A	AA	AA	AA
1.49%	1.51%	40% BBB	A	A	A
1.44%	1.45%	40% A	AA	AA	AA
1.42%	1.44%	40% BBB	A	AA	AA
1.36%	1.38%	40% BBB	A	AA	AA
1.24%	1.46%	40% BBB	BBB	BBB	BBB
1.24%	1.46%	40% BBB	A	A	A
1.24%	1.46%	40% AA	AA	AA	AA
1.29%	1.52%	40% A	A	A	AA
1.24%	1.46%	40% AA	AA	AA	AA
1.29%	1.52%	40% A	A	A	AA
1.24%	1.46%	40% AA	AA	AA	AA
1.23%	1.45%	40% A	A	A	A
		40%			
1.29%	1.52%	40% A	A	A	AA
1.24%	1.46%	40% AA	AA	AA	AA
1.23%	1.45%	40% A	A	A	A
1.18%	1.39%	40% A	A	A	A
1.24%	1.46%	40% AA	AA	AA	AA
1.24%	1.46%	40% AA	AA	AA	AA
1.24%	1.46%	40% BBB	BBB	BBB	BBB
1.24%	1.46%	40% A	A	A	A
		40%			
1.24%	1.46%	40% AA	AA	AA	AA
1.24%	1.46%	40% AA	AA	AA	AA
1.24%	1.46%	40% AA	AA	AA	AA
1.29%	1.52%	40% A	A	A	AA
1.24%	1.46%	40% AA	AA	AA	AA
1.29%	1.52%	40% A	A	A	AA
1.24%	1.46%	40% AA	AA	AA	AA
1.23%	1.45%	40% A	A	A	A
1.18%	1.39%	40% A	A	A	A
		70%			
		70%			
		70%			
2.70%	2.82%	42% NR	NR	NR	BBB
2.70%	2.82%	40% NR	NR	NR	A
		42%			
2.70%	2.82%	42% NR	NR	NR	BBB
2.70%	2.82%	40% NR	NR	NR	A
2.70%	2.82%	42% NR	NR	NR	BBB
2.70%	2.82%	40% NR	NR	NR	A
		22.50%		NR	NR
		22.50%		NR	NR
		22.50%		NR	NR
		22.50%		NR	NR
		22.50%		NR	NR
		22.50%			
		22.50%			
3.64%	3.83%	40% NR	NR	NR	NR
3.79%	3.83%	40% NR	NR	NR	NR
3.64%	3.83%	40% NR	NR	NR	NR
2.63%	2.67%	40% CCC	B	B	B
2.63%	2.67%	40.00% BB	BBB	BBB	BB
2.63%	2.67%	40.00% B	BB	BB	B
		40.00%			
2.63%	2.67%	40.00% BB	BBB	BBB	BB
2.63%	2.67%	40.00% BB	BBB	BBB	BB

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

NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		

A	A	A	NR		A
BBB	BBB	BBB	NR		BBB
A	A	A	NR		A
B	B	B	B	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR

NR	BBB	4 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	BBB	4 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	BBB	4 Financials	Europe	United Kingdom
NR	BBB	4 Financials	Europe	United Kingdom
NR	BBB	4 Financials	Europe	United Kingdom
BB	AA	14 Consumer Services	Europe	United Kingdom
BBB	AA	13 Consumer Services	Europe	United Kingdom
BBB	A	5 Consumer Services	Europe	United Kingdom
BBB	AA	13 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
BBB	A	5 Consumer Services	Europe	United Kingdom
BBB	AA	13 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
BB	AA	14 Consumer Services	Europe	United Kingdom
BBB	AA	13 Consumer Services	Europe	United Kingdom
BBB	A	5 Consumer Services	Europe	United Kingdom
BBB	AA	13 Consumer Services	Europe	United Kingdom
BBB	AA	14 Consumer Services	Europe	United Kingdom
BBB	AA	14 Consumer Services	Europe	United Kingdom
BB	A	4 Telecommunications	Europe	United Kingdom
BB	A	4 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
BBB	A	5 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
BBB	A	5 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
BBB	AA	15 Telecommunications	Europe	United Kingdom
	NR	Telecommunications	Europe	United Kingdom
BBB	A	5 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
BBB	AA	15 Telecommunications	Europe	United Kingdom
BBB	AA	15 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
BB	A	3 Telecommunications	Europe	United Kingdom
BB	A	3 Telecommunications	Europe	United Kingdom
	NR	Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
BBB	A	5 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
BBB	A	5 Telecommunications	Europe	United Kingdom
A	AA	15 Telecommunications	Europe	United Kingdom
BBB	AA	15 Telecommunications	Europe	United Kingdom
BBB	AA	15 Telecommunications	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
NR	NR	4 Financials	Europe	United Kingdom
NR	NR	4 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	NR	4 Financials	Europe	United Kingdom
NR	NR	4 Financials	Europe	United Kingdom
NR	NR	4 Financials	Europe	United Kingdom
NR	NR	4 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	NR	3 Financials	Europe	United Kingdom
NR	NR	3 Financials	Europe	United Kingdom
NR	NR	3 Financials	Europe	United Kingdom
NR	BBB	8 Financials	N.Amer	Canada
NR	BBB	8 Financials	N.Amer	Canada
NR	BBB	8 Financials	N.Amer	Canada
	NR	Financials	N.Amer	Canada
NR	BBB	8 Financials	N.Amer	Canada
NR	BBB	8 Financials	N.Amer	Canada

	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB					
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

A	BBB	Thin	Thin	Thin	DocAdj	Thin
A	BBB	Thin	Thin	Thin	CcyGrp	Thin
A	BBB					
A	BBB	Thin	Thin	Thin	DocAdj	Thin
A	BBB	Thin	Thin	Thin	CcyGrp	Thin
A	BBB	Thin	Thin	Thin	DocAdj	Thin
A	BBB	Thin	Thin	Thin	CcyGrp	Thin
A	BBB			Thin	Thin	Thin
A	BBB			Thin	Thin	Thin
A	BBB			Thin	Thin	Thin
A	BBB			Thin	Thin	Thin
A	BBB			Thin	Thin	Thin
A	BBB					
A	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

BRAMIJPYMR	29-Aug-08 BRAMI
BRAMIUSDCR	29-Aug-08 BRAMI
BRAMIUSDMM	29-Aug-08 BRAMI
BRAMIUSDMR	29-Aug-08 BRAMI
BRAMIUSDXR	29-Aug-08 BRAMI
BRTHJPYCR	29-Aug-08 BRTH
BRTHJPYMR	29-Aug-08 BRTH
BRTHJPYXR	29-Aug-08 BRTH
BCAUDMR	29-Aug-08 BC
BCAUDXR	29-Aug-08 BC
BCCADMR	29-Aug-08 BC
BCEURCR	29-Aug-08 BC
BCEURMM	29-Aug-08 BC
BCEURMR	29-Aug-08 BC
BCEURXR	29-Aug-08 BC
BCGBPMR	29-Aug-08 BC
BCHKDMR	29-Aug-08 BC
BCJPYMR	29-Aug-08 BC
BCNOKMR	29-Aug-08 BC
BCSGDMR	29-Aug-08 BC
BCTWDMR	29-Aug-08 BC
BCUSDCR	29-Aug-08 BC
BCUSDMM	29-Aug-08 BC
BCUSDMR	29-Aug-08 BC
BCUSDXR	29-Aug-08 BC
BRITELCADMR	29-Aug-08 BRITEL
BRITELEURCR	29-Aug-08 BRITEL
BRITELEURMM	29-Aug-08 BRITEL
BRITELEURMR	29-Aug-08 BRITEL
BRITELEURXR	29-Aug-08 BRITEL
BRITELUSDCR	29-Aug-08 BRITEL
BRITELUSDMM	29-Aug-08 BRITEL
BRITELUSDMR	29-Aug-08 BRITEL
BPLEURMR	29-Aug-08 BPL
BPLUSDMR	29-Aug-08 BPL
BUENOSEURCR	29-Aug-08 BUENOS
BUENOSEURMM	29-Aug-08 BUENOS
BUENOSUSDCR	29-Aug-08 BUENOS
BUENOSUSDMM	29-Aug-08 BUENOS
BUENOSUSDMR	29-Aug-08 BUENOS
BUFUSDCR	29-Aug-08 BUF
BUFUSDMR	29-Aug-08 BUF
BUFUSDXR	29-Aug-08 BUF
BGEURCR	29-Aug-08 BG
BGEURMM	29-Aug-08 BG
BGEURMR	29-Aug-08 BG
BGUSDCR	29-Aug-08 BG
BGUSDMM	29-Aug-08 BG
BGUSDMR	29-Aug-08 BG
BG-FinCorpEURMM	29-Aug-08 BG-FinCorp
BG-FinCorpEURMR	29-Aug-08 BG-FinCorp
BG-FinCorpEURXR	29-Aug-08 BG-FinCorp
BG-FinCorpJPYMR	29-Aug-08 BG-FinCorp
BG-FinCorpUSDMR	29-Aug-08 BG-FinCorp
BG-FinCorpUSDXR	29-Aug-08 BG-FinCorp
BUKH-BKCUSDMR	29-Aug-08 BUKH-BKC
BUKH-BKCUSDXR	29-Aug-08 BUKH-BKC
BUKH-BKCUSDMR	29-Aug-08 BUKH-BKC
BUKH-BKCUSDXR	29-Aug-08 BUKH-BKC
BCFWCUSDMR	29-Aug-08 BCFWC
BCFWCUSDXR	29-Aug-08 BCFWC
BCFWCUSDMR	29-Aug-08 BCFWC
BCFWCUSDXR	29-Aug-08 BCFWC
BNIAUDMR	29-Aug-08 BNI
BNIAUDXR	29-Aug-08 BNI
BNICADMR	29-Aug-08 BNI
BNICADXR	29-Aug-08 BNI
BNICHFMR	29-Aug-08 BNI
BNIEURCR	29-Aug-08 BNI
BNIEURMM	29-Aug-08 BNI
BNIEURMR	29-Aug-08 BNI
BNIEURXR	29-Aug-08 BNI
BNIGBPMR	29-Aug-08 BNI
BNIGBPXR	29-Aug-08 BNI

BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	JPY	MR	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	USD	CR	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	USD	MM	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	USD	MR	Composite
BROOKFIELD ASSET Mgmt INC	1C37DD	SNRFOR	USD	XR	Composite
Brother Inds Ltd	JJ4AC8	SNRFOR	JPY	CR	Composite
Brother Inds Ltd	JJ4AC8	SNRFOR	JPY	MR	Composite
Brother Inds Ltd	JJ4AC8	SNRFOR	JPY	XR	Composite
Brunswick Corp	1C8747	SNRFOR	AUD	MR	Composite
Brunswick Corp	1C8747	SNRFOR	AUD	XR	Composite
Brunswick Corp	1C8747	SNRFOR	CAD	MR	Composite
Brunswick Corp	1C8747	SNRFOR	EUR	CR	Composite
Brunswick Corp	1C8747	SNRFOR	EUR	MM	Composite
Brunswick Corp	1C8747	SNRFOR	EUR	MR	Composite
Brunswick Corp	1C8747	SNRFOR	EUR	XR	Composite
Brunswick Corp	1C8747	SNRFOR	GBP	MR	Composite
Brunswick Corp	1C8747	SNRFOR	HKD	MR	Composite
Brunswick Corp	1C8747	SNRFOR	JPY	MR	Composite
Brunswick Corp	1C8747	SNRFOR	NOK	MR	Composite
Brunswick Corp	1C8747	SNRFOR	SGD	MR	Composite
Brunswick Corp	1C8747	SNRFOR	TWD	MR	Composite
Brunswick Corp	1C8747	SNRFOR	USD	CR	Composite
Brunswick Corp	1C8747	SNRFOR	USD	MM	Composite
Brunswick Corp	1C8747	SNRFOR	USD	MR	Composite
Brunswick Corp	1C8747	SNRFOR	USD	XR	Composite
BT Gp PLC	GH7C73	SNRFOR	CAD	MR	Composite
BT Gp PLC	GH7C73	SNRFOR	EUR	CR	Composite
BT Gp PLC	GH7C73	SNRFOR	EUR	MM	Composite
BT Gp PLC	GH7C73	SNRFOR	EUR	MR	Composite
BT Gp PLC	GH7C73	SNRFOR	EUR	XR	Composite
BT Gp PLC	GH7C73	SNRFOR	USD	CR	Composite
BT Gp PLC	GH7C73	SNRFOR	USD	MM	Composite
BT Gp PLC	GH7C73	SNRFOR	USD	MR	Composite
Buckeye Partners L P	129A53	SNRFOR	EUR	MR	Composite
Buckeye Partners L P	129A53	SNRFOR	USD	MR	Composite
Buenos Aires Prov	PQAA21	SNRFOR	EUR	CR	Composite
Buenos Aires Prov	PQAA21	SNRFOR	EUR	MM	Composite
Buenos Aires Prov	PQAA21	SNRFOR	USD	CR	Composite
Buenos Aires Prov	PQAA21	SNRFOR	USD	MM	Composite
Buenos Aires Prov	PQAA21	SNRFOR	USD	MR	Composite
Buffets Inc	12AHGB	SNRFOR	USD	CR	Composite
Buffets Inc	12AHGB	SNRFOR	USD	MR	Composite
Buffets Inc	12AHGB	SNRFOR	USD	XR	Composite
Bunge Ltd	GH7FF8	SNRFOR	EUR	CR	Composite
Bunge Ltd	GH7FF8	SNRFOR	EUR	MM	Composite
Bunge Ltd	GH7FF8	SNRFOR	EUR	MR	Composite
Bunge Ltd	GH7FF8	SNRFOR	USD	CR	Composite
Bunge Ltd	GH7FF8	SNRFOR	USD	MM	Composite
Bunge Ltd	GH7FF8	SNRFOR	USD	MR	Composite
Bunge Ltd Fin Corp	1D25BE	SNRFOR	EUR	MM	Composite
Bunge Ltd Fin Corp	1D25BE	SNRFOR	EUR	MR	Composite
Bunge Ltd Fin Corp	1D25BE	SNRFOR	EUR	XR	Composite
Bunge Ltd Fin Corp	1D25BE	SNRFOR	JPY	MR	Composite
Bunge Ltd Fin Corp	1D25BE	SNRFOR	USD	MR	Composite
Bunge Ltd Fin Corp	1D25BE	SNRFOR	USD	XR	Composite
BURGER KING Corp	1D332F	SECDOM	USD	MR	Composite
BURGER KING Corp	1D332F	SECDOM	USD	XR	Composite
BURGER KING Corp	1D332F	SNRFOR	USD	MR	Composite
BURGER KING Corp	1D332F	SNRFOR	USD	XR	Composite
Burlington Coat Factory Whse Corp	1D36CG	SECDOM	USD	MR	Composite
Burlington Coat Factory Whse Corp	1D36CG	SECDOM	USD	XR	Composite
Burlington Coat Factory Whse Corp	1D36CG	SNRFOR	USD	MR	Composite
Burlington Coat Factory Whse Corp	1D36CG	SNRFOR	USD	XR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	AUD	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	AUD	XR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	CAD	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	CAD	XR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	CHF	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	EUR	CR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	EUR	MM	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	EUR	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	EUR	XR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	GBP	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	GBP	XR	Composite

0.82%	1.00%	1.31%	1.65%	1.83%	1.99%	2.05%	2.12%	2.54%
0.87%	1.06%	1.38%	1.75%	1.93%	2.10%	2.16%	2.23%	2.54%
0.82%	1.00%	1.31%	1.67%	1.84%	1.99%	2.05%	2.12%	2.54%
0.79%	0.97%	1.26%	1.61%	1.77%	1.92%	1.97%	2.04%	2.54%
0.09%	0.13%	0.23%	0.28%	0.32%	0.37%	0.46%	0.56%	0.57%
0.09%	0.13%	0.23%	0.28%	0.32%	0.37%	0.34%	0.42%	0.57%
2.98%	2.87%	3.19%	3.39%	3.66%	3.86%	3.66%	3.48%	3.47%
3.00%	2.89%	3.13%	3.37%	3.65%	3.88%	3.72%	3.50%	3.49%
3.15%	2.93%	3.30%	3.56%	3.85%	4.08%	3.90%	3.69%	3.67%
3.00%	2.89%	3.13%	3.37%	3.65%	3.88%	3.72%	3.50%	3.49%
2.88%	2.78%	2.91%	3.27%	3.55%	3.71%	3.54%	3.35%	3.35%
3.00%	2.89%	3.13%	3.37%	3.65%	3.88%	3.72%	3.50%	3.49%
2.98%	2.87%	3.19%	3.39%	3.66%	3.86%	3.66%	3.48%	3.47%
3.00%	2.89%	3.13%	3.37%	3.65%	3.88%	3.72%	3.50%	3.49%
3.00%	2.89%	3.13%	3.37%	3.65%	3.88%	3.72%	3.50%	3.49%
3.00%	2.89%	3.13%	3.37%	3.65%	3.88%	3.72%	3.50%	3.49%
3.15%	2.93%	3.30%	3.56%	3.85%	4.08%	3.90%	3.69%	3.67%
3.00%	2.89%	3.13%	3.37%	3.65%	3.88%	3.72%	3.50%	3.49%
2.88%	2.78%	2.91%	3.27%	3.55%	3.71%	3.54%	3.35%	3.35%
	0.39%	0.58%	0.77%		0.97%	1.04%	1.11%	
	0.39%	0.58%	0.77%		0.97%	1.04%	1.11%	
	0.39%	0.58%	0.77%		0.97%	1.04%	1.11%	
0.68%	0.75%	0.83%	0.90%	1.00%	1.10%	1.20%	1.29%	1.25%
0.68%	0.75%	0.83%	0.90%	1.00%	1.10%	1.20%	1.29%	1.25%
7.21%	7.92%	8.69%	8.89%	9.17%	9.36%	9.64%	9.92%	
6.92%	7.61%	8.69%	8.54%	8.80%	8.99%	9.25%	9.53%	
7.21%	7.92%	8.69%	8.89%	9.17%	9.36%	9.64%	9.92%	
6.92%	7.61%	8.69%	8.54%	8.80%	8.99%	9.25%	9.53%	
1.40%	1.22%	1.41%	1.68%	1.82%	1.89%	1.88%	1.89%	2.01%
1.40%	1.21%	1.41%	1.67%	1.80%	1.87%	1.86%	1.87%	1.99%
1.40%	1.21%	1.41%	1.67%	1.80%	1.87%	1.86%	1.87%	1.99%
1.32%	1.57%	1.65%	1.68%	1.79%	1.84%	1.93%	1.97%	2.24%
1.32%	1.56%	1.63%	1.66%	1.77%	1.82%	1.91%	1.95%	2.22%
1.32%	1.50%	1.57%	1.60%	1.70%	1.75%	1.84%	1.88%	2.14%
1.32%	1.55%	1.62%	1.65%	1.76%	1.82%	1.90%	1.95%	2.21%
1.32%	1.56%	1.63%	1.66%	1.77%	1.82%	1.91%	1.95%	2.22%
1.32%	1.50%	1.57%	1.60%	1.70%	1.75%	1.84%	1.88%	2.14%
					1.43%	1.63%		
					1.43%	1.63%		
17.38%	17.46%	15.66%	16.51%	16.34%	16.20%	15.77%	15.73%	13.48%
17.38%	16.78%	15.66%	15.87%	15.71%	15.58%	15.17%	15.15%	13.48%
0.13%	0.21%	0.24%	0.32%	0.38%	0.44%	0.48%	0.55%	0.58%
0.13%	0.21%	0.24%	0.32%	0.38%	0.44%	0.48%	0.55%	0.58%
0.13%	0.21%	0.24%	0.33%	0.38%	0.44%	0.50%	0.55%	0.58%
0.13%	0.21%	0.24%	0.33%	0.38%	0.44%	0.50%	0.55%	0.58%
0.13%	0.22%	0.26%	0.34%	0.40%	0.47%	0.51%	0.58%	0.58%
0.13%	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%	0.56%	0.58%
0.13%	0.21%	0.24%	0.33%	0.38%	0.44%	0.50%	0.55%	0.58%
0.13%	0.20%	0.23%	0.33%	0.36%	0.43%	0.48%	0.54%	0.58%
0.13%	0.21%	0.24%	0.33%	0.38%	0.44%	0.50%	0.55%	0.58%
0.13%	0.20%	0.23%	0.33%	0.36%	0.43%	0.48%	0.54%	0.58%

2.63%	2.67%	40.00%	CCC	B	B	B
2.63%	2.67%	40.00%	B	BB	BB	B
		40.00%				
2.63%	2.67%	40.00%	BB	BBB	BBB	BB
2.63%	2.67%	40.00%	B	BB	BB	B
0.63%	0.67%	37.50%	NR	NR	NR	NR
		37.50%				
0.63%	0.67%	37.50%	NR	NR	NR	NR
3.50%	3.44%	40%	BB	BB	BB	BBB
		40%				
3.52%	3.48%	40%	A	AA	AA	AA
3.70%	3.67%	40%	BBB	A	A	A
		40%				
3.52%	3.48%	40%	A	AA	AA	AA
3.38%	3.36%	40%	BBB	A	A	A
		40%				
3.52%	3.48%	40%	A	AA	AA	AA
3.50%	3.44%	40%	BB	BB	BB	BBB
3.52%	3.48%	40%	A	AA	AA	AA
3.52%	3.48%	40%	A	AA	AA	AA
3.52%	3.48%	40%	A	AA	AA	AA
3.70%	3.67%	40%	BBB	A	A	A
		40%				
3.52%	3.48%	40%	A	AA	AA	AA
3.38%	3.36%	40%	BBB	A	A	A
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
1.71%	1.71%	40%	NR	A	A	A
1.71%	1.71%	40%	NR	A	A	A
10.05%	10.06%	40%	A	A	NR	A
9.65%	9.66%	40%	BBB	BBB	NR	BBB
10.05%	10.06%	40%	A	A	NR	A
9.65%	9.66%	40%	BBB	BBB	NR	BBB
		40%				
		40%				
		40%				
		40%				
		38.00%				
		38.00%	NR	B	NR	BB
		40%	NR	BB	NR	BBB
		38.00%				
		38.00%				
		40%	NR	BB	NR	BBB
2.41%	2.47%	40%	NR	B	B	B
2.38%	2.45%	40%	NR	BB	BB	BB
2.29%	2.36%	40%	NR	B	B	B
2.37%	2.44%	40%	NR	CCC	CCC	CCC
2.38%	2.45%	40%	NR	BB	BB	BB
2.29%	2.36%	40%	NR	B	B	B
		72.50%				
		72.50%				
		67.50%				
		67.50%				
		40%				
		40%				
15.43%	15.43%	40%	NR	CCC	NR	BB
15.43%	15.43%	40%	NR	B	NR	BBB
0.87%	0.99%	40%	NR	BBB	BBB	A
0.87%	0.99%	40%	NR	BBB	BBB	A
0.87%	0.99%	40%	NR	AA	AA	AAA
		40%				
0.87%	0.99%	40%	NR	AA	AA	AAA
0.87%	0.99%	40%	NR	A	A	AA
0.87%	0.99%	40%	NR	A	A	AA
0.87%	0.99%	40%	NR	AA	AA	AAA
0.87%	0.99%	40%	NR	A	A	A
0.87%	0.99%	40%	NR	AA	AA	AAA
0.87%	0.99%	40%	NR	A	A	A

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

NR	BBB	8	Financials	N.Amer	Canada
NR	BBB	8	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
NR	BBB	8	Financials	N.Amer	Canada
NR	BBB	8	Financials	N.Amer	Canada
NR	NR	2	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	NR	2	Technology	Asia	Japan
BB	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
BBB	BBB	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
BB	AA	11	Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
BBB	BBB	4	Consumer Goods	N.Amer	United States
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR	2	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR	2	Telecommunications	Europe	United Kingdom
	NR	2	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	A	4	Oil & Gas	N.Amer	United States
	A	4	Oil & Gas	N.Amer	United States
A	A	3	Government	Lat.Amer	Argentina
BBB	A	3	Government	Lat.Amer	Argentina
A	A	3	Government	Lat.Amer	Argentina
BBB	A	3	Government	Lat.Amer	Argentina
	NR		Government	Lat.Amer	Argentina
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Goods	N.Amer	Bermuda
	BB	5	Consumer Goods	N.Amer	Bermuda
	BB	5	Consumer Goods	N.Amer	Bermuda
	NR		Consumer Goods	N.Amer	Bermuda
	NR		Consumer Goods	N.Amer	Bermuda
	BB	5	Consumer Goods	N.Amer	Bermuda
B	BB	7	Consumer Goods	N.Amer	United States
BB	BB	7	Consumer Goods	N.Amer	United States
B	BB	7	Consumer Goods	N.Amer	United States
CCC	BB	7	Consumer Goods	N.Amer	United States
BB	BB	7	Consumer Goods	N.Amer	United States
B	BB	7	Consumer Goods	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	3	Consumer Services	N.Amer	United States
NR	BBB	3	Consumer Services	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States

BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	
BBB	BBB		Thin	Thin	Thin	
BBB	BBB					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	Thin	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	Thin	DocAdj	DocAdj
B	B					
D	CCC					
D	CCC					
D	CCC					
BBB	BBB					
BBB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
B	CCC					
B	CCC					
B	CCC	Thin	DocAdj	Thin	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp

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

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

BNIHKDMR	29-Aug-08 BNI
BNIHKDXR	29-Aug-08 BNI
BNIJPYMR	29-Aug-08 BNI
BNIJPYXR	29-Aug-08 BNI
BNINZDMR	29-Aug-08 BNI
BNISEKMR	29-Aug-08 BNI
BNISEKXR	29-Aug-08 BNI
BNIUSDCR	29-Aug-08 BNI
BNIUSDMM	29-Aug-08 BNI
BNIUSDMR	29-Aug-08 BNI
BNIUSDXR	29-Aug-08 BNI
BRAUDMR	29-Aug-08 BR
BRCHFCR	29-Aug-08 BR
BRCHFMR	29-Aug-08 BR
BREURCR	29-Aug-08 BR
BREURMM	29-Aug-08 BR
BREURMR	29-Aug-08 BR
BREURXR	29-Aug-08 BR
BRJPYMR	29-Aug-08 BR
BRSGDMR	29-Aug-08 BR
BRUSDCR	29-Aug-08 BR
BRUSDMM	29-Aug-08 BR
BRUSDMR	29-Aug-08 BR
BRUSDXR	29-Aug-08 BR
CAVALEEURCR	29-Aug-08 CAVALE
CAVALEEURMM	29-Aug-08 CAVALE
CAVALEEURMR	29-Aug-08 CAVALE
CAVALEGBPCR	29-Aug-08 CAVALE
CAVALEGBPMM	29-Aug-08 CAVALE
CAVALEUSDCR	29-Aug-08 CAVALE
CAVALEUSDMM	29-Aug-08 CAVALE
CAVALEEURCR	29-Aug-08 CAVALE
CAVALEEURMM	29-Aug-08 CAVALE
CAVALEUSDCR	29-Aug-08 CAVALE
CAVALEUSDMM	29-Aug-08 CAVALE
CAJAMMCHFCR	29-Aug-08 CAJAMM
CAJAMMCHFMM	29-Aug-08 CAJAMM
CAJAMMEURCR	29-Aug-08 CAJAMM
CAJAMMEURMM	29-Aug-08 CAJAMM
CAJAMMEURMR	29-Aug-08 CAJAMM
CAJAMMJPYCR	29-Aug-08 CAJAMM
CAJAMMJPYMM	29-Aug-08 CAJAMM
CAJAMMUSDCR	29-Aug-08 CAJAMM
CAJAMMUSDMM	29-Aug-08 CAJAMM
CAJAMMUSDMR	29-Aug-08 CAJAMM
CAJAMMEURCR	29-Aug-08 CAJAMM
CAJAMMEURMM	29-Aug-08 CAJAMM
CAJAMMEURMR	29-Aug-08 CAJAMM
CAJAMMEURXR	29-Aug-08 CAJAMM
CAJAMMTWDMM	29-Aug-08 CAJAMM
CAJAMMUSDCR	29-Aug-08 CAJAMM
CAJAMMUSDMM	29-Aug-08 CAJAMM
CAJAMMUSDMR	29-Aug-08 CAJAMM
CAJAMMUSDXR	29-Aug-08 CAJAMM
CMFLUSDCR	29-Aug-08 CMFL
CMFLUSDMR	29-Aug-08 CMFL
BCREURMR	29-Aug-08 BCR
BCRUSDMR	29-Aug-08 BCR
CMCOMPUSDCR	29-Aug-08 CMCOMP
CDWRUSDCR	29-Aug-08 CDWR
CDWRUSDMR	29-Aug-08 CDWR
CUAUDCR	29-Aug-08 CU
CUAUDMR	29-Aug-08 CU
CUEURMM	29-Aug-08 CU
CUEURMR	29-Aug-08 CU
CUUSDCR	29-Aug-08 CU
CUUSDMM	29-Aug-08 CU
CUUSDMR	29-Aug-08 CU
CUUSDXR	29-Aug-08 CU
CAINCAUDMR	29-Aug-08 CAINC
CAINCAUDXR	29-Aug-08 CAINC
CAINCCHFMR	29-Aug-08 CAINC
CAINCCHFXR	29-Aug-08 CAINC
CAINCEURCR	29-Aug-08 CAINC

Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	HKD	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	HKD	XR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	JPY	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	JPY	XR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	NZD	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	SEK	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	SEK	XR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	USD	CR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	USD	MM	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	USD	MR	Composite
Burlington Nthn Santa Fe Corp	1D39H2	SNRFOR	USD	XR	Composite
Burlington Res Inc	1D4215	SNRFOR	AUD	MR	Composite
Burlington Res Inc	1D4215	SNRFOR	CHF	CR	Composite
Burlington Res Inc	1D4215	SNRFOR	CHF	MR	Composite
Burlington Res Inc	1D4215	SNRFOR	EUR	CR	Composite
Burlington Res Inc	1D4215	SNRFOR	EUR	MM	Composite
Burlington Res Inc	1D4215	SNRFOR	EUR	MR	Composite
Burlington Res Inc	1D4215	SNRFOR	EUR	XR	Composite
Burlington Res Inc	1D4215	SNRFOR	JPY	MR	Composite
Burlington Res Inc	1D4215	SNRFOR	SGD	MR	Composite
Burlington Res Inc	1D4215	SNRFOR	USD	CR	Composite
Burlington Res Inc	1D4215	SNRFOR	USD	MM	Composite
Burlington Res Inc	1D4215	SNRFOR	USD	MR	Composite
Burlington Res Inc	1D4215	SNRFOR	USD	XR	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SNRFOR	EUR	CR	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SNRFOR	EUR	MM	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SNRFOR	EUR	MR	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SNRFOR	GBP	CR	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SNRFOR	GBP	MM	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SNRFOR	USD	CR	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SNRFOR	USD	MM	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SUBLT2	EUR	CR	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SUBLT2	EUR	MM	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SUBLT2	USD	CR	Composite
C de Aho Vlncia Castlln Alicnte Bcaja	EG65AV	SUBLT2	USD	MM	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	CHF	CR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	CHF	MM	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	EUR	CR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	EUR	MM	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	EUR	MR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	JPY	CR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	JPY	MM	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	USD	CR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	USD	MM	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SNRFOR	USD	MR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	EUR	CR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	EUR	MM	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	EUR	MR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	EUR	XR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	TWD	MM	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	USD	CR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	USD	MM	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	USD	MR	Composite
C de Aho Y Monte de Piedad de Madrid	EG662F	SUBLT2	USD	XR	Composite
C Fin Ltd	GI4561	SNRFOR	USD	CR	Composite
C Fin Ltd	GI4561	SNRFOR	USD	MR	Composite
C R Bard Inc	06DABB	SNRFOR	EUR	MR	Composite
C R Bard Inc	06DABB	SNRFOR	USD	MR	Composite
C&M Co Ltd	YZ7C7O	SNRFOR	USD	CR	Composite
CA Dept of Water Res	1E36C4	SNRFOR	USD	CR	Composite
CA Dept of Water Res	1E36C4	SNRFOR	USD	MR	Composite
CA St	1E368V	SNRFOR	AUD	CR	Composite
CA St	1E368V	SNRFOR	AUD	MR	Composite
CA St	1E368V	SNRFOR	EUR	MM	Composite
CA St	1E368V	SNRFOR	EUR	MR	Composite
CA St	1E368V	SNRFOR	USD	CR	Composite
CA St	1E368V	SNRFOR	USD	MM	Composite
CA St	1E368V	SNRFOR	USD	MR	Composite
CA St	1E368V	SNRFOR	USD	XR	Composite
CA, Inc.	138DAS	SNRFOR	AUD	MR	Composite
CA, Inc.	138DAS	SNRFOR	AUD	XR	Composite
CA, Inc.	138DAS	SNRFOR	CHF	MR	Composite
CA, Inc.	138DAS	SNRFOR	CHF	XR	Composite
CA, Inc.	138DAS	SNRFOR	EUR	CR	Composite

0.13%	0.21%	0.24%	0.33%	0.38%	0.44%	0.50%	0.55%	0.58%
0.13%	0.20%	0.23%	0.33%	0.36%	0.43%	0.48%	0.54%	0.58%
0.13%	0.21%	0.24%	0.32%	0.38%	0.44%	0.48%	0.55%	0.58%
0.13%	0.21%	0.24%	0.32%	0.38%	0.44%	0.48%	0.55%	0.58%
0.13%	0.20%	0.23%	0.33%	0.36%	0.43%	0.48%	0.54%	0.58%
0.13%	0.22%	0.26%	0.34%	0.40%	0.47%	0.51%	0.58%	0.58%
0.13%	0.21%	0.25%	0.33%	0.39%	0.45%	0.49%	0.56%	0.58%
0.13%	0.21%	0.24%	0.33%	0.38%	0.44%	0.50%	0.55%	0.58%
0.13%	0.20%	0.23%	0.33%	0.36%	0.43%	0.48%	0.54%	0.58%
0.24%	0.33%	0.37%	0.43%	0.44%	0.52%	0.56%	0.61%	0.66%
0.24%	0.34%	0.39%	0.46%	0.47%	0.55%	0.59%	0.64%	0.69%
0.24%	0.33%	0.38%	0.44%	0.45%	0.53%	0.57%	0.61%	0.67%
0.24%	0.33%	0.37%	0.43%	0.44%	0.52%	0.56%	0.61%	0.66%
0.24%	0.32%	0.37%	0.43%	0.44%	0.52%	0.56%	0.61%	0.66%
0.24%	0.34%	0.39%	0.46%	0.47%	0.55%	0.59%	0.64%	0.69%
0.24%	0.33%	0.37%	0.43%	0.44%	0.52%	0.56%	0.61%	0.66%
0.24%	0.32%	0.36%	0.42%	0.43%	0.50%	0.54%	0.58%	0.63%
5.13%	5.40%	5.32%	5.28%	5.28%	5.25%	5.14%	4.96%	5.43%
4.90%	5.18%	5.11%	5.07%	5.07%	5.04%	4.98%	4.82%	5.21%
4.87%	5.13%	5.05%	5.02%	5.02%	4.99%	4.88%	4.76%	5.16%
5.13%	5.40%	5.32%	5.28%	5.28%	5.25%	5.14%	4.96%	5.43%
4.90%	5.18%	5.11%	5.07%	5.07%	5.04%	4.98%	4.82%	5.21%
5.13%	5.40%	5.32%	5.28%	5.28%	5.25%	5.14%	4.96%	5.43%
4.90%	5.18%	5.11%	5.07%	5.07%	5.04%	4.98%	4.82%	5.21%
	8.98%	8.67%	8.51%	8.14%	8.36%	8.14%	7.89%	
	8.58%	8.67%	8.14%	8.14%	8.01%	7.81%	7.61%	
1.21%	1.30%	1.63%	2.15%	2.35%	2.53%	2.53%	2.50%	2.56%
1.15%	1.24%	1.56%	2.04%	2.29%	2.40%	2.42%	2.40%	2.55%
1.21%	1.30%	1.63%	2.15%	2.35%	2.53%	2.53%	2.50%	2.56%
1.15%	1.24%	1.56%	2.04%	2.29%	2.40%	2.42%	2.40%	2.55%
1.15%	1.23%	1.54%	2.02%	2.27%	2.39%	2.40%	2.38%	2.53%
1.18%	1.25%	1.57%	2.06%	2.32%	2.43%	2.44%	2.42%	2.49%
1.18%	1.25%	1.57%	2.06%	2.32%	2.43%	2.44%	2.42%	2.49%
1.21%	1.30%	1.63%	2.15%	2.35%	2.53%	2.53%	2.50%	2.56%
1.15%	1.24%	1.56%	2.04%	2.29%	2.40%	2.42%	2.40%	2.55%
1.55%	2.86%	3.09%	3.49%	3.68%	3.95%	3.92%	3.81%	3.82%
1.55%	2.74%	2.96%	3.35%	3.54%	3.79%	3.76%	3.65%	3.67%
1.55%	2.72%	2.93%	3.31%	3.50%	3.75%	3.72%	3.62%	3.63%
1.55%	2.74%	2.96%	3.35%	3.54%	3.79%	3.76%	3.65%	3.67%
1.55%	2.86%	3.09%	3.49%	3.68%	3.95%	3.92%	3.81%	3.82%
1.55%	2.74%	2.96%	3.35%	3.54%	3.79%	3.76%	3.65%	3.67%
	1.30%	1.68%	2.07%	2.41%	3%	3.01%	3.19%	
	1.30%	1.68%	2.07%	2.41%	3%	3.01%	3.19%	
	0.17%	0.22%	0.27%	0.32%	0.37%			
	0.17%	0.22%	0.27%	0.32%	0.37%			
	1.03%	1.57%	2.11%	1.76%	2.05%	3.16%	3.63%	
					0.53%	0.55%	0.62%	
	0.45%	0.60%	0.91%		0.94%	0.95%	0.94%	0.95%
	0.45%	0.60%	0.91%		0.94%	0.95%	0.94%	0.95%
	0.45%	0.60%	0.96%		0.98%	1.00%	0.95%	0.95%
	0.45%	0.60%	0.91%		0.93%	0.95%	0.91%	0.95%
	0.45%	0.60%	0.88%		0.90%	0.91%	0.87%	0.95%
0.62%	0.77%	1.10%	1.46%	1.69%	1.91%	1.92%	1.98%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.91%	1.92%	1.98%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.92%	1.95%	2.01%	2.08%
0.59%	0.74%	1.08%	1.45%	1.66%	1.86%	1.89%	1.94%	2.08%
0.65%	0.81%	1.16%	1.56%	1.79%	2.02%	2.05%	2.11%	2.08%

0.87%	0.99%	40%	NR	AA	AA	AAA
0.87%	0.99%	40%	NR	A	A	A
0.87%	0.99%	40%	NR	BBB	BBB	A
0.87%	0.99%		NR	BBB	BBB	A
		40%				
		40%				
0.87%	0.99%	40%	NR	A	A	A
0.87%	0.99%	40%	NR	A	A	AA
0.87%	0.99%	40%	NR	A	A	AA
0.87%	0.99%	40%	NR	AA	AA	AAA
0.87%	0.99%	40%	NR	A	A	A
		40%				
		40%				
0.73%	0.70%	40%	NR	A	A	AA
0.77%	0.74%	40%	NR	BBB	BBB	A
0.74%	0.71%	40%	NR	BBB	BBB	A
0.73%	0.70%	40%	NR	A	A	AA
		40%				
0.73%	0.70%	40%	NR	BBB	BB	BBB
		40%				
0.77%	0.74%	40%	NR	BBB	BBB	A
		40%				
0.73%	0.70%	40%	NR	A	A	AA
0.71%	0.68%	40%	NR	BBB	BBB	A
5.05%	5.06%	41.25%	BBB	A	BBB	A
5.05%	4.86%	40%	A	AA	A	AA
5.05%	4.81%	41.25%	BBB	A	BBB	A
5.05%	5.06%	41.25%	BBB	A	BBB	A
5.05%	4.86%	40%	A	AA	A	AA
5.05%	5.06%	41.25%	BBB	A	BBB	A
5.05%	4.86%	40%	A	AA	A	AA
7.95%		20%		BBB	NR	BBB
7.63%		20%		A	NR	A
		20%				
		20%				
2.57%	2.57%	40%	BBB	BBB	BBB	A
2.47%	2.47%	40%	A	A	A	AA
2.57%	2.57%	40%	BBB	BBB	BBB	A
2.47%	2.47%	40%	A	A	A	AA
2.44%	2.44%	40%	BBB	BBB	BBB	A
2.49%	2.47%	40%	BB	BB	BB	BBB
2.49%	2.47%	40%	BB	BB	BB	BBB
2.57%	2.57%	40%	BBB	BBB	BBB	A
2.47%	2.47%	40%	A	A	A	AA
		40%				
3.83%	3.71%	20%	NR	BBB	BBB	BBB
3.69%	3.71%	20%	NR	A	A	A
3.64%	3.71%	20%	NR	BBB	BBB	BBB
		20%				
3.69%	3.71%	20%	NR	A	A	A
3.83%	3.71%	20%	NR	BBB	BBB	BBB
3.69%	3.71%	20%	NR	A	A	A
		20%				
		20%				
		22.50%		NR	NR	NR
		22.50%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
3.95%		40%		BBB	NR	BBB
		45%				
		45%				
0.96%		80%		NR	NR	B
0.96%		80%		NR	NR	B
		80%				
		80%				
0.96%		80%		NR	NR	BB
		80%				
0.96%		80%		NR	NR	BB
0.96%		80%		NR	NR	BB
3.05%	2.15%	40%	BBB	BBB	BBB	B
3.05%	2.15%	40%	BBB	BBB	BBB	B
3.05%	2.15%	40%	A	A	AA	A
3.05%	2.15%	40%	A	A	A	BB
3.05%	2.15%	40%	A	A	A	BB

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

NR	A	10 Industrials	N.Amer	United States
NR	A	4 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	A	4 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	4 Industrials	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
A	A	9 Oil & Gas	N.Amer	United States
BBB	A	9 Oil & Gas	N.Amer	United States
BBB	A	9 Oil & Gas	N.Amer	United States
A	A	9 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
BB	AA	9 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
BBB	A	9 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
A	A	9 Oil & Gas	N.Amer	United States
BBB	A	9 Oil & Gas	N.Amer	United States
BBB	A	6 Financials	Europe	Spain
A	A	6 Financials	Europe	Spain
BBB	A	6 Financials	Europe	Spain
BBB	A	6 Financials	Europe	Spain
A	A	6 Financials	Europe	Spain
BBB	A	6 Financials	Europe	Spain
A	A	6 Financials	Europe	Spain
	A	4 Financials	Europe	Spain
	A	3 Financials	Europe	Spain
	NR	Financials	Europe	Spain
	NR	Financials	Europe	Spain
BBB	A	3 Financials	Europe	Spain
A	A	8 Financials	Europe	Spain
BBB	A	3 Financials	Europe	Spain
A	A	8 Financials	Europe	Spain
BBB	A	8 Financials	Europe	Spain
BB	A	8 Financials	Europe	Spain
BB	A	8 Financials	Europe	Spain
BBB	A	3 Financials	Europe	Spain
A	A	8 Financials	Europe	Spain
	NR	Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
	NR	Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
NR	A	4 Financials	Europe	Spain
	NR	Financials	Europe	Spain
	NR	Financials	Europe	Spain
	NR	2 Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Consumer Services	Asia	Korea (Republic of)
	NR	Government	N.Amer	United States
	NR	3 Government	N.Amer	United States
	NR	4 Government	N.Amer	United States
	NR	4 Government	N.Amer	United States
	NR	Government	N.Amer	United States
	NR	Government	N.Amer	United States
	NR	4 Government	N.Amer	United States
	NR	Government	N.Amer	United States
	NR	4 Government	N.Amer	United States
	NR	4 Government	N.Amer	United States
NR	BBB	10 Technology	N.Amer	United States
NR	BBB	10 Technology	N.Amer	United States
NR	BBB	10 Technology	N.Amer	United States
NR	BBB	5 Technology	N.Amer	United States
NR	BBB	10 Technology	N.Amer	United States

BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B		DocAdj	Thin	DocAdj	Thin
A	B		CcyGrp	Thin	CcyGrp	Thin
A	B					
A	B					
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					
	BBB		Thin	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
B	BBB		CcyGrp	Thin	CcyGrp	Thin
	AA					
	AA					
	AA		Thin	Thin	Entity Tier	
	AA		Thin	Thin	Entity Tier	
	AA					
	AA					
	AA		Thin	Thin	DocAdj	
	AA					
	AA		Thin	Thin	DocAdj	
	AA		Thin	Thin	DocAdj	
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

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

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

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

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

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

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin	CcyGrp	Thin		CcyGrp	

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

DocAdj	DocAdj	DocAdj	Thin	Thin	

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

CcyGrp
CcyGrp
Entity Tier

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

CAINCEURMM	29-Aug-08 CAINC
CAINCEURMR	29-Aug-08 CAINC
CAINCEURXR	29-Aug-08 CAINC
CAINCGBPMR	29-Aug-08 CAINC
CAINCHKDMR	29-Aug-08 CAINC
CAINCJPYMR	29-Aug-08 CAINC
CAINCJPYXR	29-Aug-08 CAINC
CAINCNZDMR	29-Aug-08 CAINC
CAINCNZDXR	29-Aug-08 CAINC
CAINCSGDMR	29-Aug-08 CAINC
CAINCSGDXR	29-Aug-08 CAINC
CAINCUSDCR	29-Aug-08 CAINC
CAINCUSDMM	29-Aug-08 CAINC
CAINCUSDMR	29-Aug-08 CAINC
CAINCUSDXR	29-Aug-08 CAINC
CWLNAUDCR	29-Aug-08 CWLN
CWLNAUDMM	29-Aug-08 CWLN
CWLNCHFCR	29-Aug-08 CWLN
CWLNCHFMM	29-Aug-08 CWLN
CWLNEURCR	29-Aug-08 CWLN
CWLNEURMM	29-Aug-08 CWLN
CWLNEURMR	29-Aug-08 CWLN
CWLNGBPCR	29-Aug-08 CWLN
CWLNGBPMM	29-Aug-08 CWLN
CWLNGBPMR	29-Aug-08 CWLN
CWLNGBPXR	29-Aug-08 CWLN
CWLNHKDMM	29-Aug-08 CWLN
CWLNJPYCR	29-Aug-08 CWLN
CWLNJPYMM	29-Aug-08 CWLN
CWLNNZDCR	29-Aug-08 CWLN
CWLNNZDMM	29-Aug-08 CWLN
CWLNSEKMM	29-Aug-08 CWLN
CWLNSGDCR	29-Aug-08 CWLN
CWLNSGDMM	29-Aug-08 CWLN
CWLNUSDCR	29-Aug-08 CWLN
CWLNUSDMM	29-Aug-08 CWLN
CWLNUSDMR	29-Aug-08 CWLN
CWLNUSDXR	29-Aug-08 CWLN
CABCOLEURCR	29-Aug-08 CABCOL
CABCOLEURMM	29-Aug-08 CABCOL
CABCOLEURMR	29-Aug-08 CABCOL
CABCOLEURXR	29-Aug-08 CABCOL
CABCOLGBPMM	29-Aug-08 CABCOL
CABCOLJPYMM	29-Aug-08 CABCOL
CABCOLUSDCR	29-Aug-08 CABCOL
CABCOLUSDMM	29-Aug-08 CABCOL
CABCOLUSDMR	29-Aug-08 CABCOL
CABLEMUSDCR	29-Aug-08 CABLEM
CABLEMUSDMR	29-Aug-08 CABLEM
CVCAUDXR	29-Aug-08 CVC
CVCEURMM	29-Aug-08 CVC
CVCEURMR	29-Aug-08 CVC
CVCEURXR	29-Aug-08 CVC
CVCHKDXR	29-Aug-08 CVC
CVCILSXR	29-Aug-08 CVC
CVCJPYXR	29-Aug-08 CVC
CVCUSDCR	29-Aug-08 CVC
CVCUSDMM	29-Aug-08 CVC
CVCUSDMR	29-Aug-08 CVC
CVCUSDXR	29-Aug-08 CVC
CBTAUDMR	29-Aug-08 CBT
CBTEURCR	29-Aug-08 CBT
CBTEURMM	29-Aug-08 CBT
CBTEURMR	29-Aug-08 CBT
CBTEURXR	29-Aug-08 CBT
CBTUSDCR	29-Aug-08 CBT
CBTUSDMM	29-Aug-08 CBT
CBTUSDMR	29-Aug-08 CBT
CBTUSDXR	29-Aug-08 CBT
CDBRYHAUDCR	29-Aug-08 CDBRYH
CDBRYHAUDMM	29-Aug-08 CDBRYH
CDBRYHCADMM	29-Aug-08 CDBRYH
CDBRYHCHFCR	29-Aug-08 CDBRYH
CDBRYHCHFMM	29-Aug-08 CDBRYH

CA, Inc.	138DAS	SNRFOR	EUR	MM	Composite
CA, Inc.	138DAS	SNRFOR	EUR	MR	Composite
CA, Inc.	138DAS	SNRFOR	EUR	XR	Composite
CA, Inc.	138DAS	SNRFOR	GBP	MR	Composite
CA, Inc.	138DAS	SNRFOR	HKD	MR	Composite
CA, Inc.	138DAS	SNRFOR	JPY	MR	Composite
CA, Inc.	138DAS	SNRFOR	JPY	XR	Composite
CA, Inc.	138DAS	SNRFOR	NZD	MR	Composite
CA, Inc.	138DAS	SNRFOR	NZD	XR	Composite
CA, Inc.	138DAS	SNRFOR	SGD	MR	Composite
CA, Inc.	138DAS	SNRFOR	SGD	XR	Composite
CA, Inc.	138DAS	SNRFOR	USD	CR	Composite
CA, Inc.	138DAS	SNRFOR	USD	MM	Composite
CA, Inc.	138DAS	SNRFOR	USD	MR	Composite
CA, Inc.	138DAS	SNRFOR	USD	XR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	AUD	CR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	AUD	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	CHF	CR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	CHF	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	EUR	CR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	EUR	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	EUR	MR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	GBP	CR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	GBP	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	GBP	MR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	GBP	XR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	HKD	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	JPY	CR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	JPY	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	NZD	CR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	NZD	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	SEK	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	SGD	CR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	SGD	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	USD	CR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	USD	MM	Composite
Cable & Wireless PLC	138EB3	SNRFOR	USD	MR	Composite
Cable & Wireless PLC	138EB3	SNRFOR	USD	XR	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	EUR	CR	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	EUR	MM	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	EUR	MR	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	EUR	XR	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	GBP	MM	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	JPY	MM	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	USD	CR	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	USD	MM	Composite
Cablecom Luxembourg Sca	LM49F3	SNRFOR	USD	MR	Composite
Cablemas SA CV		SNRFOR	USD	CR	Composite
Cablemas SA CV		SNRFOR	USD	MR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	AUD	XR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	EUR	MM	Composite
Cablevision Sys Corp	138EEI	SNRFOR	EUR	MR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	EUR	XR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	HKD	XR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	ILS	XR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	JPY	XR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	USD	CR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	USD	MM	Composite
Cablevision Sys Corp	138EEI	SNRFOR	USD	MR	Composite
Cablevision Sys Corp	138EEI	SNRFOR	USD	XR	Composite
Cabot Corp	1D975A	SNRFOR	AUD	MR	Composite
Cabot Corp	1D975A	SNRFOR	EUR	CR	Composite
Cabot Corp	1D975A	SNRFOR	EUR	MM	Composite
Cabot Corp	1D975A	SNRFOR	EUR	MR	Composite
Cabot Corp	1D975A	SNRFOR	EUR	XR	Composite
Cabot Corp	1D975A	SNRFOR	USD	CR	Composite
Cabot Corp	1D975A	SNRFOR	USD	MM	Composite
Cabot Corp	1D975A	SNRFOR	USD	MR	Composite
Cabot Corp	1D975A	SNRFOR	USD	XR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	AUD	CR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	AUD	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	CAD	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	CHF	CR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	CHF	MM	Composite

0.62%	0.78%	1.12%	1.47%	1.72%	1.94%	1.96%	2.02%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.92%	1.95%	2.01%	2.08%
0.59%	0.74%	1.08%	1.45%	1.66%	1.86%	1.89%	1.94%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.92%	1.95%	2.01%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.92%	1.95%	2.01%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.91%	1.92%	1.98%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.91%	1.92%	1.98%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.92%	1.95%	2.01%	2.08%
0.59%	0.74%	1.08%	1.45%	1.66%	1.86%	1.89%	1.94%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.92%	1.95%	2.01%	2.08%
0.59%	0.74%	1.08%	1.45%	1.66%	1.86%	1.89%	1.94%	2.08%
0.65%	0.81%	1.16%	1.56%	1.79%	2.02%	2.05%	2.11%	2.08%
0.62%	0.77%	1.10%	1.46%	1.69%	1.92%	1.95%	2.01%	2.08%
0.59%	0.74%	1.08%	1.45%	1.66%	1.86%	1.89%	1.94%	2.08%
1.14%	1.33%	1.77%	2.16%	2.47%	2.76%	2.94%	3.05%	3.01%
1.14%	1.33%	1.77%	2.16%	2.47%	2.76%	2.94%	3.05%	3.01%
1.14%	1.38%	1.82%	2.24%	2.52%	2.85%	3.01%	3.18%	3.09%
1.14%	1.32%	1.75%	2.14%	2.46%	2.74%	2.89%	2.99%	2.97%
1.14%	1.38%	1.82%	2.24%	2.52%	2.85%	3.01%	3.18%	3.09%
1.14%	1.32%	1.75%	2.14%	2.46%	2.74%	2.89%	2.99%	2.97%
1.14%	1.31%	1.74%	2.11%	2.42%	2.71%	2.87%	2.98%	2.94%
1.14%	1.38%	1.82%	2.24%	2.52%	2.85%	3.01%	3.18%	3.09%
1.14%	1.32%	1.75%	2.14%	2.46%	2.74%	2.89%	2.99%	2.97%
1.14%	1.32%	1.75%	2.14%	2.46%	2.74%	2.89%	2.99%	2.97%
1.14%	1.33%	1.77%	2.16%	2.47%	2.76%	2.94%	3.05%	3.01%
1.14%	1.33%	1.77%	2.16%	2.47%	2.76%	2.94%	3.05%	3.01%
1.14%	1.38%	1.82%	2.24%	2.52%	2.85%	3.01%	3.18%	3.09%
1.14%	1.32%	1.75%	2.14%	2.46%	2.74%	2.89%	2.99%	2.97%
1.14%	1.32%	1.75%	2.14%	2.46%	2.74%	2.89%	2.99%	2.97%
1.14%	1.38%	1.82%	2.24%	2.52%	2.85%	3.01%	3.18%	3.09%
1.14%	1.32%	1.75%	2.14%	2.46%	2.74%	2.89%	2.99%	2.97%
1.14%	1.38%	1.82%	2.24%	2.52%	2.85%	3.01%	3.18%	3.09%
1.14%	1.32%	1.75%	2.14%	2.46%	2.74%	2.89%	2.99%	2.97%
1.14%	1.31%	1.74%	2.11%	2.42%	2.71%	2.87%	2.98%	2.94%
1.14%	1.26%	1.67%	2.04%	2.33%	2.61%	2.76%	2.87%	2.83%
2.55%	2.56%	3.22%	4.48%	4.99%	5.47%	5.81%	6.21%	6.08%
2.55%	2.56%	3.22%	4.30%	4.79%	5.25%	5.57%	5.96%	6.08%
2.55%	2.56%	3.22%	4.30%	4.79%	5.25%	5.57%	5.96%	6.08%
2.55%	2.56%	3.22%	4.09%	4.69%	5.26%	5.59%	5.98%	6.08%
2.55%	2.56%	3.22%	4.48%	4.99%	5.47%	5.81%	6.21%	6.08%
2.55%	2.56%	3.22%	4.30%	4.79%	5.25%	5.57%	5.96%	6.08%
		2.70%	3.29%	3.73%	4.24%	4.70%	4.98%	5.17%
		2.70%	3.29%	3.73%	4.24%	4.70%	4.98%	5.17%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
3.22%	3.32%	4.13%	4.94%	5.45%	5.86%	5.98%	6.09%	6.19%
3.10%	3.38%	4.01%	4.79%	5.28%	5.68%	5.81%	5.92%	5.96%
0.09%	0.22%	0.23%	0.42%	0.51%	0.68%	0.75%	0.80%	1.15%
0.09%	0.22%	0.25%	0.44%	0.54%	0.72%	0.79%	0.84%	1.15%
0.09%	0.22%	0.24%	0.42%	0.51%	0.69%	0.76%	0.81%	1.15%
0.09%	0.22%	0.23%	0.42%	0.51%	0.68%	0.75%	0.80%	1.15%
0.09%	0.22%	0.22%	0.40%	0.49%	0.65%	0.73%	0.77%	1.15%
0.09%	0.22%	0.25%	0.44%	0.54%	0.72%	0.79%	0.84%	1.15%
0.09%	0.22%	0.24%	0.42%	0.51%	0.69%	0.76%	0.81%	1.15%
0.09%	0.22%	0.23%	0.42%	0.51%	0.68%	0.75%	0.80%	1.15%
0.09%	0.22%	0.22%	0.40%	0.49%	0.65%	0.73%	0.77%	1.15%
0.31%	0.34%	0.44%	0.52%	0.62%	0.69%	0.74%	0.79%	0.89%
0.31%	0.34%	0.44%	0.52%	0.62%	0.69%	0.74%	0.79%	0.89%
0.31%	0.33%	0.43%	0.52%	0.62%	0.68%	0.74%	0.79%	0.89%
0.31%	0.35%	0.44%	0.54%	0.63%	0.70%	0.77%	0.79%	0.92%
0.31%	0.33%	0.43%	0.52%	0.62%	0.68%	0.74%	0.79%	0.89%

3.05%	2.15%	40% A	A	A	BB
3.05%	2.15%	40% A	A	AA	A
3.05%	2.15%	40% A	A	A	BB
3.05%	2.15%	40% A	A	AA	A
3.05%	2.15%	40% A	A	AA	A
3.05%	2.15%	40% BBB	BBB	BBB	B
3.05%	2.15%	40% BBB	BBB	BBB	B
3.05%	2.15%	40% A	A	AA	A
3.05%	2.15%	40% A	A	A	BB
3.05%	2.15%	40% A	A	AA	A
3.05%	2.15%	40% A	A	A	BB
3.05%	2.15%	40% A	A	A	BB
		40%			
3.05%	2.15%	40% A	A	AA	A
3.05%	2.15%	40% A	A	A	BB
3.02%	3.03%	40% NR	BBB	A	A
3.02%	3.03%	40% NR	BBB	A	A
3.13%	3.12%	40% NR	A	A	AA
3.00%	3.01%	40% NR	AA	AA	AAA
3.13%	3.12%	40% NR	A	A	AA
3.00%	3.01%	40% NR	AA	AA	AAA
2.97%	2.96%	40% NR	A	AA	AA
3.13%	3.12%	40% NR	A	A	AA
3.00%	3.01%	40% NR	AA	AA	AAA
		40%			
		40%			
3.00%	3.01%	40% NR	AA	AA	AAA
3.02%	3.03%	40% NR	BBB	A	A
3.02%	3.03%	40% NR	BBB	A	A
3.13%	3.12%	40% NR	A	A	AA
3.00%	3.01%	40% NR	AA	AA	AAA
3.00%	3.01%	40% NR	AA	AA	AAA
3.13%	3.12%	40% NR	A	A	AA
3.00%	3.01%	40% NR	AA	AA	AAA
3.13%	3.12%	40% NR	A	A	AA
3.00%	3.01%	40% NR	AA	AA	AAA
2.97%	2.96%	40% NR	A	AA	AA
2.86%	2.85%	40% NR	A	AA	AA
6.09%	6.04%	40% NR	NR	NR	BBB
6.09%	6.04%	40% NR	NR	NR	A
		40%			
		40%			
6.09%	6.04%	40% NR	NR	NR	A
6.09%	6.04%	40% NR	NR	NR	BB
6.09%	6.04%	40% NR	NR	NR	BBB
6.09%	6.04%	40% NR	NR	NR	A
		40%			
5.27%	5.32%			NR	NR
5.27%	5.32%			NR	NR
5.89%	5.97%	37.78%			
5.89%	5.97%	37.78%			
5.89%	5.97%	40%			
5.89%	5.97%	36.67% A	A	AA	AA
5.89%	5.97%	36.67% A	A	AA	AA
5.89%	5.97%	36.67% A	A	AA	AA
5.89%	5.97%	37.78%			
5.89%	5.97%	37.78%			
5.89%	5.97%	37.78%			
5.89%	5.97%	40% BBB	BBB	A	A
5.89%	5.97%	36.67% A	A	AA	AA
1.25%	1.24%	40% NR	NR	BB	BB
1.31%	1.30%	40% NR	NR	BBB	BBB
1.26%	1.25%	40% NR	NR	BBB	BBB
1.25%	1.24%	40% NR	NR	A	A
1.20%	1.19%	40% NR	NR	BBB	BBB
1.31%	1.30%	40% NR	NR	BBB	BBB
1.26%	1.25%	40% NR	NR	BBB	BBB
1.25%	1.24%	40% NR	NR	A	A
1.20%	1.19%	40% NR	NR	BBB	BBB
0.92%	0.97%	40% NR	BBB	BBB	BBB
0.92%	0.97%	40% NR	BBB	BBB	BBB
0.92%	0.96%	40% NR	AA	AA	AA
0.96%	1.01%	40% NR	A	A	A
0.92%	0.96%	40% NR	AA	AA	AA

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

NR	BBB	10	Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	10	Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
BB	AA	15	Telecommunications	Europe	United Kingdom
BB	AA	15	Telecommunications	Europe	United Kingdom
BBB	A	6	Telecommunications	Europe	United Kingdom
A	AA	14	Telecommunications	Europe	United Kingdom
BBB	A	6	Telecommunications	Europe	United Kingdom
A	AA	14	Telecommunications	Europe	United Kingdom
BBB	AA	15	Telecommunications	Europe	United Kingdom
BBB	A	6	Telecommunications	Europe	United Kingdom
A	AA	14	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
A	AA	14	Telecommunications	Europe	United Kingdom
BB	AA	15	Telecommunications	Europe	United Kingdom
BB	AA	15	Telecommunications	Europe	United Kingdom
BBB	A	6	Telecommunications	Europe	United Kingdom
A	AA	14	Telecommunications	Europe	United Kingdom
A	AA	14	Telecommunications	Europe	United Kingdom
BBB	A	6	Telecommunications	Europe	United Kingdom
A	AA	14	Telecommunications	Europe	United Kingdom
BBB	A	6	Telecommunications	Europe	United Kingdom
A	AA	14	Telecommunications	Europe	United Kingdom
BBB	AA	15	Telecommunications	Europe	United Kingdom
BBB	AA	15	Telecommunications	Europe	United Kingdom
NR	NR	4	Consumer Services	Europe	Luxembourg
NR	NR	4	Consumer Services	Europe	Luxembourg
	NR		Consumer Services	Europe	Luxembourg
	NR		Consumer Services	Europe	Luxembourg
NR	NR	4	Consumer Services	Europe	Luxembourg
NR	NR	4	Consumer Services	Europe	Luxembourg
NR	NR	4	Consumer Services	Europe	Luxembourg
NR	NR	4	Consumer Services	Europe	Luxembourg
	NR		Consumer Services	Europe	Luxembourg
NR	NR	2	Consumer Services	Lat.Amer	Mexico
NR	NR	2	Consumer Services	Lat.Amer	Mexico
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
B	A	3	Basic Materials	N.Amer	United States
BB	A	3	Basic Materials	N.Amer	United States
BB	A	3	Basic Materials	N.Amer	United States
BBB	A	3	Basic Materials	N.Amer	United States
BB	A	3	Basic Materials	N.Amer	United States
BB	A	3	Basic Materials	N.Amer	United States
BB	A	3	Basic Materials	N.Amer	United States
BBB	A	3	Basic Materials	N.Amer	United States
BB	A	3	Basic Materials	N.Amer	United States
BB	AA	9	Consumer Goods	Europe	United Kingdom
BB	AA	9	Consumer Goods	Europe	United Kingdom
A	AA	8	Consumer Goods	Europe	United Kingdom
BBB	A	4	Consumer Goods	Europe	United Kingdom
A	AA	8	Consumer Goods	Europe	United Kingdom

BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	Thin	Thin	DocAdj	DocAdj
B	B	Thin	Thin	Thin	CcyGrp	CcyGrp
B	B					
B	B					
B	B	Thin	Thin	Thin	CcyGrp	CcyGrp
B	B	Thin	Thin	Thin	Entity Tier	Entity Tier
B	B	Thin	Thin	Thin	DocAdj	DocAdj
B	B	Thin	Thin	Thin	CcyGrp	CcyGrp
B	B					
BB	BB			Thin	Thin	Thin
BB	BB			Thin	Thin	Thin
B	BB					
B	BB					
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

CDBRYHEURCR	29-Aug-08 CDBRYH
CDBRYHEURMM	29-Aug-08 CDBRYH
CDBRYHEURMR	29-Aug-08 CDBRYH
CDBRYHGBPCR	29-Aug-08 CDBRYH
CDBRYHGBPMM	29-Aug-08 CDBRYH
CDBRYHGBPMR	29-Aug-08 CDBRYH
CDBRYHHKDMM	29-Aug-08 CDBRYH
CDBRYHJPYCR	29-Aug-08 CDBRYH
CDBRYHJPYMM	29-Aug-08 CDBRYH
CDBRYHSEKMM	29-Aug-08 CDBRYH
CDBRYHSGDCR	29-Aug-08 CDBRYH
CDBRYHSGDMM	29-Aug-08 CDBRYH
CDBRYHUSDCR	29-Aug-08 CDBRYH
CDBRYHUSDMM	29-Aug-08 CDBRYH
CDBRYHUSDMR	29-Aug-08 CDBRYH
CDBRYHUSDXR	29-Aug-08 CDBRYH
CBRY-FinEURCR	29-Aug-08 CBRY-Fin
CBRY-FinEURMM	29-Aug-08 CBRY-Fin
CBRY-FinEURMR	29-Aug-08 CBRY-Fin
CBRY-FinGBPMM	29-Aug-08 CBRY-Fin
CBRY-FinGBPXR	29-Aug-08 CBRY-Fin
CBRY-FinJPYCR	29-Aug-08 CBRY-Fin
CBRY-FinUSDCR	29-Aug-08 CBRY-Fin
CBRY-FinUSDMM	29-Aug-08 CBRY-Fin
CBRY-FinUSDMR	29-Aug-08 CBRY-Fin
CBRY-FinUSDXR	29-Aug-08 CBRY-Fin
CDSIEURCR	29-Aug-08 CDSI
CDSIEURMM	29-Aug-08 CDSI
CDSIUSDCR	29-Aug-08 CDSI
CDSIUSDXR	29-Aug-08 CDSI
CCCI-CaisseCenEURCR	29-Aug-08 CCCI-CaisseCen
CCCI-CaisseCenEURMM	29-Aug-08 CCCI-CaisseCen
CCCI-CaisseCenEURMR	29-Aug-08 CCCI-CaisseCen
CCCI-CaisseCenGBPCR	29-Aug-08 CCCI-CaisseCen
CCCI-CaisseCenGBPMM	29-Aug-08 CCCI-CaisseCen
CCCI-CaisseCenUSDCR	29-Aug-08 CCCI-CaisseCen
CCCI-CaisseCenUSDMM	29-Aug-08 CCCI-CaisseCen
CCCI-CaisseCenUSDMR	29-Aug-08 CCCI-CaisseCen
CNCECHFMM	29-Aug-08 CNCE
CNCEEURCR	29-Aug-08 CNCE
CNCEEURMM	29-Aug-08 CNCE
CNCEEURMR	29-Aug-08 CNCE
CNCEHKDCR	29-Aug-08 CNCE
CNCEHKDMM	29-Aug-08 CNCE
CNCEJPYCR	29-Aug-08 CNCE
CNCEJPYMM	29-Aug-08 CNCE
CNCEUSDCR	29-Aug-08 CNCE
CNCEUSDMM	29-Aug-08 CNCE
CAIXADEURCR	29-Aug-08 CAIXAD
CAIXADEURMM	29-Aug-08 CAIXAD
CAIXADUSDCR	29-Aug-08 CAIXAD
CAIXADUSDMM	29-Aug-08 CAIXAD
CAIXACEURCR	29-Aug-08 CAIXAC
CAIXACEURMM	29-Aug-08 CAIXAC
CAIXACEURXR	29-Aug-08 CAIXAC
CAIXACUSDCR	29-Aug-08 CAIXAC
CAIXACUSDMM	29-Aug-08 CAIXAC
CXGDEURCR	29-Aug-08 CXGD
CXGDEURMM	29-Aug-08 CXGD
CXGDEURMR	29-Aug-08 CXGD
CXGDGBPMM	29-Aug-08 CXGD
CXGDJPYCR	29-Aug-08 CXGD
CXGDJPYMM	29-Aug-08 CXGD
CXGDUSDCR	29-Aug-08 CXGD
CXGDUSDMM	29-Aug-08 CXGD
CXGDEURCR	29-Aug-08 CXGD
CXGDEURMM	29-Aug-08 CXGD
CXGDUSDCR	29-Aug-08 CXGD
CXGDUSDMM	29-Aug-08 CXGD
CAGALIEURCR	29-Aug-08 CAGALI
CAGALIEURMM	29-Aug-08 CAGALI
CAZAREURCR	29-Aug-08 CAZAR
CAZAREURMM	29-Aug-08 CAZAR
CAZAREURCR	29-Aug-08 CAZAR

CADBURY Hldgs Ltd	GH8B7I	SNRFOR	EUR	CR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	EUR	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	EUR	MR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	GBP	CR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	GBP	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	GBP	MR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	HKD	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	JPY	CR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	JPY	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	SEK	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	SGD	CR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	SGD	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	USD	CR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	USD	MM	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	USD	MR	Composite
CADBURY Hldgs Ltd	GH8B7I	SNRFOR	USD	XR	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	EUR	CR	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	EUR	MM	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	EUR	MR	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	GBP	MM	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	GBP	XR	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	JPY	CR	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	USD	CR	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	USD	MM	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	USD	MR	Composite
Cadbury Schweppes Fin p l c	GH8B7U	SNRFOR	USD	XR	Composite
CADENCE DESIGN Sys INC	139ABF	SNRFOR	EUR	CR	Composite
CADENCE DESIGN Sys INC	139ABF	SNRFOR	EUR	MM	Composite
CADENCE DESIGN Sys INC	139ABF	SNRFOR	USD	CR	Composite
CADENCE DESIGN Sys INC	139ABF	SNRFOR	USD	XR	Composite
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	EUR	CR	Composite
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	EUR	MM	Composite
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	EUR	MR	Composite
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	GBP	CR	Composite
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	GBP	MM	Composite
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	USD	CR	Composite
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	USD	MM	Composite
Caisse Cen Cr Immobilier France	FG38F1	SNRFOR	USD	MR	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	CHF	MM	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	EUR	CR	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	EUR	MM	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	EUR	MR	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	HKD	CR	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	HKD	MM	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	JPY	CR	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	JPY	MM	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	USD	CR	Composite
CAISSE NATIONALE CAISSES D EPARGNE ET PREVOYANCE	FG441F	SNRFOR	USD	MM	Composite
Caixa d Estalvis Sabadell		SNRFOR	EUR	CR	Composite
Caixa d Estalvis Sabadell		SNRFOR	EUR	MM	Composite
Caixa d Estalvis Sabadell		SNRFOR	USD	CR	Composite
Caixa d Estalvis Sabadell		SNRFOR	USD	MM	Composite
Caixa de Catalunya	13A8FG	SNRFOR	EUR	CR	Composite
Caixa de Catalunya	13A8FG	SNRFOR	EUR	MM	Composite
Caixa de Catalunya	13A8FG	SNRFOR	EUR	XR	Composite
Caixa de Catalunya	13A8FG	SNRFOR	USD	CR	Composite
Caixa de Catalunya	13A8FG	SNRFOR	USD	MM	Composite
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	EUR	CR	Composite
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	EUR	MM	Composite
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	EUR	MR	Composite
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	GBP	MM	Composite
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	JPY	CR	Composite
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	JPY	MM	Composite
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	USD	CR	Composite
Caixa Geral de Depositos S A	XX8GF7	SNRFOR	USD	MM	Composite
Caixa Geral de Depositos S A	XX8GF7	SUBLT2	EUR	CR	Composite
Caixa Geral de Depositos S A	XX8GF7	SUBLT2	EUR	MM	Composite
Caixa Geral de Depositos S A	XX8GF7	SUBLT2	USD	CR	Composite
Caixa Geral de Depositos S A	XX8GF7	SUBLT2	USD	MM	Composite
CAJA AHORROS GALICIA	EG6573	SNRFOR	EUR	CR	Composite
CAJA AHORROS GALICIA	EG6573	SNRFOR	EUR	MM	Composite
CAJA AHORROS Y MONTE PIEDAD ZARAGOZA ARAGON Y RIOJA	EG6623	SNRFOR	EUR	CR	Composite
CAJA AHORROS Y MONTE PIEDAD ZARAGOZA ARAGON Y RIOJA	EG6623	SNRFOR	EUR	MM	Composite
CAJA AHORROS Y MONTE PIEDAD ZARAGOZA ARAGON Y RIOJA	EG6623	SUBLT2	EUR	CR	Composite

0.31%	0.35%	0.44%	0.54%	0.63%	0.70%	0.77%	0.79%	0.92%
0.31%	0.33%	0.43%	0.52%	0.62%	0.68%	0.74%	0.79%	0.89%
0.31%	0.33%	0.43%	0.51%	0.61%	0.67%	0.73%	0.78%	0.88%
0.31%	0.35%	0.44%	0.54%	0.63%	0.70%	0.77%	0.79%	0.92%
0.31%	0.33%	0.43%	0.52%	0.62%	0.68%	0.74%	0.79%	0.89%
0.31%	0.33%	0.43%	0.52%	0.62%	0.68%	0.74%	0.79%	0.89%
0.31%	0.34%	0.44%	0.52%	0.62%	0.69%	0.74%	0.79%	0.89%
0.31%	0.34%	0.44%	0.52%	0.62%	0.69%	0.74%	0.79%	0.89%
0.31%	0.33%	0.43%	0.52%	0.62%	0.68%	0.74%	0.79%	0.89%
0.31%	0.35%	0.44%	0.54%	0.63%	0.70%	0.77%	0.79%	0.92%
0.31%	0.33%	0.43%	0.52%	0.62%	0.68%	0.74%	0.79%	0.89%
0.31%	0.35%	0.44%	0.54%	0.63%	0.70%	0.77%	0.79%	0.92%
0.31%	0.33%	0.43%	0.52%	0.62%	0.68%	0.74%	0.79%	0.89%
0.31%	0.33%	0.43%	0.51%	0.61%	0.67%	0.73%	0.78%	0.88%
0.31%	0.32%	0.41%	0.49%	0.58%	0.65%	0.70%	0.75%	0.85%

	0.42%	1.00%	1.04%	1.11%	1.44%	1.66%	1.86%	
0.29%	0.40%	0.51%	0.64%	0.74%	0.78%	0.87%	0.93%	1.13%
0.29%	0.38%	0.49%	0.60%	0.68%	0.75%	0.84%	0.93%	1.13%
0.29%	0.38%	0.51%	0.61%	0.70%	0.74%	0.83%	0.93%	1.13%
0.29%	0.40%	0.51%	0.64%	0.74%	0.78%	0.87%	0.93%	1.13%
0.29%	0.38%	0.49%	0.60%	0.68%	0.75%	0.84%	0.93%	1.13%
0.29%	0.40%	0.51%	0.64%	0.74%	0.78%	0.87%	0.93%	1.13%
0.29%	0.38%	0.49%	0.60%	0.68%	0.75%	0.84%	0.93%	1.13%
0.31%	0.36%	0.50%	0.60%	0.72%	0.80%	0.83%	0.82%	
0.31%	0.38%	0.52%	0.60%	0.75%	0.84%	0.83%	0.82%	
0.31%	0.36%	0.50%	0.60%	0.72%	0.80%	0.83%	0.82%	
0.31%	0.38%	0.52%	0.60%	0.75%	0.84%	0.83%	0.82%	
0.31%	0.36%	0.50%	0.60%	0.72%	0.80%	0.83%	0.82%	
0.31%	0.37%	0.51%	0.60%	0.72%	0.80%	0.83%	0.82%	
0.31%	0.37%	0.51%	0.60%	0.72%	0.80%	0.83%	0.82%	
0.31%	0.38%	0.52%	0.60%	0.75%	0.84%	0.83%	0.82%	
0.31%	0.36%	0.50%	0.60%	0.72%	0.80%	0.83%	0.82%	

1.41%	1.54%	1.78%	2.12%	2.30%	2.53%	2.51%	2.48%	2.53%
1.41%	1.54%	1.78%	2.12%	2.30%	2.53%	2.51%	2.48%	2.53%

	0.40%	0.73%	0.87%	0.99%	1.10%	1.14%	1.27%	1.25%
	0.40%	0.73%	0.87%	0.94%	1.05%	1.14%	1.27%	1.20%
	0.40%	0.73%	0.87%	0.94%	1.05%	1.14%	1.27%	1.19%
	0.40%	0.73%	0.87%	0.96%	1.07%	1.14%	1.27%	1.20%
	0.40%	0.73%	0.87%	0.96%	1.07%	1.14%	1.27%	1.20%
	0.40%	0.73%	0.87%	0.99%	1.10%	1.14%	1.27%	1.25%
	0.40%	0.73%	0.87%	0.94%	1.05%	1.14%	1.27%	1.20%
0.96%	1.04%	1.31%	1.57%	1.76%	1.89%	1.95%	1.85%	1.93%
0.96%	1.04%	1.25%	1.50%	1.69%	1.82%	1.87%	1.85%	1.85%

1.66%	1.75%	1.93%	2.12%	2.28%	2.73%	2.49%	2.71%	
1.66%	1.75%	1.93%	2.12%	2.28%	2.61%	2.49%	2.71%	
					1.94%	1.94%	1.96%	
					1.94%	1.94%	1.96%	

0.96%	1.01%	40% NR	A	A	A
0.92%	0.96%	40% NR	AA	AA	AA
0.91%	0.96%	40% NR	A	A	A
0.96%	1.01%	40% NR	A	A	A
0.92%	0.96%	40% NR	AA	AA	AA
		40%			
0.92%	0.96%	40% NR	AA	AA	AA
0.92%	0.97%	40% NR	BBB	BBB	BBB
0.92%	0.97%	40% NR	BBB	BBB	BBB
0.92%	0.96%	40% NR	AA	AA	AA
0.96%	1.01%	40% NR	A	A	A
0.92%	0.96%	40% NR	AA	AA	AA
0.96%	1.01%	40% NR	A	A	A
0.92%	0.96%	40% NR	AA	AA	AA
0.91%	0.96%	40% NR	A	A	A
0.88%	0.92%	40% NR	A	A	A
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		40%			
		40%			
		40%			
	2.34%	40%	NR	NR	NR
1.03%	1.24%	40% NR	BB	BB	B
1.03%	1.24%	40% NR	BBB	BBB	BBB
1.03%	1.24%	40% NR	BB	BB	B
1.03%	1.24%	40% NR	BB	BB	B
1.03%	1.24%	40% NR	BBB	BBB	BBB
1.03%	1.24%	40% NR	BB	BB	B
1.03%	1.24%	40% NR	BBB	BBB	BBB
		40%			
0.69%		40% NR	BBB	BBB	NR
0.69%		40% NR	BB	BB	NR
0.69%		40% NR	BBB	BBB	NR
		40%			
0.69%		40% NR	BB	BB	NR
0.69%		40% NR	BBB	BBB	NR
0.69%		40% NR	B	B	NR
0.69%		40% NR	B	B	NR
0.69%		40% NR	BB	BB	NR
0.69%		40% NR	BBB	BBB	NR
		40%			
		40%			
		40%			
		40%			
2.49%	2.49%	40% NR	NR	NR	NR
2.49%	2.49%	40% NR	NR	NR	NR
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
1.93%		20% NR	NR	BBB	BBB
1.85%		20% NR	NR	A	A
		20%			
		20%			
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
		40%			
		20%			

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

NR	NR	NR	NR		
BB	BB	BB	NR	NR	NR
A	BBB	BBB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
A	BBB	BBB	NR	NR	NR
BB	BB	BB	NR	NR	NR
A	BBB	BBB	NR	NR	NR
BBB	BBB	NR	NR		NR
BB	BB	NR	NR		NR
BBB	BBB	NR	NR		NR
BB	BB	NR	NR		NR
BBB	BBB	NR	NR		NR
B	B	NR	NR		NR
B	B	NR	NR		NR
BB	BB	NR	NR		NR
BBB	BBB	NR	NR		NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BB	NR	NR	BB	
BBB	BBB	NR	NR	BBB	
BB	BB	NR	NR	BB	
B	B	NR	NR	B	
B	B	NR	NR	B	
BB	BB	NR	NR	BB	
BBB	BBB	NR	NR	BBB	
BBB	BBB	BBB	NR	BBB	BB
A	A	A	NR	A	BBB
NR	BB	NR	NR		
NR	BBB	NR	NR		
	NR	NR	NR		
	NR	NR	NR		

BBB	A	4 Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
BBB	AA	9 Consumer Goods	Europe	United Kingdom
BBB	A	4 Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
BB	AA	9 Consumer Goods	Europe	United Kingdom
BB	AA	9 Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
BBB	A	4 Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
BBB	A	4 Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
BBB	AA	9 Consumer Goods	Europe	United Kingdom
BBB	AA	9 Consumer Goods	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	NR	2 Technology	N.Amer	United States
NR	BBB	4 Financials	Europe	France
NR	BBB	4 Financials	Europe	France
NR	BBB	4 Financials	Europe	France
NR	BBB	4 Financials	Europe	France
NR	BBB	4 Financials	Europe	France
NR	BBB	4 Financials	Europe	France
NR	BBB	4 Financials	Europe	France
	NR	Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	3 Financials	Europe	France
	NR	Financials	Europe	Spain
	NR	Financials	Europe	Spain
	NR	Financials	Europe	Spain
	NR	Financials	Europe	Spain
NR	NR	2 Financials	Europe	Spain
NR	NR	2 Financials	Europe	Spain
	NR	Financials	Europe	Spain
	NR	Financials	Europe	Spain
	NR	Financials	Europe	Spain
	NR	3 Financials	Europe	Portugal
	NR	3 Financials	Europe	Portugal
	NR	3 Financials	Europe	Portugal
	NR	Financials	Europe	Portugal
	NR	3 Financials	Europe	Portugal
	NR	3 Financials	Europe	Portugal
	NR	3 Financials	Europe	Portugal
	NR	3 Financials	Europe	Portugal
	A	3 Financials	Europe	Portugal
	A	3 Financials	Europe	Portugal
	NR	Financials	Europe	Portugal
	NR	Financials	Europe	Portugal
	NR	3 Financials	Europe	Spain
	NR	3 Financials	Europe	Spain
	NR	2 Financials	Europe	Spain
	NR	2 Financials	Europe	Spain
	NR	Financials	Europe	Spain

BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
	BBB					
	BBB					
	BBB					
	BBB		Thin	Thin	Thin	Thin
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
AA	AA	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
A						
A						
A						
A						
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A					
A	A					
AA	AA		Thin	Thin	Thin	DocAdj
AA	AA		Thin	Thin	Thin	CcyGrp
AA	AA		Thin	Thin	Thin	DocAdj
AA	AA					
AA	AA		Thin	Thin	Thin	Entity Tier
AA	AA		Thin	Thin	Thin	Entity Tier
AA	AA		Thin	Thin	Thin	DocAdj
AA	AA		Thin	Thin	Thin	CcyGrp
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A					
A	A					

CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

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

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

CAZAREURMM	29-Aug-08 CAZAR
CAJAMEEURCR	29-Aug-08 CAJAME
CAJAMEEURMM	29-Aug-08 CAJAME
CAJAMEGBPCR	29-Aug-08 CAJAME
CAJAMEGBPMM	29-Aug-08 CAJAME
CAJAMEUSDCR	29-Aug-08 CAJAME
CAJAMEUSDMM	29-Aug-08 CAJAME
CAJAMEAUDMM	29-Aug-08 CAJAME
CAJAMECHFCR	29-Aug-08 CAJAME
CAJAMECHFMM	29-Aug-08 CAJAME
CAJAMEEURCR	29-Aug-08 CAJAME
CAJAMEEURMM	29-Aug-08 CAJAME
CAJAMEJPYCR	29-Aug-08 CAJAME
CAJAMEJPYMM	29-Aug-08 CAJAME
CAJAMEUSDCR	29-Aug-08 CAJAME
CAJAMEUSDMM	29-Aug-08 CAJAME
CPNEURMM	29-Aug-08 CPN
CPNEURMR	29-Aug-08 CPN
CPNUSDCR	29-Aug-08 CPN
CPNUSDMM	29-Aug-08 CPN
CPNUSDMR	29-Aug-08 CPN
CPNUSDXR	29-Aug-08 CPN
CPNEURCR	29-Aug-08 CPN
CPNEURMM	29-Aug-08 CPN
CPNEURMR	29-Aug-08 CPN
CPNEURXR	29-Aug-08 CPN
CPNHKDXR	29-Aug-08 CPN
CPNUSDCR	29-Aug-08 CPN
CPNUSDMM	29-Aug-08 CPN
CPNUSDMR	29-Aug-08 CPN
CPNUSDXR	29-Aug-08 CPN
CALSONJPYCR	29-Aug-08 CALSON
CALSONJPYXR	29-Aug-08 CALSON
CALSONUSDCR	29-Aug-08 CALSON
CTXAUAUDCR	29-Aug-08 CTXAU
CTXAUAUDMR	29-Aug-08 CTXAU
CTXAUEURCR	29-Aug-08 CTXAU
CTXAUEURMM	29-Aug-08 CTXAU
CTXAUEURMR	29-Aug-08 CTXAU
CTXAUJPYMR	29-Aug-08 CTXAU
CTXAUUSDCR	29-Aug-08 CTXAU
CTXAUUSDMM	29-Aug-08 CTXAU
CTXAUUSDMR	29-Aug-08 CTXAU
CTXAUUSDXR	29-Aug-08 CTXAU
CPTEURCR	29-Aug-08 CPT
CPTEURMM	29-Aug-08 CPT
CPTEURMR	29-Aug-08 CPT
CPTJPYMR	29-Aug-08 CPT
CPTUSDCR	29-Aug-08 CPT
CPTUSDMM	29-Aug-08 CPT
CPTUSDMR	29-Aug-08 CPT
CCOAUDMR	29-Aug-08 CCO
CCOEURCR	29-Aug-08 CCO
CCOEURMR	29-Aug-08 CCO
CCOUSDCR	29-Aug-08 CCO
CCOUSDMR	29-Aug-08 CCO
CMICAUDMR	29-Aug-08 CMIC
CMICEURCR	29-Aug-08 CMIC
CMICEURMM	29-Aug-08 CMIC
CMICEURMR	29-Aug-08 CMIC
CMICGBPCR	29-Aug-08 CMIC
CMICJPYMR	29-Aug-08 CMIC
CMICUSDCR	29-Aug-08 CMIC
CMICUSDMM	29-Aug-08 CMIC
CMICUSDMR	29-Aug-08 CMIC
CMICUSDXR	29-Aug-08 CMIC
CPBAUDMR	29-Aug-08 CPB
CPBAUDXR	29-Aug-08 CPB
CPBCADMR	29-Aug-08 CPB
CPBCHFMR	29-Aug-08 CPB
CPBEURCR	29-Aug-08 CPB
CPBEURMM	29-Aug-08 CPB
CPBEURMR	29-Aug-08 CPB
CPBEURXR	29-Aug-08 CPB

CAJA AHORROS Y MONTE PIEDAD ZARAGOZA ARAGON Y RIOJA	EG6623	SUBLT2	EUR	MM	Composite
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	EUR	CR	Composite
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	EUR	MM	Composite
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	GBP	CR	Composite
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	GBP	MM	Composite
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	USD	CR	Composite
Caja de Ahorros del Mediterraneo	EG659X	SNRFOR	USD	MM	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	AUD	MM	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	CHF	CR	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	CHF	MM	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	EUR	CR	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	EUR	MM	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	JPY	CR	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	JPY	MM	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	USD	CR	Composite
Caja de Ahorros del Mediterraneo	EG659X	SUBLT2	USD	MM	Composite
Calpine Corp	1E447B	SECDOM	EUR	MM	Composite
Calpine Corp	1E447B	SECDOM	EUR	MR	Composite
Calpine Corp	1E447B	SECDOM	USD	CR	Composite
Calpine Corp	1E447B	SECDOM	USD	MM	Composite
Calpine Corp	1E447B	SECDOM	USD	MR	Composite
Calpine Corp	1E447B	SECDOM	USD	XR	Composite
Calpine Corp	1E447B	SNRFOR	EUR	CR	Composite
Calpine Corp	1E447B	SNRFOR	EUR	MM	Composite
Calpine Corp	1E447B	SNRFOR	EUR	MR	Composite
Calpine Corp	1E447B	SNRFOR	EUR	XR	Composite
Calpine Corp	1E447B	SNRFOR	HKD	XR	Composite
Calpine Corp	1E447B	SNRFOR	USD	CR	Composite
Calpine Corp	1E447B	SNRFOR	USD	MM	Composite
Calpine Corp	1E447B	SNRFOR	USD	MR	Composite
Calpine Corp	1E447B	SNRFOR	USD	XR	Composite
CalsonicKansei Corp	JO57CU	SNRFOR	JPY	CR	Composite
CalsonicKansei Corp	JO57CU	SNRFOR	JPY	XR	Composite
CalsonicKansei Corp	JO57CU	SNRFOR	USD	CR	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	AUD	CR	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	AUD	MR	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	EUR	CR	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	EUR	MM	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	EUR	MR	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	JPY	MR	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	USD	CR	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	USD	MM	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	USD	MR	Composite
Caltex Aust Ltd	QRAHGC	SNRFOR	USD	XR	Composite
CAMDEN Ppty Tr	1E6444	SNRFOR	EUR	CR	Composite
CAMDEN Ppty Tr	1E6444	SNRFOR	EUR	MM	Composite
CAMDEN Ppty Tr	1E6444	SNRFOR	EUR	MR	Composite
CAMDEN Ppty Tr	1E6444	SNRFOR	JPY	MR	Composite
CAMDEN Ppty Tr	1E6444	SNRFOR	USD	CR	Composite
CAMDEN Ppty Tr	1E6444	SNRFOR	USD	MM	Composite
CAMDEN Ppty Tr	1E6444	SNRFOR	USD	MR	Composite
Cameco Corp	1E653M	SNRFOR	AUD	MR	Composite
Cameco Corp	1E653M	SNRFOR	EUR	CR	Composite
Cameco Corp	1E653M	SNRFOR	EUR	MR	Composite
Cameco Corp	1E653M	SNRFOR	USD	CR	Composite
Cameco Corp	1E653M	SNRFOR	USD	MR	Composite
Cameron Intl Corp	1E676D	SNRFOR	AUD	MR	Composite
Cameron Intl Corp	1E676D	SNRFOR	EUR	CR	Composite
Cameron Intl Corp	1E676D	SNRFOR	EUR	MM	Composite
Cameron Intl Corp	1E676D	SNRFOR	EUR	MR	Composite
Cameron Intl Corp	1E676D	SNRFOR	GBP	CR	Composite
Cameron Intl Corp	1E676D	SNRFOR	JPY	MR	Composite
Cameron Intl Corp	1E676D	SNRFOR	USD	CR	Composite
Cameron Intl Corp	1E676D	SNRFOR	USD	MM	Composite
Cameron Intl Corp	1E676D	SNRFOR	USD	MR	Composite
Cameron Intl Corp	1E676D	SNRFOR	USD	XR	Composite
Campbell Soup Co	1E786B	SNRFOR	AUD	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	AUD	XR	Composite
Campbell Soup Co	1E786B	SNRFOR	CAD	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	CHF	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	EUR	CR	Composite
Campbell Soup Co	1E786B	SNRFOR	EUR	MM	Composite
Campbell Soup Co	1E786B	SNRFOR	EUR	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	EUR	XR	Composite

4.58%	4.55%	4.44%	4.48%	4.40%	4.39%	4.30%	4.10%	4.03%
4.58%	4.37%	4.27%	4.30%	4.23%	4.21%	4.13%	3.93%	4.03%
4.58%	4.55%	4.44%	4.48%	4.40%	4.39%	4.30%	4.10%	4.03%
4.58%	4.37%	4.27%	4.30%	4.23%	4.21%	4.13%	3.93%	4.03%
4.58%	4.55%	4.44%	4.48%	4.40%	4.39%	4.30%	4.10%	4.03%
4.58%	4.37%	4.27%	4.30%	4.23%	4.21%	4.13%	3.93%	4.03%
7.69%	7.66%	7.40%	7.48%	7.52%	7.44%	7.16%	7.03%	6.87%
7.69%	7.66%	7.40%	7.80%	7.79%	7.70%	7.45%	7.28%	6.87%
7.69%	7.66%	7.40%	7.48%	7.44%	7.35%	7.16%	6.95%	6.87%
7.69%	7.66%	7.40%	7.80%	7.79%	7.70%	7.45%	7.28%	6.87%
7.69%	7.66%	7.40%	7.48%	7.44%	7.35%	7.16%	6.95%	6.87%
7.69%	7.66%	7.40%	7.48%	7.52%	7.44%	7.16%	7.03%	6.87%
7.69%	7.66%	7.40%	7.48%	7.52%	7.44%	7.16%	7.03%	6.87%
7.69%	7.66%	7.40%	7.80%	7.79%	7.70%	7.45%	7.28%	6.87%
7.69%	7.66%	7.40%	7.48%	7.44%	7.35%	7.16%	6.95%	6.87%
2.63%	2.70%	4.20%	3.20%		3.98%			
2.63%	2.70%	4.20%	3.20%		3.98%			
	4.75%	5.13%	5.50%	5.88%	6.25%			
	4.75%	5.13%	5.50%	5.88%	6.25%			
	4.75%	5.13%	5.50%	5.88%	6.25%			
	4.75%	5.13%	5.50%	5.88%	6.25%			
0.30%	0.33%	0.39%	0.61%	0.71%	0.76%	1.07%	0.90%	1.14%
0.30%	0.33%	0.39%	0.52%	0.58%	0.64%	0.83%	0.81%	1.14%
0.30%	0.33%	0.39%	0.63%	0.71%	0.76%	1.01%	0.95%	1.14%
0.59%	0.73%	0.72%	0.76%	0.81%	0.88%	0.93%	0.99%	1.14%
0.59%	0.73%	0.72%	0.76%	0.81%	0.88%	0.93%	0.99%	1.14%
0.59%	0.76%	0.72%	0.76%	0.81%	0.88%	0.93%	0.99%	1.14%
0.59%	0.73%	0.72%	0.76%	0.81%	0.88%	0.93%	0.99%	1.14%
0.59%	0.76%	0.72%	0.76%	0.81%	0.88%	0.93%	0.99%	1.14%
1.41%	2.04%	1.83%	2.33%	2.41%	2.64%	2.43%	2.24%	3.10%
1.41%	2.04%	1.83%	2.33%	2.41%	2.64%	2.43%	2.24%	3.10%
0.30%	0.23%	0.38%	0.44%	0.52%	0.60%	0.56%	0.63%	0.86%
0.30%	0.23%	0.38%	0.44%	0.52%	0.60%	0.56%	0.63%	0.86%
0.32%	0.23%	0.40%	0.46%	0.55%	0.63%	0.59%	0.67%	0.86%
0.30%	0.23%	0.38%	0.44%	0.52%	0.60%	0.56%	0.63%	0.86%
0.20%	0.27%	0.66%	0.59%	0.66%	0.80%	0.87%	0.95%	1.05%
0.21%	0.29%	0.70%	0.62%	0.69%	0.85%	0.92%	1.00%	1.10%
0.20%	0.28%	0.67%	0.60%	0.67%	0.81%	0.88%	0.96%	1.06%
0.20%	0.28%	0.66%	0.61%	0.66%	0.80%	0.87%	0.95%	1.05%
0.21%	0.29%	0.70%	0.62%	0.69%	0.85%	0.92%	1.00%	1.10%
0.20%	0.27%	0.66%	0.59%	0.66%	0.80%	0.87%	0.95%	1.05%
0.21%	0.29%	0.70%	0.62%	0.69%	0.85%	0.92%	1.00%	1.10%
0.20%	0.28%	0.66%	0.61%	0.66%	0.80%	0.87%	0.95%	1.05%
0.19%	0.26%	0.64%	0.57%	0.64%	0.77%	0.84%	0.92%	1.01%
0.17%	0.18%	0.20%	0.23%	0.27%	0.31%	0.33%	0.39%	0.51%
0.17%	0.18%	0.20%	0.23%	0.27%	0.31%	0.33%	0.39%	0.51%
0.17%	0.18%	0.21%	0.23%	0.27%	0.31%	0.34%	0.39%	0.51%
0.17%	0.18%	0.21%	0.23%	0.27%	0.31%	0.34%	0.39%	0.51%
0.18%	0.19%	0.22%	0.25%	0.29%	0.33%	0.36%	0.41%	0.51%
0.17%	0.18%	0.21%	0.24%	0.28%	0.31%	0.34%	0.39%	0.51%
0.17%	0.18%	0.21%	0.23%	0.27%	0.31%	0.34%	0.39%	0.51%
0.16%	0.18%	0.19%	0.22%	0.26%	0.30%	0.32%	0.37%	0.51%

		20%				
4.10%	4.09%	40%	NR	BBB	BBB	BB
3.94%	3.93%	40%	NR	A	A	BBB
4.10%	4.09%	40%	NR	BBB	BBB	BB
3.94%	3.93%	40%	NR	A	A	BBB
4.10%	4.09%	40%	NR	BBB	BBB	BB
3.94%	3.93%	40%	NR	A	A	BBB
6.69%	6.68%	20%	NR	NR	NR	BB
6.69%	6.68%	20%	NR	NR	NR	BBB
6.69%	6.68%	20%	NR	NR	NR	A
6.69%	6.68%	20%	NR	NR	NR	BBB
6.69%	6.68%	20%	NR	NR	NR	A
6.69%	6.68%	20%	NR	NR	NR	BB
6.69%	6.68%	20%	NR	NR	NR	BB
6.69%	6.68%	20%	NR	NR	NR	BBB
6.69%	6.68%	20%	NR	NR	NR	A
		76%				
		76%				
		76%				
		76%				
		76%	NR	NR	NR	NR
		76%	NR	NR	NR	NR
		19.13%				
		19.13%				
		19.13%		NR	NR	NR
		19.13%				
		19.13%				
		19.13%		NR	NR	NR
		19.13%				
		19.13%		NR	NR	NR
		19.13%		NR	NR	NR
1.24%	1.53%	25%	NR	NR	NR	BBB
1.24%	1.53%	25%	NR	NR	NR	CCC
1.24%	1.53%	25%	NR	NR	NR	BB
1.09%	1.03%	40%	NR	CCC	NR	NR
1.09%	1.03%	40%	NR	CCC	NR	NR
		40%				
		40%				
1.09%	1.03%	40%	NR	BB	NR	NR
1.09%	1.03%	40%	NR	CCC	NR	NR
		40%				
		40%				
1.09%	1.03%	40%	NR	BB	NR	NR
		40%				
		40%				
		40%				
3.10%	3.10%	40%	NR	BBB	NR	BBB
		40%				
		40%				
		40%				
3.10%	3.10%	40%	NR	BBB	NR	BBB
0.85%	1.02%	40%	B	NR	BB	B
		40%				
0.85%	1.02%	40%	BBB	NR	A	BBB
0.85%	1.02%	40%	BB	NR	BBB	BB
0.85%	1.02%	40%	BBB	NR	A	BBB
1.07%	1.13%	39%	BB	BBB	BBB	BBB
1.13%	1.20%	39%	BBB	A	A	A
1.08%	1.15%	39%	BBB	A	A	A
1.07%	1.17%	38.89%	A	AA	AA	AA
1.13%	1.20%	39%	BBB	A	A	A
1.07%	1.13%	39%	BB	BBB	BBB	BBB
1.13%	1.20%	39%	BBB	A	A	A
		39%				
1.07%	1.17%	38.89%	A	AA	AA	AA
1.03%	1.10%	39%	BBB	A	A	A
0.57%	0.80%	40%	BB	BBB	BBB	BBB
0.57%	0.80%	40%	BB	BBB	BBB	BBB
0.57%	0.80%	40%	A	AA	AA	AA
0.57%	0.80%	40%	A	AA	AA	AA
0.57%	0.80%	40%	BBB	A	A	A
0.57%	0.80%	40%	BBB	A	A	A
0.57%	0.80%	40%	A	AA	AA	AA
0.57%	0.80%	40%	A	A	AA	AA

BB	BB	BB	BBB	NR	BBB
BBB	BBB	BBB	A	NR	A
BB	BB	BB	BBB	NR	BBB
BBB	BBB	BBB	A	NR	A
BB	BB	BB	BBB	NR	BBB
BBB	BBB	BBB	A	NR	A
B	B	BB	B	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BBB	A	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BBB	A	BBB	NR	NR
B	B	BB	B	NR	NR
B	B	BB	B	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BBB	A	BBB	NR	NR

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

	NR		Financials	Europe	Spain
BBB	A	5	Financials	Europe	Spain
A	A	5	Financials	Europe	Spain
BBB	A	5	Financials	Europe	Spain
A	A	5	Financials	Europe	Spain
BBB	A	5	Financials	Europe	Spain
A	A	5	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
NR	NR	3	Financials	Europe	Spain
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
NR	NR	4	Consumer Goods	Asia	Japan
NR	BB	6	Consumer Goods	Asia	Japan
NR	BBB	6	Consumer Goods	Asia	Japan
NR	NR	2	Oil & Gas	Oceania	Australia
NR	NR	2	Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
NR	NR	2	Oil & Gas	Oceania	Australia
NR	NR	2	Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
NR	NR	2	Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	B	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	B	6	Financials	N.Amer	United States
NR	BB	4	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	BB	4	Basic Materials	N.Amer	Canada
NR	BB	4	Basic Materials	N.Amer	Canada
NR	BB	4	Basic Materials	N.Amer	Canada
BB	BBB	8	Oil & Gas	N.Amer	United States
BBB	BBB	8	Oil & Gas	N.Amer	United States
BBB	BBB	8	Oil & Gas	N.Amer	United States
A	BBB	8	Oil & Gas	N.Amer	United States
BBB	BBB	8	Oil & Gas	N.Amer	United States
BB	BBB	8	Oil & Gas	N.Amer	United States
BBB	BBB	8	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	BBB	8	Oil & Gas	N.Amer	United States
BBB	BBB	8	Oil & Gas	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States

A	A					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Thin	Thin	Entity Tier	Entity Tier
A	BBB	Thin	Thin	Thin	DocAdj	DocAdj
A	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
A	BBB	Thin	Thin	Thin	DocAdj	DocAdj
A	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
A	BBB	Thin	Thin	Thin	Entity Tier	Entity Tier
A	BBB	Thin	Thin	Thin	Entity Tier	Entity Tier
A	BBB	Thin	Thin	Thin	DocAdj	DocAdj
A	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
B	B					
B	B					
B	B					
B	B					
B	B	Thin	Thin	Thin	Thin	
B	B	Thin	Thin	Thin	Thin	
CCC	B					
CCC	B					
CCC	B		Thin	Thin	Thin	Thin
CCC	B					
CCC	B					
CCC	B		Thin	Thin	Thin	Thin
CCC	B					
CCC	B		Thin	Thin	Thin	Thin
CCC	B		Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Thin	Thin	Thin
BBB	BBB	Thin	Entity Tier	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	Thin	Thin	Thin
BBB	BBB	Thin	Entity Tier	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	Thin	Thin	Thin
BBB	BBB					
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	A	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

Thin
Thin

Thin

Thin

Thin
Thin

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

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

CPBGBPMR	29-Aug-08 CPB
CPBGBPXR	29-Aug-08 CPB
CPBHKDMR	29-Aug-08 CPB
CPBHKDXR	29-Aug-08 CPB
CPBJPYCR	29-Aug-08 CPB
CPBJPYMR	29-Aug-08 CPB
CPBJPYXR	29-Aug-08 CPB
CPBSEKMR	29-Aug-08 CPB
CPBSEKXR	29-Aug-08 CPB
CPBUSDCR	29-Aug-08 CPB
CPBUSDMM	29-Aug-08 CPB
CPBUSDMR	29-Aug-08 CPB
CPBUSDXR	29-Aug-08 CPB
CANCADCR	29-Aug-08 CAN
CANEURCR	29-Aug-08 CAN
CANEURMM	29-Aug-08 CAN
CANUSDCR	29-Aug-08 CAN
CANUSDMR	29-Aug-08 CAN
CANARAUSDCR	29-Aug-08 CANARA
CANARAUSDMR	29-Aug-08 CANARA
CANNYEURCR	29-Aug-08 CANNY
CANNYEURMR	29-Aug-08 CANNY
CANNYJPYCR	29-Aug-08 CANNY
CANNYJPYMR	29-Aug-08 CANNY
CANNYJPYXR	29-Aug-08 CANNY
CANNYSGDCR	29-Aug-08 CANNY
CANNYUSDCR	29-Aug-08 CANNY
CANNYUSDMM	29-Aug-08 CANNY
CANNYUSDMR	29-Aug-08 CANNY
CANNYUSDXR	29-Aug-08 CANNY
CANNY-MARKTJPYCR	29-Aug-08 CANNY-MARKT
CANNY-MARKTJPYXR	29-Aug-08 CANNY-MARKT
CPTAUTUSDXR	29-Aug-08 CPTAUT
CAPPAUDMM	29-Aug-08 CAPP
CAPPEURCR	29-Aug-08 CAPP
CAPPEURMM	29-Aug-08 CAPP
CAPPEURMR	29-Aug-08 CAPP
CAPPEURXR	29-Aug-08 CAPP
CAPPGBPMM	29-Aug-08 CAPP
CAPPJPYCR	29-Aug-08 CAPP
CAPPJPYMM	29-Aug-08 CAPP
CAPPJPYMR	29-Aug-08 CAPP
CAPPTWDMM	29-Aug-08 CAPP
CAPPUSDCR	29-Aug-08 CAPP
CAPPUSDMM	29-Aug-08 CAPP
CAPPUSDMR	29-Aug-08 CAPP
COF-BNKNAAUDMR	29-Aug-08 COF-BNKNA
COF-BNKNAAUDXR	29-Aug-08 COF-BNKNA
COF-BNKNACADMR	29-Aug-08 COF-BNKNA
COF-BNKNACHFMR	29-Aug-08 COF-BNKNA
COF-BNKNADKKMR	29-Aug-08 COF-BNKNA
COF-BNKNAEURCR	29-Aug-08 COF-BNKNA
COF-BNKNAEURMM	29-Aug-08 COF-BNKNA
COF-BNKNAEURMR	29-Aug-08 COF-BNKNA
COF-BNKNAEURXR	29-Aug-08 COF-BNKNA
COF-BNKNAGBPMM	29-Aug-08 COF-BNKNA
COF-BNKNAGBPMR	29-Aug-08 COF-BNKNA
COF-BNKNAGBPXR	29-Aug-08 COF-BNKNA
COF-BNKNAHKDMR	29-Aug-08 COF-BNKNA
COF-BNKNAHKDXR	29-Aug-08 COF-BNKNA
COF-BNKNAJPYCR	29-Aug-08 COF-BNKNA
COF-BNKNAJPYMR	29-Aug-08 COF-BNKNA
COF-BNKNAJPYXR	29-Aug-08 COF-BNKNA
COF-BNKNANZDMR	29-Aug-08 COF-BNKNA
COF-BNKNASEKMR	29-Aug-08 COF-BNKNA
COF-BNKNASEKXR	29-Aug-08 COF-BNKNA
COF-BNKNASGDMR	29-Aug-08 COF-BNKNA
COF-BNKNAUSDCR	29-Aug-08 COF-BNKNA
COF-BNKNAUSDMM	29-Aug-08 COF-BNKNA
COF-BNKNAUSDMR	29-Aug-08 COF-BNKNA
COF-BNKNAUSDXR	29-Aug-08 COF-BNKNA
COF-BNKNAEURMM	29-Aug-08 COF-BNKNA
COF-BNKNAEURMR	29-Aug-08 COF-BNKNA
COF-BNKNAUSDCR	29-Aug-08 COF-BNKNA

Campbell Soup Co	1E786B	SNRFOR	GBP	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	GBP	XR	Composite
Campbell Soup Co	1E786B	SNRFOR	HKD	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	HKD	XR	Composite
Campbell Soup Co	1E786B	SNRFOR	JPY	CR	Composite
Campbell Soup Co	1E786B	SNRFOR	JPY	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	JPY	XR	Composite
Campbell Soup Co	1E786B	SNRFOR	SEK	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	SEK	XR	Composite
Campbell Soup Co	1E786B	SNRFOR	USD	CR	Composite
Campbell Soup Co	1E786B	SNRFOR	USD	MM	Composite
Campbell Soup Co	1E786B	SNRFOR	USD	MR	Composite
Campbell Soup Co	1E786B	SNRFOR	USD	XR	Composite
Canada	27CBJG	SNRFOR	CAD	CR	Composite
Canada	27CBJG	SNRFOR	EUR	CR	Composite
Canada	27CBJG	SNRFOR	EUR	MM	Composite
Canada	27CBJG	SNRFOR	USD	CR	Composite
Canada	27CBJG	SNRFOR	USD	MR	Composite
Canara Bk	YZ189G	JRSUBUT2	USD	CR	Composite
Canara Bk	YZ189G	JRSUBUT2	USD	MR	Composite
Canon Inc.	14B806	SNRFOR	EUR	CR	Composite
Canon Inc.	14B806	SNRFOR	EUR	MR	Composite
Canon Inc.	14B806	SNRFOR	JPY	CR	Composite
Canon Inc.	14B806	SNRFOR	JPY	MR	Composite
Canon Inc.	14B806	SNRFOR	JPY	XR	Composite
Canon Inc.	14B806	SNRFOR	SGD	CR	Composite
Canon Inc.	14B806	SNRFOR	USD	CR	Composite
Canon Inc.	14B806	SNRFOR	USD	MM	Composite
Canon Inc.	14B806	SNRFOR	USD	MR	Composite
Canon Inc.	14B806	SNRFOR	USD	XR	Composite
Canon Marketing Japan Inc	JJ567C	SNRFOR	JPY	CR	Composite
Canon Marketing Japan Inc	JJ567C	SNRFOR	JPY	XR	Composite
Cap Automotive LP	14CGAW	SECDOM	USD	XR	Composite
Cap Gemini	14C99H	SNRFOR	AUD	MM	Composite
Cap Gemini	14C99H	SNRFOR	EUR	CR	Composite
Cap Gemini	14C99H	SNRFOR	EUR	MM	Composite
Cap Gemini	14C99H	SNRFOR	EUR	MR	Composite
Cap Gemini	14C99H	SNRFOR	EUR	XR	Composite
Cap Gemini	14C99H	SNRFOR	GBP	MM	Composite
Cap Gemini	14C99H	SNRFOR	JPY	CR	Composite
Cap Gemini	14C99H	SNRFOR	JPY	MM	Composite
Cap Gemini	14C99H	SNRFOR	JPY	MR	Composite
Cap Gemini	14C99H	SNRFOR	TWD	MM	Composite
Cap Gemini	14C99H	SNRFOR	USD	CR	Composite
Cap Gemini	14C99H	SNRFOR	USD	MM	Composite
Cap Gemini	14C99H	SNRFOR	USD	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	AUD	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	AUD	XR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	CAD	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	CHF	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	DKK	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	EUR	CR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	EUR	MM	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	EUR	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	EUR	XR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	GBP	MM	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	GBP	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	GBP	XR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	HKD	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	HKD	XR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	JPY	CR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	JPY	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	JPY	XR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	NZD	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	SEK	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	SEK	XR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	SGD	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	USD	CR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	USD	MM	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	USD	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SNRFOR	USD	XR	Composite
Cap One Bk USA Natl Assn	1F445B	SUBLT2	EUR	MM	Composite
Cap One Bk USA Natl Assn	1F445B	SUBLT2	EUR	MR	Composite
Cap One Bk USA Natl Assn	1F445B	SUBLT2	USD	CR	Composite

0.17%	0.18%	0.21%	0.23%	0.27%	0.31%	0.34%	0.39%	0.51%
0.16%	0.18%	0.19%	0.22%	0.26%	0.30%	0.32%	0.37%	0.51%
0.17%	0.18%	0.21%	0.23%	0.27%	0.31%	0.34%	0.39%	0.51%
0.16%	0.18%	0.19%	0.22%	0.26%	0.30%	0.32%	0.37%	0.51%
0.16%	0.18%	0.19%	0.22%	0.26%	0.30%	0.32%	0.37%	0.51%
0.17%	0.18%	0.20%	0.23%	0.27%	0.31%	0.33%	0.39%	0.51%
0.17%	0.18%	0.20%	0.23%	0.27%	0.31%	0.33%	0.39%	0.51%
0.17%	0.18%	0.20%	0.23%	0.27%	0.31%	0.33%	0.39%	0.51%
0.16%	0.18%	0.19%	0.22%	0.26%	0.30%	0.32%	0.37%	0.51%
0.18%	0.19%	0.22%	0.25%	0.29%	0.33%	0.36%	0.41%	0.51%
0.18%	0.19%	0.22%	0.25%	0.29%	0.33%	0.36%	0.41%	0.51%
0.17%	0.18%	0.21%	0.23%	0.27%	0.31%	0.34%	0.39%	0.51%
0.16%	0.18%	0.19%	0.22%	0.26%	0.30%	0.32%	0.37%	0.51%
					0.13%		0.26%	
					0.13%		0.26%	
					0.13%		0.26%	
					0.13%		0.26%	
0.05%	0.09%	0.17%	0.20%	0.24%	0.28%	0.32%	0.39%	
0.05%	0.10%	0.17%	0.19%	0.23%	0.27%	0.33%	0.38%	
0.05%	0.07%	0.13%	0.14%	0.18%	0.20%	0.25%	0.28%	
0.05%	0.09%	0.17%	0.20%	0.24%	0.28%	0.32%	0.39%	
0.05%	0.09%	0.16%	0.19%	0.23%	0.27%	0.30%	0.37%	
	0.17%		0.20%	0.24%	0.26%			
	0.17%		0.20%	0.24%	0.26%			
			3.21%		3.65%	3.88%		
0.50%	0.54%	0.75%	0.91%	1.06%	1.19%	1.28%	1.36%	1.40%
0.52%	0.57%	0.78%	0.95%	1.10%	1.22%	1.33%	1.41%	1.44%
0.50%	0.54%	0.75%	0.91%	1.06%	1.18%	1.28%	1.35%	1.38%
0.50%	0.54%	0.74%	0.90%	1.05%	1.16%	1.26%	1.34%	1.37%
0.50%	0.54%	0.75%	0.91%	1.06%	1.18%	1.28%	1.35%	1.38%
0.52%	0.57%	0.78%	0.95%	1.10%	1.22%	1.33%	1.41%	1.44%
0.50%	0.54%	0.75%	0.91%	1.06%	1.18%	1.28%	1.35%	1.38%
0.50%	0.54%	0.74%	0.90%	1.05%	1.16%	1.26%	1.34%	1.37%
3.97%	4.03%	3.89%	3.72%	3.55%	3.41%	3.17%	2.87%	2.96%
3.97%	4.03%	3.89%	3.72%	3.55%	3.41%	3.17%	2.87%	2.96%
3.99%	4.06%	3.91%	3.79%	3.58%	3.44%	3.18%	2.91%	2.96%
3.99%	4.06%	3.91%	3.79%	3.58%	3.44%	3.18%	2.91%	2.96%
4.20%	4.28%	4.12%	3.95%	3.77%	3.62%	3.35%	3.04%	3.12%
4.03%	4.10%	3.96%	3.80%	3.62%	3.48%	3.22%	2.92%	3.00%
3.99%	4.06%	3.91%	3.79%	3.58%	3.44%	3.18%	2.91%	2.96%
3.84%	3.81%	3.78%	3.60%	3.46%	3.31%	3.05%	2.80%	2.86%
3.84%	3.81%	3.78%	3.60%	3.46%	3.31%	3.05%	2.80%	2.86%
3.99%	4.06%	3.91%	3.79%	3.58%	3.44%	3.18%	2.91%	2.96%
3.84%	3.81%	3.78%	3.60%	3.46%	3.31%	3.05%	2.80%	2.86%
3.97%	4.03%	3.89%	3.72%	3.55%	3.41%	3.17%	2.87%	2.96%
3.97%	4.03%	3.89%	3.72%	3.55%	3.41%	3.17%	2.87%	2.96%
3.99%	4.06%	3.91%	3.79%	3.58%	3.44%	3.18%	2.91%	2.96%
3.84%	3.81%	3.78%	3.60%	3.46%	3.31%	3.05%	2.80%	2.86%
3.99%	4.06%	3.91%	3.79%	3.58%	3.44%	3.18%	2.91%	2.96%
4.20%	4.28%	4.12%	3.95%	3.77%	3.62%	3.35%	3.04%	3.12%
3.99%	4.06%	3.91%	3.79%	3.58%	3.44%	3.18%	2.91%	2.96%
3.84%	3.81%	3.78%	3.60%	3.46%	3.31%	3.05%	2.80%	2.86%
4.70%	4.50%	4.12%	3.92%	3.82%	4.18%	4.17%	3.25%	3.18%
4.70%	4.45%	4.08%	3.88%	3.78%	4.13%	4.17%	3.22%	3.14%
4.70%	4.69%	4.29%	4.08%	3.98%	4.35%	4.17%	3.39%	3.31%

0.57%	0.80%	40%	A	AA	AA	AA
0.57%	0.80%	40%	A	A	AA	AA
0.57%	0.80%	40%	A	AA	AA	AA
0.57%	0.80%	40%	A	A	AA	AA
0.57%	0.80%	40%				
0.57%	0.80%	40%	BB	BBB	BBB	BBB
0.57%	0.80%		BB	BBB	BBB	BBB
0.57%	0.80%	40%				
0.57%	0.80%	40%	A	A	AA	AA
0.57%	0.80%	40%	BBB	A	A	A
0.57%	0.80%	40%				
0.57%	0.80%	40%	A	AA	AA	AA
0.57%	0.80%	40%	A	A	AA	AA
		40%				
		40%				
		40%				
		40%				
		40%				
		12.50%				
		12.50%				
		32.86%	BB	BBB	A	AA
		32.86%				
		32.86%	BB	BBB	BBB	A
		32.86%				
		32.86%	BB	BB	BB	BBB
		32.86%				
		32.86%	BB	BBB	A	AA
		32.86%				
		32.86%	BB	BB	BBB	A
		32.86%				
		27.50%		NR		NR
		27.50%		NR		NR
		75%				BB
1.41%	1.42%	40%	BB	BBB	BBB	BBB
1.41%	1.42%	40%	BBB	A	A	A
1.41%	1.42%	40%	A	AA	AA	AA
1.41%	1.42%	40%	BBB	A	A	A
		40%				
1.41%	1.42%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
		40%				
1.41%	1.42%	40%	BBB	A	A	A
1.41%	1.42%	40%	A	AA	AA	AA
1.41%	1.42%	40%	BBB	A	A	A
2.81%	2.80%	40%	BB	BBB	BBB	BBB
2.81%	2.80%	40%	BB	BBB	BBB	BBB
2.87%	2.83%	40%	A	AA	AA	AA
2.87%	2.83%	40%	A	AA	AA	AA
		40%				
3.02%	2.98%	40%	BBB	A	A	A
2.90%	2.86%	40%	BBB	A	A	A
2.87%	2.83%	40%	A	AA	AA	AA
2.78%	2.73%	40%	BBB	A	A	A
		40%				
		40%				
2.78%	2.73%	40%	BBB	A	A	A
2.87%	2.83%	40%	A	AA	AA	AA
2.78%	2.73%	40%	BBB	A	A	A
		40%				
2.81%	2.80%	40%	BB	BBB	BBB	BBB
2.81%	2.80%		BB	BBB	BBB	BBB
2.87%	2.83%	40%	A	AA	AA	AA
		40%				
2.78%	2.73%	40%	BBB	A	A	A
2.87%	2.83%	40%	A	AA	AA	AA
3.02%	2.98%	40%	BBB	A	A	A
		40%				
2.87%	2.83%	40%	A	AA	AA	AA
2.78%	2.73%	40%	BBB	A	A	A
3.23%	3.14%	25%	NR	BBB	BBB	BBB
3.20%	3.11%	20%	NR	A	A	A
3.37%	3.27%	25%	NR	BBB	BBB	BBB

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

NR	A	12	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	12	Consumer Goods	N.Amer	United States
NR	A	9	Consumer Goods	N.Amer	United States
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR		Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR		Financials	India	India
	NR		Financials	India	India
	A	7	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	A	8	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	A	8	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	A	7	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	A	7	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	BB	3	Financials	N.Amer	United States
NR	AA	12	Technology	Europe	France
NR	AA	11	Technology	Europe	France
NR	A	10	Technology	Europe	France
NR	AA	11	Technology	Europe	France
	NR		Technology	Europe	France
NR	A	10	Technology	Europe	France
	NR		Technology	Europe	France
	NR		Technology	Europe	France
	NR		Technology	Europe	France
	NR		Technology	Europe	France
NR	AA	11	Technology	Europe	France
NR	A	10	Technology	Europe	France
NR	AA	11	Technology	Europe	France
BB	AA	12	Financials	N.Amer	United States
BB	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	5	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	12	Financials	N.Amer	United States
BB	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	5	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	A	5	Financials	N.Amer	United States
BB	A	6	Financials	N.Amer	United States
BBB	A	6	Financials	N.Amer	United States
BB	A	6	Financials	N.Amer	United States

A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
BB	BBB					
BB	BBB					
AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
	A		Thin		Thin	Thin
	A		Thin		Thin	Thin
BBB					CcyGrp	
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp CcyGrp CcyGrp Thin Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin

Entity Tier Entity Tier Entity Tier Thin Thin Thin
Entity Tier Entity Tier Entity Tier Thin Thin Thin

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

CcyGrp CcyGrp CcyGrp Thin Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin
Thin Thin
Thin Thin

Thin Thin
Thin Thin

CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj

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

CcyGrp CcyGrp CcyGrp DocAdj Thin Thin

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

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj CcyGrp DocAdj

CcyGrp CcyGrp CcyGrp DocAdj CcyGrp DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj CcyGrp DocAdj

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp DocAdj CcyGrp DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

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

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

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

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier

COF-BNKNAUSDMR	29-Aug-08 COF-BNKNA
COFAUDMR	29-Aug-08 COF
COFCHFMR	29-Aug-08 COF
COFDKKMR	29-Aug-08 COF
COFEURCR	29-Aug-08 COF
COFEURMM	29-Aug-08 COF
COFEURMR	29-Aug-08 COF
COFEURXR	29-Aug-08 COF
COFHKDMR	29-Aug-08 COF
COFJPYMR	29-Aug-08 COF
COFSGDMR	29-Aug-08 COF
COFTWDMR	29-Aug-08 COF
COFUSDCR	29-Aug-08 COF
COFUSDMM	29-Aug-08 COF
COFUSDMR	29-Aug-08 COF
COFUSDXR	29-Aug-08 COF
COMETGBPCR	29-Aug-08 COMET
COMETGBPMM	29-Aug-08 COMET
COMETUSDMR	29-Aug-08 COMET
COMETUSDXR	29-Aug-08 COMET
CAPCOMJPYCR	29-Aug-08 CAPCOM
CAPCOMJPYMR	29-Aug-08 CAPCOM
CAPCOMJPYXR	29-Aug-08 CAPCOM
CAPCOMUSDCR	29-Aug-08 CAPCOM
CAPCOMUSDMR	29-Aug-08 CAPCOM
CAPLSPEURCR	29-Aug-08 CAPLSP
CAPLSPEURMM	29-Aug-08 CAPLSP
CAPLSPSGDCR	29-Aug-08 CAPLSP
CAPLSPSGDMR	29-Aug-08 CAPLSP
CAPLSPUSDCR	29-Aug-08 CAPLSP
CAPLSPUSDMM	29-Aug-08 CAPLSP
CAPLSPUSDMR	29-Aug-08 CAPLSP
CAPLSPUSDXR	29-Aug-08 CAPLSP
EMILNUSDMR	29-Aug-08 EMILN
EMILNUSDXR	29-Aug-08 EMILN
CAPFINEURMM	29-Aug-08 CAPFIN
CAPFINEURMR	29-Aug-08 CAPFIN
CAPFINUSDMR	29-Aug-08 CAPFIN
CAPFINUSDXR	29-Aug-08 CAPFIN
CSAREURCR	29-Aug-08 CSAR
CSAREURMM	29-Aug-08 CSAR
CSAREURMR	29-Aug-08 CSAR
CSARUSDCR	29-Aug-08 CSAR
CSARUSDMM	29-Aug-08 CSAR
CSARUSDMR	29-Aug-08 CSAR
CSARUSDXR	29-Aug-08 CSAR
CAHAUDMR	29-Aug-08 CAH
CAHAUDXR	29-Aug-08 CAH
CAHCADMR	29-Aug-08 CAH
CAHCHFMR	29-Aug-08 CAH
CAHEURCR	29-Aug-08 CAH
CAHEURMM	29-Aug-08 CAH
CAHEURMR	29-Aug-08 CAH
CAHEURXR	29-Aug-08 CAH
CAHGBPMR	29-Aug-08 CAH
CAHGBPXR	29-Aug-08 CAH
CAHHKDMR	29-Aug-08 CAH
CAHHKDXR	29-Aug-08 CAH
CAHILSMR	29-Aug-08 CAH
CAHJPYMR	29-Aug-08 CAH
CAHJPYXR	29-Aug-08 CAH
CAHSEKMR	29-Aug-08 CAH
CAHSEKXR	29-Aug-08 CAH
CAHSGDMR	29-Aug-08 CAH
CAHTWDCR	29-Aug-08 CAH
CAHUSDCR	29-Aug-08 CAH
CAHUSDMM	29-Aug-08 CAH
CAHUSDMR	29-Aug-08 CAH
CAHUSDXR	29-Aug-08 CAH
CARGILAUDMR	29-Aug-08 CARGIL
CARGILCHFMR	29-Aug-08 CARGIL
CARGILEURCR	29-Aug-08 CARGIL
CARGILEURMM	29-Aug-08 CARGIL
CARGILEURMR	29-Aug-08 CARGIL

Cap One Bk USA Natl Assn	1F445B	SUBLT2	USD	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	AUD	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	CHF	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	DKK	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	EUR	CR	Composite
Cap One Finl Corp	1F444H	SNRFOR	EUR	MM	Composite
Cap One Finl Corp	1F444H	SNRFOR	EUR	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	EUR	XR	Composite
Cap One Finl Corp	1F444H	SNRFOR	HKD	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	JPY	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	SGD	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	TWD	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	USD	CR	Composite
Cap One Finl Corp	1F444H	SNRFOR	USD	MM	Composite
Cap One Finl Corp	1F444H	SNRFOR	USD	MR	Composite
Cap One Finl Corp	1F444H	SNRFOR	USD	XR	Composite
Cap One Multi Asset Execution Tr	1F445O	SNRFOR	GBP	CR	Composite
Cap One Multi Asset Execution Tr	1F445O	SNRFOR	GBP	MM	Composite
Cap One Multi Asset Execution Tr	1F445O	SNRFOR	USD	MR	Composite
Cap One Multi Asset Execution Tr	1F445O	SNRFOR	USD	XR	Composite
Capcom Co Ltd	JJ569F	SNRFOR	JPY	CR	Composite
Capcom Co Ltd	JJ569F	SNRFOR	JPY	MR	Composite
Capcom Co Ltd	JJ569F	SNRFOR	JPY	XR	Composite
Capcom Co Ltd	JJ569F	SNRFOR	USD	CR	Composite
Capcom Co Ltd	JJ569F	SNRFOR	USD	MR	Composite
CapitaLand Ltd	1F459B	SNRFOR	EUR	CR	Composite
CapitaLand Ltd	1F459B	SNRFOR	EUR	MM	Composite
CapitaLand Ltd	1F459B	SNRFOR	SGD	CR	Composite
CapitaLand Ltd	1F459B	SNRFOR	SGD	MR	Composite
CapitaLand Ltd	1F459B	SNRFOR	USD	CR	Composite
CapitaLand Ltd	1F459B	SNRFOR	USD	MM	Composite
CapitaLand Ltd	1F459B	SNRFOR	USD	MR	Composite
CapitaLand Ltd	1F459B	SNRFOR	USD	XR	Composite
Capitol Records Inc	1F469U	SNRFOR	USD	MR	Composite
Capitol Records Inc	1F469U	SNRFOR	USD	XR	Composite
CAPMARK Finl GROUP INC	1F46C7	SNRFOR	EUR	MM	Composite
CAPMARK Finl GROUP INC	1F46C7	SNRFOR	EUR	MR	Composite
CAPMARK Finl GROUP INC	1F46C7	SNRFOR	USD	MR	Composite
CAPMARK Finl GROUP INC	1F46C7	SNRFOR	USD	XR	Composite
Caraustar Inds Inc	UV4BB4	SNRFOR	EUR	CR	Composite
Caraustar Inds Inc	UV4BB4	SNRFOR	EUR	MM	Composite
Caraustar Inds Inc	UV4BB4	SNRFOR	EUR	MR	Composite
Caraustar Inds Inc	UV4BB4	SNRFOR	USD	CR	Composite
Caraustar Inds Inc	UV4BB4	SNRFOR	USD	MM	Composite
Caraustar Inds Inc	UV4BB4	SNRFOR	USD	MR	Composite
Caraustar Inds Inc	UV4BB4	SNRFOR	USD	XR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	AUD	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	AUD	XR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	CAD	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	CHF	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	EUR	CR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	EUR	MM	Composite
Cardinal Health Inc	1F55D7	SNRFOR	EUR	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	EUR	XR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	GBP	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	GBP	XR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	HKD	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	HKD	XR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	ILS	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	JPY	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	JPY	XR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	SEK	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	SEK	XR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	SGD	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	TWD	CR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	USD	CR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	USD	MM	Composite
Cardinal Health Inc	1F55D7	SNRFOR	USD	MR	Composite
Cardinal Health Inc	1F55D7	SNRFOR	USD	XR	Composite
Cargill Inc	1F58F9	SNRFOR	AUD	MR	Composite
Cargill Inc	1F58F9	SNRFOR	CHF	MR	Composite
Cargill Inc	1F58F9	SNRFOR	EUR	CR	Composite
Cargill Inc	1F58F9	SNRFOR	EUR	MM	Composite
Cargill Inc	1F58F9	SNRFOR	EUR	MR	Composite

4.70%	4.45%	4.08%	3.88%	3.78%	4.13%	4.17%	3.22%	3.14%
5.73%	5.64%	5.39%	4.98%	4.72%	4.44%	4.01%	3.65%	3.60%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
5.70%	5.61%	5.45%	5.05%	4.77%	4.48%	4.06%	3.69%	3.66%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
5.73%	5.64%	5.39%	4.98%	4.72%	4.44%	4.01%	3.65%	3.60%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
6.04%	5.97%	5.68%	5.27%	4.97%	4.67%	4.23%	3.84%	3.81%
6.04%	5.97%	5.68%	5.27%	4.97%	4.67%	4.23%	3.84%	3.81%
5.64%	5.56%	5.40%	5.01%	4.72%	4.44%	4.02%	3.65%	3.62%
5.52%	5.47%	5.20%	4.79%	4.54%	4.27%	3.87%	3.52%	3.49%
					1.29%			
					1.29%			
					1.29%			
					1.29%			
1.28%	0.66%	0.75%	0.92%	1.30%	1.41%	1.48%	2.47%	2.63%
1.28%	0.66%	0.75%	0.92%	1.30%	1.41%	1.48%	2.47%	2.63%
1.28%	0.66%	0.75%	0.92%	1.30%	1.41%	1.48%	2.47%	2.63%
1.28%	0.66%	0.75%	0.92%	1.30%	1.41%	1.48%	2.47%	2.63%
1.00%	1.38%	1.79%	2.16%	2.55%	2.90%	3.07%	3.30%	3.53%
1.00%	1.30%	1.64%	2.05%	2.44%	2.78%	2.96%	3.20%	3.35%
1.00%	1.38%	1.79%	2.16%	2.55%	2.90%	3.07%	3.30%	3.53%
1.00%	1.32%	1.66%	2.07%	2.46%	2.81%	2.99%	3.23%	3.39%
1.00%	1.30%	1.64%	2.05%	2.44%	2.78%	2.96%	3.20%	3.35%
	2.20%		3.33%		4.08%	4.49%	4.84%	
	2.20%		3.33%		4.08%	4.49%	4.84%	
14.15%	15.26%	15.81%	15.45%	15.52%	14.56%	12.71%	11.48%	11.45%
14.15%	15.26%	15.81%	15.45%	15.52%	14.56%	12.71%	11.48%	11.45%
14.15%	15.26%	15.81%	15.45%	15.52%	14.56%	12.71%	11.48%	11.45%
13.63%	14.69%	15.23%	14.88%	14.95%	14.02%	12.25%	11.06%	11.45%
0.32%	0.33%	0.46%	0.49%	0.58%	0.64%	0.70%	0.74%	0.83%
0.32%	0.33%	0.46%	0.49%	0.58%	0.64%	0.70%	0.74%	0.83%
0.32%	0.33%	0.46%	0.49%	0.59%	0.64%	0.71%	0.76%	0.79%
0.32%	0.33%	0.46%	0.49%	0.59%	0.64%	0.71%	0.76%	0.79%
0.34%	0.35%	0.49%	0.52%	0.62%	0.68%	0.74%	0.79%	0.83%
0.32%	0.33%	0.46%	0.49%	0.59%	0.64%	0.71%	0.76%	0.79%
0.31%	0.31%	0.45%	0.48%	0.57%	0.63%	0.67%	0.72%	0.80%
0.32%	0.33%	0.46%	0.49%	0.59%	0.64%	0.71%	0.76%	0.79%
0.31%	0.31%	0.45%	0.48%	0.57%	0.63%	0.67%	0.72%	0.80%
0.32%	0.33%	0.46%	0.49%	0.59%	0.64%	0.71%	0.76%	0.79%
0.31%	0.31%	0.45%	0.48%	0.57%	0.63%	0.67%	0.72%	0.80%
0.32%	0.33%	0.46%	0.49%	0.59%	0.64%	0.71%	0.76%	0.79%
0.32%	0.33%	0.46%	0.49%	0.58%	0.64%	0.70%	0.74%	0.83%
0.32%	0.33%	0.46%	0.49%	0.58%	0.64%	0.70%	0.74%	0.83%
0.31%	0.31%	0.45%	0.48%	0.57%	0.63%	0.67%	0.72%	0.80%
0.32%	0.33%	0.46%	0.49%	0.59%	0.64%	0.71%	0.76%	0.79%
0.34%	0.35%	0.49%	0.52%	0.62%	0.68%	0.74%	0.79%	0.83%
0.34%	0.35%	0.49%	0.52%	0.62%	0.68%	0.74%	0.79%	0.83%
0.32%	0.33%	0.46%	0.49%	0.59%	0.64%	0.71%	0.76%	0.79%
0.31%	0.31%	0.45%	0.48%	0.57%	0.63%	0.67%	0.72%	0.80%
0.28%	0.34%	0.48%	0.59%	0.64%	0.72%	0.76%	0.80%	0.85%
0.28%	0.34%	0.48%	0.59%	0.64%	0.72%	0.76%	0.80%	0.86%
0.29%	0.35%	0.51%	0.62%	0.68%	0.76%	0.80%	0.85%	0.90%
0.28%	0.34%	0.49%	0.60%	0.65%	0.73%	0.77%	0.81%	0.86%
0.28%	0.34%	0.48%	0.59%	0.64%	0.72%	0.76%	0.80%	0.86%

3.20%	3.11%	20%	NR	A	A	A
3.54%	3.57%	40%	BBB	A	BBB	A
3.50%	3.59%	40%	A	AA	AA	AAA
3.50%	3.59%	40%				
3.50%	3.59%	40%				
3.54%	3.63%	40%	A	AA	A	AA
3.50%	3.59%	40%	A	AA	AA	AAA
3.50%	3.59%	40%				
3.50%	3.59%	40%	A	AA	AA	AAA
3.54%	3.57%	40%	BBB	A	BBB	A
3.50%	3.59%	40%	A	AA	AA	AAA
3.50%	3.59%	40%				
3.69%	3.78%	40%	A	AA	A	AA
3.69%	3.78%	40%				
3.50%	3.59%	40%	A	AA	AA	AAA
3.37%	3.46%	40%	A	AA	A	A
		40%				
		40%				
		40%				
		40%				
	2.84%	35%	NR	NR	NR	NR
		35%				
	2.84%	35%	NR	NR	NR	NR
	2.84%	35%	NR	NR	NR	NR
	2.84%	35%	NR	NR	NR	NR
		40%				
		40%				
3.71%	3.71%	40%	NR	A	A	A
3.52%	3.52%	40%	NR	A	BBB	BBB
3.71%	3.71%	40%	NR	A	A	A
3.56%	3.56%	40%	NR	A	BBB	BBB
3.52%	3.52%	40%	NR	A	BBB	BBB
		40%				
		40%		NR		NR
		40%		NR		NR
9.53%	11.45%	40%				
9.53%	11.45%	40%	BB	BBB	BBB	BBB
9.53%	11.45%	40%	BB	BBB	BBB	BBB
9.53%	11.45%	40%	B	BB	BB	BB
		35.00%				
		35.00%				
		35.00%				
		35.00%				
		35.00%				
		35.00%				
		35.00%				
0.84%	1.02%	40%	BB	BBB	BB	BBB
0.84%	1.02%	40%	BB	BBB	BB	BBB
0.84%	1.02%	40%	A	AA	A	AA
0.84%	1.02%	40%	A	AA	A	AA
0.88%	1.02%	40%	BBB	A	BBB	A
		40%				
0.84%	1.02%	40%	A	AA	A	AA
0.80%	1.02%	40%	BBB	A	A	AA
0.84%	1.02%	40%	A	AA	A	AA
0.80%	1.02%	40%	BBB	A	A	AA
0.84%	1.02%	40%	A	AA	A	AA
0.80%	1.02%	40%	BBB	A	A	AA
0.84%	1.02%	40%	A	AA	A	AA
0.84%	1.02%	40%	BB	BBB	BB	BBB
0.84%	1.02%		BB	BBB	BB	BBB
		40%				
0.80%	1.02%	40%	BBB	A	A	AA
0.84%	1.02%	40%	A	AA	A	AA
0.88%	1.02%	40%	BBB	A	BBB	A
0.88%	1.02%	40%	BBB	A	BBB	A
		40%				
0.84%	1.02%	40%	A	AA	A	AA
0.80%	1.02%	40%	BBB	A	A	AA
0.85%	0.90%	40%	BB	B	BBB	B
0.85%	0.90%	40%	A	BBB	AA	BBB
0.85%	0.90%	40%	BBB	BB	A	BB
0.85%	0.90%	40%	BBB	BB	A	BB
0.85%	0.90%	40%	A	BBB	AA	BBB

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

BBB	A	6 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
AA	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
AA	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
AA	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
AA	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
AA	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
NR	NR	3 Technology	Asia	Japan
	NR	Technology	Asia	Japan
NR	NR	3 Technology	Asia	Japan
NR	NR	3 Technology	Asia	Japan
NR	NR	3 Technology	Asia	Japan
	NR	Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
A	A	3 Financials	Asia	Singapore
BBB	A	4 Financials	Asia	Singapore
A	A	3 Financials	Asia	Singapore
BBB	A	4 Financials	Asia	Singapore
BBB	A	4 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	6 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	6 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	6 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	A	6 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	A	9 Health Care	N.Amer	United States
NR	A	6 Health Care	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States

BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
	AA					
	AA					
	AA					
	AA					
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A					
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A	Thin	Thin	Thin	Thin	Thin
	BBB					
	BBB					
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB					
BBB	BB		Thin		Thin	
BBB	BB		Thin		Thin	
BBB	CCC					
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

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

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

CARGILEURXR	29-Aug-08 CARGIL
CARGILGBPMM	29-Aug-08 CARGIL
CARGILGBPMR	29-Aug-08 CARGIL
CARGILHKDMR	29-Aug-08 CARGIL
CARGILJPYCR	29-Aug-08 CARGIL
CARGILJPYMR	29-Aug-08 CARGIL
CARGILSGDMR	29-Aug-08 CARGIL
CARGILTWDMR	29-Aug-08 CARGIL
CARGILUSDCR	29-Aug-08 CARGIL
CARGILUSDMM	29-Aug-08 CARGIL
CARGILUSDMR	29-Aug-08 CARGIL
CARGILUSDXR	29-Aug-08 CARGIL
CSLUSDCR	29-Aug-08 CSL
CSLUSDMR	29-Aug-08 CSL
CSLUSDXR	29-Aug-08 CSL
BRYBDCAUDCR	29-Aug-08 BRYBDC
BRYBDCAUDMM	29-Aug-08 BRYBDC
BRYBDCCHFCR	29-Aug-08 BRYBDC
BRYBDCCHFMM	29-Aug-08 BRYBDC
BRYBDCEURCR	29-Aug-08 BRYBDC
BRYBDCEURMM	29-Aug-08 BRYBDC
BRYBDCEURMR	29-Aug-08 BRYBDC
BRYBDCGBPCR	29-Aug-08 BRYBDC
BRYBDCGBPMM	29-Aug-08 BRYBDC
BRYBDCJPYCR	29-Aug-08 BRYBDC
BRYBDCJPYMM	29-Aug-08 BRYBDC
BRYBDCUSDCR	29-Aug-08 BRYBDC
BRYBDCUSDMM	29-Aug-08 BRYBDC
BRYBDC-BrewAUDCR	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewAUDMM	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewCHFCR	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewCHFMM	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewEURCR	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewEURMM	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewEURMR	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewGBPCR	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewGBPMM	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewGBPMR	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewJPYCR	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewJPYMM	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewSGDMM	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewUSDCR	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewUSDMM	29-Aug-08 BRYBDC-Brew
BRYBDC-BrewUSDMR	29-Aug-08 BRYBDC-Brew
ITV-CarltonAUDCR	29-Aug-08 ITV-Carlton
ITV-CarltonAUDMM	29-Aug-08 ITV-Carlton
ITV-CarltonCHFCR	29-Aug-08 ITV-Carlton
ITV-CarltonCHFMM	29-Aug-08 ITV-Carlton
ITV-CarltonEURCR	29-Aug-08 ITV-Carlton
ITV-CarltonEURMM	29-Aug-08 ITV-Carlton
ITV-CarltonEURMR	29-Aug-08 ITV-Carlton
ITV-CarltonGBPCR	29-Aug-08 ITV-Carlton
ITV-CarltonGBPMM	29-Aug-08 ITV-Carlton
ITV-CarltonGBPMR	29-Aug-08 ITV-Carlton
ITV-CarltonGBPXR	29-Aug-08 ITV-Carlton
ITV-CarltonHKDMM	29-Aug-08 ITV-Carlton
ITV-CarltonJPYCR	29-Aug-08 ITV-Carlton
ITV-CarltonJPYMM	29-Aug-08 ITV-Carlton
ITV-CarltonNZDCR	29-Aug-08 ITV-Carlton
ITV-CarltonNZDMM	29-Aug-08 ITV-Carlton
ITV-CarltonSEKMM	29-Aug-08 ITV-Carlton
ITV-CarltonSGDMM	29-Aug-08 ITV-Carlton
ITV-CarltonTWDCR	29-Aug-08 ITV-Carlton
ITV-CarltonUSDCR	29-Aug-08 ITV-Carlton
ITV-CarltonUSDMM	29-Aug-08 ITV-Carlton
ITV-CarltonUSDMR	29-Aug-08 ITV-Carlton
ITV-CarltonUSDXR	29-Aug-08 ITV-Carlton
CCLAUDCR	29-Aug-08 CCL
CCLAUDMR	29-Aug-08 CCL
CCLAUDXR	29-Aug-08 CCL
CCLCADMR	29-Aug-08 CCL
CCLCHFMR	29-Aug-08 CCL
CCLEURCR	29-Aug-08 CCL
CCLEURMM	29-Aug-08 CCL

Cargill Inc	1F58F9	SNRFOR	EUR	XR	Composite
Cargill Inc	1F58F9	SNRFOR	GBP	MM	Composite
Cargill Inc	1F58F9	SNRFOR	GBP	MR	Composite
Cargill Inc	1F58F9	SNRFOR	HKD	MR	Composite
Cargill Inc	1F58F9	SNRFOR	JPY	CR	Composite
Cargill Inc	1F58F9	SNRFOR	JPY	MR	Composite
Cargill Inc	1F58F9	SNRFOR	SGD	MR	Composite
Cargill Inc	1F58F9	SNRFOR	TWD	MR	Composite
Cargill Inc	1F58F9	SNRFOR	USD	CR	Composite
Cargill Inc	1F58F9	SNRFOR	USD	MM	Composite
Cargill Inc	1F58F9	SNRFOR	USD	MR	Composite
Cargill Inc	1F58F9	SNRFOR	USD	XR	Composite
Carlisle Cos Inc	1F656C	SNRFOR	USD	CR	Composite
Carlisle Cos Inc	1F656C	SNRFOR	USD	MR	Composite
Carlisle Cos Inc	1F656C	SNRFOR	USD	XR	Composite
Carlsberg A S	KN9C8A	SNRFOR	AUD	CR	Composite
Carlsberg A S	KN9C8A	SNRFOR	AUD	MM	Composite
Carlsberg A S	KN9C8A	SNRFOR	CHF	CR	Composite
Carlsberg A S	KN9C8A	SNRFOR	CHF	MM	Composite
Carlsberg A S	KN9C8A	SNRFOR	EUR	CR	Composite
Carlsberg A S	KN9C8A	SNRFOR	EUR	MM	Composite
Carlsberg A S	KN9C8A	SNRFOR	EUR	MR	Composite
Carlsberg A S	KN9C8A	SNRFOR	GBP	CR	Composite
Carlsberg A S	KN9C8A	SNRFOR	GBP	MM	Composite
Carlsberg A S	KN9C8A	SNRFOR	JPY	CR	Composite
Carlsberg A S	KN9C8A	SNRFOR	JPY	MM	Composite
Carlsberg A S	KN9C8A	SNRFOR	USD	CR	Composite
Carlsberg A S	KN9C8A	SNRFOR	USD	MM	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	AUD	CR	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	AUD	MM	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	CHF	CR	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	CHF	MM	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	EUR	CR	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	EUR	MM	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	EUR	MR	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	GBP	CR	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	GBP	MM	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	GBP	MR	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	JPY	CR	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	JPY	MM	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	SGD	MM	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	USD	CR	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	USD	MM	Composite
Carlsberg Breweries A S	KN9C8H	SNRFOR	USD	MR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	AUD	CR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	AUD	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	CHF	CR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	CHF	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	EUR	CR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	EUR	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	EUR	MR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	GBP	CR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	GBP	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	GBP	MR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	GBP	XR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	HKD	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	JPY	CR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	JPY	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	NZD	CR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	NZD	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	SEK	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	SGD	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	TWD	CR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	USD	CR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	USD	MM	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	USD	MR	Composite
CARLTON Comms Ltd	GHA96M	SNRFOR	USD	XR	Composite
Carnival Corp	1F79BD	SNRFOR	AUD	CR	Composite
Carnival Corp	1F79BD	SNRFOR	AUD	MR	Composite
Carnival Corp	1F79BD	SNRFOR	AUD	XR	Composite
Carnival Corp	1F79BD	SNRFOR	CAD	MR	Composite
Carnival Corp	1F79BD	SNRFOR	CHF	MR	Composite
Carnival Corp	1F79BD	SNRFOR	EUR	CR	Composite
Carnival Corp	1F79BD	SNRFOR	EUR	MM	Composite

0.27%	0.32%	0.47%	0.57%	0.63%	0.69%	0.73%	0.78%	0.82%
0.28%	0.34%	0.48%	0.59%	0.64%	0.72%	0.76%	0.80%	0.86%
0.28%	0.34%	0.48%	0.59%	0.64%	0.72%	0.76%	0.80%	0.86%
0.28%	0.34%	0.48%	0.59%	0.64%	0.72%	0.76%	0.80%	0.85%
0.28%	0.34%	0.48%	0.59%	0.64%	0.72%	0.76%	0.80%	0.86%
0.29%	0.35%	0.51%	0.62%	0.68%	0.76%	0.80%	0.85%	0.90%
0.28%	0.34%	0.49%	0.60%	0.65%	0.73%	0.77%	0.81%	0.86%
0.28%	0.34%	0.48%	0.59%	0.64%	0.72%	0.76%	0.80%	0.86%
0.27%	0.32%	0.47%	0.57%	0.63%	0.69%	0.73%	0.78%	0.82%

	0.63%	0.80%	1.08%	1.26%	1.31%	1.48%	1.55%	
	0.60%	0.80%	1.04%	1.21%	1.31%	1.43%	1.49%	

	0.63%	0.80%	1.08%	1.26%	1.31%	1.48%	1.55%	
	0.60%	0.80%	1.04%	1.21%	1.31%	1.43%	1.49%	
0.42%	0.59%	0.83%	1.02%	1.19%	1.31%	1.38%	1.45%	1.58%
0.42%	0.59%	0.83%	1.02%	1.19%	1.31%	1.38%	1.45%	1.58%
0.44%	0.62%	0.87%	1.06%	1.24%	1.37%	1.43%	1.51%	1.63%
0.42%	0.59%	0.83%	1.02%	1.18%	1.31%	1.38%	1.45%	1.56%
0.44%	0.62%	0.87%	1.06%	1.24%	1.37%	1.43%	1.51%	1.63%
0.42%	0.59%	0.83%	1.02%	1.18%	1.31%	1.38%	1.45%	1.56%
0.44%	0.62%	0.87%	1.06%	1.24%	1.37%	1.43%	1.51%	1.63%
0.42%	0.59%	0.83%	1.02%	1.18%	1.31%	1.38%	1.45%	1.56%
0.42%	0.59%	0.83%	1.02%	1.19%	1.31%	1.38%	1.45%	1.58%
0.42%	0.59%	0.83%	1.02%	1.19%	1.31%	1.38%	1.45%	1.58%
0.42%	0.59%	0.83%	1.02%	1.18%	1.31%	1.38%	1.45%	1.56%
0.44%	0.62%	0.87%	1.06%	1.24%	1.37%	1.43%	1.51%	1.63%
0.42%	0.59%	0.83%	1.02%	1.18%	1.31%	1.38%	1.45%	1.56%
1.21%	1.35%	1.90%	2.30%	2.58%	2.82%	2.92%	2.96%	2.94%
1.21%	1.30%	1.82%	2.20%	2.46%	2.70%	2.80%	2.84%	2.94%
1.26%	1.30%	1.90%	2.34%	2.62%	2.81%	2.85%	2.90%	2.95%
1.21%	1.28%	1.84%	2.22%	2.48%	2.69%	2.75%	2.80%	2.83%
1.26%	1.30%	1.90%	2.34%	2.62%	2.81%	2.85%	2.90%	2.95%
1.21%	1.28%	1.84%	2.22%	2.48%	2.69%	2.75%	2.80%	2.83%
1.20%	1.27%	1.83%	2.21%	2.46%	2.67%	2.72%	2.77%	2.80%
1.26%	1.30%	1.90%	2.34%	2.62%	2.81%	2.85%	2.90%	2.95%
1.21%	1.28%	1.84%	2.22%	2.48%	2.69%	2.75%	2.80%	2.83%
1.21%	1.29%	1.86%	2.25%	2.50%	2.72%	2.77%	2.83%	2.94%
1.21%	1.29%	1.86%	2.25%	2.50%	2.72%	2.77%	2.83%	2.94%
1.26%	1.30%	1.90%	2.34%	2.62%	2.81%	2.85%	2.90%	2.95%
1.21%	1.28%	1.84%	2.22%	2.48%	2.69%	2.75%	2.80%	2.83%
1.21%	1.28%	1.84%	2.22%	2.48%	2.69%	2.75%	2.80%	2.83%
1.26%	1.30%	1.90%	2.34%	2.62%	2.81%	2.85%	2.90%	2.95%
1.26%	1.30%	1.90%	2.34%	2.62%	2.81%	2.85%	2.90%	2.95%
1.21%	1.28%	1.84%	2.22%	2.48%	2.69%	2.75%	2.80%	2.83%
1.20%	1.27%	1.83%	2.21%	2.46%	2.67%	2.72%	2.77%	2.80%
0.40%	0.70%	0.93%	1.13%	1.32%	1.38%	1.40%	1.45%	1.49%
0.40%	0.70%	0.93%	1.07%	1.25%	1.38%	1.40%	1.45%	1.49%
0.40%	0.70%	0.93%	1.03%	1.20%	1.38%	1.40%	1.45%	1.49%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.43%	0.74%	0.99%	1.14%	1.30%	1.46%	1.48%	1.54%	1.58%
0.41%	0.71%	0.95%	1.10%	1.25%	1.40%	1.42%	1.48%	1.51%

0.85%	0.90%	40% BBB	BB	A	BB
		40%			
0.85%	0.90%	40% A	BBB	AA	BBB
0.85%	0.90%	40% A	BBB	AA	BBB
		40%			
0.85%	0.90%	40% BB	B	BBB	B
0.85%	0.90%	40% A	BBB	AA	BBB
		40%			
0.85%	0.90%	40% BBB	BB	A	BB
0.85%	0.90%	40% BBB	BB	A	BB
0.85%	0.90%	40% A	BBB	AA	BBB
0.85%	0.90%	40% BBB	BB	A	BB
		40%			
		40%			
		40%			
		35.83%			
		35.83%			
		35.83%			
		40%			
1.81%	1.90%	35.83%	B	NR	B
1.81%	1.90%	40%	BB	NR	BB
		35.83%			
		35.83%			
		40%			
		35.83%			
		35.83%			
1.81%	1.90%	35.83%	B	NR	B
1.81%	1.90%	40%	BB	NR	BB
1.62%	1.81%	40% B	B	BB	BB
1.62%	1.81%	40% B	B	BB	BB
1.62%	1.88%	40% BB	BB	BBB	BBB
1.62%	1.79%	40% BBB	BBB	A	A
1.62%	1.88%	40% BB	BB	BBB	BBB
1.62%	1.79%	40% BBB	BBB	A	A
		40%			
1.62%	1.88%	40% BB	BB	BBB	BBB
1.62%	1.79%	40% BBB	BBB	A	A
		40%			
1.62%	1.81%	40% B	B	BB	BB
1.62%	1.81%	40% B	B	BB	BB
1.62%	1.79%	40% BBB	BBB	A	A
1.62%	1.88%	40% BB	BB	BBB	BBB
1.62%	1.79%	40% BBB	BBB	A	A
		40%			
2.91%	2.92%	40% BB	BBB	BBB	BBB
2.91%	2.92%	40% BB	BBB	A	A
2.91%	2.92%	40% BBB	A	A	A
2.91%	2.92%	40% A	AAA	AAA	AAA
2.91%	2.92%	40% BBB	A	A	A
2.91%	2.92%	40% A	AAA	AAA	AAA
2.91%	2.92%	40% BBB	AA	AA	AA
2.91%	2.92%	40% BBB	A	A	A
2.91%	2.92%	40% A	AAA	AAA	AAA
		40%			
		40%			
		40%			
2.91%	2.92%	40% BB	A	A	A
2.91%	2.92%	40% BB	A	A	A
2.91%	2.92%	40% BBB	A	A	A
2.91%	2.92%	40% A	AAA	AAA	AAA
		40%			
2.91%	2.92%	40% A	AAA	AAA	AAA
2.91%	2.92%	40% BBB	A	A	A
2.91%	2.92%	40% BBB	A	A	A
2.91%	2.92%	40% A	AAA	AAA	AAA
2.91%	2.92%	40% BBB	AA	AA	AA
		40%			
1.51%	1.53%	40% BB	BB	BBB	BBB
1.51%	1.53%	40% BB	BB	BBB	A
1.51%	1.53%	40% BB	BB	BBB	BBB
1.51%	1.53%	40% A	A	AA	AA
1.51%	1.53%	40% A	A	AA	AA
1.51%	1.53%	40% BBB	BBB	A	A
1.51%	1.53%	40% BBB	BBB	A	A

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

NR	BBB	3 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	9 Consumer Goods	N.Amer	United States
NR	BBB	3 Consumer Goods	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
NR	BB	2 Consumer Goods	Europe	Denmark
NR	BB	2 Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
NR	BB	2 Consumer Goods	Europe	Denmark
NR	BB	2 Consumer Goods	Europe	Denmark
CCC	BBB	6 Consumer Goods	Europe	Denmark
CCC	BBB	6 Consumer Goods	Europe	Denmark
B	BBB	6 Consumer Goods	Europe	Denmark
BB	BBB	6 Consumer Goods	Europe	Denmark
B	BBB	6 Consumer Goods	Europe	Denmark
BB	BBB	6 Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
B	BBB	6 Consumer Goods	Europe	Denmark
BB	BBB	6 Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
CCC	BBB	6 Consumer Goods	Europe	Denmark
CCC	BBB	6 Consumer Goods	Europe	Denmark
BB	BBB	6 Consumer Goods	Europe	Denmark
B	BBB	6 Consumer Goods	Europe	Denmark
BB	BBB	6 Consumer Goods	Europe	Denmark
	NR	Consumer Goods	Europe	Denmark
NR	A	3 Consumer Services	Europe	United Kingdom
NR	A	3 Consumer Services	Europe	United Kingdom
NR	A	6 Consumer Services	Europe	United Kingdom
NR	AA	17 Consumer Services	Europe	United Kingdom
NR	A	6 Consumer Services	Europe	United Kingdom
NR	AA	17 Consumer Services	Europe	United Kingdom
NR	AA	18 Consumer Services	Europe	United Kingdom
NR	A	6 Consumer Services	Europe	United Kingdom
NR	AA	17 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
NR	AA	18 Consumer Services	Europe	United Kingdom
NR	AA	18 Consumer Services	Europe	United Kingdom
NR	A	6 Consumer Services	Europe	United Kingdom
NR	AA	17 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
NR	AA	17 Consumer Services	Europe	United Kingdom
NR	A	6 Consumer Services	Europe	United Kingdom
NR	A	6 Consumer Services	Europe	United Kingdom
NR	AA	17 Consumer Services	Europe	United Kingdom
NR	AA	18 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
NR	A	10 Consumer Services	Lat.Amer	Panama
NR	A	10 Consumer Services	Lat.Amer	Panama
NR	A	10 Consumer Services	Lat.Amer	Panama
NR	A	10 Consumer Services	Lat.Amer	Panama
NR	A	10 Consumer Services	Lat.Amer	Panama
NR	A	10 Consumer Services	Lat.Amer	Panama
NR	A	10 Consumer Services	Lat.Amer	Panama

A	A	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	A					
BBB	A					
BBB	A					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB		DocAdj	Thin	DocAdj	DocAdj
	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB		DocAdj	Thin	DocAdj	DocAdj
	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

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

CCLEURMR	29-Aug-08 CCL
CCLEURXR	29-Aug-08 CCL
CCLGBPMM	29-Aug-08 CCL
CCLGBPMR	29-Aug-08 CCL
CCLGBPXR	29-Aug-08 CCL
CCLHKDMR	29-Aug-08 CCL
CCLHKDXR	29-Aug-08 CCL
CCLJPYMR	29-Aug-08 CCL
CCLJPYXR	29-Aug-08 CCL
CCLNOKMR	29-Aug-08 CCL
CCLNZDMR	29-Aug-08 CCL
CCLSEKMR	29-Aug-08 CCL
CCLSEKXR	29-Aug-08 CCL
CCLSGDMR	29-Aug-08 CCL
CCLTWDCR	29-Aug-08 CCL
CCLTWDMR	29-Aug-08 CCL
CCLUSDCR	29-Aug-08 CCL
CCLUSDMM	29-Aug-08 CCL
CCLUSDMR	29-Aug-08 CCL
CCLUSDXR	29-Aug-08 CCL
CCLLCHFCR	29-Aug-08 CCLL
CCLLCHFMM	29-Aug-08 CCLL
CCLLEURCR	29-Aug-08 CCLL
CCLLEURMM	29-Aug-08 CCLL
CCLLEURMR	29-Aug-08 CCLL
CCLLGBPCR	29-Aug-08 CCLL
CCLLGBPMM	29-Aug-08 CCLL
CCLLGBPXR	29-Aug-08 CCLL
CCLLJPYCR	29-Aug-08 CCLL
CCLLJPYMM	29-Aug-08 CCLL
CCLLUSDCR	29-Aug-08 CCLL
CCLLUSDMM	29-Aug-08 CCLL
CCLLUSDMR	29-Aug-08 CCLL
CCLLUSDXR	29-Aug-08 CCLL
PGN-CarP+LEURCR	29-Aug-08 PGN-CarP+L
PGN-CarP+LEURMM	29-Aug-08 PGN-CarP+L
PGN-CarP+LUSDCR	29-Aug-08 PGN-CarP+L
PGN-CarP+LUSDMR	29-Aug-08 PGN-CarP+L
PGN-CarP+LUSDXR	29-Aug-08 PGN-CarP+L
CRSEURCR	29-Aug-08 CRS
CRSEURMM	29-Aug-08 CRS
CRSEURMR	29-Aug-08 CRS
CRSUSDCR	29-Aug-08 CRS
CRSUSDMM	29-Aug-08 CRS
CRSUSDMR	29-Aug-08 CRS
CRSUSDXR	29-Aug-08 CRS
CARROPEURCR	29-Aug-08 CARROP
CARROPEURMM	29-Aug-08 CARROP
CARROPEURMR	29-Aug-08 CARROP
CARROPUSDCR	29-Aug-08 CARROP
CARROPUSDMM	29-Aug-08 CARROP
CARROPUSDMR	29-Aug-08 CARROP
CARROPUSDXR	29-Aug-08 CARROP
CARRAUDCR	29-Aug-08 CARR
CARRAUDMM	29-Aug-08 CARR
CARRAUDMR	29-Aug-08 CARR
CARRCADMM	29-Aug-08 CARR
CARRCHFCR	29-Aug-08 CARR
CARRCHFMM	29-Aug-08 CARR
CARREURCR	29-Aug-08 CARR
CARREURMM	29-Aug-08 CARR
CARREURMR	29-Aug-08 CARR
CARREURXR	29-Aug-08 CARR
CARRGBPCR	29-Aug-08 CARR
CARRGBPMM	29-Aug-08 CARR
CARRGBPMR	29-Aug-08 CARR
CARRHKDMM	29-Aug-08 CARR
CARRJPYCR	29-Aug-08 CARR
CARRJPYMM	29-Aug-08 CARR
CARRSEKMM	29-Aug-08 CARR
CARRSGDCR	29-Aug-08 CARR
CARRSGDMM	29-Aug-08 CARR
CARRUSDCR	29-Aug-08 CARR
CARRUSDMM	29-Aug-08 CARR

Carnival Corp	1F79BD	SNRFOR	EUR	MR	Composite
Carnival Corp	1F79BD	SNRFOR	EUR	XR	Composite
Carnival Corp	1F79BD	SNRFOR	GBP	MM	Composite
Carnival Corp	1F79BD	SNRFOR	GBP	MR	Composite
Carnival Corp	1F79BD	SNRFOR	GBP	XR	Composite
Carnival Corp	1F79BD	SNRFOR	HKD	MR	Composite
Carnival Corp	1F79BD	SNRFOR	HKD	XR	Composite
Carnival Corp	1F79BD	SNRFOR	JPY	MR	Composite
Carnival Corp	1F79BD	SNRFOR	JPY	XR	Composite
Carnival Corp	1F79BD	SNRFOR	NOK	MR	Composite
Carnival Corp	1F79BD	SNRFOR	NZD	MR	Composite
Carnival Corp	1F79BD	SNRFOR	SEK	MR	Composite
Carnival Corp	1F79BD	SNRFOR	SEK	XR	Composite
Carnival Corp	1F79BD	SNRFOR	SGD	MR	Composite
Carnival Corp	1F79BD	SNRFOR	TWD	CR	Composite
Carnival Corp	1F79BD	SNRFOR	TWD	MR	Composite
Carnival Corp	1F79BD	SNRFOR	USD	CR	Composite
Carnival Corp	1F79BD	SNRFOR	USD	MM	Composite
Carnival Corp	1F79BD	SNRFOR	USD	MR	Composite
Carnival Corp	1F79BD	SNRFOR	USD	XR	Composite
Carnival Plc	1F79BH	SNRFOR	CHF	CR	Composite
Carnival Plc	1F79BH	SNRFOR	CHF	MM	Composite
Carnival Plc	1F79BH	SNRFOR	EUR	CR	Composite
Carnival Plc	1F79BH	SNRFOR	EUR	MM	Composite
Carnival Plc	1F79BH	SNRFOR	EUR	MR	Composite
Carnival Plc	1F79BH	SNRFOR	GBP	CR	Composite
Carnival Plc	1F79BH	SNRFOR	GBP	MM	Composite
Carnival Plc	1F79BH	SNRFOR	GBP	XR	Composite
Carnival Plc	1F79BH	SNRFOR	JPY	CR	Composite
Carnival Plc	1F79BH	SNRFOR	JPY	MM	Composite
Carnival Plc	1F79BH	SNRFOR	USD	CR	Composite
Carnival Plc	1F79BH	SNRFOR	USD	MM	Composite
Carnival Plc	1F79BH	SNRFOR	USD	MR	Composite
Carnival Plc	1F79BH	SNRFOR	USD	XR	Composite
Carolina Pwr & Lt Co	1F8555	SNRFOR	EUR	CR	Composite
Carolina Pwr & Lt Co	1F8555	SNRFOR	EUR	MM	Composite
Carolina Pwr & Lt Co	1F8555	SNRFOR	USD	CR	Composite
Carolina Pwr & Lt Co	1F8555	SNRFOR	USD	MR	Composite
Carolina Pwr & Lt Co	1F8555	SNRFOR	USD	XR	Composite
Carpenter Tech Corp	1F86AD	SNRFOR	EUR	CR	Composite
Carpenter Tech Corp	1F86AD	SNRFOR	EUR	MM	Composite
Carpenter Tech Corp	1F86AD	SNRFOR	EUR	MR	Composite
Carpenter Tech Corp	1F86AD	SNRFOR	USD	CR	Composite
Carpenter Tech Corp	1F86AD	SNRFOR	USD	MM	Composite
Carpenter Tech Corp	1F86AD	SNRFOR	USD	MR	Composite
Carpenter Tech Corp	1F86AD	SNRFOR	USD	XR	Composite
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	EUR	CR	Composite
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	EUR	MM	Composite
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	EUR	MR	Composite
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	USD	CR	Composite
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	USD	MM	Composite
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	USD	MR	Composite
CarrAmerica Rlty Oper Partnership LP	1F885V	SNRFOR	USD	XR	Composite
Carrefour	FG4CAM	SNRFOR	AUD	CR	Composite
Carrefour	FG4CAM	SNRFOR	AUD	MM	Composite
Carrefour	FG4CAM	SNRFOR	AUD	MR	Composite
Carrefour	FG4CAM	SNRFOR	CAD	MM	Composite
Carrefour	FG4CAM	SNRFOR	CHF	CR	Composite
Carrefour	FG4CAM	SNRFOR	CHF	MM	Composite
Carrefour	FG4CAM	SNRFOR	EUR	CR	Composite
Carrefour	FG4CAM	SNRFOR	EUR	MM	Composite
Carrefour	FG4CAM	SNRFOR	EUR	MR	Composite
Carrefour	FG4CAM	SNRFOR	EUR	XR	Composite
Carrefour	FG4CAM	SNRFOR	GBP	CR	Composite
Carrefour	FG4CAM	SNRFOR	GBP	MM	Composite
Carrefour	FG4CAM	SNRFOR	GBP	MR	Composite
Carrefour	FG4CAM	SNRFOR	HKD	MM	Composite
Carrefour	FG4CAM	SNRFOR	JPY	CR	Composite
Carrefour	FG4CAM	SNRFOR	JPY	MM	Composite
Carrefour	FG4CAM	SNRFOR	SEK	MM	Composite
Carrefour	FG4CAM	SNRFOR	SGD	CR	Composite
Carrefour	FG4CAM	SNRFOR	SGD	MM	Composite
Carrefour	FG4CAM	SNRFOR	USD	CR	Composite
Carrefour	FG4CAM	SNRFOR	USD	MM	Composite

0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.39%	0.67%	0.92%	1.03%	1.21%	1.36%	1.36%	1.42%	1.44%
0.41%	0.71%	0.95%	1.10%	1.25%	1.40%	1.42%	1.48%	1.51%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.39%	0.67%	0.92%	1.03%	1.21%	1.36%	1.36%	1.42%	1.44%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.39%	0.67%	0.92%	1.03%	1.21%	1.36%	1.36%	1.42%	1.44%
0.40%	0.70%	0.93%	1.07%	1.26%	1.38%	1.40%	1.45%	1.49%
0.40%	0.70%	0.93%	1.04%	1.21%	1.38%	1.40%	1.45%	1.49%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.39%	0.67%	0.92%	1.03%	1.21%	1.36%	1.36%	1.42%	1.44%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.43%	0.74%	0.99%	1.14%	1.30%	1.46%	1.48%	1.54%	1.58%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.43%	0.74%	0.99%	1.14%	1.30%	1.46%	1.48%	1.54%	1.58%
0.41%	0.71%	0.95%	1.10%	1.25%	1.40%	1.42%	1.48%	1.51%
0.40%	0.70%	0.94%	1.10%	1.23%	1.38%	1.40%	1.46%	1.50%
0.39%	0.67%	0.92%	1.03%	1.21%	1.36%	1.36%	1.42%	1.44%
0.42%	0.68%	0.88%	1.08%	1.26%	1.43%	1.44%	1.50%	2.05%
0.41%	0.64%	0.88%	1.08%	1.21%	1.38%	1.39%	1.45%	1.96%
0.42%	0.68%	0.88%	1.08%	1.26%	1.43%	1.44%	1.50%	2.05%
0.41%	0.64%	0.88%	1.08%	1.21%	1.38%	1.39%	1.45%	1.96%
0.42%	0.68%	0.88%	1.08%	1.26%	1.43%	1.44%	1.50%	2.05%
0.41%	0.64%	0.88%	1.08%	1.21%	1.38%	1.39%	1.45%	1.96%
0.39%	0.62%	0.81%	0.99%	1.15%	1.31%	1.31%	1.37%	1.87%
0.41%	0.66%	0.86%	1.06%	1.22%	1.38%	1.39%	1.46%	1.98%
0.41%	0.66%	0.86%	1.06%	1.22%	1.38%	1.39%	1.46%	1.98%
0.42%	0.68%	0.88%	1.08%	1.26%	1.43%	1.44%	1.50%	2.05%
0.41%	0.64%	0.88%	1.08%	1.21%	1.38%	1.39%	1.45%	1.96%

	0.13%	0.16%	0.19%	0.22%	0.25%	0.30%	0.35%	
	0.13%	0.16%	0.19%	0.22%	0.25%	0.30%	0.35%	
0.29%	0.31%	0.33%	0.49%	0.57%	0.67%	0.80%	1.03%	1.03%
0.31%	0.32%	0.34%	0.52%	0.60%	0.71%	0.85%	1.09%	1.03%
0.29%	0.31%	0.33%	0.49%	0.57%	0.67%	0.80%	1.03%	1.03%
0.09%	0.14%	0.22%	0.38%	0.45%	0.66%	0.76%	0.70%	1.12%
0.09%	0.14%	0.22%	0.38%	0.45%	0.66%	0.76%	0.70%	1.12%
0.09%	0.14%	0.22%	0.36%	0.45%	0.66%	0.76%	0.74%	1.12%
0.22%	0.27%	0.35%	0.41%	0.49%	0.56%	0.61%	0.67%	0.73%
0.22%	0.27%	0.35%	0.39%	0.47%	0.54%	0.58%	0.64%	0.73%
0.22%	0.27%	0.35%	0.39%	0.47%	0.53%	0.58%	0.63%	0.73%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%
0.23%	0.28%	0.37%	0.43%	0.50%	0.56%	0.61%	0.66%	0.76%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%
0.23%	0.28%	0.37%	0.43%	0.50%	0.56%	0.61%	0.66%	0.76%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%
0.22%	0.26%	0.34%	0.41%	0.48%	0.54%	0.58%	0.64%	0.72%
0.21%	0.25%	0.33%	0.40%	0.46%	0.52%	0.56%	0.61%	0.69%
0.23%	0.28%	0.37%	0.43%	0.50%	0.56%	0.61%	0.66%	0.76%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%
0.22%	0.27%	0.35%	0.41%	0.50%	0.57%	0.62%	0.67%	0.73%
0.22%	0.26%	0.34%	0.39%	0.48%	0.54%	0.59%	0.64%	0.73%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%
0.23%	0.28%	0.37%	0.43%	0.50%	0.56%	0.61%	0.66%	0.76%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%

1.51%	1.53%	40%	A	A	AA	AA
1.51%	1.53%	40%	BBB	A	A	AA
1.51%	1.53%	40%	BBB	BBB	A	A
1.51%	1.53%	40%	A	A	AA	AA
1.51%	1.53%	40%	BBB	A	A	AA
1.51%	1.53%	40%	A	A	AA	AA
1.51%	1.53%	40%	BBB	A	A	AA
1.51%	1.53%	40%	BB	BB	BBB	A
1.51%	1.53%		BB	BB	BBB	BBB
1.51%	1.53%	40%	A	A	AA	AA
1.51%	1.53%	40%	A	A	AA	AA
		40%				
1.51%	1.53%	40%	BBB	A	A	AA
1.51%	1.53%	40%	A	A	AA	AA
1.51%	1.53%	40%	BBB	BBB	A	A
1.51%	1.53%	40%	A	A	AA	AA
1.51%	1.53%	40%	BBB	BBB	A	A
1.51%	1.53%	40%	BBB	BBB	A	A
1.51%	1.53%	40%	A	A	AA	AA
1.51%	1.53%	40%	BBB	A	A	AA
2.15%	2.03%	40%	BBB	BBB	BBB	BBB
2.15%	1.93%	40%	A	A	A	A
2.15%	2.03%	40%	BBB	BBB	BBB	BBB
2.15%	1.93%	40%	A	A	A	A
		40%				
2.15%	2.03%	40%	BBB	BBB	BBB	BBB
2.15%	1.93%	40%	A	A	A	A
2.15%	1.85%	40%	BBB	BBB	BBB	BBB
2.15%	1.96%	40%	BB	BB	BB	BB
2.15%	1.96%	40%	BB	BB	BB	BB
2.15%	2.03%	40%	BBB	BBB	BBB	BBB
2.15%	1.93%	40%	A	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
1.04%		40%	BBB	BBB	BBB	A
1.10%		40%	BB	BB	BB	BBB
		40%				
1.04%		40%	BBB	BBB	BBB	A
		40%				
		40%				
		40%				
1.05%	1.25%	40%	NR	A	BBB	BBB
		40%				
		40%				
1.05%	1.25%	40%	NR	A	BBB	BBB
1.05%	1.25%	40%	NR	BBB	BB	BB
0.77%	0.80%	40%	BB	BBB	BBB	BBB
0.77%	0.80%	40%	BB	BBB	BBB	A
0.77%	0.80%	40%	BB	BBB	BBB	BBB
0.77%	0.80%	40%	A	AA	AA	AAA
0.81%	0.80%	40%	BBB	A	A	A
0.77%	0.80%	40%	A	AA	AA	AAA
0.81%	0.80%	40%	BBB	A	A	A
0.77%	0.80%	40%	A	AA	AA	AAA
0.77%	0.80%	40%	BBB	A	A	AA
0.74%	0.80%	40%	BBB	A	A	AA
0.81%	0.80%	40%	BBB	A	A	A
0.77%	0.80%	40%	A	AA	AA	AAA
		40%				
0.77%	0.80%	40%	A	AA	AA	AAA
0.77%	0.80%	40%	BB	BBB	BBB	BBB
0.77%	0.80%	40%	BB	A	A	A
0.77%	0.80%	40%	A	AA	AA	AAA
		40%				
0.77%	0.80%	40%	A	AA	AA	AAA
0.81%	0.80%	40%	BBB	A	A	A
0.77%	0.80%	40%	A	AA	AA	AAA

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

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

NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	4	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	4	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	4	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
	NR		Consumer Services	Lat.Amer	Panama
NR	A	4	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	10	Consumer Services	Lat.Amer	Panama
NR	A	4	Consumer Services	Lat.Amer	Panama
BB	A	4	Consumer Services	Europe	United Kingdom
BBB	A	4	Consumer Services	Europe	United Kingdom
BB	A	4	Consumer Services	Europe	United Kingdom
BBB	A	4	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BB	A	4	Consumer Services	Europe	United Kingdom
BBB	A	4	Consumer Services	Europe	United Kingdom
BB	A	4	Consumer Services	Europe	United Kingdom
B	A	4	Consumer Services	Europe	United Kingdom
B	A	4	Consumer Services	Europe	United Kingdom
BB	A	4	Consumer Services	Europe	United Kingdom
BBB	A	4	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	BBB	5	Basic Materials	N.Amer	United States
	BBB	5	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	BBB	5	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	5	Financials	N.Amer	United States
BB	A	3	Consumer Services	Europe	France
BB	A	3	Consumer Services	Europe	France
BB	A	3	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
BB	A	5	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
BB	A	5	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
BB	A	5	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
BB	A	4	Consumer Services	Europe	France
BB	A	4	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
BB	A	5	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France

A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BB	AA					
BB	AA					
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BB	AA					
BB	AA					
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BB	AA	Thin	DocAdj	DocAdj	DocAdj	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CARRUSDMR	29-Aug-08 CARR
CARRUSDXR	29-Aug-08 CARR
CARRZARMM	29-Aug-08 CARR
CARROLUSDMR	29-Aug-08 CARROL
CARROLUSDXR	29-Aug-08 CARROL
CARTEREURMM	29-Aug-08 CARTER
CARTEREURMR	29-Aug-08 CARTER
CARTERUSDCR	29-Aug-08 CARTER
CARTERUSDMR	29-Aug-08 CARTER
CASCNUSDCR	29-Aug-08 CASCN
CASCNUSDMR	29-Aug-08 CASCN
CASCNUSDXR	29-Aug-08 CASCN
CNH-CNHAUDMM	29-Aug-08 CNH-CNH
CNH-CNHAUDMR	29-Aug-08 CNH-CNH
CNH-CNHAUDXR	29-Aug-08 CNH-CNH
CNH-CNHEURMM	29-Aug-08 CNH-CNH
CNH-CNHEURMR	29-Aug-08 CNH-CNH
CNH-CNHEURXR	29-Aug-08 CNH-CNH
CNH-CNHHKDXR	29-Aug-08 CNH-CNH
CNH-CNHILSXR	29-Aug-08 CNH-CNH
CNH-CNHJPYXR	29-Aug-08 CNH-CNH
CNH-CNHUSDCR	29-Aug-08 CNH-CNH
CNH-CNHUSDMM	29-Aug-08 CNH-CNH
CNH-CNHUSDMR	29-Aug-08 CNH-CNH
CNH-CNHUSDXR	29-Aug-08 CNH-CNH
GROUPEAUDCR	29-Aug-08 GROUPE
GROUPEAUDMM	29-Aug-08 GROUPE
GROUPEAUDMR	29-Aug-08 GROUPE
GROUPECADMM	29-Aug-08 GROUPE
GROUPECHFCR	29-Aug-08 GROUPE
GROUPECHFMM	29-Aug-08 GROUPE
GROUPEEURCR	29-Aug-08 GROUPE
GROUPEEURMM	29-Aug-08 GROUPE
GROUPEEURMR	29-Aug-08 GROUPE
GROUPEEURXR	29-Aug-08 GROUPE
GROUPEGBPCR	29-Aug-08 GROUPE
GROUPEGBPMM	29-Aug-08 GROUPE
GROUPEHKDMM	29-Aug-08 GROUPE
GROUPEJPYCR	29-Aug-08 GROUPE
GROUPEJPYMM	29-Aug-08 GROUPE
GROUPESEKMM	29-Aug-08 GROUPE
GROUPESGDMM	29-Aug-08 GROUPE
GROUPEUSDCR	29-Aug-08 GROUPE
GROUPEUSDMM	29-Aug-08 GROUPE
GROUPEUSDMR	29-Aug-08 GROUPE
GROUPEUSDXR	29-Aug-08 GROUPE
CASIOJPYCR	29-Aug-08 CASIO
CASIOJPYMM	29-Aug-08 CASIO
CASIOJPYMR	29-Aug-08 CASIO
CASIOJPYXR	29-Aug-08 CASIO
CASIOUSDCR	29-Aug-08 CASIO
CASIOUSDMR	29-Aug-08 CASIO
CASIOUSDXR	29-Aug-08 CASIO
CAT-FinServAUDMR	29-Aug-08 CAT-FinServ
CAT-FinServEURCR	29-Aug-08 CAT-FinServ
CAT-FinServEURMM	29-Aug-08 CAT-FinServ
CAT-FinServEURMR	29-Aug-08 CAT-FinServ
CAT-FinServGBPMR	29-Aug-08 CAT-FinServ
CAT-FinServHKDMR	29-Aug-08 CAT-FinServ
CAT-FinServJPYCR	29-Aug-08 CAT-FinServ
CAT-FinServJPYMR	29-Aug-08 CAT-FinServ
CAT-FinServUSDCR	29-Aug-08 CAT-FinServ
CAT-FinServUSDMM	29-Aug-08 CAT-FinServ
CAT-FinServUSDMR	29-Aug-08 CAT-FinServ
CAT-FinServUSDXR	29-Aug-08 CAT-FinServ
CAT-FinServZARMR	29-Aug-08 CAT-FinServ
CATAUDMR	29-Aug-08 CAT
CATAUDXR	29-Aug-08 CAT
CATCADMR	29-Aug-08 CAT
CATCHFMR	29-Aug-08 CAT
CATEURCR	29-Aug-08 CAT
CATEURMM	29-Aug-08 CAT
CATEURMR	29-Aug-08 CAT
CATEURXR	29-Aug-08 CAT

Carrefour	FG4CAM	SNRFOR	USD	MR	Composite
Carrefour	FG4CAM	SNRFOR	USD	XR	Composite
Carrefour	FG4CAM	SNRFOR	ZAR	MM	Composite
Carrols Corp	159CBD	SNRFOR	USD	MR	Composite
Carrols Corp	159CBD	SNRFOR	USD	XR	Composite
Carter Holt Harvey Ltd	QS34CG	SNRFOR	EUR	MM	Composite
Carter Holt Harvey Ltd	QS34CG	SNRFOR	EUR	MR	Composite
Carter Holt Harvey Ltd	QS34CG	SNRFOR	USD	CR	Composite
Carter Holt Harvey Ltd	QS34CG	SNRFOR	USD	MR	Composite
Cascades Inc	CE38BI	SNRFOR	USD	CR	Composite
Cascades Inc	CE38BI	SNRFOR	USD	MR	Composite
Cascades Inc	CE38BI	SNRFOR	USD	XR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	AUD	MM	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	AUD	MR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	AUD	XR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	EUR	MM	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	EUR	MR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	EUR	XR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	HKD	XR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	ILS	XR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	JPY	XR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	USD	CR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	USD	MM	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	USD	MR	Composite
CASE NEW HOLLAND INC	15BB8A	SNRFOR	USD	XR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	AUD	CR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	AUD	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	AUD	MR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	CAD	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	CHF	CR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	CHF	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	EUR	CR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	EUR	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	EUR	MR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	EUR	XR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	GBP	CR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	GBP	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	HKD	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	JPY	CR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	JPY	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	SEK	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	SGD	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	USD	CR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	USD	MM	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	USD	MR	Composite
Casino Guichard Perrachon	FG554O	SNRFOR	USD	XR	Composite
CASIO COMPUTER CO LTD	15BD79	SNRFOR	JPY	CR	Composite
CASIO COMPUTER CO LTD	15BD79	SNRFOR	JPY	MM	Composite
CASIO COMPUTER CO LTD	15BD79	SNRFOR	JPY	MR	Composite
CASIO COMPUTER CO LTD	15BD79	SNRFOR	JPY	XR	Composite
CASIO COMPUTER CO LTD	15BD79	SNRFOR	USD	CR	Composite
CASIO COMPUTER CO LTD	15BD79	SNRFOR	USD	MR	Composite
CASIO COMPUTER CO LTD	15BD79	SNRFOR	USD	XR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	AUD	MR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	EUR	CR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	EUR	MM	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	EUR	MR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	GBP	MR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	HKD	MR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	JPY	CR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	JPY	MR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	USD	CR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	USD	MM	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	USD	MR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	USD	XR	Composite
Caterpillar Finl Svcs Corp	15DA2S	SNRFOR	ZAR	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	AUD	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	AUD	XR	Composite
Caterpillar Inc	15DA35	SNRFOR	CAD	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	CHF	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	EUR	CR	Composite
Caterpillar Inc	15DA35	SNRFOR	EUR	MM	Composite
Caterpillar Inc	15DA35	SNRFOR	EUR	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	EUR	XR	Composite

0.22%	0.26%	0.34%	0.41%	0.48%	0.54%	0.58%	0.64%	0.72%
0.21%	0.25%	0.33%	0.40%	0.46%	0.52%	0.56%	0.61%	0.69%
0.22%	0.26%	0.35%	0.41%	0.48%	0.54%	0.59%	0.64%	0.73%
					5.25%			
					5.25%			
		0.60%			1.19%	1.22%	1.26%	
		0.60%			1.19%	1.22%	1.26%	
					6.87%			
					6.87%			
0.57%	0.65%	1.05%	1.39%	1.66%	1.87%	2.06%	1.94%	2.17%
0.57%	0.65%	1.05%	1.39%	1.66%	1.87%	2.06%	1.94%	2.17%
0.59%	0.67%	1.08%	1.44%	1.72%	1.92%	2.04%	1.94%	2.22%
0.57%	0.64%	1.04%	1.37%	1.63%	1.83%	1.96%	1.86%	2.14%
0.57%	0.64%	1.04%	1.37%	1.63%	1.83%	1.96%	1.86%	2.14%
0.57%	0.64%	1.04%	1.37%	1.63%	1.83%	1.96%	1.86%	2.14%
0.57%	0.65%	1.05%	1.39%	1.66%	1.87%	2.06%	1.94%	2.17%
0.62%	0.70%	1.14%	1.50%	1.79%	2.01%	2.21%	2.04%	2.34%
0.59%	0.68%	1.09%	1.44%	1.72%	1.93%	2.12%	1.96%	2.25%
0.59%	0.67%	1.08%	1.44%	1.72%	1.92%	2.04%	1.94%	2.22%
0.57%	0.64%	1.04%	1.37%	1.63%	1.83%	1.96%	1.86%	2.14%
0.66%	0.74%	0.94%	1.15%	1.31%	1.45%	1.53%	1.58%	1.60%
0.63%	0.71%	0.90%	1.10%	1.26%	1.39%	1.46%	1.51%	1.60%
0.63%	0.73%	0.90%	1.11%	1.27%	1.39%	1.45%	1.50%	1.60%
0.66%	0.76%	0.95%	1.16%	1.32%	1.45%	1.51%	1.56%	1.60%
0.63%	0.73%	0.90%	1.11%	1.27%	1.39%	1.45%	1.50%	1.60%
0.66%	0.76%	0.95%	1.16%	1.32%	1.45%	1.51%	1.56%	1.60%
0.63%	0.73%	0.90%	1.11%	1.27%	1.39%	1.45%	1.50%	1.60%
0.63%	0.72%	0.90%	1.10%	1.25%	1.38%	1.44%	1.49%	1.60%
0.60%	0.69%	0.86%	1.06%	1.21%	1.32%	1.38%	1.43%	1.60%
0.66%	0.76%	0.95%	1.16%	1.32%	1.45%	1.51%	1.56%	1.60%
0.63%	0.73%	0.90%	1.11%	1.27%	1.39%	1.45%	1.50%	1.60%
0.63%	0.73%	0.90%	1.11%	1.27%	1.39%	1.45%	1.50%	1.60%
0.64%	0.74%	0.91%	1.11%	1.32%	1.44%	1.52%	1.57%	1.60%
0.64%	0.74%	0.91%	1.06%	1.27%	1.38%	1.45%	1.51%	1.60%
0.63%	0.73%	0.90%	1.11%	1.27%	1.39%	1.45%	1.50%	1.60%
0.63%	0.73%	0.90%	1.11%	1.27%	1.39%	1.45%	1.50%	1.60%
0.66%	0.76%	0.95%	1.16%	1.32%	1.45%	1.51%	1.56%	1.60%
0.63%	0.73%	0.90%	1.11%	1.27%	1.39%	1.45%	1.50%	1.60%
0.63%	0.72%	0.90%	1.10%	1.25%	1.38%	1.44%	1.49%	1.60%
0.24%	0.22%	0.33%	0.38%	0.43%	0.48%	0.55%	0.57%	
0.24%	0.22%	0.32%	0.36%	0.41%	0.46%	0.52%	0.57%	
0.24%	0.18%	0.25%	0.29%	0.32%	0.36%	0.41%	0.45%	
0.24%	0.22%	0.33%	0.38%	0.43%	0.49%	0.55%	0.56%	
0.24%	0.22%	0.33%	0.38%	0.43%	0.49%	0.55%	0.56%	
0.12%	0.29%	0.38%	0.42%	0.46%	0.56%	0.58%	0.59%	0.64%
0.13%	0.31%	0.39%	0.46%	0.51%	0.60%	0.62%	0.64%	0.64%
0.12%	0.30%	0.38%	0.44%	0.49%	0.58%	0.60%	0.62%	0.64%
0.12%	0.29%	0.38%	0.44%	0.49%	0.57%	0.59%	0.61%	0.64%
0.12%	0.29%	0.38%	0.44%	0.49%	0.57%	0.59%	0.61%	0.64%
0.12%	0.29%	0.38%	0.42%	0.46%	0.56%	0.58%	0.59%	0.64%
0.13%	0.31%	0.39%	0.46%	0.51%	0.60%	0.62%	0.64%	0.64%
0.12%	0.30%	0.38%	0.44%	0.49%	0.58%	0.60%	0.62%	0.64%
0.12%	0.29%	0.38%	0.44%	0.49%	0.57%	0.59%	0.61%	0.64%
0.12%	0.28%	0.36%	0.42%	0.47%	0.55%	0.57%	0.59%	0.64%
0.12%	0.29%	0.38%	0.44%	0.49%	0.57%	0.59%	0.61%	0.64%
0.07%	0.19%	0.24%	0.32%	0.36%	0.41%	0.43%	0.46%	0.53%
0.07%	0.19%	0.24%	0.32%	0.36%	0.41%	0.43%	0.46%	0.53%
0.07%	0.21%	0.25%	0.32%	0.36%	0.41%	0.44%	0.47%	0.51%
0.07%	0.21%	0.25%	0.32%	0.36%	0.41%	0.44%	0.47%	0.51%
0.07%	0.22%	0.26%	0.34%	0.38%	0.43%	0.46%	0.49%	0.54%
0.07%	0.21%	0.25%	0.33%	0.36%	0.42%	0.44%	0.47%	0.52%
0.07%	0.21%	0.25%	0.32%	0.36%	0.41%	0.44%	0.47%	0.51%
0.07%	0.20%	0.24%	0.33%	0.34%	0.39%	0.41%	0.45%	0.52%

0.77%	0.80%	40% BBB	A	A	AA
0.74%	0.80%	40% BBB	A	A	AA
0.77%	0.80%	40% A	AA	AA	AAA
		40%			
		40%			
		40%		NR	
		40%			
		40%			
		40%		NR	
		40%			
		40%			
		40%			
		40%			
1.97%	2.08%	40% B	B	BBB	B
1.97%	2.08%	40% B	B	BBB	B
		40%			
1.97%	2.15%	40% BB	BB	A	BB
1.97%	2.21%	40% BBB	BB	A	BBB
1.97%	2.21%	40% BBB	BB	A	BBB
1.97%	2.21%	40% BBB	BB	A	BBB
1.97%	2.08%	40% B	B	BBB	B
1.97%	2.26%	40% BB	BB	A	BB
1.97%	2.17%	40% BB	BB	A	BB
1.97%	2.15%	40% BB	BB	A	BB
1.97%	2.21%	40% BBB	BB	A	BBB
1.67%	1.88%	38.80% BBB	BBB	BBB	BBB
1.67%	1.88%	40% A	A	A	A
		38.80%			
1.67%	1.84%	40% AA	AA	AA	AA
1.67%	1.91%	38.00% A	A	A	A
1.67%	1.84%	40% AA	AA	AA	AA
1.67%	1.91%	38.00% A	A	A	A
1.67%	1.84%	40% AA	AA	AA	AA
1.67%	1.82%	38.80% A	A	A	A
1.67%	1.75%	38.80% A	A	A	A
1.67%	1.91%	38.00% A	A	A	A
1.67%	1.84%	40% AA	AA	AA	AA
1.67%	1.84%	40% AA	AA	AA	AA
1.67%	1.88%	38.80% BBB	BBB	BBB	BBB
1.67%	1.88%	40% BBB	BBB	BBB	A
1.67%	1.84%	40% AA	AA	AA	AA
1.67%	1.84%	40% AA	AA	AA	AA
1.67%	1.91%	38.00% A	A	A	A
1.67%	1.84%	40% AA	AA	AA	AA
1.67%	1.82%	38.80% A	A	A	A
		38.80%			
		34.00% NR	A	AA	AA
		34.00%			
		34.00% NR	BBB	A	A
		34.00% NR	BBB	A	A
		36.33% NR	BB	BBB	BBB
		34.00%			
		34.00% NR	BB	BBB	BBB
0.73%	0.87%	40% B	BB	BB	BBB
0.73%	0.87%	40% BB	BBB	BBB	A
0.73%	0.87%	40% BB	BBB	BBB	A
0.73%	0.87%	40% BBB	A	A	AA
		40%			
0.73%	0.87%	40% BBB	A	A	AA
		40%			
0.73%	0.87%	40% B	BB	BB	BBB
0.73%	0.87%	40% BB	BBB	BBB	A
0.73%	0.87%	40% BB	BBB	BBB	A
0.73%	0.87%	40% BBB	A	A	AA
0.73%	0.87%	40% BB	BBB	BBB	A
0.73%	0.87%	40% BBB	A	A	AA
0.55%	0.73%	40% NR	B	BBB	BBB
0.55%	0.73%	40% NR	B	BBB	BBB
0.55%	0.73%	40% NR	BBB	AA	AA
0.55%	0.73%	40% NR	BBB	AA	AA
0.55%	0.77%	40% NR	BB	A	A
0.55%	0.74%	40% NR	BB	A	A
0.55%	0.73%	40% NR	BBB	AA	AA
0.55%	0.71%	40% NR	A	A	A

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

BB	AA	14	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
BB	AA	14	Consumer Services	Europe	France
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Industrials	Oceania	New Zealand
	NR		Industrials	Oceania	New Zealand
	NR		Industrials	Oceania	New Zealand
	NR	2	Industrials	Oceania	New Zealand
	NR	2	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
	NR		Industrials	N.Amer	United States
B	A	7	Industrials	N.Amer	United States
B	A	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	BBB	4	Industrials	N.Amer	United States
BBB	BBB	5	Industrials	N.Amer	United States
BBB	BBB	5	Industrials	N.Amer	United States
BBB	BBB	5	Industrials	N.Amer	United States
B	A	7	Industrials	N.Amer	United States
B	A	7	Industrials	N.Amer	United States
B	A	7	Industrials	N.Amer	United States
B	BBB	4	Industrials	N.Amer	United States
BBB	BBB	5	Industrials	N.Amer	United States
BB	A	4	Consumer Services	Europe	France
BB	A	4	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	A	5	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	A	5	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	A	5	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BB	A	3	Consumer Services	Europe	France
BB	A	3	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	A	5	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
BBB	AA	13	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
	BBB	7	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	BBB	7	Consumer Goods	Asia	Japan
	BBB	7	Consumer Goods	Asia	Japan
	BBB	7	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	BBB	7	Consumer Goods	Asia	Japan
NR	A	10	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
B	A	11	Industrials	N.Amer	United States
B	A	11	Industrials	N.Amer	United States
BBB	A	11	Industrials	N.Amer	United States
BBB	A	11	Industrials	N.Amer	United States
BB	A	11	Industrials	N.Amer	United States
BB	A	11	Industrials	N.Amer	United States
BBB	A	11	Industrials	N.Amer	United States
BB	A	6	Industrials	N.Amer	United States

A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
BB	BBB			Thin		
BB	BBB					
BB	BBB					
BB	BBB			Thin		
BB	B					
BB	B					
BB	B					
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

CATGBPMR	29-Aug-08 CAT
CATGBPXR	29-Aug-08 CAT
CATHKDMR	29-Aug-08 CAT
CATHKDXR	29-Aug-08 CAT
CATJPYCR	29-Aug-08 CAT
CATJPYMR	29-Aug-08 CAT
CATJPYXR	29-Aug-08 CAT
CATSEKMR	29-Aug-08 CAT
CATSEKXR	29-Aug-08 CAT
CATUSDCR	29-Aug-08 CAT
CATUSDMM	29-Aug-08 CAT
CATUSDMR	29-Aug-08 CAT
CATUSDXR	29-Aug-08 CAT
CATFINAUDCR	29-Aug-08 CATFIN
CATFINAUDMR	29-Aug-08 CATFIN
CATFINCHFCR	29-Aug-08 CATFIN
CATFINEURCR	29-Aug-08 CATFIN
CATFINEURMM	29-Aug-08 CATFIN
CATFINEURMR	29-Aug-08 CATFIN
CATFINHKDCR	29-Aug-08 CATFIN
CATFINHKDMR	29-Aug-08 CATFIN
CATFINJPYCR	29-Aug-08 CATFIN
CATFINTWDMM	29-Aug-08 CATFIN
CATFINUSDCR	29-Aug-08 CATFIN
CATFINUSDMM	29-Aug-08 CATFIN
CATFINUSDMR	29-Aug-08 CATFIN
CATFINUSDXR	29-Aug-08 CATFIN
CATFINAUDCR	29-Aug-08 CATFIN
CATFINEURCR	29-Aug-08 CATFIN
CATFINHKDCR	29-Aug-08 CATFIN
CATFINSGDCR	29-Aug-08 CATFIN
CATFINUSDCR	29-Aug-08 CATFIN
CATFIN-CUBUSDCR	29-Aug-08 CATFIN-CUB
CATFIN-CUBUSDMR	29-Aug-08 CATFIN-CUB
CBRLEURMM	29-Aug-08 CBRL
CBRLEURMR	29-Aug-08 CBRL
CBRLUSDMM	29-Aug-08 CBRL
CBRLUSDMR	29-Aug-08 CBRL
CBRLUSDXR	29-Aug-08 CBRL
CBSCORAUDCR	29-Aug-08 CBSCOR
CBSCORAUDMR	29-Aug-08 CBSCOR
CBSCORAUDXR	29-Aug-08 CBSCOR
CBSCORCADMR	29-Aug-08 CBSCOR
CBSCORCHFMR	29-Aug-08 CBSCOR
CBSCOREURCR	29-Aug-08 CBSCOR
CBSCOREURMM	29-Aug-08 CBSCOR
CBSCOREURMR	29-Aug-08 CBSCOR
CBSCOREURXR	29-Aug-08 CBSCOR
CBSCORGBPMR	29-Aug-08 CBSCOR
CBSCORGBPXR	29-Aug-08 CBSCOR
CBSCORHKDMR	29-Aug-08 CBSCOR
CBSCORHKDXR	29-Aug-08 CBSCOR
CBSCORJPYCR	29-Aug-08 CBSCOR
CBSCORJPYMM	29-Aug-08 CBSCOR
CBSCORJPYMR	29-Aug-08 CBSCOR
CBSCORNOKMR	29-Aug-08 CBSCOR
CBSCORSEKMR	29-Aug-08 CBSCOR
CBSCORSEKXR	29-Aug-08 CBSCOR
CBSCORSGDMR	29-Aug-08 CBSCOR
CBSCORTWDCR	29-Aug-08 CBSCOR
CBSCORTWDMR	29-Aug-08 CBSCOR
CBSCORUSDCR	29-Aug-08 CBSCOR
CBSCORUSDMM	29-Aug-08 CBSCOR
CBSCORUSDMR	29-Aug-08 CBSCOR
CBSCORUSDXR	29-Aug-08 CBSCOR
CBSCOR-RadioAUDMR	29-Aug-08 CBSCOR-Radio
CBSCOR-RadioEURCR	29-Aug-08 CBSCOR-Radio
CBSCOR-RadioEURMM	29-Aug-08 CBSCOR-Radio
CBSCOR-RadioEURMR	29-Aug-08 CBSCOR-Radio
CBSCOR-RadioJPYMR	29-Aug-08 CBSCOR-Radio
CBSCOR-RadioUSDCR	29-Aug-08 CBSCOR-Radio
CBSCOR-RadioUSDMM	29-Aug-08 CBSCOR-Radio
CBSCOR-RadioUSDMR	29-Aug-08 CBSCOR-Radio
CBSCOR-RadioUSDXR	29-Aug-08 CBSCOR-Radio

Caterpillar Inc	15DA35	SNRFOR	GBP	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	GBP	XR	Composite
Caterpillar Inc	15DA35	SNRFOR	HKD	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	HKD	XR	Composite
Caterpillar Inc	15DA35	SNRFOR	JPY	CR	Composite
Caterpillar Inc	15DA35	SNRFOR	JPY	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	JPY	XR	Composite
Caterpillar Inc	15DA35	SNRFOR	SEK	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	SEK	XR	Composite
Caterpillar Inc	15DA35	SNRFOR	USD	CR	Composite
Caterpillar Inc	15DA35	SNRFOR	USD	MM	Composite
Caterpillar Inc	15DA35	SNRFOR	USD	MR	Composite
Caterpillar Inc	15DA35	SNRFOR	USD	XR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	AUD	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	AUD	MR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	CHF	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	EUR	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	EUR	MM	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	EUR	MR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	HKD	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	HKD	MR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	JPY	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	TWD	MM	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	USD	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	USD	MM	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	USD	MR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SNRFOR	USD	XR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	AUD	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	EUR	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	HKD	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	SGD	CR	Composite
Cathay Finl Hldg Co Ltd	15DA60	SUBLT2	USD	CR	Composite
Cathay Utd Bk Co Ltd	YZ2AD7	SUBLT2	USD	CR	Composite
Cathay Utd Bk Co Ltd	YZ2AD7	SUBLT2	USD	MR	Composite
CBRL Gp Inc	136CH4	SNRFOR	EUR	MM	Composite
CBRL Gp Inc	136CH4	SNRFOR	EUR	MR	Composite
CBRL Gp Inc	136CH4	SNRFOR	USD	MM	Composite
CBRL Gp Inc	136CH4	SNRFOR	USD	MR	Composite
CBRL Gp Inc	136CH4	SNRFOR	USD	XR	Composite
CBS Corp	136CDC	SNRFOR	AUD	CR	Composite
CBS Corp	136CDC	SNRFOR	AUD	MR	Composite
CBS Corp	136CDC	SNRFOR	AUD	XR	Composite
CBS Corp	136CDC	SNRFOR	CAD	MR	Composite
CBS Corp	136CDC	SNRFOR	CHF	MR	Composite
CBS Corp	136CDC	SNRFOR	EUR	CR	Composite
CBS Corp	136CDC	SNRFOR	EUR	MM	Composite
CBS Corp	136CDC	SNRFOR	EUR	MR	Composite
CBS Corp	136CDC	SNRFOR	EUR	XR	Composite
CBS Corp	136CDC	SNRFOR	GBP	MR	Composite
CBS Corp	136CDC	SNRFOR	GBP	XR	Composite
CBS Corp	136CDC	SNRFOR	HKD	MR	Composite
CBS Corp	136CDC	SNRFOR	HKD	XR	Composite
CBS Corp	136CDC	SNRFOR	JPY	CR	Composite
CBS Corp	136CDC	SNRFOR	JPY	MM	Composite
CBS Corp	136CDC	SNRFOR	JPY	MR	Composite
CBS Corp	136CDC	SNRFOR	NOK	MR	Composite
CBS Corp	136CDC	SNRFOR	SEK	MR	Composite
CBS Corp	136CDC	SNRFOR	SEK	XR	Composite
CBS Corp	136CDC	SNRFOR	SGD	MR	Composite
CBS Corp	136CDC	SNRFOR	TWD	CR	Composite
CBS Corp	136CDC	SNRFOR	TWD	MR	Composite
CBS Corp	136CDC	SNRFOR	USD	CR	Composite
CBS Corp	136CDC	SNRFOR	USD	MM	Composite
CBS Corp	136CDC	SNRFOR	USD	MR	Composite
CBS Corp	136CDC	SNRFOR	USD	XR	Composite
CBS Radio Media Corp	136CD6	SNRFOR	AUD	MR	Composite
CBS Radio Media Corp	136CD6	SNRFOR	EUR	CR	Composite
CBS Radio Media Corp	136CD6	SNRFOR	EUR	MM	Composite
CBS Radio Media Corp	136CD6	SNRFOR	EUR	MR	Composite
CBS Radio Media Corp	136CD6	SNRFOR	JPY	MR	Composite
CBS Radio Media Corp	136CD6	SNRFOR	USD	CR	Composite
CBS Radio Media Corp	136CD6	SNRFOR	USD	MM	Composite
CBS Radio Media Corp	136CD6	SNRFOR	USD	MR	Composite
CBS Radio Media Corp	136CD6	SNRFOR	USD	XR	Composite

0.07%	0.21%	0.25%	0.32%	0.36%	0.41%	0.44%	0.47%	0.51%
0.07%	0.20%	0.24%	0.33%	0.34%	0.39%	0.41%	0.45%	0.52%
0.07%	0.21%	0.25%	0.32%	0.36%	0.41%	0.44%	0.47%	0.51%
0.07%	0.20%	0.24%	0.33%	0.34%	0.39%	0.41%	0.45%	0.52%
0.07%	0.15%	0.24%	0.32%	0.36%	0.41%	0.43%	0.46%	0.53%
0.07%	0.14%	0.24%	0.32%	0.36%	0.41%	0.43%	0.46%	0.53%
0.07%	0.20%	0.24%	0.33%	0.34%	0.39%	0.41%	0.45%	0.52%
0.07%	0.22%	0.26%	0.34%	0.38%	0.43%	0.46%	0.49%	0.54%
0.07%	0.21%	0.25%	0.33%	0.36%	0.42%	0.44%	0.47%	0.52%
0.07%	0.21%	0.25%	0.32%	0.36%	0.41%	0.44%	0.47%	0.51%
0.07%	0.20%	0.24%	0.33%	0.34%	0.39%	0.41%	0.45%	0.52%
0.69%	0.87%	1.04%	1.23%	1.45%	1.70%	1.76%	1.82%	1.89%
0.69%	0.87%	1.04%	1.23%	1.45%	1.70%	1.67%	1.82%	1.89%
0.69%	0.87%	1.04%	1.22%	1.45%	1.70%	1.75%	1.83%	1.89%
0.69%	0.87%	1.04%	1.22%	1.45%	1.70%	1.75%	1.83%	1.89%
0.69%	0.83%	0.99%	1.18%	1.38%	1.61%	1.66%	1.74%	1.80%
0.69%	0.87%	1.04%	1.22%	1.45%	1.70%	1.75%	1.83%	1.89%
0.69%	0.83%	0.99%	1.18%	1.38%	1.61%	1.66%	1.74%	1.80%
0.69%	0.87%	1.04%	1.23%	1.45%	1.70%	1.74%	1.82%	1.89%
0.69%	0.87%	1.04%	1.22%	1.45%	1.70%	1.75%	1.83%	1.89%
0.69%	0.83%	0.99%	1.18%	1.38%	1.61%	1.66%	1.74%	1.80%
	1.72%	2.07%	2.44%	2.63%	2.22%	2.33%	2.46%	
	1.72%	2.07%	2.44%	2.63%	2.22%	2.33%	2.46%	
	1.72%	2.07%	2.44%	2.63%	2.22%	2.33%	2.46%	
	1.72%	2.07%	2.44%	2.63%	2.22%	2.33%	2.46%	
	1.72%	2.07%	2.44%	2.63%	2.22%	2.33%	2.46%	
			2.14%		2.43%		2.65%	
			2.03%		2.31%		2.52%	
		0.13%	0.23%	0.33%	0.44%	0.61%	0.71%	
		0.13%	0.23%	0.33%	0.44%	0.61%	0.71%	
		0.13%	0.23%	0.33%	0.44%	0.61%	0.71%	
0.84%	1.11%	1.40%	1.74%	1.90%	2.03%	2.05%	2.08%	2.13%
0.84%	1.11%	1.40%	1.74%	1.90%	2.03%	2.05%	2.08%	2.13%
0.84%	1.11%	1.40%	1.74%	1.90%	2.03%	2.05%	2.08%	2.13%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.19%	1.49%	1.84%	2.01%	2.17%	2.18%	2.21%	2.25%
0.84%	1.14%	1.43%	1.77%	1.93%	2.08%	2.10%	2.12%	2.16%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.09%	1.37%	1.70%	1.85%	1.99%	2.01%	2.03%	2.06%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.09%	1.37%	1.70%	1.85%	1.99%	2.01%	2.03%	2.06%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.09%	1.37%	1.70%	1.85%	1.99%	2.01%	2.03%	2.06%
0.84%	1.09%	1.37%	1.70%	1.85%	1.99%	2.01%	2.03%	2.06%
0.84%	1.09%	1.37%	1.70%	1.85%	1.99%	2.01%	2.03%	2.06%
0.84%	1.11%	1.40%	1.74%	1.90%	2.03%	2.05%	2.08%	2.13%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.09%	1.37%	1.70%	1.85%	1.99%	2.01%	2.03%	2.06%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.19%	1.49%	1.84%	2.01%	2.17%	2.18%	2.21%	2.25%
0.84%	1.19%	1.49%	1.84%	2.01%	2.17%	2.18%	2.21%	2.25%
0.84%	1.19%	1.49%	1.84%	2.01%	2.17%	2.18%	2.21%	2.25%
0.84%	1.14%	1.43%	1.77%	1.93%	2.08%	2.10%	2.12%	2.16%
0.84%	1.12%	1.41%	1.75%	1.91%	2.05%	2.07%	2.10%	2.13%
0.84%	1.09%	1.37%	1.70%	1.85%	1.99%	2.01%	2.03%	2.06%
					0.53%			
					0.53%			
					0.53%			
					0.53%			

0.55%	0.73%	40%	NR	BBB	AA	AA
0.55%	0.71%	40%	NR	A	A	A
0.55%	0.73%	40%	NR	BBB	AA	AA
0.55%	0.71%	40%	NR	A	A	A
		40%				
0.55%	0.73%	40%	NR	BBB	BBB	BBB
0.55%	0.73%		NR	BB	BBB	BBB
		40%				
0.55%	0.71%	40%	NR	A	A	A
0.55%	0.77%	40%	NR	BB	A	A
0.55%	0.74%	40%	NR	BB	A	A
0.55%	0.73%	40%	NR	BBB	AA	AA
0.55%	0.71%	40%	NR	A	A	A
1.93%	2.03%	25%	NR	BB	BB	BBB
1.93%	2.03%	25%	NR	BB	BB	BBB
1.93%	2.03%	25%	NR	A	A	A
1.93%	2.03%	25%	NR	A	A	A
		25%				
1.93%	2.03%	25%	NR	BBB	BBB	A
1.93%	2.03%	25%	NR	A	A	A
1.93%	2.03%	25%	NR	BBB	BBB	A
1.93%	2.03%	25%	NR	BB	BB	BBB
		25%				
1.93%	2.03%	25%	NR	A	A	A
		25%				
1.93%	2.03%	25%	NR	BBB	BBB	A
		25%				
		20%		NR	NR	NR
		20%		NR	NR	NR
		20%		NR	NR	NR
		20%		NR	NR	NR
		20%		NR	NR	NR
		12.50%				BBB
		12.50%				BBB
		36.00%				
		36.00%			NR	NR
		36.00%				
		36.00%			NR	NR
		36.00%			NR	NR
2.15%	2.16%	40%	NR	BBB	BBB	BBB
2.15%	2.16%	40%	NR	BBB	BBB	BBB
2.15%	2.16%	40%	NR	BBB	BBB	BBB
2.15%	2.16%	40%	NR	AA	AA	AA
2.15%	2.16%	40%	NR	AA	AA	AA
2.27%	2.28%	40%	NR	A	A	A
2.18%	2.19%	40%	NR	A	A	A
2.15%	2.16%	40%	NR	AA	AA	AA
2.07%	2.09%	40%	NR	A	A	A
2.15%	2.16%	40%	NR	AA	AA	AA
2.07%	2.09%	40%	NR	A	A	A
2.15%	2.16%	40%	NR	AA	AA	AA
2.07%	2.09%	40%	NR	A	A	A
2.07%	2.09%	40%				
2.07%	2.09%	40%				
2.15%	2.16%	40%	NR	BBB	BBB	BBB
2.15%	2.16%	40%	NR	AA	AA	AA
2.15%	2.16%	40%	NR	AA	AA	AA
2.07%	2.09%	40%	NR	A	A	A
2.15%	2.16%	40%	NR	AA	AA	AA
2.27%	2.28%	40%	NR	A	A	A
2.27%	2.28%	40%				
2.27%	2.28%	40%	NR	A	A	A
2.18%	2.19%	40%	NR	A	A	A
2.15%	2.16%	40%	NR	AA	AA	AA
2.07%	2.09%	40%	NR	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				

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

BBB	A	11 Industrials	N.Amer	United States
BB	A	6 Industrials	N.Amer	United States
BBB	A	11 Industrials	N.Amer	United States
BB	A	6 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
B	A	11 Industrials	N.Amer	United States
B	A	11 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BB	A	6 Industrials	N.Amer	United States
BB	A	11 Industrials	N.Amer	United States
BB	A	11 Industrials	N.Amer	United States
BBB	A	11 Industrials	N.Amer	United States
BB	A	6 Industrials	N.Amer	United States
NR	A	4 Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
	NR	Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
	NR	Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
	NR	Financials	Asia	Taiwan Province of China
NR	A	4 Financials	Asia	Taiwan Province of China
	NR	Financials	Asia	Taiwan Province of China
	NR	2 Financials	Asia	Taiwan Province of China
	NR	2 Financials	Asia	Taiwan Province of China
	NR	2 Financials	Asia	Taiwan Province of China
	NR	2 Financials	Asia	Taiwan Province of China
	NR	2 Financials	Asia	Taiwan Province of China
	A	3 Financials	Asia	Taiwan Province of China
	A	3 Financials	Asia	Taiwan Province of China
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
BB	AA	11 Consumer Services	N.Amer	United States
BB	AA	11 Consumer Services	N.Amer	United States
BB	AA	11 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	AA	11 Consumer Services	N.Amer	United States
BBB	AA	11 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	A	7 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	A	7 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	A	7 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	AA	11 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	A	7 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	AA	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	AA	11 Consumer Services	N.Amer	United States
BBB	AA	11 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	A	7 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States

A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB					DocAdj	
BBB					DocAdj	
BB	A					
BB	A			Thin	Thin	Thin
BB	A					
BB	A			Thin	Thin	Thin
BB	A			Thin	Thin	Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					

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

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

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

CHTR-C2USDMR	29-Aug-08 CHTR-C2
CHTR-C2USDXR	29-Aug-08 CHTR-C2
CMAUDMR	29-Aug-08 CM
CMEURCR	29-Aug-08 CM
CMEURMM	29-Aug-08 CM
CMEURMR	29-Aug-08 CM
CMEURXR	29-Aug-08 CM
CMGBPCR	29-Aug-08 CM
CMGBPMM	29-Aug-08 CM
CMGBPMR	29-Aug-08 CM
CMUSDCR	29-Aug-08 CM
CMUSDMM	29-Aug-08 CM
CMUSDMR	29-Aug-08 CM
CMUSDXR	29-Aug-08 CM
CNQAUDMR	29-Aug-08 CNQ
CNQCADMR	29-Aug-08 CNQ
CNQCHFMR	29-Aug-08 CNQ
CNQEURCR	29-Aug-08 CNQ
CNQEURMM	29-Aug-08 CNQ
CNQEURMR	29-Aug-08 CNQ
CNQGBPMR	29-Aug-08 CNQ
CNQJPYMR	29-Aug-08 CNQ
CNQUSDCR	29-Aug-08 CNQ
CNQUSDMM	29-Aug-08 CNQ
CNQUSDMR	29-Aug-08 CNQ
CNQUSDXR	29-Aug-08 CNQ
CNRCNCADCR	29-Aug-08 CNRCN
CNRCNCADMR	29-Aug-08 CNRCN
CNRCNEURCR	29-Aug-08 CNRCN
CNRCNEURMM	29-Aug-08 CNRCN
CNRCNEURMR	29-Aug-08 CNRCN
CNRCNEURXR	29-Aug-08 CNRCN
CNRCNJPYMR	29-Aug-08 CNRCN
CNRCNUSDCR	29-Aug-08 CNRCN
CNRCNUSDMM	29-Aug-08 CNRCN
CNRCNUSDMR	29-Aug-08 CNRCN
CNRCNUSDXR	29-Aug-08 CNRCN
CANOIL-LtdEURCR	29-Aug-08 CANOIL-Ltd
CANOIL-LtdEURMM	29-Aug-08 CANOIL-Ltd
CANOIL-LtdEURMR	29-Aug-08 CANOIL-Ltd
CANOIL-LtdUSDCR	29-Aug-08 CANOIL-Ltd
CANOIL-LtdUSDMM	29-Aug-08 CANOIL-Ltd
CANOIL-LtdUSDMR	29-Aug-08 CANOIL-Ltd
CANOIL-LtdUSDXR	29-Aug-08 CANOIL-Ltd
CP-RailwayCADMR	29-Aug-08 CP-Railway
CP-RailwayEURCR	29-Aug-08 CP-Railway
CP-RailwayEURMM	29-Aug-08 CP-Railway
CP-RailwayEURMR	29-Aug-08 CP-Railway
CP-RailwayEURXR	29-Aug-08 CP-Railway
CP-RailwayHKDXR	29-Aug-08 CP-Railway
CP-RailwayUSDCR	29-Aug-08 CP-Railway
CP-RailwayUSDMM	29-Aug-08 CP-Railway
CP-RailwayUSDMR	29-Aug-08 CP-Railway
CP-RailwayUSDXR	29-Aug-08 CP-Railway
CTRCNEURCR	29-Aug-08 CTRCN
CTRCNEURMM	29-Aug-08 CTRCN
CTRCNUSDCR	29-Aug-08 CTRCN
CTRCNUSDMM	29-Aug-08 CTRCN
CTRCNUSDMR	29-Aug-08 CTRCN
CEELEC-FundingAUDCR	29-Aug-08 CEELEC-Funding
CEELEC-FundingAUDMM	29-Aug-08 CEELEC-Funding
CEELEC-FundingEURCR	29-Aug-08 CEELEC-Funding
CEELEC-FundingEURMM	29-Aug-08 CEELEC-Funding
CEELEC-FundingEURMR	29-Aug-08 CEELEC-Funding
CEELEC-FundingGBPMM	29-Aug-08 CEELEC-Funding
CEELEC-FundingGBPMR	29-Aug-08 CEELEC-Funding
CEELEC-FundingHKDMM	29-Aug-08 CEELEC-Funding
CEELEC-FundingJPYCR	29-Aug-08 CEELEC-Funding
CEELEC-FundingJPYMM	29-Aug-08 CEELEC-Funding
CEELEC-FundingJPYMR	29-Aug-08 CEELEC-Funding
CEELEC-FundingUSDCR	29-Aug-08 CEELEC-Funding
CEELEC-FundingUSDMM	29-Aug-08 CEELEC-Funding
CEELEC-FundingUSDMR	29-Aug-08 CEELEC-Funding
CEDARUSDMR	29-Aug-08 CEDAR

CCH II LLC	1D752S	SNRFOR	USD	MR	Composite
CCH II LLC	1D752S	SNRFOR	USD	XR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	AUD	MR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	EUR	CR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	EUR	MM	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	EUR	MR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	EUR	XR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	GBP	CR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	GBP	MM	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	GBP	MR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	USD	CR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	USD	MM	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	USD	MR	Composite
Cdn Imperial Bk Comm	1E966F	SNRFOR	USD	XR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	AUD	MR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	CAD	MR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	CHF	MR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	EUR	CR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	EUR	MM	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	EUR	MR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	GBP	MR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	JPY	MR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	USD	CR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	USD	MM	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	USD	MR	Composite
Cdn Nat Res Ltd	1E99BD	SNRFOR	USD	XR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	CAD	CR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	CAD	MR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	EUR	CR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	EUR	MM	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	EUR	MR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	EUR	XR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	JPY	MR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	USD	CR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	USD	MM	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	USD	MR	Composite
Cdn Natl Rwy Co	1E99AC	SNRFOR	USD	XR	Composite
Cdn Oil Sands Ltd	149A7I	SNRFOR	EUR	CR	Composite
Cdn Oil Sands Ltd	149A7I	SNRFOR	EUR	MM	Composite
Cdn Oil Sands Ltd	149A7I	SNRFOR	EUR	MR	Composite
Cdn Oil Sands Ltd	149A7I	SNRFOR	USD	CR	Composite
Cdn Oil Sands Ltd	149A7I	SNRFOR	USD	MM	Composite
Cdn Oil Sands Ltd	149A7I	SNRFOR	USD	MR	Composite
Cdn Oil Sands Ltd	149A7I	SNRFOR	USD	XR	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	CAD	MR	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	EUR	CR	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	EUR	MM	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	EUR	MR	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	EUR	XR	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	HKD	XR	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	USD	CR	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	USD	MM	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	USD	MR	Composite
Cdn Pac Rwy Co	CDAF7X	SNRFOR	USD	XR	Composite
Cdn Tire Corp Ltd	149CE9	SNRFOR	EUR	CR	Composite
Cdn Tire Corp Ltd	149CE9	SNRFOR	EUR	MM	Composite
Cdn Tire Corp Ltd	149CE9	SNRFOR	USD	CR	Composite
Cdn Tire Corp Ltd	149CE9	SNRFOR	USD	MM	Composite
Cdn Tire Corp Ltd	149CE9	SNRFOR	USD	MR	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	AUD	CR	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	AUD	MM	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	EUR	CR	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	EUR	MM	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	EUR	MR	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	GBP	MM	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	GBP	MR	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	HKD	MM	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	JPY	CR	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	JPY	MM	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	JPY	MR	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	USD	CR	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	USD	MM	Composite
CE Elec UK Fdg Co	1D765C	SNRFOR	USD	MR	Composite
Cedar Fair LP	1G519D	SECDOM	USD	MR	Composite

0.42%		0.67%	0.96%	1.13%	0.90%	1.51%	1.25%	1.32%
0.42%		0.67%	0.96%	1.13%	0.90%	1.51%	1.25%	1.32%
0.42%		0.67%	0.96%	1.13%	0.90%	1.51%	1.25%	1.32%
0.42%		0.67%	0.96%	1.13%	0.90%	1.51%	1.25%	1.32%
0.42%		0.67%	0.96%	1.13%	0.90%	1.51%	1.25%	1.32%
0.42%		0.67%	0.96%	1.13%	0.90%	1.51%	1.25%	1.32%
0.42%		0.67%	0.96%	1.13%	0.90%	1.51%	1.25%	1.32%
0.42%		0.67%	0.96%	1.13%	0.90%	1.51%	1.25%	1.32%
0.81%	0.86%	0.95%	1.00%	1.14%	1.27%	1.33%	1.39%	1.44%
0.81%	0.86%	0.95%	1.00%	1.15%	1.27%	1.33%	1.39%	1.44%
0.81%	0.86%	0.95%	1.00%	1.15%	1.27%	1.33%	1.39%	1.44%
0.86%	0.91%	1.00%	1.05%	1.20%	1.34%	1.40%	1.47%	1.51%
0.82%	0.87%	0.96%	1.01%	1.16%	1.29%	1.34%	1.41%	1.45%
0.81%	0.86%	0.95%	1.00%	1.15%	1.27%	1.33%	1.39%	1.44%
0.81%	0.86%	0.95%	1.00%	1.14%	1.27%	1.33%	1.39%	1.44%
0.86%	0.91%	1.00%	1.05%	1.20%	1.34%	1.40%	1.47%	1.51%
0.81%	0.86%	0.95%	1.00%	1.15%	1.27%	1.33%	1.39%	1.44%
0.78%	0.83%	0.92%	0.96%	1.10%	1.23%	1.28%	1.34%	1.38%
0.25%	0.19%	0.29%	0.31%	0.34%	0.39%	0.44%	0.47%	0.57%
0.26%	0.20%	0.30%	0.33%	0.36%	0.41%	0.46%	0.50%	0.57%
0.25%	0.19%	0.29%	0.31%	0.34%	0.39%	0.44%	0.47%	0.57%
0.25%	0.19%	0.29%	0.31%	0.34%	0.39%	0.44%	0.47%	0.57%
0.26%	0.20%	0.30%	0.33%	0.36%	0.41%	0.46%	0.50%	0.57%
0.25%	0.19%	0.29%	0.31%	0.34%	0.39%	0.44%	0.48%	0.57%
0.25%	0.19%	0.29%	0.31%	0.34%	0.39%	0.44%	0.47%	0.57%
0.24%	0.18%	0.28%	0.30%	0.33%	0.37%	0.42%	0.45%	0.57%
0.19%	0.19%	0.30%	0.49%	0.59%	0.84%	0.79%	0.75%	0.88%
0.76%	0.78%	0.86%	0.90%	0.95%	1.10%	1.15%	1.22%	1.34%
0.76%	0.78%	0.86%	0.90%	0.95%	1.10%	1.15%	1.22%	1.34%
0.73%	0.75%	0.83%	0.87%	0.91%	1.06%	1.11%	1.17%	1.34%
0.76%	0.78%	0.86%	0.90%	0.95%	1.10%	1.15%	1.22%	1.34%
0.73%	0.75%	0.83%	0.87%	0.91%	1.06%	1.11%	1.17%	1.34%
					0.52%			
0.25%	0.18%	0.49%	0.66%	0.62%	0.74%	0.85%	1.07%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.74%	0.85%	1.07%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.77%	0.88%	1.11%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.74%	0.83%	1.06%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.73%	0.83%	1.05%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.74%	0.83%	1.06%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.73%	0.83%	1.05%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.74%	0.83%	1.06%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.77%	0.88%	1.11%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.74%	0.83%	1.06%	1.20%
0.25%	0.18%	0.49%	0.66%	0.62%	0.73%	0.83%	1.05%	1.20%
	1.95%	2.48%	2.88%	3.20%	3.50%	3.95%	3.89%	

		65%				
		65%				
		40.00%				
1.38%	1.45%	40.00%	NR		NR	NR
1.38%	1.45%	40.00%	NR		NR	NR
1.38%	1.45%	40.00%	NR		NR	NR
		40.00%				
1.38%	1.45%	40.00%	NR		NR	NR
1.38%	1.45%	40.00%	NR		NR	NR
1.38%	1.45%	40.00%	NR		NR	NR
1.38%	1.45%	40.00%	NR		NR	NR
1.38%	1.45%	40.00%	NR		NR	NR
1.38%	1.45%	40.00%	NR		NR	NR
		40.00%				
1.47%	1.50%	40%	BB	BBB	BBB	BBB
1.47%	1.50%	40%	A	AA	AA	AA
1.47%	1.50%	40%	A	AA	AA	AA
1.54%	1.58%	40%	BBB	A	A	A
1.48%	1.52%	40%	BBB	A	A	A
1.47%	1.50%	40%	A	AA	AA	AA
		40%				
1.47%	1.50%	40%	BB	BBB	BBB	BBB
1.54%	1.58%	40%	BBB	A	A	A
		40%				
1.47%	1.50%	40%	A	AA	AA	AA
1.41%	1.44%	40%	BBB	A	A	A
		40%				
0.59%	0.62%	40%	A	BBB	AA	AA
0.62%	0.66%	40%	BBB	BB	A	A
		40%				
0.59%	0.62%	40%	A	BBB	AA	AA
		40%				
0.59%	0.62%	40%	BB	B	BBB	BBB
0.62%	0.66%	40%	BBB	BB	A	A
0.59%	0.63%	40%	BBB	BB	A	A
0.59%	0.62%	40%	A	BBB	AA	AA
0.57%	0.60%	40%	BBB	BB	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%				
1.79%	1.77%	40%	BBB	BBB	BBB	A
		40%				
		40%				
1.79%	1.77%	40%	BBB	BBB	BBB	A
1.79%	1.77%	40%	BB	BB	BB	BBB
		40%				
		40%				
		40%				
1.79%	1.77%	40%	BBB	BBB	BBB	A
1.79%	1.77%	40%	BB	BB	BB	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
1.26%	1.27%	40%	NR	NR	NR	NR
1.26%	1.27%	40%	NR	NR	NR	NR
1.30%	1.31%	40%	NR	NR	NR	NR
1.25%	1.26%	40%	NR	NR	NR	NR
1.23%	1.25%	40%	NR	NR	NR	NR
1.25%	1.26%	40%	NR	NR	NR	NR
1.23%	1.25%	40%	NR	NR	NR	NR
1.25%	1.26%	40%	NR	NR	NR	NR
		40%				
		40%				
		40%				
1.30%	1.31%	40%	NR	NR	NR	NR
1.25%	1.26%	40%	NR	NR	NR	NR
1.23%	1.25%	40%	NR	NR	NR	NR
		67.50%		NR	NR	NR

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

	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
NR	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
BB	AA	12	Oil & Gas	N.Amer	Canada
A	AA	12	Oil & Gas	N.Amer	Canada
A	AA	12	Oil & Gas	N.Amer	Canada
BBB	AA	12	Oil & Gas	N.Amer	Canada
BBB	AA	12	Oil & Gas	N.Amer	Canada
A	AA	12	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
BB	AA	12	Oil & Gas	N.Amer	Canada
BBB	AA	12	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
A	AA	12	Oil & Gas	N.Amer	Canada
BBB	AA	12	Oil & Gas	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BB	BBB	9	Industrials	N.Amer	Canada
B	BBB	9	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BB	BBB	9	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
CCC	BBB	9	Industrials	N.Amer	Canada
B	BBB	9	Industrials	N.Amer	Canada
B	BBB	9	Industrials	N.Amer	Canada
BB	BBB	9	Industrials	N.Amer	Canada
B	BBB	9	Industrials	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR	2	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
NR	A	6	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
NR	A	6	Industrials	N.Amer	Canada
NR	A	6	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
NR	A	6	Industrials	N.Amer	Canada
NR	A	6	Industrials	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
B	NR	3	Utilities	Europe	United Kingdom
B	NR	3	Utilities	Europe	United Kingdom
BB	NR	3	Utilities	Europe	United Kingdom
BBB	NR	3	Utilities	Europe	United Kingdom
BB	NR	3	Utilities	Europe	United Kingdom
BBB	NR	3	Utilities	Europe	United Kingdom
BB	NR	3	Utilities	Europe	United Kingdom
BBB	NR	3	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
BB	NR	3	Utilities	Europe	United Kingdom
BBB	NR	3	Utilities	Europe	United Kingdom
BB	NR	3	Utilities	Europe	United Kingdom
	NR	2	Consumer Services	N.Amer	United States

CCC						
CCC						
A	AA					
A	AA	Thin		Thin	Thin	Thin
A	AA	Thin		Thin	Thin	Thin
A	AA	Thin		Thin	Thin	Thin
A	AA					
A	AA	Thin		Thin	Thin	Thin
A	AA	Thin		Thin	Thin	Thin
A	AA	Thin		Thin	Thin	Thin
A	AA	Thin		Thin	Thin	Thin
A	AA	Thin		Thin	Thin	Thin
A	AA	Thin		Thin	Thin	Thin
A	AA					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BB			Thin	Thin	Thin	Thin

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

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

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

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

CEDARUSDXR	29-Aug-08 CEDAR
CZZGREURCR	29-Aug-08 CZZGR
CZZGREURMM	29-Aug-08 CZZGR
CZZGREURXR	29-Aug-08 CZZGR
CZZGRUSDCR	29-Aug-08 CZZGR
CZZGRUSDMM	29-Aug-08 CZZGR
CZZGRUSDMR	29-Aug-08 CZZGR
CZZGRUSDXR	29-Aug-08 CZZGR
CLNHLDEURCR	29-Aug-08 CLNHLD
CLNHLDEURMM	29-Aug-08 CLNHLD
CLNHLDUSDMM	29-Aug-08 CLNHLD
CLNHLDUSDXR	29-Aug-08 CLNHLD
CLNHLDEURMM	29-Aug-08 CLNHLD
CLNHLDEURXR	29-Aug-08 CLNHLD
CLNHLDUSDMM	29-Aug-08 CLNHLD
CELANEURMR	29-Aug-08 CELAN
CELANUSDMR	29-Aug-08 CELAN
CELANUSDXR	29-Aug-08 CELAN
CELANEURCR	29-Aug-08 CELAN
CELANEURMM	29-Aug-08 CELAN
CELANEURMR	29-Aug-08 CELAN
CELANEURXR	29-Aug-08 CELAN
CELANUSDCR	29-Aug-08 CELAN
CELANUSDMM	29-Aug-08 CELAN
CELANUSDMR	29-Aug-08 CELAN
CELANUSDXR	29-Aug-08 CELAN
CELANEURCR	29-Aug-08 CELAN
CELANEURMM	29-Aug-08 CELAN
CELANEURMR	29-Aug-08 CELAN
CELANEURXR	29-Aug-08 CELAN
CELANUSDCR	29-Aug-08 CELAN
CELANUSDMM	29-Aug-08 CELAN
CELESIEURCR	29-Aug-08 CELESI
CELESIEURMM	29-Aug-08 CELESI
CELESIEURXR	29-Aug-08 CELESI
CLSAUDMR	29-Aug-08 CLS
CLSCADMR	29-Aug-08 CLS
CLSEURCR	29-Aug-08 CLS
CLSEURMM	29-Aug-08 CLS
CLSEURMR	29-Aug-08 CLS
CLSEURXR	29-Aug-08 CLS
CLSUSDCR	29-Aug-08 CLS
CLSUSDMM	29-Aug-08 CLS
CLSUSDMR	29-Aug-08 CLS
CLSUSDXR	29-Aug-08 CLS
CLSAUDMR	29-Aug-08 CLS
CLSAUDXR	29-Aug-08 CLS
CLSEURCR	29-Aug-08 CLS
CLSEURMM	29-Aug-08 CLS
CLSEURMR	29-Aug-08 CLS
CLSEURXR	29-Aug-08 CLS
CLSHKDXR	29-Aug-08 CLS
CLSILSXR	29-Aug-08 CLS
CLSJPYXR	29-Aug-08 CLS
CLSSGDXR	29-Aug-08 CLS
CLSUSDCR	29-Aug-08 CLS
CLSUSDMM	29-Aug-08 CLS
CLSUSDMR	29-Aug-08 CLS
CLSUSDXR	29-Aug-08 CLS
CLGENEEURCR	29-Aug-08 CLGENE
CLGENEEURMR	29-Aug-08 CLGENE
CLGENEEURXR	29-Aug-08 CLGENE
CLGENEUSDCR	29-Aug-08 CLGENE
CLGENEUSDMR	29-Aug-08 CLGENE
CLGENEUSDXR	29-Aug-08 CLGENE
SOGR-CELLEURCR	29-Aug-08 SOGR-CELL
SOGR-CELLEURMM	29-Aug-08 SOGR-CELL
SOGR-CELLUSDCR	29-Aug-08 SOGR-CELL
SOGR-CELLUSDMM	29-Aug-08 SOGR-CELL
VZW-CellcoEURMM	29-Aug-08 VZW-Cellco
VZW-CellcoEURMR	29-Aug-08 VZW-Cellco
VZW-CellcoUSDMM	29-Aug-08 VZW-Cellco
VZW-CellcoUSDMR	29-Aug-08 VZW-Cellco
CELARAAUDCR	29-Aug-08 CELARA

Cedar Fair LP	1G519D	SECDOM	USD	XR	Composite
Celanese AG	DE5DGH	SNRFOR	EUR	CR	Composite
Celanese AG	DE5DGH	SNRFOR	EUR	MM	Composite
Celanese AG	DE5DGH	SNRFOR	EUR	XR	Composite
Celanese AG	DE5DGH	SNRFOR	USD	CR	Composite
Celanese AG	DE5DGH	SNRFOR	USD	MM	Composite
Celanese AG	DE5DGH	SNRFOR	USD	MR	Composite
Celanese AG	DE5DGH	SNRFOR	USD	XR	Composite
Celanese Caylux Hldgs Luxembourg	LM674H	SNRFOR	EUR	CR	Composite
Celanese Caylux Hldgs Luxembourg	LM674H	SNRFOR	EUR	MM	Composite
Celanese Caylux Hldgs Luxembourg	LM674H	SNRFOR	USD	MM	Composite
Celanese Caylux Hldgs Luxembourg	LM674H	SNRFOR	USD	XR	Composite
Celanese Caylux Hldgs Luxembourg	LM674H	SUBLT2	EUR	MM	Composite
Celanese Caylux Hldgs Luxembourg	LM674H	SUBLT2	EUR	XR	Composite
Celanese Caylux Hldgs Luxembourg	LM674H	SUBLT2	USD	MM	Composite
Celanese US Hldgs LLC	1G58HO	SECDOM	EUR	MR	Composite
Celanese US Hldgs LLC	1G58HO	SECDOM	USD	MR	Composite
Celanese US Hldgs LLC	1G58HO	SECDOM	USD	XR	Composite
Celanese US Hldgs LLC	1G58HO	SNRFOR	EUR	CR	Composite
Celanese US Hldgs LLC	1G58HO	SNRFOR	EUR	MM	Composite
Celanese US Hldgs LLC	1G58HO	SNRFOR	EUR	MR	Composite
Celanese US Hldgs LLC	1G58HO	SNRFOR	EUR	XR	Composite
Celanese US Hldgs LLC	1G58HO	SNRFOR	USD	CR	Composite
Celanese US Hldgs LLC	1G58HO	SNRFOR	USD	MM	Composite
Celanese US Hldgs LLC	1G58HO	SNRFOR	USD	MR	Composite
Celanese US Hldgs LLC	1G58HO	SNRFOR	USD	XR	Composite
Celanese US Hldgs LLC	1G58HO	SUBLT2	EUR	CR	Composite
Celanese US Hldgs LLC	1G58HO	SUBLT2	EUR	MM	Composite
Celanese US Hldgs LLC	1G58HO	SUBLT2	EUR	MR	Composite
Celanese US Hldgs LLC	1G58HO	SUBLT2	EUR	XR	Composite
Celanese US Hldgs LLC	1G58HO	SUBLT2	USD	CR	Composite
Celanese US Hldgs LLC	1G58HO	SUBLT2	USD	MM	Composite
Celesio AG	DE5DGY	SNRFOR	EUR	CR	Composite
Celesio AG	DE5DGY	SNRFOR	EUR	MM	Composite
Celesio AG	DE5DGY	SNRFOR	EUR	XR	Composite
Celestica Inc	1G611R	SNRFOR	AUD	MR	Composite
Celestica Inc	1G611R	SNRFOR	CAD	MR	Composite
Celestica Inc	1G611R	SNRFOR	EUR	CR	Composite
Celestica Inc	1G611R	SNRFOR	EUR	MM	Composite
Celestica Inc	1G611R	SNRFOR	EUR	MR	Composite
Celestica Inc	1G611R	SNRFOR	EUR	XR	Composite
Celestica Inc	1G611R	SNRFOR	USD	CR	Composite
Celestica Inc	1G611R	SNRFOR	USD	MM	Composite
Celestica Inc	1G611R	SNRFOR	USD	MR	Composite
Celestica Inc	1G611R	SNRFOR	USD	XR	Composite
Celestica Inc	1G611R	SUBLT2	AUD	MR	Composite
Celestica Inc	1G611R	SUBLT2	AUD	XR	Composite
Celestica Inc	1G611R	SUBLT2	EUR	CR	Composite
Celestica Inc	1G611R	SUBLT2	EUR	MM	Composite
Celestica Inc	1G611R	SUBLT2	EUR	MR	Composite
Celestica Inc	1G611R	SUBLT2	EUR	XR	Composite
Celestica Inc	1G611R	SUBLT2	HKD	XR	Composite
Celestica Inc	1G611R	SUBLT2	ILS	XR	Composite
Celestica Inc	1G611R	SUBLT2	JPY	XR	Composite
Celestica Inc	1G611R	SUBLT2	SGD	XR	Composite
Celestica Inc	1G611R	SUBLT2	USD	CR	Composite
Celestica Inc	1G611R	SUBLT2	USD	MM	Composite
Celestica Inc	1G611R	SUBLT2	USD	MR	Composite
Celestica Inc	1G611R	SUBLT2	USD	XR	Composite
Celgene Corp	1G6122	SNRFOR	EUR	CR	Composite
Celgene Corp	1G6122	SNRFOR	EUR	MR	Composite
Celgene Corp	1G6122	SNRFOR	EUR	XR	Composite
Celgene Corp	1G6122	SNRFOR	USD	CR	Composite
Celgene Corp	1G6122	SNRFOR	USD	MR	Composite
Celgene Corp	1G6122	SNRFOR	USD	XR	Composite
CELL C PROPRIETARY Ltd	ST7D93	SNRFOR	EUR	CR	Composite
CELL C PROPRIETARY Ltd	ST7D93	SNRFOR	EUR	MM	Composite
CELL C PROPRIETARY Ltd	ST7D93	SNRFOR	USD	CR	Composite
CELL C PROPRIETARY Ltd	ST7D93	SNRFOR	USD	MM	Composite
Cellco Pship	1G626K	SNRFOR	EUR	MM	Composite
Cellco Pship	1G626K	SNRFOR	EUR	MR	Composite
Cellco Pship	1G626K	SNRFOR	USD	MM	Composite
Cellco Pship	1G626K	SNRFOR	USD	MR	Composite
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	AUD	CR	Composite

	1.95%	2.48%	2.88%	3.20%	3.50%	3.80%	3.89%	
					1.83%			
					1.83%			
					1.83%			
0.75%	0.95%	1.48%	1.82%	1.99%	2.08%	2.24%	2.49%	2.60%
0.72%	0.95%	1.42%	1.74%	1.91%	2.00%	2.15%	2.39%	2.60%
0.72%	0.95%	1.42%	1.74%	1.91%	2.00%	2.15%	2.39%	2.60%
0.69%	0.95%	1.36%	1.66%	1.82%	1.90%	2.05%	2.28%	2.60%
0.86%	0.78%	1.11%	1.51%	1.70%	1.69%	2.01%	2.14%	
0.86%	0.78%	1.11%	1.44%	1.70%	1.65%	1.93%	2.08%	
0.86%	0.78%	1.11%	1.51%	1.70%	1.69%	2.01%	2.14%	
					3.15%			
					3.15%			
					3.15%			
	0.80%	1.09%	1.28%		2.11%		4.31%	
	0.80%	1.09%	1.28%		2.11%		4.31%	
	0.80%	1.09%	1.28%		2.11%		4.31%	
	0.80%	1.09%	1.28%		2.11%		4.31%	
	0.80%	1.09%	1.28%		2.11%		4.31%	
	0.80%	1.09%	1.28%		2.11%		4.31%	
	0.80%	1.09%	1.28%		2.11%		4.31%	
0.19%		0.66%	1.03%	1.49%	1.86%	2.00%	2.13%	
0.19%		0.66%	1.03%	1.49%	1.86%	2.00%	2.13%	
1.90%	2.07%	2.82%	3.65%	4.03%	4.43%	4.57%	4.65%	4.65%
1.90%	2.25%	3.09%	3.95%	4.37%	4.81%	4.93%	5.02%	5.08%
1.90%	2.14%	2.93%	3.75%	4.15%	4.57%	4.68%	4.77%	4.82%
1.90%	2.05%	2.82%	3.61%	4.01%	4.40%	4.54%	4.61%	4.65%
1.90%	2.25%	3.09%	3.95%	4.37%	4.81%	4.93%	5.02%	5.08%
1.90%	2.14%	2.93%	3.75%	4.15%	4.57%	4.68%	4.77%	4.82%
1.90%	2.05%	2.82%	3.61%	4.01%	4.40%	4.54%	4.61%	4.65%
1.36%	2.21%	2.94%	3.77%	4.12%	4.47%	4.59%	4.71%	4.75%
1.36%	2.21%	2.94%	3.77%	4.12%	4.47%	4.59%	4.71%	4.75%
1.36%	2.37%	3.15%	4.04%	4.42%	4.81%	4.92%	5.06%	5.16%
1.36%	2.25%	2.85%	3.76%	4.05%	4.51%	4.62%	4.70%	4.90%
1.36%	2.20%	2.95%	3.76%	4.13%	4.46%	4.57%	4.70%	4.75%
1.36%	2.20%	2.95%	3.76%	4.13%	4.46%	4.57%	4.70%	4.75%
1.36%	2.20%	2.95%	3.76%	4.13%	4.46%	4.57%	4.70%	4.75%
1.36%	2.21%	2.94%	3.77%	4.12%	4.47%	4.59%	4.71%	4.75%
1.36%	2.20%	2.95%	3.76%	4.13%	4.46%	4.57%	4.70%	4.75%
1.36%	2.37%	3.15%	4.04%	4.42%	4.81%	4.92%	5.06%	5.16%
1.36%	2.25%	2.85%	3.76%	4.05%	4.51%	4.62%	4.70%	4.90%
1.36%	2.20%	2.95%	3.76%	4.13%	4.46%	4.57%	4.70%	4.75%
	0.15%	0.30%	0.45%	0.60%	0.82%	0.89%	1.01%	1.03%
	0.15%	0.30%	0.45%	0.60%	0.82%	0.85%	0.98%	1.03%
	2.05%	2.50%	3.30%	4.98%	3.90%	5.00%	5.00%	
	2.05%	2.50%	3.30%	4.98%	3.90%	5.00%	5.00%	
	2.05%	2.50%	3.30%	4.98%	3.90%	5.00%	5.00%	
	2.05%	2.50%	3.30%	4.98%	3.90%	5.00%	5.00%	
	0.36%	0.45%	0.60%	0.53%	0.72%	0.75%	0.79%	0.87%
0.36%	0.85%		0.80%	1.01%	1.04%	1.11%	1.15%	1.45%

		67.50%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
2.71%	2.77%	40%	BB	NR	BB	BB
2.71%	2.77%	40%	BBB	NR	BBB	BBB
2.71%	2.77%	40%	BBB	NR	BBB	BBB
2.71%	2.77%	40%	BB	NR	BB	BB
2.48%	2.43%	40%	NR	NR	NR	CCC
2.48%	2.32%	40%	NR	NR	NR	CCC
2.48%	2.43%	40%	NR	NR	NR	CCC
		70%				
		70%				
		70%				
		67.50%		NR	NR	NR
		67.50%		NR	NR	NR
		67.50%				
		67.50%		NR	NR	NR
		67.50%		NR	NR	NR
		67.50%		NR	NR	NR
		67.50%		NR	NR	NR
		67.50%		NR	NR	NR
		40%				
3.42%		40%	NR		NR	NR
		40%				
		40%				
		40%				
3.42%		40%	NR		NR	NR
		36.00%				
		36.00%				
		36.00%				
4.63%	4.65%	40%	NR	BB	BB	BBB
		40%				
4.63%	5.09%	40%	NR	BBB	BBB	A
		40%				
4.63%	4.83%	40%	NR	BBB	BBB	A
4.63%	4.65%	40%	NR	A	A	AA
4.63%	5.09%	40%	NR	BBB	BBB	A
		40%				
4.63%	4.83%	40%	NR	BBB	BBB	A
4.63%	4.65%	40%	NR	A	A	AA
4.75%	4.76%	36%	NR	BB	BBB	BBB
4.75%	4.76%	36%	NR	BB	BBB	BBB
4.75%	5.14%	36%	NR	BBB	A	A
		36%				
4.75%	4.88%	36%	NR	BBB	A	A
4.75%	4.74%	36%	NR	A	AA	AA
4.75%	4.74%	36%	NR	A	AA	AA
4.75%	4.74%	36%	NR	A	AA	AA
4.75%	4.76%	36%	NR	BB	BBB	BBB
4.75%	4.74%	36%	NR	A	AA	AA
4.75%	5.14%	36%	NR	BBB	A	A
		36%				
4.75%	4.88%	36%	NR	BBB	A	A
4.75%	4.74%	36%	NR	A	AA	AA
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
5.00%		40%		NR	NR	NR
5.00%		40%		NR	NR	NR
5.00%		40%		NR	NR	NR
5.00%		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%		NR	NR	NR
1.52%	1.53%		NR	NR		NR

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

	NR	2	Consumer Services	N.Amer	United States
	NR		Basic Materials	Europe	Germany
	NR	2	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR	2	Basic Materials	Europe	Germany
	NR	2	Basic Materials	Europe	Germany
NR	BBB	3	Basic Materials	Europe	Luxembourg
NR	BBB	3	Basic Materials	Europe	Luxembourg
NR	BBB	3	Basic Materials	Europe	Luxembourg
NR	BBB	3	Basic Materials	Europe	Luxembourg
B	NR	3	Basic Materials	Europe	Luxembourg
B	NR	4	Basic Materials	Europe	Luxembourg
B	NR	3	Basic Materials	Europe	Luxembourg
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
BB	A	6	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BBB	A	6	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BBB	A	6	Industrials	N.Amer	Canada
A	A	5	Industrials	N.Amer	Canada
BBB	A	6	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BBB	A	6	Industrials	N.Amer	Canada
A	A	5	Industrials	N.Amer	Canada
BB	A	10	Industrials	N.Amer	Canada
BB	A	10	Industrials	N.Amer	Canada
BBB	A	10	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BBB	A	3	Industrials	N.Amer	Canada
A	A	8	Industrials	N.Amer	Canada
A	A	8	Industrials	N.Amer	Canada
A	A	8	Industrials	N.Amer	Canada
BB	A	10	Industrials	N.Amer	Canada
A	A	8	Industrials	N.Amer	Canada
BBB	A	10	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
BBB	A	3	Industrials	N.Amer	Canada
A	A	8	Industrials	N.Amer	Canada
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Telecommunications	Africa	South Africa
	NR	2	Telecommunications	Africa	South Africa
	NR	2	Telecommunications	Africa	South Africa
	NR	2	Telecommunications	Africa	South Africa
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
NR	NR	2	Basic Materials	Lat.Amer	Chile

BB			Thin	Thin	Thin	Thin
B	BBB					
B	BBB					
B	BBB					
B	BBB					
B	BBB					
B	BBB					
B	BBB					
B	BBB	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	BBB	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
B	BBB	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
B	BBB	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	BBB	Thin	Thin	Thin	DocAdj	Thin
B	BBB	Thin	Thin	Thin	DocAdj	Thin
B	BBB	Thin	Thin	Thin	DocAdj	Thin
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB		Thin	Thin	Thin	
BB	BBB		Thin	Thin	Thin	
BB	BBB					
BB	BBB		Thin	Thin	Thin	
BB	BBB		Thin	Thin	Thin	
BB	BBB		Thin	Thin	Thin	
BB	BBB		Thin	Thin	Thin	
BB	BBB		Thin	Thin	Thin	
BB	BBB					
BB	BBB	Thin		Thin	Thin	Thin
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin		Thin	Thin	Thin
	BBB					
	BBB					
	BBB					
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BBB					
B	BBB					
B	BBB					
B	BBB					
B	BBB		Thin	Thin	Thin	Thin
B	BBB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
A	A					
A	A					
A	A					
A	A		Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin		Thin	Thin

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

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

CELARAEURCR	29-Aug-08 CELARA
CELARAEURMM	29-Aug-08 CELARA
CELARAEURMR	29-Aug-08 CELARA
CELARAUSDCR	29-Aug-08 CELARA
CELARAUSDMM	29-Aug-08 CELARA
CELARAUSDMR	29-Aug-08 CELARA
CELARAUSDXR	29-Aug-08 CELARA
CEMSABAUDCR	29-Aug-08 CEMSAB
CEMSABAUDMR	29-Aug-08 CEMSAB
CEMSABEURCR	29-Aug-08 CEMSAB
CEMSABEURMM	29-Aug-08 CEMSAB
CEMSABEURMR	29-Aug-08 CEMSAB
CEMSABJPYCR	29-Aug-08 CEMSAB
CEMSABJPYMR	29-Aug-08 CEMSAB
CEMSABMXNCR	29-Aug-08 CEMSAB
CEMSABMXNMR	29-Aug-08 CEMSAB
CEMSABUSDCR	29-Aug-08 CEMSAB
CEMSABUSDMM	29-Aug-08 CEMSAB
CEMSABUSDMR	29-Aug-08 CEMSAB
CEMSABUSDXR	29-Aug-08 CEMSAB
CETVEURCR	29-Aug-08 CETV
CETVEURMM	29-Aug-08 CETV
CETVEURMR	29-Aug-08 CETV
CTGLASJPYCR	29-Aug-08 CTGLAS
CTGLASJPYMR	29-Aug-08 CTGLAS
CTGLASJPYXR	29-Aug-08 CTGLAS
CJAPRRJPYCR	29-Aug-08 CJAPRR
CJAPRRJPYMR	29-Aug-08 CJAPRR
CJAPRRJPYXR	29-Aug-08 CJAPRR
CJAPRRUSDCR	29-Aug-08 CJAPRR
CJAPRRUSDMR	29-Aug-08 CJAPRR
EON-CenNetEURCR	29-Aug-08 EON-CenNet
EON-CenNetEURMM	29-Aug-08 EON-CenNet
EON-CenNetGBPCR	29-Aug-08 EON-CenNet
EON-CenNetGBPMM	29-Aug-08 EON-CenNet
EON-CenNetUSDCR	29-Aug-08 EON-CenNet
EON-CenNetUSDMM	29-Aug-08 EON-CenNet
EON-CenNetUSDMR	29-Aug-08 EON-CenNet
CYCLUSDCR	29-Aug-08 CYCL
CYCLUSDMR	29-Aug-08 CYCL
CYCLUSDXR	29-Aug-08 CYCL
CNP-EnHouElecEURMM	29-Aug-08 CNP-EnHouElec
CNP-EnHouElecEURMR	29-Aug-08 CNP-EnHouElec
CNP-EnHouElecUSDMM	29-Aug-08 CNP-EnHouElec
CNP-EnHouElecUSDMR	29-Aug-08 CNP-EnHouElec
CNP-EnHouElecUSDXR	29-Aug-08 CNP-EnHouElec
CNPAUDMR	29-Aug-08 CNP
CNPAUDXR	29-Aug-08 CNP
CNPCADMR	29-Aug-08 CNP
CNPCHFMR	29-Aug-08 CNP
CNPEURCR	29-Aug-08 CNP
CNPEURMM	29-Aug-08 CNP
CNPEURMR	29-Aug-08 CNP
CNPEURXR	29-Aug-08 CNP
CNPGBPMR	29-Aug-08 CNP
CNPHKDMR	29-Aug-08 CNP
CNPILSXR	29-Aug-08 CNP
CNPJPYMR	29-Aug-08 CNP
CNPJPYXR	29-Aug-08 CNP
CNPNOKMR	29-Aug-08 CNP
CNPNZDMR	29-Aug-08 CNP
CNPSGDMR	29-Aug-08 CNP
CNPTWDCR	29-Aug-08 CNP
CNPUSDCR	29-Aug-08 CNP
CNPUSDMM	29-Aug-08 CNP
CNPUSDMR	29-Aug-08 CNP
CNPUSDXR	29-Aug-08 CNP
CNP-EnResAUDMR	29-Aug-08 CNP-EnRes
CNP-EnResEURCR	29-Aug-08 CNP-EnRes
CNP-EnResEURMM	29-Aug-08 CNP-EnRes
CNP-EnResEURMR	29-Aug-08 CNP-EnRes
CNP-EnResEURXR	29-Aug-08 CNP-EnRes
CNP-EnResGBPMR	29-Aug-08 CNP-EnRes
CNP-EnResJPYMR	29-Aug-08 CNP-EnRes

Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	EUR	CR	Composite
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	EUR	MM	Composite
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	EUR	MR	Composite
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	USD	CR	Composite
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	USD	MM	Composite
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	USD	MR	Composite
Celulosa Arauco y Constitucion SA	PR3AF9	SNRFOR	USD	XR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	AUD	CR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	AUD	MR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	EUR	CR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	EUR	MM	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	EUR	MR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	JPY	CR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	JPY	MR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	MXN	CR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	MXN	MR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	USD	CR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	USD	MM	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	USD	MR	Composite
CEMEX S A Bursatil Cap Variable	PR478W	SNRFOR	USD	XR	Composite
Cen Eurpn Media Entpers Ltd	GI2049	SNRFOR	EUR	CR	Composite
Cen Eurpn Media Entpers Ltd	GI2049	SNRFOR	EUR	MM	Composite
Cen Eurpn Media Entpers Ltd	GI2049	SNRFOR	EUR	MR	Composite
Cen Glass Co Ltd	JJ5A52	SNRFOR	JPY	CR	Composite
Cen Glass Co Ltd	JJ5A52	SNRFOR	JPY	MR	Composite
Cen Glass Co Ltd	JJ5A52	SNRFOR	JPY	XR	Composite
Cen Japan Rwy Co	JJ5A98	SNRFOR	JPY	CR	Composite
Cen Japan Rwy Co	JJ5A98	SNRFOR	JPY	MR	Composite
Cen Japan Rwy Co	JJ5A98	SNRFOR	JPY	XR	Composite
Cen Japan Rwy Co	JJ5A98	SNRFOR	USD	CR	Composite
Cen Japan Rwy Co	JJ5A98	SNRFOR	USD	MR	Composite
Cen Networks Plc	GI212N	SNRFOR	EUR	CR	Composite
Cen Networks Plc	GI212N	SNRFOR	EUR	MM	Composite
Cen Networks Plc	GI212N	SNRFOR	GBP	CR	Composite
Cen Networks Plc	GI212N	SNRFOR	GBP	MM	Composite
Cen Networks Plc	GI212N	SNRFOR	USD	CR	Composite
Cen Networks Plc	GI212N	SNRFOR	USD	MM	Composite
Cen Networks Plc	GI212N	SNRFOR	USD	MR	Composite
Centennial Comms Corp	1G646Y	SNRFOR	USD	CR	Composite
Centennial Comms Corp	1G646Y	SNRFOR	USD	MR	Composite
Centennial Comms Corp	1G646Y	SNRFOR	USD	XR	Composite
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	EUR	MM	Composite
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	EUR	MR	Composite
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	USD	MM	Composite
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	USD	MR	Composite
CENTERPOINT ENERGY HOUSTON Elec LLC	1G69H6	SNRFOR	USD	XR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	AUD	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	AUD	XR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	CAD	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	CHF	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	EUR	CR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	EUR	MM	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	EUR	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	EUR	XR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	GBP	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	HKD	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	ILS	XR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	JPY	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	JPY	XR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	NOK	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	NZD	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	SGD	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	TWD	CR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	USD	CR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	USD	MM	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	USD	MR	Composite
Centerpoint Engy Inc	1G69H2	SNRFOR	USD	XR	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	AUD	MR	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	EUR	CR	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	EUR	MM	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	EUR	MR	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	EUR	XR	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	GBP	MR	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	JPY	MR	Composite

0.36%	0.85%		0.80%	1.01%	1.04%	1.11%	1.15%	1.45%
0.36%	0.85%		0.80%	1.01%	1.04%	1.11%	1.15%	1.45%
0.36%	0.85%		0.80%	1.01%	1.04%	1.11%	1.15%	1.45%
0.36%	0.85%		0.80%	1.01%	1.04%	1.11%	1.15%	1.45%
0.36%	0.85%		0.80%	1.01%	1.04%	1.11%	1.15%	1.45%
1.80%	2.18%	2.50%	2.86%	3.10%	3.38%	3.45%	3.51%	3.66%
1.80%	2.18%	2.50%	2.86%	3.10%	3.38%	3.45%	3.51%	3.66%
1.79%	2.19%	2.51%	2.88%	3.13%	3.38%	3.45%	3.52%	3.64%
1.72%	2.09%	2.40%	2.74%	2.99%	3.23%	3.29%	3.36%	3.46%
1.80%	2.31%	2.59%	2.92%	3.16%	3.37%	3.44%	3.51%	3.66%
1.80%	2.19%	2.44%	2.76%	2.99%	3.20%	3.27%	3.33%	3.66%
1.79%	2.19%	2.51%	2.88%	3.13%	3.38%	3.45%	3.52%	3.64%
1.72%	2.09%	2.40%	2.74%	2.99%	3.23%	3.29%	3.36%	3.46%
1.79%	2.19%	2.51%	2.88%	3.13%	3.38%	3.45%	3.52%	3.64%
1.72%	2.09%	2.40%	2.74%	2.99%	3.23%	3.29%	3.36%	3.46%
1.65%	2.02%	2.31%	2.64%	2.88%	3.11%	3.17%	3.23%	3.34%
3.50%	3.55%	3.70%	3.75%	3.25%	3.32%	3.25%	3.25%	3.25%
3.50%	3.55%	3.70%	3.75%	3.25%	3.32%	3.25%	3.25%	3.25%
0.21%	0.28%	0.36%	0.41%	0.47%	0.53%	0.57%	0.64%	0.67%
0.16%	0.21%	0.36%	0.31%	0.35%	0.40%	0.41%	0.48%	0.67%
0.14%	0.17%	0.18%	0.23%	0.27%	0.31%	0.36%	0.42%	0.48%
0.14%	0.16%	0.17%	0.22%	0.26%	0.29%	0.34%	0.40%	0.46%
0.11%	0.13%	0.14%	0.18%	0.20%	0.23%	0.27%	0.31%	0.36%
0.14%	0.17%	0.18%	0.23%	0.27%	0.31%	0.36%	0.42%	0.48%
					0.56%			
					0.56%			
					0.56%			
					0.56%			
					0.56%			
					3.66%			
					3.66%			
					3.66%			
			0.58%		0.72%			
0.55%	0.61%	0.74%	0.89%	0.98%	1.08%	1.15%	1.23%	1.26%
0.48%	0.75%	0.84%	1.01%	1.11%	1.24%	1.31%	1.39%	1.48%
0.48%	0.75%	0.84%	1.01%	1.11%	1.24%	1.31%	1.39%	1.48%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.80%	0.89%	1.08%	1.19%	1.32%	1.39%	1.49%	1.58%
0.48%	0.76%	0.86%	1.03%	1.14%	1.27%	1.34%	1.43%	1.52%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.74%	0.92%	1.00%	1.09%	1.23%	1.28%	1.37%	1.45%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.74%	0.92%	1.00%	1.09%	1.23%	1.28%	1.37%	1.45%
0.48%	0.75%	0.84%	1.01%	1.11%	1.24%	1.31%	1.39%	1.48%
0.48%	0.75%	0.84%	1.01%	1.11%	1.24%	1.31%	1.39%	1.48%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.80%	0.89%	1.08%	1.19%	1.32%	1.39%	1.49%	1.58%
0.48%	0.80%	0.89%	1.08%	1.19%	1.32%	1.39%	1.49%	1.58%
0.48%	0.76%	0.86%	1.03%	1.14%	1.27%	1.34%	1.43%	1.52%
0.48%	0.76%	0.75%	1.02%	1.12%	1.25%	1.32%	1.42%	1.50%
0.48%	0.74%	0.92%	1.00%	1.09%	1.23%	1.28%	1.37%	1.45%
0.55%	0.61%	0.74%	0.89%	0.98%	1.08%	1.15%	1.23%	1.26%
0.58%	0.64%	0.78%	0.94%	1.03%	1.15%	1.22%	1.31%	1.33%
0.58%	0.64%	0.78%	0.94%	1.03%	1.15%	1.22%	1.31%	1.33%
0.55%	0.61%	0.74%	0.89%	0.98%	1.09%	1.16%	1.26%	1.26%
0.55%	0.61%	0.74%	0.89%	0.98%	1.09%	1.16%	1.26%	1.26%
0.55%	0.61%	0.74%	0.89%	0.98%	1.09%	1.16%	1.26%	1.26%
0.55%	0.61%	0.74%	0.89%	0.98%	1.09%	1.16%	1.26%	1.26%

1.52%	1.53%	40%	NR	NR		NR
		40%				
		40%				
1.52%	1.53%	40%	NR	NR		NR
1.52%	1.53%	40%	NR	NR		NR
1.52%	1.53%	40%	NR	NR		NR
1.52%	1.53%	40%	NR	NR		NR
3.68%	3.80%	40%	BBB	BBB	BBB	A
3.68%	3.80%	40%	BBB	BBB	BBB	A
3.71%	3.80%	40%	A	AA	AA	AA
		40%				
3.53%	3.61%	40%	BBB	A	A	A
3.68%	3.80%	40%	BBB	BBB	A	A
3.68%	3.80%	40%	BBB	BBB	BBB	BBB
3.71%	3.80%	40%	A	AA	AA	AA
3.53%	3.61%	40%	BBB	A	A	A
3.71%	3.80%	40%	A	AA	AA	AA
		40%				
3.53%	3.61%	40%	BBB	A	A	A
3.40%	3.48%	40%	BBB	A	A	A
3.25%	3.25%	40%	NR	NR	NR	NR
3.25%	3.25%	40%	NR	NR	NR	NR
		40%				
		35%	BBB	BBB	NR	BBB
		29.25%				
		29.25%	BB	BB	NR	BB
0.50%	0.50%	38%	A	BB	A	BBB
0.50%	0.50%	37.50%	BBB	B	BBB	BB
0.50%	0.50%	37.50%	BBB	B	BBB	BB
0.50%	0.50%	37.50%	BB	CCC	BB	B
		37.50%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				NR
1.36%	1.38%	40%				
1.44%	1.62%	40%	NR	BB	BBB	BBB
1.44%	1.62%	40%	NR	BB	BBB	BBB
1.44%	1.63%	40%	NR	A	A	AA
1.44%	1.63%	40%	NR	A	A	AA
1.44%	1.71%	40%	NR	BBB	A	A
1.44%	1.64%	40%	NR	BBB	A	A
1.44%	1.63%	40%	NR	A	A	AA
1.44%	1.64%	40%	NR	A	A	A
1.44%	1.63%	40%	NR	A	A	AA
1.44%	1.63%	40%				
1.44%	1.64%	40%	NR	A	A	A
1.44%	1.62%	40%	NR	BB	BBB	BBB
1.44%	1.62%	40%				
1.44%	1.63%	40%	NR	A	A	AA
1.44%	1.63%	40%	NR	A	A	AA
1.44%	1.63%	40%	NR	A	A	AA
1.44%	1.71%	40%	NR	BBB	A	A
1.44%	1.71%	40%	NR	BBB	A	A
1.44%	1.64%	40%	NR	BBB	A	A
1.44%	1.63%	40%	NR	A	A	AA
1.44%	1.64%	40%	NR	A	A	A
1.36%	1.38%	40%	BBB	BBB	BBB	BBB
1.44%	1.47%	40%	A	A	A	A
1.44%	1.47%	40%				
1.37%	1.40%	40%	AA	AA	AA	AA
1.37%	1.40%	40%				
1.37%	1.40%	40%				
1.37%	1.40%	40%				

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

NR	NR	2	Basic Materials	Lat.Amer	Chile
	NR		Basic Materials	Lat.Amer	Chile
	NR		Basic Materials	Lat.Amer	Chile
NR	NR	2	Basic Materials	Lat.Amer	Chile
NR	NR	2	Basic Materials	Lat.Amer	Chile
NR	NR	2	Basic Materials	Lat.Amer	Chile
NR	NR	2	Basic Materials	Lat.Amer	Chile
BB	AA	11	Industrials	Lat.Amer	Mexico
BB	AA	11	Industrials	Lat.Amer	Mexico
A	AA	9	Industrials	Lat.Amer	Mexico
	NR		Industrials	Lat.Amer	Mexico
BBB	AA	10	Industrials	Lat.Amer	Mexico
BB	A	3	Industrials	Lat.Amer	Mexico
BB	A	3	Industrials	Lat.Amer	Mexico
A	AA	9	Industrials	Lat.Amer	Mexico
BBB	AA	10	Industrials	Lat.Amer	Mexico
A	AA	9	Industrials	Lat.Amer	Mexico
	NR		Industrials	Lat.Amer	Mexico
BBB	AA	10	Industrials	Lat.Amer	Mexico
BBB	AA	10	Industrials	Lat.Amer	Mexico
NR	NR	2	Consumer Services	N.Amer	Bermuda
NR	NR	2	Consumer Services	N.Amer	Bermuda
	NR		Consumer Services	N.Amer	Bermuda
	BBB	4	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	B	4	Industrials	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BB	A	9	Utilities	N.Amer	United States
BB	A	9	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
A	A	6	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	6	Utilities	N.Amer	United States
BB	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
A	A	6	Utilities	N.Amer	United States
BB	AA	10	Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States

BBB	BBB	Thin	Thin		Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin		Thin	Thin
BBB	BBB	Thin	Thin		Thin	Thin
BBB	BBB	Thin	Thin		Thin	Thin
BBB	BBB	Thin	Thin		Thin	Thin
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB		Thin	Thin	Thin	Thin	Thin
BB		Thin	Thin	Thin	Thin	Thin
BB						
BBB	AA	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	Thin	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
BB	A					
BB	A					
BB	A					
BB	A					
BB	A					
BB	A					
BB	A					
B	BB					
B	BB					
B	BB					
BBB	A					
BBB	A					
BBB	A					
BBB	A				Thin	
BBB	A					
BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA					
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA					
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA					

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

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

CNP-EnResUSDCR	29-Aug-08 CNP-EnRes
CNP-EnResUSDMM	29-Aug-08 CNP-EnRes
CNP-EnResUSDMR	29-Aug-08 CNP-EnRes
CNP-EnResUSDXR	29-Aug-08 CNP-EnRes
CNT-CTEURMM	29-Aug-08 CNT-CT
CNT-CTEURMR	29-Aug-08 CNT-CT
CNT-CTUSDMM	29-Aug-08 CNT-CT
CNT-CTUSDMR	29-Aug-08 CNT-CT
CTXAUDCR	29-Aug-08 CTX
CTXAUDMR	29-Aug-08 CTX
CTXAUDXR	29-Aug-08 CTX
CTXCADMR	29-Aug-08 CTX
CTXCHFMR	29-Aug-08 CTX
CTXEURCR	29-Aug-08 CTX
CTXEURMM	29-Aug-08 CTX
CTXEURMR	29-Aug-08 CTX
CTXEURXR	29-Aug-08 CTX
CTXGBPMR	29-Aug-08 CTX
CTXGBPXR	29-Aug-08 CTX
CTXHKDMR	29-Aug-08 CTX
CTXHKDXR	29-Aug-08 CTX
CTXJPYMR	29-Aug-08 CTX
CTXJPYXR	29-Aug-08 CTX
CTXNOKMR	29-Aug-08 CTX
CTXSEKMR	29-Aug-08 CTX
CTXSEKXR	29-Aug-08 CTX
CTXSGDMR	29-Aug-08 CTX
CTXTWDCR	29-Aug-08 CTX
CTXTWDMR	29-Aug-08 CTX
CTXUSDCR	29-Aug-08 CTX
CTXUSDMM	29-Aug-08 CTX
CTXUSDMR	29-Aug-08 CTX
CTXUSDXR	29-Aug-08 CTX
CENTRIAUDCR	29-Aug-08 CENTRI
CENTRIAUDMM	29-Aug-08 CENTRI
CENTRIAUDMR	29-Aug-08 CENTRI
CENTRICADMM	29-Aug-08 CENTRI
CENTRICHFCR	29-Aug-08 CENTRI
CENTRICHFMM	29-Aug-08 CENTRI
CENTRIEURCR	29-Aug-08 CENTRI
CENTRIEURMM	29-Aug-08 CENTRI
CENTRIEURMR	29-Aug-08 CENTRI
CENTRIEURXR	29-Aug-08 CENTRI
CENTRIGBPCR	29-Aug-08 CENTRI
CENTRIGBPMM	29-Aug-08 CENTRI
CENTRIGBPMR	29-Aug-08 CENTRI
CENTRIHKDMM	29-Aug-08 CENTRI
CENTRIJPYCR	29-Aug-08 CENTRI
CENTRIJPYMM	29-Aug-08 CENTRI
CENTRINOKMM	29-Aug-08 CENTRI
CENTRISEKMM	29-Aug-08 CENTRI
CENTRISGDMM	29-Aug-08 CENTRI
CENTRITWDCR	29-Aug-08 CENTRI
CENTRITWDMM	29-Aug-08 CENTRI
CENTRIUSDCR	29-Aug-08 CENTRI
CENTRIUSDMM	29-Aug-08 CENTRI
CENTRIUSDMR	29-Aug-08 CENTRI
CENTRIUSDXR	29-Aug-08 CENTRI
CNTNPLEURCR	29-Aug-08 CNTNPL
CNTNPLEURMM	29-Aug-08 CNTNPL
CNTNPLEURMR	29-Aug-08 CNTNPL
CNTNPLEURXR	29-Aug-08 CNTNPL
CNTNPLUSDCR	29-Aug-08 CNTNPL
CNTNPLUSDMM	29-Aug-08 CNTNPL
CNTNPLUSDMR	29-Aug-08 CNTNPL
CNTNPLUSDXR	29-Aug-08 CNTNPL
CENTROEURMM	29-Aug-08 CENTRO
CENTROEURMR	29-Aug-08 CENTRO
CENTROUSDMM	29-Aug-08 CENTRO
CENTROUSDMR	29-Aug-08 CENTRO
CENTROUSDXR	29-Aug-08 CENTRO
CTLAUDCR	29-Aug-08 CTL
CTLAUDMR	29-Aug-08 CTL
CTLAUDXR	29-Aug-08 CTL

Centerpoint Engy Res Corp	1G69H7	SNRFOR	USD	CR	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	USD	MM	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	USD	MR	Composite
Centerpoint Engy Res Corp	1G69H7	SNRFOR	USD	XR	Composite
CENTERPOINT Pptys Tr	1G69HE	SNRFOR	EUR	MM	Composite
CENTERPOINT Pptys Tr	1G69HE	SNRFOR	EUR	MR	Composite
CENTERPOINT Pptys Tr	1G69HE	SNRFOR	USD	MM	Composite
CENTERPOINT Pptys Tr	1G69HE	SNRFOR	USD	MR	Composite
Centex Corp	1G7543	SNRFOR	AUD	CR	Composite
Centex Corp	1G7543	SNRFOR	AUD	MR	Composite
Centex Corp	1G7543	SNRFOR	AUD	XR	Composite
Centex Corp	1G7543	SNRFOR	CAD	MR	Composite
Centex Corp	1G7543	SNRFOR	CHF	MR	Composite
Centex Corp	1G7543	SNRFOR	EUR	CR	Composite
Centex Corp	1G7543	SNRFOR	EUR	MM	Composite
Centex Corp	1G7543	SNRFOR	EUR	MR	Composite
Centex Corp	1G7543	SNRFOR	EUR	XR	Composite
Centex Corp	1G7543	SNRFOR	GBP	MR	Composite
Centex Corp	1G7543	SNRFOR	GBP	XR	Composite
Centex Corp	1G7543	SNRFOR	HKD	MR	Composite
Centex Corp	1G7543	SNRFOR	HKD	XR	Composite
Centex Corp	1G7543	SNRFOR	JPY	MR	Composite
Centex Corp	1G7543	SNRFOR	JPY	XR	Composite
Centex Corp	1G7543	SNRFOR	NOK	MR	Composite
Centex Corp	1G7543	SNRFOR	SEK	MR	Composite
Centex Corp	1G7543	SNRFOR	SEK	XR	Composite
Centex Corp	1G7543	SNRFOR	SGD	MR	Composite
Centex Corp	1G7543	SNRFOR	TWD	CR	Composite
Centex Corp	1G7543	SNRFOR	TWD	MR	Composite
Centex Corp	1G7543	SNRFOR	USD	CR	Composite
Centex Corp	1G7543	SNRFOR	USD	MM	Composite
Centex Corp	1G7543	SNRFOR	USD	MR	Composite
Centex Corp	1G7543	SNRFOR	USD	XR	Composite
Centrica plc	16B9CT	SNRFOR	AUD	CR	Composite
Centrica plc	16B9CT	SNRFOR	AUD	MM	Composite
Centrica plc	16B9CT	SNRFOR	AUD	MR	Composite
Centrica plc	16B9CT	SNRFOR	CAD	MM	Composite
Centrica plc	16B9CT	SNRFOR	CHF	CR	Composite
Centrica plc	16B9CT	SNRFOR	CHF	MM	Composite
Centrica plc	16B9CT	SNRFOR	EUR	CR	Composite
Centrica plc	16B9CT	SNRFOR	EUR	MM	Composite
Centrica plc	16B9CT	SNRFOR	EUR	MR	Composite
Centrica plc	16B9CT	SNRFOR	EUR	XR	Composite
Centrica plc	16B9CT	SNRFOR	GBP	CR	Composite
Centrica plc	16B9CT	SNRFOR	GBP	MM	Composite
Centrica plc	16B9CT	SNRFOR	GBP	MR	Composite
Centrica plc	16B9CT	SNRFOR	HKD	MM	Composite
Centrica plc	16B9CT	SNRFOR	JPY	CR	Composite
Centrica plc	16B9CT	SNRFOR	JPY	MM	Composite
Centrica plc	16B9CT	SNRFOR	NOK	MM	Composite
Centrica plc	16B9CT	SNRFOR	SEK	MM	Composite
Centrica plc	16B9CT	SNRFOR	SGD	MM	Composite
Centrica plc	16B9CT	SNRFOR	TWD	CR	Composite
Centrica plc	16B9CT	SNRFOR	TWD	MM	Composite
Centrica plc	16B9CT	SNRFOR	USD	CR	Composite
Centrica plc	16B9CT	SNRFOR	USD	MM	Composite
Centrica plc	16B9CT	SNRFOR	USD	MR	Composite
Centrica plc	16B9CT	SNRFOR	USD	XR	Composite
Centro NP LLC	16BA4U	SNRFOR	EUR	CR	Composite
Centro NP LLC	16BA4U	SNRFOR	EUR	MM	Composite
Centro NP LLC	16BA4U	SNRFOR	EUR	MR	Composite
Centro NP LLC	16BA4U	SNRFOR	EUR	XR	Composite
Centro NP LLC	16BA4U	SNRFOR	USD	CR	Composite
Centro NP LLC	16BA4U	SNRFOR	USD	MM	Composite
Centro NP LLC	16BA4U	SNRFOR	USD	MR	Composite
Centro NP LLC	16BA4U	SNRFOR	USD	XR	Composite
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	EUR	MM	Composite
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	EUR	MR	Composite
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	USD	MM	Composite
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	USD	MR	Composite
Centro Saturn MergerSub LLC	16BA4K	SNRFOR	USD	XR	Composite
CenturyTel Inc	16BD70	SNRFOR	AUD	CR	Composite
CenturyTel Inc	16BD70	SNRFOR	AUD	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	AUD	XR	Composite

0.58%	0.64%	0.78%	0.94%	1.03%	1.15%	1.22%	1.31%	1.33%
0.58%	0.64%	0.78%	0.94%	1.03%	1.15%	1.22%	1.31%	1.33%
0.55%	0.61%	0.74%	0.89%	0.98%	1.09%	1.16%	1.26%	1.26%
0.53%	0.59%	0.72%	0.86%	0.95%	1.04%	1.10%	1.18%	1.21%
			0.90%		1.13%		1.24%	
5.10%	5.10%	5.08%	4.96%	4.82%	4.65%	4.35%	4.01%	4.06%
5.10%	5.10%	5.08%	4.96%	4.82%	4.65%	4.35%	4.01%	4.06%
5.10%	5.10%	5.08%	4.96%	4.82%	4.65%	4.35%	4.01%	4.06%
5.18%	5.15%	5.12%	5.05%	4.85%	4.69%	4.39%	4.07%	4.07%
5.18%	5.15%	5.12%	5.05%	4.85%	4.69%	4.39%	4.07%	4.07%
5.42%	5.42%	5.39%	5.31%	5.14%	4.95%	4.63%	4.28%	4.29%
5.20%	5.21%	5.17%	5.09%	4.93%	4.75%	4.44%	4.11%	4.12%
5.18%	5.15%	5.12%	5.05%	4.85%	4.69%	4.39%	4.07%	4.07%
4.99%	4.97%	4.92%	4.84%	4.72%	4.55%	4.27%	3.92%	3.92%
5.18%	5.15%	5.12%	5.05%	4.85%	4.69%	4.39%	4.07%	4.07%
4.99%	4.97%	4.92%	4.84%	4.72%	4.55%	4.27%	3.92%	3.92%
5.18%	5.15%	5.12%	5.05%	4.85%	4.69%	4.39%	4.07%	4.07%
4.99%	4.97%	4.92%	4.84%	4.72%	4.55%	4.27%	3.92%	3.92%
5.10%	5.10%	5.08%	4.96%	4.82%	4.65%	4.35%	4.01%	4.06%
5.10%	5.10%	5.08%	4.96%	4.82%	4.65%	4.35%	4.01%	4.06%
5.18%	5.15%	5.12%	5.05%	4.85%	4.69%	4.39%	4.07%	4.07%
4.99%	4.97%	4.92%	4.84%	4.72%	4.55%	4.27%	3.92%	3.92%
5.18%	5.15%	5.12%	5.05%	4.85%	4.69%	4.39%	4.07%	4.07%
5.42%	5.42%	5.39%	5.31%	5.14%	4.95%	4.63%	4.28%	4.29%
5.42%	5.42%	5.39%	5.31%	5.14%	4.95%	4.63%	4.28%	4.29%
5.18%	5.15%	5.12%	5.05%	4.85%	4.69%	4.39%	4.07%	4.07%
4.99%	4.97%	4.92%	4.84%	4.72%	4.55%	4.27%	3.92%	3.92%
0.39%	0.47%	0.55%	0.70%	0.80%	0.87%	0.93%	0.98%	1.04%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.89%	0.94%	1.04%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
0.40%	0.49%	0.58%	0.70%	0.79%	0.87%	0.92%	0.97%	1.08%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
0.40%	0.49%	0.58%	0.70%	0.79%	0.87%	0.92%	0.97%	1.08%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
0.38%	0.47%	0.55%	0.66%	0.75%	0.83%	0.87%	0.92%	1.03%
0.40%	0.49%	0.58%	0.70%	0.79%	0.87%	0.92%	0.97%	1.08%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
0.39%	0.47%	0.58%	0.69%	0.79%	0.87%	0.93%	0.98%	1.09%
0.39%	0.47%	0.56%	0.67%	0.76%	0.84%	0.89%	0.94%	1.05%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
0.40%	0.49%	0.58%	0.70%	0.79%	0.87%	0.92%	0.97%	1.08%
0.40%	0.49%	0.58%	0.70%	0.79%	0.87%	0.92%	0.97%	1.08%
0.39%	0.47%	0.55%	0.67%	0.76%	0.84%	0.88%	0.94%	1.04%
5.63%	9.50%	9.03%	6.30%	8.08%	7.66%	7.05%	6.70%	6.49%
5.63%	10%	9.03%	6.30%	8.50%	8.06%	7.42%	7.06%	6.49%
5.63%	9.50%	9.03%	6.30%	8.08%	7.66%	7.05%	6.70%	6.49%
5.63%	9.15%	9.03%	6.30%	7.78%	7.37%	6.79%	6.46%	6.49%
					0.60%			
					0.60%			
0.65%	0.75%	1.35%	1.58%	1.75%	1.91%	1.93%	1.97%	2.03%
0.65%	0.75%	1.28%	1.58%	1.75%	1.91%	1.93%	1.97%	2.03%
0.65%	0.75%	1.24%	1.58%	1.75%	1.91%	1.93%	1.97%	2.03%

1.44%	1.47%	40%	A	A	A	A
1.44%	1.47%	40%				
1.37%	1.40%	40%	AA	AA	AA	AA
1.31%	1.35%	40%	A	A	A	A
		40%				
		40%				
		40%				
		40%				NR
3.93%	3.93%	46.63%	BBB	A	BBB	A
3.93%	3.93%	46.63%	BBB	A	BBB	A
3.93%	3.93%	46.63%	BBB	A	BBB	A
4.07%	4.05%	46.86%	AA	AAA	AA	AA
4.07%	4.05%	46.86%	AA	AAA	AA	AA
4.20%	4.18%	45%	A	AA	A	AA
4.04%	4.02%	46.63%	A	AA	A	AA
4.07%	4.05%	46.86%	AA	AAA	AA	AA
3.82%	3.83%	46.60%	A	AA	A	AA
4.07%	4.05%	46.86%	AA	AAA	AA	AA
3.82%	3.83%	46.60%	A	AA	A	AA
4.07%	4.05%	46.86%	AA	AAA	AA	AA
3.82%	3.83%	46.60%	A	AA	A	AA
3.93%	3.93%	46.63%	BBB	A	BBB	A
3.93%	3.93%		BBB	A	BBB	A
4.07%	4.05%	46.86%	AA	AAA	AA	AA
		46.86%				
3.82%	3.83%	46.60%	A	AA	A	AA
4.07%	4.05%	46.86%	AA	AAA	AA	AA
4.20%	4.18%	45%	A	AA	A	AA
		46.86%				
4.20%	4.18%	45%	A	AA	A	AA
		46.63%				
4.07%	4.05%	46.86%	AA	AAA	AA	AA
3.82%	3.83%	46.60%	A	AA	A	AA
1.06%	1.19%	40%	BB	BBB	BBB	BBB
1.06%	1.19%	40%	BB	BBB	BBB	A
		40%				
1.06%	1.19%	40%	A	AA	AA	AA
1.11%	1.24%	40%	BBB	A	A	A
1.06%	1.19%	40%	A	AA	AA	AA
1.11%	1.24%	40%	BBB	A	A	A
1.06%	1.19%	40%	A	AA	AA	AA
1.05%	1.17%	40%	BBB	A	A	A
		40%				
1.11%	1.24%	40%	BBB	A	A	A
1.06%	1.19%	40%	A	AA	AA	AA
		40%				
1.06%	1.19%	40%	A	AA	AA	AA
1.13%	1.19%	40%	BB	BBB	BBB	BBB
1.09%	1.19%	40%	BB	BBB	A	A
1.06%	1.19%	40%	A	AA	AA	AA
1.06%	1.19%	40%	A	AA	AA	AA
1.06%	1.19%	40%	A	AA	AA	AA
1.11%	1.24%	40%	BBB	A	A	A
		40%				
1.11%	1.24%	40%	BBB	A	A	A
1.06%	1.19%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
		40%				
7.22%	6.56%	40%	NR	BBB	NR	NR
		40%				
7.22%	6.56%	40%	NR	BB	NR	NR
		40%				
7.22%	6.56%	40%	NR	BBB	NR	NR
7.22%	6.56%	40%	NR	BB	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
2.20%	2.00%	40%	BB	BB	BBB	A
2.20%	2.00%	40%	BB	BB	A	A
2.20%	2.00%	40%	BB	BB	BBB	A

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

BBB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	A	4	Utilities	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	13	Consumer Goods	N.Amer	United States
A	AA	13	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
BB	A	4	Utilities	Europe	United Kingdom
BB	A	4	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
BBB	AA	12	Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
BBB	AA	12	Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
BBB	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
BBB	AA	12	Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
BB	A	4	Utilities	Europe	United Kingdom
BB	A	4	Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
BBB	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
BBB	AA	12	Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States

BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA				Thin	
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
CCC	B					
CCC	B					
CCC	B	Thin	CcyGrp	Thin	Thin	CcyGrp
CCC	B					
CCC	B	Thin	DocAdj	Thin	Thin	DocAdj
CCC	B					
CCC	B	Thin	CcyGrp	Thin	Thin	CcyGrp
CCC	B	Thin	DocAdj	Thin	Thin	DocAdj
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier

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

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

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

CTLCADMR	29-Aug-08 CTL
CTLCADXR	29-Aug-08 CTL
CTLCHFMR	29-Aug-08 CTL
CTLEURCR	29-Aug-08 CTL
CTLEURMM	29-Aug-08 CTL
CTLEURMR	29-Aug-08 CTL
CTLEURXR	29-Aug-08 CTL
CTLGBPMR	29-Aug-08 CTL
CTLGBPXR	29-Aug-08 CTL
CTLHKDMR	29-Aug-08 CTL
CTLHKDXR	29-Aug-08 CTL
CTLJPYMR	29-Aug-08 CTL
CTLJPYXR	29-Aug-08 CTL
CTLSEKMR	29-Aug-08 CTL
CTLSEKXR	29-Aug-08 CTL
CTLSGDMR	29-Aug-08 CTL
CTLTWDCR	29-Aug-08 CTL
CTLTWDMR	29-Aug-08 CTL
CTLUSDCR	29-Aug-08 CTL
CTLUSDMM	29-Aug-08 CTL
CTLUSDMR	29-Aug-08 CTL
CTLUSDXR	29-Aug-08 CTL
CVOUSDCR	29-Aug-08 CVO
CVOUSDMR	29-Aug-08 CVO
CVOUSDXR	29-Aug-08 CVO
CCSLLCUSDXR	29-Aug-08 CCSLLC
CEZ-FinBVEURCR	29-Aug-08 CEZ-FinBV
CEZ-FinBVEURMM	29-Aug-08 CEZ-FinBV
CEZ-FinBVEURMR	29-Aug-08 CEZ-FinBV
CEZ-FinBVUSDCR	29-Aug-08 CEZ-FinBV
CEZ-FinBVUSDMM	29-Aug-08 CEZ-FinBV
CEZ-FinBVUSDMR	29-Aug-08 CEZ-FinBV
CEZCOEURCR	29-Aug-08 CEZCO
CEZCOEURMM	29-Aug-08 CEZCO
CEZCOEURMR	29-Aug-08 CEZCO
CEZCOUSDCR	29-Aug-08 CEZCO
CEZCOUSDMM	29-Aug-08 CEZCO
CEZCOUSDMR	29-Aug-08 CEZCO
CFSAUAUDCR	29-Aug-08 CFSAU
CFSAUAUDMR	29-Aug-08 CFSAU
CFSAUUSDMR	29-Aug-08 CFSAU
CMAGEURCR	29-Aug-08 CMAG
CMAGEURMM	29-Aug-08 CMAG
CMAGHKDCR	29-Aug-08 CMAG
CMAGUSDCR	29-Aug-08 CMAG
CMAGUSDMM	29-Aug-08 CMAG
CMAGUSDMR	29-Aug-08 CMAG
CHRBNGEURCR	29-Aug-08 CHRBNG
CHRBNGEURMM	29-Aug-08 CHRBNG
CHRBNGUSDMR	29-Aug-08 CHRBNG
SCHAUDMR	29-Aug-08 SCH
SCHEURCR	29-Aug-08 SCH
SCHEURMM	29-Aug-08 SCH
SCHEURMR	29-Aug-08 SCH
SCHEURXR	29-Aug-08 SCH
SCHJPYMR	29-Aug-08 SCH
SCHUSDCR	29-Aug-08 SCH
SCHUSDMM	29-Aug-08 SCH
SCHUSDMR	29-Aug-08 SCH
SCHUSDXR	29-Aug-08 SCH
CHTR-HoldingsAUDMR	29-Aug-08 CHTR-Holdings
CHTR-HoldingsAUDXR	29-Aug-08 CHTR-Holdings
CHTR-HoldingsEURMM	29-Aug-08 CHTR-Holdings
CHTR-HoldingsEURMR	29-Aug-08 CHTR-Holdings
CHTR-HoldingsEURXR	29-Aug-08 CHTR-Holdings
CHTR-HoldingsHKDXR	29-Aug-08 CHTR-Holdings
CHTR-HoldingsILSXR	29-Aug-08 CHTR-Holdings
CHTR-HoldingsUSDCR	29-Aug-08 CHTR-Holdings
CHTR-HoldingsUSDMM	29-Aug-08 CHTR-Holdings
CHTR-HoldingsUSDMR	29-Aug-08 CHTR-Holdings
CHTR-HoldingsUSDXR	29-Aug-08 CHTR-Holdings
CHTREURXR	29-Aug-08 CHTR
CHTRHKDXR	29-Aug-08 CHTR
CHTRILSXR	29-Aug-08 CHTR

CenturyTel Inc	16BD70	SNRFOR	CAD	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	CAD	XR	Composite
CenturyTel Inc	16BD70	SNRFOR	CHF	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	EUR	CR	Composite
CenturyTel Inc	16BD70	SNRFOR	EUR	MM	Composite
CenturyTel Inc	16BD70	SNRFOR	EUR	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	EUR	XR	Composite
CenturyTel Inc	16BD70	SNRFOR	GBP	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	GBP	XR	Composite
CenturyTel Inc	16BD70	SNRFOR	HKD	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	HKD	XR	Composite
CenturyTel Inc	16BD70	SNRFOR	JPY	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	JPY	XR	Composite
CenturyTel Inc	16BD70	SNRFOR	SEK	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	SEK	XR	Composite
CenturyTel Inc	16BD70	SNRFOR	SGD	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	TWD	CR	Composite
CenturyTel Inc	16BD70	SNRFOR	TWD	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	USD	CR	Composite
CenturyTel Inc	16BD70	SNRFOR	USD	MM	Composite
CenturyTel Inc	16BD70	SNRFOR	USD	MR	Composite
CenturyTel Inc	16BD70	SNRFOR	USD	XR	Composite
Cenveo Corp	16BD8C	SNRFOR	USD	CR	Composite
Cenveo Corp	16BD8C	SNRFOR	USD	MR	Composite
Cenveo Corp	16BD8C	SNRFOR	USD	XR	Composite
CEQUEL Comms LLC	16BD9H	SECDOM	USD	XR	Composite
CEZ Fin BV	1D769I	SNRFOR	EUR	CR	Composite
CEZ Fin BV	1D769I	SNRFOR	EUR	MM	Composite
CEZ Fin BV	1D769I	SNRFOR	EUR	MR	Composite
CEZ Fin BV	1D769I	SNRFOR	USD	CR	Composite
CEZ Fin BV	1D769I	SNRFOR	USD	MM	Composite
CEZ Fin BV	1D769I	SNRFOR	USD	MR	Composite
CEZ, a.s.	16C935	SNRFOR	EUR	CR	Composite
CEZ, a.s.	16C935	SNRFOR	EUR	MM	Composite
CEZ, a.s.	16C935	SNRFOR	EUR	MR	Composite
CEZ, a.s.	16C935	SNRFOR	USD	CR	Composite
CEZ, a.s.	16C935	SNRFOR	USD	MM	Composite
CEZ, a.s.	16C935	SNRFOR	USD	MR	Composite
CFS RETAIL Ppty Tr	QS4887	SNRFOR	AUD	CR	Composite
CFS RETAIL Ppty Tr	QS4887	SNRFOR	AUD	MR	Composite
CFS RETAIL Ppty Tr	QS4887	SNRFOR	USD	MR	Composite
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	EUR	CR	Composite
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	EUR	MM	Composite
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	HKD	CR	Composite
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	USD	CR	Composite
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	USD	MM	Composite
Chaoda Modern Agriculture Hldgs Ltd	GI24AW	SNRFOR	USD	MR	Composite
Charbonnages de France	FG768E	SNRFOR	EUR	CR	Composite
Charbonnages de France	FG768E	SNRFOR	EUR	MM	Composite
Charbonnages de France	FG768E	SNRFOR	USD	MR	Composite
Charles Schwab Corp	888D64	SNRFOR	AUD	MR	Composite
Charles Schwab Corp	888D64	SNRFOR	EUR	CR	Composite
Charles Schwab Corp	888D64	SNRFOR	EUR	MM	Composite
Charles Schwab Corp	888D64	SNRFOR	EUR	MR	Composite
Charles Schwab Corp	888D64	SNRFOR	EUR	XR	Composite
Charles Schwab Corp	888D64	SNRFOR	JPY	MR	Composite
Charles Schwab Corp	888D64	SNRFOR	USD	CR	Composite
Charles Schwab Corp	888D64	SNRFOR	USD	MM	Composite
Charles Schwab Corp	888D64	SNRFOR	USD	MR	Composite
Charles Schwab Corp	888D64	SNRFOR	USD	XR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	AUD	MR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	AUD	XR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	EUR	MM	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	EUR	MR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	EUR	XR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	HKD	XR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	ILS	XR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	USD	CR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	USD	MM	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	USD	MR	Composite
Charter Comms Hldgs LLC	1H728W	SNRFOR	USD	XR	Composite
Charter Comms Inc	1H728T	SNRFOR	EUR	XR	Composite
Charter Comms Inc	1H728T	SNRFOR	HKD	XR	Composite
Charter Comms Inc	1H728T	SNRFOR	ILS	XR	Composite

0.65%	0.75%	1.27%	1.61%	1.77%	1.93%	1.96%	2.01%	2.06%
0.65%	0.75%	1.27%	1.61%	1.77%	1.93%	1.96%	2.01%	2.06%
0.65%	0.75%	1.27%	1.61%	1.77%	1.93%	1.96%	2.01%	2.06%
0.69%	0.79%	1.34%	1.69%	1.86%	2.03%	2.06%	2.10%	2.16%
0.66%	0.76%	1.29%	1.62%	1.79%	1.95%	1.98%	2.02%	2.08%
0.65%	0.75%	1.27%	1.61%	1.77%	1.93%	1.96%	2.01%	2.06%
0.63%	0.73%	1.22%	1.54%	1.69%	1.87%	1.89%	1.93%	1.98%
0.65%	0.75%	1.27%	1.61%	1.77%	1.93%	1.96%	2.01%	2.06%
0.63%	0.73%	1.22%	1.54%	1.69%	1.87%	1.89%	1.93%	1.98%
0.65%	0.75%	1.27%	1.61%	1.77%	1.93%	1.96%	2.01%	2.06%
0.63%	0.73%	1.22%	1.54%	1.69%	1.87%	1.89%	1.93%	1.98%
0.65%	0.75%	1.28%	1.58%	1.75%	1.91%	1.93%	1.97%	2.03%
0.65%	0.75%	1.24%	1.58%	1.75%	1.91%	1.93%	1.97%	2.03%
0.65%	0.75%	1.24%	1.58%	1.75%	1.91%	1.93%	1.97%	2.03%
0.63%	0.73%	1.22%	1.54%	1.69%	1.87%	1.89%	1.93%	1.98%
0.65%	0.75%	1.27%	1.61%	1.77%	1.93%	1.96%	2.01%	2.06%
0.69%	0.79%	1.34%	1.69%	1.86%	2.03%	2.06%	2.10%	2.16%
0.69%	0.79%	1.34%	1.69%	1.86%	2.03%	2.06%	2.10%	2.16%
0.69%	0.79%	1.34%	1.69%	1.86%	2.03%	2.06%	2.10%	2.16%
0.69%	0.79%	1.34%	1.69%	1.86%	2.03%	2.06%	2.10%	2.16%
0.65%	0.75%	1.27%	1.61%	1.77%	1.93%	1.96%	2.01%	2.06%
0.63%	0.73%	1.22%	1.54%	1.69%	1.87%	1.89%	1.93%	1.98%
3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%
3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%
3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%	3.85%
			2.95%		4.02%	3.77%		
					0.29%			
					0.29%			
					0.29%			
					0.29%			
					0.29%			
0.32%	0.38%	0.50%	0.64%	0.68%	0.77%	0.82%	0.93%	
0.32%	0.38%	0.50%	0.64%	0.68%	0.74%	0.82%	0.89%	
0.32%	0.38%	0.50%	0.64%	0.68%	0.74%	0.82%	0.88%	
0.32%	0.38%	0.50%	0.64%	0.68%	0.77%	0.82%	0.93%	
0.32%	0.38%	0.50%	0.64%	0.68%	0.74%	0.82%	0.89%	
0.90%	1.14%	1.48%	1.89%	2.09%	2.08%	2.19%	2.27%	2.34%
0.90%	1.14%	1.48%	1.89%	2.09%	2.08%	2.19%	2.27%	2.34%
0.90%	1.14%	1.48%	1.89%	2.09%	2.08%	2.19%	2.27%	2.34%
3.05%	4.17%	4.56%	4.95%	5.19%	5.37%	6.13%	5.73%	5.78%
3.05%	3.96%	4.33%	4.71%	4.93%	5.10%	6.13%	5.73%	5.78%
	0.04%	0.05%	0.07%	0.10%				
	0.04%	0.05%	0.07%	0.10%				
0.81%	0.69%	0.88%	0.89%	0.94%	0.94%	0.99%	1.02%	1.09%
0.81%	0.63%	0.92%	0.90%	0.94%	0.96%	1.05%	1.11%	1.15%
0.81%	0.60%	0.89%	0.86%	0.91%	0.92%	1.01%	1.07%	1.11%
0.81%	0.59%	0.88%	0.85%	0.90%	0.91%	1.00%	1.06%	1.09%
0.81%	0.69%	0.88%	0.89%	0.94%	0.94%	0.99%	1.02%	1.09%
0.81%	0.63%	0.92%	0.90%	0.94%	0.96%	1.05%	1.11%	1.15%
0.81%	0.59%	0.88%	0.85%	0.90%	0.91%	1.00%	1.06%	1.09%
0.81%	0.57%	0.84%	0.82%	0.86%	0.88%	0.96%	1.02%	1.05%
8.77%	12.46%	19.39%	23.36%	25.79%	26.66%	25.53%	24.45%	24.39%
8.77%	12.46%	19.39%	23.92%	26.53%	27.30%	26.14%	25.03%	24.39%
8.77%	12.46%	19.39%	23.41%	25.82%	26.66%	25.53%	24.46%	24.39%
8.77%	12.46%	19.39%	23.41%	25.82%	26.66%	25.53%	24.46%	24.39%
8.77%	12.46%	19.39%	23.41%	25.82%	26.66%	25.53%	24.46%	24.39%
8.77%	12.46%	19.39%	23.92%	26.53%	27.30%	26.14%	25.03%	24.39%
8.77%	12.46%	19.39%	23.41%	25.82%	26.66%	25.53%	24.46%	24.39%

2.20%	2.00%	40%	A	A	AA	AAA
2.20%	2.00%	40%				
2.20%	2.00%	40%	A	A	AA	AAA
2.20%	2.00%	40%	BBB	BBB	A	AA
2.20%	2.00%	40%	BBB	BBB	A	AA
2.20%	2.00%	40%	A	A	AA	AAA
2.20%	2.00%	40%	BBB	BBB	A	AA
2.20%	2.00%	40%	A	A	AA	AAA
2.20%	2.00%	40%	BBB	BBB	A	AA
2.20%	2.00%	40%	A	A	AA	AAA
2.20%	2.00%	40%	BBB	BBB	A	AA
2.20%	2.00%	40%	BB	BB	A	A
2.20%	2.00%		BB	BB	BBB	A
2.20%	2.00%	40%				
2.20%	2.00%	40%	BBB	BBB	A	AA
2.20%	2.00%	40%	A	A	AA	AAA
2.20%	2.00%	40%	BBB	BBB	A	AA
2.20%	2.00%	40%				
2.20%	2.00%	40%	BBB	BBB	A	AA
2.20%	2.00%	40%				
2.20%	2.00%	40%	A	A	AA	AAA
2.20%	2.00%	40%	BBB	BBB	A	AA
3.85%	3.85%	40%				
3.85%	3.85%	40%				
3.85%	3.85%	40%				
						NR
		37.67%				
		37.67%				
		37.67%				
		37.67%				
		37.67%				
		37.67%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		39.00%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		39.00%				
2.96%	2.93%	40%	NR	NR	NR	CCC
2.96%	2.93%	40%	NR	NR	NR	CCC
2.96%	2.93%	40%	NR	NR	NR	BB
		15%				
		15%				
		15%				
5.83%	5.52%	15%	NR	BB	BB	BBB
		15%				
5.83%	5.24%	15%	NR	B	B	BB
		40%		NR	BBB	NR
		40%		NR	BB	NR
		40%				
1.09%	1.12%	40%	NR	B	CCC	BB
1.15%	1.18%	40%	NR	BB	B	BBB
1.10%	1.13%	40%	NR	BB	B	BBB
1.09%	1.12%	40%	NR	BBB	BB	A
		40%				
1.09%	1.12%	40%	NR	B	CCC	BB
1.15%	1.18%	40%	NR	BB	B	BBB
		40%				
1.09%	1.12%	40%	NR	BBB	BB	A
1.05%	1.08%	40%	NR	BB	B	BBB
21.63%	21.32%		NR	NR	NR	BB
		20%				
		20%				
21.63%	21.32%	20%	NR	NR	NR	BBB
21.63%	21.32%	20%	NR	NR	NR	A
21.63%	21.32%	20%	NR	NR	NR	A
21.63%	21.32%	20%	NR	NR	NR	A
		20%				
		20%				
21.63%	21.32%	20%	NR	NR	NR	BBB
21.63%	21.32%	20%	NR	NR	NR	A
		12.50%				
		12.50%				
		12.50%				

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

NR	A	10	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	AA	11	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Government	Europe	Netherlands
	NR	2	Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR	2	Government	Europe	Netherlands
	NR	2	Government	Europe	Netherlands
	NR	2	Government	Europe	Netherlands
	NR	3	Utilities	E.Eur	Czech Republic
	NR	3	Utilities	E.Eur	Czech Republic
	NR	3	Utilities	E.Eur	Czech Republic
	NR	3	Utilities	E.Eur	Czech Republic
	NR	3	Utilities	E.Eur	Czech Republic
	NR		Utilities	E.Eur	Czech Republic
NR	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
	NR		Consumer Goods	OffShore	Cayman Islands
	NR		Consumer Goods	OffShore	Cayman Islands
	NR		Consumer Goods	OffShore	Cayman Islands
BBB	BBB	3	Consumer Goods	OffShore	Cayman Islands
	NR		Consumer Goods	OffShore	Cayman Islands
BB	BBB	3	Consumer Goods	OffShore	Cayman Islands
	NR		Government	Europe	France
	NR		Government	Europe	France
	NR		Government	Europe	France
B	BB	6	Financials	N.Amer	United States
BB	BB	5	Financials	N.Amer	United States
BB	BB	5	Financials	N.Amer	United States
BBB	BB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
B	BB	6	Financials	N.Amer	United States
BB	BB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	BB	5	Financials	N.Amer	United States
BB	BB	5	Financials	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States

BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
BB					Thin	
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
A	BBB	Thin	Thin	Thin	Thin	Thin
A	BBB	Thin	Thin	Thin	Thin	Thin
A	BBB	Thin	Thin	Thin	Thin	Thin
A	BBB	Thin	Thin	Thin	Thin	Thin
A	BBB	Thin	Thin	Thin	Thin	Thin
A	BBB					
A	A	Thin	Thin	Thin	Entity Tier	Entity Tier
A	A	Thin	Thin	Thin	Entity Tier	Entity Tier
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA		Thin	CcyGrp	Thin	Thin
AAA	AA		Thin	DocAdj	Thin	Thin
AAA	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC	Thin	Thin	Thin	Entity Tier	Entity Tier
CCC	CCC					
CCC	CCC					
CCC	CCC	Thin	Thin	Thin	DocAdj	DocAdj
CCC	CCC	Thin	Thin	Thin	CcyGrp	CcyGrp
CCC	CCC	Thin	Thin	Thin	CcyGrp	CcyGrp
CCC	CCC	Thin	Thin	Thin	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC					
CCC	CCC	Thin	Thin	Thin	DocAdj	DocAdj
CCC	CCC	Thin	Thin	Thin	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC					
CCC	CCC					

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

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

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

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

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

CHTRUSDCR	29-Aug-08 CHTR
CHTRUSDMR	29-Aug-08 CHTR
CHTRUSDXR	29-Aug-08 CHTR
CHTR-OperatingUSDCR	29-Aug-08 CHTR-Operating
CHTR-OperatingUSDXR	29-Aug-08 CHTR-Operating
CHTR-OperatingEURXR	29-Aug-08 CHTR-Operating
CHTR-OperatingHKDXR	29-Aug-08 CHTR-Operating
CHTR-OperatingILSXR	29-Aug-08 CHTR-Operating
CHTR-OperatingUSDCR	29-Aug-08 CHTR-Operating
CHTR-OperatingUSDMR	29-Aug-08 CHTR-Operating
CHTR-OperatingUSDXR	29-Aug-08 CHTR-Operating
CSMSPAUDCR	29-Aug-08 CSMSP
CSMSPAUDMM	29-Aug-08 CSMSP
CSMSPAUDMR	29-Aug-08 CSMSP
CSMSPCHFCR	29-Aug-08 CSMSP
CSMSPEURCR	29-Aug-08 CSMSP
CSMSPEURMM	29-Aug-08 CSMSP
CSMSPEURMR	29-Aug-08 CSMSP
CSMSPEURXR	29-Aug-08 CSMSP
CSMSPILSMM	29-Aug-08 CSMSP
CSMSPJPYCR	29-Aug-08 CSMSP
CSMSPJPYMR	29-Aug-08 CSMSP
CSMSPSGDCR	29-Aug-08 CSMSP
CSMSPUSDCR	29-Aug-08 CSMSP
CSMSPUSDMM	29-Aug-08 CSMSP
CSMSPUSDMR	29-Aug-08 CSMSP
CSMSPUSDXR	29-Aug-08 CSMSP
CPGAUDMR	29-Aug-08 CPG
CPGEURCR	29-Aug-08 CPG
CPGEURMR	29-Aug-08 CPG
CPGUSDCR	29-Aug-08 CPG
CPGUSDMR	29-Aug-08 CPG
CEMAUDMR	29-Aug-08 CEM
CEMAUDXR	29-Aug-08 CEM
CEMEURCR	29-Aug-08 CEM
CEMEURMM	29-Aug-08 CEM
CEMEURMR	29-Aug-08 CEM
CEMEURXR	29-Aug-08 CEM
CEMHKDMR	29-Aug-08 CEM
CEMHKDXR	29-Aug-08 CEM
CEMJPYCR	29-Aug-08 CEM
CEMJPYMR	29-Aug-08 CEM
CEMJPYXR	29-Aug-08 CEM
CEMSGDXR	29-Aug-08 CEM
CEMUSDCR	29-Aug-08 CEM
CEMUSDMM	29-Aug-08 CEM
CEMUSDMR	29-Aug-08 CEM
CEMUSDXR	29-Aug-08 CEM
CHKAUDMR	29-Aug-08 CHK
CHKAUDXR	29-Aug-08 CHK
CHKEURCR	29-Aug-08 CHK
CHKEURMM	29-Aug-08 CHK
CHKEURMR	29-Aug-08 CHK
CHKEURXR	29-Aug-08 CHK
CHKHKDXR	29-Aug-08 CHK
CHKJPYXR	29-Aug-08 CHK
CHKUSDCR	29-Aug-08 CHK
CHKUSDMM	29-Aug-08 CHK
CHKUSDMR	29-Aug-08 CHK
CHKUSDXR	29-Aug-08 CHK
CHEUNGEURCR	29-Aug-08 CHEUNG
CHEUNGEURMM	29-Aug-08 CHEUNG
CHEUNGHKDCR	29-Aug-08 CHEUNG
CHEUNGHKDMR	29-Aug-08 CHEUNG
CHEUNGJPYCR	29-Aug-08 CHEUNG
CHEUNGUSDCR	29-Aug-08 CHEUNG
CHEUNGUSDMR	29-Aug-08 CHEUNG
CHVRNEURMR	29-Aug-08 CHVRN
CHVRNUSDMR	29-Aug-08 CHVRN
CHVRNUSDXR	29-Aug-08 CHVRN
CVXAUDMR	29-Aug-08 CVX
CVXCHFMR	29-Aug-08 CVX
CVXEURCR	29-Aug-08 CVX
CVXEURMM	29-Aug-08 CVX

Charter Comms Inc	1H728T	SNRFOR	USD	CR	Composite
Charter Comms Inc	1H728T	SNRFOR	USD	MR	Composite
Charter Comms Inc	1H728T	SNRFOR	USD	XR	Composite
Charter Comms Oper LLC	1H728M	SECDOM	USD	CR	Composite
Charter Comms Oper LLC	1H728M	SECDOM	USD	XR	Composite
Charter Comms Oper LLC	1H728M	SNRFOR	EUR	XR	Composite
Charter Comms Oper LLC	1H728M	SNRFOR	HKD	XR	Composite
Charter Comms Oper LLC	1H728M	SNRFOR	ILS	XR	Composite
Charter Comms Oper LLC	1H728M	SNRFOR	USD	CR	Composite
Charter Comms Oper LLC	1H728M	SNRFOR	USD	MR	Composite
Charter Comms Oper LLC	1H728M	SNRFOR	USD	XR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	AUD	CR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	AUD	MM	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	AUD	MR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	CHF	CR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	EUR	CR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	EUR	MM	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	EUR	MR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	EUR	XR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	ILS	MM	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	JPY	CR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	JPY	MR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	SGD	CR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	USD	CR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	USD	MM	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	USD	MR	Composite
Chartered Semicon Mfg Ltd	YZ3BGT	SNRFOR	USD	XR	Composite
Chelsea Ppty Gp Inc	1H9763	SNRFOR	AUD	MR	Composite
Chelsea Ppty Gp Inc	1H9763	SNRFOR	EUR	CR	Composite
Chelsea Ppty Gp Inc	1H9763	SNRFOR	EUR	MR	Composite
Chelsea Ppty Gp Inc	1H9763	SNRFOR	USD	CR	Composite
Chelsea Ppty Gp Inc	1H9763	SNRFOR	USD	MR	Composite
Chemtura Corp	179BHC	SNRFOR	AUD	MR	Composite
Chemtura Corp	179BHC	SNRFOR	AUD	XR	Composite
Chemtura Corp	179BHC	SNRFOR	EUR	CR	Composite
Chemtura Corp	179BHC	SNRFOR	EUR	MM	Composite
Chemtura Corp	179BHC	SNRFOR	EUR	MR	Composite
Chemtura Corp	179BHC	SNRFOR	EUR	XR	Composite
Chemtura Corp	179BHC	SNRFOR	HKD	MR	Composite
Chemtura Corp	179BHC	SNRFOR	HKD	XR	Composite
Chemtura Corp	179BHC	SNRFOR	JPY	CR	Composite
Chemtura Corp	179BHC	SNRFOR	JPY	MR	Composite
Chemtura Corp	179BHC	SNRFOR	JPY	XR	Composite
Chemtura Corp	179BHC	SNRFOR	SGD	XR	Composite
Chemtura Corp	179BHC	SNRFOR	USD	CR	Composite
Chemtura Corp	179BHC	SNRFOR	USD	MM	Composite
Chemtura Corp	179BHC	SNRFOR	USD	MR	Composite
Chemtura Corp	179BHC	SNRFOR	USD	XR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	AUD	MR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	AUD	XR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	EUR	CR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	EUR	MM	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	EUR	MR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	EUR	XR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	HKD	XR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	JPY	XR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	USD	CR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	USD	MM	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	USD	MR	Composite
Chesapeake Engy Corp	17B67D	SNRFOR	USD	XR	Composite
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	EUR	CR	Composite
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	EUR	MM	Composite
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	HKD	CR	Composite
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	HKD	MR	Composite
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	JPY	CR	Composite
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	USD	CR	Composite
Cheung Kong Hldgs Ltd	YZ4534	SNRFOR	USD	MR	Composite
CHEVRON CANADA Fdg Co	17CE8A	SNRFOR	EUR	MR	Composite
CHEVRON CANADA Fdg Co	17CE8A	SNRFOR	USD	MR	Composite
CHEVRON CANADA Fdg Co	17CE8A	SNRFOR	USD	XR	Composite
Chevron Corp	17CDCH	SNRFOR	AUD	MR	Composite
Chevron Corp	17CDCH	SNRFOR	CHF	MR	Composite
Chevron Corp	17CDCH	SNRFOR	EUR	CR	Composite
Chevron Corp	17CDCH	SNRFOR	EUR	MM	Composite

8.49%	12.90%	17.50%	19.55%		22.75%	22.65%	21.01%	
8.49%	12.41%	17.50%	19.55%		22.75%	22.65%	20.20%	
			5.10%		5.93%	6.07%		
3.99%	3.98%	4.00%	3.80%	3.71%	3.78%	6.87%		
3.85%	3.83%	4.00%	3.80%	3.71%	3.78%	6.87%		
1.34%	1.53%	1.89%	2.28%	2.69%	3.02%	3.17%	3.45%	3.60%
1.34%	1.53%	1.89%	2.28%	2.69%	3.02%	3.17%	3.45%	3.60%
1.43%	1.53%	1.88%	2.28%	2.69%	3.02%	3.19%	3.46%	3.60%
1.43%	1.53%	1.88%	2.28%	2.69%	3.02%	3.19%	3.46%	3.60%
1.37%	1.48%	1.84%	2.19%	2.60%	2.90%	3.07%	3.33%	3.46%
1.36%	1.46%	1.82%	2.17%	2.57%	2.87%	3.04%	3.30%	3.42%
1.37%	1.48%	1.84%	2.19%	2.60%	2.90%	3.07%	3.33%	3.46%
1.34%	1.53%	1.89%	2.28%	2.69%	3.02%	3.17%	3.45%	3.60%
1.43%	1.53%	1.88%	2.28%	2.69%	3.02%	3.19%	3.46%	3.60%
1.43%	1.53%	1.88%	2.28%	2.69%	3.02%	3.19%	3.46%	3.60%
1.37%	1.48%	1.84%	2.19%	2.60%	2.90%	3.07%	3.33%	3.46%
1.36%	1.46%	1.82%	2.17%	2.57%	2.87%	3.04%	3.30%	3.42%
1.31%	1.41%	1.75%	2.09%	2.47%	2.76%	2.93%	3.17%	3.30%
0.16%	0.18%	0.19%	0.22%	0.26%	0.30%	0.32%	0.37%	0.51%
0.80%	1.02%	1.26%	1.27%	1.56%	1.65%	1.59%	1.53%	
0.80%	1.02%	1.26%	1.34%	1.64%	1.73%	1.59%	1.53%	
0.80%	1.02%	1.26%	1.27%	1.56%	1.65%	1.59%	1.53%	
2.96%	3.36%	4.40%	5.21%	5.73%	6.04%	5.97%	5.95%	5.69%
2.96%	3.36%	4.40%	5.21%	5.73%	6.04%	5.97%	5.95%	5.69%
3.14%	3.61%	4.75%	5.61%	6.15%	6.48%	6.43%	6.39%	6.10%
2.99%	3.46%	4.51%	5.30%	5.90%	6.13%	5.99%	5.90%	5.80%
2.88%	3.31%	4.33%	5.16%	5.66%	5.99%	5.96%	6.06%	5.58%
2.99%	3.46%	4.51%	5.30%	5.90%	6.13%	5.99%	5.90%	5.80%
2.88%	3.31%	4.33%	5.16%	5.66%	5.99%	5.96%	6.06%	5.58%
2.96%	3.36%	4.40%	5.21%	5.73%	6.04%	5.97%	5.95%	5.69%
2.96%	3.36%	4.40%	5.21%	5.73%	6.04%	5.97%	5.95%	5.69%
3.14%	3.61%	4.75%	5.61%	6.15%	6.48%	6.43%	6.39%	6.10%
2.99%	3.46%	4.51%	5.30%	5.90%	6.13%	5.99%	5.90%	5.80%
2.88%	3.31%	4.33%	5.16%	5.66%	5.99%	5.96%	6.06%	5.58%
1.25%	1.23%	1.69%	2.08%	2.39%	2.70%	2.82%	2.95%	3.10%
1.25%	1.23%	1.69%	2.08%	2.39%	2.70%	2.82%	2.95%	3.10%
1.36%	1.34%	1.84%	2.26%	2.60%	2.93%	3.07%	3.19%	3.36%
1.31%	1.29%	1.77%	2.17%	2.49%	2.82%	2.95%	3.06%	3.23%
1.29%	1.28%	1.75%	2.15%	2.47%	2.80%	2.92%	2.98%	3.20%
1.24%	1.23%	1.69%	2.07%	2.38%	2.68%	2.81%	2.94%	3.13%
1.24%	1.23%	1.69%	2.07%	2.38%	2.68%	2.81%	2.94%	3.13%
1.25%	1.23%	1.69%	2.08%	2.39%	2.70%	2.82%	2.95%	3.10%
1.36%	1.34%	1.84%	2.26%	2.60%	2.93%	3.07%	3.19%	3.36%
1.29%	1.28%	1.75%	2.15%	2.47%	2.80%	2.92%	2.98%	3.20%
1.24%	1.23%	1.69%	2.07%	2.38%	2.68%	2.81%	2.94%	3.13%
0.61%	0.62%	0.86%	1.01%	1.18%	1.34%	1.38%	1.51%	1.64%
0.61%	0.62%	0.86%	1.01%	1.18%	1.34%	1.38%	1.51%	1.64%
0.61%	0.62%	0.86%	0.96%	1.18%	1.27%	1.38%	1.43%	1.64%
0.61%	0.62%	0.86%	0.98%	1.18%	1.29%	1.38%	1.47%	1.64%
0.61%	0.62%	0.86%	1.01%	1.18%	1.34%	1.38%	1.51%	1.64%
0.61%	0.62%	0.86%	0.96%	1.18%	1.27%	1.38%	1.43%	1.64%
	0.27%	0.30%	0.34%	0.37%	0.40%	0.43%	0.48%	
	0.27%	0.30%	0.34%	0.37%	0.40%	0.43%	0.48%	
	0.27%	0.30%	0.34%	0.37%	0.40%	0.43%	0.48%	
0.25%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.54%
0.24%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.53%
0.26%	0.30%	0.33%	0.40%	0.42%	0.48%	0.51%	0.55%	0.57%
0.24%	0.29%	0.32%	0.38%	0.41%	0.46%	0.49%	0.53%	0.54%

		12.50%				
		12.50%	NR	B	NR	NR
		12.50%	NR	BB	NR	NR
		67.50%				
		67.50%				NR
		62.50%				
		62.50%				
		62.50%				
		62.50%				
		62.50%	B	B	NR	NR
		62.50%	B	B	NR	NR
3.55%	3.52%	36.67%	B	BBB	BBB	BBB
		36.67%				
3.55%	3.52%	36.67%	B	BBB	BBB	BBB
3.55%	3.52%	36.00%	A	AA	AA	AA
3.55%	3.52%	36.00%	A	AA	AA	AA
3.41%	3.52%	36.67%	BBB	A	A	A
3.38%	3.52%	36.67%	BBB	A	A	A
		36.67%				
3.41%	3.52%	36.67%	BBB	A	A	A
3.55%	3.52%	36.67%	B	BBB	BBB	BBB
		36.67%				
3.55%	3.52%	36.00%	A	AA	AA	AA
3.55%	3.52%	36.00%	A	AA	AA	AA
3.41%	3.52%	36.67%	BBB	A	A	A
3.38%	3.52%	36.67%	BBB	A	A	A
3.25%	3.52%	36.67%	BBB	A	A	A
0.57%	0.80%	40%				
		40%				
2.21%		40%	NR	NR	NR	A
2.21%		40%	NR	NR	NR	BBB
2.21%		40%	NR	NR	NR	A
5.97%	5.85%	40%	BB	BBB	BBB	BBB
5.97%	5.85%	40%	BB	BBB	BBB	BBB
6.38%	6.28%	40%	BBB	A	A	A
		40%				
5.98%	5.90%	40%	BBB	AA	A	A
5.84%	5.68%	40%	BBB	AA	AA	AA
5.98%	5.90%	40%	BBB	AA	A	A
5.84%	5.68%	40%	BBB	AA	AA	AA
		40%				
5.97%	5.85%	40%	BB	BBB	BBB	BBB
5.97%	5.85%	40%	BB	BBB	BBB	BBB
		40%				
6.38%	6.28%	40%	BBB	A	A	A
		40%				
5.98%	5.90%	40%	BBB	AA	A	A
5.84%	5.68%	40%	BBB	AA	AA	AA
2.97%	3.10%		BB	BBB	BBB	BBB
2.97%	3.10%	40%	BB	BBB	BBB	BBB
3.23%	3.36%	40%	BBB	A	A	A
3.10%	3.22%	40%	BBB	A	A	A
3.07%	3.19%	40%	BBB	A	A	A
2.95%	3.14%	40%	A	AA	AA	AA
2.95%	3.14%	40%	A	AA	AA	AA
2.97%	3.10%	40%	BB	BBB	BBB	BBB
3.23%	3.36%	40%	BBB	A	A	A
		40%				
3.07%	3.19%	40%	BBB	A	A	A
2.95%	3.14%	40%	A	AA	AA	AA
1.66%	1.84%	25%	NR	BB	NR	A
		25%				
1.66%	1.84%	25%	NR	BB	NR	A
1.58%	1.84%	25%	NR	BB	NR	BBB
1.66%	1.84%	25%	NR	BB	NR	BB
1.66%	1.84%	25%	NR	BB	NR	A
1.58%	1.84%	25%	NR	BB	NR	BBB
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
0.51%	0.56%	40%	BBB	BBB	BBB	BBB
0.51%	0.56%	40%	A	AA	AA	AA
0.54%	0.59%	40%	A	A	A	A
0.52%	0.57%	40%	A	A	A	A

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

	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BB	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	AA	10	Technology	Asia	Singapore
	NR		Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
	NR		Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
	NR		Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
NR	AA	10	Technology	Asia	Singapore
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
BB	AA	10	Basic Materials	N.Amer	United States
BB	AA	10	Basic Materials	N.Amer	United States
BBB	AA	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	A	7	Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States
A	A	7	Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BB	AA	10	Basic Materials	N.Amer	United States
BB	AA	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	AA	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	A	7	Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	3	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	AA	3	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
NR	NR	3	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	NR	3	Financials	Asia	Hong Kong
NR	NR	4	Financials	Asia	Hong Kong
NR	NR	4	Financials	Asia	Hong Kong
NR	NR	3	Financials	Asia	Hong Kong
NR	NR	4	Financials	Asia	Hong Kong
	NR	2	Oil & Gas	N.Amer	Canada
	NR	2	Oil & Gas	N.Amer	Canada
	NR	2	Oil & Gas	N.Amer	Canada
BB	AA	10	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States

CCC	CCC					
CCC	CCC	Thin	DocAdj	Thin	Thin	
CCC	CCC	Thin	CcyGrp	Thin	Thin	
B	BB					
B	BB				Thin	
CCC	BB					
CCC	BB					
CCC	BB					
CCC	BB					
CCC	BB	DocAdj	DocAdj	Thin	Thin	Thin
CCC	BB	DocAdj	DocAdj	Thin	Thin	Thin
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Thin	CcyGrp	Thin
A	AA					
A	AA	Thin	Entity Tier	Thin	CcyGrp	Thin
A	AA	Thin	Entity Tier	Thin	DocAdj	Thin
A	AA	Thin	Entity Tier	Thin	Entity Tier	Thin
A	AA	Thin	Entity Tier	Thin	CcyGrp	Thin
A	AA	Thin	Entity Tier	Thin	DocAdj	Thin
AA	A		Thin	Thin	Thin	Thin
AA	A		Thin	Thin	Thin	Thin
AA	A		Thin	Thin	Thin	Thin
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

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

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

CVXEURMR	29-Aug-08 CVX
CVXEURXR	29-Aug-08 CVX
CVXGBPMR	29-Aug-08 CVX
CVXHKDMR	29-Aug-08 CVX
CVXJPYMR	29-Aug-08 CVX
CVXSGDMR	29-Aug-08 CVX
CVXTWDMR	29-Aug-08 CVX
CVXUSDCR	29-Aug-08 CVX
CVXUSDMM	29-Aug-08 CVX
CVXUSDMR	29-Aug-08 CVX
CVXUSDXR	29-Aug-08 CVX
CHIMEIUSDCR	29-Aug-08 CHIMEI
CHIMEIUSDMR	29-Aug-08 CHIMEI
CMOCUSDCR	29-Aug-08 CMOC
CMOCUSDMR	29-Aug-08 CMOC
CHIBABEURCR	29-Aug-08 CHIBAB
CHIBABEURMM	29-Aug-08 CHIBAB
CHIBABJPYCR	29-Aug-08 CHIBAB
CHIBABJPYMR	29-Aug-08 CHIBAB
CHIBABJPYXR	29-Aug-08 CHIBAB
CHIBABUSDCR	29-Aug-08 CHIBAB
CHIBAJPYCR	29-Aug-08 CHIBA
CHIBAJPYMM	29-Aug-08 CHIBA
CHIBAJPYMR	29-Aug-08 CHIBA
CCBCEURCR	29-Aug-08 CCBC
CCBCEURMM	29-Aug-08 CCBC
CCBCHKDCR	29-Aug-08 CCBC
CCBCUSDCR	29-Aug-08 CCBC
CCBCUSDMM	29-Aug-08 CCBC
CCBCUSDXR	29-Aug-08 CCBC
SDBCCNYCR	29-Aug-08 SDBC
SDBCEURCR	29-Aug-08 SDBC
SDBCEURMM	29-Aug-08 SDBC
SDBCHKDCR	29-Aug-08 SDBC
SDBCJPYCR	29-Aug-08 SDBC
SDBCJPYMR	29-Aug-08 SDBC
SDBCSGDCR	29-Aug-08 SDBC
SDBCUSDCR	29-Aug-08 SDBC
SDBCUSDMM	29-Aug-08 SDBC
SDBCUSDMR	29-Aug-08 SDBC
SDBCUSDXR	29-Aug-08 SDBC
CHIDEVTWDCR	29-Aug-08 CHIDEV
CHIDEVUSDCR	29-Aug-08 CHIDEV
CHIDEVUSDMR	29-Aug-08 CHIDEV
CHIDEVUSDXR	29-Aug-08 CHIDEV
CHEVEUSDCR	29-Aug-08 CHEVE
CFGLUSDCR	29-Aug-08 CFGL
CIIHHKDCR	29-Aug-08 CIIH
CIIHUSDCR	29-Aug-08 CIIH
CIIHUSDMR	29-Aug-08 CIIH
CHINAMEURCR	29-Aug-08 CHINAM
CHINAMUSDCR	29-Aug-08 CHINAM
CHITEL-CMLCHFCR	29-Aug-08 CHITEL-CML
CHITEL-CMLEURCR	29-Aug-08 CHITEL-CML
CHITEL-CMLEURMM	29-Aug-08 CHITEL-CML
CHITEL-CMLEURMR	29-Aug-08 CHITEL-CML
CHITEL-CMLHKDMM	29-Aug-08 CHITEL-CML
CHITEL-CMLHKDMR	29-Aug-08 CHITEL-CML
CHITEL-CMLJPYCR	29-Aug-08 CHITEL-CML
CHITEL-CMLJPYMR	29-Aug-08 CHITEL-CML
CHITEL-CMLUSDCR	29-Aug-08 CHITEL-CML
CHITEL-CMLUSDMM	29-Aug-08 CHITEL-CML
CHITEL-CMLUSDMR	29-Aug-08 CHITEL-CML
CHITEL-CMLUSDXR	29-Aug-08 CHITEL-CML
COHLUSDCR	29-Aug-08 COHL
COLIUSDCR	29-Aug-08 COLI
COLIUSDMR	29-Aug-08 COLI
SINPECHKDCR	29-Aug-08 SINPEC
SINPECUSDCR	29-Aug-08 SINPEC
CHPGUSDCR	29-Aug-08 CHPG
CHPGUSDMR	29-Aug-08 CHPG
CHRESEURCR	29-Aug-08 CHRES
CHRESEURMM	29-Aug-08 CHRES
CHRESUSDCR	29-Aug-08 CHRES

Chevron Corp	17CDCH	SNRFOR	EUR	MR	Composite
Chevron Corp	17CDCH	SNRFOR	EUR	XR	Composite
Chevron Corp	17CDCH	SNRFOR	GBP	MR	Composite
Chevron Corp	17CDCH	SNRFOR	HKD	MR	Composite
Chevron Corp	17CDCH	SNRFOR	JPY	MR	Composite
Chevron Corp	17CDCH	SNRFOR	SGD	MR	Composite
Chevron Corp	17CDCH	SNRFOR	TWD	MR	Composite
Chevron Corp	17CDCH	SNRFOR	USD	CR	Composite
Chevron Corp	17CDCH	SNRFOR	USD	MM	Composite
Chevron Corp	17CDCH	SNRFOR	USD	MR	Composite
Chevron Corp	17CDCH	SNRFOR	USD	XR	Composite
Chi Mei Corp	YZ4A8R	SNRFOR	USD	CR	Composite
Chi Mei Corp	YZ4A8R	SNRFOR	USD	MR	Composite
Chi Mei Optoelectronic Corp	YZ4A8U	SNRFOR	USD	CR	Composite
Chi Mei Optoelectronic Corp	YZ4A8U	SNRFOR	USD	MR	Composite
Chiba Bk Ltd	JJ5BD7	SNRFOR	EUR	CR	Composite
Chiba Bk Ltd	JJ5BD7	SNRFOR	EUR	MM	Composite
Chiba Bk Ltd	JJ5BD7	SNRFOR	JPY	CR	Composite
Chiba Bk Ltd	JJ5BD7	SNRFOR	JPY	MR	Composite
Chiba Bk Ltd	JJ5BD7	SNRFOR	JPY	XR	Composite
Chiba Bk Ltd	JJ5BD7	SNRFOR	USD	CR	Composite
Chiba Prefecture	JJ898C	SNRFOR	JPY	CR	Composite
Chiba Prefecture	JJ898C	SNRFOR	JPY	MM	Composite
Chiba Prefecture	JJ898C	SNRFOR	JPY	MR	Composite
China Constr Bk Corp	YZ4CGW	SNRFOR	EUR	CR	Composite
China Constr Bk Corp	YZ4CGW	SNRFOR	EUR	MM	Composite
China Constr Bk Corp	YZ4CGW	SNRFOR	HKD	CR	Composite
China Constr Bk Corp	YZ4CGW	SNRFOR	USD	CR	Composite
China Constr Bk Corp	YZ4CGW	SNRFOR	USD	MM	Composite
China Constr Bk Corp	YZ4CGW	SNRFOR	USD	XR	Composite
China Dev Bk	17FCAT	SNRFOR	CNY	CR	Composite
China Dev Bk	17FCAT	SNRFOR	EUR	CR	Composite
China Dev Bk	17FCAT	SNRFOR	EUR	MM	Composite
China Dev Bk	17FCAT	SNRFOR	HKD	CR	Composite
China Dev Bk	17FCAT	SNRFOR	JPY	CR	Composite
China Dev Bk	17FCAT	SNRFOR	JPY	MR	Composite
China Dev Bk	17FCAT	SNRFOR	SGD	CR	Composite
China Dev Bk	17FCAT	SNRFOR	USD	CR	Composite
China Dev Bk	17FCAT	SNRFOR	USD	MM	Composite
China Dev Bk	17FCAT	SNRFOR	USD	MR	Composite
China Dev Bk	17FCAT	SNRFOR	USD	XR	Composite
China Dev Finl Hldg Corp	17EH98	SNRFOR	TWD	CR	Composite
China Dev Finl Hldg Corp	17EH98	SNRFOR	USD	CR	Composite
China Dev Finl Hldg Corp	17EH98	SNRFOR	USD	MR	Composite
China Dev Finl Hldg Corp	17EH98	SNRFOR	USD	XR	Composite
China Everbright Bk Co Ltd	YZ5BE0	SNRFOR	USD	CR	Composite
China Fishery Group Ltd	GI3210	SNRFOR	USD	CR	Composite
CHINA Ins Intl Hldgs BVI LTD	GI3569	SNRFOR	HKD	CR	Composite
CHINA Ins Intl Hldgs BVI LTD	GI3569	SNRFOR	USD	CR	Composite
CHINA Ins Intl Hldgs BVI LTD	GI3569	SNRFOR	USD	MR	Composite
China Merchant Hldgs Co Ltd	YZ5CHZ	SNRFOR	EUR	CR	Composite
China Merchant Hldgs Co Ltd	YZ5CHZ	SNRFOR	USD	CR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	CHF	CR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	EUR	CR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	EUR	MM	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	EUR	MR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	HKD	MM	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	HKD	MR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	JPY	CR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	JPY	MR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	USD	CR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	USD	MM	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	USD	MR	Composite
China Mobile Ltd	YZ5DFB	SNRFOR	USD	XR	Composite
China Overseas Hldgs Ltd	YZ650F	SNRFOR	USD	CR	Composite
China Overseas Ld & Invt Ltd	YZ6504	SNRFOR	USD	CR	Composite
China Overseas Ld & Invt Ltd	YZ6504	SNRFOR	USD	MR	Composite
China Petroleum & Chem Corp	YZ6511	SNRFOR	HKD	CR	Composite
China Petroleum & Chem Corp	YZ6511	SNRFOR	USD	CR	Composite
China Pptys Group Ltd	GI36EJ	SNRFOR	USD	CR	Composite
China Pptys Group Ltd	GI36EJ	SNRFOR	USD	MR	Composite
China Res Enterprise Ltd	17FD4R	SNRFOR	EUR	CR	Composite
China Res Enterprise Ltd	17FD4R	SNRFOR	EUR	MM	Composite
China Res Enterprise Ltd	17FD4R	SNRFOR	USD	CR	Composite

0.24%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.53%
0.24%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.53%
0.24%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.53%
0.24%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.53%
0.25%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.54%
0.24%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.53%
0.24%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.53%
0.26%	0.30%	0.33%	0.40%	0.42%	0.48%	0.51%	0.55%	0.57%
0.26%	0.30%	0.33%	0.40%	0.42%	0.48%	0.51%	0.55%	0.57%
0.24%	0.29%	0.31%	0.38%	0.40%	0.46%	0.48%	0.52%	0.53%
0.24%	0.28%	0.30%	0.36%	0.39%	0.44%	0.47%	0.50%	0.53%
	0.29%	0.58%	0.64%	0.72%	0.78%	0.82%	0.92%	0.86%
	0.29%	0.58%	0.64%	0.72%	0.78%	0.82%	0.92%	0.86%
	0.29%	0.58%	0.64%	0.72%	0.78%	0.82%	0.92%	0.86%
					0.17%			
					0.17%			
	1.03%	1.31%	1.40%	1.53%	1.76%	1.81%	1.91%	1.90%
	1.03%	1.31%	1.40%	1.53%	1.76%	1.81%	1.91%	1.90%
0.68%	0.76%	0.95%	1.21%	1.33%	1.45%	1.51%	1.57%	1.68%
0.65%	0.73%	0.94%	1.17%	1.28%	1.39%	1.45%	1.51%	1.61%
0.68%	0.76%	0.95%	1.21%	1.33%	1.45%	1.51%	1.57%	1.68%
0.68%	0.76%	0.97%	1.21%	1.33%	1.44%	1.50%	1.57%	1.68%
0.68%	0.76%	0.97%	1.21%	1.33%	1.44%	1.50%	1.57%	1.68%
0.68%	0.76%	0.95%	1.21%	1.33%	1.45%	1.51%	1.57%	1.68%
0.64%	0.72%	0.93%	1.16%	1.27%	1.38%	1.43%	1.49%	1.59%
1.18%	1.24%	1.31%	1.40%	1.53%	1.69%	1.78%	2.01%	
1.18%	1.24%	1.31%	1.40%	1.53%	1.69%	1.78%	2.01%	
1.18%	1.24%	1.31%	1.33%	1.45%	1.60%	1.69%	2.01%	
					1.72%			
1.88%	2.13%	2.90%	3.67%	4.35%	4.70%	4.98%	5.24%	5.53%
1.19%	1.64%	1.88%	2.09%		1.32%	1.42%	1.49%	
1.19%	1.64%	1.88%	2.09%		1.32%	1.42%	1.49%	
					1.62%			
					1.62%			
0.32%	0.37%	0.43%	0.52%	0.59%	0.66%	0.71%	0.78%	0.89%
0.32%	0.37%	0.43%	0.52%	0.59%	0.66%	0.71%	0.78%	0.89%
0.31%	0.35%	0.41%	0.50%	0.57%	0.62%	0.69%	0.75%	0.85%
0.31%	0.35%	0.41%	0.50%	0.57%	0.62%	0.69%	0.75%	0.85%
0.32%	0.37%	0.43%	0.52%	0.60%	0.66%	0.72%	0.78%	0.89%
0.32%	0.37%	0.43%	0.52%	0.60%	0.66%	0.72%	0.78%	0.89%
0.32%	0.37%	0.43%	0.52%	0.59%	0.66%	0.71%	0.78%	0.89%
0.31%	0.35%	0.41%	0.50%	0.57%	0.62%	0.69%	0.75%	0.85%
			2.39%		2.83%	3.21%	4.41%	
	1.65%	1.91%	1.91%	2.66%	2.55%	2.68%	2.55%	
	1.57%	1.82%	1.91%	2.66%	2.55%	2.68%	2.55%	
	0.63%	0.70%	0.77%	0.84%	0.76%	0.78%	0.84%	1.03%
	0.63%	0.70%	0.77%	0.84%	0.76%	0.78%	0.84%	1.03%
			0.55%					

0.51%	0.56%	40%	A	AA	AA	AA
0.51%	0.56%	40%				
0.51%	0.56%	40%	A	AA	AA	AA
0.51%	0.56%	40%	A	AA	AA	AA
0.51%	0.56%	40%	BBB	BBB	BBB	BBB
0.51%	0.56%	40%	A	AA	AA	AA
0.51%	0.56%	40%	A	AA	AA	AA
0.54%	0.59%	40%	A	A	A	A
0.54%	0.59%	40%				
0.51%	0.56%	40%	A	AA	AA	AA
0.49%	0.54%	40%	A	A	A	A
		40%				
		40%				
		19.50%				
		19.50%				
		50%				
		50%				
0.88%	0.90%	50%		NR	NR	NR
		50%				
0.88%	0.90%	50%		NR	NR	NR
0.88%	0.90%	50%		NR	NR	NR
		30%				
		30%				
		30%				
		35%				
		35%				
1.98%	2.39%	35%		NR	A	A
1.98%	2.39%	35%		NR	A	A
		35%				
		35%				
		25%				
1.74%	1.82%	25%	A	A	AA	AA
1.67%	1.75%	25%	BBB	BBB	A	A
1.74%	1.82%	25%	A	A	AA	AA
1.74%	1.82%	25%	BB	BB	BBB	BBB
1.74%	1.82%	25%	BB	BB	BBB	BBB
		25%				
1.74%	1.82%	25%	A	A	AA	AA
		25%				
1.66%	1.73%	25%	BBB	BBB	A	A
		25%				
		17.50%	NR	NR	NR	BB
		17.50%	NR	NR	NR	BB
		17.50%	NR	NR	NR	CCC
		17.50%				
		37.50%				
5.42%	5.66%	40%	NR	NR	A	A
		27.50%	NR	NR	NR	NR
		27.50%	NR	NR	NR	NR
		27.50%				
		45%				
		45%				
0.98%	0.97%	35%	A	A	A	AA
0.98%	0.97%	35%	A	A	A	AA
		36.67%				
0.98%	0.97%	36.67%	BBB	BBB	BBB	A
		36.67%				
0.98%	0.97%	36.67%	BBB	BBB	BBB	A
0.98%	0.97%	36.67%	BB	BB	BB	BBB
0.98%	0.97%	36.67%	BB	BB	BB	BBB
0.98%	0.97%	35%	A	A	A	AA
		36.67%				
0.98%	0.97%	36.67%	BBB	BBB	BBB	A
		36.67%				
		25%				NR
		40%		BBB	BBB	NR
		40%		BB	BB	NR
1.30%	1.26%	30%		NR	NR	NR
1.30%	1.26%	30%		NR	NR	NR
		22.50%				
		22.50%				
		35%				
		35%				
		35%				NR

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

A	AA	10 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
A	AA	10 Oil & Gas	N.Amer	United States
A	AA	10 Oil & Gas	N.Amer	United States
BB	AA	10 Oil & Gas	N.Amer	United States
A	AA	10 Oil & Gas	N.Amer	United States
A	AA	10 Oil & Gas	N.Amer	United States
BBB	AA	10 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
A	AA	10 Oil & Gas	N.Amer	United States
BBB	AA	10 Oil & Gas	N.Amer	United States
	NR	Basic Materials	Asia	Taiwan Province of China
	NR	Basic Materials	Asia	Taiwan Province of China
	NR	Technology	Asia	Taiwan Province of China
	NR	Technology	Asia	Taiwan Province of China
	NR	Financials	Asia	Japan
	NR	Financials	Asia	Japan
NR	NR	2 Financials	Asia	Japan
	NR	Financials	Asia	Japan
NR	NR	2 Financials	Asia	Japan
NR	NR	2 Financials	Asia	Japan
	NR	2 Government	Asia	Japan
	NR	2 Government	Asia	Japan
	NR	Government	Asia	Japan
	NR	Government	Asia	China
	NR	Government	Asia	China
NR	A	3 Government	Asia	China
NR	A	3 Government	Asia	China
	NR	Government	Asia	China
	NR	Government	Asia	China
	NR	Government	Asia	China
A	AA	7 Government	Asia	China
BBB	AA	8 Government	Asia	China
A	AA	7 Government	Asia	China
BB	AA	8 Government	Asia	China
BB	AA	8 Government	Asia	China
	NR	Government	Asia	China
A	AA	7 Government	Asia	China
	NR	Government	Asia	China
BBB	AA	8 Government	Asia	China
	NR	Government	Asia	China
	NR	3 Financials	Asia	Taiwan Province of China
	NR	3 Financials	Asia	Taiwan Province of China
	NR	3 Financials	Asia	Taiwan Province of China
	NR	Financials	Asia	Taiwan Province of China
	NR	2 Government	Asia	Hong Kong
NR	A	3 Consumer Goods	OffShore	Cayman Islands
	NR	2 Financials	Asia	Hong Kong
	NR	2 Financials	Asia	Hong Kong
	NR	Financials	Asia	Hong Kong
	NR	2 Financials	Asia	Hong Kong
	NR	2 Financials	Asia	Hong Kong
NR	A	6 Telecommunications	Asia	Hong Kong
NR	A	6 Telecommunications	Asia	Hong Kong
	NR	Telecommunications	Asia	Hong Kong
NR	A	6 Telecommunications	Asia	Hong Kong
	NR	Telecommunications	Asia	Hong Kong
NR	A	6 Telecommunications	Asia	Hong Kong
NR	A	6 Telecommunications	Asia	Hong Kong
NR	A	6 Telecommunications	Asia	Hong Kong
NR	A	6 Telecommunications	Asia	Hong Kong
	NR	Telecommunications	Asia	Hong Kong
NR	A	6 Telecommunications	Asia	Hong Kong
	NR	Telecommunications	Asia	Hong Kong
	NR	2	Asia	Hong Kong
	NR	2 Financials	Asia	Hong Kong
	NR	2 Financials	Asia	Hong Kong
NR	NR	2 Oil & Gas	Asia	China
NR	NR	2 Oil & Gas	Asia	China
	NR	Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
	NR	Industrials	Asia	Hong Kong
	NR	Industrials	Asia	Hong Kong
	NR	Industrials	Asia	Hong Kong

AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA					
	AA					
	BB					
	BB					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
	AA					
	AA					
	AA					
A	BBB					
A	BBB					
A	BBB		Thin	CcyGrp	CcyGrp	CcyGrp
A	BBB		Thin	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A					
	BBB					
	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
	AA	Thin	Thin	Thin	Thin	
	AA	Thin	Thin	Thin	Thin	
	AA					
	A					
	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
					Thin	
BBB	A		CcyGrp	CcyGrp	Thin	Thin
BBB	A		DocAdj	DocAdj	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
B	B					
B	B					
	A					
	A					
	A				Thin	

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

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin					
Thin					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

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

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

CHRESUSDMM	29-Aug-08 CHRES
CHRESUSDMR	29-Aug-08 CHRES
CHRESUSDXR	29-Aug-08 CHRES
CHIFINEURCR	29-Aug-08 CHIFIN
CHIFINEURMM	29-Aug-08 CHIFIN
CHIFINEURMR	29-Aug-08 CHIFIN
CHIFINTWDCR	29-Aug-08 CHIFIN
CHIFINUSDCR	29-Aug-08 CHIFIN
CHIFINUSDMM	29-Aug-08 CHIFIN
CHIFINUSDMR	29-Aug-08 CHIFIN
CQBUSDCR	29-Aug-08 CQB
CQBUSDMM	29-Aug-08 CQB
CQBUSDMR	29-Aug-08 CQB
CQBUSDXR	29-Aug-08 CQB
COMMHSUSDMR	29-Aug-08 COMMHS
COMMHSUSDXR	29-Aug-08 COMMHS
CBAUDMR	29-Aug-08 CB
CBAUDXR	29-Aug-08 CB
CBCADMR	29-Aug-08 CB
CBCHFMR	29-Aug-08 CB
CBEURCR	29-Aug-08 CB
CBEURMM	29-Aug-08 CB
CBEURMR	29-Aug-08 CB
CBEURXR	29-Aug-08 CB
CBGBPMR	29-Aug-08 CB
CBGBPXR	29-Aug-08 CB
CBHKDMR	29-Aug-08 CB
CBHKDXR	29-Aug-08 CB
CBJPYMR	29-Aug-08 CB
CBJPYXR	29-Aug-08 CB
CBSEKMR	29-Aug-08 CB
CBSEKXR	29-Aug-08 CB
CBSGDMR	29-Aug-08 CB
CBUSDCR	29-Aug-08 CB
CBUSDMM	29-Aug-08 CB
CBUSDMR	29-Aug-08 CB
CBUSDXR	29-Aug-08 CB
CHUBEPEURCR	29-Aug-08 CHUBEP
CHUBEPEURMM	29-Aug-08 CHUBEP
CHUBEPJPYCR	29-Aug-08 CHUBEP
CHUBEPJPYMR	29-Aug-08 CHUBEP
CHUBEPJPYXR	29-Aug-08 CHUBEP
CHUBEPUSDCR	29-Aug-08 CHUBEP
CHUBEPUSDMR	29-Aug-08 CHUBEP
CHUGASJPYCR	29-Aug-08 CHUGAS
CHUGASJPYXR	29-Aug-08 CHUGAS
CHUGASUSDCR	29-Aug-08 CHUGAS
CHUGAIJPYCR	29-Aug-08 CHUGAI
CHUGAIJPYMR	29-Aug-08 CHUGAI
CHUGAIJPYXR	29-Aug-08 CHUGAI
CHUGAIUSDCR	29-Aug-08 CHUGAI
CHUGEPEURCR	29-Aug-08 CHUGEP
CHUGEPJPYCR	29-Aug-08 CHUGEP
CHUGEPJPYMR	29-Aug-08 CHUGEP
CHUGEPJPYXR	29-Aug-08 CHUGEP
CHUGEPUSDCR	29-Aug-08 CHUGEP
TATNG-CHGHWATWDCR	29-Aug-08 TATNG-CHGHWA
TATNG-CHGHWAUSDCR	29-Aug-08 TATNG-CHGHWA
TATNG-CHGHWAUSDMR	29-Aug-08 TATNG-CHGHWA
TATNG-CHGHWAUSDXR	29-Aug-08 TATNG-CHGHWA
MITSTB-ChuMitTBEURCR	29-Aug-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBEURMM	29-Aug-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBEURXR	29-Aug-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBJPYCR	29-Aug-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBJPYXR	29-Aug-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBUSDCR	29-Aug-08 MITSTB-ChuMitTB
MITSTB-ChuMitTBUSDMM	29-Aug-08 MITSTB-ChuMitTB
CESPBZUSDCR	29-Aug-08 CESPBZ
CESPBZUSDMR	29-Aug-08 CESPBZ
CIBNAUDMM	29-Aug-08 CIBN
CIBNCADMM	29-Aug-08 CIBN
CIBNCHFCR	29-Aug-08 CIBN
CIBNCHFMM	29-Aug-08 CIBN
CIBNEURCR	29-Aug-08 CIBN

China Res Enterprise Ltd	17FD4R	SNRFOR	USD	MM	Composite
China Res Enterprise Ltd	17FD4R	SNRFOR	USD	MR	Composite
China Res Enterprise Ltd	17FD4R	SNRFOR	USD	XR	Composite
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	EUR	CR	Composite
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	EUR	MM	Composite
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	EUR	MR	Composite
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	TWD	CR	Composite
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	USD	CR	Composite
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	USD	MM	Composite
Chinatrust Finl Hldg Co	17FDA2	SNRFOR	USD	MR	Composite
Chiquita Brands Intl Inc	1I7035	SNRFOR	USD	CR	Composite
Chiquita Brands Intl Inc	1I7035	SNRFOR	USD	MM	Composite
Chiquita Brands Intl Inc	1I7035	SNRFOR	USD	MR	Composite
Chiquita Brands Intl Inc	1I7035	SNRFOR	USD	XR	Composite
CHS Cmnty Health Sys Inc	1D795K	SNRFOR	USD	MR	Composite
CHS Cmnty Health Sys Inc	1D795K	SNRFOR	USD	XR	Composite
Chubb Corp	1I8355	SNRFOR	AUD	MR	Composite
Chubb Corp	1I8355	SNRFOR	AUD	XR	Composite
Chubb Corp	1I8355	SNRFOR	CAD	MR	Composite
Chubb Corp	1I8355	SNRFOR	CHF	MR	Composite
Chubb Corp	1I8355	SNRFOR	EUR	CR	Composite
Chubb Corp	1I8355	SNRFOR	EUR	MM	Composite
Chubb Corp	1I8355	SNRFOR	EUR	MR	Composite
Chubb Corp	1I8355	SNRFOR	EUR	XR	Composite
Chubb Corp	1I8355	SNRFOR	GBP	MR	Composite
Chubb Corp	1I8355	SNRFOR	GBP	XR	Composite
Chubb Corp	1I8355	SNRFOR	HKD	MR	Composite
Chubb Corp	1I8355	SNRFOR	HKD	XR	Composite
Chubb Corp	1I8355	SNRFOR	JPY	MR	Composite
Chubb Corp	1I8355	SNRFOR	JPY	XR	Composite
Chubb Corp	1I8355	SNRFOR	SEK	MR	Composite
Chubb Corp	1I8355	SNRFOR	SEK	XR	Composite
Chubb Corp	1I8355	SNRFOR	SGD	MR	Composite
Chubb Corp	1I8355	SNRFOR	USD	CR	Composite
Chubb Corp	1I8355	SNRFOR	USD	MM	Composite
Chubb Corp	1I8355	SNRFOR	USD	MR	Composite
Chubb Corp	1I8355	SNRFOR	USD	XR	Composite
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	EUR	CR	Composite
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	EUR	MM	Composite
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	JPY	CR	Composite
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	JPY	MR	Composite
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	JPY	XR	Composite
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	USD	CR	Composite
CHUBU Elec Pwr Co Inc	1I8389	SNRFOR	USD	MR	Composite
Chubu Gas Co Ltd	JJ6BA7	SNRFOR	JPY	CR	Composite
Chubu Gas Co Ltd	JJ6BA7	SNRFOR	JPY	XR	Composite
Chubu Gas Co Ltd	JJ6BA7	SNRFOR	USD	CR	Composite
Chugai Pharmaceutical Co Ltd	JJ6FC3	SNRFOR	JPY	CR	Composite
Chugai Pharmaceutical Co Ltd	JJ6FC3	SNRFOR	JPY	MR	Composite
Chugai Pharmaceutical Co Ltd	JJ6FC3	SNRFOR	JPY	XR	Composite
Chugai Pharmaceutical Co Ltd	JJ6FC3	SNRFOR	USD	CR	Composite
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	EUR	CR	Composite
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	JPY	CR	Composite
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	JPY	MR	Composite
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	JPY	XR	Composite
Chugoku Elec Pwr Co Inc	1I8398	SNRFOR	USD	CR	Composite
Chunghwa Picture Tubes Ltd	YZ773W	SNRFOR	TWD	CR	Composite
Chunghwa Picture Tubes Ltd	YZ773W	SNRFOR	USD	CR	Composite
Chunghwa Picture Tubes Ltd	YZ773W	SNRFOR	USD	MR	Composite
Chunghwa Picture Tubes Ltd	YZ773W	SNRFOR	USD	XR	Composite
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	EUR	CR	Composite
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	EUR	MM	Composite
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	EUR	XR	Composite
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	JPY	CR	Composite
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	JPY	XR	Composite
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	USD	CR	Composite
Chuo Mitsui Tr & Bkg Co Ltd	JJ7C8P	SUBLT2	USD	MM	Composite
Cia Energetica de Sao Paulo		SNRFOR	USD	CR	Composite
Cia Energetica de Sao Paulo		SNRFOR	USD	MR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	AUD	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	CAD	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	CHF	CR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	CHF	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	EUR	CR	Composite

			0.55%					
0.68%	0.76%	1.16%	1.37%	1.59%	1.78%	1.85%	1.92%	1.97%
0.68%	0.76%	1.11%	1.32%	1.54%	1.71%	1.79%	1.87%	1.97%
0.68%	0.76%	1.16%	1.37%	1.59%	1.78%	1.85%	1.92%	1.97%
0.68%	0.76%	1.16%	1.37%	1.59%	1.78%	1.85%	1.92%	1.97%
0.68%	0.76%	1.10%	1.30%	1.53%	1.70%	1.77%	1.85%	1.97%
	2.05%	3.11%	4.11%	6.23%	6.58%	6.37%	6.23%	
	2.05%	3.11%	4.11%	6.16%	6.52%	6.37%	6.23%	
	2.05%	3.11%	4.11%	5.94%	6.28%	6.37%	6.23%	
1.41%	2.25%	3.27%	3.95%	4.55%	5%	5.10%	5.40%	5.40%
1.41%	2.25%	3.15%	3.95%	4.55%	5%	5.10%	5.20%	5.20%
0.38%	0.45%	0.49%	0.57%	0.62%	0.69%	0.72%	0.74%	0.92%
0.38%	0.45%	0.49%	0.57%	0.62%	0.69%	0.72%	0.74%	0.92%
0.39%	0.45%	0.50%	0.57%	0.62%	0.70%	0.72%	0.75%	0.92%
0.39%	0.45%	0.50%	0.57%	0.62%	0.70%	0.72%	0.75%	0.92%
0.41%	0.48%	0.52%	0.61%	0.66%	0.73%	0.76%	0.79%	0.92%
0.39%	0.46%	0.50%	0.58%	0.63%	0.70%	0.73%	0.76%	0.92%
0.39%	0.45%	0.50%	0.57%	0.62%	0.70%	0.72%	0.75%	0.92%
0.38%	0.44%	0.48%	0.56%	0.62%	0.67%	0.68%	0.73%	0.92%
0.39%	0.45%	0.50%	0.57%	0.62%	0.70%	0.72%	0.75%	0.92%
0.38%	0.44%	0.48%	0.56%	0.62%	0.67%	0.68%	0.73%	0.92%
0.39%	0.45%	0.50%	0.57%	0.62%	0.70%	0.72%	0.75%	0.92%
0.38%	0.44%	0.48%	0.56%	0.62%	0.67%	0.68%	0.73%	0.92%
0.38%	0.45%	0.49%	0.57%	0.62%	0.69%	0.72%	0.74%	0.92%
0.38%	0.45%	0.49%	0.57%	0.62%	0.69%	0.72%	0.74%	0.92%
0.38%	0.44%	0.48%	0.56%	0.62%	0.67%	0.68%	0.73%	0.92%
0.39%	0.45%	0.50%	0.57%	0.62%	0.70%	0.72%	0.75%	0.92%
0.41%	0.48%	0.52%	0.61%	0.66%	0.73%	0.76%	0.79%	0.92%
0.39%	0.45%	0.50%	0.57%	0.62%	0.70%	0.72%	0.75%	0.92%
0.38%	0.44%	0.48%	0.56%	0.62%	0.67%	0.68%	0.73%	0.92%
0.05%	0.08%	0.11%	0.14%	0.17%	0.19%	0.23%	0.26%	0.35%
0.05%	0.08%	0.11%	0.14%	0.16%	0.18%	0.23%	0.25%	0.35%
0.05%	0.08%	0.11%	0.13%	0.16%	0.18%	0.22%	0.27%	0.35%
0.04%	0.06%	0.09%	0.10%	0.14%	0.14%	0.17%	0.21%	0.35%
0.05%	0.08%	0.11%	0.14%	0.17%	0.19%	0.23%	0.26%	0.35%
		0.18%	0.17%	0.19%	0.22%	0.27%	0.33%	
		0.18%	0.17%	0.19%	0.22%	0.27%	0.33%	
		0.18%	0.17%	0.19%	0.22%	0.27%	0.33%	
0.12%	0.16%	0.20%	0.19%	0.22%	0.26%	0.30%	0.38%	
0.09%	0.16%	0.20%	0.19%	0.22%	0.26%	0.30%	0.38%	
0.12%	0.16%	0.20%	0.19%	0.22%	0.26%	0.30%	0.38%	
0.07%	0.10%	0.12%	0.15%	0.17%	0.19%	0.24%	0.31%	0.32%
0.07%	0.10%	0.12%	0.15%	0.17%	0.19%	0.24%	0.31%	0.32%
0.07%	0.09%	0.09%	0.11%	0.13%	0.14%	0.24%	0.31%	0.32%
0.07%	0.10%	0.12%	0.15%	0.17%	0.19%	0.24%	0.31%	0.32%
3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	
3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	
3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	3.90%	
0.59%				1.53%	1.63%	1.76%	1.84%	
0.59%				1.53%	1.63%	1.76%	1.84%	
0.59%				1.53%	1.63%	1.76%	1.84%	
0.59%				1.53%	1.63%	1.76%	1.84%	
1.32%	1.59%	2.08%	2.62%	2.80%	2.97%	3.01%	3.06%	3.25%
1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.37%	1.57%	2.14%	2.71%	2.89%	3.10%	3.13%	3.19%	3.26%
1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.37%	1.57%	2.14%	2.71%	2.89%	3.10%	3.13%	3.19%	3.26%

		35%				
		35%				NR
		35%				
2.07%	2.18%	40%	NR	NR	A	A
2.07%	2.18%	40%	NR	NR	BBB	BBB
		40%				
2.07%	2.18%	40%	NR	NR	A	A
2.07%	2.18%	40%	NR	NR	A	A
		40%				
2.07%	2.18%	40%	NR	NR	BBB	BBB
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
5.40%	5.40%	40%	NR	NR	BB	NR
5.20%	5.20%	40%	NR	NR	BBB	NR
0.86%	0.89%	40%	BB	BBB	BBB	BBB
0.86%	0.89%	40%	BB	BBB	BBB	BBB
0.86%	0.89%	40%	A	AA	AA	AA
0.86%	0.89%	40%	A	AA	AA	AA
0.86%	0.89%	40%	BBB	A	A	A
0.86%	0.89%	40%	BBB	A	A	A
0.86%	0.89%	40%	A	AA	AA	AA
0.86%	0.89%	40%	A	A	A	AA
0.86%	0.89%	40%	A	AA	AA	AA
0.86%	0.89%	40%	A	A	A	AA
0.86%	0.89%	40%	A	AA	AA	AA
0.86%	0.89%	40%	A	A	A	AA
0.86%	0.89%	40%	BB	BBB	BBB	BBB
0.86%	0.89%		BB	BBB	BBB	BBB
		40%				
0.86%	0.89%	40%	A	A	A	AA
0.86%	0.89%	40%	A	AA	AA	AA
0.86%	0.89%	40%	BBB	A	A	A
		40%				
0.86%	0.89%	40%	A	AA	AA	AA
0.86%	0.89%	40%	A	A	A	AA
0.41%	0.33%	40%	B	BB	BB	A
		35.63%				
0.41%	0.33%	35%	BB	BBB	A	A
0.41%	0.33%	35.63%	B	BB	BBB	BBB
0.41%	0.33%	35.63%	B	BB	BBB	BBB
0.41%	0.33%	40%	B	BB	BB	A
		35.63%				
		35%			NR	NR
		35%			NR	NR
		35%			NR	NR
		30%	A	NR	NR	NR
		30%				
		30%	BBB	NR	NR	NR
		30%	BB	NR	NR	NR
0.27%	0.29%	29.40%	BB	B	BB	BBB
0.27%	0.29%	35%	BB	BBB	A	A
		29.40%				
0.27%	0.29%	29.40%	BB	BBB	BBB	BBB
0.27%	0.29%	29.40%	BB	B	BB	BBB
3.90%		40%	NR	NR	NR	NR
3.90%		40%	NR	NR	NR	NR
		40%				
3.90%		40%	NR	NR	NR	NR
		7.50%				
		7.50%				
		7.50%	NR			
		7.50%	NR			
		7.50%	NR			
		7.50%	NR			
		7.50%				
		40%				
		40%				
3.24%	3.19%	40%	BB	A	BBB	A
3.25%	3.22%	40%	A	A	AA	AA
3.16%	3.33%	40%	BBB	BBB	A	A
3.25%	3.22%	40%	A	A	AA	AA
3.16%	3.33%	40%	BBB	BBB	A	A

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

	NR		Industrials	Asia	Hong Kong
	NR		Industrials	Asia	Hong Kong
	NR		Industrials	Asia	Hong Kong
NR	A	8	Financials	Asia	Taiwan Province of China
NR	A	8	Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
NR	A	8	Financials	Asia	Taiwan Province of China
NR	A	8	Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
NR	A	8	Financials	Asia	Taiwan Province of China
	NR		Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	BBB	3	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
NR	BBB	7	Utilities	Asia	Japan
NR	BBB	7	Utilities	Asia	Japan
NR	BBB	7	Utilities	Asia	Japan
NR	BBB	3	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
	NR	2	Utilities	Asia	Japan
	NR	2	Utilities	Asia	Japan
	NR	2	Utilities	Asia	Japan
	NR	3	Health Care	Asia	Japan
	NR		Health Care	Asia	Japan
	NR	3	Health Care	Asia	Japan
	NR	3	Health Care	Asia	Japan
NR	A	5	Utilities	Asia	Japan
NR	A	4	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
NR	A	4	Utilities	Asia	Japan
NR	A	5	Utilities	Asia	Japan
	NR	2	Industrials	Asia	Taiwan Province of China
	NR	2	Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR	2	Industrials	Asia	Taiwan Province of China
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Utilities	Lat.Amer	Brazil
	NR		Utilities	Lat.Amer	Brazil
BB	A	8	Basic Materials	Europe	Switzerland
A	AA	8	Basic Materials	Europe	Switzerland
BBB	AA	8	Basic Materials	Europe	Switzerland
A	AA	8	Basic Materials	Europe	Switzerland
BBB	AA	8	Basic Materials	Europe	Switzerland

	A					
	A				Thin	
	A					
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
B	B					
B	B		Thin	Thin	Thin	DocAdj
B	B		Thin	Thin	Thin	DocAdj
B	B		Thin	Thin	Thin	CcyGrp
	BB	Thin	Thin	DocAdj	Thin	Thin
	BB	Thin	Thin	CcyGrp	Thin	Thin
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA					
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
A	AA	CcyGrp	Thin	Thin	Thin	Thin
A	AA					
A	AA	DocAdj	Thin	Thin	Thin	Thin
A	AA	Entity Tier	Thin	Thin	Thin	Thin
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	CcyGrp	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B					
	B	Thin	Thin	Thin	Thin	Thin
BBB						
BBB						
BBB	BBB	Thin				Thin
BBB	BBB	Thin				Thin
BBB	BBB	Thin				Thin
BBB	BBB	Thin				Thin
BBB						
B	BBB					
B	BBB					
BBB	BB	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

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

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

CIBNEURMM	29-Aug-08 CIBN
CIBNEURMR	29-Aug-08 CIBN
CIBNEURXR	29-Aug-08 CIBN
CIBNGBPCR	29-Aug-08 CIBN
CIBNGBPMM	29-Aug-08 CIBN
CIBNGBPMR	29-Aug-08 CIBN
CIBNHKDMM	29-Aug-08 CIBN
CIBNJPYCR	29-Aug-08 CIBN
CIBNJPYMM	29-Aug-08 CIBN
CIBNNOKMM	29-Aug-08 CIBN
CIBNSEKMM	29-Aug-08 CIBN
CIBNSGDMM	29-Aug-08 CIBN
CIBNUSDCR	29-Aug-08 CIBN
CIBNUSDMM	29-Aug-08 CIBN
CIBNUSDMR	29-Aug-08 CIBN
CIBNUSDXR	29-Aug-08 CIBN
CIBN-CINAUDMM	29-Aug-08 CIBN-CIN
CIBN-CINCHFCR	29-Aug-08 CIBN-CIN
CIBN-CINCHFMM	29-Aug-08 CIBN-CIN
CIBN-CINEURCR	29-Aug-08 CIBN-CIN
CIBN-CINEURMM	29-Aug-08 CIBN-CIN
CIBN-CINEURMR	29-Aug-08 CIBN-CIN
CIBN-CINEURXR	29-Aug-08 CIBN-CIN
CIBN-CINGBPCR	29-Aug-08 CIBN-CIN
CIBN-CINGBPMM	29-Aug-08 CIBN-CIN
CIBN-CINJPYCR	29-Aug-08 CIBN-CIN
CIBN-CINJPYMM	29-Aug-08 CIBN-CIN
CIBN-CINNOKMM	29-Aug-08 CIBN-CIN
CIBN-CINSGDMM	29-Aug-08 CIBN-CIN
CIBN-CINUSDCR	29-Aug-08 CIBN-CIN
CIBN-CINUSDMM	29-Aug-08 CIBN-CIN
CIBN-CINUSDMR	29-Aug-08 CIBN-CIN
CIBN-CSCPEURCR	29-Aug-08 CIBN-CSCP
CIBN-CSCPEURMM	29-Aug-08 CIBN-CSCP
CIBN-CSCPEURMR	29-Aug-08 CIBN-CSCP
CIBN-CSCPEURXR	29-Aug-08 CIBN-CSCP
CIBN-CSCPUSDMR	29-Aug-08 CIBN-CSCP
CIBN-CSCPUSDXR	29-Aug-08 CIBN-CSCP
CFF-ComFinFonEURCR	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonEURMM	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonEURMR	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonEURXR	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonGBPCR	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonGBPMM	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonHKDCR	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonHKDMM	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonJPYCR	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonJPYMM	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonUSDCR	29-Aug-08 CFF-ComFinFon
CFF-ComFinFonUSDMM	29-Aug-08 CFF-ComFinFon
STGOBNAUDCR	29-Aug-08 STGOBN
STGOBNAUDMM	29-Aug-08 STGOBN
STGOBNAUDMR	29-Aug-08 STGOBN
STGOBNCADMM	29-Aug-08 STGOBN
STGOBNCHFCR	29-Aug-08 STGOBN
STGOBNCHFMM	29-Aug-08 STGOBN
STGOBNEURCR	29-Aug-08 STGOBN
STGOBNEURMM	29-Aug-08 STGOBN
STGOBNEURMR	29-Aug-08 STGOBN
STGOBNEURXR	29-Aug-08 STGOBN
STGOBNGBPCR	29-Aug-08 STGOBN
STGOBNGBPMM	29-Aug-08 STGOBN
STGOBNHKDMM	29-Aug-08 STGOBN
STGOBNJPYCR	29-Aug-08 STGOBN
STGOBNJPYMM	29-Aug-08 STGOBN
STGOBNNZDCR	29-Aug-08 STGOBN
STGOBNNZDMM	29-Aug-08 STGOBN
STGOBNSEKMM	29-Aug-08 STGOBN
STGOBNSGDMM	29-Aug-08 STGOBN
STGOBNUSDCR	29-Aug-08 STGOBN
STGOBNUSDMM	29-Aug-08 STGOBN
STGOBNUSDMR	29-Aug-08 STGOBN
STGOBNUSDXR	29-Aug-08 STGOBN
STGOBNZARMM	29-Aug-08 STGOBN

Ciba Hldg Inc	HI57CO	SNRFOR	EUR	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	EUR	MR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	EUR	XR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	GBP	CR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	GBP	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	GBP	MR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	HKD	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	JPY	CR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	JPY	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	NOK	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	SEK	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	SGD	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	USD	CR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	USD	MM	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	USD	MR	Composite
Ciba Hldg Inc	HI57CO	SNRFOR	USD	XR	Composite
Ciba Inc.	HI57CP	SNRFOR	AUD	MM	Composite
Ciba Inc.	HI57CP	SNRFOR	CHF	CR	Composite
Ciba Inc.	HI57CP	SNRFOR	CHF	MM	Composite
Ciba Inc.	HI57CP	SNRFOR	EUR	CR	Composite
Ciba Inc.	HI57CP	SNRFOR	EUR	MM	Composite
Ciba Inc.	HI57CP	SNRFOR	EUR	MR	Composite
Ciba Inc.	HI57CP	SNRFOR	EUR	XR	Composite
Ciba Inc.	HI57CP	SNRFOR	GBP	CR	Composite
Ciba Inc.	HI57CP	SNRFOR	GBP	MM	Composite
Ciba Inc.	HI57CP	SNRFOR	JPY	CR	Composite
Ciba Inc.	HI57CP	SNRFOR	JPY	MM	Composite
Ciba Inc.	HI57CP	SNRFOR	NOK	MM	Composite
Ciba Inc.	HI57CP	SNRFOR	SGD	MM	Composite
Ciba Inc.	HI57CP	SNRFOR	USD	CR	Composite
Ciba Inc.	HI57CP	SNRFOR	USD	MM	Composite
Ciba Inc.	HI57CP	SNRFOR	USD	MR	Composite
Ciba UK plc	GI346P	SNRFOR	EUR	CR	Composite
Ciba UK plc	GI346P	SNRFOR	EUR	MM	Composite
Ciba UK plc	GI346P	SNRFOR	EUR	MR	Composite
Ciba UK plc	GI346P	SNRFOR	EUR	XR	Composite
Ciba UK plc	GI346P	SNRFOR	USD	MR	Composite
Ciba UK plc	GI346P	SNRFOR	USD	XR	Composite
CIE de Financement Foncier	FH2031	SNRFOR	EUR	CR	Composite
CIE de Financement Foncier	FH2031	SNRFOR	EUR	MM	Composite
CIE de Financement Foncier	FH2031	SNRFOR	EUR	MR	Composite
CIE de Financement Foncier	FH2031	SNRFOR	EUR	XR	Composite
CIE de Financement Foncier	FH2031	SNRFOR	GBP	CR	Composite
CIE de Financement Foncier	FH2031	SNRFOR	GBP	MM	Composite
CIE de Financement Foncier	FH2031	SNRFOR	HKD	CR	Composite
CIE de Financement Foncier	FH2031	SNRFOR	HKD	MM	Composite
CIE de Financement Foncier	FH2031	SNRFOR	JPY	CR	Composite
CIE de Financement Foncier	FH2031	SNRFOR	JPY	MM	Composite
CIE de Financement Foncier	FH2031	SNRFOR	USD	CR	Composite
CIE de Financement Foncier	FH2031	SNRFOR	USD	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	AUD	CR	Composite
Cie de St Gobain	FG872C	SNRFOR	AUD	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	AUD	MR	Composite
Cie de St Gobain	FG872C	SNRFOR	CAD	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	CHF	CR	Composite
Cie de St Gobain	FG872C	SNRFOR	CHF	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	EUR	CR	Composite
Cie de St Gobain	FG872C	SNRFOR	EUR	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	EUR	MR	Composite
Cie de St Gobain	FG872C	SNRFOR	EUR	XR	Composite
Cie de St Gobain	FG872C	SNRFOR	GBP	CR	Composite
Cie de St Gobain	FG872C	SNRFOR	GBP	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	HKD	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	JPY	CR	Composite
Cie de St Gobain	FG872C	SNRFOR	JPY	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	NZD	CR	Composite
Cie de St Gobain	FG872C	SNRFOR	NZD	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	SEK	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	SGD	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	USD	CR	Composite
Cie de St Gobain	FG872C	SNRFOR	USD	MM	Composite
Cie de St Gobain	FG872C	SNRFOR	USD	MR	Composite
Cie de St Gobain	FG872C	SNRFOR	USD	XR	Composite
Cie de St Gobain	FG872C	SNRFOR	ZAR	MM	Composite

1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.30%	1.49%	2.03%	2.58%	2.75%	2.94%	2.98%	3.03%	3.28%
1.37%	1.57%	2.14%	2.71%	2.89%	3.10%	3.13%	3.19%	3.26%
1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.32%	1.55%	2.08%	2.61%	2.78%	2.97%	3.01%	3.06%	3.25%
1.32%	1.55%	2.08%	2.61%	2.78%	2.97%	3.01%	3.06%	3.25%
1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.37%	1.57%	2.14%	2.71%	2.89%	3.10%	3.13%	3.19%	3.26%
1.31%	1.49%	2.06%	2.60%	2.77%	2.97%	3.01%	3.07%	3.32%
1.25%	1.44%	1.96%	2.48%	2.65%	2.83%	2.87%	2.92%	3.05%

			2.10%	2.28%	2.46%	2.55%	2.63%	

			2.10%	2.28%	2.46%	2.55%	2.63%	

					0.38%			
					0.38%			
					0.38%			
					0.38%			
					0.38%			
					0.38%			
					0.38%			
					0.38%			
					0.38%			
					0.38%			
					0.38%			
0.91%	1.11%	1.43%	1.76%	1.98%	2.19%	2.15%	2.38%	2.20%
0.91%	1.11%	1.43%	1.76%	1.90%	2.10%	2.15%	2.29%	2.20%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.96%	1.12%	1.48%	1.80%	1.98%	2.19%	2.21%	2.27%	2.28%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.96%	1.12%	1.48%	1.80%	1.98%	2.19%	2.21%	2.27%	2.28%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.89%	1.09%	1.40%	1.73%	1.89%	2.07%	2.11%	2.16%	2.17%
0.86%	1.05%	1.35%	1.66%	1.82%	1.99%	2.03%	2.08%	2.09%
0.96%	1.12%	1.48%	1.80%	1.98%	2.19%	2.21%	2.27%	2.28%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.91%	1.19%	1.51%	1.81%	2.02%	2.10%	2.15%	2.30%	2.20%
0.91%	1.14%	1.45%	1.73%	1.94%	2.10%	2.15%	2.20%	2.20%
0.96%	1.12%	1.48%	1.80%	1.98%	2.19%	2.21%	2.27%	2.28%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.96%	1.12%	1.48%	1.80%	1.98%	2.19%	2.21%	2.27%	2.28%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%
0.89%	1.09%	1.40%	1.73%	1.89%	2.07%	2.11%	2.16%	2.17%
0.86%	1.05%	1.35%	1.66%	1.82%	1.99%	2.03%	2.08%	2.09%
0.90%	1.08%	1.41%	1.76%	1.93%	2.08%	2.13%	2.19%	2.20%

3.25%	3.22%	40% A	A	AA	AA
3.18%	3.16%	40% BBB	BBB	A	A
		40%			
3.16%	3.33%	40% BBB	BBB	A	A
3.25%	3.22%	40% A	A	AA	AA
		40%			
3.25%	3.22%	40% A	A	AA	AA
3.24%	3.19%	40% BB	BBB	BBB	BBB
3.24%	3.19%	40% BB	BBB	BBB	BBB
3.25%	3.22%	40% A	A	AA	AA
3.25%	3.22%	40% A	A	AA	AA
3.25%	3.22%	40% A	A	AA	AA
3.16%	3.33%	40% BBB	BBB	A	A
3.25%	3.22%	40% A	A	AA	AA
		40%			
3.06%	3.04%	40% BBB	BBB	A	A
		40%			
		40%			
		40%			
		40%			
		40%			NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
2.27%	2.28%	40% BB	BBB	A	A
2.27%	2.28%	40% BB	BBB	A	A
		40%			
2.24%	2.22%	40% A	AA	AA	AA
2.34%	2.32%	40% A	A	AA	AA
2.24%	2.22%	40% A	AA	AA	AA
2.34%	2.32%	40% A	A	AA	AA
2.24%	2.22%	40% A	AA	AA	AA
2.22%	2.21%	40% BBB	A	AA	AA
2.14%	2.12%	40% BBB	A	AA	AA
2.34%	2.32%	40% A	A	AA	AA
2.24%	2.22%	40% A	AA	AA	AA
2.24%	2.22%	40% A	AA	AA	AA
2.27%	2.28%	40% BB	BBB	BBB	BBB
2.27%	2.28%	40% BB	A	A	A
2.34%	2.32%	40% A	A	AA	AA
2.24%	2.22%	40% A	AA	AA	AA
2.24%	2.22%	40% A	AA	AA	AA
2.24%	2.22%	40% A	AA	AA	AA
2.34%	2.32%	40% A	A	AA	AA
2.24%	2.22%	40% A	AA	AA	AA
2.22%	2.21%	40% BBB	A	AA	AA
2.14%	2.12%	40% BBB	A	AA	AA
2.24%	2.22%	40% A	AA	AA	AA

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

A	AA	8 Basic Materials	Europe	Switzerland
BBB	AA	8 Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
BBB	AA	8 Basic Materials	Europe	Switzerland
A	AA	8 Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
A	AA	8 Basic Materials	Europe	Switzerland
BB	AA	8 Basic Materials	Europe	Switzerland
BB	AA	8 Basic Materials	Europe	Switzerland
A	AA	8 Basic Materials	Europe	Switzerland
A	AA	8 Basic Materials	Europe	Switzerland
A	AA	8 Basic Materials	Europe	Switzerland
BBB	AA	8 Basic Materials	Europe	Switzerland
A	AA	8 Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
BBB	AA	8 Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	2 Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	2 Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
BBB	AA	3 Industrials	Europe	France
BBB	AA	3 Industrials	Europe	France
	NR	Industrials	Europe	France
A	AA	11 Industrials	Europe	France
BBB	A	5 Industrials	Europe	France
A	AA	11 Industrials	Europe	France
BBB	A	5 Industrials	Europe	France
A	AA	11 Industrials	Europe	France
BBB	AA	11 Industrials	Europe	France
BBB	AA	11 Industrials	Europe	France
BBB	A	5 Industrials	Europe	France
A	AA	11 Industrials	Europe	France
A	AA	11 Industrials	Europe	France
BBB	A	12 Industrials	Europe	France
BBB	A	12 Industrials	Europe	France
BBB	A	5 Industrials	Europe	France
A	AA	11 Industrials	Europe	France
A	AA	11 Industrials	Europe	France
A	AA	11 Industrials	Europe	France
BBB	A	5 Industrials	Europe	France
A	AA	11 Industrials	Europe	France
BBB	AA	11 Industrials	Europe	France
BBB	AA	11 Industrials	Europe	France
A	AA	11 Industrials	Europe	France

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB				Thin	Thin
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB				Thin	Thin
BBB	BB					
A	BB					
A	BB					
A	BB					
A	BB					
A	BB					
A	BB					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp DocAdj

DocAdj CcyGrp

CcyGrp Entity Tier Entity Tier CcyGrp CcyGrp CcyGrp DocAdj CcyGrp

DocAdj

Thin

Thin

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

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

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

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

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

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

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

MICH-CoFinMichAUDCR	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichAUDMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichCADMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichCHFCR	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichCHFMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichEURCR	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichEURMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichEURMR	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichEURXR	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichGBPMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichHKDMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichJPYCR	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichJPYMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichSEKMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichSGDMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichUSDCR	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichUSDMM	29-Aug-08 MICH-CoFinMich
MICH-CoFinMichUSDMR	29-Aug-08 MICH-CoFinMich
COFIRTEURCR	29-Aug-08 COFIRT
COFIRTEURMM	29-Aug-08 COFIRT
COFIRTEURMR	29-Aug-08 COFIRT
COFIRTJPYMM	29-Aug-08 COFIRT
COFIRTUSDCR	29-Aug-08 COFIRT
COFIRTUSDMM	29-Aug-08 COFIRT
COFIRTUSDMR	29-Aug-08 COFIRT
MICHLNAUDMM	29-Aug-08 MICHLN
MICHLNEURCR	29-Aug-08 MICHLN
MICHLNEURMM	29-Aug-08 MICHLN
MICHLNEURMR	29-Aug-08 MICHLN
MICHLNGBPMM	29-Aug-08 MICHLN
MICHLNJPYCR	29-Aug-08 MICHLN
MICHLNJPYMM	29-Aug-08 MICHLN
MICHLNJPYMR	29-Aug-08 MICHLN
MICHLNSGDMM	29-Aug-08 MICHLN
MICHLNUSDCR	29-Aug-08 MICHLN
MICHLNUSDMM	29-Aug-08 MICHLN
MICHLNUSDMR	29-Aug-08 MICHLN
MICHLNEURCR	29-Aug-08 MICHLN
MICHLNEURMM	29-Aug-08 MICHLN
MICHLNUSDMM	29-Aug-08 MICHLN
CGVEURMM	29-Aug-08 CGV
CGVUSDCR	29-Aug-08 CGV
CGVUSDXR	29-Aug-08 CGV
CIFGNAEURMM	29-Aug-08 CIFGNA
CIFGNAEURMR	29-Aug-08 CIFGNA
CIFGNAUSDMR	29-Aug-08 CIFGNA
CIFGNAUSDXR	29-Aug-08 CIFGNA
CIAUDCR	29-Aug-08 CI
CIAUDMR	29-Aug-08 CI
CIAUDXR	29-Aug-08 CI
CICADMR	29-Aug-08 CI
CICHFMR	29-Aug-08 CI
CIEURCR	29-Aug-08 CI
CIEURMM	29-Aug-08 CI
CIEURMR	29-Aug-08 CI
CIEURXR	29-Aug-08 CI
CIGBPMR	29-Aug-08 CI
CIGBPXR	29-Aug-08 CI
CIHKDMR	29-Aug-08 CI
CIHKDXR	29-Aug-08 CI
CIJPYMR	29-Aug-08 CI
CIJPYXR	29-Aug-08 CI
CINZDMR	29-Aug-08 CI
CISEKMR	29-Aug-08 CI
CISEKXR	29-Aug-08 CI
CIUSDCR	29-Aug-08 CI
CIUSDMM	29-Aug-08 CI
CIUSDMR	29-Aug-08 CI
CIUSDXR	29-Aug-08 CI
BCHB-CIMBBEURCR	29-Aug-08 BCHB-CIMBB
BCHB-CIMBBEURMM	29-Aug-08 BCHB-CIMBB
BCHB-CIMBBUSDCR	29-Aug-08 BCHB-CIMBB
BCHB-CIMBBUSDMR	29-Aug-08 BCHB-CIMBB
BCHB-CIMBBUSDXR	29-Aug-08 BCHB-CIMBB

CIE Fin Michelin	2C47IG	SNRFOR	AUD	CR	Composite
CIE Fin Michelin	2C47IG	SNRFOR	AUD	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	CAD	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	CHF	CR	Composite
CIE Fin Michelin	2C47IG	SNRFOR	CHF	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	EUR	CR	Composite
CIE Fin Michelin	2C47IG	SNRFOR	EUR	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	EUR	MR	Composite
CIE Fin Michelin	2C47IG	SNRFOR	EUR	XR	Composite
CIE Fin Michelin	2C47IG	SNRFOR	GBP	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	HKD	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	JPY	CR	Composite
CIE Fin Michelin	2C47IG	SNRFOR	JPY	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	SEK	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	SGD	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	USD	CR	Composite
CIE Fin Michelin	2C47IG	SNRFOR	USD	MM	Composite
CIE Fin Michelin	2C47IG	SNRFOR	USD	MR	Composite
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	EUR	CR	Composite
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	EUR	MM	Composite
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	EUR	MR	Composite
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	JPY	MM	Composite
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	USD	CR	Composite
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	USD	MM	Composite
CIE Financiere et Industrielle s Autoroutes Cofiroute	FI9EFD	SNRFOR	USD	MR	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	AUD	MM	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	EUR	CR	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	EUR	MM	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	EUR	MR	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	GBP	MM	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	JPY	CR	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	JPY	MM	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	JPY	MR	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	SGD	MM	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	USD	CR	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	USD	MM	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SNRFOR	USD	MR	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SUBLT2	EUR	CR	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SUBLT2	EUR	MM	Composite
CIE GENERALE des ETABLISSEMENTS MICHELIN	FF364G	SUBLT2	USD	MM	Composite
CIE Generale Geophysique Veritas	FH57D1	SNRFOR	EUR	MM	Composite
CIE Generale Geophysique Veritas	FH57D1	SNRFOR	USD	CR	Composite
CIE Generale Geophysique Veritas	FH57D1	SNRFOR	USD	XR	Composite
CIFG Assurn North America Inc	1D79BM	SNRFOR	EUR	MM	Composite
CIFG Assurn North America Inc	1D79BM	SNRFOR	EUR	MR	Composite
CIFG Assurn North America Inc	1D79BM	SNRFOR	USD	MR	Composite
CIFG Assurn North America Inc	1D79BM	SNRFOR	USD	XR	Composite
Cigna Corp	137A59	SNRFOR	AUD	CR	Composite
Cigna Corp	137A59	SNRFOR	AUD	MR	Composite
Cigna Corp	137A59	SNRFOR	AUD	XR	Composite
Cigna Corp	137A59	SNRFOR	CAD	MR	Composite
Cigna Corp	137A59	SNRFOR	CHF	MR	Composite
Cigna Corp	137A59	SNRFOR	EUR	CR	Composite
Cigna Corp	137A59	SNRFOR	EUR	MM	Composite
Cigna Corp	137A59	SNRFOR	EUR	MR	Composite
Cigna Corp	137A59	SNRFOR	EUR	XR	Composite
Cigna Corp	137A59	SNRFOR	GBP	MR	Composite
Cigna Corp	137A59	SNRFOR	GBP	XR	Composite
Cigna Corp	137A59	SNRFOR	HKD	MR	Composite
Cigna Corp	137A59	SNRFOR	HKD	XR	Composite
Cigna Corp	137A59	SNRFOR	JPY	MR	Composite
Cigna Corp	137A59	SNRFOR	JPY	XR	Composite
Cigna Corp	137A59	SNRFOR	NZD	MR	Composite
Cigna Corp	137A59	SNRFOR	SEK	MR	Composite
Cigna Corp	137A59	SNRFOR	SEK	XR	Composite
Cigna Corp	137A59	SNRFOR	USD	CR	Composite
Cigna Corp	137A59	SNRFOR	USD	MM	Composite
Cigna Corp	137A59	SNRFOR	USD	MR	Composite
Cigna Corp	137A59	SNRFOR	USD	XR	Composite
CIMB Bk BHD	YZ797J	SNRFOR	EUR	CR	Composite
CIMB Bk BHD	YZ797J	SNRFOR	EUR	MM	Composite
CIMB Bk BHD	YZ797J	SNRFOR	USD	CR	Composite
CIMB Bk BHD	YZ797J	SNRFOR	USD	MR	Composite
CIMB Bk BHD	YZ797J	SNRFOR	USD	XR	Composite

1.08%	1.20%	1.56%	1.95%	2.21%	2.35%	2.40%	2.45%	2.50%
1.08%	1.20%	1.56%	1.86%	2.11%	2.35%	2.40%	2.45%	2.50%
1.06%	1.18%	1.55%	1.90%	2.11%	2.33%	2.39%	2.44%	2.50%
1.08%	1.23%	1.63%	1.97%	2.19%	2.42%	2.46%	2.51%	2.50%
1.06%	1.18%	1.55%	1.90%	2.11%	2.33%	2.39%	2.44%	2.50%
1.08%	1.23%	1.63%	1.97%	2.19%	2.42%	2.46%	2.51%	2.50%
1.06%	1.18%	1.55%	1.90%	2.11%	2.33%	2.39%	2.44%	2.50%
1.05%	1.17%	1.53%	1.87%	2.08%	2.31%	2.37%	2.41%	2.50%
1.06%	1.18%	1.55%	1.90%	2.11%	2.33%	2.39%	2.44%	2.50%
1.08%	1.20%	1.56%	1.89%	2.12%	2.35%	2.40%	2.45%	2.50%
1.08%	1.20%	1.56%	1.89%	2.12%	2.35%	2.40%	2.45%	2.50%
1.06%	1.18%	1.55%	1.90%	2.11%	2.33%	2.39%	2.44%	2.50%
1.06%	1.18%	1.55%	1.90%	2.11%	2.33%	2.39%	2.44%	2.50%
1.08%	1.23%	1.63%	1.97%	2.19%	2.42%	2.46%	2.51%	2.50%
1.06%	1.18%	1.55%	1.90%	2.11%	2.33%	2.39%	2.44%	2.50%
1.05%	1.17%	1.53%	1.87%	2.08%	2.31%	2.37%	2.41%	2.50%
0.14%	0.53%	0.79%	1.03%	1.19%	1.43%	1.51%	1.58%	
0.14%	0.51%	0.76%	0.99%	1.14%	1.37%	1.45%	1.52%	
0.14%	0.51%	0.76%	0.99%	1.14%	1.37%	1.45%	1.52%	
0.14%	0.53%	0.79%	1.03%	1.19%	1.43%	1.51%	1.58%	
0.14%	0.51%	0.76%	0.99%	1.14%	1.37%	1.45%	1.52%	
	1.19%	1.61%	1.93%	2.17%	2.38%	2.44%	2.45%	2.49%
	1.19%	1.67%	2.00%	2.24%	2.45%	2.52%	2.45%	2.56%
	1.19%	1.60%	1.93%	2.15%	2.34%	2.40%	2.45%	2.46%
	1.19%	1.61%	1.93%	2.17%	2.38%	2.44%	2.45%	2.49%
	1.19%	1.61%	1.93%	2.17%	2.38%	2.44%	2.45%	2.49%
	1.19%	1.60%	1.93%	2.15%	2.34%	2.40%	2.45%	2.46%
	1.19%	1.67%	2.00%	2.24%	2.45%	2.52%	2.45%	2.56%
	1.19%	1.60%	1.93%	2.15%	2.34%	2.40%	2.45%	2.46%
	1.19%	1.58%	1.90%	2.12%	2.33%	2.39%	2.45%	2.43%
0.91%	1.26%	1.60%	1.93%		2.08%	2.10%	2.11%	
0.91%	1.26%	1.53%	1.85%		2.08%	2.10%	2.11%	
					2.82%			
					2.82%			
					2.82%			
	73.62%	56.75%	47.89%	42.55%	38.48%	33.31%	29.13%	
	73.62%	56.75%	47.89%	42.55%	38.48%	33.31%	29.13%	
	73.62%	56.75%	47.89%	42.55%	38.48%	33.31%	29.13%	
0.37%	0.45%	0.47%	0.51%	0.57%	0.64%	0.68%	0.72%	0.87%
0.37%	0.45%	0.47%	0.51%	0.57%	0.64%	0.68%	0.72%	0.87%
0.37%	0.45%	0.47%	0.51%	0.57%	0.64%	0.68%	0.72%	0.87%
0.37%	0.45%	0.47%	0.51%	0.59%	0.64%	0.68%	0.72%	0.87%
0.37%	0.45%	0.47%	0.51%	0.59%	0.64%	0.68%	0.72%	0.87%
0.39%	0.47%	0.49%	0.54%	0.61%	0.68%	0.72%	0.77%	0.87%
0.37%	0.45%	0.47%	0.51%	0.59%	0.64%	0.68%	0.72%	0.87%
0.36%	0.43%	0.45%	0.49%	0.56%	0.63%	0.66%	0.71%	0.87%
0.37%	0.45%	0.47%	0.51%	0.59%	0.64%	0.68%	0.72%	0.87%
0.36%	0.43%	0.45%	0.49%	0.56%	0.63%	0.66%	0.71%	0.87%
0.37%	0.45%	0.47%	0.51%	0.59%	0.64%	0.68%	0.72%	0.87%
0.36%	0.43%	0.45%	0.49%	0.56%	0.63%	0.66%	0.71%	0.87%
0.37%	0.45%	0.47%	0.51%	0.57%	0.64%	0.68%	0.72%	0.87%
0.37%	0.45%	0.47%	0.51%	0.57%	0.64%	0.68%	0.72%	0.87%
0.37%	0.45%	0.47%	0.51%	0.59%	0.64%	0.68%	0.72%	0.87%
0.36%	0.43%	0.45%	0.49%	0.56%	0.63%	0.66%	0.71%	0.87%
0.39%	0.47%	0.49%	0.54%	0.61%	0.68%	0.72%	0.77%	0.87%
0.37%	0.45%	0.47%	0.51%	0.59%	0.64%	0.68%	0.72%	0.87%
0.36%	0.43%	0.45%	0.49%	0.56%	0.63%	0.66%	0.71%	0.87%
0.63%	0.69%	0.87%	1.01%	1.16%	1.30%	1.36%	1.45%	1.59%
0.63%	0.69%	0.87%	1.01%	1.16%	1.30%	1.36%	1.45%	1.59%
0.63%	0.66%	0.87%	1.01%	1.16%	1.30%	1.36%	1.45%	1.59%

2.53%	2.59%	40%	BBB	A	BBB	BBB
2.53%	2.59%	40%	BBB	A	BBB	A
2.53%	2.58%	40%	A	AA	AA	AA
2.63%	2.68%	40%	A	AA	A	A
2.53%	2.58%	40%	A	AA	AA	AA
2.63%	2.68%	40%	A	AA	A	A
2.53%	2.58%	40%	A	AA	AA	AA
2.50%	2.55%	40%	A	AA	A	A
		40%				
2.53%	2.58%	40%	A	AA	AA	AA
		40%				
2.53%	2.59%	40%	BBB	A	BBB	BBB
2.53%	2.59%	40%	BBB	A	BBB	BBB
2.53%	2.58%	40%	A	AA	AA	AA
2.53%	2.58%	40%	A	AA	AA	AA
2.63%	2.68%	40%	A	AA	A	A
2.53%	2.58%	40%	A	AA	AA	AA
2.50%	2.55%	40%	A	AA	A	A
		40%	NR	BB	B	B
		40%	NR	BBB	BB	BB
		40%				
		40%	NR	B	CCC	CCC
		40%	NR	BB	B	B
		40%	NR	BBB	BB	BB
		40%				
2.50%	2.53%	40%		NR	BB	BBB
2.50%	2.53%	40%		NR	BBB	A
2.50%	2.53%	40%		NR	A	A
		40%				
		40%				
2.50%	2.53%	40%		NR	BB	BBB
2.50%	2.53%	40%		NR	BB	BBB
		40%				
2.50%	2.53%	40%		NR	A	A
2.50%	2.53%	40%		NR	BBB	A
2.50%	2.53%	40%		NR	A	A
2.50%	2.53%	40%		NR	BBB	A
		8.55%	NR	NR	B	B
		8.55%	NR	NR	B	BB
		8.55%				
		37.50%				
		37.50%				
		37.50%				
		35%		NR	NR	NR
		35%		NR	NR	NR
		35%		NR	NR	NR
		35%				
0.92%	1.07%	40%	BB	BB	BBB	BBB
0.92%	1.07%	40%	BB	BB	BBB	BBB
0.92%	1.07%	40%	BB	BB	BBB	BBB
0.93%	1.07%	40%	A	A	AA	AA
0.93%	1.07%	40%	A	A	AA	AA
0.98%	1.07%	40%	BBB	BBB	A	A
		40%				
0.93%	1.07%	40%	A	A	AA	AA
0.90%	1.07%	40%	BBB	BBB	A	A
0.93%	1.07%	40%	A	A	AA	AA
0.90%	1.07%	40%	BBB	BBB	A	A
0.93%	1.07%	40%	A	A	AA	AA
0.90%	1.07%	40%	BBB	BBB	A	A
0.92%	1.07%	40%	BB	BB	BBB	BBB
0.92%	1.07%		BB	BB	BBB	BBB
0.93%	1.07%	40%	A	A	AA	AA
		40%				
0.90%	1.07%	40%	BBB	BBB	A	A
0.98%	1.07%	40%	BBB	BBB	A	A
		40%				
0.93%	1.07%	40%	A	A	AA	AA
0.90%	1.07%	40%	BBB	BBB	A	A
2.13%	2.28%	35%	NR	BB	NR	NR
		31.25%				
2.13%	2.28%	35%	NR	BB	NR	NR
2.13%	2.28%	31.25%	NR	B	NR	NR
		31.25%				

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

BBB	AA	8	Consumer Goods	Europe	Switzerland
BBB	AA	8	Consumer Goods	Europe	Switzerland
AA	AA	6	Consumer Goods	Europe	Switzerland
A	A	3	Consumer Goods	Europe	Switzerland
AA	AA	6	Consumer Goods	Europe	Switzerland
A	A	3	Consumer Goods	Europe	Switzerland
AA	AA	6	Consumer Goods	Europe	Switzerland
A	AA	8	Consumer Goods	Europe	Switzerland
	NR		Consumer Goods	Europe	Switzerland
AA	AA	6	Consumer Goods	Europe	Switzerland
	NR		Consumer Goods	Europe	Switzerland
BBB	AA	8	Consumer Goods	Europe	Switzerland
BBB	AA	8	Consumer Goods	Europe	Switzerland
AA	AA	6	Consumer Goods	Europe	Switzerland
AA	AA	6	Consumer Goods	Europe	Switzerland
A	A	3	Consumer Goods	Europe	Switzerland
AA	AA	6	Consumer Goods	Europe	Switzerland
A	AA	8	Consumer Goods	Europe	Switzerland
	B	5	Industrials	Europe	France
	BB	5	Industrials	Europe	France
	NR		Industrials	Europe	France
	B	5	Industrials	Europe	France
	B	5	Industrials	Europe	France
	BB	5	Industrials	Europe	France
	NR		Industrials	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
	NR	2	Consumer Goods	Europe	France
	NR	2	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR	2	Oil & Gas	Europe	France
	NR	2	Oil & Gas	Europe	France
	NR	2	Oil & Gas	Europe	France
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	NR	2	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	NR	2	Financials	Asia	Malaysia
NR	NR	2	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia

BBB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
BBB	BB		Thin	Entity Tier	Entity Tier	Entity Tier
BBB	BB		Thin	DocAdj	DocAdj	DocAdj
BBB	BB		Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB		Thin	Entity Tier	Entity Tier	Entity Tier
BBB	BB		Thin	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB		Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BB		Thin	DocAdj	DocAdj	DocAdj
BBB	BB		Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BB		Thin	DocAdj	DocAdj	DocAdj
BBB	BB	Thin	Thin	DocAdj	DocAdj	
BBB	BB	Thin	Thin	DocAdj	CcyGrp	
BBB	BB					
BB	BB					
BB	BB					
BB	BB					
B	CCC		Thin	Thin	Thin	Thin
B	CCC		Thin	Thin	Thin	Thin
B	CCC		Thin	Thin	Thin	Thin
B	CCC					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	CcyGrp	Thin	Thin	Thin
BBB	AA	Thin	DocAdj	Thin	Thin	Thin
BBB	AA					

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

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

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

BCHB-CIMBBCHFCR	29-Aug-08 BCHB-CIMBB
BCHB-CIMBBEURCR	29-Aug-08 BCHB-CIMBB
BCHB-CIMBBJPYCR	29-Aug-08 BCHB-CIMBB
BCHB-CIMBBUSDCR	29-Aug-08 BCHB-CIMBB
BCHB-CIMBBUSDMR	29-Aug-08 BCHB-CIMBB
BCHB-CIMBUSDCR	29-Aug-08 BCHB-CIMB
CMFPDKKMM	29-Aug-08 CMFP
CMFPEURCR	29-Aug-08 CMFP
CMFPEURMM	29-Aug-08 CMFP
CMFPEURMR	29-Aug-08 CMFP
CMFPJPYCR	29-Aug-08 CMFP
CMFPJPYMM	29-Aug-08 CMFP
CMFPUSDCR	29-Aug-08 CMFP
CMFPUSDMM	29-Aug-08 CMFP
CMFPUSDMR	29-Aug-08 CMFP
CIMPPLAUDMM	29-Aug-08 CIMPPL
CIMPPLEURCR	29-Aug-08 CIMPPL
CIMPPLEURMM	29-Aug-08 CIMPPL
CIMPPLEURMR	29-Aug-08 CIMPPL
CIMPPLJPYMM	29-Aug-08 CIMPPL
CIMPPLUSDCR	29-Aug-08 CIMPPL
CIMPPLUSDMM	29-Aug-08 CIMPPL
CIMPPL-CiFiEURCR	29-Aug-08 CIMPPL-CiFi
CIMPPL-CiFiEURMM	29-Aug-08 CIMPPL-CiFi
CIMPPL-CiFiEURMR	29-Aug-08 CIMPPL-CiFi
CIMPPL-CiFiJPYMM	29-Aug-08 CIMPPL-CiFi
CIMPPL-CiFiUSDCR	29-Aug-08 CIMPPL-CiFi
CIMPPL-CiFiUSDMM	29-Aug-08 CIMPPL-CiFi
CIMPPL-CiFiUSDMR	29-Aug-08 CIMPPL-CiFi
CIBIUSDMR	29-Aug-08 CIBI
CIBIUSDXR	29-Aug-08 CIBI
CIBIUSDMR	29-Aug-08 CIBI
CIBIUSDXR	29-Aug-08 CIBI
CIBIEURMR	29-Aug-08 CIBI
CIBIUSDCR	29-Aug-08 CIBI
CIBIUSDMR	29-Aug-08 CIBI
CIBIUSDXR	29-Aug-08 CIBI
CINAUDCR	29-Aug-08 CIN
CINAUDMR	29-Aug-08 CIN
CINEURCR	29-Aug-08 CIN
CINEURMM	29-Aug-08 CIN
CINEURMR	29-Aug-08 CIN
CINJPYCR	29-Aug-08 CIN
CINJPYMR	29-Aug-08 CIN
CINUSDCR	29-Aug-08 CIN
CINUSDMM	29-Aug-08 CIN
CINUSDMR	29-Aug-08 CIN
CINUSDXR	29-Aug-08 CIN
CTASEURCR	29-Aug-08 CTAS
CTASEURMR	29-Aug-08 CTAS
CTASUSDCR	29-Aug-08 CTAS
CTASUSDMR	29-Aug-08 CTAS
CIRINT-IntSAAUDMM	29-Aug-08 CIRINT-IntSA
CIRINT-IntSAEURMM	29-Aug-08 CIRINT-IntSA
CIRINT-IntSAEURXR	29-Aug-08 CIRINT-IntSA
CIRINT-IntSAJPYMM	29-Aug-08 CIRINT-IntSA
CIRINT-IntSAUSDMM	29-Aug-08 CIRINT-IntSA
CIRINTAUDCR	29-Aug-08 CIRINT
CIRINTAUDMM	29-Aug-08 CIRINT
CIRINTCHFMM	29-Aug-08 CIRINT
CIRINTEURCR	29-Aug-08 CIRINT
CIRINTEURMM	29-Aug-08 CIRINT
CIRINTEURMR	29-Aug-08 CIRINT
CIRINTEURXR	29-Aug-08 CIRINT
CIRINTILSMM	29-Aug-08 CIRINT
CIRINTJPYCR	29-Aug-08 CIRINT
CIRINTJPYMM	29-Aug-08 CIRINT
CIRINTUSDCR	29-Aug-08 CIRINT
CIRINTUSDMM	29-Aug-08 CIRINT
CIRINTUSDMR	29-Aug-08 CIRINT
CBC-CFEURCR	29-Aug-08 CBC-CF
CBC-CFEURMM	29-Aug-08 CBC-CF
CBC-CFEURMR	29-Aug-08 CBC-CF
CBC-CFEURXR	29-Aug-08 CBC-CF

CIMB Bk BHD	YZ797J	SUBLT2	CHF	CR	Composite
CIMB Bk BHD	YZ797J	SUBLT2	EUR	CR	Composite
CIMB Bk BHD	YZ797J	SUBLT2	JPY	CR	Composite
CIMB Bk BHD	YZ797J	SUBLT2	USD	CR	Composite
CIMB Bk BHD	YZ797J	SUBLT2	USD	MR	Composite
CIMB Invt Bk BHD	YZ797U	SUBLT2	USD	CR	Composite
Ciments Francais	1I89DL	SNRFOR	DKK	MM	Composite
Ciments Francais	1I89DL	SNRFOR	EUR	CR	Composite
Ciments Francais	1I89DL	SNRFOR	EUR	MM	Composite
Ciments Francais	1I89DL	SNRFOR	EUR	MR	Composite
Ciments Francais	1I89DL	SNRFOR	JPY	CR	Composite
Ciments Francais	1I89DL	SNRFOR	JPY	MM	Composite
Ciments Francais	1I89DL	SNRFOR	USD	CR	Composite
Ciments Francais	1I89DL	SNRFOR	USD	MM	Composite
Ciments Francais	1I89DL	SNRFOR	USD	MR	Composite
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	AUD	MM	Composite
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	EUR	CR	Composite
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	EUR	MM	Composite
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	EUR	MR	Composite
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	JPY	MM	Composite
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	USD	CR	Composite
CIMPOR CIMENTOS PORTUGAL SGPS SA	1I89DZ	SNRFOR	USD	MM	Composite
Cimpor Finl Operations BV	NP214A	SNRFOR	EUR	CR	Composite
Cimpor Finl Operations BV	NP214A	SNRFOR	EUR	MM	Composite
Cimpor Finl Operations BV	NP214A	SNRFOR	EUR	MR	Composite
Cimpor Finl Operations BV	NP214A	SNRFOR	JPY	MM	Composite
Cimpor Finl Operations BV	NP214A	SNRFOR	USD	CR	Composite
Cimpor Finl Operations BV	NP214A	SNRFOR	USD	MM	Composite
Cimpor Finl Operations BV	NP214A	SNRFOR	USD	MR	Composite
CINCINNATI BELL INC	1I89F8	SECDOM	USD	MR	Composite
CINCINNATI BELL INC	1I89F8	SECDOM	USD	XR	Composite
CINCINNATI BELL INC	1I89F8	SNRFOR	USD	MR	Composite
CINCINNATI BELL INC	1I89F8	SNRFOR	USD	XR	Composite
CINCINNATI BELL INC	1I89F8	SUBLT2	EUR	MR	Composite
CINCINNATI BELL INC	1I89F8	SUBLT2	USD	CR	Composite
CINCINNATI BELL INC	1I89F8	SUBLT2	USD	MR	Composite
CINCINNATI BELL INC	1I89F8	SUBLT2	USD	XR	Composite
Cinergy Corp	1I96BB	SNRFOR	AUD	CR	Composite
Cinergy Corp	1I96BB	SNRFOR	AUD	MR	Composite
Cinergy Corp	1I96BB	SNRFOR	EUR	CR	Composite
Cinergy Corp	1I96BB	SNRFOR	EUR	MM	Composite
Cinergy Corp	1I96BB	SNRFOR	EUR	MR	Composite
Cinergy Corp	1I96BB	SNRFOR	JPY	CR	Composite
Cinergy Corp	1I96BB	SNRFOR	JPY	MR	Composite
Cinergy Corp	1I96BB	SNRFOR	USD	CR	Composite
Cinergy Corp	1I96BB	SNRFOR	USD	MM	Composite
Cinergy Corp	1I96BB	SNRFOR	USD	MR	Composite
Cinergy Corp	1I96BB	SNRFOR	USD	XR	Composite
Cintas Corp	189B98	SNRFOR	EUR	CR	Composite
Cintas Corp	189B98	SNRFOR	EUR	MR	Composite
Cintas Corp	189B98	SNRFOR	USD	CR	Composite
Cintas Corp	189B98	SNRFOR	USD	MR	Composite
CIR Intl SA	LM7B89	SNRFOR	AUD	MM	Composite
CIR Intl SA	LM7B89	SNRFOR	EUR	MM	Composite
CIR Intl SA	LM7B89	SNRFOR	EUR	XR	Composite
CIR Intl SA	LM7B89	SNRFOR	JPY	MM	Composite
CIR Intl SA	LM7B89	SNRFOR	USD	MM	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	AUD	CR	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	AUD	MM	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	CHF	MM	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	EUR	CR	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	EUR	MM	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	EUR	MR	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	EUR	XR	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	ILS	MM	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	JPY	CR	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	JPY	MM	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	USD	CR	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	USD	MM	Composite
CIR SpA CIE Industriali Riunite	TVAHH8	SNRFOR	USD	MR	Composite
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	EUR	CR	Composite
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	EUR	MM	Composite
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	EUR	MR	Composite
Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	EUR	XR	Composite

1.05%	1.29%	1.42%	1.54%	1.70%	1.84%	1.96%	2.06%	2.20%
1.05%	1.29%	1.42%	1.54%	1.70%	1.84%	1.96%	2.06%	2.20%
1.05%	1.29%	1.42%	1.54%	1.70%	1.84%	1.96%	2.06%	2.20%
1.05%	1.29%	1.42%	1.54%	1.70%	1.84%	1.96%	2.06%	2.20%
1.11%	1.12%	1.29%	1.46%	1.86%	2.05%	2.15%	2.25%	2.31%
	0.77%	0.59%	0.75%	0.86%	0.95%	1.03%	1.08%	1.51%
	0.77%	0.59%	0.75%	0.86%	0.95%	1.03%	1.08%	1.51%
	0.77%	0.59%	0.75%	0.86%	0.95%	1.03%	1.08%	1.51%
	0.77%	0.59%	0.75%	0.86%	0.95%	1.03%	1.08%	1.51%
0.98%	0.93%	1.14%	1.61%	1.47%	1.57%	1.69%	1.66%	1.79%
0.98%	0.93%	1.14%	1.61%	1.47%	1.57%	1.69%	1.66%	1.79%
0.98%	0.93%	1.14%	1.61%	1.47%	1.57%	1.69%	1.66%	1.79%
0.98%	0.93%	1.14%	1.61%	1.47%	1.57%	1.69%	1.66%	1.79%
0.98%	0.93%	1.14%	1.61%	1.47%	1.57%	1.69%	1.66%	1.79%
0.98%	0.93%	1.14%	1.61%	1.47%	1.57%	1.69%	1.66%	1.79%
0.99%	1.14%	1.67%	1.90%	2.13%	2.42%	2.41%	2.48%	1.97%
0.99%	1.14%	1.67%	1.90%	2.13%	2.33%	2.41%	2.48%	1.97%
0.99%	1.14%	1.67%	1.90%	2.13%	2.42%	2.41%	2.48%	1.97%
0.99%	1.14%	1.67%	1.90%	2.13%	2.33%	2.41%	2.48%	1.97%
					1.98%			
					1.98%			
1.19%	2.46%	2.11%	2.38%	2.71%	2.88%	2.93%	3.05%	2.80%
1.19%	2.46%	2.11%	2.38%	2.71%	2.88%	2.93%	3.05%	2.80%
1.68%	2.21%	3.71%	4.42%	4.85%	5.16%	5.27%	5.42%	4.50%
1.68%	2.13%	3.57%	4.25%	4.68%	4.97%	5.08%	5.23%	4.50%
0.14%	0.21%	0.31%	0.38%	0.42%	0.51%	0.54%	0.61%	0.57%
0.14%	0.21%	0.31%	0.38%	0.42%	0.51%	0.54%	0.61%	0.57%
0.15%	0.23%	0.32%	0.40%	0.44%	0.54%	0.57%	0.64%	0.57%
0.15%	0.23%	0.32%	0.40%	0.44%	0.54%	0.57%	0.64%	0.57%
0.14%	0.22%	0.31%	0.38%	0.42%	0.51%	0.54%	0.61%	0.57%
0.14%	0.22%	0.31%	0.38%	0.42%	0.51%	0.54%	0.61%	0.57%
0.14%	0.21%	0.31%	0.38%	0.42%	0.51%	0.54%	0.61%	0.57%
0.15%	0.23%	0.32%	0.40%	0.44%	0.54%	0.57%	0.64%	0.57%
0.15%	0.23%	0.32%	0.40%	0.44%	0.54%	0.57%	0.64%	0.57%
0.14%	0.22%	0.31%	0.38%	0.42%	0.51%	0.54%	0.61%	0.57%
0.14%	0.21%	0.30%	0.36%	0.40%	0.49%	0.52%	0.59%	0.57%
1.60%	1.79%	2.34%	2.85%	3.11%	3.37%	3.48%	3.55%	3.58%
1.60%	1.79%	2.34%	2.85%	3.11%	3.39%	3.48%	3.55%	3.58%
1.60%	1.79%	2.34%	2.85%	3.11%	3.37%	3.48%	3.55%	3.58%
1.60%	1.79%	2.34%	2.85%	3.11%	3.39%	3.48%	3.55%	3.58%
2.15%	2.24%	2.37%	2.87%	3.11%	3.38%	3.51%	3.57%	3.57%
2.15%	2.24%	2.37%	2.87%	3.11%	3.38%	3.51%	3.57%	3.57%
2.15%	2.24%	2.38%	2.85%	3.11%	3.37%	3.50%	3.56%	3.57%
2.24%	2.24%	2.46%	2.98%	3.24%	3.51%	3.63%	3.70%	3.57%
2.15%	2.24%	2.38%	2.85%	3.11%	3.37%	3.50%	3.56%	3.57%
2.13%	2.24%	2.34%	2.83%	3.07%	3.34%	3.45%	3.51%	3.57%
2.15%	2.24%	2.38%	2.85%	3.11%	3.37%	3.50%	3.56%	3.57%
2.15%	2.24%	2.37%	2.87%	3.11%	3.38%	3.51%	3.57%	3.57%
2.15%	2.24%	2.37%	2.87%	3.11%	3.38%	3.51%	3.57%	3.57%
2.24%	2.24%	2.46%	2.98%	3.24%	3.51%	3.63%	3.70%	3.57%
2.15%	2.24%	2.38%	2.85%	3.11%	3.37%	3.50%	3.56%	3.57%
2.13%	2.24%	2.34%	2.83%	3.07%	3.34%	3.45%	3.51%	3.57%

2.32%	2.48%	20% NR	NR	NR	NR
2.32%	2.48%	20% NR	NR	NR	NR
		20%			
2.32%	2.48%	20% NR	NR	NR	NR
2.32%	2.48%	20% NR	NR	NR	NR
2.34%	2.47%	25% NR	NR	NR	NR
		40%			
1.15%		40%	NR	NR	NR
1.15%		40%	NR	NR	NR
		40%			
		40%			
1.15%		40%	NR	NR	NR
		40%			
1.15%		40%	NR	NR	NR
		40%			
1.57%	2.12%	40% NR	NR	NR	NR
1.57%	2.12%	40% NR	NR	NR	NR
1.57%	2.12%	40% NR	NR	NR	NR
		40%			
1.57%	2.12%	40% NR	NR	NR	NR
1.57%	2.12%	40% NR	NR	NR	NR
1.57%	2.12%	40% NR	NR	NR	NR
2.03%	2.22%	40% NR	NR	NR	NR
1.94%	2.22%	40% NR	NR	NR	NR
		40%			
		40%			
2.03%	2.22%	40% NR	NR	NR	NR
1.94%	2.22%	40% NR	NR	NR	NR
		40%			
		70%			
		70%			
2.76%	2.76%	40% NR	NR	NR	NR
2.76%	2.76%	40% NR	NR	NR	NR
		40%			
		40%			
5.10%	5.40%	40% NR	BB	BBB	BB
5.10%	5.40%	40% NR	BBB	A	A
0.65%	0.65%	40% BB	B	BB	BB
0.65%	0.65%	40% BB	B	BB	BB
0.65%	0.65%	40% BBB	BB	BBB	BBB
0.65%	0.65%	40%			
0.65%	0.65%	40% A	BBB	A	A
0.65%	0.65%	40%			
0.65%	0.65%	40% BB	B	BB	BB
0.65%	0.65%	40% BBB	BB	BBB	BBB
0.65%	0.65%	40%			
0.65%	0.65%	40% A	BBB	A	A
0.65%	0.65%	40% BBB	BB	BBB	BBB
		40%			
		40%			
		40%			
		40%			
3.59%	3.60%	37.00% BB	BB	BB	BB
3.59%	3.60%	37.00% A	A	A	A
		37.00%			
3.59%	3.60%	37.00% BB	BB	BB	BB
3.59%	3.60%	37.00% A	A	A	A
4.37%	3.58%	40% BB	NR	BBB	BBB
4.37%	3.58%	40% BB	NR	BBB	BBB
4.37%	3.58%	40% A	NR	AA	AA
4.37%	3.58%	40% BBB	NR	A	A
4.37%	3.58%	40% A	NR	AA	AA
4.37%	3.58%	40% BBB	NR	A	A
		40%			
4.37%	3.58%	40% A	NR	AA	AA
4.37%	3.58%	40% BB	NR	BBB	BBB
4.37%	3.58%	40% BB	NR	BBB	BBB
4.37%	3.58%	40% BBB	NR	A	A
4.37%	3.58%	40% A	NR	AA	AA
4.37%	3.58%	40% BBB	NR	A	A
		40%			
		40%			
		40%			
		40%			

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

NR	NR	2 Financials	Asia	Malaysia
NR	NR	2 Financials	Asia	Malaysia
	NR	Financials	Asia	Malaysia
NR	NR	2 Financials	Asia	Malaysia
NR	NR	2 Financials	Asia	Malaysia
BBB	NR	2 Financials	Asia	Malaysia
	NR	Industrials	Europe	France
	NR	2 Industrials	Europe	France
	NR	2 Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	2 Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	2 Industrials	Europe	France
	NR	Industrials	Europe	France
NR	NR	2 Industrials	Europe	Portugal
NR	NR	2 Industrials	Europe	Portugal
NR	NR	2 Industrials	Europe	Portugal
	NR	Industrials	Europe	Portugal
NR	NR	2 Industrials	Europe	Portugal
NR	NR	2 Industrials	Europe	Portugal
NR	NR	2 Industrials	Europe	Portugal
NR	NR	3 Industrials	Europe	Netherlands
NR	NR	3 Industrials	Europe	Netherlands
	NR	Industrials	Europe	Netherlands
	NR	Industrials	Europe	Netherlands
NR	NR	3 Industrials	Europe	Netherlands
NR	NR	3 Industrials	Europe	Netherlands
	NR	Industrials	Europe	Netherlands
	NR	2 Telecommunications	N.Amer	United States
	NR	2 Telecommunications	N.Amer	United States
NR	NR	2 Telecommunications	N.Amer	United States
NR	NR	2 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	A	4 Telecommunications	N.Amer	United States
NR	A	4 Telecommunications	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	A	4 Utilities	Europe	Luxembourg
NR	A	3 Utilities	Europe	Luxembourg
	NR	Utilities	Europe	Luxembourg
NR	A	4 Utilities	Europe	Luxembourg
NR	A	3 Utilities	Europe	Luxembourg
NR	A	10 Utilities	Europe	Italy
NR	A	10 Utilities	Europe	Italy
NR	A	9 Utilities	Europe	Italy
NR	A	10 Utilities	Europe	Italy
NR	A	9 Utilities	Europe	Italy
NR	A	10 Utilities	Europe	Italy
	NR	Utilities	Europe	Italy
NR	A	9 Utilities	Europe	Italy
NR	A	10 Utilities	Europe	Italy
NR	A	10 Utilities	Europe	Italy
NR	A	10 Utilities	Europe	Italy
NR	A	9 Utilities	Europe	Italy
NR	A	10 Utilities	Europe	Italy
	NR	Consumer Services	Europe	Luxembourg
	NR	Consumer Services	Europe	Luxembourg
	NR	Consumer Services	Europe	Luxembourg
	NR	Consumer Services	Europe	Luxembourg

BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB		Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB					
	BB					
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB					
BB	BB					
BB	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB					
B	BB					
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A					
A	A					
	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	BB					
	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	BB	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
	BB	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
	BB	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	Thin	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	Thin	DocAdj	DocAdj	DocAdj
	BB					
	BB	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
	BB	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
	BB	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
	BB	DocAdj	Thin	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	B					
B	B					
B	B					
B	B					

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

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

CBC-CFUSDXR	29-Aug-08 CBC-CF
CSCOAUDMR	29-Aug-08 CSCO
CSCOEURMR	29-Aug-08 CSCO
CSCOHKDMR	29-Aug-08 CSCO
CSCOJPYMR	29-Aug-08 CSCO
CSCOSGDMR	29-Aug-08 CSCO
CSCOUSDCR	29-Aug-08 CSCO
CSCOUSDMM	29-Aug-08 CSCO
CSCOUSDMR	29-Aug-08 CSCO
CITAUDCR	29-Aug-08 CIT
CITAUDMR	29-Aug-08 CIT
CITAUDXR	29-Aug-08 CIT
CITCADMR	29-Aug-08 CIT
CITCHFCR	29-Aug-08 CIT
CITCHFMR	29-Aug-08 CIT
CITEURCR	29-Aug-08 CIT
CITEURMM	29-Aug-08 CIT
CITEURMR	29-Aug-08 CIT
CITEURXR	29-Aug-08 CIT
CITGBPCR	29-Aug-08 CIT
CITGBPMM	29-Aug-08 CIT
CITGBPMR	29-Aug-08 CIT
CITGBPXR	29-Aug-08 CIT
CITHKDMR	29-Aug-08 CIT
CITHKDXR	29-Aug-08 CIT
CITJPYCR	29-Aug-08 CIT
CITJPYMR	29-Aug-08 CIT
CITJPYXR	29-Aug-08 CIT
CITSEKMR	29-Aug-08 CIT
CITSEKXR	29-Aug-08 CIT
CITSGDMR	29-Aug-08 CIT
CITTWDMR	29-Aug-08 CIT
CITUSDCR	29-Aug-08 CIT
CITUSDMM	29-Aug-08 CIT
CITUSDMR	29-Aug-08 CIT
CITUSDXR	29-Aug-08 CIT
CITZARMR	29-Aug-08 CIT
CTFINLAUDMR	29-Aug-08 CTFINL
CTFINLEURMM	29-Aug-08 CTFINL
CTFINLEURMR	29-Aug-08 CTFINL
CTFINLHKDMR	29-Aug-08 CTFINL
CTFINLJPYMR	29-Aug-08 CTFINL
CTFINLSGDMR	29-Aug-08 CTFINL
CTFINLUSDCR	29-Aug-08 CTFINL
CTFINLUSDMM	29-Aug-08 CTFINL
CTFINLUSDMR	29-Aug-08 CTFINL
CTFINLUSDXR	29-Aug-08 CTFINL
CITPETEURMR	29-Aug-08 CITPET
CITPETEURXR	29-Aug-08 CITPET
CITPETUSDCR	29-Aug-08 CITPET
CITPETUSDMR	29-Aug-08 CITPET
CITPETUSDXR	29-Aug-08 CITPET
CITKOREURCR	29-Aug-08 CITKOR
CITKOREURMM	29-Aug-08 CITKOR
CITKORKRWCR	29-Aug-08 CITKOR
CITKORUSDCR	29-Aug-08 CITKOR
CITKORUSDMM	29-Aug-08 CITKOR
C-CitibankEURCR	29-Aug-08 C-Citibank
C-CitibankEURMM	29-Aug-08 C-Citibank
C-CitibankEURMR	29-Aug-08 C-Citibank
C-CitibankGBPMR	29-Aug-08 C-Citibank
C-CitibankJPYCR	29-Aug-08 C-Citibank
C-CitibankJPYMR	29-Aug-08 C-Citibank
C-CitibankTWDXR	29-Aug-08 C-Citibank
C-CitibankUSDCR	29-Aug-08 C-Citibank
C-CitibankUSDMR	29-Aug-08 C-Citibank
C-CitibankUSDXR	29-Aug-08 C-Citibank
CITICGEURCR	29-Aug-08 CITICG
CITICGEURMM	29-Aug-08 CITICG
CITICGJPYCR	29-Aug-08 CITICG
CITICGUSDCR	29-Aug-08 CITICG
CITICGUSDMM	29-Aug-08 CITICG
CITICGUSDMR	29-Aug-08 CITICG
CITICGUSDXR	29-Aug-08 CITICG

Cirsa Fin Luxembourg Sa	LM7D8C	SNRFOR	USD	XR	Composite
Cisco Sys Inc	1I99CW	SNRFOR	AUD	MR	Composite
Cisco Sys Inc	1I99CW	SNRFOR	EUR	MR	Composite
Cisco Sys Inc	1I99CW	SNRFOR	HKD	MR	Composite
Cisco Sys Inc	1I99CW	SNRFOR	JPY	MR	Composite
Cisco Sys Inc	1I99CW	SNRFOR	SGD	MR	Composite
Cisco Sys Inc	1I99CW	SNRFOR	USD	CR	Composite
Cisco Sys Inc	1I99CW	SNRFOR	USD	MM	Composite
Cisco Sys Inc	1I99CW	SNRFOR	USD	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	AUD	CR	Composite
CIT Gp Inc	137AD9	SNRFOR	AUD	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	AUD	XR	Composite
CIT Gp Inc	137AD9	SNRFOR	CAD	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	CHF	CR	Composite
CIT Gp Inc	137AD9	SNRFOR	CHF	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	EUR	CR	Composite
CIT Gp Inc	137AD9	SNRFOR	EUR	MM	Composite
CIT Gp Inc	137AD9	SNRFOR	EUR	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	EUR	XR	Composite
CIT Gp Inc	137AD9	SNRFOR	GBP	CR	Composite
CIT Gp Inc	137AD9	SNRFOR	GBP	MM	Composite
CIT Gp Inc	137AD9	SNRFOR	GBP	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	GBP	XR	Composite
CIT Gp Inc	137AD9	SNRFOR	HKD	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	HKD	XR	Composite
CIT Gp Inc	137AD9	SNRFOR	JPY	CR	Composite
CIT Gp Inc	137AD9	SNRFOR	JPY	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	JPY	XR	Composite
CIT Gp Inc	137AD9	SNRFOR	SEK	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	SEK	XR	Composite
CIT Gp Inc	137AD9	SNRFOR	SGD	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	TWD	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	USD	CR	Composite
CIT Gp Inc	137AD9	SNRFOR	USD	MM	Composite
CIT Gp Inc	137AD9	SNRFOR	USD	MR	Composite
CIT Gp Inc	137AD9	SNRFOR	USD	XR	Composite
CIT Gp Inc	137AD9	SNRFOR	ZAR	MR	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	AUD	MR	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	EUR	MM	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	EUR	MR	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	HKD	MR	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	JPY	MR	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	SGD	MR	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	USD	CR	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	USD	MM	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	USD	MR	Composite
CITADEL Fin Ltd	GI4202	SNRFOR	USD	XR	Composite
Citgo Pete Corp	18A32Z	SNRFOR	EUR	MR	Composite
Citgo Pete Corp	18A32Z	SNRFOR	EUR	XR	Composite
Citgo Pete Corp	18A32Z	SNRFOR	USD	CR	Composite
Citgo Pete Corp	18A32Z	SNRFOR	USD	MR	Composite
Citgo Pete Corp	18A32Z	SNRFOR	USD	XR	Composite
Citibank Korea Inc	YZ799I	SNRFOR	EUR	CR	Composite
Citibank Korea Inc	YZ799I	SNRFOR	EUR	MM	Composite
Citibank Korea Inc	YZ799I	SNRFOR	KRW	CR	Composite
Citibank Korea Inc	YZ799I	SNRFOR	USD	CR	Composite
Citibank Korea Inc	YZ799I	SNRFOR	USD	MM	Composite
Citibank N A	PR9D89	SNRFOR	EUR	CR	Composite
Citibank N A	PR9D89	SNRFOR	EUR	MM	Composite
Citibank N A	PR9D89	SNRFOR	EUR	MR	Composite
Citibank N A	PR9D89	SNRFOR	GBP	MR	Composite
Citibank N A	PR9D89	SNRFOR	JPY	CR	Composite
Citibank N A	PR9D89	SNRFOR	JPY	MR	Composite
Citibank N A	PR9D89	SNRFOR	TWD	XR	Composite
Citibank N A	PR9D89	SNRFOR	USD	CR	Composite
Citibank N A	PR9D89	SNRFOR	USD	MR	Composite
Citibank N A	PR9D89	SNRFOR	USD	XR	Composite
Citic Group	YZ79DA	SNRFOR	EUR	CR	Composite
Citic Group	YZ79DA	SNRFOR	EUR	MM	Composite
Citic Group	YZ79DA	SNRFOR	JPY	CR	Composite
Citic Group	YZ79DA	SNRFOR	USD	CR	Composite
Citic Group	YZ79DA	SNRFOR	USD	MM	Composite
Citic Group	YZ79DA	SNRFOR	USD	MR	Composite
Citic Group	YZ79DA	SNRFOR	USD	XR	Composite

0.14%	0.26%	0.29%	0.44%	0.49%	0.56%	0.60%	0.65%	0.69%
0.14%	0.27%	0.29%	0.44%	0.49%	0.55%	0.60%	0.65%	0.69%
0.14%	0.27%	0.29%	0.44%	0.49%	0.55%	0.60%	0.65%	0.69%
0.14%	0.26%	0.29%	0.44%	0.49%	0.56%	0.60%	0.65%	0.69%
0.14%	0.27%	0.29%	0.44%	0.49%	0.55%	0.60%	0.65%	0.69%
0.14%	0.27%	0.31%	0.46%	0.51%	0.58%	0.63%	0.69%	0.69%
0.14%	0.26%	0.29%	0.45%	0.49%	0.56%	0.61%	0.66%	0.69%
0.14%	0.27%	0.29%	0.44%	0.49%	0.55%	0.60%	0.65%	0.69%
11.11%	11.14%	10.23%	9.30%	8.45%	7.80%	7.19%	6.65%	6.43%
11.11%	11.14%	10.23%	9.30%	8.45%	7.80%	7.19%	6.65%	6.43%
11.11%	11.14%	10.23%	9.30%	8.45%	7.80%	7.19%	6.65%	6.43%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
11.76%	11.79%	10.86%	9.90%	8.98%	8.30%	7.65%	7.04%	6.85%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
11.76%	11.79%	10.86%	9.90%	8.98%	8.30%	7.65%	7.04%	6.85%
11.29%	11.32%	10.43%	9.50%	8.62%	7.97%	7.34%	6.76%	6.57%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
10.76%	10.84%	10.06%	9.09%	8.32%	7.67%	7.02%	6.49%	6.24%
11.76%	11.79%	10.86%	9.90%	8.98%	8.30%	7.65%	7.04%	6.85%
11.29%	11.32%	10.43%	9.50%	8.62%	7.97%	7.34%	6.76%	6.57%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
10.76%	10.84%	10.06%	9.09%	8.32%	7.67%	7.02%	6.49%	6.24%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
10.76%	10.84%	10.06%	9.09%	8.32%	7.67%	7.02%	6.49%	6.24%
10.76%	10.84%	10.06%	9.09%	8.32%	7.67%	7.02%	6.49%	6.24%
11.11%	11.17%	10.30%	9.39%	8.56%	7.92%	7.29%	6.72%	6.43%
11.11%	10.76%	9.92%	9.04%	8.25%	7.63%	7.02%	6.47%	6.43%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
10.76%	10.84%	10.06%	9.09%	8.32%	7.67%	7.02%	6.49%	6.24%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
11.76%	11.79%	10.86%	9.90%	8.98%	8.30%	7.65%	7.04%	6.85%
11.29%	11.32%	10.43%	9.50%	8.62%	7.97%	7.34%	6.76%	6.57%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
10.76%	10.84%	10.06%	9.09%	8.32%	7.67%	7.02%	6.49%	6.24%
11.17%	11.19%	10.28%	9.42%	8.49%	7.86%	7.24%	6.69%	6.48%
3.62%	3.70%	3.45%	3.47%	3.36%	3.18%	3.05%	2.89%	2.78%
3.66%	3.74%	3.46%	3.51%	3.40%	3.20%	3.09%	2.93%	2.81%
3.62%	3.70%	3.43%	3.47%	3.37%	3.17%	3.05%	2.90%	2.78%
3.62%	3.70%	3.43%	3.47%	3.37%	3.17%	3.05%	2.90%	2.78%
3.62%	3.70%	3.45%	3.47%	3.36%	3.18%	3.05%	2.89%	2.78%
3.62%	3.70%	3.43%	3.47%	3.37%	3.17%	3.05%	2.90%	2.78%
3.62%	3.70%	3.43%	3.47%	3.37%	3.17%	3.05%	2.90%	2.78%
3.62%	3.70%	3.43%	3.47%	3.37%	3.17%	3.05%	2.90%	2.78%
3.62%	3.70%	3.43%	3.47%	3.37%	3.17%	3.05%	2.90%	2.78%
3.48%	3.56%	3.34%	3.34%	3.24%	3.08%	2.94%	2.79%	2.68%
3.48%	3.56%	3.34%	3.34%	3.24%	3.08%	2.94%	2.79%	2.68%
		0.59%	0.69%	0.76%	0.84%	1.02%	1.22%	1.41%
		0.59%	0.69%	0.76%	0.84%	1.02%	1.22%	1.41%
		0.59%	0.69%	0.76%	0.84%	1.02%	1.22%	1.41%
		0.59%	0.69%	0.76%	0.84%	1.02%	1.22%	1.41%
1.07%	1.33%	1.54%	1.78%	1.80%	2.15%	2.10%	2.22%	1.63%
1.07%	1.33%	1.54%	1.78%	1.80%	2.15%	2.10%	2.22%	1.63%
	1.10%		0.89%	1.40%	1.47%	0.79%	1.48%	
	1.10%		0.89%	1.40%	1.47%	0.79%	1.48%	
	1.10%		0.89%	1.40%	1.47%	0.79%	1.48%	
1.16%	1.49%	1.72%	2.00%	2.36%	2.69%	2.95%	3.29%	3.29%
1.16%	1.49%	1.72%	2.00%	2.36%	2.69%	2.95%	3.29%	3.29%
1.16%	1.49%	1.72%	2.00%	2.36%	2.69%	2.95%	3.29%	3.29%

		40%				
0.72%	0.89%	40%	NR	BB	B	BB
0.72%	0.89%	40%	NR	BBB	BBB	A
0.72%	0.89%	40%	NR	BBB	BBB	A
0.72%	0.89%	40%	NR	BB	B	BB
0.72%	0.89%	40%	NR	BBB	BBB	A
0.72%	0.89%	40%	NR	BBB	BB	BBB
0.72%	0.89%		NR	BBB	BB	BBB
0.72%	0.89%	40%	NR	BBB	BBB	A
6.52%	6.66%	40%	BBB	A	A	A
6.52%	6.66%	40%	BBB	A	A	A
6.52%	6.66%	40%	BBB	A	A	A
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.94%	7.01%	40%	A	AA	AA	AA
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.94%	7.01%	40%	A	AA	AA	AA
6.66%	6.73%	40%	A	AA	AA	AA
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.35%	6.41%	40%	A	A	AA	AA
6.94%	7.01%	40%	A	AA	AA	AA
6.66%	6.73%	40%	A	AA	AA	AA
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.35%	6.41%	40%	A	A	AA	AA
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.35%	6.41%	40%	A	A	AA	AA
6.35%	6.41%	40%				
6.52%	6.66%	40%	BBB	A	A	A
6.52%	6.66%		BBB	BBB	BBB	BBB
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.35%	6.41%	40%	A	A	AA	AA
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.94%	7.01%	40%	A	AA	AA	AA
6.66%	6.73%	40%	A	AA	AA	AA
6.74%	6.66%	40%	AA	AAA	AAA	AAA
6.35%	6.41%	40%	A	A	AA	AA
6.74%	6.66%	40%	AA	AAA	AAA	AAA
2.89%	2.85%	40%	BB	CCC	BB	CCC
2.92%	2.85%	40%	BBB	B	BBB	B
2.89%	2.85%	40%	A	BB	BBB	BB
2.89%	2.85%	40%	A	BB	BBB	BB
2.89%	2.85%	40%	BB	CCC	BB	CCC
2.89%	2.85%	40%	A	BB	BBB	BB
2.89%	2.85%	40%				
2.89%	2.85%	40%				
2.89%	2.85%	40%	A	BB	BBB	BB
2.78%	2.85%	40%	BBB	B	BBB	B
2.78%	2.85%	35%				
		35%			NR	NR
		35%			NR	NR
		35%			NR	NR
		35%			NR	NR
		40%				
		40%				
1.65%	1.69%	40%	NR	NR	NR	NR
1.65%	1.69%	40%	NR	NR	NR	NR
		40%				
		40%				
		40%				
		40%		NR		NR
		40%		NR		NR
		40%				
		40%				
		40%				
		40%				
		40%		NR		NR
		40%				
3.29%	3.29%	40.00%	NR	NR	NR	NR
		40.00%				
		40.00%				
3.29%	3.29%	40.00%	NR	NR	NR	NR
		40.00%				
3.29%	3.29%	40.00%	NR	NR	NR	NR
		40.00%				

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

	NR		Consumer Services	Europe	Luxembourg
NR	BBB	9	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	9	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	9	Technology	N.Amer	United States
NR	BBB	9	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
BB	AAA	15	Financials	N.Amer	United States
BB	AAA	15	Financials	N.Amer	United States
BB	AAA	15	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AA	8	Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AA	8	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AA	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AA	8	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
BBB	AAA	15	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AA	8	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
NR	BBB	7	Financials	Europe	United Kingdom
NR	BBB	7	Financials	Europe	United Kingdom
NR	BBB	6	Financials	Europe	United Kingdom
NR	BBB	6	Financials	Europe	United Kingdom
NR	BBB	7	Financials	Europe	United Kingdom
NR	BBB	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	BBB	6	Financials	Europe	United Kingdom
NR	BBB	7	Financials	Europe	United Kingdom
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
NR	NR	2	Financials	Asia	Korea (Republic of)
NR	NR	2	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	Asia	China
	NR		Financials	Asia	China
	NR		Financials	Asia	China
NR	NR	2	Financials	Asia	China
	NR		Financials	Asia	China
NR	NR	2	Financials	Asia	China
	NR		Financials	Asia	China

B	B					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A			Thin	Thin	Thin
BB	A			Thin	Thin	Thin
BB	A			Thin	Thin	Thin
BB	A			Thin	Thin	Thin
A	A					
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
AA	A					
AA	A					
AA	A		Thin		Thin	Thin
AA	A		Thin		Thin	Thin
AA	A					
AA	A					
AA	A					
AA	A					
AA	A		Thin		Thin	Thin
AA	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					

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

Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

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

KAWAHUSDCR	29-Aug-08 KAWAH
KAWAHUSDMR	29-Aug-08 KAWAH
KAWAHUSDCR	29-Aug-08 KAWAH
CITPACAUDCR	29-Aug-08 CITPAC
CITPACCHFCR	29-Aug-08 CITPAC
CITPACEURCR	29-Aug-08 CITPAC
CITPACEURMM	29-Aug-08 CITPAC
CITPACEURMR	29-Aug-08 CITPAC
CITPACGBPCR	29-Aug-08 CITPAC
CITPACJPYCR	29-Aug-08 CITPAC
CITPACJPYMR	29-Aug-08 CITPAC
CITPACSEKCR	29-Aug-08 CITPAC
CITPACUSDCR	29-Aug-08 CITPAC
CITPACUSDMM	29-Aug-08 CITPAC
CITPACUSDMR	29-Aug-08 CITPAC
CITPACUSDXR	29-Aug-08 CITPAC
CITICG-ResHoldUSDCR	29-Aug-08 CITICG-ResHold
CITICG-ResHoldUSDMR	29-Aug-08 CITICG-ResHold
CEURMM	29-Aug-08 C
CEURMR	29-Aug-08 C
CUSDCR	29-Aug-08 C
CUSDMR	29-Aug-08 C
CAUDMM	29-Aug-08 C
CAUDMR	29-Aug-08 C
CCHFCR	29-Aug-08 C
CCHFMR	29-Aug-08 C
CEURCR	29-Aug-08 C
CEURMM	29-Aug-08 C
CEURMR	29-Aug-08 C
CEURXR	29-Aug-08 C
CGBPMM	29-Aug-08 C
CGBPMR	29-Aug-08 C
CGBPXR	29-Aug-08 C
CHKDCR	29-Aug-08 C
CHKDMR	29-Aug-08 C
CJPYCR	29-Aug-08 C
CJPYMR	29-Aug-08 C
CNZDMR	29-Aug-08 C
CSGDMR	29-Aug-08 C
CTWDMR	29-Aug-08 C
CUSDCR	29-Aug-08 C
CUSDMM	29-Aug-08 C
CUSDMR	29-Aug-08 C
CUSDXR	29-Aug-08 C
CAUDCR	29-Aug-08 C
CAUDMR	29-Aug-08 C
CCHFMR	29-Aug-08 C
CDKKMR	29-Aug-08 C
CEURCR	29-Aug-08 C
CEURMM	29-Aug-08 C
CEURMR	29-Aug-08 C
CGBPMR	29-Aug-08 C
CHKDCR	29-Aug-08 C
CHKDMR	29-Aug-08 C
CJPYMR	29-Aug-08 C
CSEKMR	29-Aug-08 C
CSGDCR	29-Aug-08 C
CSGDMR	29-Aug-08 C
CTWDMR	29-Aug-08 C
CUSDCR	29-Aug-08 C
CUSDMM	29-Aug-08 C
CUSDMR	29-Aug-08 C
CUSDXR	29-Aug-08 C
CIZHLDEURCR	29-Aug-08 CIZHLD
CIZHLDEURMM	29-Aug-08 CIZHLD
CIZHLDJPYCR	29-Aug-08 CIZHLD
CIZHLDJPYMR	29-Aug-08 CIZHLD
CIZHLDJPYXR	29-Aug-08 CIZHLD
CIZHLDUSDCR	29-Aug-08 CIZHLD
CIZHLDUSDMM	29-Aug-08 CIZHLD
CIZHLDUSDMR	29-Aug-08 CIZHLD
KIEVUAHCR	29-Aug-08 KIEV
KIEVUSDCR	29-Aug-08 KIEV
KIEVUSDMR	29-Aug-08 KIEV

Citic Ka Wah Bk Ltd	YZ79AI	SNRFOR	USD	CR	Composite
Citic Ka Wah Bk Ltd	YZ79AI	SNRFOR	USD	MR	Composite
Citic Ka Wah Bk Ltd	YZ79AI	SUBLT2	USD	CR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	AUD	CR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	CHF	CR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	EUR	CR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	EUR	MM	Composite
CITIC Pac Ltd	18A34O	SNRFOR	EUR	MR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	GBP	CR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	JPY	CR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	JPY	MR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	SEK	CR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	USD	CR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	USD	MM	Composite
CITIC Pac Ltd	18A34O	SNRFOR	USD	MR	Composite
CITIC Pac Ltd	18A34O	SNRFOR	USD	XR	Composite
CITIC Res Hldgs Ltd	GI36A3	SNRFOR	USD	CR	Composite
CITIC Res Hldgs Ltd	GI36A3	SNRFOR	USD	MR	Composite
Citigroup Inc	189BFD	PREFT1	EUR	MM	Composite
Citigroup Inc	189BFD	PREFT1	EUR	MR	Composite
Citigroup Inc	189BFD	PREFT1	USD	CR	Composite
Citigroup Inc	189BFD	PREFT1	USD	MR	Composite
Citigroup Inc	189BFD	SNRFOR	AUD	MM	Composite
Citigroup Inc	189BFD	SNRFOR	AUD	MR	Composite
Citigroup Inc	189BFD	SNRFOR	CHF	CR	Composite
Citigroup Inc	189BFD	SNRFOR	CHF	MR	Composite
Citigroup Inc	189BFD	SNRFOR	EUR	CR	Composite
Citigroup Inc	189BFD	SNRFOR	EUR	MM	Composite
Citigroup Inc	189BFD	SNRFOR	EUR	MR	Composite
Citigroup Inc	189BFD	SNRFOR	EUR	XR	Composite
Citigroup Inc	189BFD	SNRFOR	GBP	MM	Composite
Citigroup Inc	189BFD	SNRFOR	GBP	MR	Composite
Citigroup Inc	189BFD	SNRFOR	GBP	XR	Composite
Citigroup Inc	189BFD	SNRFOR	HKD	CR	Composite
Citigroup Inc	189BFD	SNRFOR	HKD	MR	Composite
Citigroup Inc	189BFD	SNRFOR	JPY	CR	Composite
Citigroup Inc	189BFD	SNRFOR	JPY	MR	Composite
Citigroup Inc	189BFD	SNRFOR	NZD	MR	Composite
Citigroup Inc	189BFD	SNRFOR	SGD	MR	Composite
Citigroup Inc	189BFD	SNRFOR	TWD	MR	Composite
Citigroup Inc	189BFD	SNRFOR	USD	CR	Composite
Citigroup Inc	189BFD	SNRFOR	USD	MM	Composite
Citigroup Inc	189BFD	SNRFOR	USD	MR	Composite
Citigroup Inc	189BFD	SNRFOR	USD	XR	Composite
Citigroup Inc	189BFD	SUBLT2	AUD	CR	Composite
Citigroup Inc	189BFD	SUBLT2	AUD	MR	Composite
Citigroup Inc	189BFD	SUBLT2	CHF	MR	Composite
Citigroup Inc	189BFD	SUBLT2	DKK	MR	Composite
Citigroup Inc	189BFD	SUBLT2	EUR	CR	Composite
Citigroup Inc	189BFD	SUBLT2	EUR	MM	Composite
Citigroup Inc	189BFD	SUBLT2	EUR	MR	Composite
Citigroup Inc	189BFD	SUBLT2	GBP	MR	Composite
Citigroup Inc	189BFD	SUBLT2	HKD	CR	Composite
Citigroup Inc	189BFD	SUBLT2	HKD	MR	Composite
Citigroup Inc	189BFD	SUBLT2	JPY	MR	Composite
Citigroup Inc	189BFD	SUBLT2	SEK	MR	Composite
Citigroup Inc	189BFD	SUBLT2	SGD	CR	Composite
Citigroup Inc	189BFD	SUBLT2	SGD	MR	Composite
Citigroup Inc	189BFD	SUBLT2	TWD	MR	Composite
Citigroup Inc	189BFD	SUBLT2	USD	CR	Composite
Citigroup Inc	189BFD	SUBLT2	USD	MM	Composite
Citigroup Inc	189BFD	SUBLT2	USD	MR	Composite
Citigroup Inc	189BFD	SUBLT2	USD	XR	Composite
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	EUR	CR	Composite
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	EUR	MM	Composite
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	JPY	CR	Composite
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	JPY	MR	Composite
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	JPY	XR	Composite
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	USD	CR	Composite
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	USD	MM	Composite
Citizen Hldgs Co Ltd	JJ7GBX	SNRFOR	USD	MR	Composite
City Kiev	XY5A8W	SNRFOR	UAH	CR	Composite
City Kiev	XY5A8W	SNRFOR	USD	CR	Composite
City Kiev	XY5A8W	SNRFOR	USD	MR	Composite

	0.55%	0.62%	0.69%	0.79%	1.10%	1.14%	0.96%	1.06%
	0.55%	0.62%	0.69%	0.79%	1.10%	1.14%	0.96%	1.06%
	0.69%	1.16%	1.37%	1.72%	1.98%	2.18%	2.45%	2.58%
1.21%	1.68%	1.85%	1.99%	2.00%	2.21%	2.36%	2.59%	2.41%
1.21%	1.68%	1.85%	1.99%	2.00%	2.21%	2.36%	2.59%	2.41%
1.21%	1.68%	1.85%	1.99%	2.00%	2.21%	2.36%	2.59%	2.41%
1.21%	1.59%	1.75%	1.89%	1.90%	2.10%	2.24%	2.46%	2.41%
1.21%	1.68%	1.85%	1.99%	2.00%	2.21%	2.36%	2.59%	2.41%
1.21%	1.68%	1.85%	1.99%	2.00%	2.21%	2.36%	2.59%	2.41%
1.21%	1.59%	1.75%	1.89%	1.90%	2.10%	2.24%	2.46%	2.41%
1.30%	1.20%	1.80%	2.50%	2.85%	3.22%	3.52%	3.77%	3.90%
1.30%	1.20%	1.80%	2.50%	2.85%	3.06%	3.34%	3.58%	3.90%
			2.61%		2.82%		2.74%	
			2.61%		2.82%		2.74%	
			2.61%		2.82%		2.74%	
1.13%	1.24%	1.37%	1.51%	1.61%	1.68%	1.68%	1.69%	1.72%
1.13%	1.23%	1.36%	1.50%	1.59%	1.66%	1.68%	1.69%	1.72%
1.13%	1.20%	1.35%	1.49%	1.59%	1.67%	1.68%	1.68%	1.72%
1.18%	1.26%	1.44%	1.56%	1.69%	1.76%	1.77%	1.77%	1.82%
1.14%	1.21%	1.36%	1.50%	1.62%	1.69%	1.70%	1.70%	1.74%
1.13%	1.20%	1.35%	1.49%	1.59%	1.67%	1.68%	1.68%	1.72%
1.14%	1.21%	1.36%	1.50%	1.62%	1.69%	1.70%	1.70%	1.74%
1.13%	1.20%	1.35%	1.49%	1.59%	1.67%	1.68%	1.68%	1.72%
1.18%	1.26%	1.44%	1.56%	1.69%	1.76%	1.77%	1.77%	1.82%
1.13%	1.20%	1.35%	1.49%	1.59%	1.67%	1.68%	1.68%	1.72%
1.13%	1.27%	1.43%	1.58%	1.70%	1.76%	1.68%	1.69%	1.72%
1.13%	1.23%	1.36%	1.50%	1.61%	1.68%	1.68%	1.69%	1.72%
1.13%	1.20%	1.35%	1.49%	1.59%	1.67%	1.68%	1.68%	1.72%
1.13%	1.20%	1.35%	1.49%	1.59%	1.67%	1.68%	1.68%	1.72%
1.18%	1.26%	1.44%	1.56%	1.69%	1.76%	1.77%	1.77%	1.82%
1.14%	1.21%	1.36%	1.50%	1.62%	1.69%	1.70%	1.70%	1.74%
1.13%	1.20%	1.35%	1.49%	1.59%	1.67%	1.68%	1.68%	1.72%
1.08%	1.16%	1.31%	1.43%	1.54%	1.61%	1.62%	1.62%	1.66%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.63%	1.75%	1.99%	2.10%	2.20%	2.32%	2.31%	2.31%	2.35%
1.57%	1.68%	1.91%	2.02%	2.11%	2.23%	2.22%	2.21%	2.26%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.63%	1.75%	1.99%	2.10%	2.20%	2.32%	2.31%	2.31%	2.35%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.63%	1.75%	1.99%	2.10%	2.20%	2.32%	2.31%	2.31%	2.35%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.63%	1.75%	1.99%	2.10%	2.20%	2.32%	2.31%	2.31%	2.35%
1.57%	1.68%	1.91%	2.02%	2.11%	2.23%	2.22%	2.21%	2.26%
1.55%	1.66%	1.89%	2.00%	2.09%	2.20%	2.20%	2.19%	2.23%
1.50%	1.60%	1.82%	1.93%	2.01%	2.12%	2.12%	2.11%	2.15%
0.16%	0.17%	0.25%	0.28%	0.32%	0.35%	0.41%	0.48%	0.67%
0.16%	0.14%	0.20%	0.22%	0.26%	0.27%	0.30%	0.38%	0.67%
0.16%	0.17%	0.25%	0.28%	0.32%	0.35%	0.41%	0.46%	0.67%

1.18%	1.30%	25%	NR	NR	NR
1.18%	1.30%	25%	NR	NR	NR
		25%	NR	NR	NR
2.43%	2.51%	40% NR	B	BB	BB
2.43%	2.51%	40% NR	BBB	A	A
2.43%	2.51%	40% NR	BBB	A	A
		40%			
2.31%	2.51%	40% NR	BB	BBB	BBB
2.43%	2.51%	40% NR	BBB	A	A
2.43%	2.51%	40% NR	B	BB	BB
		40%			
		40%			
2.43%	2.51%	40% NR	BBB	A	A
		40%			
2.31%	2.51%	40% NR	BB	BBB	BBB
		40%			
3.94%	4%	40% NR	NR	NR	NR
3.74%	4%	40% NR	NR	NR	NR
		7.50%			NR
		7.50%			
		7.50%			NR
		7.50%			NR
1.71%	1.78%	40% BBB	BBB	BBB	BBB
1.71%	1.78%	40% BBB	A	A	A
		40%			
1.71%	1.78%	40% AA	AAA	AA	AA
1.80%	1.88%	40% A	AA	AA	A
1.73%	1.80%	40% A	AA	AA	A
1.71%	1.78%	40% AA	AAA	AA	AA
		40%			
1.73%	1.80%	40% A	AA	AA	A
1.71%	1.78%	40% AA	AAA	AA	AA
		40%			
1.80%	1.88%	40% A	AA	AA	A
1.71%	1.78%	40% AA	AAA	AA	AA
1.71%	1.78%	40% BBB	BBB	BBB	BBB
1.71%	1.78%	40% BBB	A	A	A
1.71%	1.78%	40% AA	AAA	AA	AA
		40%			
1.71%	1.78%	40% AA	AAA	AA	AA
1.80%	1.88%	40% A	AA	AA	A
1.73%	1.80%	40% A	AA	AA	A
1.71%	1.78%	40% AA	AAA	AA	AA
1.65%	1.72%	40% A	AA	AA	A
2.27%	2.32%	20.69% BBB	BBB	BBB	A
2.27%	2.32%	20.69% BBB	BBB	BBB	A
2.27%	2.32%	20% AA	AA	AA	AAA
		20%			
2.39%	2.44%	20% A	A	A	AA
2.29%	2.34%	20.69% A	A	A	AA
2.27%	2.32%	20% AA	AA	AA	AAA
2.27%	2.32%	20% AA	AA	AA	AAA
2.39%	2.44%	20% A	A	A	AA
2.27%	2.32%	20% AA	AA	AA	AAA
2.27%	2.32%	22.67% BBB	BBB	BBB	A
2.27%	2.32%	20% AA	AA	AA	AAA
2.39%	2.44%	20% A	A	A	AA
2.27%	2.32%	20% AA	AA	AA	AAA
2.27%	2.32%	20% AA	AA	AA	AAA
2.39%	2.44%	20% A	A	A	AA
2.29%	2.34%	20.69% A	A	A	AA
2.27%	2.32%	20% AA	AA	AA	AAA
2.18%	2.23%	20.69% A	A	A	AA
		35%			
		35%			
0.71%	0.78%	35% NR	BBB	A	A
		35%			
0.71%	0.78%	35% NR	BB	BBB	BBB
0.71%	0.78%	35% NR	B	BB	BB
		35%			
		35%			
		25%			
		25%			
		25%			

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

NR	NR	2 Financials	Asia	Hong Kong
NR	NR	2 Financials	Asia	Hong Kong
	NR	2 Financials	Asia	Hong Kong
NR	A	7 Industrials	Asia	Hong Kong
NR	A	7 Industrials	Asia	Hong Kong
NR	A	7 Industrials	Asia	Hong Kong
	NR	Industrials	Asia	Hong Kong
NR	A	7 Industrials	Asia	Hong Kong
NR	A	7 Industrials	Asia	Hong Kong
NR	A	7 Industrials	Asia	Hong Kong
	NR	Industrials	Asia	Hong Kong
	NR	Industrials	Asia	Hong Kong
NR	A	7 Industrials	Asia	Hong Kong
	NR	Industrials	Asia	Hong Kong
NR	A	7 Industrials	Asia	Hong Kong
	NR	Industrials	Asia	Hong Kong
NR	NR	5 Industrials	N.Amer	Bermuda
NR	NR	5 Industrials	N.Amer	Bermuda
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
BB	AA	14 Financials	N.Amer	United States
BB	AA	14 Financials	N.Amer	United States
A	AA	14 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	14 Financials	N.Amer	United States
BBB	AA	14 Financials	N.Amer	United States
A	AA	14 Financials	N.Amer	United States
A	AA	14 Financials	N.Amer	United States
BBB	AA	14 Financials	N.Amer	United States
A	AA	14 Financials	N.Amer	United States
BB	AA	14 Financials	N.Amer	United States
A	AA	14 Financials	N.Amer	United States
BBB	AA	14 Financials	N.Amer	United States
A	AA	14 Financials	N.Amer	United States
A	AA	14 Financials	N.Amer	United States
BBB	AA	14 Financials	N.Amer	United States
BBB	AA	14 Financials	N.Amer	United States
A	AA	14 Financials	N.Amer	United States
BBB	AA	14 Financials	N.Amer	United States
	NR	Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
NR	BBB	7 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
NR	BB	7 Consumer Goods	Asia	Japan
NR	BBB	7 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	Government	E.Eur	Ukraine
	NR	Government	E.Eur	Ukraine
	NR	Government	E.Eur	Ukraine

BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
AA	A				Thin	
AA	A					
AA	A				Thin	
AA	A				Thin	
AA	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
BB	B					
BB	B					
BB	B					

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

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

KOBEEURCR	29-Aug-08 KOBE
KOBEEURMM	29-Aug-08 KOBE
KOBEJPYCR	29-Aug-08 KOBE
KOBEJPYMM	29-Aug-08 KOBE
KOBEJPYMR	29-Aug-08 KOBE
KOBEJPYXR	29-Aug-08 KOBE
KOBEUSDCR	29-Aug-08 KOBE
KOBEUSDMM	29-Aug-08 KOBE
CITMOSEURCR	29-Aug-08 CITMOS
CITMOSEURMM	29-Aug-08 CITMOS
CITMOSRUBCR	29-Aug-08 CITMOS
CITMOSSEKCR	29-Aug-08 CITMOS
CITMOSUSDCR	29-Aug-08 CITMOS
CITMOSUSDMM	29-Aug-08 CITMOS
CITMOSUSDMR	29-Aug-08 CITMOS
CLAGUSDCR	29-Aug-08 CLAG
CLAGUSDXR	29-Aug-08 CLAG
NAGCTYJPYCR	29-Aug-08 NAGCTY
NAGCTYJPYMM	29-Aug-08 NAGCTY
NAGCTYJPYMR	29-Aug-08 NAGCTY
NAGCTYJPYXR	29-Aug-08 NAGCTY
NAPLESEURCR	29-Aug-08 NAPLES
NAPLESEURMM	29-Aug-08 NAPLES
NAPLESUSDCR	29-Aug-08 NAPLES
NAPLESUSDMM	29-Aug-08 NAPLES
CPXUSDCR	29-Aug-08 CPX
CPXUSDXR	29-Aug-08 CPX
SATEXUSDCR	29-Aug-08 SATEX
SATEXUSDXR	29-Aug-08 SATEX
VIENNAEURCR	29-Aug-08 VIENNA
VIENNAEURMM	29-Aug-08 VIENNA
VIENNAUSDCR	29-Aug-08 VIENNA
VIENNAUSDMM	29-Aug-08 VIENNA
VIENNAUSDMR	29-Aug-08 VIENNA
OSACTYJPYCR	29-Aug-08 OSACTY
OSACTYJPYMR	29-Aug-08 OSACTY
OSACTYJPYXR	29-Aug-08 OSACTY
OSACTYUSDCR	29-Aug-08 OSACTY
ROMCTYEURCR	29-Aug-08 ROMCTY
ROMCTYEURMM	29-Aug-08 ROMCTY
CTHKUSDCR	29-Aug-08 CTHK
CTHKUSDMR	29-Aug-08 CTHK
YOKOHAEURCR	29-Aug-08 YOKOHA
YOKOHAJPYCR	29-Aug-08 YOKOHA
YOKOHAJPYMM	29-Aug-08 YOKOHA
YOKOHAJPYMR	29-Aug-08 YOKOHA
YOKOHAUSDCR	29-Aug-08 YOKOHA
CLSTUSDMR	29-Aug-08 CLST
CLSTUSDXR	29-Aug-08 CLST
CLSTUSDXR	29-Aug-08 CLST
CLARAUDMM	29-Aug-08 CLAR
CLARCADMM	29-Aug-08 CLAR
CLARCHFCR	29-Aug-08 CLAR
CLARCHFMM	29-Aug-08 CLAR
CLARDKKMM	29-Aug-08 CLAR
CLAREURCR	29-Aug-08 CLAR
CLAREURMM	29-Aug-08 CLAR
CLAREURMR	29-Aug-08 CLAR
CLARGBPMM	29-Aug-08 CLAR
CLARHKDMM	29-Aug-08 CLAR
CLARJPYCR	29-Aug-08 CLAR
CLARJPYMM	29-Aug-08 CLAR
CLARNOKMM	29-Aug-08 CLAR
CLARSEKMM	29-Aug-08 CLAR
CLARSGDMM	29-Aug-08 CLAR
CLARUSDCR	29-Aug-08 CLAR
CLARUSDMM	29-Aug-08 CLAR
CLARUSDMR	29-Aug-08 CLAR
CCNUSDCR	29-Aug-08 CCN
CCNUSDMR	29-Aug-08 CCN
CCNUSDXR	29-Aug-08 CCN
CCUAUDMR	29-Aug-08 CCU
CCUAUDXR	29-Aug-08 CCU
CCUCADMR	29-Aug-08 CCU

City Kobe	JM77BB	SNRFOR	EUR	CR	Composite
City Kobe	JM77BB	SNRFOR	EUR	MM	Composite
City Kobe	JM77BB	SNRFOR	JPY	CR	Composite
City Kobe	JM77BB	SNRFOR	JPY	MM	Composite
City Kobe	JM77BB	SNRFOR	JPY	MR	Composite
City Kobe	JM77BB	SNRFOR	JPY	XR	Composite
City Kobe	JM77BB	SNRFOR	USD	CR	Composite
City Kobe	JM77BB	SNRFOR	USD	MM	Composite
City Moscow	67ADA9	SNRFOR	EUR	CR	Composite
City Moscow	67ADA9	SNRFOR	EUR	MM	Composite
City Moscow	67ADA9	SNRFOR	RUB	CR	Composite
City Moscow	67ADA9	SNRFOR	SEK	CR	Composite
City Moscow	67ADA9	SNRFOR	USD	CR	Composite
City Moscow	67ADA9	SNRFOR	USD	MM	Composite
City Moscow	67ADA9	SNRFOR	USD	MR	Composite
City of Los Angeles	5J8786	SNRFOR	USD	CR	Composite
City of Los Angeles	5J8786	SNRFOR	USD	XR	Composite
City of Nagoya	JO9BE3	SNRFOR	JPY	CR	Composite
City of Nagoya	JO9BE3	SNRFOR	JPY	MM	Composite
City of Nagoya	JO9BE3	SNRFOR	JPY	MR	Composite
City of Nagoya	JO9BE3	SNRFOR	JPY	XR	Composite
CITY OF NAPLES	TA738Z	SNRFOR	EUR	CR	Composite
CITY OF NAPLES	TA738Z	SNRFOR	EUR	MM	Composite
CITY OF NAPLES	TA738Z	SNRFOR	USD	CR	Composite
CITY OF NAPLES	TA738Z	SNRFOR	USD	MM	Composite
City of Phoenix	789G95	SNRFOR	USD	CR	Composite
City of Phoenix	789G95	SNRFOR	USD	XR	Composite
City of San Antonio TX	7GF85A	SNRFOR	USD	CR	Composite
City of San Antonio TX	7GF85A	SNRFOR	USD	XR	Composite
City of Vienna	9B8C75	SNRFOR	EUR	CR	Composite
City of Vienna	9B8C75	SNRFOR	EUR	MM	Composite
City of Vienna	9B8C75	SNRFOR	USD	CR	Composite
City of Vienna	9B8C75	SNRFOR	USD	MM	Composite
City of Vienna	9B8C75	SNRFOR	USD	MR	Composite
City Osaka	JP8434	SNRFOR	JPY	CR	Composite
City Osaka	JP8434	SNRFOR	JPY	MR	Composite
City Osaka	JP8434	SNRFOR	JPY	XR	Composite
City Osaka	JP8434	SNRFOR	USD	CR	Composite
City Rome	TVBGE3	SNRFOR	EUR	CR	Composite
City Rome	TVBGE3	SNRFOR	EUR	MM	Composite
City Telecom HK Ltd	YZ7BEI	SNRFOR	USD	CR	Composite
City Telecom HK Ltd	YZ7BEI	SNRFOR	USD	MR	Composite
City Yokohama	JSGA96	SNRFOR	EUR	CR	Composite
City Yokohama	JSGA96	SNRFOR	JPY	CR	Composite
City Yokohama	JSGA96	SNRFOR	JPY	MM	Composite
City Yokohama	JSGA96	SNRFOR	JPY	MR	Composite
City Yokohama	JSGA96	SNRFOR	USD	CR	Composite
Claire s Stores Inc	18GEDC	SECDOM	USD	MR	Composite
Claire s Stores Inc	18GEDC	SECDOM	USD	XR	Composite
Claire s Stores Inc	18GEDC	SNRFOR	USD	XR	Composite
Clariant AG	HI5CC7	SNRFOR	AUD	MM	Composite
Clariant AG	HI5CC7	SNRFOR	CAD	MM	Composite
Clariant AG	HI5CC7	SNRFOR	CHF	CR	Composite
Clariant AG	HI5CC7	SNRFOR	CHF	MM	Composite
Clariant AG	HI5CC7	SNRFOR	DKK	MM	Composite
Clariant AG	HI5CC7	SNRFOR	EUR	CR	Composite
Clariant AG	HI5CC7	SNRFOR	EUR	MM	Composite
Clariant AG	HI5CC7	SNRFOR	EUR	MR	Composite
Clariant AG	HI5CC7	SNRFOR	GBP	MM	Composite
Clariant AG	HI5CC7	SNRFOR	HKD	MM	Composite
Clariant AG	HI5CC7	SNRFOR	JPY	CR	Composite
Clariant AG	HI5CC7	SNRFOR	JPY	MM	Composite
Clariant AG	HI5CC7	SNRFOR	NOK	MM	Composite
Clariant AG	HI5CC7	SNRFOR	SEK	MM	Composite
Clariant AG	HI5CC7	SNRFOR	SGD	MM	Composite
Clariant AG	HI5CC7	SNRFOR	USD	CR	Composite
Clariant AG	HI5CC7	SNRFOR	USD	MM	Composite
Clariant AG	HI5CC7	SNRFOR	USD	MR	Composite
CLARK Cnty NV	1J915E	SNRFOR	USD	CR	Composite
CLARK Cnty NV	1J915E	SNRFOR	USD	MR	Composite
CLARK Cnty NV	1J915E	SNRFOR	USD	XR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	AUD	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	AUD	XR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	CAD	MR	Composite

0.13%	0.13%	0.16%	0.25%	0.23%	0.29%	0.34%	0.33%	
0.13%	0.13%	0.15%	0.25%	0.23%	0.28%	0.34%	0.33%	
0.13%	0.10%	0.12%	0.25%	0.23%	0.22%	0.34%	0.33%	
0.13%	0.13%	0.16%	0.25%	0.23%	0.29%	0.34%	0.33%	
0.97%	1.28%	1.35%	1.58%	1.74%	1.87%	1.89%	1.88%	2.34%
0.97%	1.23%	1.30%	1.52%	1.67%	1.80%	1.89%	1.80%	2.25%
0.97%	1.28%	1.35%	1.58%	1.74%	1.87%	1.89%	1.88%	2.34%
0.97%	1.28%	1.35%	1.58%	1.74%	1.87%	1.89%	1.88%	2.34%
0.97%	1.23%	1.30%	1.52%	1.67%	1.80%	1.89%	1.80%	2.25%
					0.54%			
					0.54%			
0.13%	0.14%	0.16%	0.18%	0.22%	0.22%	0.31%	0.39%	
0.13%	0.14%	0.15%	0.17%	0.22%	0.22%	0.31%	0.39%	
0.13%	0.14%	0.12%	0.14%	0.22%	0.22%	0.31%	0.39%	
					0.41%			
					0.41%			
					0.49%			
					0.49%			
					0.43%			
					0.43%			
0.18%	0.19%	0.20%	0.23%	0.27%	0.30%	0.34%	0.38%	
0.18%	0.19%	0.15%	0.17%	0.27%	0.22%	0.34%	0.38%	
0.18%	0.19%	0.20%	0.23%	0.27%	0.30%	0.34%	0.38%	
					0.13%			
					0.13%			
					4.12%			
					4.12%			
0.13%		0.12%	0.14%	0.15%	0.17%	0.20%	0.26%	
0.13%		0.12%	0.14%	0.15%	0.17%	0.20%	0.26%	
0.13%		0.12%	0.14%	0.15%	0.17%	0.20%	0.26%	
					2.70%			
					2.70%			
3.63%	3.63%	3.63%	3.63%	3.50%	3.60%			
1.11%	1.32%	1.81%	2.20%	2.40%	2.56%	2.60%	2.66%	2.76%
1.11%	1.29%	1.80%	2.20%	2.38%	2.56%	2.61%	2.67%	2.77%
1.11%	1.29%	1.80%	2.20%	2.38%	2.56%	2.61%	2.67%	2.77%
1.15%	1.35%	1.86%	2.30%	2.46%	2.67%	2.70%	2.75%	2.89%
1.11%	1.29%	1.80%	2.20%	2.38%	2.56%	2.61%	2.67%	2.77%
1.10%	1.29%	1.78%	2.18%	2.35%	2.53%	2.58%	2.63%	2.74%
1.11%	1.29%	1.80%	2.20%	2.38%	2.56%	2.61%	2.67%	2.77%
1.11%	1.29%	1.80%	2.20%	2.38%	2.56%	2.61%	2.67%	2.77%
1.11%	1.38%	1.88%	2.30%	2.54%	2.71%	2.74%	2.81%	2.76%
1.11%	1.32%	1.79%	2.19%	2.42%	2.59%	2.62%	2.68%	2.76%
1.11%	1.29%	1.80%	2.20%	2.38%	2.56%	2.61%	2.67%	2.77%
1.11%	1.29%	1.80%	2.20%	2.38%	2.56%	2.61%	2.67%	2.77%
1.15%	1.35%	1.86%	2.30%	2.46%	2.67%	2.70%	2.75%	2.89%
1.11%	1.29%	1.80%	2.20%	2.38%	2.56%	2.61%	2.67%	2.77%
1.10%	1.29%	1.78%	2.18%	2.35%	2.53%	2.58%	2.63%	2.74%
					0.61%		0.76%	
					0.61%		0.76%	
					0.61%		0.76%	
4.59%	4.34%	8.57%	12.55%	13.65%	14.28%	13.51%	12.81%	12.44%
4.59%	4.17%	8.60%	12.51%	13.63%	14.35%	13.58%	12.84%	12.55%

		30.40%				
		30.40%				
		35%	NR	BB	BB	NR
		30.40%	NR	B	B	NR
		30.40%				
		30.40%	NR	B	B	NR
		30.40%	NR	CCC	CCC	NR
		30.40%				
2.23%	2.49%	25%	NR	A	A	AA
2.14%	2.49%	25%	NR	BBB	BBB	A
2.23%	2.49%	25%	NR	A	A	AA
		25%				
2.23%	2.49%	25%	NR	A	A	AA
2.14%	2.49%	25%	NR	BBB	BBB	A
		25%				
		80%				
		80%				
		37.50%	NR	NR	BBB	BBB
		37.50%	NR	NR	BB	BB
		37.50%				
		37.50%	NR	NR	BB	BB
		45%				
		45%				
		45%				
		45%				
		80%				
		80%				
		80%				
		80%				
		40%				
		40%				
		40%				
		40%				
		40%				
		35%	NR	NR	BB	BBB
		35%				
		35%	NR	NR	B	BB
		35%	NR	NR	CCC	CCC
		40%				
		40%				
		22.50%				
		22.50%				
		37.50%				
		37.50%	NR		NR	NR
		37.50%	NR		NR	NR
		37.50%				
		37.50%	NR		NR	NR
		43.50%				
		43.50%				
		40%	NR	NR	NR	NR
2.79%	2.87%	40%	BB	A	A	A
2.81%	2.88%	40%	A	AA	AA	AAA
		40%				
2.81%	2.88%	40%	A	AA	AA	AAA
		40%				
2.92%	3.00%	40%	BBB	A	A	A
2.81%	2.88%	40%	A	AA	AA	AAA
2.78%	2.85%	40%	BBB	A	AA	AA
2.81%	2.88%	40%	A	AA	AA	AAA
2.81%	2.88%	40%	A	AA	AA	AAA
2.80%	2.87%	40%	BB	BBB	BBB	BBB
2.80%	2.87%	40%	BB	A	A	A
2.81%	2.88%	40%	A	AA	AA	AAA
2.81%	2.88%	40%	A	AA	AA	AAA
		40%				
2.92%	3.00%	40%	BBB	A	A	A
2.81%	2.88%	40%	A	AA	AA	AAA
2.78%	2.85%	40%	BBB	A	AA	AA
		80%				
		80%				
		80%				
12.33%	12.00%	26.22%	BB	BBB	BBB	BBB
		26.22%				
12.40%	12.06%	25.92%	A	A	AA	AA

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

	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	4	Government	Asia	Japan
	NR	4	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	4	Government	Asia	Japan
	NR	4	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	A	7	Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2	Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR	2	Government	Europe	Italy
	NR	2	Government	Europe	Italy
	NR		Government	Europe	Italy
	NR		Government	Europe	Italy
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR		Government	Europe	Austria
	NR		Government	Europe	Austria
	NR		Government	Europe	Austria
	NR		Government	Europe	Austria
	NR		Government	Europe	Austria
	NR	3	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR	4	Government	Asia	Japan
	NR	2	Government	Europe	Italy
	NR	2	Government	Europe	Italy
	NR	2	Telecommunications	Asia	Hong Kong
	NR	2	Telecommunications	Asia	Hong Kong
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
BBB	A	3	Basic Materials	Europe	Switzerland
AA	AA	15	Basic Materials	Europe	Switzerland
	NR		Basic Materials	Europe	Switzerland
AA	AA	15	Basic Materials	Europe	Switzerland
	NR		Basic Materials	Europe	Switzerland
A	A	4	Basic Materials	Europe	Switzerland
AA	AA	15	Basic Materials	Europe	Switzerland
A	AA	16	Basic Materials	Europe	Switzerland
AA	AA	15	Basic Materials	Europe	Switzerland
AA	AA	15	Basic Materials	Europe	Switzerland
BBB	A	3	Basic Materials	Europe	Switzerland
BBB	A	3	Basic Materials	Europe	Switzerland
AA	AA	15	Basic Materials	Europe	Switzerland
AA	AA	15	Basic Materials	Europe	Switzerland
	NR		Basic Materials	Europe	Switzerland
A	A	4	Basic Materials	Europe	Switzerland
AA	AA	15	Basic Materials	Europe	Switzerland
A	AA	16	Basic Materials	Europe	Switzerland
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
BB	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States

	AA					
	AA					
	AA	Thin	CcyGrp	CcyGrp	Thin	Thin
	AA	Thin	DocAdj	DocAdj	Thin	Thin
	AA					
	AA	Thin	DocAdj	DocAdj	Thin	Thin
	AA	Thin	Entity Tier	Entity Tier	Thin	Thin
	AA					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
	AA	Thin	Thin	DocAdj	DocAdj	Thin
	AA					
	AA	Thin	Thin	DocAdj	DocAdj	Thin
A	AA					
A	AA					
A	AA					
A	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
	AA	Thin	Thin	CcyGrp	CcyGrp	Entity Tier
	AA					
	AA	Thin	Thin	DocAdj	DocAdj	Entity Tier
	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
B	B					
B	B					
AA	AA					
AA	AA	Thin		Thin	Thin	Thin
AA	AA	Thin		Thin	Thin	Thin
AA	AA					
AA	AA	Thin		Thin	Thin	Thin
B						
B						
B		Thin	Thin	Thin	Thin	CcyGrp
BBB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC					
BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

CCUCHFMR	29-Aug-08 CCU
CCUEURCR	29-Aug-08 CCU
CCUEURMM	29-Aug-08 CCU
CCUEURMR	29-Aug-08 CCU
CCUEURXR	29-Aug-08 CCU
CCUGBPMR	29-Aug-08 CCU
CCUGBPXR	29-Aug-08 CCU
CCUHKDMR	29-Aug-08 CCU
CCUHKDXR	29-Aug-08 CCU
CCUILSMR	29-Aug-08 CCU
CCUJPYMR	29-Aug-08 CCU
CCUSEKMR	29-Aug-08 CCU
CCUSGDMR	29-Aug-08 CCU
CCUTWDMR	29-Aug-08 CCU
CCUUSDCR	29-Aug-08 CCU
CCUUSDMM	29-Aug-08 CCU
CCUUSDMR	29-Aug-08 CCU
CCUUSDXR	29-Aug-08 CCU
CLMDEURCR	29-Aug-08 CLMD
CLMDEURMM	29-Aug-08 CLMD
CLMDGBPCR	29-Aug-08 CLMD
CLMDGBPMM	29-Aug-08 CLMD
CLXAUDCR	29-Aug-08 CLX
CLXAUDMR	29-Aug-08 CLX
CLXEURCR	29-Aug-08 CLX
CLXEURMM	29-Aug-08 CLX
CLXEURMR	29-Aug-08 CLX
CLXJPYMR	29-Aug-08 CLX
CLXSGDMR	29-Aug-08 CLX
CLXUSDCR	29-Aug-08 CLX
CLXUSDMM	29-Aug-08 CLX
CLXUSDMR	29-Aug-08 CLX
CLXUSDXR	29-Aug-08 CLX
CHINLPEURCR	29-Aug-08 CHINLP
CHINLPEURMM	29-Aug-08 CHINLP
CHINLPEURXR	29-Aug-08 CHINLP
CHINLPHKDCR	29-Aug-08 CHINLP
CHINLPJPYCR	29-Aug-08 CHINLP
CHINLPUSDCR	29-Aug-08 CHINLP
CHINLPUSDMM	29-Aug-08 CHINLP
CHINLPUSDMR	29-Aug-08 CHINLP
CHINLPUSDXR	29-Aug-08 CHINLP
CHINLP-PowerHKAUDCR	29-Aug-08 CHINLP-PowerHK
CHINLP-PowerHKEURCR	29-Aug-08 CHINLP-PowerHK
CHINLP-PowerHKEURMM	29-Aug-08 CHINLP-PowerHK
CHINLP-PowerHKEURXR	29-Aug-08 CHINLP-PowerHK
CHINLP-PowerHKGBPCR	29-Aug-08 CHINLP-PowerHK
CHINLP-PowerHKUSDCR	29-Aug-08 CHINLP-PowerHK
CHINLP-PowerHKUSDMM	29-Aug-08 CHINLP-PowerHK
CHINLP-PowerHKUSDMR	29-Aug-08 CHINLP-PowerHK
CHINLP-PowerHKUSDXR	29-Aug-08 CHINLP-PowerHK
CMACGMEURCR	29-Aug-08 CMACGM
CMACGMEURMM	29-Aug-08 CMACGM
CMACGMEURMR	29-Aug-08 CMACGM
CMACGMEURXR	29-Aug-08 CMACGM
CMACGMUSDCR	29-Aug-08 CMACGM
CMACGMUSDMM	29-Aug-08 CMACGM
CMACGMUSDXR	29-Aug-08 CMACGM
CMCMAGEURCR	29-Aug-08 CMCMAG
CMCMAGEURMM	29-Aug-08 CMCMAG
CMCMAGUSDCR	29-Aug-08 CMCMAG
CMCMAGUSDMM	29-Aug-08 CMCMAG
CMCMAGUSDMR	29-Aug-08 CMCMAG
CYHUSDMR	29-Aug-08 CYH
CYHUSDXR	29-Aug-08 CYH
CYHEURMM	29-Aug-08 CYH
CYHEURMR	29-Aug-08 CYH
CYHEURXR	29-Aug-08 CYH
CYHUSDCR	29-Aug-08 CYH
CYHUSDMM	29-Aug-08 CYH
CYHUSDMR	29-Aug-08 CYH
CYHUSDXR	29-Aug-08 CYH
CMSAUDMR	29-Aug-08 CMS
CMSAUDXR	29-Aug-08 CMS

Clear Channel Comms Inc	19C952	SNRFOR	CHF	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	EUR	CR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	EUR	MM	Composite
Clear Channel Comms Inc	19C952	SNRFOR	EUR	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	EUR	XR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	GBP	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	GBP	XR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	HKD	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	HKD	XR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	ILS	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	JPY	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	SEK	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	SGD	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	TWD	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	USD	CR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	USD	MM	Composite
Clear Channel Comms Inc	19C952	SNRFOR	USD	MR	Composite
Clear Channel Comms Inc	19C952	SNRFOR	USD	XR	Composite
Clerical Med Fin Plc	GJ7428	SUBLT2	EUR	CR	Composite
Clerical Med Fin Plc	GJ7428	SUBLT2	EUR	MM	Composite
Clerical Med Fin Plc	GJ7428	SUBLT2	GBP	CR	Composite
Clerical Med Fin Plc	GJ7428	SUBLT2	GBP	MM	Composite
Clorox Co	19H959	SNRFOR	AUD	CR	Composite
Clorox Co	19H959	SNRFOR	AUD	MR	Composite
Clorox Co	19H959	SNRFOR	EUR	CR	Composite
Clorox Co	19H959	SNRFOR	EUR	MM	Composite
Clorox Co	19H959	SNRFOR	EUR	MR	Composite
Clorox Co	19H959	SNRFOR	JPY	MR	Composite
Clorox Co	19H959	SNRFOR	SGD	MR	Composite
Clorox Co	19H959	SNRFOR	USD	CR	Composite
Clorox Co	19H959	SNRFOR	USD	MM	Composite
Clorox Co	19H959	SNRFOR	USD	MR	Composite
Clorox Co	19H959	SNRFOR	USD	XR	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	EUR	CR	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	EUR	MM	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	EUR	XR	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	HKD	CR	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	JPY	CR	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	USD	CR	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	USD	MM	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	USD	MR	Composite
CLP Hldgs Ltd	19HDAW	SNRFOR	USD	XR	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	AUD	CR	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	EUR	CR	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	EUR	MM	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	EUR	XR	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	GBP	CR	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	USD	CR	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	USD	MM	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	USD	MR	Composite
CLP Pwr Hong Kong Ltd	19HDJG	SNRFOR	USD	XR	Composite
CMA CGM S A		SNRFOR	EUR	CR	Composite
CMA CGM S A		SNRFOR	EUR	MM	Composite
CMA CGM S A		SNRFOR	EUR	MR	Composite
CMA CGM S A		SNRFOR	EUR	XR	Composite
CMA CGM S A		SNRFOR	USD	CR	Composite
CMA CGM S A		SNRFOR	USD	MM	Composite
CMA CGM S A		SNRFOR	USD	XR	Composite
CMC Magnetics Corp	137C82	SNRFOR	EUR	CR	Composite
CMC Magnetics Corp	137C82	SNRFOR	EUR	MM	Composite
CMC Magnetics Corp	137C82	SNRFOR	USD	CR	Composite
CMC Magnetics Corp	137C82	SNRFOR	USD	MM	Composite
CMC Magnetics Corp	137C82	SNRFOR	USD	MR	Composite
Cmnty Health Sys Inc	2C39CC	SECDOM	USD	MR	Composite
Cmnty Health Sys Inc	2C39CC	SECDOM	USD	XR	Composite
Cmnty Health Sys Inc	2C39CC	SNRFOR	EUR	MM	Composite
Cmnty Health Sys Inc	2C39CC	SNRFOR	EUR	MR	Composite
Cmnty Health Sys Inc	2C39CC	SNRFOR	EUR	XR	Composite
Cmnty Health Sys Inc	2C39CC	SNRFOR	USD	CR	Composite
Cmnty Health Sys Inc	2C39CC	SNRFOR	USD	MM	Composite
Cmnty Health Sys Inc	2C39CC	SNRFOR	USD	MR	Composite
Cmnty Health Sys Inc	2C39CC	SNRFOR	USD	XR	Composite
CMS Engy Corp	137DHF	SNRFOR	AUD	MR	Composite
CMS Engy Corp	137DHF	SNRFOR	AUD	XR	Composite

4.83%	4.39%	9.11%	13.43%	14.44%	15.19%	14.37%	13.60%	13.19%
4.63%	4.22%	8.75%	12.64%	13.86%	14.59%	13.79%	13.05%	12.66%
4.59%	4.17%	8.60%	12.51%	13.63%	14.35%	13.58%	12.84%	12.55%
4.42%	4.23%	8.60%	12.39%	13.28%	13.98%	13.18%	12.53%	12.07%
4.59%	4.17%	8.60%	12.51%	13.63%	14.35%	13.58%	12.84%	12.55%
4.42%	4.23%	8.60%	12.39%	13.28%	13.98%	13.18%	12.53%	12.07%
4.59%	4.17%	8.60%	12.51%	13.63%	14.35%	13.58%	12.84%	12.55%
4.42%	4.23%	8.60%	12.39%	13.28%	13.98%	13.18%	12.53%	12.07%
4.59%	4.17%	8.60%	12.51%	13.63%	14.35%	13.58%	12.84%	12.55%
4.59%	4.34%	8.57%	12.55%	13.65%	14.28%	13.51%	12.81%	12.44%

4.83%	4.39%	9.11%	13.43%	14.44%	15.19%	14.37%	13.60%	13.19%
4.63%	4.22%	8.75%	12.64%	13.86%	14.59%	13.79%	13.05%	12.66%
4.59%	4.17%	8.60%	12.51%	13.63%	14.35%	13.58%	12.84%	12.55%
4.42%	4.23%	8.60%	12.39%	13.28%	13.98%	13.18%	12.53%	12.07%

0.67%	0.51%	0.60%	0.71%	0.80%	0.89%	0.92%	0.98%	1.25%
0.67%	0.54%	0.63%	0.75%	0.84%	0.94%	0.97%	1.03%	1.25%
0.67%	0.51%	0.60%	0.71%	0.79%	0.89%	0.92%	0.98%	1.25%
0.67%	0.51%	0.60%	0.71%	0.80%	0.89%	0.92%	0.98%	1.25%
0.67%	0.51%	0.60%	0.71%	0.79%	0.89%	0.92%	0.98%	1.25%
0.67%	0.54%	0.63%	0.75%	0.84%	0.94%	0.97%	1.03%	1.25%
0.67%	0.51%	0.60%	0.71%	0.79%	0.89%	0.92%	0.98%	1.25%
0.67%	0.49%	0.58%	0.68%	0.76%	0.86%	0.89%	0.94%	1.25%
	0.32%	0.39%	0.42%	0.55%	0.61%	0.66%	0.72%	0.84%
	0.32%	0.37%	0.41%	0.52%	0.59%	0.64%	0.70%	0.84%
	0.32%	0.39%	0.42%	0.55%	0.61%	0.66%	0.72%	0.84%
	0.32%	0.39%	0.42%	0.55%	0.61%	0.66%	0.72%	0.84%
	0.32%	0.37%	0.40%	0.51%	0.58%	0.63%	0.70%	0.84%
0.25%	0.33%	0.37%	0.49%	0.53%	0.60%	0.64%	0.71%	0.83%
0.25%	0.33%	0.37%	0.51%	0.53%	0.60%	0.63%	0.71%	0.83%
0.25%	0.33%	0.37%	0.51%	0.53%	0.60%	0.63%	0.71%	0.83%
0.25%	0.33%	0.37%	0.51%	0.53%	0.60%	0.63%	0.71%	0.83%
0.25%	0.33%	0.37%	0.49%	0.50%	0.57%	0.60%	0.68%	0.83%
0.25%	0.33%	0.37%	0.47%	0.49%	0.55%	0.57%	0.65%	0.83%

	1.33%	1.79%	2.13%	2.35%	2.75%	2.69%	2.83%	
	1.33%	1.79%	2.13%	2.35%	2.75%	2.69%	2.83%	
1.95%	2.01%	2.95%	3.95%	4.42%	4.93%	5.05%	5.15%	5.21%
2.03%	2.07%	3.05%	4.08%	4.58%	5.10%	5.22%	5.32%	5.41%
1.95%	2.01%	2.95%	3.95%	4.42%	4.93%	5.05%	5.15%	5.21%
0.81%	0.88%	1.06%	1.33%	1.49%	1.66%	1.74%	1.83%	1.94%

		25.92%				
13.02%	12.66%	25.40%	BBB	A	A	A
12.49%	12.15%	26.22%	BBB	A	A	A
12.40%	12.06%	25.92%	A	A	AA	AA
11.69%	11.59%	27.44%	BBB	A	A	AA
12.40%	12.06%	25.92%	A	A	AA	AA
11.69%	11.59%	27.44%	BBB	A	A	AA
12.40%	12.06%	25.92%	A	A	AA	AA
11.69%	11.59%	27.44%	BBB	A	A	AA
12.40%	12.06%	25.92%	A	A	AA	AA
12.33%	12.00%	26.22%	BB	BBB	BBB	BBB
		25.92%				
		25.92%				
		25.92%				
13.02%	12.66%	25.40%	BBB	A	A	A
12.49%	12.15%	26.22%	BBB	A	A	A
12.40%	12.06%	25.92%	A	A	AA	AA
11.69%	11.59%	27.44%	BBB	A	A	AA
		12.50%				
		12.50%				
		12.50%				
		12.50%				
		40%				
1.28%	1.35%	40%	NR	B	B	B
1.28%	1.42%	40%	NR	BB	BB	BB
		40%				
1.28%	1.35%	40%	NR	BBB	BBB	BBB
1.28%	1.35%	40%	NR	B	B	B
1.28%	1.35%	40%	NR	BBB	BBB	BBB
1.28%	1.42%	40%	NR	BB	BB	BB
		40%				
1.28%	1.35%	40%	NR	BBB	BBB	BBB
1.28%	1.30%	40%	NR	BB	BB	BB
1.17%	1.39%	36.25%		NR	BBB	BBB
1.17%	1.39%	37%		NR	BBB	BBB
		37%				
1.17%	1.39%	36.25%		NR	BBB	BBB
		37%				
1.17%	1.39%	36.25%		NR	BBB	BBB
		37%				
1.17%	1.39%	37%		NR	BBB	BBB
		37%				
1.16%	1.27%	40%	NR	NR	NR	BB
1.16%	1.27%	40%	NR	NR	NR	A
		40%				
		40%				
1.16%	1.27%	40%	NR	NR	NR	A
1.16%	1.27%	40%	NR	NR	NR	A
		40%				
1.10%	1.27%	40%	NR	NR	NR	BBB
1.06%	1.27%	40%	NR	NR	NR	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		72.50%		NR	NR	NR
		72.50%		NR	NR	NR
		40%				
		40%				
5.21%	5.19%	40%	A	A	A	AA
		40%				
		40%				
5.41%	5.19%	40%	BBB	A	A	A
5.21%	5.19%	40%	A	A	A	AA
2.40%	2.53%	40%	BBB	BBB	BBB	BBB
		40%				

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

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

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

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

	NR		Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
BB	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Consumer Goods	N.Amer	United States
BB	BB	9	Consumer Goods	N.Amer	United States
BBB	BB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	BB	9	Consumer Goods	N.Amer	United States
BB	BB	9	Consumer Goods	N.Amer	United States
A	BB	9	Consumer Goods	N.Amer	United States
BBB	BB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	BB	9	Consumer Goods	N.Amer	United States
BBB	BB	9	Consumer Goods	N.Amer	United States
NR	A	6	Utilities	Asia	Hong Kong
NR	A	7	Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
NR	A	6	Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
NR	A	6	Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
NR	A	7	Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
NR	A	4	Utilities	Asia	Hong Kong
NR	A	4	Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
NR	A	4	Utilities	Asia	Hong Kong
NR	A	4	Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
NR	A	4	Utilities	Asia	Hong Kong
NR	A	4	Utilities	Asia	Hong Kong
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	7	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	AA	8	Health Care	N.Amer	United States
NR	A	7	Health Care	N.Amer	United States
NR	AA	14	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States

BB	CCC					
BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC					
BB	CCC					
BB	CCC					
BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A						
A						
A						
A						
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A		Thin	DocAdj	DocAdj	CcyGrp
A	A		Thin	DocAdj	DocAdj	DocAdj
A	A					
A	A		Thin	DocAdj	DocAdj	CcyGrp
A	A					
A	A		Thin	DocAdj	DocAdj	CcyGrp
A	A					
A	A		Thin	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	Thin	Entity Tier	Entity Tier
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					

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

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj CcyGrp CcyGrp

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

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

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

CcyGrp CcyGrp CcyGrp Thin Thin Thin

CcyGrp CcyGrp CcyGrp Thin Thin Thin

DocAdj DocAdj DocAdj Thin Thin Thin

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

CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin

DocAdj DocAdj DocAdj Thin DocAdj Thin
DocAdj DocAdj DocAdj Thin DocAdj Thin

Thin Thin Thin
Thin Thin Thin

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin

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

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

CMSEURCR	29-Aug-08 CMS
CMSEURMM	29-Aug-08 CMS
CMSEURMR	29-Aug-08 CMS
CMSEURXR	29-Aug-08 CMS
CMSHKDXR	29-Aug-08 CMS
CMSILSXR	29-Aug-08 CMS
CMSJPYMM	29-Aug-08 CMS
CMSJPYMR	29-Aug-08 CMS
CMSJPYXR	29-Aug-08 CMS
CMSUSDCR	29-Aug-08 CMS
CMSUSDMM	29-Aug-08 CMS
CMSUSDMR	29-Aug-08 CMS
CMSUSDXR	29-Aug-08 CMS
CNAFNLAUDCR	29-Aug-08 CNAFNL
CNAFNLAUDMR	29-Aug-08 CNAFNL
CNAFNLCADMR	29-Aug-08 CNAFNL
CNAFNLCHFMR	29-Aug-08 CNAFNL
CNAFNLEURCR	29-Aug-08 CNAFNL
CNAFNLEURMM	29-Aug-08 CNAFNL
CNAFNLEURMR	29-Aug-08 CNAFNL
CNAFNLEURXR	29-Aug-08 CNAFNL
CNAFNLHKDMR	29-Aug-08 CNAFNL
CNAFNLJPYMR	29-Aug-08 CNAFNL
CNAFNLNZDMR	29-Aug-08 CNAFNL
CNAFNLUSDCR	29-Aug-08 CNAFNL
CNAFNLUSDMM	29-Aug-08 CNAFNL
CNAFNLUSDMR	29-Aug-08 CNAFNL
CNAFNLUSDXR	29-Aug-08 CNAFNL
CNH-AmLLCEURMR	29-Aug-08 CNH-AmLLC
CNH-AmLLCEURXR	29-Aug-08 CNH-AmLLC
CNH-AmLLCGBPMR	29-Aug-08 CNH-AmLLC
CNH-AmLLCUSDCR	29-Aug-08 CNH-AmLLC
CNH-AmLLCUSDMR	29-Aug-08 CNH-AmLLC
CNH-AmLLCUSDXR	29-Aug-08 CNH-AmLLC
CNH-CapAmerLLCUSDCR	29-Aug-08 CNH-CapAmerLLC
CNH-CapAmerLLCUSDMR	29-Aug-08 CNH-CapAmerLLC
CNH-CapAmerLLCUSDXR	29-Aug-08 CNH-CapAmerLLC
CNHAUDMR	29-Aug-08 CNH
CNHEURCR	29-Aug-08 CNH
CNHEURMM	29-Aug-08 CNH
CNHEURMR	29-Aug-08 CNH
CNHEURXR	29-Aug-08 CNH
CNHHKDXR	29-Aug-08 CNH
CNHILSXR	29-Aug-08 CNH
CNHUSDCR	29-Aug-08 CNH
CNHUSDMM	29-Aug-08 CNH
CNHUSDMR	29-Aug-08 CNH
CNHUSDXR	29-Aug-08 CNH
CNOOCAUDMR	29-Aug-08 CNOOC
CNOOCEURCR	29-Aug-08 CNOOC
CNOOCEURMM	29-Aug-08 CNOOC
CNOOCEURMR	29-Aug-08 CNOOC
CNOOCHKDCR	29-Aug-08 CNOOC
CNOOCHKDMR	29-Aug-08 CNOOC
CNOOCJPYCR	29-Aug-08 CNOOC
CNOOCUSDCR	29-Aug-08 CNOOC
CNOOCUSDMM	29-Aug-08 CNOOC
CNOOCUSDMR	29-Aug-08 CNOOC
CNOOCUSDXR	29-Aug-08 CNOOC
CNPASSEURCR	29-Aug-08 CNPASS
CNPASSEURMM	29-Aug-08 CNPASS
COCAAUDMR	29-Aug-08 COCA
COCAEURCR	29-Aug-08 COCA
COCAEURMM	29-Aug-08 COCA
COCAEURMR	29-Aug-08 COCA
COCAJPYCR	29-Aug-08 COCA
COCAJPYMR	29-Aug-08 COCA
COCAUSDCR	29-Aug-08 COCA
COCAUSDMM	29-Aug-08 COCA
COCAUSDMR	29-Aug-08 COCA
COKEEURMM	29-Aug-08 COKE
COKEEURMR	29-Aug-08 COKE
COKEUSDMM	29-Aug-08 COKE
COKEUSDMR	29-Aug-08 COKE

CMS Engy Corp	137DHF	SNRFOR	EUR	CR	Composite
CMS Engy Corp	137DHF	SNRFOR	EUR	MM	Composite
CMS Engy Corp	137DHF	SNRFOR	EUR	MR	Composite
CMS Engy Corp	137DHF	SNRFOR	EUR	XR	Composite
CMS Engy Corp	137DHF	SNRFOR	HKD	XR	Composite
CMS Engy Corp	137DHF	SNRFOR	ILS	XR	Composite
CMS Engy Corp	137DHF	SNRFOR	JPY	MM	Composite
CMS Engy Corp	137DHF	SNRFOR	JPY	MR	Composite
CMS Engy Corp	137DHF	SNRFOR	JPY	XR	Composite
CMS Engy Corp	137DHF	SNRFOR	USD	CR	Composite
CMS Engy Corp	137DHF	SNRFOR	USD	MM	Composite
CMS Engy Corp	137DHF	SNRFOR	USD	MR	Composite
CMS Engy Corp	137DHF	SNRFOR	USD	XR	Composite
CNA Finl Corp	1D8728	SNRFOR	AUD	CR	Composite
CNA Finl Corp	1D8728	SNRFOR	AUD	MR	Composite
CNA Finl Corp	1D8728	SNRFOR	CAD	MR	Composite
CNA Finl Corp	1D8728	SNRFOR	CHF	MR	Composite
CNA Finl Corp	1D8728	SNRFOR	EUR	CR	Composite
CNA Finl Corp	1D8728	SNRFOR	EUR	MM	Composite
CNA Finl Corp	1D8728	SNRFOR	EUR	MR	Composite
CNA Finl Corp	1D8728	SNRFOR	EUR	XR	Composite
CNA Finl Corp	1D8728	SNRFOR	HKD	MR	Composite
CNA Finl Corp	1D8728	SNRFOR	JPY	MR	Composite
CNA Finl Corp	1D8728	SNRFOR	NZD	MR	Composite
CNA Finl Corp	1D8728	SNRFOR	USD	CR	Composite
CNA Finl Corp	1D8728	SNRFOR	USD	MM	Composite
CNA Finl Corp	1D8728	SNRFOR	USD	MR	Composite
CNA Finl Corp	1D8728	SNRFOR	USD	XR	Composite
CNH America LLC	1D874I	SNRFOR	EUR	MR	Composite
CNH America LLC	1D874I	SNRFOR	EUR	XR	Composite
CNH America LLC	1D874I	SNRFOR	GBP	MR	Composite
CNH America LLC	1D874I	SNRFOR	USD	CR	Composite
CNH America LLC	1D874I	SNRFOR	USD	MR	Composite
CNH America LLC	1D874I	SNRFOR	USD	XR	Composite
CNH Cap America LLC	19HGDL	SNRFOR	USD	CR	Composite
CNH Cap America LLC	19HGDL	SNRFOR	USD	MR	Composite
CNH Cap America LLC	19HGDL	SNRFOR	USD	XR	Composite
CNH Glob NV	NP29C8	SNRFOR	AUD	MR	Composite
CNH Glob NV	NP29C8	SNRFOR	EUR	CR	Composite
CNH Glob NV	NP29C8	SNRFOR	EUR	MM	Composite
CNH Glob NV	NP29C8	SNRFOR	EUR	MR	Composite
CNH Glob NV	NP29C8	SNRFOR	EUR	XR	Composite
CNH Glob NV	NP29C8	SNRFOR	HKD	XR	Composite
CNH Glob NV	NP29C8	SNRFOR	ILS	XR	Composite
CNH Glob NV	NP29C8	SNRFOR	USD	CR	Composite
CNH Glob NV	NP29C8	SNRFOR	USD	MM	Composite
CNH Glob NV	NP29C8	SNRFOR	USD	MR	Composite
CNH Glob NV	NP29C8	SNRFOR	USD	XR	Composite
CNOOC Ltd	1D8745	SNRFOR	AUD	MR	Composite
CNOOC Ltd	1D8745	SNRFOR	EUR	CR	Composite
CNOOC Ltd	1D8745	SNRFOR	EUR	MM	Composite
CNOOC Ltd	1D8745	SNRFOR	EUR	MR	Composite
CNOOC Ltd	1D8745	SNRFOR	HKD	CR	Composite
CNOOC Ltd	1D8745	SNRFOR	HKD	MR	Composite
CNOOC Ltd	1D8745	SNRFOR	JPY	CR	Composite
CNOOC Ltd	1D8745	SNRFOR	USD	CR	Composite
CNOOC Ltd	1D8745	SNRFOR	USD	MM	Composite
CNOOC Ltd	1D8745	SNRFOR	USD	MR	Composite
CNOOC Ltd	1D8745	SNRFOR	USD	XR	Composite
CNP Assurns	FG9FDT	SUBLT2	EUR	CR	Composite
CNP Assurns	FG9FDT	SUBLT2	EUR	MM	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	AUD	MR	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	EUR	CR	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	EUR	MM	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	EUR	MR	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	JPY	CR	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	JPY	MR	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	USD	CR	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	USD	MM	Composite
Coca Cola Amatil Ltd	1AA18D	SNRFOR	USD	MR	Composite
COCA COLA BOTTLING CO CONSOLIDATED	1AA19H	SNRFOR	EUR	MM	Composite
COCA COLA BOTTLING CO CONSOLIDATED	1AA19H	SNRFOR	EUR	MR	Composite
COCA COLA BOTTLING CO CONSOLIDATED	1AA19H	SNRFOR	USD	MM	Composite
COCA COLA BOTTLING CO CONSOLIDATED	1AA19H	SNRFOR	USD	MR	Composite

0.87%	0.93%	1.15%	1.43%	1.60%	1.79%	1.88%	1.98%	2.10%
0.82%	0.90%	1.09%	1.36%	1.55%	1.67%	1.75%	1.85%	2.00%
0.81%	0.86%	1.06%	1.32%	1.46%	1.65%	1.73%	1.81%	1.92%
0.81%	0.86%	1.06%	1.32%	1.46%	1.65%	1.73%	1.81%	1.92%
0.81%	0.86%	1.06%	1.32%	1.46%	1.65%	1.73%	1.81%	1.92%
0.81%	0.88%	1.06%	1.33%	1.49%	1.66%	1.74%	1.83%	1.94%
0.87%	0.93%	1.15%	1.43%	1.60%	1.79%	1.88%	1.98%	2.10%
0.82%	0.90%	1.09%	1.36%	1.55%	1.67%	1.75%	1.85%	2.00%
0.81%	0.86%	1.06%	1.32%	1.46%	1.65%	1.73%	1.81%	1.92%
0.71%	0.81%	0.93%	1.02%	1.12%	1.24%	1.31%	1.41%	1.56%
0.71%	0.81%	0.93%	1.02%	1.12%	1.24%	1.31%	1.41%	1.56%
0.71%	0.81%	0.94%	1.02%	1.13%	1.24%	1.32%	1.41%	1.60%
0.71%	0.81%	0.94%	1.02%	1.13%	1.24%	1.32%	1.41%	1.60%
0.75%	0.85%	0.98%	1.08%	1.19%	1.30%	1.38%	1.48%	1.68%
0.71%	0.81%	0.94%	1.02%	1.13%	1.24%	1.32%	1.41%	1.60%
0.68%	0.78%	0.89%	0.98%	1.10%	1.17%	1.24%	1.35%	1.54%
0.71%	0.81%	0.93%	1.02%	1.12%	1.24%	1.31%	1.41%	1.56%
0.71%	0.81%	0.94%	1.02%	1.13%	1.24%	1.32%	1.41%	1.60%
0.75%	0.85%	0.98%	1.08%	1.19%	1.30%	1.38%	1.48%	1.68%
0.71%	0.81%	0.94%	1.02%	1.13%	1.24%	1.32%	1.41%	1.60%
0.68%	0.78%	0.89%	0.98%	1.10%	1.17%	1.24%	1.35%	1.54%
	1.33%		1.49%		1.75%	1.96%	1.97%	
	1.33%		1.49%		1.75%	1.96%	1.97%	
	1.33%		1.43%		1.69%	1.89%	1.89%	
	1.16%	1.32%	1.56%	1.84%	2.05%	2.10%	2.15%	
	1.16%	1.32%	1.56%	1.84%	2.05%	2.10%	2.15%	
	0.43%	0.97%	1.34%	1.58%	1.61%	1.93%	2.05%	
	0.43%	0.97%	1.34%	1.58%	1.61%	1.93%	2.05%	
	0.43%	0.97%	1.34%	1.58%	1.61%	1.93%	2.05%	
	0.43%	0.97%	1.34%	1.58%	1.61%	1.93%	2.05%	
	0.43%	0.97%	1.34%	1.58%	1.61%	1.93%	2.05%	
	0.43%	0.97%	1.34%	1.58%	1.61%	1.93%	2.05%	
	0.43%	0.97%	1.34%	1.58%	1.61%	1.93%	2.05%	
	0.43%	0.97%	1.34%	1.58%	1.61%	1.93%	2.05%	
0.31%	0.42%	0.50%	0.56%	0.63%	0.71%	0.74%	0.79%	0.96%
0.31%	0.42%	0.49%	0.56%	0.63%	0.71%	0.74%	0.79%	0.96%
0.31%	0.41%	0.48%	0.54%	0.61%	0.69%	0.72%	0.76%	0.92%
0.31%	0.40%	0.48%	0.54%	0.60%	0.68%	0.71%	0.76%	0.91%
0.31%	0.42%	0.49%	0.56%	0.63%	0.71%	0.74%	0.79%	0.96%
0.31%	0.40%	0.48%	0.54%	0.60%	0.68%	0.71%	0.76%	0.91%
0.31%	0.42%	0.50%	0.56%	0.63%	0.71%	0.74%	0.79%	0.96%
0.31%	0.42%	0.49%	0.56%	0.63%	0.71%	0.74%	0.79%	0.96%
0.31%	0.40%	0.48%	0.54%	0.60%	0.68%	0.71%	0.76%	0.91%
					0.24%		0.36%	
					0.24%		0.36%	
0.49%	0.44%	0.61%	0.67%	0.76%	0.82%	0.90%	0.97%	1.05%
0.51%	0.46%	0.64%	0.70%	0.80%	0.87%	0.95%	1.02%	1.11%
0.49%	0.44%	0.61%	0.66%	0.76%	0.82%	0.90%	0.97%	1.05%
0.49%	0.44%	0.61%	0.67%	0.76%	0.82%	0.90%	0.97%	1.05%
0.51%	0.46%	0.64%	0.70%	0.80%	0.87%	0.95%	1.02%	1.11%
0.49%	0.44%	0.61%	0.66%	0.76%	0.82%	0.90%	0.97%	1.05%
	0.11%		0.19%		0.35%			

2.40%	2.53%	40% A	A	A	A
		40%			
2.40%	2.53%	40% A	AA	A	A
2.40%	2.53%	40% A	A	AA	AA
2.40%	2.53%	40% A	A	AA	AA
2.40%	2.53%	40% A	A	AA	AA
		40%			
2.40%	2.53%	40% BBB	BBB	BBB	BBB
		40%			
2.40%	2.53%	40% A	A	A	A
		40%			
2.40%	2.53%	40% A	AA	A	A
2.40%	2.53%	40% A	A	AA	AA
1.57%	1.68%	40.00% BB	BBB	BBB	BBB
1.57%	1.68%	40.00% BB	BBB	BBB	BBB
1.60%	1.68%	40.00% A	AA	AA	AA
1.60%	1.68%	40.00% A	AA	AA	AA
1.68%	1.68%	40.00% BBB	A	A	A
		40.00%			
1.60%	1.68%	40.00% A	AA	AA	AA
1.54%	1.68%	40.00% BBB	A	A	A
		40.00%			
1.57%	1.68%	40.00% BB	BBB	BBB	BBB
1.60%	1.68%	40.00% A	AA	AA	AA
1.68%	1.68%	40.00% BBB	A	A	A
		40.00%			
1.60%	1.68%	40.00% A	AA	AA	AA
1.54%	1.68%	40.00% BBB	A	A	A
		40%	NR		B
		40%			
		40%			
		40%			
		40%	NR		B
		40%	NR		B
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
1.05%	1.13%	40% NR	BBB	BBB	BBB
1.05%	1.13%	40% NR	AA	AA	AA
1.01%	1.13%	40% NR	A	A	A
0.99%	1.13%	40% NR	A	A	A
1.05%	1.13%	40% NR	AA	AA	AA
0.99%	1.13%	40% NR	A	A	A
1.05%	1.13%	40% NR	BBB	BBB	BBB
1.05%	1.13%	40% NR	AA	AA	AA
		40%			
0.99%	1.13%	40% NR	A	A	A
		40%			
		20%			
		20%			
1.06%	1.12%	40% BB	BBB	BBB	BBB
1.12%	1.12%	40% BBB	A	A	A
		40%			
1.06%	1.12%	40% A	AA	AA	AA
		40%			
1.06%	1.12%	40% BB	BBB	BBB	BBB
1.12%	1.12%	40% BBB	A	A	A
		40%			
1.06%	1.12%	40% A	AA	AA	AA
		40%			
		40%			
		40%			
		40%	BBB		BBB

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

NR	AA	14 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
NR	A	12 Utilities	N.Amer	United States
NR	A	12 Utilities	N.Amer	United States
NR	A	12 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	AA	14 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	AA	14 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
NR	A	12 Utilities	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	AA	10 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
	BB	3 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	BB	3 Industrials	N.Amer	United States
	BB	3 Industrials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Industrials	Europe	Netherlands
	NR	2 Industrials	Europe	Netherlands
	NR	2 Industrials	Europe	Netherlands
	NR	2 Industrials	Europe	Netherlands
	NR	2 Industrials	Europe	Netherlands
	NR	Industrials	Europe	Netherlands
	NR	Industrials	Europe	Netherlands
	NR	2 Industrials	Europe	Netherlands
	NR	2 Industrials	Europe	Netherlands
	NR	2 Industrials	Europe	Netherlands
	NR	2 Industrials	Europe	Netherlands
NR	A	9 Oil & Gas	Asia	Hong Kong
NR	A	9 Oil & Gas	Asia	Hong Kong
NR	A	9 Oil & Gas	Asia	Hong Kong
NR	A	9 Oil & Gas	Asia	Hong Kong
NR	A	9 Oil & Gas	Asia	Hong Kong
NR	A	9 Oil & Gas	Asia	Hong Kong
NR	A	9 Oil & Gas	Asia	Hong Kong
NR	A	9 Oil & Gas	Asia	Hong Kong
	NR	Oil & Gas	Asia	Hong Kong
NR	A	9 Oil & Gas	Asia	Hong Kong
	NR	Oil & Gas	Asia	Hong Kong
	NR	2 Financials	Europe	France
	NR	2 Financials	Europe	France
NR	BBB	8 Consumer Goods	Oceania	Australia
NR	BBB	8 Consumer Goods	Oceania	Australia
	NR	Consumer Goods	Oceania	Australia
NR	BBB	8 Consumer Goods	Oceania	Australia
	NR	Consumer Goods	Oceania	Australia
NR	BBB	8 Consumer Goods	Oceania	Australia
NR	BBB	8 Consumer Goods	Oceania	Australia
	NR	Consumer Goods	Oceania	Australia
NR	BBB	8 Consumer Goods	Oceania	Australia
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	BBB	2 Consumer Goods	N.Amer	United States

BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
BB	BBB		Thin		DocAdj	
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB		Thin		DocAdj	
BB	BBB		Thin		DocAdj	
BB	A					
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB					
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
AA						
AA						
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA		CcyGrp		CcyGrp	

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

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

KOAUDMR	29-Aug-08 KO
KOEURCR	29-Aug-08 KO
KOEURMM	29-Aug-08 KO
KOEURMR	29-Aug-08 KO
KOEURXR	29-Aug-08 KO
KOGBPMR	29-Aug-08 KO
KOHKDCR	29-Aug-08 KO
KOHKDMR	29-Aug-08 KO
KOJPYMR	29-Aug-08 KO
KOUSDCR	29-Aug-08 KO
KOUSDMM	29-Aug-08 KO
KOUSDMR	29-Aug-08 KO
KOUSDXR	29-Aug-08 KO
KOZARMR	29-Aug-08 KO
CCEAUDMR	29-Aug-08 CCE
CCECHFMR	29-Aug-08 CCE
CCEEURCR	29-Aug-08 CCE
CCEEURMM	29-Aug-08 CCE
CCEEURMR	29-Aug-08 CCE
CCEEURXR	29-Aug-08 CCE
CCEGBPMM	29-Aug-08 CCE
CCEGBPMR	29-Aug-08 CCE
CCEHKDCR	29-Aug-08 CCE
CCEHKDMR	29-Aug-08 CCE
CCEJPYMR	29-Aug-08 CCE
CCESGDMR	29-Aug-08 CCE
CCEUSDCR	29-Aug-08 CCE
CCEUSDMM	29-Aug-08 CCE
CCEUSDMR	29-Aug-08 CCE
CCEUSDXR	29-Aug-08 CCE
EEEKGA-FinBVEURCR	29-Aug-08 EEEKGA-FinBV
EEEKGA-FinBVEURMM	29-Aug-08 EEEKGA-FinBV
EEEKGA-FinBVUSDCR	29-Aug-08 EEEKGA-FinBV
EEEKGA-FinBVUSDMR	29-Aug-08 EEEKGA-FinBV
EEEKGAEURCR	29-Aug-08 EEEKGA
EEEKGAEURMM	29-Aug-08 EEEKGA
EEEKGAEURMR	29-Aug-08 EEEKGA
EEEKGAUSDCR	29-Aug-08 EEEKGA
EEEKGAUSDMM	29-Aug-08 EEEKGA
EEEKGAUSDMR	29-Aug-08 EEEKGA
EEEKGAUSDXR	29-Aug-08 EEEKGA
CODSA-FinCHFMM	29-Aug-08 CODSA-Fin
CODSA-FinEURCR	29-Aug-08 CODSA-Fin
CODSA-FinEURMM	29-Aug-08 CODSA-Fin
CODSA-FinEURMR	29-Aug-08 CODSA-Fin
CODSA-FinUSDCR	29-Aug-08 CODSA-Fin
CODSA-FinUSDMM	29-Aug-08 CODSA-Fin
CODSA-FinUSDMR	29-Aug-08 CODSA-Fin
CODSAEURCR	29-Aug-08 CODSA
CODSAEURMM	29-Aug-08 CODSA
CODSAUSDCR	29-Aug-08 CODSA
CODSAUSDMM	29-Aug-08 CODSA
CODSAUSDXR	29-Aug-08 CODSA
COGNEURMM	29-Aug-08 COGN
COGNEURMR	29-Aug-08 COGN
COGNEURXR	29-Aug-08 COGN
COGNUSDMM	29-Aug-08 COGN
COGNUSDMR	29-Aug-08 COGN
COGNAUDMM	29-Aug-08 COGN
COGNCHFMM	29-Aug-08 COGN
COGNEURCR	29-Aug-08 COGN
COGNEURMM	29-Aug-08 COGN
COGNEURMR	29-Aug-08 COGN
COGNEURXR	29-Aug-08 COGN
COGNGBPCR	29-Aug-08 COGN
COGNGBPMM	29-Aug-08 COGN
COGNGBPMR	29-Aug-08 COGN
COGNJPYMM	29-Aug-08 COGN
COGNUSDCR	29-Aug-08 COGN
COGNUSDMM	29-Aug-08 COGN
COGNUSDMR	29-Aug-08 COGN
COGNUSDXR	29-Aug-08 COGN
WDRY-CorpUSDCR	29-Aug-08 WDRY-Corp
WDRY-CorpUSDMR	29-Aug-08 WDRY-Corp

Coca Cola Co	1AA337	SNRFOR	AUD	MR	Composite
Coca Cola Co	1AA337	SNRFOR	EUR	CR	Composite
Coca Cola Co	1AA337	SNRFOR	EUR	MM	Composite
Coca Cola Co	1AA337	SNRFOR	EUR	MR	Composite
Coca Cola Co	1AA337	SNRFOR	EUR	XR	Composite
Coca Cola Co	1AA337	SNRFOR	GBP	MR	Composite
Coca Cola Co	1AA337	SNRFOR	HKD	CR	Composite
Coca Cola Co	1AA337	SNRFOR	HKD	MR	Composite
Coca Cola Co	1AA337	SNRFOR	JPY	MR	Composite
Coca Cola Co	1AA337	SNRFOR	USD	CR	Composite
Coca Cola Co	1AA337	SNRFOR	USD	MM	Composite
Coca Cola Co	1AA337	SNRFOR	USD	MR	Composite
Coca Cola Co	1AA337	SNRFOR	USD	XR	Composite
Coca Cola Co	1AA337	SNRFOR	ZAR	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	AUD	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	CHF	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	EUR	CR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	EUR	MM	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	EUR	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	EUR	XR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	GBP	MM	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	GBP	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	HKD	CR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	HKD	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	JPY	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	SGD	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	USD	CR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	USD	MM	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	USD	MR	Composite
Coca Cola Entpers Inc	1AA33A	SNRFOR	USD	XR	Composite
Coca Cola HBC Fin BV	NP29EE	SNRFOR	EUR	CR	Composite
Coca Cola HBC Fin BV	NP29EE	SNRFOR	EUR	MM	Composite
Coca Cola HBC Fin BV	NP29EE	SNRFOR	USD	CR	Composite
Coca Cola HBC Fin BV	NP29EE	SNRFOR	USD	MR	Composite
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	EUR	CR	Composite
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	EUR	MM	Composite
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	EUR	MR	Composite
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	USD	CR	Composite
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	USD	MM	Composite
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	USD	MR	Composite
Coca Cola Hellenic Bottling Co SA	XY578O	SNRFOR	USD	XR	Composite
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	CHF	MM	Composite
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	EUR	CR	Composite
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	EUR	MM	Composite
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	EUR	MR	Composite
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	USD	CR	Composite
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	USD	MM	Composite
CODERE Fin LUXEMBOURG SA	LM9E7L	SNRFOR	USD	MR	Composite
Codere, S.A.	EH974W	SNRFOR	EUR	CR	Composite
Codere, S.A.	EH974W	SNRFOR	EUR	MM	Composite
Codere, S.A.	EH974W	SNRFOR	USD	CR	Composite
Codere, S.A.	EH974W	SNRFOR	USD	MM	Composite
Codere, S.A.	EH974W	SNRFOR	USD	XR	Composite
Cognis GmbH	DE69AI	SECDOM	EUR	MM	Composite
Cognis GmbH	DE69AI	SECDOM	EUR	MR	Composite
Cognis GmbH	DE69AI	SECDOM	EUR	XR	Composite
Cognis GmbH	DE69AI	SECDOM	USD	MM	Composite
Cognis GmbH	DE69AI	SECDOM	USD	MR	Composite
Cognis GmbH	DE69AI	SNRFOR	AUD	MM	Composite
Cognis GmbH	DE69AI	SNRFOR	CHF	MM	Composite
Cognis GmbH	DE69AI	SNRFOR	EUR	CR	Composite
Cognis GmbH	DE69AI	SNRFOR	EUR	MM	Composite
Cognis GmbH	DE69AI	SNRFOR	EUR	MR	Composite
Cognis GmbH	DE69AI	SNRFOR	EUR	XR	Composite
Cognis GmbH	DE69AI	SNRFOR	GBP	CR	Composite
Cognis GmbH	DE69AI	SNRFOR	GBP	MM	Composite
Cognis GmbH	DE69AI	SNRFOR	GBP	MR	Composite
Cognis GmbH	DE69AI	SNRFOR	JPY	MM	Composite
Cognis GmbH	DE69AI	SNRFOR	USD	CR	Composite
Cognis GmbH	DE69AI	SNRFOR	USD	MM	Composite
Cognis GmbH	DE69AI	SNRFOR	USD	MR	Composite
Cognis GmbH	DE69AI	SNRFOR	USD	XR	Composite
Coinmach Corp	1AB7EF	SNRFOR	USD	CR	Composite
Coinmach Corp	1AB7EF	SNRFOR	USD	MR	Composite

0.09%	0.25%	0.29%	0.32%	0.36%	0.40%	0.43%	0.49%	0.52%
0.09%	0.26%	0.28%	0.33%	0.37%	0.41%	0.46%	0.51%	0.52%
0.09%	0.25%	0.27%	0.32%	0.36%	0.40%	0.44%	0.49%	0.52%
0.09%	0.25%	0.27%	0.31%	0.35%	0.39%	0.43%	0.49%	0.52%
0.09%	0.25%	0.27%	0.31%	0.35%	0.39%	0.43%	0.49%	0.52%
0.09%	0.26%	0.28%	0.33%	0.37%	0.41%	0.46%	0.51%	0.52%
0.09%	0.25%	0.27%	0.31%	0.35%	0.39%	0.43%	0.49%	0.52%
0.09%	0.25%	0.29%	0.32%	0.36%	0.40%	0.43%	0.49%	0.52%
0.09%	0.26%	0.28%	0.33%	0.37%	0.41%	0.46%	0.51%	0.52%
0.09%	0.25%	0.27%	0.31%	0.35%	0.39%	0.43%	0.49%	0.52%
0.09%	0.24%	0.26%	0.30%	0.34%	0.38%	0.42%	0.47%	0.52%
0.09%	0.25%	0.27%	0.31%	0.35%	0.39%	0.43%	0.49%	0.52%
	0.23%	0.25%	0.36%	0.41%	0.48%	0.51%	0.56%	0.69%
	0.23%	0.25%	0.36%	0.41%	0.48%	0.51%	0.56%	0.69%
	0.24%	0.26%	0.38%	0.43%	0.51%	0.54%	0.59%	0.73%
	0.23%	0.25%	0.36%	0.41%	0.49%	0.52%	0.57%	0.70%
	0.23%	0.25%	0.36%	0.41%	0.48%	0.51%	0.56%	0.69%
	0.23%	0.25%	0.36%	0.41%	0.48%	0.51%	0.56%	0.69%
	0.24%	0.26%	0.38%	0.43%	0.51%	0.54%	0.59%	0.73%
	0.23%	0.25%	0.36%	0.41%	0.48%	0.51%	0.56%	0.69%
	0.23%	0.25%	0.36%	0.41%	0.48%	0.52%	0.57%	0.69%
	0.23%	0.25%	0.36%	0.41%	0.48%	0.51%	0.56%	0.69%
	0.24%	0.26%	0.38%	0.43%	0.51%	0.54%	0.59%	0.73%
	0.23%	0.25%	0.36%	0.41%	0.49%	0.52%	0.57%	0.70%
	0.23%	0.25%	0.36%	0.41%	0.48%	0.51%	0.56%	0.69%
	0.22%	0.24%	0.35%	0.39%	0.47%	0.49%	0.54%	0.67%
0.23%	0.24%	0.27%	0.30%	0.35%	0.40%	0.44%	0.50%	
0.23%	0.24%	0.27%	0.30%	0.35%	0.40%	0.44%	0.50%	
0.23%	0.24%	0.27%	0.30%	0.35%	0.40%	0.44%	0.50%	
0.31%	0.29%	0.30%	0.32%	0.35%	0.37%	0.41%	0.59%	
0.31%	0.29%	0.30%	0.32%	0.35%	0.37%	0.41%	0.59%	
0.31%	0.29%	0.30%	0.32%	0.35%	0.37%	0.41%	0.59%	
0.31%	0.29%	0.30%	0.32%	0.35%	0.37%	0.41%	0.59%	
0.31%	0.29%	0.30%	0.32%	0.35%	0.37%	0.41%	0.59%	
0.31%	0.29%	0.30%	0.32%	0.35%	0.37%	0.41%	0.59%	
3.09%	3.32%	4.75%	5.83%	6.31%	6.67%	6.79%	6.90%	7.04%
3.22%	3.44%	4.95%	6.05%	6.51%	6.91%	7.02%	7.10%	7.33%
3.09%	3.32%	4.75%	5.83%	6.31%	6.67%	6.79%	6.90%	7.04%
3.06%	3.27%	4.70%	5.74%	6.19%	6.56%	6.67%	6.83%	6.96%
3.09%	3.32%	4.75%	5.83%	6.31%	6.67%	6.79%	6.90%	7.04%
	3.33%	4.89%	5.86%	6.30%	7.00%	7.15%	7.30%	7.04%
	3.33%	4.89%	5.86%	6.30%	6.72%	6.86%	7.01%	7.04%
	3.33%	4.89%	5.86%	6.30%	7.00%	7.15%	7.30%	7.04%
	3.33%	4.89%	5.86%	6.30%	6.72%	6.86%	7.01%	7.04%
	3.33%	4.89%	5.86%	6.30%	6.40%	6.54%	6.68%	7.04%
1.97%	2.28%	3.64%	4.49%	4.84%	5.17%	5.25%	5.31%	5.43%
2.01%	2.38%	3.79%	4.68%	5.04%	5.39%	5.47%	5.53%	5.65%
1.97%	2.28%	3.64%	4.49%	4.84%	5.17%	5.25%	5.31%	5.43%
1.94%	2.27%	3.60%	4.44%	4.79%	5.12%	5.20%	5.26%	5.37%
1.84%	2.18%	3.47%	4.28%	4.62%	4.93%	5.01%	5.06%	5.17%
1.97%	2.28%	3.64%	4.49%	4.84%	5.17%	5.25%	5.31%	5.43%
2.01%	2.38%	3.79%	4.68%	5.04%	5.39%	5.47%	5.53%	5.65%
1.97%	2.28%	3.64%	4.49%	4.84%	5.17%	5.25%	5.31%	5.43%
1.84%	2.18%	3.47%	4.28%	4.62%	4.93%	5.01%	5.06%	5.17%
					3.30%			

0.58%	0.50%	40% NR	BB	CCC	BB
0.58%	0.50%	40% NR	BBB	B	BBB
0.56%	0.50%	40% NR	BBB	B	BBB
0.55%	0.50%	40% NR	A	BB	A
		40%			
0.55%	0.50%	40% NR	A	BB	A
0.58%	0.50%	40% NR	BBB	B	BBB
0.55%	0.50%	40% NR	A	BB	A
0.58%	0.50%	40% NR	BB	CCC	BB
0.58%	0.50%	40% NR	BBB	B	BBB
		40%			
0.55%	0.50%	40% NR	A	BB	A
0.53%	0.50%	40% NR	BBB	B	BBB
0.55%	0.50%	40% NR	A	BB	A
0.76%	1.14%	40%	B	CCC	BBB
0.76%	1.14%	40%	BBB	BB	AA
0.76%	1.14%	40%	BB	B	A
0.76%	1.14%	40%	BB	B	A
0.76%	1.14%	40%	BBB	BB	AA
		40%			
		40%			
0.76%	1.14%	40%	BBB	BB	AA
0.76%	1.14%	40%	BB	B	A
0.76%	1.14%	40%	BBB	BB	AA
0.76%	1.14%	40%	B	CCC	A
0.76%	1.14%	40%	BBB	BB	AA
0.76%	1.14%	40%	BB	B	A
0.76%	1.14%	40%	BB	B	A
0.76%	1.14%	40%	BBB	BB	AA
0.76%	1.14%	40%	BB	B	A
		40%			
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
7.14%	6.94%	40% A	AA	AA	AA
7.43%	6.94%	40% BBB	A	A	A
7.14%	6.94%	40% A	AA	AA	AA
7.06%	6.94%	40% BBB	A	A	A
		40%			
7.14%	6.94%	40% A	AA	AA	AA
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		67.17%			
		67.17%			
		67.17%			
		67.17%			
		67.17%			
		40%			
5.28%	5.30%	40% AA	AA	AA	AA
5.50%	5.52%	40% A	A	A	A
5.28%	5.30%	40% AA	AA	AA	AA
5.22%	5.24%	40% A	A	A	A
5.03%	5.05%	40% A	A	A	A
		40%			
5.28%	5.30%	40% AA	AA	AA	AA
		40%			
		40%			
5.50%	5.52%	40% A	A	A	A
5.28%	5.30%	40% AA	AA	AA	AA
		40%			
5.03%	5.05%	40% A	A	A	A
		36.00%			
		36.00%			

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

NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	3	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	Europe	Netherlands
	NR	2	Consumer Goods	Europe	Netherlands
	NR	2	Consumer Goods	Europe	Netherlands
	NR	2	Consumer Goods	Europe	Netherlands
	NR	2	Consumer Goods	Europe	Greece
	NR	2	Consumer Goods	Europe	Greece
	NR	2	Consumer Goods	Europe	Greece
	NR	2	Consumer Goods	Europe	Greece
	NR	2	Consumer Goods	Europe	Greece
	NR	2	Consumer Goods	Europe	Greece
	NR		Consumer Goods	Europe	Greece
NR	A	7	Financials	Europe	Luxembourg
NR	A	8	Financials	Europe	Luxembourg
NR	A	7	Financials	Europe	Luxembourg
NR	A	8	Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
NR	A	7	Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR	3	Industrials	Europe	Spain
	NR	3	Industrials	Europe	Spain
	NR	3	Industrials	Europe	Spain
	NR	3	Industrials	Europe	Spain
	NR	3	Industrials	Europe	Spain
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
A	AA	12	Basic Materials	Europe	Germany
BBB	AA	12	Basic Materials	Europe	Germany
A	AA	12	Basic Materials	Europe	Germany
BBB	AA	12	Basic Materials	Europe	Germany
BBB	AA	12	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
A	AA	12	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
BBB	AA	12	Basic Materials	Europe	Germany
A	AA	12	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
BBB	AA	12	Basic Materials	Europe	Germany
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States

A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B					
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
B	B					
B	B					
B	B					
B	B					
B	B					
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB					

Entity Tier
DocAdj
DocAdj
CcyGrp

Entity Tier
DocAdj
DocAdj
CcyGrp

Entity Tier
DocAdj
DocAdj
CcyGrp

Thin
Thin
Thin
Thin

Entity Tier
DocAdj
DocAdj
CcyGrp

Thin
Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp
Entity Tier
DocAdj

CcyGrp
DocAdj
CcyGrp
Entity Tier
DocAdj

CcyGrp
DocAdj
CcyGrp
Entity Tier
DocAdj

Thin
Thin
Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp
Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp

CcyGrp
DocAdj
CcyGrp
Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp

CcyGrp
DocAdj
CcyGrp
Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp

Thin
Thin
Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp
Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp

CcyGrp
DocAdj
CcyGrp
Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp

CcyGrp
DocAdj
CcyGrp
Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp

Thin
Thin
Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj
CcyGrp
DocAdj

DocAdj
Thin

DocAdj
Thin

DocAdj
Thin

DocAdj
Thin

DocAdj
Thin

CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

CcyGrp

CcyGrp

CcyGrp

DocAdj
CcyGrp

DocAdj
CcyGrp

DocAdj
CcyGrp

DocAdj

DocAdj

DocAdj

Thin

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

WDRY-CorpUSDXR	29-Aug-08 WDRY-Corp
CGJ-CGFLAUDMR	29-Aug-08 CGJ-CGFL
CGJ-CGFLEURCR	29-Aug-08 CGJ-CGFL
CGJ-CGFLEURMM	29-Aug-08 CGJ-CGFL
CGJ-CGFLEURMR	29-Aug-08 CGJ-CGFL
CGJ-CGFLUSDCR	29-Aug-08 CGJ-CGFL
CGJ-CGFLUSDMR	29-Aug-08 CGJ-CGFL
CGJAUDCR	29-Aug-08 CGJ
CGJAUDMR	29-Aug-08 CGJ
CGJCHFCR	29-Aug-08 CGJ
CGJCHFMR	29-Aug-08 CGJ
CGJEURCR	29-Aug-08 CGJ
CGJEURMM	29-Aug-08 CGJ
CGJEURMR	29-Aug-08 CGJ
CGJGBPMR	29-Aug-08 CGJ
CGJHKDMR	29-Aug-08 CGJ
CGJJPYCR	29-Aug-08 CGJ
CGJJPYMR	29-Aug-08 CGJ
CGJSGDMR	29-Aug-08 CGJ
CGJUSDCR	29-Aug-08 CGJ
CGJUSDMM	29-Aug-08 CGJ
CGJUSDMR	29-Aug-08 CGJ
CGJUSDXR	29-Aug-08 CGJ
CLAUDMR	29-Aug-08 CL
CLEURCR	29-Aug-08 CL
CLEURMM	29-Aug-08 CL
CLEURMR	29-Aug-08 CL
CLEURXR	29-Aug-08 CL
CLHKDMR	29-Aug-08 CL
CLJPYMR	29-Aug-08 CL
CLSGDMR	29-Aug-08 CL
CLUSDCR	29-Aug-08 CL
CLUSDMM	29-Aug-08 CL
CLUSDMR	29-Aug-08 CL
CLUSDXR	29-Aug-08 CL
CBRANDUSDMR	29-Aug-08 CBRAND
CBRANDUSDXR	29-Aug-08 CBRAND
EP-COIntstatGasUSDMR	29-Aug-08 EP-COIntstatGas
EP-COIntstatGasUSDXR	29-Aug-08 EP-COIntstatGas
CLP-RealtyLPEURMM	29-Aug-08 CLP-RealtyLP
CLP-RealtyLPEURMR	29-Aug-08 CLP-RealtyLP
CLP-RealtyLPUSDCR	29-Aug-08 CLP-RealtyLP
CLP-RealtyLPUSDMM	29-Aug-08 CLP-RealtyLP
CLP-RealtyLPUSDMR	29-Aug-08 CLP-RealtyLP
CLP-RealtyLPUSDXR	29-Aug-08 CLP-RealtyLP
COLTLTDCHFMM	29-Aug-08 COLTLTD
COLTLTDEURCR	29-Aug-08 COLTLTD
COLTLTDEURMM	29-Aug-08 COLTLTD
COLTLTDEURMR	29-Aug-08 COLTLTD
COLTLTDEURXR	29-Aug-08 COLTLTD
COLTLTDGBPMM	29-Aug-08 COLTLTD
COLTLTDGBPXR	29-Aug-08 COLTLTD
COLTLTDUSDCR	29-Aug-08 COLTLTD
COLTLTDUSDMM	29-Aug-08 COLTLTD
COLTLTDUSDMR	29-Aug-08 COLTLTD
COLTLTDUSDXR	29-Aug-08 COLTLTD
NI-ColEnergyGrpEURMM	29-Aug-08 NI-ColEnergyGrp
NI-ColEnergyGrpEURMR	29-Aug-08 NI-ColEnergyGrp
NI-ColEnergyGrpUSDCR	29-Aug-08 NI-ColEnergyGrp
NI-ColEnergyGrpUSDMM	29-Aug-08 NI-ColEnergyGrp
NI-ColEnergyGrpUSDMR	29-Aug-08 NI-ColEnergyGrp
CMCSA-CableLLCAUDCR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCAUDMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCAUDXR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCCADMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCCHFMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCEURCR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCEURMM	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCEURMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCEURXR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCGBPMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCGBPXR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCHKDMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCHKDXR	29-Aug-08 CMCSA-CableLLC

Coinmach Corp	1AB7EF	SNRFOR	USD	XR	Composite
COLES GROUP Fin Ltd	QS869N	SNRFOR	AUD	MR	Composite
COLES GROUP Fin Ltd	QS869N	SNRFOR	EUR	CR	Composite
COLES GROUP Fin Ltd	QS869N	SNRFOR	EUR	MM	Composite
COLES GROUP Fin Ltd	QS869N	SNRFOR	EUR	MR	Composite
COLES GROUP Fin Ltd	QS869N	SNRFOR	USD	CR	Composite
COLES GROUP Fin Ltd	QS869N	SNRFOR	USD	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	AUD	CR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	AUD	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	CHF	CR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	CHF	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	EUR	CR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	EUR	MM	Composite
COLES GROUP Ltd	QS8823	SNRFOR	EUR	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	GBP	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	HKD	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	JPY	CR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	JPY	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	SGD	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	USD	CR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	USD	MM	Composite
COLES GROUP Ltd	QS8823	SNRFOR	USD	MR	Composite
COLES GROUP Ltd	QS8823	SNRFOR	USD	XR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	AUD	MR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	EUR	CR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	EUR	MM	Composite
Colgate Palmolive Co	1AD578	SNRFOR	EUR	MR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	EUR	XR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	HKD	MR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	JPY	MR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	SGD	MR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	USD	CR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	USD	MM	Composite
Colgate Palmolive Co	1AD578	SNRFOR	USD	MR	Composite
Colgate Palmolive Co	1AD578	SNRFOR	USD	XR	Composite
Collective Brands Inc	1AD63X	SNRFOR	USD	MR	Composite
Collective Brands Inc	1AD63X	SNRFOR	USD	XR	Composite
Colo Intst Gas Co	1AFB74	SNRFOR	USD	MR	Composite
Colo Intst Gas Co	1AFB74	SNRFOR	USD	XR	Composite
Colonial Rlty LP	1AEDGN	SNRFOR	EUR	MM	Composite
Colonial Rlty LP	1AEDGN	SNRFOR	EUR	MR	Composite
Colonial Rlty LP	1AEDGN	SNRFOR	USD	CR	Composite
Colonial Rlty LP	1AEDGN	SNRFOR	USD	MM	Composite
Colonial Rlty LP	1AEDGN	SNRFOR	USD	MR	Composite
Colonial Rlty LP	1AEDGN	SNRFOR	USD	XR	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	CHF	MM	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	EUR	CR	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	EUR	MM	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	EUR	MR	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	EUR	XR	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	GBP	MM	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	GBP	XR	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	USD	CR	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	USD	MM	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	USD	MR	Composite
COLT TELECOM GROUP Ltd	GI4BDJ	SNRFOR	USD	XR	Composite
Columbia Engy Gp	1AGDAC	SNRFOR	EUR	MM	Composite
Columbia Engy Gp	1AGDAC	SNRFOR	EUR	MR	Composite
Columbia Engy Gp	1AGDAC	SNRFOR	USD	CR	Composite
Columbia Engy Gp	1AGDAC	SNRFOR	USD	MM	Composite
Columbia Engy Gp	1AGDAC	SNRFOR	USD	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	AUD	CR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	AUD	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	AUD	XR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	CAD	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	CHF	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	EUR	CR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	EUR	MM	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	EUR	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	EUR	XR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	GBP	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	GBP	XR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	HKD	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	HKD	XR	Composite

					3.30%			
	0.66%		0.91%		1.11%	1.19%	1.32%	
0.64%	0.66%	0.81%	0.94%	1.01%	1.15%	1.18%	1.30%	1.43%
0.64%	0.66%	0.81%	0.89%	1.01%	1.09%	1.18%	1.24%	1.43%
0.64%	0.66%	0.81%	0.91%	1.00%	1.09%	1.18%	1.29%	1.42%
0.67%	0.69%	0.84%	0.96%	1.05%	1.15%	1.23%	1.35%	1.50%
0.65%	0.66%	0.81%	0.92%	1.01%	1.10%	1.18%	1.29%	1.44%
0.64%	0.66%	0.81%	0.91%	1.00%	1.09%	1.18%	1.29%	1.42%
0.64%	0.66%	0.81%	0.91%	1.00%	1.09%	1.18%	1.29%	1.42%
0.64%	0.66%	0.81%	0.91%	1.00%	1.09%	1.18%	1.29%	1.42%
0.64%	0.66%	0.78%	0.91%	0.98%	1.10%	1.17%	1.27%	1.43%
0.64%	0.66%	0.81%	0.91%	1.00%	1.09%	1.18%	1.29%	1.42%
0.67%	0.69%	0.84%	0.96%	1.05%	1.15%	1.23%	1.35%	1.50%
0.65%	0.66%	0.81%	0.92%	1.01%	1.10%	1.18%	1.29%	1.44%
0.64%	0.66%	0.81%	0.91%	1.00%	1.09%	1.18%	1.29%	1.42%
0.14%	0.19%	0.22%	0.28%	0.34%	0.40%	0.44%	0.49%	0.57%
0.15%	0.20%	0.24%	0.29%	0.35%	0.42%	0.47%	0.51%	0.64%
0.14%	0.19%	0.22%	0.28%	0.34%	0.40%	0.44%	0.49%	0.61%
0.14%	0.19%	0.22%	0.28%	0.34%	0.40%	0.44%	0.49%	0.61%
0.14%	0.19%	0.22%	0.28%	0.34%	0.40%	0.44%	0.49%	0.57%
0.14%	0.19%	0.22%	0.28%	0.34%	0.40%	0.44%	0.49%	0.61%
0.15%	0.20%	0.24%	0.29%	0.35%	0.42%	0.47%	0.51%	0.64%
0.14%	0.19%	0.22%	0.28%	0.34%	0.40%	0.44%	0.49%	0.61%
0.14%	0.18%	0.22%	0.27%	0.32%	0.38%	0.43%	0.47%	0.58%
					3.51%			
					3.51%			
			0.61%	0.63%	0.80%	0.85%	0.91%	
			0.61%	0.63%	0.80%	0.85%	0.91%	
1.29%	1.24%	1.39%	1.44%	1.54%	1.61%	1.56%	1.60%	1.84%
1.29%	1.24%	1.39%	1.44%	1.54%	1.61%	1.56%	1.60%	1.84%
1.29%	1.24%	1.39%	1.44%	1.54%	1.61%	1.56%	1.60%	1.84%
1.29%	1.24%	1.39%	1.44%	1.54%	1.61%	1.56%	1.60%	1.84%
1.29%	1.24%	1.39%	1.44%	1.54%	1.61%	1.56%	1.60%	1.84%
1.29%	1.24%	1.34%	1.44%	1.48%	1.55%	1.50%	1.54%	1.84%
0.90%	1.11%	1.67%	2.09%	2.39%	2.64%	2.75%	2.84%	2.86%
0.94%	1.15%	1.72%	2.16%	2.49%	2.75%	2.87%	2.96%	2.99%
0.90%	1.11%	1.67%	2.09%	2.39%	2.64%	2.75%	2.84%	2.86%
0.89%	1.10%	1.64%	2.05%	2.36%	2.62%	2.73%	2.81%	2.84%
0.90%	1.11%	1.67%	2.09%	2.39%	2.64%	2.75%	2.84%	2.86%
0.94%	1.15%	1.72%	2.16%	2.49%	2.75%	2.87%	2.96%	2.99%
0.90%	1.11%	1.67%	2.09%	2.39%	2.64%	2.75%	2.84%	2.86%
0.89%	1.10%	1.64%	2.05%	2.36%	2.62%	2.73%	2.81%	2.84%
0.86%	1.06%	1.58%	1.98%	2.27%	2.52%	2.63%	2.71%	2.74%
	0.33%	0.37%	0.40%	0.43%	0.41%	0.53%		
	0.33%	0.37%	0.40%	0.43%	0.41%	0.53%		
0.13%	0.29%	0.41%	0.47%	0.52%	0.57%	0.59%	0.63%	0.71%
0.13%	0.29%	0.41%	0.47%	0.52%	0.57%	0.59%	0.63%	0.71%
0.13%	0.29%	0.41%	0.47%	0.52%	0.57%	0.59%	0.63%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.14%	0.30%	0.44%	0.50%	0.55%	0.61%	0.62%	0.67%	0.71%
0.13%	0.29%	0.42%	0.48%	0.53%	0.58%	0.60%	0.64%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.12%	0.27%	0.40%	0.46%	0.50%	0.56%	0.58%	0.60%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.12%	0.27%	0.40%	0.46%	0.50%	0.56%	0.58%	0.60%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.12%	0.27%	0.40%	0.46%	0.50%	0.56%	0.58%	0.60%	0.71%

		36.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%	NR		BB
1.47%	1.51%	40%	BB	BBB	BBB	BBB
1.47%	1.51%	40%	BB	BBB	BBB	A
		40%				
1.47%	1.51%	40%	A	AA	AA	AAA
1.54%	1.59%	40%	BBB	A	A	AA
1.48%	1.53%	40%	BBB	A	A	AA
1.47%	1.51%	40%	A	AA	AA	AAA
1.47%	1.51%	40%	A	AA	AA	AAA
1.47%	1.51%	40%	A	AA	AA	AAA
		40%				
1.47%	1.51%	40%	BB	BBB	A	A
1.47%	1.51%	40%	A	AA	AA	AAA
1.54%	1.59%	40%	BBB	A	A	AA
1.48%	1.53%	40%	BBB	A	A	AA
1.47%	1.51%	40%	A	AA	AA	AAA
		40%				
0.68%	0.77%	40%	BB	B	BB	BB
0.68%	0.77%	40%	BBB	BB	BBB	BBB
		40%				
0.68%	0.77%	40%	A	BBB	A	A
		40%				
0.68%	0.77%	40%	A	BBB	A	A
0.68%	0.77%	40%	BB	B	BB	BB
0.68%	0.77%	40%	A	BBB	A	A
0.68%	0.77%	40%	BBB	BB	BBB	BBB
		40%				
0.68%	0.77%	40%	A	BBB	A	A
0.68%	0.77%	40%	BBB	BB	BBB	BBB
		40%				
		40%				
		40%				NR
		40%				NR
1.92%	2.04%	40.00%				
1.92%	2.04%	40.00%	NR	NR	BBB	NR
1.92%	2.04%	40.00%				
1.92%	2.04%	40.00%				
1.92%	2.04%	40.00%	NR	NR	BBB	NR
1.85%	1.96%	40.00%	NR	NR	BB	NR
2.86%	2.86%	40%	A	AA	AA	AA
2.98%	2.98%	40%	BBB	A	A	A
2.86%	2.86%	40%	A	AA	AA	AA
2.83%	2.83%	40%	BBB	A	A	A
		40%				
2.86%	2.86%	40%	A	AA	AA	AA
		40%				
2.98%	2.98%	40%	BBB	A	A	A
2.86%	2.86%	40%	A	AA	AA	AA
2.83%	2.83%	40%	BBB	A	A	A
2.73%	2.73%	40%	BBB	A	A	A
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
0.74%	0.77%	40%	BB	CCC	BB	B
0.74%	0.77%	40%	BB	CCC	BB	B
0.74%	0.77%	40%	BB	CCC	BB	B
0.74%	0.77%	40%	A	BB	A	BBB
0.74%	0.77%	40%	A	BB	A	BBB
0.74%	0.77%	40%	BB	B	BBB	BB
0.74%	0.77%	40%	BB	B	BBB	BB
0.74%	0.77%	40%	A	BB	A	BBB
0.74%	0.77%	40%	BB	BBB	A	A
0.74%	0.77%	40%	A	BB	A	BBB
0.74%	0.77%	40%	BB	BBB	A	A
0.74%	0.77%	40%	A	BB	A	BBB
0.74%	0.77%	40%	BB	BBB	A	A

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

	NR	2	Industrials	N.Amer	United States
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
BB	A	3	Consumer Services	Oceania	Australia
BB	A	3	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
A	AA	11	Consumer Services	Oceania	Australia
BBB	AA	12	Consumer Services	Oceania	Australia
BBB	AA	12	Consumer Services	Oceania	Australia
A	AA	11	Consumer Services	Oceania	Australia
A	AA	11	Consumer Services	Oceania	Australia
A	AA	11	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
BB	A	3	Consumer Services	Oceania	Australia
A	AA	11	Consumer Services	Oceania	Australia
BBB	AA	12	Consumer Services	Oceania	Australia
BBB	AA	12	Consumer Services	Oceania	Australia
A	AA	11	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	BBB	5	Financials	N.Amer	United States
B	BBB	5	Financials	N.Amer	United States
A	AA	11	Telecommunications	Europe	United Kingdom
BBB	AA	11	Telecommunications	Europe	United Kingdom
A	AA	11	Telecommunications	Europe	United Kingdom
BBB	AA	11	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
A	AA	11	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
BBB	AA	11	Telecommunications	Europe	United Kingdom
A	AA	11	Telecommunications	Europe	United Kingdom
BBB	AA	11	Telecommunications	Europe	United Kingdom
BBB	AA	11	Telecommunications	Europe	United Kingdom
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	8	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	8	Consumer Services	N.Amer	United States
NR	BBB	11	Consumer Services	N.Amer	United States
NR	BBB	8	Consumer Services	N.Amer	United States

B	BB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin		CcyGrp	
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB					
BB	A				Thin	Thin
BB	A				Thin	Thin
BBB	A					
BBB	A	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	A	Thin	Thin	DocAdj	Thin	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin

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

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

CMCSA-CableLLCJPYMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCJPYXR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCNOKMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCNZDMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCSEKMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCSEKXR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCSGDMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCTWDMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCUSDCR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCUSDMM	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCUSDMR	29-Aug-08 CMCSA-CableLLC
CMCSA-CableLLCUSDXR	29-Aug-08 CMCSA-CableLLC
CMCSAAUDMR	29-Aug-08 CMCSA
CMCSAAUDXR	29-Aug-08 CMCSA
CMCSAEURCR	29-Aug-08 CMCSA
CMCSAEURMM	29-Aug-08 CMCSA
CMCSAEURMR	29-Aug-08 CMCSA
CMCSAEURXR	29-Aug-08 CMCSA
CMCSAGBPMR	29-Aug-08 CMCSA
CMCSAJPYMR	29-Aug-08 CMCSA
CMCSAUSDCR	29-Aug-08 CMCSA
CMCSAUSDMM	29-Aug-08 CMCSA
CMCSAUSDMR	29-Aug-08 CMCSA
CMCSAUSDXR	29-Aug-08 CMCSA
CMCSA-HldgsCrpAUDMR	29-Aug-08 CMCSA-HldgsCrp
CMCSA-HldgsCrpEURMR	29-Aug-08 CMCSA-HldgsCrp
CMCSA-HldgsCrpUSDMR	29-Aug-08 CMCSA-HldgsCrp
CMCSA-HldgsCrpUSDXR	29-Aug-08 CMCSA-HldgsCrp
CDOEURMR	29-Aug-08 CDO
CDOEURXR	29-Aug-08 CDO
CDOUSDCR	29-Aug-08 CDO
CDOUSDMR	29-Aug-08 CDO
CDOUSDXR	29-Aug-08 CDO
CMA-BankEURMR	29-Aug-08 CMA-Bank
CMA-BankTWDCR	29-Aug-08 CMA-Bank
CMA-BankUSDCR	29-Aug-08 CMA-Bank
CMA-BankUSDMR	29-Aug-08 CMA-Bank
CFELECEURCR	29-Aug-08 CFELEC
CFELECUSDCR	29-Aug-08 CFELEC
CBQEURCR	29-Aug-08 CBQ
CBQUSDCR	29-Aug-08 CBQ
CBQUSDMM	29-Aug-08 CBQ
CMCAUDMR	29-Aug-08 CMC
CMCCHFMR	29-Aug-08 CMC
CMCEURCR	29-Aug-08 CMC
CMCEURMM	29-Aug-08 CMC
CMCEURMR	29-Aug-08 CMC
CMCJPYMR	29-Aug-08 CMC
CMCSGDMR	29-Aug-08 CMC
CMCUSDCR	29-Aug-08 CMC
CMCUSDMM	29-Aug-08 CMC
CMCUSDMR	29-Aug-08 CMC
CMCUSDXR	29-Aug-08 CMC
CGINCUSDMR	29-Aug-08 CGINC
CGINCUSDXR	29-Aug-08 CGINC
CMZBEURCR	29-Aug-08 CMZB
CMZBEURMM	29-Aug-08 CMZB
CMZBUSDCR	29-Aug-08 CMZB
CMZBAUDCR	29-Aug-08 CMZB
CMZBAUDMM	29-Aug-08 CMZB
CMZBCADMM	29-Aug-08 CMZB
CMZBCHFCR	29-Aug-08 CMZB
CMZBCHFMM	29-Aug-08 CMZB
CMZBEURCR	29-Aug-08 CMZB
CMZBEURMM	29-Aug-08 CMZB
CMZBEURMR	29-Aug-08 CMZB
CMZBEURXR	29-Aug-08 CMZB
CMZBGBPCR	29-Aug-08 CMZB
CMZBGBPMM	29-Aug-08 CMZB
CMZBGBPMR	29-Aug-08 CMZB
CMZBHKDCR	29-Aug-08 CMZB
CMZBHKDMM	29-Aug-08 CMZB
CMZBJPYCR	29-Aug-08 CMZB
CMZBJPYMM	29-Aug-08 CMZB

Comcast Cable Comms LLC	2C02BL	SNRFOR	JPY	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	JPY	XR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	NOK	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	NZD	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	SEK	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	SEK	XR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	SGD	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	TWD	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	USD	CR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	USD	MM	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	USD	MR	Composite
Comcast Cable Comms LLC	2C02BL	SNRFOR	USD	XR	Composite
Comcast Corp	2C033N	SNRFOR	AUD	MR	Composite
Comcast Corp	2C033N	SNRFOR	AUD	XR	Composite
Comcast Corp	2C033N	SNRFOR	EUR	CR	Composite
Comcast Corp	2C033N	SNRFOR	EUR	MM	Composite
Comcast Corp	2C033N	SNRFOR	EUR	MR	Composite
Comcast Corp	2C033N	SNRFOR	EUR	XR	Composite
Comcast Corp	2C033N	SNRFOR	GBP	MR	Composite
Comcast Corp	2C033N	SNRFOR	JPY	MR	Composite
Comcast Corp	2C033N	SNRFOR	USD	CR	Composite
Comcast Corp	2C033N	SNRFOR	USD	MM	Composite
Comcast Corp	2C033N	SNRFOR	USD	MR	Composite
Comcast Corp	2C033N	SNRFOR	USD	XR	Composite
COMCAST Hldgs CORP	2C033K	SNRFOR	AUD	MR	Composite
COMCAST Hldgs CORP	2C033K	SNRFOR	EUR	MR	Composite
COMCAST Hldgs CORP	2C033K	SNRFOR	USD	MR	Composite
COMCAST Hldgs CORP	2C033K	SNRFOR	USD	XR	Composite
Comdisco Inc	2C0369	SNRFOR	EUR	MR	Composite
Comdisco Inc	2C0369	SNRFOR	EUR	XR	Composite
Comdisco Inc	2C0369	SNRFOR	USD	CR	Composite
Comdisco Inc	2C0369	SNRFOR	USD	MR	Composite
Comdisco Inc	2C0369	SNRFOR	USD	XR	Composite
Comerica Bk	UW2044	SNRFOR	EUR	MR	Composite
Comerica Bk	UW2044	SNRFOR	TWD	CR	Composite
Comerica Bk	UW2044	SNRFOR	USD	CR	Composite
Comerica Bk	UW2044	SNRFOR	USD	MR	Composite
Comision Fed Elec	2C048B	SNRFOR	EUR	CR	Composite
Comision Fed Elec	2C048B	SNRFOR	USD	CR	Composite
Coml Bk of Qatar QSC	MO7889	SNRFOR	EUR	CR	Composite
Coml Bk of Qatar QSC	MO7889	SNRFOR	USD	CR	Composite
Coml Bk of Qatar QSC	MO7889	SNRFOR	USD	MM	Composite
Coml Metals Co	2C1895	SNRFOR	AUD	MR	Composite
Coml Metals Co	2C1895	SNRFOR	CHF	MR	Composite
Coml Metals Co	2C1895	SNRFOR	EUR	CR	Composite
Coml Metals Co	2C1895	SNRFOR	EUR	MM	Composite
Coml Metals Co	2C1895	SNRFOR	EUR	MR	Composite
Coml Metals Co	2C1895	SNRFOR	JPY	MR	Composite
Coml Metals Co	2C1895	SNRFOR	SGD	MR	Composite
Coml Metals Co	2C1895	SNRFOR	USD	CR	Composite
Coml Metals Co	2C1895	SNRFOR	USD	MM	Composite
Coml Metals Co	2C1895	SNRFOR	USD	MR	Composite
Coml Metals Co	2C1895	SNRFOR	USD	XR	Composite
Comm Gp Inc	2C06A5	SNRFOR	USD	MR	Composite
Comm Gp Inc	2C06A5	SNRFOR	USD	XR	Composite
Commerzbank AG	2C27EG	PREFT1	EUR	CR	Composite
Commerzbank AG	2C27EG	PREFT1	EUR	MM	Composite
Commerzbank AG	2C27EG	PREFT1	USD	CR	Composite
Commerzbank AG	2C27EG	SNRFOR	AUD	CR	Composite
Commerzbank AG	2C27EG	SNRFOR	AUD	MM	Composite
Commerzbank AG	2C27EG	SNRFOR	CAD	MM	Composite
Commerzbank AG	2C27EG	SNRFOR	CHF	CR	Composite
Commerzbank AG	2C27EG	SNRFOR	CHF	MM	Composite
Commerzbank AG	2C27EG	SNRFOR	EUR	CR	Composite
Commerzbank AG	2C27EG	SNRFOR	EUR	MM	Composite
Commerzbank AG	2C27EG	SNRFOR	EUR	MR	Composite
Commerzbank AG	2C27EG	SNRFOR	EUR	XR	Composite
Commerzbank AG	2C27EG	SNRFOR	GBP	CR	Composite
Commerzbank AG	2C27EG	SNRFOR	GBP	MM	Composite
Commerzbank AG	2C27EG	SNRFOR	GBP	MR	Composite
Commerzbank AG	2C27EG	SNRFOR	HKD	CR	Composite
Commerzbank AG	2C27EG	SNRFOR	HKD	MM	Composite
Commerzbank AG	2C27EG	SNRFOR	JPY	CR	Composite
Commerzbank AG	2C27EG	SNRFOR	JPY	MM	Composite

0.13%	0.29%	0.41%	0.47%	0.52%	0.57%	0.59%	0.63%	0.71%
0.13%	0.29%	0.41%	0.47%	0.52%	0.57%	0.59%	0.63%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.12%	0.27%	0.40%	0.46%	0.50%	0.56%	0.58%	0.60%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.14%	0.30%	0.44%	0.50%	0.55%	0.61%	0.62%	0.67%	0.71%
0.13%	0.29%	0.42%	0.48%	0.52%	0.58%	0.59%	0.64%	0.71%
0.12%	0.27%	0.40%	0.46%	0.50%	0.56%	0.58%	0.60%	0.71%
0.42%	0.56%	0.86%	0.99%	1.07%	1.17%	1.22%	1.25%	1.33%
0.40%	0.53%	0.79%	0.93%	1.02%	1.11%	1.16%	1.19%	1.27%
0.39%	0.51%	0.79%	0.92%	0.98%	1.08%	1.13%	1.16%	1.22%
0.40%	0.53%	0.79%	0.93%	1.02%	1.11%	1.16%	1.19%	1.27%
0.40%	0.53%	0.81%	0.93%	1.01%	1.10%	1.15%	1.18%	1.27%
0.42%	0.56%	0.86%	0.99%	1.07%	1.17%	1.22%	1.25%	1.33%
0.40%	0.53%	0.79%	0.93%	1.02%	1.11%	1.16%	1.19%	1.27%
0.39%	0.51%	0.79%	0.92%	0.98%	1.08%	1.13%	1.16%	1.22%
	0.56%	0.75%	0.96%	1.07%	1.16%	1.20%	1.23%	
	0.56%	0.75%	0.96%	1.07%	1.16%	1.20%	1.23%	
	0.56%	0.75%	0.96%	1.07%	1.16%	1.20%	1.23%	
	0.72%		1.03%		1.27%	1.36%	1.87%	
	0.72%		1.03%		1.27%	1.36%	1.87%	
1.00%	0.67%	0.78%	0.95%	1.05%	1.20%	1.21%	1.22%	
1.00%	0.67%	0.78%	0.95%	1.05%	1.20%	1.21%	1.22%	
1.00%	0.67%	0.78%	0.95%	1.01%	1.20%	1.21%	1.22%	
0.66%	0.63%	0.83%	0.92%	1.05%	1.17%	1.30%	1.45%	1.43%
0.66%	0.63%	0.83%	0.93%	1.05%	1.17%	1.30%	1.45%	1.43%
0.66%	0.64%	0.84%	0.94%	1.06%	1.18%	1.32%	1.46%	1.43%
0.66%	0.63%	0.83%	0.93%	1.05%	1.17%	1.30%	1.45%	1.43%
0.66%	0.63%	0.83%	0.93%	1.05%	1.17%	1.30%	1.45%	1.43%
0.66%	0.67%	0.87%	0.98%	1.10%	1.23%	1.37%	1.52%	1.43%
0.66%	0.63%	0.83%	0.93%	1.05%	1.17%	1.30%	1.45%	1.43%
0.66%	0.61%	0.80%	0.89%	1.01%	1.13%	1.25%	1.39%	1.43%
0.39%	0.39%	0.53%	0.65%	0.74%	0.82%	0.83%	0.85%	0.85%
0.39%	0.39%	0.53%	0.65%	0.74%	0.82%	0.83%	0.85%	0.85%
0.38%	0.40%	0.53%	0.64%	0.73%	0.81%	0.83%	0.84%	0.84%
0.40%	0.38%	0.55%	0.67%	0.77%	0.84%	0.87%	0.89%	0.88%
0.38%	0.40%	0.53%	0.64%	0.73%	0.81%	0.83%	0.84%	0.84%
0.40%	0.38%	0.55%	0.67%	0.77%	0.84%	0.87%	0.89%	0.88%
0.38%	0.40%	0.53%	0.64%	0.73%	0.81%	0.83%	0.84%	0.84%
0.38%	0.40%	0.52%	0.64%	0.72%	0.80%	0.82%	0.83%	0.84%
0.37%	0.37%	0.50%	0.61%	0.70%	0.77%	0.79%	0.80%	0.81%
0.40%	0.38%	0.55%	0.67%	0.77%	0.84%	0.87%	0.89%	0.88%
0.38%	0.40%	0.53%	0.64%	0.73%	0.81%	0.83%	0.84%	0.84%
0.38%	0.40%	0.53%	0.64%	0.73%	0.81%	0.83%	0.84%	0.84%
0.39%	0.39%	0.53%	0.65%	0.74%	0.82%	0.83%	0.85%	0.85%
0.39%	0.39%	0.53%	0.65%	0.74%	0.82%	0.83%	0.85%	0.85%

0.74%	0.77%	40%	BB	CCC	BB	B
0.74%	0.77%		BB	CCC	BB	B
0.74%	0.77%	40%	A	BB	A	BBB
0.74%	0.77%	40%	A	BB	A	BBB
		40%				
0.74%	0.77%	40%	BB	BBB	A	A
0.74%	0.77%	40%	A	BB	A	BBB
		40%				
0.74%	0.77%	40%	BB	B	BBB	BB
		40%				
0.74%	0.77%	40%	A	BB	A	BBB
0.74%	0.77%	40%	BB	BBB	A	A
		40%				
		40%				
1.41%	1.35%	40%	BBB	A	BBB	BBB
		40%				
1.41%	1.35%	40%	A	AA	A	A
1.41%	1.35%	40%	BBB	A	BBB	A
1.41%	1.35%	40%	A	AA	A	A
1.41%	1.35%	40%	BB	BBB	BB	BB
1.41%	1.35%	40%	BBB	A	BBB	BBB
		40%				
1.41%	1.35%	40%	A	AA	A	A
1.41%	1.35%	40%	BBB	A	BBB	A
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		25%		NR		NR
		25%		NR		NR
1.60%		40%	NR	NR	NR	NR
1.60%		40%	NR	NR	NR	NR
1.60%		40%	NR	NR	NR	NR
1.57%	1.58%	40%	NR	BBB	BBB	A
1.57%	1.58%	40%	NR	AA	AA	AA
		40%				
1.59%	1.59%	40%	NR	A	A	A
1.57%	1.58%	40%	NR	AA	AA	AA
1.57%	1.58%	40%	NR	BBB	BBB	BBB
		40%				
1.66%	1.66%	40%	NR	A	A	A
		40%				
1.57%	1.58%	40%	NR	AA	AA	AA
1.52%	1.52%	40%	NR	A	A	A
		40%				
		40%				
		5%				
		5%				
		5%				
0.83%	0.99%	40%	BB	A	A	A
0.83%	0.99%	40%	BB	A	A	A
0.83%	1.00%	40%	A	AA	AA	AAA
0.86%	1.03%	40%	BBB	A	AA	AA
0.83%	1.00%	40%	A	AA	AA	AAA
0.86%	1.03%	40%	BBB	A	AA	AA
0.83%	1.00%	40%	A	AA	AA	AAA
0.82%	0.98%	40%	BBB	AA	AA	AA
0.79%	0.95%	40%	BBB	AA	AA	AA
0.86%	1.03%	40%	BBB	A	AA	AA
0.83%	1.00%	40%	A	AA	AA	AAA
		40%				
		40%				
0.83%	1.00%	40%	A	AA	AA	AAA
0.83%	0.99%	40%	BB	A	A	A
0.83%	0.99%	40%	BB	A	A	A

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

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

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

NR	BBB	11 Consumer Services	N.Amer	United States
NR	BBB	11 Consumer Services	N.Amer	United States
NR	BBB	11 Consumer Services	N.Amer	United States
NR	BBB	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
NR	BBB	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	BBB	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	BBB	11 Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	5 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	5 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Utilities	Lat.Amer	Mexico
	NR	2 Utilities	Lat.Amer	Mexico
	NR	2 Financials	MiddleEast	Qatar
	NR	2 Financials	MiddleEast	Qatar
	NR	2 Financials	MiddleEast	Qatar
BB	A	8 Basic Materials	N.Amer	United States
A	A	8 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	A	8 Basic Materials	N.Amer	United States
A	A	8 Basic Materials	N.Amer	United States
BB	A	8 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	A	8 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
A	A	8 Basic Materials	N.Amer	United States
BBB	BBB	8 Basic Materials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
BB	AA	14 Financials	Europe	Germany
BB	AA	14 Financials	Europe	Germany
A	AA	10 Financials	Europe	Germany
BBB	BBB	6 Financials	Europe	Germany
A	AA	10 Financials	Europe	Germany
BBB	BBB	6 Financials	Europe	Germany
A	AA	10 Financials	Europe	Germany
BBB	AA	14 Financials	Europe	Germany
BBB	AA	14 Financials	Europe	Germany
BBB	BBB	6 Financials	Europe	Germany
A	AA	10 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
A	AA	10 Financials	Europe	Germany
BB	AA	14 Financials	Europe	Germany
BB	AA	14 Financials	Europe	Germany

BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
CCC	BB					
CCC	BB					
CCC	BB					
CCC	BB					
CCC	BB					
A	A					
A	A					
A	A					
A	A					
BBB	BBB		Thin		Thin	
BBB	BBB		Thin		Thin	
A	AA	Thin	Thin	Thin	Thin	CcyGrp
A	AA	Thin	Thin	Thin	Thin	CcyGrp
A	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

CcyGrp CcyGrp CcyGrp Thin Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin

DocAdj DocAdj DocAdj Thin Thin Thin

CcyGrp CcyGrp CcyGrp Thin Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin

DocAdj DocAdj DocAdj DocAdj Thin Thin

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

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

Thin Thin Thin
Thin Thin Thin

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

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

DocAdj DocAdj DocAdj Thin DocAdj DocAdj

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

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

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

Entity Tier

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

CMZBSEKMM	29-Aug-08 CMZB
CMZBUSDCR	29-Aug-08 CMZB
CMZBUSDMM	29-Aug-08 CMZB
CMZBUSDMR	29-Aug-08 CMZB
CMZBUSDXR	29-Aug-08 CMZB
CMZBAUDCR	29-Aug-08 CMZB
CMZBAUDMM	29-Aug-08 CMZB
CMZBCHFCR	29-Aug-08 CMZB
CMZBCHFMM	29-Aug-08 CMZB
CMZBEURCR	29-Aug-08 CMZB
CMZBEURMM	29-Aug-08 CMZB
CMZBEURMR	29-Aug-08 CMZB
CMZBEURXR	29-Aug-08 CMZB
CMZBGBPCR	29-Aug-08 CMZB
CMZBGBPMM	29-Aug-08 CMZB
CMZBGBPMR	29-Aug-08 CMZB
CMZBGBPXR	29-Aug-08 CMZB
CMZBHKDMM	29-Aug-08 CMZB
CMZBJPYCR	29-Aug-08 CMZB
CMZBJPYMM	29-Aug-08 CMZB
CMZBSEKMM	29-Aug-08 CMZB
CMZBSGDCR	29-Aug-08 CMZB
CMZBSGDMM	29-Aug-08 CMZB
CMZBTWDMM	29-Aug-08 CMZB
CMZBUSDCR	29-Aug-08 CMZB
CMZBUSDMM	29-Aug-08 CMZB
CMZBUSDMR	29-Aug-08 CMZB
CMZBZARMM	29-Aug-08 CMZB
SABESPUSDCR	29-Aug-08 SABESP
SABESPUSDMR	29-Aug-08 SABESP
COMPALEURCR	29-Aug-08 COMPAL
COMPALEURMM	29-Aug-08 COMPAL
COMPALUSDCR	29-Aug-08 COMPAL
COMPALUSDMR	29-Aug-08 COMPAL
CSNEURCR	29-Aug-08 CSN
CSNEURMM	29-Aug-08 CSN
CSNUSDCR	29-Aug-08 CSN
CSNUSDMM	29-Aug-08 CSN
CSNUSDMR	29-Aug-08 CSN
CVRDAUDCR	29-Aug-08 CVRD
CVRDEURCR	29-Aug-08 CVRD
CVRDEURMM	29-Aug-08 CVRD
CVRDEURMR	29-Aug-08 CVRD
CVRDGBPCR	29-Aug-08 CVRD
CVRDJPYCR	29-Aug-08 CVRD
CVRDSEKCR	29-Aug-08 CVRD
CVRDSGDCR	29-Aug-08 CVRD
CVRDTWDCR	29-Aug-08 CVRD
CVRDUSDCR	29-Aug-08 CVRD
CVRDUSDMM	29-Aug-08 CVRD
CVRDUSDMR	29-Aug-08 CVRD
CVRDUSDXR	29-Aug-08 CVRD
CPQCHFMR	29-Aug-08 CPQ
CPQEURCR	29-Aug-08 CPQ
CPQEURMM	29-Aug-08 CPQ
CPQEURMR	29-Aug-08 CPQ
CPQEURXR	29-Aug-08 CPQ
CPQJPYMR	29-Aug-08 CPQ
CPQUSDCR	29-Aug-08 CPQ
CPQUSDMR	29-Aug-08 CPQ
CPQUSDXR	29-Aug-08 CPQ
CPGLNAUDMM	29-Aug-08 CPGLN
CPGLNCADMM	29-Aug-08 CPGLN
CPGLNCHFCR	29-Aug-08 CPGLN
CPGLNCHFMM	29-Aug-08 CPGLN
CPGLNDKKMM	29-Aug-08 CPGLN
CPGLNEURCR	29-Aug-08 CPGLN
CPGLNEURMM	29-Aug-08 CPGLN
CPGLNEURMR	29-Aug-08 CPGLN
CPGLNEURXR	29-Aug-08 CPGLN
CPGLNGBPCR	29-Aug-08 CPGLN
CPGLNGBPMM	29-Aug-08 CPGLN
CPGLNGBPMR	29-Aug-08 CPGLN
CPGLNGBPXR	29-Aug-08 CPGLN

Commerzbank AG	2C27EG	SNRFOR	SEK	MM	Composite
Commerzbank AG	2C27EG	SNRFOR	USD	CR	Composite
Commerzbank AG	2C27EG	SNRFOR	USD	MM	Composite
Commerzbank AG	2C27EG	SNRFOR	USD	MR	Composite
Commerzbank AG	2C27EG	SNRFOR	USD	XR	Composite
Commerzbank AG	2C27EG	SUBLT2	AUD	CR	Composite
Commerzbank AG	2C27EG	SUBLT2	AUD	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	CHF	CR	Composite
Commerzbank AG	2C27EG	SUBLT2	CHF	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	EUR	CR	Composite
Commerzbank AG	2C27EG	SUBLT2	EUR	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	EUR	MR	Composite
Commerzbank AG	2C27EG	SUBLT2	EUR	XR	Composite
Commerzbank AG	2C27EG	SUBLT2	GBP	CR	Composite
Commerzbank AG	2C27EG	SUBLT2	GBP	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	GBP	MR	Composite
Commerzbank AG	2C27EG	SUBLT2	GBP	XR	Composite
Commerzbank AG	2C27EG	SUBLT2	HKD	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	JPY	CR	Composite
Commerzbank AG	2C27EG	SUBLT2	JPY	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	SEK	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	SGD	CR	Composite
Commerzbank AG	2C27EG	SUBLT2	SGD	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	TWD	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	USD	CR	Composite
Commerzbank AG	2C27EG	SUBLT2	USD	MM	Composite
Commerzbank AG	2C27EG	SUBLT2	USD	MR	Composite
Commerzbank AG	2C27EG	SUBLT2	ZAR	MM	Composite
Comp Saneamento Basico Estado Sco Paulo	PS35D4	SNRFOR	USD	CR	Composite
Comp Saneamento Basico Estado Sco Paulo	PS35D4	SNRFOR	USD	MR	Composite
Compal Electrs Inc	YZ7F97	SNRFOR	EUR	CR	Composite
Compal Electrs Inc	YZ7F97	SNRFOR	EUR	MM	Composite
Compal Electrs Inc	YZ7F97	SNRFOR	USD	CR	Composite
Compal Electrs Inc	YZ7F97	SNRFOR	USD	MR	Composite
Companhia Siderurgica Nacional	2C484W	SNRFOR	EUR	CR	Composite
Companhia Siderurgica Nacional	2C484W	SNRFOR	EUR	MM	Composite
Companhia Siderurgica Nacional	2C484W	SNRFOR	USD	CR	Composite
Companhia Siderurgica Nacional	2C484W	SNRFOR	USD	MM	Composite
Companhia Siderurgica Nacional	2C484W	SNRFOR	USD	MR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	AUD	CR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	EUR	CR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	EUR	MM	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	EUR	MR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	GBP	CR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	JPY	CR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	SEK	CR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	SGD	CR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	TWD	CR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	USD	CR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	USD	MM	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	USD	MR	Composite
Companhia Vale do Rio Doce	PS35AU	SNRFOR	USD	XR	Composite
Compaq Computer Corp	UW239K	SNRFOR	CHF	MR	Composite
Compaq Computer Corp	UW239K	SNRFOR	EUR	CR	Composite
Compaq Computer Corp	UW239K	SNRFOR	EUR	MM	Composite
Compaq Computer Corp	UW239K	SNRFOR	EUR	MR	Composite
Compaq Computer Corp	UW239K	SNRFOR	EUR	XR	Composite
Compaq Computer Corp	UW239K	SNRFOR	JPY	MR	Composite
Compaq Computer Corp	UW239K	SNRFOR	USD	CR	Composite
Compaq Computer Corp	UW239K	SNRFOR	USD	MR	Composite
Compaq Computer Corp	UW239K	SNRFOR	USD	XR	Composite
Compass Gp PLC	2C48D6	SNRFOR	AUD	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	CAD	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	CHF	CR	Composite
Compass Gp PLC	2C48D6	SNRFOR	CHF	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	DKK	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	EUR	CR	Composite
Compass Gp PLC	2C48D6	SNRFOR	EUR	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	EUR	MR	Composite
Compass Gp PLC	2C48D6	SNRFOR	EUR	XR	Composite
Compass Gp PLC	2C48D6	SNRFOR	GBP	CR	Composite
Compass Gp PLC	2C48D6	SNRFOR	GBP	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	GBP	MR	Composite
Compass Gp PLC	2C48D6	SNRFOR	GBP	XR	Composite

0.38%	0.40%	0.53%	0.64%	0.73%	0.81%	0.83%	0.84%	0.84%
0.40%	0.38%	0.55%	0.67%	0.77%	0.84%	0.87%	0.89%	0.88%
0.38%	0.40%	0.53%	0.64%	0.73%	0.81%	0.83%	0.84%	0.84%
0.38%	0.40%	0.52%	0.64%	0.72%	0.80%	0.82%	0.83%	0.84%
0.37%	0.37%	0.50%	0.61%	0.70%	0.77%	0.79%	0.80%	0.81%
0.88%	0.87%	1.21%	1.48%	1.67%	1.86%	1.88%	1.88%	1.90%
0.88%	0.87%	1.21%	1.48%	1.67%	1.86%	1.88%	1.88%	1.90%
0.91%	0.83%	1.21%	1.52%	1.73%	1.94%	1.95%	1.97%	1.95%
0.88%	0.88%	1.20%	1.48%	1.66%	1.85%	1.86%	1.87%	1.86%
0.91%	0.83%	1.21%	1.52%	1.73%	1.94%	1.95%	1.97%	1.95%
0.88%	0.88%	1.20%	1.48%	1.66%	1.85%	1.86%	1.87%	1.86%
0.87%	0.87%	1.19%	1.46%	1.64%	1.83%	1.84%	1.85%	1.86%
0.83%	0.82%	1.15%	1.40%	1.58%	1.76%	1.78%	1.78%	1.79%
0.91%	0.83%	1.21%	1.52%	1.73%	1.94%	1.95%	1.97%	1.95%
0.88%	0.88%	1.20%	1.48%	1.66%	1.85%	1.86%	1.87%	1.86%
0.88%	0.88%	1.20%	1.48%	1.66%	1.85%	1.86%	1.87%	1.86%
0.88%	0.87%	1.21%	1.48%	1.67%	1.86%	1.88%	1.88%	1.90%
0.88%	0.87%	1.21%	1.48%	1.67%	1.86%	1.88%	1.88%	1.90%
0.88%	0.88%	1.20%	1.48%	1.66%	1.85%	1.86%	1.87%	1.86%
0.91%	0.83%	1.21%	1.52%	1.73%	1.94%	1.95%	1.97%	1.95%
0.88%	0.88%	1.20%	1.48%	1.66%	1.85%	1.86%	1.87%	1.86%
0.91%	0.83%	1.21%	1.52%	1.73%	1.94%	1.95%	1.97%	1.95%
0.88%	0.88%	1.20%	1.48%	1.66%	1.85%	1.86%	1.87%	1.86%
0.87%	0.87%	1.19%	1.46%	1.64%	1.83%	1.84%	1.85%	1.86%
0.88%	0.88%	1.20%	1.48%	1.66%	1.85%	1.86%	1.87%	1.86%
	2.26%			2.53%	2.72%	2.90%	3.08%	
					1.08%			
					1.08%			
					1.08%			
0.60%	1.00%	1.41%	1.75%	2.02%	2.24%	2.43%	2.67%	2.77%
0.57%	0.95%	1.34%	1.66%	1.92%	2.13%	2.30%	2.53%	2.77%
0.68%	0.74%	0.94%	1.15%	1.31%	1.49%	1.61%	1.77%	1.86%
0.68%	0.74%	0.94%	1.15%	1.31%	1.49%	1.61%	1.77%	1.86%
0.65%	0.71%	0.90%	1.09%	1.24%	1.43%	1.53%	1.69%	1.77%
0.68%	0.74%	0.94%	1.15%	1.31%	1.49%	1.61%	1.77%	1.86%
0.68%	0.74%	0.94%	1.15%	1.31%	1.49%	1.61%	1.77%	1.86%
0.68%	0.74%	0.94%	1.15%	1.31%	1.49%	1.61%	1.77%	1.86%
0.68%	0.74%	0.94%	1.15%	1.31%	1.49%	1.61%	1.77%	1.86%
0.66%	0.71%	0.91%	1.11%	1.26%	1.44%	1.55%	1.71%	1.79%
0.65%	0.71%	0.90%	1.09%	1.24%	1.43%	1.53%	1.69%	1.77%
0.63%	0.68%	0.87%	1.05%	1.20%	1.37%	1.48%	1.63%	1.70%
0.12%	0.18%	0.23%	0.33%	0.37%	0.45%	0.46%	0.49%	0.65%
0.12%	0.19%	0.24%	0.33%	0.39%	0.47%	0.48%	0.52%	0.65%
0.12%	0.18%	0.23%	0.33%	0.37%	0.45%	0.46%	0.49%	0.65%
0.12%	0.18%	0.23%	0.32%	0.37%	0.44%	0.46%	0.49%	0.65%
0.12%	0.19%	0.24%	0.33%	0.39%	0.47%	0.48%	0.52%	0.65%
0.12%	0.18%	0.23%	0.33%	0.37%	0.45%	0.46%	0.49%	0.65%
0.12%	0.18%	0.22%	0.30%	0.36%	0.43%	0.44%	0.48%	0.65%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.67%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.25%	0.28%	0.37%	0.46%	0.51%	0.57%	0.63%	0.68%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.25%	0.28%	0.37%	0.46%	0.51%	0.57%	0.63%	0.68%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.23%	0.27%	0.35%	0.44%	0.49%	0.55%	0.61%	0.65%	0.76%
0.23%	0.26%	0.34%	0.42%	0.47%	0.53%	0.58%	0.63%	0.76%
0.25%	0.28%	0.37%	0.46%	0.51%	0.57%	0.63%	0.68%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.23%	0.26%	0.34%	0.42%	0.47%	0.53%	0.58%	0.63%	0.76%

0.83%	1.00%	40% A	AA	AA	AAA
0.86%	1.03%	40% BBB	A	AA	AA
0.83%	1.00%	40% A	AA	AA	AAA
0.82%	0.98%	40% BBB	AA	AA	AA
0.79%	0.95%	40% BBB	AA	AA	AA
1.96%	2.03%	20% BB	A	A	A
1.96%	2.03%	20% BB	A	A	A
2.04%	2.03%	20% BBB	A	A	A
1.96%	2.03%	20% A	AA	AAA	AAA
2.04%	2.03%	20% BBB	A	A	A
1.96%	2.03%	20% A	AA	AAA	AAA
1.94%	2.03%	20% BBB	AA	AA	AA
1.87%	2.03%	20% BBB	AA	AA	AA
2.04%	2.03%	20% BBB	A	A	A
1.96%	2.03%	20% A	AA	AAA	AAA
		20%			
		20%			
1.96%	2.03%	20% A	AA	AAA	AAA
1.96%	2.03%	20% BB	A	A	A
1.96%	2.03%	20% BB	A	A	A
1.96%	2.03%	20% A	AA	AAA	AAA
2.04%	2.03%	20% BBB	A	A	A
1.96%	2.03%	20% A	AA	AAA	AAA
		20%			
2.04%	2.03%	20% BBB	A	A	A
1.96%	2.03%	20% A	AA	AAA	AAA
1.94%	2.03%	20% BBB	AA	AA	AA
1.96%	2.03%	20% A	AA	AAA	AAA
		35.00%	NR		
		35.00%			
		37.00%			
		37.00%			
		37.00%			
		37.00%			
		30%			
		30%			
2.90%	3.03%	30% A	BBB	A	A
		30%			
2.90%	3.03%	30% BBB	BBB	BBB	BBB
1.92%	2.10%	25%			
1.92%	2.10%	25% A	AA	AA	AA
		25%			
1.82%	2.10%	25% BBB	A	A	A
1.92%	2.10%	25% A	AA	AA	AA
1.92%	2.10%	25% BB	BBB	BBB	BBB
1.92%	2.10%	25% A	AA	AA	AA
		25%			
		25%			
1.92%	2.10%	25% A	AA	AA	AA
1.84%	2.10%	25% BBB	A	A	A
1.82%	2.10%	25% BBB	A	A	A
1.76%	2.10%	25% BBB	A	A	A
0.72%		37.80% NR	A	A	A
0.72%		37.80% NR	BBB	BBB	BBB
		37.80%			
0.72%		37.80% NR	A	A	A
		37.80%			
0.72%		37.80% NR	BB	BB	BB
0.72%		37.80% NR	BBB	BBB	BBB
0.72%		37.80% NR	A	A	A
0.72%		37.80% NR	BBB	BBB	BBB
0.96%	1.02%	40% BBB	A	A	A
0.96%	1.02%	40% AA	AA	AAA	AAA
0.96%	1.07%	40% A	A	AA	A
0.96%	1.02%	40% AA	AA	AAA	AAA
		40%			
0.96%	1.07%	40% A	A	AA	A
0.96%	1.02%	40% AA	AA	AAA	AAA
0.96%	1.01%	40% A	AA	AA	AA
0.96%	0.98%	40% A	AA	AA	AA
0.96%	1.07%	40% A	A	AA	A
0.96%	1.02%	40% AA	AA	AAA	AAA
		40%			
0.96%	0.98%	40% A	AA	AA	AA

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

A	AA	10	Financials	Europe	Germany
BBB	BBB	6	Financials	Europe	Germany
A	AA	10	Financials	Europe	Germany
BBB	AA	14	Financials	Europe	Germany
BBB	AA	14	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	BBB	3	Financials	Europe	Germany
NR	AA	10	Financials	Europe	Germany
NR	BBB	3	Financials	Europe	Germany
NR	AA	10	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	BBB	3	Financials	Europe	Germany
NR	AA	10	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	AA	10	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	AA	10	Financials	Europe	Germany
NR	BBB	3	Financials	Europe	Germany
NR	AA	10	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	BBB	3	Financials	Europe	Germany
NR	AA	10	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	AA	10	Financials	Europe	Germany
	NR	2	Utilities	Lat.Amer	Brazil
	NR		Utilities	Lat.Amer	Brazil
	NR	2	Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR	2	Technology	Asia	Taiwan Province of China
	NR	2	Technology	Asia	Taiwan Province of China
	NR		Basic Materials	Lat.Amer	Brazil
	NR		Basic Materials	Lat.Amer	Brazil
NR	A	4	Basic Materials	Lat.Amer	Brazil
	NR		Basic Materials	Lat.Amer	Brazil
NR	A	4	Basic Materials	Lat.Amer	Brazil
	NR		Basic Materials	Lat.Amer	Brazil
NR	AA	7	Basic Materials	Lat.Amer	Brazil
	NR		Basic Materials	Lat.Amer	Brazil
NR	AA	8	Basic Materials	Lat.Amer	Brazil
NR	AA	7	Basic Materials	Lat.Amer	Brazil
NR	AA	8	Basic Materials	Lat.Amer	Brazil
NR	AA	7	Basic Materials	Lat.Amer	Brazil
	NR		Basic Materials	Lat.Amer	Brazil
	NR		Basic Materials	Lat.Amer	Brazil
NR	AA	7	Basic Materials	Lat.Amer	Brazil
NR	AA	8	Basic Materials	Lat.Amer	Brazil
NR	AA	8	Basic Materials	Lat.Amer	Brazil
NR	AA	8	Basic Materials	Lat.Amer	Brazil
	A	4	Technology	N.Amer	United States
	A	4	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	A	4	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	A	4	Technology	N.Amer	United States
	A	4	Technology	N.Amer	United States
	A	4	Technology	N.Amer	United States
	A	4	Technology	N.Amer	United States
B	AA	16	Consumer Services	Europe	United Kingdom
BBB	AA	14	Consumer Services	Europe	United Kingdom
BB	A	4	Consumer Services	Europe	United Kingdom
BBB	AA	14	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BB	A	4	Consumer Services	Europe	United Kingdom
BBB	AA	14	Consumer Services	Europe	United Kingdom
BB	AA	15	Consumer Services	Europe	United Kingdom
BB	AA	15	Consumer Services	Europe	United Kingdom
BB	A	4	Consumer Services	Europe	United Kingdom
BBB	AA	14	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BB	AA	15	Consumer Services	Europe	United Kingdom

A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB		Thin			Thin
BB	BB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BB	BB					
BB	BB					
BB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

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

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

Thin

Thin
Thin

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

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

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	

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

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

DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

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

CPGLNHKDMM	29-Aug-08 CPGLN
CPGLNJPYCR	29-Aug-08 CPGLN
CPGLNJPYMM	29-Aug-08 CPGLN
CPGLNJPYMR	29-Aug-08 CPGLN
CPGLNNOKMM	29-Aug-08 CPGLN
CPGLNSEKMM	29-Aug-08 CPGLN
CPGLNSGDMM	29-Aug-08 CPGLN
CPGLNTWDMM	29-Aug-08 CPGLN
CPGLNUSDCR	29-Aug-08 CPGLN
CPGLNUSDMM	29-Aug-08 CPGLN
CPGLNUSDMR	29-Aug-08 CPGLN
CPGLNUSDXR	29-Aug-08 CPGLN
CSCAUDCR	29-Aug-08 CSC
CSCAUDMR	29-Aug-08 CSC
CSCAUDXR	29-Aug-08 CSC
CSCCADMR	29-Aug-08 CSC
CSCCHFMR	29-Aug-08 CSC
CSCEURCR	29-Aug-08 CSC
CSCEURMM	29-Aug-08 CSC
CSCEURMR	29-Aug-08 CSC
CSCEURXR	29-Aug-08 CSC
CSCGBPMM	29-Aug-08 CSC
CSCGBPMR	29-Aug-08 CSC
CSCGBPXR	29-Aug-08 CSC
CSCHKDMR	29-Aug-08 CSC
CSCHKDXR	29-Aug-08 CSC
CSCJPYMR	29-Aug-08 CSC
CSCJPYXR	29-Aug-08 CSC
CSCNOKMR	29-Aug-08 CSC
CSCSEKMR	29-Aug-08 CSC
CSCSEKXR	29-Aug-08 CSC
CSCSGDMR	29-Aug-08 CSC
CSCTWDCR	29-Aug-08 CSC
CSCTWDMR	29-Aug-08 CSC
CSCUSDCR	29-Aug-08 CSC
CSCUSDMM	29-Aug-08 CSC
CSCUSDMR	29-Aug-08 CSC
CSCUSDXR	29-Aug-08 CSC
CMVTEURCR	29-Aug-08 CMVT
CMVTEURMM	29-Aug-08 CMVT
CMVTEURMR	29-Aug-08 CMVT
CMVTUSDCR	29-Aug-08 CMVT
CMVTUSDMM	29-Aug-08 CMVT
CMVTUSDMR	29-Aug-08 CMVT
CMVTUSDXR	29-Aug-08 CMVT
CBAAUDCR	29-Aug-08 CBA
CBAAUDMR	29-Aug-08 CBA
CBACADMR	29-Aug-08 CBA
CBACADXR	29-Aug-08 CBA
CBACHFMR	29-Aug-08 CBA
CBACHFXR	29-Aug-08 CBA
CBAEURCR	29-Aug-08 CBA
CBAEURMM	29-Aug-08 CBA
CBAEURMR	29-Aug-08 CBA
CBAEURXR	29-Aug-08 CBA
CBAGBPMR	29-Aug-08 CBA
CBAHKDMR	29-Aug-08 CBA
CBAJPYMR	29-Aug-08 CBA
CBASGDMR	29-Aug-08 CBA
CBATWDCR	29-Aug-08 CBA
CBAUSDCR	29-Aug-08 CBA
CBAUSDMM	29-Aug-08 CBA
CBAUSDMR	29-Aug-08 CBA
CBAAUDCR	29-Aug-08 CBA
CBAAUDMR	29-Aug-08 CBA
CBAEURCR	29-Aug-08 CBA
CBAEURMM	29-Aug-08 CBA
CBAEURMR	29-Aug-08 CBA
CBAGBPMM	29-Aug-08 CBA
CBAGBPMR	29-Aug-08 CBA
CBAHKDMR	29-Aug-08 CBA
CBAJPYMR	29-Aug-08 CBA
CBASGDMR	29-Aug-08 CBA
CBAUSDCR	29-Aug-08 CBA

Compass Gp PLC	2C48D6	SNRFOR	HKD	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	JPY	CR	Composite
Compass Gp PLC	2C48D6	SNRFOR	JPY	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	JPY	MR	Composite
Compass Gp PLC	2C48D6	SNRFOR	NOK	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	SEK	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	SGD	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	TWD	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	USD	CR	Composite
Compass Gp PLC	2C48D6	SNRFOR	USD	MM	Composite
Compass Gp PLC	2C48D6	SNRFOR	USD	MR	Composite
Compass Gp PLC	2C48D6	SNRFOR	USD	XR	Composite
Computer Sciences Corp	2C5899	SNRFOR	AUD	CR	Composite
Computer Sciences Corp	2C5899	SNRFOR	AUD	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	AUD	XR	Composite
Computer Sciences Corp	2C5899	SNRFOR	CAD	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	CHF	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	EUR	CR	Composite
Computer Sciences Corp	2C5899	SNRFOR	EUR	MM	Composite
Computer Sciences Corp	2C5899	SNRFOR	EUR	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	EUR	XR	Composite
Computer Sciences Corp	2C5899	SNRFOR	GBP	MM	Composite
Computer Sciences Corp	2C5899	SNRFOR	GBP	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	GBP	XR	Composite
Computer Sciences Corp	2C5899	SNRFOR	HKD	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	HKD	XR	Composite
Computer Sciences Corp	2C5899	SNRFOR	JPY	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	JPY	XR	Composite
Computer Sciences Corp	2C5899	SNRFOR	NOK	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	SEK	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	SEK	XR	Composite
Computer Sciences Corp	2C5899	SNRFOR	SGD	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	TWD	CR	Composite
Computer Sciences Corp	2C5899	SNRFOR	TWD	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	USD	CR	Composite
Computer Sciences Corp	2C5899	SNRFOR	USD	MM	Composite
Computer Sciences Corp	2C5899	SNRFOR	USD	MR	Composite
Computer Sciences Corp	2C5899	SNRFOR	USD	XR	Composite
Comverse Tech Inc	225DE8	SNRFOR	EUR	CR	Composite
Comverse Tech Inc	225DE8	SNRFOR	EUR	MM	Composite
Comverse Tech Inc	225DE8	SNRFOR	EUR	MR	Composite
Comverse Tech Inc	225DE8	SNRFOR	USD	CR	Composite
Comverse Tech Inc	225DE8	SNRFOR	USD	MM	Composite
Comverse Tech Inc	225DE8	SNRFOR	USD	MR	Composite
Comverse Tech Inc	225DE8	SNRFOR	USD	XR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	AUD	CR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	AUD	MR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	CAD	MR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	CAD	XR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	CHF	MR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	CHF	XR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	EUR	CR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	EUR	MM	Composite
Comwlth Bk Aust	2C2983	SNRFOR	EUR	MR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	EUR	XR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	GBP	MR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	HKD	MR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	JPY	MR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	SGD	MR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	TWD	CR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	USD	CR	Composite
Comwlth Bk Aust	2C2983	SNRFOR	USD	MM	Composite
Comwlth Bk Aust	2C2983	SNRFOR	USD	MR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	AUD	CR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	AUD	MR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	EUR	CR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	EUR	MM	Composite
Comwlth Bk Aust	2C2983	SUBLT2	EUR	MR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	GBP	MM	Composite
Comwlth Bk Aust	2C2983	SUBLT2	GBP	MR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	HKD	MR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	JPY	MR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	SGD	MR	Composite
Comwlth Bk Aust	2C2983	SUBLT2	USD	CR	Composite

0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.67%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.67%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.25%	0.28%	0.37%	0.46%	0.51%	0.57%	0.63%	0.68%	0.76%
0.24%	0.27%	0.36%	0.44%	0.50%	0.56%	0.62%	0.66%	0.76%
0.23%	0.27%	0.35%	0.44%	0.49%	0.55%	0.61%	0.65%	0.76%
0.18%	0.23%	0.41%	0.52%	0.60%	0.68%	0.70%	0.77%	0.92%
0.18%	0.23%	0.41%	0.52%	0.60%	0.68%	0.70%	0.77%	0.92%
0.18%	0.23%	0.41%	0.52%	0.60%	0.68%	0.70%	0.77%	0.92%
0.18%	0.23%	0.42%	0.53%	0.62%	0.69%	0.72%	0.78%	0.94%
0.18%	0.23%	0.42%	0.53%	0.62%	0.69%	0.72%	0.78%	0.94%
0.19%	0.25%	0.44%	0.56%	0.64%	0.73%	0.76%	0.82%	0.99%
0.18%	0.24%	0.42%	0.54%	0.62%	0.70%	0.72%	0.79%	0.95%
0.18%	0.23%	0.42%	0.53%	0.62%	0.69%	0.72%	0.78%	0.94%
0.17%	0.22%	0.40%	0.51%	0.58%	0.67%	0.69%	0.75%	0.98%
0.18%	0.23%	0.42%	0.53%	0.62%	0.69%	0.72%	0.78%	0.94%
0.17%	0.22%	0.40%	0.51%	0.58%	0.67%	0.69%	0.75%	0.98%
0.18%	0.23%	0.42%	0.53%	0.62%	0.69%	0.72%	0.78%	0.94%
0.17%	0.22%	0.40%	0.51%	0.58%	0.67%	0.69%	0.75%	0.98%
0.18%	0.23%	0.41%	0.52%	0.60%	0.68%	0.70%	0.77%	0.92%
0.18%	0.23%	0.41%	0.52%	0.60%	0.68%	0.70%	0.77%	0.92%
0.18%	0.23%	0.42%	0.53%	0.62%	0.69%	0.72%	0.78%	0.94%
0.17%	0.22%	0.40%	0.51%	0.58%	0.67%	0.69%	0.75%	0.98%
0.18%	0.23%	0.42%	0.53%	0.62%	0.69%	0.72%	0.78%	0.94%
0.19%	0.25%	0.44%	0.56%	0.64%	0.73%	0.76%	0.82%	0.99%
0.19%	0.25%	0.44%	0.56%	0.64%	0.73%	0.76%	0.82%	0.99%
0.18%	0.24%	0.42%	0.54%	0.62%	0.70%	0.72%	0.79%	0.95%
0.18%	0.23%	0.42%	0.53%	0.62%	0.69%	0.72%	0.78%	0.94%
0.17%	0.22%	0.40%	0.51%	0.58%	0.67%	0.69%	0.75%	0.98%

					1.14%			
					1.14%			
0.45%	0.57%	0.69%	0.80%	0.89%	0.98%	1.02%	1.08%	1.16%
0.43%	0.53%	0.65%	0.76%	0.84%	0.93%	0.97%	1.03%	1.10%

0.48%	0.60%	0.71%	0.81%	0.90%	0.97%	1.03%	1.07%	1.14%
0.45%	0.57%	0.67%	0.77%	0.86%	0.93%	0.98%	1.02%	1.08%
0.45%	0.57%	0.67%	0.77%	0.86%	0.93%	0.98%	1.02%	1.08%
0.45%	0.57%	0.67%	0.77%	0.86%	0.93%	0.98%	1.02%	1.08%
0.44%	0.56%	0.68%	0.77%	0.86%	0.93%	0.98%	1.02%	1.09%
0.48%	0.60%	0.71%	0.81%	0.90%	0.97%	1.03%	1.07%	1.14%
0.45%	0.57%	0.67%	0.77%	0.86%	0.93%	0.98%	1.02%	1.08%
0.91%	1.05%	1.25%	1.35%	1.45%	1.54%	1.59%	1.64%	1.65%
0.91%	1.00%	1.19%	1.29%	1.39%	1.48%	1.52%	1.57%	1.65%
0.95%	1.04%	1.23%	1.35%	1.45%	1.50%	1.56%	1.63%	1.73%
0.91%	0.99%	1.18%	1.33%	1.42%	1.51%	1.56%	1.61%	1.66%
0.91%	0.98%	1.16%	1.32%	1.41%	1.50%	1.55%	1.60%	1.65%
0.91%	0.98%	1.16%	1.32%	1.41%	1.50%	1.55%	1.60%	1.65%
0.91%	0.98%	1.16%	1.32%	1.41%	1.50%	1.55%	1.60%	1.65%
0.91%	1.00%	1.18%	1.33%	1.42%	1.50%	1.55%	1.60%	1.65%
0.91%	0.98%	1.16%	1.32%	1.41%	1.50%	1.55%	1.60%	1.65%
0.95%	1.04%	1.23%	1.35%	1.45%	1.50%	1.56%	1.63%	1.73%

0.96%	1.02%	40% AA	AA	AAA	AAA
0.96%	1.02%	40% BBB	A	A	A
0.96%	1.02%	40% BBB	A	A	A
		40%			
0.96%	1.02%	40% AA	AA	AAA	AAA
0.96%	1.02%	40% AA	AA	AAA	AAA
0.96%	1.02%	40% AA	AA	AAA	AAA
		40%			
0.96%	1.07%	40% A	A	AA	A
0.96%	1.02%	40% AA	AA	AAA	AAA
0.96%	1.01%	40% A	AA	AA	AA
		40%			
0.88%	1.00%	40% BB	BB	BBB	BBB
0.88%	1.00%	40% BB	BB	BBB	BBB
0.88%	1.00%	40% BB	BB	BBB	BBB
0.88%	1.00%	40% A	A	AA	AA
0.88%	1.00%	40% A	A	AA	AA
0.88%	1.00%	40% BBB	BBB	A	A
0.88%	1.00%	40% BBB	BBB	A	A
0.88%	1.00%	40% A	A	AA	AA
0.88%	1.00%	40% BBB	A	AA	AA
		40%			
0.88%	1.00%	40% A	A	AA	AA
0.88%	1.00%	40% BBB	A	AA	AA
0.88%	1.00%	40% A	A	AA	AA
0.88%	1.00%	40% BBB	A	AA	AA
0.88%	1.00%	40% BB	BB	BBB	BBB
0.88%	1.00%	BB	BB	BBB	BBB
0.88%	1.00%	40% A	A	AA	AA
		40%			
0.88%	1.00%	40% BBB	A	AA	AA
0.88%	1.00%	40% A	A	AA	AA
0.88%	1.00%	40% BBB	BBB	A	A
		40%			
0.88%	1.00%	40% BBB	BBB	A	A
0.88%	1.00%	40% BBB	BBB	A	A
0.88%	1.00%	40% A	A	AA	AA
0.88%	1.00%	40% BBB	A	AA	AA
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.19%	1.20%	40% BBB	BBB	BBB	BBB
1.14%	1.14%	40% A	A	A	A
		40%			
		40%			
		40%			
		40%			
1.21%	1.23%	40% BBB	A	A	A
		40%			
1.15%	1.17%	40% A	AA	AA	AA
		40%			
1.15%	1.17%	40% A	AA	AA	AA
1.15%	1.17%	40% A	AA	AA	AA
1.15%	1.16%	40% BB	BBB	BBB	BBB
		40%			
		40%			
1.21%	1.23%	40% BBB	A	A	A
		40%			
1.15%	1.17%	40% A	AA	AA	AA
1.73%	1.72%	20% BB	BBB	BBB	BBB
1.65%	1.72%	20% BB	BBB	BBB	A
1.73%	1.81%	20% BBB	A	A	A
1.66%	1.74%	20% BBB	A	AA	AA
1.65%	1.72%	20% A	AA	AA	AAA
		20%			
1.65%	1.72%	20% A	AA	AA	AAA
1.65%	1.72%	20% A	AA	AA	AAA
1.65%	1.72%	20% BB	BBB	A	A
1.65%	1.72%	20% A	AA	AA	AAA
1.73%	1.81%	20% BBB	A	A	A

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

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

BBB	AA	14	Consumer Services	Europe	United Kingdom
B	AA	16	Consumer Services	Europe	United Kingdom
B	AA	16	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BBB	AA	14	Consumer Services	Europe	United Kingdom
BBB	AA	14	Consumer Services	Europe	United Kingdom
BBB	AA	14	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BB	A	4	Consumer Services	Europe	United Kingdom
BBB	AA	14	Consumer Services	Europe	United Kingdom
BB	AA	15	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	10	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	8	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	8	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	8	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	A	8	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	8	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
BBB	A	4	Financials	Oceania	Australia
BBB	A	4	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
BBB	AA	10	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
A	AA	10	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
A	AA	10	Financials	Oceania	Australia
A	AA	10	Financials	Oceania	Australia
BB	AA	10	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
BBB	AA	10	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
A	AA	10	Financials	Oceania	Australia
BB	A	4	Financials	Oceania	Australia
BB	A	3	Financials	Oceania	Australia
BBB	A	3	Financials	Oceania	Australia
BBB	AA	17	Financials	Oceania	Australia
A	AA	15	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
A	AA	15	Financials	Oceania	Australia
A	AA	15	Financials	Oceania	Australia
BB	AA	17	Financials	Oceania	Australia
A	AA	15	Financials	Oceania	Australia
BBB	A	3	Financials	Oceania	Australia

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	DocAdj	DocAdj	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

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

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier

CBAUSDMM	29-Aug-08 CBA
CBAUSDMR	29-Aug-08 CBA
EXC-CommEdEURCR	29-Aug-08 EXC-CommEd
EXC-CommEdEURMR	29-Aug-08 EXC-CommEd
EXC-CommEdUSDCR	29-Aug-08 EXC-CommEd
EXC-CommEdUSDMR	29-Aug-08 EXC-CommEd
EXC-CommEdUSDXR	29-Aug-08 EXC-CommEd
MASSHTEURCR	29-Aug-08 MASSHT
MASSHTUSDCR	29-Aug-08 MASSHT
MASSHTUSDMR	29-Aug-08 MASSHT
MASSHTUSDXR	29-Aug-08 MASSHT
CMNWPRUSDCR	29-Aug-08 CMNWPR
CMNWPRUSDMR	29-Aug-08 CMNWPR
CMNWPRUSDXR	29-Aug-08 CMNWPR
COVNUSDCR	29-Aug-08 COVN
COVNUSDMR	29-Aug-08 COVN
COVNUSDXR	29-Aug-08 COVN
CWTENEURMR	29-Aug-08 CWTEN
CWTENUSDMR	29-Aug-08 CWTEN
CWTENUSDXR	29-Aug-08 CWTEN
CONWAYAUDMR	29-Aug-08 CONWAY
CONWAYEURCR	29-Aug-08 CONWAY
CONWAYEURMM	29-Aug-08 CONWAY
CONWAYEURMR	29-Aug-08 CONWAY
CONWAYEURXR	29-Aug-08 CONWAY
CONWAYGBPMM	29-Aug-08 CONWAY
CONWAYGBPMR	29-Aug-08 CONWAY
CONWAYHKDMR	29-Aug-08 CONWAY
CONWAYJPYMR	29-Aug-08 CONWAY
CONWAYSGDMR	29-Aug-08 CONWAY
CONWAYUSDCR	29-Aug-08 CONWAY
CONWAYUSDMM	29-Aug-08 CONWAY
CONWAYUSDMR	29-Aug-08 CONWAY
CONWAYUSDXR	29-Aug-08 CONWAY
CAGAUDMR	29-Aug-08 CAG
CAGAUDXR	29-Aug-08 CAG
CAGCADMR	29-Aug-08 CAG
CAGCHFMR	29-Aug-08 CAG
CAGEURCR	29-Aug-08 CAG
CAGEURMM	29-Aug-08 CAG
CAGEURMR	29-Aug-08 CAG
CAGEURXR	29-Aug-08 CAG
CAGGBPMR	29-Aug-08 CAG
CAGGBPXR	29-Aug-08 CAG
CAGHKDMR	29-Aug-08 CAG
CAGHKDXR	29-Aug-08 CAG
CAGJPYMR	29-Aug-08 CAG
CAGJPYXR	29-Aug-08 CAG
CAGNOKMR	29-Aug-08 CAG
CAGSEKMR	29-Aug-08 CAG
CAGSEKXR	29-Aug-08 CAG
CAGUSDCR	29-Aug-08 CAG
CAGUSDMM	29-Aug-08 CAG
CAGUSDMR	29-Aug-08 CAG
CAGUSDXR	29-Aug-08 CAG
COPAUDMR	29-Aug-08 COP
COPAUDXR	29-Aug-08 COP
COPCADMR	29-Aug-08 COP
COPCHFMR	29-Aug-08 COP
COPEURCR	29-Aug-08 COP
COPEURMM	29-Aug-08 COP
COPEURMR	29-Aug-08 COP
COPEURXR	29-Aug-08 COP
COPGBPMR	29-Aug-08 COP
COPGBPXR	29-Aug-08 COP
COPHKDMR	29-Aug-08 COP
COPHKDXR	29-Aug-08 COP
COPJPYMR	29-Aug-08 COP
COPJPYXR	29-Aug-08 COP
COPSEKMR	29-Aug-08 COP
COPSEKXR	29-Aug-08 COP
COPSGDMR	29-Aug-08 COP
COPUSDCR	29-Aug-08 COP
COPUSDMM	29-Aug-08 COP

Comwlth Bk Aust	2C2983	SUBLT2	USD	MM	Composite
Comwlth Bk Aust	2C2983	SUBLT2	USD	MR	Composite
Comwlth Edison Co	2C29GE	SNRFOR	EUR	CR	Composite
Comwlth Edison Co	2C29GE	SNRFOR	EUR	MR	Composite
Comwlth Edison Co	2C29GE	SNRFOR	USD	CR	Composite
Comwlth Edison Co	2C29GE	SNRFOR	USD	MR	Composite
Comwlth Edison Co	2C29GE	SNRFOR	USD	XR	Composite
Comwlth of MA	5CCDA9	SNRFOR	EUR	CR	Composite
Comwlth of MA	5CCDA9	SNRFOR	USD	CR	Composite
Comwlth of MA	5CCDA9	SNRFOR	USD	MR	Composite
Comwlth of MA	5CCDA9	SNRFOR	USD	XR	Composite
Comwlth of Puerto Rico	7B965P	SNRFOR	USD	CR	Composite
Comwlth of Puerto Rico	7B965P	SNRFOR	USD	MR	Composite
Comwlth of Puerto Rico	7B965P	SNRFOR	USD	XR	Composite
Comwlth of Va	9BA919	SNRFOR	USD	CR	Composite
Comwlth of Va	9BA919	SNRFOR	USD	MR	Composite
Comwlth of Va	9BA919	SNRFOR	USD	XR	Composite
Comwlth Tel Enterprises Inc	2C367D	SNRFOR	EUR	MR	Composite
Comwlth Tel Enterprises Inc	2C367D	SNRFOR	USD	MR	Composite
Comwlth Tel Enterprises Inc	2C367D	SNRFOR	USD	XR	Composite
Con way Inc	225ED8	SNRFOR	AUD	MR	Composite
Con way Inc	225ED8	SNRFOR	EUR	CR	Composite
Con way Inc	225ED8	SNRFOR	EUR	MM	Composite
Con way Inc	225ED8	SNRFOR	EUR	MR	Composite
Con way Inc	225ED8	SNRFOR	EUR	XR	Composite
Con way Inc	225ED8	SNRFOR	GBP	MM	Composite
Con way Inc	225ED8	SNRFOR	GBP	MR	Composite
Con way Inc	225ED8	SNRFOR	HKD	MR	Composite
Con way Inc	225ED8	SNRFOR	JPY	MR	Composite
Con way Inc	225ED8	SNRFOR	SGD	MR	Composite
Con way Inc	225ED8	SNRFOR	USD	CR	Composite
Con way Inc	225ED8	SNRFOR	USD	MM	Composite
Con way Inc	225ED8	SNRFOR	USD	MR	Composite
Con way Inc	225ED8	SNRFOR	USD	XR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	AUD	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	AUD	XR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	CAD	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	CHF	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	EUR	CR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	EUR	MM	Composite
ConAgra Foods Inc	225DGF	SNRFOR	EUR	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	EUR	XR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	GBP	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	GBP	XR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	HKD	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	HKD	XR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	JPY	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	JPY	XR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	NOK	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	SEK	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	SEK	XR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	USD	CR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	USD	MM	Composite
ConAgra Foods Inc	225DGF	SNRFOR	USD	MR	Composite
ConAgra Foods Inc	225DGF	SNRFOR	USD	XR	Composite
ConocoPhillips	228A7H	SNRFOR	AUD	MR	Composite
ConocoPhillips	228A7H	SNRFOR	AUD	XR	Composite
ConocoPhillips	228A7H	SNRFOR	CAD	MR	Composite
ConocoPhillips	228A7H	SNRFOR	CHF	MR	Composite
ConocoPhillips	228A7H	SNRFOR	EUR	CR	Composite
ConocoPhillips	228A7H	SNRFOR	EUR	MM	Composite
ConocoPhillips	228A7H	SNRFOR	EUR	MR	Composite
ConocoPhillips	228A7H	SNRFOR	EUR	XR	Composite
ConocoPhillips	228A7H	SNRFOR	GBP	MR	Composite
ConocoPhillips	228A7H	SNRFOR	GBP	XR	Composite
ConocoPhillips	228A7H	SNRFOR	HKD	MR	Composite
ConocoPhillips	228A7H	SNRFOR	HKD	XR	Composite
ConocoPhillips	228A7H	SNRFOR	JPY	MR	Composite
ConocoPhillips	228A7H	SNRFOR	JPY	XR	Composite
ConocoPhillips	228A7H	SNRFOR	SEK	MR	Composite
ConocoPhillips	228A7H	SNRFOR	SEK	XR	Composite
ConocoPhillips	228A7H	SNRFOR	SGD	MR	Composite
ConocoPhillips	228A7H	SNRFOR	USD	CR	Composite
ConocoPhillips	228A7H	SNRFOR	USD	MM	Composite

0.91%	0.98%	1.16%	1.32%	1.41%	1.50%	1.55%	1.60%	1.65%
	0.93%	1.19%	1.40%	1.64%	2.66%	1.82%	1.90%	
	0.93%	1.19%	1.40%	1.64%	2.66%	1.82%	1.90%	
	0.93%	1.19%	1.40%	1.64%	2.66%	1.82%	1.90%	
	0.93%	1.19%	1.40%	1.64%	2.66%	1.82%	1.90%	
		0.14%	0.34%		0.40%	0.42%	0.39%	
		0.14%	0.34%		0.40%	0.42%	0.39%	
		0.14%	0.34%		0.38%	0.40%	0.39%	
		0.14%	0.34%		0.37%	0.39%	0.39%	
			1.73%	1.47%	1.80%	1.94%	1.90%	
			1.73%	1.47%	1.80%	1.84%	1.90%	
			1.73%	1.47%	1.80%	1.77%	1.90%	
			0.18%		0.21%		0.25%	
			0.18%		0.20%		0.24%	
			0.18%		0.20%		0.23%	
	1.45%	2.10%	2.80%	3.03%	3.25%	3.34%	3.43%	
	1.39%	2.10%	2.80%	3.03%	3.25%	3.34%	3.43%	
1.25%	1.47%	1.67%	1.83%	1.97%	2.11%	2.11%	2.08%	2.10%
1.33%	1.55%	1.76%	1.94%	2.08%	2.23%	2.23%	2.20%	2.23%
1.33%	1.47%	1.67%	1.86%	1.97%	2.12%	2.11%	2.08%	2.12%
1.28%	1.42%	1.61%	1.77%	1.90%	2.04%	2.04%	2.01%	2.04%
1.33%	1.47%	1.67%	1.86%	1.97%	2.12%	2.11%	2.08%	2.12%
1.33%	1.47%	1.67%	1.86%	1.97%	2.12%	2.11%	2.08%	2.12%
1.25%	1.47%	1.67%	1.83%	1.97%	2.11%	2.11%	2.08%	2.10%
1.33%	1.47%	1.67%	1.86%	1.97%	2.12%	2.11%	2.08%	2.12%
1.33%	1.55%	1.76%	1.94%	2.08%	2.23%	2.23%	2.20%	2.23%
1.33%	1.47%	1.67%	1.86%	1.97%	2.12%	2.11%	2.08%	2.12%
1.28%	1.42%	1.61%	1.77%	1.90%	2.04%	2.04%	2.01%	2.04%
0.22%	0.22%	0.34%	0.39%	0.44%	0.50%	0.54%	0.59%	0.78%
0.22%	0.22%	0.34%	0.39%	0.44%	0.50%	0.54%	0.59%	0.78%
0.22%	0.22%	0.35%	0.40%	0.45%	0.51%	0.55%	0.60%	0.78%
0.22%	0.22%	0.35%	0.40%	0.45%	0.51%	0.55%	0.60%	0.78%
0.22%	0.23%	0.36%	0.42%	0.47%	0.53%	0.57%	0.63%	0.78%
0.22%	0.22%	0.35%	0.40%	0.45%	0.51%	0.55%	0.60%	0.78%
0.22%	0.22%	0.35%	0.40%	0.45%	0.51%	0.55%	0.60%	0.78%
0.22%	0.22%	0.33%	0.38%	0.42%	0.49%	0.52%	0.58%	0.78%
0.22%	0.22%	0.35%	0.40%	0.45%	0.51%	0.55%	0.60%	0.78%
0.22%	0.22%	0.33%	0.38%	0.42%	0.49%	0.52%	0.58%	0.78%
0.22%	0.22%	0.35%	0.40%	0.45%	0.51%	0.55%	0.60%	0.78%
0.22%	0.22%	0.33%	0.38%	0.42%	0.49%	0.52%	0.58%	0.78%
0.22%	0.22%	0.34%	0.39%	0.44%	0.50%	0.54%	0.59%	0.78%
0.22%	0.22%	0.34%	0.39%	0.44%	0.50%	0.54%	0.59%	0.78%
0.22%	0.22%	0.35%	0.40%	0.45%	0.51%	0.55%	0.60%	0.78%
0.22%	0.22%	0.33%	0.38%	0.42%	0.49%	0.52%	0.58%	0.78%
0.22%	0.23%	0.36%	0.42%	0.47%	0.53%	0.57%	0.63%	0.78%
0.22%	0.22%	0.35%	0.40%	0.45%	0.51%	0.55%	0.60%	0.78%
0.22%	0.22%	0.33%	0.38%	0.42%	0.49%	0.52%	0.58%	0.78%
0.15%	0.37%	0.41%	0.45%	0.50%	0.54%	0.58%	0.62%	0.69%
0.15%	0.37%	0.41%	0.45%	0.50%	0.54%	0.58%	0.62%	0.69%
0.15%	0.38%	0.41%	0.45%	0.50%	0.55%	0.59%	0.62%	0.69%
0.15%	0.38%	0.41%	0.45%	0.50%	0.55%	0.59%	0.62%	0.69%
0.16%	0.39%	0.43%	0.48%	0.53%	0.58%	0.62%	0.66%	0.72%
0.15%	0.38%	0.42%	0.46%	0.51%	0.55%	0.59%	0.63%	0.70%
0.15%	0.38%	0.41%	0.45%	0.50%	0.55%	0.59%	0.62%	0.69%
0.15%	0.36%	0.39%	0.44%	0.48%	0.52%	0.56%	0.61%	0.66%
0.15%	0.38%	0.41%	0.45%	0.50%	0.55%	0.59%	0.62%	0.69%
0.15%	0.36%	0.39%	0.44%	0.48%	0.52%	0.56%	0.61%	0.66%
0.15%	0.38%	0.41%	0.45%	0.50%	0.55%	0.59%	0.62%	0.69%
0.15%	0.36%	0.39%	0.44%	0.48%	0.52%	0.56%	0.61%	0.66%
0.15%	0.37%	0.41%	0.45%	0.50%	0.54%	0.58%	0.62%	0.69%
0.15%	0.37%	0.41%	0.45%	0.50%	0.54%	0.58%	0.62%	0.69%
0.15%	0.37%	0.41%	0.45%	0.50%	0.54%	0.58%	0.62%	0.69%
0.15%	0.36%	0.39%	0.44%	0.48%	0.52%	0.56%	0.61%	0.66%
0.15%	0.38%	0.41%	0.45%	0.50%	0.55%	0.59%	0.62%	0.69%
0.16%	0.39%	0.43%	0.48%	0.53%	0.58%	0.62%	0.66%	0.72%
0.16%	0.39%	0.43%	0.48%	0.53%	0.58%	0.62%	0.66%	0.72%

		20%				
1.65%	1.72%	20%	A	AA	AA	AAA
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		80%			NR	NR
		80%			NR	NR
		80%			NR	NR
		80%			NR	NR
		80%				NR
		80%				NR
		80%				NR
		80%				NR
		80%				NR
		80%				NR
		40%				
		40%		BB	NR	NR
		40%		B	NR	NR
2.11%	2.13%	40%	BB	BBB	BBB	BBB
2.22%	2.13%	40%	BBB	A	A	A
		40%				
2.11%	2.13%	40%	A	AA	AA	AA
2.03%	2.13%	40%	BBB	A	A	A
		40%				
2.11%	2.13%	40%	A	AA	AA	AA
2.11%	2.13%	40%	A	AA	AA	AA
2.11%	2.13%	40%	BB	BBB	BBB	BBB
2.11%	2.13%	40%	A	AA	AA	AA
2.22%	2.13%	40%	BBB	A	A	A
		40%				
2.11%	2.13%	40%	A	AA	AA	AA
2.03%	2.13%	40%	BBB	A	A	A
0.91%	1.01%	40%	NR	B	BBB	BBB
0.91%	1.01%	40%	NR	B	BBB	BBB
0.95%	1.01%	40%	NR	A	AA	AA
0.95%	1.01%	40%	NR	A	AA	AA
1.00%	1.07%	40%	NR	BBB	A	A
0.96%	1.02%	40%	NR	BBB	A	A
0.95%	1.01%	40%	NR	A	AA	AA
0.91%	0.98%	40%	NR	BB	A	AA
0.95%	1.01%	40%	NR	A	AA	AA
0.91%	0.98%	40%	NR	BB	A	AA
0.95%	1.01%	40%	NR	A	AA	AA
0.91%	0.98%	40%	NR	BB	A	AA
0.91%	1.01%	40%	NR	B	BBB	BBB
0.91%	1.01%		NR	B	BBB	BBB
0.95%	1.01%	40%	NR	A	AA	AA
		40%				
0.91%	0.98%	40%	NR	BB	A	AA
1.00%	1.07%	40%	NR	BBB	A	A
		40%				
0.95%	1.01%	40%	NR	A	AA	AA
0.91%	0.98%	40%	NR	BB	A	AA
0.71%	0.77%	40%	B	BBB	BBB	BBB
0.71%	0.77%	40%	B	BBB	BBB	BBB
0.72%	0.77%	40%	BBB	AA	AA	AA
0.72%	0.77%	40%	BBB	AA	AA	AA
0.76%	0.81%	40%	BB	A	A	A
0.73%	0.78%	40%	BB	A	A	A
0.72%	0.77%	40%	BBB	AA	AA	AA
0.69%	0.74%	40%	BB	A	A	A
0.72%	0.77%	40%	BBB	AA	AA	AA
0.69%	0.74%	40%	BB	A	A	A
0.72%	0.77%	40%	BBB	AA	AA	AA
0.69%	0.74%	40%	BB	A	A	A
0.71%	0.77%	40%	B	BBB	BBB	BBB
0.71%	0.77%		B	BBB	BBB	BBB
0.71%	0.77%	40%				
0.69%	0.74%	40%	BB	A	A	A
0.72%	0.77%	40%	BBB	AA	AA	AA
0.76%	0.81%	40%	BB	A	A	A
0.76%	0.81%	40%				

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

	NR		Financials	Oceania	Australia
A	AA	15	Financials	Oceania	Australia
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	2		Caribbean	Puerto Rico
	NR	2		Caribbean	Puerto Rico
	NR	2		Caribbean	Puerto Rico
	BBB	3	Government	N.Amer	United States
	BBB	3	Government	N.Amer	United States
	BBB	3	Government	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
B	A	11	Consumer Goods	N.Amer	United States
B	A	11	Consumer Goods	N.Amer	United States
BBB	A	9	Consumer Goods	N.Amer	United States
BBB	A	9	Consumer Goods	N.Amer	United States
BB	A	11	Consumer Goods	N.Amer	United States
BB	A	11	Consumer Goods	N.Amer	United States
BBB	A	9	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BBB	A	9	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BBB	A	9	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
B	A	11	Consumer Goods	N.Amer	United States
B	A	11	Consumer Goods	N.Amer	United States
BBB	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BB	A	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	9	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
CCC	AA	10	Oil & Gas	N.Amer	United States
CCC	AA	10	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
B	AA	10	Oil & Gas	N.Amer	United States
B	AA	10	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
B	A	6	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
B	A	6	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
B	A	6	Oil & Gas	N.Amer	United States
CCC	AA	10	Oil & Gas	N.Amer	United States
CCC	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
B	A	6	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
B	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States

A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
	AA			Thin	Thin	
	AA			Thin	Thin	
	AA			Thin	Thin	
	AA			Thin	Thin	
					Thin	Thin
					Thin	Thin
					Thin	Thin
	AA				Thin	
	AA				Thin	
	AA				Thin	
BB	BB					
BB	BB		CcyGrp	Thin	Thin	Thin
BB	BB		DocAdj	Thin	Thin	Thin
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					

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

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

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

COPUSDMR	29-Aug-08 COP
COPUSDXR	29-Aug-08 COP
COP-PhillipsPetEURCR	29-Aug-08 COP-PhillipsPet
COP-PhillipsPetEURMM	29-Aug-08 COP-PhillipsPet
COP-PhillipsPetEURMR	29-Aug-08 COP-PhillipsPet
COP-PhillipsPetEURXR	29-Aug-08 COP-PhillipsPet
COP-PhillipsPetUSDCR	29-Aug-08 COP-PhillipsPet
COP-PhillipsPetUSDMM	29-Aug-08 COP-PhillipsPet
COP-PhillipsPetUSDMR	29-Aug-08 COP-PhillipsPet
COP-PhillipsPetUSDXR	29-Aug-08 COP-PhillipsPet
COP-CoPhHoldCoAUDMR	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoCHFMR	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoEURCR	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoEURMM	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoEURMR	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoEURXR	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoJPYMR	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoUSDCR	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoUSDMM	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoUSDMR	29-Aug-08 COP-CoPhHoldCo
COP-CoPhHoldCoUSDXR	29-Aug-08 COP-CoPhHoldCo
CNCEURMR	29-Aug-08 CNC
CNCUSDCR	29-Aug-08 CNC
CNCUSDMR	29-Aug-08 CNC
CNCUSDXR	29-Aug-08 CNC
ED-NewYorkAUDMR	29-Aug-08 ED-NewYork
ED-NewYorkEURCR	29-Aug-08 ED-NewYork
ED-NewYorkEURMM	29-Aug-08 ED-NewYork
ED-NewYorkEURMR	29-Aug-08 ED-NewYork
ED-NewYorkEURXR	29-Aug-08 ED-NewYork
ED-NewYorkHKDMR	29-Aug-08 ED-NewYork
ED-NewYorkJPYMR	29-Aug-08 ED-NewYork
ED-NewYorkSGDMR	29-Aug-08 ED-NewYork
ED-NewYorkUSDCR	29-Aug-08 ED-NewYork
ED-NewYorkUSDMM	29-Aug-08 ED-NewYork
ED-NewYorkUSDMR	29-Aug-08 ED-NewYork
ED-NewYorkUSDXR	29-Aug-08 ED-NewYork
EDEURCR	29-Aug-08 ED
EDEURMM	29-Aug-08 ED
EDEURMR	29-Aug-08 ED
EDJPYMR	29-Aug-08 ED
EDUSDCR	29-Aug-08 ED
EDUSDMM	29-Aug-08 ED
EDUSDMR	29-Aug-08 ED
EDUSDXR	29-Aug-08 ED
CNXUSDCR	29-Aug-08 CNX
CNXUSDMR	29-Aug-08 CNX
CNXUSDXR	29-Aug-08 CNX
CLtd-GlassEURCR	29-Aug-08 CLtd-Glass
CLtd-GlassEURMM	29-Aug-08 CLtd-Glass
CLtd-GlassUSDCR	29-Aug-08 CLtd-Glass
CLtd-GlassZARMM	29-Aug-08 CLtd-Glass
CMHLDGAUDCR	29-Aug-08 CMHLDG
CMHLDGAUDMR	29-Aug-08 CMHLDG
CMHLDGAUDXR	29-Aug-08 CMHLDG
CMHLDGCHFCR	29-Aug-08 CMHLDG
CMHLDGCHFMR	29-Aug-08 CMHLDG
CMHLDGEURCR	29-Aug-08 CMHLDG
CMHLDGEURMM	29-Aug-08 CMHLDG
CMHLDGEURMR	29-Aug-08 CMHLDG
CMHLDGGBPMR	29-Aug-08 CMHLDG
CMHLDGHKDMR	29-Aug-08 CMHLDG
CMHLDGJPYCR	29-Aug-08 CMHLDG
CMHLDGJPYMR	29-Aug-08 CMHLDG
CMHLDGNOKMR	29-Aug-08 CMHLDG
CMHLDGSGDMR	29-Aug-08 CMHLDG
CMHLDGUSDCR	29-Aug-08 CMHLDG
CMHLDGUSDMM	29-Aug-08 CMHLDG
CMHLDGUSDMR	29-Aug-08 CMHLDG
CMHLDGUSDXR	29-Aug-08 CMHLDG
STZUSDXR	29-Aug-08 STZ
STZCADXR	29-Aug-08 STZ
STZEURCR	29-Aug-08 STZ
STZEURMM	29-Aug-08 STZ

ConocoPhillips	228A7H	SNRFOR	USD	MR	Composite
ConocoPhillips	228A7H	SNRFOR	USD	XR	Composite
ConocoPhillips Co	789D57	SNRFOR	EUR	CR	Composite
ConocoPhillips Co	789D57	SNRFOR	EUR	MM	Composite
ConocoPhillips Co	789D57	SNRFOR	EUR	MR	Composite
ConocoPhillips Co	789D57	SNRFOR	EUR	XR	Composite
ConocoPhillips Co	789D57	SNRFOR	USD	CR	Composite
ConocoPhillips Co	789D57	SNRFOR	USD	MM	Composite
ConocoPhillips Co	789D57	SNRFOR	USD	MR	Composite
ConocoPhillips Co	789D57	SNRFOR	USD	XR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	AUD	MR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	CHF	MR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	EUR	CR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	EUR	MM	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	EUR	MR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	EUR	XR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	JPY	MR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	USD	CR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	USD	MM	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	USD	MR	Composite
ConocoPhillips Hldg Co	228A7K	SNRFOR	USD	XR	Composite
Conseco Inc	228CAA	SNRFOR	EUR	MR	Composite
Conseco Inc	228CAA	SNRFOR	USD	CR	Composite
Conseco Inc	228CAA	SNRFOR	USD	MR	Composite
Conseco Inc	228CAA	SNRFOR	USD	XR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	AUD	MR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	EUR	CR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	EUR	MM	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	EUR	MR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	EUR	XR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	HKD	MR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	JPY	MR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	SGD	MR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	USD	CR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	USD	MM	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	USD	MR	Composite
Consol Edison Co NY Inc	229A22	SNRFOR	USD	XR	Composite
Consol Edison Inc	229A26	SNRFOR	EUR	CR	Composite
Consol Edison Inc	229A26	SNRFOR	EUR	MM	Composite
Consol Edison Inc	229A26	SNRFOR	EUR	MR	Composite
Consol Edison Inc	229A26	SNRFOR	JPY	MR	Composite
Consol Edison Inc	229A26	SNRFOR	USD	CR	Composite
Consol Edison Inc	229A26	SNRFOR	USD	MM	Composite
Consol Edison Inc	229A26	SNRFOR	USD	MR	Composite
Consol Edison Inc	229A26	SNRFOR	USD	XR	Composite
CONSOL Energy Inc	228D9T	SNRFOR	USD	CR	Composite
CONSOL Energy Inc	228D9T	SNRFOR	USD	MR	Composite
CONSOL Energy Inc	228D9T	SNRFOR	USD	XR	Composite
Consol Speciality Glass Pty Ltd		SNRFOR	EUR	CR	Composite
Consol Speciality Glass Pty Ltd		SNRFOR	EUR	MM	Composite
Consol Speciality Glass Pty Ltd		SNRFOR	USD	CR	Composite
Consol Speciality Glass Pty Ltd		SNRFOR	ZAR	MM	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	AUD	CR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	AUD	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	AUD	XR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	CHF	CR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	CHF	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	EUR	CR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	EUR	MM	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	EUR	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	GBP	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	HKD	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	JPY	CR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	JPY	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	NOK	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	SGD	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	USD	CR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	USD	MM	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	USD	MR	Composite
Consolidated Media Hldgs Ltd	QS9FCR	SNRFOR	USD	XR	Composite
Constellation Brands Inc	2D139V	SECDOM	USD	XR	Composite
Constellation Brands Inc	2D139V	SNRFOR	CAD	XR	Composite
Constellation Brands Inc	2D139V	SNRFOR	EUR	CR	Composite
Constellation Brands Inc	2D139V	SNRFOR	EUR	MM	Composite

0.15%	0.38%	0.41%	0.45%	0.50%	0.55%	0.59%	0.62%	0.69%
0.15%	0.36%	0.39%	0.44%	0.48%	0.52%	0.56%	0.61%	0.66%
0.38%	0.36%	0.40%	0.45%	0.49%	0.52%	0.62%	0.64%	0.70%
0.38%	0.36%	0.40%	0.45%	0.49%	0.50%	0.60%	0.62%	0.70%
0.38%	0.36%	0.40%	0.45%	0.49%	0.55%	0.65%	0.68%	0.70%
0.38%	0.36%	0.40%	0.45%	0.49%	0.52%	0.62%	0.64%	0.70%
0.38%	0.36%	0.40%	0.45%	0.49%	0.50%	0.60%	0.62%	0.70%
0.38%	0.39%	0.44%	0.48%	0.53%	0.57%	0.61%	0.66%	0.65%
0.38%	0.37%	0.42%	0.45%	0.50%	0.55%	0.58%	0.62%	0.65%
0.38%	0.39%	0.44%	0.48%	0.53%	0.57%	0.61%	0.66%	0.65%
0.38%	0.37%	0.42%	0.45%	0.50%	0.55%	0.58%	0.62%	0.65%
0.38%	0.36%	0.40%	0.44%	0.48%	0.53%	0.56%	0.60%	0.65%
0.33%	0.36%	0.42%	0.49%	0.58%	0.64%	0.68%	0.75%	0.87%
0.33%	0.36%	0.42%	0.49%	0.58%	0.64%	0.68%	0.75%	0.87%
0.33%	0.36%	0.42%	0.49%	0.58%	0.64%	0.68%	0.75%	0.87%
0.33%	0.36%	0.44%	0.49%	0.58%	0.64%	0.68%	0.75%	0.87%
0.33%	0.36%	0.44%	0.49%	0.58%	0.64%	0.68%	0.75%	0.87%
0.33%	0.36%	0.42%	0.49%	0.58%	0.64%	0.68%	0.75%	0.87%
0.33%	0.36%	0.44%	0.49%	0.58%	0.64%	0.68%	0.75%	0.87%
0.33%	0.38%	0.44%	0.51%	0.61%	0.67%	0.72%	0.79%	0.87%
0.33%	0.36%	0.44%	0.49%	0.58%	0.64%	0.68%	0.75%	0.87%
0.33%	0.35%	0.41%	0.47%	0.56%	0.62%	0.66%	0.72%	0.87%
0.30%	0.37%	0.44%	0.51%	0.60%	0.68%	0.72%	0.78%	0.86%
0.30%	0.35%	0.42%	0.49%	0.58%	0.65%	0.70%	0.75%	0.86%
0.30%	0.35%	0.41%	0.49%	0.57%	0.64%	0.69%	0.74%	0.86%
0.30%	0.35%	0.41%	0.49%	0.57%	0.64%	0.69%	0.74%	0.86%
0.30%	0.37%	0.44%	0.51%	0.60%	0.68%	0.72%	0.78%	0.86%
0.30%	0.37%	0.44%	0.51%	0.60%	0.68%	0.72%	0.78%	0.86%
0.30%	0.35%	0.41%	0.49%	0.57%	0.64%	0.69%	0.74%	0.86%
0.30%	0.35%	0.41%	0.49%	0.57%	0.64%	0.69%	0.74%	0.86%
	0.86%	1.19%	1.45%	1.68%	1.85%	2.08%	2.26%	
	0.86%	1.19%	1.45%	1.68%	1.85%	2.08%	2.26%	
	0.86%	1.19%	1.45%	1.68%	1.85%	2.08%	2.26%	
		7.27%	7.64%	7.83%	8%	8.04%	8.12%	
		7.27%	7.64%	7.83%	8%	8.04%	8.12%	
		7.27%	7.64%	7.83%	8%	8.04%	8.12%	
		7.27%	7.64%	7.83%	8%	8.04%	8.12%	
0.70%	1.32%	1.53%	1.80%	1.96%	2.15%	2.28%	2.35%	
0.70%	1.32%	1.53%	1.80%	1.96%	2.15%	2.28%	2.35%	
0.70%	1.32%	1.53%	1.80%	1.96%	2.15%	2.28%	2.35%	
0.70%	1.32%	1.53%	1.80%	1.96%	2.15%	2.28%	2.35%	
0.70%	1.32%	1.53%	1.80%	1.96%	2.15%	2.28%	2.35%	
0.70%	1.32%	1.53%	1.73%	1.96%	2.07%	2.19%	2.35%	
			1.72%		2.02%	2.11%		
1.53%	1.68%	2.31%	2.90%	3.24%	3.59%	3.68%	3.72%	3.78%
1.67%	1.84%	2.51%	3.14%	3.51%	3.88%	4.00%	4.03%	4.22%

0.72%	0.77%	40% BBB	AA	AA	AA
0.69%	0.74%	40% BB	A	A	A
		40%			
		40%			
0.75%		40% NR	NR	NR	NR
0.75%		40% NR	NR	NR	NR
0.75%		40% NR	NR	NR	NR
		40%			
0.75%		40% NR	NR	NR	NR
0.75%		40% NR	NR	NR	NR
		40%			
		40%			
0.68%		40% NR	BB	BB	BB
		40%			
0.68%		40% NR	BBB	BBB	BBB
		40%			
		40%			
0.68%		40% NR	BB	BB	BB
		40%			
0.68%		40% NR	BBB	BBB	BBB
0.68%		40% NR	BB	BB	BB
		40%			
		40%			
		40%			
		40%			
0.88%	0.90%	40% NR	BB	BB	BBB
0.88%	0.90%	40%			
0.88%	0.90%	40%			
0.88%	0.90%	40% NR	A	BBB	AA
		40%			
0.88%	0.90%	40% NR	A	BBB	AA
0.88%	0.90%	40% NR	BB	BB	BBB
0.88%	0.90%	40% NR	A	BBB	AA
0.93%	0.90%	40% NR	BBB	BBB	A
		40%			
0.88%	0.90%	40% NR	A	BBB	AA
0.85%	0.90%	40% NR	BBB	BBB	A
0.94%	0.92%	40% NR	BBB	BBB	BBB
0.90%	0.92%	40% NR	BBB	BBB	BBB
0.89%	0.92%	40% NR	A	A	A
0.89%	0.92%	40% NR	BB	BB	BB
0.94%	0.92%	40% NR	BBB	BBB	BBB
0.94%	0.92%	40%			
0.89%	0.92%	40% NR	A	A	A
0.89%	0.92%	40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		40%			
		40% NR	NR	NR	BB
		40%			
		40%			
		40%			
		40%			
		40%			
		40% NR	NR	NR	A
		40% NR	NR	NR	A
		40%			
		40%			
		40% NR	NR	NR	BB
		40%			
		40%			
		40%			
		40%			
		40% NR	NR	NR	A
		40% NR	NR	NR	BBB
					NR
3.80%	3.73%	40% A	AA	AA	AA
4.12%	4.08%	40% BBB	A	A	AA
		40%			

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

BB	AA	10	Oil & Gas	N.Amer	United States
B	A	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	3	Oil & Gas	N.Amer	United States
	NR	3	Oil & Gas	N.Amer	United States
	NR	3	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	3	Oil & Gas	N.Amer	United States
	NR	3	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	BBB	3	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	BBB	3	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	BBB	3	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	BBB	3	Oil & Gas	N.Amer	United States
	BBB	3	Oil & Gas	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Industrials	Africa	South Africa
	NR	2	Industrials	Africa	South Africa
	NR	2	Industrials	Africa	South Africa
	NR	2	Industrials	Africa	South Africa
	NR		Consumer Services	Oceania	Australia
	NR	3	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	3	Consumer Services	Oceania	Australia
	NR	3	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	3	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	3	Consumer Services	Oceania	Australia
	NR	3	Consumer Services	Oceania	Australia
	NR	2	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States

A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB						
BB						
BB						
BB						
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
	B			Thin	Thin	Thin
	B			Thin	Thin	Thin
	B			Thin	Thin	Thin
	B			Thin	Thin	Thin
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Entity Tier	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	CcyGrp	Thin
BBB	BBB	Thin	Thin	Thin	CcyGrp	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Entity Tier	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	CcyGrp	Thin
BBB	BBB	Thin	Thin	Thin	DocAdj	Thin
BB	BB				Thin	
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

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

CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

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

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

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin

Entity Tier	Entity Tier	Thin

CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	Thin

Entity Tier	Entity Tier	Thin

CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	Thin
Thin	Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

CcyGrp
Entity Tier
Entity Tier

STZEURMR	29-Aug-08 STZ
STZEURXR	29-Aug-08 STZ
STZGBPMM	29-Aug-08 STZ
STZGBPMR	29-Aug-08 STZ
STZGBPXR	29-Aug-08 STZ
STZJPYXR	29-Aug-08 STZ
STZUSDCR	29-Aug-08 STZ
STZUSDMM	29-Aug-08 STZ
STZUSDMR	29-Aug-08 STZ
STZUSDXR	29-Aug-08 STZ
STZUSDMR	29-Aug-08 STZ
STZUSDXR	29-Aug-08 STZ
CEGAUDCR	29-Aug-08 CEG
CEGAUDMR	29-Aug-08 CEG
CEGAUDXR	29-Aug-08 CEG
CEGCADMR	29-Aug-08 CEG
CEGCHFMR	29-Aug-08 CEG
CEGEURCR	29-Aug-08 CEG
CEGEURMM	29-Aug-08 CEG
CEGEURMR	29-Aug-08 CEG
CEGEURXR	29-Aug-08 CEG
CEGGBPMR	29-Aug-08 CEG
CEGGBPXR	29-Aug-08 CEG
CEGHKDMR	29-Aug-08 CEG
CEGHKDXR	29-Aug-08 CEG
CEGJPYMR	29-Aug-08 CEG
CEGJPYXR	29-Aug-08 CEG
CEGSEKMR	29-Aug-08 CEG
CEGSEKXR	29-Aug-08 CEG
CEGTWDCR	29-Aug-08 CEG
CEGTWDMR	29-Aug-08 CEG
CEGUSDCR	29-Aug-08 CEG
CEGUSDMM	29-Aug-08 CEG
CEGUSDMR	29-Aug-08 CEG
CEGUSDXR	29-Aug-08 CEG
CMS-ConsumersEURMR	29-Aug-08 CMS-Consumers
CMS-ConsumersUSDMR	29-Aug-08 CMS-Consumers
CMS-ConsumersUSDXR	29-Aug-08 CMS-Consumers
CONTIAUDCR	29-Aug-08 CONTI
CONTIAUDMM	29-Aug-08 CONTI
CONTICADMM	29-Aug-08 CONTI
CONTICHFCR	29-Aug-08 CONTI
CONTICHFMM	29-Aug-08 CONTI
CONTIEURCR	29-Aug-08 CONTI
CONTIEURMM	29-Aug-08 CONTI
CONTIEURMR	29-Aug-08 CONTI
CONTIEURXR	29-Aug-08 CONTI
CONTIGBPCR	29-Aug-08 CONTI
CONTIGBPMM	29-Aug-08 CONTI
CONTIHKDMM	29-Aug-08 CONTI
CONTIJPYCR	29-Aug-08 CONTI
CONTIJPYMM	29-Aug-08 CONTI
CONTINOKMM	29-Aug-08 CONTI
CONTISEKMM	29-Aug-08 CONTI
CONTISGDMM	29-Aug-08 CONTI
CONTIUSDCR	29-Aug-08 CONTI
CONTIUSDMM	29-Aug-08 CONTI
CONTIUSDMR	29-Aug-08 CONTI
CALAUDXR	29-Aug-08 CAL
CALEURCR	29-Aug-08 CAL
CALEURMM	29-Aug-08 CAL
CALEURMR	29-Aug-08 CAL
CALEURXR	29-Aug-08 CAL
CALILSXR	29-Aug-08 CAL
CALUSDCR	29-Aug-08 CAL
CALUSDMM	29-Aug-08 CAL
CALUSDMR	29-Aug-08 CAL
CALUSDXR	29-Aug-08 CAL
COMERCEURMM	29-Aug-08 COMERC
COMERCEURMR	29-Aug-08 COMERC
COMERCUSDCR	29-Aug-08 COMERC
COMERCUSDMM	29-Aug-08 COMERC
COMERCUSDMR	29-Aug-08 COMERC
COMERCUSDXR	29-Aug-08 COMERC

Constellation Brands Inc	2D139V	SNRFOR	EUR	MR	Composite
Constellation Brands Inc	2D139V	SNRFOR	EUR	XR	Composite
Constellation Brands Inc	2D139V	SNRFOR	GBP	MM	Composite
Constellation Brands Inc	2D139V	SNRFOR	GBP	MR	Composite
Constellation Brands Inc	2D139V	SNRFOR	GBP	XR	Composite
Constellation Brands Inc	2D139V	SNRFOR	JPY	XR	Composite
Constellation Brands Inc	2D139V	SNRFOR	USD	CR	Composite
Constellation Brands Inc	2D139V	SNRFOR	USD	MM	Composite
Constellation Brands Inc	2D139V	SNRFOR	USD	MR	Composite
Constellation Brands Inc	2D139V	SNRFOR	USD	XR	Composite
Constellation Brands Inc	2D139V	SUBLT2	USD	MR	Composite
Constellation Brands Inc	2D139V	SUBLT2	USD	XR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	AUD	CR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	AUD	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	AUD	XR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	CAD	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	CHF	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	EUR	CR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	EUR	MM	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	EUR	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	EUR	XR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	GBP	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	GBP	XR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	HKD	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	HKD	XR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	JPY	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	JPY	XR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	SEK	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	SEK	XR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	TWD	CR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	TWD	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	USD	CR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	USD	MM	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	USD	MR	Composite
Constellation Engy Gp Inc	2D13A8	SNRFOR	USD	XR	Composite
Consumers Energy Co	2D1569	SNRFOR	EUR	MR	Composite
Consumers Energy Co	2D1569	SNRFOR	USD	MR	Composite
Consumers Energy Co	2D1569	SNRFOR	USD	XR	Composite
Contl AG	2D17E8	SNRFOR	AUD	CR	Composite
Contl AG	2D17E8	SNRFOR	AUD	MM	Composite
Contl AG	2D17E8	SNRFOR	CAD	MM	Composite
Contl AG	2D17E8	SNRFOR	CHF	CR	Composite
Contl AG	2D17E8	SNRFOR	CHF	MM	Composite
Contl AG	2D17E8	SNRFOR	EUR	CR	Composite
Contl AG	2D17E8	SNRFOR	EUR	MM	Composite
Contl AG	2D17E8	SNRFOR	EUR	MR	Composite
Contl AG	2D17E8	SNRFOR	EUR	XR	Composite
Contl AG	2D17E8	SNRFOR	GBP	CR	Composite
Contl AG	2D17E8	SNRFOR	GBP	MM	Composite
Contl AG	2D17E8	SNRFOR	HKD	MM	Composite
Contl AG	2D17E8	SNRFOR	JPY	CR	Composite
Contl AG	2D17E8	SNRFOR	JPY	MM	Composite
Contl AG	2D17E8	SNRFOR	NOK	MM	Composite
Contl AG	2D17E8	SNRFOR	SEK	MM	Composite
Contl AG	2D17E8	SNRFOR	SGD	MM	Composite
Contl AG	2D17E8	SNRFOR	USD	CR	Composite
Contl AG	2D17E8	SNRFOR	USD	MM	Composite
Contl AG	2D17E8	SNRFOR	USD	MR	Composite
Contl Airls Inc	2D17GE	SNRFOR	AUD	XR	Composite
Contl Airls Inc	2D17GE	SNRFOR	EUR	CR	Composite
Contl Airls Inc	2D17GE	SNRFOR	EUR	MM	Composite
Contl Airls Inc	2D17GE	SNRFOR	EUR	MR	Composite
Contl Airls Inc	2D17GE	SNRFOR	EUR	XR	Composite
Contl Airls Inc	2D17GE	SNRFOR	ILS	XR	Composite
Contl Airls Inc	2D17GE	SNRFOR	USD	CR	Composite
Contl Airls Inc	2D17GE	SNRFOR	USD	MM	Composite
Contl Airls Inc	2D17GE	SNRFOR	USD	MR	Composite
Contl Airls Inc	2D17GE	SNRFOR	USD	XR	Composite
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	EUR	MM	Composite
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	EUR	MR	Composite
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	USD	CR	Composite
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	USD	MM	Composite
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	USD	MR	Composite
CONTROLADORA COMERCIAL MEXICANA SAB CV	PS39GY	SNRFOR	USD	XR	Composite

1.59%	1.77%	2.41%	2.95%	3.31%	3.69%	3.81%	3.80%	4.01%
1.53%	1.68%	2.31%	2.90%	3.24%	3.59%	3.68%	3.72%	3.78%
1.61%	1.77%	2.41%	3.02%	3.37%	3.73%	3.84%	3.87%	4.05%
1.59%	1.77%	2.41%	2.95%	3.31%	3.69%	3.81%	3.80%	4.01%
1.53%	1.68%	2.31%	2.90%	3.24%	3.59%	3.68%	3.72%	3.78%
1.55%	1.71%	2.34%	2.91%	3.25%	3.61%	3.71%	3.75%	3.91%
1.67%	1.84%	2.51%	3.14%	3.51%	3.88%	4.00%	4.03%	4.22%
1.61%	1.77%	2.41%	3.02%	3.37%	3.73%	3.84%	3.87%	4.05%
1.59%	1.77%	2.41%	2.95%	3.31%	3.69%	3.81%	3.80%	4.01%
1.53%	1.68%	2.31%	2.90%	3.24%	3.59%	3.68%	3.72%	3.78%
	2.07%	3.23%	3.70%	3.84%	4.14%	4.57%	4.77%	
	1.99%	3.23%	3.70%	3.69%	3.98%	4.57%	4.77%	
1.22%	1.19%	1.49%	1.58%	1.66%	1.79%	1.84%	1.88%	1.99%
1.22%	1.19%	1.49%	1.58%	1.66%	1.79%	1.84%	1.88%	1.99%
1.22%	1.19%	1.49%	1.58%	1.66%	1.79%	1.84%	1.88%	1.99%
1.22%	1.22%	1.48%	1.59%	1.65%	1.80%	1.85%	1.89%	2.00%
1.22%	1.22%	1.48%	1.59%	1.65%	1.80%	1.85%	1.89%	2.00%
1.28%	1.26%	1.57%	1.67%	1.75%	1.90%	1.95%	2.00%	2.10%
1.23%	1.21%	1.51%	1.61%	1.68%	1.82%	1.87%	1.92%	2.02%
1.22%	1.22%	1.48%	1.59%	1.65%	1.80%	1.85%	1.89%	2.00%
1.17%	1.17%	1.44%	1.55%	1.59%	1.75%	1.79%	1.84%	1.92%
1.22%	1.22%	1.48%	1.59%	1.65%	1.80%	1.85%	1.89%	2.00%
1.17%	1.17%	1.44%	1.55%	1.59%	1.75%	1.79%	1.84%	1.92%
1.22%	1.22%	1.48%	1.59%	1.65%	1.80%	1.85%	1.89%	2.00%
1.17%	1.17%	1.44%	1.55%	1.59%	1.75%	1.79%	1.84%	1.92%
1.22%	1.19%	1.49%	1.58%	1.66%	1.79%	1.84%	1.88%	1.99%
1.22%	1.19%	1.49%	1.58%	1.66%	1.79%	1.84%	1.88%	1.99%
1.22%	1.19%	1.49%	1.58%	1.66%	1.79%	1.84%	1.88%	1.99%
1.17%	1.17%	1.44%	1.55%	1.59%	1.75%	1.79%	1.84%	1.92%
1.28%	1.26%	1.57%	1.67%	1.75%	1.90%	1.95%	2.00%	2.10%
1.28%	1.26%	1.57%	1.67%	1.75%	1.90%	1.95%	2.00%	2.10%
1.28%	1.26%	1.57%	1.67%	1.75%	1.90%	1.95%	2.00%	2.10%
1.28%	1.26%	1.57%	1.67%	1.75%	1.90%	1.95%	2.00%	2.10%
1.22%	1.22%	1.48%	1.59%	1.65%	1.80%	1.85%	1.89%	2.00%
1.17%	1.17%	1.44%	1.55%	1.59%	1.75%	1.79%	1.84%	1.92%
					0.46%		0.49%	
					0.46%		0.49%	
1.17%	1.35%	1.85%	2.18%	2.46%	2.70%	2.78%	2.85%	2.88%
1.17%	1.35%	1.77%	2.18%	2.35%	2.60%	2.67%	2.73%	2.88%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.18%	1.38%	1.88%	2.26%	2.51%	2.73%	2.79%	2.86%	2.98%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.18%	1.38%	1.88%	2.26%	2.51%	2.73%	2.79%	2.86%	2.98%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.15%	1.34%	1.78%	2.16%	2.39%	2.59%	2.65%	2.72%	2.83%
1.08%	1.29%	1.72%	2.08%	2.30%	2.50%	2.56%	2.62%	2.73%
1.18%	1.38%	1.88%	2.26%	2.51%	2.73%	2.79%	2.86%	2.98%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.25%	1.39%	1.87%	2.24%	2.50%	2.71%	2.79%	2.86%	2.88%
1.25%	1.33%	1.79%	2.14%	2.39%	2.61%	2.68%	2.75%	2.88%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.18%	1.38%	1.88%	2.26%	2.51%	2.73%	2.79%	2.86%	2.98%
1.16%	1.35%	1.80%	2.17%	2.39%	2.61%	2.67%	2.74%	2.88%
1.15%	1.34%	1.78%	2.16%	2.39%	2.59%	2.65%	2.72%	2.83%
16.17%	20.79%	24.90%	26.06%	25.67%	23.90%	21.25%	19.31%	
16.17%	20.79%	24.90%	24.76%	24.39%	22.71%	20.18%	18.34%	
16.17%	20.79%	24.90%	23.83%	23.59%	21.84%	19.40%	17.62%	
16.17%	20.79%	24.90%	23.83%	23.59%	21.84%	19.40%	17.62%	
16.17%	20.79%	24.90%	26.06%	25.67%	23.90%	21.25%	19.31%	
16.17%	20.79%	24.90%	24.76%	24.39%	22.71%	20.18%	18.34%	
16.17%	20.79%	24.90%	23.83%	23.59%	21.84%	19.40%	17.62%	
	0.59%		1.19%	1.43%	1.41%	1.54%	1.66%	2.09%
	0.59%		1.19%	1.43%	1.39%	1.52%	1.65%	2.09%
	0.59%		1.19%	1.43%	1.47%	1.60%	1.73%	2.09%
	0.59%		1.19%	1.43%	1.41%	1.54%	1.66%	2.09%
	0.59%		1.19%	1.43%	1.39%	1.52%	1.65%	2.09%

3.92%	3.88%	40%	BBB	A	A	A
3.80%	3.73%	40%	A	AA	AA	AA
3.96%	3.92%	40%	BBB	A	A	AA
3.92%	3.88%	40%	BBB	A	A	A
3.80%	3.73%	40%	A	AA	AA	AA
3.82%	3.77%	40%	BB	BBB	BBB	A
4.12%	4.08%	40%	BBB	A	A	AA
3.96%	3.92%	40%	BBB	A	A	AA
3.92%	3.88%	40%	BBB	A	A	A
3.80%	3.73%	40%	A	AA	AA	AA
		22.50%		B	NR	NR
		22.50%		BB	NR	NR
2.13%	2.11%	40%	BB	BBB	BBB	A
2.13%	2.11%	40%	BB	BBB	BBB	A
2.13%	2.11%	40%	BB	BBB	BBB	A
2.13%	2.12%	40%	A	AA	A	AAA
2.13%	2.12%	40%	A	AA	A	AAA
2.25%	2.24%	40%	BBB	A	A	AA
2.16%	2.15%	40%	BBB	A	A	AA
2.13%	2.12%	40%	A	AA	A	AAA
2.06%	2.05%	40%	BBB	A	A	AA
2.13%	2.12%	40%	A	AA	A	AAA
2.06%	2.05%	40%	BBB	A	A	AA
2.13%	2.12%	40%	A	AA	A	AAA
2.06%	2.05%	40%	BBB	A	A	AA
2.13%	2.11%	40%	BB	BBB	BBB	A
2.13%	2.11%		BB	BBB	BBB	A
2.13%	2.11%	40%				
2.06%	2.05%	40%	BBB	A	A	AA
2.25%	2.24%	40%	BBB	A	A	AA
2.25%	2.24%	40%				
2.25%	2.24%	40%	BBB	A	A	AA
2.25%	2.24%	40%				
2.13%	2.12%	40%	A	AA	A	AAA
2.06%	2.05%	40%	BBB	A	A	AA
		40%				
		40%				
		40%				
2.85%	2.85%	39.41%	BBB	A	BBB	A
2.85%	2.85%	39.41%	BBB	A	A	A
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.94%	2.98%	38.50%	A	A	A	AA
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.94%	2.98%	38.50%	A	A	A	AA
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.79%	2.83%	39.41%	A	AA	AA	AA
2.69%	2.73%	39.41%	A	AA	AA	AA
2.94%	2.98%	38.50%	A	A	A	AA
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.85%	2.85%	39.41%	BBB	BBB	BBB	BBB
2.85%	2.85%	40%	A	A	A	A
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.94%	2.98%	38.50%	A	A	A	AA
2.82%	2.89%	40%	AA	AAA	AAA	AAA
2.79%	2.83%	39.41%	A	AA	AA	AA
		25%				
17.96%	18.78%	25%	NR	NR	NR	BBB
		25%				
17.96%	18.78%	25%	NR	NR	NR	BBB
17.96%	18.78%	25%	NR	NR	NR	A
17.96%	18.78%	25%	NR	NR	NR	A
17.96%	18.78%	25%	NR	NR	NR	BBB
		25%				
17.96%	18.78%	25%	NR	NR	NR	BBB
17.96%	18.78%	25%	NR	NR	NR	A
2.16%	2.21%	35%		NR		NR
2.16%	2.21%	35%		NR		NR
2.16%	2.21%	35%		NR		NR
2.16%	2.21%	35%		NR		NR
2.16%	2.21%	35%		NR		NR
		35%				

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

BBB	A	7	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
BB	AA	13	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
BB	AA	12	Utilities	N.Amer	United States
BB	AA	12	Utilities	N.Amer	United States
BB	AA	12	Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
BBB	AA	12	Utilities	N.Amer	United States
BBB	AA	12	Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
BB	AA	12	Utilities	N.Amer	United States
BB	AA	12	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
BBB	AA	12	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	AA	12	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	AA	3	Consumer Goods	Europe	Germany
BBB	AA	3	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
BBB	A	6	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
BBB	A	6	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
BBB	AA	15	Consumer Goods	Europe	Germany
BBB	AA	15	Consumer Goods	Europe	Germany
BBB	A	6	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
BBB	A	4	Consumer Goods	Europe	Germany
BBB	A	4	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
BBB	A	6	Consumer Goods	Europe	Germany
A	AA	14	Consumer Goods	Europe	Germany
BBB	AA	15	Consumer Goods	Europe	Germany
	NR		Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	Lat.Amer	Mexico
NR	NR	3	Consumer Services	Lat.Amer	Mexico
NR	NR	3	Consumer Services	Lat.Amer	Mexico
NR	NR	3	Consumer Services	Lat.Amer	Mexico
NR	NR	3	Consumer Services	Lat.Amer	Mexico
	NR		Consumer Services	Lat.Amer	Mexico

BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB		DocAdj	Thin	Thin	DocAdj
BB	BB		CcyGrp	Thin	Thin	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
BBB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	Thin	Thin	Thin	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	Thin	Thin	Thin	DocAdj	DocAdj
CCC	CCC	Thin	Thin	Thin	CcyGrp	CcyGrp
CCC	CCC	Thin	Thin	Thin	CcyGrp	CcyGrp
CCC	CCC	Thin	Thin	Thin	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	Thin	Thin	Thin	DocAdj	DocAdj
CCC	CCC	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	BBB		Thin		Thin	Thin
BBB	BBB		Thin		Thin	Thin
BBB	BBB		Thin		Thin	Thin
BBB	BBB		Thin		Thin	Thin
BBB	BBB		Thin		Thin	Thin
BBB	BBB					

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

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

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

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

DocAdj DocAdj DocAdj Thin Thin

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

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

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

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

CVGEURMR	29-Aug-08 CVG
CVGUSDCR	29-Aug-08 CVG
CVGUSDMM	29-Aug-08 CVG
CVGUSDMR	29-Aug-08 CVG
CBE-CoopIndLlcCHFMR	29-Aug-08 CBE-CoopIndLlc
CBE-CoopIndLlcEURCR	29-Aug-08 CBE-CoopIndLlc
CBE-CoopIndLlcEURMM	29-Aug-08 CBE-CoopIndLlc
CBE-CoopIndLlcEURMR	29-Aug-08 CBE-CoopIndLlc
CBE-CoopIndLlcUSDCR	29-Aug-08 CBE-CoopIndLlc
CBE-CoopIndLlcUSDMM	29-Aug-08 CBE-CoopIndLlc
CBE-CoopIndLlcUSDMR	29-Aug-08 CBE-CoopIndLlc
CBE-CoopIndLlcUSDXR	29-Aug-08 CBE-CoopIndLlc
CBEAUDMR	29-Aug-08 CBE
CBEEURCR	29-Aug-08 CBE
CBEEURMM	29-Aug-08 CBE
CBEEURMR	29-Aug-08 CBE
CBEHKDMR	29-Aug-08 CBE
CBEJPYMR	29-Aug-08 CBE
CBESGDMR	29-Aug-08 CBE
CBEUSDCR	29-Aug-08 CBE
CBEUSDMM	29-Aug-08 CBE
CBEUSDMR	29-Aug-08 CBE
CBEUSDXR	29-Aug-08 CBE
COSAUSDMR	29-Aug-08 COSA
COSAUSDXR	29-Aug-08 COSA
COOPERAUDCR	29-Aug-08 COOPER
COOPERAUDMR	29-Aug-08 COOPER
COOPERCADMR	29-Aug-08 COOPER
COOPERCHFMR	29-Aug-08 COOPER
COOPEREURCR	29-Aug-08 COOPER
COOPEREURMM	29-Aug-08 COOPER
COOPEREURMR	29-Aug-08 COOPER
COOPEREURXR	29-Aug-08 COOPER
COOPERGBPMR	29-Aug-08 COOPER
COOPERHKDMR	29-Aug-08 COOPER
COOPERJPYMR	29-Aug-08 COOPER
COOPERUSDCR	29-Aug-08 COOPER
COOPERUSDMM	29-Aug-08 COOPER
COOPERUSDMR	29-Aug-08 COOPER
COOPERUSDXR	29-Aug-08 COOPER
RKY-BrewingCHFMR	29-Aug-08 RKY-Brewing
RKY-BrewingEURMR	29-Aug-08 RKY-Brewing
RKY-BrewingJPYMR	29-Aug-08 RKY-Brewing
RKY-BrewingUSDCR	29-Aug-08 RKY-Brewing
RKY-BrewingUSDMR	29-Aug-08 RKY-Brewing
RKY-BrewingUSDXR	29-Aug-08 RKY-Brewing
COREURCR	29-Aug-08 COR
COREURMM	29-Aug-08 COR
COREURMR	29-Aug-08 COR
CORUSDCR	29-Aug-08 COR
CORUSDMM	29-Aug-08 COR
CPOEURCR	29-Aug-08 CPO
CPOEURMM	29-Aug-08 CPO
CPOEURMR	29-Aug-08 CPO
CPOUSDCR	29-Aug-08 CPO
CPOUSDMR	29-Aug-08 CPO
CPOUSDXR	29-Aug-08 CPO
GLWAUDMR	29-Aug-08 GLW
GLWAUDXR	29-Aug-08 GLW
GLWCHFMR	29-Aug-08 GLW
GLWCHFXR	29-Aug-08 GLW
GLWEURCR	29-Aug-08 GLW
GLWEURMM	29-Aug-08 GLW
GLWEURMR	29-Aug-08 GLW
GLWEURXR	29-Aug-08 GLW
GLWHKDMR	29-Aug-08 GLW
GLWHKDXR	29-Aug-08 GLW
GLWILSXR	29-Aug-08 GLW
GLWJPYMR	29-Aug-08 GLW
GLWJPYXR	29-Aug-08 GLW
GLWNZDMR	29-Aug-08 GLW
GLWNZDXR	29-Aug-08 GLW
GLWUSDCR	29-Aug-08 GLW
GLWUSDMM	29-Aug-08 GLW

CONVERGYS Corp	2D36CD	SNRFOR	EUR	MR	Composite
CONVERGYS Corp	2D36CD	SNRFOR	USD	CR	Composite
CONVERGYS Corp	2D36CD	SNRFOR	USD	MM	Composite
CONVERGYS Corp	2D36CD	SNRFOR	USD	MR	Composite
Cooper Inds LLC	237CDK	SNRFOR	CHF	MR	Composite
Cooper Inds LLC	237CDK	SNRFOR	EUR	CR	Composite
Cooper Inds LLC	237CDK	SNRFOR	EUR	MM	Composite
Cooper Inds LLC	237CDK	SNRFOR	EUR	MR	Composite
Cooper Inds LLC	237CDK	SNRFOR	USD	CR	Composite
Cooper Inds LLC	237CDK	SNRFOR	USD	MM	Composite
Cooper Inds LLC	237CDK	SNRFOR	USD	MR	Composite
Cooper Inds LLC	237CDK	SNRFOR	USD	XR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	AUD	MR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	EUR	CR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	EUR	MM	Composite
Cooper Inds Ltd	GI659A	SNRFOR	EUR	MR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	HKD	MR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	JPY	MR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	SGD	MR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	USD	CR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	USD	MM	Composite
Cooper Inds Ltd	GI659A	SNRFOR	USD	MR	Composite
Cooper Inds Ltd	GI659A	SNRFOR	USD	XR	Composite
Cooper Standard Automotive Inc	237DD8	SNRFOR	USD	MR	Composite
Cooper Standard Automotive Inc	237DD8	SNRFOR	USD	XR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	AUD	CR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	AUD	MR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	CAD	MR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	CHF	MR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	EUR	CR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	EUR	MM	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	EUR	MR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	EUR	XR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	GBP	MR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	HKD	MR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	JPY	MR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	USD	CR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	USD	MM	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	USD	MR	Composite
Cooper Tire & Rubr Co	237EB4	SNRFOR	USD	XR	Composite
Coors Brewing Co	2D871S	SNRFOR	CHF	MR	Composite
Coors Brewing Co	2D871S	SNRFOR	EUR	MR	Composite
Coors Brewing Co	2D871S	SNRFOR	JPY	MR	Composite
Coors Brewing Co	2D871S	SNRFOR	USD	CR	Composite
Coors Brewing Co	2D871S	SNRFOR	USD	MR	Composite
Coors Brewing Co	2D871S	SNRFOR	USD	XR	Composite
COREALCREDIT Bk AG	DE79BL	SNRFOR	EUR	CR	Composite
COREALCREDIT Bk AG	DE79BL	SNRFOR	EUR	MM	Composite
COREALCREDIT Bk AG	DE79BL	SNRFOR	EUR	MR	Composite
COREALCREDIT Bk AG	DE79BL	SNRFOR	USD	CR	Composite
COREALCREDIT Bk AG	DE79BL	SNRFOR	USD	MM	Composite
Corn Prods Intl Inc	23A925	SNRFOR	EUR	CR	Composite
Corn Prods Intl Inc	23A925	SNRFOR	EUR	MM	Composite
Corn Prods Intl Inc	23A925	SNRFOR	EUR	MR	Composite
Corn Prods Intl Inc	23A925	SNRFOR	USD	CR	Composite
Corn Prods Intl Inc	23A925	SNRFOR	USD	MR	Composite
Corn Prods Intl Inc	23A925	SNRFOR	USD	XR	Composite
Corning Inc	23AC85	SNRFOR	AUD	MR	Composite
Corning Inc	23AC85	SNRFOR	AUD	XR	Composite
Corning Inc	23AC85	SNRFOR	CHF	MR	Composite
Corning Inc	23AC85	SNRFOR	CHF	XR	Composite
Corning Inc	23AC85	SNRFOR	EUR	CR	Composite
Corning Inc	23AC85	SNRFOR	EUR	MM	Composite
Corning Inc	23AC85	SNRFOR	EUR	MR	Composite
Corning Inc	23AC85	SNRFOR	EUR	XR	Composite
Corning Inc	23AC85	SNRFOR	HKD	MR	Composite
Corning Inc	23AC85	SNRFOR	HKD	XR	Composite
Corning Inc	23AC85	SNRFOR	ILS	XR	Composite
Corning Inc	23AC85	SNRFOR	JPY	MR	Composite
Corning Inc	23AC85	SNRFOR	JPY	XR	Composite
Corning Inc	23AC85	SNRFOR	NZD	MR	Composite
Corning Inc	23AC85	SNRFOR	NZD	XR	Composite
Corning Inc	23AC85	SNRFOR	USD	CR	Composite
Corning Inc	23AC85	SNRFOR	USD	MM	Composite

0.21%	0.27%	0.56%	0.51%	0.62%	0.75%	0.84%	0.93%	1.29%
0.21%	0.27%	0.56%	0.51%	0.62%	0.75%	0.84%	0.93%	1.29%
	0.07%	0.35%	0.38%	0.44%	0.49%	0.53%	0.58%	0.72%
	0.07%	0.37%	0.40%	0.46%	0.52%	0.56%	0.61%	0.72%
	0.07%	0.35%	0.39%	0.44%	0.50%	0.54%	0.59%	0.72%
	0.07%	0.35%	0.38%	0.44%	0.49%	0.53%	0.58%	0.72%
	0.07%	0.37%	0.40%	0.46%	0.52%	0.56%	0.61%	0.72%
	0.07%	0.35%	0.38%	0.44%	0.49%	0.53%	0.58%	0.72%
	0.06%	0.34%	0.37%	0.42%	0.47%	0.51%	0.56%	0.72%
0.23%	0.28%	0.34%	0.38%	0.43%	0.49%	0.54%	0.59%	0.61%
0.23%	0.28%	0.34%	0.38%	0.43%	0.49%	0.54%	0.59%	0.61%
0.23%	0.28%	0.34%	0.38%	0.43%	0.49%	0.54%	0.59%	0.61%
0.23%	0.29%	0.36%	0.41%	0.46%	0.51%	0.57%	0.62%	0.64%
0.23%	0.28%	0.34%	0.38%	0.43%	0.49%	0.54%	0.59%	0.61%
0.23%	0.27%	0.33%	0.37%	0.42%	0.47%	0.52%	0.57%	0.59%
	5.31%	5.99%	6.39%	6.69%	6.92%	6.54%	6.92%	
	5.31%	5.99%	6.39%	6.69%	6.92%	6.54%	6.92%	
4.41%	4.72%	6.48%	7.41%	7.76%	8.09%	7.96%	7.84%	8.02%
4.41%	4.72%	6.16%	7.04%	7.37%	7.69%	7.56%	7.45%	8.02%
4.43%	4.75%	6.33%	6.99%	7.37%	7.67%	7.66%	7.70%	8.04%
4.43%	4.75%	6.33%	6.99%	7.37%	7.67%	7.66%	7.70%	8.04%
4.66%	5.00%	6.69%	7.37%	7.78%	8.09%	8.09%	8.13%	8.47%
4.43%	4.75%	6.33%	6.99%	7.37%	7.67%	7.66%	7.70%	8.04%
4.26%	4.46%	6.20%	6.71%	7.24%	7.47%	7.48%	7.50%	7.75%
4.43%	4.75%	6.33%	6.99%	7.37%	7.67%	7.66%	7.70%	8.04%
4.43%	4.75%	6.33%	6.99%	7.37%	7.67%	7.66%	7.70%	8.04%
4.41%	4.72%	6.26%	6.96%	7.35%	7.65%	7.63%	7.63%	8.02%
4.66%	5.00%	6.69%	7.37%	7.78%	8.09%	8.09%	8.13%	8.47%
4.43%	4.75%	6.33%	6.99%	7.37%	7.67%	7.66%	7.70%	8.04%
4.26%	4.46%	6.20%	6.71%	7.24%	7.47%	7.48%	7.50%	7.75%
0.42%	0.37%	0.39%	0.50%	0.68%	0.74%	0.82%	0.88%	0.94%
0.42%	0.37%	0.39%	0.50%	0.68%	0.74%	0.82%	0.88%	0.94%
0.42%	0.36%	0.38%	0.48%	0.65%	0.71%	0.79%	0.85%	0.94%
	0.22%	0.34%	0.39%	0.50%	0.50%	0.52%	0.56%	
	0.22%	0.34%	0.39%	0.50%	0.50%	0.52%	0.56%	
	0.22%	0.34%	0.39%	0.50%	0.50%	0.52%	0.56%	
0.28%	0.32%	0.38%	0.48%	0.55%	0.62%	0.68%	0.72%	0.80%
0.28%	0.32%	0.38%	0.48%	0.55%	0.62%	0.68%	0.72%	0.80%
0.26%	0.31%	0.38%	0.49%	0.55%	0.62%	0.67%	0.72%	0.80%
0.25%	0.31%	0.37%	0.48%	0.55%	0.63%	0.68%	0.71%	0.80%
0.28%	0.33%	0.40%	0.51%	0.59%	0.66%	0.73%	0.76%	0.80%
0.27%	0.32%	0.39%	0.49%	0.56%	0.63%	0.68%	0.72%	0.80%
0.26%	0.31%	0.38%	0.49%	0.55%	0.62%	0.67%	0.72%	0.80%
0.25%	0.31%	0.37%	0.48%	0.55%	0.63%	0.68%	0.71%	0.80%
0.25%	0.31%	0.37%	0.48%	0.55%	0.63%	0.68%	0.71%	0.80%
0.25%	0.31%	0.37%	0.48%	0.55%	0.63%	0.68%	0.71%	0.80%
0.28%	0.32%	0.38%	0.48%	0.55%	0.62%	0.68%	0.72%	0.80%
0.26%	0.31%	0.38%	0.49%	0.55%	0.62%	0.67%	0.72%	0.80%
0.25%	0.31%	0.37%	0.48%	0.55%	0.63%	0.68%	0.71%	0.80%
0.28%	0.33%	0.40%	0.51%	0.59%	0.66%	0.73%	0.76%	0.80%

1.44%		40% NR	NR	NR	BB
		40%			
		40%			
1.44%		40% NR	NR	NR	BB
0.75%	0.83%	40%	BBB	A	A
0.79%	0.83%	40%	BB	BBB	BBB
0.76%	0.83%	40%	BB	BBB	BBB
0.75%	0.83%	40%	BBB	A	A
0.79%	0.83%	40%	BB	BBB	BBB
		40%			
0.75%	0.83%	40%	BBB	A	A
0.72%	0.83%	40%	BB	BBB	BBB
		41.43%			
		41.43%			
		41.43%			
0.66%	0.72%	40% NR	BBB	BBB	BBB
0.66%	0.72%	40% NR	BBB	BBB	BBB
		41.43%			
0.66%	0.72%	40% NR	BBB	BBB	BBB
0.70%	0.76%	41.43% NR	BB	BBB	BB
		41.43%			
0.66%	0.72%	40% NR	BBB	BBB	BBB
0.64%	0.70%	41.43% NR	BB	BBB	BB
6.98%		40%	NR	NR	NR
6.98%		40%	NR	NR	NR
7.73%	7.83%	38.67% BBB	BBB	BBB	BBB
7.73%	7.83%	38.67% BBB	BBB	A	A
7.76%	7.87%	38.40% AA	AA	AA	AA
7.76%	7.87%	38.40% AA	AA	AA	AA
8.20%	8.32%	38.67% A	A	A	A
		38.67%			
7.76%	7.87%	38.40% AA	AA	AA	AA
7.51%	7.62%	38.67% A	A	A	A
7.76%	7.87%	38.40% AA	AA	AA	AA
7.76%	7.87%	38.40% AA	AA	AA	AA
7.73%	7.83%	38.67% BBB	BBB	BBB	BBB
8.20%	8.32%	38.67% A	A	A	A
		38.67%			
7.76%	7.87%	38.40% AA	AA	AA	AA
7.51%	7.62%	38.67% A	A	A	A
		40%			
1.15%	1.28%	40% NR	A	A	A
		40%			
		40%			
1.15%	1.28%	40% NR	A	A	A
1.15%	1.28%	40% NR	BBB	BBB	BBB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
0.91%	0.82%	40% BB	BBB	BBB	BBB
0.91%	0.82%	40% BB	BBB	BBB	BBB
0.92%	0.82%	40% A	A	AA	AA
0.89%	0.82%	40% A	BB	A	A
0.97%	0.82%	40% BBB	BB	A	A
0.93%	0.82%	40% BBB	BB	A	A
0.92%	0.82%	40% A	A	AA	AA
0.89%	0.82%	40% A	BB	A	A
		40%			
0.89%	0.82%	40% A	BB	A	A
0.89%	0.82%	40% A	BB	A	A
0.91%	0.82%	40% BB	BBB	BBB	BBB
		40%			
0.92%	0.82%	40% A	A	AA	AA
0.89%	0.82%	40% A	BB	A	A
0.97%	0.82%	40% BBB	BB	A	A
		40%			

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

	NR	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	Bermuda
BB	BBB	7	Industrials	N.Amer	Bermuda
BB	BBB	7	Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	Bermuda
BB	BBB	7	Industrials	N.Amer	Bermuda
B	BBB	8	Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	Bermuda
BB	BBB	7	Industrials	N.Amer	Bermuda
B	BBB	8	Industrials	N.Amer	Bermuda
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
BB	A	3	Consumer Goods	N.Amer	United States
BB	A	3	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
BBB	AA	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
BB	AA	11	Consumer Goods	N.Amer	United States
BBB	AA	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	4	Consumer Goods	N.Amer	United States
NR	A	4	Consumer Goods	N.Amer	United States
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	6	Technology	N.Amer	United States
NR	A	3	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	6	Technology	N.Amer	United States
NR	A	3	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	A	3	Technology	N.Amer	United States
NR	A	3	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	A	6	Technology	N.Amer	United States
NR	A	3	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States

BBB	A	Thin	Thin	Thin	CcyGrp	Thin
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	CcyGrp	Thin
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B		Thin	Thin	Thin	Thin
B	B		Thin	Thin	Thin	Thin
B	B	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
B	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					

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

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

GLWUSDMR	29-Aug-08 GLW
GLWUSDXR	29-Aug-08 GLW
CAFAUDCR	29-Aug-08 CAF
CAFAUDMR	29-Aug-08 CAF
CAFEURCR	29-Aug-08 CAF
CAFEURMM	29-Aug-08 CAF
CAFEURMR	29-Aug-08 CAF
CAFGBPCR	29-Aug-08 CAF
CAFJPYCR	29-Aug-08 CAF
CAFJPYMR	29-Aug-08 CAF
CAFUSDCR	29-Aug-08 CAF
CAFUSDMM	29-Aug-08 CAF
CAFUSDMR	29-Aug-08 CAF
CAFUSDXR	29-Aug-08 CAF
CDELEURCR	29-Aug-08 CDEL
CDELEURMM	29-Aug-08 CDEL
CDELEURMR	29-Aug-08 CDEL
CDELUSDCR	29-Aug-08 CDEL
CDELUSDMM	29-Aug-08 CDEL
CDELUSDMR	29-Aug-08 CDEL
CDELUSDXR	29-Aug-08 CDEL
GIDUSBUSDCR	29-Aug-08 GIDUSB
GIDUSBUSDMR	29-Aug-08 GIDUSB
GIDUSBUSDXR	29-Aug-08 GIDUSB
CIESABUSDCR	29-Aug-08 CIESAB
CIESABUSDMR	29-Aug-08 CIESAB
PZNUSDMR	29-Aug-08 PZN
PZNUSDXR	29-Aug-08 PZN
TATAGP-CORUSLTDAUDMM	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDEURCR	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDEURMM	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDEURMR	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDEURXR	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDGBPCR	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDGBPMM	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDGBPMR	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDILSMM	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDJPYMM	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDUSDCR	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDUSDMM	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDUSDMR	29-Aug-08 TATAGP-CORUSLTD
TATAGP-CORUSLTDUSDXR	29-Aug-08 TATAGP-CORUSLTD
CORUS-UKLtdEURCR	29-Aug-08 CORUS-UKLtd
CORUS-UKLtdEURMM	29-Aug-08 CORUS-UKLtd
CORUS-UKLtdUSDMM	29-Aug-08 CORUS-UKLtd
CSICUSDCR	29-Aug-08 CSIC
CSICUSDMR	29-Aug-08 CSIC
CSICUSDXR	29-Aug-08 CSIC
COSCO-CPLUSDCR	29-Aug-08 COSCO-CPL
COSCO-CPLUSDMM	29-Aug-08 COSCO-CPL
COSCO-CPLUSDMR	29-Aug-08 COSCO-CPL
CSMOILJPYCR	29-Aug-08 CSMOIL
CSMOILJPYXR	29-Aug-08 CSMOIL
COSTAUDCR	29-Aug-08 COST
COSTAUDMR	29-Aug-08 COST
COSTCHFMR	29-Aug-08 COST
COSTEURCR	29-Aug-08 COST
COSTEURMM	29-Aug-08 COST
COSTEURMR	29-Aug-08 COST
COSTHKDMR	29-Aug-08 COST
COSTJPYMR	29-Aug-08 COST
COSTSGDMR	29-Aug-08 COST
COSTUSDCR	29-Aug-08 COST
COSTUSDMM	29-Aug-08 COST
COSTUSDMR	29-Aug-08 COST
COSTUSDXR	29-Aug-08 COST
CVHEURMR	29-Aug-08 CVH
CVHJPYMR	29-Aug-08 CVH
CVHTWDMR	29-Aug-08 CVH
CVHUSDCR	29-Aug-08 CVH
CVHUSDMR	29-Aug-08 CVH
CVHUSDXR	29-Aug-08 CVH
COVLTD-CIFSAEURMR	29-Aug-08 COVLTD-CIFSA
COVLTD-CIFSAJPYMM	29-Aug-08 COVLTD-CIFSA

Corning Inc	23AC85	SNRFOR	USD	MR	Composite
Corning Inc	23AC85	SNRFOR	USD	XR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	AUD	CR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	AUD	MR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	EUR	CR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	EUR	MM	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	EUR	MR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	GBP	CR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	JPY	CR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	JPY	MR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	USD	CR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	USD	MM	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	USD	MR	Composite
Corp Andina de Fomento	23AHEE	SNRFOR	USD	XR	Composite
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	EUR	CR	Composite
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	EUR	MM	Composite
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	EUR	MR	Composite
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	USD	CR	Composite
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	USD	MM	Composite
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	USD	MR	Composite
Corp Nacional del Cobre de Chile	PS457Q	SNRFOR	USD	XR	Composite
Corporacion Durango SAB de CV	PWB8CN	SNRFOR	USD	CR	Composite
Corporacion Durango SAB de CV	PWB8CN	SNRFOR	USD	MR	Composite
Corporacion Durango SAB de CV	PWB8CN	SNRFOR	USD	XR	Composite
Corporacion Interamericana Entretenimiento SAB CV	PS456N	SNRFOR	USD	CR	Composite
Corporacion Interamericana Entretenimiento SAB CV	PS456N	SNRFOR	USD	MR	Composite
Corrections Corp Amer	2E2273	SNRFOR	USD	MR	Composite
Corrections Corp Amer	2E2273	SNRFOR	USD	XR	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	AUD	MM	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	EUR	CR	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	EUR	MM	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	EUR	MR	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	EUR	XR	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	GBP	CR	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	GBP	MM	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	GBP	MR	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	ILS	MM	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	JPY	MM	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	USD	CR	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	USD	MM	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	USD	MR	Composite
CORUS GROUP Ltd	GI67CP	SNRFOR	USD	XR	Composite
Corus UK Ltd	GH6BE8	SNRFOR	EUR	CR	Composite
Corus UK Ltd	GH6BE8	SNRFOR	EUR	MM	Composite
Corus UK Ltd	GH6BE8	SNRFOR	USD	MM	Composite
Cosan SA Ind e Comercio	PS46CA	SNRFOR	USD	CR	Composite
Cosan SA Ind e Comercio	PS46CA	SNRFOR	USD	MR	Composite
Cosan SA Ind e Comercio	PS46CA	SNRFOR	USD	XR	Composite
COSCO Pac Ltd	GI686P	SNRFOR	USD	CR	Composite
COSCO Pac Ltd	GI686P	SNRFOR	USD	MM	Composite
COSCO Pac Ltd	GI686P	SNRFOR	USD	MR	Composite
COSMO OIL Co Ltd	JJ8B47	SNRFOR	JPY	CR	Composite
COSMO OIL Co Ltd	JJ8B47	SNRFOR	JPY	XR	Composite
Costco Whsl Corp	2E376K	SNRFOR	AUD	CR	Composite
Costco Whsl Corp	2E376K	SNRFOR	AUD	MR	Composite
Costco Whsl Corp	2E376K	SNRFOR	CHF	MR	Composite
Costco Whsl Corp	2E376K	SNRFOR	EUR	CR	Composite
Costco Whsl Corp	2E376K	SNRFOR	EUR	MM	Composite
Costco Whsl Corp	2E376K	SNRFOR	EUR	MR	Composite
Costco Whsl Corp	2E376K	SNRFOR	HKD	MR	Composite
Costco Whsl Corp	2E376K	SNRFOR	JPY	MR	Composite
Costco Whsl Corp	2E376K	SNRFOR	SGD	MR	Composite
Costco Whsl Corp	2E376K	SNRFOR	USD	CR	Composite
Costco Whsl Corp	2E376K	SNRFOR	USD	MM	Composite
Costco Whsl Corp	2E376K	SNRFOR	USD	MR	Composite
Costco Whsl Corp	2E376K	SNRFOR	USD	XR	Composite
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	EUR	MR	Composite
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	JPY	MR	Composite
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	TWD	MR	Composite
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	USD	CR	Composite
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	USD	MR	Composite
COVENTRY HEALTH CARE INC	244AE8	SNRFOR	USD	XR	Composite
Covidien Intl Fin SA	LO9E8F	SNRFOR	EUR	MR	Composite
Covidien Intl Fin SA	LO9E8F	SNRFOR	JPY	MM	Composite

0.26%	0.31%	0.38%	0.49%	0.55%	0.62%	0.67%	0.72%	0.80%
0.25%	0.31%	0.37%	0.48%	0.55%	0.63%	0.68%	0.71%	0.80%
	0.54%	0.87%	1.14%	1.41%	1.61%	1.80%	1.98%	2.13%
	0.54%	0.87%	1.14%	1.41%	1.61%	1.80%	1.98%	2.13%
	0.54%	0.88%	1.14%	1.41%	1.61%	1.80%	2.01%	2.20%
	0.54%	0.84%	1.14%	1.35%	1.54%	1.72%	1.93%	2.11%
	0.54%	0.83%	1.14%	1.34%	1.53%	1.71%	1.91%	2.09%
	0.54%	0.87%	1.14%	1.41%	1.61%	1.80%	1.98%	2.13%
	0.54%	0.87%	1.14%	1.41%	1.61%	1.80%	1.98%	2.13%
	0.54%	0.88%	1.14%	1.41%	1.61%	1.80%	2.01%	2.20%
	0.54%	0.83%	1.14%	1.34%	1.53%	1.71%	1.91%	2.09%
	0.54%	0.80%	1.14%	1.29%	1.47%	1.64%	1.84%	2.01%
0.17%	0.29%	0.44%	0.52%	0.63%	0.74%	0.84%	0.94%	0.99%
0.17%	0.29%	0.44%	0.52%	0.63%	0.74%	0.84%	0.94%	0.99%
0.16%	0.28%	0.42%	0.50%	0.61%	0.71%	0.81%	0.91%	0.99%
0.16%	0.27%	0.41%	0.49%	0.60%	0.71%	0.80%	0.90%	0.99%
	2.76%	2.90%	2.99%	3.46%	4%			
	2.76%	2.90%	2.84%	3.46%	4%			
2.50%	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%
2.50%	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%
0.69%	0.84%	1.30%	1.75%	1.99%	2.18%	2.26%	2.32%	2.27%
0.72%	0.85%	1.28%	1.81%	2.02%	2.23%	2.30%	2.34%	2.27%
0.69%	0.81%	1.33%	1.71%	1.98%	2.15%	2.24%	2.31%	2.27%
0.68%	0.81%	1.31%	1.71%	1.96%	2.12%	2.21%	2.27%	2.27%
0.66%	0.78%	1.22%	1.65%	1.87%	2.04%	2.13%	2.19%	2.27%
0.72%	0.85%	1.28%	1.81%	2.02%	2.23%	2.30%	2.34%	2.27%
0.69%	0.81%	1.33%	1.71%	1.98%	2.15%	2.24%	2.31%	2.27%
0.69%	0.81%	1.33%	1.71%	1.98%	2.15%	2.24%	2.31%	2.27%
0.72%	0.85%	1.28%	1.81%	2.02%	2.23%	2.30%	2.34%	2.27%
0.69%	0.81%	1.33%	1.71%	1.98%	2.15%	2.24%	2.31%	2.27%
0.68%	0.81%	1.31%	1.71%	1.96%	2.12%	2.21%	2.27%	2.27%
0.66%	0.78%	1.22%	1.65%	1.87%	2.04%	2.13%	2.19%	2.27%
					1.83%			
					1.83%			
					1.83%			
	1.25%	1.71%	1.78%	2.28%	2.26%	2.50%	2.86%	3.36%
	1.25%	1.71%	1.78%	2.28%	2.26%	2.50%	2.86%	3.36%
	1.25%	1.71%	1.78%	2.28%	2.26%	2.50%	2.86%	3.36%
	0.35%	0.40%	0.46%	0.56%	1%	1.10%	1.07%	
	0.35%	0.40%	0.46%	0.56%	1%	1.10%	1.07%	
	0.35%	0.40%	0.46%	0.56%	1%	1.10%	1.07%	
0.40%	0.54%	0.58%	0.64%	0.74%	0.81%	0.90%	0.95%	0.97%
0.40%	0.41%	0.45%	0.49%	0.57%	0.61%	0.67%	0.74%	0.73%
0.13%	0.16%	0.22%	0.28%	0.34%	0.39%	0.42%	0.50%	0.63%
0.13%	0.16%	0.22%	0.28%	0.34%	0.39%	0.42%	0.50%	0.63%
0.13%	0.16%	0.22%	0.29%	0.34%	0.40%	0.42%	0.50%	0.64%
0.13%	0.16%	0.22%	0.29%	0.34%	0.40%	0.42%	0.50%	0.64%
0.13%	0.16%	0.22%	0.29%	0.34%	0.40%	0.42%	0.50%	0.64%
0.13%	0.16%	0.22%	0.28%	0.34%	0.39%	0.42%	0.50%	0.63%
0.13%	0.16%	0.22%	0.29%	0.34%	0.40%	0.42%	0.50%	0.64%
0.14%	0.17%	0.23%	0.30%	0.36%	0.42%	0.44%	0.52%	0.67%
0.13%	0.16%	0.22%	0.29%	0.34%	0.40%	0.42%	0.50%	0.64%
0.13%	0.15%	0.21%	0.27%	0.33%	0.38%	0.40%	0.48%	0.61%
1.17%	1.38%	1.31%	1.58%	1.66%	1.83%	1.92%	2.02%	0.020279
1.17%	1.38%	1.31%	1.58%	1.66%	1.83%	1.92%	2.02%	0.020279
1.17%	1.38%	1.31%	1.58%	1.66%	1.83%	1.92%	2.02%	0.020279
1.17%	1.46%	1.31%	1.66%	1.75%	1.93%	2.03%	2.12%	0.020810079
1.17%	1.38%	1.31%	1.58%	1.66%	1.83%	1.92%	2.02%	0.020279
1.17%	1.33%	1.31%	1.52%	1.60%	1.77%	1.85%	1.94%	0.019907245
	0.30%	0.33%	0.40%	0.46%	0.53%	0.57%	0.60%	
	0.30%	0.33%	0.40%	0.46%	0.53%	0.57%	0.60%	

0.92%	0.82%	40% A	A	AA	AA
0.89%	0.82%	40% A	BB	A	A
		25%	NR	CCC	NR
		25%	NR	CCC	NR
		25%	NR	B	NR
		25%	NR	B	NR
		25%	NR	B	NR
		25%			
		25%	NR	CCC	NR
		25%	NR	CCC	NR
		25%	NR	B	NR
		25%			
		25%	NR	B	NR
		25%	NR	B	NR
1.03%	1.10%	35% BBB	BBB	BBB	BBB
		33%			
		33%			
1.03%	1.10%	35% BBB	BBB	BBB	BBB
0.99%	1.10%	33% BB	BB	BB	BB
0.98%	1.10%	33% BB	BB	BB	BB
		33%			
		32.50%			
		32.50%			
		32.50%			
		22.50%	NR	NR	BB
		22.50%	NR	NR	BB
2.50%	2.50%	37.50%			
2.50%	2.50%	37.50%			
2.55%	2.41%	40% BB	BBB	BBB	BBB
2.61%	2.48%	40% BBB	A	A	AA
2.45%	2.42%	40% A	AA	A	AA
2.48%	2.40%	40% BBB	A	A	A
2.39%	2.27%	40% BBB	A	A	A
2.61%	2.48%	40% BBB	A	A	AA
2.45%	2.42%	40% A	AA	A	AA
		40%			
2.45%	2.42%	40% A	AA	A	AA
		40%			
2.61%	2.48%	40% BBB	A	A	AA
2.45%	2.42%	40% A	AA	A	AA
2.48%	2.40%	40% BBB	A	A	A
2.39%	2.27%	40% BBB	A	A	A
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
1.85%		40%	NR	NR	NR
1.85%		40%	NR	NR	NR
1.85%		40%	NR	NR	NR
1.28%		36.25% NR	BB	A	BB
1.28%		31.40% NR	B	BBB	B
0.72%	0.69%	40% BB	BBB	BBB	BBB
0.72%	0.69%	40% BB	BBB	BBB	BBB
0.72%	0.69%	40% A	A	AA	A
		40%			
		40%			
0.72%	0.69%	40% A	A	AA	A
0.72%	0.69%	40% A	A	AA	A
0.72%	0.69%	40% BB	BBB	BBB	BBB
0.72%	0.69%	40% A	A	AA	A
0.75%	0.69%	40% BBB	BBB	A	BBB
		40%			
0.72%	0.69%	40% A	A	AA	A
0.69%	0.69%	40% BBB	BBB	A	BBB
2.04%	2.04%	40% NR	BBB	NR	BBB
2.04%	2.04%	40%			
2.04%	2.04%	40%			
2.04%	2.04%	40% NR	BB	NR	BB
2.04%	2.04%	40% NR	BBB	NR	BBB
2.04%	2.04%	40% NR	BB	NR	BB
		40%	NR	NR	NR
		40%	NR	NR	NR

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

NR	A	6	Technology	N.Amer	United States
NR	A	3	Technology	N.Amer	United States
	BBB	3	Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
	NR		Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
	NR		Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
	BBB	3	Government	Supra	Supra National
NR	BBB	5	Basic Materials	Lat.Amer	Chile
	NR		Basic Materials	Lat.Amer	Chile
	NR		Basic Materials	Lat.Amer	Chile
NR	BBB	5	Basic Materials	Lat.Amer	Chile
NR	BBB	5	Basic Materials	Lat.Amer	Chile
NR	BBB	5	Basic Materials	Lat.Amer	Chile
	NR		Basic Materials	Lat.Amer	Chile
	NR		Industrials	Lat.Amer	Mexico
	NR		Industrials	Lat.Amer	Mexico
	NR		Industrials	Lat.Amer	Mexico
	NR	2	Consumer Services	Lat.Amer	Mexico
	NR	2	Consumer Services	Lat.Amer	Mexico
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
BB	AA	8	Basic Materials	Europe	United Kingdom
BBB	A	6	Basic Materials	Europe	United Kingdom
A	A	6	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
BBB	A	6	Basic Materials	Europe	United Kingdom
A	A	6	Basic Materials	Europe	United Kingdom
	NR		Basic Materials	Europe	United Kingdom
A	A	6	Basic Materials	Europe	United Kingdom
	NR		Basic Materials	Europe	United Kingdom
BBB	A	6	Basic Materials	Europe	United Kingdom
A	A	6	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR	2	Consumer Goods	Lat.Amer	Brazil
	NR	2	Consumer Goods	Lat.Amer	Brazil
	NR	2	Consumer Goods	Lat.Amer	Brazil
	NR	2	Industrials	N.Amer	Bermuda
	NR	2	Industrials	N.Amer	Bermuda
	NR	2	Industrials	N.Amer	Bermuda
	BBB	6	Oil & Gas	Asia	Japan
	BBB	6	Oil & Gas	Asia	Japan
NR	AA	10	Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
	BB	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	B	6	Health Care	N.Amer	United States
	BB	6	Health Care	N.Amer	United States
	BBB	6	Health Care	N.Amer	United States
	NR	2		Europe	Luxembourg
	NR	2		Europe	Luxembourg

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		Thin	Entity Tier	Thin	Entity Tier
A	BBB		Thin	Entity Tier	Thin	Entity Tier
A	BBB		Thin	DocAdj	Thin	CcyGrp
A	BBB		Thin	DocAdj	Thin	DocAdj
A	BBB		Thin	DocAdj	Thin	DocAdj
A	BBB					
A	BBB		Thin	Entity Tier	Thin	Entity Tier
A	BBB		Thin	Entity Tier	Thin	Entity Tier
A	BBB		Thin	DocAdj	Thin	CcyGrp
A	BBB					
A	BBB		Thin	DocAdj	Thin	DocAdj
A	BBB		Thin	DocAdj	Thin	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
CCC	CCC					
CCC	CCC					
CCC	CCC					
BB	BB		Thin	Thin	DocAdj	Thin
BB	BB		Thin	Thin	DocAdj	Thin
BB	BB					
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB					
	BBB					
	BBB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
BB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
A			Thin	Thin	Thin	Thin
A			Thin	Thin	Thin	Thin

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

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

COVLTD-CIFSAJPYMR	29-Aug-08 COVLTD-CIFSA
COVLTD-CIFSAUSDCR	29-Aug-08 COVLTD-CIFSA
COVLTD-CIFSAUSDMM	29-Aug-08 COVLTD-CIFSA
COVLTD-CIFSAUSDMR	29-Aug-08 COVLTD-CIFSA
COVLTD-CIFSAUSDXR	29-Aug-08 COVLTD-CIFSA
COVLTDAUDMR	29-Aug-08 COVLTD
COVLTDEURCR	29-Aug-08 COVLTD
COVLTDEURMR	29-Aug-08 COVLTD
COVLTDEURXR	29-Aug-08 COVLTD
COVLTDGBPMR	29-Aug-08 COVLTD
COVLTDHKDMR	29-Aug-08 COVLTD
COVLTDJPYMR	29-Aug-08 COVLTD
COVLTDSGDMR	29-Aug-08 COVLTD
COVLTDUSDCR	29-Aug-08 COVLTD
COVLTDUSDMR	29-Aug-08 COVLTD
COVLTDUSDXR	29-Aug-08 COVLTD
COX-CommIncAUDMR	29-Aug-08 COX-CommInc
COX-CommIncAUDXR	29-Aug-08 COX-CommInc
COX-CommIncCADMR	29-Aug-08 COX-CommInc
COX-CommIncCHFMR	29-Aug-08 COX-CommInc
COX-CommIncEURCR	29-Aug-08 COX-CommInc
COX-CommIncEURMM	29-Aug-08 COX-CommInc
COX-CommIncEURMR	29-Aug-08 COX-CommInc
COX-CommIncEURXR	29-Aug-08 COX-CommInc
COX-CommIncGBPMR	29-Aug-08 COX-CommInc
COX-CommIncGBPXR	29-Aug-08 COX-CommInc
COX-CommIncHKDMR	29-Aug-08 COX-CommInc
COX-CommIncHKDXR	29-Aug-08 COX-CommInc
COX-CommIncJPYMR	29-Aug-08 COX-CommInc
COX-CommIncJPYXR	29-Aug-08 COX-CommInc
COX-CommIncSEKMR	29-Aug-08 COX-CommInc
COX-CommIncSEKXR	29-Aug-08 COX-CommInc
COX-CommIncUSDCR	29-Aug-08 COX-CommInc
COX-CommIncUSDMM	29-Aug-08 COX-CommInc
COX-CommIncUSDMR	29-Aug-08 COX-CommInc
COX-CommIncUSDXR	29-Aug-08 COX-CommInc
COX-CommIncCHFMR	29-Aug-08 COX-CommInc
COX-CommIncEURCR	29-Aug-08 COX-CommInc
COX-CommIncEURMM	29-Aug-08 COX-CommInc
COX-CommIncEURMR	29-Aug-08 COX-CommInc
COX-CommIncEURXR	29-Aug-08 COX-CommInc
COX-CommIncUSDCR	29-Aug-08 COX-CommInc
COX-CommIncUSDMM	29-Aug-08 COX-CommInc
COX-CommIncUSDMR	29-Aug-08 COX-CommInc
COX-CommIncUSDXR	29-Aug-08 COX-CommInc
COXAUDMR	29-Aug-08 COX
COXCHFMR	29-Aug-08 COX
COXEURCR	29-Aug-08 COX
COXEURMM	29-Aug-08 COX
COXEURMR	29-Aug-08 COX
COXJPYMR	29-Aug-08 COX
COXUSDCR	29-Aug-08 COX
COXUSDMM	29-Aug-08 COX
COXUSDMR	29-Aug-08 COX
COXUSDXR	29-Aug-08 COX
CXREURCR	29-Aug-08 CXR
CXREURMR	29-Aug-08 CXR
CXRUSDCR	29-Aug-08 CXR
CXRUSDMR	29-Aug-08 CXR
CXRUSDXR	29-Aug-08 CXR
CPG-PartnersLPEURMM	29-Aug-08 CPG-PartnersLP
CPG-PartnersLPEURMR	29-Aug-08 CPG-PartnersLP
CPG-PartnersLPEURXR	29-Aug-08 CPG-PartnersLP
CPG-PartnersLPJPYMR	29-Aug-08 CPG-PartnersLP
CPG-PartnersLPUSDCR	29-Aug-08 CPG-PartnersLP
CPG-PartnersLPUSDMM	29-Aug-08 CPG-PartnersLP
CPG-PartnersLPUSDMR	29-Aug-08 CPG-PartnersLP
CPG-PartnersLPUSDXR	29-Aug-08 CPG-PartnersLP
CRFONEURCR	29-Aug-08 CRFON
CRFONEURMM	29-Aug-08 CRFON
CRFONJPYMM	29-Aug-08 CRFON
CRFONUSDCR	29-Aug-08 CRFON
CRFONUSDMM	29-Aug-08 CRFON
CRFONUSDMR	29-Aug-08 CRFON

Covidien Intl Fin SA	LO9E8F	SNRFOR	JPY	MR	Composite
Covidien Intl Fin SA	LO9E8F	SNRFOR	USD	CR	Composite
Covidien Intl Fin SA	LO9E8F	SNRFOR	USD	MM	Composite
Covidien Intl Fin SA	LO9E8F	SNRFOR	USD	MR	Composite
Covidien Intl Fin SA	LO9E8F	SNRFOR	USD	XR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	AUD	MR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	EUR	CR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	EUR	MR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	EUR	XR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	GBP	MR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	HKD	MR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	JPY	MR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	SGD	MR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	USD	CR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	USD	MR	Composite
Covidien Ltd	GI7A7Z	SNRFOR	USD	XR	Composite
Cox Comms Inc	2E6448	SNRFOR	AUD	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	AUD	XR	Composite
Cox Comms Inc	2E6448	SNRFOR	CAD	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	CHF	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	EUR	CR	Composite
Cox Comms Inc	2E6448	SNRFOR	EUR	MM	Composite
Cox Comms Inc	2E6448	SNRFOR	EUR	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	EUR	XR	Composite
Cox Comms Inc	2E6448	SNRFOR	GBP	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	GBP	XR	Composite
Cox Comms Inc	2E6448	SNRFOR	HKD	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	HKD	XR	Composite
Cox Comms Inc	2E6448	SNRFOR	JPY	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	JPY	XR	Composite
Cox Comms Inc	2E6448	SNRFOR	SEK	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	SEK	XR	Composite
Cox Comms Inc	2E6448	SNRFOR	USD	CR	Composite
Cox Comms Inc	2E6448	SNRFOR	USD	MM	Composite
Cox Comms Inc	2E6448	SNRFOR	USD	MR	Composite
Cox Comms Inc	2E6448	SNRFOR	USD	XR	Composite
Cox Comms Inc	2E6448	SUBLT2	CHF	MR	Composite
Cox Comms Inc	2E6448	SUBLT2	EUR	CR	Composite
Cox Comms Inc	2E6448	SUBLT2	EUR	MM	Composite
Cox Comms Inc	2E6448	SUBLT2	EUR	MR	Composite
Cox Comms Inc	2E6448	SUBLT2	EUR	XR	Composite
Cox Comms Inc	2E6448	SUBLT2	USD	CR	Composite
Cox Comms Inc	2E6448	SUBLT2	USD	MM	Composite
Cox Comms Inc	2E6448	SUBLT2	USD	MR	Composite
Cox Comms Inc	2E6448	SUBLT2	USD	XR	Composite
Cox Entpers Inc	2E6455	SNRFOR	AUD	MR	Composite
Cox Entpers Inc	2E6455	SNRFOR	CHF	MR	Composite
Cox Entpers Inc	2E6455	SNRFOR	EUR	CR	Composite
Cox Entpers Inc	2E6455	SNRFOR	EUR	MM	Composite
Cox Entpers Inc	2E6455	SNRFOR	EUR	MR	Composite
Cox Entpers Inc	2E6455	SNRFOR	JPY	MR	Composite
Cox Entpers Inc	2E6455	SNRFOR	USD	CR	Composite
Cox Entpers Inc	2E6455	SNRFOR	USD	MM	Composite
Cox Entpers Inc	2E6455	SNRFOR	USD	MR	Composite
Cox Entpers Inc	2E6455	SNRFOR	USD	XR	Composite
COX RADIO INC	2E6456	SNRFOR	EUR	CR	Composite
COX RADIO INC	2E6456	SNRFOR	EUR	MR	Composite
COX RADIO INC	2E6456	SNRFOR	USD	CR	Composite
COX RADIO INC	2E6456	SNRFOR	USD	MR	Composite
COX RADIO INC	2E6456	SNRFOR	USD	XR	Composite
CPG Partners L P	1D877L	SNRFOR	EUR	MM	Composite
CPG Partners L P	1D877L	SNRFOR	EUR	MR	Composite
CPG Partners L P	1D877L	SNRFOR	EUR	XR	Composite
CPG Partners L P	1D877L	SNRFOR	JPY	MR	Composite
CPG Partners L P	1D877L	SNRFOR	USD	CR	Composite
CPG Partners L P	1D877L	SNRFOR	USD	MM	Composite
CPG Partners L P	1D877L	SNRFOR	USD	MR	Composite
CPG Partners L P	1D877L	SNRFOR	USD	XR	Composite
Cr Foncier De France	2E7859	SNRFOR	EUR	CR	Composite
Cr Foncier De France	2E7859	SNRFOR	EUR	MM	Composite
Cr Foncier De France	2E7859	SNRFOR	JPY	MM	Composite
Cr Foncier De France	2E7859	SNRFOR	USD	CR	Composite
Cr Foncier De France	2E7859	SNRFOR	USD	MM	Composite
Cr Foncier De France	2E7859	SNRFOR	USD	MR	Composite

	0.30%	0.33%	0.40%	0.46%	0.53%	0.57%	0.60%	
	0.30%	0.33%	0.40%	0.46%	0.53%	0.57%	0.60%	
	0.30%	0.33%	0.40%	0.46%	0.53%	0.57%	0.60%	
	0.30%	0.33%	0.40%	0.46%	0.53%	0.57%	0.60%	
	0.30%	0.33%	0.40%	0.46%	0.53%	0.57%	0.60%	
0.27%	0.29%	0.35%	0.40%	0.46%	0.54%	0.59%	0.64%	0.81%
0.28%	0.31%	0.38%	0.43%	0.49%	0.56%	0.62%	0.67%	0.81%
0.27%	0.29%	0.36%	0.40%	0.47%	0.54%	0.59%	0.64%	0.81%
0.26%	0.29%	0.34%	0.39%	0.45%	0.52%	0.57%	0.61%	0.81%
0.27%	0.29%	0.36%	0.40%	0.47%	0.54%	0.59%	0.64%	0.81%
0.27%	0.29%	0.35%	0.40%	0.46%	0.54%	0.59%	0.64%	0.81%
0.27%	0.29%	0.36%	0.40%	0.47%	0.54%	0.59%	0.64%	0.81%
0.28%	0.31%	0.38%	0.43%	0.49%	0.56%	0.62%	0.67%	0.81%
0.27%	0.29%	0.36%	0.40%	0.47%	0.54%	0.59%	0.64%	0.81%
0.26%	0.29%	0.34%	0.39%	0.45%	0.52%	0.57%	0.61%	0.81%
0.13%	0.35%	0.44%	0.58%	0.63%	0.70%	0.71%	0.75%	0.82%
0.13%	0.35%	0.44%	0.58%	0.63%	0.70%	0.71%	0.75%	0.82%
0.13%	0.35%	0.44%	0.58%	0.64%	0.71%	0.72%	0.75%	0.82%
0.13%	0.35%	0.44%	0.58%	0.64%	0.71%	0.72%	0.75%	0.82%
0.14%	0.37%	0.47%	0.61%	0.67%	0.75%	0.76%	0.80%	0.82%
0.13%	0.36%	0.44%	0.59%	0.64%	0.72%	0.73%	0.75%	0.82%
0.13%	0.35%	0.44%	0.58%	0.64%	0.71%	0.72%	0.75%	0.82%
0.13%	0.34%	0.43%	0.55%	0.61%	0.68%	0.70%	0.74%	0.82%
0.13%	0.35%	0.44%	0.58%	0.64%	0.71%	0.72%	0.75%	0.82%
0.13%	0.34%	0.43%	0.55%	0.61%	0.68%	0.70%	0.74%	0.82%
0.13%	0.35%	0.44%	0.58%	0.64%	0.71%	0.72%	0.75%	0.82%
0.13%	0.34%	0.43%	0.55%	0.61%	0.68%	0.70%	0.74%	0.82%
0.13%	0.35%	0.44%	0.58%	0.63%	0.70%	0.71%	0.75%	0.82%
0.13%	0.35%	0.44%	0.58%	0.63%	0.70%	0.71%	0.75%	0.82%
0.13%	0.35%	0.44%	0.58%	0.63%	0.70%	0.71%	0.75%	0.82%
0.13%	0.34%	0.43%	0.55%	0.61%	0.68%	0.70%	0.74%	0.82%
0.14%	0.37%	0.47%	0.61%	0.67%	0.75%	0.76%	0.80%	0.82%
0.14%	0.37%	0.47%	0.61%	0.67%	0.75%	0.76%	0.80%	0.82%
0.13%	0.35%	0.44%	0.58%	0.64%	0.71%	0.72%	0.75%	0.82%
0.13%	0.34%	0.43%	0.55%	0.61%	0.68%	0.70%	0.74%	0.82%
0.13%	0.36%	0.45%	0.54%	0.67%	0.72%	0.73%	0.75%	0.85%
0.13%	0.36%	0.45%	0.54%	0.67%	0.72%	0.73%	0.75%	0.85%
0.13%	0.36%	0.45%	0.54%	0.67%	0.72%	0.73%	0.75%	0.85%
0.13%	0.36%	0.45%	0.54%	0.67%	0.72%	0.73%	0.75%	0.85%
0.13%	0.36%	0.45%	0.54%	0.67%	0.72%	0.73%	0.75%	0.85%
0.13%	0.36%	0.45%	0.56%	0.67%	0.76%	0.73%	0.79%	0.85%
0.13%	0.36%	0.45%	0.56%	0.67%	0.76%	0.73%	0.79%	0.85%
0.13%	0.36%	0.45%	0.54%	0.67%	0.72%	0.73%	0.75%	0.85%
0.13%	0.36%	0.45%	0.60%	0.67%	0.70%	0.73%	0.82%	0.85%
0.28%	0.34%	0.52%	0.62%	0.77%	0.84%	0.86%	0.87%	0.83%
0.28%	0.34%	0.52%	0.62%	0.77%	0.84%	0.86%	0.87%	0.83%
0.28%	0.34%	0.52%	0.62%	0.77%	0.84%	0.86%	0.87%	0.83%
0.28%	0.32%	0.50%	0.59%	0.74%	0.81%	0.83%	0.84%	0.83%
0.28%	0.32%	0.49%	0.59%	0.73%	0.80%	0.82%	0.83%	0.83%
0.28%	0.32%	0.49%	0.59%	0.73%	0.80%	0.82%	0.83%	0.83%
0.28%	0.32%	0.49%	0.59%	0.73%	0.80%	0.82%	0.83%	0.83%
0.28%	0.32%	0.49%	0.59%	0.73%	0.80%	0.82%	0.83%	0.83%
0.28%	0.32%	0.49%	0.59%	0.73%	0.80%	0.82%	0.83%	0.83%
0.28%	0.31%	0.48%	0.57%	0.71%	0.77%	0.79%	0.80%	0.83%
0.43%	0.43%	0.52%	0.70%	0.76%	0.88%	0.90%	0.95%	0.99%
0.43%	0.43%	0.52%	0.70%	0.76%	0.83%	0.86%	0.90%	0.99%
0.43%	0.43%	0.52%	0.70%	0.76%	0.88%	0.90%	0.95%	0.99%
0.43%	0.43%	0.52%	0.70%	0.76%	0.83%	0.86%	0.90%	0.99%
0.75%	1.00%	0.62%	1.37%	1.54%	1.65%	1.59%	1.54%	1.94%
0.75%	1.00%	0.62%	1.51%	1.54%	1.72%	1.67%	1.63%	1.94%
0.75%	1.00%	0.62%	1.37%	1.54%	1.65%	1.59%	1.54%	1.94%
					0.21%			
					0.21%			
					0.21%			
					0.21%			

		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
0.85%	0.84%	39.00%	BB	B	BB	BB
0.90%	0.84%	40%	BBB	BB	BBB	BBB
0.85%	0.84%	38.89%	A	BBB	A	BBB
0.82%	0.84%	40%	BBB	BBB	BBB	BBB
		38.89%				
0.85%	0.84%	38.89%	A	BBB	A	BBB
0.85%	0.84%	39.00%	BB	B	BB	BB
0.85%	0.84%	38.89%	A	BBB	A	BBB
0.90%	0.84%	40%	BBB	BB	BBB	BBB
0.85%	0.84%	38.89%	A	BBB	A	BBB
0.82%	0.84%	40%	BBB	BBB	BBB	BBB
0.79%	0.78%	40%	BB	BB	BBB	BBB
0.79%	0.78%	40%	BB	BB	BBB	BBB
0.79%	0.78%	40%	A	A	AA	AA
0.79%	0.78%	40%	A	A	AA	AA
0.79%	0.78%	40%	BBB	BBB	A	A
0.79%	0.78%	40%	BBB	BBB	A	A
0.79%	0.78%	40%	A	A	AA	AA
0.79%	0.78%	40%	BBB	A	A	AA
0.79%	0.78%	40%	A	A	AA	AA
0.79%	0.78%	40%	BBB	A	A	AA
0.79%	0.78%	40%	A	A	AA	AA
0.79%	0.78%	40%	BBB	A	A	AA
0.79%	0.78%	40%	BB	BB	BBB	BBB
0.79%	0.78%		BB	BB	BBB	BBB
0.79%	0.78%	40%				
0.79%	0.78%	40%	BBB	A	A	AA
0.79%	0.78%	40%	BBB	BBB	A	A
0.79%	0.78%	40%				
0.79%	0.78%	40%	A	A	AA	AA
0.79%	0.78%	40%	BBB	A	A	AA
0.79%	0.78%	35.00%		NR	NR	BBB
0.79%	0.78%	35.00%				
0.79%	0.78%	35.00%				
0.79%	0.78%	35.00%		NR	NR	BBB
0.79%	0.78%	35.00%				
0.79%	0.78%	35.00%		NR	NR	B
0.79%	0.78%	35.00%				
0.79%	0.78%	35.00%		NR	NR	BBB
0.79%	0.78%	35.00%		NR	NR	B
1.29%	1.29%	40%				
1.29%	1.29%	40%				
1.29%	1.29%	40%	NR	BB	BBB	BBB
1.23%	1.23%	40%	NR	BB	BBB	BBB
1.22%	1.22%	40%	NR	BBB	A	A
1.22%	1.22%	40%				
1.22%	1.22%	40%				
1.22%	1.22%	40%				
1.22%	1.22%	40%	NR	BBB	A	A
1.18%		40%	NR	BB	BBB	BBB
0.99%	0.99%	38.75%		NR	NR	NR
0.99%	0.99%	40%		NR	NR	NR
0.99%	0.99%	38.75%		NR	NR	NR
0.99%	0.99%	40%		NR	NR	NR
		38.75%				
		40%				
2.06%		40%	NR	NR	NR	BBB
		40%				
		40%				
2.06%		40%	NR	NR	NR	BB
		40%				
2.06%		40%	NR	NR	NR	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				

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

	NR	2		Europe	Luxembourg
	NR	2		Europe	Luxembourg
	NR	2		Europe	Luxembourg
	NR	2		Europe	Luxembourg
	NR	2		Europe	Luxembourg
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
	NR		Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	BBB	8	Health Care	N.Amer	Bermuda
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	A	5	Consumer Services	N.Amer	United States
	A	5	Consumer Services	N.Amer	United States
	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	A	5	Consumer Services	N.Amer	United States
	A	5	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France

A			Thin	Thin	Thin	Thin
A			Thin	Thin	Thin	Thin
A			Thin	Thin	Thin	Thin
A			Thin	Thin	Thin	Thin
A			Thin	Thin	Thin	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A		Thin	Thin	CcyGrp	Thin
BB	A					
BB	A					
BB	A		Thin	Thin	CcyGrp	Thin
BB	A					
BB	A		Thin	Thin	DocAdj	Thin
BB	A					
BB	A		Thin	Thin	CcyGrp	Thin
BB	A		Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	CcyGrp	Thin
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	CcyGrp	Thin
BBB	A					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					

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

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

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

Entity Tier
Entity Tier
Entity Tier

CICFPEURCR	29-Aug-08 CICFP
CICFPEURMM	29-Aug-08 CICFP
CICFPUSDCR	29-Aug-08 CICFP
CICFPUSDMM	29-Aug-08 CICFP
CLSAEURCR	29-Aug-08 CLSA
CLSAEURMM	29-Aug-08 CLSA
CRDSAIJPYCR	29-Aug-08 CRDSAI
CRDSAIJPYMR	29-Aug-08 CRDSAI
CRDSAIJPYXR	29-Aug-08 CRDSAI
CRDSAIUSDCR	29-Aug-08 CRDSAI
CRDSAIUSDMR	29-Aug-08 CRDSAI
CRDSUI-CSCHFCR	29-Aug-08 CRDSUI-CS
CRDSUI-CSCHFMM	29-Aug-08 CRDSUI-CS
CRDSUI-CSEURCR	29-Aug-08 CRDSUI-CS
CRDSUI-CSEURMM	29-Aug-08 CRDSUI-CS
CRDSUI-CSJPYCR	29-Aug-08 CRDSUI-CS
CRDSUI-CSJPYMM	29-Aug-08 CRDSUI-CS
CRDSUI-CSUSDCR	29-Aug-08 CRDSUI-CS
CRDSUI-CSUSDMM	29-Aug-08 CRDSUI-CS
CRDSUI-CSUSDMR	29-Aug-08 CRDSUI-CS
CRDSUI-CSUSDXR	29-Aug-08 CRDSUI-CS
CSGAGAUDMM	29-Aug-08 CSGAG
CSGAGCHFCR	29-Aug-08 CSGAG
CSGAGCHFMM	29-Aug-08 CSGAG
CSGAGEURCR	29-Aug-08 CSGAG
CSGAGEURMM	29-Aug-08 CSGAG
CSGAGEURMR	29-Aug-08 CSGAG
CSGAGEURXR	29-Aug-08 CSGAG
CSGAGGBPCR	29-Aug-08 CSGAG
CSGAGGBPMM	29-Aug-08 CSGAG
CSGAGHKDCR	29-Aug-08 CSGAG
CSGAGHKDMM	29-Aug-08 CSGAG
CSGAGJPYCR	29-Aug-08 CSGAG
CSGAGJPYMM	29-Aug-08 CSGAG
CSGAGSEKMM	29-Aug-08 CSGAG
CSGAGSGDMM	29-Aug-08 CSGAG
CSGAGUSDCR	29-Aug-08 CSGAG
CSGAGUSDMM	29-Aug-08 CSGAG
CSGAGUSDMR	29-Aug-08 CSGAG
CSGAGUSDXR	29-Aug-08 CSGAG
CSGAGAUDCR	29-Aug-08 CSGAG
CSGAGAUDMM	29-Aug-08 CSGAG
CSGAGCHFCR	29-Aug-08 CSGAG
CSGAGCHFMM	29-Aug-08 CSGAG
CSGAGDKKMM	29-Aug-08 CSGAG
CSGAGEURCR	29-Aug-08 CSGAG
CSGAGEURMM	29-Aug-08 CSGAG
CSGAGEURMR	29-Aug-08 CSGAG
CSGAGEURXR	29-Aug-08 CSGAG
CSGAGGBPCR	29-Aug-08 CSGAG
CSGAGGBPMM	29-Aug-08 CSGAG
CSGAGGBPMR	29-Aug-08 CSGAG
CSGAGHKDCR	29-Aug-08 CSGAG
CSGAGHKDMM	29-Aug-08 CSGAG
CSGAGJPYCR	29-Aug-08 CSGAG
CSGAGJPYMM	29-Aug-08 CSGAG
CSGAGSGDCR	29-Aug-08 CSGAG
CSGAGSGDMM	29-Aug-08 CSGAG
CSGAGUSDCR	29-Aug-08 CSGAG
CSGAGUSDMM	29-Aug-08 CSGAG
CSGAGUSDMR	29-Aug-08 CSGAG
CRDSUI-HIdUSAEURCR	29-Aug-08 CRDSUI-HIdUSA
CRDSUI-HIdUSAEURMM	29-Aug-08 CRDSUI-HIdUSA
CRDSUI-HIdUSAEURMR	29-Aug-08 CRDSUI-HIdUSA
CRDSUI-HIdUSAGBPMM	29-Aug-08 CRDSUI-HIdUSA
CRDSUI-HIdUSAUSDCR	29-Aug-08 CRDSUI-HIdUSA
CRDSUI-HIdUSAUSDMM	29-Aug-08 CRDSUI-HIdUSA
CRDSUI-HIdUSAUSDMR	29-Aug-08 CRDSUI-HIdUSA
CRDSUI-HIdUSAUSDXR	29-Aug-08 CRDSUI-HIdUSA
CRDSUI-USAIncCADMR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncCHFCR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncCHFMM	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncEURCR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncEURMM	29-Aug-08 CRDSUI-USAInc

Cr Industriel et Coml	FH56AA	SNRFOR	EUR	CR	Composite
Cr Industriel et Coml	FH56AA	SNRFOR	EUR	MM	Composite
Cr Industriel et Coml	FH56AA	SNRFOR	USD	CR	Composite
Cr Industriel et Coml	FH56AA	SNRFOR	USD	MM	Composite
Cr Logement	FL722Y	SUBLT2	EUR	CR	Composite
Cr Logement	FL722Y	SUBLT2	EUR	MM	Composite
Cr Saison Co Ltd	JJ8C9E	SNRFOR	JPY	CR	Composite
Cr Saison Co Ltd	JJ8C9E	SNRFOR	JPY	MR	Composite
Cr Saison Co Ltd	JJ8C9E	SNRFOR	JPY	XR	Composite
Cr Saison Co Ltd	JJ8C9E	SNRFOR	USD	CR	Composite
Cr Saison Co Ltd	JJ8C9E	SNRFOR	USD	MR	Composite
Cr Suisse	HH8G9U	SNRFOR	CHF	CR	Composite
Cr Suisse	HH8G9U	SNRFOR	CHF	MM	Composite
Cr Suisse	HH8G9U	SNRFOR	EUR	CR	Composite
Cr Suisse	HH8G9U	SNRFOR	EUR	MM	Composite
Cr Suisse	HH8G9U	SNRFOR	JPY	CR	Composite
Cr Suisse	HH8G9U	SNRFOR	JPY	MM	Composite
Cr Suisse	HH8G9U	SNRFOR	USD	CR	Composite
Cr Suisse	HH8G9U	SNRFOR	USD	MM	Composite
Cr Suisse	HH8G9U	SNRFOR	USD	MR	Composite
Cr Suisse	HH8G9U	SNRFOR	USD	XR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	AUD	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	CHF	CR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	CHF	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	EUR	CR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	EUR	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	EUR	MR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	EUR	XR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	GBP	CR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	GBP	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	HKD	CR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	HKD	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	JPY	CR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	JPY	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	SEK	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	SGD	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	USD	CR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	USD	MM	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	USD	MR	Composite
Cr Suisse Group AG	HK9FHL	SNRFOR	USD	XR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	AUD	CR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	AUD	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	CHF	CR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	CHF	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	DKK	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	EUR	CR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	EUR	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	EUR	MR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	EUR	XR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	GBP	CR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	GBP	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	GBP	MR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	HKD	CR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	HKD	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	JPY	CR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	JPY	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	SGD	CR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	SGD	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	USD	CR	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	USD	MM	Composite
Cr Suisse Group AG	HK9FHL	SUBLT2	USD	MR	Composite
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	EUR	CR	Composite
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	EUR	MM	Composite
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	EUR	MR	Composite
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	GBP	MM	Composite
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	USD	CR	Composite
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	USD	MM	Composite
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	USD	MR	Composite
Cr Suisse Hldgs USA Inc	2E796J	SNRFOR	USD	XR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	CAD	MR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	CHF	CR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	CHF	MM	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	EUR	CR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	EUR	MM	Composite

	0.40%	0.48%	0.46%	0.54%	0.71%	0.66%	0.78%	
	0.40%	0.48%	0.46%	0.54%	0.71%	0.66%	0.78%	
0.52%	0.81%	0.93%	1.04%	1.15%	1.29%	1.31%	1.39%	1.85%
0.40%	0.63%	0.93%	0.78%	0.90%	0.97%	1.03%	1.12%	1.85%
0.51%	0.79%	0.93%	1.04%	1.15%	1.30%	1.31%	1.36%	1.85%
0.51%	0.79%	0.93%	1.04%	1.15%	1.30%	1.31%	1.36%	1.85%
					0.18%		0.23%	
					0.18%		0.23%	
					0.18%		0.23%	
0.32%	0.42%	0.58%	0.70%	0.80%	0.89%	0.90%	0.92%	0.99%
0.32%	0.44%	0.60%	0.73%	0.83%	0.93%	0.93%	0.95%	1.03%
0.32%	0.42%	0.57%	0.70%	0.79%	0.88%	0.90%	0.92%	0.98%
0.32%	0.44%	0.60%	0.73%	0.83%	0.93%	0.93%	0.95%	1.03%
0.32%	0.42%	0.57%	0.70%	0.79%	0.88%	0.90%	0.92%	0.98%
0.32%	0.42%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.97%
0.32%	0.40%	0.55%	0.67%	0.75%	0.84%	0.85%	0.87%	0.94%
0.32%	0.44%	0.60%	0.73%	0.83%	0.93%	0.93%	0.95%	1.03%
0.32%	0.42%	0.57%	0.70%	0.79%	0.88%	0.90%	0.92%	0.98%
0.32%	0.42%	0.57%	0.70%	0.79%	0.88%	0.90%	0.92%	0.98%
0.32%	0.42%	0.58%	0.70%	0.80%	0.89%	0.90%	0.92%	0.99%
0.32%	0.42%	0.58%	0.70%	0.80%	0.89%	0.90%	0.92%	0.99%
0.32%	0.42%	0.57%	0.70%	0.79%	0.88%	0.90%	0.92%	0.98%
0.32%	0.42%	0.57%	0.70%	0.79%	0.88%	0.90%	0.92%	0.98%
0.32%	0.44%	0.60%	0.73%	0.83%	0.93%	0.93%	0.95%	1.03%
0.32%	0.42%	0.57%	0.70%	0.79%	0.88%	0.90%	0.92%	0.98%
0.32%	0.42%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.97%
0.32%	0.40%	0.55%	0.67%	0.75%	0.84%	0.85%	0.87%	0.94%
0.64%	0.81%	1.08%	1.30%	1.48%	1.64%	1.66%	1.67%	1.68%
0.64%	0.81%	1.08%	1.30%	1.48%	1.64%	1.66%	1.67%	1.68%
0.64%	0.84%	1.12%	1.35%	1.54%	1.71%	1.72%	1.74%	1.74%
0.64%	0.81%	1.08%	1.30%	1.47%	1.64%	1.65%	1.66%	1.66%
0.64%	0.84%	1.12%	1.35%	1.54%	1.71%	1.72%	1.74%	1.74%
0.64%	0.81%	1.08%	1.30%	1.47%	1.64%	1.65%	1.66%	1.66%
0.64%	0.80%	1.07%	1.29%	1.46%	1.62%	1.63%	1.65%	1.65%
0.64%	0.77%	1.03%	1.24%	1.40%	1.56%	1.57%	1.59%	1.59%
0.64%	0.84%	1.12%	1.35%	1.54%	1.71%	1.72%	1.74%	1.74%
0.64%	0.81%	1.08%	1.30%	1.47%	1.64%	1.65%	1.66%	1.66%
0.64%	0.84%	1.12%	1.35%	1.54%	1.71%	1.72%	1.74%	1.74%
0.64%	0.81%	1.08%	1.30%	1.47%	1.64%	1.65%	1.66%	1.66%
0.64%	0.81%	1.08%	1.30%	1.48%	1.64%	1.66%	1.67%	1.68%
0.64%	0.84%	1.12%	1.35%	1.54%	1.71%	1.72%	1.74%	1.74%
0.64%	0.81%	1.08%	1.30%	1.47%	1.64%	1.65%	1.66%	1.66%
0.64%	0.84%	1.12%	1.35%	1.54%	1.71%	1.72%	1.74%	1.74%
0.64%	0.81%	1.08%	1.30%	1.47%	1.64%	1.65%	1.66%	1.66%
0.64%	0.80%	1.07%	1.29%	1.46%	1.62%	1.63%	1.65%	1.65%
					0.78%			
					0.78%			
					0.78%			
					0.78%			
					0.78%			
					0.78%			
0.50%	0.53%	0.59%	0.68%	0.72%	0.78%	0.81%	0.88%	0.98%
0.50%	0.57%	0.62%	0.72%	0.77%	0.82%	0.87%	0.94%	0.98%
0.50%	0.54%	0.60%	0.69%	0.74%	0.79%	0.82%	0.90%	0.98%

		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
		22.50%			
		22.50%			
0.80%	2.07%	35% A	BB	NR	BBB
		36.67%			
0.80%	2.07%	36.67% BBB	B	NR	BB
0.80%	2.07%	36.67% BB	CCC	NR	CCC
0.80%	2.07%	36.67% BB	CCC	NR	CCC
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
0.96%	1.09%	40% NR	BBB	BBB	BBB
1.00%	1.13%	40% NR	A	A	A
0.96%	1.09%	40% NR	AA	AA	AA
1.00%	1.13%	40% NR	A	A	A
0.96%	1.09%	40% NR	AA	AA	AA
0.95%	1.07%	40% NR	A	A	A
0.92%	1.04%	40% NR	A	A	A
1.00%	1.13%	40% NR	A	A	A
0.96%	1.09%	40% NR	AA	AA	AA
		40%			
0.96%	1.09%	40% NR	AA	AA	AA
0.96%	1.09%	40% NR	BBB	BBB	BBB
0.96%	1.09%	40% NR	BBB	BBB	BBB
0.96%	1.09%	40% NR	AA	AA	AA
0.96%	1.09%	40% NR	AA	AA	AA
1.00%	1.13%	40% NR	A	A	A
0.96%	1.09%	40% NR	AA	AA	AA
0.95%	1.07%	40% NR	A	A	A
0.92%	1.04%	40% NR	A	A	A
1.66%	1.78%	20% NR	BBB	BBB	BBB
1.66%	1.78%	20% NR	BBB	BBB	BBB
1.73%	1.78%	20% NR	A	A	A
1.66%	1.78%	20% NR	AA	AA	AA
		20%			
1.73%	1.78%	20% NR	A	A	A
1.66%	1.78%	20% NR	AA	AA	AA
1.64%	1.78%	20% NR	A	A	A
1.58%	1.78%	20% NR	A	A	A
1.73%	1.78%	20% NR	A	A	A
1.66%	1.78%	20% NR	AA	AA	AA
		20%			
1.73%	1.78%	20% NR	A	A	A
1.66%	1.78%	20% NR	AA	AA	AA
		20%			
1.66%	1.78%	20% NR	BBB	BBB	BBB
1.73%	1.78%	20% NR	A	A	A
1.66%	1.78%	20% NR	AA	AA	AA
1.73%	1.78%	20% NR	A	A	A
1.66%	1.78%	20% NR	AA	AA	AA
1.64%	1.78%	20% NR	A	A	A
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.00%	1.02%	40% NR	A	A	A
		40%			
		40%			
1.00%	1.07%	40% NR	BBB	BBB	BBB
1.00%	1.03%	40% NR	BBB	BBB	BBB

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

	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
NR	BB	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BB	3	Financials	Asia	Japan
NR	BB	3	Financials	Asia	Japan
NR	BB	3	Financials	Asia	Japan
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR	2	Financials	Europe	Switzerland
	NR	2	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR	2	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BB	AA	12	Financials	Europe	Switzerland
BBB	A	3	Financials	Europe	Switzerland
A	AA	10	Financials	Europe	Switzerland
BBB	A	3	Financials	Europe	Switzerland
A	AA	10	Financials	Europe	Switzerland
BBB	AA	12	Financials	Europe	Switzerland
BBB	AA	12	Financials	Europe	Switzerland
BBB	A	3	Financials	Europe	Switzerland
A	AA	10	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
A	AA	10	Financials	Europe	Switzerland
BB	AA	12	Financials	Europe	Switzerland
BB	AA	12	Financials	Europe	Switzerland
A	AA	10	Financials	Europe	Switzerland
A	AA	10	Financials	Europe	Switzerland
BBB	A	3	Financials	Europe	Switzerland
A	AA	10	Financials	Europe	Switzerland
BBB	AA	12	Financials	Europe	Switzerland
BBB	AA	12	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
NR	A	10	Financials	Europe	Switzerland
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States

A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
AA						
AA						
A	AA	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	Thin	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj

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

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

CRDSUI-USAIncEURMR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncEURXR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncJPYCR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncJPYMR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncUSDCR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncUSDMM	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncUSDMR	29-Aug-08 CRDSUI-USAInc
CRDSUI-USAIncUSDXR	29-Aug-08 CRDSUI-USAInc
CREURMR	29-Aug-08 CR
CRUSDCR	29-Aug-08 CR
CRUSDMR	29-Aug-08 CR
CRHLNEURCR	29-Aug-08 CRHLN
CRHLNEURMM	29-Aug-08 CRHLN
CRHLNEURMR	29-Aug-08 CRHLN
CRHLNUSDMM	29-Aug-08 CRHLN
CRHLNUSDMR	29-Aug-08 CRHLN
CRHLNUSDXR	29-Aug-08 CRHLN
CRHIDEURMM	29-Aug-08 CRHID
CRHIDEURMR	29-Aug-08 CRHID
CRHIDGBPMM	29-Aug-08 CRHID
CRHIDUSDCR	29-Aug-08 CRHID
CRHIDUSDMM	29-Aug-08 CRHID
CH-CrownAmeUSDMR	29-Aug-08 CH-CrownAme
CH-CrownAmeUSDXR	29-Aug-08 CH-CrownAme
CCIAUDMR	29-Aug-08 CCI
CCIAUDXR	29-Aug-08 CCI
CCIEURMM	29-Aug-08 CCI
CCIEURMR	29-Aug-08 CCI
CCIEURXR	29-Aug-08 CCI
CCIJPYMR	29-Aug-08 CCI
CCIUSDCR	29-Aug-08 CCI
CCIUSDMM	29-Aug-08 CCI
CCIUSDMR	29-Aug-08 CCI
CCIUSDXR	29-Aug-08 CCI
CCKEURMM	29-Aug-08 CCK
CCKEURMR	29-Aug-08 CCK
CCKEURXR	29-Aug-08 CCK
CCKHKDXR	29-Aug-08 CCK
CCKILSXR	29-Aug-08 CCK
CCKUSDCR	29-Aug-08 CCK
CCKUSDMM	29-Aug-08 CCK
CCKUSDMR	29-Aug-08 CCK
CCKUSDXR	29-Aug-08 CCK
CCK-CEHEURXR	29-Aug-08 CCK-CEH
CCK-CEHUSDMR	29-Aug-08 CCK-CEH
CCK-CEHUSDXR	29-Aug-08 CCK-CEH
CCK-CEHAUDMR	29-Aug-08 CCK-CEH
CCK-CEHAUDXR	29-Aug-08 CCK-CEH
CCK-CEHCADMR	29-Aug-08 CCK-CEH
CCK-CEHEURCR	29-Aug-08 CCK-CEH
CCK-CEHEURMM	29-Aug-08 CCK-CEH
CCK-CEHEURMR	29-Aug-08 CCK-CEH
CCK-CEHEURXR	29-Aug-08 CCK-CEH
CCK-CEHHKDXR	29-Aug-08 CCK-CEH
CCK-CEHILSXR	29-Aug-08 CCK-CEH
CCK-CEHJPYCR	29-Aug-08 CCK-CEH
CCK-CEHJPYMM	29-Aug-08 CCK-CEH
CCK-CEHJPYMR	29-Aug-08 CCK-CEH
CCK-CEHUSDCR	29-Aug-08 CCK-CEH
CCK-CEHUSDMM	29-Aug-08 CCK-CEH
CCK-CEHUSDMR	29-Aug-08 CCK-CEH
CCK-CEHUSDXR	29-Aug-08 CCK-CEH
CHEURCR	29-Aug-08 CH
CHEURMM	29-Aug-08 CH
CHEURMR	29-Aug-08 CH
CHEURXR	29-Aug-08 CH
CHUSDMR	29-Aug-08 CH
CHUSDXR	29-Aug-08 CH
CROWNLAUDCR	29-Aug-08 CROWNL
CROWNLAUDMR	29-Aug-08 CROWNL
CROWNLCHFMR	29-Aug-08 CROWNL
CROWNLEURCR	29-Aug-08 CROWNL
CROWNLEURMR	29-Aug-08 CROWNL
CROWNLGBPMR	29-Aug-08 CROWNL

Cr Suisse USA Inc	2E7977	SNRFOR	EUR	MR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	EUR	XR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	JPY	CR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	JPY	MR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	USD	CR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	USD	MM	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	USD	MR	Composite
Cr Suisse USA Inc	2E7977	SNRFOR	USD	XR	Composite
CRANE CO.	2E67CI	SNRFOR	EUR	MR	Composite
CRANE CO.	2E67CI	SNRFOR	USD	CR	Composite
CRANE CO.	2E67CI	SNRFOR	USD	MR	Composite
CRH Amer Inc	1D888V	SNRFOR	EUR	CR	Composite
CRH Amer Inc	1D888V	SNRFOR	EUR	MM	Composite
CRH Amer Inc	1D888V	SNRFOR	EUR	MR	Composite
CRH Amer Inc	1D888V	SNRFOR	USD	MM	Composite
CRH Amer Inc	1D888V	SNRFOR	USD	MR	Composite
CRH Amer Inc	1D888V	SNRFOR	USD	XR	Composite
CRH plc	1D888Q	SNRFOR	EUR	MM	Composite
CRH plc	1D888Q	SNRFOR	EUR	MR	Composite
CRH plc	1D888Q	SNRFOR	GBP	MM	Composite
CRH plc	1D888Q	SNRFOR	USD	CR	Composite
CRH plc	1D888Q	SNRFOR	USD	MM	Composite
CROWN AMERICAS LLC	24A99N	SNRFOR	USD	MR	Composite
CROWN AMERICAS LLC	24A99N	SNRFOR	USD	XR	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	AUD	MR	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	AUD	XR	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	EUR	MM	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	EUR	MR	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	EUR	XR	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	JPY	MR	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	USD	CR	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	USD	MM	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	USD	MR	Composite
Crown Castle Intl Corp	24AA49	SNRFOR	USD	XR	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	EUR	MM	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	EUR	MR	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	EUR	XR	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	HKD	XR	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	ILS	XR	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	USD	CR	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	USD	MM	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	USD	MR	Composite
Crown Cork & Seal Co Inc	24AA7A	SNRFOR	USD	XR	Composite
Crown Euro Hldgs	FH5CHZ	SECDOM	EUR	XR	Composite
Crown Euro Hldgs	FH5CHZ	SECDOM	USD	MR	Composite
Crown Euro Hldgs	FH5CHZ	SECDOM	USD	XR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	AUD	MR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	AUD	XR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	CAD	MR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	EUR	CR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	EUR	MM	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	EUR	MR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	EUR	XR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	HKD	XR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	ILS	XR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	JPY	CR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	JPY	MM	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	JPY	MR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	USD	CR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	USD	MM	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	USD	MR	Composite
Crown Euro Hldgs	FH5CHZ	SNRFOR	USD	XR	Composite
Crown Hldgs Inc	24AB9E	SNRFOR	EUR	CR	Composite
Crown Hldgs Inc	24AB9E	SNRFOR	EUR	MM	Composite
Crown Hldgs Inc	24AB9E	SNRFOR	EUR	MR	Composite
Crown Hldgs Inc	24AB9E	SNRFOR	EUR	XR	Composite
Crown Hldgs Inc	24AB9E	SNRFOR	USD	MR	Composite
Crown Hldgs Inc	24AB9E	SNRFOR	USD	XR	Composite
Crown Ltd	QT304P	SNRFOR	AUD	CR	Composite
Crown Ltd	QT304P	SNRFOR	AUD	MR	Composite
Crown Ltd	QT304P	SNRFOR	CHF	MR	Composite
Crown Ltd	QT304P	SNRFOR	EUR	CR	Composite
Crown Ltd	QT304P	SNRFOR	EUR	MR	Composite
Crown Ltd	QT304P	SNRFOR	GBP	MR	Composite

0.50%	0.53%	0.59%	0.68%	0.72%	0.78%	0.81%	0.88%	0.98%
0.50%	0.53%	0.59%	0.68%	0.72%	0.78%	0.83%	0.89%	0.98%
0.50%	0.53%	0.59%	0.68%	0.72%	0.78%	0.83%	0.89%	0.98%
0.50%	0.57%	0.62%	0.72%	0.77%	0.82%	0.87%	0.94%	0.98%
0.50%	0.54%	0.60%	0.69%	0.74%	0.79%	0.82%	0.90%	0.98%
0.50%	0.53%	0.59%	0.68%	0.72%	0.78%	0.81%	0.88%	0.98%
0.50%	0.52%	0.57%	0.66%	0.70%	0.75%	0.80%	0.86%	0.98%
0.45%	0.40%	0.51%	0.60%	0.69%	0.77%	0.81%	0.87%	1.06%
0.45%	0.42%	0.53%	0.63%	0.73%	0.81%	0.85%	0.87%	1.11%
0.45%	0.40%	0.51%	0.60%	0.69%	0.77%	0.81%	0.87%	1.06%
0.79%	1.68%	1.85%	2.24%	2.38%	2.83%	2.62%	2.68%	2.65%
0.79%	1.62%	1.85%	2.16%	2.29%	2.71%	2.52%	2.58%	2.65%
0.79%	1.60%	1.85%	2.13%	2.26%	2.69%	2.49%	2.55%	2.65%
0.79%	1.62%	1.85%	2.16%	2.29%	2.71%	2.52%	2.58%	2.65%
0.79%	1.60%	1.85%	2.13%	2.26%	2.69%	2.49%	2.55%	2.65%
	1.02%	1.21%	1.38%	1.60%	1.85%	1.91%	1.98%	
	1.02%	1.21%	1.38%	1.60%	1.85%	1.91%	1.98%	
	1.02%	1.21%	1.38%	1.60%	1.85%	1.91%	1.98%	
	1.02%	1.21%	1.38%	1.60%	1.85%	1.91%	1.98%	
	0.92%	1.23%	1.47%	1.63%	1.75%			
	0.92%	1.23%	1.47%	1.63%	1.75%			
0.18%	0.28%	0.51%	0.63%	0.75%	0.86%	1.01%	1.23%	1.24%
0.18%	0.28%	0.51%	0.63%	0.75%	0.86%	1.01%	1.23%	1.24%
0.18%	0.28%	0.51%	0.63%	0.75%	0.86%	1.01%	1.23%	1.24%
0.18%	0.28%	0.51%	0.63%	0.75%	0.86%	1.01%	1.23%	1.24%
0.18%	0.28%	0.49%	0.62%	0.75%	0.86%	1.00%	1.22%	1.24%
0.18%	0.28%	0.49%	0.62%	0.75%	0.86%	1.00%	1.22%	1.24%
0.18%	0.28%	0.56%	0.68%	0.81%	0.93%	1.10%	1.34%	1.24%
0.18%	0.28%	0.56%	0.68%	0.81%	0.93%	1.10%	1.34%	1.24%
0.18%	0.28%	0.53%	0.65%	0.77%	0.88%	1.04%	1.27%	1.24%
0.18%	0.28%	0.49%	0.62%	0.75%	0.86%	1.00%	1.22%	1.24%
	1.64%	2.24%	3.15%	3.65%	4.10%	4.42%	4.72%	3.46%
	1.64%	2.24%	3.15%	3.65%	4.10%	4.42%	4.72%	3.46%
	1.64%	2.24%	3.15%	3.65%	4.10%	4.42%	4.72%	3.46%
	1.64%	2.24%	3.15%	3.65%	4.10%	4.42%	4.72%	3.46%
	0.32%		0.37%		0.87%	1.04%	1.09%	
	0.32%		0.37%		0.87%	1.04%	1.09%	
	0.32%		0.37%		0.87%	1.04%	1.09%	
0.52%	0.61%	1.23%	1.54%	2.09%	2.35%	2.50%	2.57%	2.64%
0.52%	0.61%	1.23%	1.54%	2.09%	2.35%	2.50%	2.57%	2.64%
0.50%	0.64%	1.28%	1.60%	2.20%	2.47%	2.50%	2.57%	2.64%
0.50%	0.63%	1.27%	1.59%	2.17%	2.44%	2.50%	2.57%	2.64%
0.48%	0.61%	1.31%	1.55%	2.09%	2.35%	2.50%	2.57%	2.64%
0.48%	0.61%	1.31%	1.55%	2.09%	2.35%	2.50%	2.57%	2.64%
0.48%	0.61%	1.31%	1.55%	2.09%	2.35%	2.50%	2.57%	2.64%
0.52%	0.66%	1.33%	1.67%	2.29%	2.57%	2.50%	2.57%	2.64%
0.50%	0.64%	1.28%	1.60%	2.20%	2.47%	2.50%	2.57%	2.64%
0.50%	0.63%	1.27%	1.59%	2.17%	2.44%	2.50%	2.57%	2.64%
0.48%	0.61%	1.31%	1.55%	2.09%	2.35%	2.50%	2.57%	2.64%
					2.15%			
					2.15%			
					2.15%			
					2.15%			
					2.15%			
					2.15%			
1.28%	1.30%	1.43%	1.78%	2.08%	2.28%	2.37%	2.52%	2.80%
1.28%	1.30%	1.43%	1.78%	1.98%	2.16%	2.26%	2.39%	2.80%
1.28%	1.20%	1.43%	1.78%	1.94%	2.15%	2.27%	2.39%	2.80%
1.28%	1.26%	1.51%	1.88%	2.04%	2.26%	2.39%	2.52%	2.95%
1.28%	1.20%	1.43%	1.78%	1.94%	2.15%	2.27%	2.39%	2.80%

1.00%	1.02%	40%	NR	A	A	A
		40%				
1.00%	1.02%	40%	NR	BB	BB	BB
1.00%	1.02%	40%	NR	BB	BB	BB
1.00%	1.07%	40%	NR	BBB	BBB	BBB
1.00%	1.03%	40%	NR	BBB	BBB	BBB
1.00%	1.02%	40%	NR	A	A	A
1.00%	0.98%	40%	NR	BBB	BBB	BBB
1.16%	1.31%	38.00%	NR	BBB	BBB	BBB
1.22%	1.38%	38.00%	NR	BB	BB	BB
1.16%	1.31%	38.00%	NR	BBB	BBB	BBB
2.75%	2.83%	40%	NR	CCC	NR	B
2.64%	2.72%	40%	NR	CCC	NR	B
2.62%	2.69%	40%	NR	B	NR	BB
2.64%	2.72%	40%	NR	CCC	NR	B
2.62%	2.69%	40%	NR	B	NR	BB
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		35%		NR	NR	NR
		35%		NR	NR	NR
1.25%	1.27%		NR	NR	BB	CCC
1.25%	1.27%	40%				
1.25%	1.27%	40%				
1.25%	1.27%	40%				
1.24%	1.27%	40%	NR	NR	BBB	BB
1.24%	1.27%	40%				
1.36%	1.27%	40%	NR	NR	BBB	B
1.36%	1.27%	40%				
1.29%	1.27%	40%	NR	NR	BBB	B
1.24%	1.27%	40%	NR	NR	BBB	BB
		40%				
		40%				
		40%				
		40%				
		40%				
3.52%	3.92%	40%		NR	NR	NR
3.52%	3.76%	40%		NR	NR	NR
3.52%	3.72%	40%		NR	NR	NR
3.52%	3.58%	40%		NR	NR	NR
				NR		NR
				NR		NR
				NR		NR
2.63%	2.68%		B	BB	CCC	B
2.63%	2.68%	40%	B	BB	CCC	B
		40%				
		40%				
2.75%	2.82%	40%	BB	BBB	CCC	BB
2.73%	2.79%	40%	BB	BBB	CCC	BB
2.63%	2.68%	40%	BBB	A	BB	BBB
2.63%	2.68%	40%	BBB	A	BB	BBB
2.63%	2.68%	40%	BBB	A	BB	BBB
		40%				
		40%				
		40%				
2.87%	2.93%	40%	BB	BBB	CCC	BB
2.75%	2.82%	40%	BB	BBB	CCC	BB
2.73%	2.79%	40%	BB	BBB	CCC	BB
2.63%	2.68%	40%	BBB	A	BB	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
2.41%	3.07%	40%	NR	B	BB	BBB
2.41%	3.07%	40%	NR	B	BB	BBB
2.41%	3.07%	40%	NR	A	A	AA
2.54%	3.07%	40%	NR	BBB	BBB	A
2.41%	3.07%	40%	NR	A	A	AA
		40%				

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

BBB	A	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	A	4 Financials	N.Amer	United States
BB	A	4 Financials	N.Amer	United States
BBB	A	4 Financials	N.Amer	United States
BBB	A	4 Financials	N.Amer	United States
BBB	A	4 Financials	N.Amer	United States
BBB	A	4 Financials	N.Amer	United States
BB	BB	3 Industrials	N.Amer	United States
B	BBB	3 Industrials	N.Amer	United States
BB	BB	3 Industrials	N.Amer	United States
BB	BB	4 Financials	Europe	Ireland
BB	BB	4 Financials	Europe	Ireland
BBB	BB	3 Financials	Europe	Ireland
BB	BB	4 Financials	Europe	Ireland
BBB	BB	3 Financials	Europe	Ireland
	NR	Financials	Europe	Ireland
	NR	2 Industrials	Europe	Ireland
	NR	2 Industrials	Europe	Ireland
	NR	2 Industrials	Europe	Ireland
	NR	Industrials	Europe	Ireland
	NR	2 Industrials	Europe	Ireland
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
NR	BBB	6 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	BBB	4 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	BBB	6 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	BBB	6 Technology	N.Amer	United States
NR	BBB	4 Technology	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BBB	NR	2 Industrials	N.Amer	United States
BBB	NR	2 Industrials	N.Amer	United States
BBB	NR	2 Industrials	N.Amer	United States
BBB	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	Europe	France
	NR	2 Industrials	Europe	France
	NR	2 Industrials	Europe	France
B	BBB	3 Industrials	Europe	France
B	BBB	3 Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
BB	BBB	3 Industrials	Europe	France
BB	BBB	3 Industrials	Europe	France
BBB	BBB	3 Industrials	Europe	France
BBB	BBB	3 Industrials	Europe	France
BBB	BBB	3 Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
BB	BBB	3 Industrials	Europe	France
BB	BBB	3 Industrials	Europe	France
BB	BBB	3 Industrials	Europe	France
BBB	BBB	3 Industrials	Europe	France
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
NR	A	3 Consumer Services	Oceania	Australia
NR	A	3 Consumer Services	Oceania	Australia
NR	A	6 Consumer Services	Oceania	Australia
NR	A	6 Consumer Services	Oceania	Australia
NR	A	6 Consumer Services	Oceania	Australia
	NR	Consumer Services	Oceania	Australia

AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	A	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	A					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
B	BBB		Thin	Thin	Thin	Thin
B	BBB		Thin	Thin	Thin	Thin
B	BBB	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
B	BBB					
B	BBB					
B	BBB					
B	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
B	BBB					
B	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
B	BBB					
B	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
B	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
BB	BB		Thin		Thin	
BB	BB		Thin		Thin	
BB	BB		Thin		Thin	
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					

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

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

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CROWNLHKDMR	29-Aug-08 CROWNL
CROWNLJPYMR	29-Aug-08 CROWNL
CROWNLNOKMR	29-Aug-08 CROWNL
CROWNLSGDMR	29-Aug-08 CROWNL
CROWNLUSDCR	29-Aug-08 CROWNL
CROWNLUSDMM	29-Aug-08 CROWNL
CROWNLUSDMR	29-Aug-08 CROWNL
CROWNLUSDXR	29-Aug-08 CROWNL
CVCCSCUSDMR	29-Aug-08 CVCCSC
CVCCSCUSDXR	29-Aug-08 CVCCSC
CVCCSCAUDMR	29-Aug-08 CVCCSC
CVCCSCAUDXR	29-Aug-08 CVCCSC
CVCCSCEURCR	29-Aug-08 CVCCSC
CVCCSCEURMM	29-Aug-08 CVCCSC
CVCCSCEURMR	29-Aug-08 CVCCSC
CVCCSCEURXR	29-Aug-08 CVCCSC
CVCCSCGBPCR	29-Aug-08 CVCCSC
CVCCSCGBPMR	29-Aug-08 CVCCSC
CVCCSCHKDXR	29-Aug-08 CVCCSC
CVCCSCILSXR	29-Aug-08 CVCCSC
CVCCSCJPYMR	29-Aug-08 CVCCSC
CVCCSCJPYXR	29-Aug-08 CVCCSC
CVCCSCUSDCR	29-Aug-08 CVCCSC
CVCCSCUSDMM	29-Aug-08 CVCCSC
CVCCSCUSDMR	29-Aug-08 CVCCSC
CVCCSCUSDXR	29-Aug-08 CVCCSC
CAO-IncUSDMR	29-Aug-08 CAO-Inc
CAO-IncUSDXR	29-Aug-08 CAO-Inc
CSKHOLEURCR	29-Aug-08 CSKHOL
CSKHOLEURMM	29-Aug-08 CSKHOL
CSKHOLJPYCR	29-Aug-08 CSKHOL
CSKHOLJPYMR	29-Aug-08 CSKHOL
CSKHOLJPYXR	29-Aug-08 CSKHOL
CSKHOLUSDCR	29-Aug-08 CSKHOL
CSKHOLUSDMM	29-Aug-08 CSKHOL
CSRLTDAUDCR	29-Aug-08 CSRLTD
CSRLTDAUDMR	29-Aug-08 CSRLTD
CSRLTDCADMR	29-Aug-08 CSRLTD
CSRLTDCHFMR	29-Aug-08 CSRLTD
CSRLTDEURCR	29-Aug-08 CSRLTD
CSRLTDEURMM	29-Aug-08 CSRLTD
CSRLTDEURMR	29-Aug-08 CSRLTD
CSRLTDHKDMR	29-Aug-08 CSRLTD
CSRLTDJPYMR	29-Aug-08 CSRLTD
CSRLTDSGDMR	29-Aug-08 CSRLTD
CSRLTDTWDCR	29-Aug-08 CSRLTD
CSRLTDUSDCR	29-Aug-08 CSRLTD
CSRLTDUSDMM	29-Aug-08 CSRLTD
CSRLTDUSDMR	29-Aug-08 CSRLTD
CSWINVEURCR	29-Aug-08 CSWINV
CSWINVEURMM	29-Aug-08 CSWINV
CSWINVEURMR	29-Aug-08 CSWINV
CSWINVGBPCR	29-Aug-08 CSWINV
CSWINVGBPMM	29-Aug-08 CSWINV
CSWINVGBPMR	29-Aug-08 CSWINV
CSWINVJPYMM	29-Aug-08 CSWINV
CSWINVUSDCR	29-Aug-08 CSWINV
CSWINVUSDMM	29-Aug-08 CSWINV
CSWINVUSDMR	29-Aug-08 CSWINV
CSWINVUSDXR	29-Aug-08 CSWINV
CSXAUDMR	29-Aug-08 CSX
CSXAUDXR	29-Aug-08 CSX
CSXCADMR	29-Aug-08 CSX
CSXCHFMR	29-Aug-08 CSX
CSXEURCR	29-Aug-08 CSX
CSXEURMM	29-Aug-08 CSX
CSXEURMR	29-Aug-08 CSX
CSXEURXR	29-Aug-08 CSX
CSXGBPMR	29-Aug-08 CSX
CSXGBPXR	29-Aug-08 CSX
CSXHKDMR	29-Aug-08 CSX
CSXHKDXR	29-Aug-08 CSX
CSXJPYMR	29-Aug-08 CSX
CSXJPYXR	29-Aug-08 CSX

Crown Ltd	QT304P	SNRFOR	HKD	MR	Composite
Crown Ltd	QT304P	SNRFOR	JPY	MR	Composite
Crown Ltd	QT304P	SNRFOR	NOK	MR	Composite
Crown Ltd	QT304P	SNRFOR	SGD	MR	Composite
Crown Ltd	QT304P	SNRFOR	USD	CR	Composite
Crown Ltd	QT304P	SNRFOR	USD	MM	Composite
Crown Ltd	QT304P	SNRFOR	USD	MR	Composite
Crown Ltd	QT304P	SNRFOR	USD	XR	Composite
CSC Hldgs Inc	1D8934	SECDOM	USD	MR	Composite
CSC Hldgs Inc	1D8934	SECDOM	USD	XR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	AUD	MR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	AUD	XR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	EUR	CR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	EUR	MM	Composite
CSC Hldgs Inc	1D8934	SNRFOR	EUR	MR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	EUR	XR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	GBP	CR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	GBP	MR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	HKD	XR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	ILS	XR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	JPY	MR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	JPY	XR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	USD	CR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	USD	MM	Composite
CSC Hldgs Inc	1D8934	SNRFOR	USD	MR	Composite
CSC Hldgs Inc	1D8934	SNRFOR	USD	XR	Composite
CSK Auto Inc	1D89AR	SNRFOR	USD	MR	Composite
CSK Auto Inc	1D89AR	SNRFOR	USD	XR	Composite
CSK Hldgs Corp	1D89AC	SNRFOR	EUR	CR	Composite
CSK Hldgs Corp	1D89AC	SNRFOR	EUR	MM	Composite
CSK Hldgs Corp	1D89AC	SNRFOR	JPY	CR	Composite
CSK Hldgs Corp	1D89AC	SNRFOR	JPY	MR	Composite
CSK Hldgs Corp	1D89AC	SNRFOR	JPY	XR	Composite
CSK Hldgs Corp	1D89AC	SNRFOR	USD	CR	Composite
CSK Hldgs Corp	1D89AC	SNRFOR	USD	MM	Composite
CSR Ltd	1D89CF	SNRFOR	AUD	CR	Composite
CSR Ltd	1D89CF	SNRFOR	AUD	MR	Composite
CSR Ltd	1D89CF	SNRFOR	CAD	MR	Composite
CSR Ltd	1D89CF	SNRFOR	CHF	MR	Composite
CSR Ltd	1D89CF	SNRFOR	EUR	CR	Composite
CSR Ltd	1D89CF	SNRFOR	EUR	MM	Composite
CSR Ltd	1D89CF	SNRFOR	EUR	MR	Composite
CSR Ltd	1D89CF	SNRFOR	HKD	MR	Composite
CSR Ltd	1D89CF	SNRFOR	JPY	MR	Composite
CSR Ltd	1D89CF	SNRFOR	SGD	MR	Composite
CSR Ltd	1D89CF	SNRFOR	TWD	CR	Composite
CSR Ltd	1D89CF	SNRFOR	USD	CR	Composite
CSR Ltd	1D89CF	SNRFOR	USD	MM	Composite
CSR Ltd	1D89CF	SNRFOR	USD	MR	Composite
CSW Invts	138A44	SNRFOR	EUR	CR	Composite
CSW Invts	138A44	SNRFOR	EUR	MM	Composite
CSW Invts	138A44	SNRFOR	EUR	MR	Composite
CSW Invts	138A44	SNRFOR	GBP	CR	Composite
CSW Invts	138A44	SNRFOR	GBP	MM	Composite
CSW Invts	138A44	SNRFOR	GBP	MR	Composite
CSW Invts	138A44	SNRFOR	JPY	MM	Composite
CSW Invts	138A44	SNRFOR	USD	CR	Composite
CSW Invts	138A44	SNRFOR	USD	MM	Composite
CSW Invts	138A44	SNRFOR	USD	MR	Composite
CSW Invts	138A44	SNRFOR	USD	XR	Composite
CSX Corp	138A48	SNRFOR	AUD	MR	Composite
CSX Corp	138A48	SNRFOR	AUD	XR	Composite
CSX Corp	138A48	SNRFOR	CAD	MR	Composite
CSX Corp	138A48	SNRFOR	CHF	MR	Composite
CSX Corp	138A48	SNRFOR	EUR	CR	Composite
CSX Corp	138A48	SNRFOR	EUR	MM	Composite
CSX Corp	138A48	SNRFOR	EUR	MR	Composite
CSX Corp	138A48	SNRFOR	EUR	XR	Composite
CSX Corp	138A48	SNRFOR	GBP	MR	Composite
CSX Corp	138A48	SNRFOR	GBP	XR	Composite
CSX Corp	138A48	SNRFOR	HKD	MR	Composite
CSX Corp	138A48	SNRFOR	HKD	XR	Composite
CSX Corp	138A48	SNRFOR	JPY	MR	Composite
CSX Corp	138A48	SNRFOR	JPY	XR	Composite

1.28%	1.20%	1.43%	1.78%	1.94%	2.15%	2.27%	2.39%	2.80%
1.28%	1.30%	1.43%	1.78%	1.96%	2.15%	2.27%	2.39%	2.80%
1.28%	1.20%	1.43%	1.78%	1.94%	2.15%	2.27%	2.39%	2.80%
1.28%	1.20%	1.43%	1.78%	1.94%	2.15%	2.27%	2.39%	2.80%
1.28%	1.26%	1.51%	1.88%	2.04%	2.26%	2.39%	2.52%	2.95%
1.28%	1.21%	1.45%	1.80%	1.96%	2.17%	2.29%	2.42%	2.83%
1.28%	1.20%	1.43%	1.78%	1.94%	2.15%	2.27%	2.39%	2.80%
1.41%	1.45%	1.78%	2.21%	2.39%	2.73%	2.75%	2.90%	
1.41%	1.45%	1.78%	2.21%	2.39%	2.73%	2.75%	2.90%	
2.28%	2.48%	3.14%	3.77%	4.22%	4.61%	4.67%	4.74%	4.71%
2.28%	2.48%	3.14%	3.77%	4.22%	4.61%	4.67%	4.74%	4.71%
2.36%	2.56%	3.10%	3.88%	4.37%	4.64%	4.71%	4.77%	4.87%
2.27%	2.47%	3.15%	3.75%	4.21%	4.57%	4.63%	4.71%	4.68%
2.28%	2.48%	3.14%	3.77%	4.22%	4.61%	4.67%	4.74%	4.71%
2.48%	2.70%	3.41%	4.08%	4.60%	4.95%	5.02%	5.11%	5.12%
2.36%	2.56%	3.10%	3.88%	4.37%	4.64%	4.71%	4.77%	4.87%
2.27%	2.47%	3.15%	3.75%	4.21%	4.57%	4.63%	4.71%	4.68%
					2.94%			
					2.94%			
0.47%	0.61%	0.70%	0.75%	0.85%	0.92%	1.01%		
0.47%	0.61%	0.70%	0.75%	0.85%	0.92%	1.01%		
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.28%	1.39%	1.57%
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.28%	1.39%	1.57%
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.27%	1.39%	1.57%
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.27%	1.39%	1.57%
0.67%	0.75%	0.87%	1.01%	1.12%	1.25%	1.33%	1.46%	1.65%
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.27%	1.39%	1.57%
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.27%	1.39%	1.57%
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.28%	1.39%	1.57%
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.27%	1.39%	1.57%
0.67%	0.75%	0.87%	1.01%	1.12%	1.25%	1.33%	1.46%	1.65%
0.67%	0.75%	0.87%	1.01%	1.12%	1.25%	1.33%	1.46%	1.65%
0.63%	0.72%	0.83%	0.96%	1.07%	1.18%	1.27%	1.39%	1.57%
0.08%	0.11%	0.17%	0.20%	0.17%	0.16%	0.27%	0.29%	0.35%
0.08%	0.11%	0.17%	0.20%	0.17%	0.16%	0.26%	0.28%	0.35%
0.08%	0.11%	0.17%	0.20%	0.17%	0.16%	0.27%	0.29%	0.35%
0.08%	0.11%	0.17%	0.20%	0.17%	0.16%	0.26%	0.28%	0.35%
0.92%	0.99%	1.17%	1.26%	1.38%	1.49%	1.56%	1.62%	1.64%
0.92%	0.99%	1.17%	1.26%	1.38%	1.49%	1.56%	1.62%	1.64%
0.92%	1.00%	1.18%	1.27%	1.40%	1.50%	1.58%	1.64%	1.64%
0.92%	1.00%	1.18%	1.27%	1.40%	1.50%	1.58%	1.64%	1.64%
0.97%	1.05%	1.25%	1.34%	1.47%	1.59%	1.66%	1.72%	1.64%
0.92%	1.00%	1.18%	1.27%	1.40%	1.50%	1.58%	1.64%	1.64%
0.89%	0.97%	1.13%	1.22%	1.35%	1.47%	1.52%	1.56%	1.64%
0.92%	1.00%	1.18%	1.27%	1.40%	1.50%	1.58%	1.64%	1.64%
0.89%	0.97%	1.13%	1.22%	1.35%	1.47%	1.52%	1.56%	1.64%
0.92%	1.00%	1.18%	1.27%	1.40%	1.50%	1.58%	1.64%	1.64%
0.89%	0.97%	1.13%	1.22%	1.35%	1.47%	1.52%	1.56%	1.64%
0.92%	0.99%	1.17%	1.26%	1.38%	1.49%	1.56%	1.62%	1.64%
0.92%	0.99%	1.17%	1.26%	1.38%	1.49%	1.56%	1.62%	1.64%

2.41%	3.07%	40%	NR	A	A	AA
2.41%	3.07%	40%	NR	B	BB	BBB
2.41%	3.07%	40%	NR	A	A	AA
2.41%	3.07%	40%	NR	A	A	AA
2.54%	3.07%	40%	NR	BBB	BBB	A
2.44%	3.07%	40%	NR	BBB	BBB	A
2.41%	3.07%	40%	NR	A	A	AA
		40%				
2.74%		75%	NR	NR	NR	NR
2.74%		75%	NR	NR	NR	NR
4.71%	4.72%	40%	BB	BBB	BBB	A
4.71%	4.72%	40%	BB	BBB	BBB	A
		40%				
		40%				
4.87%	4.87%	40%	BBB	A	A	A
4.68%	4.69%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
		40%				
4.71%	4.72%		BB	BBB	BBB	A
		40%				
5.12%	5.13%	40%	BBB	A	A	AA
		40%				
4.87%	4.87%	40%	BBB	A	A	A
4.68%	4.69%	40%	A	AA	AA	AA
		30%				
		30%				
		30%				
		30%				
		30%	NR	NR	NR	NR
		30%				
		30%	NR	NR	NR	NR
		30%				
		30%				
1.53%	1.55%	40%	BB	BB	BB	BBB
1.53%	1.55%	40%	BB	BB	BB	BBB
1.53%	1.55%	40%	A	A	A	AA
1.53%	1.55%	40%	A	A	A	AA
1.61%	1.63%	40%	BBB	BBB	BBB	A
		40%				
1.53%	1.55%	40%	A	A	A	AA
1.53%	1.55%	40%	A	A	A	AA
1.53%	1.55%	40%	BB	BB	BB	BBB
1.53%	1.55%	40%	A	A	A	AA
1.61%	1.63%	40%	BBB	BBB	BBB	A
1.61%	1.63%	40%	BBB	BBB	BBB	A
		40%				
1.53%	1.55%	40%	A	A	A	AA
		40%				
0.39%	0.29%	40%	NR	A	A	A
0.39%	0.29%	40%	NR	BBB	BBB	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
0.39%	0.29%	40%	NR	A	A	A
0.39%	0.29%	40%	NR	BBB	BBB	BBB
		40%				
1.68%	1.75%	40%	BB	BBB	BBB	BBB
1.68%	1.75%	40%	BB	BBB	BBB	BBB
1.68%	1.75%	40%	A	A	AA	AA
1.68%	1.75%	40%	A	A	AA	AA
1.68%	1.75%	40%	BBB	A	A	A
		40%				
1.68%	1.75%	40%	A	A	AA	AA
1.68%	1.75%	40%	BBB	A	A	A
1.68%	1.75%	40%	A	A	AA	AA
1.68%	1.75%	40%	BBB	A	A	A
1.68%	1.75%	40%	A	A	AA	AA
1.68%	1.75%	40%	BBB	A	A	A
1.68%	1.75%	40%	BB	BBB	BBB	BBB
1.68%	1.75%		BB	BBB	BBB	BBB

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

NR	A	6	Consumer Services	Oceania	Australia
NR	A	7	Consumer Services	Oceania	Australia
NR	A	6	Consumer Services	Oceania	Australia
NR	A	6	Consumer Services	Oceania	Australia
NR	A	6	Consumer Services	Oceania	Australia
NR	A	6	Consumer Services	Oceania	Australia
NR	A	6	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
BB	A	8	Industrials	Oceania	Australia
BB	A	8	Industrials	Oceania	Australia
A	A	8	Industrials	Oceania	Australia
A	A	8	Industrials	Oceania	Australia
BBB	A	8	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
A	A	8	Industrials	Oceania	Australia
A	A	8	Industrials	Oceania	Australia
BB	A	8	Industrials	Oceania	Australia
A	A	8	Industrials	Oceania	Australia
BBB	A	8	Industrials	Oceania	Australia
BBB	A	8	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
A	A	8	Industrials	Oceania	Australia
	NR		Utilities	Europe	United Kingdom
NR	BB	3	Utilities	Europe	United Kingdom
NR	BB	3	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	BB	3	Utilities	Europe	United Kingdom
NR	BB	3	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States

	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

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

CSXSEKMR	29-Aug-08 CSX
CSXSEKXR	29-Aug-08 CSX
CSXUSDCR	29-Aug-08 CSX
CSXUSDMM	29-Aug-08 CSX
CSXUSDMR	29-Aug-08 CSX
CSXUSDXR	29-Aug-08 CSX
NU-CoTLgt+PwrUSDMR	29-Aug-08 NU-CoTLgt+Pwr
CGHOLCNYCR	29-Aug-08 CGHOL
CGHOLUSDCR	29-Aug-08 CGHOL
CCRAUDMR	29-Aug-08 CCR
CCREURCR	29-Aug-08 CCR
CCREURMM	29-Aug-08 CCR
CCREURMR	29-Aug-08 CCR
CCREURXR	29-Aug-08 CCR
CCRGBPMR	29-Aug-08 CCR
CCRHKDMR	29-Aug-08 CCR
CCRJPYMR	29-Aug-08 CCR
CCRSEKMR	29-Aug-08 CCR
CCRSGDMR	29-Aug-08 CCR
CCRUSDCR	29-Aug-08 CCR
CCRUSDMM	29-Aug-08 CCR
CCRUSDMR	29-Aug-08 CCR
CCRUSDXR	29-Aug-08 CCR
CCRUSDMR	29-Aug-08 CCR
CCRUSDXR	29-Aug-08 CCR
CCR-HomeLoansAUDCR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansAUDMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansAUDXR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansCADMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansCHFMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansEURCR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansEURMM	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansEURMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansEURXR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansGBPMM	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansGBPMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansGBPXR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansHKDMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansHKDXR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansJPYCR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansJPYMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansJPYXR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansNOKMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansNZDMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansSEKMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansSEKXR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansSGDMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansTWDMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansUSDCR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansUSDMM	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansUSDMR	29-Aug-08 CCR-HomeLoans
CCR-HomeLoansUSDXR	29-Aug-08 CCR-HomeLoans
CUMAUDMR	29-Aug-08 CUM
CUMAUDXR	29-Aug-08 CUM
CUMCHFMR	29-Aug-08 CUM
CUMEURCR	29-Aug-08 CUM
CUMEURMM	29-Aug-08 CUM
CUMEURMR	29-Aug-08 CUM
CUMEURXR	29-Aug-08 CUM
CUMHKDMR	29-Aug-08 CUM
CUMHKDXR	29-Aug-08 CUM
CUMILSXR	29-Aug-08 CUM
CUMJPYMM	29-Aug-08 CUM
CUMJPYMR	29-Aug-08 CUM
CUMJPYXR	29-Aug-08 CUM
CUMNZDMR	29-Aug-08 CUM
CUMUSDCR	29-Aug-08 CUM
CUMUSDMM	29-Aug-08 CUM
CUMUSDMR	29-Aug-08 CUM
CUMUSDXR	29-Aug-08 CUM
CVSCRMAUDMR	29-Aug-08 CVSCRM
CVSCRMAUDXR	29-Aug-08 CVSCRM
CVSCRMCADMR	29-Aug-08 CVSCRM
CVSCRMCHFMR	29-Aug-08 CVSCRM

CSX Corp	138A48	SNRFOR	SEK	MR	Composite
CSX Corp	138A48	SNRFOR	SEK	XR	Composite
CSX Corp	138A48	SNRFOR	USD	CR	Composite
CSX Corp	138A48	SNRFOR	USD	MM	Composite
CSX Corp	138A48	SNRFOR	USD	MR	Composite
CSX Corp	138A48	SNRFOR	USD	XR	Composite
CT Lt & Pwr	UW267O	SNRFOR	USD	MR	Composite
Ctry GARDEN Hldgs Co Ltd		SNRFOR	CNY	CR	Composite
Ctry GARDEN Hldgs Co Ltd		SNRFOR	USD	CR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	AUD	MR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	EUR	CR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	EUR	MM	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	EUR	MR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	EUR	XR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	GBP	MR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	HKD	MR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	JPY	MR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	SEK	MR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	SGD	MR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	USD	CR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	USD	MM	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	USD	MR	Composite
Ctrywde Finl Corp	2E45A9	SNRFOR	USD	XR	Composite
Ctrywde Finl Corp	2E45A9	SUBLT2	USD	MR	Composite
Ctrywde Finl Corp	2E45A9	SUBLT2	USD	XR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	AUD	CR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	AUD	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	AUD	XR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	CAD	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	CHF	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	EUR	CR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	EUR	MM	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	EUR	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	EUR	XR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	GBP	MM	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	GBP	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	GBP	XR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	HKD	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	HKD	XR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	JPY	CR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	JPY	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	JPY	XR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	NOK	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	NZD	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	SEK	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	SEK	XR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	SGD	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	TWD	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	USD	CR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	USD	MM	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	USD	MR	Composite
Ctrywde Home Lns Inc	2E45A1	SNRFOR	USD	XR	Composite
Cummins Inc	2F4123	SNRFOR	AUD	MR	Composite
Cummins Inc	2F4123	SNRFOR	AUD	XR	Composite
Cummins Inc	2F4123	SNRFOR	CHF	MR	Composite
Cummins Inc	2F4123	SNRFOR	EUR	CR	Composite
Cummins Inc	2F4123	SNRFOR	EUR	MM	Composite
Cummins Inc	2F4123	SNRFOR	EUR	MR	Composite
Cummins Inc	2F4123	SNRFOR	EUR	XR	Composite
Cummins Inc	2F4123	SNRFOR	HKD	MR	Composite
Cummins Inc	2F4123	SNRFOR	HKD	XR	Composite
Cummins Inc	2F4123	SNRFOR	ILS	XR	Composite
Cummins Inc	2F4123	SNRFOR	JPY	MM	Composite
Cummins Inc	2F4123	SNRFOR	JPY	MR	Composite
Cummins Inc	2F4123	SNRFOR	JPY	XR	Composite
Cummins Inc	2F4123	SNRFOR	NZD	MR	Composite
Cummins Inc	2F4123	SNRFOR	USD	CR	Composite
Cummins Inc	2F4123	SNRFOR	USD	MM	Composite
Cummins Inc	2F4123	SNRFOR	USD	MR	Composite
Cummins Inc	2F4123	SNRFOR	USD	XR	Composite
CVS Caremark Corp	138CAK	SNRFOR	AUD	MR	Composite
CVS Caremark Corp	138CAK	SNRFOR	AUD	XR	Composite
CVS Caremark Corp	138CAK	SNRFOR	CAD	MR	Composite
CVS Caremark Corp	138CAK	SNRFOR	CHF	MR	Composite

0.89%	0.97%	1.13%	1.22%	1.35%	1.47%	1.52%	1.56%	1.64%
0.97%	1.05%	1.25%	1.34%	1.47%	1.59%	1.66%	1.72%	1.64%
0.92%	1.00%	1.18%	1.27%	1.40%	1.50%	1.58%	1.64%	1.64%
0.89%	0.97%	1.13%	1.22%	1.35%	1.47%	1.52%	1.56%	1.64%
0.19%	0.23%	0.37%	0.43%	0.51%	0.58%	0.63%	0.71%	0.83%
	8.08%		11.20%		9.63%			
	8.08%		11.20%		9.63%			
4.28%	4.23%	3.95%	3.79%	3.63%	3.55%	3.35%	3.20%	3.40%
4.50%	4.46%	4.15%	3.97%	3.81%	3.75%	3.52%	3.37%	3.58%
4.32%	4.28%	3.99%	3.81%	3.66%	3.60%	3.38%	3.24%	3.43%
4.28%	4.23%	3.95%	3.78%	3.63%	3.56%	3.35%	3.20%	3.40%
4.12%	4.08%	3.80%	3.63%	3.49%	3.43%	3.22%	3.09%	3.27%
4.28%	4.23%	3.95%	3.78%	3.63%	3.56%	3.35%	3.20%	3.40%
4.28%	4.23%	3.95%	3.78%	3.63%	3.56%	3.35%	3.20%	3.40%
4.28%	4.23%	3.95%	3.79%	3.63%	3.55%	3.35%	3.20%	3.40%
4.28%	4.23%	3.95%	3.78%	3.63%	3.56%	3.35%	3.20%	3.40%
4.28%	4.23%	3.95%	3.78%	3.63%	3.56%	3.35%	3.20%	3.40%
4.50%	4.46%	4.15%	3.97%	3.81%	3.75%	3.52%	3.37%	3.58%
4.50%	4.46%	4.15%	3.97%	3.81%	3.75%	3.52%	3.37%	3.58%
4.28%	4.23%	3.95%	3.78%	3.63%	3.56%	3.35%	3.20%	3.40%
4.12%	4.08%	3.80%	3.63%	3.49%	3.43%	3.22%	3.09%	3.27%
4.83%	4.66%	4.13%	3.95%	3.87%	3.82%	3.69%	3.59%	3.52%
4.83%	4.66%	4.13%	3.95%	3.87%	3.82%	3.69%	3.59%	3.52%
4.15%	4.35%	4.10%	3.84%	3.66%	3.58%	3.39%	3.33%	3.14%
4.15%	4.35%	3.90%	3.65%	3.48%	3.40%	3.23%	3.17%	3.14%
4.15%	4.35%	3.75%	3.51%	3.35%	3.28%	3.11%	3.05%	3.14%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.38%	4.60%	4.11%	3.81%	3.70%	3.60%	3.42%	3.27%	3.33%
4.21%	4.41%	3.94%	3.66%	3.55%	3.45%	3.28%	3.14%	3.20%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.01%	4.21%	3.74%	3.52%	3.43%	3.34%	3.17%	3.08%	3.05%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.01%	4.21%	3.74%	3.52%	3.43%	3.34%	3.17%	3.08%	3.05%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.01%	4.21%	3.74%	3.52%	3.43%	3.34%	3.17%	3.08%	3.05%
4.15%	4.35%	3.87%	3.58%	3.46%	3.42%	3.26%	3.13%	3.14%
4.15%	4.35%	3.87%	3.58%	3.34%	3.29%	3.14%	3.01%	3.14%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.01%	4.21%	3.74%	3.52%	3.43%	3.34%	3.17%	3.08%	3.05%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.38%	4.60%	4.11%	3.81%	3.70%	3.60%	3.42%	3.27%	3.33%
4.16%	4.36%	3.92%	3.61%	3.48%	3.40%	3.22%	3.10%	3.17%
4.01%	4.21%	3.74%	3.52%	3.43%	3.34%	3.17%	3.08%	3.05%
0.15%	0.35%	0.46%	0.57%	0.63%	0.75%	0.80%	0.81%	0.84%
0.15%	0.35%	0.46%	0.57%	0.63%	0.75%	0.80%	0.81%	0.84%
0.16%	0.35%	0.47%	0.59%	0.65%	0.77%	0.84%	0.83%	0.84%
0.16%	0.37%	0.49%	0.62%	0.68%	0.81%	0.87%	0.87%	0.84%
0.16%	0.35%	0.47%	0.59%	0.65%	0.77%	0.84%	0.83%	0.84%
0.15%	0.34%	0.46%	0.56%	0.63%	0.74%	0.79%	0.79%	0.84%
0.15%	0.34%	0.46%	0.56%	0.63%	0.74%	0.79%	0.79%	0.84%
0.15%	0.34%	0.46%	0.56%	0.63%	0.74%	0.79%	0.79%	0.84%
0.15%	0.35%	0.46%	0.57%	0.63%	0.75%	0.80%	0.81%	0.84%
0.15%	0.35%	0.46%	0.57%	0.63%	0.75%	0.80%	0.81%	0.84%
0.16%	0.35%	0.47%	0.59%	0.65%	0.77%	0.84%	0.83%	0.84%
0.16%	0.37%	0.49%	0.62%	0.68%	0.81%	0.87%	0.87%	0.84%
0.16%	0.35%	0.47%	0.59%	0.65%	0.77%	0.84%	0.83%	0.84%
0.15%	0.34%	0.46%	0.56%	0.63%	0.74%	0.79%	0.79%	0.84%
0.30%	0.30%	0.40%	0.43%	0.51%	0.56%	0.59%	0.66%	0.98%
0.30%	0.30%	0.40%	0.43%	0.51%	0.56%	0.59%	0.66%	0.98%
0.31%	0.30%	0.41%	0.44%	0.52%	0.56%	0.60%	0.67%	0.98%
0.31%	0.30%	0.41%	0.44%	0.52%	0.56%	0.60%	0.67%	0.98%

		40%				
1.68%	1.75%	40%	BBB	A	A	A
1.68%	1.75%	40%	BBB	A	A	A
		40%				
1.68%	1.75%	40%	A	A	AA	AA
1.68%	1.75%	40%	BBB	A	A	A
0.83%	0.94%	40%				
		28.75%		NR		NR
		28.75%		NR		NR
3.35%	3.44%	45%	BB	BB	BBB	BBB
3.61%	3.63%	45%	BBB	BBB	A	A
3.46%	3.48%	45%	BBB	BBB	A	A
3.43%	3.44%	45%	A	A	AA	AA
3.30%	3.32%	45%	BBB	BBB	A	A
3.43%	3.44%	45%	A	A	AA	AA
3.43%	3.44%	45%				
3.35%	3.44%	45%	BB	BB	BBB	BBB
3.43%	3.44%	45%	A	A	AA	AA
3.43%	3.44%	45%	A	A	AA	AA
3.61%	3.63%	45%	BBB	BBB	A	A
3.61%	3.63%	45%				
3.43%	3.44%	45%	A	A	AA	AA
3.30%	3.32%	45%	BBB	BBB	A	A
3.49%	3.47%	20%	NR	NR	NR	NR
3.49%	3.47%	20%	NR	NR	NR	NR
3.09%	3.00%	41.39%	BBB	BBB	BBB	BBB
3.09%	3.00%	40.00%	BBB	BBB	A	A
3.09%	3.00%	41.39%	BBB	BBB	BBB	BBB
3.09%	3.00%	42.71%	AA	AA	AA	AA
3.09%	3.00%	42.71%	AA	AA	AA	AA
3.25%	3.18%	41.39%	A	A	A	A
3.12%	3.05%	41.39%	A	A	A	A
3.09%	3.00%	42.71%	AA	AA	AA	AA
2.98%	2.91%	42.40%	A	A	A	A
		41.39%				
3.09%	3.00%	42.71%	AA	AA	AA	AA
2.98%	2.91%	42.40%	A	A	A	A
3.09%	3.00%	42.71%	AA	AA	AA	AA
2.98%	2.91%	42.40%	A	A	A	A
		41.39%				
3.09%	3.00%	41.39%	BBB	BBB	BBB	A
3.09%	3.00%		BBB	BBB	BBB	A
3.09%	3.00%	42.71%	AA	AA	AA	AA
3.09%	3.00%	42.71%	AA	AA	AA	AA
3.09%	3.00%	42.71%	AA	AA	AA	AA
2.98%	2.91%	42.40%	A	A	A	A
3.09%	3.00%	42.71%	AA	AA	AA	AA
3.09%	3.00%	42.71%	AA	AA	AA	AA
3.25%	3.18%	41.39%	A	A	A	A
		41.39%				
3.09%	3.00%	42.71%	AA	AA	AA	AA
2.98%	2.91%	42.40%	A	A	A	A
1.12%	1.36%	40%	CCC	BBB	BBB	BBB
1.12%	1.36%	40%	CCC	BBB	BBB	BBB
1.12%	1.36%	40%	BB	AA	A	AA
1.12%	1.36%	40%	B	A	A	A
		40%				
1.12%	1.36%	40%	BB	AA	A	AA
1.12%	1.36%	40%	A	A	A	AA
		40%				
1.12%	1.36%	40%	A	A	A	AA
1.12%	1.36%	40%	A	A	A	AA
1.12%	1.36%	40%	CCC	BBB	BBB	BBB
1.12%	1.36%	40%	CCC	BBB	BBB	BBB
		40%				
1.12%	1.36%	40%	BB	AA	A	AA
1.12%	1.36%	40%	B	A	A	A
		40%				
1.12%	1.36%	40%	BB	AA	A	AA
1.12%	1.36%	40%	A	A	A	AA
1.07%	1.07%	40%	BB	BBB	BBB	BBB
1.07%	1.07%	40%				
1.07%	1.13%	40%	A	AA	AA	AA
1.07%	1.13%	40%	A	AA	AA	AA

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

	NR	Industrials	N.Amer	United States	
NR	A	5 Industrials	N.Amer	United States	
NR	A	10 Industrials	N.Amer	United States	
	NR	Industrials	N.Amer	United States	
NR	A	8 Industrials	N.Amer	United States	
NR	A	5 Industrials	N.Amer	United States	
	NR	2 Utilities	N.Amer	United States	
	NR	2 Financials	N.Amer	North American Countries	
	NR	2 Financials	N.Amer	North American Countries	
BB	AA	11 Financials	N.Amer	United States	
BBB	AA	11 Financials	N.Amer	United States	
BBB	AA	11 Financials	N.Amer	United States	
A	AA	11 Financials	N.Amer	United States	
BBB	AA	11 Financials	N.Amer	United States	
A	AA	11 Financials	N.Amer	United States	
	NR	Financials	N.Amer	United States	
BB	AA	11 Financials	N.Amer	United States	
A	AA	11 Financials	N.Amer	United States	
A	AA	11 Financials	N.Amer	United States	
BBB	AA	11 Financials	N.Amer	United States	
	NR	Financials	N.Amer	United States	
A	AA	11 Financials	N.Amer	United States	
BBB	AA	11 Financials	N.Amer	United States	
NR	NR	2 Financials	N.Amer	United States	
NR	NR	2 Financials	N.Amer	United States	
BBB	A	3 Financials	N.Amer	United States	
BBB	BBB	3 Financials	N.Amer	United States	
BBB	BBB	3 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	A	14 Financials	N.Amer	United States	
A	A	14 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	BBB	5 Financials	N.Amer	United States	
	NR	Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	BBB	5 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	BBB	5 Financials	N.Amer	United States	
	NR	Financials	N.Amer	United States	
BBB	A	3 Financials	N.Amer	United States	
BBB	A	3 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	BBB	5 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	A	14 Financials	N.Amer	United States	
	NR	Financials	N.Amer	United States	
A	A	13 Financials	N.Amer	United States	
A	BBB	5 Financials	N.Amer	United States	
NR	A	10 Industrials	N.Amer	United States	
NR	A	10 Industrials	N.Amer	United States	
NR	A	7 Industrials	N.Amer	United States	
NR	A	10 Industrials	N.Amer	United States	
	NR	Industrials	N.Amer	United States	
NR	A	7 Industrials	N.Amer	United States	
NR	A	8 Industrials	N.Amer	United States	
	NR	Industrials	N.Amer	United States	
NR	A	8 Industrials	N.Amer	United States	
NR	A	8 Industrials	N.Amer	United States	
NR	A	10 Industrials	N.Amer	United States	
NR	A	10 Industrials	N.Amer	United States	
	NR	Industrials	N.Amer	United States	
NR	A	7 Industrials	N.Amer	United States	
NR	A	10 Industrials	N.Amer	United States	
	NR	Industrials	N.Amer	United States	
NR	A	7 Industrials	N.Amer	United States	
NR	A	8 Industrials	N.Amer	United States	
CCC	AA	12 Consumer Services	N.Amer	United States	
	NR	Consumer Services	N.Amer	United States	
A	AA	12 Consumer Services	N.Amer	United States	
A	AA	12 Consumer Services	N.Amer	United States	

BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
			Thin		Thin	
			Thin		Thin	
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	Thin	Thin	Thin	Thin	Thin
AA	BBB	Thin	Thin	Thin	Thin	Thin
A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

CVSCRMEURCR	29-Aug-08 CVSCRM
CVSCRMEURMM	29-Aug-08 CVSCRM
CVSCRMEURMR	29-Aug-08 CVSCRM
CVSCRMEURXR	29-Aug-08 CVSCRM
CVSCRMGBPMR	29-Aug-08 CVSCRM
CVSCRMGBPXR	29-Aug-08 CVSCRM
CVSCRMHKDMR	29-Aug-08 CVSCRM
CVSCRMHKDXR	29-Aug-08 CVSCRM
CVSCRMJPYMR	29-Aug-08 CVSCRM
CVSCRMSEKXR	29-Aug-08 CVSCRM
CVSCRMUSDCR	29-Aug-08 CVSCRM
CVSCRMUSDMM	29-Aug-08 CVSCRM
CVSCRMUSDMR	29-Aug-08 CVSCRM
CVSCRMUSDXR	29-Aug-08 CVSCRM
CYTAUDMR	29-Aug-08 CYT
CYTCADMR	29-Aug-08 CYT
CYTCHFMR	29-Aug-08 CYT
CYTEURCR	29-Aug-08 CYT
CYTEURMM	29-Aug-08 CYT
CYTEURMR	29-Aug-08 CYT
CYTEURXR	29-Aug-08 CYT
CYTJPYMR	29-Aug-08 CYT
CYTUSDCR	29-Aug-08 CYT
CYTUSDMM	29-Aug-08 CYT
CYTUSDMR	29-Aug-08 CYT
CYTUSDXR	29-Aug-08 CYT
CESKAEURCR	29-Aug-08 CESKA
CESKAEURMM	29-Aug-08 CESKA
CESKAEURMR	29-Aug-08 CESKA
CESKAUSDCR	29-Aug-08 CESKA
CESKAUSDMM	29-Aug-08 CESKA
CESKAUSDMR	29-Aug-08 CESKA
CZECHCZKCR	29-Aug-08 CZECH
CZECHEURCR	29-Aug-08 CZECH
CZECHEURMM	29-Aug-08 CZECH
CZECHEURMR	29-Aug-08 CZECH
CZECHUSDCR	29-Aug-08 CZECH
CZECHUSDMM	29-Aug-08 CZECH
CZECHUSDMR	29-Aug-08 CZECH
CZECHUSDXR	29-Aug-08 CZECH
DHIAUDMR	29-Aug-08 DHI
DHIAUDXR	29-Aug-08 DHI
DHICADXR	29-Aug-08 DHI
DHIEURCR	29-Aug-08 DHI
DHIEURMM	29-Aug-08 DHI
DHIEURMR	29-Aug-08 DHI
DHIEURXR	29-Aug-08 DHI
DHIGBPXR	29-Aug-08 DHI
DHIHKDMR	29-Aug-08 DHI
DHIHKDXR	29-Aug-08 DHI
DHIJPYMR	29-Aug-08 DHI
DHIJPYXR	29-Aug-08 DHI
DHISGDXR	29-Aug-08 DHI
DHITWDXR	29-Aug-08 DHI
DHIUSDCR	29-Aug-08 DHI
DHIUSDMM	29-Aug-08 DHI
DHIUSDMR	29-Aug-08 DHI
DHIUSDXR	29-Aug-08 DHI
DHIUSDCR	29-Aug-08 DHI
DHIUSDMR	29-Aug-08 DHI
DHIUSDXR	29-Aug-08 DHI
DTEAUDCR	29-Aug-08 DTE
DTEAUDMR	29-Aug-08 DTE
DTECHFMR	29-Aug-08 DTE
DTEEURCR	29-Aug-08 DTE
DTEEURMM	29-Aug-08 DTE
DTEEURMR	29-Aug-08 DTE
DTEGBPMR	29-Aug-08 DTE
DTEJPYCR	29-Aug-08 DTE
DTEJPYMR	29-Aug-08 DTE
DTENZDMR	29-Aug-08 DTE
DTEUSDCR	29-Aug-08 DTE
DTEUSDMM	29-Aug-08 DTE
DTEUSDMR	29-Aug-08 DTE

CVS Caremark Corp	138CAK	SNRFOR	EUR	CR	Composite
CVS Caremark Corp	138CAK	SNRFOR	EUR	MM	Composite
CVS Caremark Corp	138CAK	SNRFOR	EUR	MR	Composite
CVS Caremark Corp	138CAK	SNRFOR	EUR	XR	Composite
CVS Caremark Corp	138CAK	SNRFOR	GBP	MR	Composite
CVS Caremark Corp	138CAK	SNRFOR	GBP	XR	Composite
CVS Caremark Corp	138CAK	SNRFOR	HKD	MR	Composite
CVS Caremark Corp	138CAK	SNRFOR	HKD	XR	Composite
CVS Caremark Corp	138CAK	SNRFOR	JPY	MR	Composite
CVS Caremark Corp	138CAK	SNRFOR	SEK	XR	Composite
CVS Caremark Corp	138CAK	SNRFOR	USD	CR	Composite
CVS Caremark Corp	138CAK	SNRFOR	USD	MM	Composite
CVS Caremark Corp	138CAK	SNRFOR	USD	MR	Composite
CVS Caremark Corp	138CAK	SNRFOR	USD	XR	Composite
Cytec Inds Inc	255AA2	SNRFOR	AUD	MR	Composite
Cytec Inds Inc	255AA2	SNRFOR	CAD	MR	Composite
Cytec Inds Inc	255AA2	SNRFOR	CHF	MR	Composite
Cytec Inds Inc	255AA2	SNRFOR	EUR	CR	Composite
Cytec Inds Inc	255AA2	SNRFOR	EUR	MM	Composite
Cytec Inds Inc	255AA2	SNRFOR	EUR	MR	Composite
Cytec Inds Inc	255AA2	SNRFOR	EUR	XR	Composite
Cytec Inds Inc	255AA2	SNRFOR	JPY	MR	Composite
Cytec Inds Inc	255AA2	SNRFOR	USD	CR	Composite
Cytec Inds Inc	255AA2	SNRFOR	USD	MM	Composite
Cytec Inds Inc	255AA2	SNRFOR	USD	MR	Composite
Cytec Inds Inc	255AA2	SNRFOR	USD	XR	Composite
Czech Expt Bk a s	16C8GG	SNRFOR	EUR	CR	Composite
Czech Expt Bk a s	16C8GG	SNRFOR	EUR	MM	Composite
Czech Expt Bk a s	16C8GG	SNRFOR	EUR	MR	Composite
Czech Expt Bk a s	16C8GG	SNRFOR	USD	CR	Composite
Czech Expt Bk a s	16C8GG	SNRFOR	USD	MM	Composite
Czech Expt Bk a s	16C8GG	SNRFOR	USD	MR	Composite
Czech Rep	255AD5	SNRFOR	CZK	CR	Composite
Czech Rep	255AD5	SNRFOR	EUR	CR	Composite
Czech Rep	255AD5	SNRFOR	EUR	MM	Composite
Czech Rep	255AD5	SNRFOR	EUR	MR	Composite
Czech Rep	255AD5	SNRFOR	USD	CR	Composite
Czech Rep	255AD5	SNRFOR	USD	MM	Composite
Czech Rep	255AD5	SNRFOR	USD	MR	Composite
Czech Rep	255AD5	SNRFOR	USD	XR	Composite
D R Horton Inc	2F664B	SNRFOR	AUD	MR	Composite
D R Horton Inc	2F664B	SNRFOR	AUD	XR	Composite
D R Horton Inc	2F664B	SNRFOR	CAD	XR	Composite
D R Horton Inc	2F664B	SNRFOR	EUR	CR	Composite
D R Horton Inc	2F664B	SNRFOR	EUR	MM	Composite
D R Horton Inc	2F664B	SNRFOR	EUR	MR	Composite
D R Horton Inc	2F664B	SNRFOR	EUR	XR	Composite
D R Horton Inc	2F664B	SNRFOR	GBP	XR	Composite
D R Horton Inc	2F664B	SNRFOR	HKD	MR	Composite
D R Horton Inc	2F664B	SNRFOR	HKD	XR	Composite
D R Horton Inc	2F664B	SNRFOR	JPY	MR	Composite
D R Horton Inc	2F664B	SNRFOR	JPY	XR	Composite
D R Horton Inc	2F664B	SNRFOR	SGD	XR	Composite
D R Horton Inc	2F664B	SNRFOR	TWD	XR	Composite
D R Horton Inc	2F664B	SNRFOR	USD	CR	Composite
D R Horton Inc	2F664B	SNRFOR	USD	MM	Composite
D R Horton Inc	2F664B	SNRFOR	USD	MR	Composite
D R Horton Inc	2F664B	SNRFOR	USD	XR	Composite
D R Horton Inc	2F664B	SUBLT2	USD	CR	Composite
D R Horton Inc	2F664B	SUBLT2	USD	MR	Composite
D R Horton Inc	2F664B	SUBLT2	USD	XR	Composite
D T E Engy Co	2F6664	SNRFOR	AUD	CR	Composite
D T E Engy Co	2F6664	SNRFOR	AUD	MR	Composite
D T E Engy Co	2F6664	SNRFOR	CHF	MR	Composite
D T E Engy Co	2F6664	SNRFOR	EUR	CR	Composite
D T E Engy Co	2F6664	SNRFOR	EUR	MM	Composite
D T E Engy Co	2F6664	SNRFOR	EUR	MR	Composite
D T E Engy Co	2F6664	SNRFOR	GBP	MR	Composite
D T E Engy Co	2F6664	SNRFOR	JPY	CR	Composite
D T E Engy Co	2F6664	SNRFOR	JPY	MR	Composite
D T E Engy Co	2F6664	SNRFOR	NZD	MR	Composite
D T E Engy Co	2F6664	SNRFOR	USD	CR	Composite
D T E Engy Co	2F6664	SNRFOR	USD	MM	Composite
D T E Engy Co	2F6664	SNRFOR	USD	MR	Composite

0.32%	0.32%	0.43%	0.46%	0.54%	0.59%	0.63%	0.70%	0.98%
0.32%	0.32%	0.43%	0.46%	0.54%	0.59%	0.63%	0.70%	0.98%
0.31%	0.30%	0.41%	0.44%	0.52%	0.56%	0.60%	0.67%	0.98%
0.29%	0.30%	0.39%	0.41%	0.49%	0.54%	0.57%	0.64%	0.98%
0.31%	0.30%	0.41%	0.44%	0.52%	0.56%	0.60%	0.67%	0.98%
0.29%	0.30%	0.39%	0.41%	0.49%	0.54%	0.57%	0.64%	0.98%
0.31%	0.30%	0.41%	0.44%	0.52%	0.56%	0.60%	0.67%	0.98%
0.29%	0.30%	0.39%	0.41%	0.49%	0.54%	0.57%	0.64%	0.98%
0.30%	0.30%	0.40%	0.43%	0.51%	0.56%	0.59%	0.66%	0.98%
0.29%	0.30%	0.39%	0.41%	0.49%	0.54%	0.57%	0.64%	0.98%
0.32%	0.32%	0.43%	0.46%	0.54%	0.59%	0.63%	0.70%	0.98%
0.32%	0.32%	0.43%	0.46%	0.54%	0.59%	0.63%	0.70%	0.98%
0.31%	0.30%	0.41%	0.44%	0.52%	0.56%	0.60%	0.67%	0.98%
0.29%	0.30%	0.39%	0.41%	0.49%	0.54%	0.57%	0.64%	0.98%
0.45%	0.46%	0.52%	0.59%	0.68%	0.76%	0.80%	0.84%	0.90%
0.45%	0.46%	0.52%	0.59%	0.67%	0.75%	0.80%	0.84%	0.90%
0.45%	0.46%	0.52%	0.59%	0.67%	0.75%	0.80%	0.84%	0.90%
0.47%	0.48%	0.55%	0.62%	0.71%	0.79%	0.84%	0.89%	0.94%
0.45%	0.46%	0.52%	0.60%	0.68%	0.76%	0.81%	0.85%	0.91%
0.45%	0.46%	0.52%	0.59%	0.67%	0.75%	0.80%	0.84%	0.90%
0.45%	0.46%	0.52%	0.59%	0.68%	0.76%	0.80%	0.84%	0.90%
0.47%	0.48%	0.55%	0.62%	0.71%	0.79%	0.84%	0.89%	0.94%
0.45%	0.46%	0.52%	0.59%	0.67%	0.75%	0.80%	0.84%	0.90%
0.43%	0.44%	0.50%	0.57%	0.65%	0.73%	0.77%	0.81%	0.86%
	0.16%	0.23%	0.33%	0.40%	0.47%	0.51%	0.55%	
	0.16%	0.23%	0.33%	0.40%	0.45%	0.48%	0.52%	
	0.16%	0.23%	0.33%	0.40%	0.47%	0.51%	0.55%	
0.15%	0.18%	0.26%	0.31%	0.38%	0.43%	0.50%	0.57%	0.62%
0.14%	0.18%	0.25%	0.30%	0.37%	0.42%	0.48%	0.55%	0.60%
0.15%	0.18%	0.26%	0.31%	0.38%	0.43%	0.50%	0.57%	0.62%
0.14%	0.18%	0.25%	0.30%	0.37%	0.42%	0.48%	0.55%	0.60%
0.13%	0.17%	0.24%	0.29%	0.35%	0.40%	0.46%	0.52%	0.57%
5.32%	5.24%	5.32%	5.21%	5.11%	5.00%	4.71%	4.35%	4.29%
5.21%	5.20%	5.28%	5.18%	5.09%	4.95%	4.68%	4.32%	4.29%
5.67%	5.65%	5.73%	5.62%	5.54%	5.37%	5.06%	4.69%	4.69%
5.44%	5.42%	5.50%	5.39%	5.32%	5.15%	4.86%	4.50%	4.50%
5.35%	5.30%	5.33%	5.25%	5.12%	5.05%	4.74%	4.42%	4.46%
5.21%	5.20%	5.28%	5.18%	5.09%	4.95%	4.68%	4.32%	4.29%
5.21%	5.20%	5.28%	5.18%	5.09%	4.95%	4.68%	4.32%	4.29%
5.35%	5.30%	5.33%	5.25%	5.12%	5.05%	4.74%	4.42%	4.46%
5.21%	5.20%	5.28%	5.18%	5.09%	4.95%	4.68%	4.32%	4.29%
5.32%	5.24%	5.32%	5.21%	5.11%	5.00%	4.71%	4.35%	4.29%
5.32%	5.24%	5.32%	5.21%	5.11%	5.00%	4.71%	4.35%	4.29%
5.21%	5.20%	5.28%	5.18%	5.09%	4.95%	4.68%	4.32%	4.29%
5.67%	5.65%	5.73%	5.62%	5.54%	5.37%	5.06%	4.69%	4.69%
5.35%	5.30%	5.33%	5.25%	5.12%	5.05%	4.74%	4.42%	4.46%
5.21%	5.20%	5.28%	5.18%	5.09%	4.95%	4.68%	4.32%	4.29%
5.24%	5.30%	5.48%	5.45%	5.35%	5.18%	4.89%	4.58%	4.51%
0.56%	0.61%	0.69%	0.83%	0.94%	1.05%	1.12%	1.19%	1.48%
0.56%	0.61%	0.69%	0.83%	0.94%	1.05%	1.12%	1.19%	1.48%
0.56%	0.59%	0.67%	0.83%	0.94%	1.05%	1.11%	1.16%	1.48%
0.56%	0.59%	0.67%	0.83%	0.94%	1.05%	1.11%	1.16%	1.48%
0.56%	0.59%	0.67%	0.83%	0.94%	1.05%	1.11%	1.16%	1.48%
0.56%	0.61%	0.69%	0.83%	0.94%	1.05%	1.12%	1.19%	1.48%
0.56%	0.59%	0.67%	0.83%	0.94%	1.05%	1.11%	1.16%	1.48%
0.56%	0.62%	0.70%	0.88%	0.99%	1.10%	1.17%	1.23%	1.48%
0.56%	0.59%	0.67%	0.83%	0.94%	1.05%	1.11%	1.16%	1.48%

1.07%	1.14%	40%	BBB	A	A	A
1.07%	1.14%	40%				
1.07%	1.13%	40%	A	AA	AA	AA
1.07%	1.09%	40%	BBB	A	AA	A
1.07%	1.13%	40%	A	AA	AA	AA
1.07%	1.09%	40%	BBB	A	AA	A
1.07%	1.13%	40%	A	AA	AA	AA
1.07%	1.09%	40%	BBB	A	AA	A
1.07%	1.07%	40%	BB	BBB	BBB	BBB
1.07%	1.09%	40%	BBB	A	AA	A
1.07%	1.14%	40%	BBB	A	A	A
1.07%	1.14%	40%				
1.07%	1.13%	40%	A	AA	AA	AA
1.07%	1.09%	40%	BBB	A	AA	A
0.97%	0.97%	40%	BB	BB	BB	BB
0.97%	0.97%		A	A	A	A
0.97%	0.97%	40%	A	A	A	A
1.02%	0.97%	40%	BBB	BBB	BBB	BBB
0.98%	0.97%	40%	BBB	BBB	BBB	BBB
0.97%	0.97%	40%	A	A	A	A
		40%				
0.97%	0.97%	40%	BB	BB	BB	BB
1.02%	0.97%	40%	BBB	BBB	BBB	BBB
		40%				
0.97%	0.97%	40%	A	A	A	A
0.93%	0.97%	40%	BBB	BBB	BBB	BBB
0.58%	0.60%	22.50%		NR	NR	NR
		22.50%				
0.58%	0.60%	22.50%		NR	NR	NR
0.58%	0.60%	22.50%		NR	NR	NR
		22.50%				
		22.50%				
		25%				
0.67%	0.71%	25%	BBB	BB	BBB	A
0.65%	0.68%	25%	BB	B	BB	BBB
		25%				
0.67%	0.71%	25%	BBB	BB	BBB	A
0.65%	0.68%	25%	BB	B	BB	BBB
		25%				
0.62%	0.65%	25%	BB	B	BB	BBB
4.30%	4.23%	45.36%	BB	A	BBB	BBB
		45.36%				
4.14%	4.21%	45.60%	A	AA	AA	AA
4.62%	4.61%	46%	BBB	AA	A	A
4.43%	4.42%	45.36%	BBB	AA	A	A
4.43%	4.38%	44.87%	A	A	A	AA
4.14%	4.21%	45.60%	A	AA	AA	AA
4.14%	4.21%	45.60%	A	AA	AA	AA
4.43%	4.38%	44.87%	A	A	A	AA
4.14%	4.21%	45.60%	A	AA	AA	AA
4.30%	4.23%	45.36%	BB	A	BBB	BBB
4.30%	4.23%	45.36%	BB	A	BBB	BBB
4.14%	4.21%	45.60%	A	AA	AA	AA
		45.60%				
4.62%	4.61%	46%	BBB	AA	A	A
		45.36%				
4.43%	4.38%	44.87%	A	A	A	AA
4.14%	4.21%	45.60%	A	AA	AA	AA
		17.50%				
		17.50%				
4.37%	4.42%	17.50%	NR	NR	A	NR
1.53%	1.53%	40%	NR	BBB	BBB	BBB
1.53%	1.53%	40%	NR	BBB	BBB	BBB
1.53%	1.53%	40%	NR	A	AA	AA
		40%				
		40%				
1.53%	1.53%	40%	NR	A	AA	AA
1.53%	1.53%	40%	NR	A	AA	AA
		40%				
1.53%	1.53%	40%	NR	BBB	BBB	BBB
1.53%	1.53%	40%	NR	A	AA	AA
1.53%	1.53%	40%	NR	BBB	A	A
		40%				
1.53%	1.53%	40%	NR	A	AA	AA

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

B	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
B	A	7	Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
B	A	7	Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
B	A	7	Consumer Services	N.Amer	United States
CCC	AA	12	Consumer Services	N.Amer	United States
B	A	7	Consumer Services	N.Amer	United States
B	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
B	A	7	Consumer Services	N.Amer	United States
NR	A	10	Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
NR	A	10	Basic Materials	N.Amer	United States
NR	A	10	Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	A	10	Basic Materials	N.Amer	United States
NR	A	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
NR	A	10	Basic Materials	N.Amer	United States
NR	NR	3	Government	E.Eur	Czech Republic
	NR		Government	E.Eur	Czech Republic
NR	NR	3	Government	E.Eur	Czech Republic
NR	NR	3	Government	E.Eur	Czech Republic
	NR		Government	E.Eur	Czech Republic
	NR		Government	E.Eur	Czech Republic
	NR		Government	E.Eur	Czech Republic
A	BBB	8	Government	E.Eur	Czech Republic
BBB	BBB	8	Government	E.Eur	Czech Republic
	NR		Government	E.Eur	Czech Republic
A	BBB	8	Government	E.Eur	Czech Republic
BBB	BBB	8	Government	E.Eur	Czech Republic
	NR		Government	E.Eur	Czech Republic
BBB	BBB	8	Government	E.Eur	Czech Republic
BBB	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	9	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
AA	AA	9	Consumer Goods	N.Amer	United States
AA	AA	9	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
AA	AA	9	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
AA	AA	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
AA	AA	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	3	Consumer Goods	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States

BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

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

DTEUSDXR	29-Aug-08 DTE
DAAFinAUDCR	29-Aug-08 DAAFin
DAAFinEURCR	29-Aug-08 DAAFin
DAAFinEURMM	29-Aug-08 DAAFin
DAAFinUSDCR	29-Aug-08 DAAFin
DAAFinUSDMM	29-Aug-08 DAAFin
DAHSIN-BkUSDCR	29-Aug-08 DAHSIN-Bk
DAHSIN-BkUSDCR	29-Aug-08 DAHSIN-Bk
DAIICHEURCR	29-Aug-08 DAIICH
DAIICHEURMM	29-Aug-08 DAIICH
DAIICHJPYCR	29-Aug-08 DAIICH
DAIICHJPYXR	29-Aug-08 DAIICH
DAIICHUSDCR	29-Aug-08 DAIICH
DAIICHUSDMM	29-Aug-08 DAIICH
DAIICHEURCR	29-Aug-08 DAIICH
DAIICHEURMM	29-Aug-08 DAIICH
DAIICHJPYCR	29-Aug-08 DAIICH
DAIICHJPYXR	29-Aug-08 DAIICH
DAIICHUSDCR	29-Aug-08 DAIICH
DAIICHUSDMR	29-Aug-08 DAIICH
DAINPJPYCR	29-Aug-08 DAINP
DAINPJPYMR	29-Aug-08 DAINP
DAINPJPYXR	29-Aug-08 DAINP
DAINPUSDCR	29-Aug-08 DAINP
DAIBIRJPYCR	29-Aug-08 DAIBIR
DAIBIRJPYXR	29-Aug-08 DAIBIR
DAIDSTJPYCR	29-Aug-08 DAIDST
DAIDSTJPYXR	29-Aug-08 DAIDST
DAIFKUJPYCR	29-Aug-08 DAIFKU
DAIFKUJPYXR	29-Aug-08 DAIFKU
DAIKIJPYCR	29-Aug-08 DAIKI
DAIKIJPYXR	29-Aug-08 DAIKI
DAIKINEURCR	29-Aug-08 DAIKIN
DAIKINJPYCR	29-Aug-08 DAIKIN
DAIKINJPYXR	29-Aug-08 DAIKIN
DAIKINUSDCR	29-Aug-08 DAIKIN
DMGOLNAUDMM	29-Aug-08 DMGOLN
DMGOLNCHFCR	29-Aug-08 DMGOLN
DMGOLNCHFMM	29-Aug-08 DMGOLN
DMGOLNEURCR	29-Aug-08 DMGOLN
DMGOLNEURMM	29-Aug-08 DMGOLN
DMGOLNGBPCR	29-Aug-08 DMGOLN
DMGOLNGBPMM	29-Aug-08 DMGOLN
DMGOLNGBPXR	29-Aug-08 DMGOLN
DMGOLNJPYCR	29-Aug-08 DMGOLN
DMGOLNJPYMM	29-Aug-08 DMGOLN
DMGOLNUSDCR	29-Aug-08 DMGOLN
DMGOLNUSDMM	29-Aug-08 DMGOLN
DMGOLNUSDMR	29-Aug-08 DMGOLN
DMGOLNUSDXR	29-Aug-08 DMGOLN
DAIMARUJPYCR	29-Aug-08 DAIMARU
DAIMARUJPYMR	29-Aug-08 DAIMARU
DAIMARUJPYXR	29-Aug-08 DAIMARU
DAMLRAUDCR	29-Aug-08 DAMLR
DAMLRAUDMM	29-Aug-08 DAMLR
DAMLRCADCR	29-Aug-08 DAMLR
DAMLRCADMM	29-Aug-08 DAMLR
DAMLRCADMR	29-Aug-08 DAMLR
DAMLRCHFCR	29-Aug-08 DAMLR
DAMLRCHFMM	29-Aug-08 DAMLR
DAMLREURCR	29-Aug-08 DAMLR
DAMLREURMM	29-Aug-08 DAMLR
DAMLREURMR	29-Aug-08 DAMLR
DAMLREURXR	29-Aug-08 DAMLR
DAMLRGBPCR	29-Aug-08 DAMLR
DAMLRGBPMM	29-Aug-08 DAMLR
DAMLRGBPMR	29-Aug-08 DAMLR
DAMLRHKDMM	29-Aug-08 DAMLR
DAMLRJPYCR	29-Aug-08 DAMLR
DAMLRJPYMM	29-Aug-08 DAMLR
DAMLRJPYMR	29-Aug-08 DAMLR
DAMLRJPYXR	29-Aug-08 DAMLR
DAMLRNOKMM	29-Aug-08 DAMLR
DAMLRNZDCR	29-Aug-08 DAMLR

D T E Engy Co	2F6664	SNRFOR	USD	XR	Composite
DAA Fin PLC	GI875E	SNRFOR	AUD	CR	Composite
DAA Fin PLC	GI875E	SNRFOR	EUR	CR	Composite
DAA Fin PLC	GI875E	SNRFOR	EUR	MM	Composite
DAA Fin PLC	GI875E	SNRFOR	USD	CR	Composite
DAA Fin PLC	GI875E	SNRFOR	USD	MM	Composite
Dah Sing Bk Ltd	YZAA86	SNRFOR	USD	CR	Composite
Dah Sing Bk Ltd	YZAA86	SUBLT2	USD	CR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	EUR	CR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	EUR	MM	Composite
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	JPY	CR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	JPY	XR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	USD	CR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SNRFOR	USD	MM	Composite
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	EUR	CR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	EUR	MM	Composite
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	JPY	CR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	JPY	XR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	USD	CR	Composite
Dai Ichi Mut Life Ins Co	256BNP	SUBLT2	USD	MR	Composite
Dai Nippon Prtg Co Ltd	256B86	SNRFOR	JPY	CR	Composite
Dai Nippon Prtg Co Ltd	256B86	SNRFOR	JPY	MR	Composite
Dai Nippon Prtg Co Ltd	256B86	SNRFOR	JPY	XR	Composite
Dai Nippon Prtg Co Ltd	256B86	SNRFOR	USD	CR	Composite
Daibiru Corp	JP8315	SNRFOR	JPY	CR	Composite
Daibiru Corp	JP8315	SNRFOR	JPY	XR	Composite
Daido Stl Co Ltd	JJ8FEF	SNRFOR	JPY	CR	Composite
Daido Stl Co Ltd	JJ8FEF	SNRFOR	JPY	XR	Composite
Daifuku Co Ltd	JJ8HHG	SNRFOR	JPY	CR	Composite
Daifuku Co Ltd	JJ8HHG	SNRFOR	JPY	XR	Composite
DAIKI Co Ltd	JJ9IGC	SNRFOR	JPY	CR	Composite
DAIKI Co Ltd	JJ9IGC	SNRFOR	JPY	XR	Composite
Daikin Inds Ltd	JK103B	SNRFOR	EUR	CR	Composite
Daikin Inds Ltd	JK103B	SNRFOR	JPY	CR	Composite
Daikin Inds Ltd	JK103B	SNRFOR	JPY	XR	Composite
Daikin Inds Ltd	JK103B	SNRFOR	USD	CR	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	AUD	MM	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	CHF	CR	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	CHF	MM	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	EUR	CR	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	EUR	MM	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	GBP	CR	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	GBP	MM	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	GBP	XR	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	JPY	CR	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	JPY	MM	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	USD	CR	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	USD	MM	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	USD	MR	Composite
Daily Mail & Gen Tr Plc	256B8T	SNRFOR	USD	XR	Composite
Daimaru Inc	JK126C	SNRFOR	JPY	CR	Composite
Daimaru Inc	JK126C	SNRFOR	JPY	MR	Composite
Daimaru Inc	JK126C	SNRFOR	JPY	XR	Composite
Daimler AG	DE7C9Q	SNRFOR	AUD	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	AUD	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	CAD	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	CAD	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	CAD	MR	Composite
Daimler AG	DE7C9Q	SNRFOR	CHF	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	CHF	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	EUR	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	EUR	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	EUR	MR	Composite
Daimler AG	DE7C9Q	SNRFOR	EUR	XR	Composite
Daimler AG	DE7C9Q	SNRFOR	GBP	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	GBP	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	GBP	MR	Composite
Daimler AG	DE7C9Q	SNRFOR	HKD	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	JPY	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	JPY	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	JPY	MR	Composite
Daimler AG	DE7C9Q	SNRFOR	JPY	XR	Composite
Daimler AG	DE7C9Q	SNRFOR	NOK	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	NZD	CR	Composite

0.56%	0.56%	0.64%	0.80%	0.91%	1.01%	1.07%	1.12%	1.48%
					0.43%			
					0.43%			
					0.43%			
					0.43%			
	0.58%	0.73%	0.80%	0.89%	0.94%	0.98%	1.04%	1.14%
1.93%	1.94%	1.99%	2.02%	2.09%	2.18%	2.24%	2.32%	
			0.56%	0.63%	0.70%	0.76%	0.86%	
			0.56%	0.63%	0.70%	0.76%	0.86%	
			0.56%	0.63%	0.70%	0.76%	0.86%	
			0.56%	0.63%	0.70%	0.76%	0.86%	
0.53%	0.68%	1.00%	1.21%	1.29%	1.31%	1.42%	1.76%	1.27%
0.53%	0.66%	1.00%	1.17%	1.25%	1.26%	1.36%	1.76%	1.27%
0.53%	0.67%	1.00%	1.21%	1.29%	1.31%	1.42%	1.76%	1.27%
0.53%	0.50%	1.00%	1.21%	1.29%	1.31%	1.42%	1.76%	1.27%
0.53%	0.68%	1.00%	1.21%	1.29%	1.31%	1.42%	1.76%	1.27%
0.53%	0.65%	1.00%	1.16%	1.23%	1.24%	1.35%	1.76%	1.27%
	0.17%	0.19%	0.21%	0.25%	0.26%	0.30%	0.38%	
	0.17%	0.19%	0.21%	0.18%	0.20%	0.22%	0.38%	
	0.17%	0.19%	0.21%	0.25%	0.26%	0.30%	0.38%	
0.39%	0.38%		0.49%	0.57%	0.60%			
0.39%	0.38%		0.37%	0.57%	0.60%			
0.13%	0.22%	0.28%	0.29%	0.33%	0.37%	0.42%	0.50%	
0.13%	0.22%	0.28%	0.29%	0.33%	0.37%	0.42%	0.50%	
	0.32%	0.38%	0.44%	0.49%	0.55%	0.65%	0.76%	
	0.32%	0.38%	0.44%	0.37%	0.55%	0.49%	0.57%	
	0.28%							
	0.28%							
	0.19%	0.22%	0.27%	0.32%	0.34%	0.37%	0.40%	
	0.19%	0.22%	0.27%	0.32%	0.34%	0.37%	0.40%	
	0.19%	0.22%	0.20%	0.32%	0.25%	0.37%	0.40%	
	0.19%	0.22%	0.27%	0.32%	0.34%	0.37%	0.40%	
0.66%	0.79%	1.18%	1.40%	1.49%	1.65%	1.77%	1.81%	1.83%
0.68%	0.82%	1.23%	1.45%	1.55%	1.71%	1.84%	1.88%	1.90%
0.68%	0.79%	1.18%	1.39%	1.49%	1.64%	1.76%	1.81%	1.83%
0.68%	0.82%	1.23%	1.45%	1.55%	1.71%	1.84%	1.88%	1.90%
0.68%	0.79%	1.18%	1.39%	1.49%	1.64%	1.76%	1.81%	1.83%
0.68%	0.82%	1.23%	1.45%	1.55%	1.71%	1.84%	1.88%	1.90%
0.68%	0.79%	1.18%	1.39%	1.49%	1.64%	1.76%	1.81%	1.83%
0.63%	0.75%	1.12%	1.33%	1.42%	1.56%	1.68%	1.72%	1.74%
0.66%	0.79%	1.18%	1.40%	1.49%	1.65%	1.77%	1.81%	1.83%
0.66%	0.79%	1.18%	1.40%	1.49%	1.65%	1.77%	1.81%	1.83%
0.68%	0.82%	1.23%	1.45%	1.55%	1.71%	1.84%	1.88%	1.90%
0.68%	0.79%	1.18%	1.39%	1.49%	1.64%	1.76%	1.81%	1.83%
0.16%	0.23%	0.29%	0.30%	0.36%	0.43%			
0.16%	0.18%	0.22%	0.30%	0.36%	0.33%			
0.56%	0.60%	0.76%	0.96%	1.09%	1.20%	1.25%	1.31%	1.34%
0.56%	0.57%	0.76%	0.92%	1.04%	1.15%	1.20%	1.25%	1.34%
0.55%	0.62%	0.80%	0.97%	1.07%	1.20%	1.24%	1.30%	1.39%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.55%	0.62%	0.80%	0.97%	1.07%	1.20%	1.24%	1.30%	1.39%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.55%	0.62%	0.80%	0.97%	1.07%	1.20%	1.24%	1.30%	1.39%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.56%	0.59%	0.75%	0.92%	1.03%	1.15%	1.19%	1.24%	1.32%
0.53%	0.57%	0.73%	0.89%	1.00%	1.12%	1.15%	1.20%	1.27%
0.55%	0.62%	0.80%	0.97%	1.07%	1.20%	1.24%	1.30%	1.39%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.56%	0.58%	0.77%	0.95%	1.08%	1.20%	1.25%	1.31%	1.34%
0.56%	0.56%	0.74%	0.92%	1.04%	1.16%	1.20%	1.26%	1.34%
0.56%	0.55%	0.74%	0.91%	1.03%	1.14%	1.19%	1.25%	1.34%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.55%	0.62%	0.80%	0.97%	1.07%	1.20%	1.24%	1.30%	1.39%

1.53%	1.53%	40%	NR	BBB	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
2.75%	2.32%	25%	NR	NR	NR	NR
		35%				
		35%				
		35%				NR
		35%				NR
		35%				NR
		35%				NR
1.29%	1.32%	18.75%	NR	BBB	NR	BB
1.29%	1.32%	18.75%	NR	BB	NR	B
1.29%	1.32%	18.75%	NR	A	NR	CCC
1.29%	1.32%	18.75%	NR	BBB	NR	CCC
1.29%	1.32%	18.75%	NR	BBB	NR	BB
1.29%	1.32%	18.75%	NR	BB	NR	B
		30.00%		NR	NR	NR
		31.25%				
		31.25%		NR	NR	NR
		31.25%		NR	NR	NR
		35%	NR	NR		A
		35%	NR	NR		BBB
		32.50%	NR	NR	NR	NR
		32.50%	NR	NR	NR	NR
		27.50%		NR	NR	NR
		27.50%		NR	NR	NR
		40%		NR		
		40%		NR		
				NR	NR	BB
		32.50%		NR	NR	A
		32.50%		NR	NR	BBB
		32.50%		NR	NR	BB
1.86%	1.89%	40%	BB	CCC	CCC	CCC
1.93%	1.96%	40%	BBB	B	B	B
1.86%	1.89%	40%	A	BB	BB	BB
1.93%	1.96%	40%	BBB	B	B	B
1.86%	1.89%	40%	A	BB	BB	BB
1.93%	1.96%	40%	BBB	B	B	B
1.86%	1.89%	40%	A	BB	BB	BB
1.77%	1.80%	40%	BBB	B	B	B
1.86%	1.89%	40%	BB	CCC	CCC	CCC
1.86%	1.89%	40%	BB	CCC	CCC	CCC
1.93%	1.96%	40%	BBB	B	B	B
1.86%	1.89%	40%	A	BB	BB	BB
		40%				
		40%				
		35%	NR	BBB	BBB	NR
		35%				
		35%	NR	BB	BB	NR
1.60%	1.64%	39.41%	BBB	BBB	A	BBB
1.60%	1.64%	39.41%	BBB	A	A	A
1.59%	1.67%	38.71%	A	A	AA	AA
1.63%	1.62%	40%	AA	AAA	AA	AAA
		39.41%				
1.59%	1.67%	38.71%	A	A	AA	AA
1.63%	1.62%	40%	AA	AAA	AA	AAA
1.59%	1.67%	38.71%	A	A	AA	AA
1.63%	1.62%	40%	AA	AAA	AA	AAA
1.61%	1.60%	39.41%	A	AA	AA	AA
1.50%	1.54%	39.41%	A	AA	A	A
1.59%	1.67%	38.71%	A	A	AA	AA
1.63%	1.62%	40%	AA	AAA	AA	AAA
		39.41%				
1.63%	1.62%	40%	AA	AAA	AA	AAA
1.60%	1.64%	39.41%	BBB	BBB	BBB	BBB
1.60%	1.64%	40%	BBB	A	A	A
1.60%	1.64%	39.41%	BBB	BBB	BBB	BBB
		39.41%				
1.63%	1.62%	40%	AA	AAA	AA	AAA
1.59%	1.67%	38.71%	A	A	AA	AA

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

NR	A	10	Utilities	N.Amer	United States
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR		Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Financials	Asia	Hong Kong
NR	NR	2	Financials	Asia	Hong Kong
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
	NR	3	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	3	Consumer Services	Asia	Japan
	NR	3	Consumer Services	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
BB	BBB	8	Consumer Services	Europe	United Kingdom
BBB	BBB	8	Consumer Services	Europe	United Kingdom
A	BBB	7	Consumer Services	Europe	United Kingdom
BBB	BBB	8	Consumer Services	Europe	United Kingdom
A	BBB	7	Consumer Services	Europe	United Kingdom
BBB	BBB	8	Consumer Services	Europe	United Kingdom
A	BBB	7	Consumer Services	Europe	United Kingdom
BBB	BBB	8	Consumer Services	Europe	United Kingdom
BB	BBB	8	Consumer Services	Europe	United Kingdom
BB	BBB	8	Consumer Services	Europe	United Kingdom
BBB	BBB	8	Consumer Services	Europe	United Kingdom
A	BBB	7	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR	3	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	3	Consumer Services	Asia	Japan
B	A	3	Consumer Goods	Europe	Germany
B	A	3	Consumer Goods	Europe	Germany
A	AA	7	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
A	AA	7	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
A	AA	7	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
BB	AA	18	Consumer Goods	Europe	Germany
BB	AA	3	Consumer Goods	Europe	Germany
A	AA	7	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
B	A	5	Consumer Goods	Europe	Germany
B	A	4	Consumer Goods	Europe	Germany
B	A	5	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
A	AA	7	Consumer Goods	Europe	Germany

BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	AA					
	AA					
	AA					
	AA					
	AA					
A	AA		Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA				Thin	Thin
A	AA				Thin	Thin
A	AA				Thin	Thin
A	AA				Thin	Thin
A	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
A	AA	Thin	CcyGrp	Thin	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	Thin	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
AA	AA		Thin	Thin	Thin	CcyGrp
AA	AA					
AA	AA		Thin	Thin	Thin	DocAdj
AA	AA		Thin	Thin	Thin	Entity Tier
	AA	Thin	Thin		CcyGrp	Thin
	AA	Thin	Thin		DocAdj	Thin
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A	Thin	Thin	Thin	Thin	Thin
BB	AA		Thin	Thin	Thin	CcyGrp
BB	AA		Thin	Thin	Thin	DocAdj
	A		Thin			
	A		Thin			
A	AA		Thin	Thin	Entity Tier	Thin
A	AA		Thin	Thin	CcyGrp	Thin
A	AA		Thin	Thin	DocAdj	Thin
A	AA		Thin	Thin	Entity Tier	Thin
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
	AA	Thin	CcyGrp	CcyGrp	Thin	Thin
	AA					
	AA	Thin	DocAdj	DocAdj	Thin	Thin
A	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
A	BBB	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

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

DAMLRNZDMM	29-Aug-08 DAMLR
DAMLRSEKMM	29-Aug-08 DAMLR
DAMLRSGDCR	29-Aug-08 DAMLR
DAMLRSGDMM	29-Aug-08 DAMLR
DAMLRTWDCR	29-Aug-08 DAMLR
DAMLRTWDMM	29-Aug-08 DAMLR
DAMLRUSDCR	29-Aug-08 DAMLR
DAMLRUSDMM	29-Aug-08 DAMLR
DAMLRUSDMR	29-Aug-08 DAMLR
DAMLRUSDXR	29-Aug-08 DAMLR
DAMLRZARMM	29-Aug-08 DAMLR
DAMLR-DNACorpEURCR	29-Aug-08 DAMLR-DNACorp
DAMLR-DNACorpEURMM	29-Aug-08 DAMLR-DNACorp
DAMLR-DNACorpEURMR	29-Aug-08 DAMLR-DNACorp
DAMLR-DNACorpEURXR	29-Aug-08 DAMLR-DNACorp
DAMLR-DNACorpGBPMR	29-Aug-08 DAMLR-DNACorp
DAMLR-DNACorpUSDCR	29-Aug-08 DAMLR-DNACorp
DAMLR-DNACorpUSDMM	29-Aug-08 DAMLR-DNACorp
DAMLR-DNACorpUSDMR	29-Aug-08 DAMLR-DNACorp
DAMLR-DNACorpUSDXR	29-Aug-08 DAMLR-DNACorp
DCX-FinSerAmerUSDMR	29-Aug-08 DCX-FinSerAmer
DCX-FinSerAmerUSDXR	29-Aug-08 DCX-FinSerAmer
DAINISJPYCR	29-Aug-08 DAINIS
DAINISJPYMR	29-Aug-08 DAINIS
DAINISJPYXR	29-Aug-08 DAINIS
DAIOJPYCR	29-Aug-08 DAIO
DAIOJPYMR	29-Aug-08 DAIO
DAIOJPYXR	29-Aug-08 DAIO
DAIWAHJPYCR	29-Aug-08 DAIWAH
DAIWAHJPYXR	29-Aug-08 DAIWAH
DAIWAEURCR	29-Aug-08 DAIWA
DAIWAEURMM	29-Aug-08 DAIWA
DAIWAEURMR	29-Aug-08 DAIWA
DAIWAJPYCR	29-Aug-08 DAIWA
DAIWAJPYMR	29-Aug-08 DAIWA
DAIWAJPYXR	29-Aug-08 DAIWA
DAIWAUSDCR	29-Aug-08 DAIWA
DAIWAUSDMM	29-Aug-08 DAIWA
DAIWAUSDMR	29-Aug-08 DAIWA
DAIWAUSDXR	29-Aug-08 DAIWA
DAIWA-SecSMBCJPYCR	29-Aug-08 DAIWA-SecSMBC
DAIWA-SecSMBCJPYMR	29-Aug-08 DAIWA-SecSMBC
DAIWA-SecSMBCUSDCR	29-Aug-08 DAIWA-SecSMBC
DAIWA-SecSMBCUSDMR	29-Aug-08 DAIWA-SecSMBC
DANACOUSDMR	29-Aug-08 DANACO
DANACOUSDXR	29-Aug-08 DANACO
DANAHAUDMR	29-Aug-08 DANAH
DANAHAUDXR	29-Aug-08 DANAH
DANAHCHFMR	29-Aug-08 DANAH
DANAHCHFXR	29-Aug-08 DANAH
DANAHEURCR	29-Aug-08 DANAH
DANAHEURMM	29-Aug-08 DANAH
DANAHEURMR	29-Aug-08 DANAH
DANAHEURXR	29-Aug-08 DANAH
DANAHGBPMR	29-Aug-08 DANAH
DANAHHKDXR	29-Aug-08 DANAH
DANAHJPYMR	29-Aug-08 DANAH
DANAHJPYXR	29-Aug-08 DANAH
DANAHNZDMR	29-Aug-08 DANAH
DANAHNZDXR	29-Aug-08 DANAH
DANAHSGDXR	29-Aug-08 DANAH
DANAHUSDCR	29-Aug-08 DANAH
DANAHUSDMM	29-Aug-08 DANAH
DANAHUSDMR	29-Aug-08 DANAH
DANAHUSDXR	29-Aug-08 DANAH
DHRAUDMR	29-Aug-08 DHR
DHRCHFMR	29-Aug-08 DHR
DHREURCR	29-Aug-08 DHR
DHREURMM	29-Aug-08 DHR
DHREURMR	29-Aug-08 DHR
DHREURXR	29-Aug-08 DHR
DHRGBPMR	29-Aug-08 DHR
DHRHKDMR	29-Aug-08 DHR
DHRJPYMR	29-Aug-08 DHR

Daimler AG	DE7C9Q	SNRFOR	NZD	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	SEK	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	SGD	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	SGD	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	TWD	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	TWD	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	USD	CR	Composite
Daimler AG	DE7C9Q	SNRFOR	USD	MM	Composite
Daimler AG	DE7C9Q	SNRFOR	USD	MR	Composite
Daimler AG	DE7C9Q	SNRFOR	USD	XR	Composite
Daimler AG	DE7C9Q	SNRFOR	ZAR	MM	Composite
Daimler North America Corp	256BBN	SNRFOR	EUR	CR	Composite
Daimler North America Corp	256BBN	SNRFOR	EUR	MM	Composite
Daimler North America Corp	256BBN	SNRFOR	EUR	MR	Composite
Daimler North America Corp	256BBN	SNRFOR	EUR	XR	Composite
Daimler North America Corp	256BBN	SNRFOR	GBP	MR	Composite
Daimler North America Corp	256BBN	SNRFOR	USD	CR	Composite
Daimler North America Corp	256BBN	SNRFOR	USD	MM	Composite
Daimler North America Corp	256BBN	SNRFOR	USD	MR	Composite
Daimler North America Corp	256BBN	SNRFOR	USD	XR	Composite
DaimlerChrysler Finl Services Americas LLC	256BHP	SECDOM	USD	MR	Composite
DaimlerChrysler Finl Services Americas LLC	256BHP	SECDOM	USD	XR	Composite
Dainippon Screen Mfg Co Ltd	JK1688	SNRFOR	JPY	CR	Composite
Dainippon Screen Mfg Co Ltd	JK1688	SNRFOR	JPY	MR	Composite
Dainippon Screen Mfg Co Ltd	JK1688	SNRFOR	JPY	XR	Composite
Daio Paper Corp	JQGE8P	SNRFOR	JPY	CR	Composite
Daio Paper Corp	JQGE8P	SNRFOR	JPY	MR	Composite
Daio Paper Corp	JQGE8P	SNRFOR	JPY	XR	Composite
Daiwa House Ind Co Ltd	JK2658	SNRFOR	JPY	CR	Composite
Daiwa House Ind Co Ltd	JK2658	SNRFOR	JPY	XR	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	EUR	CR	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	EUR	MM	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	EUR	MR	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	JPY	CR	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	JPY	MR	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	JPY	XR	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	USD	CR	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	USD	MM	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	USD	MR	Composite
Daiwa Secs Gp Inc	2F746C	SNRFOR	USD	XR	Composite
Daiwa Secs SMBC Co Ltd	JK28BX	SNRFOR	JPY	CR	Composite
Daiwa Secs SMBC Co Ltd	JK28BX	SNRFOR	JPY	MR	Composite
Daiwa Secs SMBC Co Ltd	JK28BX	SNRFOR	USD	CR	Composite
Daiwa Secs SMBC Co Ltd	JK28BX	SNRFOR	USD	MR	Composite
Dana Cos LLC	258CGO	SNRFOR	USD	MR	Composite
Dana Cos LLC	258CGO	SNRFOR	USD	XR	Composite
Dana Hold Co	258DA7	SNRFOR	AUD	MR	Composite
Dana Hold Co	258DA7	SNRFOR	AUD	XR	Composite
Dana Hold Co	258DA7	SNRFOR	CHF	MR	Composite
Dana Hold Co	258DA7	SNRFOR	CHF	XR	Composite
Dana Hold Co	258DA7	SNRFOR	EUR	CR	Composite
Dana Hold Co	258DA7	SNRFOR	EUR	MM	Composite
Dana Hold Co	258DA7	SNRFOR	EUR	MR	Composite
Dana Hold Co	258DA7	SNRFOR	EUR	XR	Composite
Dana Hold Co	258DA7	SNRFOR	GBP	MR	Composite
Dana Hold Co	258DA7	SNRFOR	HKD	XR	Composite
Dana Hold Co	258DA7	SNRFOR	JPY	MR	Composite
Dana Hold Co	258DA7	SNRFOR	JPY	XR	Composite
Dana Hold Co	258DA7	SNRFOR	NZD	MR	Composite
Dana Hold Co	258DA7	SNRFOR	NZD	XR	Composite
Dana Hold Co	258DA7	SNRFOR	SGD	XR	Composite
Dana Hold Co	258DA7	SNRFOR	USD	CR	Composite
Dana Hold Co	258DA7	SNRFOR	USD	MM	Composite
Dana Hold Co	258DA7	SNRFOR	USD	MR	Composite
Dana Hold Co	258DA7	SNRFOR	USD	XR	Composite
Danaher Corp	258DD6	SNRFOR	AUD	MR	Composite
Danaher Corp	258DD6	SNRFOR	CHF	MR	Composite
Danaher Corp	258DD6	SNRFOR	EUR	CR	Composite
Danaher Corp	258DD6	SNRFOR	EUR	MM	Composite
Danaher Corp	258DD6	SNRFOR	EUR	MR	Composite
Danaher Corp	258DD6	SNRFOR	EUR	XR	Composite
Danaher Corp	258DD6	SNRFOR	GBP	MR	Composite
Danaher Corp	258DD6	SNRFOR	HKD	MR	Composite
Danaher Corp	258DD6	SNRFOR	JPY	MR	Composite

0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.55%	0.62%	0.80%	0.97%	1.07%	1.20%	1.24%	1.30%	1.39%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.55%	0.62%	0.80%	0.97%	1.07%	1.20%	1.24%	1.30%	1.39%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.55%	0.62%	0.80%	0.97%	1.07%	1.20%	1.24%	1.30%	1.39%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
0.56%	0.59%	0.75%	0.92%	1.03%	1.15%	1.19%	1.24%	1.32%
0.53%	0.57%	0.73%	0.89%	1.00%	1.12%	1.15%	1.20%	1.27%
0.56%	0.59%	0.75%	0.93%	1.04%	1.15%	1.20%	1.25%	1.34%
	0.62%	0.82%	1.00%	1.11%	1.24%	1.28%	1.34%	1.48%
	0.60%	0.78%	0.96%	1.07%	1.19%	1.23%	1.29%	1.48%
	0.60%	0.78%	0.95%	1.06%	1.17%	1.22%	1.27%	1.48%
	0.62%	0.82%	1.00%	1.11%	1.24%	1.28%	1.34%	1.48%
	0.60%	0.78%	0.96%	1.07%	1.19%	1.23%	1.29%	1.48%
	0.60%	0.78%	0.95%	1.06%	1.17%	1.22%	1.27%	1.48%
	0.57%	0.75%	0.91%	1.02%	1.13%	1.18%	1.22%	1.48%
			13.80%		14.15%	12.17%		
			13.80%		14.15%	12.17%		
0.49%	0.76%	0.89%	0.98%	1.09%	1.17%			
0.49%	0.76%	0.89%	0.98%	1.09%	1.17%			
0.25%	0.29%	0.34%	0.38%	0.46%	0.51%			
0.25%	0.29%	0.34%	0.38%	0.46%	0.51%			
0.41%	0.52%	0.62%	0.70%	0.72%	0.82%	0.86%	0.92%	1.09%
0.41%	0.50%	0.60%	0.67%	0.72%	0.79%	0.86%	0.92%	1.09%
0.41%	0.49%	0.59%	0.67%	0.72%	0.78%	0.86%	0.92%	1.09%
0.41%	0.52%	0.59%	0.67%	0.73%	0.80%	0.87%	0.91%	1.09%
0.41%	0.53%	0.58%	0.65%	0.72%	0.79%	0.85%	0.91%	1.09%
0.41%	0.42%	0.46%	0.51%	0.57%	0.62%	0.67%	0.72%	1.09%
0.41%	0.52%	0.62%	0.70%	0.72%	0.82%	0.86%	0.92%	1.09%
0.41%	0.49%	0.59%	0.67%	0.72%	0.78%	0.86%	0.92%	1.09%
0.41%	0.39%	0.47%	0.53%	0.72%	0.62%	0.86%	0.92%	1.09%

0.18%	0.21%	0.26%	0.34%	0.37%	0.44%	0.48%	0.51%	0.59%
0.18%	0.22%	0.27%	0.35%	0.37%	0.45%	0.49%	0.53%	0.60%
0.19%	0.22%	0.28%	0.36%	0.39%	0.47%	0.51%	0.54%	0.63%
0.19%	0.22%	0.28%	0.36%	0.39%	0.47%	0.51%	0.54%	0.63%
0.18%	0.22%	0.27%	0.35%	0.37%	0.45%	0.49%	0.53%	0.60%
0.17%	0.21%	0.25%	0.33%	0.35%	0.43%	0.46%	0.49%	0.58%
0.18%	0.22%	0.27%	0.35%	0.37%	0.45%	0.49%	0.53%	0.60%
0.18%	0.22%	0.27%	0.35%	0.37%	0.45%	0.49%	0.53%	0.60%
0.18%	0.21%	0.26%	0.34%	0.37%	0.44%	0.48%	0.51%	0.59%

1.63%	1.62%	40% AA	AAA	AA	AAA
1.63%	1.62%	40% AA	AAA	AA	AAA
1.59%	1.67%	38.71% A	A	AA	AA
1.63%	1.62%	40% AA	AAA	AA	AAA
1.59%	1.67%	38.71% A	A	AA	AA
1.63%	1.62%	40% AA	AAA	AA	AAA
1.59%	1.67%	38.71% A	A	AA	AA
1.63%	1.62%	40% AA	AAA	AA	AAA
1.61%	1.60%	39.41% A	AA	AA	AA
1.50%	1.54%	39.41% A	AA	A	A
1.63%	1.62%	40% AA	AAA	AA	AAA
2.06%	2.09%	40%	BBB	BBB	BBB
2.06%	2.09%	40%	BBB	BBB	BBB
2.06%	2.09%	40%	A	BBB	A
		40%			
		40%			
2.06%	2.09%	40%	BBB	BBB	BBB
2.06%	2.09%	40%	BBB	BBB	BBB
2.06%	2.09%	40%	A	BBB	A
2.06%	2.09%	40%	BBB	BBB	BBB
		60%			NR
		60%			NR
		25%			
		25%			
		25%			
		40% NR	NR	NR	NR
		40%			
		40% NR	NR	NR	NR
		30% NR	NR	NR	NR
		30% NR	NR	NR	NR
1.10%	1.20%	25% NR	BBB	A	A
1.10%	1.20%	30% NR	BB	BBB	BBB
1.10%	1.20%	30% NR	BB	BBB	BBB
1.21%	1.20%	35% NR	BB	AA	AA
1.15%	1.20%	30% NR	B	A	A
0.91%	1.20%	30% NR	B	A	A
1.10%	1.20%	25% NR	BBB	A	A
		30%			
1.10%	1.20%	30% NR	BB	BBB	BBB
1.10%	1.20%	30% NR	BB	BBB	BBB
		27.50%			
		27.50%			
		27.50%			
		27.50%			
		70%			
		70%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
		75%			
0.59%	0.75%	40% B	B	BB	BB
0.59%	0.75%	40% BBB	A	A	A
0.59%	0.75%	40% BB	BB	BBB	BBB
0.59%	0.75%	40%			
0.59%	0.75%	40% BBB	A	A	A
0.59%	0.75%	40% A	A	A	BB
0.59%	0.75%	40% BBB	A	A	A
0.59%	0.75%	40% BBB	A	A	A
0.59%	0.75%	40% B	B	BB	BB

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

A	AA	17	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
A	AA	7	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
A	AA	7	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
A	AA	7	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
BB	AA	18	Consumer Goods	Europe	Germany
BB	AA	3	Consumer Goods	Europe	Germany
A	AA	17	Consumer Goods	Europe	Germany
NR	BBB	4	Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
NR	BBB	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
NR	BBB	3	Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
NR	BBB	4	Financials	Asia	Japan
NR	BBB	4	Financials	Asia	Japan
NR	BBB	4	Financials	Asia	Japan
NR	BBB	7	Financials	Asia	Japan
NR	BBB	7	Financials	Asia	Japan
NR	BBB	7	Financials	Asia	Japan
NR	BBB	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	4	Financials	Asia	Japan
NR	B	4	Financials	Asia	Japan
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
NR	BBB	9	Industrials	N.Amer	United States
NR	BBB	9	Industrials	N.Amer	United States
NR	BBB	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	9	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	9	Industrials	N.Amer	United States
NR	BBB	9	Industrials	N.Amer	United States
NR	BBB	9	Industrials	N.Amer	United States

A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		DocAdj	DocAdj	DocAdj	DocAdj
A	BBB		DocAdj	DocAdj	DocAdj	DocAdj
A	BBB		CcyGrp	DocAdj	CcyGrp	DocAdj
A	BBB					
A	BBB					
A	BBB		DocAdj	DocAdj	DocAdj	DocAdj
A	BBB		DocAdj	DocAdj	DocAdj	DocAdj
A	BBB		CcyGrp	DocAdj	CcyGrp	DocAdj
A	BBB		DocAdj	DocAdj	DocAdj	DocAdj
					Thin	
					Thin	
BB	AA					
BB	AA					
BB	AA					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	Entity Tier
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	Entity Tier
A						
A						
A						
A						
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

DHRNOKMR	29-Aug-08 DHR
DHRUSDCR	29-Aug-08 DHR
DHRUSDMM	29-Aug-08 DHR
DHRUSDMR	29-Aug-08 DHR
DHRUSDXR	29-Aug-08 DHR
DANKAUSDCR	29-Aug-08 DANKA
DANKAUSDMM	29-Aug-08 DANKA
DANKAUSDXR	29-Aug-08 DANKA
DANBNKCHFCR	29-Aug-08 DANBNK
DANBNKCHFMM	29-Aug-08 DANBNK
DANBNKEURCR	29-Aug-08 DANBNK
DANBNKEURMM	29-Aug-08 DANBNK
DANBNKEURMR	29-Aug-08 DANBNK
DANBNKEURXR	29-Aug-08 DANBNK
DANBNKGBPCR	29-Aug-08 DANBNK
DANBNKGBPMM	29-Aug-08 DANBNK
DANBNKJPYCR	29-Aug-08 DANBNK
DANBNKJPYMM	29-Aug-08 DANBNK
DANBNKSGDCR	29-Aug-08 DANBNK
DANBNKSGDMM	29-Aug-08 DANBNK
DANBNKUSDCR	29-Aug-08 DANBNK
DANBNKUSDMM	29-Aug-08 DANBNK
DANBNKUSDMR	29-Aug-08 DANBNK
DANBNKUSDXR	29-Aug-08 DANBNK
DANBNKEURCR	29-Aug-08 DANBNK
DANBNKEURMM	29-Aug-08 DANBNK
DANBNKEURMR	29-Aug-08 DANBNK
DANBNKGBPCR	29-Aug-08 DANBNK
DANBNKGBPMM	29-Aug-08 DANBNK
DANBNKJPYMM	29-Aug-08 DANBNK
DANBNKUSDCR	29-Aug-08 DANBNK
DANBNKUSDMM	29-Aug-08 DANBNK
DANBNKUSDMR	29-Aug-08 DANBNK
DRIAUDMR	29-Aug-08 DRI
DRIAUDXR	29-Aug-08 DRI
DRICADMR	29-Aug-08 DRI
DRIEURCR	29-Aug-08 DRI
DRIEURMM	29-Aug-08 DRI
DRIEURMR	29-Aug-08 DRI
DRIEURXR	29-Aug-08 DRI
DRIGBPXR	29-Aug-08 DRI
DRIHKDMR	29-Aug-08 DRI
DRIJPYMM	29-Aug-08 DRI
DRIJPYMR	29-Aug-08 DRI
DRISGDMR	29-Aug-08 DRI
DRITWDMR	29-Aug-08 DRI
DRIUSDCR	29-Aug-08 DRI
DRIUSDMM	29-Aug-08 DRI
DRIUSDMR	29-Aug-08 DRI
DRIUSDXR	29-Aug-08 DRI
DVAUSDMR	29-Aug-08 DVA
DVAUSDXR	29-Aug-08 DVA
DVAUSDCR	29-Aug-08 DVA
DVAUSDMR	29-Aug-08 DVA
DVAUSDXR	29-Aug-08 DVA
DBSSP-DBSBankAUDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankEURCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankHKDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankJPYCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankSGDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDXR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankAUDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankEURCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankEURMM	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankEURMR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankHKDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankSGDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankSGDMR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMM	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDXR	29-Aug-08 DBSSP-DBSBank

Danaher Corp	258DD6	SNRFOR	NOK	MR	Composite
Danaher Corp	258DD6	SNRFOR	USD	CR	Composite
Danaher Corp	258DD6	SNRFOR	USD	MM	Composite
Danaher Corp	258DD6	SNRFOR	USD	MR	Composite
Danaher Corp	258DD6	SNRFOR	USD	XR	Composite
Danka Business Sys Plc	GI8B7P	SNRFOR	USD	CR	Composite
Danka Business Sys Plc	GI8B7P	SNRFOR	USD	MM	Composite
Danka Business Sys Plc	GI8B7P	SNRFOR	USD	XR	Composite
Danske Bk A S	2F9999	SNRFOR	CHF	CR	Composite
Danske Bk A S	2F9999	SNRFOR	CHF	MM	Composite
Danske Bk A S	2F9999	SNRFOR	EUR	CR	Composite
Danske Bk A S	2F9999	SNRFOR	EUR	MM	Composite
Danske Bk A S	2F9999	SNRFOR	EUR	MR	Composite
Danske Bk A S	2F9999	SNRFOR	EUR	XR	Composite
Danske Bk A S	2F9999	SNRFOR	GBP	CR	Composite
Danske Bk A S	2F9999	SNRFOR	GBP	MM	Composite
Danske Bk A S	2F9999	SNRFOR	JPY	CR	Composite
Danske Bk A S	2F9999	SNRFOR	JPY	MM	Composite
Danske Bk A S	2F9999	SNRFOR	SGD	CR	Composite
Danske Bk A S	2F9999	SNRFOR	SGD	MM	Composite
Danske Bk A S	2F9999	SNRFOR	USD	CR	Composite
Danske Bk A S	2F9999	SNRFOR	USD	MM	Composite
Danske Bk A S	2F9999	SNRFOR	USD	MR	Composite
Danske Bk A S	2F9999	SNRFOR	USD	XR	Composite
Danske Bk A S	2F9999	SUBLT2	EUR	CR	Composite
Danske Bk A S	2F9999	SUBLT2	EUR	MM	Composite
Danske Bk A S	2F9999	SUBLT2	EUR	MR	Composite
Danske Bk A S	2F9999	SUBLT2	GBP	CR	Composite
Danske Bk A S	2F9999	SUBLT2	GBP	MM	Composite
Danske Bk A S	2F9999	SUBLT2	JPY	MM	Composite
Danske Bk A S	2F9999	SUBLT2	USD	CR	Composite
Danske Bk A S	2F9999	SUBLT2	USD	MM	Composite
Danske Bk A S	2F9999	SUBLT2	USD	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	AUD	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	AUD	XR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	CAD	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	EUR	CR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	EUR	MM	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	EUR	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	EUR	XR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	GBP	XR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	HKD	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	JPY	MM	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	JPY	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	SGD	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	TWD	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	USD	CR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	USD	MM	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	USD	MR	Composite
Darden Restaurants Inc	25A8AD	SNRFOR	USD	XR	Composite
DaVita Inc	25CA9S	SECDOM	USD	MR	Composite
DaVita Inc	25CA9S	SECDOM	USD	XR	Composite
DaVita Inc	25CA9S	SNRFOR	USD	CR	Composite
DaVita Inc	25CA9S	SNRFOR	USD	MR	Composite
DaVita Inc	25CA9S	SNRFOR	USD	XR	Composite
DBS Bk Ltd	YA225M	JRSUBUT2	AUD	CR	Composite
DBS Bk Ltd	YA225M	JRSUBUT2	EUR	CR	Composite
DBS Bk Ltd	YA225M	JRSUBUT2	HKD	CR	Composite
DBS Bk Ltd	YA225M	JRSUBUT2	JPY	CR	Composite
DBS Bk Ltd	YA225M	JRSUBUT2	SGD	CR	Composite
DBS Bk Ltd	YA225M	JRSUBUT2	USD	CR	Composite
DBS Bk Ltd	YA225M	JRSUBUT2	USD	MR	Composite
DBS Bk Ltd	YA225M	JRSUBUT2	USD	XR	Composite
DBS Bk Ltd	YA225M	SNRFOR	AUD	CR	Composite
DBS Bk Ltd	YA225M	SNRFOR	EUR	CR	Composite
DBS Bk Ltd	YA225M	SNRFOR	EUR	MM	Composite
DBS Bk Ltd	YA225M	SNRFOR	EUR	MR	Composite
DBS Bk Ltd	YA225M	SNRFOR	HKD	CR	Composite
DBS Bk Ltd	YA225M	SNRFOR	SGD	CR	Composite
DBS Bk Ltd	YA225M	SNRFOR	SGD	MR	Composite
DBS Bk Ltd	YA225M	SNRFOR	USD	CR	Composite
DBS Bk Ltd	YA225M	SNRFOR	USD	MM	Composite
DBS Bk Ltd	YA225M	SNRFOR	USD	MR	Composite
DBS Bk Ltd	YA225M	SNRFOR	USD	XR	Composite

0.18%	0.22%	0.27%	0.35%	0.37%	0.45%	0.49%	0.53%	0.60%
0.19%	0.22%	0.28%	0.36%	0.39%	0.47%	0.51%	0.54%	0.63%
0.19%	0.22%	0.28%	0.36%	0.39%	0.47%	0.51%	0.54%	0.63%
0.18%	0.22%	0.27%	0.35%	0.37%	0.45%	0.49%	0.53%	0.60%
0.17%	0.21%	0.25%	0.33%	0.35%	0.43%	0.46%	0.49%	0.58%
0.26%	0.34%	0.44%	0.57%	0.66%	0.72%	0.76%	0.77%	0.80%
0.26%	0.33%	0.44%	0.55%	0.63%	0.70%	0.73%	0.75%	0.80%
0.26%	0.34%	0.44%	0.57%	0.66%	0.72%	0.76%	0.77%	0.80%
0.26%	0.33%	0.44%	0.55%	0.63%	0.70%	0.73%	0.75%	0.80%
0.26%	0.33%	0.43%	0.55%	0.62%	0.69%	0.72%	0.74%	0.80%
0.26%	0.31%	0.42%	0.53%	0.60%	0.66%	0.69%	0.71%	0.80%
0.26%	0.34%	0.44%	0.57%	0.66%	0.72%	0.76%	0.77%	0.80%
0.26%	0.33%	0.44%	0.55%	0.63%	0.70%	0.73%	0.75%	0.80%
0.26%	0.33%	0.44%	0.55%	0.63%	0.70%	0.73%	0.75%	0.80%
0.26%	0.33%	0.44%	0.55%	0.63%	0.70%	0.73%	0.75%	0.80%
0.26%	0.34%	0.44%	0.57%	0.66%	0.72%	0.76%	0.77%	0.80%
0.26%	0.33%	0.44%	0.55%	0.63%	0.70%	0.73%	0.75%	0.80%
0.26%	0.34%	0.44%	0.57%	0.66%	0.72%	0.76%	0.77%	0.80%
0.26%	0.33%	0.44%	0.55%	0.63%	0.70%	0.73%	0.75%	0.80%
0.26%	0.33%	0.43%	0.55%	0.62%	0.69%	0.72%	0.74%	0.80%
0.26%	0.31%	0.42%	0.53%	0.60%	0.66%	0.69%	0.71%	0.80%
0.56%	0.65%	0.74%	0.90%	1.00%	1.10%	1.15%	1.18%	1.25%
0.56%	0.63%	0.72%	0.86%	0.98%	1.06%	1.11%	1.13%	1.20%
0.56%	0.62%	0.71%	0.85%	0.96%	1.05%	1.10%	1.12%	1.18%
0.56%	0.65%	0.74%	0.90%	1.00%	1.10%	1.15%	1.18%	1.25%
0.56%	0.63%	0.72%	0.86%	0.98%	1.06%	1.11%	1.13%	1.20%
0.56%	0.63%	0.72%	0.86%	0.98%	1.07%	1.11%	1.13%	1.20%
0.56%	0.65%	0.74%	0.90%	1.00%	1.10%	1.15%	1.18%	1.25%
0.56%	0.63%	0.72%	0.86%	0.98%	1.06%	1.11%	1.13%	1.20%
1.40%	1.38%	1.54%	1.70%	1.84%	1.97%	1.98%	2.02%	2.34%
1.40%	1.39%	1.56%	1.72%	1.86%	2.01%	2.00%	2.04%	2.36%
1.40%	1.46%	1.64%	1.80%	1.95%	2.11%	2.12%	2.15%	2.49%
1.40%	1.40%	1.57%	1.73%	1.88%	2.02%	2.03%	2.06%	2.39%
1.40%	1.39%	1.56%	1.72%	1.86%	2.01%	2.00%	2.04%	2.36%
1.40%	1.31%	1.46%	1.65%	1.77%	1.93%	1.94%	1.98%	2.41%
1.40%	1.31%	1.46%	1.65%	1.77%	1.93%	1.94%	1.98%	2.41%
1.40%	1.39%	1.56%	1.72%	1.86%	2.01%	2.00%	2.04%	2.36%
1.40%	1.38%	1.54%	1.69%	1.84%	1.98%	1.99%	2.02%	2.34%
1.40%	1.39%	1.56%	1.72%	1.86%	2.01%	2.00%	2.04%	2.36%
1.40%	1.46%	1.64%	1.80%	1.95%	2.11%	2.12%	2.15%	2.49%
1.40%	1.39%	1.56%	1.72%	1.86%	2.01%	2.00%	2.04%	2.36%
1.40%	1.31%	1.46%	1.65%	1.77%	1.93%	1.94%	1.98%	2.41%
1.23%	1.23%	1.23%	1.23%	1.67%	1.67%	2.33%	2.33%	2.33%
1.23%	1.23%	1.23%	1.23%	1.67%	1.67%	2.33%	2.33%	2.33%
1.23%	1.23%	1.23%	1.23%	1.67%	1.67%	2.33%	2.33%	2.33%
3.31%	3.31%	3.31%	3.31%	3.31%	3.31%	3.31%	3.31%	3.31%
3.31%	3.31%	3.31%	3.31%	3.31%	3.31%	3.31%	3.31%	3.31%
	0.82%	0.84%	0.98%	1.17%	1.32%	1.37%	1.44%	1.49%
	0.82%	0.84%	0.98%	1.17%	1.32%	1.37%	1.44%	1.49%
	0.82%	0.84%	0.98%	1.17%	1.32%	1.37%	1.44%	1.49%
	0.54%	0.57%	0.66%	0.54%	0.78%	0.73%	0.79%	1.07%
	0.54%	0.55%	0.65%	0.54%	0.78%	0.73%	0.79%	1.07%
	0.54%	0.55%	0.65%	0.54%	0.78%	0.73%	0.79%	1.07%
	0.54%	0.55%	0.65%	0.54%	0.78%	0.73%	0.79%	1.07%
	0.52%	0.53%	0.62%	0.54%	0.75%	0.70%	0.76%	1.07%
	0.50%	0.51%	0.59%	0.54%	0.71%	0.66%	0.72%	1.07%

0.59%	0.75%	40% BBB	A	A	A
0.59%	0.75%	40% BB	BB	BBB	BBB
0.59%	0.75%	40%			
0.59%	0.75%	40% BBB	A	A	A
0.59%	0.75%	40% A	A	A	BB
		35.00%			
		35.00%			
		35.00%			
0.74%	0.84%	40% NR	A	A	A
0.72%	0.80%	40% NR	AA	AA	AA
0.74%	0.84%	40% NR	A	A	A
0.72%	0.80%	40% NR	AA	AA	AA
0.71%	0.79%	40% NR	A	A	A
0.68%	0.77%	40% NR	A	A	A
0.74%	0.84%	40% NR	A	A	A
0.72%	0.80%	40% NR	AA	AA	AA
0.72%	0.80%	40% NR	BBB	BBB	BBB
0.72%	0.80%	40% NR	BBB	BBB	BBB
0.74%	0.84%	40% NR	A	A	A
0.72%	0.80%	40% NR	AA	AA	AA
0.74%	0.84%	40% NR	A	A	A
0.72%	0.80%	40% NR	AA	AA	AA
0.71%	0.79%	40% NR	A	A	A
0.68%	0.77%	40% NR	A	A	A
1.13%	1.11%	22.86% NR	A	A	A
1.13%	1.11%	20% NR	AA	AA	AA
1.13%	1.11%	22.86% NR	A	A	A
1.13%	1.11%	22.86% NR	A	A	A
1.13%	1.11%	20% NR	AA	AA	AA
1.13%	1.11%	22.86% NR	BBB	BBB	BBB
1.13%	1.11%	22.86% NR	A	A	A
1.13%	1.11%	20% NR	AA	AA	AA
		22.86%			
2.40%	2.62%	40% NR	BBB	BBB	BBB
		40%			
2.42%	2.67%	40% NR	AA	AA	AA
2.55%	2.81%	40% NR	A	A	A
2.45%	2.70%	40% NR	A	A	A
2.42%	2.67%	40% NR	AA	AA	AA
2.44%	2.57%	40% NR	A	A	A
2.44%	2.57%	40% NR	A	A	A
2.42%	2.67%	40% NR	AA	AA	AA
		40%			
2.40%	2.62%	40% NR	BBB	BBB	A
2.42%	2.67%	40% NR	AA	AA	AA
		40%			
2.55%	2.81%	40% NR	A	A	A
		40%			
2.42%	2.67%	40% NR	AA	AA	AA
2.44%	2.57%	40% NR	A	A	A
2.33%	2.33%	67.50%			NR
2.33%	2.33%	67.50%			NR
2.33%	2.33%	40%			
3.31%	3.31%	40%			
3.31%	3.31%	40%			
		20%			
1.75%	1.78%	20%	NR	NR	NR
		20%			
		20%			
1.75%	1.78%	20%	NR	NR	NR
1.75%	1.78%	20%	NR	NR	NR
		20%			
		20%			
1.13%	1.17%	35.83%	BB	BB	BB
1.13%	1.17%	40%	A	A	A
		35.83%			
		35.83%			
1.13%	1.17%	40%	A	A	A
		40%			
		35.83%			
1.13%	1.17%	40%	A	A	A
1.09%	1.17%	35.83%	BBB	BBB	BBB
		35.83%			
1.03%	1.17%	35.83%	BBB	BBB	BBB

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

NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	4 Industrials	N.Amer	United States
	NR	Technology	Europe	United Kingdom
	NR	Technology	Europe	United Kingdom
	NR	Technology	Europe	United Kingdom
BB	A	9 Financials	Europe	Denmark
BBB	A	8 Financials	Europe	Denmark
BB	A	9 Financials	Europe	Denmark
BBB	A	8 Financials	Europe	Denmark
BB	A	9 Financials	Europe	Denmark
BB	A	9 Financials	Europe	Denmark
BB	A	9 Financials	Europe	Denmark
BBB	A	8 Financials	Europe	Denmark
B	A	9 Financials	Europe	Denmark
B	A	9 Financials	Europe	Denmark
BB	A	9 Financials	Europe	Denmark
BBB	A	8 Financials	Europe	Denmark
BB	A	9 Financials	Europe	Denmark
BBB	A	8 Financials	Europe	Denmark
BB	A	9 Financials	Europe	Denmark
BB	A	9 Financials	Europe	Denmark
NR	AA	9 Financials	Europe	Denmark
NR	AA	8 Financials	Europe	Denmark
NR	AA	9 Financials	Europe	Denmark
NR	AA	9 Financials	Europe	Denmark
NR	AA	8 Financials	Europe	Denmark
NR	AA	10 Financials	Europe	Denmark
NR	AA	9 Financials	Europe	Denmark
NR	AA	8 Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
BB	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	AA	6 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BB	AA	6 Consumer Services	N.Amer	United States
BB	A	6 Consumer Services	N.Amer	United States
BB	A	6 Consumer Services	N.Amer	United States
BB	AA	6 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	A	3 Consumer Services	N.Amer	United States
BB	AA	6 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	AA	6 Consumer Services	N.Amer	United States
BB	A	6 Consumer Services	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	Financials	Asia	Singapore
A	NR	3 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
A	NR	3 Financials	Asia	Singapore
A	NR	3 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
NR	BB	4 Financials	Asia	Singapore
NR	BB	4 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
NR	BB	4 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
NR	BB	4 Financials	Asia	Singapore
NR	BB	4 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
NR	BB	4 Financials	Asia	Singapore

A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B						
B						
B						
AA	AA	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB				Thin	
B	BB				Thin	
B	BB					
B	BB					
B	BB					
AA	AA					
AA	AA		Thin	Thin	Thin	CcyGrp
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	CcyGrp
AA	AA		Thin	Thin	Thin	CcyGrp
AA	AA					
AA	AA					
AA	AA		Entity Tier	Entity Tier	Entity Tier	Thin
AA	AA		CcyGrp	CcyGrp	CcyGrp	Thin
AA	AA					
AA	AA					
AA	AA		CcyGrp	CcyGrp	CcyGrp	Thin
AA	AA					
AA	AA					
AA	AA		CcyGrp	CcyGrp	CcyGrp	Thin
AA	AA		DocAdj	DocAdj	DocAdj	Thin
AA	AA					
AA	AA		DocAdj	DocAdj	DocAdj	Thin

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

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

DBSSP-DBSBankAUDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankEURCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankEURMM	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankEURMR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankHKDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankJPYCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankSGDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankTWDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDCR	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMM	29-Aug-08 DBSSP-DBSBank
DBSSP-DBSBankUSDMR	29-Aug-08 DBSSP-DBSBank
DCPMEURMM	29-Aug-08 DCPM
DCPMEURMR	29-Aug-08 DCPM
DCPMUSDMM	29-Aug-08 DCPM
DCPMUSDMR	29-Aug-08 DCPM
DCPMUSDXR	29-Aug-08 DCPM
DNSFDSUSDMR	29-Aug-08 DNSFDS
DNSFDSUSDXR	29-Aug-08 DNSFDS
DNSFDSEURMR	29-Aug-08 DNSFDS
DNSFDSEURXR	29-Aug-08 DNSFDS
DNSFDSUSDCR	29-Aug-08 DNSFDS
DNSFDSUSDMR	29-Aug-08 DNSFDS
DNSFDSUSDXR	29-Aug-08 DNSFDS
DNHOLDEURMM	29-Aug-08 DNHOLD
DNHOLDEURMR	29-Aug-08 DNHOLD
DNHOLDEURXR	29-Aug-08 DNHOLD
DNHOLDJPYXR	29-Aug-08 DNHOLD
DNHOLDUSDCR	29-Aug-08 DNHOLD
DNHOLDUSDMM	29-Aug-08 DNHOLD
DNHOLDUSDMR	29-Aug-08 DNHOLD
DNHOLDUSDXR	29-Aug-08 DNHOLD
DFHHEURCR	29-Aug-08 DFHH
DFHHEURMM	29-Aug-08 DFHH
DFHHEURMR	29-Aug-08 DFHH
DFHHEURXR	29-Aug-08 DFHH
DFHHGBPCR	29-Aug-08 DFHH
DFHHGBPMM	29-Aug-08 DFHH
DFHHUSDCR	29-Aug-08 DFHH
DFHHUSDMM	29-Aug-08 DFHH
DFHHUSDMR	29-Aug-08 DFHH
DEAUDMR	29-Aug-08 DE
DEAUDXR	29-Aug-08 DE
DECADMR	29-Aug-08 DE
DECHFMR	29-Aug-08 DE
DEEURCR	29-Aug-08 DE
DEEURMM	29-Aug-08 DE
DEEURMR	29-Aug-08 DE
DEEURXR	29-Aug-08 DE
DEGBPMR	29-Aug-08 DE
DEGBPXR	29-Aug-08 DE
DEHKDMR	29-Aug-08 DE
DEHKDXR	29-Aug-08 DE
DEJPYMR	29-Aug-08 DE
DEJPYXR	29-Aug-08 DE
DESEKMR	29-Aug-08 DE
DESEKXR	29-Aug-08 DE
DEUSDCR	29-Aug-08 DE
DEUSDMM	29-Aug-08 DE
DEUSDMR	29-Aug-08 DE
DEUSDXR	29-Aug-08 DE
DLM-corpEURCR	29-Aug-08 DLM-corp
DLM-corpEURMM	29-Aug-08 DLM-corp
DLM-corpEURXR	29-Aug-08 DLM-corp
DLM-corpUSDMR	29-Aug-08 DLM-corp
DLM-corpUSDXR	29-Aug-08 DLM-corp
DELBB-AmericaAUDMR	29-Aug-08 DELBB-America
DELBB-AmericaAUDXR	29-Aug-08 DELBB-America
DELBB-AmericaEURCR	29-Aug-08 DELBB-America
DELBB-AmericaEURMM	29-Aug-08 DELBB-America
DELBB-AmericaEURMR	29-Aug-08 DELBB-America
DELBB-AmericaEURXR	29-Aug-08 DELBB-America
DELBB-AmericaGBPXR	29-Aug-08 DELBB-America
DELBB-AmericaHKDXR	29-Aug-08 DELBB-America
DELBB-AmericaILSXR	29-Aug-08 DELBB-America

DBS Bk Ltd	YA225M	SUBLT2	AUD	CR	Composite
DBS Bk Ltd	YA225M	SUBLT2	EUR	CR	Composite
DBS Bk Ltd	YA225M	SUBLT2	EUR	MM	Composite
DBS Bk Ltd	YA225M	SUBLT2	EUR	MR	Composite
DBS Bk Ltd	YA225M	SUBLT2	HKD	CR	Composite
DBS Bk Ltd	YA225M	SUBLT2	JPY	CR	Composite
DBS Bk Ltd	YA225M	SUBLT2	SGD	CR	Composite
DBS Bk Ltd	YA225M	SUBLT2	TWD	CR	Composite
DBS Bk Ltd	YA225M	SUBLT2	USD	CR	Composite
DBS Bk Ltd	YA225M	SUBLT2	USD	MM	Composite
DBS Bk Ltd	YA225M	SUBLT2	USD	MR	Composite
DCP Midstream LLC	2F642S	SNRFOR	EUR	MM	Composite
DCP Midstream LLC	2F642S	SNRFOR	EUR	MR	Composite
DCP Midstream LLC	2F642S	SNRFOR	USD	MM	Composite
DCP Midstream LLC	2F642S	SNRFOR	USD	MR	Composite
DCP Midstream LLC	2F642S	SNRFOR	USD	XR	Composite
Dean Foods Co	2G6597	SECDOM	USD	MR	Composite
Dean Foods Co	2G6597	SECDOM	USD	XR	Composite
Dean Foods Co	2G6597	SNRFOR	EUR	MR	Composite
Dean Foods Co	2G6597	SNRFOR	EUR	XR	Composite
Dean Foods Co	2G6597	SNRFOR	USD	CR	Composite
Dean Foods Co	2G6597	SNRFOR	USD	MR	Composite
Dean Foods Co	2G6597	SNRFOR	USD	XR	Composite
Dean Hldg Co	2G65AM	SNRFOR	EUR	MM	Composite
Dean Hldg Co	2G65AM	SNRFOR	EUR	MR	Composite
Dean Hldg Co	2G65AM	SNRFOR	EUR	XR	Composite
Dean Hldg Co	2G65AM	SNRFOR	JPY	XR	Composite
Dean Hldg Co	2G65AM	SNRFOR	USD	CR	Composite
Dean Hldg Co	2G65AM	SNRFOR	USD	MM	Composite
Dean Hldg Co	2G65AM	SNRFOR	USD	MR	Composite
Dean Hldg Co	2G65AM	SNRFOR	USD	XR	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	EUR	CR	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	EUR	MM	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	EUR	MR	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	EUR	XR	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	GBP	CR	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	GBP	MM	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	USD	CR	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	USD	MM	Composite
DEBENHAMS Fin Hldgs Ltd	GI9DFO	SNRFOR	USD	MR	Composite
Deere & Co	2G85AI	SNRFOR	AUD	MR	Composite
Deere & Co	2G85AI	SNRFOR	AUD	XR	Composite
Deere & Co	2G85AI	SNRFOR	CAD	MR	Composite
Deere & Co	2G85AI	SNRFOR	CHF	MR	Composite
Deere & Co	2G85AI	SNRFOR	EUR	CR	Composite
Deere & Co	2G85AI	SNRFOR	EUR	MM	Composite
Deere & Co	2G85AI	SNRFOR	EUR	MR	Composite
Deere & Co	2G85AI	SNRFOR	EUR	XR	Composite
Deere & Co	2G85AI	SNRFOR	GBP	MR	Composite
Deere & Co	2G85AI	SNRFOR	GBP	XR	Composite
Deere & Co	2G85AI	SNRFOR	HKD	MR	Composite
Deere & Co	2G85AI	SNRFOR	HKD	XR	Composite
Deere & Co	2G85AI	SNRFOR	JPY	MR	Composite
Deere & Co	2G85AI	SNRFOR	JPY	XR	Composite
Deere & Co	2G85AI	SNRFOR	SEK	MR	Composite
Deere & Co	2G85AI	SNRFOR	SEK	XR	Composite
Deere & Co	2G85AI	SNRFOR	USD	CR	Composite
Deere & Co	2G85AI	SNRFOR	USD	MM	Composite
Deere & Co	2G85AI	SNRFOR	USD	MR	Composite
Deere & Co	2G85AI	SNRFOR	USD	XR	Composite
DEL MONTE Corp	UW6B9A	SNRFOR	EUR	CR	Composite
DEL MONTE Corp	UW6B9A	SNRFOR	EUR	MM	Composite
DEL MONTE Corp	UW6B9A	SNRFOR	EUR	XR	Composite
DEL MONTE Corp	UW6B9A	SNRFOR	USD	MR	Composite
DEL MONTE Corp	UW6B9A	SNRFOR	USD	XR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	AUD	MR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	AUD	XR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	EUR	CR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	EUR	MM	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	EUR	MR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	EUR	XR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	GBP	XR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	HKD	XR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	ILS	XR	Composite

0.61%	0.75%	0.91%	1.00%	1.17%	1.32%	1.38%	1.45%	1.62%
0.61%	0.75%	0.91%	1.00%	1.17%	1.32%	1.38%	1.45%	1.66%
0.61%	0.75%	0.91%	1.00%	1.17%	1.32%	1.38%	1.45%	1.66%
0.61%	0.75%	0.91%	1.00%	1.17%	1.32%	1.38%	1.45%	1.62%
0.61%	0.75%	0.91%	1.00%	1.17%	1.32%	1.38%	1.45%	1.66%
0.61%	0.75%	0.91%	1.00%	1.17%	1.32%	1.38%	1.45%	1.66%
0.61%	0.71%	0.86%	0.95%	1.11%	1.25%	1.31%	1.38%	1.58%
0.50%	0.45%	0.55%	0.57%	0.96%	1.00%	1.10%	1.20%	1.47%
0.50%	0.45%	0.55%	0.57%	0.96%	1.00%	1.10%	1.20%	1.47%
0.50%	0.45%	0.55%	0.57%	0.96%	1.00%	1.10%	1.20%	1.47%
0.50%	0.45%	0.55%	0.57%	0.96%	1.00%	1.10%	1.20%	1.47%
0.50%	0.45%	0.53%	0.57%	0.93%	1.00%	1.10%	1.20%	1.47%
			2.70%		3.65%	3.88%		
1.94%	2.04%	3.08%	3.80%	4.32%	4.64%	4.66%	4.75%	4.71%
1.87%	1.96%	3.16%	3.73%	4.18%	4.55%	4.49%	4.61%	4.71%
2.05%	2.24%	3.37%	4.07%	4.55%	4.91%	4.91%	5.04%	4.71%
1.94%	2.04%	3.08%	3.80%	4.32%	4.64%	4.66%	4.75%	4.71%
1.87%	1.96%	3.16%	3.73%	4.18%	4.55%	4.49%	4.61%	4.71%
1.96%	2.72%	3.27%	4.10%	4.33%	4.72%	4.60%	4.83%	4.79%
1.89%	2.62%	3.15%	4.10%	4.17%	4.55%	4.60%	4.65%	4.79%
1.92%	2.64%	3.18%	4.10%	4.21%	4.59%	4.60%	4.69%	4.79%
1.96%	2.72%	3.27%	4.10%	4.33%	4.72%	4.60%	4.83%	4.79%
1.89%	2.62%	3.15%	4.10%	4.17%	4.55%	4.60%	4.65%	4.79%
0.45%	0.55%	0.86%	1.18%	1.57%	1.80%	2.09%	2.37%	2.42%
0.43%	0.53%	0.83%	1.13%	1.50%	1.73%	2.00%	2.28%	2.42%
0.45%	0.55%	0.86%	1.18%	1.57%	1.80%	2.09%	2.37%	2.42%
0.43%	0.53%	0.83%	1.13%	1.50%	1.73%	2.00%	2.28%	2.42%
0.22%	0.24%	0.28%	0.34%	0.38%	0.43%	0.46%	0.51%	0.57%
0.22%	0.24%	0.28%	0.34%	0.38%	0.43%	0.46%	0.51%	0.57%
0.22%	0.24%	0.29%	0.35%	0.39%	0.43%	0.46%	0.52%	0.57%
0.22%	0.24%	0.29%	0.35%	0.39%	0.43%	0.46%	0.52%	0.57%
0.22%	0.25%	0.30%	0.37%	0.41%	0.45%	0.49%	0.54%	0.60%
0.22%	0.24%	0.29%	0.35%	0.39%	0.44%	0.47%	0.52%	0.58%
0.22%	0.24%	0.29%	0.35%	0.39%	0.43%	0.46%	0.52%	0.57%
0.22%	0.23%	0.27%	0.34%	0.37%	0.41%	0.45%	0.48%	0.55%
0.22%	0.24%	0.29%	0.35%	0.39%	0.43%	0.46%	0.52%	0.57%
0.22%	0.23%	0.27%	0.34%	0.37%	0.41%	0.45%	0.48%	0.55%
0.22%	0.24%	0.29%	0.35%	0.39%	0.43%	0.46%	0.52%	0.57%
0.22%	0.23%	0.27%	0.34%	0.37%	0.41%	0.45%	0.48%	0.55%
0.22%	0.24%	0.28%	0.34%	0.38%	0.43%	0.46%	0.51%	0.57%
0.22%	0.24%	0.28%	0.34%	0.38%	0.43%	0.46%	0.51%	0.57%
0.22%	0.23%	0.27%	0.34%	0.37%	0.41%	0.45%	0.48%	0.55%
0.22%	0.25%	0.30%	0.37%	0.41%	0.45%	0.49%	0.54%	0.60%
0.22%	0.24%	0.29%	0.35%	0.39%	0.44%	0.47%	0.52%	0.58%
0.22%	0.24%	0.29%	0.35%	0.39%	0.43%	0.46%	0.52%	0.57%
0.22%	0.23%	0.27%	0.34%	0.37%	0.41%	0.45%	0.48%	0.55%
					3.43%			
					3.43%			
					3.43%			
					3.43%			
0.43%	0.47%	0.54%	0.65%	0.75%	0.85%	0.89%	0.95%	0.91%
0.46%	0.50%	0.58%	0.70%	0.80%	0.90%	0.95%	1.01%	0.91%
0.44%	0.48%	0.55%	0.67%	0.77%	0.86%	0.91%	0.97%	0.91%
0.43%	0.47%	0.54%	0.64%	0.75%	0.85%	0.90%	0.95%	0.91%
0.42%	0.46%	0.53%	0.65%	0.75%	0.84%	0.88%	0.93%	0.91%
0.42%	0.46%	0.53%	0.65%	0.75%	0.84%	0.88%	0.93%	0.91%
0.42%	0.46%	0.53%	0.65%	0.75%	0.84%	0.88%	0.93%	0.91%
0.42%	0.46%	0.53%	0.65%	0.75%	0.84%	0.88%	0.93%	0.91%

1.61%	1.54%	20%	NR	BB	BBB	BBB
1.61%	1.54%	20%	NR	A	AA	AA
		20%				
		20%				
1.61%	1.54%	20%	NR	A	AA	AA
1.61%	1.54%	20%	NR	BB	BBB	BBB
1.61%	1.54%	20%	NR	A	AA	AA
		20%				
1.61%	1.54%	20%	NR	A	AA	AA
		20%				
1.53%	1.54%	20%	NR	BBB	A	A
1.48%	1.42%	40%				
1.48%	1.42%	40%				
1.48%	1.42%	40%				
1.48%	1.42%	40%	NR	NR	BBB	NR
1.48%	1.36%	40%	NR	NR	BB	NR
		70%				
		70%				NR
4.75%	4.72%	40%	BBB	A	A	A
4.75%	4.72%	40%	A	A	A	A
4.75%	4.72%	40%	BBB	A	A	A
4.75%	4.72%	40%	BBB	A	A	A
4.75%	4.72%	40%	A	A	A	A
		40%				
5.05%	4.93%	40%	BBB	BBB	BBB	NR
4.86%	4.75%	40%	BBB	A	A	NR
4.92%	4.75%	40%	BB	BB	BB	NR
		40%				
		40%				
5.05%	4.93%	40%	BBB	BBB	BBB	NR
4.86%	4.75%	40%	BBB	A	A	NR
2.52%	2.56%	40%	BB	B	BB	B
2.52%	2.56%	40%	BBB	BB	BBB	BB
		40%				
		40%				
2.52%	2.56%	40%	BB	B	BB	B
2.52%	2.56%	40%	BBB	BB	BBB	BB
		40%				
		40%				
		40%				
0.65%	0.75%	40%	BB	BB	BBB	BBB
0.65%	0.75%	40%	BB	BB	BBB	BBB
0.65%	0.75%	40%	BB	A	AA	AA
0.65%	0.75%	40%	BB	A	AA	AA
0.65%	0.75%	40%	BB	BBB	A	A
0.65%	0.75%	40%	BB	BBB	A	A
0.65%	0.75%	40%	BB	A	AA	AA
0.65%	0.75%	40%	BB	A	A	AA
0.65%	0.75%	40%	BB	A	AA	AA
0.65%	0.75%	40%	BB	A	A	AA
0.65%	0.75%	40%	BB	A	AA	AA
0.65%	0.75%	40%	BB	A	A	AA
0.65%	0.75%	40%	BB	BB	BBB	BBB
0.65%	0.75%		BB	BB	BBB	BBB
		40%				
0.65%	0.75%	40%	BB	A	A	AA
0.65%	0.75%	40%	BB	BBB	A	A
0.65%	0.75%	40%	BB	BBB	A	A
0.65%	0.75%	40%	BB	A	AA	AA
0.65%	0.75%	40%	BB	A	A	AA
		67.50%				
		67.50%				
		67.50%				
		67.50%				
		67.50%				
1.35%	0.85%	40%	BBB	BBB	BBB	BBB
		40%				
1.35%	0.85%	40%	A	A	A	A
1.35%	0.85%	40%	A	A	A	A
1.35%	0.85%	40%	A	A	AA	AA
1.35%	0.85%	40%	A	A	AA	AA
1.35%	0.85%	40%	A	A	AA	AA
1.35%	0.85%	40%	A	A	AA	AA
1.35%	0.85%	40%	A	A	AA	AA

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

NR	A	9	Financials	Asia	Singapore
NR	A	9	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
NR	A	9	Financials	Asia	Singapore
NR	A	9	Financials	Asia	Singapore
NR	A	9	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
NR	A	9	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
NR	A	9	Financials	Asia	Singapore
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	NR	2	Oil & Gas	N.Amer	United States
B	NR	2	Oil & Gas	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
NR	A	4	Consumer Goods	N.Amer	United States
NR	A	3	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	4	Consumer Goods	N.Amer	United States
NR	A	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
A	A	3	Consumer Goods	N.Amer	United States
BB	A	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
A	A	3	Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Services	Europe	United Kingdom
NR	BBB	4	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	BBB	4	Consumer Services	Europe	United Kingdom
NR	BBB	4	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States

AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
	BB					
	BB				Thin	
	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	Thin	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	Thin	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	Thin	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	Thin	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB					
	BBB					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

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

DELBB-AmericaJPYMR	29-Aug-08 DELBB-America
DELBB-AmericaUSDCR	29-Aug-08 DELBB-America
DELBB-AmericaUSDMM	29-Aug-08 DELBB-America
DELBB-AmericaUSDMR	29-Aug-08 DELBB-America
DELBB-AmericaUSDXR	29-Aug-08 DELBB-America
DELBBEURMM	29-Aug-08 DELBB
DELBBEURMR	29-Aug-08 DELBB
DELBBUSDCR	29-Aug-08 DELBB
DELBBUSDMM	29-Aug-08 DELBB
DELBBUSDMR	29-Aug-08 DELBB
DELBBUSDXR	29-Aug-08 DELBB
DELLNAUDMR	29-Aug-08 DELLN
DELLNEURCR	29-Aug-08 DELLN
DELLNEURMM	29-Aug-08 DELLN
DELLNEURMR	29-Aug-08 DELLN
DELLNEURXR	29-Aug-08 DELLN
DELLNHKDMR	29-Aug-08 DELLN
DELLNJPYCR	29-Aug-08 DELLN
DELLNJPYMR	29-Aug-08 DELLN
DELLNSGDMR	29-Aug-08 DELLN
DELLNUSDCR	29-Aug-08 DELLN
DELLNUSDMM	29-Aug-08 DELLN
DELLNUSDMR	29-Aug-08 DELLN
DELLNUSDXR	29-Aug-08 DELLN
DELOCNYCR	29-Aug-08 DELO
DELOUSDCR	29-Aug-08 DELO
DELOUSDMR	29-Aug-08 DELO
DPHAUDMR	29-Aug-08 DPH
DPHCADMR	29-Aug-08 DPH
DPHCHFMR	29-Aug-08 DPH
DPHEURCR	29-Aug-08 DPH
DPHEURMM	29-Aug-08 DPH
DPHEURMR	29-Aug-08 DPH
DPHEURXR	29-Aug-08 DPH
DPHGBPMR	29-Aug-08 DPH
DPHHKDMR	29-Aug-08 DPH
DPHHKDXR	29-Aug-08 DPH
DPHJPYCR	29-Aug-08 DPH
DPHJPYMR	29-Aug-08 DPH
DPHNZDMR	29-Aug-08 DPH
DPHTWDCR	29-Aug-08 DPH
DPHUSDCR	29-Aug-08 DPH
DPHUSDMM	29-Aug-08 DPH
DPHUSDMR	29-Aug-08 DPH
DPHUSDXR	29-Aug-08 DPH
DALEURCR	29-Aug-08 DAL
DALEURMM	29-Aug-08 DAL
DALEURMR	29-Aug-08 DAL
DALEURXR	29-Aug-08 DAL
DALUSDCR	29-Aug-08 DAL
DALUSDMM	29-Aug-08 DAL
DALUSDMR	29-Aug-08 DAL
DALUSDXR	29-Aug-08 DAL
DELELEJPYCR	29-Aug-08 DELELE
DELELEUSDCR	29-Aug-08 DELELE
DELELEUSDMR	29-Aug-08 DELELE
DLXAUDMR	29-Aug-08 DLX
DLXEURMR	29-Aug-08 DLX
DLXJPYMR	29-Aug-08 DLX
DLXSEKMR	29-Aug-08 DLX
DLXTWDMR	29-Aug-08 DLX
DLXUSDCR	29-Aug-08 DLX
DLXUSDMR	29-Aug-08 DLX
DLXUSDXR	29-Aug-08 DLX
SRILANUSDCR	29-Aug-08 SRILAN
SRILANUSDMR	29-Aug-08 SRILAN
DENKIJPYCR	29-Aug-08 DENKI
DENKIJPYMR	29-Aug-08 DENKI
DENKIJPYXR	29-Aug-08 DENKI
DINEUSDCR	29-Aug-08 DINE
DINEUSDXR	29-Aug-08 DINE
NIPDESAUDCR	29-Aug-08 NIPDES
NIPDESEURCR	29-Aug-08 NIPDES
NIPDESEURMM	29-Aug-08 NIPDES

Delhaize Amer Inc	26ACEG	SNRFOR	JPY	MR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	USD	CR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	USD	MM	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	USD	MR	Composite
Delhaize Amer Inc	26ACEG	SNRFOR	USD	XR	Composite
Delhaize Gp	26ACLG	SNRFOR	EUR	MM	Composite
Delhaize Gp	26ACLG	SNRFOR	EUR	MR	Composite
Delhaize Gp	26ACLG	SNRFOR	USD	CR	Composite
Delhaize Gp	26ACLG	SNRFOR	USD	MM	Composite
Delhaize Gp	26ACLG	SNRFOR	USD	MR	Composite
Delhaize Gp	26ACLG	SNRFOR	USD	XR	Composite
Dell Inc	26B72T	SNRFOR	AUD	MR	Composite
Dell Inc	26B72T	SNRFOR	EUR	CR	Composite
Dell Inc	26B72T	SNRFOR	EUR	MM	Composite
Dell Inc	26B72T	SNRFOR	EUR	MR	Composite
Dell Inc	26B72T	SNRFOR	EUR	XR	Composite
Dell Inc	26B72T	SNRFOR	HKD	MR	Composite
Dell Inc	26B72T	SNRFOR	JPY	CR	Composite
Dell Inc	26B72T	SNRFOR	JPY	MR	Composite
Dell Inc	26B72T	SNRFOR	SGD	MR	Composite
Dell Inc	26B72T	SNRFOR	USD	CR	Composite
Dell Inc	26B72T	SNRFOR	USD	MM	Composite
Dell Inc	26B72T	SNRFOR	USD	MR	Composite
Dell Inc	26B72T	SNRFOR	USD	XR	Composite
DELONG Hldgs Ltd	YA229X	SNRFOR	CNY	CR	Composite
DELONG Hldgs Ltd	YA229X	SNRFOR	USD	CR	Composite
DELONG Hldgs Ltd	YA229X	SNRFOR	USD	MR	Composite
Delphi Corp	26AF99	SNRFOR	AUD	MR	Composite
Delphi Corp	26AF99	SNRFOR	CAD	MR	Composite
Delphi Corp	26AF99	SNRFOR	CHF	MR	Composite
Delphi Corp	26AF99	SNRFOR	EUR	CR	Composite
Delphi Corp	26AF99	SNRFOR	EUR	MM	Composite
Delphi Corp	26AF99	SNRFOR	EUR	MR	Composite
Delphi Corp	26AF99	SNRFOR	EUR	XR	Composite
Delphi Corp	26AF99	SNRFOR	GBP	MR	Composite
Delphi Corp	26AF99	SNRFOR	HKD	MR	Composite
Delphi Corp	26AF99	SNRFOR	HKD	XR	Composite
Delphi Corp	26AF99	SNRFOR	JPY	CR	Composite
Delphi Corp	26AF99	SNRFOR	JPY	MR	Composite
Delphi Corp	26AF99	SNRFOR	NZD	MR	Composite
Delphi Corp	26AF99	SNRFOR	TWD	CR	Composite
Delphi Corp	26AF99	SNRFOR	USD	CR	Composite
Delphi Corp	26AF99	SNRFOR	USD	MM	Composite
Delphi Corp	26AF99	SNRFOR	USD	MR	Composite
Delphi Corp	26AF99	SNRFOR	USD	XR	Composite
Delta Air Lines Inc	26BA97	SNRFOR	EUR	CR	Composite
Delta Air Lines Inc	26BA97	SNRFOR	EUR	MM	Composite
Delta Air Lines Inc	26BA97	SNRFOR	EUR	MR	Composite
Delta Air Lines Inc	26BA97	SNRFOR	EUR	XR	Composite
Delta Air Lines Inc	26BA97	SNRFOR	USD	CR	Composite
Delta Air Lines Inc	26BA97	SNRFOR	USD	MM	Composite
Delta Air Lines Inc	26BA97	SNRFOR	USD	MR	Composite
Delta Air Lines Inc	26BA97	SNRFOR	USD	XR	Composite
Delta Electrs Inc	YA2282	SNRFOR	JPY	CR	Composite
Delta Electrs Inc	YA2282	SNRFOR	USD	CR	Composite
Delta Electrs Inc	YA2282	SNRFOR	USD	MR	Composite
Deluxe Corp	UW6BFH	SNRFOR	AUD	MR	Composite
Deluxe Corp	UW6BFH	SNRFOR	EUR	MR	Composite
Deluxe Corp	UW6BFH	SNRFOR	JPY	MR	Composite
Deluxe Corp	UW6BFH	SNRFOR	SEK	MR	Composite
Deluxe Corp	UW6BFH	SNRFOR	TWD	MR	Composite
Deluxe Corp	UW6BFH	SNRFOR	USD	CR	Composite
Deluxe Corp	UW6BFH	SNRFOR	USD	MR	Composite
Deluxe Corp	UW6BFH	SNRFOR	USD	XR	Composite
Dem Socialist Rep Sri Lanka	YA22B1	SNRFOR	USD	CR	Composite
Dem Socialist Rep Sri Lanka	YA22B1	SNRFOR	USD	MR	Composite
Denki Kagaku Kogyo K K	JK3BC9	SNRFOR	JPY	CR	Composite
Denki Kagaku Kogyo K K	JK3BC9	SNRFOR	JPY	MR	Composite
Denki Kagaku Kogyo K K	JK3BC9	SNRFOR	JPY	XR	Composite
DENNY S Corp	26CEFY	SNRFOR	USD	CR	Composite
DENNY S Corp	26CEFY	SNRFOR	USD	XR	Composite
DENSO Corp	JK327C	SNRFOR	AUD	CR	Composite
DENSO Corp	JK327C	SNRFOR	EUR	CR	Composite
DENSO Corp	JK327C	SNRFOR	EUR	MM	Composite

0.43%	0.47%	0.54%	0.65%	0.75%	0.85%	0.89%	0.95%	0.91%
0.46%	0.50%	0.58%	0.70%	0.80%	0.90%	0.95%	1.01%	0.91%
0.43%	0.47%	0.54%	0.64%	0.75%	0.85%	0.90%	0.95%	0.91%
0.42%	0.46%	0.53%	0.65%	0.75%	0.84%	0.88%	0.93%	0.91%
	0.22%	0.40%	0.61%	0.85%	0.86%	1.24%	1.42%	
	0.22%	0.40%	0.62%	0.85%	0.86%	1.24%	1.42%	
	0.22%	0.40%	0.61%	0.85%	0.86%	1.24%	1.42%	
	0.22%	0.40%	0.59%	0.85%	0.86%	1.24%	1.42%	
0.34%	0.42%	0.50%	0.60%	0.67%	0.73%	0.78%	0.82%	1.07%
0.36%	0.44%	0.53%	0.64%	0.70%	0.77%	0.82%	0.86%	1.13%
0.34%	0.42%	0.51%	0.61%	0.68%	0.74%	0.78%	0.82%	1.08%
0.34%	0.42%	0.50%	0.61%	0.67%	0.74%	0.78%	0.82%	1.07%
0.33%	0.40%	0.48%	0.59%	0.64%	0.71%	0.75%	0.79%	1.03%
0.34%	0.42%	0.50%	0.61%	0.67%	0.74%	0.78%	0.82%	1.07%
0.34%	0.42%	0.50%	0.60%	0.67%	0.73%	0.78%	0.82%	1.07%
0.34%	0.42%	0.50%	0.60%	0.67%	0.73%	0.78%	0.82%	1.07%
0.36%	0.44%	0.53%	0.64%	0.70%	0.77%	0.82%	0.86%	1.13%
0.34%	0.42%	0.50%	0.61%	0.67%	0.74%	0.78%	0.82%	1.07%
0.33%	0.40%	0.48%	0.59%	0.64%	0.71%	0.75%	0.79%	1.03%
					6.75%			
					6.75%			
					6.75%			
		44.10%		40.05%	39.02%	38.07%	37.62%	
		44.10%		40.05%	39.02%	38.07%	37.62%	
		44.10%		40.05%	39.02%	38.07%	37.62%	
		44.10%		40.05%	39.02%	38.07%	37.62%	
		44.10%		40.05%	39.02%	38.07%	37.62%	
		44.10%		40.05%	39.02%	38.07%	37.62%	
		44.10%		40.05%	39.02%	38.07%	37.62%	
		44.10%		40.05%	39.02%	38.07%	37.62%	
13.36%	13.37%	15.18%	14.81%	15.20%	15.31%	14.82%	14.47%	14.22%
13.36%	13.37%	15.18%	14.81%	15.20%	15.31%	14.82%	14.47%	14.22%
13.36%	13.37%	15.18%	14.81%	15.20%	15.31%	14.82%	14.47%	14.22%
13.36%	13.37%	15.18%	14.81%	15.20%	15.31%	14.82%	14.47%	14.22%
14.06%	14.08%	15.98%	15.59%	16.00%	16.11%	15.60%	15.23%	14.22%
14.06%	14.08%	15.98%	15.59%	16.00%	16.11%	15.60%	15.23%	14.22%
13.36%	13.37%	15.18%	14.81%	15.20%	15.31%	14.82%	14.47%	14.22%
12.87%	12.88%	14.62%	14.26%	14.64%	14.74%	14.27%	13.93%	14.22%
2.38%	3.07%	3.72%	3.94%	4.49%	4.72%	4.86%	4.78%	4.72%
2.38%	3.14%	3.71%	3.97%	4.47%	4.71%	4.85%	4.92%	4.72%
2.38%	3.07%	3.72%	3.94%	4.49%	4.72%	4.86%	4.78%	4.72%
2.38%	2.95%	3.58%	3.80%	4.32%	4.54%	4.68%	4.60%	4.72%
2.34%	2.84%	4.45%	6.29%	6.75%	6.91%	7.18%	7.49%	7.18%
	0.22%	0.26%		0.33%	0.37%			
	0.22%	0.26%		0.33%	0.37%			
			2.18%	2.85%	3.47%	3.70%	3.97%	4.12%
			2.18%	2.85%	3.47%	3.70%	3.97%	4.12%
0.14%	0.20%	0.23%	0.26%	0.30%	0.33%	0.40%	0.50%	0.52%
0.14%	0.20%	0.23%	0.26%	0.30%	0.33%	0.40%	0.50%	0.52%
0.14%	0.20%	0.23%	0.26%	0.30%	0.33%	0.40%	0.50%	0.52%

1.35%	0.85%	40%	BBB	BBB	BBB	BBB
1.35%	0.85%	40%	A	A	A	A
		40%				
1.35%	0.85%	40%	A	A	AA	AA
1.35%	0.85%	40%	A	A	AA	AA
		40%				
		40%		NR	NR	B
		40%				
		40%		NR	NR	B
		40%		NR	NR	B
		40%		NR	NR	B
0.96%	1.30%	40%	BB	BBB	BB	BBB
0.96%	1.30%	40%	BBB	A	BBB	A
0.96%	1.30%	40%	BBB	A	BBB	A
0.96%	1.30%	40%	A	AA	A	AA
0.96%	1.30%	40%	BBB	A	BBB	A
0.96%	1.30%	40%	A	AA	A	AA
0.96%	1.30%	40%	BB	BBB	BB	BBB
0.96%	1.30%	40%	BB	BBB	BB	BBB
		40%				
0.96%	1.30%	40%	BBB	A	BBB	A
		40%				
0.96%	1.30%	40%	A	AA	A	AA
0.96%	1.30%	40%	BBB	A	BBB	A
		17.50%				
		17.50%				
		17.50%				
		55.33%			NR	
		55.33%				
		55.33%				
		55.33%				
		55.33%				
		55.33%			NR	
		55.33%			NR	
		55.33%			NR	
		55.33%				
		55.33%				
		55.33%				
		55.33%			NR	
		55.33%				
		55.33%				
		55.33%			NR	
		55.33%				
		55.33%			NR	
		55.33%			NR	
13.90%	13.83%	22%				
13.90%	13.83%	22%				
13.90%	13.83%	22%	B	B	B	B
13.90%	13.83%	22.50%				
14.63%	14.56%	22%	B	B	B	B
14.63%	14.56%	22%				
13.90%	13.83%	22%	B	B	B	B
13.38%	13.32%	22.50%	BB	BB	BB	BB
		17.50%				
		17.50%				
		17.50%				
		40%				
5.77%	5.51%	40%	NR	A	AA	BBB
5.47%	5.51%	40%	NR	BBB	BBB	B
		40%				
		40%				
		40%				
5.77%	5.51%	40%	NR	A	AA	BBB
5.56%	5.51%	40%	NR	BBB	A	BB
7.20%	7.20%	40%	NR	NR	NR	NR
		40%				
		32.50%		NR	NR	
		32.50%				
		32.50%		NR	NR	
4.15%	4.17%	31.00%				NR
4.15%	4.17%	31.00%				NR
0.62%	0.71%	35%	NR	BB	BB	BBB
0.62%	0.71%	35%	NR	BB	BB	BBB
0.62%	0.71%	35%	NR	BB	BB	BBB

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

NR	A	8 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	Europe	Belgium
	NR	2 Consumer Services	Europe	Belgium
	NR	Consumer Services	Europe	Belgium
	NR	2 Consumer Services	Europe	Belgium
	NR	2 Consumer Services	Europe	Belgium
	NR	2 Consumer Services	Europe	Belgium
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
	NR	2 Basic Materials	Asia	Singapore
	NR	2 Basic Materials	Asia	Singapore
	NR	2 Basic Materials	Asia	Singapore
	NR	2 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
B	BBB	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
B	BBB	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
B	BBB	5 Consumer Services	N.Amer	United States
BB	BBB	5 Consumer Services	N.Amer	United States
	NR	Industrials	Asia	Taiwan Province of China
	NR	Industrials	Asia	Taiwan Province of China
	NR	Industrials	Asia	Taiwan Province of China
	NR	Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	NR	3 Government	India	Sri Lanka
	NR	Government	India	Sri Lanka
	NR	2 Basic Materials	Asia	Japan
	NR	Basic Materials	Asia	Japan
	NR	2 Basic Materials	Asia	Japan
NR	NR	2 Consumer Services	N.Amer	United States
NR	NR	2 Consumer Services	N.Amer	United States
NR	BBB	8 Consumer Goods	Asia	Japan
NR	BBB	8 Consumer Goods	Asia	Japan
NR	BBB	8 Consumer Goods	Asia	Japan

BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	DocAdj	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B					
	B					
	B					
CCC	CCC			Thin		Thin
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC			Thin		Thin
CCC	CCC			Thin		Thin
CCC	CCC			Thin		Thin
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC			Thin		Thin
CCC	CCC					
CCC	CCC					
CCC	CCC			Thin		Thin
CCC	CCC					
CCC	CCC			Thin		Thin
CCC	CCC			Thin		Thin
CCC	CCC					
CCC	CCC					
CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B		Thin	Thin	Thin	Thin	Thin
B						
BB	A		Thin	Thin		Thin
BB	A					
BB	A		Thin	Thin		Thin
CCC	BB				Thin	Thin
CCC	BB				Thin	Thin
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

NIPDESJPYCR	29-Aug-08 NIPDES
NIPDESJPYMR	29-Aug-08 NIPDES
NIPDESJPYXR	29-Aug-08 NIPDES
NIPDESSGDCR	29-Aug-08 NIPDES
NIPDESUSDCR	29-Aug-08 NIPDES
NIPDESUSDMR	29-Aug-08 NIPDES
NIPDESUSDXR	29-Aug-08 NIPDES
XRAYAUDMR	29-Aug-08 XRAY
XRAYEURCR	29-Aug-08 XRAY
XRAYEURMR	29-Aug-08 XRAY
XRAYUSDCR	29-Aug-08 XRAY
XRAYUSDMR	29-Aug-08 XRAY
DENTJPYCR	29-Aug-08 DENT
DENTUSDCR	29-Aug-08 DENT
DENTUSDMR	29-Aug-08 DENT
DEPFA-BankACSEURMM	29-Aug-08 DEPFA-BankACS
DEPFA-BankACSUSDCR	29-Aug-08 DEPFA-BankACS
DEPFA-BankAUDCR	29-Aug-08 DEPFA-Bank
DEPFA-BankAUDMM	29-Aug-08 DEPFA-Bank
DEPFA-BankCHFCR	29-Aug-08 DEPFA-Bank
DEPFA-BankCHFMM	29-Aug-08 DEPFA-Bank
DEPFA-BankEURCR	29-Aug-08 DEPFA-Bank
DEPFA-BankEURMM	29-Aug-08 DEPFA-Bank
DEPFA-BankGBPCR	29-Aug-08 DEPFA-Bank
DEPFA-BankGBPMM	29-Aug-08 DEPFA-Bank
DEPFA-BankMXNXR	29-Aug-08 DEPFA-Bank
DEPFA-BankSGDCR	29-Aug-08 DEPFA-Bank
DEPFA-BankSGDMM	29-Aug-08 DEPFA-Bank
DEPFA-BankUSDCR	29-Aug-08 DEPFA-Bank
DEPFA-BankUSDMM	29-Aug-08 DEPFA-Bank
DEPFA-BankUSDXR	29-Aug-08 DEPFA-Bank
DEPFACHFCR	29-Aug-08 DEPFA
DEPFACHFMM	29-Aug-08 DEPFA
DEPFAEURCR	29-Aug-08 DEPFA
DEPFAEURMM	29-Aug-08 DEPFA
DEPFAEURMR	29-Aug-08 DEPFA
DEPFAGBPCR	29-Aug-08 DEPFA
DEPFAGBPMM	29-Aug-08 DEPFA
DEPFAHKDCR	29-Aug-08 DEPFA
DEPFAHKDMM	29-Aug-08 DEPFA
DEPFAHUFMM	29-Aug-08 DEPFA
DEPFAMXNMR	29-Aug-08 DEPFA
DEPFAUSDCR	29-Aug-08 DEPFA
DEPFAUSDMM	29-Aug-08 DEPFA
DEPFAUSDMR	29-Aug-08 DEPFA
DEPFAEURCR	29-Aug-08 DEPFA
DEPFAEURMM	29-Aug-08 DEPFA
DHOMXUSDCR	29-Aug-08 DHOMX
DTE-DetEdisonEURCR	29-Aug-08 DTE-DetEdison
DTE-DetEdisonEURMR	29-Aug-08 DTE-DetEdison
DTE-DetEdisonUSDCR	29-Aug-08 DTE-DetEdison
DTE-DetEdisonUSDMR	29-Aug-08 DTE-DetEdison
DAAEURCR	29-Aug-08 DAA
DAAEURMM	29-Aug-08 DAA
DBBAUDCR	29-Aug-08 DBB
DBBAUDMM	29-Aug-08 DBB
DBBCHFCR	29-Aug-08 DBB
DBBCHFMM	29-Aug-08 DBB
DBBEURCR	29-Aug-08 DBB
DBBEURMM	29-Aug-08 DBB
DBBEURMR	29-Aug-08 DBB
DBBEURXR	29-Aug-08 DBB
DBBGBPCR	29-Aug-08 DBB
DBBGBPMM	29-Aug-08 DBB
DBBJPYCR	29-Aug-08 DBB
DBBJPYMM	29-Aug-08 DBB
DBBNZDCR	29-Aug-08 DBB
DBBNZDMM	29-Aug-08 DBB
DBBUSDCR	29-Aug-08 DBB
DBBUSDMM	29-Aug-08 DBB
DBBUSDMR	29-Aug-08 DBB
DBBUSDXR	29-Aug-08 DBB
DBAUDCR	29-Aug-08 DB
DBAUDMM	29-Aug-08 DB

DENSO Corp	JK327C	SNRFOR	JPY	CR	Composite
DENSO Corp	JK327C	SNRFOR	JPY	MR	Composite
DENSO Corp	JK327C	SNRFOR	JPY	XR	Composite
DENSO Corp	JK327C	SNRFOR	SGD	CR	Composite
DENSO Corp	JK327C	SNRFOR	USD	CR	Composite
DENSO Corp	JK327C	SNRFOR	USD	MR	Composite
DENSO Corp	JK327C	SNRFOR	USD	XR	Composite
DENTSPLY Intl Inc	UW6CGD	SNRFOR	AUD	MR	Composite
DENTSPLY Intl Inc	UW6CGD	SNRFOR	EUR	CR	Composite
DENTSPLY Intl Inc	UW6CGD	SNRFOR	EUR	MR	Composite
DENTSPLY Intl Inc	UW6CGD	SNRFOR	USD	CR	Composite
DENTSPLY Intl Inc	UW6CGD	SNRFOR	USD	MR	Composite
Dentsu Inc	JK327U	SNRFOR	JPY	CR	Composite
Dentsu Inc	JK327U	SNRFOR	USD	CR	Composite
Dentsu Inc	JK327U	SNRFOR	USD	MR	Composite
Depfa ACS	GI994V	SNRFOR	EUR	MM	Composite
Depfa ACS	GI994V	SNRFOR	USD	CR	Composite
DEPFA Bk Plc	GI9953	SNRFOR	AUD	CR	Composite
DEPFA Bk Plc	GI9953	SNRFOR	AUD	MM	Composite
DEPFA Bk Plc	GI9953	SNRFOR	CHF	CR	Composite
DEPFA Bk Plc	GI9953	SNRFOR	CHF	MM	Composite
DEPFA Bk Plc	GI9953	SNRFOR	EUR	CR	Composite
DEPFA Bk Plc	GI9953	SNRFOR	EUR	MM	Composite
DEPFA Bk Plc	GI9953	SNRFOR	GBP	CR	Composite
DEPFA Bk Plc	GI9953	SNRFOR	GBP	MM	Composite
DEPFA Bk Plc	GI9953	SNRFOR	MXN	XR	Composite
DEPFA Bk Plc	GI9953	SNRFOR	SGD	CR	Composite
DEPFA Bk Plc	GI9953	SNRFOR	SGD	MM	Composite
DEPFA Bk Plc	GI9953	SNRFOR	USD	CR	Composite
DEPFA Bk Plc	GI9953	SNRFOR	USD	MM	Composite
DEPFA Bk Plc	GI9953	SNRFOR	USD	XR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	CHF	CR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	CHF	MM	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	EUR	CR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	EUR	MM	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	EUR	MR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	GBP	CR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	GBP	MM	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	HKD	CR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	HKD	MM	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	HUF	MM	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	MXN	MR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	USD	CR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	USD	MM	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SNRFOR	USD	MR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SUBLT2	EUR	CR	Composite
DePfa Deutsche Pfandbriefbank AG	26DE9A	SUBLT2	EUR	MM	Composite
Desarrolladora Homex SAB CV	PS8559	SNRFOR	USD	CR	Composite
Detroit Edison Co	2H58CB	SNRFOR	EUR	CR	Composite
Detroit Edison Co	2H58CB	SNRFOR	EUR	MR	Composite
Detroit Edison Co	2H58CB	SNRFOR	USD	CR	Composite
Detroit Edison Co	2H58CB	SNRFOR	USD	MR	Composite
Deutsche Apotheker Und Aerz	DE8EC6	SNRFOR	EUR	CR	Composite
Deutsche Apotheker Und Aerz	DE8EC6	SNRFOR	EUR	MM	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	AUD	CR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	AUD	MM	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	CHF	CR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	CHF	MM	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	EUR	CR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	EUR	MM	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	EUR	MR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	EUR	XR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	GBP	CR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	GBP	MM	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	JPY	CR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	JPY	MM	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	NZD	CR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	NZD	MM	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	USD	CR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	USD	MM	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	USD	MR	Composite
Deutsche Bahn AG	DE8FFT	SNRFOR	USD	XR	Composite
Deutsche Bk AG	2H6677	SNRFOR	AUD	CR	Composite
Deutsche Bk AG	2H6677	SNRFOR	AUD	MM	Composite

0.14%	0.20%	0.26%	0.26%	0.30%	0.33%	0.40%	0.50%	0.52%
0.14%	0.16%	0.19%	0.20%	0.23%	0.25%	0.31%	0.37%	0.52%
0.14%	0.20%	0.23%	0.26%	0.30%	0.33%	0.40%	0.50%	0.52%
0.14%	0.20%	0.23%	0.26%	0.30%	0.33%	0.40%	0.50%	0.52%
0.14%	0.20%	0.23%	0.26%	0.30%	0.33%	0.40%	0.50%	0.52%
0.14%	0.15%	0.18%	0.19%	0.30%	0.30%	0.37%	0.45%	
0.14%	0.15%	0.18%	0.20%	0.30%	0.30%	0.37%	0.47%	
0.14%	0.15%	0.18%	0.19%	0.30%	0.30%	0.37%	0.45%	
0.14%	0.15%	0.18%	0.20%	0.30%	0.30%	0.37%	0.47%	
0.14%	0.15%	0.18%	0.19%	0.30%	0.30%	0.37%	0.45%	
	0.09%	0.12%	0.14%	0.17%	0.20%	0.27%	0.34%	
	0.09%	0.12%	0.14%	0.17%	0.20%	0.27%	0.34%	
4.46%	4.20%	4.03%	3.94%	3.71%	3.50%	3.41%	3.21%	2.99%
4.46%	4.20%	4.03%	3.94%	3.71%	3.50%	3.41%	3.21%	2.99%
4.46%	4.34%	4.17%	4.07%	3.79%	3.63%	3.56%	3.34%	2.99%
4.46%	4.15%	3.99%	4.01%	3.76%	3.49%	3.41%	3.21%	2.99%
4.46%	4.34%	4.17%	4.07%	3.79%	3.63%	3.56%	3.34%	2.99%
4.46%	4.15%	3.99%	4.01%	3.76%	3.49%	3.41%	3.21%	2.99%
4.46%	4.34%	4.17%	4.07%	3.79%	3.63%	3.56%	3.34%	2.99%
4.46%	4.15%	3.99%	4.01%	3.76%	3.49%	3.41%	3.21%	2.99%
4.46%	4.34%	4.17%	4.07%	3.79%	3.63%	3.56%	3.34%	2.99%
4.46%	4.15%	3.99%	4.01%	3.76%	3.49%	3.41%	3.21%	2.99%
4.46%	4.34%	4.17%	4.07%	3.79%	3.63%	3.56%	3.34%	2.99%
4.46%	4.15%	3.99%	4.01%	3.76%	3.49%	3.41%	3.21%	2.99%
		0.14%						
		0.14%						
		0.14%						
		0.14%						
		0.14%						
		0.14%						
		0.14%						
		0.14%						
		0.14%						
		0.14%						
	1.65%	1.97%	2.36%	2.86%	3.29%			
	0.38%	0.45%	0.58%	0.61%	0.71%	0.74%	0.79%	
	0.38%	0.45%	0.58%	0.61%	0.71%	0.74%	0.79%	
	0.38%	0.45%	0.55%	0.61%	0.68%	0.71%	0.75%	
	1.27%	1.27%	1.44%		1.83%			
	1.27%	1.27%	1.44%		1.83%			
0.20%	0.21%	0.31%	0.40%	0.49%	0.58%	0.61%	0.64%	0.85%
0.19%	0.20%	0.30%	0.38%	0.47%	0.56%	0.58%	0.62%	0.85%
0.19%	0.20%	0.30%	0.38%	0.46%	0.55%	0.58%	0.61%	0.85%
0.18%	0.19%	0.29%	0.37%	0.45%	0.53%	0.56%	0.59%	0.85%
0.19%	0.20%	0.30%	0.38%	0.47%	0.56%	0.59%	0.62%	0.85%
0.20%	0.21%	0.31%	0.40%	0.49%	0.58%	0.61%	0.64%	0.85%
0.19%	0.20%	0.30%	0.38%	0.47%	0.56%	0.58%	0.62%	0.85%
0.19%	0.20%	0.30%	0.38%	0.46%	0.55%	0.58%	0.61%	0.85%
0.18%	0.19%	0.29%	0.37%	0.45%	0.53%	0.56%	0.59%	0.85%
0.33%	0.42%	0.58%	0.71%	0.80%	0.89%	0.90%	0.91%	0.96%

0.62%	0.71%	35%	NR	A	BBB	AA
		35%				
0.62%	0.71%	35%	NR	BBB	BBB	A
0.62%	0.71%	35%	NR	BB	BB	BBB
0.62%	0.71%	35%	NR	BB	BB	BBB
0.62%	0.71%	35%	NR	BB	BB	BBB
		35%				
		36.75%	NR	NR	NR	B
		36.75%	NR	NR	NR	BB
		36.75%	NR	NR	NR	BBB
		36.75%	NR	NR	NR	BB
		36.75%	NR	NR	NR	BBB
		37.50%		NR	NR	NR
		37.50%				
		37.50%		NR	NR	NR
		42.50%				
		42.50%				
3.55%	3.51%	40%	NR	B	B	B
3.55%	3.51%	40%	NR	B	B	B
3.55%	3.51%	40%	NR	BB	BB	BB
3.55%	3.51%	40%	NR	BBB	BBB	BBB
3.55%	3.51%	40%	NR	BB	BB	BB
3.55%	3.51%	40%	NR	BBB	BBB	BBB
3.55%	3.51%	40%	NR	BB	BB	BB
3.55%	3.51%	40%	NR	BBB	BBB	BBB
		40%				
3.55%	3.51%	40%	NR	BB	BB	BB
3.55%	3.51%	40%	NR	BBB	BBB	BBB
3.55%	3.51%	40%	NR	BB	BB	BB
3.55%	3.51%	40%	NR	BBB	BBB	BBB
		40%				
		40.00%			NR	
		40.00%			NR	
		40.00%			NR	
		40.00%			NR	
		40.00%				
		40.00%			NR	
		40.00%			NR	
		40.00%			NR	
		40.00%			NR	
		40.00%			NR	
		40.00%				
		40.00%			NR	
		40.00%			NR	
		40.00%				
		12.50%				
		12.50%				
				NR	BB	BB
		40%		NR	NR	BB
		40%				
		40%		NR	NR	BB
		40%		NR	NR	BBB
		40%			NR	NR
		40%			NR	NR
		40%				
		40%				
		40%				
		40%				
0.99%	0.92%	40%	BB	BB	A	BBB
0.94%	0.92%	40%	BBB	BBB	A	A
0.94%	0.92%	40%	BB	BB	A	BBB
0.90%	0.92%	40%	BB	BB	A	BBB
		40%				
		40%				
		40%				
0.96%	0.92%	40%	B	B	BBB	BB
		40%				
		40%				
0.99%	0.92%	40%	BB	BB	A	BBB
0.94%	0.92%	40%	BBB	BBB	A	A
0.94%	0.92%	40%	BB	BB	A	BBB
0.90%	0.92%	40%	BB	BB	A	BBB
		40%				
1.00%	1.05%	40%	NR	BBB	A	A

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

NR	BBB	6	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BBB	6	Consumer Goods	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
NR	BBB	4	Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	2	Consumer Goods	Lat.Amer	Mexico
	A	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	3	Utilities	N.Amer	United States
	A	3	Utilities	N.Amer	United States
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
NR	BBB	8	Consumer Services	Europe	Germany
	NR		Financials	Europe	Germany
BB	AA	3	Financials	Europe	Germany

AA	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
BBB	AA	Thin	Thin	Thin	Entity Tier	Thin
BBB	AA	Thin	Thin	Thin	DocAdj	Thin
BBB	AA	Thin	Thin	Thin	CcyGrp	Thin
BBB	AA	Thin	Thin	Thin	DocAdj	Thin
BBB	AA	Thin	Thin	Thin	CcyGrp	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
A						
A						
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	AA			Thin		
A	AA			Thin		
A	AA			Thin		
A	AA			Thin		
A	AA					
A	AA			Thin		
A	AA			Thin		
A	AA			Thin		
A	AA			Thin		
A	AA			Thin		
A	AA					
A	AA			Thin		
A	AA			Thin		
A	AA					
A	AA					
A	AA					
	BB		Thin	CcyGrp	CcyGrp	Thin
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	CcyGrp	Thin
A	A			Thin	Thin	
A	A			Thin	Thin	
AA	A					
AA	A					
AA	A					
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A					
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

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

DBAUDMR	29-Aug-08 DB
DBCADMM	29-Aug-08 DB
DBCHFCR	29-Aug-08 DB
DBCHFMM	29-Aug-08 DB
DBEURCR	29-Aug-08 DB
DBEURMM	29-Aug-08 DB
DBEURMR	29-Aug-08 DB
DBEURXR	29-Aug-08 DB
DBGBPCR	29-Aug-08 DB
DBGBPMM	29-Aug-08 DB
DBHKDCR	29-Aug-08 DB
DBHKDMM	29-Aug-08 DB
DBJPYCR	29-Aug-08 DB
DBJPYMM	29-Aug-08 DB
DBMXNMM	29-Aug-08 DB
DBNZDMR	29-Aug-08 DB
DBSEKMM	29-Aug-08 DB
DBSGDMM	29-Aug-08 DB
DBTWDCR	29-Aug-08 DB
DBUSDCR	29-Aug-08 DB
DBUSDMM	29-Aug-08 DB
DBUSDMR	29-Aug-08 DB
DBUSDXR	29-Aug-08 DB
DBAUDMM	29-Aug-08 DB
DBAUDMR	29-Aug-08 DB
DBCHFCR	29-Aug-08 DB
DBCHFMM	29-Aug-08 DB
DBDKKMM	29-Aug-08 DB
DBEURCR	29-Aug-08 DB
DBEURMM	29-Aug-08 DB
DBEURMR	29-Aug-08 DB
DBGBPCR	29-Aug-08 DB
DBGBPMM	29-Aug-08 DB
DBGBPMR	29-Aug-08 DB
DBHKDCR	29-Aug-08 DB
DBHKDMM	29-Aug-08 DB
DBJPYCR	29-Aug-08 DB
DBJPYMM	29-Aug-08 DB
DBSEKMM	29-Aug-08 DB
DBSGDCR	29-Aug-08 DB
DBSGDMM	29-Aug-08 DB
DBUSDCR	29-Aug-08 DB
DBUSDMM	29-Aug-08 DB
DBUSDMR	29-Aug-08 DB
DBZARMM	29-Aug-08 DB
DBOERSEURCR	29-Aug-08 DBOERS
DBOERSEURMM	29-Aug-08 DBOERS
DBOERSUSDMM	29-Aug-08 DBOERS
DGHYPEURCR	29-Aug-08 DGHYP
DGHYPEURMM	29-Aug-08 DGHYP
DGHYPUSDCR	29-Aug-08 DGHYP
DHYEURCR	29-Aug-08 DHY
DHYEURMM	29-Aug-08 DHY
LUFTHAAUDCR	29-Aug-08 LUFTHA
LUFTHAAUDMM	29-Aug-08 LUFTHA
LUFTHAAUDMR	29-Aug-08 LUFTHA
LUFTHACADMM	29-Aug-08 LUFTHA
LUFTHACHFCR	29-Aug-08 LUFTHA
LUFTHACHFMM	29-Aug-08 LUFTHA
LUFTHAEURCR	29-Aug-08 LUFTHA
LUFTHAEURMM	29-Aug-08 LUFTHA
LUFTHAEURMR	29-Aug-08 LUFTHA
LUFTHAEURXR	29-Aug-08 LUFTHA
LUFTHAGBPMM	29-Aug-08 LUFTHA
LUFTHAHKDMM	29-Aug-08 LUFTHA
LUFTHAJPYCR	29-Aug-08 LUFTHA
LUFTHAJPYMM	29-Aug-08 LUFTHA
LUFTHANZDCR	29-Aug-08 LUFTHA
LUFTHANZDMM	29-Aug-08 LUFTHA
LUFTHASEKMM	29-Aug-08 LUFTHA
LUFTHASGDMM	29-Aug-08 LUFTHA
LUFTHATWDCR	29-Aug-08 LUFTHA
LUFTHATWDMM	29-Aug-08 LUFTHA
LUFTHAUSDCR	29-Aug-08 LUFTHA

Deutsche Bk AG	2H6677	SNRFOR	AUD	MR	Composite
Deutsche Bk AG	2H6677	SNRFOR	CAD	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	CHF	CR	Composite
Deutsche Bk AG	2H6677	SNRFOR	CHF	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	EUR	CR	Composite
Deutsche Bk AG	2H6677	SNRFOR	EUR	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	EUR	MR	Composite
Deutsche Bk AG	2H6677	SNRFOR	EUR	XR	Composite
Deutsche Bk AG	2H6677	SNRFOR	GBP	CR	Composite
Deutsche Bk AG	2H6677	SNRFOR	GBP	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	HKD	CR	Composite
Deutsche Bk AG	2H6677	SNRFOR	HKD	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	JPY	CR	Composite
Deutsche Bk AG	2H6677	SNRFOR	JPY	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	MXN	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	NZD	MR	Composite
Deutsche Bk AG	2H6677	SNRFOR	SEK	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	SGD	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	TWD	CR	Composite
Deutsche Bk AG	2H6677	SNRFOR	USD	CR	Composite
Deutsche Bk AG	2H6677	SNRFOR	USD	MM	Composite
Deutsche Bk AG	2H6677	SNRFOR	USD	MR	Composite
Deutsche Bk AG	2H6677	SNRFOR	USD	XR	Composite
Deutsche Bk AG	2H6677	SUBLT2	AUD	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	AUD	MR	Composite
Deutsche Bk AG	2H6677	SUBLT2	CHF	CR	Composite
Deutsche Bk AG	2H6677	SUBLT2	CHF	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	DKK	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	EUR	CR	Composite
Deutsche Bk AG	2H6677	SUBLT2	EUR	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	EUR	MR	Composite
Deutsche Bk AG	2H6677	SUBLT2	GBP	CR	Composite
Deutsche Bk AG	2H6677	SUBLT2	GBP	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	GBP	MR	Composite
Deutsche Bk AG	2H6677	SUBLT2	HKD	CR	Composite
Deutsche Bk AG	2H6677	SUBLT2	HKD	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	JPY	CR	Composite
Deutsche Bk AG	2H6677	SUBLT2	JPY	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	SEK	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	SGD	CR	Composite
Deutsche Bk AG	2H6677	SUBLT2	SGD	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	USD	CR	Composite
Deutsche Bk AG	2H6677	SUBLT2	USD	MM	Composite
Deutsche Bk AG	2H6677	SUBLT2	USD	MR	Composite
Deutsche Bk AG	2H6677	SUBLT2	ZAR	MM	Composite
Deutsche Boerse AG	DE9GAI	SNRFOR	EUR	CR	Composite
Deutsche Boerse AG	DE9GAI	SNRFOR	EUR	MM	Composite
Deutsche Boerse AG	DE9GAI	SNRFOR	USD	MM	Composite
Deutsche Genossenschafts Hypbk AG	DE9E66	SNRFOR	EUR	CR	Composite
Deutsche Genossenschafts Hypbk AG	DE9E66	SNRFOR	EUR	MM	Composite
Deutsche Genossenschafts Hypbk AG	DE9E66	SNRFOR	USD	CR	Composite
Deutsche Hypbk AG	DE9HDC	SNRFOR	EUR	CR	Composite
Deutsche Hypbk AG	DE9HDC	SNRFOR	EUR	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	AUD	CR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	AUD	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	AUD	MR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	CAD	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	CHF	CR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	CHF	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	EUR	CR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	EUR	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	EUR	MR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	EUR	XR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	GBP	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	HKD	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	JPY	CR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	JPY	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	NZD	CR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	NZD	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	SEK	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	SGD	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	TWD	CR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	TWD	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	USD	CR	Composite

0.33%	0.41%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.95%
0.33%	0.42%	0.61%	0.72%	0.82%	0.90%	0.92%	0.93%	0.99%
0.33%	0.41%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.95%
0.33%	0.42%	0.61%	0.72%	0.82%	0.90%	0.92%	0.93%	0.99%
0.33%	0.41%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.95%
0.33%	0.41%	0.57%	0.69%	0.77%	0.86%	0.88%	0.89%	0.94%
0.33%	0.42%	0.61%	0.72%	0.82%	0.90%	0.92%	0.93%	0.99%
0.33%	0.41%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.95%
0.33%	0.42%	0.61%	0.72%	0.82%	0.90%	0.92%	0.93%	0.99%
0.33%	0.41%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.95%
0.33%	0.42%	0.60%	0.71%	0.83%	0.91%	0.91%	0.92%	0.96%
0.33%	0.40%	0.58%	0.68%	0.80%	0.87%	0.87%	0.88%	0.96%
0.33%	0.41%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.95%
0.33%	0.41%	0.57%	0.69%	0.77%	0.86%	0.88%	0.89%	0.94%
0.33%	0.41%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.95%
0.33%	0.42%	0.61%	0.72%	0.82%	0.90%	0.92%	0.93%	0.99%
0.33%	0.41%	0.57%	0.69%	0.78%	0.87%	0.89%	0.91%	0.95%
0.33%	0.41%	0.57%	0.69%	0.77%	0.86%	0.88%	0.89%	0.94%
0.90%	0.98%	1.23%	1.45%	1.63%	1.83%	1.83%	1.84%	1.91%
0.93%	0.95%	1.25%	1.55%	1.74%	1.93%	1.95%	1.96%	1.96%
0.90%	0.91%	1.20%	1.45%	1.64%	1.81%	1.82%	1.82%	1.87%
0.93%	0.95%	1.25%	1.55%	1.74%	1.93%	1.95%	1.96%	1.96%
0.90%	0.91%	1.20%	1.45%	1.64%	1.81%	1.82%	1.82%	1.87%
0.88%	0.92%	1.20%	1.45%	1.62%	1.80%	1.81%	1.81%	1.86%
0.93%	0.95%	1.25%	1.55%	1.74%	1.93%	1.95%	1.96%	1.96%
0.90%	0.91%	1.20%	1.45%	1.64%	1.81%	1.82%	1.82%	1.87%
0.93%	0.95%	1.25%	1.55%	1.74%	1.93%	1.95%	1.96%	1.96%
0.90%	0.91%	1.20%	1.45%	1.64%	1.81%	1.82%	1.82%	1.87%
0.90%	1.03%	1.25%	1.52%	1.71%	1.90%	1.83%	1.84%	1.91%
0.90%	0.98%	1.19%	1.46%	1.64%	1.82%	1.83%	1.84%	1.91%
0.90%	0.91%	1.20%	1.45%	1.64%	1.81%	1.82%	1.82%	1.87%
0.93%	0.95%	1.25%	1.55%	1.74%	1.93%	1.95%	1.96%	1.96%
0.90%	0.91%	1.20%	1.45%	1.64%	1.81%	1.82%	1.82%	1.87%
0.93%	0.95%	1.25%	1.55%	1.74%	1.93%	1.95%	1.96%	1.96%
0.90%	0.91%	1.20%	1.45%	1.64%	1.81%	1.82%	1.82%	1.87%
0.88%	0.92%	1.20%	1.45%	1.62%	1.80%	1.81%	1.81%	1.86%
0.90%	0.91%	1.20%	1.45%	1.64%	1.81%	1.82%	1.82%	1.87%
0.38%	0.24%	0.26%	0.28%	0.29%	0.28%	0.29%	0.37%	
0.38%	0.24%	0.26%	0.27%	0.28%	0.28%	0.29%	0.37%	
0.38%	0.24%	0.26%	0.27%	0.28%	0.28%	0.29%	0.37%	
0.17%	0.21%	0.25%	0.33%	0.35%	0.43%	0.46%	0.49%	0.58%
0.55%	0.76%	1.01%	1.24%	1.44%	1.61%	1.67%	1.86%	1.81%
0.55%	0.76%	1.01%	1.24%	1.44%	1.61%	1.67%	1.79%	1.81%
0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.57%	0.80%	1.04%	1.26%	1.47%	1.64%	1.70%	1.74%	1.88%
0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.57%	0.80%	1.04%	1.26%	1.47%	1.64%	1.70%	1.74%	1.88%
0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.54%	0.75%	0.99%	1.23%	1.41%	1.57%	1.64%	1.68%	1.79%
0.52%	0.72%	0.96%	1.17%	1.36%	1.52%	1.58%	1.62%	1.72%
0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.55%	0.76%	1.01%	1.24%	1.44%	1.61%	1.67%	1.86%	1.81%
0.55%	0.76%	1.01%	1.24%	1.44%	1.61%	1.67%	1.79%	1.81%
0.57%	0.80%	1.04%	1.26%	1.47%	1.64%	1.70%	1.74%	1.88%
0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.57%	0.80%	1.04%	1.26%	1.47%	1.64%	1.70%	1.74%	1.88%
0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.57%	0.80%	1.04%	1.26%	1.47%	1.64%	1.70%	1.74%	1.88%

		40%				
1.00%	1.04%	40%	NR	AA	AA	AA
1.04%	1.08%	40%	NR	A	A	AA
1.00%	1.04%	40%	NR	AA	AA	AA
1.04%	1.08%	40%	NR	A	A	AA
1.00%	1.04%	40%	NR	AA	AA	AA
0.99%	1.03%	40%	NR	A	A	AA
		40%				
1.04%	1.08%	40%	NR	A	A	AA
1.00%	1.04%	40%	NR	AA	AA	AA
1.04%	1.08%	40%	NR	A	A	AA
1.00%	1.04%	40%	NR	AA	AA	AA
1.00%	1.05%	40%	NR	BBB	BBB	BBB
1.00%	1.05%	40%	NR	A	A	A
1.00%	1.04%		NR	AA	AA	AA
0.99%	1.03%	40%	NR	A	A	AA
1.00%	1.04%	40%	NR	AA	AA	AA
		40%				
		40%				
1.04%	1.08%	40%	NR	A	A	AA
1.00%	1.04%	40%	NR	AA	AA	AA
0.99%	1.03%	40%	NR	A	A	AA
		40%				
1.85%	2.01%	20%	BB	A	A	A
		20.63%				
1.93%	2.09%	20.63%	BBB	A	A	A
1.85%	1.96%	20.71%	A	AA	AAA	AAA
		20.71%				
1.93%	2.09%	20.63%	BBB	A	A	A
1.85%	1.96%	20.71%	A	AA	AAA	AAA
1.83%	1.98%	20.63%	BBB	A	AA	AA
1.93%	2.09%	20.63%	BBB	A	A	A
1.85%	1.96%	20.71%	A	AA	AAA	AAA
		20.63%				
1.93%	2.09%	20.63%	BBB	A	A	A
1.85%	1.96%	20.71%	A	AA	AAA	AAA
1.85%	2.01%	20.63%	BB	BBB	BBB	BBB
1.85%	2.01%	20.63%	BB	A	A	A
1.85%	1.96%	20.71%	A	AA	AAA	AAA
1.93%	2.09%	20.63%	BBB	A	A	A
1.85%	1.96%	20.71%	A	AA	AAA	AAA
1.93%	2.09%	20.63%	BBB	A	A	A
1.85%	1.96%	20.71%	A	AA	AAA	AAA
1.83%	1.98%	20.63%	BBB	A	AA	AA
1.85%	1.96%	20.71%	A	AA	AAA	AAA
0.43%		40.00%	NR	NR	NR	BBB
0.43%		40.00%	NR	NR	NR	A
0.43%		40.00%	NR	NR	NR	A
		40%				
		40%				
		40%				
0.59%	0.75%	40%				
		40%				
1.85%	1.91%	40%	BBB	A	BBB	A
1.85%	1.91%	40%	BBB	A	BBB	A
		40%				
1.78%	1.91%	40%	AA	AAA	AA	AA
1.90%	1.91%	40%	A	A	A	A
1.78%	1.91%	40%	AA	AAA	AA	AA
1.90%	1.91%	40%	A	A	A	A
1.78%	1.91%	40%	AA	AAA	AA	AA
1.80%	1.91%	40%	A	AA	A	AA
1.73%	1.91%	40%	A	AA	A	AA
1.78%	1.91%	40%	AA	AAA	AA	AA
		40%				
1.85%	1.91%	40%	BBB	A	BBB	A
1.85%	1.91%	40%	BBB	A	BBB	A
1.90%	1.91%	40%	A	A	A	A
1.78%	1.91%	40%	AA	AAA	AA	AA
1.78%	1.91%	40%	AA	AAA	AA	AA
1.78%	1.91%	40%	AA	AAA	AA	AA
1.90%	1.91%	40%	A	A	A	A
1.78%	1.91%	40%	AA	AAA	AA	AA
1.90%	1.91%	40%	A	A	A	A

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

	NR	Financials	Europe	Germany
A	AA	9 Financials	Europe	Germany
BBB	A	7 Financials	Europe	Germany
A	AA	9 Financials	Europe	Germany
BBB	A	7 Financials	Europe	Germany
A	AA	9 Financials	Europe	Germany
BBB	AA	14 Financials	Europe	Germany
	NR	Financials	Europe	Germany
BBB	A	7 Financials	Europe	Germany
A	AA	9 Financials	Europe	Germany
BBB	A	7 Financials	Europe	Germany
A	AA	9 Financials	Europe	Germany
BB	A	4 Financials	Europe	Germany
BB	A	4 Financials	Europe	Germany
A	AA	9 Financials	Europe	Germany
BBB	AA	14 Financials	Europe	Germany
A	AA	9 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
BBB	A	7 Financials	Europe	Germany
A	AA	9 Financials	Europe	Germany
BBB	AA	14 Financials	Europe	Germany
	NR	Financials	Europe	Germany
BB	AA	16 Financials	Europe	Germany
	NR	Financials	Europe	Germany
BBB	A	4 Financials	Europe	Germany
A	AA	15 Financials	Europe	Germany
	NR	Financials	Europe	Germany
BBB	A	4 Financials	Europe	Germany
A	AA	15 Financials	Europe	Germany
BBB	AA	16 Financials	Europe	Germany
BBB	A	4 Financials	Europe	Germany
A	AA	15 Financials	Europe	Germany
	NR	Financials	Europe	Germany
BBB	A	4 Financials	Europe	Germany
A	AA	15 Financials	Europe	Germany
BB	A	4 Financials	Europe	Germany
BB	A	4 Financials	Europe	Germany
A	AA	15 Financials	Europe	Germany
BBB	A	4 Financials	Europe	Germany
A	AA	15 Financials	Europe	Germany
BBB	A	4 Financials	Europe	Germany
A	AA	15 Financials	Europe	Germany
BBB	AA	16 Financials	Europe	Germany
A	AA	15 Financials	Europe	Germany
	NR	2 Financials	Europe	Germany
	NR	2 Financials	Europe	Germany
	NR	2 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	AA	11 Consumer Services	Europe	Germany
NR	AA	11 Consumer Services	Europe	Germany
	NR	Consumer Services	Europe	Germany
NR	AA	7 Consumer Services	Europe	Germany
NR	A	7 Consumer Services	Europe	Germany
NR	AA	7 Consumer Services	Europe	Germany
NR	A	7 Consumer Services	Europe	Germany
NR	AA	7 Consumer Services	Europe	Germany
NR	AA	11 Consumer Services	Europe	Germany
NR	AA	11 Consumer Services	Europe	Germany
NR	AA	7 Consumer Services	Europe	Germany
	NR	Consumer Services	Europe	Germany
NR	AA	11 Consumer Services	Europe	Germany
NR	AA	11 Consumer Services	Europe	Germany
NR	A	7 Consumer Services	Europe	Germany
NR	AA	7 Consumer Services	Europe	Germany
NR	AA	7 Consumer Services	Europe	Germany
NR	AA	7 Consumer Services	Europe	Germany
NR	A	7 Consumer Services	Europe	Germany
NR	AA	7 Consumer Services	Europe	Germany
NR	A	7 Consumer Services	Europe	Germany

AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Thin	Thin	DocAdj	DocAdj
AA	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
AA	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
AA						
AA						
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

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

LUFTHAUSDMM	29-Aug-08 LUFTHA
LUFTHAUSDMR	29-Aug-08 LUFTHA
LUFTHAUSDXR	29-Aug-08 LUFTHA
DPWAUDMM	29-Aug-08 DPW
DPWCHFCR	29-Aug-08 DPW
DPWCHFMM	29-Aug-08 DPW
DPWEURCR	29-Aug-08 DPW
DPWEURMM	29-Aug-08 DPW
DPWEURMR	29-Aug-08 DPW
DPWEURXR	29-Aug-08 DPW
DPWGBPMM	29-Aug-08 DPW
DPWHKDMM	29-Aug-08 DPW
DPWJPYCR	29-Aug-08 DPW
DPWJPYMM	29-Aug-08 DPW
DPWSEKMM	29-Aug-08 DPW
DPWSGDMM	29-Aug-08 DPW
DPWUSDCR	29-Aug-08 DPW
DPWUSDMM	29-Aug-08 DPW
DPWUSDMR	29-Aug-08 DPW
DPWZARMM	29-Aug-08 DPW
DPW-FinBVEURCR	29-Aug-08 DPW-FinBV
DPW-FinBVEURMM	29-Aug-08 DPW-FinBV
DPW-FinBVEURMR	29-Aug-08 DPW-FinBV
DPW-FinBVEURXR	29-Aug-08 DPW-FinBV
DPW-FinBVUSDCR	29-Aug-08 DPW-FinBV
DPW-FinBVUSDMM	29-Aug-08 DPW-FinBV
DPW-FinBVUSDMR	29-Aug-08 DPW-FinBV
DPW-FinBVUSDXR	29-Aug-08 DPW-FinBV
DPBEURCR	29-Aug-08 DPB
DPBEURMM	29-Aug-08 DPB
DPBGBPCR	29-Aug-08 DPB
DPBGBPMM	29-Aug-08 DPB
DPBUSDCR	29-Aug-08 DPB
DPBUSDMM	29-Aug-08 DPB
DPBEURCR	29-Aug-08 DPB
DPBEURMM	29-Aug-08 DPB
DPBEURMR	29-Aug-08 DPB
DPBUSDCR	29-Aug-08 DPB
DPBUSDMM	29-Aug-08 DPB
DPBUSDMR	29-Aug-08 DPB
DTAUDCR	29-Aug-08 DT
DTAUDMM	29-Aug-08 DT
DTAUDMR	29-Aug-08 DT
DTCADMM	29-Aug-08 DT
DTCHFCR	29-Aug-08 DT
DTCHFMM	29-Aug-08 DT
DTDKKMM	29-Aug-08 DT
DTEURCR	29-Aug-08 DT
DTEURMM	29-Aug-08 DT
DTEURMR	29-Aug-08 DT
DTEURXR	29-Aug-08 DT
DTGBPCR	29-Aug-08 DT
DTGBPMM	29-Aug-08 DT
DTGBPMR	29-Aug-08 DT
DTHKDMM	29-Aug-08 DT
DTJPYCR	29-Aug-08 DT
DTJPYMM	29-Aug-08 DT
DTJPYMR	29-Aug-08 DT
DTNOKMM	29-Aug-08 DT
DTNZDCR	29-Aug-08 DT
DTNZDMM	29-Aug-08 DT
DTSEKMM	29-Aug-08 DT
DTSGDMM	29-Aug-08 DT
DTTWDCR	29-Aug-08 DT
DTTWDMM	29-Aug-08 DT
DTUSDCR	29-Aug-08 DT
DTUSDMM	29-Aug-08 DT
DTUSDMR	29-Aug-08 DT
DTUSDXR	29-Aug-08 DT
DTZARMM	29-Aug-08 DT
DBJJPAUDCR	29-Aug-08 DBJJP
DBJJPEURCR	29-Aug-08 DBJJP
DBJJPEURMM	29-Aug-08 DBJJP
DBJJPJPYCR	29-Aug-08 DBJJP

Deutsche Lufthansa AG	2H66B7	SNRFOR	USD	MM	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	USD	MR	Composite
Deutsche Lufthansa AG	2H66B7	SNRFOR	USD	XR	Composite
Deutsche Post AG	DEAB47	SNRFOR	AUD	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	CHF	CR	Composite
Deutsche Post AG	DEAB47	SNRFOR	CHF	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	EUR	CR	Composite
Deutsche Post AG	DEAB47	SNRFOR	EUR	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	EUR	MR	Composite
Deutsche Post AG	DEAB47	SNRFOR	EUR	XR	Composite
Deutsche Post AG	DEAB47	SNRFOR	GBP	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	HKD	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	JPY	CR	Composite
Deutsche Post AG	DEAB47	SNRFOR	JPY	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	SEK	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	SGD	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	USD	CR	Composite
Deutsche Post AG	DEAB47	SNRFOR	USD	MM	Composite
Deutsche Post AG	DEAB47	SNRFOR	USD	MR	Composite
Deutsche Post AG	DEAB47	SNRFOR	ZAR	MM	Composite
Deutsche Post Fin BV	NP8DEM	SNRFOR	EUR	CR	Composite
Deutsche Post Fin BV	NP8DEM	SNRFOR	EUR	MM	Composite
Deutsche Post Fin BV	NP8DEM	SNRFOR	EUR	MR	Composite
Deutsche Post Fin BV	NP8DEM	SNRFOR	EUR	XR	Composite
Deutsche Post Fin BV	NP8DEM	SNRFOR	USD	CR	Composite
Deutsche Post Fin BV	NP8DEM	SNRFOR	USD	MM	Composite
Deutsche Post Fin BV	NP8DEM	SNRFOR	USD	MR	Composite
Deutsche Post Fin BV	NP8DEM	SNRFOR	USD	XR	Composite
Deutsche Postbank AG	DEAB4T	SNRFOR	EUR	CR	Composite
Deutsche Postbank AG	DEAB4T	SNRFOR	EUR	MM	Composite
Deutsche Postbank AG	DEAB4T	SNRFOR	GBP	CR	Composite
Deutsche Postbank AG	DEAB4T	SNRFOR	GBP	MM	Composite
Deutsche Postbank AG	DEAB4T	SNRFOR	USD	CR	Composite
Deutsche Postbank AG	DEAB4T	SNRFOR	USD	MM	Composite
Deutsche Postbank AG	DEAB4T	SUBLT2	EUR	CR	Composite
Deutsche Postbank AG	DEAB4T	SUBLT2	EUR	MM	Composite
Deutsche Postbank AG	DEAB4T	SUBLT2	EUR	MR	Composite
Deutsche Postbank AG	DEAB4T	SUBLT2	USD	CR	Composite
Deutsche Postbank AG	DEAB4T	SUBLT2	USD	MM	Composite
Deutsche Postbank AG	DEAB4T	SUBLT2	USD	MR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	AUD	CR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	AUD	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	AUD	MR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	CAD	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	CHF	CR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	CHF	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	DKK	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	EUR	CR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	EUR	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	EUR	MR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	EUR	XR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	GBP	CR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	GBP	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	GBP	MR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	HKD	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	JPY	CR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	JPY	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	JPY	MR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	NOK	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	NZD	CR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	NZD	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	SEK	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	SGD	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	TWD	CR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	TWD	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	USD	CR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	USD	MM	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	USD	MR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	USD	XR	Composite
Deutsche Telekom AG	2H66BC	SNRFOR	ZAR	MM	Composite
Dev Bk Japan	2H66EV	SNRFOR	AUD	CR	Composite
Dev Bk Japan	2H66EV	SNRFOR	EUR	CR	Composite
Dev Bk Japan	2H66EV	SNRFOR	EUR	MM	Composite
Dev Bk Japan	2H66EV	SNRFOR	JPY	CR	Composite

0.54%	0.76%	1.01%	1.24%	1.43%	1.60%	1.66%	1.70%	1.81%
0.54%	0.75%	0.99%	1.23%	1.41%	1.57%	1.64%	1.68%	1.79%
0.52%	0.72%	0.96%	1.17%	1.36%	1.52%	1.58%	1.62%	1.72%
0.25%	0.30%	0.41%	0.49%	0.57%	0.64%	0.68%	0.75%	0.82%
0.26%	0.32%	0.44%	0.52%	0.59%	0.67%	0.71%	0.78%	0.82%
0.25%	0.30%	0.41%	0.49%	0.56%	0.64%	0.68%	0.75%	0.82%
0.26%	0.32%	0.44%	0.52%	0.59%	0.67%	0.71%	0.78%	0.82%
0.25%	0.30%	0.41%	0.49%	0.56%	0.64%	0.68%	0.75%	0.82%
0.25%	0.30%	0.41%	0.48%	0.56%	0.63%	0.68%	0.74%	0.82%
0.24%	0.29%	0.39%	0.46%	0.54%	0.61%	0.65%	0.72%	0.82%
0.25%	0.30%	0.41%	0.49%	0.56%	0.64%	0.68%	0.75%	0.82%
0.25%	0.30%	0.41%	0.49%	0.56%	0.64%	0.68%	0.75%	0.82%
0.25%	0.30%	0.41%	0.49%	0.57%	0.64%	0.68%	0.75%	0.82%
0.25%	0.30%	0.41%	0.49%	0.57%	0.64%	0.68%	0.75%	0.82%
0.25%	0.30%	0.41%	0.49%	0.56%	0.64%	0.68%	0.75%	0.82%
0.25%	0.30%	0.41%	0.49%	0.56%	0.64%	0.68%	0.75%	0.82%
0.26%	0.32%	0.44%	0.52%	0.59%	0.67%	0.71%	0.78%	0.82%
0.25%	0.30%	0.41%	0.49%	0.56%	0.64%	0.68%	0.75%	0.82%
0.25%	0.30%	0.41%	0.49%	0.56%	0.64%	0.68%	0.75%	0.82%
	0.42%	0.49%	0.48%	0.60%	0.68%	0.73%	0.79%	
	0.42%	0.49%	0.48%	0.58%	0.65%	0.70%	0.76%	
	0.42%	0.49%	0.48%	0.55%	0.62%	0.67%	0.73%	
	0.42%	0.49%	0.48%	0.58%	0.65%	0.70%	0.76%	
	0.44%	0.63%	0.69%	0.73%	0.76%	0.75%	0.83%	
	0.42%	0.61%	0.69%	0.73%	0.76%	0.75%	0.80%	
	0.44%	0.63%	0.69%	0.73%	0.76%	0.75%	0.83%	
	0.42%	0.61%	0.69%	0.73%	0.76%	0.75%	0.80%	
	0.44%	0.63%	0.69%	0.73%	0.76%	0.75%	0.83%	
	0.42%	0.61%	0.69%	0.73%	0.76%	0.75%	0.80%	
	0.84%	1.00%	1.21%	1.33%	1.45%	1.45%	1.47%	1.46%
	0.84%	0.95%	1.15%	1.27%	1.39%	1.39%	1.40%	1.46%
	0.84%	0.95%	1.15%	1.27%	1.39%	1.39%	1.40%	1.46%
0.42%	0.55%	0.66%	0.80%	0.91%	1.00%	1.06%	1.13%	1.13%
0.40%	0.52%	0.63%	0.77%	0.87%	0.96%	1.02%	1.08%	1.13%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.43%	0.45%	0.67%	0.82%	0.91%	1.01%	1.07%	1.13%	1.18%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.43%	0.45%	0.67%	0.82%	0.91%	1.01%	1.07%	1.13%	1.18%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.41%	0.46%	0.64%	0.78%	0.87%	0.96%	1.02%	1.08%	1.12%
0.40%	0.44%	0.61%	0.75%	0.84%	0.92%	0.98%	1.04%	1.08%
0.43%	0.45%	0.67%	0.82%	0.91%	1.01%	1.07%	1.13%	1.18%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.41%	0.48%	0.66%	0.81%	0.89%	1.01%	1.04%	1.15%	1.13%
0.41%	0.48%	0.63%	0.77%	0.89%	0.97%	1.04%	1.10%	1.13%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.43%	0.45%	0.67%	0.82%	0.91%	1.01%	1.07%	1.13%	1.18%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.43%	0.45%	0.67%	0.82%	0.91%	1.01%	1.07%	1.13%	1.18%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.43%	0.45%	0.67%	0.82%	0.91%	1.01%	1.07%	1.13%	1.18%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.41%	0.46%	0.64%	0.78%	0.87%	0.96%	1.02%	1.08%	1.12%
0.40%	0.44%	0.61%	0.75%	0.84%	0.92%	0.98%	1.04%	1.08%
0.41%	0.43%	0.64%	0.78%	0.88%	0.97%	1.03%	1.09%	1.11%
0.25%	0.33%	0.24%	0.48%	0.24%	0.27%	0.66%	0.72%	0.62%
0.25%	0.34%	0.24%	0.48%	0.24%	0.27%	0.67%	0.73%	0.62%
0.25%	0.33%	0.24%	0.48%	0.24%	0.27%	0.66%	0.72%	0.62%

1.78%	1.91%	40% AA	AAA	AA	AA
1.80%	1.91%	40% A	AA	A	AA
1.73%	1.91%	40% A	AA	A	AA
0.84%	0.86%	39.14% BB	BBB	BBB	BBB
0.84%	0.90%	38.00% BBB	A	A	A
0.84%	0.86%	40% A	AA	AA	AA
0.84%	0.90%	38.00% BBB	A	A	A
0.84%	0.86%	40% A	AA	AA	AA
0.84%	0.85%	39.14% BBB	A	A	A
0.84%	0.82%	39.14% BBB	A	A	A
0.84%	0.86%	40% A	AA	AA	AA
0.84%	0.86%	40% A	AA	AA	AA
0.84%	0.86%	39.14% BB	BBB	BBB	BBB
0.84%	0.86%	39.14% BB	BBB	BBB	BBB
0.84%	0.86%	40% A	AA	AA	AA
0.84%	0.86%	40% A	AA	AA	AA
0.84%	0.90%	38.00% BBB	A	A	A
0.84%	0.86%	40% A	AA	AA	AA
		39.14%			
0.84%	0.86%	40% A	AA	AA	AA
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
		40%			
0.82%		37.50%	B	B	NR
0.82%		37.50%	BB	BB	NR
0.82%		37.50%	B	B	NR
0.82%		37.50%	BB	BB	NR
0.82%		37.50%	B	B	NR
0.82%		37.50%	BB	BB	NR
		20%	NR	B	B
		20%	NR	BB	BB
		20%			
		20%			
		20%	NR	BB	BB
		20%			
1.19%	1.21%	40% BBB	BBB	BBB	BBB
1.19%	1.21%	40% A	A	A	A
		40%			
1.20%	1.21%	40% AA	A	AAA	AAA
1.25%	1.21%	40% A	A	AA	AA
1.20%	1.21%	40% AA	A	AAA	AAA
		40%			
1.25%	1.21%	40% A	A	AA	AA
1.20%	1.21%	40% AA	A	AAA	AAA
1.18%	1.21%	40% A	A	AA	AA
1.14%	1.21%	40% A	A	AA	AA
1.25%	1.21%	40% A	A	AA	AA
1.20%	1.21%	40% AA	A	AAA	AAA
		40%			
1.20%	1.21%	40% AA	A	AAA	AAA
1.19%	1.21%	40% BBB	BBB	BBB	BBB
1.19%	1.21%	40% BBB	BBB	A	A
		40%			
1.20%	1.21%	40% AA	A	AAA	AAA
1.25%	1.21%	40% A	A	AA	AA
1.20%	1.21%	40% AA	A	AAA	AAA
1.20%	1.21%	40% AA	A	AAA	AAA
1.20%	1.21%	40% AA	A	AAA	AAA
1.25%	1.21%	40% A	A	AA	AA
1.20%	1.21%	40% AA	A	AAA	AAA
1.25%	1.21%	40% A	A	AA	AA
1.20%	1.21%	40% AA	A	AAA	AAA
1.18%	1.21%	40% A	A	AA	AA
1.14%	1.21%	40% A	A	AA	AA
1.20%	1.21%	40% AA	A	AAA	AAA
0.71%	0.75%	34.17% NR	CCC	NR	CCC
0.71%	0.75%	35% NR	BB	NR	B
		34.17%			
0.71%	0.75%	35% NR	CCC	NR	CCC

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

NR	AA	7	Consumer Services	Europe	Germany
NR	AA	11	Consumer Services	Europe	Germany
NR	AA	11	Consumer Services	Europe	Germany
BB	A	11	Industrials	Europe	Germany
BBB	A	3	Industrials	Europe	Germany
A	A	11	Industrials	Europe	Germany
BBB	A	3	Industrials	Europe	Germany
A	A	11	Industrials	Europe	Germany
BBB	A	11	Industrials	Europe	Germany
BBB	A	11	Industrials	Europe	Germany
A	A	11	Industrials	Europe	Germany
A	A	11	Industrials	Europe	Germany
BB	A	11	Industrials	Europe	Germany
BB	A	11	Industrials	Europe	Germany
A	A	11	Industrials	Europe	Germany
A	A	11	Industrials	Europe	Germany
BBB	A	3	Industrials	Europe	Germany
A	A	11	Industrials	Europe	Germany
	NR		Industrials	Europe	Germany
A	A	11	Industrials	Europe	Germany
	BBB	3	Industrials	Europe	Netherlands
	BBB	3	Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	BBB	3	Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	BBB	3	Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	BB	3	Financials	Europe	Germany
	BB	3	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	BB	3	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	4	Telecommunications	Europe	Germany
NR	A	4	Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	A	6	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
NR	A	6	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	A	6	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	A	3	Telecommunications	Europe	Germany
NR	A	3	Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	A	6	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	A	6	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	A	6	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	AA	14	Telecommunications	Europe	Germany
NR	NR	2	Government	Asia	Japan
NR	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	NR	2	Government	Asia	Japan

BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A		Thin	Thin	Thin	DocAdj
	A		Thin	Thin	Thin	DocAdj
	A					
	A		Thin	Thin	Thin	DocAdj
	A					
	A		Thin	Thin	Thin	DocAdj
	A					
	A					
A	AA		DocAdj	DocAdj	Thin	Thin
A	AA		CcyGrp	CcyGrp	Thin	Thin
A	AA		DocAdj	DocAdj	Thin	Thin
A	AA		CcyGrp	CcyGrp	Thin	Thin
A	AA		DocAdj	DocAdj	Thin	Thin
A	AA		CcyGrp	CcyGrp	Thin	Thin
A	AA		Thin	DocAdj	DocAdj	DocAdj
A	AA		Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA		Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Thin	Entity Tier	Thin
AA	AA	Thin	CcyGrp	Thin	DocAdj	Thin
AA	AA					
AA	AA	Thin	Entity Tier	Thin	Entity Tier	Thin

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

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

DBJJPJPYMR	29-Aug-08 DBJJP
DBJJPUSDCR	29-Aug-08 DBJJP
DBJJPUSDMM	29-Aug-08 DBJJP
DBJJPUSDMR	29-Aug-08 DBJJP
KAZAKS-BkEURCR	29-Aug-08 KAZAKS-Bk
KAZAKS-BkEURMR	29-Aug-08 KAZAKS-Bk
KAZAKS-BkUSDCR	29-Aug-08 KAZAKS-Bk
KAZAKS-BkUSDMR	29-Aug-08 KAZAKS-Bk
DDREURCR	29-Aug-08 DDR
DDREURMM	29-Aug-08 DDR
DDREURMR	29-Aug-08 DDR
DDRJPYMR	29-Aug-08 DDR
DDRUSDCR	29-Aug-08 DDR
DDRUSDMM	29-Aug-08 DDR
DDRUSDMR	29-Aug-08 DDR
DDRUSDXR	29-Aug-08 DDR
DVNAUDMR	29-Aug-08 DVN
DVNAUDXR	29-Aug-08 DVN
DVNCADMR	29-Aug-08 DVN
DVNCHFMR	29-Aug-08 DVN
DVNEURCR	29-Aug-08 DVN
DVNEURMM	29-Aug-08 DVN
DVNEURMR	29-Aug-08 DVN
DVNEURXR	29-Aug-08 DVN
DVNGBPMR	29-Aug-08 DVN
DVNGBPXR	29-Aug-08 DVN
DVNHKDMR	29-Aug-08 DVN
DVNHKDXR	29-Aug-08 DVN
DVNJPYMR	29-Aug-08 DVN
DVNJPYXR	29-Aug-08 DVN
DVNSEKMR	29-Aug-08 DVN
DVNSEKXR	29-Aug-08 DVN
DVNUSDCR	29-Aug-08 DVN
DVNUSDMM	29-Aug-08 DVN
DVNUSDMR	29-Aug-08 DVN
DVNUSDXR	29-Aug-08 DVN
DVN-OEIEURMM	29-Aug-08 DVN-OEI
DVN-OEIEURMR	29-Aug-08 DVN-OEI
DVN-OEIUSDCR	29-Aug-08 DVN-OEI
DVN-OEIUSDMM	29-Aug-08 DVN-OEI
DVN-OEIUSDMR	29-Aug-08 DVN-OEI
DVN-OEIUSDXR	29-Aug-08 DVN-OEI
DXMEEURCR	29-Aug-08 DXME
DXMEEURMM	29-Aug-08 DXME
DXMEEURMR	29-Aug-08 DXME
DXMEEURXR	29-Aug-08 DXME
DXMEJPYMR	29-Aug-08 DXME
DXMEUSDCR	29-Aug-08 DXME
DXMEUSDMM	29-Aug-08 DXME
DXMEUSDMR	29-Aug-08 DXME
DXMEUSDXR	29-Aug-08 DXME
DXMEUSDXR	29-Aug-08 DXME
DXMUSDMR	29-Aug-08 DXM
DXMUSDXR	29-Aug-08 DXM
DXMUSDXR	29-Aug-08 DXM
DXMWUSDXR	29-Aug-08 DXMW
DXMWUSDMR	29-Aug-08 DXMW
DXMWUSDXR	29-Aug-08 DXMW
DXMWUSDXR	29-Aug-08 DXMW
DEXGRP-CredLocAUDCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocAUDMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocCADCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocCADMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocCHFCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocCHFMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocEURCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocEURMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocEURMR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocEURXR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocGBPCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocGBPMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocHKDMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocJPYCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocJPYMM	29-Aug-08 DEXGRP-CredLoc

Dev Bk Japan	2H66EV	SNRFOR	JPY	MR	Composite
Dev Bk Japan	2H66EV	SNRFOR	USD	CR	Composite
Dev Bk Japan	2H66EV	SNRFOR	USD	MM	Composite
Dev Bk Japan	2H66EV	SNRFOR	USD	MR	Composite
Dev Bk Kazakhstan	YA236T	SNRFOR	EUR	CR	Composite
Dev Bk Kazakhstan	YA236T	SNRFOR	EUR	MR	Composite
Dev Bk Kazakhstan	YA236T	SNRFOR	USD	CR	Composite
Dev Bk Kazakhstan	YA236T	SNRFOR	USD	MR	Composite
Developers Diversified Rlty Corp	2H66EA	SNRFOR	EUR	CR	Composite
Developers Diversified Rlty Corp	2H66EA	SNRFOR	EUR	MM	Composite
Developers Diversified Rlty Corp	2H66EA	SNRFOR	EUR	MR	Composite
Developers Diversified Rlty Corp	2H66EA	SNRFOR	JPY	MR	Composite
Developers Diversified Rlty Corp	2H66EA	SNRFOR	USD	CR	Composite
Developers Diversified Rlty Corp	2H66EA	SNRFOR	USD	MM	Composite
Developers Diversified Rlty Corp	2H66EA	SNRFOR	USD	MR	Composite
Developers Diversified Rlty Corp	2H66EA	SNRFOR	USD	XR	Composite
Devon Engy Corp	2H68GV	SNRFOR	AUD	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	AUD	XR	Composite
Devon Engy Corp	2H68GV	SNRFOR	CAD	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	CHF	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	EUR	CR	Composite
Devon Engy Corp	2H68GV	SNRFOR	EUR	MM	Composite
Devon Engy Corp	2H68GV	SNRFOR	EUR	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	EUR	XR	Composite
Devon Engy Corp	2H68GV	SNRFOR	GBP	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	GBP	XR	Composite
Devon Engy Corp	2H68GV	SNRFOR	HKD	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	HKD	XR	Composite
Devon Engy Corp	2H68GV	SNRFOR	JPY	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	JPY	XR	Composite
Devon Engy Corp	2H68GV	SNRFOR	SEK	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	SEK	XR	Composite
Devon Engy Corp	2H68GV	SNRFOR	USD	CR	Composite
Devon Engy Corp	2H68GV	SNRFOR	USD	MM	Composite
Devon Engy Corp	2H68GV	SNRFOR	USD	MR	Composite
Devon Engy Corp	2H68GV	SNRFOR	USD	XR	Composite
Devon OEI Oper Inc	2H698F	SNRFOR	EUR	MM	Composite
Devon OEI Oper Inc	2H698F	SNRFOR	EUR	MR	Composite
Devon OEI Oper Inc	2H698F	SNRFOR	USD	CR	Composite
Devon OEI Oper Inc	2H698F	SNRFOR	USD	MM	Composite
Devon OEI Oper Inc	2H698F	SNRFOR	USD	MR	Composite
Devon OEI Oper Inc	2H698F	SNRFOR	USD	XR	Composite
Dex Media East LLC	2H733I	SNRFOR	EUR	CR	Composite
Dex Media East LLC	2H733I	SNRFOR	EUR	MM	Composite
Dex Media East LLC	2H733I	SNRFOR	EUR	MR	Composite
Dex Media East LLC	2H733I	SNRFOR	EUR	XR	Composite
Dex Media East LLC	2H733I	SNRFOR	JPY	MR	Composite
Dex Media East LLC	2H733I	SNRFOR	USD	CR	Composite
Dex Media East LLC	2H733I	SNRFOR	USD	MM	Composite
Dex Media East LLC	2H733I	SNRFOR	USD	MR	Composite
Dex Media East LLC	2H733I	SNRFOR	USD	XR	Composite
Dex Media East LLC	2H733I	SUBLT2	USD	XR	Composite
Dex Media Inc	2H733G	SNRFOR	USD	MR	Composite
Dex Media Inc	2H733G	SNRFOR	USD	XR	Composite
Dex Media Inc	2H733G	SUBLT2	USD	XR	Composite
Dex Media West LLC	2H733J	SECDOM	USD	XR	Composite
Dex Media West LLC	2H733J	SNRFOR	USD	MR	Composite
Dex Media West LLC	2H733J	SNRFOR	USD	XR	Composite
Dex Media West LLC	2H733J	SUBLT2	USD	XR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	AUD	CR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	AUD	MM	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	CAD	CR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	CAD	MM	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	CHF	CR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	CHF	MM	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	EUR	CR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	EUR	MM	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	EUR	MR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	EUR	XR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	GBP	CR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	GBP	MM	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	HKD	MM	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	JPY	CR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	JPY	MM	Composite

0.25%	0.34%	0.24%	0.48%	0.24%	0.27%	0.67%	0.73%	0.62%
0.25%	0.32%	0.24%	0.46%	0.24%	0.27%	0.64%	0.69%	0.62%
3%	3.28%	3.38%	3.66%	3.86%	4%	4.29%	4.43%	4.66%
3%	3.28%	3.38%	3.66%	3.86%	4%	4.29%	4.43%	4.66%
3.23%	4.24%	4.24%	4.03%	4.14%	4.16%	3.98%	3.71%	3.57%
3.23%	4.24%	4.24%	4.03%	4.14%	4.16%	3.98%	3.71%	3.57%
3.07%	4.02%	4.02%	4.13%	4.03%	4.01%	3.86%	3.53%	3.57%
3.07%	4.02%	4.02%	3.84%	4.03%	3.98%	3.81%	3.57%	3.57%
3.23%	4.24%	4.24%	4.03%	4.14%	4.16%	3.98%	3.71%	3.57%
3.23%	4.24%	4.24%	4.03%	4.14%	4.16%	3.98%	3.71%	3.57%
3.07%	4.02%	4.02%	4.13%	4.03%	4.01%	3.86%	3.53%	3.57%
2.96%	3.88%	3.88%	3.98%	3.79%	3.81%	3.64%	3.40%	3.57%
0.35%	0.37%	0.43%	0.48%	0.54%	0.60%	0.65%	0.70%	0.80%
0.35%	0.37%	0.43%	0.48%	0.54%	0.60%	0.65%	0.70%	0.80%
0.36%	0.39%	0.43%	0.49%	0.54%	0.60%	0.66%	0.71%	0.80%
0.36%	0.39%	0.43%	0.49%	0.54%	0.60%	0.66%	0.71%	0.80%
0.37%	0.40%	0.46%	0.51%	0.57%	0.63%	0.69%	0.74%	0.84%
0.36%	0.38%	0.44%	0.49%	0.55%	0.61%	0.66%	0.71%	0.81%
0.36%	0.39%	0.43%	0.49%	0.54%	0.60%	0.66%	0.71%	0.80%
0.34%	0.37%	0.41%	0.46%	0.53%	0.58%	0.63%	0.68%	0.77%
0.36%	0.39%	0.43%	0.49%	0.54%	0.60%	0.66%	0.71%	0.80%
0.34%	0.37%	0.41%	0.46%	0.53%	0.58%	0.63%	0.68%	0.77%
0.36%	0.39%	0.43%	0.49%	0.54%	0.60%	0.66%	0.71%	0.80%
0.34%	0.37%	0.41%	0.46%	0.53%	0.58%	0.63%	0.68%	0.77%
0.35%	0.37%	0.43%	0.48%	0.54%	0.60%	0.65%	0.70%	0.80%
0.35%	0.37%	0.43%	0.48%	0.54%	0.60%	0.65%	0.70%	0.80%
0.34%	0.37%	0.41%	0.46%	0.53%	0.58%	0.63%	0.68%	0.77%
0.37%	0.40%	0.46%	0.51%	0.57%	0.63%	0.69%	0.74%	0.84%
0.36%	0.39%	0.43%	0.49%	0.54%	0.60%	0.66%	0.71%	0.80%
0.34%	0.37%	0.41%	0.46%	0.53%	0.58%	0.63%	0.68%	0.77%
		0.35%	0.46%	0.51%	0.58%	0.58%	0.69%	0.59%
		0.35%	0.46%	0.51%	0.58%	0.58%	0.69%	0.59%
		0.35%	0.46%	0.51%	0.58%	0.58%	0.69%	0.59%
		0.35%	0.46%	0.51%	0.58%	0.58%	0.69%	0.59%
2.99%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
2.99%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
2.99%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
2.99%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
2.99%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
2.99%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
2.99%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
2.99%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
2.88%	2.19%	7.83%	8.48%	8.91%	9.15%	5.73%	5.80%	0.05559425
	0.89%				5.58%			
18.24%	17.30%	18.04%	19.39%	16.71%	16.47%	15.64%	15.21%	
18.24%	16.66%	17.38%	19.39%	16.71%	16.47%	15.64%	15.21%	
		5.79%	6.92%	7.58%	8%	8.03%	8.05%	
		5.79%	6.92%	7.58%	8%	8.03%	8.05%	
			8.10%	8.85%	9.33%	9.37%	9.40%	
0.99%	1.03%	1.34%	1.64%	1.87%	2.06%	2.07%	2.09%	2.08%
0.99%	1.03%	1.34%	1.64%	1.87%	2.06%	2.07%	2.09%	2.08%
1.03%	1.06%	1.39%	1.71%	1.92%	2.14%	2.16%	2.16%	2.17%
0.99%	1.03%	1.33%	1.64%	1.84%	2.06%	2.07%	2.07%	2.08%
1.03%	1.06%	1.39%	1.71%	1.92%	2.14%	2.16%	2.16%	2.17%
0.99%	1.03%	1.33%	1.64%	1.84%	2.06%	2.07%	2.07%	2.08%
1.03%	1.06%	1.39%	1.71%	1.92%	2.14%	2.16%	2.16%	2.17%
0.99%	1.03%	1.33%	1.64%	1.84%	2.06%	2.07%	2.07%	2.08%
0.98%	1.01%	1.32%	1.63%	1.82%	2.04%	2.05%	2.05%	2.06%
0.95%	0.97%	1.27%	1.57%	1.75%	1.96%	1.98%	1.98%	1.99%
1.03%	1.06%	1.39%	1.71%	1.92%	2.14%	2.16%	2.16%	2.17%
0.99%	1.03%	1.33%	1.64%	1.84%	2.06%	2.07%	2.07%	2.08%
0.99%	1.03%	1.33%	1.64%	1.84%	2.06%	2.07%	2.07%	2.08%
0.99%	1.03%	1.34%	1.64%	1.87%	2.06%	2.07%	2.09%	2.08%

		34.17%				
0.71%	0.75%	35%	NR	BB	NR	B
		34.17%				
0.71%	0.75%	34.17%	NR	BB	NR	B
4.71%	4.58%	25%	NR	NR	A	A
		25%				
4.71%	4.58%	25%	NR	NR	A	A
		25%				
3.57%	3.71%	41%	BBB	BB	BB	BBB
3.57%	3.71%	41%				
3.57%	3.52%	41%	A	BBB	BBB	BBB
3.57%	3.52%	41%	BB	B	B	BB
3.57%	3.71%	41%	BBB	BB	BB	BBB
3.57%	3.71%	41%				
3.57%	3.52%	41%	A	BBB	BBB	BBB
3.57%	3.39%	41%	BBB	BB	BB	BBB
0.68%	1.15%	40%	BBB	BBB	BBB	BBB
0.68%	1.15%	40%	BBB	BBB	BBB	BBB
0.68%	1.15%	40%	A	A	AA	AA
0.68%	1.15%	40%	A	A	AA	AA
0.68%	1.15%	40%	BBB	A	A	A
0.68%	1.15%	40%	BBB	A	A	A
0.68%	1.15%	40%	A	A	AA	AA
0.68%	1.15%	40%	BBB	A	A	A
0.68%	1.15%	40%	A	A	AA	AA
0.68%	1.15%	40%	BBB	A	A	A
0.68%	1.15%	40%	A	A	AA	AA
0.68%	1.15%	40%	BBB	A	A	A
0.68%	1.15%	40%	BBB	BBB	BBB	BBB
0.68%	1.15%		BBB	BBB	BBB	BBB
		40%				
0.68%	1.15%	40%	BBB	A	A	A
0.68%	1.15%	40%	BBB	A	A	A
		40%				
0.68%	1.15%	40%	A	A	AA	AA
0.68%	1.15%	40%	BBB	A	A	A
		40%				
		40%			NR	NR
		40%			NR	NR
		40%				
		40%			NR	NR
		40%			NR	NR
5.32%	4.93%	40%				
5.32%	4.93%	40%				
5.32%	4.93%	40%				
5.32%	4.93%	40%				
5.32%	4.93%	40%				
5.32%	4.93%	40%				
5.32%	4.93%	40%				
5.32%	4.93%	40%	B	NR	NR	NR
5.32%	4.93%	40%	B	NR	NR	NR
		20%		NR		
		40%	NR	BBB	BBB	NR
		40%	NR	BBB	BBB	NR
		40%				
		43.50%				
					NR	NR
					NR	NR
		20%				NR
2.16%	2.11%	40%	BB	BBB	BBB	BB
2.16%	2.11%	40%	BB	BBB	BBB	BB
2.25%	2.14%	40%	BBB	A	A	BBB
2.16%	2.06%	40%	A	AA	AA	A
2.25%	2.14%	40%	BBB	A	A	BBB
2.16%	2.06%	40%	A	AA	AA	A
2.25%	2.14%	40%	BBB	A	A	BBB
2.16%	2.06%	40%	A	AA	AA	A
2.13%	2.04%	40%	BBB	A	A	BBB
2.05%	1.96%	40%	BBB	A	A	BBB
2.25%	2.14%	40%	BBB	A	A	BBB
2.16%	2.06%	40%	A	AA	AA	A
2.16%	2.06%	40%	A	AA	AA	A
		40%				
2.16%	2.11%	40%	BB	BBB	BBB	BB

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

	NR		Government	Asia	Japan
NR	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	NR	2	Government	Asia	Japan
A	A	2	Financials	E.Eur	Kazakhstan
	NR		Financials	E.Eur	Kazakhstan
A	A	2	Financials	E.Eur	Kazakhstan
	NR		Financials	E.Eur	Kazakhstan
BB	BBB	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	BBB	6	Financials	N.Amer	United States
B	BBB	7	Financials	N.Amer	United States
BB	BBB	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	BBB	6	Financials	N.Amer	United States
BB	BBB	7	Financials	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BB	AA	11	Financials	Europe	France
BB	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
A	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
A	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
A	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
A	AA	11	Financials	Europe	France
A	AA	11	Financials	Europe	France
	NR		Financials	Europe	France
BB	AA	11	Financials	Europe	France

AA	AA					
AA	AA	Thin	CcyGrp	Thin	DocAdj	Thin
AA	AA					
AA	AA	Thin	DocAdj	Thin	DocAdj	Thin
BBB	BBB	Thin	Thin	CcyGrp	CcyGrp	Thin
BBB	BBB					
BBB	BBB	Thin	Thin	CcyGrp	CcyGrp	Thin
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
BBB	A					
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
B	B					
B	B					
B	B					
B	B					
B	B					
B	B					
B	B					
B	B	DocAdj	Thin	Thin	Thin	Thin
B	B	DocAdj	Thin	Thin	Thin	Thin
B	B		Thin			
B	CCC	Thin	DocAdj	DocAdj	Thin	Thin
B	CCC	Thin	DocAdj	DocAdj	Thin	Thin
B	CCC					
BB	B					
B	B			Thin	Thin	Thin
B	B			Thin	Thin	Thin
B	B				Thin	Thin
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

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

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

DEXGRP-CredLocSGDCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocSGDMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDMR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDXR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocEURCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocEURMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocEURMR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocHKDMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDCR	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDMM	29-Aug-08 DEXGRP-CredLoc
DEXGRP-CredLocUSDMR	29-Aug-08 DEXGRP-CredLoc
DEXMACHFCR	29-Aug-08 DEXMA
DEXMACHFMM	29-Aug-08 DEXMA
DEXMAEURCR	29-Aug-08 DEXMA
DEXMAEURMM	29-Aug-08 DEXMA
DEXMAGBPCR	29-Aug-08 DEXMA
DEXMAGBPMM	29-Aug-08 DEXMA
DEXMAJPYMM	29-Aug-08 DEXMA
DEXMATRYCR	29-Aug-08 DEXMA
DEXMAUSDCR	29-Aug-08 DEXMA
DEXMAUSDMM	29-Aug-08 DEXMA
DEXMAUSDMR	29-Aug-08 DEXMA
DIAG-CapEURCR	29-Aug-08 DIAG-Cap
DIAG-CapEURMM	29-Aug-08 DIAG-Cap
DIAG-CapEURMR	29-Aug-08 DIAG-Cap
DIAG-CapEURXR	29-Aug-08 DIAG-Cap
DIAG-CapGBPCR	29-Aug-08 DIAG-Cap
DIAG-CapGBPMM	29-Aug-08 DIAG-Cap
DIAG-CapUSDCR	29-Aug-08 DIAG-Cap
DIAG-CapUSDMM	29-Aug-08 DIAG-Cap
DIAG-CapUSDMR	29-Aug-08 DIAG-Cap
DIAGAUDCR	29-Aug-08 DIAG
DIAGAUDMM	29-Aug-08 DIAG
DIAGCADMM	29-Aug-08 DIAG
DIAGCHFCR	29-Aug-08 DIAG
DIAGCHFMM	29-Aug-08 DIAG
DIAGEURCR	29-Aug-08 DIAG
DIAGEURMM	29-Aug-08 DIAG
DIAGEURMR	29-Aug-08 DIAG
DIAGEURXR	29-Aug-08 DIAG
DIAGGBPCR	29-Aug-08 DIAG
DIAGGBPMM	29-Aug-08 DIAG
DIAGHKDMM	29-Aug-08 DIAG
DIAGJPYCR	29-Aug-08 DIAG
DIAGJPYMM	29-Aug-08 DIAG
DIAGJPYMR	29-Aug-08 DIAG
DIAGSEKMM	29-Aug-08 DIAG
DIAGSGDMM	29-Aug-08 DIAG
DIAGUSDCR	29-Aug-08 DIAG
DIAGUSDMM	29-Aug-08 DIAG
DIAGUSDMR	29-Aug-08 DIAG
DIAGZARMM	29-Aug-08 DIAG
HENKEL-DLEURCR	29-Aug-08 HENKEL-DL
HENKEL-DLEURMM	29-Aug-08 HENKEL-DL
HENKEL-DLEURMR	29-Aug-08 HENKEL-DL
HENKEL-DLEURXR	29-Aug-08 HENKEL-DL
HENKEL-DLJPYMR	29-Aug-08 HENKEL-DL
HENKEL-DLUSDCR	29-Aug-08 HENKEL-DL
HENKEL-DLUSDMM	29-Aug-08 HENKEL-DL
HENKEL-DLUSDMR	29-Aug-08 HENKEL-DL
HENKEL-DLUSDXR	29-Aug-08 HENKEL-DL
DOAUDMR	29-Aug-08 DO
DOCHFMR	29-Aug-08 DO
DOEURCR	29-Aug-08 DO
DOEURMM	29-Aug-08 DO
DOEURMR	29-Aug-08 DO
DOEURXR	29-Aug-08 DO
DOGBPMR	29-Aug-08 DO
DOJPYMR	29-Aug-08 DO
DOUSDCR	29-Aug-08 DO
DOUSDMM	29-Aug-08 DO
DOUSDMR	29-Aug-08 DO

Dexia Cr Loc	FHAAAC	SNRFOR	SGD	CR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	SGD	MM	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	USD	CR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	USD	MM	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	USD	MR	Composite
Dexia Cr Loc	FHAAAC	SNRFOR	USD	XR	Composite
Dexia Cr Loc	FHAAAC	SUBLT2	EUR	CR	Composite
Dexia Cr Loc	FHAAAC	SUBLT2	EUR	MM	Composite
Dexia Cr Loc	FHAAAC	SUBLT2	EUR	MR	Composite
Dexia Cr Loc	FHAAAC	SUBLT2	HKD	MM	Composite
Dexia Cr Loc	FHAAAC	SUBLT2	USD	CR	Composite
Dexia Cr Loc	FHAAAC	SUBLT2	USD	MM	Composite
Dexia Cr Loc	FHAAAC	SUBLT2	USD	MR	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	CHF	CR	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	CHF	MM	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	EUR	CR	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	EUR	MM	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	GBP	CR	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	GBP	MM	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	JPY	MM	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	TRY	CR	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	USD	CR	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	USD	MM	Composite
Dexia Mun Agy	FJ78BE	SNRFOR	USD	MR	Composite
Diageo Cap plc	2H7671	SNRFOR	EUR	CR	Composite
Diageo Cap plc	2H7671	SNRFOR	EUR	MM	Composite
Diageo Cap plc	2H7671	SNRFOR	EUR	MR	Composite
Diageo Cap plc	2H7671	SNRFOR	EUR	XR	Composite
Diageo Cap plc	2H7671	SNRFOR	GBP	CR	Composite
Diageo Cap plc	2H7671	SNRFOR	GBP	MM	Composite
Diageo Cap plc	2H7671	SNRFOR	USD	CR	Composite
Diageo Cap plc	2H7671	SNRFOR	USD	MM	Composite
Diageo Cap plc	2H7671	SNRFOR	USD	MR	Composite
Diageo PLC	2H767T	SNRFOR	AUD	CR	Composite
Diageo PLC	2H767T	SNRFOR	AUD	MM	Composite
Diageo PLC	2H767T	SNRFOR	CAD	MM	Composite
Diageo PLC	2H767T	SNRFOR	CHF	CR	Composite
Diageo PLC	2H767T	SNRFOR	CHF	MM	Composite
Diageo PLC	2H767T	SNRFOR	EUR	CR	Composite
Diageo PLC	2H767T	SNRFOR	EUR	MM	Composite
Diageo PLC	2H767T	SNRFOR	EUR	MR	Composite
Diageo PLC	2H767T	SNRFOR	EUR	XR	Composite
Diageo PLC	2H767T	SNRFOR	GBP	CR	Composite
Diageo PLC	2H767T	SNRFOR	GBP	MM	Composite
Diageo PLC	2H767T	SNRFOR	HKD	MM	Composite
Diageo PLC	2H767T	SNRFOR	JPY	CR	Composite
Diageo PLC	2H767T	SNRFOR	JPY	MM	Composite
Diageo PLC	2H767T	SNRFOR	JPY	MR	Composite
Diageo PLC	2H767T	SNRFOR	SEK	MM	Composite
Diageo PLC	2H767T	SNRFOR	SGD	MM	Composite
Diageo PLC	2H767T	SNRFOR	USD	CR	Composite
Diageo PLC	2H767T	SNRFOR	USD	MM	Composite
Diageo PLC	2H767T	SNRFOR	USD	MR	Composite
Diageo PLC	2H767T	SNRFOR	ZAR	MM	Composite
Dial Corp	2H76BK	SNRFOR	EUR	CR	Composite
Dial Corp	2H76BK	SNRFOR	EUR	MM	Composite
Dial Corp	2H76BK	SNRFOR	EUR	MR	Composite
Dial Corp	2H76BK	SNRFOR	EUR	XR	Composite
Dial Corp	2H76BK	SNRFOR	JPY	MR	Composite
Dial Corp	2H76BK	SNRFOR	USD	CR	Composite
Dial Corp	2H76BK	SNRFOR	USD	MM	Composite
Dial Corp	2H76BK	SNRFOR	USD	MR	Composite
Dial Corp	2H76BK	SNRFOR	USD	XR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	AUD	MR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	CHF	MR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	EUR	CR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	EUR	MM	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	EUR	MR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	EUR	XR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	GBP	MR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	JPY	MR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	USD	CR	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	USD	MM	Composite
Diamond Offshore Drilling Inc	2H798D	SNRFOR	USD	MR	Composite

1.03%	1.06%	1.39%	1.71%	1.92%	2.14%	2.16%	2.16%	2.17%
0.99%	1.03%	1.33%	1.64%	1.84%	2.06%	2.07%	2.07%	2.08%
1.03%	1.06%	1.39%	1.71%	1.92%	2.14%	2.16%	2.16%	2.17%
0.99%	1.03%	1.33%	1.64%	1.84%	2.06%	2.07%	2.07%	2.08%
0.98%	1.01%	1.32%	1.63%	1.82%	2.04%	2.05%	2.05%	2.06%
0.95%	0.97%	1.27%	1.57%	1.75%	1.96%	1.98%	1.98%	1.99%
1.52%	1.89%	2.24%	2.65%	2.93%	3.20%	3.20%	3.18%	3.28%
1.52%	1.84%	2.17%	2.56%	2.83%	3.08%	3.08%	3.07%	3.17%
1.52%	1.82%	2.13%	2.52%	2.78%	3.04%	3.04%	3.02%	3.12%
1.52%	1.84%	2.17%	2.56%	2.83%	3.08%	3.08%	3.07%	3.17%
1.52%	1.89%	2.24%	2.65%	2.93%	3.20%	3.20%	3.18%	3.28%
1.52%	1.84%	2.17%	2.56%	2.83%	3.08%	3.08%	3.07%	3.17%

	0.10%	0.15%	0.21%	0.26%	0.36%	0.37%	0.50%	
	0.10%	0.15%	0.21%	0.26%	0.36%	0.37%	0.50%	

	0.10%	0.15%	0.21%	0.26%	0.36%	0.37%	0.50%	
	0.10%	0.15%	0.21%	0.26%	0.36%	0.37%	0.50%	
0.18%	0.21%	0.26%	0.30%	0.35%	0.39%	0.43%	0.48%	0.53%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.18%	0.21%	0.27%	0.29%	0.36%	0.41%	0.45%	0.50%	0.55%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.18%	0.21%	0.27%	0.29%	0.36%	0.41%	0.45%	0.50%	0.55%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.17%	0.20%	0.25%	0.28%	0.34%	0.38%	0.42%	0.47%	0.52%
0.18%	0.21%	0.27%	0.29%	0.36%	0.41%	0.45%	0.50%	0.55%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.19%	0.21%	0.26%	0.33%	0.35%	0.39%	0.47%	0.53%	0.53%
0.18%	0.21%	0.26%	0.32%	0.35%	0.39%	0.45%	0.51%	0.53%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.18%	0.21%	0.27%	0.29%	0.36%	0.41%	0.45%	0.50%	0.55%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.17%	0.20%	0.25%	0.28%	0.34%	0.38%	0.42%	0.47%	0.52%
0.18%	0.20%	0.25%	0.28%	0.34%	0.38%	0.43%	0.48%	0.53%
0.12%	0.17%	0.23%	0.32%	0.38%	0.46%	0.53%	0.59%	0.61%
0.12%	0.16%	0.22%	0.30%	0.36%	0.44%	0.51%	0.58%	0.61%
0.12%	0.17%	0.22%	0.31%	0.37%	0.44%	0.51%	0.57%	0.61%
0.12%	0.17%	0.23%	0.32%	0.38%	0.46%	0.53%	0.59%	0.61%
0.12%	0.16%	0.22%	0.30%	0.36%	0.44%	0.51%	0.58%	0.61%
0.29%	0.34%	0.43%	0.50%	0.57%	0.65%	0.69%	0.72%	0.84%
0.29%	0.34%	0.43%	0.50%	0.57%	0.64%	0.68%	0.72%	0.84%
0.31%	0.36%	0.45%	0.53%	0.60%	0.68%	0.73%	0.76%	0.89%
0.29%	0.34%	0.43%	0.50%	0.57%	0.64%	0.68%	0.72%	0.84%
0.28%	0.33%	0.41%	0.48%	0.55%	0.64%	0.68%	0.70%	0.81%
0.29%	0.34%	0.43%	0.50%	0.57%	0.64%	0.68%	0.72%	0.84%
0.29%	0.34%	0.43%	0.50%	0.57%	0.65%	0.69%	0.72%	0.84%
0.31%	0.36%	0.45%	0.53%	0.60%	0.68%	0.73%	0.76%	0.89%
0.29%	0.34%	0.43%	0.50%	0.57%	0.64%	0.68%	0.72%	0.84%

2.25%	2.14%	40% BBB	A	A	BBB
2.16%	2.06%	40% A	AA	AA	A
2.25%	2.14%	40% BBB	A	A	BBB
2.16%	2.06%	40% A	AA	AA	A
2.13%	2.04%	40% BBB	A	A	BBB
2.05%	1.96%	40% BBB	A	A	BBB
3.30%	3.29%	20% NR	A	A	A
3.17%	3.19%	20% NR	A	AA	AA
3.13%	3.13%	20% NR	A	A	A
3.17%	3.19%	20% NR	A	AA	AA
3.30%	3.29%	20% NR	A	A	A
3.17%	3.19%	20% NR	A	AA	AA
		20%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		38.80%			
0.57%	0.61%	38.80% BB	BBB	BBB	A
0.57%	0.61%	40% A	AA	AA	AA
0.60%	0.64%	36.00% A	A	A	AA
0.57%	0.61%	40% A	AA	AA	AA
0.60%	0.64%	36.00% A	A	A	AA
0.57%	0.61%	40% A	AA	AA	AA
0.57%	0.61%	38.80% BBB	A	A	A
		38.80%			
0.60%	0.64%	36.00% A	A	A	AA
0.57%	0.61%	40% A	AA	AA	AA
0.57%	0.61%	40% A	AA	AA	AA
0.57%	0.61%	38.80% BBB	BBB	BBB	BBB
0.57%	0.61%	40% A	A	BBB	A
		38.80%			
0.57%	0.61%	40% A	AA	AA	AA
0.57%	0.61%	40% A	AA	AA	AA
0.60%	0.64%	36.00% A	A	A	AA
0.57%	0.61%	40% A	AA	AA	AA
0.57%	0.61%	38.80% BBB	A	A	A
0.57%	0.61%	40% A	AA	AA	AA
0.63%	0.65%	40% NR	BBB	BB	BBB
		40%			
0.63%	0.65%	40% NR	BBB	BBB	A
		40%			
0.63%	0.65%	40% NR	BB	B	BB
0.63%	0.65%	40% NR	BBB	BB	BBB
		40%			
0.63%	0.65%	40% NR	BBB	BBB	A
		40%			
0.84%	0.99%	40% BB	B	BBB	BBB
0.84%	0.99%	40% A	BBB	AA	AA
0.89%	0.99%	40% BBB	BB	A	A
		40%			
0.84%	0.99%	40% A	BBB	AA	AA
0.81%	0.99%	40% BBB	BB	A	A
0.84%	0.99%	40% A	BBB	AA	AA
0.84%	0.99%	40% BB	B	BBB	BBB
0.89%	0.99%	40% BBB	BB	A	A
		40%			
0.84%	0.99%	40% A	BBB	AA	AA

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

NR	NR	NR	NR
NR	NR	NR	NR

NR	NR	NR	NR
NR	NR	NR	NR

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

BBB	AA	11	Financials	Europe	France
A	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
A	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
BBB	AA	11	Financials	Europe	France
A	AA	10	Financials	Europe	France
A	A	9	Financials	Europe	France
A	AA	10	Financials	Europe	France
A	A	9	Financials	Europe	France
A	AA	10	Financials	Europe	France
A	A	9	Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR	2	Consumer Goods	Europe	United Kingdom
	NR	2	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR	2	Consumer Goods	Europe	United Kingdom
	NR	2	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
BB	AA	12	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	A	6	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	A	6	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	AA	12	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
BBB	A	6	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BB	A	12	Consumer Goods	Europe	United Kingdom
BB	A	12	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	A	6	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	AA	12	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
NR	BBB	5	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	5	Consumer Goods	N.Amer	United States
NR	BBB	5	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	AA	11	Oil & Gas	N.Amer	United States
NR	AA	10	Oil & Gas	N.Amer	United States
NR	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	AA	10	Oil & Gas	N.Amer	United States
NR	A	3	Oil & Gas	N.Amer	United States
NR	AA	10	Oil & Gas	N.Amer	United States
NR	AA	11	Oil & Gas	N.Amer	United States
NR	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	AA	10	Oil & Gas	N.Amer	United States

AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
A	AA	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

Thin
Thin

Thin
Thin

Thin
Thin

Thin
Thin

Thin
Thin

Thin
Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

Entity Tier
DocAdj

CcyGrp

Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
DocAdj

CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

Entity Tier
DocAdj

CcyGrp

Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
DocAdj

CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

Thin
Thin

Thin

Thin
Thin

Thin
Thin

Thin

Entity Tier
CcyGrp
DocAdj

CcyGrp

Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
DocAdj

CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

Thin
Thin

Thin

Thin
Thin

Thin
Thin

Thin

Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin

Thin

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

DOUSDXR	29-Aug-08 DO
DICCJPYCR	29-Aug-08 DICC
DICCJPYMR	29-Aug-08 DICC
DICCJPYXR	29-Aug-08 DICC
DICCUSDCR	29-Aug-08 DICC
DDSAUDMR	29-Aug-08 DDS
DDSAUDXR	29-Aug-08 DDS
DDSCHFMR	29-Aug-08 DDS
DDSCHFXR	29-Aug-08 DDS
DDSEURCR	29-Aug-08 DDS
DDSEURMM	29-Aug-08 DDS
DDSEURMR	29-Aug-08 DDS
DDSEURXR	29-Aug-08 DDS
DDSHKDXR	29-Aug-08 DDS
DDSILSXR	29-Aug-08 DDS
DDSJPYMR	29-Aug-08 DDS
DDSJPYXR	29-Aug-08 DDS
DDSNZDMR	29-Aug-08 DDS
DDSNZDXR	29-Aug-08 DDS
DDSUSDCR	29-Aug-08 DDS
DDSUSDMM	29-Aug-08 DDS
DDSUSDMR	29-Aug-08 DDS
DDSUSDXR	29-Aug-08 DDS
DTV-HldgsUSDMR	29-Aug-08 DTV-Hldgs
DTV-HldgsUSDXR	29-Aug-08 DTV-Hldgs
DTV-HldgsAUDXR	29-Aug-08 DTV-Hldgs
DTV-HldgsEURMM	29-Aug-08 DTV-Hldgs
DTV-HldgsEURMR	29-Aug-08 DTV-Hldgs
DTV-HldgsEURXR	29-Aug-08 DTV-Hldgs
DTV-HldgsHKDXR	29-Aug-08 DTV-Hldgs
DTV-HldgsJPYXR	29-Aug-08 DTV-Hldgs
DTV-HldgsUSDCR	29-Aug-08 DTV-Hldgs
DTV-HldgsUSDMM	29-Aug-08 DTV-Hldgs
DTV-HldgsUSDMR	29-Aug-08 DTV-Hldgs
DTV-HldgsUSDXR	29-Aug-08 DTV-Hldgs
DSFEURMR	29-Aug-08 DSF
DSFEURXR	29-Aug-08 DSF
DSFUSDMR	29-Aug-08 DSF
DSFUSDXR	29-Aug-08 DSF
DISHNEURCR	29-Aug-08 DISHN
DISHNEURMM	29-Aug-08 DISHN
DISHNEURMR	29-Aug-08 DISHN
DISHNEURXR	29-Aug-08 DISHN
DISHNHKDXR	29-Aug-08 DISHN
DISHNILSXR	29-Aug-08 DISHN
DISHNUSDCR	29-Aug-08 DISHN
DISHNUSDMM	29-Aug-08 DISHN
DISHNUSDMR	29-Aug-08 DISHN
DISHNUSDXR	29-Aug-08 DISHN
DISHNEURMR	29-Aug-08 DISHN
DISHNHKDXR	29-Aug-08 DISHN
DISHNUSDMR	29-Aug-08 DISHN
DISHNUSDXR	29-Aug-08 DISHN
DNBNORCADMM	29-Aug-08 DNBNOR
DNBNOREURCR	29-Aug-08 DNBNOR
DNBNOREURMM	29-Aug-08 DNBNOR
DNBNORGBPMM	29-Aug-08 DNBNOR
DNBNORUSDCR	29-Aug-08 DNBNOR
DNBNORUSDMM	29-Aug-08 DNBNOR
DNBNORUSDMR	29-Aug-08 DNBNOR
DNBNOREURCR	29-Aug-08 DNBNOR
DNBNOREURMM	29-Aug-08 DNBNOR
DNBNORGBPMM	29-Aug-08 DNBNOR
DNBNORUSDCR	29-Aug-08 DNBNOR
DNBNORUSDMM	29-Aug-08 DNBNOR
DNBNOR-BankCADMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankEURCR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankEURMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankGBPCR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankGBPMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankHKDCR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankHKDMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankJPYMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankUSDCR	29-Aug-08 DNBNOR-Bank

Diamond Offshore Drilling Inc	2H798D	SNRFOR	USD	XR	Composite
DIC Corp	JK3A8G	SNRFOR	JPY	CR	Composite
DIC Corp	JK3A8G	SNRFOR	JPY	MR	Composite
DIC Corp	JK3A8G	SNRFOR	JPY	XR	Composite
DIC Corp	JK3A8G	SNRFOR	USD	CR	Composite
Dillards Inc	2H946D	SNRFOR	AUD	MR	Composite
Dillards Inc	2H946D	SNRFOR	AUD	XR	Composite
Dillards Inc	2H946D	SNRFOR	CHF	MR	Composite
Dillards Inc	2H946D	SNRFOR	CHF	XR	Composite
Dillards Inc	2H946D	SNRFOR	EUR	CR	Composite
Dillards Inc	2H946D	SNRFOR	EUR	MM	Composite
Dillards Inc	2H946D	SNRFOR	EUR	MR	Composite
Dillards Inc	2H946D	SNRFOR	EUR	XR	Composite
Dillards Inc	2H946D	SNRFOR	HKD	XR	Composite
Dillards Inc	2H946D	SNRFOR	ILS	XR	Composite
Dillards Inc	2H946D	SNRFOR	JPY	MR	Composite
Dillards Inc	2H946D	SNRFOR	JPY	XR	Composite
Dillards Inc	2H946D	SNRFOR	NZD	MR	Composite
Dillards Inc	2H946D	SNRFOR	NZD	XR	Composite
Dillards Inc	2H946D	SNRFOR	USD	CR	Composite
Dillards Inc	2H946D	SNRFOR	USD	MM	Composite
Dillards Inc	2H946D	SNRFOR	USD	MR	Composite
Dillards Inc	2H946D	SNRFOR	USD	XR	Composite
DIRECTV Hldgs LLC	2H99EY	SECDOM	USD	MR	Composite
DIRECTV Hldgs LLC	2H99EY	SECDOM	USD	XR	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	AUD	XR	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	EUR	MM	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	EUR	MR	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	EUR	XR	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	HKD	XR	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	JPY	XR	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	USD	CR	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	USD	MM	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	USD	MR	Composite
DIRECTV Hldgs LLC	2H99EY	SNRFOR	USD	XR	Composite
Discover Finl Services	279B79	SNRFOR	EUR	MR	Composite
Discover Finl Services	279B79	SNRFOR	EUR	XR	Composite
Discover Finl Services	279B79	SNRFOR	USD	MR	Composite
Discover Finl Services	279B79	SNRFOR	USD	XR	Composite
DISH Network Corp	279B7M	SNRFOR	EUR	CR	Composite
DISH Network Corp	279B7M	SNRFOR	EUR	MM	Composite
DISH Network Corp	279B7M	SNRFOR	EUR	MR	Composite
DISH Network Corp	279B7M	SNRFOR	EUR	XR	Composite
DISH Network Corp	279B7M	SNRFOR	HKD	XR	Composite
DISH Network Corp	279B7M	SNRFOR	ILS	XR	Composite
DISH Network Corp	279B7M	SNRFOR	USD	CR	Composite
DISH Network Corp	279B7M	SNRFOR	USD	MM	Composite
DISH Network Corp	279B7M	SNRFOR	USD	MR	Composite
DISH Network Corp	279B7M	SNRFOR	USD	XR	Composite
DISH Network Corp	279B7M	SUBLT2	EUR	MR	Composite
DISH Network Corp	279B7M	SUBLT2	HKD	XR	Composite
DISH Network Corp	279B7M	SUBLT2	USD	MR	Composite
DISH Network Corp	279B7M	SUBLT2	USD	XR	Composite
DNB NOR ASA	RS993U	SNRFOR	CAD	MM	Composite
DNB NOR ASA	RS993U	SNRFOR	EUR	CR	Composite
DNB NOR ASA	RS993U	SNRFOR	EUR	MM	Composite
DNB NOR ASA	RS993U	SNRFOR	GBP	MM	Composite
DNB NOR ASA	RS993U	SNRFOR	USD	CR	Composite
DNB NOR ASA	RS993U	SNRFOR	USD	MM	Composite
DNB NOR ASA	RS993U	SNRFOR	USD	MR	Composite
DNB NOR ASA	RS993U	SUBLT2	EUR	CR	Composite
DNB NOR ASA	RS993U	SUBLT2	EUR	MM	Composite
DNB NOR ASA	RS993U	SUBLT2	GBP	MM	Composite
DNB NOR ASA	RS993U	SUBLT2	USD	CR	Composite
DNB NOR ASA	RS993U	SUBLT2	USD	MM	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	CAD	MM	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	EUR	CR	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	EUR	MM	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	GBP	CR	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	GBP	MM	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	HKD	CR	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	HKD	MM	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	JPY	MM	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	USD	CR	Composite

0.28%	0.33%	0.41%	0.48%	0.55%	0.64%	0.68%	0.70%	0.81%
	0.39%	0.46%	0.47%	0.57%	0.66%	0.70%	0.89%	
	0.30%	0.35%	0.35%	0.43%	0.50%	0.55%	0.67%	
4.05%	5.09%	6.19%	7.15%	7.62%	8.13%	8.38%	7.95%	8.12%
4.05%	4.89%	5.95%	6.87%	7.33%	7.82%	8.06%	7.95%	8.12%
4.03%	4.87%	5.90%	7.05%	7.39%	7.85%	8.05%	7.91%	8.29%
4.03%	4.78%	5.84%	6.93%	7.35%	7.77%	7.91%	7.97%	8.00%
4.35%	5.12%	6.30%	7.46%	7.91%	8.37%	8.52%	8.57%	8.72%
4.17%	4.91%	6.05%	7.16%	7.59%	8.03%	8.18%	8.22%	8.38%
4.03%	4.87%	5.90%	7.05%	7.39%	7.85%	8.05%	7.91%	8.29%
4.03%	4.78%	5.84%	6.93%	7.35%	7.77%	7.91%	7.97%	8.00%
4.03%	4.78%	5.84%	6.93%	7.35%	7.77%	7.91%	7.97%	8.00%
4.03%	4.78%	5.84%	6.93%	7.35%	7.77%	7.91%	7.97%	8.00%
4.05%	4.85%	5.93%	6.98%	7.37%	7.79%	7.99%	7.95%	8.12%
4.05%	4.85%	5.93%	6.98%	7.37%	7.79%	7.99%	7.95%	8.12%
4.03%	4.87%	5.90%	7.05%	7.39%	7.85%	8.05%	7.91%	8.29%
4.03%	4.78%	5.84%	6.93%	7.35%	7.77%	7.91%	7.97%	8.00%
4.35%	5.12%	6.30%	7.46%	7.91%	8.37%	8.52%	8.57%	8.72%
4.03%	4.87%	5.90%	7.05%	7.39%	7.85%	8.05%	7.91%	8.29%
4.03%	4.78%	5.84%	6.93%	7.35%	7.77%	7.91%	7.97%	8.00%
1.09%	1.09%	1.34%	1.53%	0.017601075	1.99%	1.24%	1.39%	1.39%
1.09%	1.09%	1.34%	1.53%	0.017601075	1.99%	1.24%	1.39%	1.39%
1.11%	1.61%	2.02%	2.41%	2.82%	3.14%	3.22%	3.27%	3.30%
1.11%	1.61%	2.02%	2.41%	2.82%	3.14%	3.22%	3.27%	3.30%
1.12%	1.56%	1.98%	2.43%	2.85%	3.18%	3.23%	3.31%	3.43%
1.08%	1.63%	2.03%	2.40%	2.80%	3.10%	3.21%	3.25%	3.30%
1.08%	1.63%	2.03%	2.40%	2.80%	3.10%	3.21%	3.25%	3.30%
1.08%	1.63%	2.03%	2.40%	2.80%	3.10%	3.21%	3.25%	3.30%
1.18%	1.74%	2.19%	2.60%	3.06%	3.38%	3.47%	3.52%	3.61%
1.18%	1.74%	2.19%	2.60%	3.06%	3.38%	3.47%	3.52%	3.61%
1.12%	1.56%	1.98%	2.43%	2.85%	3.18%	3.23%	3.31%	3.43%
1.08%	1.63%	2.03%	2.40%	2.80%	3.10%	3.21%	3.25%	3.30%
4.51%	3.62%	3.61%	3.61%	3.62%	3.62%	3.79%	3.20%	
4.51%	3.49%	3.47%	3.47%	3.48%	3.48%	3.79%	3.20%	
4.51%	3.62%	3.61%	3.61%	3.62%	3.62%	3.79%	3.20%	
4.51%	3.49%	3.47%	3.47%	3.48%	3.48%	3.79%	3.20%	
1.38%	1.92%	2.41%	2.93%	3.37%	3.60%	3.56%	3.83%	3.62%
1.33%	1.92%	2.41%	2.81%	3.23%	3.45%	3.56%	3.68%	3.62%
1.32%	1.92%	2.41%	2.79%	3.21%	3.42%	3.56%	3.65%	3.62%
1.27%	1.92%	2.41%	2.68%	3.08%	3.29%	3.56%	3.51%	3.62%
1.38%	1.92%	2.41%	2.93%	3.37%	3.60%	3.56%	3.83%	3.62%
1.33%	1.92%	2.41%	2.81%	3.23%	3.45%	3.56%	3.68%	3.62%
1.32%	1.92%	2.41%	2.79%	3.21%	3.42%	3.56%	3.65%	3.62%
1.27%	1.92%	2.41%	2.68%	3.08%	3.29%	3.56%	3.51%	3.62%
1.22%	2.81%	2.35%	2.99%	3.29%	3.56%	3.50%	3.68%	3.60%
1.22%	2.70%	2.35%	2.88%	3.17%	3.43%	3.50%	3.68%	3.60%
	0.28%	0.39%	0.49%	0.55%	0.60%	0.63%	0.64%	
	0.28%	0.39%	0.49%	0.55%	0.60%	0.63%	0.64%	
	0.28%	0.39%	0.49%	0.55%	0.60%	0.63%	0.64%	
	0.28%	0.39%	0.49%	0.55%	0.60%	0.63%	0.64%	
	0.28%	0.39%	0.49%	0.55%	0.60%	0.63%	0.64%	
0.58%	0.58%	0.70%	0.82%	0.92%	1.01%	1.05%	1.07%	
0.58%	0.60%	0.73%	0.86%	0.96%	1.05%	1.05%	1.12%	
0.58%	0.58%	0.70%	0.82%	0.92%	1.01%	1.05%	1.07%	
0.13%	0.26%	0.42%	0.51%	0.56%	0.62%	0.63%	0.65%	
0.13%	0.27%	0.44%	0.53%	0.59%	0.64%	0.65%	0.68%	
0.13%	0.26%	0.42%	0.51%	0.56%	0.62%	0.63%	0.65%	
0.13%	0.27%	0.44%	0.53%	0.59%	0.64%	0.65%	0.68%	
0.13%	0.26%	0.42%	0.51%	0.56%	0.62%	0.63%	0.65%	
0.13%	0.27%	0.44%	0.53%	0.59%	0.64%	0.65%	0.68%	
0.13%	0.26%	0.42%	0.51%	0.56%	0.62%	0.63%	0.65%	
0.13%	0.26%	0.42%	0.51%	0.57%	0.62%	0.63%	0.65%	
0.13%	0.27%	0.44%	0.53%	0.59%	0.64%	0.65%	0.68%	

0.81%	0.99%	40% BBB	BB	A	A
		36.25%	A	A	A
		29.50%			
		29.50%	BBB	BBB	BBB
		29.50%			
8.16%	8.17%	40% BBB	A	A	A
8.16%	8.17%	40% BBB	BBB	BBB	BBB
8.30%	8.33%	40% A	AA	AA	AA
7.99%	8.02%	40% A	AA	AA	AA
8.74%	8.76%	40% A	A	A	A
8.39%	8.41%	40% A	A	A	A
8.30%	8.33%	40% A	AA	AA	AA
7.99%	8.02%	40% A	AA	AA	AA
7.99%	8.02%	40% A	AA	AA	AA
7.99%	8.02%	40% A	AA	AA	AA
8.16%	8.17%	40% BBB	BBB	A	A
8.16%	8.17%	40% BBB	BBB	A	A
8.30%	8.33%	40% A	AA	AA	AA
7.99%	8.02%	40% A	AA	AA	AA
8.74%	8.76%	40% A	A	A	A
		40%			
8.30%	8.33%	40% A	AA	AA	AA
7.99%	8.02%	40% A	AA	AA	AA
1.39%	1.39%	75%	NR	NR	NR
1.39%	1.39%	75%	NR	NR	NR
3.34%	3.31%	40% B	BBB	BBB	A
3.34%	3.31%	40%			
3.44%	3.43%	40% A	A	A	AA
3.32%	3.31%	40% BB	AA	AA	AA
3.32%	3.31%	40% BB	AA	AA	AA
3.32%	3.31%	40%			
3.63%	3.61%	40% BB	A	A	AA
3.63%	3.61%	40%			
3.44%	3.43%	40% A	A	A	AA
3.32%	3.31%	40% BB	AA	AA	AA
		40% NR	BB	BBB	BB
		40% NR	B	BB	B
		40% NR	BB	BBB	BB
		40% NR	B	BB	B
3.64%	3.63%	40% B	NR	NR	BBB
3.64%	3.63%	40% B	NR	NR	BBB
3.64%	3.63%	40% BB	NR	NR	A
3.64%	3.63%	40% B	NR	NR	BBB
		40%			
		40%			
3.64%	3.63%	40% B	NR	NR	BBB
3.64%	3.63%	40% B	NR	NR	BBB
3.64%	3.63%	40% BB	NR	NR	A
3.64%	3.63%	40% B	NR	NR	BBB
		20%			
		20%			
3.61%	3.61%	20% NR	BB	NR	BBB
3.61%	3.61%	20% NR	BBB	NR	A
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
		20%			
		20% NR	BB	BB	BB
		20%			
		20% NR	BB	BB	BB
		20% NR	BB	BB	BB
0.95%		40% NR	A	A	AA
0.95%		40% NR	BBB	BBB	A
0.95%		40% NR	A	A	AA
0.95%		40% NR	BBB	BBB	A
0.95%		40% NR	A	A	AA
0.95%		40% NR	BBB	BBB	A
0.95%		40% NR	A	A	AA
0.95%		40% NR	BB	BB	BBB
0.95%		40% NR	BBB	BBB	A

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

NR	A	3	Oil & Gas	N.Amer	United States
	A	4	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	A	4	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
BBB	A	3	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	AA	13	Consumer Services	N.Amer	United States
BBB	AA	13	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	AA	13	Consumer Services	N.Amer	United States
BBB	AA	13	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	AA	13	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
	BB	3	Financials	N.Amer	United States
	BB	3	Financials	N.Amer	United States
	BB	3	Financials	N.Amer	United States
	BB	3	Financials	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	BBB	3	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	BBB	3	Financials	Europe	Norway
	BBB	3	Financials	Europe	Norway
	A	6	Financials	Europe	Norway
	A	6	Financials	Europe	Norway
	A	6	Financials	Europe	Norway
	A	6	Financials	Europe	Norway
	A	6	Financials	Europe	Norway
	A	6	Financials	Europe	Norway
	A	6	Financials	Europe	Norway
	A	6	Financials	Europe	Norway
	A	6	Financials	Europe	Norway

BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BB	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A		DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB		Thin	Thin	Thin	
BB	BB		Thin	Thin	Thin	
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	Thin	Thin	DocAdj	DocAdj
BB	BB	DocAdj	Thin	Thin	DocAdj	DocAdj
BB	BB	CcyGrp	Thin	Thin	CcyGrp	CcyGrp
BB	BB	DocAdj	Thin	Thin	DocAdj	DocAdj
BB	BB					
BB	BB					
BB	BB	DocAdj	Thin	Thin	DocAdj	DocAdj
BB	BB	DocAdj	Thin	Thin	DocAdj	DocAdj
BB	BB	CcyGrp	Thin	Thin	CcyGrp	CcyGrp
BB	BB	DocAdj	Thin	Thin	DocAdj	DocAdj
B	BB					
B	BB					
B	BB	Thin	DocAdj	Thin	DocAdj	DocAdj
B	BB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj

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

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

DNBNOR-BankUSDMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankUSDMR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankUSDXR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankEURCR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankEURMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankEURMR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankGBPCR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankGBPMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankUSDCR	29-Aug-08 DNBNOR-Bank
DNBNOR-BankUSDMM	29-Aug-08 DNBNOR-Bank
DNBNOR-BankUSDMR	29-Aug-08 DNBNOR-Bank
DCELEURMM	29-Aug-08 DCEL
DCELEURMR	29-Aug-08 DCEL
DCELUSDCR	29-Aug-08 DCEL
DCELUSDMM	29-Aug-08 DCEL
DCELUSDMR	29-Aug-08 DCEL
DCELUSDXR	29-Aug-08 DCEL
DOLUSDXR	29-Aug-08 DOL
DOLAUDMR	29-Aug-08 DOL
DOLAUDXR	29-Aug-08 DOL
DOLCADMR	29-Aug-08 DOL
DOLCHFMR	29-Aug-08 DOL
DOLCHFXR	29-Aug-08 DOL
DOLEURCR	29-Aug-08 DOL
DOLEURMM	29-Aug-08 DOL
DOLEURMR	29-Aug-08 DOL
DOLEURXR	29-Aug-08 DOL
DOLHKDXR	29-Aug-08 DOL
DOLILSXR	29-Aug-08 DOL
DOLJPYMR	29-Aug-08 DOL
DOLJPYXR	29-Aug-08 DOL
DOLNZDMR	29-Aug-08 DOL
DOLNZDXR	29-Aug-08 DOL
DOLUSDCR	29-Aug-08 DOL
DOLUSDMM	29-Aug-08 DOL
DOLUSDMR	29-Aug-08 DOL
DOLUSDXR	29-Aug-08 DOL
DOMREPEURCR	29-Aug-08 DOMREP
DOMREPEURMM	29-Aug-08 DOMREP
DOMREPEURMR	29-Aug-08 DOMREP
DOMREPUSDCR	29-Aug-08 DOMREP
DOMREPUSDMM	29-Aug-08 DOMREP
DOMREPUSDMR	29-Aug-08 DOMREP
DOMREPUSDXR	29-Aug-08 DOMREP
DAUDCR	29-Aug-08 D
DAUDMR	29-Aug-08 D
DAUDXR	29-Aug-08 D
DCADMR	29-Aug-08 D
DCHFMR	29-Aug-08 D
DEURCR	29-Aug-08 D
DEURMM	29-Aug-08 D
DEURMR	29-Aug-08 D
DEURXR	29-Aug-08 D
DGBPMR	29-Aug-08 D
DGBPXR	29-Aug-08 D
DHKDMR	29-Aug-08 D
DHKDXR	29-Aug-08 D
DJPYCR	29-Aug-08 D
DJPYMR	29-Aug-08 D
DJPYXR	29-Aug-08 D
DSEKMR	29-Aug-08 D
DSEKXR	29-Aug-08 D
DUSDCR	29-Aug-08 D
DUSDMM	29-Aug-08 D
DUSDMR	29-Aug-08 D
DUSDXR	29-Aug-08 D
DZARMR	29-Aug-08 D
DOMCJPYMR	29-Aug-08 DOMC
DOMCUSDMR	29-Aug-08 DOMC
DOMCUSDXR	29-Aug-08 DOMC
DOMCAUDMR	29-Aug-08 DOMC
DOMCEURMR	29-Aug-08 DOMC
DOMCEURXR	29-Aug-08 DOMC
DOMCJPYMR	29-Aug-08 DOMC

DNB NOR Bk ASA	RS994I	SNRFOR	USD	MM	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	USD	MR	Composite
DNB NOR Bk ASA	RS994I	SNRFOR	USD	XR	Composite
DNB NOR Bk ASA	RS994I	SUBLT2	EUR	CR	Composite
DNB NOR Bk ASA	RS994I	SUBLT2	EUR	MM	Composite
DNB NOR Bk ASA	RS994I	SUBLT2	EUR	MR	Composite
DNB NOR Bk ASA	RS994I	SUBLT2	GBP	CR	Composite
DNB NOR Bk ASA	RS994I	SUBLT2	GBP	MM	Composite
DNB NOR Bk ASA	RS994I	SUBLT2	USD	CR	Composite
DNB NOR Bk ASA	RS994I	SUBLT2	USD	MM	Composite
DNB NOR Bk ASA	RS994I	SUBLT2	USD	MR	Composite
Dobson Comms Corp	27B66F	SNRFOR	EUR	MM	Composite
Dobson Comms Corp	27B66F	SNRFOR	EUR	MR	Composite
Dobson Comms Corp	27B66F	SNRFOR	USD	CR	Composite
Dobson Comms Corp	27B66F	SNRFOR	USD	MM	Composite
Dobson Comms Corp	27B66F	SNRFOR	USD	MR	Composite
Dobson Comms Corp	27B66F	SNRFOR	USD	XR	Composite
Dole Food Co Inc	27BC65	SECDOM	USD	XR	Composite
Dole Food Co Inc	27BC65	SNRFOR	AUD	MR	Composite
Dole Food Co Inc	27BC65	SNRFOR	AUD	XR	Composite
Dole Food Co Inc	27BC65	SNRFOR	CAD	MR	Composite
Dole Food Co Inc	27BC65	SNRFOR	CHF	MR	Composite
Dole Food Co Inc	27BC65	SNRFOR	CHF	XR	Composite
Dole Food Co Inc	27BC65	SNRFOR	EUR	CR	Composite
Dole Food Co Inc	27BC65	SNRFOR	EUR	MM	Composite
Dole Food Co Inc	27BC65	SNRFOR	EUR	MR	Composite
Dole Food Co Inc	27BC65	SNRFOR	EUR	XR	Composite
Dole Food Co Inc	27BC65	SNRFOR	HKD	XR	Composite
Dole Food Co Inc	27BC65	SNRFOR	ILS	XR	Composite
Dole Food Co Inc	27BC65	SNRFOR	JPY	MR	Composite
Dole Food Co Inc	27BC65	SNRFOR	JPY	XR	Composite
Dole Food Co Inc	27BC65	SNRFOR	NZD	MR	Composite
Dole Food Co Inc	27BC65	SNRFOR	NZD	XR	Composite
Dole Food Co Inc	27BC65	SNRFOR	USD	CR	Composite
Dole Food Co Inc	27BC65	SNRFOR	USD	MM	Composite
Dole Food Co Inc	27BC65	SNRFOR	USD	MR	Composite
Dole Food Co Inc	27BC65	SNRFOR	USD	XR	Composite
Dominican Rep	27C85T	SNRFOR	EUR	CR	Composite
Dominican Rep	27C85T	SNRFOR	EUR	MM	Composite
Dominican Rep	27C85T	SNRFOR	EUR	MR	Composite
Dominican Rep	27C85T	SNRFOR	USD	CR	Composite
Dominican Rep	27C85T	SNRFOR	USD	MM	Composite
Dominican Rep	27C85T	SNRFOR	USD	MR	Composite
Dominican Rep	27C85T	SNRFOR	USD	XR	Composite
Dominion Res Inc	27CBAF	SNRFOR	AUD	CR	Composite
Dominion Res Inc	27CBAF	SNRFOR	AUD	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	AUD	XR	Composite
Dominion Res Inc	27CBAF	SNRFOR	CAD	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	CHF	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	EUR	CR	Composite
Dominion Res Inc	27CBAF	SNRFOR	EUR	MM	Composite
Dominion Res Inc	27CBAF	SNRFOR	EUR	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	EUR	XR	Composite
Dominion Res Inc	27CBAF	SNRFOR	GBP	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	GBP	XR	Composite
Dominion Res Inc	27CBAF	SNRFOR	HKD	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	HKD	XR	Composite
Dominion Res Inc	27CBAF	SNRFOR	JPY	CR	Composite
Dominion Res Inc	27CBAF	SNRFOR	JPY	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	JPY	XR	Composite
Dominion Res Inc	27CBAF	SNRFOR	SEK	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	SEK	XR	Composite
Dominion Res Inc	27CBAF	SNRFOR	USD	CR	Composite
Dominion Res Inc	27CBAF	SNRFOR	USD	MM	Composite
Dominion Res Inc	27CBAF	SNRFOR	USD	MR	Composite
Dominion Res Inc	27CBAF	SNRFOR	USD	XR	Composite
Dominion Res Inc	27CBAF	SNRFOR	ZAR	MR	Composite
Domtar Corp	27CCAE	SECDOM	JPY	MR	Composite
Domtar Corp	27CCAE	SECDOM	USD	MR	Composite
Domtar Corp	27CCAE	SECDOM	USD	XR	Composite
Domtar Corp	27CCAE	SNRFOR	AUD	MR	Composite
Domtar Corp	27CCAE	SNRFOR	EUR	MR	Composite
Domtar Corp	27CCAE	SNRFOR	EUR	XR	Composite
Domtar Corp	27CCAE	SNRFOR	JPY	MR	Composite

0.13%	0.26%	0.42%	0.51%	0.56%	0.62%	0.63%	0.65%	
	0.61%	0.71%	0.83%	0.95%	1.02%	1.04%	1.06%	
	0.58%	0.68%	0.80%	0.91%	0.98%	0.99%	1.01%	
	0.61%	0.71%	0.83%	0.95%	1.02%	1.04%	1.06%	
	0.58%	0.68%	0.80%	0.91%	0.98%	0.99%	1.01%	
	0.58%	0.68%	0.80%	0.91%	0.98%	0.99%	1.01%	
0.36%	0.33%	0.51%	0.58%	0.60%	0.62%	0.71%	0.74%	
0.36%	0.33%	0.49%	0.58%	0.60%	0.60%	0.71%	0.74%	
			4.38%	4.60%	5.00%	5.10%		
7.80%	7.76%	8.77%	9.30%	9.73%	9.69%	9.13%	8.73%	9.18%
7.80%	7.76%	8.77%	9.30%	9.73%	9.69%	9.13%	8.73%	9.18%
7.92%	7.84%	8.77%	9.39%	9.80%	9.83%	9.10%	8.81%	9.40%
7.63%	7.61%	8.59%	9.15%	9.50%	9.56%	9.04%	8.61%	9.03%
7.92%	7.84%	8.77%	9.39%	9.80%	9.83%	9.10%	8.81%	9.40%
7.63%	7.61%	8.59%	9.15%	9.50%	9.56%	9.04%	8.61%	9.03%
7.63%	7.61%	8.59%	9.15%	9.50%	9.56%	9.04%	8.61%	9.03%
7.63%	7.61%	8.59%	9.15%	9.50%	9.56%	9.04%	8.61%	9.03%
7.92%	7.84%	8.77%	9.39%	9.80%	9.83%	9.10%	8.81%	9.40%
7.63%	7.61%	8.59%	9.15%	9.50%	9.56%	9.04%	8.61%	9.03%
8.34%	8.32%	9.40%	9.99%	10.37%	10.41%	9.82%	9.36%	9.89%
7.92%	7.84%	8.77%	9.39%	9.80%	9.83%	9.10%	8.81%	9.40%
7.63%	7.61%	8.59%	9.15%	9.50%	9.56%	9.04%	8.61%	9.03%
2.21%	1.96%	3.35%	3.64%	3.82%	4.08%	4.38%	4.65%	4.67%
2.21%	1.96%	3.35%	3.64%	3.82%	4.08%	4.38%	4.65%	4.67%
2.10%	2.03%	3.19%	3.49%	3.68%	3.92%	4.20%	4.46%	4.43%
2.02%	1.95%	3.07%	3.36%	3.54%	3.77%	4.04%	4.29%	4.27%
0.29%	0.31%	0.35%	0.40%	0.46%	0.52%	0.56%	0.64%	0.73%
0.29%	0.31%	0.35%	0.40%	0.46%	0.52%	0.56%	0.64%	0.73%
0.29%	0.31%	0.35%	0.40%	0.46%	0.52%	0.56%	0.64%	0.73%
0.29%	0.31%	0.35%	0.40%	0.46%	0.53%	0.57%	0.65%	0.75%
0.29%	0.31%	0.35%	0.40%	0.46%	0.53%	0.57%	0.65%	0.75%
0.31%	0.32%	0.37%	0.42%	0.48%	0.56%	0.59%	0.68%	0.79%
0.29%	0.31%	0.35%	0.40%	0.46%	0.53%	0.57%	0.65%	0.75%
0.29%	0.31%	0.35%	0.40%	0.46%	0.53%	0.57%	0.65%	0.75%
0.28%	0.30%	0.34%	0.38%	0.43%	0.50%	0.54%	0.62%	0.72%
0.29%	0.31%	0.35%	0.40%	0.46%	0.53%	0.57%	0.65%	0.75%
0.28%	0.30%	0.34%	0.38%	0.43%	0.50%	0.54%	0.62%	0.72%
0.29%	0.31%	0.35%	0.40%	0.46%	0.53%	0.57%	0.65%	0.75%
0.28%	0.30%	0.34%	0.38%	0.43%	0.50%	0.54%	0.62%	0.72%
0.28%	0.30%	0.34%	0.38%	0.43%	0.50%	0.54%	0.62%	0.72%
0.29%	0.31%	0.35%	0.40%	0.46%	0.52%	0.56%	0.64%	0.73%
0.29%	0.31%	0.35%	0.40%	0.46%	0.52%	0.56%	0.64%	0.73%
0.29%	0.31%	0.35%	0.40%	0.46%	0.52%	0.56%	0.64%	0.73%
0.28%	0.30%	0.34%	0.38%	0.43%	0.50%	0.54%	0.62%	0.72%
0.31%	0.32%	0.37%	0.42%	0.48%	0.56%	0.59%	0.68%	0.79%
0.31%	0.32%	0.37%	0.42%	0.48%	0.56%	0.59%	0.68%	0.79%
0.29%	0.31%	0.35%	0.40%	0.46%	0.53%	0.57%	0.65%	0.75%
0.28%	0.30%	0.34%	0.38%	0.43%	0.50%	0.54%	0.62%	0.72%
0.28%	0.30%	0.34%	0.38%	0.43%	0.50%	0.54%	0.62%	0.72%
			2.34%		1.86%	1.93%		
			2.34%		1.86%	1.93%		
			2.34%		1.86%	1.93%		
0.80%	1.45%	2.03%	2.62%	3.02%	3.35%	3.43%	3.52%	3.68%
0.80%	1.39%	2.04%	2.62%	3.02%	3.33%	3.42%	3.51%	3.65%

0.95%		40%	NR	A	A	AA
		40%				
		40%				
1.06%		20%		BBB	BBB	A
1.06%		20%		A	A	AA
		20%				
1.06%		20%		BBB	BBB	A
1.06%		20%		A	A	AA
		20%				
1.06%		20%		A	A	AA
		20%				
		38.33%				
		38.33%				
		38.33%				
		38.33%				
		38.33%	NR	NR	BB	NR
		40%	NR	NR	BB	NR
		70%				NR
9.10%	9.05%	40%	BB	BB	B	B
9.10%	9.05%	40%	BB	BB	B	B
		40%				
9.52%	9.49%	40%	BBB	A	A	A
9.16%	9.13%	40%	BBB	BBB	A	A
		40%				
		40%				
9.52%	9.49%	40%	BBB	A	A	A
9.16%	9.13%	40%	BBB	BBB	A	A
9.16%	9.13%	40%	BBB	BBB	A	A
9.16%	9.13%	40%	BBB	BBB	A	A
		40%				
		40%				
9.52%	9.49%	40%	BBB	A	A	A
9.16%	9.13%	40%	BBB	BBB	A	A
10.02%	9.99%	40%	BBB	BBB	BB	BB
		40%				
9.52%	9.49%	40%	BBB	A	A	A
9.16%	9.13%	40%	BBB	BBB	A	A
4.66%	4.57%	28.00%	BBB	BB	BBB	A
		26.67%				
		26.67%				
4.66%	4.57%	28.00%	BBB	BB	BBB	A
		26.67%				
4.43%	4.34%	26.67%	BBB	CCC	BB	BBB
4.27%	4.18%	26.67%	BBB	CCC	BB	BBB
0.73%	0.80%	40%	BB	BBB	BBB	BBB
0.73%	0.80%	40%	BB	BBB	BBB	BBB
0.73%	0.80%	40%	BB	BBB	BBB	BBB
0.73%	0.80%	40%	A	AA	AA	AA
0.73%	0.80%	40%	A	AA	AA	AA
0.73%	0.80%	40%	BBB	A	A	A
0.73%	0.80%	40%	BBB	A	A	A
0.73%	0.80%	40%	A	AA	AA	AA
0.73%	0.80%	40%	BBB	A	A	A
0.73%	0.80%	40%	A	AA	AA	AA
0.73%	0.80%	40%	BBB	A	A	A
0.73%	0.80%	40%	A	AA	AA	AA
0.73%	0.80%	40%	BBB	A	A	A
0.73%	0.80%	40%				
0.73%	0.80%	40%	BB	BBB	BBB	BBB
0.73%	0.80%		BB	BBB	BBB	BBB
0.73%	0.80%	40%				
0.73%	0.80%	40%	BBB	A	A	A
0.73%	0.80%	40%	BBB	A	A	A
0.73%	0.80%	40%				
0.73%	0.80%	40%	A	AA	AA	AA
0.73%	0.80%	40%	BBB	A	A	A
0.73%	0.80%	40%				
		43.50%				NR
		43.50%				NR
		43.50%				NR
		40%				
3.79%	3.80%	40%	NR	A	AA	AA
		40%				
3.76%	3.80%	40%	NR	BBB	BBB	BBB

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

	A	6	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	A	7	Financials	Europe	Norway
	A	7	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	A	7	Financials	Europe	Norway
	A	7	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	A	7	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
A	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
A	A	7	Consumer Goods	N.Amer	United States
A	A	7	Consumer Goods	N.Amer	United States
A	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
A	A	7	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
A	A	7	Consumer Goods	N.Amer	United States
BBB	BB	6	Government	Caribbean	Dominican Republic
	NR		Government	Caribbean	Dominican Republic
	NR		Government	Caribbean	Dominican Republic
BBB	BB	6	Government	Caribbean	Dominican Republic
	NR		Government	Caribbean	Dominican Republic
BB	BB	7	Government	Caribbean	Dominican Republic
BB	BB	7	Government	Caribbean	Dominican Republic
NR	AA	10	Utilities	N.Amer	United States
NR	AA	10	Utilities	N.Amer	United States
NR	AA	10	Utilities	N.Amer	United States
NR	AA	8	Utilities	N.Amer	United States
NR	AA	8	Utilities	N.Amer	United States
NR	AA	9	Utilities	N.Amer	United States
NR	AA	9	Utilities	N.Amer	United States
NR	AA	8	Utilities	N.Amer	United States
NR	A	3	Utilities	N.Amer	United States
NR	AA	8	Utilities	N.Amer	United States
NR	A	3	Utilities	N.Amer	United States
NR	AA	8	Utilities	N.Amer	United States
NR	A	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	AA	10	Utilities	N.Amer	United States
NR	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	3	Utilities	N.Amer	United States
NR	AA	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	AA	8	Utilities	N.Amer	United States
NR	A	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	A	8	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BB	AA	10	Basic Materials	N.Amer	United States

AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
B	A					
B	A					
B	A					
B	A					
B	A	Thin	Thin	DocAdj	Thin	Thin
B	A	Thin	Thin	DocAdj	Thin	Thin
BB	B				Thin	Thin
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A					
BBB	BB				Thin	
BBB	BB				Thin	
BBB	BB				Thin	
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

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

DOMCUSDCR	29-Aug-08 DOMC
DOMCUSDMR	29-Aug-08 DOMC
DOMCUSDXR	29-Aug-08 DOMC
DTCUSDMR	29-Aug-08 DTC
DTCUSDXR	29-Aug-08 DTC
DTCAUDCR	29-Aug-08 DTC
DTCAUDMR	29-Aug-08 DTC
DTCCADMR	29-Aug-08 DTC
DTCCADXR	29-Aug-08 DTC
DTCCHFMR	29-Aug-08 DTC
DTCEURCR	29-Aug-08 DTC
DTCEURMM	29-Aug-08 DTC
DTCEURMR	29-Aug-08 DTC
DTCEURXR	29-Aug-08 DTC
DTCGBPMR	29-Aug-08 DTC
DTCHKDMR	29-Aug-08 DTC
DTCJPYMR	29-Aug-08 DTC
DTCNZDMR	29-Aug-08 DTC
DTCUSDCR	29-Aug-08 DTC
DTCUSDMM	29-Aug-08 DTC
DTCUSDMR	29-Aug-08 DTC
DTCUSDXR	29-Aug-08 DTC
DONKIJPYCR	29-Aug-08 DONKI
DONKIJPYXR	29-Aug-08 DONKI
DONKIUSDCR	29-Aug-08 DONKI
DONEAGDKKMM	29-Aug-08 DONEAG
DONEAGEURCR	29-Aug-08 DONEAG
DONEAGEURMM	29-Aug-08 DONEAG
DONEAGEURMR	29-Aug-08 DONEAG
DONEAGUSDCR	29-Aug-08 DONEAG
DONEAGUSDMM	29-Aug-08 DONEAG
DORLUSDCR	29-Aug-08 DORL
DORLUSDMR	29-Aug-08 DORL
DORLUSDXR	29-Aug-08 DORL
DOUTORJPYCR	29-Aug-08 DOUTOR
DOUTORJPYMR	29-Aug-08 DOUTOR
DOUTORJPYXR	29-Aug-08 DOUTOR
DOVAUDMR	29-Aug-08 DOV
DOVCHFMR	29-Aug-08 DOV
DOVEURCR	29-Aug-08 DOV
DOVEURMM	29-Aug-08 DOV
DOVEURMR	29-Aug-08 DOV
DOVHKDMR	29-Aug-08 DOV
DOVJPYMR	29-Aug-08 DOV
DOVSGDMR	29-Aug-08 DOV
DOVUSDCR	29-Aug-08 DOV
DOVUSDMR	29-Aug-08 DOV
DOVUSDXR	29-Aug-08 DOV
DOWAUDCR	29-Aug-08 DOW
DOWAUDMR	29-Aug-08 DOW
DOWAUDXR	29-Aug-08 DOW
DOWCADMR	29-Aug-08 DOW
DOWCHFCR	29-Aug-08 DOW
DOWCHFMR	29-Aug-08 DOW
DOWEURCR	29-Aug-08 DOW
DOWEURMM	29-Aug-08 DOW
DOWEURMR	29-Aug-08 DOW
DOWEURXR	29-Aug-08 DOW
DOWGBPMR	29-Aug-08 DOW
DOWGBPXR	29-Aug-08 DOW
DOWHKDMR	29-Aug-08 DOW
DOWHKDXR	29-Aug-08 DOW
DOWJPYCR	29-Aug-08 DOW
DOWJPYMR	29-Aug-08 DOW
DOWJPYXR	29-Aug-08 DOW
DOWNOKMR	29-Aug-08 DOW
DOWNZDMR	29-Aug-08 DOW
DOWSEKMR	29-Aug-08 DOW
DOWSEKXR	29-Aug-08 DOW
DOWSGDMR	29-Aug-08 DOW
DOWTWDCR	29-Aug-08 DOW
DOWTWDMR	29-Aug-08 DOW
DOWUSDCR	29-Aug-08 DOW
DOWUSDMM	29-Aug-08 DOW

Domtar Corp	27CCAE	SNRFOR	USD	CR	Composite
Domtar Corp	27CCAE	SNRFOR	USD	MR	Composite
Domtar Corp	27CCAE	SNRFOR	USD	XR	Composite
Domtar Inc	27CCB7	SECDOM	USD	MR	Composite
Domtar Inc	27CCB7	SECDOM	USD	XR	Composite
Domtar Inc	27CCB7	SNRFOR	AUD	CR	Composite
Domtar Inc	27CCB7	SNRFOR	AUD	MR	Composite
Domtar Inc	27CCB7	SNRFOR	CAD	MR	Composite
Domtar Inc	27CCB7	SNRFOR	CAD	XR	Composite
Domtar Inc	27CCB7	SNRFOR	CHF	MR	Composite
Domtar Inc	27CCB7	SNRFOR	EUR	CR	Composite
Domtar Inc	27CCB7	SNRFOR	EUR	MM	Composite
Domtar Inc	27CCB7	SNRFOR	EUR	MR	Composite
Domtar Inc	27CCB7	SNRFOR	EUR	XR	Composite
Domtar Inc	27CCB7	SNRFOR	GBP	MR	Composite
Domtar Inc	27CCB7	SNRFOR	HKD	MR	Composite
Domtar Inc	27CCB7	SNRFOR	JPY	MR	Composite
Domtar Inc	27CCB7	SNRFOR	NZD	MR	Composite
Domtar Inc	27CCB7	SNRFOR	USD	CR	Composite
Domtar Inc	27CCB7	SNRFOR	USD	MM	Composite
Domtar Inc	27CCB7	SNRFOR	USD	MR	Composite
Domtar Inc	27CCB7	SNRFOR	USD	XR	Composite
Don Quijote Co Ltd	JK358Q	SNRFOR	JPY	CR	Composite
Don Quijote Co Ltd	JK358Q	SNRFOR	JPY	XR	Composite
Don Quijote Co Ltd	JK358Q	SNRFOR	USD	CR	Composite
DONG ENERGY A S	KN4ABH	SNRFOR	DKK	MM	Composite
DONG ENERGY A S	KN4ABH	SNRFOR	EUR	CR	Composite
DONG ENERGY A S	KN4ABH	SNRFOR	EUR	MM	Composite
DONG ENERGY A S	KN4ABH	SNRFOR	EUR	MR	Composite
DONG ENERGY A S	KN4ABH	SNRFOR	USD	CR	Composite
DONG ENERGY A S	KN4ABH	SNRFOR	USD	MM	Composite
Doral Finl Corp	UW7D80	SNRFOR	USD	CR	Composite
Doral Finl Corp	UW7D80	SNRFOR	USD	MR	Composite
Doral Finl Corp	UW7D80	SNRFOR	USD	XR	Composite
Doutor Coffee Co Ltd		SNRFOR	JPY	CR	Composite
Doutor Coffee Co Ltd		SNRFOR	JPY	MR	Composite
Doutor Coffee Co Ltd		SNRFOR	JPY	XR	Composite
Dover Corp	2I6003	SNRFOR	AUD	MR	Composite
Dover Corp	2I6003	SNRFOR	CHF	MR	Composite
Dover Corp	2I6003	SNRFOR	EUR	CR	Composite
Dover Corp	2I6003	SNRFOR	EUR	MM	Composite
Dover Corp	2I6003	SNRFOR	EUR	MR	Composite
Dover Corp	2I6003	SNRFOR	HKD	MR	Composite
Dover Corp	2I6003	SNRFOR	JPY	MR	Composite
Dover Corp	2I6003	SNRFOR	SGD	MR	Composite
Dover Corp	2I6003	SNRFOR	USD	CR	Composite
Dover Corp	2I6003	SNRFOR	USD	MR	Composite
Dover Corp	2I6003	SNRFOR	USD	XR	Composite
Dow Chem Co	2I6597	SNRFOR	AUD	CR	Composite
Dow Chem Co	2I6597	SNRFOR	AUD	MR	Composite
Dow Chem Co	2I6597	SNRFOR	AUD	XR	Composite
Dow Chem Co	2I6597	SNRFOR	CAD	MR	Composite
Dow Chem Co	2I6597	SNRFOR	CHF	CR	Composite
Dow Chem Co	2I6597	SNRFOR	CHF	MR	Composite
Dow Chem Co	2I6597	SNRFOR	EUR	CR	Composite
Dow Chem Co	2I6597	SNRFOR	EUR	MM	Composite
Dow Chem Co	2I6597	SNRFOR	EUR	MR	Composite
Dow Chem Co	2I6597	SNRFOR	EUR	XR	Composite
Dow Chem Co	2I6597	SNRFOR	GBP	MR	Composite
Dow Chem Co	2I6597	SNRFOR	GBP	XR	Composite
Dow Chem Co	2I6597	SNRFOR	HKD	MR	Composite
Dow Chem Co	2I6597	SNRFOR	HKD	XR	Composite
Dow Chem Co	2I6597	SNRFOR	JPY	CR	Composite
Dow Chem Co	2I6597	SNRFOR	JPY	MR	Composite
Dow Chem Co	2I6597	SNRFOR	JPY	XR	Composite
Dow Chem Co	2I6597	SNRFOR	NOK	MR	Composite
Dow Chem Co	2I6597	SNRFOR	NZD	MR	Composite
Dow Chem Co	2I6597	SNRFOR	SEK	MR	Composite
Dow Chem Co	2I6597	SNRFOR	SEK	XR	Composite
Dow Chem Co	2I6597	SNRFOR	SGD	MR	Composite
Dow Chem Co	2I6597	SNRFOR	TWD	CR	Composite
Dow Chem Co	2I6597	SNRFOR	TWD	MR	Composite
Dow Chem Co	2I6597	SNRFOR	USD	CR	Composite
Dow Chem Co	2I6597	SNRFOR	USD	MM	Composite

0.80%	1.45%	2.03%	2.62%	3.02%	3.35%	3.43%	3.52%	3.68%
0.80%	1.39%	2.03%	2.60%	3.01%	3.28%	3.39%	3.48%	3.54%
			1.54%		1.76%	1.91%		
			1.54%		1.76%	1.91%		
1.15%	1.41%	1.95%	2.62%	3.03%	3.30%	3.39%	3.48%	3.64%
1.15%	1.41%	1.95%	2.62%	3.03%	3.30%	3.39%	3.48%	3.64%
1.18%	1.43%	1.95%	2.67%	3.06%	3.34%	3.44%	3.53%	3.64%
1.22%	1.50%	2.07%	2.79%	3.23%	3.52%	3.63%	3.71%	3.87%
1.18%	1.44%	1.99%	2.68%	3.10%	3.38%	3.48%	3.56%	3.71%
1.18%	1.43%	1.95%	2.67%	3.06%	3.34%	3.44%	3.53%	3.64%
1.12%	1.37%	1.91%	2.54%	2.96%	3.22%	3.32%	3.38%	3.54%
1.18%	1.43%	1.95%	2.67%	3.06%	3.34%	3.44%	3.53%	3.64%
1.15%	1.41%	1.95%	2.62%	3.03%	3.30%	3.39%	3.48%	3.64%
1.22%	1.50%	2.07%	2.79%	3.23%	3.52%	3.63%	3.71%	3.87%
1.18%	1.43%	1.95%	2.67%	3.06%	3.34%	3.44%	3.53%	3.64%
1.12%	1.37%	1.91%	2.54%	2.96%	3.22%	3.32%	3.38%	3.54%
1.17%	1.39%	1.24%	1.72%					
1.17%	1.39%	1.24%	1.72%					
1.17%	1.39%	1.24%	1.72%					
0.25%	0.29%	0.38%	0.47%	0.52%	0.57%	0.62%	0.67%	0.76%
0.25%	0.30%	0.39%	0.48%	0.54%	0.59%	0.64%	0.70%	0.76%
0.25%	0.29%	0.38%	0.47%	0.52%	0.57%	0.62%	0.67%	0.76%
0.25%	0.30%	0.39%	0.48%	0.54%	0.59%	0.64%	0.70%	0.76%
0.25%	0.29%	0.38%	0.47%	0.52%	0.57%	0.62%	0.67%	0.76%
					5.88%			
					5.88%			
					5.88%			
0.31%	0.48%	0.56%	0.49%	0.61%	0.70%			
0.31%	0.36%	0.56%	0.49%	0.61%	0.70%			
0.12%	0.24%	0.33%	0.37%	0.40%	0.47%	0.52%	0.56%	0.61%
0.12%	0.24%	0.35%	0.38%	0.40%	0.47%	0.52%	0.56%	0.65%
0.13%	0.26%	0.37%	0.40%	0.42%	0.49%	0.55%	0.59%	0.69%
0.12%	0.24%	0.35%	0.38%	0.40%	0.47%	0.52%	0.56%	0.65%
0.12%	0.24%	0.35%	0.38%	0.40%	0.47%	0.52%	0.56%	0.65%
0.12%	0.24%	0.33%	0.37%	0.40%	0.47%	0.52%	0.56%	0.61%
0.12%	0.24%	0.35%	0.38%	0.40%	0.47%	0.52%	0.56%	0.65%
0.13%	0.26%	0.37%	0.40%	0.42%	0.49%	0.55%	0.59%	0.69%
0.12%	0.24%	0.35%	0.38%	0.40%	0.47%	0.52%	0.56%	0.65%
0.46%	0.60%	0.65%	0.72%	0.80%	0.89%	0.93%	0.96%	1.00%
0.46%	0.60%	0.65%	0.72%	0.80%	0.89%	0.93%	0.96%	1.00%
0.46%	0.60%	0.65%	0.72%	0.80%	0.89%	0.93%	0.96%	1.00%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.49%	0.63%	0.69%	0.77%	0.85%	0.94%	0.99%	1.02%	1.06%
0.47%	0.61%	0.66%	0.74%	0.82%	0.90%	0.95%	0.98%	1.01%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.45%	0.58%	0.63%	0.72%	0.78%	0.87%	0.91%	0.94%	0.97%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.45%	0.58%	0.63%	0.72%	0.78%	0.87%	0.91%	0.94%	0.97%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.45%	0.58%	0.63%	0.72%	0.78%	0.87%	0.91%	0.94%	0.97%
0.46%	0.60%	0.65%	0.72%	0.80%	0.89%	0.93%	0.96%	1.00%
0.46%	0.60%	0.65%	0.72%	0.80%	0.89%	0.93%	0.96%	1.00%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.45%	0.58%	0.63%	0.72%	0.78%	0.87%	0.91%	0.94%	0.97%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.49%	0.63%	0.69%	0.77%	0.85%	0.94%	0.99%	1.02%	1.06%
0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.49%	0.63%	0.69%	0.77%	0.85%	0.94%	0.99%	1.02%	1.06%
0.47%	0.61%	0.66%	0.74%	0.82%	0.90%	0.95%	0.98%	1.01%

		40%				
3.79%	3.80%	40%	NR	A	AA	AA
3.68%	3.67%	40%	NR	A	AA	A
		75%				NR
		75%				NR
3.71%	3.69%	40%	BB	BBB	BBB	BBB
3.71%	3.69%	40%	BB	BBB	BBB	BBB
3.73%	3.78%		A	AA	AA	AA
		40%				
		40%				
3.92%	3.92%	40%	BBB	A	A	A
3.77%	3.76%	40%	BBB	A	A	A
3.73%	3.78%	40%	A	AA	AA	AA
3.59%	3.59%	40%	BBB	A	A	A
3.73%	3.78%	40%	A	AA	AA	AA
		40%				
3.71%	3.69%	40%	BB	BBB	BBB	BBB
		40%				
3.92%	3.92%	40%	BBB	A	A	A
		40%				
3.73%	3.78%	40%	A	AA	AA	AA
3.59%	3.59%	40%	BBB	A	A	A
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
0.81%	0.78%	40%	BB	A	A	A
0.81%	0.78%	40%	BB	BBB	BBB	BBB
0.81%	0.78%	40%	BB	A	A	A
		40%				
0.81%	0.78%	40%	BB	BBB	BBB	BBB
0.81%	0.78%	40%	BB	A	A	A
		40%				
		40%				
		40%				
		18.50%	NR	BB	NR	NR
		18.50%				
		18.50%	NR	BB	NR	NR
0.59%	0.64%	40%	B	B	CCC	B
0.62%	0.64%	40%	BBB	BBB	BBB	BBB
0.65%	0.64%	40%	BB	BB	BB	BB
		40%				
0.62%	0.64%	40%	BBB	BBB	BBB	BBB
0.62%	0.64%	40%	BBB	BBB	BBB	BBB
0.59%	0.64%	40%	B	B	CCC	B
0.62%	0.64%	40%	BBB	BBB	BBB	BBB
0.65%	0.64%	40%	BB	BB	BB	BB
0.62%	0.64%	40%	BBB	BBB	BBB	BBB
		40%				
0.97%	1.29%	40%	BB	BBB	A	A
0.97%	1.29%	40%	BB	BBB	A	A
0.97%	1.29%	40%	BB	BBB	A	A
0.97%	1.29%	40%	A	AA	AAA	AA
		40%				
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	BBB	A	AA	AA
0.97%	1.29%	40%	BBB	A	AA	AA
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	BBB	A	A	A
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	BBB	A	A	A
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	BBB	A	A	A
		40%				
0.97%	1.29%	40%	BB	BBB	A	A
0.97%	1.29%	40%	BB	BBB	A	A
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	BBB	A	A	A
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	BBB	A	AA	AA
0.97%	1.29%	40%	A	AA	AAA	AA
0.97%	1.29%	40%	BBB	A	AA	AA
0.97%	1.29%	40%	BBB	A	AA	AA

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

	NR		Basic Materials	N.Amer	United States
A	A	8	Basic Materials	N.Amer	United States
BBB	A	6	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
BB	AA	9	Basic Materials	N.Amer	Canada
BB	AA	9	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BBB	AA	9	Basic Materials	N.Amer	Canada
BBB	AA	9	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
BBB	A	5	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BB	AA	9	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BBB	AA	9	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
BBB	A	5	Basic Materials	N.Amer	Canada
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	9	Government	Europe	Denmark
NR	BBB	9	Government	Europe	Denmark
NR	BBB	9	Government	Europe	Denmark
	NR		Government	Europe	Denmark
NR	BBB	9	Government	Europe	Denmark
NR	BBB	9	Government	Europe	Denmark
	NR	2	Financials	Caribbean	Puerto Rico
	NR	2	Financials	Caribbean	Puerto Rico
	NR	2	Financials	Caribbean	Puerto Rico
	NR	2	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
NR	BB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	A	4	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	A	4	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	A	4	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	A	4	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States
NR	AA	11	Basic Materials	N.Amer	United States

BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB				Thin	
BB	BB				Thin	
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	Thin	Thin	Thin	
	BBB	Thin	Thin	Thin	Thin	
	BBB	Thin	Thin	Thin	Thin	
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B					
	A	Thin	DocAdj	Thin	Thin	Thin
	A					
	A	Thin	DocAdj	Thin	Thin	Thin
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Entity Tier
Entity Tier

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

DOWUSDMR	29-Aug-08 DOW
DOWUSDXR	29-Aug-08 DOW
DJEURCR	29-Aug-08 DJ
DJEURMM	29-Aug-08 DJ
DJEURMR	29-Aug-08 DJ
DJUSDCR	29-Aug-08 DJ
DJUSDMR	29-Aug-08 DJ
DJUSDXR	29-Aug-08 DJ
DOWAHJPYCR	29-Aug-08 DOWAH
DOWAHJPYXR	29-Aug-08 DOWAH
DPWLEURCR	29-Aug-08 DPWL
DPWLEURMM	29-Aug-08 DPWL
DPWLUSDCR	29-Aug-08 DPWL
DPWUAEAUDCR	29-Aug-08 DPWUAE
DPWUAEEURCR	29-Aug-08 DPWUAE
DPWUAEEURMM	29-Aug-08 DPWUAE
DPWUAEJPYCR	29-Aug-08 DPWUAE
DPWUAEJPYMM	29-Aug-08 DPWUAE
DPWUAEUSDCR	29-Aug-08 DPWUAE
DPWUAEUSDMM	29-Aug-08 DPWUAE
DPLEURMM	29-Aug-08 DPL
DPLEURMR	29-Aug-08 DPL
DPLEURXR	29-Aug-08 DPL
DPLUSDCR	29-Aug-08 DPL
DPLUSDMM	29-Aug-08 DPL
DPLUSDMR	29-Aug-08 DPL
DPLUSDXR	29-Aug-08 DPL
DRSDNREURCR	29-Aug-08 DRSDNR
DRSDNREURMM	29-Aug-08 DRSDNR
DRSDNREURMR	29-Aug-08 DRSDNR
DRSDNRUSDCR	29-Aug-08 DRSDNR
DRSDNRUSDXR	29-Aug-08 DRSDNR
DRSDNREURCR	29-Aug-08 DRSDNR
DRSDNREURMM	29-Aug-08 DRSDNR
DRSDNRUSDCR	29-Aug-08 DRSDNR
DRSDNRUSDMM	29-Aug-08 DRSDNR
DRSDNRUSDMR	29-Aug-08 DRSDNR
DRSDNRAUDMM	29-Aug-08 DRSDNR
DRSDNRCHFCR	29-Aug-08 DRSDNR
DRSDNRCHFMM	29-Aug-08 DRSDNR
DRSDNREURCR	29-Aug-08 DRSDNR
DRSDNREURMM	29-Aug-08 DRSDNR
DRSDNREURMR	29-Aug-08 DRSDNR
DRSDNREURXR	29-Aug-08 DRSDNR
DRSDNRGBPCR	29-Aug-08 DRSDNR
DRSDNRGBPMM	29-Aug-08 DRSDNR
DRSDNRGBPMR	29-Aug-08 DRSDNR
DRSDNRHUFCR	29-Aug-08 DRSDNR
DRSDNRJPYCR	29-Aug-08 DRSDNR
DRSDNRJPYMM	29-Aug-08 DRSDNR
DRSDNRNOKCR	29-Aug-08 DRSDNR
DRSDNRNOKMM	29-Aug-08 DRSDNR
DRSDNRSEKMM	29-Aug-08 DRSDNR
DRSDNRSGDCR	29-Aug-08 DRSDNR
DRSDNRSGDMM	29-Aug-08 DRSDNR
DRSDNRUSDCR	29-Aug-08 DRSDNR
DRSDNRUSDMM	29-Aug-08 DRSDNR
DRSDNRUSDMR	29-Aug-08 DRSDNR
DRSDNRUSDXR	29-Aug-08 DRSDNR
DRSDNRAUDCR	29-Aug-08 DRSDNR
DRSDNRAUDMM	29-Aug-08 DRSDNR
DRSDNRCHFCR	29-Aug-08 DRSDNR
DRSDNRCHFMM	29-Aug-08 DRSDNR
DRSDNREURCR	29-Aug-08 DRSDNR
DRSDNREURMM	29-Aug-08 DRSDNR
DRSDNREURMR	29-Aug-08 DRSDNR
DRSDNRGBPCR	29-Aug-08 DRSDNR
DRSDNRGBPMM	29-Aug-08 DRSDNR
DRSDNRGBPMR	29-Aug-08 DRSDNR
DRSDNRJPYCR	29-Aug-08 DRSDNR
DRSDNRJPYMM	29-Aug-08 DRSDNR
DRSDNRSEKMM	29-Aug-08 DRSDNR
DRSDNRSGDCR	29-Aug-08 DRSDNR
DRSDNRSGDMM	29-Aug-08 DRSDNR

Dow Chem Co	2I6597	SNRFOR	USD	MR	Composite
Dow Chem Co	2I6597	SNRFOR	USD	XR	Composite
DOW JONES & Co INC	2I65B7	SNRFOR	EUR	CR	Composite
DOW JONES & Co INC	2I65B7	SNRFOR	EUR	MM	Composite
DOW JONES & Co INC	2I65B7	SNRFOR	EUR	MR	Composite
DOW JONES & Co INC	2I65B7	SNRFOR	USD	CR	Composite
DOW JONES & Co INC	2I65B7	SNRFOR	USD	MR	Composite
DOW JONES & Co INC	2I65B7	SNRFOR	USD	XR	Composite
DOWA Hldgs Co Ltd	JK35CO	SNRFOR	JPY	CR	Composite
DOWA Hldgs Co Ltd	JK35CO	SNRFOR	JPY	XR	Composite
DP WORLD Ltd	GIAAAN	SNRFOR	EUR	CR	Composite
DP WORLD Ltd	GIAAAN	SNRFOR	EUR	MM	Composite
DP WORLD Ltd	GIAAAN	SNRFOR	USD	CR	Composite
DP World Ltd	MOAD55	SNRFOR	AUD	CR	Composite
DP World Ltd	MOAD55	SNRFOR	EUR	CR	Composite
DP World Ltd	MOAD55	SNRFOR	EUR	MM	Composite
DP World Ltd	MOAD55	SNRFOR	JPY	CR	Composite
DP World Ltd	MOAD55	SNRFOR	JPY	MM	Composite
DP World Ltd	MOAD55	SNRFOR	USD	CR	Composite
DP World Ltd	MOAD55	SNRFOR	USD	MM	Composite
DPL Inc	2F65BC	SNRFOR	EUR	MM	Composite
DPL Inc	2F65BC	SNRFOR	EUR	MR	Composite
DPL Inc	2F65BC	SNRFOR	EUR	XR	Composite
DPL Inc	2F65BC	SNRFOR	USD	CR	Composite
DPL Inc	2F65BC	SNRFOR	USD	MM	Composite
DPL Inc	2F65BC	SNRFOR	USD	MR	Composite
DPL Inc	2F65BC	SNRFOR	USD	XR	Composite
Dresdner Bk AG	2I76B7	JRSUBUT2	EUR	CR	Composite
Dresdner Bk AG	2I76B7	JRSUBUT2	EUR	MM	Composite
Dresdner Bk AG	2I76B7	JRSUBUT2	EUR	MR	Composite
Dresdner Bk AG	2I76B7	JRSUBUT2	USD	CR	Composite
Dresdner Bk AG	2I76B7	JRSUBUT2	USD	XR	Composite
Dresdner Bk AG	2I76B7	PREFT1	EUR	CR	Composite
Dresdner Bk AG	2I76B7	PREFT1	EUR	MM	Composite
Dresdner Bk AG	2I76B7	PREFT1	USD	CR	Composite
Dresdner Bk AG	2I76B7	PREFT1	USD	MM	Composite
Dresdner Bk AG	2I76B7	PREFT1	USD	MR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	AUD	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	CHF	CR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	CHF	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	EUR	CR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	EUR	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	EUR	MR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	EUR	XR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	GBP	CR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	GBP	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	GBP	MR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	HUF	CR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	JPY	CR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	JPY	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	NOK	CR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	NOK	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	SEK	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	SGD	CR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	SGD	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	USD	CR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	USD	MM	Composite
Dresdner Bk AG	2I76B7	SNRFOR	USD	MR	Composite
Dresdner Bk AG	2I76B7	SNRFOR	USD	XR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	AUD	CR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	AUD	MM	Composite
Dresdner Bk AG	2I76B7	SUBLT2	CHF	CR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	CHF	MM	Composite
Dresdner Bk AG	2I76B7	SUBLT2	EUR	CR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	EUR	MM	Composite
Dresdner Bk AG	2I76B7	SUBLT2	EUR	MR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	GBP	CR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	GBP	MM	Composite
Dresdner Bk AG	2I76B7	SUBLT2	GBP	MR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	JPY	CR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	JPY	MM	Composite
Dresdner Bk AG	2I76B7	SUBLT2	SEK	MM	Composite
Dresdner Bk AG	2I76B7	SUBLT2	SGD	CR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	SGD	MM	Composite

0.46%	0.60%	0.65%	0.72%	0.81%	0.89%	0.94%	0.97%	1%
0.45%	0.58%	0.63%	0.72%	0.78%	0.87%	0.91%	0.94%	0.97%
	0.06%	0.15%	0.24%	0.19%		0.27%	0.33%	0.56%
	0.06%	0.15%	0.24%	0.19%		0.27%	0.33%	0.56%
	0.06%	0.15%	0.24%	0.19%		0.27%	0.33%	0.56%
0.29%		0.33%	0.45%	0.55%	0.62%			
0.29%		0.33%	0.45%	0.55%	0.62%			
	1.48%	1.71%	1.90%	2.14%	2.44%	2.60%	2.80%	
	1.49%	1.71%	1.92%	2.14%	2.47%	2.63%	2.84%	
	1.43%	1.71%	1.84%	2.14%	2.37%	2.52%	2.71%	
	1.48%	1.71%	1.90%	2.14%	2.44%	2.60%	2.80%	
	1.49%	1.71%	1.92%	2.14%	2.47%	2.63%	2.84%	
	1.43%	1.71%	1.84%	2.14%	2.37%	2.52%	2.71%	
0.33%	0.37%	0.44%	0.54%	0.59%	0.68%	0.75%	0.85%	0.93%
0.31%	0.37%	0.43%	0.58%	0.60%	0.71%	0.77%	0.85%	0.93%
0.34%	0.40%	0.47%	0.60%	0.64%	0.75%	0.83%	0.91%	0.93%
0.33%	0.38%	0.45%	0.58%	0.62%	0.72%	0.80%	0.87%	0.93%
0.33%	0.37%	0.44%	0.54%	0.59%	0.68%	0.75%	0.85%	0.93%
0.31%	0.37%	0.43%	0.58%	0.60%	0.71%	0.77%	0.85%	0.93%
	0.81%	1.42%	1.67%	1.60%	1.74%	1.81%	2.11%	2.12%
	0.81%	1.42%	1.67%	1.60%	1.74%	1.81%	2.11%	2.12%
	0.81%	1.42%	1.67%	1.60%	1.74%	1.81%	2.11%	2.12%
	0.75%	1.10%	1.38%	1.55%	1.73%	1.73%	1.74%	
	0.75%	1.10%	1.38%	1.55%	1.73%	1.73%	1.74%	
	0.75%	1.10%	1.38%	1.55%	1.73%	1.73%	1.74%	
	0.75%	1.10%	1.38%	1.55%	1.73%	1.73%	1.74%	
	0.75%	1.10%	1.38%	1.55%	1.73%	1.73%	1.74%	
0.41%	0.43%	0.57%	0.69%	0.79%	0.87%	0.88%	0.91%	0.92%
0.43%	0.44%	0.58%	0.70%	0.80%	0.90%	0.90%	0.92%	0.92%
0.41%	0.43%	0.56%	0.68%	0.78%	0.86%	0.88%	0.90%	0.92%
0.43%	0.44%	0.58%	0.70%	0.80%	0.90%	0.90%	0.92%	0.92%
0.41%	0.43%	0.56%	0.68%	0.78%	0.86%	0.88%	0.90%	0.92%
0.41%	0.42%	0.55%	0.68%	0.77%	0.85%	0.86%	0.89%	0.92%
0.39%	0.41%	0.53%	0.65%	0.74%	0.82%	0.83%	0.86%	0.92%
0.43%	0.44%	0.58%	0.70%	0.80%	0.90%	0.90%	0.92%	0.92%
0.41%	0.43%	0.56%	0.68%	0.78%	0.86%	0.88%	0.90%	0.92%
0.43%	0.44%	0.58%	0.70%	0.80%	0.90%	0.90%	0.92%	0.92%
0.41%	0.43%	0.57%	0.69%	0.79%	0.87%	0.88%	0.91%	0.92%
0.41%	0.43%	0.57%	0.69%	0.79%	0.87%	0.88%	0.91%	0.92%
0.43%	0.44%	0.58%	0.70%	0.80%	0.90%	0.90%	0.92%	0.92%
0.41%	0.43%	0.56%	0.68%	0.78%	0.86%	0.88%	0.90%	0.92%
0.43%	0.44%	0.58%	0.70%	0.80%	0.90%	0.90%	0.92%	0.92%
0.41%	0.43%	0.56%	0.68%	0.78%	0.86%	0.88%	0.90%	0.92%
0.43%	0.44%	0.58%	0.70%	0.80%	0.90%	0.90%	0.92%	0.92%
0.41%	0.43%	0.56%	0.68%	0.78%	0.86%	0.88%	0.90%	0.92%
0.41%	0.42%	0.55%	0.68%	0.77%	0.85%	0.86%	0.89%	0.92%
0.74%	0.93%	1.17%	1.44%	1.62%	1.81%	1.82%	1.87%	1.85%
0.71%	0.89%	1.18%	1.42%	1.59%	1.76%	1.77%	1.79%	1.78%
0.74%	0.93%	1.17%	1.44%	1.62%	1.81%	1.82%	1.87%	1.85%
0.71%	0.89%	1.18%	1.42%	1.59%	1.76%	1.77%	1.79%	1.78%
0.71%	0.88%	1.16%	1.40%	1.57%	1.73%	1.75%	1.77%	1.76%
0.74%	0.93%	1.17%	1.44%	1.62%	1.81%	1.82%	1.87%	1.85%
0.71%	0.89%	1.18%	1.42%	1.59%	1.76%	1.77%	1.79%	1.78%
0.71%	0.89%	1.18%	1.42%	1.59%	1.76%	1.77%	1.79%	1.78%
0.74%	0.93%	1.17%	1.44%	1.62%	1.81%	1.82%	1.87%	1.85%
0.71%	0.89%	1.18%	1.42%	1.59%	1.76%	1.77%	1.79%	1.78%

0.97%	1.29%	40% A	AA	AAA	AA
0.97%	1.29%	40% BBB	A	A	A
		40%			
		40%			
0.57%	0.59%	40%	NR	NR	NR
		40%			
0.57%	0.59%	40%	NR	NR	NR
0.57%	0.59%	40%	NR	NR	NR
		35% NR		NR	NR
		35% NR		NR	NR
		32.50%			
		32.50%			
		32.50%			
2.87%	2.94%	40%	BB	NR	BB
2.90%	2.96%	40%	BBB	NR	BBB
2.78%	2.84%	40%	BBB	NR	BBB
		40%			
2.87%	2.94%	40%	BB	NR	BB
2.90%	2.96%	40%	BBB	NR	BBB
2.78%	2.84%	40%	BBB	NR	BBB
		40%			
0.95%	0.96%	40% A	AA	A	A
0.91%	0.96%	40% A	AA	A	A
1.00%	0.96%	40% BBB	A	A	BBB
0.96%	0.96%	40% BBB	A	A	BBB
0.95%	0.96%	40% A	AA	A	A
0.91%	0.96%	40% A	AA	A	A
		5.50%	NR	NR	NR
		5.50%	NR	NR	NR
		5.50%			
		5.50%			
		5.50%	NR	NR	NR
		10%	NR	NR	NR
		10%	NR	NR	NR
		10%	NR	NR	NR
		10%	NR	NR	NR
		10%	NR	NR	NR
0.94%		40% BB	BBB	BBB	BBB
0.94%		40% BBB	A	AA	A
0.94%		40% BBB	AA	AA	AA
0.94%		40% BBB	A	AA	A
0.94%		40% BBB	AA	AA	AA
0.94%		40% BBB	A	A	A
0.94%		40% BBB	A	A	A
0.94%		40% BBB	A	AA	A
0.94%		40% BBB	AA	AA	AA
		40%			
0.94%		40% BBB	A	AA	A
0.94%		40% BB	BBB	BBB	BBB
0.94%		40% BB	BBB	BBB	BBB
0.94%		40% BBB	A	AA	A
0.94%		40% BBB	AA	AA	AA
		40%			
0.94%		40% BBB	A	AA	A
0.94%		40% BBB	AA	AA	AA
0.94%		40% BBB	A	AA	A
0.94%		40% BBB	AA	AA	AA
0.94%		40% BBB	A	A	A
		40%			
		20%			
		20%			
1.96%	1.93%	20% BBB	A	A	A
1.88%	1.93%	20% A	AA	AAA	AAA
1.96%	1.93%	20% BBB	A	A	A
1.88%	1.93%	20% A	AA	AAA	AAA
1.86%	1.93%	20% BBB	A	AA	AA
1.96%	1.93%	20% BBB	A	A	A
1.88%	1.93%	20% A	AA	AAA	AAA
		20%			
		20%			
		20%			
1.88%	1.93%	20% A	AA	AAA	AAA
1.96%	1.93%	20% BBB	A	A	A
1.88%	1.93%	20% A	AA	AAA	AAA

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

NR	AA	11	Basic Materials	N.Amer	United States
NR	A	4	Basic Materials	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR		Consumer Services	N.Amer	United States
NR	NR		Consumer Services	N.Amer	United States
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BB	A	4		MiddleEast	United Arab Emirates
BBB	A	3		MiddleEast	United Arab Emirates
BBB	A	3		MiddleEast	United Arab Emirates
	NR			MiddleEast	United Arab Emirates
BB	A	4		MiddleEast	United Arab Emirates
BBB	A	3		MiddleEast	United Arab Emirates
BBB	A	3		MiddleEast	United Arab Emirates
	NR		Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	AA	11	Financials	Europe	Germany
	A	5	Financials	Europe	Germany
	AA	10	Financials	Europe	Germany
	A	5	Financials	Europe	Germany
	AA	10	Financials	Europe	Germany
	AA	11	Financials	Europe	Germany
	AA	11	Financials	Europe	Germany
	A	5	Financials	Europe	Germany
	AA	10	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	A	5	Financials	Europe	Germany
	AA	11	Financials	Europe	Germany
	AA	11	Financials	Europe	Germany
	A	5	Financials	Europe	Germany
	AA	10	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	A	5	Financials	Europe	Germany
	AA	10	Financials	Europe	Germany
	A	5	Financials	Europe	Germany
	AA	10	Financials	Europe	Germany
	AA	11	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany

A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
	A	Thin		Thin	Thin	Thin
	A	Thin		Thin	Thin	Thin
A						
A						
A						
			Entity Tier	Thin	Entity Tier	Thin
			DocAdj	Thin	DocAdj	Thin
			DocAdj	Thin	DocAdj	Thin
			Entity Tier	Thin	Entity Tier	Thin
			DocAdj	Thin	DocAdj	Thin
			DocAdj	Thin	DocAdj	Thin
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

DRSDNRTWDMM	29-Aug-08 DRSDNR
DRSDNRUSDCR	29-Aug-08 DRSDNR
DRSDNRUSDMM	29-Aug-08 DRSDNR
DRSDNRUSDMR	29-Aug-08 DRSDNR
DRESSRUSDCR	29-Aug-08 DRESSR
DRESSRUSDMR	29-Aug-08 DRESSR
DRESSRUSDXR	29-Aug-08 DRESSR
DRESSRUSDMR	29-Aug-08 DRESSR
DRESSRUSDXR	29-Aug-08 DRESSR
DSGIAUDCR	29-Aug-08 DSGI
DSGIAUDMM	29-Aug-08 DSGI
DSGICADMM	29-Aug-08 DSGI
DSGICHFCR	29-Aug-08 DSGI
DSGICHFMM	29-Aug-08 DSGI
DSGIEURCR	29-Aug-08 DSGI
DSGIEURMM	29-Aug-08 DSGI
DSGIEURMR	29-Aug-08 DSGI
DSGIEURXR	29-Aug-08 DSGI
DSGIGBPCR	29-Aug-08 DSGI
DSGIGBPMM	29-Aug-08 DSGI
DSGIGBPMR	29-Aug-08 DSGI
DSGIGBPXR	29-Aug-08 DSGI
DSGIHKDMM	29-Aug-08 DSGI
DSGIJPYCR	29-Aug-08 DSGI
DSGIJPYMM	29-Aug-08 DSGI
DSGINOKMM	29-Aug-08 DSGI
DSGISEKMM	29-Aug-08 DSGI
DSGISGDMM	29-Aug-08 DSGI
DSGIUSDCR	29-Aug-08 DSGI
DSGIUSDMM	29-Aug-08 DSGI
DSGIUSDMR	29-Aug-08 DSGI
DSGIUSDXR	29-Aug-08 DSGI
DSTSEURMR	29-Aug-08 DSTS
DSTSEURXR	29-Aug-08 DSTS
DSTSUSDMR	29-Aug-08 DSTS
DSTSUSDXR	29-Aug-08 DSTS
DRDEURMM	29-Aug-08 DRD
DRDEURMR	29-Aug-08 DRD
DRDUSDMM	29-Aug-08 DRD
DRDUSDMR	29-Aug-08 DRD
DRDUSDXR	29-Aug-08 DRD
UAE-DGSEURCR	29-Aug-08 UAE-DGS
UAE-DGSUSDCR	29-Aug-08 UAE-DGS
DUBGOVEURCR	29-Aug-08 DUBGOV
DUBGOVUSDCR	29-Aug-08 DUBGOV
DUBGOVUSDMR	29-Aug-08 DUBGOV
DHCOGEURCR	29-Aug-08 DHCOG
DHCOGEURMM	29-Aug-08 DHCOG
DHCOGEURMR	29-Aug-08 DHCOG
DHCOGGBPCR	29-Aug-08 DHCOG
DHCOGGBPMM	29-Aug-08 DHCOG
DHCOGUSDCR	29-Aug-08 DHCOG
DHCOGUSDMM	29-Aug-08 DHCOG
DHCOGUSDMR	29-Aug-08 DHCOG
DSUKCLEURCR	29-Aug-08 DSUKCL
DSUKCLUSDCR	29-Aug-08 DSUKCL
DUKECOAUDMR	29-Aug-08 DUKECO
DUKECOAUDXR	29-Aug-08 DUKECO
DUKECOCADMR	29-Aug-08 DUKECO
DUKECOCHFMR	29-Aug-08 DUKECO
DUKECOEURCR	29-Aug-08 DUKECO
DUKECOEURMM	29-Aug-08 DUKECO
DUKECOEURMR	29-Aug-08 DUKECO
DUKECOEURXR	29-Aug-08 DUKECO
DUKECOGBPMR	29-Aug-08 DUKECO
DUKECOGBPXR	29-Aug-08 DUKECO
DUKECOHKDMR	29-Aug-08 DUKECO
DUKECOHKDXR	29-Aug-08 DUKECO
DUKECOJPYMR	29-Aug-08 DUKECO
DUKECOSEKMR	29-Aug-08 DUKECO
DUKECOSEKXR	29-Aug-08 DUKECO
DUKECOTWDMR	29-Aug-08 DUKECO
DUKECOUSDCR	29-Aug-08 DUKECO
DUKECOUSDMM	29-Aug-08 DUKECO

Dresdner Bk AG	2I76B7	SUBLT2	TWD	MM	Composite
Dresdner Bk AG	2I76B7	SUBLT2	USD	CR	Composite
Dresdner Bk AG	2I76B7	SUBLT2	USD	MM	Composite
Dresdner Bk AG	2I76B7	SUBLT2	USD	MR	Composite
Dresser Inc	2I76C2	SECDOM	USD	CR	Composite
Dresser Inc	2I76C2	SECDOM	USD	MR	Composite
Dresser Inc	2I76C2	SECDOM	USD	XR	Composite
Dresser Inc	2I76C2	SNRFOR	USD	MR	Composite
Dresser Inc	2I76C2	SNRFOR	USD	XR	Composite
DSG Intl PLC	GIACBA	SNRFOR	AUD	CR	Composite
DSG Intl PLC	GIACBA	SNRFOR	AUD	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	CAD	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	CHF	CR	Composite
DSG Intl PLC	GIACBA	SNRFOR	CHF	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	EUR	CR	Composite
DSG Intl PLC	GIACBA	SNRFOR	EUR	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	EUR	MR	Composite
DSG Intl PLC	GIACBA	SNRFOR	EUR	XR	Composite
DSG Intl PLC	GIACBA	SNRFOR	GBP	CR	Composite
DSG Intl PLC	GIACBA	SNRFOR	GBP	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	GBP	MR	Composite
DSG Intl PLC	GIACBA	SNRFOR	GBP	XR	Composite
DSG Intl PLC	GIACBA	SNRFOR	HKD	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	JPY	CR	Composite
DSG Intl PLC	GIACBA	SNRFOR	JPY	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	NOK	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	SEK	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	SGD	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	USD	CR	Composite
DSG Intl PLC	GIACBA	SNRFOR	USD	MM	Composite
DSG Intl PLC	GIACBA	SNRFOR	USD	MR	Composite
DSG Intl PLC	GIACBA	SNRFOR	USD	XR	Composite
DST Sys INC	2F6658	SNRFOR	EUR	MR	Composite
DST Sys INC	2F6658	SNRFOR	EUR	XR	Composite
DST Sys INC	2F6658	SNRFOR	USD	MR	Composite
DST Sys INC	2F6658	SNRFOR	USD	XR	Composite
DUANE READE INC	2I98CF	SNRFOR	EUR	MM	Composite
DUANE READE INC	2I98CF	SNRFOR	EUR	MR	Composite
DUANE READE INC	2I98CF	SNRFOR	USD	MM	Composite
DUANE READE INC	2I98CF	SNRFOR	USD	MR	Composite
DUANE READE INC	2I98CF	SNRFOR	USD	XR	Composite
Dubai Glob Sukuk FZCO	MOAGBM	SNRFOR	EUR	CR	Composite
Dubai Glob Sukuk FZCO	MOAGBM	SNRFOR	USD	CR	Composite
Dubai Govt	MOAGBN	SNRFOR	EUR	CR	Composite
Dubai Govt	MOAGBN	SNRFOR	USD	CR	Composite
Dubai Govt	MOAGBN	SNRFOR	USD	MR	Composite
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	EUR	CR	Composite
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	EUR	MM	Composite
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	EUR	MR	Composite
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	GBP	CR	Composite
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	GBP	MM	Composite
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	USD	CR	Composite
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	USD	MM	Composite
Dubai Hldg Coml Operations Group LLC	MOAGBO	SNRFOR	USD	MR	Composite
Dubai Sukuk Centre Ltd	MOAGGV	SNRFOR	EUR	CR	Composite
Dubai Sukuk Centre Ltd	MOAGGV	SNRFOR	USD	CR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	AUD	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	AUD	XR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	CAD	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	CHF	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	EUR	CR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	EUR	MM	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	EUR	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	EUR	XR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	GBP	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	GBP	XR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	HKD	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	HKD	XR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	JPY	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	SEK	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	SEK	XR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	TWD	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	USD	CR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	USD	MM	Composite

0.74%	0.93%	1.17%	1.44%	1.62%	1.81%	1.82%	1.87%	1.85%
0.71%	0.89%	1.18%	1.42%	1.59%	1.76%	1.77%	1.79%	1.78%
0.71%	0.88%	1.16%	1.40%	1.57%	1.73%	1.75%	1.77%	1.76%
						3.50%		
						3.50%		
2.02%	2.47%	3.35%	3.91%	3.94%	4.14%	4.30%	4.33%	4.46%
2.02%	2.36%	3.20%	3.73%	3.94%	4.14%	4.13%	4.16%	4.46%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.08%	2.49%	3.38%	3.96%	4.06%	4.26%	4.26%	4.29%	4.59%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.08%	2.49%	3.38%	3.96%	4.06%	4.26%	4.26%	4.29%	4.59%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.01%	2.36%	3.12%	3.70%	3.87%	4.04%	4.07%	4.12%	4.36%
1.93%	2.27%	3.00%	3.56%	3.73%	3.89%	3.92%	3.96%	4.20%
2.08%	2.49%	3.38%	3.96%	4.06%	4.26%	4.26%	4.29%	4.59%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.04%	2.44%	3.35%	3.92%	4.10%	4.27%	4.32%	4.37%	4.58%
1.95%	2.33%	3.20%	3.74%	3.93%	4.10%	4.14%	4.20%	4.37%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.08%	2.49%	3.38%	3.96%	4.06%	4.26%	4.26%	4.29%	4.59%
2.00%	2.38%	3.15%	3.73%	3.92%	4.10%	4.14%	4.19%	4.33%
2.01%	2.36%	3.12%	3.70%	3.87%	4.04%	4.07%	4.12%	4.36%
	0.40%	0.81%	1.52%	1.30%	1.81%	1.87%	1.74%	
	0.39%	0.81%	1.47%	1.30%	1.81%	1.87%	1.74%	
					10.51%			
					10.51%			
	0.78%	1.43%	1.63%	1.85%	2.02%	2.10%	2.20%	
	0.78%	1.43%	1.63%	1.85%	2.02%	2.10%	2.20%	
0.68%	0.80%	1.31%	1.57%	1.85%	2.04%	2.16%	2.27%	2.32%
0.68%	0.80%	1.31%	1.57%	1.85%	2.04%	2.16%	2.27%	2.32%
0.95%	1.44%	2.07%	2.39%	2.62%	3.00%	3.07%	3.27%	
0.95%	1.44%	2.07%	2.39%	2.52%	2.88%	2.95%	3.14%	
0.95%	1.44%	2.07%	2.39%	2.49%	2.85%	2.92%	3.11%	
0.95%	1.44%	2.07%	2.39%	2.62%	3.00%	3.07%	3.27%	
0.95%	1.44%	2.07%	2.39%	2.52%	2.88%	2.95%	3.14%	
0.95%	1.44%	2.07%	2.39%	2.62%	3.00%	3.07%	3.27%	
0.95%	1.44%	2.07%	2.39%	2.52%	2.88%	2.95%	3.14%	
0.95%	1.44%	2.07%	2.39%	2.49%	2.85%	2.92%	3.11%	
	1.75%	2.01%	2.22%		2.61%	2.70%	2.75%	
	1.75%	2.01%	2.22%		2.61%	2.70%	2.75%	
0.20%	0.25%	0.38%	0.40%	0.46%	0.51%	0.56%	0.63%	0.67%
0.20%	0.25%	0.38%	0.40%	0.46%	0.51%	0.56%	0.63%	0.67%
0.20%	0.22%	0.38%	0.40%	0.47%	0.52%	0.57%	0.63%	0.68%
0.20%	0.22%	0.38%	0.40%	0.47%	0.52%	0.57%	0.63%	0.68%
0.21%	0.23%	0.40%	0.43%	0.49%	0.55%	0.60%	0.66%	0.71%
0.20%	0.22%	0.38%	0.41%	0.47%	0.52%	0.57%	0.64%	0.68%
0.20%	0.22%	0.38%	0.40%	0.47%	0.52%	0.57%	0.63%	0.68%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.20%	0.22%	0.38%	0.40%	0.47%	0.52%	0.57%	0.63%	0.68%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.20%	0.22%	0.38%	0.40%	0.47%	0.52%	0.57%	0.63%	0.68%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.20%	0.25%	0.38%	0.40%	0.46%	0.51%	0.56%	0.63%	0.67%
0.20%	0.25%	0.38%	0.40%	0.46%	0.51%	0.56%	0.63%	0.67%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.21%	0.23%	0.40%	0.43%	0.49%	0.55%	0.60%	0.66%	0.71%
0.21%	0.23%	0.40%	0.43%	0.49%	0.55%	0.60%	0.66%	0.71%

		20%				
1.96%	1.93%	20%	BBB	A	A	A
1.88%	1.93%	20%	A	AA	AAA	AAA
1.86%	1.93%	20%	BBB	A	AA	AA
		70%				
		70%				
		70%				
		40%				
		40%				
4.60%	4.60%	40%	BBB	BBB	BBB	BBB
4.60%	4.60%	40%	BBB	A	A	A
4.56%	4.49%	40%	AA	AAA	AAA	AAA
4.81%	4.68%	40%	A	AA	AA	A
4.56%	4.49%	40%	AA	AAA	AAA	AAA
4.81%	4.68%	40%	A	AA	AA	A
4.56%	4.49%	40%	AA	AAA	AAA	AAA
4.50%	4.50%	40%	A	AA	AA	AA
4.34%	4.33%	40%	A	AA	AA	AA
4.81%	4.68%	40%	A	AA	AA	A
4.56%	4.49%	40%	AA	AAA	AAA	AAA
		40%				
		40%				
4.56%	4.49%	40%	AA	AAA	AAA	AAA
4.60%	4.77%	40%	BBB	BBB	BBB	BBB
4.60%	4.56%	40%	A	A	A	A
4.56%	4.49%	40%	AA	AAA	AAA	AAA
4.56%	4.49%	40%	AA	AAA	AAA	AAA
4.56%	4.49%	40%	AA	AAA	AAA	AAA
4.81%	4.68%	40%	A	AA	AA	A
4.56%	4.49%	40%	AA	AAA	AAA	AAA
4.50%	4.50%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
2.25%		40%		BB	NR	BB
2.25%		40%		BB	NR	BB
		31.00%				
		31.00%				
		31.00%				
		31.00%				
		31.00%				
2.43%		35%		NR	NR	NR
2.43%		35%		NR	NR	NR
2.36%	2.40%	25%	NR	A	A	A
2.36%	2.40%	25%	NR	A	A	A
		25%				
3.15%	3.34%	40%	NR	NR	NR	NR
3.03%	3.20%	40%	NR	NR	NR	NR
2.99%	3.17%	40%	NR	NR	NR	NR
3.15%	3.34%	40%	NR	NR	NR	NR
3.03%	3.20%	40%	NR	NR	NR	NR
3.15%	3.34%	40%	NR	NR	NR	NR
3.03%	3.20%	40%	NR	NR	NR	NR
2.99%	3.17%	40%	NR	NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
0.76%	0.70%	40%	BB	BBB	BBB	A
0.76%	0.70%	40%	BB	BBB	BBB	A
0.77%	0.70%	40%	A	AA	AA	AAA
0.77%	0.70%	40%	A	AA	AA	AAA
0.81%	0.74%	40%	BBB	A	A	AA
0.77%	0.71%	40%	BBB	A	A	AA
0.77%	0.70%	40%	A	AA	AA	AAA
0.74%	0.67%	40%	BBB	A	A	AA
0.77%	0.70%	40%	A	AA	AA	AAA
0.74%	0.67%	40%	BBB	A	A	AA
0.77%	0.70%	40%	A	AA	AA	AAA
0.74%	0.67%	40%	BBB	A	A	AA
0.76%	0.70%	40%	BB	BBB	BBB	A
0.76%	0.70%	40%				
0.74%	0.67%	40%	BBB	A	A	AA
0.74%	0.67%	40%				
0.81%	0.74%	40%	BBB	A	A	AA
0.81%	0.74%	40%				

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

	NR		Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	AA	11	Financials	Europe	Germany
NR	AA	12	Financials	Europe	Germany
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	AA	12	Consumer Services	Europe	United Kingdom
BBB	AA	12	Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
A	A	7	Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
A	A	7	Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
A	AA	12	Consumer Services	Europe	United Kingdom
A	AA	12	Consumer Services	Europe	United Kingdom
A	A	7	Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
BBB	A	3	Consumer Services	Europe	United Kingdom
A	A	3	Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
A	A	7	Consumer Services	Europe	United Kingdom
AA	AA	10	Consumer Services	Europe	United Kingdom
A	AA	12	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	3	Government	MiddleEast	United Arab Emirates
	NR	3	Government	MiddleEast	United Arab Emirates
A	A	4	Government	MiddleEast	United Arab Emirates
A	A	4	Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
A	A	3	Consumer Services	MiddleEast	United Arab Emirates
BBB	A	3	Consumer Services	MiddleEast	United Arab Emirates
BBB	A	3	Consumer Services	MiddleEast	United Arab Emirates
A	A	3	Consumer Services	MiddleEast	United Arab Emirates
BBB	A	3	Consumer Services	MiddleEast	United Arab Emirates
A	A	3	Consumer Services	MiddleEast	United Arab Emirates
BBB	A	3	Consumer Services	MiddleEast	United Arab Emirates
BBB	A	3	Consumer Services	MiddleEast	United Arab Emirates
	NR	2		MiddleEast	United Arab Emirates
	NR	2		MiddleEast	United Arab Emirates
BB	AA	10	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
BBB	A	5	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
BBB	A	5	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
BBB	A	5	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	A	5	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States

A	AA					
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
	BBB					
	BBB					
	BBB		DocAdj	Thin	DocAdj	Thin
	BBB		DocAdj	Thin	DocAdj	Thin
CCC	B					
CCC	B					
CCC	B					
CCC	B					
CCC	B					
	BBB		Thin	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
A	BB	Thin	Thin	Thin	Thin	CcyGrp
A	BB	Thin	Thin	Thin	Thin	DocAdj
A	BB	Thin	Thin	Thin	Thin	DocAdj
A	BB	Thin	Thin	Thin	Thin	CcyGrp
A	BB	Thin	Thin	Thin	Thin	DocAdj
A	BB	Thin	Thin	Thin	Thin	CcyGrp
A	BB	Thin	Thin	Thin	Thin	DocAdj
A	BB	Thin	Thin	Thin	Thin	DocAdj
			Thin	Thin	Thin	
			Thin	Thin	Thin	
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					

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

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

DUKECOUSDMR	29-Aug-08 DUKECO
DUKECOUSDXR	29-Aug-08 DUKECO
DUKENOEURMM	29-Aug-08 DUKENO
DUKENOEURMR	29-Aug-08 DUKENO
DUKENOUSDCR	29-Aug-08 DUKENO
DUKENOUSDMM	29-Aug-08 DUKENO
DUKENOUSDMR	29-Aug-08 DUKENO
DRECHFMR	29-Aug-08 DRE
DREEURMR	29-Aug-08 DRE
DREEURXR	29-Aug-08 DRE
DREUSDCR	29-Aug-08 DRE
DREUSDMR	29-Aug-08 DRE
DREUSDXR	29-Aug-08 DRE
DRE-DukeRtyLPAUDMR	29-Aug-08 DRE-DukeRtyLP
DRE-DukeRtyLPEURMM	29-Aug-08 DRE-DukeRtyLP
DRE-DukeRtyLPEURMR	29-Aug-08 DRE-DukeRtyLP
DRE-DukeRtyLPJPYMR	29-Aug-08 DRE-DukeRtyLP
DRE-DukeRtyLPUSDCR	29-Aug-08 DRE-DukeRtyLP
DRE-DukeRtyLPUSDMM	29-Aug-08 DRE-DukeRtyLP
DRE-DukeRtyLPUSDMR	29-Aug-08 DRE-DukeRtyLP
DRE-DukeRtyLPUSDXR	29-Aug-08 DRE-DukeRtyLP
DNBUSDCR	29-Aug-08 DNB
DNBUSDMR	29-Aug-08 DNB
DUNEUSDMR	29-Aug-08 DUNE
DUNEUSDXR	29-Aug-08 DUNE
DLHUSDMR	29-Aug-08 DLH
DRRA-OpCoEURCR	29-Aug-08 DRRA-OpCo
DRRA-OpCoEURMM	29-Aug-08 DRRA-OpCo
DRRA-OpCoEURMR	29-Aug-08 DRRA-OpCo
DRRA-OpCoJPYCR	29-Aug-08 DRRA-OpCo
DRRA-OpCoJPYMR	29-Aug-08 DRRA-OpCo
DRRA-OpCoUSDCR	29-Aug-08 DRRA-OpCo
DRRA-OpCoUSDMM	29-Aug-08 DRRA-OpCo
DRRA-OpCoUSDMR	29-Aug-08 DRRA-OpCo
DRRA-OpCoUSDXR	29-Aug-08 DRRA-OpCo
DRRA-OpCoEURCR	29-Aug-08 DRRA-OpCo
DRRA-OpCoEURMM	29-Aug-08 DRRA-OpCo
DRRA-OpCoEURMR	29-Aug-08 DRRA-OpCo
DRRA-OpCoEURXR	29-Aug-08 DRRA-OpCo
DRRA-OpCoHKDXR	29-Aug-08 DRRA-OpCo
DRRA-OpCoILSXR	29-Aug-08 DRRA-OpCo
DRRA-OpCoJPYCR	29-Aug-08 DRRA-OpCo
DRRA-OpCoJPYMR	29-Aug-08 DRRA-OpCo
DRRA-OpCoUSDCR	29-Aug-08 DRRA-OpCo
DRRA-OpCoUSDMM	29-Aug-08 DRRA-OpCo
DRRA-OpCoUSDMR	29-Aug-08 DRRA-OpCo
DRRA-OpCoUSDXR	29-Aug-08 DRRA-OpCo
DYKEURCR	29-Aug-08 DYK
DYKEURMM	29-Aug-08 DYK
DYKEURMR	29-Aug-08 DYK
DYKUSDCR	29-Aug-08 DYK
DYKUSDMM	29-Aug-08 DYK
DYKUSDMR	29-Aug-08 DYK
DYKUSDXR	29-Aug-08 DYK
DYN-HoldingsUSDMR	29-Aug-08 DYN-Holdings
DYN-HoldingsUSDXR	29-Aug-08 DYN-Holdings
DYN-HoldingsAUDMR	29-Aug-08 DYN-Holdings
DYN-HoldingsAUDXR	29-Aug-08 DYN-Holdings
DYN-HoldingsEURMM	29-Aug-08 DYN-Holdings
DYN-HoldingsEURMR	29-Aug-08 DYN-Holdings
DYN-HoldingsEURXR	29-Aug-08 DYN-Holdings
DYN-HoldingsHKDXR	29-Aug-08 DYN-Holdings
DYN-HoldingsILSXR	29-Aug-08 DYN-Holdings
DYN-HoldingsUSDCR	29-Aug-08 DYN-Holdings
DYN-HoldingsUSDMM	29-Aug-08 DYN-Holdings
DYN-HoldingsUSDMR	29-Aug-08 DYN-Holdings
DYN-HoldingsUSDXR	29-Aug-08 DYN-Holdings
DYNEURCR	29-Aug-08 DYN
DYNEURMM	29-Aug-08 DYN
DYNEURMR	29-Aug-08 DYN
DYNEURXR	29-Aug-08 DYN
DYNUSDCR	29-Aug-08 DYN
DYNUSDMM	29-Aug-08 DYN
DYNUSDMR	29-Aug-08 DYN

Duke Energy Carolinas LLC	28A85G	SNRFOR	USD	MR	Composite
Duke Energy Carolinas LLC	28A85G	SNRFOR	USD	XR	Composite
Duke Energy OH Inc	28A85H	SNRFOR	EUR	MM	Composite
Duke Energy OH Inc	28A85H	SNRFOR	EUR	MR	Composite
Duke Energy OH Inc	28A85H	SNRFOR	USD	CR	Composite
Duke Energy OH Inc	28A85H	SNRFOR	USD	MM	Composite
Duke Energy OH Inc	28A85H	SNRFOR	USD	MR	Composite
Duke Rlty Corp	28A852	SNRFOR	CHF	MR	Composite
Duke Rlty Corp	28A852	SNRFOR	EUR	MR	Composite
Duke Rlty Corp	28A852	SNRFOR	EUR	XR	Composite
Duke Rlty Corp	28A852	SNRFOR	USD	CR	Composite
Duke Rlty Corp	28A852	SNRFOR	USD	MR	Composite
Duke Rlty Corp	28A852	SNRFOR	USD	XR	Composite
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	AUD	MR	Composite
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	EUR	MM	Composite
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	EUR	MR	Composite
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	JPY	MR	Composite
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	USD	CR	Composite
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	USD	MM	Composite
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	USD	MR	Composite
DUKE Rlty Ltd PARTNERSHIP	28A8JG	SNRFOR	USD	XR	Composite
Dun & Bradstreet Corp	UW8ACB	SNRFOR	USD	CR	Composite
Dun & Bradstreet Corp	UW8ACB	SNRFOR	USD	MR	Composite
Dune Energy Inc	28B86B	SNRFOR	USD	MR	Composite
Dune Energy Inc	28B86B	SNRFOR	USD	XR	Composite
Duquesne Light Hldgs Inc	28C856	SNRFOR	USD	MR	Composite
Dura Oper Corp	28C95S	SNRFOR	EUR	CR	Composite
Dura Oper Corp	28C95S	SNRFOR	EUR	MM	Composite
Dura Oper Corp	28C95S	SNRFOR	EUR	MR	Composite
Dura Oper Corp	28C95S	SNRFOR	JPY	CR	Composite
Dura Oper Corp	28C95S	SNRFOR	JPY	MR	Composite
Dura Oper Corp	28C95S	SNRFOR	USD	CR	Composite
Dura Oper Corp	28C95S	SNRFOR	USD	MM	Composite
Dura Oper Corp	28C95S	SNRFOR	USD	MR	Composite
Dura Oper Corp	28C95S	SNRFOR	USD	XR	Composite
Dura Oper Corp	28C95S	SUBLT2	EUR	CR	Composite
Dura Oper Corp	28C95S	SUBLT2	EUR	MM	Composite
Dura Oper Corp	28C95S	SUBLT2	EUR	MR	Composite
Dura Oper Corp	28C95S	SUBLT2	EUR	XR	Composite
Dura Oper Corp	28C95S	SUBLT2	HKD	XR	Composite
Dura Oper Corp	28C95S	SUBLT2	ILS	XR	Composite
Dura Oper Corp	28C95S	SUBLT2	JPY	CR	Composite
Dura Oper Corp	28C95S	SUBLT2	JPY	MR	Composite
Dura Oper Corp	28C95S	SUBLT2	USD	CR	Composite
Dura Oper Corp	28C95S	SUBLT2	USD	MM	Composite
Dura Oper Corp	28C95S	SUBLT2	USD	MR	Composite
Dura Oper Corp	28C95S	SUBLT2	USD	XR	Composite
Dyckerhoff AG	DF5984	SNRFOR	EUR	CR	Composite
Dyckerhoff AG	DF5984	SNRFOR	EUR	MM	Composite
Dyckerhoff AG	DF5984	SNRFOR	EUR	MR	Composite
Dyckerhoff AG	DF5984	SNRFOR	USD	CR	Composite
Dyckerhoff AG	DF5984	SNRFOR	USD	MM	Composite
Dyckerhoff AG	DF5984	SNRFOR	USD	MR	Composite
Dyckerhoff AG	DF5984	SNRFOR	USD	XR	Composite
Dynegy Hldgs Inc	28E97R	SECDOM	USD	MR	Composite
Dynegy Hldgs Inc	28E97R	SECDOM	USD	XR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	AUD	MR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	AUD	XR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	EUR	MM	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	EUR	MR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	EUR	XR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	HKD	XR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	ILS	XR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	USD	CR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	USD	MM	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	USD	MR	Composite
Dynegy Hldgs Inc	28E97R	SNRFOR	USD	XR	Composite
Dynegy Inc.	28E97W	SNRFOR	EUR	CR	Composite
Dynegy Inc.	28E97W	SNRFOR	EUR	MM	Composite
Dynegy Inc.	28E97W	SNRFOR	EUR	MR	Composite
Dynegy Inc.	28E97W	SNRFOR	EUR	XR	Composite
Dynegy Inc.	28E97W	SNRFOR	USD	CR	Composite
Dynegy Inc.	28E97W	SNRFOR	USD	MM	Composite
Dynegy Inc.	28E97W	SNRFOR	USD	MR	Composite

0.20%	0.22%	0.38%	0.40%	0.47%	0.52%	0.57%	0.63%	0.68%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.19%	0.32%	0.37%	0.39%	0.45%	0.50%	0.55%	0.62%	0.65%
0.16%	0.16%	0.23%	0.33%	0.47%	0.53%	0.62%	0.57%	0.57%
	2.94%	2.40%	2.97%	2.94%	3.10%	2.92%	2.81%	2.75%
	2.94%	2.40%	2.97%	2.94%	3.10%	2.92%	2.81%	2.75%
	2.94%	2.40%	2.97%	2.94%	3.10%	2.92%	2.81%	2.75%
	2.94%	2.40%	2.87%	2.84%	2.99%	2.82%	2.71%	2.75%
3.07%	2.46%	2.64%	3.05%	3.12%	3.21%	3.05%	3.02%	2.83%
3.07%	2.46%	2.64%	3.05%	3.12%	3.21%	3.05%	3.02%	2.83%
3.07%	2.46%	2.64%	3.05%	3.12%	3.21%	3.05%	3.02%	2.83%
3.07%	2.37%	2.54%	2.94%	3.01%	3.10%	2.94%	2.91%	2.83%
					5.96%			
					5.96%			

0.67%	0.80%	1.02%	1.27%	1.49%	1.65%	1.76%	1.86%	1.86%
0.67%	0.80%	1.02%	1.27%	1.42%	1.59%	1.68%	1.78%	1.86%
0.67%	0.80%	1.02%	1.27%	1.41%	1.56%	1.68%	1.77%	1.86%
0.67%	0.80%	1.02%	1.27%	1.49%	1.65%	1.76%	1.86%	1.86%
0.67%	0.80%	1.02%	1.27%	1.42%	1.59%	1.68%	1.78%	1.86%
0.67%	0.80%	1.02%	1.27%	1.41%	1.56%	1.68%	1.77%	1.86%
		1.82%	2.35%	2.64%	2.88%	2.93%	3.23%	3.38%
1.46%	2.00%	2.81%	3.73%	4.13%	4.57%	4.71%	4.83%	5.04%
1.50%	2.06%	2.89%	3.84%	4.30%	4.71%	4.88%	4.91%	5.19%
1.49%	1.99%	2.80%	3.66%	4.08%	4.53%	4.66%	4.72%	5.08%
1.49%	1.99%	2.80%	3.66%	4.08%	4.53%	4.66%	4.72%	5.08%
1.49%	1.99%	2.80%	3.66%	4.08%	4.53%	4.66%	4.72%	5.08%
1.58%	2.17%	3.05%	4.02%	4.47%	4.95%	5.10%	5.17%	5.46%
1.50%	2.06%	2.89%	3.84%	4.30%	4.71%	4.88%	4.91%	5.19%
1.49%	1.99%	2.80%	3.66%	4.08%	4.53%	4.66%	4.72%	5.08%
		2.64%	3.68%	4.27%	4.90%	4.71%	4.89%	4.87%
		2.64%	3.68%	4.27%	4.66%	4.71%	4.89%	4.87%
		2.64%	3.68%	4.27%	4.50%	4.71%	4.89%	4.87%
		2.64%	3.68%	4.27%	4.90%	4.71%	4.89%	4.87%
		2.64%	3.68%	4.27%	4.66%	4.71%	4.89%	4.87%

0.77%	0.70%	40%	A	AA	AA	AAA
0.74%	0.67%	40%	BBB	A	A	AA
0.74%	0.67%	40%				
0.74%	0.67%	40%				
0.74%	0.67%	40%				
0.74%	0.67%	40%				
0.57%	0.57%	40%		NR	NR	NR
2.75%	2.75%	40%		NR	NR	BBB
2.75%	2.75%	40%		NR	NR	BBB
		40%				
		40%				
2.75%	2.75%	40%		NR	NR	BBB
2.75%	2.75%	40%		NR	NR	BB
3.03%	3.18%	40%	NR	B	B	BB
		40%				
3.03%	3.18%	40%	NR	BBB	BBB	A
		40%				
		40%				
		40%				
3.03%	3.18%	40%	NR	BBB	BBB	A
2.92%	3.06%	40%	NR	BB	BB	BBB
		35.00%				
		35.00%				
		40%				
		40%				
		40%				
		41%				
		41%				
		41%				
		41%				
		41%				
		41%				
		41%				
		41%				
		6.63%				
		6.63%				
		7.67%				
		6.17%				
		6.17%				
		6.17%				
		6.63%				
		6.63%				
		6.63%				
		6.63%				
		7.67%				
		6.17%				
1.92%	1.97%	37.75%	NR	NR	NR	NR
1.92%	1.97%	37.75%	NR	NR	NR	NR
1.92%	1.97%	37.75%	NR	NR	NR	NR
1.92%	1.97%	37.75%	NR	NR	NR	NR
1.92%	1.97%	37.75%	NR	NR	NR	NR
1.92%	1.97%	37.75%	NR	NR	NR	NR
		37.75%				
		60%				
3.39%	3.39%	60%			NR	NR
4.85%	4.95%	39.44%	BB	BBB	BBB	BBB
		39.44%				
		39.44%				
4.94%	4.81%	40%	BBB	A	A	A
4.76%	5.13%	40%	A	AA	AA	AA
4.76%	5.13%	40%	A	AA	AA	AA
4.76%	5.13%	40%	A	AA	AA	AA
5.21%	5.30%	39.44%	BBB	A	A	A
		39.44%				
4.94%	4.81%	40%	BBB	A	A	A
4.76%	5.13%	40%	A	AA	AA	AA
4.93%	4.98%	40%			NR	NR
		40%				
4.93%	4.98%	40%			NR	NR
4.93%	4.98%	40%			NR	NR
4.93%	4.98%	40%			NR	NR
		40%				
4.93%	4.98%	40%			NR	NR

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

A	AA	9 Oil & Gas	N.Amer	United States
BBB	A	5 Oil & Gas	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	2 Utilities	N.Amer	United States
NR	NR	3 Financials	N.Amer	United States
NR	NR	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	NR	3 Financials	N.Amer	United States
NR	NR	3 Financials	N.Amer	United States
B	BB	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	BB	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	BB	7 Financials	N.Amer	United States
BB	BB	7 Financials	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods

A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	CcyGrp	CcyGrp
BBB	BBB		Thin	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	CcyGrp	CcyGrp
BBB	BBB		Thin	Thin	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
B	B					
B	B					
BBB						
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB					
BB	BB					
BB	BB			Thin	Thin	Thin
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB			Thin	Thin	Thin
B	BB					
B	BB			Thin	Thin	Thin
B	BB			Thin	Thin	Thin
B	BB			Thin	Thin	Thin
B	BB					
B	BB			Thin	Thin	Thin

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

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

DYNUSDXR	29-Aug-08 DYN
DZBKEURCR	29-Aug-08 DZBK
DZBKEURMM	29-Aug-08 DZBK
DZBKEURMR	29-Aug-08 DZBK
DZBKUSDCR	29-Aug-08 DZBK
DZBKUSDMM	29-Aug-08 DZBK
DZBKUSDMR	29-Aug-08 DZBK
DZBKEURCR	29-Aug-08 DZBK
DZBKEURMM	29-Aug-08 DZBK
DZBKUSDCR	29-Aug-08 DZBK
DZBKUSDMM	29-Aug-08 DZBK
DZBKUSDMR	29-Aug-08 DZBK
DDAUDMR	29-Aug-08 DD
DDAUDXR	29-Aug-08 DD
DDCADMR	29-Aug-08 DD
DDCHFMR	29-Aug-08 DD
DDEURCR	29-Aug-08 DD
DDEURMM	29-Aug-08 DD
DDEURMR	29-Aug-08 DD
DDEURXR	29-Aug-08 DD
DDGBPMR	29-Aug-08 DD
DDGBPXR	29-Aug-08 DD
DDHKDMR	29-Aug-08 DD
DDHKDXR	29-Aug-08 DD
DDJPYMR	29-Aug-08 DD
DDJPYXR	29-Aug-08 DD
DDSEKMR	29-Aug-08 DD
DDSEKXR	29-Aug-08 DD
DDSGDMR	29-Aug-08 DD
DDUSDCR	29-Aug-08 DD
DDUSDMM	29-Aug-08 DD
DDUSDMR	29-Aug-08 DD
DDUSDXR	29-Aug-08 DD
ESUNEURCR	29-Aug-08 ESUN
ESUNUSDCR	29-Aug-08 ESUN
ESUNUSDMM	29-Aug-08 ESUN
ESUNUSDMR	29-Aug-08 ESUN
ET-FincorpUSDCR	29-Aug-08 ET-Fincorp
ET-FincorpUSDMR	29-Aug-08 ET-Fincorp
ET-FincorpUSDXR	29-Aug-08 ET-Fincorp
SSPEURCR	29-Aug-08 SSP
SSPEURMR	29-Aug-08 SSP
SSPUSDCR	29-Aug-08 SSP
SSPUSDMR	29-Aug-08 SSP
SSPUSDXR	29-Aug-08 SSP
EONAUDCR	29-Aug-08 EON
EONAUDMM	29-Aug-08 EON
EONCADMM	29-Aug-08 EON
EONCHFCR	29-Aug-08 EON
EONCHFMM	29-Aug-08 EON
EONEURCR	29-Aug-08 EON
EONEURMM	29-Aug-08 EON
EONEURMR	29-Aug-08 EON
EONEURXR	29-Aug-08 EON
EONGBPCR	29-Aug-08 EON
EONGBPMM	29-Aug-08 EON
EONHKDMM	29-Aug-08 EON
EONJPYCR	29-Aug-08 EON
EONJPYMM	29-Aug-08 EON
EONJPYMR	29-Aug-08 EON
EONNOKMM	29-Aug-08 EON
EONNZDCR	29-Aug-08 EON
EONNZDMM	29-Aug-08 EON
EONSEKMM	29-Aug-08 EON
EONSGDMM	29-Aug-08 EON
EONTWDMM	29-Aug-08 EON
EONUSDCR	29-Aug-08 EON
EONUSDMM	29-Aug-08 EON
EONUSDMR	29-Aug-08 EON
EONUSDXR	29-Aug-08 EON
EONZARMM	29-Aug-08 EON
EACCJPYCR	29-Aug-08 EACC
EACCJPYXR	29-Aug-08 EACC
EACCUSDCR	29-Aug-08 EACC

Dynegy Inc.	28E97W	SNRFOR	USD	XR	Composite
DZ Bk AG	DF59F6	SNRFOR	EUR	CR	Composite
DZ Bk AG	DF59F6	SNRFOR	EUR	MM	Composite
DZ Bk AG	DF59F6	SNRFOR	EUR	MR	Composite
DZ Bk AG	DF59F6	SNRFOR	USD	CR	Composite
DZ Bk AG	DF59F6	SNRFOR	USD	MM	Composite
DZ Bk AG	DF59F6	SNRFOR	USD	MR	Composite
DZ Bk AG	DF59F6	SUBLT2	EUR	CR	Composite
DZ Bk AG	DF59F6	SUBLT2	EUR	MM	Composite
DZ Bk AG	DF59F6	SUBLT2	USD	CR	Composite
DZ Bk AG	DF59F6	SUBLT2	USD	MM	Composite
DZ Bk AG	DF59F6	SUBLT2	USD	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	AUD	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	AUD	XR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	CAD	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	CHF	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	EUR	CR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	EUR	MM	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	EUR	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	EUR	XR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	GBP	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	GBP	XR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	HKD	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	HKD	XR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	JPY	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	JPY	XR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	SEK	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	SEK	XR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	SGD	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	USD	CR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	USD	MM	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	USD	MR	Composite
E I du Pont de Nemours & Co	2I9887	SNRFOR	USD	XR	Composite
E Sun Finl Hldg Co Ltd	YA57AF	SNRFOR	EUR	CR	Composite
E Sun Finl Hldg Co Ltd	YA57AF	SNRFOR	USD	CR	Composite
E Sun Finl Hldg Co Ltd	YA57AF	SNRFOR	USD	MM	Composite
E Sun Finl Hldg Co Ltd	YA57AF	SNRFOR	USD	MR	Composite
E Trade Finl Corp	28FB6A	SNRFOR	USD	CR	Composite
E Trade Finl Corp	28FB6A	SNRFOR	USD	MR	Composite
E Trade Finl Corp	28FB6A	SNRFOR	USD	XR	Composite
E W Scripps Co	8J2159	SNRFOR	EUR	CR	Composite
E W Scripps Co	8J2159	SNRFOR	EUR	MR	Composite
E W Scripps Co	8J2159	SNRFOR	USD	CR	Composite
E W Scripps Co	8J2159	SNRFOR	USD	MR	Composite
E W Scripps Co	8J2159	SNRFOR	USD	XR	Composite
E.ON AG	28EFF8	SNRFOR	AUD	CR	Composite
E.ON AG	28EFF8	SNRFOR	AUD	MM	Composite
E.ON AG	28EFF8	SNRFOR	CAD	MM	Composite
E.ON AG	28EFF8	SNRFOR	CHF	CR	Composite
E.ON AG	28EFF8	SNRFOR	CHF	MM	Composite
E.ON AG	28EFF8	SNRFOR	EUR	CR	Composite
E.ON AG	28EFF8	SNRFOR	EUR	MM	Composite
E.ON AG	28EFF8	SNRFOR	EUR	MR	Composite
E.ON AG	28EFF8	SNRFOR	EUR	XR	Composite
E.ON AG	28EFF8	SNRFOR	GBP	CR	Composite
E.ON AG	28EFF8	SNRFOR	GBP	MM	Composite
E.ON AG	28EFF8	SNRFOR	HKD	MM	Composite
E.ON AG	28EFF8	SNRFOR	JPY	CR	Composite
E.ON AG	28EFF8	SNRFOR	JPY	MM	Composite
E.ON AG	28EFF8	SNRFOR	JPY	MR	Composite
E.ON AG	28EFF8	SNRFOR	NOK	MM	Composite
E.ON AG	28EFF8	SNRFOR	NZD	CR	Composite
E.ON AG	28EFF8	SNRFOR	NZD	MM	Composite
E.ON AG	28EFF8	SNRFOR	SEK	MM	Composite
E.ON AG	28EFF8	SNRFOR	SGD	MM	Composite
E.ON AG	28EFF8	SNRFOR	TWD	MM	Composite
E.ON AG	28EFF8	SNRFOR	USD	CR	Composite
E.ON AG	28EFF8	SNRFOR	USD	MM	Composite
E.ON AG	28EFF8	SNRFOR	USD	MR	Composite
E.ON AG	28EFF8	SNRFOR	USD	XR	Composite
E.ON AG	28EFF8	SNRFOR	ZAR	MM	Composite
Eaccess Ltd	JK379C	SNRFOR	JPY	CR	Composite
Eaccess Ltd	JK379C	SNRFOR	JPY	XR	Composite
Eaccess Ltd	JK379C	SNRFOR	USD	CR	Composite

		2.64%	3.68%	4.27%	4.50%	4.71%	4.89%	4.87%
0.43%	0.64%	0.72%	0.87%	0.96%	1.04%	1.05%	1.09%	
0.43%	0.61%	0.69%	0.83%	0.92%	0.98%	0.99%	1.04%	
0.43%	0.61%	0.69%	0.83%	0.91%	0.99%	1.00%	1.03%	
0.43%	0.64%	0.72%	0.87%	0.96%	1.04%	1.05%	1.09%	
0.43%	0.61%	0.69%	0.83%	0.92%	0.98%	0.99%	1.04%	
	0.69%	1.04%	1.24%	1.36%	1.58%	1.52%	1.55%	
0.10%	0.25%	0.30%	0.32%	0.38%	0.44%	0.48%	0.52%	0.55%
0.10%	0.25%	0.30%	0.32%	0.38%	0.44%	0.48%	0.52%	0.55%
0.10%	0.25%	0.30%	0.33%	0.38%	0.45%	0.49%	0.52%	0.55%
0.10%	0.25%	0.30%	0.33%	0.38%	0.45%	0.49%	0.52%	0.55%
0.10%	0.26%	0.32%	0.34%	0.40%	0.47%	0.51%	0.55%	0.58%
0.10%	0.25%	0.31%	0.32%	0.39%	0.45%	0.49%	0.53%	0.56%
0.10%	0.25%	0.30%	0.33%	0.38%	0.45%	0.49%	0.52%	0.55%
0.10%	0.24%	0.30%	0.30%	0.37%	0.43%	0.46%	0.49%	0.53%
0.10%	0.25%	0.30%	0.33%	0.38%	0.45%	0.49%	0.52%	0.55%
0.10%	0.24%	0.30%	0.30%	0.37%	0.43%	0.46%	0.49%	0.53%
0.10%	0.25%	0.30%	0.33%	0.38%	0.45%	0.49%	0.52%	0.55%
0.10%	0.24%	0.30%	0.30%	0.37%	0.43%	0.46%	0.49%	0.53%
0.10%	0.25%	0.30%	0.32%	0.38%	0.44%	0.48%	0.52%	0.55%
0.10%	0.25%	0.30%	0.32%	0.38%	0.44%	0.48%	0.52%	0.55%
0.10%	0.25%	0.30%	0.33%	0.38%	0.45%	0.49%	0.52%	0.55%
0.10%	0.24%	0.30%	0.30%	0.37%	0.43%	0.46%	0.49%	0.53%
0.10%	0.25%	0.30%	0.33%	0.38%	0.45%	0.49%	0.52%	0.55%
0.10%	0.26%	0.32%	0.34%	0.40%	0.47%	0.51%	0.55%	0.58%
0.10%	0.25%	0.30%	0.33%	0.38%	0.45%	0.49%	0.52%	0.55%
0.10%	0.24%	0.30%	0.30%	0.37%	0.43%	0.46%	0.49%	0.53%
5.97%	6.32%	6.19%	6.37%	6.37%	9.65%	6.37%	6.31%	8.38%
5.97%	6.32%	6.19%	6.37%	6.37%	9.65%	6.37%	6.31%	8.38%
1.99%	1.11%	2.11%	2.19%	2.22%	2.89%	2.69%	2.63%	2.35%
1.90%	1.11%	2%	2.08%	2.11%	2.75%	2.56%	2.50%	2.35%
1.99%	1.11%	2.11%	2.19%	2.22%	2.89%	2.69%	2.63%	2.35%
1.90%	1.11%	2%	2.08%	2.11%	2.75%	2.56%	2.50%	2.35%
0.21%	0.25%	0.33%	0.42%	0.49%	0.55%	0.57%	0.61%	0.67%
0.21%	0.25%	0.32%	0.40%	0.47%	0.52%	0.57%	0.61%	0.67%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.26%	0.35%	0.44%	0.49%	0.54%	0.59%	0.63%	0.70%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.26%	0.35%	0.44%	0.49%	0.54%	0.59%	0.63%	0.70%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.24%	0.33%	0.41%	0.47%	0.52%	0.56%	0.60%	0.67%
0.20%	0.23%	0.32%	0.40%	0.45%	0.50%	0.54%	0.58%	0.64%
0.21%	0.26%	0.35%	0.44%	0.49%	0.54%	0.59%	0.63%	0.70%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.25%	0.33%	0.42%	0.49%	0.55%	0.57%	0.61%	0.67%
0.21%	0.25%	0.32%	0.40%	0.47%	0.53%	0.57%	0.61%	0.67%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.26%	0.35%	0.44%	0.49%	0.54%	0.59%	0.63%	0.70%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.26%	0.35%	0.44%	0.49%	0.54%	0.59%	0.63%	0.70%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
0.21%	0.24%	0.33%	0.41%	0.47%	0.52%	0.56%	0.60%	0.67%
0.20%	0.23%	0.32%	0.40%	0.45%	0.50%	0.54%	0.58%	0.64%
0.21%	0.24%	0.33%	0.42%	0.47%	0.52%	0.56%	0.61%	0.67%
1.70%	1.81%	2.11%	2.49%	2.69%	2.94%	3.13%	3.22%	3.88%
1.37%	1.36%	1.58%	1.92%	2.08%	2.25%	2.30%	3.22%	3.88%
1.66%	1.82%	2.11%	2.48%	2.66%	2.86%	2.90%	3.22%	3.88%

4.93%	4.98%	40%			NR	NR
1.66%	1.75%	40%	NR	BB	BBB	BBB
1.66%	1.75%	40%	NR	BBB	A	A
1.66%	1.75%	40%	NR	BB	BBB	BBB
1.66%	1.75%	40%	NR	BB	BBB	BBB
1.66%	1.75%	40%	NR	BBB	A	A
		40%				
		20%				
2.03%	2.11%	20%		NR	A	BBB
		20%				
		20%				
		20%				
0.63%	0.70%	40%	NR	B	BB	BBB
0.63%	0.70%	40%	NR	B	BB	BBB
0.63%	0.71%	40%	NR	BBB	A	AA
0.63%	0.71%	40%	NR	BBB	A	AA
0.66%	0.74%	40%	NR	BB	BBB	A
0.64%	0.72%	40%	NR	BB	BBB	A
0.63%	0.71%	40%	NR	BBB	A	AA
0.61%	0.68%	40%	NR	BB	BBB	A
0.63%	0.71%	40%	NR	BBB	A	AA
0.61%	0.68%	40%	NR	BB	BBB	A
0.63%	0.71%	40%	NR	BBB	A	AA
0.61%	0.68%	40%	NR	BB	BBB	A
0.63%	0.70%	40%	NR	B	BB	BBB
0.63%	0.70%		NR	B	BB	BBB
0.63%	0.71%	40%	NR	BBB	A	AA
0.61%	0.68%	40%	NR	BB	BBB	A
0.63%	0.71%	40%	NR	BBB	A	AA
0.66%	0.74%	40%	NR	BB	BBB	A
		40%				
0.63%	0.71%	40%	NR	BBB	A	AA
0.61%	0.68%	40%	NR	BB	BBB	A
		17.50%				
		17.50%				
		17.50%				
		17.50%				
8.38%	6.07%	40%	NR	NR	NR	NR
		40%				
8.38%	6.07%	40%	NR	NR	NR	NR
2.35%	2.60%	40%	BB	NR	BBB	B
2.35%	2.60%	40%	BBB	NR	A	BB
2.35%	2.60%	40%	BB	NR	BBB	B
2.35%	2.60%	40%	BBB	NR	A	BB
		40%				
0.65%	0.72%	40%	BBB	BBB	BBB	BBB
0.65%	0.72%	40%	BBB	BBB	A	A
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	BBB	BBB	BBB	BBB
0.65%	0.72%	40%	BBB	BBB	A	A
		40%				
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	AA	AA	AA	AAA
		40%				
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	AA	AA	AA	AAA
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	A	A	A	AA
0.65%	0.72%	40%	AA	AA	AA	AAA
3.53%	3.78%	30%	BB	BBB	A	BBB
3.53%	2.84%	30.83%	B	BB	BBB	BB
3.53%	3.78%	30.83%	CCC	B	BB	BB

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

NR	NR	3 Oil & Gas	N.Amer	United States
NR	BBB	6 Financials	Europe	Germany
NR	BBB	5 Financials	Europe	Germany
NR	BBB	6 Financials	Europe	Germany
NR	BBB	6 Financials	Europe	Germany
NR	BBB	5 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	NR	3 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
BB	AA	11 Basic Materials	N.Amer	United States
BB	AA	11 Basic Materials	N.Amer	United States
A	AA	9 Basic Materials	N.Amer	United States
A	AA	9 Basic Materials	N.Amer	United States
BBB	AA	11 Basic Materials	N.Amer	United States
BBB	AA	11 Basic Materials	N.Amer	United States
A	AA	9 Basic Materials	N.Amer	United States
BBB	A	6 Basic Materials	N.Amer	United States
A	AA	9 Basic Materials	N.Amer	United States
BBB	A	6 Basic Materials	N.Amer	United States
A	AA	9 Basic Materials	N.Amer	United States
BBB	A	6 Basic Materials	N.Amer	United States
BB	AA	11 Basic Materials	N.Amer	United States
BB	AA	11 Basic Materials	N.Amer	United States
A	AA	9 Basic Materials	N.Amer	United States
BBB	A	6 Basic Materials	N.Amer	United States
A	AA	9 Basic Materials	N.Amer	United States
BBB	AA	11 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
A	AA	9 Basic Materials	N.Amer	United States
BBB	A	6 Basic Materials	N.Amer	United States
	NR	Financials	Asia	Taiwan Province of China
	NR	Financials	Asia	Taiwan Province of China
	NR	Financials	Asia	Taiwan Province of China
	NR	Financials	Asia	Taiwan Province of China
NR	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	NR	2 Financials	N.Amer	United States
NR	BB	3 Consumer Services	N.Amer	United States
NR	BB	3 Consumer Services	N.Amer	United States
NR	BB	3 Consumer Services	N.Amer	United States
NR	BB	3 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	3 Utilities	Europe	Germany
NR	A	3 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	A	6 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	A	6 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	A	6 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	A	3 Utilities	Europe	Germany
NR	A	3 Utilities	Europe	Germany
	NR	Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	A	6 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
	NR	Utilities	Europe	Germany
NR	A	6 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
NR	AA	15 Utilities	Europe	Germany
BBB	BBB	5 Technology	Asia	Japan
BB	BBB	5 Technology	Asia	Japan
B	BBB	6 Technology	Asia	Japan

B	BB			Thin	Thin	Thin
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA		Thin	CcyGrp	CcyGrp	Thin
A	AA					
A	AA					
A	AA					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
	A					
	A					
	A					
	A					
B	B	Thin	Thin	Thin	Thin	Thin
B	B					
B	B	Thin	Thin	Thin	Thin	Thin
BBB	BB	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

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

EJRAILCHFCR	29-Aug-08 EJRAIL
EJRAILEURCR	29-Aug-08 EJRAIL
EJRAILEURMR	29-Aug-08 EJRAIL
EJRAILGBPCR	29-Aug-08 EJRAIL
EJRAILGBPMM	29-Aug-08 EJRAIL
EJRAILJPYCR	29-Aug-08 EJRAIL
EJRAILJPYMM	29-Aug-08 EJRAIL
EJRAILJPYMR	29-Aug-08 EJRAIL
EJRAILJPYXR	29-Aug-08 EJRAIL
EJRAILUSDCR	29-Aug-08 EJRAIL
EJRAILUSDMR	29-Aug-08 EJRAIL
EMNAUDMR	29-Aug-08 EMN
EMNAUDXR	29-Aug-08 EMN
EMNCADMR	29-Aug-08 EMN
EMNCHFMR	29-Aug-08 EMN
EMNEURCR	29-Aug-08 EMN
EMNEURMM	29-Aug-08 EMN
EMNEURMR	29-Aug-08 EMN
EMNEURXR	29-Aug-08 EMN
EMNGBPMR	29-Aug-08 EMN
EMNGBPXR	29-Aug-08 EMN
EMNHKDMR	29-Aug-08 EMN
EMNHKDXR	29-Aug-08 EMN
EMNJPYCR	29-Aug-08 EMN
EMNJPYMR	29-Aug-08 EMN
EMNJPYXR	29-Aug-08 EMN
EMNNOKMR	29-Aug-08 EMN
EMNSEKMR	29-Aug-08 EMN
EMNSEKXR	29-Aug-08 EMN
EMNSGDMR	29-Aug-08 EMN
EMNTWDCR	29-Aug-08 EMN
EMNTWDMR	29-Aug-08 EMN
EMNUSDCR	29-Aug-08 EMN
EMNUSDMM	29-Aug-08 EMN
EMNUSDMR	29-Aug-08 EMN
EMNUSDXR	29-Aug-08 EMN
EKUSDMR	29-Aug-08 EK
EKUSDXR	29-Aug-08 EK
EKAUDMR	29-Aug-08 EK
EKAUDXR	29-Aug-08 EK
EKCADMR	29-Aug-08 EK
EKCHFCR	29-Aug-08 EK
EKCHFMR	29-Aug-08 EK
EKEURCR	29-Aug-08 EK
EKEURMM	29-Aug-08 EK
EKEURMR	29-Aug-08 EK
EKEURXR	29-Aug-08 EK
EKGBPMR	29-Aug-08 EK
EKHKDMR	29-Aug-08 EK
EKHKDXR	29-Aug-08 EK
EKJPYCR	29-Aug-08 EK
EKJPYMR	29-Aug-08 EK
EKNZDMR	29-Aug-08 EK
EKTWDCR	29-Aug-08 EK
EKUSDCR	29-Aug-08 EK
EKUSDMM	29-Aug-08 EK
EKUSDMR	29-Aug-08 EK
EKUSDXR	29-Aug-08 EK
ETNAUDMR	29-Aug-08 ETN
ETNCHFMR	29-Aug-08 ETN
ETNEURCR	29-Aug-08 ETN
ETNEURMM	29-Aug-08 ETN
ETNEURMR	29-Aug-08 ETN
ETNEURXR	29-Aug-08 ETN
ETNHKDMR	29-Aug-08 ETN
ETNJPYMR	29-Aug-08 ETN
ETNSGDMR	29-Aug-08 ETN
ETNUSDCR	29-Aug-08 ETN
ETNUSDMM	29-Aug-08 ETN
ETNUSDMR	29-Aug-08 ETN
ETNUSDXR	29-Aug-08 ETN
EBHEURCR	29-Aug-08 EBH
EBHEURMM	29-Aug-08 EBH
EBHEURMR	29-Aug-08 EBH

East Japan Rwy Co	JK37DG	SNRFOR	CHF	CR	Composite
East Japan Rwy Co	JK37DG	SNRFOR	EUR	CR	Composite
East Japan Rwy Co	JK37DG	SNRFOR	EUR	MR	Composite
East Japan Rwy Co	JK37DG	SNRFOR	GBP	CR	Composite
East Japan Rwy Co	JK37DG	SNRFOR	GBP	MM	Composite
East Japan Rwy Co	JK37DG	SNRFOR	JPY	CR	Composite
East Japan Rwy Co	JK37DG	SNRFOR	JPY	MM	Composite
East Japan Rwy Co	JK37DG	SNRFOR	JPY	MR	Composite
East Japan Rwy Co	JK37DG	SNRFOR	JPY	XR	Composite
East Japan Rwy Co	JK37DG	SNRFOR	USD	CR	Composite
East Japan Rwy Co	JK37DG	SNRFOR	USD	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	AUD	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	AUD	XR	Composite
Eastman Chem Co	29EB75	SNRFOR	CAD	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	CHF	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	EUR	CR	Composite
Eastman Chem Co	29EB75	SNRFOR	EUR	MM	Composite
Eastman Chem Co	29EB75	SNRFOR	EUR	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	EUR	XR	Composite
Eastman Chem Co	29EB75	SNRFOR	GBP	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	GBP	XR	Composite
Eastman Chem Co	29EB75	SNRFOR	HKD	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	HKD	XR	Composite
Eastman Chem Co	29EB75	SNRFOR	JPY	CR	Composite
Eastman Chem Co	29EB75	SNRFOR	JPY	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	JPY	XR	Composite
Eastman Chem Co	29EB75	SNRFOR	NOK	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	SEK	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	SEK	XR	Composite
Eastman Chem Co	29EB75	SNRFOR	SGD	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	TWD	CR	Composite
Eastman Chem Co	29EB75	SNRFOR	TWD	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	USD	CR	Composite
Eastman Chem Co	29EB75	SNRFOR	USD	MM	Composite
Eastman Chem Co	29EB75	SNRFOR	USD	MR	Composite
Eastman Chem Co	29EB75	SNRFOR	USD	XR	Composite
Eastman Kodak Co	29EBA7	SECDOM	USD	MR	Composite
Eastman Kodak Co	29EBA7	SECDOM	USD	XR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	AUD	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	AUD	XR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	CAD	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	CHF	CR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	CHF	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	EUR	CR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	EUR	MM	Composite
Eastman Kodak Co	29EBA7	SNRFOR	EUR	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	EUR	XR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	GBP	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	HKD	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	HKD	XR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	JPY	CR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	JPY	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	NZD	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	TWD	CR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	USD	CR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	USD	MM	Composite
Eastman Kodak Co	29EBA7	SNRFOR	USD	MR	Composite
Eastman Kodak Co	29EBA7	SNRFOR	USD	XR	Composite
Eaton Corp	29F85D	SNRFOR	AUD	MR	Composite
Eaton Corp	29F85D	SNRFOR	CHF	MR	Composite
Eaton Corp	29F85D	SNRFOR	EUR	CR	Composite
Eaton Corp	29F85D	SNRFOR	EUR	MM	Composite
Eaton Corp	29F85D	SNRFOR	EUR	MR	Composite
Eaton Corp	29F85D	SNRFOR	EUR	XR	Composite
Eaton Corp	29F85D	SNRFOR	HKD	MR	Composite
Eaton Corp	29F85D	SNRFOR	JPY	MR	Composite
Eaton Corp	29F85D	SNRFOR	SGD	MR	Composite
Eaton Corp	29F85D	SNRFOR	USD	CR	Composite
Eaton Corp	29F85D	SNRFOR	USD	MM	Composite
Eaton Corp	29F85D	SNRFOR	USD	MR	Composite
Eaton Corp	29F85D	SNRFOR	USD	XR	Composite
EB Hldgs Inc		SNRFOR	EUR	CR	Composite
EB Hldgs Inc		SNRFOR	EUR	MM	Composite
EB Hldgs Inc		SNRFOR	EUR	MR	Composite

0.07%	0.11%	0.14%	0.16%	0.19%	0.21%	0.25%	0.32%	0.39%
0.07%	0.11%	0.14%	0.16%	0.19%	0.21%	0.25%	0.32%	0.39%
0.07%	0.11%	0.14%	0.16%	0.19%	0.21%	0.25%	0.32%	0.39%
0.07%	0.10%	0.14%	0.16%	0.18%	0.22%	0.25%	0.33%	0.39%
0.07%	0.10%	0.13%	0.16%	0.17%	0.21%	0.25%	0.32%	0.39%
0.05%	0.08%	0.10%	0.12%	0.14%	0.17%	0.19%	0.26%	0.39%
0.07%	0.11%	0.14%	0.16%	0.19%	0.21%	0.25%	0.32%	0.39%
0.07%	0.11%	0.13%	0.16%	0.18%	0.20%	0.24%	0.31%	0.39%
0.25%	0.34%	0.45%	0.50%	0.57%	0.64%	0.66%	0.70%	0.77%
0.25%	0.34%	0.45%	0.50%	0.57%	0.64%	0.66%	0.70%	0.77%
0.25%	0.34%	0.43%	0.50%	0.57%	0.64%	0.67%	0.71%	0.78%
0.25%	0.34%	0.43%	0.50%	0.57%	0.64%	0.67%	0.71%	0.78%
0.25%	0.36%	0.48%	0.53%	0.60%	0.68%	0.70%	0.74%	0.82%
0.25%	0.34%	0.44%	0.51%	0.57%	0.65%	0.68%	0.71%	0.79%
0.25%	0.34%	0.43%	0.50%	0.57%	0.64%	0.67%	0.71%	0.78%
0.25%	0.34%	0.47%	0.50%	0.55%	0.62%	0.64%	0.67%	0.75%
0.25%	0.34%	0.43%	0.50%	0.57%	0.64%	0.67%	0.71%	0.78%
0.25%	0.34%	0.47%	0.50%	0.55%	0.62%	0.64%	0.67%	0.75%
0.25%	0.34%	0.43%	0.50%	0.57%	0.64%	0.67%	0.71%	0.78%
0.25%	0.34%	0.47%	0.50%	0.55%	0.62%	0.64%	0.67%	0.75%
0.25%	0.34%	0.45%	0.50%	0.57%	0.64%	0.66%	0.70%	0.77%
0.25%	0.34%	0.45%	0.50%	0.57%	0.64%	0.66%	0.70%	0.77%
0.25%	0.34%	0.43%	0.50%	0.57%	0.64%	0.67%	0.71%	0.78%
0.25%	0.34%	0.47%	0.50%	0.55%	0.62%	0.64%	0.67%	0.75%
0.25%	0.36%	0.48%	0.53%	0.60%	0.68%	0.70%	0.74%	0.82%
0.25%	0.36%	0.48%	0.53%	0.60%	0.68%	0.70%	0.74%	0.82%
0.25%	0.34%	0.44%	0.51%	0.57%	0.65%	0.68%	0.71%	0.79%
0.25%	0.34%	0.43%	0.50%	0.57%	0.64%	0.67%	0.71%	0.78%
0.25%	0.34%	0.47%	0.50%	0.55%	0.62%	0.64%	0.67%	0.75%
					1.64%			
					1.64%			
1.58%	1.83%	2.35%	3.05%	3.50%	3.88%	3.95%	4.05%	4.04%
1.58%	1.82%	2.38%	3.02%	3.55%	3.93%	4.00%	4.09%	4.10%
1.66%	1.96%	2.50%	3.28%	3.76%	4.15%	4.21%	4.30%	4.31%
1.60%	1.84%	2.40%	3.05%	3.61%	3.98%	4.04%	4.13%	4.13%
1.58%	1.82%	2.38%	3.02%	3.55%	3.93%	4.00%	4.09%	4.10%
1.52%	1.81%	2.29%	3.03%	3.45%	3.82%	3.86%	3.88%	3.91%
1.58%	1.82%	2.38%	3.02%	3.55%	3.93%	4.00%	4.09%	4.10%
1.58%	1.82%	2.38%	3.02%	3.55%	3.93%	4.00%	4.09%	4.10%
1.52%	1.81%	2.29%	3.03%	3.45%	3.82%	3.86%	3.88%	3.91%
1.58%	1.83%	2.35%	3.05%	3.50%	3.88%	3.95%	4.05%	4.04%
1.66%	1.96%	2.50%	3.28%	3.76%	4.15%	4.21%	4.30%	4.31%
1.66%	1.96%	2.50%	3.28%	3.76%	4.15%	4.21%	4.30%	4.31%
1.60%	1.84%	2.40%	3.05%	3.61%	3.98%	4.04%	4.13%	4.13%
1.58%	1.82%	2.38%	3.02%	3.55%	3.93%	4.00%	4.09%	4.10%
1.52%	1.81%	2.29%	3.03%	3.45%	3.82%	3.86%	3.88%	3.91%
0.35%	0.38%	0.51%	0.61%	0.69%	0.80%	0.85%	0.94%	0.91%
0.32%	0.38%	0.50%	0.61%	0.69%	0.78%	0.83%	0.94%	0.92%
0.34%	0.40%	0.53%	0.64%	0.73%	0.83%	0.89%	0.99%	0.97%
0.33%	0.39%	0.51%	0.62%	0.70%	0.79%	0.85%	0.95%	0.93%
0.32%	0.38%	0.50%	0.61%	0.69%	0.78%	0.83%	0.94%	0.92%
0.32%	0.38%	0.50%	0.61%	0.69%	0.78%	0.83%	0.94%	0.92%
0.35%	0.38%	0.51%	0.61%	0.69%	0.80%	0.85%	0.94%	0.91%
0.32%	0.38%	0.50%	0.61%	0.69%	0.78%	0.83%	0.94%	0.92%
0.34%	0.40%	0.53%	0.64%	0.73%	0.83%	0.89%	0.99%	0.97%
0.32%	0.38%	0.50%	0.61%	0.69%	0.78%	0.83%	0.94%	0.92%
0.34%	0.37%	0.49%	0.59%	0.67%	0.76%	0.81%	0.90%	0.89%

0.40%	0.45%	35%	CCC	BB	BBB	BBB
0.40%	0.45%	35%	CCC	BB	BBB	BBB
		36.11%				
0.40%	0.45%	35%	CCC	BB	BBB	BBB
		36.11%				
0.40%	0.45%	37%	BB	BB	A	A
		36.11%				
0.40%	0.45%	36.11%	B	BB	BBB	BBB
0.40%	0.45%	36.11%	B	BB	BBB	BBB
0.40%	0.45%	35%	CCC	BB	BBB	BBB
0.40%	0.45%	36.11%	CCC	BB	BBB	BBB
0.83%	0.82%	40%	NR	BBB	BBB	BBB
0.83%	0.82%	40%	NR	BBB	BBB	BBB
0.83%	0.82%	40%	NR	AA	AA	AA
0.83%	0.82%	40%	NR	AA	AA	AA
0.88%	0.82%	40%	NR	A	A	A
0.84%	0.82%	40%	NR	A	A	A
0.83%	0.82%	40%	NR	AA	AA	AA
0.80%	0.82%	40%	NR	A	A	A
0.83%	0.82%	40%	NR	AA	AA	AA
0.80%	0.82%	40%	NR	A	A	A
0.83%	0.82%	40%	NR	AA	AA	AA
0.80%	0.82%	40%	NR	A	A	A
		40%				
0.83%	0.82%	40%	NR	BBB	BBB	BBB
0.83%	0.82%		NR	BBB	BBB	BBB
0.83%	0.82%	40%	NR	AA	AA	AA
		40%				
0.80%	0.82%	40%	NR	A	A	A
		40%				
0.88%	0.82%	40%	NR	A	A	A
		40%				
0.88%	0.82%	40%	NR	A	A	A
0.84%	0.82%	40%	NR	A	A	A
0.83%	0.82%	40%	NR	AA	AA	AA
0.80%	0.82%	40%	NR	A	A	A
		70%				
		70%				
4.07%	4.09%	39%	BB	BB	BBB	A
		39%				
4.10%	4.10%	40%	A	A	AA	AA
		39%				
		40%				
4.31%	4.31%	39%	BBB	BBB	A	A
4.14%	4.14%	39%	BBB	BBB	A	A
4.10%	4.10%	40%	A	A	AA	AA
3.91%	3.95%	38.57%	BBB	A	AA	AA
4.10%	4.10%	40%	A	A	AA	AA
4.10%	4.10%	40%	A	A	AA	AA
3.91%	3.95%	38.57%	BBB	A	AA	AA
		39%				
4.07%	4.09%	39%	BB	BB	BBB	A
		40%				
4.31%	4.31%	39%	BBB	BBB	A	A
4.31%	4.31%	39%	BBB	BBB	A	A
4.14%	4.14%	39%	BBB	BBB	A	A
4.10%	4.10%	40%	A	A	AA	AA
3.91%	3.95%	38.57%	BBB	A	AA	AA
0.97%	1.08%	40%	B	B	B	B
0.97%	1.08%	40%	BBB	BBB	BBB	BBB
0.97%	1.13%	40%	BB	BB	BB	BB
0.97%	1.09%	40%	BB	BB	BB	BB
0.97%	1.08%	40%	BBB	BBB	BBB	BBB
		40%				
0.97%	1.08%	40%	BBB	BBB	BBB	BBB
0.97%	1.08%	40%	B	B	B	B
0.97%	1.08%	40%	BBB	BBB	BBB	BBB
0.97%	1.13%	40%	BB	BB	BB	BB
		40%				
0.97%	1.08%	40%	BBB	BBB	BBB	BBB
0.97%	1.04%	40%	BB	BB	BB	BB
		40%				
		40%				
		40%				

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

NR	BBB	3 Consumer Services	Asia	Japan
NR	BBB	3 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
NR	BBB	3 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
NR	BBB	8 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
NR	BBB	8 Consumer Services	Asia	Japan
NR	BBB	8 Consumer Services	Asia	Japan
NR	BBB	3 Consumer Services	Asia	Japan
NR	BBB	3 Consumer Services	Asia	Japan
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	10 Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
BB	AA	12 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
BBB	AA	9 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
BBB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BB	AA	12 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
BBB	AA	9 Consumer Goods	N.Amer	United States
B	A	10 Industrials	N.Amer	United States
BBB	A	9 Industrials	N.Amer	United States
BB	A	10 Industrials	N.Amer	United States
BB	A	10 Industrials	N.Amer	United States
BBB	A	9 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BBB	A	9 Industrials	N.Amer	United States
B	A	10 Industrials	N.Amer	United States
BBB	A	9 Industrials	N.Amer	United States
BB	A	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BBB	A	9 Industrials	N.Amer	United States
BB	A	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States

AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB					
BB	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B						
B						
B						

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

CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

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

EBHEURXR	29-Aug-08 EBH
EBHUSDCR	29-Aug-08 EBH
EBARAEURCR	29-Aug-08 EBARA
EBARAEURMM	29-Aug-08 EBARA
EBARAEURMR	29-Aug-08 EBARA
EBARAJPYCR	29-Aug-08 EBARA
EBARAJPYMM	29-Aug-08 EBARA
EBARAJPYMR	29-Aug-08 EBARA
EBARAJPYXR	29-Aug-08 EBARA
EBARAUSDCR	29-Aug-08 EBARA
EBARAUSDMM	29-Aug-08 EBARA
EBSBSEURCR	29-Aug-08 EBSBS
EBSBSEURMM	29-Aug-08 EBSBS
EBSBSEURMR	29-Aug-08 EBSBS
DISH-ESDBSAUDMR	29-Aug-08 DISH-ESDBS
DISH-ESDBSAUDXR	29-Aug-08 DISH-ESDBS
DISH-ESDBSEURCR	29-Aug-08 DISH-ESDBS
DISH-ESDBSEURMM	29-Aug-08 DISH-ESDBS
DISH-ESDBSEURMR	29-Aug-08 DISH-ESDBS
DISH-ESDBSEURXR	29-Aug-08 DISH-ESDBS
DISH-ESDBSGBPXR	29-Aug-08 DISH-ESDBS
DISH-ESDBSHKDXR	29-Aug-08 DISH-ESDBS
DISH-ESDBSILSXR	29-Aug-08 DISH-ESDBS
DISH-ESDBSJPYCR	29-Aug-08 DISH-ESDBS
DISH-ESDBSJPYMR	29-Aug-08 DISH-ESDBS
DISH-ESDBSJPYXR	29-Aug-08 DISH-ESDBS
DISH-ESDBSUSDCR	29-Aug-08 DISH-ESDBS
DISH-ESDBSUSDMM	29-Aug-08 DISH-ESDBS
DISH-ESDBSUSDMR	29-Aug-08 DISH-ESDBS
DISH-ESDBSUSDXR	29-Aug-08 DISH-ESDBS
DISH-ESDBSHKDXR	29-Aug-08 DISH-ESDBS
DISH-ESDBSUSDMR	29-Aug-08 DISH-ESDBS
DISH-ESDBSUSDXR	29-Aug-08 DISH-ESDBS
ECLEURCR	29-Aug-08 ECL
ECLEURMM	29-Aug-08 ECL
ECLEURMR	29-Aug-08 ECL
ECLUSDCR	29-Aug-08 ECL
ECLUSDMR	29-Aug-08 ECL
EDMC-MgmtUSDMR	29-Aug-08 EDMC-Mgmt
EDMC-MgmtUSDXR	29-Aug-08 EDMC-Mgmt
EDHPLDEURCR	29-Aug-08 EDHPLD
EDHPLDEURMM	29-Aug-08 EDHPLD
EDF-NetEURCR	29-Aug-08 EDF-Net
EDF-NetEURMM	29-Aug-08 EDF-Net
EDF-NetGBPCR	29-Aug-08 EDF-Net
EDF-NetGBPMM	29-Aug-08 EDF-Net
EDF-NetUSDCR	29-Aug-08 EDF-Net
EDF-NetUSDMM	29-Aug-08 EDF-Net
EDF-NetUSDMR	29-Aug-08 EDF-Net
EDF-EngyPlcEURCR	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcEURMM	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcEURMR	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcGBPCR	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcGBPMM	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcJPYMM	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcSEKMM	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcUSDCR	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcUSDMM	29-Aug-08 EDF-EngyPlc
EDF-EngyPlcUSDMR	29-Aug-08 EDF-EngyPlc
EIXEURMM	29-Aug-08 EIX
EIXEURMR	29-Aug-08 EIX
EIXUSDCR	29-Aug-08 EIX
EIXUSDMM	29-Aug-08 EIX
EIXUSDMR	29-Aug-08 EIX
EIXUSDXR	29-Aug-08 EIX
EIX-EdMisEnergyUSDXR	29-Aug-08 EIX-EdMisEnergy
EIX-EdMisEnergyEURCR	29-Aug-08 EIX-EdMisEnergy
EIX-EdMisEnergyEURMM	29-Aug-08 EIX-EdMisEnergy
EIX-EdMisEnergyEURMR	29-Aug-08 EIX-EdMisEnergy
EIX-EdMisEnergyEURXR	29-Aug-08 EIX-EdMisEnergy
EIX-EdMisEnergyUSDCR	29-Aug-08 EIX-EdMisEnergy
EIX-EdMisEnergyUSDMM	29-Aug-08 EIX-EdMisEnergy
EIX-EdMisEnergyUSDMR	29-Aug-08 EIX-EdMisEnergy
EIX-EdMisEnergyUSDXR	29-Aug-08 EIX-EdMisEnergy

EB Hldgs Inc		SNRFOR	EUR	XR	Composite
EB Hldgs Inc		SNRFOR	USD	CR	Composite
Ebara Corp	29FE75	SNRFOR	EUR	CR	Composite
Ebara Corp	29FE75	SNRFOR	EUR	MM	Composite
Ebara Corp	29FE75	SNRFOR	EUR	MR	Composite
Ebara Corp	29FE75	SNRFOR	JPY	CR	Composite
Ebara Corp	29FE75	SNRFOR	JPY	MM	Composite
Ebara Corp	29FE75	SNRFOR	JPY	MR	Composite
Ebara Corp	29FE75	SNRFOR	JPY	XR	Composite
Ebara Corp	29FE75	SNRFOR	USD	CR	Composite
Ebara Corp	29FE75	SNRFOR	USD	MM	Composite
EBS Bldg Soc	GIBA9U	SNRFOR	EUR	CR	Composite
EBS Bldg Soc	GIBA9U	SNRFOR	EUR	MM	Composite
EBS Bldg Soc	GIBA9U	SNRFOR	EUR	MR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	AUD	MR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	AUD	XR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	EUR	CR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	EUR	MM	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	EUR	MR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	EUR	XR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	GBP	XR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	HKD	XR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	ILS	XR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	JPY	CR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	JPY	MR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	JPY	XR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	USD	CR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	USD	MM	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	USD	MR	Composite
EchoStar DBS Corp	29FFDM	SNRFOR	USD	XR	Composite
EchoStar DBS Corp	29FFDM	SUBLT2	HKD	XR	Composite
EchoStar DBS Corp	29FFDM	SUBLT2	USD	MR	Composite
EchoStar DBS Corp	29FFDM	SUBLT2	USD	XR	Composite
Ecolab Inc	29FGEB	SNRFOR	EUR	CR	Composite
Ecolab Inc	29FGEB	SNRFOR	EUR	MM	Composite
Ecolab Inc	29FGEB	SNRFOR	EUR	MR	Composite
Ecolab Inc	29FGEB	SNRFOR	USD	CR	Composite
Ecolab Inc	29FGEB	SNRFOR	USD	MR	Composite
Ed Mgmt LLC	2A954F	SNRFOR	USD	MR	Composite
Ed Mgmt LLC	2A954F	SNRFOR	USD	XR	Composite
Edcon Hldgs Proprietary Ltd	SU6DG8	SNRFOR	EUR	CR	Composite
Edcon Hldgs Proprietary Ltd	SU6DG8	SNRFOR	EUR	MM	Composite
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	EUR	CR	Composite
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	EUR	MM	Composite
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	GBP	CR	Composite
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	GBP	MM	Composite
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	USD	CR	Composite
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	USD	MM	Composite
Edf Energy Networks Epn Plc	GIBC5L	SNRFOR	USD	MR	Composite
EDF Engy Plc	GIBC76	SNRFOR	EUR	CR	Composite
EDF Engy Plc	GIBC76	SNRFOR	EUR	MM	Composite
EDF Engy Plc	GIBC76	SNRFOR	EUR	MR	Composite
EDF Engy Plc	GIBC76	SNRFOR	GBP	CR	Composite
EDF Engy Plc	GIBC76	SNRFOR	GBP	MM	Composite
EDF Engy Plc	GIBC76	SNRFOR	JPY	MM	Composite
EDF Engy Plc	GIBC76	SNRFOR	SEK	MM	Composite
EDF Engy Plc	GIBC76	SNRFOR	USD	CR	Composite
EDF Engy Plc	GIBC76	SNRFOR	USD	MM	Composite
EDF Engy Plc	GIBC76	SNRFOR	USD	MR	Composite
Edison Intl	2A9122	SNRFOR	EUR	MM	Composite
Edison Intl	2A9122	SNRFOR	EUR	MR	Composite
Edison Intl	2A9122	SNRFOR	USD	CR	Composite
Edison Intl	2A9122	SNRFOR	USD	MM	Composite
Edison Intl	2A9122	SNRFOR	USD	MR	Composite
Edison Intl	2A9122	SNRFOR	USD	XR	Composite
Edison Mission Engy	2A9125	SECDOM	USD	XR	Composite
Edison Mission Engy	2A9125	SNRFOR	EUR	CR	Composite
Edison Mission Engy	2A9125	SNRFOR	EUR	MM	Composite
Edison Mission Engy	2A9125	SNRFOR	EUR	MR	Composite
Edison Mission Engy	2A9125	SNRFOR	EUR	XR	Composite
Edison Mission Engy	2A9125	SNRFOR	USD	CR	Composite
Edison Mission Engy	2A9125	SNRFOR	USD	MM	Composite
Edison Mission Engy	2A9125	SNRFOR	USD	MR	Composite
Edison Mission Engy	2A9125	SNRFOR	USD	XR	Composite

1.33%	1.71%	1.83%	2.13%	2.27%	2.40%	2.51%	2.67%	2.98%
1.33%	1.71%	1.83%	2.13%	2.27%	2.40%	2.51%	2.67%	2.98%
1.33%	1.71%	1.83%	2.13%	2.27%	2.40%	2.51%	2.67%	2.97%
1.00%	1.28%	1.37%	1.60%	1.70%	1.80%	1.88%	2.00%	2.23%
1.33%	1.71%	1.83%	2.13%	2.27%	2.40%	2.51%	2.67%	2.98%
1.32%	1.58%	2.21%	2.67%	3.03%	3.34%	3.50%	3.65%	3.57%
1.42%	1.67%	2.36%	2.89%	3.24%	3.59%	3.73%	3.79%	3.90%
1.31%	1.51%	2.18%	2.68%	3.02%	3.36%	3.56%	3.62%	3.70%
1.30%	1.45%	2.23%	2.67%	3.03%	3.31%	3.41%	3.49%	3.57%
1.30%	1.45%	2.23%	2.67%	3.03%	3.31%	3.41%	3.49%	3.57%
1.30%	1.45%	2.23%	2.67%	3.03%	3.31%	3.41%	3.49%	3.57%
1.30%	1.45%	2.23%	2.67%	3.03%	3.31%	3.41%	3.49%	3.57%
1.42%	1.67%	2.36%	2.89%	3.24%	3.59%	3.73%	3.79%	3.90%
1.31%	1.51%	2.18%	2.68%	3.02%	3.36%	3.56%	3.62%	3.70%
1.30%	1.45%	2.23%	2.67%	3.03%	3.31%	3.41%	3.49%	3.57%
1.82%	2.08%	2.37%	2.88%	3.30%	3.40%	3.48%	3.58%	
1.82%	2.08%	2.37%	2.88%	3.30%	3.40%	3.48%	3.58%	
	0.18%	0.12%	0.15%	0.30%	0.30%	0.41%	0.46%	
	0.18%	0.12%	0.15%	0.30%	0.30%	0.41%	0.46%	
	0.18%	0.12%	0.15%	0.30%	0.30%	0.41%	0.46%	
					0.30%	0.41%	0.46%	
					3.88%			
					3.88%			
		16.80%	16.60%	16.43%	15.17%	16.20%	15.98%	
		16.80%	16.60%	16.43%	15.17%	16.20%	15.98%	
					0.87%			
					0.87%			
					0.87%			
					0.87%			
0.15%	0.18%	0.28%	0.34%	0.35%	0.44%	0.48%	0.53%	0.81%
0.15%	0.18%	0.27%	0.33%	0.35%	0.42%	0.48%	0.51%	0.81%
0.15%	0.18%	0.27%	0.33%	0.35%	0.42%	0.48%	0.50%	0.81%
0.15%	0.18%	0.28%	0.34%	0.35%	0.44%	0.48%	0.53%	0.81%
0.15%	0.18%	0.27%	0.33%	0.35%	0.42%	0.48%	0.51%	0.81%
0.15%	0.18%	0.27%	0.33%	0.35%	0.42%	0.48%	0.51%	0.81%
0.15%	0.18%	0.27%	0.33%	0.35%	0.42%	0.48%	0.51%	0.81%
0.15%	0.18%	0.27%	0.33%	0.35%	0.42%	0.48%	0.51%	0.81%
0.69%	0.69%	0.69%	0.96%	0.96%	1.19%	0.87%	1.26%	1.26%
0.69%	0.69%	0.69%	0.96%	0.96%	1.19%	0.87%	1.26%	1.26%
0.69%	0.69%	0.69%	0.96%	0.96%	1.19%	0.87%	1.26%	1.26%
0.69%	0.69%	0.69%	0.96%	0.96%	1.19%	0.87%	1.26%	1.26%
0.69%	0.69%	0.69%	0.96%	0.96%	1.19%	0.87%	1.26%	1.26%
0.69%	0.69%	0.69%	0.96%	0.96%	1.19%	0.87%	1.26%	1.26%
1.21%	1.48%	1.94%	2.57%	2.96%	3.40%	3.59%	3.72%	3.77%
1.21%	1.48%	1.94%	2.57%	2.96%	3.40%	3.59%	3.72%	3.77%
1.21%	1.48%	1.94%	2.57%	2.96%	3.40%	3.59%	3.72%	3.77%
1.21%	1.48%	1.94%	2.57%	2.96%	3.40%	3.59%	3.72%	3.77%
1.16%	1.38%	1.92%	2.49%	2.86%	3.23%	3.43%	3.57%	3.66%
1.27%	1.51%	2.06%	2.71%	3.11%	3.52%	3.74%	3.91%	4.00%
1.27%	1.51%	2.06%	2.71%	3.11%	3.52%	3.74%	3.91%	4.00%
1.21%	1.48%	1.94%	2.57%	2.96%	3.40%	3.59%	3.72%	3.77%
1.16%	1.38%	1.92%	2.49%	2.86%	3.23%	3.43%	3.57%	3.66%

		40%				
		40%				
3.26%	3.25%	37.00%	BB	BBB	BB	BBB
3.26%	3.25%	36.67%	BB	BBB	BB	BBB
		36.67%				
3.25%	3.12%	35.00%	A	AA	A	AA
		36.67%				
		36.67%				
2.44%	2.34%	36.67%	BBB	A	BBB	A
3.26%	3.25%	37.00%	BB	BBB	BB	BBB
		36.67%				
		40%				
		40%				
		40%				
3.61%	3.60%	40%	BB	BB	BBB	BBB
		40%				
3.94%	3.60%	40%	BBB	A	A	A
		40%				
3.74%	3.60%	40%	A	A	A	A
3.61%	3.60%	40%	A	A	A	AA
3.61%	3.60%	40%	A	A	A	AA
3.61%	3.60%	40%	A	A	A	AA
3.61%	3.60%	40%	A	A	A	AA
		40%				
		40%				
		40%				
3.94%	3.60%	40%	BBB	A	A	A
		40%				
3.74%	3.60%	40%	A	A	A	A
3.61%	3.60%	40%	A	A	A	AA
3.60%	3.60%	40%	NR	NR	NR	BBB
		40%				
3.60%	3.60%	40%	NR	NR	NR	BBB
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		67.50%				
		67.50%				
		22.50%			NR	NR
		22.50%			NR	NR
		39.00%				
		39.00%				
		39.00%				
		39.00%				
		39.00%				
		39.00%				
		39.00%				
0.57%		40%	NR	NR	BBB	BBB
0.57%		40%	NR	NR	A	A
0.57%		40%	NR	NR	BBB	BBB
0.57%		40%	NR	NR	BBB	BBB
0.57%		40%	NR	NR	A	A
0.57%		40%	NR	NR	BB	BB
0.57%		40%	NR	NR	A	A
		40%				
0.57%		40%	NR	NR	A	A
		40%				
1.26%	1.26%	40%			NR	
1.26%	1.26%	40%				
1.26%	1.26%	40%			NR	
1.26%	1.26%	40%				
1.26%	1.26%	40%			NR	
1.26%	1.26%	40%			NR	
3.66%	3.65%	62.50%				
3.66%	3.65%	40%				
3.66%	3.65%	40%				
3.66%	3.65%	40%	BB	BBB	BBB	BB
3.66%	3.65%	40%	BBB	BBB	BBB	BBB
3.66%	3.65%	40%	BB	BB	BB	BB
3.66%	3.65%	40%				
3.66%	3.65%	40%	BB	BBB	BBB	BB
3.66%	3.65%	40%	BBB	BBB	BBB	BBB

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

	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	AA	8	Industrials	Asia	Japan
B	AA	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
A	AA	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BBB	AA	8	Industrials	Asia	Japan
B	AA	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
NR	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2		Africa	South Africa
	NR	2		Africa	South Africa
	NR		Government	Europe	United Kingdom
	NR	2	Government	Europe	United Kingdom
	NR	2	Government	Europe	United Kingdom
	NR	2	Government	Europe	United Kingdom
	NR	2	Government	Europe	United Kingdom
	NR		Government	Europe	United Kingdom
	NR		Government	Europe	United Kingdom
	NR	3	Government	Europe	United Kingdom
	NR	3	Government	Europe	United Kingdom
	NR	3	Government	Europe	United Kingdom
	NR	3	Government	Europe	United Kingdom
	NR	3	Government	Europe	United Kingdom
	NR	3	Government	Europe	United Kingdom
	NR	3	Government	Europe	United Kingdom
	NR		Government	Europe	United Kingdom
	NR	3	Government	Europe	United Kingdom
	NR		Government	Europe	United Kingdom
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BBB	4	Utilities	N.Amer	United States
NR	BBB	6	Utilities	N.Amer	United States
NR	BBB	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BBB	4	Utilities	N.Amer	United States
NR	BBB	6	Utilities	N.Amer	United States

B						
B						
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
A						
A						
A						
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
B	BB					
B	BB					
				Thin	Thin	Thin
				Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Thin	Thin	DocAdj	DocAdj	Thin
A	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
A	AA	Thin	Thin	DocAdj	DocAdj	Thin
A	AA	Thin	Thin	DocAdj	DocAdj	Thin
A	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
A	AA	Thin	Thin	Entity Tier	Entity Tier	Thin
A	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
A	AA					
A	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
A	AA					
BBB	AA			Thin		Thin
BBB	AA					
BBB	AA			Thin		Thin
BBB	AA					
BBB	AA			Thin		Thin
BBB	AA			Thin		Thin
BB	BB					
BB	BB					
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

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

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

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

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

FERRUZAUDMM	29-Aug-08 FERRUZ
FERRUZCADMM	29-Aug-08 FERRUZ
FERRUZCHFCR	29-Aug-08 FERRUZ
FERRUZCHFMM	29-Aug-08 FERRUZ
FERRUZEURCR	29-Aug-08 FERRUZ
FERRUZEURMM	29-Aug-08 FERRUZ
FERRUZEURMR	29-Aug-08 FERRUZ
FERRUZEURXR	29-Aug-08 FERRUZ
FERRUZGBPMM	29-Aug-08 FERRUZ
FERRUZHKDMM	29-Aug-08 FERRUZ
FERRUZJPYCR	29-Aug-08 FERRUZ
FERRUZJPYMM	29-Aug-08 FERRUZ
FERRUZJPYMR	29-Aug-08 FERRUZ
FERRUZSEKMM	29-Aug-08 FERRUZ
FERRUZUSDCR	29-Aug-08 FERRUZ
FERRUZUSDMM	29-Aug-08 FERRUZ
FERRUZUSDMR	29-Aug-08 FERRUZ
FERRUZUSDXR	29-Aug-08 FERRUZ
EDPAUDCR	29-Aug-08 EDP
EDPAUDMM	29-Aug-08 EDP
EDPAUDMR	29-Aug-08 EDP
EDPCADMM	29-Aug-08 EDP
EDPCHFCR	29-Aug-08 EDP
EDPCHFMM	29-Aug-08 EDP
EDPEURCR	29-Aug-08 EDP
EDPEURMM	29-Aug-08 EDP
EDPEURMR	29-Aug-08 EDP
EDPEURXR	29-Aug-08 EDP
EDPGBPCR	29-Aug-08 EDP
EDPGBPMM	29-Aug-08 EDP
EDPHKDMM	29-Aug-08 EDP
EDPJPYCR	29-Aug-08 EDP
EDPJPYMM	29-Aug-08 EDP
EDPJPYMR	29-Aug-08 EDP
EDPSEKMM	29-Aug-08 EDP
EDPSGDMM	29-Aug-08 EDP
EDPUSDCR	29-Aug-08 EDP
EDPUSDMM	29-Aug-08 EDP
EDPUSDMR	29-Aug-08 EDP
EDPUSDXR	29-Aug-08 EDP
EDP-FinBVEURCR	29-Aug-08 EDP-FinBV
EDP-FinBVEURMM	29-Aug-08 EDP-FinBV
EDP-FinBVEURMR	29-Aug-08 EDP-FinBV
EDP-FinBVGBPCR	29-Aug-08 EDP-FinBV
EDP-FinBVGBPMM	29-Aug-08 EDP-FinBV
EDP-FinBVUSDCR	29-Aug-08 EDP-FinBV
EDP-FinBVUSDMM	29-Aug-08 EDP-FinBV
EDP-FinBVUSDMR	29-Aug-08 EDP-FinBV
EFGHEY-EurbkErgEURCR	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURMM	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURMR	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURXR	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgUSDCR	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgUSDMM	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURCR	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURMM	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgEURXR	29-Aug-08 EFGHEY-EurbkErg
EFGHEY-EurbkErgUSDMM	29-Aug-08 EFGHEY-EurbkErg
PRUFIN-EGGBankEURCR	29-Aug-08 PRUFIN-EGGBank
PRUFIN-EGGBankEURMM	29-Aug-08 PRUFIN-EGGBank
PRUFIN-EGGBankGBPCR	29-Aug-08 PRUFIN-EGGBank
PRUFIN-EGGBankGBPMM	29-Aug-08 PRUFIN-EGGBank
PRUFIN-EGGBankUSDCR	29-Aug-08 PRUFIN-EGGBank
PRUFIN-EGGBankUSDMM	29-Aug-08 PRUFIN-EGGBank
VALNTC-EircomEURMM	29-Aug-08 VALNTC-Eircom
VALNTC-EircomEURXR	29-Aug-08 VALNTC-Eircom
VALNTC-EircomUSDMM	29-Aug-08 VALNTC-Eircom
VALNTC-EircomUSDMR	29-Aug-08 VALNTC-Eircom
VALNTC-EircomEURCR	29-Aug-08 VALNTC-Eircom
VALNTC-EircomEURMM	29-Aug-08 VALNTC-Eircom
VALNTC-EircomEURMR	29-Aug-08 VALNTC-Eircom
VALNTC-EircomUSDCR	29-Aug-08 VALNTC-Eircom
VALNTC-EircomUSDMM	29-Aug-08 VALNTC-Eircom
VALNTC-EircomUSDMR	29-Aug-08 VALNTC-Eircom

Edison S p A	TW8A7X	SNRFOR	AUD	MM	Composite
Edison S p A	TW8A7X	SNRFOR	CAD	MM	Composite
Edison S p A	TW8A7X	SNRFOR	CHF	CR	Composite
Edison S p A	TW8A7X	SNRFOR	CHF	MM	Composite
Edison S p A	TW8A7X	SNRFOR	EUR	CR	Composite
Edison S p A	TW8A7X	SNRFOR	EUR	MM	Composite
Edison S p A	TW8A7X	SNRFOR	EUR	MR	Composite
Edison S p A	TW8A7X	SNRFOR	EUR	XR	Composite
Edison S p A	TW8A7X	SNRFOR	GBP	MM	Composite
Edison S p A	TW8A7X	SNRFOR	HKD	MM	Composite
Edison S p A	TW8A7X	SNRFOR	JPY	CR	Composite
Edison S p A	TW8A7X	SNRFOR	JPY	MM	Composite
Edison S p A	TW8A7X	SNRFOR	JPY	MR	Composite
Edison S p A	TW8A7X	SNRFOR	SEK	MM	Composite
Edison S p A	TW8A7X	SNRFOR	USD	CR	Composite
Edison S p A	TW8A7X	SNRFOR	USD	MM	Composite
Edison S p A	TW8A7X	SNRFOR	USD	MR	Composite
Edison S p A	TW8A7X	SNRFOR	USD	XR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	AUD	CR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	AUD	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	AUD	MR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	CAD	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	CHF	CR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	CHF	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	EUR	CR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	EUR	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	EUR	MR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	EUR	XR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	GBP	CR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	GBP	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	HKD	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	JPY	CR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	JPY	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	JPY	MR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	SEK	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	SGD	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	USD	CR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	USD	MM	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	USD	MR	Composite
EDP Energias de Portugal SA	X3DGB7	SNRFOR	USD	XR	Composite
EDP Fin BV	NPAGFW	SNRFOR	EUR	CR	Composite
EDP Fin BV	NPAGFW	SNRFOR	EUR	MM	Composite
EDP Fin BV	NPAGFW	SNRFOR	EUR	MR	Composite
EDP Fin BV	NPAGFW	SNRFOR	GBP	CR	Composite
EDP Fin BV	NPAGFW	SNRFOR	GBP	MM	Composite
EDP Fin BV	NPAGFW	SNRFOR	USD	CR	Composite
EDP Fin BV	NPAGFW	SNRFOR	USD	MM	Composite
EDP Fin BV	NPAGFW	SNRFOR	USD	MR	Composite
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	EUR	CR	Composite
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	EUR	MM	Composite
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	EUR	MR	Composite
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	EUR	XR	Composite
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	USD	CR	Composite
EFG Eurobank Ergasias SA	XY9HHX	SNRFOR	USD	MM	Composite
EFG Eurobank Ergasias SA	XY9HHX	SUBLT2	EUR	CR	Composite
EFG Eurobank Ergasias SA	XY9HHX	SUBLT2	EUR	MM	Composite
EFG Eurobank Ergasias SA	XY9HHX	SUBLT2	EUR	XR	Composite
EFG Eurobank Ergasias SA	XY9HHX	SUBLT2	USD	MM	Composite
EGG Bkg PLC	GIBD9I	SNRFOR	EUR	CR	Composite
EGG Bkg PLC	GIBD9I	SNRFOR	EUR	MM	Composite
EGG Bkg PLC	GIBD9I	SNRFOR	GBP	CR	Composite
EGG Bkg PLC	GIBD9I	SNRFOR	GBP	MM	Composite
EGG Bkg PLC	GIBD9I	SNRFOR	USD	CR	Composite
EGG Bkg PLC	GIBD9I	SNRFOR	USD	MM	Composite
EIRCOM Ltd	GJ38F3	SECDOM	EUR	MM	Composite
EIRCOM Ltd	GJ38F3	SECDOM	EUR	XR	Composite
EIRCOM Ltd	GJ38F3	SECDOM	USD	MM	Composite
EIRCOM Ltd	GJ38F3	SECDOM	USD	MR	Composite
EIRCOM Ltd	GJ38F3	SNRFOR	EUR	CR	Composite
EIRCOM Ltd	GJ38F3	SNRFOR	EUR	MM	Composite
EIRCOM Ltd	GJ38F3	SNRFOR	EUR	MR	Composite
EIRCOM Ltd	GJ38F3	SNRFOR	USD	CR	Composite
EIRCOM Ltd	GJ38F3	SNRFOR	USD	MM	Composite
EIRCOM Ltd	GJ38F3	SNRFOR	USD	MR	Composite

0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.25%	0.30%	0.34%	0.38%	0.43%	0.47%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.25%	0.30%	0.34%	0.38%	0.43%	0.47%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.23%	0.28%	0.33%	0.36%	0.41%	0.45%	0.51%
0.14%	0.18%	0.22%	0.27%	0.32%	0.35%	0.39%	0.43%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.25%	0.30%	0.34%	0.38%	0.43%	0.47%	0.51%
0.15%	0.19%	0.24%	0.29%	0.33%	0.37%	0.41%	0.46%	0.51%
0.15%	0.19%	0.23%	0.28%	0.33%	0.36%	0.41%	0.45%	0.51%
0.18%	0.26%	0.33%	0.40%	0.46%	0.51%	0.57%	0.62%	0.63%
0.18%	0.25%	0.32%	0.38%	0.44%	0.49%	0.54%	0.60%	0.63%
0.18%	0.25%	0.31%	0.38%	0.44%	0.49%	0.53%	0.58%	0.63%
0.18%	0.26%	0.33%	0.40%	0.46%	0.51%	0.56%	0.60%	0.63%
0.18%	0.25%	0.31%	0.38%	0.44%	0.49%	0.53%	0.58%	0.63%
0.18%	0.26%	0.33%	0.40%	0.46%	0.51%	0.56%	0.60%	0.63%
0.18%	0.25%	0.31%	0.38%	0.44%	0.49%	0.53%	0.58%	0.63%
0.18%	0.24%	0.31%	0.38%	0.43%	0.48%	0.53%	0.57%	0.63%
0.18%	0.24%	0.30%	0.36%	0.42%	0.46%	0.51%	0.55%	0.63%
0.18%	0.26%	0.33%	0.40%	0.46%	0.51%	0.56%	0.60%	0.63%
0.18%	0.25%	0.31%	0.38%	0.44%	0.49%	0.53%	0.58%	0.63%
0.18%	0.25%	0.31%	0.38%	0.44%	0.49%	0.53%	0.58%	0.63%
0.18%	0.25%	0.32%	0.38%	0.44%	0.49%	0.54%	0.59%	0.63%
0.18%	0.25%	0.32%	0.38%	0.44%	0.49%	0.54%	0.59%	0.63%
0.18%	0.25%	0.31%	0.38%	0.44%	0.49%	0.53%	0.58%	0.63%
0.18%	0.25%	0.31%	0.38%	0.44%	0.49%	0.53%	0.58%	0.63%
0.18%	0.26%	0.33%	0.40%	0.46%	0.51%	0.56%	0.60%	0.63%
0.18%	0.25%	0.31%	0.38%	0.44%	0.49%	0.53%	0.58%	0.63%
0.18%	0.24%	0.31%	0.38%	0.43%	0.48%	0.53%	0.57%	0.63%
0.20%	0.28%	0.35%	0.43%	0.51%	0.49%	0.58%	0.59%	
0.20%	0.28%	0.34%	0.41%	0.49%	0.49%	0.55%	0.59%	
0.20%	0.28%	0.35%	0.43%	0.51%	0.49%	0.58%	0.59%	
0.20%	0.28%	0.34%	0.41%	0.49%	0.49%	0.55%	0.59%	
0.20%	0.28%	0.34%	0.41%	0.49%	0.49%	0.55%	0.59%	
	0.53%	0.98%	1.10%	1.32%	1.37%	1.44%	1.46%	1.50%
	0.53%	0.94%	1.10%	1.26%	1.37%	1.44%	1.41%	1.50%
	0.53%	0.95%	1.10%	1.32%	1.37%	1.44%	1.44%	1.50%
	0.53%	0.94%	1.10%	1.26%	1.37%	1.44%	1.41%	1.50%
1.40%	1.42%	1.85%	2.27%	2.35%	2.53%	2.54%	2.54%	2.62%
1.40%	1.42%	1.85%	2.27%	2.35%	2.43%	2.44%	2.44%	2.62%
1.40%	1.42%	1.85%	2.27%	2.35%	2.31%	2.32%	2.33%	2.62%
1.40%	1.42%	1.85%	2.27%	2.35%	2.43%	2.44%	2.44%	2.62%
	0.22%				0.34%			
	0.22%				0.34%			
	0.22%				0.34%			
	0.22%				0.34%			
	0.22%				0.34%			
	0.22%				0.34%			
1.09%	1.13%	1.25%	1.47%	1.71%	1.99%	2.18%	2.38%	2.60%
1.05%	1.11%	1.20%	1.42%	1.64%	1.91%	2.09%	2.28%	2.60%
1.09%	1.13%	1.25%	1.47%	1.71%	1.99%	2.18%	2.38%	2.60%
1.05%	1.11%	1.20%	1.42%	1.64%	1.91%	2.09%	2.28%	2.60%

0.49%	0.54%	40% BB	BBB	BBB	BBB
0.49%	0.54%	40% A	A	AA	AA
0.49%	0.54%	40% BBB	BBB	A	A
0.49%	0.54%	40% A	A	AA	AA
0.49%	0.54%	40% BBB	BBB	A	A
0.49%	0.54%	40% A	A	AA	AA
0.49%	0.54%	40% BBB	A	A	A
0.49%	0.54%	40% BBB	A	A	A
0.49%	0.54%	40% A	A	AA	AA
0.49%	0.54%	40% A	A	AA	AA
0.49%	0.54%	40% BB	BBB	BBB	BBB
0.49%	0.54%	40% BB	BBB	BBB	BBB
		40%			
0.49%	0.54%	40% A	A	AA	AA
0.49%	0.54%	40% BBB	BBB	A	A
0.49%	0.54%	40% A	A	AA	AA
0.49%	0.54%	40% BBB	A	A	A
		40%			
0.61%	0.77%	40% NR	BBB	BBB	BBB
0.61%	0.77%	40% NR	A	A	A
		40%			
0.61%	0.77%	40% NR	A	AA	AA
0.61%	0.77%	40% NR	BBB	A	A
0.61%	0.77%	40% NR	A	AA	AA
0.61%	0.77%	40% NR	BBB	A	A
0.61%	0.77%	40% NR	A	AA	AA
0.61%	0.77%	40% NR	BBB	A	A
0.61%	0.77%	40% NR	BBB	A	A
0.61%	0.77%	40% NR	BBB	A	A
0.61%	0.77%	40% NR	A	AA	AA
0.61%	0.77%	40% NR	A	AA	AA
0.61%	0.77%	40% NR	BBB	BBB	BBB
0.61%	0.77%	40% NR	BBB	BBB	BBB
		40%			
0.61%	0.77%	40% NR	A	AA	AA
0.61%	0.77%	40% NR	A	AA	AA
0.61%	0.77%	40% NR	BBB	A	A
0.61%	0.77%	40% NR	A	AA	AA
0.61%	0.77%	40% NR	BBB	A	A
		40%			
		40% NR	NR	BB	BB
		40% NR	NR	BB	BB
		40%			
		40% NR	NR	BB	BB
		40% NR	NR	BB	BB
		40%			
		40% NR	NR	BB	BB
		40%			
1.64%	1.64%	42.50%	NR	BB	NR
1.64%	1.64%	40%	NR	A	NR
		42.50%			
1.64%	1.64%	42.50%	NR	BB	NR
		42.50%			
1.64%	1.64%	40%	NR	A	NR
		20% NR	NR	NR	NR
		20% NR	NR	NR	NR
		20% NR	NR	NR	NR
		20% NR	NR	NR	NR
		40%	NR		
		40%	NR		
		40%	NR		
		40%	NR		
		40%	NR		
		40%	NR		
		66.50%			
		66.50%			
		66.50%			
		66.50%			
2.66%	2.55%	40% BBB	B	BB	A
2.66%	2.55%	40% A	BB	BBB	AA
		40%			
2.66%	2.55%	40% BBB	B	BB	A
2.66%	2.55%	40% A	BB	BBB	AA
		40%			

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

NR	BBB	3	Utilities	Europe	Italy
NR	BBB	10	Utilities	Europe	Italy
NR	BBB	3	Utilities	Europe	Italy
NR	BBB	10	Utilities	Europe	Italy
NR	BBB	3	Utilities	Europe	Italy
NR	BBB	10	Utilities	Europe	Italy
NR	A	10	Utilities	Europe	Italy
NR	A	10	Utilities	Europe	Italy
NR	BBB	10	Utilities	Europe	Italy
NR	BBB	10	Utilities	Europe	Italy
NR	A	10	Utilities	Europe	Italy
NR	A	10	Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
NR	BBB	10	Utilities	Europe	Italy
NR	BBB	3	Utilities	Europe	Italy
NR	BBB	10	Utilities	Europe	Italy
NR	A	10	Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
NR	A	4	Utilities	Europe	Portugal
NR	A	4	Utilities	Europe	Portugal
	NR		Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	5	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	5	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	5	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
	NR		Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	5	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
NR	A	12	Utilities	Europe	Portugal
	NR		Utilities	Europe	Portugal
	NR	2	Utilities	Europe	Netherlands
	NR	2	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR	2	Utilities	Europe	Netherlands
	NR	2	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR	2	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
	NR		Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
	NR		Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
	NR	3	Financials	Europe	Greece
	NR	3	Financials	Europe	Greece
	NR	3	Financials	Europe	Greece
	NR	3	Financials	Europe	Greece
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Telecommunications	Europe	Ireland
	NR		Telecommunications	Europe	Ireland
	NR		Telecommunications	Europe	Ireland
	NR		Telecommunications	Europe	Ireland
NR	BBB	12	Telecommunications	Europe	Ireland
NR	BBB	12	Telecommunications	Europe	Ireland
	NR		Telecommunications	Europe	Ireland
NR	BBB	12	Telecommunications	Europe	Ireland
NR	BBB	12	Telecommunications	Europe	Ireland
	NR		Telecommunications	Europe	Ireland

BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A					
A	AA		Thin	DocAdj	Thin	DocAdj
A	AA		Thin	CcyGrp	Thin	CcyGrp
A	AA					
A	AA		Thin	DocAdj	Thin	DocAdj
A	AA					
A	AA		Thin	CcyGrp	Thin	CcyGrp
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA		Thin			
A	AA		Thin			
A	AA		Thin			
A	AA		Thin			
A	AA		Thin			
A	AA		Thin			
	BBB					
	BBB					
	BBB					
	BBB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					

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

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

VALNTC-EircomUSDXR	29-Aug-08 VALNTC-Eircom
EISAIJPYCR	29-Aug-08 EISAI
EISAIJPYXR	29-Aug-08 EISAI
EXPTAUDCR	29-Aug-08 EXPT
EXPTAUDMM	29-Aug-08 EXPT
EXPTCADCR	29-Aug-08 EXPT
EXPTCADMM	29-Aug-08 EXPT
EXPTCADMR	29-Aug-08 EXPT
EXPTCHFMM	29-Aug-08 EXPT
EXPTEURCR	29-Aug-08 EXPT
EXPTEURMM	29-Aug-08 EXPT
EXPTGBPCR	29-Aug-08 EXPT
EXPTGBPMM	29-Aug-08 EXPT
EXPTGBPMR	29-Aug-08 EXPT
EXPTHKDCR	29-Aug-08 EXPT
EXPTHKDMM	29-Aug-08 EXPT
EXPTJPYCR	29-Aug-08 EXPT
EXPTJPYMM	29-Aug-08 EXPT
EXPTMXNCR	29-Aug-08 EXPT
EXPTMXNMM	29-Aug-08 EXPT
EXPTNZDCR	29-Aug-08 EXPT
EXPTNZDMM	29-Aug-08 EXPT
EXPTUSDCR	29-Aug-08 EXPT
EXPTUSDMM	29-Aug-08 EXPT
EXPTZARCR	29-Aug-08 EXPT
EXPTZARMM	29-Aug-08 EXPT
EP-CGPLLCEURMR	29-Aug-08 EP-CGPLLC
EP-CGPLLCUSDCR	29-Aug-08 EP-CGPLLC
EP-CGPLLCUSDMR	29-Aug-08 EP-CGPLLC
EP-CGPLLCUSDXR	29-Aug-08 EP-CGPLLC
EPUSDXR	29-Aug-08 EP
EPAUDMR	29-Aug-08 EP
EPAUDXR	29-Aug-08 EP
EPCADMR	29-Aug-08 EP
EPEURCR	29-Aug-08 EP
EPEURMM	29-Aug-08 EP
EPEURMR	29-Aug-08 EP
EPEURXR	29-Aug-08 EP
EPGBPMR	29-Aug-08 EP
EPHKDXR	29-Aug-08 EP
EPJPYCR	29-Aug-08 EP
EPJPYMR	29-Aug-08 EP
EPJPYXR	29-Aug-08 EP
EPUSDCR	29-Aug-08 EP
EPUSDMM	29-Aug-08 EP
EPUSDMR	29-Aug-08 EP
EPUSDXR	29-Aug-08 EP
EP-ExpEURMM	29-Aug-08 EP-Exp
EP-ExpEURMR	29-Aug-08 EP-Exp
EP-ExpUSDMM	29-Aug-08 EP-Exp
EP-ExpUSDMR	29-Aug-08 EP-Exp
EP-ExpUSDXR	29-Aug-08 EP-Exp
EP-NatGasUSDMR	29-Aug-08 EP-NatGas
EP-NatGasUSDXR	29-Aug-08 EP-NatGas
ELNEURCR	29-Aug-08 ELN
ELNEURMM	29-Aug-08 ELN
ELNEURXR	29-Aug-08 ELN
ELNUSDCR	29-Aug-08 ELN
ELNUSDMM	29-Aug-08 ELN
ELNUSDMR	29-Aug-08 ELN
ELNUSDXR	29-Aug-08 ELN
ELNEURCR	29-Aug-08 ELN
ELNEURMM	29-Aug-08 ELN
ELNUSDCR	29-Aug-08 ELN
ELNUSDMM	29-Aug-08 ELN
ELNUSDMR	29-Aug-08 ELN
EGATEURCR	29-Aug-08 EGAT
EGATEURMM	29-Aug-08 EGAT
EGATUSDCR	29-Aug-08 EGAT
EGATUSDMM	29-Aug-08 EGAT
EGATUSDMR	29-Aug-08 EGAT
EDSAUDCR	29-Aug-08 EDS
EDSAUDMR	29-Aug-08 EDS
EDSCADMR	29-Aug-08 EDS

EIRCOM Ltd	GJ38F3	SNRFOR	USD	XR	Composite
Eisai Co Ltd	JK3AD7	SNRFOR	JPY	CR	Composite
Eisai Co Ltd	JK3AD7	SNRFOR	JPY	XR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	AUD	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	AUD	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	CAD	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	CAD	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	CAD	MR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	CHF	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	EUR	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	EUR	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	GBP	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	GBP	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	GBP	MR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	HKD	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	HKD	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	JPY	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	JPY	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	MXN	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	MXN	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	NZD	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	NZD	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	USD	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	USD	MM	Composite
Eksportfinans A S	2AA8A9	SNRFOR	ZAR	CR	Composite
Eksportfinans A S	2AA8A9	SNRFOR	ZAR	MM	Composite
El Paso CGP Co LLC	2AB68V	SNRFOR	EUR	MR	Composite
El Paso CGP Co LLC	2AB68V	SNRFOR	USD	CR	Composite
El Paso CGP Co LLC	2AB68V	SNRFOR	USD	MR	Composite
El Paso CGP Co LLC	2AB68V	SNRFOR	USD	XR	Composite
El Paso Corp	2AB69R	SECDOM	USD	XR	Composite
El Paso Corp	2AB69R	SNRFOR	AUD	MR	Composite
El Paso Corp	2AB69R	SNRFOR	AUD	XR	Composite
El Paso Corp	2AB69R	SNRFOR	CAD	MR	Composite
El Paso Corp	2AB69R	SNRFOR	EUR	CR	Composite
El Paso Corp	2AB69R	SNRFOR	EUR	MM	Composite
El Paso Corp	2AB69R	SNRFOR	EUR	MR	Composite
El Paso Corp	2AB69R	SNRFOR	EUR	XR	Composite
El Paso Corp	2AB69R	SNRFOR	GBP	MR	Composite
El Paso Corp	2AB69R	SNRFOR	HKD	XR	Composite
El Paso Corp	2AB69R	SNRFOR	JPY	CR	Composite
El Paso Corp	2AB69R	SNRFOR	JPY	MR	Composite
El Paso Corp	2AB69R	SNRFOR	JPY	XR	Composite
El Paso Corp	2AB69R	SNRFOR	USD	CR	Composite
El Paso Corp	2AB69R	SNRFOR	USD	MM	Composite
El Paso Corp	2AB69R	SNRFOR	USD	MR	Composite
El Paso Corp	2AB69R	SNRFOR	USD	XR	Composite
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	EUR	MM	Composite
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	EUR	MR	Composite
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	USD	MM	Composite
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	USD	MR	Composite
El Paso Expl & Prodtn Co	2AB9FO	SNRFOR	USD	XR	Composite
El Paso Nat Gas Co	2AB9FE	SNRFOR	USD	MR	Composite
El Paso Nat Gas Co	2AB9FE	SNRFOR	USD	XR	Composite
Elan Corp plc	2AC544	SNRFOR	EUR	CR	Composite
Elan Corp plc	2AC544	SNRFOR	EUR	MM	Composite
Elan Corp plc	2AC544	SNRFOR	EUR	XR	Composite
Elan Corp plc	2AC544	SNRFOR	USD	CR	Composite
Elan Corp plc	2AC544	SNRFOR	USD	MM	Composite
Elan Corp plc	2AC544	SNRFOR	USD	MR	Composite
Elan Corp plc	2AC544	SNRFOR	USD	XR	Composite
Elan Corp plc	2AC544	SUBLT2	EUR	CR	Composite
Elan Corp plc	2AC544	SUBLT2	EUR	MM	Composite
Elan Corp plc	2AC544	SUBLT2	USD	CR	Composite
Elan Corp plc	2AC544	SUBLT2	USD	MM	Composite
Elan Corp plc	2AC544	SUBLT2	USD	MR	Composite
Elec Gen Auth Thailand	Y04AB4	SNRFOR	EUR	CR	Composite
Elec Gen Auth Thailand	Y04AB4	SNRFOR	EUR	MM	Composite
Elec Gen Auth Thailand	Y04AB4	SNRFOR	USD	CR	Composite
Elec Gen Auth Thailand	Y04AB4	SNRFOR	USD	MM	Composite
Elec Gen Auth Thailand	Y04AB4	SNRFOR	USD	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	AUD	CR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	AUD	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	CAD	MR	Composite

1.00%	1.03%	1.15%	1.35%	1.57%	1.82%	2.00%	2.17%	2.60%
0.12%	0.11%	0.14%	0.18%	0.22%	0.26%	0.30%	0.37%	0.37%
0.12%	0.11%	0.11%	0.18%	0.17%	0.20%	0.23%	0.29%	0.29%
0.03%		0.33%		0.41%	0.47%	0.75%	0.80%	
0.03%		0.33%		0.41%	0.47%	0.75%	0.80%	
0.03%		0.33%		0.41%	0.47%	0.75%	0.80%	
0.03%		0.33%		0.41%	0.47%	0.75%	0.80%	
0.03%		0.33%		0.41%	0.47%	0.75%	0.80%	
0.03%		0.33%		0.41%	0.47%	0.75%	0.80%	

2.66%	2.55%	40%	BBB	B	BB	A
0.37%	0.37%	27.50%	NR	NR	BBB	NR
0.29%	0.29%	27.50%	NR	NR	BB	NR
		40%				
0.58%		40%	B		NR	
		40%				
0.58%		40%	B		NR	
0.58%		40%	B		NR	
0.58%			B		NR	
0.58%		40%	B		NR	
0.58%		40%	B		NR	
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
0.58%		40%	B		NR	
0.58%		40%	B		NR	
		40%				
		40%				
		36.00%				
		36.00%		NR	NR	NR
		36.00%		NR	NR	NR
		36.00%		NR	NR	NR
2.08%	2.08%	2.08%				NR
3.13%	2.84%		BBB	BB	BBB	BB
3.13%	2.84%	40%				
3.20%	2.90%	40%	A	A	A	A
3.37%	3.05%	40%	A	BBB	A	A
3.23%	2.93%	40%	A	BBB	A	A
3.20%	2.90%	40%	A	A	A	A
2.97%	2.84%	40%	A	A	AA	AA
2.97%	2.84%	40%				
2.97%	2.84%	40%	A	A	AA	AA
2.97%	2.84%	40%				
3.13%	2.84%	40%	BBB	BB	BBB	BB
2.97%	2.84%	40%				
3.37%	3.05%	40%	A	BBB	A	A
3.37%	3.05%	40%				
3.20%	2.90%	40%	A	A	A	A
2.97%	2.84%	40%	A	A	AA	AA
		40%				
		40%				
		40%				
		40%				
		40%				
		37.50%				
		37.50%				
5.64%	5.63%	40%	NR	NR	NR	NR
5.64%	5.63%	40%	NR	NR	NR	NR
5.64%	5.63%	40%	NR	NR	NR	NR
5.64%	5.63%	40%	NR	NR	NR	NR
5.64%	5.63%	40%	NR	NR	NR	NR
5.64%	5.63%	40%	NR	NR	NR	NR
5.64%	5.63%	40%	NR	NR	NR	NR
		20%				
		20%	NR	NR	NR	NR
		20%				
		20%	NR	NR	NR	NR
		20%	NR	NR	NR	NR
		36%				
		36%				
		36%				
		36%				
		36%				
0.80%	0.62%	38.75%	BB	BBB	BBB	BBB
0.80%	0.62%	38.75%	BB	BBB	BBB	BBB
0.80%	0.62%	40.00%	A	AA	A	AA

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

NR	BBB	12	Telecommunications	Europe	Ireland
	BB	3	Health Care	Asia	Japan
	BBB	3	Health Care	Asia	Japan
	NR		Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
BB	AA	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	5	Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
A	A	5	Oil & Gas	N.Amer	United States
A	A	7	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	7	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	AA	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	5	Oil & Gas	N.Amer	United States
A	A	7	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	NR	2	Health Care	Europe	Ireland
NR	NR	2	Health Care	Europe	Ireland
NR	NR	2	Health Care	Europe	Ireland
NR	NR	2	Health Care	Europe	Ireland
NR	NR	2	Health Care	Europe	Ireland
NR	NR	2	Health Care	Europe	Ireland
NR	NR	2	Health Care	Europe	Ireland
	NR		Health Care	Europe	Ireland
	NR	2	Health Care	Europe	Ireland
	NR		Health Care	Europe	Ireland
	NR	2	Health Care	Europe	Ireland
	NR	2	Health Care	Europe	Ireland
	NR		Government	Asia	Thailand
	NR		Government	Asia	Thailand
	NR	2	Government	Asia	Thailand
	NR		Government	Asia	Thailand
	NR	2	Government	Asia	Thailand
NR	A	9	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States
NR	A	9	Technology	N.Amer	United States

	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	Thin	CcyGrp
A	AA	Thin	Thin	DocAdj	Thin	DocAdj
AAA	AA					
AAA	AA	Entity Tier		Thin		Thin
AAA	AA					
AAA	AA	Entity Tier		Thin		Thin
AAA	AA	Entity Tier		Thin		Thin
AAA	AA	Entity Tier		Thin		Thin
AAA	AA	Entity Tier		Thin		Thin
AAA	AA	Entity Tier		Thin		Thin
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA	Entity Tier		Thin		Thin
AAA	AA	Entity Tier		Thin		Thin
AAA	AA					
AAA	AA					
B	BB					
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB				Thin	Thin
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BBB					
BB	BBB					
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	B					
B	B	Thin	Thin	Thin	Thin	Thin
B	B					
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

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

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

EDSCHFMR	29-Aug-08 EDS
EDSEURCR	29-Aug-08 EDS
EDSEURMM	29-Aug-08 EDS
EDSEURMR	29-Aug-08 EDS
EDSEURXR	29-Aug-08 EDS
EDSGBPMM	29-Aug-08 EDS
EDSGBPMR	29-Aug-08 EDS
EDSGBPXR	29-Aug-08 EDS
EDSHKDMR	29-Aug-08 EDS
EDSILSMR	29-Aug-08 EDS
EDSJPYCR	29-Aug-08 EDS
EDSJPYMR	29-Aug-08 EDS
EDSJPYXR	29-Aug-08 EDS
EDSNZDMR	29-Aug-08 EDS
EDSSGDMR	29-Aug-08 EDS
EDSUSDCR	29-Aug-08 EDS
EDSUSDMM	29-Aug-08 EDS
EDSUSDMR	29-Aug-08 EDS
EDSUSDXR	29-Aug-08 EDS
ELEBELEURCR	29-Aug-08 ELEBEL
ELEBELEURMM	29-Aug-08 ELEBEL
ELEBELUSDMM	29-Aug-08 ELEBEL
EDFAUDCR	29-Aug-08 EDF
EDFAUDMM	29-Aug-08 EDF
EDFAUDMR	29-Aug-08 EDF
EDFCADMM	29-Aug-08 EDF
EDFCHFCR	29-Aug-08 EDF
EDFCHFMM	29-Aug-08 EDF
EDFDKKMM	29-Aug-08 EDF
EDFEURCR	29-Aug-08 EDF
EDFEURMM	29-Aug-08 EDF
EDFEURMR	29-Aug-08 EDF
EDFEURXR	29-Aug-08 EDF
EDFGBPCR	29-Aug-08 EDF
EDFGBPMM	29-Aug-08 EDF
EDFHKDMM	29-Aug-08 EDF
EDFJPYCR	29-Aug-08 EDF
EDFJPYMM	29-Aug-08 EDF
EDFJPYMR	29-Aug-08 EDF
EDFNZDCR	29-Aug-08 EDF
EDFNZDMM	29-Aug-08 EDF
EDFSEKMM	29-Aug-08 EDF
EDFSGDCR	29-Aug-08 EDF
EDFSGDMM	29-Aug-08 EDF
EDFTWDMM	29-Aug-08 EDF
EDFUSDCR	29-Aug-08 EDF
EDFUSDMM	29-Aug-08 EDF
EDFUSDMR	29-Aug-08 EDF
EDFUSDXR	29-Aug-08 EDF
EDFZARMM	29-Aug-08 EDF
ENWLTDEURCR	29-Aug-08 ENWLTD
ENWLTDEURMM	29-Aug-08 ENWLTD
ENWLTDEURMR	29-Aug-08 ENWLTD
ENWLTDGBPCR	29-Aug-08 ENWLTD
ENWLTDGBPMM	29-Aug-08 ENWLTD
ENWLTDGBPMR	29-Aug-08 ENWLTD
ENWLTDUSDCR	29-Aug-08 ENWLTD
ENWLTDUSDMR	29-Aug-08 ENWLTD
ENWLTDUSDXR	29-Aug-08 ENWLTD
ELCASTUSDCR	29-Aug-08 ELCAST
ELCASTUSDMM	29-Aug-08 ELCAST
ELCASTUSDMR	29-Aug-08 ELCAST
FPFPCHFCR	29-Aug-08 FPFP
FPFPCHFMM	29-Aug-08 FPFP
FPFPEURCR	29-Aug-08 FPFP
FPFPEURMM	29-Aug-08 FPFP
FPFPGBPCR	29-Aug-08 FPFP
FPFPUSDCR	29-Aug-08 FPFP
FPFPUSDMM	29-Aug-08 FPFP
LLYAUDCR	29-Aug-08 LLY
LLYAUDMR	29-Aug-08 LLY
LLYCHFMR	29-Aug-08 LLY
LLYEURCR	29-Aug-08 LLY
LLYEURMM	29-Aug-08 LLY

Electr Data Sys Corp	2ADBC7	SNRFOR	CHF	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	EUR	CR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	EUR	MM	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	EUR	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	EUR	XR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	GBP	MM	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	GBP	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	GBP	XR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	HKD	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	ILS	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	JPY	CR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	JPY	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	JPY	XR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	NZD	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	SGD	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	USD	CR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	USD	MM	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	USD	MR	Composite
Electr Data Sys Corp	2ADBC7	SNRFOR	USD	XR	Composite
Electrabel	BE79DP	SNRFOR	EUR	CR	Composite
Electrabel	BE79DP	SNRFOR	EUR	MM	Composite
Electrabel	BE79DP	SNRFOR	USD	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	AUD	CR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	AUD	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	AUD	MR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	CAD	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	CHF	CR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	CHF	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	DKK	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	EUR	CR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	EUR	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	EUR	MR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	EUR	XR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	GBP	CR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	GBP	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	HKD	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	JPY	CR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	JPY	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	JPY	MR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	NZD	CR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	NZD	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	SEK	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	SGD	CR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	SGD	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	TWD	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	USD	CR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	USD	MM	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	USD	MR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	USD	XR	Composite
ELECTRICITE DE FRANCE	FHBD4H	SNRFOR	ZAR	MM	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	EUR	CR	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	EUR	MM	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	EUR	MR	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	GBP	CR	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	GBP	MM	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	GBP	MR	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	USD	CR	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	USD	MR	Composite
ELECTRICITY NORTH WEST Ltd	GIBH8K	SNRFOR	USD	XR	Composite
Electrosteel Castings Ltd	Y04ADZ	SNRFOR	USD	CR	Composite
Electrosteel Castings Ltd	Y04ADZ	SNRFOR	USD	MM	Composite
Electrosteel Castings Ltd	Y04ADZ	SNRFOR	USD	MR	Composite
Elf Aquitaine	2AE88F	SNRFOR	CHF	CR	Composite
Elf Aquitaine	2AE88F	SNRFOR	CHF	MM	Composite
Elf Aquitaine	2AE88F	SNRFOR	EUR	CR	Composite
Elf Aquitaine	2AE88F	SNRFOR	EUR	MM	Composite
Elf Aquitaine	2AE88F	SNRFOR	GBP	CR	Composite
Elf Aquitaine	2AE88F	SNRFOR	USD	CR	Composite
Elf Aquitaine	2AE88F	SNRFOR	USD	MM	Composite
Eli Lilly & Co	5I569C	SNRFOR	AUD	CR	Composite
Eli Lilly & Co	5I569C	SNRFOR	AUD	MR	Composite
Eli Lilly & Co	5I569C	SNRFOR	CHF	MR	Composite
Eli Lilly & Co	5I569C	SNRFOR	EUR	CR	Composite
Eli Lilly & Co	5I569C	SNRFOR	EUR	MM	Composite

0.17%	0.25%	0.28%	0.37%	0.39%	0.45%	0.47%	0.51%	0.58%
0.18%	0.26%	0.29%	0.38%	0.41%	0.48%	0.50%	0.54%	0.58%
0.17%	0.25%	0.28%	0.37%	0.40%	0.46%	0.48%	0.51%	0.58%
0.17%	0.25%	0.28%	0.37%	0.39%	0.45%	0.47%	0.51%	0.58%
0.17%	0.24%	0.27%	0.36%	0.39%	0.44%	0.45%	0.49%	0.58%
0.17%	0.25%	0.28%	0.37%	0.40%	0.46%	0.48%	0.51%	0.58%
0.17%	0.25%	0.28%	0.37%	0.39%	0.45%	0.47%	0.51%	0.58%
0.17%	0.24%	0.27%	0.36%	0.39%	0.44%	0.45%	0.49%	0.58%
0.17%	0.25%	0.28%	0.37%	0.39%	0.45%	0.47%	0.51%	0.58%
0.17%	0.25%	0.28%	0.37%	0.39%	0.45%	0.47%	0.51%	0.58%
0.17%	0.24%	0.27%	0.36%	0.39%	0.45%	0.47%	0.50%	0.58%
0.17%	0.24%	0.27%	0.36%	0.39%	0.45%	0.47%	0.50%	0.58%
0.17%	0.25%	0.28%	0.37%	0.39%	0.45%	0.47%	0.51%	0.58%
0.17%	0.25%	0.28%	0.37%	0.39%	0.45%	0.47%	0.51%	0.58%
0.18%	0.26%	0.29%	0.38%	0.41%	0.48%	0.50%	0.54%	0.58%
0.17%	0.25%	0.28%	0.37%	0.40%	0.46%	0.48%	0.51%	0.58%
0.17%	0.25%	0.28%	0.37%	0.39%	0.45%	0.47%	0.51%	0.58%
0.17%	0.24%	0.27%	0.36%	0.39%	0.44%	0.45%	0.49%	0.58%
0.18%	0.18%	0.21%	0.32%	0.41%	0.43%	0.48%	0.50%	0.66%
0.18%	0.18%	0.21%	0.30%	0.39%	0.43%	0.48%	0.50%	0.66%
0.18%	0.18%	0.21%	0.30%	0.39%	0.43%	0.48%	0.50%	0.66%
0.16%	0.21%	0.27%	0.33%	0.37%	0.41%	0.46%	0.50%	0.53%
0.16%	0.21%	0.27%	0.32%	0.36%	0.41%	0.44%	0.48%	0.53%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.17%	0.22%	0.27%	0.33%	0.38%	0.42%	0.46%	0.49%	0.54%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.17%	0.22%	0.27%	0.33%	0.38%	0.42%	0.46%	0.49%	0.54%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.16%	0.21%	0.26%	0.32%	0.36%	0.41%	0.44%	0.48%	0.51%
0.16%	0.20%	0.25%	0.31%	0.35%	0.39%	0.42%	0.46%	0.49%
0.17%	0.22%	0.27%	0.33%	0.38%	0.42%	0.46%	0.49%	0.54%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.16%	0.21%	0.27%	0.33%	0.38%	0.43%	0.46%	0.49%	0.53%
0.16%	0.21%	0.26%	0.32%	0.36%	0.41%	0.44%	0.47%	0.53%
0.17%	0.22%	0.27%	0.33%	0.38%	0.42%	0.46%	0.49%	0.54%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.17%	0.22%	0.27%	0.33%	0.38%	0.42%	0.46%	0.49%	0.54%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.17%	0.22%	0.27%	0.33%	0.38%	0.42%	0.46%	0.49%	0.54%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
0.16%	0.21%	0.26%	0.32%	0.36%	0.41%	0.44%	0.48%	0.51%
0.16%	0.21%	0.26%	0.33%	0.37%	0.41%	0.45%	0.48%	0.52%
					0.22%	0.36%	0.39%	
					0.22%	0.36%	0.39%	
					0.22%	0.36%	0.39%	
					0.22%	0.36%	0.39%	
					5.35%			
					5.35%			
					5.35%			
0.08%	0.15%	0.22%	0.27%	0.31%	0.37%	0.39%	0.45%	
0.08%	0.15%	0.22%	0.27%	0.31%	0.37%	0.39%	0.45%	
0.08%	0.15%	0.22%	0.27%	0.31%	0.37%	0.39%	0.45%	
0.08%	0.15%	0.22%	0.27%	0.31%	0.37%	0.39%	0.45%	
0.04%	0.06%	0.10%	0.17%	0.20%	0.24%	0.29%	0.32%	0.36%
0.04%	0.06%	0.10%	0.17%	0.20%	0.24%	0.29%	0.32%	0.36%
0.04%	0.06%	0.09%	0.17%	0.20%	0.24%	0.29%	0.32%	0.36%
0.05%	0.06%	0.09%	0.18%	0.21%	0.25%	0.31%	0.34%	0.36%

0.80%	0.62%	40.00%	A	AA	A	AA
0.80%	0.62%	40.00%	BBB	A	A	A
0.80%	0.62%	40.00%	BBB	A	A	A
0.80%	0.62%	40.00%	A	AA	A	AA
0.80%	0.62%	36.00%	BBB	A	A	A
0.80%	0.62%	40.00%	BBB	A	A	A
0.80%	0.62%	40.00%	A	AA	A	AA
0.80%	0.62%	36.00%	BBB	A	A	A
0.80%	0.62%	40.00%	A	AA	A	AA
0.80%	0.62%	40.00%	A	AA	A	AA
		38.75%				
0.80%	0.62%	40.00%	BB	BBB	BBB	BBB
0.80%	0.62%	38.75%	BB	BBB	BBB	BBB
0.80%	0.62%	40.00%	A	AA	A	AA
0.80%	0.62%	40.00%	A	AA	A	AA
0.80%	0.62%	40.00%	BBB	A	A	A
0.80%	0.62%	40.00%	BBB	A	A	A
0.80%	0.62%	40.00%	A	AA	A	AA
0.80%	0.62%	36.00%	BBB	A	A	A
		40%	NR	NR	NR	BBB
		40%	NR	NR	NR	A
		40%	NR	NR	NR	A
0.55%	0.66%	40%	BB	BBB	BBB	BBB
0.55%	0.66%	40%	BB	BBB	BBB	A
		40%				
0.55%	0.66%	40%	A	AA	AA	AAA
0.57%	0.66%	40%	A	A	AA	AA
0.55%	0.66%	40%	A	AA	AA	AAA
		40%				
0.57%	0.66%	40%	A	A	AA	AA
0.55%	0.66%	40%	A	AA	AA	AAA
0.54%	0.66%	40%	BBB	A	A	AA
0.52%	0.66%	40%	BBB	A	A	AA
0.57%	0.66%	40%	A	A	AA	AA
0.55%	0.66%	40%	A	AA	AA	AAA
0.55%	0.66%	40%	A	AA	AA	AAA
0.55%	0.66%	40%	BB	BBB	BBB	BBB
0.55%	0.66%	40%	BB	BBB	A	A
		40%				
0.57%	0.66%	40%	A	A	AA	AA
0.55%	0.66%	40%	A	AA	AA	AAA
0.55%	0.66%	40%	A	AA	AA	AAA
0.57%	0.66%	40%	A	A	AA	AA
0.55%	0.66%	40%	A	AA	AA	AAA
0.55%	0.66%	40%	A	AA	AA	AAA
0.57%	0.66%	40%	A	A	AA	AA
0.55%	0.66%	40%	A	AA	AA	AAA
0.54%	0.66%	40%	BBB	A	A	AA
		40%				
0.55%	0.66%	40%	A	AA	AA	AAA
		45%				
		45%				
		45%				
		45%				
		45%				
		45%				
		45%				
		45%				
		45%				
		17.50%				
		17.50%				
		17.50%				
		40%				
0.50%		40%	NR	NR	NR	NR
0.50%		40%	NR	NR	NR	NR
0.50%		40%	NR	NR	NR	NR
		40%				
0.50%		40%	NR	NR	NR	NR
		40%				
0.37%	0.33%	40%	CCC	B	CCC	BB
0.37%	0.33%	40%	CCC	B	CCC	BB
0.37%	0.33%	40%	BB	BB	BBB	A
0.39%	0.33%	40%	B	B	BB	BBB
		40%				

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

NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	6 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	6 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	9 Technology	N.Amer	United States
NR	A	6 Technology	N.Amer	United States
	NR	2 Utilities	Europe	Belgium
	NR	2 Utilities	Europe	Belgium
	NR	2 Utilities	Europe	Belgium
NR	A	12 Government	Europe	France
NR	A	12 Government	Europe	France
	NR	Government	Europe	France
NR	AA	12 Government	Europe	France
NR	A	6 Government	Europe	France
NR	AA	12 Government	Europe	France
	NR	Government	Europe	France
NR	A	6 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	A	6 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	A	3 Government	Europe	France
NR	A	3 Government	Europe	France
	NR	Government	Europe	France
NR	A	6 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	A	6 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	A	6 Government	Europe	France
NR	AA	12 Government	Europe	France
NR	AA	12 Government	Europe	France
	NR	Government	Europe	France
NR	AA	12 Government	Europe	France
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	2 Industrials	India	India
	NR	2 Industrials	India	India
	NR	2 Industrials	India	India
	NR	Oil & Gas	Europe	France
	NR	2 Oil & Gas	Europe	France
	NR	2 Oil & Gas	Europe	France
	NR	2 Oil & Gas	Europe	France
	NR	Oil & Gas	Europe	France
	NR	2 Oil & Gas	Europe	France
	NR	Oil & Gas	Europe	France
NR	BBB	7 Health Care	N.Amer	United States
NR	BBB	7 Health Care	N.Amer	United States
NR	A	7 Health Care	N.Amer	United States
NR	A	7 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A	Thin	Thin	Thin	DocAdj	DocAdj
	A	Thin	Thin	Thin	CcyGrp	CcyGrp
	A	Thin	Thin	Thin	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
	BB					
	BB					
	BB					
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					

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

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

LLYEURMR	29-Aug-08 LLY
LLYEURXR	29-Aug-08 LLY
LLYGBPMR	29-Aug-08 LLY
LLYGBPXR	29-Aug-08 LLY
LLYJPYMR	29-Aug-08 LLY
LLYSGDMR	29-Aug-08 LLY
LLYUSDCR	29-Aug-08 LLY
LLYUSDMM	29-Aug-08 LLY
LLYUSDMR	29-Aug-08 LLY
LLYUSDXR	29-Aug-08 LLY
ELIAEURCR	29-Aug-08 ELIA
ELIAEURMM	29-Aug-08 ELIA
ELIAEURMR	29-Aug-08 ELIA
ELIAUSDCR	29-Aug-08 ELIA
ELIAUSDMM	29-Aug-08 ELIA
ELIACAUDMM	29-Aug-08 ELIAC
ELIACEURCR	29-Aug-08 ELIAC
ELIACEURMM	29-Aug-08 ELIAC
ELIACEURMR	29-Aug-08 ELIAC
ELIACHKDMM	29-Aug-08 ELIAC
ELIACJPYMM	29-Aug-08 ELIAC
ELIACSEKMM	29-Aug-08 ELIAC
ELIACUSDCR	29-Aug-08 ELIAC
ELIACUSDMM	29-Aug-08 ELIAC
ELIACUSDMR	29-Aug-08 ELIAC
HITACH-ElpidaJPYCR	29-Aug-08 HITACH-Elpida
HITACH-ElpidaJPYMR	29-Aug-08 HITACH-Elpida
HITACH-ElpidaJPYXR	29-Aug-08 HITACH-Elpida
HITACH-ElpidaUSDCR	29-Aug-08 HITACH-Elpida
HITACH-ElpidaUSDMR	29-Aug-08 HITACH-Elpida
HITACH-ElpidaUSDXR	29-Aug-08 HITACH-Elpida
ELSAMEURCR	29-Aug-08 ELSAM
ELSAMEURMM	29-Aug-08 ELSAM
EMALNEURCR	29-Aug-08 EMALN
EMALNEURMM	29-Aug-08 EMALN
EMALNGBPCR	29-Aug-08 EMALN
EMALNGBPMM	29-Aug-08 EMALN
EMALNUSDMM	29-Aug-08 EMALN
EMBRQAUDMR	29-Aug-08 EMBRQ
EMBRQAUDXR	29-Aug-08 EMBRQ
EMBRQCADMR	29-Aug-08 EMBRQ
EMBRQEURMR	29-Aug-08 EMBRQ
EMBRQEURXR	29-Aug-08 EMBRQ
EMBRQGBPMR	29-Aug-08 EMBRQ
EMBRQGBPXR	29-Aug-08 EMBRQ
EMBRQJPYMR	29-Aug-08 EMBRQ
EMBRQSEKMR	29-Aug-08 EMBRQ
EMBRQSEKXR	29-Aug-08 EMBRQ
EMBRQSGDMR	29-Aug-08 EMBRQ
EMBRQTWDMR	29-Aug-08 EMBRQ
EMBRQUSDCR	29-Aug-08 EMBRQ
EMBRQUSDMR	29-Aug-08 EMBRQ
EMBRQUSDXR	29-Aug-08 EMBRQ
EMBRAERUSDCR	29-Aug-08 EMBRAER
EMBRAERUSDMR	29-Aug-08 EMBRAER
EMCOEURMR	29-Aug-08 EMCO
EMCOUSDMR	29-Aug-08 EMCO
EMCOUSDXR	29-Aug-08 EMCO
EMRAUDMR	29-Aug-08 EMR
EMRCHFMR	29-Aug-08 EMR
EMREURCR	29-Aug-08 EMR
EMREURMM	29-Aug-08 EMR
EMREURMR	29-Aug-08 EMR
EMREURXR	29-Aug-08 EMR
EMRHKDMR	29-Aug-08 EMR
EMRJPYCR	29-Aug-08 EMR
EMRJPYMR	29-Aug-08 EMR
EMRUSDCR	29-Aug-08 EMR
EMRUSDMM	29-Aug-08 EMR
EMRUSDMR	29-Aug-08 EMR
EMRUSDXR	29-Aug-08 EMR
EMIGAUDCR	29-Aug-08 EMIG
EMIGAUDMM	29-Aug-08 EMIG
EMIGCADMM	29-Aug-08 EMIG

Eli Lilly & Co	5I569C	SNRFOR	EUR	MR	Composite
Eli Lilly & Co	5I569C	SNRFOR	EUR	XR	Composite
Eli Lilly & Co	5I569C	SNRFOR	GBP	MR	Composite
Eli Lilly & Co	5I569C	SNRFOR	GBP	XR	Composite
Eli Lilly & Co	5I569C	SNRFOR	JPY	MR	Composite
Eli Lilly & Co	5I569C	SNRFOR	SGD	MR	Composite
Eli Lilly & Co	5I569C	SNRFOR	USD	CR	Composite
Eli Lilly & Co	5I569C	SNRFOR	USD	MM	Composite
Eli Lilly & Co	5I569C	SNRFOR	USD	MR	Composite
Eli Lilly & Co	5I569C	SNRFOR	USD	XR	Composite
Elia Sys Operator SA NV	BE8BBB	SNRFOR	EUR	CR	Composite
Elia Sys Operator SA NV	BE8BBB	SNRFOR	EUR	MM	Composite
Elia Sys Operator SA NV	BE8BBB	SNRFOR	EUR	MR	Composite
Elia Sys Operator SA NV	BE8BBB	SNRFOR	USD	CR	Composite
Elia Sys Operator SA NV	BE8BBB	SNRFOR	USD	MM	Composite
Elisa Oyj	XYAE5F	SNRFOR	AUD	MM	Composite
Elisa Oyj	XYAE5F	SNRFOR	EUR	CR	Composite
Elisa Oyj	XYAE5F	SNRFOR	EUR	MM	Composite
Elisa Oyj	XYAE5F	SNRFOR	EUR	MR	Composite
Elisa Oyj	XYAE5F	SNRFOR	HKD	MM	Composite
Elisa Oyj	XYAE5F	SNRFOR	JPY	MM	Composite
Elisa Oyj	XYAE5F	SNRFOR	SEK	MM	Composite
Elisa Oyj	XYAE5F	SNRFOR	USD	CR	Composite
Elisa Oyj	XYAE5F	SNRFOR	USD	MM	Composite
Elisa Oyj	XYAE5F	SNRFOR	USD	MR	Composite
Elpida Memory Inc	JK489P	SNRFOR	JPY	CR	Composite
Elpida Memory Inc	JK489P	SNRFOR	JPY	MR	Composite
Elpida Memory Inc	JK489P	SNRFOR	JPY	XR	Composite
Elpida Memory Inc	JK489P	SNRFOR	USD	CR	Composite
Elpida Memory Inc	JK489P	SNRFOR	USD	MR	Composite
Elpida Memory Inc	JK489P	SNRFOR	USD	XR	Composite
Elsam I/S		SNRFOR	EUR	CR	Composite
Elsam I/S		SNRFOR	EUR	MM	Composite
Emap plc	GJ328E	SNRFOR	EUR	CR	Composite
Emap plc	GJ328E	SNRFOR	EUR	MM	Composite
Emap plc	GJ328E	SNRFOR	GBP	CR	Composite
Emap plc	GJ328E	SNRFOR	GBP	MM	Composite
Emap plc	GJ328E	SNRFOR	USD	MM	Composite
Embarq Corp	2B97FM	SNRFOR	AUD	MR	Composite
Embarq Corp	2B97FM	SNRFOR	AUD	XR	Composite
Embarq Corp	2B97FM	SNRFOR	CAD	MR	Composite
Embarq Corp	2B97FM	SNRFOR	EUR	MR	Composite
Embarq Corp	2B97FM	SNRFOR	EUR	XR	Composite
Embarq Corp	2B97FM	SNRFOR	GBP	MR	Composite
Embarq Corp	2B97FM	SNRFOR	GBP	XR	Composite
Embarq Corp	2B97FM	SNRFOR	JPY	MR	Composite
Embarq Corp	2B97FM	SNRFOR	SEK	MR	Composite
Embarq Corp	2B97FM	SNRFOR	SEK	XR	Composite
Embarq Corp	2B97FM	SNRFOR	SGD	MR	Composite
Embarq Corp	2B97FM	SNRFOR	TWD	MR	Composite
Embarq Corp	2B97FM	SNRFOR	USD	CR	Composite
Embarq Corp	2B97FM	SNRFOR	USD	MR	Composite
Embarq Corp	2B97FM	SNRFOR	USD	XR	Composite
Embraer Empresa Brasileira Aeronautica Sa	PSA70E	SNRFOR	USD	CR	Composite
Embraer Empresa Brasileira Aeronautica Sa	PSA70E	SNRFOR	USD	MR	Composite
Emc Corp	28EEAC	SNRFOR	EUR	MR	Composite
Emc Corp	28EEAC	SNRFOR	USD	MR	Composite
Emc Corp	28EEAC	SNRFOR	USD	XR	Composite
Emerson Elec Co	2BA112	SNRFOR	AUD	MR	Composite
Emerson Elec Co	2BA112	SNRFOR	CHF	MR	Composite
Emerson Elec Co	2BA112	SNRFOR	EUR	CR	Composite
Emerson Elec Co	2BA112	SNRFOR	EUR	MM	Composite
Emerson Elec Co	2BA112	SNRFOR	EUR	MR	Composite
Emerson Elec Co	2BA112	SNRFOR	EUR	XR	Composite
Emerson Elec Co	2BA112	SNRFOR	HKD	MR	Composite
Emerson Elec Co	2BA112	SNRFOR	JPY	CR	Composite
Emerson Elec Co	2BA112	SNRFOR	JPY	MR	Composite
Emerson Elec Co	2BA112	SNRFOR	USD	CR	Composite
Emerson Elec Co	2BA112	SNRFOR	USD	MM	Composite
Emerson Elec Co	2BA112	SNRFOR	USD	MR	Composite
Emerson Elec Co	2BA112	SNRFOR	USD	XR	Composite
EMI Group Ltd	GJ338L	SNRFOR	AUD	CR	Composite
EMI Group Ltd	GJ338L	SNRFOR	AUD	MM	Composite
EMI Group Ltd	GJ338L	SNRFOR	CAD	MM	Composite

0.04%	0.06%	0.09%	0.17%	0.20%	0.24%	0.29%	0.32%	0.36%
0.04%	0.06%	0.09%	0.17%	0.20%	0.24%	0.29%	0.32%	0.36%
0.04%	0.06%	0.10%	0.17%	0.20%	0.24%	0.29%	0.32%	0.36%
0.04%	0.06%	0.09%	0.17%	0.20%	0.24%	0.29%	0.32%	0.36%
0.05%	0.06%	0.09%	0.18%	0.21%	0.25%	0.31%	0.34%	0.36%
0.04%	0.06%	0.09%	0.17%	0.20%	0.24%	0.29%	0.32%	0.36%
0.04%	0.06%	0.09%	0.16%	0.19%	0.23%	0.28%	0.31%	0.36%
0.12%	0.16%	0.22%	0.28%	0.35%	0.36%	0.41%	0.45%	0.49%
0.12%	0.16%	0.21%	0.27%	0.34%	0.35%	0.39%	0.44%	0.49%
0.90%	0.98%	1.27%	1.54%	1.74%	1.87%	1.97%	2.02%	2.09%
0.93%	1.01%	1.31%	1.59%	1.79%	1.94%	2.05%	2.06%	2.18%
0.90%	1.01%	1.29%	1.55%	1.75%	1.86%	1.96%	1.98%	2.09%
0.89%	1.00%	1.28%	1.54%	1.73%	1.84%	1.94%	1.96%	2.07%
0.90%	1.01%	1.29%	1.55%	1.75%	1.86%	1.96%	1.98%	2.09%
0.93%	1.01%	1.31%	1.59%	1.79%	1.94%	2.05%	2.06%	2.18%
0.90%	1.01%	1.29%	1.55%	1.75%	1.86%	1.96%	1.98%	2.09%
0.89%	1.00%	1.28%	1.54%	1.73%	1.84%	1.94%	1.96%	2.07%
2.04%	3.02%	2.68%	3.06%	2.89%	3.20%	3.10%	3.89%	3.41%
2.04%	2.26%	2.68%	2.29%	2.26%	2.58%	2.50%	2.92%	2.56%
2.04%	3.05%	2.68%	2.64%	2.87%	3.10%	3.08%	3.48%	3.42%
2.04%	3.05%	2.68%	2.64%	2.87%	2.94%	3.08%	3.48%	3.42%
	1.78%	2.10%	2.61%	2.86%	2.90%	2.97%	3.05%	
	1.78%	2.10%	2.61%	2.75%	2.90%	2.97%	3.05%	
	1.78%	2.10%	2.61%	2.86%	2.90%	2.97%	3.05%	
	1.78%	2.10%	2.61%	2.75%	2.90%	2.97%	3.05%	
	1.78%	2.10%	2.61%	2.75%	2.90%	2.97%	3.05%	
1.00%	1.20%	1.83%	2.39%	2.60%	2.82%	2.87%	2.94%	3.03%
1.00%	1.20%	1.83%	2.39%	2.60%	2.82%	2.87%	2.94%	3.03%
1.00%	1.14%	1.89%	2.47%	2.66%	2.85%	2.91%	3.00%	3.11%
1.00%	1.14%	1.89%	2.47%	2.66%	2.85%	2.91%	3.00%	3.11%
0.96%	1.16%	1.82%	2.33%	2.52%	2.75%	2.79%	2.87%	2.95%
1.00%	1.14%	1.89%	2.47%	2.66%	2.85%	2.91%	3.00%	3.11%
0.96%	1.16%	1.82%	2.33%	2.52%	2.75%	2.79%	2.87%	2.95%
1.00%	1.20%	1.83%	2.39%	2.60%	2.82%	2.87%	2.94%	3.03%
1.00%	1.14%	1.89%	2.47%	2.66%	2.85%	2.91%	3.00%	3.11%
0.96%	1.16%	1.82%	2.33%	2.52%	2.75%	2.79%	2.87%	2.95%
0.96%	1.16%	1.82%	2.33%	2.52%	2.75%	2.79%	2.87%	2.95%
0.96%	1.16%	1.82%	2.33%	2.52%	2.75%	2.79%	2.87%	2.95%
0.96%	1.16%	1.82%	2.33%	2.52%	2.75%	2.79%	2.87%	2.95%
1.00%	1.14%	1.89%	2.47%	2.66%	2.85%	2.91%	3.00%	3.11%
0.96%	1.16%	1.82%	2.33%	2.52%	2.75%	2.79%	2.87%	2.95%
0.36%	0.44%	0.73%	0.95%	1.13%	1.32%	1.52%	1.69%	1.92%
0.36%	0.42%	0.69%	0.95%	1.07%	1.25%	1.44%	1.69%	1.82%
	0.27%	0.42%	0.59%	0.66%	0.75%	0.38%	0.42%	
	0.27%	0.42%	0.59%	0.66%	0.75%	0.38%	0.42%	
	0.27%	0.42%	0.59%	0.66%	0.75%	0.38%	0.42%	
0.25%	0.27%	0.31%	0.35%	0.39%	0.45%	0.48%	0.54%	0.56%
0.25%	0.28%	0.32%	0.35%	0.40%	0.45%	0.48%	0.54%	0.56%
0.27%	0.29%	0.33%	0.37%	0.42%	0.48%	0.51%	0.57%	0.56%
0.25%	0.28%	0.32%	0.36%	0.40%	0.46%	0.49%	0.55%	0.56%
0.25%	0.28%	0.32%	0.35%	0.40%	0.45%	0.48%	0.54%	0.56%
0.24%	0.26%	0.31%	0.35%	0.38%	0.43%	0.47%	0.52%	0.56%
0.25%	0.28%	0.32%	0.35%	0.40%	0.45%	0.48%	0.54%	0.56%
0.25%	0.27%	0.31%	0.35%	0.39%	0.45%	0.48%	0.54%	0.56%
0.27%	0.29%	0.33%	0.37%	0.42%	0.48%	0.51%	0.57%	0.56%
0.25%	0.28%	0.32%	0.35%	0.40%	0.45%	0.48%	0.54%	0.56%
0.24%	0.26%	0.31%	0.35%	0.38%	0.43%	0.47%	0.52%	0.56%
5.93%	6.13%	7.58%	8.40%	8.46%	8.51%	8.34%	8.15%	7.95%
5.93%	6.13%	7.58%	8.40%	8.46%	8.51%	8.34%	8.15%	7.95%
5.91%	6.10%	7.55%	8.34%	8.40%	8.43%	8.28%	8.09%	7.96%

0.37%	0.33%	40% BB	BB	BBB	A
		40%			
0.37%	0.33%	40% BB	BB	BBB	A
		40%			
0.37%	0.33%	40% CCC	B	CCC	BB
0.37%	0.33%	40% BB	BB	BBB	A
0.39%	0.33%	40% B	B	BB	BBB
		40%			
0.37%	0.33%	40% BB	BB	BBB	A
0.36%	0.33%	40% B	B	BB	BBB
0.54%		40% NR	NR	B	B
0.54%		40% NR	NR	BB	BB
		40%			
		40%			
		40%			
2.11%	2.19%	40% B	BB	B	CCC
2.18%	2.27%	40% BB	BBB	BB	B
2.11%	2.19%	40% BBB	BBB	BBB	BB
2.07%	2.15%	40% BB	BBB	BB	B
2.11%	2.19%	40% BBB	BBB	BBB	BB
		40%			
		40%			
2.18%	2.27%	40% BB	BBB	BB	B
2.11%	2.19%	40% BBB	BBB	BBB	BB
2.07%	2.15%	40% BB	BBB	BB	B
3.73%	3.45%	35% NR	BBB	BB	BB
		36%			
3.73%	2.59%	36% NR	BB	BB	BB
3.73%	3.45%	36% NR	B	BB	BB
3.73%	3.45%	36% NR	B	BB	BB
		36%			
		39.00%			
		39.00%			
3.31%		40%	NR	NR	NR
3.31%		40%	NR	NR	NR
3.31%		40%	NR	NR	NR
3.31%		40%	NR	NR	NR
3.31%		40%	NR	NR	NR
3.05%	3.02%	40% BB	BB	BBB	BBB
3.05%	3.02%	40%			
3.13%	3.06%	40% A	AA	AA	AA
3.13%	3.06%	40% A	AA	AA	AA
2.97%	2.94%	40% BBB	A	A	AA
3.13%	3.06%	40% A	AA	AA	AA
2.97%	2.94%	40% BBB	A	A	AA
3.05%	3.02%	40% BB	BB	BBB	BBB
3.13%	3.06%	40% A	AA	AA	AA
2.97%	2.94%	40% BBB	A	A	AA
2.97%	2.94%	40%			
2.97%	2.94%	40%			
2.97%	2.94%	40%			
3.13%	3.06%	40% A	AA	AA	AA
2.97%	2.94%	40% BBB	A	A	AA
1.87%	2.21%	25% NR	BB	BBB	NR
1.87%	2.21%	25% NR	BB	BBB	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
0.87%	0.92%	40% CCC	BB	BBB	BB
0.87%	0.92%	40% BB	A	AA	A
0.92%	0.92%	40% B	BBB	A	BBB
0.88%	0.92%	40% B	BBB	A	BBB
0.87%	0.92%	40% BB	A	AA	A
0.84%	0.92%	40% B	BBB	BBB	BBB
0.87%	0.92%	40% BB	A	AA	A
		40%			
0.87%	0.92%	40% CCC	BB	BBB	BB
0.92%	0.92%	40% B	BBB	A	BBB
		40%			
0.87%	0.92%	40% BB	A	AA	A
0.84%	0.92%	40% B	BBB	BBB	BBB
8.12%	8.12%	40% BB	BBB	BBB	A
8.12%	8.12%	40% BB	BBB	BBB	A
8.10%	8.10%	40% A	AA	AA	AAA

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

NR	A	7 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	A	7 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	BBB	7 Health Care	N.Amer	United States
NR	A	7 Health Care	N.Amer	United States
NR	A	7 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	A	7 Health Care	N.Amer	United States
NR	A	7 Health Care	N.Amer	United States
	BBB	3 Utilities	Europe	Belgium
	BBB	3 Utilities	Europe	Belgium
	NR	Utilities	Europe	Belgium
	NR	Utilities	Europe	Belgium
	NR	Utilities	Europe	Belgium
B	BBB	7 Telecommunications	Europe	Finland
BB	BBB	7 Telecommunications	Europe	Finland
BBB	BBB	7 Telecommunications	Europe	Finland
BB	BBB	7 Telecommunications	Europe	Finland
BBB	BBB	7 Telecommunications	Europe	Finland
	NR	Telecommunications	Europe	Finland
	NR	Telecommunications	Europe	Finland
BB	BBB	7 Telecommunications	Europe	Finland
BBB	BBB	7 Telecommunications	Europe	Finland
BB	BBB	7 Telecommunications	Europe	Finland
BBB	BB	3 Technology	Asia	Japan
	NR	Technology	Asia	Japan
BB	B	4 Technology	Asia	Japan
B	BB	3 Technology	Asia	Japan
B	BB	3 Technology	Asia	Japan
	NR	Technology	Asia	Japan
	NR		N.Amer	United States
	NR		N.Amer	United States
	NR	2 Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
BB	AA	12 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
A	AA	10 Telecommunications	N.Amer	United States
A	AA	10 Telecommunications	N.Amer	United States
BBB	A	6 Telecommunications	N.Amer	United States
A	AA	10 Telecommunications	N.Amer	United States
BBB	A	6 Telecommunications	N.Amer	United States
BB	AA	12 Telecommunications	N.Amer	United States
A	AA	10 Telecommunications	N.Amer	United States
BBB	A	6 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
A	AA	10 Telecommunications	N.Amer	United States
BBB	A	6 Telecommunications	N.Amer	United States
NR	A	3 Industrials	Lat.Amer	Brazil
NR	A	3 Industrials	Lat.Amer	Brazil
	NR	2 Technology	N.Amer	United States
	NR	2 Technology	N.Amer	United States
	NR	2 Technology	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
NR	BBB	5 Industrials	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	11 Industrials	N.Amer	United States
NR	BBB	5 Industrials	N.Amer	United States
BBB	AA	13 Consumer Services	Europe	United Kingdom
BBB	AA	13 Consumer Services	Europe	United Kingdom
AA	AA	12 Consumer Services	Europe	United Kingdom

AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	Entity Tier	DocAdj	CcyGrp
BB	BB					
BB	BB	Thin	DocAdj	Entity Tier	DocAdj	DocAdj
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB		Thin	Thin	Thin	DocAdj
BB	BB		Thin	Thin	Thin	CcyGrp
BB	BB		Thin	Thin	Thin	DocAdj
BB	BB		Thin	Thin	Thin	CcyGrp
BB	BB		Thin	Thin	Thin	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	Thin	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	Thin	DocAdj
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

EMIGCHFCR	29-Aug-08 EMIG
EMIGCHFMM	29-Aug-08 EMIG
EMIGEURCR	29-Aug-08 EMIG
EMIGEURMM	29-Aug-08 EMIG
EMIGEURMR	29-Aug-08 EMIG
EMIGEURXR	29-Aug-08 EMIG
EMIGGBPCR	29-Aug-08 EMIG
EMIGGBPMM	29-Aug-08 EMIG
EMIGGBPMR	29-Aug-08 EMIG
EMIGGBPXR	29-Aug-08 EMIG
EMIGHKDMM	29-Aug-08 EMIG
EMIGJPYCR	29-Aug-08 EMIG
EMIGJPYMM	29-Aug-08 EMIG
EMIGNZDCR	29-Aug-08 EMIG
EMIGNZDMM	29-Aug-08 EMIG
EMIGTWDCR	29-Aug-08 EMIG
EMIGUSDCR	29-Aug-08 EMIG
EMIGUSDMM	29-Aug-08 EMIG
EMIGUSDMR	29-Aug-08 EMIG
EMIGUSDXR	29-Aug-08 EMIG
EMIABDEURCR	29-Aug-08 EMIABD
EMIABDUSDCR	29-Aug-08 EMIABD
EMIABDUSDMM	29-Aug-08 EMIABD
EMRTSEURCR	29-Aug-08 EMRTS
EMRTSEURMM	29-Aug-08 EMRTS
EMRTSUSDCR	29-Aug-08 EMRTS
EMRTSUSDMM	29-Aug-08 EMRTS
EBPJSCEURCR	29-Aug-08 EBPJSC
EBPJSCEURMM	29-Aug-08 EBPJSC
EBPJSCHKDCR	29-Aug-08 EBPJSC
EBPJSCHKDMM	29-Aug-08 EBPJSC
EBPJSCUSDCR	29-Aug-08 EBPJSC
EBPJSCUSDMM	29-Aug-08 EBPJSC
EBPJSCUSDMR	29-Aug-08 EBPJSC
EBPJSCUSDCR	29-Aug-08 EBPJSC
EBPJSCUSDMM	29-Aug-08 EBPJSC
EMMSUSDMR	29-Aug-08 EMMS
EMMSUSDXR	29-Aug-08 EMMS
EMMISUSDXR	29-Aug-08 EMMIS
ENDPEURCR	29-Aug-08 ENDP
ENDPUSDCR	29-Aug-08 ENDP
ENDPUSDMR	29-Aug-08 ENDP
ENDESAEURCR	29-Aug-08 ENDESA
ENDESAEURMM	29-Aug-08 ENDESA
ENDESAEURMR	29-Aug-08 ENDESA
ENDESAUSDCR	29-Aug-08 ENDESA
ENDESAUSDMM	29-Aug-08 ENDESA
ENDESAUSDMR	29-Aug-08 ENDESA
ENDESAUSDXR	29-Aug-08 ENDESA
EMUEURMM	29-Aug-08 EMU
EMUEURMR	29-Aug-08 EMU
EMUUSDMM	29-Aug-08 EMU
EMUUSDMR	29-Aug-08 EMU
EMUUSDXR	29-Aug-08 EMU
EEPAUDCR	29-Aug-08 EEP
EEPAUDMR	29-Aug-08 EEP
EEPEURCR	29-Aug-08 EEP
EEPEURMR	29-Aug-08 EEP
EEPEURXR	29-Aug-08 EEP
EEPJPYMR	29-Aug-08 EEP
EEPSGDMR	29-Aug-08 EEP
EEPUSDCR	29-Aug-08 EEP
EEPUSDMR	29-Aug-08 EEP
EEPUSDXR	29-Aug-08 EEP
ENBAUDMR	29-Aug-08 ENB
ENBCHFMR	29-Aug-08 ENB
ENBEURCR	29-Aug-08 ENB
ENBEURMM	29-Aug-08 ENB
ENBEURMR	29-Aug-08 ENB
ENBGBPMR	29-Aug-08 ENB
ENBHKDMR	29-Aug-08 ENB
ENBJPYMR	29-Aug-08 ENB
ENBSGDMR	29-Aug-08 ENB
ENBTWDMR	29-Aug-08 ENB

EMI Group Ltd	GJ338L	SNRFOR	CHF	CR	Composite
EMI Group Ltd	GJ338L	SNRFOR	CHF	MM	Composite
EMI Group Ltd	GJ338L	SNRFOR	EUR	CR	Composite
EMI Group Ltd	GJ338L	SNRFOR	EUR	MM	Composite
EMI Group Ltd	GJ338L	SNRFOR	EUR	MR	Composite
EMI Group Ltd	GJ338L	SNRFOR	EUR	XR	Composite
EMI Group Ltd	GJ338L	SNRFOR	GBP	CR	Composite
EMI Group Ltd	GJ338L	SNRFOR	GBP	MM	Composite
EMI Group Ltd	GJ338L	SNRFOR	GBP	MR	Composite
EMI Group Ltd	GJ338L	SNRFOR	GBP	XR	Composite
EMI Group Ltd	GJ338L	SNRFOR	HKD	MM	Composite
EMI Group Ltd	GJ338L	SNRFOR	JPY	CR	Composite
EMI Group Ltd	GJ338L	SNRFOR	JPY	MM	Composite
EMI Group Ltd	GJ338L	SNRFOR	NZD	CR	Composite
EMI Group Ltd	GJ338L	SNRFOR	NZD	MM	Composite
EMI Group Ltd	GJ338L	SNRFOR	TWD	CR	Composite
EMI Group Ltd	GJ338L	SNRFOR	USD	CR	Composite
EMI Group Ltd	GJ338L	SNRFOR	USD	MM	Composite
EMI Group Ltd	GJ338L	SNRFOR	USD	MR	Composite
EMI Group Ltd	GJ338L	SNRFOR	USD	XR	Composite
Emirate of Abu Dhabi	MM167Y	SNRFOR	EUR	CR	Composite
Emirate of Abu Dhabi	MM167Y	SNRFOR	USD	CR	Composite
Emirate of Abu Dhabi	MM167Y	SNRFOR	USD	MM	Composite
Emirates	MQ433T	SNRFOR	EUR	CR	Composite
Emirates	MQ433T	SNRFOR	EUR	MM	Composite
Emirates	MQ433T	SNRFOR	USD	CR	Composite
Emirates	MQ433T	SNRFOR	USD	MM	Composite
Emirates Bk Intl PJSC	MQ434G	SNRFOR	EUR	CR	Composite
Emirates Bk Intl PJSC	MQ434G	SNRFOR	EUR	MM	Composite
Emirates Bk Intl PJSC	MQ434G	SNRFOR	HKD	CR	Composite
Emirates Bk Intl PJSC	MQ434G	SNRFOR	HKD	MM	Composite
Emirates Bk Intl PJSC	MQ434G	SNRFOR	USD	CR	Composite
Emirates Bk Intl PJSC	MQ434G	SNRFOR	USD	MM	Composite
Emirates Bk Intl PJSC	MQ434G	SNRFOR	USD	MR	Composite
Emirates Bk Intl PJSC	MQ434G	SUBLT2	USD	CR	Composite
Emirates Bk Intl PJSC	MQ434G	SUBLT2	USD	MM	Composite
EMMIS Comms Corp	2BA677	SNRFOR	USD	MR	Composite
EMMIS Comms Corp	2BA677	SNRFOR	USD	XR	Composite
Emmis Oper Co	2BA684	SECDOM	USD	XR	Composite
Empresa Nacional de Petroleos	PSA821	SNRFOR	EUR	CR	Composite
Empresa Nacional de Petroleos	PSA821	SNRFOR	USD	CR	Composite
Empresa Nacional de Petroleos	PSA821	SNRFOR	USD	MR	Composite
Empresa Nacional Elec SA	PSA81M	SNRFOR	EUR	CR	Composite
Empresa Nacional Elec SA	PSA81M	SNRFOR	EUR	MM	Composite
Empresa Nacional Elec SA	PSA81M	SNRFOR	EUR	MR	Composite
Empresa Nacional Elec SA	PSA81M	SNRFOR	USD	CR	Composite
Empresa Nacional Elec SA	PSA81M	SNRFOR	USD	MM	Composite
Empresa Nacional Elec SA	PSA81M	SNRFOR	USD	MR	Composite
Empresa Nacional Elec SA	PSA81M	SNRFOR	USD	XR	Composite
Emulex Corp	2BB6BC	SNRFOR	EUR	MM	Composite
Emulex Corp	2BB6BC	SNRFOR	EUR	MR	Composite
Emulex Corp	2BB6BC	SNRFOR	USD	MM	Composite
Emulex Corp	2BB6BC	SNRFOR	USD	MR	Composite
Emulex Corp	2BB6BC	SNRFOR	USD	XR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	AUD	CR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	AUD	MR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	EUR	CR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	EUR	MR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	EUR	XR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	JPY	MR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	SGD	MR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	USD	CR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	USD	MR	Composite
Enbridge Engy Partners LP	2BB75R	SNRFOR	USD	XR	Composite
Enbridge Inc	2BB75N	SNRFOR	AUD	MR	Composite
Enbridge Inc	2BB75N	SNRFOR	CHF	MR	Composite
Enbridge Inc	2BB75N	SNRFOR	EUR	CR	Composite
Enbridge Inc	2BB75N	SNRFOR	EUR	MM	Composite
Enbridge Inc	2BB75N	SNRFOR	EUR	MR	Composite
Enbridge Inc	2BB75N	SNRFOR	GBP	MR	Composite
Enbridge Inc	2BB75N	SNRFOR	HKD	MR	Composite
Enbridge Inc	2BB75N	SNRFOR	JPY	MR	Composite
Enbridge Inc	2BB75N	SNRFOR	SGD	MR	Composite
Enbridge Inc	2BB75N	SNRFOR	TWD	MR	Composite

6.19%	6.38%	7.65%	8.68%	8.73%	8.91%	8.56%	8.39%	8.31%
5.91%	6.10%	7.55%	8.34%	8.40%	8.43%	8.28%	8.09%	7.96%
6.19%	6.38%	7.65%	8.68%	8.73%	8.91%	8.56%	8.39%	8.31%
5.91%	6.10%	7.55%	8.34%	8.40%	8.43%	8.28%	8.09%	7.96%
5.88%	6.06%	7.48%	8.28%	8.34%	8.39%	8.20%	8.01%	7.90%
5.66%	5.84%	7.21%	7.98%	8.03%	8.08%	7.90%	7.71%	7.60%
6.19%	6.38%	7.65%	8.68%	8.73%	8.91%	8.56%	8.39%	8.31%
5.91%	6.10%	7.55%	8.34%	8.40%	8.43%	8.28%	8.09%	7.96%
5.93%	6.13%	7.58%	8.40%	8.46%	8.51%	8.34%	8.15%	7.95%
5.93%	6.13%	7.58%	8.40%	8.46%	8.51%	8.34%	8.15%	7.95%
6.19%	6.38%	7.65%	8.68%	8.73%	8.91%	8.56%	8.39%	8.31%
5.91%	6.10%	7.55%	8.34%	8.40%	8.43%	8.28%	8.09%	7.96%
6.19%	6.38%	7.65%	8.68%	8.73%	8.91%	8.56%	8.39%	8.31%
6.19%	6.38%	7.65%	8.68%	8.73%	8.91%	8.56%	8.39%	8.31%
5.91%	6.10%	7.55%	8.34%	8.40%	8.43%	8.28%	8.09%	7.96%
5.88%	6.06%	7.48%	8.28%	8.34%	8.39%	8.20%	8.01%	7.90%
5.66%	5.84%	7.21%	7.98%	8.03%	8.08%	7.90%	7.71%	7.60%
0.30%	0.33%	0.37%	0.43%	0.53%	0.63%	0.70%	0.74%	
0.30%	0.33%	0.37%	0.43%	0.53%	0.63%	0.70%	0.74%	
0.30%	0.32%	0.37%	0.43%	0.53%	0.61%	0.68%	0.74%	
	1.13%	1.35%	1.53%	1.73%	2.08%	2.05%	2.17%	
	1.13%	1.35%	1.53%	1.73%	2.08%	2.05%	2.17%	
	1.34%	1.48%	1.91%	2.04%	2.13%	2.19%	1.99%	
	1.34%	1.48%	1.91%	2.04%	2.13%	2.19%	1.99%	
	1.34%	1.48%	1.91%	2.04%	2.13%	2.19%	1.99%	
	1.34%	1.48%	1.91%	2.04%	2.13%	2.19%	1.99%	
	1.34%	1.48%	1.91%	2.04%	2.13%	2.19%	1.99%	
	1.34%	1.48%	1.91%	2.04%	2.13%	2.19%	1.99%	
			4.40%		4.90%	5.18%		
0.24%	0.31%	0.48%	0.65%	0.80%	0.94%	1.10%	1.31%	
0.24%	0.31%	0.48%	0.65%	0.80%	0.94%	1.10%	1.31%	
0.24%	0.31%	0.48%	0.65%	0.80%	0.94%	1.10%	1.31%	
	0.53%	0.76%	1.05%	1.34%	1.50%	1.58%	1.71%	1.93%
	0.53%	0.76%	1.00%	1.27%	1.42%	1.50%	1.62%	1.93%
	0.53%	0.76%	1.05%	1.34%	1.50%	1.58%	1.71%	1.93%
	0.53%	0.76%	1.00%	1.27%	1.42%	1.50%	1.62%	1.93%
	0.53%	0.76%	0.96%	1.22%	1.37%	1.45%	1.56%	1.93%
	0.40%	0.61%	0.81%	1.01%	1.21%	1.42%	1.59%	
	0.40%	0.61%	0.81%	1.01%	1.21%	1.42%	1.59%	
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
1.00%	0.72%	0.95%	1.20%	1.32%	1.44%	1.48%	1.55%	1.76%
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
0.95%	0.69%	0.90%	1.14%	1.25%	1.37%	1.41%	1.47%	1.76%
0.60%	0.63%	0.87%	0.98%	1.11%	1.25%	1.32%	1.32%	1.54%
0.60%	0.63%	0.87%	0.96%	1.09%	1.23%	1.28%	1.32%	1.54%
0.60%	0.66%	0.92%	1.02%	1.15%	1.30%	1.35%	1.39%	1.62%
0.60%	0.66%	0.92%	1.02%	1.15%	1.30%	1.35%	1.39%	1.62%
0.60%	0.63%	0.87%	0.96%	1.09%	1.23%	1.28%	1.32%	1.54%
0.60%	0.63%	0.87%	0.96%	1.09%	1.23%	1.28%	1.32%	1.54%
0.60%	0.63%	0.87%	0.96%	1.09%	1.23%	1.28%	1.32%	1.54%
0.60%	0.63%	0.87%	0.98%	1.11%	1.25%	1.32%	1.32%	1.54%
0.60%	0.63%	0.87%	0.96%	1.09%	1.23%	1.28%	1.32%	1.54%
0.60%	0.63%	0.87%	0.96%	1.09%	1.23%	1.28%	1.32%	1.54%

8.30%	8.29%	40% BBB	A	A	A
8.10%	8.10%	40% A	AA	AA	AAA
8.30%	8.29%	40% BBB	A	A	A
8.10%	8.10%	40% A	AA	AA	AAA
7.98%	7.98%	40% BBB	A	A	AA
7.68%	7.68%	40% BBB	A	A	AA
8.30%	8.29%	40% BBB	A	A	A
8.10%	8.10%	40% A	AA	AA	AAA
		40%			
		40%			
		40%			
8.12%	8.12%	40% BB	BBB	BBB	A
8.12%	8.12%	40% BB	BBB	BBB	A
8.30%	8.29%	40% BBB	A	A	A
8.10%	8.10%	40% A	AA	AA	AAA
8.30%	8.29%	40% BBB	A	A	A
8.30%	8.29%	40% BBB	A	A	A
8.10%	8.10%	40% A	AA	AA	AAA
7.98%	7.98%	40% BBB	A	A	AA
7.68%	7.68%	40% BBB	A	A	AA
0.80%	0.82%	27.50% NR	A	NR	NR
0.80%	0.82%	27.50% NR	A	NR	NR
0.80%	0.82%	27.50% NR	BBB	NR	NR
		27.50%	NR	NR	NR
		27.50%			
		27.50%	NR	NR	NR
		27.50%			
2.17%	2.30%	40%	NR	NR	NR
2.17%	2.30%	40%	NR	NR	NR
2.17%	2.30%	40%	NR	NR	NR
2.17%	2.30%	40%	NR	NR	NR
2.17%	2.30%	40%	NR	NR	NR
2.17%	2.30%	40%	NR	NR	NR
		40%			
		20%			
		20%			
		30%			
		30%			
					NR
1.75%		40% NR	NR	NR	NR
1.75%		40% NR	NR	NR	NR
1.75%		40% NR	NR	NR	NR
1.77%	1.88%	40%	NR	NR	A
		40%			
1.77%	1.88%	40%	NR	NR	BBB
1.77%	1.88%	40%	NR	NR	A
		40%			
1.77%	1.88%	40%	NR	NR	BBB
1.77%	1.88%	40%	NR	NR	BBB
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
1.45%	1.61%	40% B	BB	BBB	A
1.45%	1.61%	40% B	BB	BBB	A
1.45%	1.61%	40%			
1.45%	1.61%	40% BBB	A	AA	AAA
1.45%	1.61%	40%			
1.45%	1.61%	40% B	BB	BBB	A
1.45%	1.61%	40% BBB	A	AA	AAA
1.45%	1.61%	40% BB	BBB	A	AA
1.45%	1.61%	40% BBB	A	AA	AAA
1.45%	1.61%	40%			
1.47%	1.56%	40% NR	BB	BB	A
1.47%	1.56%	40% NR	A	A	AA
1.54%	1.64%	40% NR	BBB	BBB	A
1.54%	1.64%	40%			
1.47%	1.56%	40% NR	A	A	AA
1.47%	1.56%	40%			
1.47%	1.56%	40% NR	A	A	AA
1.47%	1.56%	40% NR	BB	BB	A
1.47%	1.56%	40% NR	A	A	AA
1.47%	1.56%	40%			

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

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

	NR	NR			
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BBB	BB	BBB	BBB	NR	NR
BB	B	BB	BB	NR	NR
BBB	BB	BBB	BBB	NR	NR
BB	B	BB	BB	NR	NR
BB	B	BB	BB	NR	NR

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

A	A	4	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	A	4	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	AA	13	Consumer Services	Europe	United Kingdom
A	AA	13	Consumer Services	Europe	United Kingdom
A	A	4	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BBB	AA	13	Consumer Services	Europe	United Kingdom
BBB	AA	13	Consumer Services	Europe	United Kingdom
A	A	4	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	A	4	Consumer Services	Europe	United Kingdom
A	A	4	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	AA	13	Consumer Services	Europe	United Kingdom
A	AA	13	Consumer Services	Europe	United Kingdom
NR	NR	3		MiddleEast	United Arab Emirates
NR	NR	3		MiddleEast	United Arab Emirates
NR	NR	3		MiddleEast	United Arab Emirates
	NR	2	Consumer Services	MiddleEast	United Arab Emirates
	NR		Consumer Services	MiddleEast	United Arab Emirates
	NR	2	Consumer Services	MiddleEast	United Arab Emirates
	NR		Consumer Services	MiddleEast	United Arab Emirates
NR	NR	2	Government	MiddleEast	United Arab Emirates
NR	NR	2	Government	MiddleEast	United Arab Emirates
NR	NR	2	Government	MiddleEast	United Arab Emirates
NR	NR	2	Government	MiddleEast	United Arab Emirates
NR	NR	2	Government	MiddleEast	United Arab Emirates
NR	NR	2	Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Oil & Gas	Europe	Spain
	NR	2	Oil & Gas	Europe	Spain
	NR	2	Oil & Gas	Europe	Spain
NR	NR	4	Utilities	Lat.Amer	Chile
	NR		Utilities	Lat.Amer	Chile
NR	NR	4	Utilities	Lat.Amer	Chile
NR	NR	4	Utilities	Lat.Amer	Chile
	NR		Utilities	Lat.Amer	Chile
NR	NR	4	Utilities	Lat.Amer	Chile
NR	NR	4	Utilities	Lat.Amer	Chile
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
NR	BBB	12	Oil & Gas	N.Amer	United States
NR	BBB	12	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BBB	12	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BBB	12	Oil & Gas	N.Amer	United States
NR	BBB	12	Oil & Gas	N.Amer	United States
NR	BBB	12	Oil & Gas	N.Amer	United States
NR	BBB	12	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	A	3	Utilities	N.Amer	Canada
A	A	9	Utilities	N.Amer	Canada
BBB	A	9	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
A	A	9	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
A	A	9	Utilities	N.Amer	Canada
BB	A	3	Utilities	N.Amer	Canada
A	A	9	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada

BB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
		Thin	CcyGrp	Thin	Thin	Thin
		Thin	CcyGrp	Thin	Thin	Thin
		Thin	DocAdj	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
	BBB					
	BBB		Thin	Thin	Thin	Thin
	BBB					
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB					
A	BBB					
A	BBB					
B	BBB					
B	BBB					
BB	BB				Thin	
A		Thin	Thin	Thin	Thin	Thin
A		Thin	Thin	Thin	Thin	Thin
A		Thin	Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB		Thin	Thin	DocAdj	DocAdj
BBB	BBB		Thin	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB		Thin	Thin	DocAdj	DocAdj
BBB	BBB		Thin	Thin	DocAdj	DocAdj
	BBB					
	BBB					
	BBB					
	BBB		Thin	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
A	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					

CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin

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

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

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

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

ENBUSDCR	29-Aug-08 ENB
ENBUSDMM	29-Aug-08 ENB
ENBUSDMR	29-Aug-08 ENB
ENBUSDXR	29-Aug-08 ENB
BADAUDCR	29-Aug-08 BAD
BADAUDMM	29-Aug-08 BAD
BADCADMM	29-Aug-08 BAD
BADCHFCR	29-Aug-08 BAD
BADCHFMM	29-Aug-08 BAD
BADEURCR	29-Aug-08 BAD
BADEURMM	29-Aug-08 BAD
BADEURMR	29-Aug-08 BAD
BADEURXR	29-Aug-08 BAD
BADGBPMM	29-Aug-08 BAD
BADGBPMR	29-Aug-08 BAD
BADJPYCR	29-Aug-08 BAD
BADJPYMM	29-Aug-08 BAD
BADJPYMR	29-Aug-08 BAD
BADNZDCR	29-Aug-08 BAD
BADNZDMM	29-Aug-08 BAD
BADSEKMM	29-Aug-08 BAD
BADUSDCR	29-Aug-08 BAD
BADUSDMM	29-Aug-08 BAD
BADUSDMR	29-Aug-08 BAD
BADZARMM	29-Aug-08 BAD
BADGR-ENBWIntFEURMM	29-Aug-08 BADGR-ENBWIntF
BADGR-ENBWIntFUSDMM	29-Aug-08 BADGR-ENBWIntF
ECACNAUDCR	29-Aug-08 ECACN
ECACNAUDMR	29-Aug-08 ECACN
ECACNCHFMR	29-Aug-08 ECACN
ECACNEURCR	29-Aug-08 ECACN
ECACNEURMM	29-Aug-08 ECACN
ECACNEURMR	29-Aug-08 ECACN
ECACNHKDMR	29-Aug-08 ECACN
ECACNJPYMR	29-Aug-08 ECACN
ECACNNOKMR	29-Aug-08 ECACN
ECACNSGDMR	29-Aug-08 ECACN
ECACNUSDCR	29-Aug-08 ECACN
ECACNUSDMM	29-Aug-08 ECACN
ECACNUSDMR	29-Aug-08 ECACN
ECACNUSDXR	29-Aug-08 ECACN
ELESMAUDCR	29-Aug-08 ELESM
ELESMAUDMM	29-Aug-08 ELESM
ELESMAUDMR	29-Aug-08 ELESM
ELESMCADMM	29-Aug-08 ELESM
ELESMCHFCR	29-Aug-08 ELESM
ELESMCHFMM	29-Aug-08 ELESM
ELESMEURCR	29-Aug-08 ELESM
ELESMEURMM	29-Aug-08 ELESM
ELESMEURMR	29-Aug-08 ELESM
ELESMEURXR	29-Aug-08 ELESM
ELESMGBPCR	29-Aug-08 ELESM
ELESMGBPMM	29-Aug-08 ELESM
ELESMGBPMR	29-Aug-08 ELESM
ELESMHKDMM	29-Aug-08 ELESM
ELESMJPYCR	29-Aug-08 ELESM
ELESMJPYMM	29-Aug-08 ELESM
ELESMJPYMR	29-Aug-08 ELESM
ELESMSEKMM	29-Aug-08 ELESM
ELESMSGDMM	29-Aug-08 ELESM
ELESMUSDCR	29-Aug-08 ELESM
ELESMUSDMM	29-Aug-08 ELESM
ELESMUSDMR	29-Aug-08 ELESM
ELESMUSDXR	29-Aug-08 ELESM
ECACN-ESHUSDCR	29-Aug-08 ECACN-ESH
ECACN-ESHUSDMR	29-Aug-08 ECACN-ESH
ECACN-ESHUSDXR	29-Aug-08 ECACN-ESH
ENECHAUDMM	29-Aug-08 ENECH
ENECHEURCR	29-Aug-08 ENECH
ENECHEURMM	29-Aug-08 ENECH
ENECHEURMR	29-Aug-08 ENECH
ENECHGBPMM	29-Aug-08 ENECH
ENECHHKDMM	29-Aug-08 ENECH
ENECHJPYCR	29-Aug-08 ENECH

Enbridge Inc	2BB75N	SNRFOR	USD	CR	Composite
Enbridge Inc	2BB75N	SNRFOR	USD	MM	Composite
Enbridge Inc	2BB75N	SNRFOR	USD	MR	Composite
Enbridge Inc	2BB75N	SNRFOR	USD	XR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	AUD	CR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	AUD	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	CAD	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	CHF	CR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	CHF	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	EUR	CR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	EUR	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	EUR	MR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	EUR	XR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	GBP	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	GBP	MR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	JPY	CR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	JPY	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	JPY	MR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	NZD	CR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	NZD	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	SEK	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	USD	CR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	USD	MM	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	USD	MR	Composite
EnBW Energie Baden Wuerttemberg AG	DF796P	SNRFOR	ZAR	MM	Composite
Enbw Intl Fin B V	NPBF6P	SNRFOR	EUR	MM	Composite
Enbw Intl Fin B V	NPBF6P	SNRFOR	USD	MM	Composite
EnCana Corp	2BB755	SNRFOR	AUD	CR	Composite
EnCana Corp	2BB755	SNRFOR	AUD	MR	Composite
EnCana Corp	2BB755	SNRFOR	CHF	MR	Composite
EnCana Corp	2BB755	SNRFOR	EUR	CR	Composite
EnCana Corp	2BB755	SNRFOR	EUR	MM	Composite
EnCana Corp	2BB755	SNRFOR	EUR	MR	Composite
EnCana Corp	2BB755	SNRFOR	HKD	MR	Composite
EnCana Corp	2BB755	SNRFOR	JPY	MR	Composite
EnCana Corp	2BB755	SNRFOR	NOK	MR	Composite
EnCana Corp	2BB755	SNRFOR	SGD	MR	Composite
EnCana Corp	2BB755	SNRFOR	USD	CR	Composite
EnCana Corp	2BB755	SNRFOR	USD	MM	Composite
EnCana Corp	2BB755	SNRFOR	USD	MR	Composite
EnCana Corp	2BB755	SNRFOR	USD	XR	Composite
Endesa S A	2BB7DV	SNRFOR	AUD	CR	Composite
Endesa S A	2BB7DV	SNRFOR	AUD	MM	Composite
Endesa S A	2BB7DV	SNRFOR	AUD	MR	Composite
Endesa S A	2BB7DV	SNRFOR	CAD	MM	Composite
Endesa S A	2BB7DV	SNRFOR	CHF	CR	Composite
Endesa S A	2BB7DV	SNRFOR	CHF	MM	Composite
Endesa S A	2BB7DV	SNRFOR	EUR	CR	Composite
Endesa S A	2BB7DV	SNRFOR	EUR	MM	Composite
Endesa S A	2BB7DV	SNRFOR	EUR	MR	Composite
Endesa S A	2BB7DV	SNRFOR	EUR	XR	Composite
Endesa S A	2BB7DV	SNRFOR	GBP	CR	Composite
Endesa S A	2BB7DV	SNRFOR	GBP	MM	Composite
Endesa S A	2BB7DV	SNRFOR	GBP	MR	Composite
Endesa S A	2BB7DV	SNRFOR	HKD	MM	Composite
Endesa S A	2BB7DV	SNRFOR	JPY	CR	Composite
Endesa S A	2BB7DV	SNRFOR	JPY	MM	Composite
Endesa S A	2BB7DV	SNRFOR	JPY	MR	Composite
Endesa S A	2BB7DV	SNRFOR	SEK	MM	Composite
Endesa S A	2BB7DV	SNRFOR	SGD	MM	Composite
Endesa S A	2BB7DV	SNRFOR	USD	CR	Composite
Endesa S A	2BB7DV	SNRFOR	USD	MM	Composite
Endesa S A	2BB7DV	SNRFOR	USD	MR	Composite
Endesa S A	2BB7DV	SNRFOR	USD	XR	Composite
Endurance Specialty Hldgs Ltd	GJ33CG	SNRFOR	USD	CR	Composite
Endurance Specialty Hldgs Ltd	GJ33CG	SNRFOR	USD	MR	Composite
Endurance Specialty Hldgs Ltd	GJ33CG	SNRFOR	USD	XR	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	AUD	MM	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	EUR	CR	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	EUR	MM	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	EUR	MR	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	GBP	MM	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	HKD	MM	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	JPY	CR	Composite

0.60%	0.66%	0.92%	1.02%	1.15%	1.30%	1.35%	1.39%	1.62%
0.60%	0.66%	0.92%	1.02%	1.15%	1.30%	1.35%	1.39%	1.62%
0.60%	0.63%	0.87%	0.96%	1.09%	1.23%	1.28%	1.32%	1.54%
0.60%	0.60%	0.84%	0.93%	1.05%	1.19%	1.23%	1.27%	1.48%
0.16%	0.19%	0.24%	0.29%	0.33%	0.40%	0.45%	0.46%	0.51%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.43%	0.46%	0.51%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.50%
0.16%	0.20%	0.25%	0.30%	0.35%	0.39%	0.44%	0.48%	0.53%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.50%
0.16%	0.20%	0.25%	0.30%	0.35%	0.39%	0.44%	0.48%	0.53%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.50%
0.15%	0.19%	0.23%	0.29%	0.33%	0.37%	0.42%	0.45%	0.50%
0.15%	0.18%	0.23%	0.28%	0.32%	0.36%	0.40%	0.44%	0.48%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.50%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.51%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.51%
0.16%	0.20%	0.25%	0.30%	0.35%	0.39%	0.44%	0.48%	0.53%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.50%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.50%
0.16%	0.20%	0.25%	0.30%	0.35%	0.39%	0.44%	0.48%	0.53%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.50%
0.15%	0.19%	0.23%	0.29%	0.33%	0.37%	0.42%	0.45%	0.50%
0.16%	0.19%	0.24%	0.29%	0.33%	0.38%	0.42%	0.46%	0.50%
	0.20%	0.23%	0.29%		0.36%	0.41%	0.46%	
	0.20%	0.23%	0.29%		0.36%	0.41%	0.46%	
0.37%	0.66%	0.79%	0.91%	1.03%	1.22%	1.20%	1.26%	1.28%
0.37%	0.66%	0.79%	0.91%	1.03%	1.15%	1.20%	1.26%	1.28%
0.37%	0.66%	0.79%	0.91%	1.03%	1.15%	1.20%	1.26%	1.28%
0.39%	0.69%	0.83%	0.96%	1.09%	1.22%	1.27%	1.32%	1.35%
0.39%	0.69%	0.83%	0.96%	1.09%	1.22%	1.27%	1.32%	1.35%
0.37%	0.66%	0.79%	0.91%	1.03%	1.15%	1.20%	1.26%	1.28%
0.37%	0.66%	0.79%	0.91%	1.03%	1.15%	1.20%	1.26%	1.28%
0.37%	0.66%	0.79%	0.91%	1.03%	1.15%	1.20%	1.26%	1.28%
0.37%	0.66%	0.79%	0.91%	1.03%	1.15%	1.20%	1.26%	1.28%
0.37%	0.66%	0.79%	0.91%	1.03%	1.15%	1.20%	1.26%	1.28%
0.39%	0.69%	0.83%	0.96%	1.09%	1.22%	1.27%	1.32%	1.35%
0.39%	0.69%	0.83%	0.96%	1.09%	1.22%	1.27%	1.32%	1.35%
0.37%	0.66%	0.79%	0.91%	1.03%	1.15%	1.20%	1.26%	1.28%
0.35%	0.64%	0.76%	0.88%	1.00%	1.11%	1.16%	1.21%	1.24%
0.35%	0.36%	0.46%	0.56%	0.65%	0.73%	0.74%	0.85%	0.84%
0.35%	0.36%	0.46%	0.54%	0.62%	0.70%	0.74%	0.81%	0.84%
0.35%	0.36%	0.45%	0.56%	0.63%	0.69%	0.74%	0.80%	0.84%
0.35%	0.38%	0.48%	0.57%	0.65%	0.74%	0.77%	0.82%	0.84%
0.35%	0.36%	0.45%	0.56%	0.63%	0.69%	0.74%	0.80%	0.84%
0.35%	0.38%	0.48%	0.57%	0.65%	0.74%	0.77%	0.82%	0.84%
0.35%	0.36%	0.45%	0.56%	0.63%	0.69%	0.74%	0.80%	0.84%
0.35%	0.36%	0.45%	0.55%	0.62%	0.69%	0.73%	0.79%	0.84%
0.35%	0.34%	0.43%	0.53%	0.60%	0.66%	0.71%	0.76%	0.84%
0.35%	0.38%	0.48%	0.57%	0.65%	0.74%	0.77%	0.82%	0.84%
0.35%	0.36%	0.45%	0.56%	0.63%	0.69%	0.74%	0.80%	0.84%
0.35%	0.36%	0.45%	0.56%	0.63%	0.69%	0.74%	0.80%	0.84%
0.35%	0.36%	0.46%	0.55%	0.63%	0.73%	0.74%	0.80%	0.84%
0.35%	0.36%	0.46%	0.55%	0.63%	0.70%	0.74%	0.80%	0.84%
0.35%	0.36%	0.45%	0.56%	0.63%	0.69%	0.74%	0.80%	0.84%
0.35%	0.36%	0.45%	0.56%	0.63%	0.69%	0.74%	0.80%	0.84%
0.35%	0.38%	0.48%	0.57%	0.65%	0.74%	0.77%	0.82%	0.84%
0.35%	0.36%	0.45%	0.56%	0.63%	0.69%	0.74%	0.80%	0.84%
0.35%	0.36%	0.45%	0.55%	0.62%	0.69%	0.73%	0.79%	0.84%
	1.02%	1.13%	1.23%	0.83%	1.50%	1.63%	1.80%	
0.13%	0.20%	0.26%	0.33%	0.35%	0.42%	0.47%	0.51%	0.60%
0.14%	0.20%	0.27%	0.34%	0.36%	0.43%	0.49%	0.53%	0.60%
0.13%	0.20%	0.26%	0.33%	0.35%	0.42%	0.47%	0.51%	0.60%
0.13%	0.20%	0.26%	0.33%	0.35%	0.42%	0.47%	0.51%	0.60%
0.13%	0.20%	0.26%	0.33%	0.35%	0.42%	0.47%	0.51%	0.60%

1.54%	1.64%	40% NR	BBB	BBB	A
1.54%	1.64%	40%			
1.47%	1.56%	40% NR	A	A	AA
1.41%	1.50%	40% NR	BBB	BBB	A
0.46%	0.61%	40% BB	BB	BBB	BBB
0.46%	0.61%	40% BB	BB	BBB	BBB
0.46%	0.61%	40% BBB	A	BBB	AA
0.46%	0.61%	40% BB	BBB	A	A
0.46%	0.61%	40% BBB	A	BBB	AA
0.46%	0.61%	40% BB	BBB	A	A
0.46%	0.61%	40% BBB	A	BBB	AA
0.46%	0.61%	40% BB	BBB	A	A
0.46%	0.61%	40% BB	BBB	A	A
0.46%	0.61%	40% BBB	A	BBB	AA
		40%			
0.46%	0.61%	40% BB	BB	BBB	BBB
0.46%	0.61%	40% BB	BB	BBB	BBB
		40%			
0.46%	0.61%	40% BB	BBB	A	A
0.46%	0.61%	40% BBB	A	BBB	AA
0.46%	0.61%	40% BBB	A	BBB	AA
0.46%	0.61%	40% BB	BBB	A	A
0.46%	0.61%	40% BBB	A	BBB	AA
0.46%	0.61%	40% BB	BBB	A	A
0.46%	0.61%	40% BBB	A	BBB	AA
			NR	BBB	BBB
			NR	BBB	BBB
1.32%	1.43%	40% BB	BBB	BBB	BBB
1.32%	1.43%	40% BB	BBB	BBB	BBB
1.32%	1.43%	40% A	AA	AA	AA
1.39%	1.43%	40% BBB	A	A	A
1.39%	1.43%	40%			
1.32%	1.43%	40% A	AA	AA	AA
1.32%	1.43%	40% A	AA	AA	AA
1.32%	1.43%	40% BB	BBB	BBB	BBB
1.32%	1.43%	40% A	AA	AA	AA
1.32%	1.43%	40% A	AA	AA	AA
1.39%	1.43%	40% BBB	A	A	A
1.39%	1.43%	40%			
1.32%	1.43%	40% A	AA	AA	AA
1.27%	1.43%	40% BBB	A	A	A
0.80%	1.08%	40% NR	BBB	BBB	BBB
0.80%	1.08%	40% NR	BBB	BBB	A
		40%			
0.80%	1.08%	40% NR	AA	A	AA
0.80%	1.08%	40% NR	A	A	A
0.80%	1.08%	40% NR	AA	A	AA
0.80%	1.08%	40% NR	A	A	A
0.80%	1.08%	40% NR	AA	A	AA
0.80%	1.08%	40% NR	A	A	A
0.80%	1.08%	40% NR	A	A	A
0.80%	1.08%	40% NR	A	A	A
0.80%	1.08%	40% NR	AA	A	AA
		40%			
0.80%	1.08%	40% NR	AA	A	AA
0.80%	1.08%	40% NR	BBB	BBB	BBB
0.80%	1.08%	40% NR	BBB	BBB	BBB
		40%			
0.80%	1.08%	40% NR	AA	A	AA
0.80%	1.08%	40% NR	AA	A	AA
0.80%	1.08%	40% NR	A	A	A
0.80%	1.08%	40% NR	AA	A	AA
0.80%	1.08%	40% NR	A	A	A
		40%			
		40%			
		40%	NR	NR	NR
		40%			
0.82%		40% B	CCC	CCC	B
0.82%		40% BB	B	B	BB
0.82%		40% BBB	BB	BB	BBB
		40%			
0.82%		40% BBB	BB	BB	BBB
0.82%		40% BBB	BB	BB	BBB
		40%			

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

BBB	A	9	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
A	A	9	Utilities	N.Amer	Canada
BBB	A	9	Utilities	N.Amer	Canada
NR	A	3	Utilities	Europe	Germany
NR	A	3	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
	NR		Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
	NR		Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
NR	AA	13	Utilities	Europe	Germany
	BBB	2	Utilities	Europe	Netherlands
	BBB	2	Utilities	Europe	Netherlands
NR	A	3	Oil & Gas	N.Amer	Canada
NR	A	3	Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
NR	A	3	Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
NR	AA	12	Oil & Gas	N.Amer	Canada
NR	A	4	Utilities	Europe	Spain
NR	A	4	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
NR	A	8	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
NR	A	8	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
NR	A	8	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
NR	A	8	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
NR	A	8	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
NR	A	8	Utilities	Europe	Spain
NR	A	8	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
NR	A	8	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
	NR		Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	BB	9	Utilities	Europe	Netherlands
	BB	9	Utilities	Europe	Netherlands
	BB	9	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	BB	9	Utilities	Europe	Netherlands
	BB	9	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands

A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin	CcyGrp	CcyGrp	
A	AA		Thin	CcyGrp	CcyGrp	
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					

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

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

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

ENECHJPYMM	29-Aug-08 ENECH
ENECHNOKMM	29-Aug-08 ENECH
ENECHSGDMM	29-Aug-08 ENECH
ENECHUSDCR	29-Aug-08 ENECH
ENECHUSDMM	29-Aug-08 ENECH
ENECHUSDMR	29-Aug-08 ENECH
ENELAUDCR	29-Aug-08 ENEL
ENELAUDMM	29-Aug-08 ENEL
ENELCADMM	29-Aug-08 ENEL
ENELCHFCR	29-Aug-08 ENEL
ENELCHFMM	29-Aug-08 ENEL
ENELDKKMM	29-Aug-08 ENEL
ENELEURCR	29-Aug-08 ENEL
ENELEURMM	29-Aug-08 ENEL
ENELEURMR	29-Aug-08 ENEL
ENELEURXR	29-Aug-08 ENEL
ENELGBPCR	29-Aug-08 ENEL
ENELGBPMM	29-Aug-08 ENEL
ENELHKDMM	29-Aug-08 ENEL
ENELJPYCR	29-Aug-08 ENEL
ENELJPYMM	29-Aug-08 ENEL
ENELJPYMR	29-Aug-08 ENEL
ENELNOKMM	29-Aug-08 ENEL
ENELSEKMM	29-Aug-08 ENEL
ENELSGDMM	29-Aug-08 ENEL
ENELTWDMM	29-Aug-08 ENEL
ENELUSDCR	29-Aug-08 ENEL
ENELUSDMM	29-Aug-08 ENEL
ENELUSDMR	29-Aug-08 ENEL
ENELUSDXR	29-Aug-08 ENEL
ENELZARMM	29-Aug-08 ENEL
EFHCAUDMR	29-Aug-08 EFHC
EFHCCADMR	29-Aug-08 EFHC
EFHCCHFMR	29-Aug-08 EFHC
EFHCEURCR	29-Aug-08 EFHC
EFHCEURMM	29-Aug-08 EFHC
EFHCEURMR	29-Aug-08 EFHC
EFHCEURXR	29-Aug-08 EFHC
EFHCGBPMR	29-Aug-08 EFHC
EFHCGBPXR	29-Aug-08 EFHC
EFHCILSMR	29-Aug-08 EFHC
EFHCJPYMR	29-Aug-08 EFHC
EFHCNZDMR	29-Aug-08 EFHC
EFHCSGDMR	29-Aug-08 EFHC
EFHCUSDCR	29-Aug-08 EFHC
EFHCUSDMM	29-Aug-08 EFHC
EFHCUSDMR	29-Aug-08 EFHC
EFHCUSDXR	29-Aug-08 EFHC
ENWUSDCR	29-Aug-08 ENW
ENWUSDMR	29-Aug-08 ENW
ENTRPAEURMM	29-Aug-08 ENTRPA
ENTRPAEURMR	29-Aug-08 ENTRPA
ENTRPAJPYMR	29-Aug-08 ENTRPA
ENTRPAUSDMM	29-Aug-08 ENTRPA
ENTRPAUSDMR	29-Aug-08 ENTRPA
ENTRPAUSDXR	29-Aug-08 ENTRPA
ENRSISAUDCR	29-Aug-08 ENRSIS
ENRSISCHFCR	29-Aug-08 ENRSIS
ENRSISCHFMM	29-Aug-08 ENRSIS
ENRSISEURCR	29-Aug-08 ENRSIS
ENRSISEURMM	29-Aug-08 ENRSIS
ENRSISEURMR	29-Aug-08 ENRSIS
ENRSISJPYCR	29-Aug-08 ENRSIS
ENRSISJPYMM	29-Aug-08 ENRSIS
ENRSISSGDCR	29-Aug-08 ENRSIS
ENRSISUSDCR	29-Aug-08 ENRSIS
ENRSISUSDMM	29-Aug-08 ENRSIS
ENRSISUSDMR	29-Aug-08 ENRSIS
ENRSISUSDXR	29-Aug-08 ENRSIS
EASEURCR	29-Aug-08 EAS
EASEURMM	29-Aug-08 EAS
EASEURMR	29-Aug-08 EAS
EASHKDMR	29-Aug-08 EAS
EASUSDCR	29-Aug-08 EAS

Eneco Hldg N V	NPBF8H	SNRFOR	JPY	MM	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	NOK	MM	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	SGD	MM	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	USD	CR	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	USD	MM	Composite
Eneco Hldg N V	NPBF8H	SNRFOR	USD	MR	Composite
ENEL S p A	2BB8B1	SNRFOR	AUD	CR	Composite
ENEL S p A	2BB8B1	SNRFOR	AUD	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	CAD	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	CHF	CR	Composite
ENEL S p A	2BB8B1	SNRFOR	CHF	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	DKK	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	EUR	CR	Composite
ENEL S p A	2BB8B1	SNRFOR	EUR	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	EUR	MR	Composite
ENEL S p A	2BB8B1	SNRFOR	EUR	XR	Composite
ENEL S p A	2BB8B1	SNRFOR	GBP	CR	Composite
ENEL S p A	2BB8B1	SNRFOR	GBP	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	HKD	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	JPY	CR	Composite
ENEL S p A	2BB8B1	SNRFOR	JPY	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	JPY	MR	Composite
ENEL S p A	2BB8B1	SNRFOR	NOK	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	SEK	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	SGD	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	TWD	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	USD	CR	Composite
ENEL S p A	2BB8B1	SNRFOR	USD	MM	Composite
ENEL S p A	2BB8B1	SNRFOR	USD	MR	Composite
ENEL S p A	2BB8B1	SNRFOR	USD	XR	Composite
ENEL S p A	2BB8B1	SNRFOR	ZAR	MM	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	AUD	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	CAD	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	CHF	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	EUR	CR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	EUR	MM	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	EUR	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	EUR	XR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	GBP	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	GBP	XR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	ILS	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	JPY	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	NZD	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	SGD	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	USD	CR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	USD	MM	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	USD	MR	Composite
Energy Future Hldgs Corp	2BB8E8	SNRFOR	USD	XR	Composite
Energy Northwest	2BB97C	SNRFOR	USD	CR	Composite
Energy Northwest	2BB97C	SNRFOR	USD	MR	Composite
Energy Transfer Partners LP	2BB9AU	SNRFOR	EUR	MM	Composite
Energy Transfer Partners LP	2BB9AU	SNRFOR	EUR	MR	Composite
Energy Transfer Partners LP	2BB9AU	SNRFOR	JPY	MR	Composite
Energy Transfer Partners LP	2BB9AU	SNRFOR	USD	MM	Composite
Energy Transfer Partners LP	2BB9AU	SNRFOR	USD	MR	Composite
Energy Transfer Partners LP	2BB9AU	SNRFOR	USD	XR	Composite
ENERSIS SA	PSA89E	SNRFOR	AUD	CR	Composite
ENERSIS SA	PSA89E	SNRFOR	CHF	CR	Composite
ENERSIS SA	PSA89E	SNRFOR	CHF	MM	Composite
ENERSIS SA	PSA89E	SNRFOR	EUR	CR	Composite
ENERSIS SA	PSA89E	SNRFOR	EUR	MM	Composite
ENERSIS SA	PSA89E	SNRFOR	EUR	MR	Composite
ENERSIS SA	PSA89E	SNRFOR	JPY	CR	Composite
ENERSIS SA	PSA89E	SNRFOR	JPY	MM	Composite
ENERSIS SA	PSA89E	SNRFOR	SGD	CR	Composite
ENERSIS SA	PSA89E	SNRFOR	USD	CR	Composite
ENERSIS SA	PSA89E	SNRFOR	USD	MM	Composite
ENERSIS SA	PSA89E	SNRFOR	USD	MR	Composite
ENERSIS SA	PSA89E	SNRFOR	USD	XR	Composite
Engy East Corp	2BB8CS	SNRFOR	EUR	CR	Composite
Engy East Corp	2BB8CS	SNRFOR	EUR	MM	Composite
Engy East Corp	2BB8CS	SNRFOR	EUR	MR	Composite
Engy East Corp	2BB8CS	SNRFOR	HKD	MR	Composite
Engy East Corp	2BB8CS	SNRFOR	USD	CR	Composite

0.13%	0.20%	0.26%	0.33%	0.35%	0.42%	0.47%	0.51%	0.60%
0.13%	0.20%	0.26%	0.33%	0.35%	0.42%	0.47%	0.51%	0.60%
0.13%	0.20%	0.26%	0.33%	0.35%	0.42%	0.47%	0.51%	0.60%
0.14%	0.20%	0.27%	0.34%	0.36%	0.43%	0.49%	0.53%	0.60%
0.13%	0.20%	0.26%	0.33%	0.35%	0.42%	0.47%	0.51%	0.60%
0.33%	0.39%	0.53%	0.66%	0.74%	0.82%	0.87%	0.91%	0.95%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.34%	0.40%	0.56%	0.68%	0.77%	0.86%	0.90%	0.94%	0.99%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.34%	0.40%	0.56%	0.68%	0.77%	0.86%	0.90%	0.94%	0.99%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.33%	0.38%	0.52%	0.65%	0.73%	0.81%	0.85%	0.90%	0.94%
0.32%	0.37%	0.50%	0.63%	0.71%	0.78%	0.82%	0.87%	0.91%
0.34%	0.40%	0.56%	0.68%	0.77%	0.86%	0.90%	0.94%	0.99%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.33%	0.39%	0.54%	0.66%	0.76%	0.85%	0.87%	0.95%	1.00%
0.33%	0.39%	0.52%	0.64%	0.73%	0.82%	0.87%	0.91%	0.96%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.34%	0.40%	0.56%	0.68%	0.77%	0.86%	0.90%	0.94%	0.99%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
0.32%	0.37%	0.50%	0.63%	0.71%	0.78%	0.82%	0.87%	0.91%
0.33%	0.39%	0.53%	0.65%	0.74%	0.81%	0.86%	0.91%	0.95%
	2.55%	3.75%	4.82%	5.31%	5.76%	5.85%	5.91%	6.01%
	2.55%	4.00%	5.20%	5.69%	6.15%	6.25%	6.33%	6.40%
	2.55%	3.84%	4.99%	5.46%	5.90%	6.00%	6.01%	6.14%
	2.55%	3.83%	4.92%	5.39%	5.83%	5.92%	5.95%	6.08%
	2.55%	3.56%	4.75%	5.22%	5.62%	5.72%	5.82%	5.87%
	2.55%	3.56%	4.75%	5.22%	5.62%	5.72%	5.82%	5.87%
	2.55%	3.83%	4.92%	5.39%	5.83%	5.92%	5.95%	6.08%
	2.55%	3.75%	4.82%	5.31%	5.76%	5.85%	5.91%	6.01%
	2.55%	4.00%	5.20%	5.69%	6.15%	6.25%	6.33%	6.40%
	2.55%	3.83%	4.92%	5.39%	5.83%	5.92%	5.95%	6.08%
	2.55%	3.56%	4.75%	5.22%	5.62%	5.72%	5.82%	5.87%
					0.63%			
					0.63%			
0.77%	0.86%	1.01%	1.16%	1.29%	1.45%	1.52%	1.58%	1.68%
0.77%	0.86%	1.01%	1.16%	1.29%	1.45%	1.52%	1.58%	1.68%
0.53%	0.66%	0.84%	1.10%	1.19%	1.38%	1.46%	1.77%	1.69%
0.53%	0.66%	0.86%	1.13%	1.22%	1.40%	1.50%	1.81%	1.69%
0.53%	0.66%	0.83%	1.07%	1.17%	1.34%	1.44%	1.74%	1.69%
0.53%	0.66%	0.82%	1.06%	1.16%	1.33%	1.42%	1.72%	1.69%
0.53%	0.66%	0.84%	1.10%	1.19%	1.38%	1.46%	1.77%	1.69%
0.53%	0.66%	0.86%	1.13%	1.22%	1.40%	1.50%	1.81%	1.69%
0.53%	0.66%	0.86%	1.13%	1.22%	1.40%	1.50%	1.81%	1.69%
0.53%	0.66%	0.82%	1.06%	1.16%	1.33%	1.42%	1.72%	1.69%
0.53%	0.66%	0.79%	1.02%	1.12%	1.28%	1.37%	1.66%	1.69%
0.16%	0.20%	0.33%	0.53%	0.73%	0.80%	0.86%	0.92%	0.78%
0.17%	0.21%	0.35%	0.56%	0.77%	0.84%	0.90%	0.97%	0.78%

0.82%		40% B	CCC	CCC	B
0.82%		40% BBB	BB	BB	BBB
0.82%		40% BBB	BB	BB	BBB
0.82%		40% BB	B	B	BB
0.82%		40% BBB	BB	BB	BBB
		40%			
		40%			
0.99%	1.12%	40% B	BBB	BBB	BBB
0.99%	1.11%	40% BBB	AA	AA	AA
0.99%	1.15%	40% BB	A	A	A
0.99%	1.11%	40% BBB	AA	AA	AA
		40%			
0.99%	1.15%	40% BB	A	A	A
0.99%	1.11%	40% BBB	AA	AA	AA
0.99%	1.09%	40% BB	A	A	A
0.99%	1.05%	40% BB	A	A	A
0.99%	1.15%	40% BB	A	A	A
0.99%	1.11%	40% BBB	AA	AA	AA
0.99%	1.11%	40% BBB	AA	AA	AA
1.04%	1.12%	40% B	BBB	BBB	BBB
1.00%	1.12%	40% B	BBB	A	A
		40%			
0.99%	1.11%	40% BBB	AA	AA	AA
0.99%	1.11%	40% BBB	AA	AA	AA
0.99%	1.11%	40% BBB	AA	AA	AA
0.99%	1.11%	40% BBB	AA	AA	AA
0.99%	1.15%	40% BB	A	A	A
0.99%	1.11%	40% BBB	AA	AA	AA
		40%			
0.99%	1.05%	40% BB	A	A	A
0.99%	1.11%	40% BBB	AA	AA	AA
5.98%	5.91%	40%	NR	BBB	BBB
		40%			
		40%			
6.40%	6.31%	40%	NR	A	A
6.15%	6.06%	40%	NR	A	A
6.05%	5.95%	40%	NR	AA	AA
5.83%	5.75%	40%	NR	AA	AA
		40%			
5.83%	5.75%	40%	NR	AA	AA
6.05%	5.95%	40%	NR	AA	AA
5.98%	5.91%	40%	NR	BBB	BBB
		40%			
		40%			
6.40%	6.31%	40%	NR	A	A
		40%			
6.05%	5.95%	40%	NR	AA	AA
5.83%	5.75%	40%	NR	AA	AA
		40%			
1.51%	1.91%	40% A	AA	AA	AA
		40%			
		40%			
1.51%	1.91%	40% A	AA	AA	AA
		40%			
1.80%	1.86%	40% NR	NR	BB	BB
		40%			
		40%			
1.80%	1.86%	40% NR	NR	BBB	A
1.74%	1.80%	40% NR	NR	BBB	BBB
1.72%	1.78%	40% NR	NR	BBB	BBB
1.80%	1.86%	40% NR	NR	BB	BB
		40%			
1.80%	1.86%	40% NR	NR	BBB	A
1.80%	1.86%	40% NR	NR	BBB	A
		40%			
1.72%	1.78%	40% NR	NR	BBB	BBB
1.66%	1.72%	40% NR	NR	BBB	BBB
		39.17%			
		39.17%			
0.98%	1.34%	40% A	BBB	BBB	BBB
		40%			
0.98%	1.41%	39.17% BBB	BB	BB	BB

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

	BB	9	Utilities	Europe	Netherlands
	BB	9	Utilities	Europe	Netherlands
	BB	9	Utilities	Europe	Netherlands
	BB	9	Utilities	Europe	Netherlands
	BB	9	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR		Utilities	Europe	Italy
BB	AA	11	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
BBB	A	4	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
BBB	A	4	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
BBB	AA	11	Utilities	Europe	Italy
BBB	AA	11	Utilities	Europe	Italy
BBB	A	4	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
BB	A	3	Utilities	Europe	Italy
BB	A	3	Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
BBB	A	4	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
BBB	AA	11	Utilities	Europe	Italy
A	AA	11	Utilities	Europe	Italy
BB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
A	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	8	Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
BB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
A	A	8	Utilities	N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	A	4	Utilities	Lat.Amer	Chile
	NR		Utilities	Lat.Amer	Chile
	NR		Utilities	Lat.Amer	Chile
A	A	3	Utilities	Lat.Amer	Chile
BBB	A	4	Utilities	Lat.Amer	Chile
BBB	A	4	Utilities	Lat.Amer	Chile
BB	A	4	Utilities	Lat.Amer	Chile
	NR		Utilities	Lat.Amer	Chile
A	A	3	Utilities	Lat.Amer	Chile
A	A	3	Utilities	Lat.Amer	Chile
	NR		Utilities	Lat.Amer	Chile
BBB	A	4	Utilities	Lat.Amer	Chile
BBB	A	4	Utilities	Lat.Amer	Chile
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
CCC	BBB	5	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
CCC	BBB	5	Utilities	N.Amer	United States

A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB		Thin	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB		Thin	DocAdj	DocAdj	DocAdj
B	BB		Thin	DocAdj	DocAdj	DocAdj
B	BB		Thin	CcyGrp	CcyGrp	CcyGrp
B	BB		Thin	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB		Thin	CcyGrp	CcyGrp	CcyGrp
B	BB		Thin	CcyGrp	CcyGrp	CcyGrp
B	BB		Thin	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB		Thin	DocAdj	DocAdj	DocAdj
B	BB					
B	BB		Thin	CcyGrp	CcyGrp	CcyGrp
B	BB		Thin	CcyGrp	CcyGrp	CcyGrp

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

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

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

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

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

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
Thin					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier

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

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

DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj

DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

EASUSDMM	29-Aug-08 EAS
EASUSDMR	29-Aug-08 EAS
EASUSDXR	29-Aug-08 EAS
ENI-LASMOEURCR	29-Aug-08 ENI-LASMO
ENI-LASMOEURMM	29-Aug-08 ENI-LASMO
ENI-LASMOEURMR	29-Aug-08 ENI-LASMO
ENI-LASMOGBPCR	29-Aug-08 ENI-LASMO
ENI-LASMOJPYCR	29-Aug-08 ENI-LASMO
ENI-LASMOJPYMM	29-Aug-08 ENI-LASMO
ENI-LASMOJPYMR	29-Aug-08 ENI-LASMO
ENI-LASMOUSDCR	29-Aug-08 ENI-LASMO
ENI-LASMOUSDMM	29-Aug-08 ENI-LASMO
ENI-LASMOUSDMR	29-Aug-08 ENI-LASMO
ENIAUDMM	29-Aug-08 ENI
ENICHFCR	29-Aug-08 ENI
ENICHFMM	29-Aug-08 ENI
ENIEURCR	29-Aug-08 ENI
ENIEURMM	29-Aug-08 ENI
ENIEURMR	29-Aug-08 ENI
ENIGBPCR	29-Aug-08 ENI
ENIGBPMM	29-Aug-08 ENI
ENIGBPMR	29-Aug-08 ENI
ENIHKDMM	29-Aug-08 ENI
ENIJPYCR	29-Aug-08 ENI
ENIJPYMM	29-Aug-08 ENI
ENISGDMM	29-Aug-08 ENI
ENITWDMM	29-Aug-08 ENI
ENIUSDCR	29-Aug-08 ENI
ENIUSDMM	29-Aug-08 ENI
ENIUSDMR	29-Aug-08 ENI
ENIUSDXR	29-Aug-08 ENI
ENIZARMM	29-Aug-08 ENI
ECRCEURCR	29-Aug-08 ECRC
ECRCEURMM	29-Aug-08 ECRC
ECRCEURMR	29-Aug-08 ECRC
ECRCEURXR	29-Aug-08 ECRC
ECRCGBPMR	29-Aug-08 ECRC
ECRCGBPXR	29-Aug-08 ECRC
ECRCJPYCR	29-Aug-08 ECRC
ECRCJPYMR	29-Aug-08 ECRC
ECRCUSDCR	29-Aug-08 ECRC
ECRCUSDMR	29-Aug-08 ECRC
ECRCUSDXR	29-Aug-08 ECRC
ESVEURMM	29-Aug-08 ESV
ESVEURMR	29-Aug-08 ESV
ESVUSDCR	29-Aug-08 ESV
ESVUSDMM	29-Aug-08 ESV
ESVUSDMR	29-Aug-08 ESV
ETRAUDMR	29-Aug-08 ETR
ETRCHFMR	29-Aug-08 ETR
ETREURMM	29-Aug-08 ETR
ETREURMR	29-Aug-08 ETR
ETRHKDMR	29-Aug-08 ETR
ETRJPYMR	29-Aug-08 ETR
ETRSGDMR	29-Aug-08 ETR
ETRUSDCR	29-Aug-08 ETR
ETRUSDMM	29-Aug-08 ETR
ETRUSDMR	29-Aug-08 ETR
ETRUSDXR	29-Aug-08 ETR
ENTINNEURMM	29-Aug-08 ENTINN
ENTINNGBPCR	29-Aug-08 ENTINN
ENTINNGBPMM	29-Aug-08 ENTINN
ENTOILEURCR	29-Aug-08 ENTOIL
ENTOILEURMM	29-Aug-08 ENTOIL
ENTOILEURMR	29-Aug-08 ENTOIL
ENTOILGBPCR	29-Aug-08 ENTOIL
ENTOILGBPMM	29-Aug-08 ENTOIL
ENTOILGBPMR	29-Aug-08 ENTOIL
ENTOILUSDCR	29-Aug-08 ENTOIL
ENTOILUSDMM	29-Aug-08 ENTOIL
ENTOILUSDMR	29-Aug-08 ENTOIL
ENTOILUSDXR	29-Aug-08 ENTOIL
EPD-OperLLCEURCR	29-Aug-08 EPD-OperLLC
EPD-OperLLCEURMM	29-Aug-08 EPD-OperLLC

Engy East Corp	2BB8CS	SNRFOR	USD	MM	Composite
Engy East Corp	2BB8CS	SNRFOR	USD	MR	Composite
Engy East Corp	2BB8CS	SNRFOR	USD	XR	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	EUR	CR	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	EUR	MM	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	EUR	MR	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	GBP	CR	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	JPY	CR	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	JPY	MM	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	JPY	MR	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	USD	CR	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	USD	MM	Composite
ENI LASMO PLC	GJ36BI	SNRFOR	USD	MR	Composite
ENI S.p.A.	28EFBV	SNRFOR	AUD	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	CHF	CR	Composite
ENI S.p.A.	28EFBV	SNRFOR	CHF	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	EUR	CR	Composite
ENI S.p.A.	28EFBV	SNRFOR	EUR	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	EUR	MR	Composite
ENI S.p.A.	28EFBV	SNRFOR	GBP	CR	Composite
ENI S.p.A.	28EFBV	SNRFOR	GBP	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	GBP	MR	Composite
ENI S.p.A.	28EFBV	SNRFOR	HKD	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	JPY	CR	Composite
ENI S.p.A.	28EFBV	SNRFOR	JPY	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	SGD	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	TWD	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	USD	CR	Composite
ENI S.p.A.	28EFBV	SNRFOR	USD	MM	Composite
ENI S.p.A.	28EFBV	SNRFOR	USD	MR	Composite
ENI S.p.A.	28EFBV	SNRFOR	USD	XR	Composite
ENI S.p.A.	28EFBV	SNRFOR	ZAR	MM	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	EUR	CR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	EUR	MM	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	EUR	MR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	EUR	XR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	GBP	MR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	GBP	XR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	JPY	CR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	JPY	MR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	USD	CR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	USD	MR	Composite
ENRON CREDITORS RECOVERY CORP	2BC8CN	SNRFOR	USD	XR	Composite
ENSCO Intl Inc	28EFBU	SNRFOR	EUR	MM	Composite
ENSCO Intl Inc	28EFBU	SNRFOR	EUR	MR	Composite
ENSCO Intl Inc	28EFBU	SNRFOR	USD	CR	Composite
ENSCO Intl Inc	28EFBU	SNRFOR	USD	MM	Composite
ENSCO Intl Inc	28EFBU	SNRFOR	USD	MR	Composite
Entergy Corp	2BC9AK	SNRFOR	AUD	MR	Composite
Entergy Corp	2BC9AK	SNRFOR	CHF	MR	Composite
Entergy Corp	2BC9AK	SNRFOR	EUR	MM	Composite
Entergy Corp	2BC9AK	SNRFOR	EUR	MR	Composite
Entergy Corp	2BC9AK	SNRFOR	HKD	MR	Composite
Entergy Corp	2BC9AK	SNRFOR	JPY	MR	Composite
Entergy Corp	2BC9AK	SNRFOR	SGD	MR	Composite
Entergy Corp	2BC9AK	SNRFOR	USD	CR	Composite
Entergy Corp	2BC9AK	SNRFOR	USD	MM	Composite
Entergy Corp	2BC9AK	SNRFOR	USD	MR	Composite
Entergy Corp	2BC9AK	SNRFOR	USD	XR	Composite
Enterprise Inns plc	GJ377Z	SNRFOR	EUR	MM	Composite
Enterprise Inns plc	GJ377Z	SNRFOR	GBP	CR	Composite
Enterprise Inns plc	GJ377Z	SNRFOR	GBP	MM	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	EUR	CR	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	EUR	MM	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	EUR	MR	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	GBP	CR	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	GBP	MM	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	GBP	MR	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	USD	CR	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	USD	MM	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	USD	MR	Composite
Enterprise Oil Ltd	2BCAEG	SNRFOR	USD	XR	Composite
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	EUR	CR	Composite
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	EUR	MM	Composite

0.16%	0.20%	0.33%	0.53%	0.73%	0.80%	0.86%	0.92%	0.78%
0.15%	0.20%	0.32%	0.51%	0.71%	0.77%	0.82%	0.89%	0.78%
	0.15%	0.20%	0.25%	0.28%	0.32%	0.36%	0.41%	
	0.15%	0.20%	0.25%	0.28%	0.32%	0.36%	0.41%	
	0.15%	0.20%	0.25%	0.28%	0.32%	0.36%	0.41%	
	0.15%	0.20%	0.25%	0.28%	0.32%	0.36%	0.41%	
0.17%	0.21%	0.27%	0.33%	0.37%	0.42%	0.46%	0.49%	0.52%
0.18%	0.20%	0.28%	0.35%	0.39%	0.43%	0.47%	0.51%	0.52%
0.17%	0.20%	0.26%	0.32%	0.37%	0.42%	0.45%	0.48%	0.52%
0.18%	0.20%	0.28%	0.35%	0.39%	0.43%	0.47%	0.51%	0.52%
0.17%	0.20%	0.26%	0.32%	0.37%	0.42%	0.45%	0.48%	0.52%
0.18%	0.20%	0.28%	0.35%	0.39%	0.43%	0.47%	0.51%	0.52%
0.17%	0.20%	0.26%	0.32%	0.37%	0.42%	0.45%	0.48%	0.52%
0.17%	0.20%	0.26%	0.32%	0.37%	0.42%	0.45%	0.48%	0.52%
0.17%	0.21%	0.27%	0.33%	0.37%	0.42%	0.46%	0.49%	0.52%
0.17%	0.21%	0.27%	0.33%	0.37%	0.42%	0.46%	0.49%	0.52%
0.17%	0.20%	0.26%	0.32%	0.37%	0.42%	0.45%	0.48%	0.52%
0.17%	0.20%	0.26%	0.32%	0.37%	0.42%	0.45%	0.48%	0.52%
0.18%	0.20%	0.28%	0.35%	0.39%	0.43%	0.47%	0.51%	0.52%
0.17%	0.20%	0.26%	0.32%	0.37%	0.42%	0.45%	0.48%	0.52%
0.17%	0.20%	0.26%	0.32%	0.36%	0.41%	0.44%	0.48%	0.52%
0.17%	0.20%	0.26%	0.32%	0.37%	0.42%	0.45%	0.48%	0.52%
	0.37%		0.38%	0.40%	0.56%	0.64%	0.76%	
1.72%	1.42%	2.10%	2.38%	2.67%	2.90%	2.98%	3.08%	3.13%
1.73%	1.42%	2.10%	2.39%	2.69%	2.91%	2.99%	3.07%	3.15%
1.73%	1.42%	2.10%	2.39%	2.69%	2.91%	2.99%	3.07%	3.15%
1.73%	1.42%	2.10%	2.39%	2.69%	2.91%	2.99%	3.07%	3.15%
1.73%	1.42%	2.10%	2.39%	2.69%	2.91%	2.99%	3.07%	3.15%
1.72%	1.42%	2.10%	2.38%	2.67%	2.90%	2.98%	3.08%	3.13%
1.73%	1.42%	2.10%	2.39%	2.69%	2.91%	2.99%	3.07%	3.15%
1.82%	1.49%	2.21%	2.51%	2.83%	3.07%	3.14%	3.23%	3.31%
1.82%	1.49%	2.21%	2.51%	2.83%	3.07%	3.14%	3.23%	3.31%
1.73%	1.42%	2.10%	2.39%	2.69%	2.91%	2.99%	3.07%	3.15%
1.67%	1.37%	2.02%	2.30%	2.59%	2.83%	2.88%	2.96%	3.03%
					0.91%	1.05%	1.22%	
					0.91%	1.05%	1.22%	
					0.91%	1.05%	1.22%	
0.15%	0.19%	0.24%	0.23%	0.20%	0.37%	0.40%	0.29%	
0.15%	0.19%	0.24%	0.23%	0.20%	0.37%	0.40%	0.29%	
0.15%	0.19%	0.24%	0.23%	0.20%	0.37%	0.40%	0.29%	
0.15%	0.19%	0.24%	0.23%	0.20%	0.37%	0.40%	0.29%	
0.15%	0.19%	0.24%	0.23%	0.20%	0.37%	0.40%	0.29%	
0.15%	0.19%	0.24%	0.23%	0.20%	0.37%	0.40%	0.29%	
0.15%	0.19%	0.24%	0.23%	0.20%	0.37%	0.40%	0.29%	
0.15%	0.19%	0.24%	0.23%	0.20%	0.37%	0.40%	0.29%	
0.87%	0.84%	1.01%	1.06%	1.16%	1.28%	1.35%	1.40%	1.52%
0.87%	0.84%	1.01%	1.06%	1.16%	1.28%	1.35%	1.40%	1.52%

		39.17%				
0.98%	1.34%	40%	A	BBB	BBB	BBB
0.98%	1.29%	39.17%	BBB	BB	BB	BB
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
0.52%	0.57%	40%	B	BB	BB	BB
0.53%	0.57%	40%	BB	BBB	BBB	BBB
0.51%	0.57%	40%	BBB	A	A	A
0.53%	0.57%	40%	BB	BBB	BBB	BBB
0.51%	0.57%	40%	BBB	A	A	A
		40%				
0.53%	0.57%	40%	BB	BBB	BBB	BBB
0.51%	0.57%	40%	BBB	A	A	A
		40%				
0.51%	0.57%	40%	BBB	A	A	A
0.52%	0.57%	40%	B	BB	BB	BB
0.52%	0.57%	40%	B	BB	BB	BB
0.51%	0.57%	40%	BBB	A	A	A
0.51%	0.57%	40%	BBB	A	A	A
0.53%	0.57%	40%	BB	BBB	BBB	BBB
0.51%	0.57%	40%	BBB	A	A	A
0.51%	0.57%	40%	BB	BBB	BBB	BBB
		40%				
0.51%	0.57%	40%	BBB	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		40.00%		NR		NR
3.19%	3.18%	40%	BB	BBB	BBB	BBB
3.21%	3.20%	40%	A	AA	AA	AA
3.21%	3.20%	40%				
3.21%	3.20%	40%	A	AA	AA	AA
3.21%	3.20%	40%	A	AA	AA	AA
3.19%	3.18%	40%	BB	BBB	BBB	BBB
3.21%	3.20%	40%	A	AA	AA	AA
3.37%	3.37%	40%	BBB	A	A	A
3.37%	3.37%	40%				
3.21%	3.20%	40%	A	AA	AA	AA
3.09%	3.08%	40%	BBB	A	A	A
		36.50%				
		36.50%				
		36.50%				
0.33%		40%	NR	NR	NR	NR
0.33%		40%	NR	NR	NR	NR
0.33%		40%	NR	NR	NR	NR
0.33%		40%	NR	NR	NR	NR
0.33%		40%	NR	NR	NR	NR
		40%				
0.33%		40%	NR	NR	NR	NR
0.33%		40%	NR	NR	NR	NR
0.33%		40%	NR	NR	NR	NR
0.33%		40%	NR	NR	NR	NR
1.42%	1.58%	40%				
1.42%	1.58%	40%				

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

NR	NR	NR	NR		
BB	BB	BB	BB	NR	B
BBB	A	A	BBB	NR	BB
A	A	A	A	NR	BBB
BBB	A	A	BBB	NR	BB
A	A	A	A	NR	BBB
BBB	A	A	BBB	NR	BB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BB	BB	BB	BB	NR	B
BB	BB	BB	BB	NR	B
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BBB	A	A	BBB	NR	BB
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB

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

	NR		Utilities	N.Amer	United States
CCC	BBB	5	Utilities	N.Amer	United States
CCC	BBB	5	Utilities	N.Amer	United States
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
CCC	A	10	Oil & Gas	Europe	Italy
CCC	BBB	6	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
CCC	BBB	6	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
	NR		Oil & Gas	Europe	Italy
CCC	BBB	6	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
	NR		Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
CCC	BBB	6	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
	NR		Oil & Gas	Europe	Italy
CCC	A	10	Oil & Gas	Europe	Italy
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
BBB	A	11	Utilities	N.Amer	United States
AA	A	11	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
AA	A	11	Utilities	N.Amer	United States
AA	A	11	Utilities	N.Amer	United States
BBB	A	11	Utilities	N.Amer	United States
AA	A	11	Utilities	N.Amer	United States
A	A	11	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
AA	A	11	Utilities	N.Amer	United States
A	BBB	3	Utilities	N.Amer	United States
	NR	2	Consumer Services	Europe	United Kingdom
	NR	2	Consumer Services	Europe	United Kingdom
	NR	2	Consumer Services	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States

BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	A					
CCC	A					
CCC	A					
CCC	A					
CCC	A					
CCC	A					
CCC	A					
CCC	A					
CCC	A					
CCC	A					
CCC	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A		Thin		Thin	Thin
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BB	A					
BB	A					
BB	A					
AAA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA					
AAA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					

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

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

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

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

EPD-OperLLCEURMR	29-Aug-08 EPD-OperLLC
EPD-OperLLCEURXR	29-Aug-08 EPD-OperLLC
EPD-OperLLCUSDCR	29-Aug-08 EPD-OperLLC
EPD-OperLLCUSDMR	29-Aug-08 EPD-OperLLC
EPD-OperLLCUSDXR	29-Aug-08 EPD-OperLLC
ENTERPEURCR	29-Aug-08 ENTERP
ENTERPEURMR	29-Aug-08 ENTERP
ENTERPUSDCR	29-Aug-08 ENTERP
ENTERPUSDMR	29-Aug-08 ENTERP
ENTERPUSDXR	29-Aug-08 ENTERP
EPDEURCR	29-Aug-08 EPD
EPDEURMM	29-Aug-08 EPD
EPDEURMR	29-Aug-08 EPD
EPDEURXR	29-Aug-08 EPD
EPDJPYMR	29-Aug-08 EPD
EPDUSDCR	29-Aug-08 EPD
EPDUSDMM	29-Aug-08 EPD
EPDUSDMR	29-Aug-08 EPD
EPDUSDXR	29-Aug-08 EPD
EOGEURMR	29-Aug-08 EOG
EOGEURXR	29-Aug-08 EOG
EOGUSDCR	29-Aug-08 EOG
EOGUSDMR	29-Aug-08 EOG
EOGUSDXR	29-Aug-08 EOG
EONB-BKJPYCR	29-Aug-08 EONB-BK
EONB-BKUSDCR	29-Aug-08 EONB-BK
EONB-BKUSDMR	29-Aug-08 EONB-BK
EON-SvgEURCR	29-Aug-08 EON-Svg
EON-SvgEURMM	29-Aug-08 EON-Svg
EON-SvgEURMR	29-Aug-08 EON-Svg
EON-SvgUSDCR	29-Aug-08 EON-Svg
EON-SvgUSDMM	29-Aug-08 EON-Svg
EON-SvgUSDMR	29-Aug-08 EON-Svg
EON-UKAUDMM	29-Aug-08 EON-UK
EON-UKCHFCR	29-Aug-08 EON-UK
EON-UKCHFMM	29-Aug-08 EON-UK
EON-UKEURCR	29-Aug-08 EON-UK
EON-UKEURMM	29-Aug-08 EON-UK
EON-UKEURMR	29-Aug-08 EON-UK
EON-UKEURXR	29-Aug-08 EON-UK
EON-UKGBPCR	29-Aug-08 EON-UK
EON-UKGBPMM	29-Aug-08 EON-UK
EON-UKGBPMR	29-Aug-08 EON-UK
EON-UKJPYCR	29-Aug-08 EON-UK
EON-UKJPYMM	29-Aug-08 EON-UK
EON-UKJPYMR	29-Aug-08 EON-UK
EON-UKUSDCR	29-Aug-08 EON-UK
EON-UKUSDMM	29-Aug-08 EON-UK
EON-UKUSDMR	29-Aug-08 EON-UK
EON-UKUSDXR	29-Aug-08 EON-UK
EOP-EOPOpLPAUDCR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPAUDMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPAUDXR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPCADMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPCHFMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPEURCR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPEURMM	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPEURMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPEURXR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPGBPMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPGBPXR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPHKDMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPHKDXR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPJPYMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPNOKMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPSEKMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPSGDMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPTWDCR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPTWDMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPUSDCR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPUSDMM	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPUSDMR	29-Aug-08 EOP-EOPOpLP
EOP-EOPOpLPUSDXR	29-Aug-08 EOP-EOPOpLP
EFXEURMR	29-Aug-08 EFX

Enterprise Prods Oper LLC	2BCAG4	SNRFOR	EUR	MR	Composite
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	EUR	XR	Composite
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	USD	CR	Composite
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	USD	MR	Composite
Enterprise Prods Oper LLC	2BCAG4	SNRFOR	USD	XR	Composite
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	EUR	CR	Composite
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	EUR	MR	Composite
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	USD	CR	Composite
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	USD	MR	Composite
Enterprise Rent A Car Co Inc	2BCAMG	SNRFOR	USD	XR	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	EUR	CR	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	EUR	MM	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	EUR	MR	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	EUR	XR	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	JPY	MR	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	USD	CR	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	USD	MM	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	USD	MR	Composite
Entpers Prods Partners L P	2BCAGB	SNRFOR	USD	XR	Composite
EOG Res Inc	28EFCU	SNRFOR	EUR	MR	Composite
EOG Res Inc	28EFCU	SNRFOR	EUR	XR	Composite
EOG Res Inc	28EFCU	SNRFOR	USD	CR	Composite
EOG Res Inc	28EFCU	SNRFOR	USD	MR	Composite
EOG Res Inc	28EFCU	SNRFOR	USD	XR	Composite
EON Bk BHD	Y04BH9	SUBLT2	JPY	CR	Composite
EON Bk BHD	Y04BH9	SUBLT2	USD	CR	Composite
EON Bk BHD	Y04BH9	SUBLT2	USD	MR	Composite
EON Sverige AB	WY7E9H	SNRFOR	EUR	CR	Composite
EON Sverige AB	WY7E9H	SNRFOR	EUR	MM	Composite
EON Sverige AB	WY7E9H	SNRFOR	EUR	MR	Composite
EON Sverige AB	WY7E9H	SNRFOR	USD	CR	Composite
EON Sverige AB	WY7E9H	SNRFOR	USD	MM	Composite
EON Sverige AB	WY7E9H	SNRFOR	USD	MR	Composite
EON UK PLC	GJ37G2	SNRFOR	AUD	MM	Composite
EON UK PLC	GJ37G2	SNRFOR	CHF	CR	Composite
EON UK PLC	GJ37G2	SNRFOR	CHF	MM	Composite
EON UK PLC	GJ37G2	SNRFOR	EUR	CR	Composite
EON UK PLC	GJ37G2	SNRFOR	EUR	MM	Composite
EON UK PLC	GJ37G2	SNRFOR	EUR	MR	Composite
EON UK PLC	GJ37G2	SNRFOR	EUR	XR	Composite
EON UK PLC	GJ37G2	SNRFOR	GBP	CR	Composite
EON UK PLC	GJ37G2	SNRFOR	GBP	MM	Composite
EON UK PLC	GJ37G2	SNRFOR	GBP	MR	Composite
EON UK PLC	GJ37G2	SNRFOR	JPY	CR	Composite
EON UK PLC	GJ37G2	SNRFOR	JPY	MM	Composite
EON UK PLC	GJ37G2	SNRFOR	JPY	MR	Composite
EON UK PLC	GJ37G2	SNRFOR	USD	CR	Composite
EON UK PLC	GJ37G2	SNRFOR	USD	MM	Composite
EON UK PLC	GJ37G2	SNRFOR	USD	MR	Composite
EON UK PLC	GJ37G2	SNRFOR	USD	XR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	AUD	CR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	AUD	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	AUD	XR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	CAD	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	CHF	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	EUR	CR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	EUR	MM	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	EUR	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	EUR	XR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	GBP	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	GBP	XR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	HKD	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	HKD	XR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	JPY	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	NOK	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	SEK	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	SGD	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	TWD	CR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	TWD	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	USD	CR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	USD	MM	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	USD	MR	Composite
EOP Oper Ltd Pship	28EFDC	SNRFOR	USD	XR	Composite
Equifax Inc	2BD86B	SNRFOR	EUR	MR	Composite

0.87%	0.84%	1.01%	1.06%	1.16%	1.28%	1.35%	1.40%	1.52%
0.84%	0.81%	0.97%	1.02%	1.12%	1.23%	1.30%	1.35%	1.47%
0.84%	0.81%	0.97%	1.02%	1.12%	1.23%	1.30%	1.35%	1.47%
0.87%	0.84%	1.01%	1.06%	1.16%	1.28%	1.35%	1.40%	1.52%
0.84%	0.81%	0.97%	1.02%	1.12%	1.23%	1.30%	1.35%	1.47%
1.87%	2.52%	2.70%	3.10%	3.28%	3.43%	3.46%	3.51%	3.53%
1.87%	2.39%	2.70%	2.94%	3.11%	3.25%	3.28%	3.51%	3.53%
1.87%	2.52%	2.70%	3.10%	3.28%	3.43%	3.46%	3.51%	3.53%
1.87%	2.39%	2.70%	2.94%	3.11%	3.25%	3.28%	3.51%	3.53%
1.87%	2.31%	2.70%	2.84%	3.00%	3.14%	3.16%	3.51%	3.53%
0.75%	0.82%	1.01%	1.15%	1.27%	1.38%	1.44%	1.53%	1.58%
0.75%	0.78%	0.96%	1.09%	1.21%	1.32%	1.37%	1.45%	1.50%
0.75%	0.78%	0.96%	1.09%	1.20%	1.31%	1.37%	1.45%	1.50%
0.75%	0.82%	1.01%	1.15%	1.27%	1.38%	1.44%	1.53%	1.58%
0.75%	0.78%	0.96%	1.09%	1.21%	1.32%	1.37%	1.45%	1.50%
0.75%	0.75%	0.92%	1.05%	1.16%	1.27%	1.32%	1.40%	1.45%
0.18%	0.24%	0.33%	0.49%	0.57%	0.65%	0.71%	0.76%	0.78%
0.18%	0.24%	0.33%	0.49%	0.57%	0.65%	0.71%	0.76%	0.78%
0.18%	0.24%	0.33%	0.49%	0.57%	0.65%	0.71%	0.76%	0.78%
0.18%	0.24%	0.33%	0.49%	0.57%	0.65%	0.71%	0.76%	0.78%
0.18%	0.23%	0.32%	0.47%	0.55%	0.62%	0.69%	0.74%	0.75%
0.95%	1.14%	1.31%	1.49%	1.62%	1.76%	1.84%	1.93%	2.17%
	0.28%	0.37%	0.45%			0.39%	0.46%	
	0.28%	0.37%	0.45%			0.39%	0.46%	
	0.28%	0.37%	0.45%			0.39%	0.46%	
0.14%	0.23%	0.34%	0.43%	0.49%	0.54%	0.43%	0.48%	
0.14%	0.24%	0.34%	0.43%	0.49%	0.54%	0.45%	0.49%	
0.14%	0.23%	0.34%	0.43%	0.49%	0.54%	0.43%	0.47%	
0.14%	0.24%	0.34%	0.43%	0.49%	0.54%	0.45%	0.49%	
0.14%	0.23%	0.34%	0.43%	0.49%	0.54%	0.43%	0.47%	
0.14%	0.23%	0.34%	0.43%	0.49%	0.54%	0.43%	0.47%	
0.14%	0.22%	0.34%	0.43%	0.49%	0.54%	0.41%	0.45%	
0.14%	0.24%	0.34%	0.43%	0.49%	0.54%	0.45%	0.49%	
0.14%	0.23%	0.34%	0.43%	0.49%	0.54%	0.43%	0.47%	
0.14%	0.23%	0.34%	0.43%	0.49%	0.54%	0.43%	0.48%	
0.14%	0.23%	0.34%	0.43%	0.49%	0.54%	0.43%	0.48%	
0.14%	0.24%	0.34%	0.43%	0.49%	0.54%	0.45%	0.49%	
0.14%	0.23%	0.34%	0.43%	0.49%	0.54%	0.43%	0.47%	
0.53%	0.61%	0.70%	0.86%	0.93%	1.00%	0.99%	0.98%	1.06%
0.53%	0.61%	0.70%	0.86%	0.93%	1.00%	0.99%	0.98%	1.06%
0.53%	0.61%	0.70%	0.86%	0.93%	1.00%	0.99%	0.98%	1.06%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.55%	0.65%	0.75%	0.91%	0.98%	1.06%	1.06%	1.04%	1.12%
0.53%	0.62%	0.72%	0.87%	0.95%	1.01%	1.02%	1.00%	1.08%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.51%	0.60%	0.69%	0.83%	0.90%	0.98%	0.98%	0.95%	1.03%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.51%	0.60%	0.69%	0.83%	0.90%	0.98%	0.98%	0.95%	1.03%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.51%	0.60%	0.69%	0.83%	0.90%	0.98%	0.98%	0.95%	1.03%
0.53%	0.61%	0.70%	0.86%	0.93%	1.00%	0.99%	0.98%	1.06%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.55%	0.65%	0.75%	0.91%	0.98%	1.06%	1.06%	1.04%	1.12%
0.55%	0.65%	0.75%	0.91%	0.98%	1.06%	1.06%	1.04%	1.12%
0.55%	0.65%	0.75%	0.91%	0.98%	1.06%	1.06%	1.04%	1.12%
0.55%	0.65%	0.75%	0.91%	0.98%	1.06%	1.06%	1.04%	1.12%
0.52%	0.61%	0.71%	0.86%	0.93%	1.00%	1.01%	0.98%	1.07%
0.51%	0.60%	0.69%	0.83%	0.90%	0.98%	0.98%	0.95%	1.03%
	0.17%	0.22%	0.27%	0.34%	0.40%	0.47%	0.53%	

1.42%	1.58%	40% A	A	AA	AA
1.42%	1.58%	40% BBB	BBB	A	A
1.42%	1.58%	40%			
1.42%	1.58%	40% A	A	AA	AA
1.42%	1.58%	40% BBB	BBB	A	A
3.27%	3.65%	40% NR	BBB	NR	BBB
3.27%	3.46%	40% NR	A	NR	A
3.27%	3.65%	40% NR	BBB	NR	BBB
3.27%	3.46%	40% NR	A	NR	A
3.27%	3.34%	40% NR	BBB	NR	BBB
1.28%	1.31%	40% NR	BBB	A	A
		40%			
1.28%	1.31%	40% NR	A	AA	AA
		40%			
1.28%	1.31%	40% NR	BB	BBB	BBB
1.28%	1.31%	40% NR	BBB	A	A
		40%			
1.28%	1.31%	40% NR	A	AA	AA
1.28%	1.31%	40% NR	BBB	A	A
0.85%	0.91%	38.75% A	AA	A	AA
0.85%	0.91%	38.75%			
0.85%	0.91%	38.75%			
0.85%	0.91%	38.75% A	AA	A	AA
0.82%	0.91%	38.75% BBB	A	BBB	A
		25%			
2.40%	2.61%	25% NR	BBB	BBB	BBB
		25%			
		40%			
0.52%		40%	NR	NR	NR
		40%			
		40%			
0.52%		40%	NR	NR	NR
0.52%		40%	NR	NR	NR
0.70%		40% NR	B	NR	NR
0.70%		40% NR	BB	NR	NR
0.70%		40% NR	BBB	NR	NR
0.70%		40% NR	BB	NR	NR
0.70%		40% NR	BBB	NR	NR
0.70%		40% NR	BB	NR	NR
0.70%		40% NR	BB	NR	NR
0.70%		40% NR	BB	NR	NR
0.70%		40% NR	BBB	NR	NR
		40%			
0.70%		40% NR	B	NR	NR
0.70%		40% NR	B	NR	NR
		40%			
0.70%		40% NR	BB	NR	NR
0.70%		40% NR	BBB	NR	NR
		40%			
		40%			
1.12%	1.65%	40.00% B	B	BB	BB
1.12%	1.65%	40.00% B	B	BB	BB
1.12%	1.65%	40.00%			
1.12%	1.65%	40.00% BBB	BBB	BBB	A
1.12%	1.65%	40.00% BBB	BBB	BBB	A
1.18%	1.65%	40.00% BB	BB	BBB	BBB
1.14%	1.65%	40.00% BB	BB	BBB	BBB
1.12%	1.65%	40.00% BBB	BBB	BBB	A
1.08%	1.65%	40.00% BB	BBB	A	A
1.12%	1.65%	40.00% BBB	BBB	BBB	A
1.08%	1.65%	40.00% BB	BBB	A	A
1.12%	1.65%	40.00% BBB	BBB	BBB	A
1.08%	1.65%	40.00% BB	BBB	A	A
1.12%	1.65%	40.00% B	B	BB	BB
1.12%	1.65%	40.00% BBB	BBB	BBB	A
1.12%	1.65%	40.00%			
1.12%	1.65%	40.00% BBB	BBB	BBB	A
1.18%	1.65%	40.00% BB	BB	BBB	BBB
1.18%	1.65%	40.00%			
1.18%	1.65%	40.00% BB	BB	BBB	BBB
1.18%	1.65%	40.00%			
1.12%	1.65%	40.00% BBB	BBB	BBB	A
1.08%	1.65%	40.00% BB	BBB	A	A
		40.00%	NR	NR	NR

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

NR	A	8 Oil & Gas	N.Amer	United States
NR	A	8 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	A	8 Oil & Gas	N.Amer	United States
NR	A	8 Oil & Gas	N.Amer	United States
BB	A	3 Consumer Services	N.Amer	United States
BBB	A	3 Consumer Services	N.Amer	United States
BB	A	3 Consumer Services	N.Amer	United States
BBB	A	3 Consumer Services	N.Amer	United States
BB	A	3 Consumer Services	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
	NR	Financials	Asia	Malaysia
NR	NR	2 Financials	Asia	Malaysia
	NR	Financials	Asia	Malaysia
	NR		Europe	Sweden
	NR		Europe	Sweden
	NR		Europe	Sweden
	NR		Europe	Sweden
	NR		Europe	Sweden
	NR		Europe	Sweden
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	BBB	10 Financials	N.Amer	United States
NR	BBB	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	BBB	10 Financials	N.Amer	United States
NR	BBB	10 Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	BBB	5 Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	BBB	5 Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	BBB	5 Financials	N.Amer	United States
NR	BBB	10 Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	BBB	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	BBB	5 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States

BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB						
BBB		Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB						
A	AA					
A	AA		Thin	Thin	Thin	
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	
A	AA		Thin	Thin	Thin	
A	A	Thin	Entity Tier	Thin	Thin	Thin
A	A	Thin	DocAdj	Thin	Thin	Thin
A	A	Thin	CcyGrp	Thin	Thin	Thin
A	A	Thin	DocAdj	Thin	Thin	Thin
A	A	Thin	CcyGrp	Thin	Thin	Thin
A	A	Thin	DocAdj	Thin	Thin	Thin
A	A	Thin	DocAdj	Thin	Thin	Thin
A	A	Thin	DocAdj	Thin	Thin	Thin
A	A	Thin	CcyGrp	Thin	Thin	Thin
A	A					
A	A	Thin	Entity Tier	Thin	Thin	Thin
A	A	Thin	Entity Tier	Thin	Thin	Thin
A	A					
A	A	Thin	DocAdj	Thin	Thin	Thin
A	A	Thin	CcyGrp	Thin	Thin	Thin
A	A					
A	A					
BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA					
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA					
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA		Thin	Thin	Thin	Thin

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

CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

EFXJPYMR	29-Aug-08 EFX
EFXUSDCR	29-Aug-08 EFX
EFXUSDMR	29-Aug-08 EFX
EFXUSDXR	29-Aug-08 EFX
EQCHEMEURCR	29-Aug-08 EQCHEM
EQCHEMEURMM	29-Aug-08 EQCHEM
EQCHEMEURMR	29-Aug-08 EQCHEM
EQCHEMEURXR	29-Aug-08 EQCHEM
EQCHEMUSDCR	29-Aug-08 EQCHEM
EQCHEMUSDMM	29-Aug-08 EQCHEM
EQCHEMUSDMR	29-Aug-08 EQCHEM
EQCHEMUSDXR	29-Aug-08 EQCHEM
EQTEURCR	29-Aug-08 EQT
EQTEURMM	29-Aug-08 EQT
EQTEURMR	29-Aug-08 EQT
EQTUSDCR	29-Aug-08 EQT
EQTUSDMR	29-Aug-08 EQT
EQTUSDXR	29-Aug-08 EQT
EOPCADMR	29-Aug-08 EOP
EOPCHFMR	29-Aug-08 EOP
EOPEURCR	29-Aug-08 EOP
EOPEURMM	29-Aug-08 EOP
EOPEURMR	29-Aug-08 EOP
EOPEURXR	29-Aug-08 EOP
EOPJPYMR	29-Aug-08 EOP
EOPUSDCR	29-Aug-08 EOP
EOPUSDMR	29-Aug-08 EOP
EOPUSDXR	29-Aug-08 EOP
EQYUSDMR	29-Aug-08 EQY
ENTERP-ERACUSFiAUDMR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiCADMR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiCHFMR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiEURCR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiEURMM	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiEURMR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiEURXR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiJPYMR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiUSDCR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiUSDMM	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiUSDMR	29-Aug-08 ENTERP-ERACUSFi
ENTERP-ERACUSFiUSDXR	29-Aug-08 ENTERP-ERACUSFi
FBSPEURCR	29-Aug-08 FBSP
FBSPEURMM	29-Aug-08 FBSP
FBSPEURMR	29-Aug-08 FBSP
FBSPUSDCR	29-Aug-08 FBSP
FBSPUSDMM	29-Aug-08 FBSP
FBSPUSDMR	29-Aug-08 FBSP
EQR-ERPOperLPAUDMR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPEURCR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPEURMM	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPEURMR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPEURXR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPGBPMR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPHKDMR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPJPYMR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPSGDMR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPTWDMR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPUSDCR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPUSDMM	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPUSDMR	29-Aug-08 EQR-ERPOperLP
EQR-ERPOperLPUSDXR	29-Aug-08 EQR-ERPOperLP
ERGBA-ERSDOSCHFCR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSCHFMM	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSEURCR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSEURMM	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSEURMR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSEURXR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSUSDCR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSUSDMM	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSUSDMR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSUSDXR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSEURCR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSEURMM	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSEURMR	29-Aug-08 ERGBA-ERSDOS

Equifax Inc	2BD86B	SNRFOR	JPY	MR	Composite
Equifax Inc	2BD86B	SNRFOR	USD	CR	Composite
Equifax Inc	2BD86B	SNRFOR	USD	MR	Composite
Equifax Inc	2BD86B	SNRFOR	USD	XR	Composite
Equistar Chems L P	2BD88Z	SNRFOR	EUR	CR	Composite
Equistar Chems L P	2BD88Z	SNRFOR	EUR	MM	Composite
Equistar Chems L P	2BD88Z	SNRFOR	EUR	MR	Composite
Equistar Chems L P	2BD88Z	SNRFOR	EUR	XR	Composite
Equistar Chems L P	2BD88Z	SNRFOR	USD	CR	Composite
Equistar Chems L P	2BD88Z	SNRFOR	USD	MM	Composite
Equistar Chems L P	2BD88Z	SNRFOR	USD	MR	Composite
Equistar Chems L P	2BD88Z	SNRFOR	USD	XR	Composite
EQUITABLE Res INC	2BD99D	SNRFOR	EUR	CR	Composite
EQUITABLE Res INC	2BD99D	SNRFOR	EUR	MM	Composite
EQUITABLE Res INC	2BD99D	SNRFOR	EUR	MR	Composite
EQUITABLE Res INC	2BD99D	SNRFOR	USD	CR	Composite
EQUITABLE Res INC	2BD99D	SNRFOR	USD	MR	Composite
EQUITABLE Res INC	2BD99D	SNRFOR	USD	XR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	CAD	MR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	CHF	MR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	EUR	CR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	EUR	MM	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	EUR	MR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	EUR	XR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	JPY	MR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	USD	CR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	USD	MR	Composite
Equity Office Pptys Tr	2BDBB5	SNRFOR	USD	XR	Composite
Equity One Inc	2BDBC7	SNRFOR	USD	MR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	AUD	MR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	CAD	MR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	CHF	MR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	EUR	CR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	EUR	MM	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	EUR	MR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	EUR	XR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	JPY	MR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	USD	CR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	USD	MM	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	USD	MR	Composite
ERAC USA Fin Co	28EGAR	SNRFOR	USD	XR	Composite
Eridania Beghin Say		SNRFOR	EUR	CR	Composite
Eridania Beghin Say		SNRFOR	EUR	MM	Composite
Eridania Beghin Say		SNRFOR	EUR	MR	Composite
Eridania Beghin Say		SNRFOR	USD	CR	Composite
Eridania Beghin Say		SNRFOR	USD	MM	Composite
Eridania Beghin Say		SNRFOR	USD	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	AUD	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	EUR	CR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	EUR	MM	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	EUR	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	EUR	XR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	GBP	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	HKD	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	JPY	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	SGD	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	TWD	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	USD	CR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	USD	MM	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	USD	MR	Composite
ERP Oper Ltd Pship	28EGCE	SNRFOR	USD	XR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	CHF	CR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	CHF	MM	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	EUR	CR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	EUR	MM	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	EUR	MR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	EUR	XR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	USD	CR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	USD	MM	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	USD	MR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SNRFOR	USD	XR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SUBLT2	EUR	CR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SUBLT2	EUR	MM	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SUBLT2	EUR	MR	Composite

	0.17%	0.22%	0.27%	0.34%	0.40%	0.47%	0.53%	
	0.17%	0.22%	0.27%	0.34%	0.40%	0.47%	0.53%	
	0.17%	0.22%	0.27%	0.34%	0.40%	0.47%	0.53%	
	0.17%	0.22%	0.27%	0.34%	0.40%	0.47%	0.53%	
3.01%	5.19%	6.25%	6.86%	8.02%	8.04%	7.85%	7.88%	8.28%
3.01%	5.68%	7.05%	7.68%	8.41%	8.81%	8.70%	8.60%	9.06%
3.01%	5.40%	6.71%	7.12%	7.65%	8.22%	8.09%	8.08%	8.61%
3.01%	5.19%	6.25%	6.86%	8.02%	8.04%	7.85%	7.88%	8.28%
0.53%	0.53%	0.59%	0.75%	0.88%	1.01%	1.09%	1.18%	1.18%
0.53%	0.53%	0.59%	0.75%	0.88%	1.01%	1.09%	1.18%	1.18%
0.53%	0.53%	0.59%	0.75%	0.88%	1.01%	1.09%	1.18%	1.18%
0.53%	0.53%	0.59%	0.75%	0.88%	1.01%	1.09%	1.18%	1.18%
0.53%	0.53%	0.59%	0.75%	0.88%	1.01%	1.09%	1.18%	1.18%
0.53%	0.53%	0.59%	0.72%	0.85%	0.97%	1.05%	1.13%	1.13%
0.16%	0.64%	0.71%	0.86%	0.89%	0.99%	1.09%	0.93%	
0.16%	0.64%	0.71%	0.86%	0.89%	0.99%	1.09%	0.93%	
0.16%	0.64%	0.71%	0.86%	0.93%	1.05%	1.09%	0.93%	
0.16%	0.64%	0.71%	0.86%	0.89%	0.99%	1.09%	0.93%	
0.16%	0.64%	0.71%	0.86%	0.89%	0.99%	1.09%	0.93%	
0.16%	0.64%	0.71%	0.86%	0.93%	1.05%	1.09%	0.93%	
0.16%	0.64%	0.71%	0.86%	0.89%	0.99%	1.09%	0.93%	
0.16%	0.64%	0.71%	0.86%	0.85%	0.96%	1.09%	0.93%	
3.95%	3.95%	3.95%	3.95%	3.95%	3.95%	3.95%	3.95%	3.95%
2.57%	1.95%	2.84%	3.19%	3.26%	3.65%	3.69%	3.73%	4.00%
2.57%	1.95%	2.82%	3.19%	3.27%	3.65%	3.69%	3.73%	4.00%
2.57%	1.95%	2.82%	3.19%	3.27%	3.65%	3.69%	3.73%	4.00%
2.70%	2.05%	2.97%	3.35%	3.44%	3.84%	3.88%	3.91%	4.21%
2.59%	1.97%	2.86%	3.22%	3.30%	3.68%	3.72%	3.76%	4.04%
2.57%	1.95%	2.82%	3.19%	3.27%	3.65%	3.69%	3.73%	4.00%
2.57%	1.95%	2.84%	3.19%	3.26%	3.65%	3.69%	3.73%	4.00%
2.70%	2.05%	2.97%	3.35%	3.44%	3.84%	3.88%	3.91%	4.21%
2.59%	1.97%	2.86%	3.22%	3.30%	3.68%	3.72%	3.76%	4.04%
2.57%	1.95%	2.82%	3.19%	3.27%	3.65%	3.69%	3.73%	4.00%
2.47%	1.88%	2.72%	3.07%	3.15%	3.51%	3.55%	3.58%	3.85%
		0.78%	0.87%		1.05%	1.17%	1.30%	
		0.78%	0.87%		1.05%	1.17%	1.30%	
		0.78%	0.87%		1.05%	1.17%	1.30%	
		0.78%	0.87%		1.05%	1.17%	1.30%	
		0.78%	0.87%		1.05%	1.17%	1.30%	
1.49%	1.57%	1.70%	1.91%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.91%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.91%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.90%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.90%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.90%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.90%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.91%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.90%	2.07%	2.16%	2.06%	1.95%	1.69%
1.49%	1.57%	1.70%	1.90%	2.07%	2.16%	2.06%	1.95%	1.69%
1.57%	1.65%	1.79%	1.99%	2.18%	2.27%	2.16%	2.04%	1.69%
1.57%	1.65%	1.79%	1.99%	2.18%	2.27%	2.16%	2.04%	1.69%
1.49%	1.57%	1.70%	1.90%	2.07%	2.16%	2.06%	1.95%	1.69%
1.44%	1.51%	1.64%	1.82%	2.00%	2.08%	1.98%	1.87%	1.69%
0.64%	0.59%	0.88%	1.12%	1.30%	1.43%	1.45%	1.47%	1.45%
0.61%	0.65%	0.88%	1.07%	1.26%	1.37%	1.40%	1.39%	1.39%
0.64%	0.59%	0.88%	1.12%	1.30%	1.43%	1.45%	1.47%	1.45%
0.61%	0.65%	0.88%	1.07%	1.26%	1.37%	1.40%	1.39%	1.39%
0.61%	0.64%	0.87%	1.06%	1.25%	1.35%	1.39%	1.38%	1.38%
0.58%	0.59%	0.83%	1.03%	1.20%	1.30%	1.34%	1.33%	1.33%
0.64%	0.59%	0.88%	1.12%	1.30%	1.43%	1.45%	1.47%	1.45%
0.61%	0.65%	0.88%	1.07%	1.26%	1.37%	1.40%	1.39%	1.39%
0.79%	0.90%	1.47%	1.79%	1.97%	2.27%	2.29%	2.29%	2.16%
0.79%	0.86%	1.40%	1.71%	1.89%	2.17%	2.20%	2.19%	2.16%
0.79%	0.92%	1.39%	1.70%	1.88%	2.15%	2.18%	2.17%	2.16%

		40.00%	NR	NR	NR
		40.00%	NR	NR	NR
		40.00%	NR	NR	NR
		40.00%	NR	NR	NR
		40%			
		40%			
		40%			
8.29%	8.36%	40% NR	A	AA	AA
9.06%	9.13%	40% NR	BBB	A	A
		40%			
8.61%	8.67%	40% NR	BBB	A	A
8.29%	8.36%	40% NR	A	AA	AA
1.18%	1.18%	40%			
1.18%	1.18%	40%			
1.18%	1.18%	40%	NR	NR	B
1.18%	1.18%	40%			
1.18%	1.18%	40%	NR	NR	B
1.13%	1.13%	40%	NR	NR	B
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
		40% NR	NR	NR	NR
		40%			
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
3.95%	3.95%	40% NR	NR	NR	NR
4.16%	4.36%	40% B	BB	B	BB
4.16%	4.36%	40% BB	A	A	A
4.16%	4.36%	40% BB	A	A	A
4.38%	4.59%	40% BB	BBB	BB	BBB
4.21%	4.41%	40% BB	BBB	BB	BBB
4.16%	4.36%	40% BB	A	A	A
		40%			
4.16%	4.36%	40% B	BB	B	BB
4.38%	4.59%	40% BB	BBB	BB	BBB
4.21%	4.41%	40% BB	BBB	BB	BBB
4.16%	4.36%	40% BB	A	A	A
4.01%	4.20%	40% BB	BBB	BB	BBB
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		40%			
		40%		NR	NR
1.84%	1.90%	40% BB	BBB	BBB	BBB
1.84%	1.90%	40%			
1.84%	1.90%	40%			
1.84%	1.90%	40% A	AA	AA	AA
1.84%	1.90%	40%			
1.84%	1.90%	40%			
1.84%	1.90%	40% A	AA	AA	AA
1.84%	1.90%	40% BB	BBB	BBB	BBB
1.84%	1.90%	40% A	AA	AA	AA
1.84%	1.90%	40%			
1.94%	2.00%	40% BBB	A	A	A
1.94%	2.00%	40%			
1.84%	1.90%	40% A	AA	AA	AA
1.77%	1.83%	40% BBB	A	A	A
1.43%	1.42%	40% BBB	A	A	A
1.37%	1.36%	40% A	A	A	AA
1.43%	1.42%	40% BBB	A	A	A
1.37%	1.36%	40% A	A	A	AA
1.36%	1.35%	40.42% BBB	A	A	A
1.31%	1.30%	40.42% BBB	A	A	A
1.43%	1.42%	40% BBB	A	A	A
1.37%	1.36%	40% A	A	A	AA
		40.42%			
		40.42%			
2.29%	2.28%	20% NR	BBB	BBB	A
2.19%	2.19%	20% NR	BBB	A	AA
2.17%	2.17%	20% NR	BBB	BBB	A

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

	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
BBB	A	11	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	A	7	Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BB	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BB	3	Utilities	N.Amer	United States
	BB	3	Utilities	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
B	BB	10	Consumer Services	N.Amer	United States
BBB	BB	9	Consumer Services	N.Amer	United States
BBB	BB	9	Consumer Services	N.Amer	United States
BB	BB	10	Consumer Services	N.Amer	United States
BB	BB	10	Consumer Services	N.Amer	United States
BBB	BB	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
B	BB	10	Consumer Services	N.Amer	United States
BB	BB	10	Consumer Services	N.Amer	United States
BB	BB	10	Consumer Services	N.Amer	United States
BBB	BB	9	Consumer Services	N.Amer	United States
BB	BB	10	Consumer Services	N.Amer	United States
	NR	2	Consumer Goods	Europe	France
	NR	2	Consumer Goods	Europe	France
	NR	2	Consumer Goods	Europe	France
	NR	2	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR	2	Consumer Goods	Europe	France
BB	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BBB	AA	9	Financials	N.Amer	United States
BBB	BBB	3	Financials	Europe	Austria
A	A	11	Financials	Europe	Austria
BBB	BBB	3	Financials	Europe	Austria
A	A	11	Financials	Europe	Austria
BBB	AA	12	Financials	Europe	Austria
BBB	AA	12	Financials	Europe	Austria
BBB	BBB	3	Financials	Europe	Austria
A	A	11	Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
BBB	A	6	Financials	Europe	Austria
A	A	6	Financials	Europe	Austria
BBB	A	6	Financials	Europe	Austria

BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
B	B					
B	B					
B	B					
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A		Thin	Thin	DocAdj	DocAdj
BBB	A					
BBB	A		Thin	Thin	DocAdj	DocAdj
BBB	A		Thin	Thin	DocAdj	DocAdj
	AA	Thin	Thin	Thin	Thin	CcyGrp
	AA	Thin	Thin	Thin	Thin	CcyGrp
	AA	Thin	Thin	Thin	Thin	DocAdj
	AA					
	AA	Thin	Thin	Thin	Thin	CcyGrp
	AA					
	AA	Thin	Thin	Thin	Thin	Entity Tier
	AA	Thin	Thin	Thin	Thin	DocAdj
	AA	Thin	Thin	Thin	Thin	CcyGrp
	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB			Thin	Thin	
BBB	BBB			Thin	Thin	
BBB	BBB			Thin	Thin	
BBB	BBB			Thin	Thin	
BBB	BBB					
BBB	BBB			Thin	Thin	
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj

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

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

ERGBA-ERSDOSUSDCR	29-Aug-08 ERGBA-ERSDOS
ERGBA-ERSDOSUSDMM	29-Aug-08 ERGBA-ERSDOS
ESKHLEURCR	29-Aug-08 ESKHL
ESKHLEURMM	29-Aug-08 ESKHL
ESKHLEURMR	29-Aug-08 ESKHL
ESKHLUSDCR	29-Aug-08 ESKHL
ESKHLUSDMR	29-Aug-08 ESKHL
ESKOMEURMM	29-Aug-08 ESKOM
ESKOMUSDCR	29-Aug-08 ESKOM
ESKOMUSDMM	29-Aug-08 ESKOM
ESFEURCR	29-Aug-08 ESF
ESFEURMM	29-Aug-08 ESF
ESFEURMR	29-Aug-08 ESF
ESFJPYMM	29-Aug-08 ESF
ESFUSDCR	29-Aug-08 ESF
ESFUSDMM	29-Aug-08 ESF
ESFUSDMR	29-Aug-08 ESF
ESSAUDMM	29-Aug-08 ESS
ESSCHFCR	29-Aug-08 ESS
ESSCHFMM	29-Aug-08 ESS
ESSEURCR	29-Aug-08 ESS
ESSEURMM	29-Aug-08 ESS
ESSEURMR	29-Aug-08 ESS
ESSEURXR	29-Aug-08 ESS
ESSGBPCR	29-Aug-08 ESS
ESSGBPMM	29-Aug-08 ESS
ESSGBPMR	29-Aug-08 ESS
ESSHKDMM	29-Aug-08 ESS
ESSJPYCR	29-Aug-08 ESS
ESSJPYMM	29-Aug-08 ESS
ESSNOKMM	29-Aug-08 ESS
ESSSGDMM	29-Aug-08 ESS
ESSUSDCR	29-Aug-08 ESS
ESSUSDMM	29-Aug-08 ESS
ESSUSDMR	29-Aug-08 ESS
ESS-BVCHFCR	29-Aug-08 ESS-BV
ESS-BVCHFMM	29-Aug-08 ESS-BV
ESS-BVEURCR	29-Aug-08 ESS-BV
ESS-BVEURMM	29-Aug-08 ESS-BV
ESS-BVJPYCR	29-Aug-08 ESS-BV
ESS-BVJPYMM	29-Aug-08 ESS-BV
ESS-BVSGDMM	29-Aug-08 ESS-BV
ESS-BVUSDCR	29-Aug-08 ESS-BV
ESS-BVUSDMM	29-Aug-08 ESS-BV
ESS-BVUSDMR	29-Aug-08 ESS-BV
ELEURCR	29-Aug-08 EL
ELEURMR	29-Aug-08 EL
ELUSDCR	29-Aug-08 EL
ELUSDMR	29-Aug-08 EL
ELUSDXR	29-Aug-08 EL
EUREKOEURCR	29-Aug-08 EUREKO
EUREKOEURMM	29-Aug-08 EUREKO
EUREKOUSDCR	29-Aug-08 EUREKO
EUREKOEURCR	29-Aug-08 EUREKO
EUREKOEURMM	29-Aug-08 EUREKO
EUREKOEURXR	29-Aug-08 EUREKO
EUROFAUDCR	29-Aug-08 EUROF
EUROFAUDMM	29-Aug-08 EUROF
EUROFEURCR	29-Aug-08 EUROF
EUROFEURMM	29-Aug-08 EUROF
EUROFJPYMR	29-Aug-08 EUROF
EUROFUSDCR	29-Aug-08 EUROF
EUROFUSDMM	29-Aug-08 EUROF
EURHYPCHFCR	29-Aug-08 EURHYP
EURHYPCHFMM	29-Aug-08 EURHYP
EURHYPEURCR	29-Aug-08 EURHYP
EURHYPEURMM	29-Aug-08 EURHYP
EURHYPEURMR	29-Aug-08 EURHYP
EURHYPGBPCR	29-Aug-08 EURHYP
EURHYPGBPMM	29-Aug-08 EURHYP
EURHYPUSDCR	29-Aug-08 EURHYP
EURHYPUSDMM	29-Aug-08 EURHYP
EUROPEURCR	29-Aug-08 EUROP
EUROPEURMM	29-Aug-08 EUROP

Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SUBLT2	USD	CR	Composite
Erste Bk der oesterreichischen Sparkassen AG	ABADBJ	SUBLT2	USD	MM	Composite
Eskom Hldgs Ltd	SU8FIF	SNRFOR	EUR	CR	Composite
Eskom Hldgs Ltd	SU8FIF	SNRFOR	EUR	MM	Composite
Eskom Hldgs Ltd	SU8FIF	SNRFOR	EUR	MR	Composite
Eskom Hldgs Ltd	SU8FIF	SNRFOR	USD	CR	Composite
Eskom Hldgs Ltd	SU8FIF	SNRFOR	USD	MR	Composite
Eskom Ltd		SNRFOR	EUR	MM	Composite
Eskom Ltd		SNRFOR	USD	CR	Composite
Eskom Ltd		SNRFOR	USD	MM	Composite
Espirito Santo Finl Gp SA	LO3462	SNRFOR	EUR	CR	Composite
Espirito Santo Finl Gp SA	LO3462	SNRFOR	EUR	MM	Composite
Espirito Santo Finl Gp SA	LO3462	SNRFOR	EUR	MR	Composite
Espirito Santo Finl Gp SA	LO3462	SNRFOR	JPY	MM	Composite
Espirito Santo Finl Gp SA	LO3462	SNRFOR	USD	CR	Composite
Espirito Santo Finl Gp SA	LO3462	SNRFOR	USD	MM	Composite
Espirito Santo Finl Gp SA	LO3462	SNRFOR	USD	MR	Composite
Essent N V	NQ37E9	SNRFOR	AUD	MM	Composite
Essent N V	NQ37E9	SNRFOR	CHF	CR	Composite
Essent N V	NQ37E9	SNRFOR	CHF	MM	Composite
Essent N V	NQ37E9	SNRFOR	EUR	CR	Composite
Essent N V	NQ37E9	SNRFOR	EUR	MM	Composite
Essent N V	NQ37E9	SNRFOR	EUR	MR	Composite
Essent N V	NQ37E9	SNRFOR	EUR	XR	Composite
Essent N V	NQ37E9	SNRFOR	GBP	CR	Composite
Essent N V	NQ37E9	SNRFOR	GBP	MM	Composite
Essent N V	NQ37E9	SNRFOR	GBP	MR	Composite
Essent N V	NQ37E9	SNRFOR	HKD	MM	Composite
Essent N V	NQ37E9	SNRFOR	JPY	CR	Composite
Essent N V	NQ37E9	SNRFOR	JPY	MM	Composite
Essent N V	NQ37E9	SNRFOR	NOK	MM	Composite
Essent N V	NQ37E9	SNRFOR	SGD	MM	Composite
Essent N V	NQ37E9	SNRFOR	USD	CR	Composite
Essent N V	NQ37E9	SNRFOR	USD	MM	Composite
Essent N V	NQ37E9	SNRFOR	USD	MR	Composite
Essent Ned B V	NQ379F	SNRFOR	CHF	CR	Composite
Essent Ned B V	NQ379F	SNRFOR	CHF	MM	Composite
Essent Ned B V	NQ379F	SNRFOR	EUR	CR	Composite
Essent Ned B V	NQ379F	SNRFOR	EUR	MM	Composite
Essent Ned B V	NQ379F	SNRFOR	JPY	CR	Composite
Essent Ned B V	NQ379F	SNRFOR	JPY	MM	Composite
Essent Ned B V	NQ379F	SNRFOR	SGD	MM	Composite
Essent Ned B V	NQ379F	SNRFOR	USD	CR	Composite
Essent Ned B V	NQ379F	SNRFOR	USD	MM	Composite
Essent Ned B V	NQ379F	SNRFOR	USD	MR	Composite
Estee Lauder Cos Inc	569C7C	SNRFOR	EUR	CR	Composite
Estee Lauder Cos Inc	569C7C	SNRFOR	EUR	MR	Composite
Estee Lauder Cos Inc	569C7C	SNRFOR	USD	CR	Composite
Estee Lauder Cos Inc	569C7C	SNRFOR	USD	MR	Composite
Estee Lauder Cos Inc	569C7C	SNRFOR	USD	XR	Composite
Eureko B.V.	NQ413V	SNRFOR	EUR	CR	Composite
Eureko B.V.	NQ413V	SNRFOR	EUR	MM	Composite
Eureko B.V.	NQ413V	SNRFOR	USD	CR	Composite
Eureko B.V.	NQ413V	SUBLT2	EUR	CR	Composite
Eureko B.V.	NQ413V	SUBLT2	EUR	MM	Composite
Eureko B.V.	NQ413V	SUBLT2	EUR	XR	Composite
Eurofima	2BHF84	SNRFOR	AUD	CR	Composite
Eurofima	2BHF84	SNRFOR	AUD	MM	Composite
Eurofima	2BHF84	SNRFOR	EUR	CR	Composite
Eurofima	2BHF84	SNRFOR	EUR	MM	Composite
Eurofima	2BHF84	SNRFOR	JPY	MR	Composite
Eurofima	2BHF84	SNRFOR	USD	CR	Composite
Eurofima	2BHF84	SNRFOR	USD	MM	Composite
Eurohypo AG	DJCBB0	SNRFOR	CHF	CR	Composite
Eurohypo AG	DJCBB0	SNRFOR	CHF	MM	Composite
Eurohypo AG	DJCBB0	SNRFOR	EUR	CR	Composite
Eurohypo AG	DJCBB0	SNRFOR	EUR	MM	Composite
Eurohypo AG	DJCBB0	SNRFOR	EUR	MR	Composite
Eurohypo AG	DJCBB0	SNRFOR	GBP	CR	Composite
Eurohypo AG	DJCBB0	SNRFOR	GBP	MM	Composite
Eurohypo AG	DJCBB0	SNRFOR	USD	CR	Composite
Eurohypo AG	DJCBB0	SNRFOR	USD	MM	Composite
Europcar Groupe SA	FI9677	SNRFOR	EUR	CR	Composite
Europcar Groupe SA	FI9677	SNRFOR	EUR	MM	Composite

0.79%	0.90%	1.47%	1.79%	1.97%	2.27%	2.29%	2.29%	2.16%
0.79%	0.86%	1.40%	1.71%	1.89%	2.17%	2.20%	2.19%	2.16%
	1.48%	1.88%	2.11%	2.28%	2.57%	2.58%	2.73%	
	1.48%	1.88%	2.11%	2.28%	2.57%	2.58%	2.73%	
	1.48%	1.88%	2.11%	2.28%	2.57%	2.58%	2.73%	
	0.94%	1.70%	2.07%		2.49%	2.70%	2.91%	
	0.94%	1.70%	2.07%		2.59%	2.70%	2.91%	
0.97%	1.11%	1.65%	1.99%	2.17%	2.33%	2.33%	2.31%	2.12%
0.97%	1.11%	1.59%	1.91%	2.17%	2.33%	2.33%	2.31%	2.12%
0.97%	1.11%	1.65%	1.99%	2.17%	2.33%	2.33%	2.31%	2.12%
0.97%	1.11%	1.59%	1.91%	2.17%	2.33%	2.33%	2.31%	2.12%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.19%	0.21%	0.26%	0.30%	0.36%	0.41%	0.46%	0.50%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.19%	0.21%	0.26%	0.30%	0.36%	0.41%	0.46%	0.50%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.18%	0.20%	0.24%	0.29%	0.34%	0.39%	0.44%	0.47%	0.53%
0.17%	0.19%	0.23%	0.28%	0.33%	0.38%	0.42%	0.46%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
0.19%	0.21%	0.26%	0.30%	0.36%	0.41%	0.46%	0.50%	0.53%
0.18%	0.20%	0.25%	0.29%	0.35%	0.40%	0.44%	0.48%	0.53%
	0.22%	0.25%	0.22%	0.25%	0.35%	0.40%	0.47%	
	0.22%	0.25%	0.22%	0.25%	0.35%	0.40%	0.47%	
		0.15%		0.25%	0.48%	0.40%	0.85%	
		0.15%		0.25%	0.48%	0.40%	0.85%	
		0.15%		0.25%	0.48%	0.40%	0.85%	
		0.15%		0.25%	0.48%	0.40%	0.85%	
		0.15%		0.25%	0.48%	0.40%	0.85%	
	0.64%	0.90%	0.86%	1.21%	1.53%	1.11%	1.14%	
	0.61%	0.90%	0.86%	1.21%	1.53%	1.11%	1.14%	
					0.22%			
					0.22%			
					0.22%			
0.29%	0.33%	0.34%	0.41%	0.49%	0.50%	0.55%	0.59%	
0.29%	0.33%	0.34%	0.41%	0.47%	0.50%	0.55%	0.59%	
0.29%	0.33%	0.34%	0.41%	0.49%	0.50%	0.55%	0.59%	
0.29%	0.33%	0.34%	0.41%	0.47%	0.50%	0.55%	0.59%	
0.29%	0.33%	0.34%	0.41%	0.49%	0.50%	0.55%	0.59%	
0.29%	0.33%	0.34%	0.41%	0.47%	0.50%	0.55%	0.59%	
	0.66%	1.25%	1.58%	2.23%	2.77%	3.48%	3.82%	
	0.66%	1.25%	1.58%	2.23%	2.77%	3.48%	3.82%	

2.29%	2.28%	20% NR	BBB	BBB	A
2.19%	2.19%	20% NR	BBB	A	AA
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
3.16%	3.26%	25%	NR	NR	NR
3.16%	3.26%	25%	NR	NR	NR
		25%			
2.45%		40% NR	NR	BB	BBB
2.35%		40% NR	NR	A	A
		40%			
		40%			
2.45%		40% NR	NR	BB	BBB
2.35%		40% NR	NR	A	A
		40%			
0.57%	0.55%	40% B	BB	BB	BB
0.57%	0.57%	40% BB	BBB	BBB	BBB
0.57%	0.55%	40% BBB	A	A	A
0.57%	0.57%	40% BB	BBB	BBB	BBB
0.57%	0.55%	40% BBB	A	A	A
0.57%	0.55%	40% BB	BBB	BBB	BBB
0.57%	0.53%	40% BB	BBB	BBB	BBB
		40%			
0.57%	0.55%	40% BBB	A	A	A
		40%			
0.57%	0.55%	40% BBB	A	A	A
0.57%	0.55%	40% B	BB	BB	BB
0.57%	0.55%	40% B	BB	BB	BB
0.57%	0.55%	40% BBB	A	A	A
0.57%	0.55%	40% BBB	A	A	A
0.57%	0.57%	40% BB	BBB	BBB	BBB
0.57%	0.55%	40% BBB	A	A	A
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%		NR	
		40%		NR	
		40%		NR	
		40%		NR	
		40%		NR	
		40%	BB	NR	NR
		40%	BBB	NR	NR
		40%			
		20%			
		20%			
		20%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
0.59%		40% NR	NR	NR	NR
0.59%		40% NR	NR	NR	NR
0.59%		40% NR	NR	NR	NR
0.59%		40% NR	NR	NR	NR
		40%			
0.59%		40% NR	NR	NR	NR
0.59%		40% NR	NR	NR	NR
0.59%		40% NR	NR	NR	NR
0.59%		40% NR	NR	NR	NR
		37.50%	NR	NR	NR
		37.50%	NR	NR	NR

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

BBB	A	6 Financials	Europe	Austria
A	A	6 Financials	Europe	Austria
	NR	2 Government	Africa	South Africa
	NR	2 Government	Africa	South Africa
	NR	Government	Africa	South Africa
	NR	2 Government	Africa	South Africa
	NR	Government	Africa	South Africa
NR	NR	3 Utilities	Africa	South Africa
NR	NR	3 Utilities	Africa	South Africa
	NR	Utilities	Africa	South Africa
	NR	2 Financials	Europe	Luxembourg
	NR	2 Financials	Europe	Luxembourg
	NR	Financials	Europe	Luxembourg
	NR	Financials	Europe	Luxembourg
	NR	2 Financials	Europe	Luxembourg
	NR	2 Financials	Europe	Luxembourg
	NR	Financials	Europe	Luxembourg
CCC	BBB	8 Government	Europe	Netherlands
B	BBB	8 Government	Europe	Netherlands
BB	BBB	8 Government	Europe	Netherlands
B	BBB	8 Government	Europe	Netherlands
BB	BBB	8 Government	Europe	Netherlands
B	BBB	8 Government	Europe	Netherlands
B	BBB	8 Government	Europe	Netherlands
	NR	Government	Europe	Netherlands
BB	BBB	8 Government	Europe	Netherlands
	NR	Government	Europe	Netherlands
BB	BBB	8 Government	Europe	Netherlands
CCC	BBB	8 Government	Europe	Netherlands
CCC	BBB	8 Government	Europe	Netherlands
BB	BBB	8 Government	Europe	Netherlands
BB	BBB	8 Government	Europe	Netherlands
B	BBB	8 Government	Europe	Netherlands
BB	BBB	8 Government	Europe	Netherlands
	NR	Government	Europe	Netherlands
	NR	Utilities	Europe	Netherlands
	NR	Utilities	Europe	Netherlands
	NR	2 Utilities	Europe	Netherlands
	NR	2 Utilities	Europe	Netherlands
	NR	Utilities	Europe	Netherlands
	NR	Utilities	Europe	Netherlands
	NR	Utilities	Europe	Netherlands
	NR	Utilities	Europe	Netherlands
	NR	Utilities	Europe	Netherlands
	NR	Utilities	Europe	Netherlands
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Financials	Europe	Netherlands
	NR	2 Financials	Europe	Netherlands
	NR	Financials	Europe	Netherlands
	NR	2 Financials	Europe	Netherlands
	NR	2 Financials	Europe	Netherlands
	NR	2 Financials	Europe	Netherlands
	NR	Government	Supra	Supra National
	NR	Government	Supra	Supra National
	NR	Government	Supra	Supra National
	NR	Government	Supra	Supra National
	NR	Government	Supra	Supra National
	NR	Government	Supra	Supra National
	NR	Government	Supra	Supra National
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Consumer Services	Europe	France
	NR	2 Consumer Services	Europe	France

A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB					
	BB		Thin	Thin	Thin	Thin
	BB					
BBB	BB		Thin	Thin	Thin	
BBB	BB		Thin	Thin	Thin	
BBB	BB					
BBB	A	Thin	Thin	DocAdj	DocAdj	Thin
BBB	A	Thin	Thin	CcyGrp	CcyGrp	Thin
BBB	A					
BBB	A					
BBB	A	Thin	Thin	DocAdj	DocAdj	Thin
BBB	A	Thin	Thin	CcyGrp	CcyGrp	Thin
BBB	A					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	A			Thin		Thin
A	A			Thin		Thin
A	A			Thin		Thin
A	A			Thin		Thin
A	A			Thin		Thin
A	A		DocAdj	Thin	Thin	Thin
A	A		CcyGrp	Thin	Thin	Thin
A	A					
BBB	A					
BBB	A					
BBB	A					
AAA						
AAA						
AAA						
AAA						
AAA						
AAA						
AAA						
A	AA	Thin	Thin	Thin	Thin	DocAdj
A	AA	Thin	Thin	Thin	Thin	CcyGrp
A	AA	Thin	Thin	Thin	Thin	DocAdj
A	AA	Thin	Thin	Thin	Thin	CcyGrp
A	AA					
A	AA	Thin	Thin	Thin	Thin	DocAdj
A	AA	Thin	Thin	Thin	Thin	CcyGrp
A	AA	Thin	Thin	Thin	Thin	DocAdj
A	AA	Thin	Thin	Thin	Thin	CcyGrp
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin

DocAdj
CcyGrp
Thin
Thin

Thin

DocAdj
CcyGrp

Thin
Thin

Thin
Thin

Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

CcyGrp

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

DocAdj
CcyGrp
Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

DocAdj
CcyGrp

DocAdj
CcyGrp

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

DocAdj
CcyGrp

Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

DocAdj
CcyGrp

Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin

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

EUROPEURMR	29-Aug-08 EUROP
EUROPEURXR	29-Aug-08 EUROP
EUROPEURCR	29-Aug-08 EUROP
EUROPEURMM	29-Aug-08 EUROP
EADAUDCR	29-Aug-08 EAD
EADAUDMM	29-Aug-08 EAD
EADAUDMR	29-Aug-08 EAD
EADCADMM	29-Aug-08 EAD
EADCHFCR	29-Aug-08 EAD
EADCHFMM	29-Aug-08 EAD
EADEURCR	29-Aug-08 EAD
EADEURMM	29-Aug-08 EAD
EADEURMR	29-Aug-08 EAD
EADEURXR	29-Aug-08 EAD
EADGBPMM	29-Aug-08 EAD
EADHKDMM	29-Aug-08 EAD
EADJPYCR	29-Aug-08 EAD
EADJPYMM	29-Aug-08 EAD
EADSEKMM	29-Aug-08 EAD
EADSGDMM	29-Aug-08 EAD
EADTWDCR	29-Aug-08 EAD
EADTWDMM	29-Aug-08 EAD
EADUSDCR	29-Aug-08 EAD
EADUSDMM	29-Aug-08 EAD
EADUSDMR	29-Aug-08 EAD
EADUSDXR	29-Aug-08 EAD
EADZARMM	29-Aug-08 EAD
EBRDAUDCR	29-Aug-08 EBRD
EBRDCADMM	29-Aug-08 EBRD
EBRDEURCR	29-Aug-08 EBRD
EBRDEURMM	29-Aug-08 EBRD
EBRDEURMR	29-Aug-08 EBRD
EBRDJPYCR	29-Aug-08 EBRD
EBRDMXNCR	29-Aug-08 EBRD
EBRDNZDCR	29-Aug-08 EBRD
EBRDNZDMR	29-Aug-08 EBRD
EBRDSGDMM	29-Aug-08 EBRD
EBRDTWDMM	29-Aug-08 EBRD
EBRDUSDCR	29-Aug-08 EBRD
EBRDUSDMM	29-Aug-08 EBRD
EBRDUSDMR	29-Aug-08 EBRD
EBRDZARCR	29-Aug-08 EBRD
EIBAUDCR	29-Aug-08 EIB
EIBCHFCR	29-Aug-08 EIB
EIBEURCR	29-Aug-08 EIB
EIBEURMM	29-Aug-08 EIB
EIBEURMR	29-Aug-08 EIB
EIBGBPCR	29-Aug-08 EIB
EIBGBPMM	29-Aug-08 EIB
EIBHKDCR	29-Aug-08 EIB
EIBHUFCR	29-Aug-08 EIB
EIBJPYCR	29-Aug-08 EIB
EIBJPYMR	29-Aug-08 EIB
EIBMXNCR	29-Aug-08 EIB
EIBNZDCR	29-Aug-08 EIB
EIBUSDCR	29-Aug-08 EIB
EIBUSDMM	29-Aug-08 EIB
EIBUSDMR	29-Aug-08 EIB
EIBZARCR	29-Aug-08 EIB
REAUDMR	29-Aug-08 RE
REEURCR	29-Aug-08 RE
REEURMM	29-Aug-08 RE
REEURMR	29-Aug-08 RE
REEURXR	29-Aug-08 RE
REJPYMR	29-Aug-08 RE
REUSDCR	29-Aug-08 RE
REUSDMM	29-Aug-08 RE
REUSDMR	29-Aug-08 RE
REUSDXR	29-Aug-08 RE
RE-BmdaUSDCR	29-Aug-08 RE-Bmda
RE-BmdaUSDMR	29-Aug-08 RE-Bmda
RE-EREHAUDMR	29-Aug-08 RE-EREH
RE-EREHEURMM	29-Aug-08 RE-EREH
RE-EREHEURMR	29-Aug-08 RE-EREH

Europcar Groupe SA	FI9677	SNRFOR	EUR	MR	Composite
Europcar Groupe SA	FI9677	SNRFOR	EUR	XR	Composite
Europcar Groupe SA	FI9677	SUBLT2	EUR	CR	Composite
Europcar Groupe SA	FI9677	SUBLT2	EUR	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	AUD	CR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	AUD	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	AUD	MR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	CAD	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	CHF	CR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	CHF	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	EUR	CR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	EUR	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	EUR	MR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	EUR	XR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	GBP	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	HKD	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	JPY	CR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	JPY	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	SEK	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	SGD	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	TWD	CR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	TWD	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	USD	CR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	USD	MM	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	USD	MR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	USD	XR	Composite
Eurpn Aero Defence & Space Co Eads N V	FG8825	SNRFOR	ZAR	MM	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	AUD	CR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	CAD	MM	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	EUR	CR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	EUR	MM	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	EUR	MR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	JPY	CR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	MXN	CR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	NZD	CR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	NZD	MR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	SGD	MM	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	TWD	MM	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	USD	CR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	USD	MM	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	USD	MR	Composite
Eurpn Bk for Recon & Dev	2BHFCG	SNRFOR	ZAR	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	AUD	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	CHF	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	EUR	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	EUR	MM	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	EUR	MR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	GBP	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	GBP	MM	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	HKD	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	HUF	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	JPY	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	JPY	MR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	MXN	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	NZD	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	USD	CR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	USD	MM	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	USD	MR	Composite
Eurpn Invt Bk	2BHFFD	SNRFOR	ZAR	CR	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	AUD	MR	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	EUR	CR	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	EUR	MM	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	EUR	MR	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	EUR	XR	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	JPY	MR	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	USD	CR	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	USD	MM	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	USD	MR	Composite
Everest Re Group Ltd	GJ545U	SNRFOR	USD	XR	Composite
Everest Reins Bermuda Ltd	GJ547L	SNRFOR	USD	CR	Composite
Everest Reins Bermuda Ltd	GJ547L	SNRFOR	USD	MR	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	AUD	MR	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	EUR	MM	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	EUR	MR	Composite

	0.66%	1.25%	1.58%	2.23%	2.77%	3.48%	3.82%	
0.34%	0.44%	0.59%	0.73%	0.88%	0.96%	1.02%	1.08%	1.07%
0.34%	0.44%	0.59%	0.73%	0.84%	0.92%	0.98%	1.03%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%
0.35%	0.45%	0.61%	0.75%	0.85%	0.95%	1.00%	1.05%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%
0.35%	0.45%	0.61%	0.75%	0.85%	0.95%	1.00%	1.05%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%
0.33%	0.44%	0.58%	0.72%	0.83%	0.91%	0.96%	1.01%	1.07%
0.32%	0.42%	0.56%	0.69%	0.80%	0.88%	0.92%	0.98%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%
0.34%	0.44%	0.59%	0.73%	0.84%	0.97%	1.03%	1.09%	1.07%
0.34%	0.44%	0.59%	0.73%	0.84%	0.93%	0.99%	1.05%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%
0.35%	0.45%	0.61%	0.75%	0.85%	0.95%	1.00%	1.05%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%
0.33%	0.44%	0.58%	0.72%	0.83%	0.91%	0.96%	1.01%	1.07%
0.34%	0.43%	0.59%	0.72%	0.84%	0.92%	0.97%	1.02%	1.07%

	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
	0.03%	0.04%			0.06%	0.12%	0.14%	0.15%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.43%	0.48%	0.55%	0.62%	0.61%	0.70%	0.89%	1.01%	0.88%
0.49%	0.45%	0.60%	0.66%	0.75%	0.86%	0.92%	1.00%	1.08%
0.49%	0.45%	0.60%	0.66%	0.75%	0.85%	0.92%	1.00%	1.09%

		37.50%			
		37.50%	NR	NR	NR
		40%			
		40%			
1.17%	1.18%	40% BBB	BBB	BBB	A
1.17%	1.18%	40% BBB	BBB	BBB	A
		40%			
1.17%	1.18%	40% AA	AA	AA	AA
1.20%	1.21%	40% A	A	A	AA
1.17%	1.18%	40% AA	AA	AA	AA
1.20%	1.21%	40% A	A	A	AA
1.17%	1.18%	40% AA	AA	AA	AA
1.14%	1.17%	40% A	A	A	AA
1.10%	1.11%	40% A	A	A	AA
1.17%	1.18%	40% AA	AA	AA	AA
1.17%	1.18%	40% AA	AA	AA	AA
1.17%	1.18%	40% BBB	BBB	BBB	A
1.17%	1.18%	40% BBB	BBB	BBB	A
1.17%	1.18%	40% AA	AA	AA	AA
1.17%	1.18%	40% AA	AA	AA	AA
		40%			
		40%			
1.20%	1.21%	40% A	A	A	AA
1.17%	1.18%	40% AA	AA	AA	AA
1.14%	1.17%	40% A	A	A	AA
		40%			
1.17%	1.18%	40% AA	AA	AA	AA
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
0.17%	0.21%	40%	NR	NR	
0.17%	0.21%	40%	NR	NR	
0.17%	0.21%	40%	NR	NR	
0.16%	0.21%	40%	NR	NR	
		40%			
0.17%	0.21%	40%	NR	NR	
0.16%	0.21%	40%	NR	NR	
0.17%	0.21%	40%	NR	NR	
0.17%	0.21%	40%	NR	NR	
0.17%	0.21%	40%	NR	NR	
		40%			
0.17%	0.21%	40%	NR	NR	
0.17%	0.21%	40%	NR	NR	
0.17%	0.21%	40%	NR	NR	
0.16%	0.21%	40%	NR	NR	
		40%			
0.17%	0.21%	40%	NR	NR	
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		40.00% NR	NR	NR	NR
		35.00%			
		35.00%			
1.18%	1.21%	39.29% NR	NR	BB	BB
		39.29%			
1.18%	1.21%	40.00% NR	NR	A	A

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

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

	NR		Consumer Services	Europe	France
	NR	2	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BB	A	3	Industrials	Europe	Netherlands
BB	A	3	Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
BBB	A	6	Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
BBB	A	6	Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
BBB	AA	13	Industrials	Europe	Netherlands
BBB	AA	13	Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
BB	AA	3	Industrials	Europe	Netherlands
BB	AA	3	Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
BBB	A	6	Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
BBB	AA	13	Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
A	AA	11	Industrials	Europe	Netherlands
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
NR	BBB	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	3	Financials	N.Amer	United States

BB	BB					
BB	BB		Thin	Thin	Thin	Thin
B	BB					
B	BB					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA					
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA					
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA		Thin	Thin		
AAA	AA					
AAA	AA		Thin	Thin		
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
AA						
AA						
A	AA	Thin	Thin	Entity Tier	Entity Tier	Thin
A	AA					
A	AA	Thin	Thin	CcyGrp	CcyGrp	Thin

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

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

RE-EREHHKDMR	29-Aug-08 RE-EREH
RE-EREHJPYMR	29-Aug-08 RE-EREH
RE-EREHSGDMR	29-Aug-08 RE-EREH
RE-EREHUSDCR	29-Aug-08 RE-EREH
RE-EREHUSDMM	29-Aug-08 RE-EREH
RE-EREHUSDMR	29-Aug-08 RE-EREH
RE-EREHUSDXR	29-Aug-08 RE-EREH
EVNEURCR	29-Aug-08 EVN
EVNEURMM	29-Aug-08 EVN
EVNUSDCR	29-Aug-08 EVN
EVNUSDMM	29-Aug-08 EVN
EVNUSDMR	29-Aug-08 EVN
RAGAG-EVODEGAUDMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGCHFCR	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGCHFMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGEURCR	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGEURMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGEURMR	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGEURXR	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGGBPMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGHKDMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGJPYCR	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGJPYMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGSEKMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGSGDMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGTWDCR	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGTWDMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGUSDCR	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGUSDMM	29-Aug-08 RAGAG-EVODEG
RAGAG-EVODEGUSDMR	29-Aug-08 RAGAG-EVODEG
EVRGSAEURCR	29-Aug-08 EVRGSA
EVRGSAEURMR	29-Aug-08 EVRGSA
EVRGSAUSDCR	29-Aug-08 EVRGSA
EVRGSAUSDMM	29-Aug-08 EVRGSA
EVRGSAUSDMR	29-Aug-08 EVRGSA
EVRGSAUSDXR	29-Aug-08 EVRGSA
EWEEURCR	29-Aug-08 EWE
EWEEURMM	29-Aug-08 EWE
EWEEURMR	29-Aug-08 EWE
EXCELP-FINEURCR	29-Aug-08 EXCELP-FIN
EXCELP-FINEURMM	29-Aug-08 EXCELP-FIN
EXCELP-FINUSDCR	29-Aug-08 EXCELP-FIN
EXCAUDCR	29-Aug-08 EXC
EXCAUDMR	29-Aug-08 EXC
EXCCADMR	29-Aug-08 EXC
EXCCHFMR	29-Aug-08 EXC
EXCEURCR	29-Aug-08 EXC
EXCEURMM	29-Aug-08 EXC
EXCEURMR	29-Aug-08 EXC
EXCEURXR	29-Aug-08 EXC
EXCGBPMR	29-Aug-08 EXC
EXCHKDMR	29-Aug-08 EXC
EXCJPYMR	29-Aug-08 EXC
EXCSGDMR	29-Aug-08 EXC
EXCTWDCR	29-Aug-08 EXC
EXCUSDCR	29-Aug-08 EXC
EXCUSDMM	29-Aug-08 EXC
EXCUSDMR	29-Aug-08 EXC
EXCUSDXR	29-Aug-08 EXC
EXC-ExelonGenAUDMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenCADMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenCHFMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenDKKMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenEURCR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenEURMM	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenEURMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenGBPMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenHKDMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenJPYMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenSGDMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenTWDMR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenUSDCR	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenUSDMM	29-Aug-08 EXC-ExelonGen
EXC-ExelonGenUSDMR	29-Aug-08 EXC-ExelonGen

Everest Reins Hldgs Inc	2BIH88	SNRFOR	HKD	MR	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	JPY	MR	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	SGD	MR	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	USD	CR	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	USD	MM	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	USD	MR	Composite
Everest Reins Hldgs Inc	2BIH88	SNRFOR	USD	XR	Composite
EVN AG	ABAHB6	SNRFOR	EUR	CR	Composite
EVN AG	ABAHB6	SNRFOR	EUR	MM	Composite
EVN AG	ABAHB6	SNRFOR	USD	CR	Composite
EVN AG	ABAHB6	SNRFOR	USD	MM	Composite
EVN AG	ABAHB6	SNRFOR	USD	MR	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	AUD	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	CHF	CR	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	CHF	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	EUR	CR	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	EUR	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	EUR	MR	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	EUR	XR	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	GBP	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	HKD	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	JPY	CR	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	JPY	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	SEK	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	SGD	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	TWD	CR	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	TWD	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	USD	CR	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	USD	MM	Composite
Evonik Degussa GmbH	DD79BO	SNRFOR	USD	MR	Composite
Evraz Group SA	LO6997	SNRFOR	EUR	CR	Composite
Evraz Group SA	LO6997	SNRFOR	EUR	MR	Composite
Evraz Group SA	LO6997	SNRFOR	USD	CR	Composite
Evraz Group SA	LO6997	SNRFOR	USD	MM	Composite
Evraz Group SA	LO6997	SNRFOR	USD	MR	Composite
Evraz Group SA	LO6997	SNRFOR	USD	XR	Composite
Ewe Ag	DF8FBS	SNRFOR	EUR	CR	Composite
Ewe Ag	DF8FBS	SNRFOR	EUR	MM	Composite
Ewe Ag	DF8FBS	SNRFOR	EUR	MR	Composite
EXCELCOMINDO Fin Co	NQ44AC	SNRFOR	EUR	CR	Composite
EXCELCOMINDO Fin Co	NQ44AC	SNRFOR	EUR	MM	Composite
EXCELCOMINDO Fin Co	NQ44AC	SNRFOR	USD	CR	Composite
Exelon Corp	3D177O	SNRFOR	AUD	CR	Composite
Exelon Corp	3D177O	SNRFOR	AUD	MR	Composite
Exelon Corp	3D177O	SNRFOR	CAD	MR	Composite
Exelon Corp	3D177O	SNRFOR	CHF	MR	Composite
Exelon Corp	3D177O	SNRFOR	EUR	CR	Composite
Exelon Corp	3D177O	SNRFOR	EUR	MM	Composite
Exelon Corp	3D177O	SNRFOR	EUR	MR	Composite
Exelon Corp	3D177O	SNRFOR	EUR	XR	Composite
Exelon Corp	3D177O	SNRFOR	GBP	MR	Composite
Exelon Corp	3D177O	SNRFOR	HKD	MR	Composite
Exelon Corp	3D177O	SNRFOR	JPY	MR	Composite
Exelon Corp	3D177O	SNRFOR	SGD	MR	Composite
Exelon Corp	3D177O	SNRFOR	TWD	CR	Composite
Exelon Corp	3D177O	SNRFOR	USD	CR	Composite
Exelon Corp	3D177O	SNRFOR	USD	MM	Composite
Exelon Corp	3D177O	SNRFOR	USD	MR	Composite
Exelon Corp	3D177O	SNRFOR	USD	XR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	AUD	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	CAD	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	CHF	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	DKK	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	EUR	CR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	EUR	MM	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	EUR	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	GBP	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	HKD	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	JPY	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	SGD	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	TWD	MR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	USD	CR	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	USD	MM	Composite
Exelon Generation Co LLC	3D177N	SNRFOR	USD	MR	Composite

0.49%	0.45%	0.63%	0.69%	0.75%	0.89%	0.97%	1.05%	1.15%
0.49%	0.45%	0.60%	0.66%	0.75%	0.85%	0.92%	1.00%	1.09%
0.49%	0.45%	0.58%	0.64%	0.75%	0.82%	0.89%	0.96%	1.05%
0.11%	0.21%	0.28%	0.37%	0.45%	0.56%	0.53%	0.62%	0.67%
0.11%	0.21%	0.28%	0.37%	0.45%	0.56%	0.53%	0.62%	0.67%
0.11%	0.21%	0.28%	0.37%	0.45%	0.56%	0.53%	0.62%	0.67%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
0.75%	0.87%	1.19%	1.44%	1.61%	1.75%	1.81%	1.85%	1.74%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
0.75%	0.87%	1.19%	1.44%	1.61%	1.75%	1.81%	1.85%	1.74%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
0.75%	0.83%	1.13%	1.37%	1.53%	1.66%	1.72%	1.75%	1.74%
0.75%	0.80%	1.09%	1.32%	1.47%	1.60%	1.65%	1.69%	1.74%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
0.75%	0.87%	1.19%	1.44%	1.61%	1.75%	1.81%	1.85%	1.74%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
0.75%	0.87%	1.19%	1.44%	1.61%	1.75%	1.81%	1.85%	1.74%
0.75%	0.84%	1.14%	1.38%	1.55%	1.68%	1.73%	1.77%	1.74%
2.88%	3.14%	3.73%	4.03%	4.24%	4.37%	4.48%	4.65%	5.01%
2.88%	3.14%	3.73%	4.03%	4.24%	4.37%	4.48%	4.65%	5.01%
2.76%	3.01%	3.58%	3.87%	4.07%	4.28%	4.30%	4.46%	5.01%
2.63%	2.87%	3.41%	3.69%	3.88%	4.08%	4.10%	4.25%	5.01%
0.19%	0.17%	0.23%	0.29%	0.34%	0.38%	0.47%	0.52%	0.49%
0.19%	0.17%	0.23%	0.29%	0.34%	0.38%	0.45%	0.50%	0.49%
	1.48%	2.44%	2.73%	3.00%	2.88%	3.13%	3.34%	
	1.48%	2.44%	2.73%	3.00%	2.88%	3.13%	3.34%	
	1.48%	2.44%	2.73%	3.00%	2.88%	3.13%	3.34%	
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.73%	0.90%	1.09%	1.21%	1.35%	1.43%	1.51%	1.55%
0.65%	0.70%	0.86%	1.04%	1.17%	1.30%	1.37%	1.45%	1.49%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.67%	0.82%	1.00%	1.11%	1.24%	1.31%	1.39%	1.42%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.73%	0.90%	1.09%	1.21%	1.35%	1.43%	1.51%	1.55%
0.65%	0.73%	0.90%	1.09%	1.21%	1.35%	1.43%	1.51%	1.55%
0.65%	0.73%	0.90%	1.09%	1.21%	1.35%	1.43%	1.51%	1.55%
0.65%	0.69%	0.85%	1.03%	1.15%	1.28%	1.36%	1.44%	1.47%
0.65%	0.67%	0.82%	1.00%	1.11%	1.24%	1.31%	1.39%	1.42%
0.80%	0.95%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.95%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.94%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.94%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.99%	1.16%	1.29%	1.40%	1.50%	1.53%	1.60%	1.78%
0.80%	0.99%	1.16%	1.29%	1.40%	1.50%	1.53%	1.60%	1.78%
0.80%	0.94%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.94%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.94%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.97%	1.11%	1.22%	1.33%	1.42%	1.45%	1.51%	1.69%
0.80%	0.94%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.94%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%
0.80%	0.99%	1.16%	1.29%	1.40%	1.50%	1.53%	1.60%	1.78%
0.80%	0.99%	1.16%	1.29%	1.40%	1.50%	1.53%	1.60%	1.78%
0.80%	0.94%	1.10%	1.22%	1.33%	1.42%	1.46%	1.52%	1.69%

		40.00%				
		39.29%				
		40.00%				
1.18%	1.21%	39.29%	NR	NR	BBB	BBB
		39.29%				
1.18%	1.21%	40.00%	NR	NR	A	A
1.18%	1.21%	39.29%	NR	NR	BBB	BBB
0.69%	0.71%	40%	NR	NR	NR	NR
0.69%	0.71%	40%	NR	NR	NR	NR
		40%				
0.69%	0.71%	40%	NR	NR	NR	NR
		40%				
1.74%	1.77%	40%	NR	BBB	A	A
1.74%	1.77%	40%	NR	A	AA	AA
1.74%	1.77%	40%	NR	AA	AAA	AAA
1.74%	1.77%	40%	NR	A	AA	AA
1.74%	1.77%	40%	NR	AA	AAA	AAA
1.74%	1.77%	40%	NR	A	AA	AA
1.74%	1.77%	40%	NR	A	AA	AA
1.74%	1.77%	40%	NR	AA	AAA	AAA
		40%				
1.74%	1.77%	40%	NR	BBB	A	A
1.74%	1.77%	40%	NR	BBB	A	A
		40%				
1.74%	1.77%	40%	NR	AA	AAA	AAA
1.74%	1.77%	40%	NR	A	AA	AA
1.74%	1.77%	40%	NR	AA	AAA	AAA
1.74%	1.77%	40%	NR	A	AA	AA
1.74%	1.77%	40%	NR	AA	AAA	AAA
		40%				
5.01%	5.07%	40%	BBB	BBB	BB	BB
		40%				
5.01%	5.07%	40%	BBB	BBB	BB	BB
4.81%	4.87%	40%	BB	BB	B	B
		40%				
4.58%	4.64%	40%	BB	BB	B	B
0.52%	0.56%	42.50%	NR	NR	NR	NR
0.52%	0.56%	40%	NR	NR	NR	NR
		42.50%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
1.47%	1.47%	40%	NR	BBB	BBB	BBB
1.47%	1.47%	40%	NR	BBB	BBB	BBB
1.47%	1.48%	40%	NR	AA	AA	AA
1.47%	1.48%	40%	NR	AA	AA	AA
1.54%	1.56%	40%	NR	A	A	A
1.48%	1.49%	40%	NR	A	A	A
1.47%	1.48%	40%	NR	AA	AA	AA
1.41%	1.42%	40%	NR	A	A	A
1.47%	1.48%	40%	NR	AA	AA	AA
1.47%	1.48%	40%	NR	AA	AA	AA
1.47%	1.47%	40%	NR	BBB	BBB	BBB
1.47%	1.47%	40%				
1.54%	1.56%	40%	NR	A	A	A
1.54%	1.56%	40%	NR	A	A	A
1.54%	1.56%	40%				
1.47%	1.48%	40%	NR	AA	AA	AA
1.41%	1.42%	40%	NR	A	A	A
1.77%	1.77%	40%	NR	BBB	BBB	BBB
1.77%	1.77%	40%				
1.77%	1.77%	40%	NR	AA	AA	AA
1.77%	1.77%	40%				
1.86%	1.86%	40%	NR	A	A	A
1.86%	1.86%	40%				
1.77%	1.77%	40%	NR	AA	AA	AA
1.77%	1.77%	40%				
1.77%	1.77%	40%	NR	AA	AA	AA
1.77%	1.77%	40%	NR	A	A	A
1.77%	1.77%	40%	NR	AA	AA	AA
1.77%	1.77%	40%				
1.86%	1.86%	40%	NR	A	A	A
1.86%	1.86%	40%				
1.77%	1.77%	40%	NR	AA	AA	AA

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

	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	3	Financials	N.Amer	United States
NR	BBB	3	Financials	N.Amer	United States
NR	NR	2	Utilities	Europe	Austria
NR	NR	2	Utilities	Europe	Austria
	NR		Utilities	Europe	Austria
NR	NR	2	Utilities	Europe	Austria
	NR		Utilities	Europe	Austria
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
NR	AA	13	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
BBB	BBB	4	Basic Materials	Europe	Luxembourg
	NR		Basic Materials	Europe	Luxembourg
BBB	BBB	4	Basic Materials	Europe	Luxembourg
BB	BBB	5	Basic Materials	Europe	Luxembourg
	NR		Basic Materials	Europe	Luxembourg
BB	BBB	5	Basic Materials	Europe	Luxembourg
NR	NR	2	Utilities	Europe	Germany
NR	NR	2	Utilities	Europe	Germany
	NR		Utilities	Europe	Germany
	NR	2	Telecommunications	Europe	Netherlands
	NR	2	Telecommunications	Europe	Netherlands
	NR	2	Telecommunications	Europe	Netherlands
BB	AA	9	Utilities	N.Amer	United States
BB	AA	9	Utilities	N.Amer	United States
A	AA	9	Utilities	N.Amer	United States
A	AA	9	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
A	AA	9	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
A	AA	9	Utilities	N.Amer	United States
A	AA	9	Utilities	N.Amer	United States
BB	AA	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	9	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	8	Utilities	N.Amer	United States
	A	3	Utilities	N.Amer	United States
	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	8	Utilities	N.Amer	United States

A	AA					
A	AA					
A	AA					
A	AA	Thin	Thin	DocAdj	DocAdj	Thin
A	AA					
A	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
A	AA	Thin	Thin	DocAdj	DocAdj	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

EXC-ExelonGenUSDXR	29-Aug-08 EXC-ExelonGen
EXIMEURCR	29-Aug-08 EXIM
EXIMEURMM	29-Aug-08 EXIM
EXIMEURMR	29-Aug-08 EXIM
EXIMINRCR	29-Aug-08 EXIM
EXIMJPYCR	29-Aug-08 EXIM
EXIMJPYXR	29-Aug-08 EXIM
EXIMUSDCR	29-Aug-08 EXIM
EXIMUSDMM	29-Aug-08 EXIM
EXIMUSDMR	29-Aug-08 EXIM
EXIMUSDXR	29-Aug-08 EXIM
EXPDAUDMR	29-Aug-08 EXPD
EXPDAUDXR	29-Aug-08 EXPD
EXPDCADMR	29-Aug-08 EXPD
EXPDEURCR	29-Aug-08 EXPD
EXPDEURMM	29-Aug-08 EXPD
EXPDEURMR	29-Aug-08 EXPD
EXPDEURXR	29-Aug-08 EXPD
EXPDGBPXR	29-Aug-08 EXPD
EXPDHKDMR	29-Aug-08 EXPD
EXPDJPYMR	29-Aug-08 EXPD
EXPDSEKXR	29-Aug-08 EXPD
EXPDSGDMR	29-Aug-08 EXPD
EXPDUSDCR	29-Aug-08 EXPD
EXPDUSDMR	29-Aug-08 EXPD
EXPDUSDXR	29-Aug-08 EXPD
EXPGRL-EXPFINAUDMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINCADMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINCHFCR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINCHFMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINEURCR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINEURMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINEURMR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINEURXR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINGBPCR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINGBPMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINGBPMR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINGBPXR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINHKDMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINJPYCR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINJPYMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINNOKMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINSEKMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINSGDMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINTWDCR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINTWDMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINUSDCR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINUSDMM	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINUSDMR	29-Aug-08 EXPGRL-EXPFIN
EXPGRL-EXPFINUSDXR	29-Aug-08 EXPGRL-EXPFIN
ESRXUSDCR	29-Aug-08 ESRX
ESRXUSDMR	29-Aug-08 ESRX
ESRXUSDXR	29-Aug-08 ESRX
EDCAUDCR	29-Aug-08 EDC
EDCCADCR	29-Aug-08 EDC
EDCEURCR	29-Aug-08 EDC
EDCGBPCR	29-Aug-08 EDC
EDCHKDCR	29-Aug-08 EDC
EDCNZDCR	29-Aug-08 EDC
EDCUSDCR	29-Aug-08 EDC
EDCUSDMR	29-Aug-08 EDC
EIBKORAUDCR	29-Aug-08 EIBKOR
EIBKORAUDMR	29-Aug-08 EIBKOR
EIBKORCHFCR	29-Aug-08 EIBKOR
EIBKOREURCR	29-Aug-08 EIBKOR
EIBKOREURMM	29-Aug-08 EIBKOR
EIBKOREURMR	29-Aug-08 EIBKOR
EIBKORGBPCR	29-Aug-08 EIBKOR
EIBKORHKDCR	29-Aug-08 EIBKOR
EIBKORHKDMR	29-Aug-08 EIBKOR
EIBKORJPYCR	29-Aug-08 EIBKOR
EIBKORKRWCR	29-Aug-08 EIBKOR
EIBKORSGDCR	29-Aug-08 EIBKOR
EIBKORSGDMR	29-Aug-08 EIBKOR

Exelon Generation Co LLC	3D177N	SNRFOR	USD	XR	Composite
Exim Bank	Y05BFB	SNRFOR	EUR	CR	Composite
Exim Bank	Y05BFB	SNRFOR	EUR	MM	Composite
Exim Bank	Y05BFB	SNRFOR	EUR	MR	Composite
Exim Bank	Y05BFB	SNRFOR	INR	CR	Composite
Exim Bank	Y05BFB	SNRFOR	JPY	CR	Composite
Exim Bank	Y05BFB	SNRFOR	JPY	XR	Composite
Exim Bank	Y05BFB	SNRFOR	USD	CR	Composite
Exim Bank	Y05BFB	SNRFOR	USD	MM	Composite
Exim Bank	Y05BFB	SNRFOR	USD	MR	Composite
Exim Bank	Y05BFB	SNRFOR	USD	XR	Composite
EXPEDIA INC	3D233R	SNRFOR	AUD	MR	Composite
EXPEDIA INC	3D233R	SNRFOR	AUD	XR	Composite
EXPEDIA INC	3D233R	SNRFOR	CAD	MR	Composite
EXPEDIA INC	3D233R	SNRFOR	EUR	CR	Composite
EXPEDIA INC	3D233R	SNRFOR	EUR	MM	Composite
EXPEDIA INC	3D233R	SNRFOR	EUR	MR	Composite
EXPEDIA INC	3D233R	SNRFOR	EUR	XR	Composite
EXPEDIA INC	3D233R	SNRFOR	GBP	XR	Composite
EXPEDIA INC	3D233R	SNRFOR	HKD	MR	Composite
EXPEDIA INC	3D233R	SNRFOR	JPY	MR	Composite
EXPEDIA INC	3D233R	SNRFOR	SEK	XR	Composite
EXPEDIA INC	3D233R	SNRFOR	SGD	MR	Composite
EXPEDIA INC	3D233R	SNRFOR	USD	CR	Composite
EXPEDIA INC	3D233R	SNRFOR	USD	MR	Composite
EXPEDIA INC	3D233R	SNRFOR	USD	XR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	AUD	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	CAD	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	CHF	CR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	CHF	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	EUR	CR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	EUR	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	EUR	MR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	EUR	XR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	GBP	CR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	GBP	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	GBP	MR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	GBP	XR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	HKD	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	JPY	CR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	JPY	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	NOK	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	SEK	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	SGD	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	TWD	CR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	TWD	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	USD	CR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	USD	MM	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	USD	MR	Composite
EXPERIAN Fin PLC	GJ57CT	SNRFOR	USD	XR	Composite
Express Scripts Inc	3D239A	SNRFOR	USD	CR	Composite
Express Scripts Inc	3D239A	SNRFOR	USD	MR	Composite
Express Scripts Inc	3D239A	SNRFOR	USD	XR	Composite
Expt Dev Cda	CF554N	SNRFOR	AUD	CR	Composite
Expt Dev Cda	CF554N	SNRFOR	CAD	CR	Composite
Expt Dev Cda	CF554N	SNRFOR	EUR	CR	Composite
Expt Dev Cda	CF554N	SNRFOR	GBP	CR	Composite
Expt Dev Cda	CF554N	SNRFOR	HKD	CR	Composite
Expt Dev Cda	CF554N	SNRFOR	NZD	CR	Composite
Expt Dev Cda	CF554N	SNRFOR	USD	CR	Composite
Expt Dev Cda	CF554N	SNRFOR	USD	MR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	AUD	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	AUD	MR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	CHF	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	EUR	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	EUR	MM	Composite
Expt Import Bk Korea	3D2369	SNRFOR	EUR	MR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	GBP	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	HKD	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	HKD	MR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	JPY	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	KRW	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	SGD	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	SGD	MR	Composite

0.80%	0.90%	1.06%	1.18%	1.28%	1.37%	1.40%	1.47%	1.63%
1.20%	1.37%	1.60%	1.81%	2.10%	2.33%	2.44%	2.56%	2.83%
1.14%	1.31%	1.56%	1.77%	2.02%	2.23%	2.33%	2.44%	2.68%
1.20%	1.37%	1.60%	1.81%	2.10%	2.33%	2.44%	2.56%	2.83%
1.20%	1.37%	1.63%	1.85%	2.11%	2.33%	2.44%	2.56%	2.83%
1.20%	1.37%	1.60%	1.81%	2.10%	2.33%	2.44%	2.56%	2.83%
1.14%	1.31%	1.56%	1.77%	2.02%	2.23%	2.33%	2.44%	2.68%
1.78%	1.80%	2.28%	2.62%	2.91%	3.08%	3.09%	3.13%	3.12%
1.78%	1.80%	2.28%	2.62%	2.91%	3.08%	3.09%	3.13%	3.12%
1.80%	1.77%	2.34%	2.66%	2.95%	3.13%	3.13%	3.16%	3.16%
1.89%	1.87%	2.42%	2.80%	3.11%	3.29%	3.29%	3.32%	3.32%
1.81%	1.80%	2.33%	2.69%	2.99%	3.16%	3.16%	3.19%	3.19%
1.80%	1.77%	2.34%	2.66%	2.95%	3.13%	3.13%	3.16%	3.16%
1.73%	1.73%	2.20%	2.56%	2.85%	3.00%	3.01%	3.01%	3.05%
1.73%	1.73%	2.20%	2.56%	2.85%	3.00%	3.01%	3.01%	3.05%
1.80%	1.77%	2.34%	2.66%	2.95%	3.13%	3.13%	3.16%	3.16%
1.78%	1.80%	2.28%	2.62%	2.91%	3.08%	3.09%	3.13%	3.12%
1.73%	1.73%	2.20%	2.56%	2.85%	3.00%	3.01%	3.01%	3.05%
1.80%	1.77%	2.34%	2.66%	2.95%	3.13%	3.13%	3.16%	3.16%
1.80%	1.77%	2.34%	2.66%	2.95%	3.13%	3.13%	3.16%	3.16%
1.73%	1.73%	2.20%	2.56%	2.85%	3.00%	3.01%	3.01%	3.05%
0.33%	0.38%	0.48%	0.57%	0.67%	0.75%	0.81%	0.86%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.34%	0.39%	0.50%	0.59%	0.69%	0.77%	0.83%	0.88%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.34%	0.39%	0.50%	0.59%	0.69%	0.77%	0.83%	0.88%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.32%	0.38%	0.46%	0.56%	0.65%	0.74%	0.79%	0.84%	1.21%
0.31%	0.36%	0.45%	0.54%	0.63%	0.71%	0.76%	0.81%	1.21%
0.34%	0.39%	0.50%	0.59%	0.69%	0.77%	0.83%	0.88%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.33%	0.40%	0.48%	0.57%	0.67%	0.75%	0.81%	0.86%	1.21%
0.33%	0.38%	0.48%	0.57%	0.67%	0.75%	0.81%	0.86%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.34%	0.39%	0.50%	0.59%	0.69%	0.77%	0.83%	0.88%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.34%	0.39%	0.50%	0.59%	0.69%	0.77%	0.83%	0.88%	1.21%
0.33%	0.38%	0.47%	0.56%	0.67%	0.75%	0.81%	0.86%	1.21%
0.32%	0.38%	0.46%	0.56%	0.65%	0.74%	0.79%	0.84%	1.21%
	0.60%	0.71%	0.87%	1.00%		1.02%	1.26%	
	0.60%	0.71%	0.87%	1.00%		1.02%	1.26%	
	0.60%	0.71%	0.87%	1.00%		1.02%	1.26%	
			0.11%		0.50%			
			0.11%		0.50%			
			0.11%		0.50%			
			0.11%		0.50%			
			0.11%		0.50%			
			0.11%		0.50%			
			0.11%		0.50%			
			0.11%		0.50%			
0.70%	0.85%	1.07%	1.27%	1.45%	1.65%	1.70%	1.77%	1.82%
0.70%	0.85%	1.07%	1.27%	1.45%	1.65%	1.70%	1.77%	1.82%
0.70%	0.85%	1.06%	1.27%	1.45%	1.65%	1.70%	1.77%	1.78%
0.70%	0.85%	1.06%	1.27%	1.45%	1.65%	1.70%	1.77%	1.78%
0.67%	0.82%	1.02%	1.21%	1.39%	1.57%	1.62%	1.69%	1.69%
0.70%	0.85%	1.06%	1.27%	1.45%	1.65%	1.70%	1.77%	1.78%
0.70%	0.85%	1.06%	1.27%	1.45%	1.65%	1.70%	1.77%	1.78%
0.67%	0.82%	1.02%	1.21%	1.39%	1.57%	1.62%	1.69%	1.69%
0.70%	0.85%	1.07%	1.27%	1.45%	1.65%	1.70%	1.77%	1.82%
0.70%	0.85%	1.06%	1.27%	1.45%	1.65%	1.70%	1.77%	1.78%
0.70%	0.85%	1.06%	1.27%	1.45%	1.65%	1.70%	1.77%	1.78%
0.67%	0.82%	1.02%	1.21%	1.39%	1.57%	1.62%	1.69%	1.69%

1.70%	1.70%	40%	NR	A	A	A
2.83%	2.93%	40%	A	AA	AA	AA
		36.43%				
2.69%	2.78%	36.43%	BBB	A	BBB	A
2.83%	2.93%	40%	A	AA	AA	AA
2.83%	2.93%	36.43%	BB	BBB	BBB	BBB
		36.43%				
2.83%	2.93%	40%	A	AA	AA	AA
		36.43%				
2.69%	2.78%	36.43%	BBB	A	BBB	A
		36.43%				
3.11%	3.07%	40%	BB	BB	BBB	BBB
3.11%	3.07%	40%	BB	BB	BBB	BBB
3.16%	3.12%	40%	A	AA	AA	AA
3.32%	3.27%	40%	BBB	A	A	A
3.19%	3.14%	40%	BBB	A	A	A
3.16%	3.12%	40%	A	AA	AA	AA
3.05%	2.98%	40%	BBB	AA	AA	AA
3.05%	2.98%	40%	BBB	AA	AA	AA
3.16%	3.12%	40%	A	AA	AA	AA
3.11%	3.07%	40%	BB	BB	BBB	BBB
3.05%	2.98%	40%	BBB	AA	AA	AA
3.16%	3.12%	40%	A	AA	AA	AA
		40%				
3.16%	3.12%	40%	A	AA	AA	AA
3.05%	2.98%	40%	BBB	AA	AA	AA
1.17%	1.10%	40%	BBB	A	BBB	BBB
1.17%	1.10%	40%	AA	AA	AA	AA
1.21%	1.14%	40%	A	A	A	A
1.17%	1.10%	40%	AA	AA	AA	AA
1.21%	1.14%	40%	A	A	A	A
1.17%	1.10%	40%	AA	AA	AA	AA
1.15%	1.08%	40%	A	AA	A	A
1.11%	1.04%	40%	A	AA	A	A
1.21%	1.14%	40%	A	A	A	A
1.17%	1.10%	40%	AA	AA	AA	AA
		40%				
		40%				
1.17%	1.10%	40%	AA	AA	AA	AA
1.17%	1.10%	40%	BBB	BBB	BBB	BBB
1.17%	1.10%	40%	BBB	A	BBB	BBB
1.17%	1.10%	40%	AA	AA	AA	AA
1.17%	1.10%	40%	AA	AA	AA	AA
1.17%	1.10%	40%	AA	AA	AA	AA
1.21%	1.14%	40%	A	A	A	A
1.17%	1.10%	40%	AA	AA	AA	AA
1.21%	1.14%	40%	A	A	A	A
1.17%	1.10%	40%	AA	AA	AA	AA
1.15%	1.08%	40%	A	AA	A	A
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				NR
		40%				NR
		40%				NR
		40%				NR
		40%				NR
		40%				NR
		40%				NR
1.93%	1.86%	27.50%	BB	BB	A	BBB
1.93%	1.86%	27.50%	BB	BB	A	BBB
1.93%	1.86%	27.50%	A	A	AA	AA
1.93%	1.86%	27.50%	A	A	AA	AA
		27.50%				
1.83%	1.77%	27.50%	BBB	BBB	AA	A
1.93%	1.86%	27.50%	A	A	AA	AA
1.93%	1.86%	27.50%	A	A	AA	AA
1.83%	1.77%	27.50%	BBB	BBB	AA	A
1.93%	1.86%	27.50%	BB	BB	A	BBB
1.93%	1.86%	27.50%	A	A	AA	AA
1.93%	1.86%	27.50%	A	A	AA	AA
1.83%	1.77%	27.50%	BBB	BBB	AA	A

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

	A	8	Utilities	N.Amer	United States
A	AA	7	Government	India	India
	NR		Government	India	India
BBB	AA	8	Government	India	India
A	AA	7	Government	India	India
BB	AA	8	Government	India	India
	NR		Government	India	India
A	AA	7	Government	India	India
	NR		Government	India	India
BBB	AA	8	Government	India	India
	NR		Government	India	India
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BBB	A	5	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BBB	A	5	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BBB	AA	12	Consumer Services	Europe	United Kingdom
BBB	AA	12	Consumer Services	Europe	United Kingdom
BBB	A	5	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BB	AA	12	Consumer Services	Europe	United Kingdom
BB	AA	12	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BBB	A	5	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BBB	A	5	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BBB	AA	12	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
BB	AA	7	Government	Asia	Korea (Republic of)
BB	AA	7	Government	Asia	Korea (Republic of)
A	AA	7	Government	Asia	Korea (Republic of)
A	AA	7	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
BBB	AA	7	Government	Asia	Korea (Republic of)
A	AA	7	Government	Asia	Korea (Republic of)
A	AA	7	Government	Asia	Korea (Republic of)
BBB	AA	7	Government	Asia	Korea (Republic of)
BB	AA	7	Government	Asia	Korea (Republic of)
A	AA	7	Government	Asia	Korea (Republic of)
A	AA	7	Government	Asia	Korea (Republic of)
BBB	AA	7	Government	Asia	Korea (Republic of)

BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
AAA	AA				Thin	
AAA	AA				Thin	
AAA	AA				Thin	
AAA	AA				Thin	
AAA	AA				Thin	
AAA	AA				Thin	
AAA	AA				Thin	
AAA	AA				Thin	
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp
Entity Tier

CcyGrp

DocAdj

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

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

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

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

DocAdj
CcyGrp
CcyGrp
DocAdj
Entity Tier
CcyGrp
CcyGrp
DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp
Entity Tier

CcyGrp

DocAdj

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

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

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

Thin
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
DocAdj
Entity Tier
CcyGrp
CcyGrp
DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp
Entity Tier

CcyGrp

DocAdj

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

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

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

Thin
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
DocAdj
Entity Tier
CcyGrp
CcyGrp
DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp
Entity Tier

CcyGrp

DocAdj

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

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

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

Thin
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
DocAdj
Entity Tier
CcyGrp
CcyGrp
DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp
Entity Tier

CcyGrp

DocAdj

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

CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

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

EIBKORTRYCR	29-Aug-08 EIBKOR
EIBKORTWDMR	29-Aug-08 EIBKOR
EIBKORUSDCR	29-Aug-08 EIBKOR
EIBKORUSDMM	29-Aug-08 EIBKOR
EIBKORUSDMR	29-Aug-08 EIBKOR
EIBKORUSDXR	29-Aug-08 EIBKOR
EIBCEURCR	29-Aug-08 EIBC
EIBCEURMM	29-Aug-08 EIBC
EIBCJPYCR	29-Aug-08 EIBC
EIBCSGDCR	29-Aug-08 EIBC
EIBCTWDCR	29-Aug-08 EIBC
EIBCUSDCR	29-Aug-08 EIBC
EIBCUSDMM	29-Aug-08 EIBC
EIBCUSDMR	29-Aug-08 EIBC
EIBCUSDXR	29-Aug-08 EIBC
XOMAUDMR	29-Aug-08 XOM
XOMCHFMR	29-Aug-08 XOM
XOMEURCR	29-Aug-08 XOM
XOMEURMM	29-Aug-08 XOM
XOMEURMR	29-Aug-08 XOM
XOMEURXR	29-Aug-08 XOM
XOMGBPCR	29-Aug-08 XOM
XOMGBPMR	29-Aug-08 XOM
XOMHKDMR	29-Aug-08 XOM
XOMJPYMR	29-Aug-08 XOM
XOMNZDMR	29-Aug-08 XOM
XOMSGDMR	29-Aug-08 XOM
XOMTWDMR	29-Aug-08 XOM
XOMUSDCR	29-Aug-08 XOM
XOMUSDMM	29-Aug-08 XOM
XOMUSDMR	29-Aug-08 XOM
XOMUSDXR	29-Aug-08 XOM
VANLBK-FVanBkEURCR	29-Aug-08 VANLBK-FVanBk
VANLBK-FVanBkEURMM	29-Aug-08 VANLBK-FVanBk
VANLBK-FVanBkEURMR	29-Aug-08 VANLBK-FVanBk
VANLBK-FVanBkUSDMM	29-Aug-08 VANLBK-FVanBk
VANLBK-FVanBkUSDMR	29-Aug-08 VANLBK-FVanBk
FAGEGAEURCR	29-Aug-08 FAGEGA
FAGEGAEURMM	29-Aug-08 FAGEGA
FAGEGAUSDCR	29-Aug-08 FAGEGA
FCSEURMM	29-Aug-08 FCS
FCSEURMR	29-Aug-08 FCS
FCSUSDMM	29-Aug-08 FCS
FCSUSDMR	29-Aug-08 FCS
FCSUSDXR	29-Aug-08 FCS
FCSUSDMR	29-Aug-08 FCS
FCSUSDXR	29-Aug-08 FCS
FFHCNAUDMR	29-Aug-08 FFHCN
FFHCNAUDXR	29-Aug-08 FFHCN
FFHCNCADXR	29-Aug-08 FFHCN
FFHCNDKKXR	29-Aug-08 FFHCN
FFHCNEURCR	29-Aug-08 FFHCN
FFHCNEURMM	29-Aug-08 FFHCN
FFHCNEURMR	29-Aug-08 FFHCN
FFHCNEURXR	29-Aug-08 FFHCN
FFHCNHKDMR	29-Aug-08 FFHCN
FFHCNHKDXR	29-Aug-08 FFHCN
FFHCNILSXR	29-Aug-08 FFHCN
FFHCNJPYMR	29-Aug-08 FFHCN
FFHCNJPYXR	29-Aug-08 FFHCN
FFHCNUSDCR	29-Aug-08 FFHCN
FFHCNUSDMM	29-Aug-08 FFHCN
FFHCNUSDMR	29-Aug-08 FFHCN
FFHCNUSDXR	29-Aug-08 FFHCN
FXJAUDCR	29-Aug-08 FXJ
FXJAUDMR	29-Aug-08 FXJ
FXJEURCR	29-Aug-08 FXJ
FXJEURMM	29-Aug-08 FXJ
FXJEURMR	29-Aug-08 FXJ
FXJJPYMR	29-Aug-08 FXJ
FXJUSDCR	29-Aug-08 FXJ
FXJUSDMM	29-Aug-08 FXJ
FXJUSDMR	29-Aug-08 FXJ
FXJUSDXR	29-Aug-08 FXJ

Expt Import Bk Korea	3D2369	SNRFOR	TRY	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	TWD	MR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	USD	CR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	USD	MM	Composite
Expt Import Bk Korea	3D2369	SNRFOR	USD	MR	Composite
Expt Import Bk Korea	3D2369	SNRFOR	USD	XR	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	EUR	CR	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	EUR	MM	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	JPY	CR	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	SGD	CR	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	TWD	CR	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	USD	CR	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	USD	MM	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	USD	MR	Composite
Expt Import Bk of China	Y05BE8	SNRFOR	USD	XR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	AUD	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	CHF	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	EUR	CR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	EUR	MM	Composite
Exxon Mobil Corp	3D254H	SNRFOR	EUR	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	EUR	XR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	GBP	CR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	GBP	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	HKD	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	JPY	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	NZD	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	SGD	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	TWD	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	USD	CR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	USD	MM	Composite
Exxon Mobil Corp	3D254H	SNRFOR	USD	MR	Composite
Exxon Mobil Corp	3D254H	SNRFOR	USD	XR	Composite
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	EUR	CR	Composite
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	EUR	MM	Composite
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	EUR	MR	Composite
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	USD	MM	Composite
F Van Lanschot Bankiers NV	NWA58D	SNRFOR	USD	MR	Composite
FAGE Dairy Ind SA	XZ5AA8	SNRFOR	EUR	CR	Composite
FAGE Dairy Ind SA	XZ5AA8	SNRFOR	EUR	MM	Composite
FAGE Dairy Ind SA	XZ5AA8	SNRFOR	USD	CR	Composite
Fairchild Semicon Corp	333A99	SNRFOR	EUR	MM	Composite
Fairchild Semicon Corp	333A99	SNRFOR	EUR	MR	Composite
Fairchild Semicon Corp	333A99	SNRFOR	USD	MM	Composite
Fairchild Semicon Corp	333A99	SNRFOR	USD	MR	Composite
Fairchild Semicon Corp	333A99	SNRFOR	USD	XR	Composite
Fairchild Semicon Corp	333A99	SUBLT2	USD	MR	Composite
Fairchild Semicon Corp	333A99	SUBLT2	USD	XR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	AUD	MR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	AUD	XR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	CAD	XR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	DKK	XR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	EUR	CR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	EUR	MM	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	EUR	MR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	EUR	XR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	HKD	MR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	HKD	XR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	ILS	XR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	JPY	MR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	JPY	XR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	USD	CR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	USD	MM	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	USD	MR	Composite
Fairfax Finl Hldgs Ltd	333C91	SNRFOR	USD	XR	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	AUD	CR	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	AUD	MR	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	EUR	CR	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	EUR	MM	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	EUR	MR	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	JPY	MR	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	USD	CR	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	USD	MM	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	USD	MR	Composite
FAIRFAX MEDIA Ltd	QTA827	SNRFOR	USD	XR	Composite

0.70%	0.85%	1.06%	1.27%	1.45%	1.65%	1.70%	1.77%	1.78%
0.67%	0.82%	1.02%	1.21%	1.39%	1.57%	1.62%	1.69%	1.69%
0.70%	0.85%	1.06%	1.27%	1.45%	1.65%	1.70%	1.77%	1.78%
0.67%	0.82%	1.02%	1.21%	1.39%	1.57%	1.62%	1.69%	1.69%
0.64%	0.79%	0.98%	1.16%	1.34%	1.51%	1.56%	1.63%	1.63%
0.78%	0.74%	0.93%	1.18%	1.32%	1.45%	1.50%	1.58%	1.63%
0.78%	0.74%	0.93%	1.18%	1.32%	1.45%	1.50%	1.58%	1.63%
0.78%	0.70%	0.93%	1.13%	1.26%	1.37%	1.43%	1.50%	1.55%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.19%	0.20%	0.23%	0.25%	0.29%	0.31%	0.34%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.14%	0.19%	0.20%	0.23%	0.25%	0.29%	0.31%	0.34%	0.40%
0.14%	0.18%	0.19%	0.22%	0.24%	0.28%	0.29%	0.33%	0.40%
0.18%	0.22%	0.43%	0.60%	0.58%	0.81%	1.03%	1.16%	0.65%
0.18%	0.21%	0.41%	0.60%	0.58%	0.81%	1.03%	1.16%	0.65%
0.18%	0.21%	0.41%	0.60%	0.58%	0.81%	1.03%	1.16%	0.65%
0.18%	0.21%	0.41%	0.60%	0.58%	0.81%	1.03%	1.16%	0.65%
					3.98%			
					3.98%			
					3.98%			
0.64%	0.57%	0.87%	1.10%	1.30%	1.54%	1.74%	1.99%	1.79%
0.64%	0.57%	0.87%	1.10%	1.30%	1.54%	1.74%	1.99%	1.79%
0.64%	0.57%	0.87%	1.10%	1.30%	1.54%	1.74%	1.99%	1.79%
0.64%	0.57%	0.87%	1.10%	1.30%	1.54%	1.74%	1.99%	1.79%
0.64%	0.57%	0.84%	1.06%	1.30%	1.54%	1.74%	1.99%	1.79%
0.60%	0.60%	0.85%	1.15%	1.24%	1.53%	1.70%	1.70%	1.70%
0.60%	0.60%	0.85%	1.15%	1.24%	1.53%	1.70%	1.70%	1.70%
2.99%	2.70%	3.57%	3.65%	4.27%	4.57%	4.63%	4.66%	5.02%
2.99%	2.70%	3.57%	3.65%	4.27%	4.57%	4.63%	4.66%	5.02%
2.99%	2.69%	3.54%	3.64%	4.26%	4.52%	4.59%	4.64%	4.99%
2.99%	2.79%	3.67%	3.78%	4.42%	4.75%	4.79%	4.79%	5.18%
2.99%	2.69%	3.54%	3.64%	4.26%	4.52%	4.59%	4.64%	4.99%
2.99%	2.79%	3.67%	3.78%	4.42%	4.75%	4.79%	4.79%	5.18%
2.99%	2.69%	3.54%	3.64%	4.26%	4.52%	4.59%	4.64%	4.99%
2.99%	2.69%	3.54%	3.64%	4.26%	4.52%	4.59%	4.64%	4.99%
2.99%	2.70%	3.57%	3.65%	4.27%	4.57%	4.63%	4.66%	5.02%
2.99%	2.70%	3.57%	3.65%	4.27%	4.57%	4.63%	4.66%	5.02%
2.99%	2.94%	3.87%	3.98%	4.65%	4.94%	5.01%	5.05%	5.45%
2.99%	2.79%	3.67%	3.78%	4.42%	4.75%	4.79%	4.79%	5.18%
2.99%	2.69%	3.54%	3.64%	4.26%	4.52%	4.59%	4.64%	4.99%
1.76%	1.87%	2.10%	2.41%	2.59%	2.71%	2.83%	2.97%	3.11%
1.76%	1.87%	2.10%	2.41%	2.59%	2.71%	2.83%	2.97%	3.11%
1.76%	1.97%	2.21%	2.54%	2.72%	2.86%	2.97%	3.13%	3.26%
1.76%	1.87%	2.10%	2.41%	2.59%	2.71%	2.83%	2.97%	3.09%
1.76%	1.97%	2.21%	2.54%	2.72%	2.86%	2.97%	3.13%	3.26%
1.76%	1.87%	2.10%	2.41%	2.59%	2.71%	2.83%	2.97%	3.09%

1.93%	1.86%	27.50%	A	A	AA	AA
1.83%	1.77%	27.50%	BBB	BBB	AA	A
1.93%	1.86%	27.50%	A	A	AA	AA
		27.50%				
1.83%	1.77%	27.50%	BBB	BBB	AA	A
1.76%	1.70%	27.50%	BBB	BBB	AA	A
1.66%	1.64%	40%	NR	A	A	AA
		36%				
		36%				
		40%				
		40%				
1.66%	1.64%	40%	NR	A	A	AA
		36%				
1.66%	1.64%	36%	NR	BBB	BBB	A
		36%				
0.80%	0.92%	40%	NR	BB	BB	BB
0.80%	0.92%	40%	NR	A	A	A
0.84%	0.92%	40%	NR	BBB	BBB	BBB
0.81%	0.92%	40%	NR	BBB	BBB	BBB
0.80%	0.92%	40%	NR	A	A	A
		40%				
		40%				
		40%				
0.80%	0.92%	40%	NR	A	A	A
0.80%	0.92%	40%	NR	BB	BB	BB
0.80%	0.92%	40%	NR	A	A	A
0.80%	0.92%	40%	NR	A	A	A
0.80%	0.92%	40%	NR	A	A	A
0.84%	0.92%	40%	NR	BBB	BBB	BBB
		40%				
0.80%	0.92%	40%	NR	A	A	A
		40%				
0.74%		41.25%	NR	BBB	BBB	NR
0.74%		40%	NR	BBB	A	NR
0.74%		41.25%	NR	BBB	BBB	NR
0.74%		40%	NR	BBB	A	NR
		41.25%				
		40%				
		40%				
		40%				
1.79%	1.95%	38.50%				
1.79%	1.95%	38.50%				
1.79%	1.95%	38.50%				
1.79%	1.95%	38.50%	NR	NR	BB	BB
1.79%	1.95%	40%	NR	NR	BBB	BBB
1.70%	1.95%	20%				
1.70%	1.95%	20%		NR	NR	NR
5.19%	4.95%	37%	NR	B	B	B
5.19%	4.95%	37%	NR	B	B	B
5.17%	4.92%	35%	NR	BBB	BBB	BBB
		35%				
		37%				
		37%				
5.36%	5.11%	37%	NR	BB	BB	BB
5.17%	4.92%	35%	NR	BBB	BBB	BBB
5.36%	5.11%	37%	NR	BB	BB	BB
5.17%	4.92%	35%	NR	BBB	BBB	BBB
5.17%	4.92%	35%	NR	BBB	BBB	BBB
5.19%	4.95%		NR	B	B	B
5.19%	4.95%	37%	NR	B	B	B
5.64%	5.37%	37%	NR	BB	BB	BB
		37%				
5.36%	5.11%	37%	NR	BB	BB	BB
5.17%	4.92%	35%	NR	BBB	BBB	BBB
3.14%	3.22%	40%	NR	BBB	BBB	BBB
3.14%	3.22%	40%	NR	BBB	BBB	BBB
3.31%	3.38%	40%	NR	A	A	A
		40%				
3.14%	3.22%	40%	NR	AA	AA	AA
		40%				
3.31%	3.38%	40%	NR	A	A	A
		40%				
3.14%	3.22%	40%	NR	AA	AA	AA
		40%				

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

A	AA	7	Government	Asia	Korea (Republic of)
BBB	AA	7	Government	Asia	Korea (Republic of)
A	AA	7	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
BBB	AA	7	Government	Asia	Korea (Republic of)
BBB	AA	7	Government	Asia	Korea (Republic of)
NR	A	9	Government	Asia	China
	NR		Government	Asia	China
	NR		Government	Asia	China
	NR		Government	Asia	China
	NR		Government	Asia	China
NR	A	9	Government	Asia	China
	NR		Government	Asia	China
NR	BBB	10	Government	Asia	China
	NR		Government	Asia	China
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BBB	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Financials	Europe	Netherlands
	NR	2	Financials	Europe	Netherlands
	NR	2	Financials	Europe	Netherlands
	NR	2	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR	2	Consumer Goods	Europe	Greece
	NR	2	Consumer Goods	Europe	Greece
	NR	2	Consumer Goods	Europe	Greece
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
CCC	B	6	Financials	N.Amer	Canada
CCC	B	6	Financials	N.Amer	Canada
BB	B	6	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
B	BB	3	Financials	N.Amer	Canada
BB	B	6	Financials	N.Amer	Canada
B	BB	3	Financials	N.Amer	Canada
BB	B	6	Financials	N.Amer	Canada
BB	B	6	Financials	N.Amer	Canada
CCC	B	6	Financials	N.Amer	Canada
CCC	B	6	Financials	N.Amer	Canada
B	BB	6	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
B	BB	3	Financials	N.Amer	Canada
BB	B	6	Financials	N.Amer	Canada
BB	AA	10	Consumer Services	Oceania	Australia
BB	AA	10	Consumer Services	Oceania	Australia
BBB	AA	10	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
BBB	AA	10	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia

A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
A	AA	Thin	DocAdj	DocAdj	Thin	Thin
A	AA	Thin	DocAdj	CcyGrp	Thin	Thin
A	AA	Thin	DocAdj	DocAdj	Thin	Thin
A	AA	Thin	DocAdj	CcyGrp	Thin	Thin
A	AA					
B	BB					
B	BB					
B	BB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	DocAdj	DocAdj	Thin
BB	BBB	Thin	Thin	CcyGrp	CcyGrp	Thin
B	BBB					
B	BBB		Thin	Thin	Thin	Thin
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					

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

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

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

FAREIBEURCR	29-Aug-08 FAREIB
FAREIBEURMM	29-Aug-08 FAREIB
FAREIBJPYCR	29-Aug-08 FAREIB
FAREIBUSDCR	29-Aug-08 FAREIB
FAREIBUSDMM	29-Aug-08 FAREIB
FAREIBUSDMR	29-Aug-08 FAREIB
FSTRTLJPYCR	29-Aug-08 FSTRTL
FSTRTLJPYMR	29-Aug-08 FSTRTL
F-FCEBankCHFMM	29-Aug-08 F-FCEBank
F-FCEBankEURCR	29-Aug-08 F-FCEBank
F-FCEBankEURMM	29-Aug-08 F-FCEBank
F-FCEBankEURMR	29-Aug-08 F-FCEBank
F-FCEBankGBPCR	29-Aug-08 F-FCEBank
F-FCEBankGBPMM	29-Aug-08 F-FCEBank
F-FCEBankUSDCR	29-Aug-08 F-FCEBank
F-FCEBankUSDMM	29-Aug-08 F-FCEBank
F-FCEBankUSDMR	29-Aug-08 F-FCEBank
FAMCAEURMM	29-Aug-08 FAMCA
FAMCAEURMR	29-Aug-08 FAMCA
FAMCAUSDCR	29-Aug-08 FAMCA
FAMCAUSDMM	29-Aug-08 FAMCA
FAMCAUSDMR	29-Aug-08 FAMCA
FAMCAUSDXR	29-Aug-08 FAMCA
FHLBEURMR	29-Aug-08 FHLB
FHLBGBPMR	29-Aug-08 FHLB
FHLBUSDCR	29-Aug-08 FHLB
FHLBUSDMR	29-Aug-08 FHLB
FHLMCUSDMR	29-Aug-08 FHLMC
FHLMCAUDMR	29-Aug-08 FHLMC
FHLMCAUDXR	29-Aug-08 FHLMC
FHLMCCADMR	29-Aug-08 FHLMC
FHLMCCHFCR	29-Aug-08 FHLMC
FHLMCCHFMR	29-Aug-08 FHLMC
FHLMCDKKMR	29-Aug-08 FHLMC
FHLMCEURCR	29-Aug-08 FHLMC
FHLMCEURMM	29-Aug-08 FHLMC
FHLMCEURMR	29-Aug-08 FHLMC
FHLMCEURXR	29-Aug-08 FHLMC
FHLMCGBPMR	29-Aug-08 FHLMC
FHLMCGBPXR	29-Aug-08 FHLMC
FHLMCHKDMR	29-Aug-08 FHLMC
FHLMCHKDXR	29-Aug-08 FHLMC
FHLMCJPYMR	29-Aug-08 FHLMC
FHLMCJPYXR	29-Aug-08 FHLMC
FHLMCNZDMR	29-Aug-08 FHLMC
FHLMCSEKMR	29-Aug-08 FHLMC
FHLMCSEKXR	29-Aug-08 FHLMC
FHLMCSGDMR	29-Aug-08 FHLMC
FHLMCTWDMR	29-Aug-08 FHLMC
FHLMCUSDCR	29-Aug-08 FHLMC
FHLMCUSDMM	29-Aug-08 FHLMC
FHLMCUSDMR	29-Aug-08 FHLMC
FHLMCUSDXR	29-Aug-08 FHLMC
FHLMCAUDMR	29-Aug-08 FHLMC
FHLMCDKKMR	29-Aug-08 FHLMC
FHLMCEURCR	29-Aug-08 FHLMC
FHLMCEURMM	29-Aug-08 FHLMC
FHLMCEURMR	29-Aug-08 FHLMC
FHLMCEURXR	29-Aug-08 FHLMC
FHLMCGBPMR	29-Aug-08 FHLMC
FHLMCGBPXR	29-Aug-08 FHLMC
FHLMCHKDMR	29-Aug-08 FHLMC
FHLMCJPYMR	29-Aug-08 FHLMC
FHLMCSEKMR	29-Aug-08 FHLMC
FHLMCSGDMR	29-Aug-08 FHLMC
FHLMCUSDCR	29-Aug-08 FHLMC
FHLMCUSDMM	29-Aug-08 FHLMC
FHLMCUSDMR	29-Aug-08 FHLMC
FHLMCUSDXR	29-Aug-08 FHLMC
FMOEURMR	29-Aug-08 FMO
FMOUSDCR	29-Aug-08 FMO
FMOUSDMM	29-Aug-08 FMO
FMOUSDMR	29-Aug-08 FMO
FMOUSDXR	29-Aug-08 FMO

Far Eastn Intl Bk	Y5C94U	SNRFOR	EUR	CR	Composite
Far Eastn Intl Bk	Y5C94U	SNRFOR	EUR	MM	Composite
Far Eastn Intl Bk	Y5C94U	SNRFOR	JPY	CR	Composite
Far Eastn Intl Bk	Y5C94U	SNRFOR	USD	CR	Composite
Far Eastn Intl Bk	Y5C94U	SNRFOR	USD	MM	Composite
Far Eastn Intl Bk	Y5C94U	SNRFOR	USD	MR	Composite
FAST RETAILING CO LTD	JK47AK	SNRFOR	JPY	CR	Composite
FAST RETAILING CO LTD	JK47AK	SNRFOR	JPY	MR	Composite
FCE Bk PLC	GJ669B	SNRFOR	CHF	MM	Composite
FCE Bk PLC	GJ669B	SNRFOR	EUR	CR	Composite
FCE Bk PLC	GJ669B	SNRFOR	EUR	MM	Composite
FCE Bk PLC	GJ669B	SNRFOR	EUR	MR	Composite
FCE Bk PLC	GJ669B	SNRFOR	GBP	CR	Composite
FCE Bk PLC	GJ669B	SNRFOR	GBP	MM	Composite
FCE Bk PLC	GJ669B	SNRFOR	USD	CR	Composite
FCE Bk PLC	GJ669B	SNRFOR	USD	MM	Composite
FCE Bk PLC	GJ669B	SNRFOR	USD	MR	Composite
Fed Agric Mtg Corp	3E445C	SNRFOR	EUR	MM	Composite
Fed Agric Mtg Corp	3E445C	SNRFOR	EUR	MR	Composite
Fed Agric Mtg Corp	3E445C	SNRFOR	USD	CR	Composite
Fed Agric Mtg Corp	3E445C	SNRFOR	USD	MM	Composite
Fed Agric Mtg Corp	3E445C	SNRFOR	USD	MR	Composite
Fed Agric Mtg Corp	3E445C	SNRFOR	USD	XR	Composite
Fed Home Ln Bk	UX446B	SNRFOR	EUR	MR	Composite
Fed Home Ln Bk	UX446B	SNRFOR	GBP	MR	Composite
Fed Home Ln Bk	UX446B	SNRFOR	USD	CR	Composite
Fed Home Ln Bk	UX446B	SNRFOR	USD	MR	Composite
Fed Home Ln Mtg Corp	343A80	PREFT1	USD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	AUD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	AUD	XR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	CAD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	CHF	CR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	CHF	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	DKK	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	EUR	CR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	EUR	MM	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	EUR	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	EUR	XR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	GBP	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	GBP	XR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	HKD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	HKD	XR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	JPY	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	JPY	XR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	NZD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	SEK	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	SEK	XR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	SGD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	TWD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	USD	CR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	USD	MM	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	USD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SNRFOR	USD	XR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	AUD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	DKK	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	EUR	CR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	EUR	MM	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	EUR	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	EUR	XR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	GBP	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	GBP	XR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	HKD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	JPY	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	SEK	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	SGD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	USD	CR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	USD	MM	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	USD	MR	Composite
Fed Home Ln Mtg Corp	343A80	SUBLT2	USD	XR	Composite
Fed Mogul Corp	3E489D	SNRFOR	EUR	MR	Composite
Fed Mogul Corp	3E489D	SNRFOR	USD	CR	Composite
Fed Mogul Corp	3E489D	SNRFOR	USD	MM	Composite
Fed Mogul Corp	3E489D	SNRFOR	USD	MR	Composite
Fed Mogul Corp	3E489D	SNRFOR	USD	XR	Composite

0.32%	0.39%	0.37%	0.45%	0.50%	0.55%			
7.27%	7.59%	8.25%	8.38%	8.51%	8.61%	8.54%	8.48%	8.66%
7.57%	7.90%	8.43%	8.74%	8.80%	8.93%	8.89%	8.83%	8.66%
7.27%	7.59%	8.25%	8.38%	8.51%	8.61%	8.54%	8.48%	8.66%
7.19%	7.51%	8.16%	8.30%	8.36%	8.49%	8.44%	8.39%	8.66%
7.57%	7.90%	8.43%	8.74%	8.80%	8.93%	8.89%	8.83%	8.66%
7.27%	7.59%	8.25%	8.38%	8.51%	8.61%	8.54%	8.48%	8.66%
7.57%	7.90%	8.43%	8.74%	8.80%	8.93%	8.89%	8.83%	8.66%
7.27%	7.59%	8.25%	8.38%	8.51%	8.61%	8.54%	8.48%	8.66%
7.19%	7.51%	8.16%	8.30%	8.36%	8.49%	8.44%	8.39%	8.66%
	0.87%	0.94%	1.02%	1.01%	1.15%	1.25%	1.35%	
	0.32%	0.40%	0.46%	0.51%	0.54%	0.57%	0.59%	
0.27%	0.33%	0.34%	0.35%	0.36%	0.38%	0.37%	0.35%	0.30%
0.27%	0.33%	0.34%	0.35%	0.36%	0.38%	0.37%	0.35%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.35%	0.36%	0.37%	0.39%	0.40%	0.39%	0.37%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.32%	0.34%	0.34%	0.36%	0.37%	0.37%	0.34%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.32%	0.34%	0.34%	0.36%	0.37%	0.37%	0.34%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.32%	0.34%	0.34%	0.36%	0.37%	0.37%	0.34%	0.30%
0.27%	0.33%	0.34%	0.35%	0.36%	0.38%	0.37%	0.35%	0.30%
0.27%	0.33%	0.34%	0.35%	0.36%	0.38%	0.37%	0.35%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.32%	0.34%	0.34%	0.36%	0.37%	0.37%	0.34%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.35%	0.36%	0.37%	0.39%	0.40%	0.39%	0.37%	0.30%
0.27%	0.33%	0.34%	0.35%	0.37%	0.38%	0.37%	0.36%	0.30%
0.27%	0.32%	0.34%	0.34%	0.36%	0.37%	0.37%	0.34%	0.30%
3.57%	3.71%	3.17%	2.59%	2.25%	2.13%	2.00%	1.84%	1.97%
3.85%	3.89%	3.33%	2.73%	2.37%	2.24%	2.10%	1.94%	1.97%
3.81%	3.71%	3.17%	2.59%	2.25%	2.13%	2.00%	1.84%	1.97%
3.81%	3.71%	3.17%	2.59%	2.25%	2.13%	2.00%	1.84%	1.97%
3.81%	3.71%	3.17%	2.59%	2.25%	2.13%	2.00%	1.84%	1.97%
3.57%	3.71%	3.17%	2.59%	2.25%	2.13%	2.00%	1.84%	1.97%
3.81%	3.71%	3.17%	2.59%	2.25%	2.13%	2.00%	1.84%	1.97%
3.81%	3.71%	3.17%	2.59%	2.25%	2.13%	2.00%	1.84%	1.97%
3.85%	3.89%	3.33%	2.73%	2.37%	2.24%	2.10%	1.94%	1.97%
3.81%	3.71%	3.17%	2.59%	2.25%	2.13%	2.00%	1.84%	1.97%
3.53%	3.56%	3.05%	2.50%	2.17%	2.05%	1.93%	1.78%	1.97%

		37.50%				
		37.50%				
		37.50%				
		37.50%				
		37.50%				
		37.50%				
		35%	NR	NR	NR	NR
		35%				
8.45%	8.45%	40%	A	AA	AA	AA
8.80%	8.80%	40%	BBB	A	A	A
8.45%	8.45%	40%	A	AA	AA	AA
8.36%	8.36%	40%	BBB	A	A	A
8.80%	8.80%	40%	BBB	A	A	A
8.45%	8.45%	40%	A	AA	AA	AA
8.80%	8.80%	40%	BBB	A	A	A
8.45%	8.45%	40%	A	AA	AA	AA
8.36%	8.36%	40%	BBB	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
0.37%		40%		NR	NR	NR
		15%				
0.46%		40%	NR	BB	BBB	BBB
0.46%		40%	NR	BB	BBB	BBB
0.46%		40%	NR	A	AA	AA
0.46%		40%	NR	BBB	A	A
0.46%		40%	NR	A	AA	AA
		40%				
		40%				
		40%				
0.46%		40%	NR	A	AA	AA
0.46%		40%	NR	BBB	A	A
0.46%		40%	NR	A	AA	AA
0.46%		40%	NR	BBB	A	A
0.46%		40%	NR	A	AA	AA
0.46%		40%	NR	BBB	A	A
0.46%		40%	NR	BB	BBB	BBB
0.46%			NR	BB	BBB	BBB
0.46%		40%	NR	A	AA	AA
		40%				
0.46%		40%	NR	BBB	A	A
0.46%		40%	NR	A	AA	AA
0.46%		40%	NR	A	AA	AA
0.46%		40%	NR	BBB	A	A
		40%				
0.46%		40%	NR	A	AA	AA
0.46%		40%	NR	BBB	A	A
1.83%	1.93%	21.25%	BB	A	A	BBB
		21.43%				
1.95%	2.03%	21.25%	BBB	AA	AA	A
		21.25%				
1.85%	1.93%	21.43%	AA	AAA	AAA	AA
		21.25%				
1.85%	1.93%	21.43%	AA	AAA	AAA	AA
		21.25%				
1.85%	1.93%	21.43%	AA	AAA	AAA	AA
1.83%	1.93%	21.25%	BB	A	A	BBB
1.85%	1.93%	21.43%	AA	AAA	AAA	AA
1.85%	1.93%	21.43%	AA	AAA	AAA	AA
1.95%	2.03%	21.25%	BBB	AA	AA	A
		21.25%				
1.85%	1.93%	21.43%	AA	AAA	AAA	AA
1.78%	1.86%	21.25%	BBB	AA	AA	A
		40%				
		40%				
		40%				
		40%				
		40%				

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

	NR		Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	NR	2	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
A	AA	10	Financials	Europe	United Kingdom
BBB	AA	11	Financials	Europe	United Kingdom
A	AA	10	Financials	Europe	United Kingdom
BBB	AA	11	Financials	Europe	United Kingdom
BBB	AA	11	Financials	Europe	United Kingdom
A	AA	10	Financials	Europe	United Kingdom
BBB	AA	11	Financials	Europe	United Kingdom
A	AA	10	Financials	Europe	United Kingdom
BBB	AA	11	Financials	Europe	United Kingdom
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	5	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	5	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	5	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	A	5	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	A	12	Government	N.Amer	United States
	A	5	Government	N.Amer	United States
BB	A	15	Government	N.Amer	United States
	NR		Government	N.Amer	United States
BBB	AA	15	Government	N.Amer	United States
	NR		Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
	NR		Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
	NR		Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
BB	A	15	Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
BBB	AA	15	Government	N.Amer	United States
	NR		Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
BBB	AA	15	Government	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States

A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB					
	BBB					
	BBB					
	BBB					
	BBB		Thin	Thin	Thin	Thin
	BBB					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA		Thin	Thin	Thin	Thin
BBB	AA					
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					

Thin

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

CcyGrp	CcyGrp	CcyGrp			

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

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

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

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

FNMAUSDMR	29-Aug-08 FNMA
FNMAAUDMR	29-Aug-08 FNMA
FNMAAUDXR	29-Aug-08 FNMA
FNMACADMR	29-Aug-08 FNMA
FNMACHFMR	29-Aug-08 FNMA
FNMAEURCR	29-Aug-08 FNMA
FNMAEURMM	29-Aug-08 FNMA
FNMAEURMR	29-Aug-08 FNMA
FNMAEURXR	29-Aug-08 FNMA
FNMAGBPMR	29-Aug-08 FNMA
FNMAGBPXR	29-Aug-08 FNMA
FNMAHKDMR	29-Aug-08 FNMA
FNMAHKDXR	29-Aug-08 FNMA
FNMAJPYCR	29-Aug-08 FNMA
FNMAJPYMR	29-Aug-08 FNMA
FNMAJPYXR	29-Aug-08 FNMA
FNMASEKMR	29-Aug-08 FNMA
FNMASEKXR	29-Aug-08 FNMA
FNMASGDMR	29-Aug-08 FNMA
FNMATWDMR	29-Aug-08 FNMA
FNMAUSDCR	29-Aug-08 FNMA
FNMAUSDMM	29-Aug-08 FNMA
FNMAUSDMR	29-Aug-08 FNMA
FNMAUSDXR	29-Aug-08 FNMA
FNMAAUDMR	29-Aug-08 FNMA
FNMADKKMR	29-Aug-08 FNMA
FNMAEURCR	29-Aug-08 FNMA
FNMAEURMM	29-Aug-08 FNMA
FNMAEURMR	29-Aug-08 FNMA
FNMAGBPMR	29-Aug-08 FNMA
FNMAHKDMR	29-Aug-08 FNMA
FNMAJPYMR	29-Aug-08 FNMA
FNMASEKMR	29-Aug-08 FNMA
FNMASGDMR	29-Aug-08 FNMA
FNMATWDMR	29-Aug-08 FNMA
FNMAUSDCR	29-Aug-08 FNMA
FNMAUSDMM	29-Aug-08 FNMA
FNMAUSDMR	29-Aug-08 FNMA
FNMAUSDXR	29-Aug-08 FNMA
DBREURCR	29-Aug-08 DBR
DBREURMM	29-Aug-08 DBR
DBREURMR	29-Aug-08 DBR
DBREURXR	29-Aug-08 DBR
DBRGBPCR	29-Aug-08 DBR
DBRGBPMM	29-Aug-08 DBR
DBRSEKCR	29-Aug-08 DBR
DBRSEKMM	29-Aug-08 DBR
DBRSGDCR	29-Aug-08 DBR
DBRUSDCR	29-Aug-08 DBR
DBRUSDMM	29-Aug-08 DBR
DBRUSDMR	29-Aug-08 DBR
DBRUSDXR	29-Aug-08 DBR
NGERIAEURCR	29-Aug-08 NGERIA
NGERIAUSDCR	29-Aug-08 NGERIA
FRTAUDMR	29-Aug-08 FRT
FRTEURCR	29-Aug-08 FRT
FRTEURMM	29-Aug-08 FRT
FRTEURMR	29-Aug-08 FRT
FRTEURXR	29-Aug-08 FRT
FRTUSDCR	29-Aug-08 FRT
FRTUSDMM	29-Aug-08 FRT
FRTUSDMR	29-Aug-08 FRT
FRTUSDXR	29-Aug-08 FRT
BRAZILEURCR	29-Aug-08 BRAZIL
BRAZILGBPCR	29-Aug-08 BRAZIL
BRAZILUSDCR	29-Aug-08 BRAZIL
BRAZILUSDMR	29-Aug-08 BRAZIL
BRAZILUSDXR	29-Aug-08 BRAZIL
BRAZILAUDCR	29-Aug-08 BRAZIL
BRAZILBRLCR	29-Aug-08 BRAZIL
BRAZILEURCR	29-Aug-08 BRAZIL
BRAZILEURMM	29-Aug-08 BRAZIL
BRAZILEURMR	29-Aug-08 BRAZIL
BRAZILEURXR	29-Aug-08 BRAZIL

Fed Natl Mtg Assn	3E48EV	PREFT1	USD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	AUD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	AUD	XR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	CAD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	CHF	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	EUR	CR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	EUR	MM	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	EUR	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	EUR	XR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	GBP	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	GBP	XR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	HKD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	HKD	XR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	JPY	CR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	JPY	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	JPY	XR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	SEK	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	SEK	XR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	SGD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	TWD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	USD	CR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	USD	MM	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	USD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SNRFOR	USD	XR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	AUD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	DKK	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	EUR	CR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	EUR	MM	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	EUR	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	GBP	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	HKD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	JPY	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	SEK	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	SGD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	TWD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	USD	CR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	USD	MM	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	USD	MR	Composite
Fed Natl Mtg Assn	3E48EV	SUBLT2	USD	XR	Composite
Fed Rep Germany	3AB549	SNRFOR	EUR	CR	Composite
Fed Rep Germany	3AB549	SNRFOR	EUR	MM	Composite
Fed Rep Germany	3AB549	SNRFOR	EUR	MR	Composite
Fed Rep Germany	3AB549	SNRFOR	EUR	XR	Composite
Fed Rep Germany	3AB549	SNRFOR	GBP	CR	Composite
Fed Rep Germany	3AB549	SNRFOR	GBP	MM	Composite
Fed Rep Germany	3AB549	SNRFOR	SEK	CR	Composite
Fed Rep Germany	3AB549	SNRFOR	SEK	MM	Composite
Fed Rep Germany	3AB549	SNRFOR	SGD	CR	Composite
Fed Rep Germany	3AB549	SNRFOR	USD	CR	Composite
Fed Rep Germany	3AB549	SNRFOR	USD	MM	Composite
Fed Rep Germany	3AB549	SNRFOR	USD	MR	Composite
Fed Rep Germany	3AB549	SNRFOR	USD	XR	Composite
Fed Rep Nigeria	V1D83X	SNRFOR	EUR	CR	Composite
Fed Rep Nigeria	V1D83X	SNRFOR	USD	CR	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	AUD	MR	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	EUR	CR	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	EUR	MM	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	EUR	MR	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	EUR	XR	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	USD	CR	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	USD	MM	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	USD	MR	Composite
Fed Rlty Invt Tr	344ABB	SNRFOR	USD	XR	Composite
Federative Rep Brazil	115CCB	SECDOM	EUR	CR	Composite
Federative Rep Brazil	115CCB	SECDOM	GBP	CR	Composite
Federative Rep Brazil	115CCB	SECDOM	USD	CR	Composite
Federative Rep Brazil	115CCB	SECDOM	USD	MR	Composite
Federative Rep Brazil	115CCB	SECDOM	USD	XR	Composite
Federative Rep Brazil	115CCB	SNRFOR	AUD	CR	Composite
Federative Rep Brazil	115CCB	SNRFOR	BRL	CR	Composite
Federative Rep Brazil	115CCB	SNRFOR	EUR	CR	Composite
Federative Rep Brazil	115CCB	SNRFOR	EUR	MM	Composite
Federative Rep Brazil	115CCB	SNRFOR	EUR	MR	Composite
Federative Rep Brazil	115CCB	SNRFOR	EUR	XR	Composite

0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.35%	0.35%	0.36%	0.39%	0.41%	0.39%	0.37%	0.31%
0.27%	0.34%	0.34%	0.35%	0.37%	0.39%	0.37%	0.36%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.32%	0.33%	0.34%	0.36%	0.38%	0.36%	0.34%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.32%	0.33%	0.34%	0.36%	0.38%	0.36%	0.34%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.32%	0.33%	0.34%	0.36%	0.38%	0.36%	0.34%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.32%	0.33%	0.34%	0.36%	0.38%	0.36%	0.34%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.35%	0.35%	0.36%	0.39%	0.41%	0.39%	0.37%	0.31%
0.27%	0.33%	0.33%	0.34%	0.37%	0.39%	0.37%	0.35%	0.31%
0.27%	0.32%	0.33%	0.34%	0.36%	0.38%	0.36%	0.34%	0.31%
3.55%	3.66%	3.14%	2.55%	2.28%	2.10%	2.01%	1.90%	1.96%
3.79%	3.86%	3.33%	2.68%	2.40%	2.23%	2.11%	2.00%	2.06%
3.64%	3.71%	3.20%	2.58%	2.31%	2.14%	2.03%	1.92%	1.98%
3.71%	3.67%	3.17%	2.55%	2.28%	2.13%	2.01%	1.90%	1.96%
3.71%	3.67%	3.17%	2.55%	2.28%	2.13%	2.01%	1.90%	1.96%
3.71%	3.67%	3.17%	2.55%	2.28%	2.13%	2.01%	1.90%	1.96%
3.55%	3.66%	3.14%	2.55%	2.28%	2.10%	2.01%	1.90%	1.96%
3.71%	3.67%	3.17%	2.55%	2.28%	2.13%	2.01%	1.90%	1.96%
3.71%	3.67%	3.17%	2.55%	2.28%	2.13%	2.01%	1.90%	1.96%
3.71%	3.67%	3.17%	2.55%	2.28%	2.13%	2.01%	1.90%	1.96%
3.79%	3.86%	3.33%	2.68%	2.40%	2.23%	2.11%	2.00%	2.06%
3.71%	3.67%	3.17%	2.55%	2.28%	2.13%	2.01%	1.90%	1.96%
3.46%	3.53%	3.05%	2.46%	2.20%	2.02%	1.93%	1.83%	1.89%
0.02%	0.05%	0.05%	0.06%	0.07%	0.08%	0.10%	0.11%	0.15%
0.02%	0.04%	0.05%	0.06%	0.07%	0.07%	0.09%	0.11%	0.15%
0.02%	0.04%	0.05%	0.06%	0.07%	0.07%	0.09%	0.11%	0.15%
0.02%	0.05%	0.05%	0.06%	0.07%	0.08%	0.10%	0.11%	0.15%
0.02%	0.05%	0.05%	0.06%	0.07%	0.08%	0.10%	0.11%	0.15%
0.02%	0.05%	0.05%	0.06%	0.07%	0.08%	0.10%	0.11%	0.15%
0.02%	0.05%	0.05%	0.06%	0.07%	0.08%	0.10%	0.11%	0.15%
0.02%	0.04%	0.05%	0.06%	0.07%	0.07%	0.09%	0.11%	0.15%
0.02%	0.04%	0.05%	0.06%	0.07%	0.07%	0.09%	0.11%	0.15%
0.02%	0.04%	0.05%	0.06%	0.06%	0.07%	0.09%	0.10%	0.15%
					1%			
					1%			
1.46%	1.43%	1.61%	1.74%	1.78%	2.09%	1.97%	1.74%	2.58%
1.46%	1.43%	1.70%	1.83%	1.88%	2.20%	2.08%	1.83%	2.58%
1.46%	1.43%	1.63%	1.76%	1.80%	2.11%	1.99%	1.76%	2.58%
1.46%	1.43%	1.61%	1.74%	1.78%	2.09%	1.97%	1.74%	2.58%
1.46%	1.43%	1.70%	1.83%	1.88%	2.20%	2.08%	1.83%	2.58%
1.46%	1.43%	1.63%	1.76%	1.80%	2.11%	1.99%	1.76%	2.58%
1.46%	1.43%	1.61%	1.74%	1.78%	2.09%	1.97%	1.74%	2.58%
				1.24%				
				1.24%				
				1.24%				
				1.24%				
				1.24%				
0.33%	0.43%	0.70%	0.93%	1.12%	1.30%	1.48%	1.67%	1.75%
0.33%	0.43%	0.71%	0.93%	1.12%	1.30%	1.48%	1.67%	1.75%
0.33%	0.43%	0.71%	0.93%	1.12%	1.30%	1.48%	1.67%	1.75%
0.32%	0.41%	0.67%	0.89%	1.07%	1.25%	1.42%	1.60%	1.68%
0.31%	0.40%	0.65%	0.86%	1.03%	1.20%	1.37%	1.54%	1.62%

		15%				
		40%	NR	BBB	BBB	A
		40%	NR	BBB	BBB	A
			NR	A	AA	AAA
		40%	NR	A	AA	AAA
		40%	NR	A	A	AA
		40%	NR	A	A	AA
		40%	NR	A	AA	AAA
		40%	NR	A	A	AA
		40%	NR	A	AA	AAA
		40%	NR	A	A	AA
		40%	NR	A	AA	AAA
		40%	NR	A	A	AA
		40%				
		40%	NR	BBB	BBB	A
			NR	BBB	BBB	A
		40%				
		40%	NR	A	A	AA
		40%	NR	A	AA	AAA
		40%	NR	A	AA	AAA
		40%	NR	A	A	AA
		40%				
		40%	NR	A	AA	AAA
		40%	NR	A	A	AA
1.97%	1.96%	20%	BB	BBB	A	BBB
		20%				
1.97%	2.06%	20%	BBB	A	AA	A
1.97%	1.98%	20%	BBB	A	AA	A
1.97%	1.96%	20%	AA	AA	AAA	AA
1.97%	1.96%	20%	AA	AA	AAA	AA
1.97%	1.96%	20%	AA	AA	AAA	AA
1.97%	1.96%	20%	BB	BBB	A	BBB
1.97%	1.96%	20%	AA	AA	AAA	AA
1.97%	1.96%	20%	AA	AA	AAA	AA
1.97%	1.96%	20%	AA	AA	AAA	AA
1.97%	2.06%	20%	BBB	A	AA	A
		20%				
1.97%	1.96%	20%	AA	AA	AAA	AA
1.97%	1.89%	20%	BBB	A	AA	A
0.15%	0.16%	40%	BBB	A	AA	AA
0.15%	0.15%	40%	BB	BBB	A	A
0.15%	0.15%	40%	BB	BBB	A	A
		40%				
0.15%	0.16%	40%	BBB	A	AA	AA
		40%				
0.15%	0.16%	40%	BBB	A	AA	AA
		40%				
0.15%	0.16%	40%	BBB	A	AA	AA
0.15%	0.16%	40%	BBB	A	AA	AA
0.15%	0.15%	40%	BB	BBB	A	A
0.15%	0.15%	40%	BB	BBB	A	A
0.14%	0.15%	40%	BB	BBB	A	A
		27.50%				
		27.50%				
1.98%	1.87%	40.00%	NR	NR	BB	BB
1.98%	1.87%	40.00%	NR	NR	BBB	BBB
1.98%	1.87%	40.00%	NR	NR	BBB	BBB
1.98%	1.87%	40.00%	NR	NR	A	A
		40.00%				
1.98%	1.87%	40.00%	NR	NR	BBB	BBB
1.98%	1.87%	40.00%	NR	NR	BBB	BBB
1.98%	1.87%	40.00%	NR	NR	A	A
		40.00%				
		25.00%				
		25.00%				
		25.00%				
		25.00%				
		25.00%				
1.81%	1.82%	25%	BBB	A	BBB	BBB
1.79%	1.82%	25%	AA	AA	AA	AA
1.79%	1.82%	25%	AA	AA	AA	AA
		25%				
1.74%	1.73%	25%	A	AA	A	A
1.68%	1.66%	25%	A	AA	A	A

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

	NR		Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	A	5	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	A	5	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	A	5	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	A	5	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	AA	12	Government	N.Amer	United States
	A	5	Government	N.Amer	United States
BB	A	17	Government	N.Amer	United States
	NR		Government	N.Amer	United States
BBB	A	16	Government	N.Amer	United States
BBB	A	16	Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
BB	A	17	Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
BBB	A	16	Government	N.Amer	United States
	NR		Government	N.Amer	United States
A	AA	15	Government	N.Amer	United States
BBB	A	5	Government	N.Amer	United States
BB	A	8	Government	Europe	Germany
BB	A	8	Government	Europe	Germany
BB	A	8	Government	Europe	Germany
	NR		Government	Europe	Germany
BB	A	8	Government	Europe	Germany
	NR		Government	Europe	Germany
BB	A	8	Government	Europe	Germany
	NR		Government	Europe	Germany
BB	A	8	Government	Europe	Germany
BB	A	8	Government	Europe	Germany
BB	A	8	Government	Europe	Germany
BB	A	8	Government	Europe	Germany
BB	A	8	Government	Europe	Germany
	NR	2	Government	Africa	Nigeria
	NR	2	Government	Africa	Nigeria
NR	A	5	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
BB	AA	14	Government	Lat.Amer	Brazil
A	AA	12	Government	Lat.Amer	Brazil
A	AA	12	Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
BBB	AA	14	Government	Lat.Amer	Brazil
BBB	AA	14	Government	Lat.Amer	Brazil

BBB	AA					
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA					
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BB	AA					
BBB	A	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BB	A					Thin
BB	A					Thin
BB	A					Thin
BB	A					Thin
BB	A					Thin
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

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

Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin

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

CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	Thin

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

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

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

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

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

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin
Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

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

BRAZILGBPCR	29-Aug-08 BRAZIL
BRAZILGBPMR	29-Aug-08 BRAZIL
BRAZILJPYCR	29-Aug-08 BRAZIL
BRAZILSEKCR	29-Aug-08 BRAZIL
BRAZILUSDCR	29-Aug-08 BRAZIL
BRAZILUSDMM	29-Aug-08 BRAZIL
BRAZILUSDMR	29-Aug-08 BRAZIL
BRAZILUSDXR	29-Aug-08 BRAZIL
FDXAUDMR	29-Aug-08 FDX
FDXCHFMR	29-Aug-08 FDX
FDXEURCR	29-Aug-08 FDX
FDXEURMM	29-Aug-08 FDX
FDXEURMR	29-Aug-08 FDX
FDXEURXR	29-Aug-08 FDX
FDXJPYMR	29-Aug-08 FDX
FDXTWDMR	29-Aug-08 FDX
FDXUSDCR	29-Aug-08 FDX
FDXUSDMM	29-Aug-08 FDX
FDXUSDMR	29-Aug-08 FDX
FDXUSDXR	29-Aug-08 FDX
FCH-LPAUDMR	29-Aug-08 FCH-LP
FCH-LPAUDXR	29-Aug-08 FCH-LP
FCH-LPEURMM	29-Aug-08 FCH-LP
FCH-LPEURMR	29-Aug-08 FCH-LP
FCH-LPEURXR	29-Aug-08 FCH-LP
FCH-LPHKDXR	29-Aug-08 FCH-LP
FCH-LPUSDMM	29-Aug-08 FCH-LP
FCH-LPUSDMR	29-Aug-08 FCH-LP
FCH-LPUSDXR	29-Aug-08 FCH-LP
FCHHKDXR	29-Aug-08 FCH
FCHUSDMR	29-Aug-08 FCH
FCHUSDXR	29-Aug-08 FCH
FOEEURMM	29-Aug-08 FOE
FOEEURMR	29-Aug-08 FOE
FOEEURXR	29-Aug-08 FOE
FOEUSDCR	29-Aug-08 FOE
FOEUSDMM	29-Aug-08 FOE
FOEUSDMR	29-Aug-08 FOE
FOEUSDXR	29-Aug-08 FOE
FCORPAUDMR	29-Aug-08 FCORP
FCORPEURMR	29-Aug-08 FCORP
FCORPUSDMR	29-Aug-08 FCORP
FCORPUSDXR	29-Aug-08 FCORP
FIACRDAUDMR	29-Aug-08 FIACRD
FIACRDCHFMR	29-Aug-08 FIACRD
FIACRDEURCR	29-Aug-08 FIACRD
FIACRDEURMM	29-Aug-08 FIACRD
FIACRDEURMR	29-Aug-08 FIACRD
FIACRDEURXR	29-Aug-08 FIACRD
FIACRDGBPCR	29-Aug-08 FIACRD
FIACRDGBPMM	29-Aug-08 FIACRD
FIACRDGBPMR	29-Aug-08 FIACRD
FIACRDHKDMR	29-Aug-08 FIACRD
FIACRDJPYCR	29-Aug-08 FIACRD
FIACRDJPYMR	29-Aug-08 FIACRD
FIACRDNZDMR	29-Aug-08 FIACRD
FIACRDSGDMR	29-Aug-08 FIACRD
FIACRDTWDMR	29-Aug-08 FIACRD
FIACRDUSDCR	29-Aug-08 FIACRD
FIACRDUSDMM	29-Aug-08 FIACRD
FIACRDUSDMR	29-Aug-08 FIACRD
FIACRDUSDXR	29-Aug-08 FIACRD
FIACRDUSDMR	29-Aug-08 FIACRD
FIAT-Fin+TradeEURCR	29-Aug-08 FIAT-Fin+Trade
FIAT-Fin+TradeEURMM	29-Aug-08 FIAT-Fin+Trade
FIAT-Fin+TradeEURMR	29-Aug-08 FIAT-Fin+Trade
FIAT-Fin+TradeEURXR	29-Aug-08 FIAT-Fin+Trade
FIAT-Fin+TradeGBPMM	29-Aug-08 FIAT-Fin+Trade
FIAT-Fin+TradeUSDCR	29-Aug-08 FIAT-Fin+Trade
FIAT-Fin+TradeUSDMM	29-Aug-08 FIAT-Fin+Trade
FIAT-Fin+TradeUSDMR	29-Aug-08 FIAT-Fin+Trade
FIATAUDCR	29-Aug-08 FIAT
FIATAUDMM	29-Aug-08 FIAT
FIATCHFCR	29-Aug-08 FIAT

Federative Rep Brazil	115CCB	SNRFOR	GBP	CR	Composite
Federative Rep Brazil	115CCB	SNRFOR	GBP	MR	Composite
Federative Rep Brazil	115CCB	SNRFOR	JPY	CR	Composite
Federative Rep Brazil	115CCB	SNRFOR	SEK	CR	Composite
Federative Rep Brazil	115CCB	SNRFOR	USD	CR	Composite
Federative Rep Brazil	115CCB	SNRFOR	USD	MM	Composite
Federative Rep Brazil	115CCB	SNRFOR	USD	MR	Composite
Federative Rep Brazil	115CCB	SNRFOR	USD	XR	Composite
FedEx Corp	3E56A5	SNRFOR	AUD	MR	Composite
FedEx Corp	3E56A5	SNRFOR	CHF	MR	Composite
FedEx Corp	3E56A5	SNRFOR	EUR	CR	Composite
FedEx Corp	3E56A5	SNRFOR	EUR	MM	Composite
FedEx Corp	3E56A5	SNRFOR	EUR	MR	Composite
FedEx Corp	3E56A5	SNRFOR	EUR	XR	Composite
FedEx Corp	3E56A5	SNRFOR	JPY	MR	Composite
FedEx Corp	3E56A5	SNRFOR	TWD	MR	Composite
FedEx Corp	3E56A5	SNRFOR	USD	CR	Composite
FedEx Corp	3E56A5	SNRFOR	USD	MM	Composite
FedEx Corp	3E56A5	SNRFOR	USD	MR	Composite
FedEx Corp	3E56A5	SNRFOR	USD	XR	Composite
Felcor Lodging LP	UX4674	SNRFOR	AUD	MR	Composite
Felcor Lodging LP	UX4674	SNRFOR	AUD	XR	Composite
Felcor Lodging LP	UX4674	SNRFOR	EUR	MM	Composite
Felcor Lodging LP	UX4674	SNRFOR	EUR	MR	Composite
Felcor Lodging LP	UX4674	SNRFOR	EUR	XR	Composite
Felcor Lodging LP	UX4674	SNRFOR	HKD	XR	Composite
Felcor Lodging LP	UX4674	SNRFOR	USD	MM	Composite
Felcor Lodging LP	UX4674	SNRFOR	USD	MR	Composite
Felcor Lodging LP	UX4674	SNRFOR	USD	XR	Composite
Felcor Lodging Tr Inc	3E573F	SNRFOR	HKD	XR	Composite
Felcor Lodging Tr Inc	3E573F	SNRFOR	USD	MR	Composite
Felcor Lodging Tr Inc	3E573F	SNRFOR	USD	XR	Composite
Ferro Corp	3E6945	SNRFOR	EUR	MM	Composite
Ferro Corp	3E6945	SNRFOR	EUR	MR	Composite
Ferro Corp	3E6945	SNRFOR	EUR	XR	Composite
Ferro Corp	3E6945	SNRFOR	USD	CR	Composite
Ferro Corp	3E6945	SNRFOR	USD	MM	Composite
Ferro Corp	3E6945	SNRFOR	USD	MR	Composite
Ferro Corp	3E6945	SNRFOR	USD	XR	Composite
FGIC Corp	3D26AS	SNRFOR	AUD	MR	Composite
FGIC Corp	3D26AS	SNRFOR	EUR	MR	Composite
FGIC Corp	3D26AS	SNRFOR	USD	MR	Composite
FGIC Corp	3D26AS	SNRFOR	USD	XR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	AUD	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	CHF	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	EUR	CR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	EUR	MM	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	EUR	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	EUR	XR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	GBP	CR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	GBP	MM	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	GBP	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	HKD	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	JPY	CR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	JPY	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	NZD	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	SGD	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	TWD	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	USD	CR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	USD	MM	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	USD	MR	Composite
FIA Card Services Natl Assn	346B9J	SNRFOR	USD	XR	Composite
FIA Card Services Natl Assn	346B9J	SUBLT2	USD	MR	Composite
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	EUR	CR	Composite
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	EUR	MM	Composite
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	EUR	MR	Composite
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	EUR	XR	Composite
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	GBP	MM	Composite
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	USD	CR	Composite
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	USD	MM	Composite
Fiat Fin & Trade Ltd	GJ6CFD	SNRFOR	USD	MR	Composite
FIAT S p A	346B83	SNRFOR	AUD	CR	Composite
FIAT S p A	346B83	SNRFOR	AUD	MM	Composite
FIAT S p A	346B83	SNRFOR	CHF	CR	Composite

0.33%	0.43%	0.71%	0.93%	1.12%	1.30%	1.48%	1.67%	1.75%
0.33%	0.43%	0.70%	0.93%	1.12%	1.30%	1.48%	1.67%	1.75%
0.33%	0.43%	0.71%	0.93%	1.12%	1.30%	1.48%	1.67%	1.75%
0.33%	0.43%	0.71%	0.93%	1.12%	1.30%	1.48%	1.67%	1.75%
0.32%	0.41%	0.67%	0.89%	1.07%	1.25%	1.42%	1.60%	1.68%
0.31%	0.40%	0.65%	0.86%	1.03%	1.20%	1.37%	1.54%	1.62%
0.28%	0.67%	0.77%	0.89%	1.02%	1.14%	1.16%	1.20%	1.53%
0.30%	0.70%	0.79%	0.94%	1.07%	1.20%	1.22%	1.26%	1.61%
0.28%	0.67%	0.75%	0.90%	1.03%	1.15%	1.17%	1.21%	1.54%
0.28%	0.67%	0.77%	0.89%	1.02%	1.14%	1.16%	1.20%	1.53%
0.28%	0.67%	0.74%	0.89%	1.01%	1.14%	1.16%	1.20%	1.53%
0.30%	0.70%	0.79%	0.94%	1.07%	1.20%	1.22%	1.26%	1.61%
0.28%	0.67%	0.77%	0.89%	1.02%	1.14%	1.16%	1.20%	1.53%
0.27%	0.64%	0.72%	0.86%	0.98%	1.10%	1.12%	1.16%	1.47%
1.56%	3.35%	5.12%	5.77%	6.07%	6.37%	6.42%	6.55%	6.66%
1.56%	3.35%	5.12%	5.77%	6.07%	6.37%	6.42%	6.55%	6.66%
1.56%	3.21%	5.23%	5.90%	6.10%	6.36%	6.34%	6.35%	6.66%
1.56%	3.21%	5.23%	5.90%	6.10%	6.36%	6.34%	6.35%	6.66%
1.56%	3.33%	5.43%	6.13%	6.33%	6.60%	6.58%	6.59%	6.91%
1.56%	3.21%	5.23%	5.90%	6.10%	6.36%	6.34%	6.35%	6.66%
3.43%	3.29%	5.14%	6.13%	6.49%	6.64%	6.62%	6.65%	6.71%
3.43%	3.15%	5.14%	5.89%	6.49%	6.35%	6.33%	6.36%	6.71%
				1.64%	2.18%	2.41%	2.67%	2.66%
				1.64%	2.18%	2.41%	2.67%	2.66%
				1.64%	2.18%	2.41%	2.67%	2.66%
				1.64%	2.18%	2.41%	2.67%	2.66%
				1.64%	2.18%	2.41%	2.67%	2.66%
159.37%	96.26%	81.25%	74.82%	67.93%	62.64%	55.21%	62.25%	49.13%
159.37%	96.26%	81.25%	72.43%	67.93%	62.64%	55.21%	62.25%	49.13%
0.82%	0.83%	1.00%	1.10%	1.17%	1.28%	1.30%	1.31%	1.40%
0.87%	0.87%	1.05%	1.17%	1.21%	1.34%	1.36%	1.37%	1.47%
0.83%	0.84%	1.01%	1.12%	1.16%	1.29%	1.31%	1.32%	1.41%
0.82%	0.83%	1.00%	1.11%	1.21%	1.28%	1.30%	1.32%	1.40%
0.82%	0.83%	1.00%	1.11%	1.21%	1.28%	1.30%	1.32%	1.40%
0.82%	0.83%	1.00%	1.10%	1.17%	1.28%	1.30%	1.31%	1.40%
0.82%	0.83%	1.00%	1.11%	1.21%	1.28%	1.30%	1.32%	1.40%
0.82%	0.83%	1.00%	1.11%	1.21%	1.28%	1.30%	1.32%	1.40%
0.87%	0.87%	1.05%	1.17%	1.21%	1.34%	1.36%	1.37%	1.47%
0.82%	0.83%	1.00%	1.11%	1.21%	1.28%	1.30%	1.32%	1.40%
0.79%	0.80%	0.96%	1.07%	1.16%	1.23%	1.24%	1.26%	1.35%
	0.83%	0.91%	1.18%	1.28%	1.21%			
0.88%	1.10%	1.57%	1.98%	2.25%	2.48%	2.59%	2.66%	3.51%
0.88%	1.10%	1.57%	1.98%	2.25%	2.48%	2.59%	2.66%	3.51%
0.88%	1.10%	1.57%	1.98%	2.25%	2.48%	2.59%	2.66%	3.51%
0.88%	1.10%	1.57%	1.98%	2.25%	2.48%	2.59%	2.66%	3.51%
0.94%	1.09%	1.55%	2.00%	2.22%	2.43%	2.56%	2.64%	2.66%
0.94%	1.09%	1.55%	2.00%	2.22%	2.43%	2.56%	2.64%	2.66%
0.98%	1.15%	1.60%	2.13%	2.32%	2.54%	2.65%	2.76%	2.77%

1.79%	1.82%	25% AA	AA	AA	AA
		25%			
1.81%	1.82%	25% BBB	A	BBB	BBB
1.79%	1.82%	25% AA	AA	AA	AA
1.79%	1.82%	25% AA	AA	AA	AA
		25%			
1.74%	1.73%	25% A	AA	A	A
1.68%	1.66%	25% A	AA	A	A
		40%			
1.61%	1.45%	40% BBB	A	AA	AA
1.69%	1.45%	40% BB	BBB	A	A
1.62%	1.45%	40% BB	BBB	A	A
1.61%	1.45%	40% BBB	A	AA	AA
		40%			
1.61%	1.45%	40% B	BB	BBB	BBB
		40%			
1.69%	1.45%	40% BB	BBB	A	A
		40%			
1.61%	1.45%	40% BBB	A	AA	AA
1.55%	1.45%	40% BB	BBB	A	A
6.42%	6.58%	NR	BB	B	BB
6.42%	6.58%	40% NR	BB	B	BB
		40%			
		40%			
6.42%	6.58%	40% NR	A	BB	A
6.42%	6.58%	40% NR	A	BB	A
		40%			
6.67%	6.84%	40% NR	BBB	B	BBB
6.42%	6.58%	40% NR	A	BB	A
		40%			
		40% NR	A	NR	B
		40% NR	A	NR	BB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		10%			
		10%			
39.13%	38.03%	10% NR	NR	NR	BBB
39.13%	38.03%	10% NR	NR	NR	BB
1.39%	1.45%	40% BB	BBB	BBB	BBB
		40%			
1.46%	1.45%	40% BBB	A	A	BBB
1.40%	1.45%	40% BBB	A	A	BBB
1.39%	1.45%	40% A	AA	AA	A
		40%			
		40%			
		40%			
1.39%	1.45%	40% A	AA	AA	A
		40%			
		40%			
1.39%	1.45%	40% BB	BBB	BBB	BBB
		40%			
1.39%	1.45%	40% A	AA	AA	A
1.39%	1.45%	40% A	AA	AA	A
1.46%	1.45%	40% BBB	A	A	BBB
		40%			
1.39%	1.45%	40% A	AA	AA	A
1.34%	1.45%	40% BBB	A	A	BBB
		30%	NR	NR	NR
3.62%		40% NR	NR	NR	NR
3.62%		40% NR	NR	NR	NR
		40%			
		40%			
		40%			
3.62%		40% NR	NR	NR	NR
3.62%		40% NR	NR	NR	NR
		40%			
2.53%	2.53%	40% BBB	BBB	A	A
2.53%	2.53%	40% BBB	BBB	A	A
2.53%	2.53%	40% A	A	A	A

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

A	AA	12	Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
BB	AA	14	Government	Lat.Amer	Brazil
A	AA	12	Government	Lat.Amer	Brazil
A	AA	12	Government	Lat.Amer	Brazil
	NR		Government	Lat.Amer	Brazil
BBB	AA	14	Government	Lat.Amer	Brazil
BBB	AA	14	Government	Lat.Amer	Brazil
	NR		Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
BB	A	7	Consumer Services	N.Amer	United States
BB	A	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	7	Consumer Services	N.Amer	United States
A	A	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
A	A	7	Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	United States
	BBB	3	Financials	N.Amer	United States
	BBB	3	Financials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Consumer Goods	Europe	Luxembourg
	NR	2	Consumer Goods	Europe	Luxembourg
	NR		Consumer Goods	Europe	Luxembourg
	NR		Consumer Goods	Europe	Luxembourg
	NR		Consumer Goods	Europe	Luxembourg
	NR	2	Consumer Goods	Europe	Luxembourg
	NR	2	Consumer Goods	Europe	Luxembourg
	NR		Consumer Goods	Europe	Luxembourg
NR	AA	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	A	14	Consumer Goods	Europe	Italy

BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	CcyGrp	Thin	DocAdj	Thin
BB	B	Thin	CcyGrp	Thin	CcyGrp	Thin
B	BBB					
B	BBB					Thin
B	BBB					Thin
B	BBB					Thin
B	BBB					
B	BBB					Thin
B	BBB					Thin
	CCC					
	CCC					
	CCC	Thin	Thin	Thin	CcyGrp	Thin
	CCC	Thin	Thin	Thin	DocAdj	Thin
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB					
BB	BB					
BB	BB					
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj

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

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

FIATCHFMM	29-Aug-08 FIAT
FIATEURCR	29-Aug-08 FIAT
FIATEURMM	29-Aug-08 FIAT
FIATEURMR	29-Aug-08 FIAT
FIATEURXR	29-Aug-08 FIAT
FIATGBPCR	29-Aug-08 FIAT
FIATGBPMM	29-Aug-08 FIAT
FIATGBPXR	29-Aug-08 FIAT
FIATJPYCR	29-Aug-08 FIAT
FIATJPYMM	29-Aug-08 FIAT
FIATJPYMR	29-Aug-08 FIAT
FIATNZDCR	29-Aug-08 FIAT
FIATNZDMM	29-Aug-08 FIAT
FIATSEKMM	29-Aug-08 FIAT
FIATSGDCR	29-Aug-08 FIAT
FIATSGDMM	29-Aug-08 FIAT
FIATUSDCR	29-Aug-08 FIAT
FIATUSDMM	29-Aug-08 FIAT
FIATUSDMR	29-Aug-08 FIAT
FIATUSDXR	29-Aug-08 FIAT
FIDINTEURCR	29-Aug-08 FIDINT
FIDINTEURMM	29-Aug-08 FIDINT
FIDINTEURMR	29-Aug-08 FIDINT
FIDINTJPYMR	29-Aug-08 FIDINT
FIDINTUSDCR	29-Aug-08 FIDINT
FIDINTUSDMR	29-Aug-08 FIDINT
FNFEURMR	29-Aug-08 FNF
FNFUSDMR	29-Aug-08 FNF
FITBEURMM	29-Aug-08 FITB
FITBEURMR	29-Aug-08 FITB
FITBUSDCR	29-Aug-08 FITB
FITBUSDMM	29-Aug-08 FITB
FITBUSDMR	29-Aug-08 FITB
FITBUSDXR	29-Aug-08 FITB
FINDANEURCR	29-Aug-08 FINDAN
FINDANEURMM	29-Aug-08 FINDAN
FINDANEURMR	29-Aug-08 FINDAN
FINDANGBPCR	29-Aug-08 FINDAN
FINDANGBPMM	29-Aug-08 FINDAN
FINDANUSDCR	29-Aug-08 FINDAN
FINDANUSDMM	29-Aug-08 FINDAN
FINDAN-INTEURMM	29-Aug-08 FINDAN-INT
FINBNEURCR	29-Aug-08 FINBN
FINBNRUBCR	29-Aug-08 FINBN
FINBNUSDCR	29-Aug-08 FINBN
FINBNUSDMM	29-Aug-08 FINBN
FGICAUDMR	29-Aug-08 FGIC
FGICDKKMR	29-Aug-08 FGIC
FGICEURMR	29-Aug-08 FGIC
FGICHKDMR	29-Aug-08 FGIC
FGICJPYMR	29-Aug-08 FGIC
FGICSGDMR	29-Aug-08 FGIC
FGICUSDMM	29-Aug-08 FGIC
FGICUSDMR	29-Aug-08 FGIC
FGICUSDXR	29-Aug-08 FGIC
DEXBB-FSAHIdgCHFMR	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgEURCR	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgEURMM	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgEURMR	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgEURXR	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgJPYMR	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgUSDCR	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgUSDMM	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgUSDMR	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAHIdgUSDXR	29-Aug-08 DEXBB-FSAHIdg
DEXBB-FSAIncAUDMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncCHFCR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncCHFMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncDKKMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncEURCR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncEURMM	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncEURMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncEURXR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncGBPMM	29-Aug-08 DEXBB-FSAInc

FIAT S p A	346B83	SNRFOR	CHF	MM	Composite
FIAT S p A	346B83	SNRFOR	EUR	CR	Composite
FIAT S p A	346B83	SNRFOR	EUR	MM	Composite
FIAT S p A	346B83	SNRFOR	EUR	MR	Composite
FIAT S p A	346B83	SNRFOR	EUR	XR	Composite
FIAT S p A	346B83	SNRFOR	GBP	CR	Composite
FIAT S p A	346B83	SNRFOR	GBP	MM	Composite
FIAT S p A	346B83	SNRFOR	GBP	XR	Composite
FIAT S p A	346B83	SNRFOR	JPY	CR	Composite
FIAT S p A	346B83	SNRFOR	JPY	MM	Composite
FIAT S p A	346B83	SNRFOR	JPY	MR	Composite
FIAT S p A	346B83	SNRFOR	NZD	CR	Composite
FIAT S p A	346B83	SNRFOR	NZD	MM	Composite
FIAT S p A	346B83	SNRFOR	SEK	MM	Composite
FIAT S p A	346B83	SNRFOR	SGD	CR	Composite
FIAT S p A	346B83	SNRFOR	SGD	MM	Composite
FIAT S p A	346B83	SNRFOR	USD	CR	Composite
FIAT S p A	346B83	SNRFOR	USD	MM	Composite
FIAT S p A	346B83	SNRFOR	USD	MR	Composite
FIAT S p A	346B83	SNRFOR	USD	XR	Composite
Fid Intl Ltd	GJ745A	SNRFOR	EUR	CR	Composite
Fid Intl Ltd	GJ745A	SNRFOR	EUR	MM	Composite
Fid Intl Ltd	GJ745A	SNRFOR	EUR	MR	Composite
Fid Intl Ltd	GJ745A	SNRFOR	JPY	MR	Composite
Fid Intl Ltd	GJ745A	SNRFOR	USD	CR	Composite
Fid Intl Ltd	GJ745A	SNRFOR	USD	MR	Composite
Fid Natl Finl Inc	3E7958	SNRFOR	EUR	MR	Composite
Fid Natl Finl Inc	3E7958	SNRFOR	USD	MR	Composite
Fifth Third Bancorp	347DEA	SNRFOR	EUR	MM	Composite
Fifth Third Bancorp	347DEA	SNRFOR	EUR	MR	Composite
Fifth Third Bancorp	347DEA	SNRFOR	USD	CR	Composite
Fifth Third Bancorp	347DEA	SNRFOR	USD	MM	Composite
Fifth Third Bancorp	347DEA	SNRFOR	USD	MR	Composite
Fifth Third Bancorp	347DEA	SNRFOR	USD	XR	Composite
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	EUR	CR	Composite
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	EUR	MM	Composite
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	EUR	MR	Composite
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	GBP	CR	Composite
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	GBP	MM	Composite
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	USD	CR	Composite
FIH A S Fin For Danish Ind A S	KN7DIJ	SNRFOR	USD	MM	Composite
Fin for Danish Ind Internationa		SNRFOR	EUR	MM	Composite
Finansbank Anonim Sirketi	348E7N	SNRFOR	EUR	CR	Composite
Finansbank Anonim Sirketi	348E7N	SNRFOR	RUB	CR	Composite
Finansbank Anonim Sirketi	348E7N	SNRFOR	USD	CR	Composite
Finansbank Anonim Sirketi	348E7N	SNRFOR	USD	MM	Composite
Finl Gty Ins Co	348C8S	SNRFOR	AUD	MR	Composite
Finl Gty Ins Co	348C8S	SNRFOR	DKK	MR	Composite
Finl Gty Ins Co	348C8S	SNRFOR	EUR	MR	Composite
Finl Gty Ins Co	348C8S	SNRFOR	HKD	MR	Composite
Finl Gty Ins Co	348C8S	SNRFOR	JPY	MR	Composite
Finl Gty Ins Co	348C8S	SNRFOR	SGD	MR	Composite
Finl Gty Ins Co	348C8S	SNRFOR	USD	MM	Composite
Finl Gty Ins Co	348C8S	SNRFOR	USD	MR	Composite
Finl Gty Ins Co	348C8S	SNRFOR	USD	XR	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	CHF	MR	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	EUR	CR	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	EUR	MM	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	EUR	MR	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	EUR	XR	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	JPY	MR	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	USD	CR	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	USD	MM	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	USD	MR	Composite
Finl Sec Assurn Hldgs Ltd	348DLG	SNRFOR	USD	XR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	AUD	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	CHF	CR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	CHF	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	DKK	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	EUR	CR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	EUR	MM	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	EUR	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	EUR	XR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	GBP	MM	Composite

0.94%	1.10%	1.53%	1.99%	2.22%	2.43%	2.55%	2.65%	2.66%
0.98%	1.15%	1.60%	2.13%	2.32%	2.54%	2.65%	2.76%	2.77%
0.94%	1.10%	1.53%	1.99%	2.22%	2.43%	2.55%	2.65%	2.66%
0.93%	1.09%	1.53%	1.98%	2.20%	2.41%	2.52%	2.62%	2.63%
0.90%	1.05%	1.48%	1.90%	2.12%	2.32%	2.43%	2.53%	2.53%
0.98%	1.15%	1.60%	2.13%	2.32%	2.54%	2.65%	2.76%	2.77%
0.94%	1.10%	1.53%	1.99%	2.22%	2.43%	2.55%	2.65%	2.66%
0.94%	1.09%	1.55%	2.00%	2.22%	2.43%	2.56%	2.64%	2.66%
0.94%	1.09%	1.55%	2.00%	2.22%	2.43%	2.56%	2.64%	2.66%
0.98%	1.15%	1.60%	2.13%	2.32%	2.54%	2.65%	2.76%	2.77%
0.94%	1.10%	1.53%	1.99%	2.22%	2.43%	2.55%	2.65%	2.66%
0.94%	1.10%	1.53%	1.99%	2.22%	2.43%	2.55%	2.65%	2.66%
0.98%	1.15%	1.60%	2.13%	2.32%	2.54%	2.65%	2.76%	2.77%
0.94%	1.10%	1.53%	1.99%	2.22%	2.43%	2.55%	2.65%	2.66%
0.98%	1.15%	1.60%	2.13%	2.32%	2.54%	2.65%	2.76%	2.77%
0.94%	1.10%	1.53%	1.99%	2.22%	2.43%	2.55%	2.65%	2.66%
0.93%	1.09%	1.53%	1.98%	2.20%	2.41%	2.52%	2.62%	2.63%
0.90%	1.05%	1.48%	1.90%	2.12%	2.32%	2.43%	2.53%	2.53%
	0.50%	0.53%	0.68%	0.73%	0.78%	0.88%	0.93%	
	0.50%	0.53%	0.66%	0.71%	0.78%	0.84%	0.89%	
	0.50%	0.53%	0.65%	0.70%	0.78%	0.84%	0.88%	
	0.50%	0.53%	0.65%	0.70%	0.78%	0.84%	0.88%	
	0.50%	0.53%	0.65%	0.70%	0.78%	0.84%	0.88%	
0.59%	0.78%	0.77%	0.83%	0.91%	0.97%	1.07%	1.17%	1.19%
0.59%	0.78%	0.77%	0.83%	0.91%	0.97%	1.07%	1.17%	1.19%

3.07%	3.65%	3.66%	3.66%	3.67%	3.64%	3.66%	3.66%	2.85%
3.07%	3.51%	3.50%	3.50%	3.52%	3.50%	3.50%	3.50%	2.85%
3.07%	3.47%	3.47%	3.47%	3.48%	3.46%	3.47%	3.47%	2.85%
3.07%	3.65%	3.66%	3.66%	3.67%	3.64%	3.66%	3.66%	2.85%
3.07%	3.51%	3.50%	3.50%	3.52%	3.50%	3.50%	3.50%	2.85%
3.07%	3.65%	3.66%	3.66%	3.67%	3.64%	3.66%	3.66%	2.85%
3.07%	3.51%	3.50%	3.50%	3.52%	3.50%	3.50%	3.50%	2.85%
		1.98%	2.37%	2.67%	2.93%	3.26%	3.61%	
		1.98%	2.37%	2.67%	2.93%	3.26%	3.61%	
		1.98%	2.37%	2.67%	2.93%	3.26%	3.61%	
57.08%	55.28%	48.31%	41.32%	37.43%	34.51%	30.70%	26.58%	24.92%
57.00%	55.14%	48.31%	41.08%	37.10%	34.14%	30.43%	26.49%	24.70%
57.00%	55.14%	48.31%	41.08%	37.10%	34.14%	30.43%	26.49%	24.70%
57.08%	55.28%	48.31%	41.32%	37.43%	34.51%	30.70%	26.58%	24.92%
57.00%	55.14%	48.31%	41.08%	37.10%	34.14%	30.43%	26.49%	24.70%
57.60%	55.72%	48.31%	41.52%	37.49%	34.50%	30.75%	26.77%	24.96%
57.00%	55.14%	48.31%	41.08%	37.10%	34.14%	30.43%	26.49%	24.70%
54.90%	53.11%	48.31%	39.57%	35.73%	32.89%	29.31%	25.51%	23.79%
8.58%	8.57%	8.32%	7.98%	7.20%	6.95%	5.34%	5.36%	4.69%
9.03%	9.02%	8.75%	7.98%	7.20%	6.95%	5.62%	5.64%	4.69%
8.67%	8.66%	8.40%	7.98%	7.20%	6.95%	5.40%	5.42%	4.69%
8.58%	8.57%	8.32%	7.98%	7.20%	6.95%	5.34%	5.36%	4.69%
8.26%	8.26%	8.01%	7.98%	7.20%	6.95%	5.15%	5.17%	4.69%
8.57%	8.57%	8.28%	7.98%	7.20%	6.95%	5.27%	5.34%	4.69%
9.03%	9.02%	8.75%	7.98%	7.20%	6.95%	5.62%	5.64%	4.69%
8.67%	8.66%	8.40%	7.98%	7.20%	6.95%	5.40%	5.42%	4.69%
8.58%	8.57%	8.32%	7.98%	7.20%	6.95%	5.34%	5.36%	4.69%
8.26%	8.26%	8.01%	7.98%	7.20%	6.95%	5.15%	5.17%	4.69%
8.21%	8.24%	7.85%	7.23%	6.51%	6.00%	5.28%	4.64%	4.37%
8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
8.66%	8.61%	8.26%	7.49%	6.91%	6.26%	5.43%	4.73%	4.61%
8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
7.92%	8.02%	7.59%	6.81%	6.42%	5.73%	4.98%	4.35%	4.22%

2.53%	2.53%	40% AA	AA	AA	AAA
2.53%	2.53%	40% A	A	A	A
2.53%	2.53%	40% AA	AA	AA	AAA
2.53%	2.53%	40% A	A	AA	AA
2.53%	2.53%	40% A	A	AA	AA
2.53%	2.53%	40% A	A	A	A
2.53%	2.53%	40% AA	AA	AA	AAA
		40%			
2.53%	2.53%	40% BBB	BBB	A	A
2.53%	2.53%	40% BBB	BBB	A	A
		40%			
2.53%	2.53%	40% A	A	A	A
2.53%	2.53%	40% AA	AA	AA	AAA
2.53%	2.53%	40% AA	AA	AA	AAA
2.53%	2.53%	40% A	A	A	A
2.53%	2.53%	40% AA	AA	AA	AAA
2.53%	2.53%	40% A	A	A	A
2.53%	2.53%	40% AA	AA	AA	AAA
2.53%	2.53%	40% A	A	AA	AA
2.53%	2.53%	40% A	A	AA	AA
		40%	NR	NR	BB
		40%	NR	NR	BB
		40%	NR	NR	BBB
		40%	NR	NR	B
		40%			
		40%	NR	NR	BBB
1.35%		38.33% NR	NR	A	A
1.35%		38.33% NR	NR	A	A
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
3.41%	2.85%	40% NR	BBB	BB	BB
3.41%	2.85%	40% NR	A	A	A
3.41%	2.85%	40% NR	BBB	BB	BB
3.41%	2.85%	40% NR	BBB	BB	BB
3.41%	2.85%	40% NR	A	A	A
3.41%	2.85%	40% NR	BBB	BB	BB
3.41%	2.85%	40% NR	A	A	A
		40%			
		25%		NR	NR
		25%		NR	NR
		25%		NR	NR
		25%			
24.46%	23.56%	22% BB	BB	NR	BB
		22%			
24.46%	23.56%	22% A	A	NR	A
24.46%	23.56%	22% A	A	NR	A
24.46%	23.56%	22% BB	BB	NR	BB
24.46%	23.56%	22% A	A	NR	A
24.46%	23.56%	22% BBB	BBB	NR	BBB
24.46%	23.56%	22% A	A	NR	A
24.46%	23.56%	22% BBB	BBB	NR	BBB
5.23%	5.13%	32.40% A	A	A	NR
5.50%	5.13%	32.40% BBB	BBB	BBB	NR
5.28%	5.13%	32.40% BBB	BBB	BBB	NR
5.23%	5.13%	32.40% A	A	A	NR
5.03%	5.13%	32.40% BBB	BBB	BBB	NR
5.23%	5.13%	32.40% BB	BB	BB	NR
5.50%	5.13%	32.40% BBB	BBB	BBB	NR
5.28%	5.13%	32.40% BBB	BBB	BBB	NR
5.23%	5.13%	32.40% A	A	A	NR
5.03%	5.13%	32.40% BBB	BBB	BBB	NR
4.32%	4.29%	34.32% BBB	A	A	A
		33.75%			
4.31%	4.26%	32.62% AA	AA	AA	AA
		32.62%			
4.53%	4.49%	33.75% A	A	A	A
		34.32%			
4.31%	4.26%	32.62% AA	AA	AA	AA
4.15%	4.10%	33.89% A	A	AA	A
		34.32%			

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

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

NR	AA	14	Consumer Goods	Europe	Italy
NR	A	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	A	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
NR	A	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	A	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	A	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
NR	AA	14	Consumer Goods	Europe	Italy
	BBB	2	Financials	N.Amer	Bermuda
	BBB	2	Financials	N.Amer	Bermuda
	BBB	2	Financials	N.Amer	Bermuda
	BBB	2	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	BBB	2	Financials	N.Amer	Bermuda
	A	5	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	3	Financials	Europe	Denmark
NR	A	3	Financials	Europe	Denmark
NR	BBB	3	Financials	Europe	Denmark
NR	BBB	3	Financials	Europe	Denmark
NR	A	3	Financials	Europe	Denmark
NR	BBB	3	Financials	Europe	Denmark
NR	A	3	Financials	Europe	Denmark
	NR		Financials	Europe	Denmark
	NR	2	Financials	MiddleEast	Turkey
	NR	2	Financials	MiddleEast	Turkey
	NR	2	Financials	MiddleEast	Turkey
	NR		Financials	MiddleEast	Turkey
NR	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
NR	A	2	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	11	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA		Thin	Thin	DocAdj	DocAdj
A	AA		Thin	Thin	DocAdj	DocAdj
A	AA		Thin	Thin	CcyGrp	DocAdj
A	AA		Thin	Thin	Entity Tier	Entity Tier
A	AA					
A	AA		Thin	Thin	CcyGrp	DocAdj
BBB	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
A	BBB			Thin	Thin	Thin
A	BBB			Thin	Thin	Thin
A	BBB			Thin	Thin	Thin
A	BBB					
CCC	CCC	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CCC	CCC					
CCC	CCC	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	CCC	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	CCC	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CCC	CCC	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	CCC	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CCC	CCC	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	CCC	DocAdj	DocAdj	Thin	DocAdj	DocAdj
AA	B	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
AA	B	DocAdj	DocAdj	DocAdj	Thin	Thin
AA	B	DocAdj	DocAdj	DocAdj	Thin	Thin
AA	B	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
AA	B	DocAdj	DocAdj	DocAdj	Thin	Thin
AA	B	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
AA	B	DocAdj	DocAdj	DocAdj	Thin	Thin
AA	B	DocAdj	DocAdj	DocAdj	Thin	Thin
AA	B	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
AA	B	DocAdj	DocAdj	DocAdj	Thin	Thin
AAA	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier
AAA	B					
AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B					
AAA	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	B					
AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B					

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

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

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

DEXBB-FSAIncGBPMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncHKDMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncJPYCR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncJPYMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncNZDMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncSGDMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncTWDMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncUSDCR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncUSDMM	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncUSDMR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncUSDXR	29-Aug-08 DEXBB-FSAInc
DEXBB-FSAIncZARMR	29-Aug-08 DEXBB-FSAInc
FTILUSDCR	29-Aug-08 FTIL
FTILUSDMR	29-Aug-08 FTIL
FNLY-FineJewelUSDCR	29-Aug-08 FNLY-FineJewel
FNLY-FineJewelUSDMR	29-Aug-08 FNLY-FineJewel
FNLY-FineJewelUSDXR	29-Aug-08 FNLY-FineJewel
FINMECAUDCR	29-Aug-08 FINMEC
FINMECAUDMM	29-Aug-08 FINMEC
FINMECCHFCR	29-Aug-08 FINMEC
FINMECCHFMM	29-Aug-08 FINMEC
FINMECEURCR	29-Aug-08 FINMEC
FINMECEURMM	29-Aug-08 FINMEC
FINMECEURMR	29-Aug-08 FINMEC
FINMECEURXR	29-Aug-08 FINMEC
FINMECGBPCR	29-Aug-08 FINMEC
FINMECGBPMM	29-Aug-08 FINMEC
FINMECHKDMM	29-Aug-08 FINMEC
FINMECJPYCR	29-Aug-08 FINMEC
FINMECJPYMM	29-Aug-08 FINMEC
FINMECSEKMM	29-Aug-08 FINMEC
FINMECSGDMM	29-Aug-08 FINMEC
FINMECUSDCR	29-Aug-08 FINMEC
FINMECUSDMM	29-Aug-08 FINMEC
FINMECUSDMR	29-Aug-08 FINMEC
FTTAUDMR	29-Aug-08 FTT
FTTEURCR	29-Aug-08 FTT
FTTEURMM	29-Aug-08 FTT
FTTEURMR	29-Aug-08 FTT
FTTGBPMR	29-Aug-08 FTT
FTTUSDCR	29-Aug-08 FTT
FTTUSDMR	29-Aug-08 FTT
FTTUSDXR	29-Aug-08 FTT
FINTECJPYCR	29-Aug-08 FINTEC
FINTECJPYXR	29-Aug-08 FINTEC
FINTECUSDCR	29-Aug-08 FINTEC
FTAIDEURCR	29-Aug-08 FTAID
FTAIDEURMM	29-Aug-08 FTAID
FEAUDMR	29-Aug-08 FE
FEAUDXR	29-Aug-08 FE
FECADMR	29-Aug-08 FE
FECHFMR	29-Aug-08 FE
FEEURCR	29-Aug-08 FE
FEEURMM	29-Aug-08 FE
FEEURMR	29-Aug-08 FE
FEEURXR	29-Aug-08 FE
FEGBPMR	29-Aug-08 FE
FEGBPXR	29-Aug-08 FE
FEHKDMR	29-Aug-08 FE
FEHKDXR	29-Aug-08 FE
FEJPYMM	29-Aug-08 FE
FEJPYMR	29-Aug-08 FE
FEJPYXR	29-Aug-08 FE
FENZDMR	29-Aug-08 FE
FESEKMR	29-Aug-08 FE
FESEKXR	29-Aug-08 FE
FEUSDCR	29-Aug-08 FE
FEUSDMM	29-Aug-08 FE
FEUSDMR	29-Aug-08 FE
FEUSDXR	29-Aug-08 FE
FGPLNAUDMM	29-Aug-08 FGPLN
FGPLNEURCR	29-Aug-08 FGPLN
FGPLNEURMM	29-Aug-08 FGPLN
FGPLNEURMR	29-Aug-08 FGPLN

Finl Sec Assurn Inc	348DFY	SNRFOR	GBP	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	HKD	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	JPY	CR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	JPY	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	NZD	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	SGD	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	TWD	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	USD	CR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	USD	MM	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	USD	MR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	USD	XR	Composite
Finl Sec Assurn Inc	348DFY	SNRFOR	ZAR	MR	Composite
Finl Tech India Ltd	Y06DD9	SNRFOR	USD	CR	Composite
Finl Tech India Ltd	Y06DD9	SNRFOR	USD	MR	Composite
FINLAY FINE JEWELRY Corp	348FGF	SNRFOR	USD	CR	Composite
FINLAY FINE JEWELRY Corp	348FGF	SNRFOR	USD	MR	Composite
FINLAY FINE JEWELRY Corp	348FGF	SNRFOR	USD	XR	Composite
Finmeccanica S p A	3E9829	SNRFOR	AUD	CR	Composite
Finmeccanica S p A	3E9829	SNRFOR	AUD	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	CHF	CR	Composite
Finmeccanica S p A	3E9829	SNRFOR	CHF	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	EUR	CR	Composite
Finmeccanica S p A	3E9829	SNRFOR	EUR	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	EUR	MR	Composite
Finmeccanica S p A	3E9829	SNRFOR	EUR	XR	Composite
Finmeccanica S p A	3E9829	SNRFOR	GBP	CR	Composite
Finmeccanica S p A	3E9829	SNRFOR	GBP	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	HKD	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	JPY	CR	Composite
Finmeccanica S p A	3E9829	SNRFOR	JPY	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	SEK	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	SGD	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	USD	CR	Composite
Finmeccanica S p A	3E9829	SNRFOR	USD	MM	Composite
Finmeccanica S p A	3E9829	SNRFOR	USD	MR	Composite
Finning Intl Inc	3E986F	SNRFOR	AUD	MR	Composite
Finning Intl Inc	3E986F	SNRFOR	EUR	CR	Composite
Finning Intl Inc	3E986F	SNRFOR	EUR	MM	Composite
Finning Intl Inc	3E986F	SNRFOR	EUR	MR	Composite
Finning Intl Inc	3E986F	SNRFOR	GBP	MR	Composite
Finning Intl Inc	3E986F	SNRFOR	USD	CR	Composite
Finning Intl Inc	3E986F	SNRFOR	USD	MR	Composite
Finning Intl Inc	3E986F	SNRFOR	USD	XR	Composite
Fintech Glob Inc	JK5755	SNRFOR	JPY	CR	Composite
Fintech Glob Inc	JK5755	SNRFOR	JPY	XR	Composite
Fintech Glob Inc	JK5755	SNRFOR	USD	CR	Composite
FIRST ACTIVE PLC	GJ79D4	SNRFOR	EUR	CR	Composite
FIRST ACTIVE PLC	GJ79D4	SNRFOR	EUR	MM	Composite
FirstEnergy Corp	36AGC5	SNRFOR	AUD	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	AUD	XR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	CAD	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	CHF	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	EUR	CR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	EUR	MM	Composite
FirstEnergy Corp	36AGC5	SNRFOR	EUR	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	EUR	XR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	GBP	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	GBP	XR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	HKD	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	HKD	XR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	JPY	MM	Composite
FirstEnergy Corp	36AGC5	SNRFOR	JPY	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	JPY	XR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	NZD	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	SEK	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	SEK	XR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	USD	CR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	USD	MM	Composite
FirstEnergy Corp	36AGC5	SNRFOR	USD	MR	Composite
FirstEnergy Corp	36AGC5	SNRFOR	USD	XR	Composite
Firstgroup plc	GJ7A64	SNRFOR	AUD	MM	Composite
Firstgroup plc	GJ7A64	SNRFOR	EUR	CR	Composite
Firstgroup plc	GJ7A64	SNRFOR	EUR	MM	Composite
Firstgroup plc	GJ7A64	SNRFOR	EUR	MR	Composite

8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
8.21%	8.23%	7.82%	7.19%	6.55%	5.93%	5.17%	4.48%	4.37%
8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
8.66%	8.61%	8.26%	7.49%	6.91%	6.26%	5.43%	4.73%	4.61%
8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
7.92%	8.02%	7.59%	6.81%	6.42%	5.73%	4.98%	4.35%	4.22%
8.22%	8.12%	7.83%	7.12%	6.51%	5.93%	5.16%	4.49%	4.39%
					4.88%			
					4.88%			
123.44%	101.40%	94.05%						6.05%
123.44%	101.40%	94.05%						6.05%
0.34%	0.49%	0.63%	0.73%	0.87%	0.98%	1.00%	1.10%	1.12%
0.34%	0.49%	0.61%	0.73%	0.84%	0.94%	1.00%	1.06%	1.12%
0.35%	0.51%	0.65%	0.76%	0.87%	0.97%	1.04%	1.09%	1.15%
0.34%	0.48%	0.61%	0.72%	0.83%	0.93%	0.99%	1.06%	1.11%
0.35%	0.51%	0.65%	0.76%	0.87%	0.97%	1.04%	1.09%	1.15%
0.34%	0.48%	0.61%	0.72%	0.83%	0.93%	0.99%	1.06%	1.11%
0.33%	0.48%	0.61%	0.72%	0.83%	0.92%	0.98%	1.05%	1.10%
0.32%	0.46%	0.59%	0.69%	0.80%	0.89%	0.94%	1.01%	1.05%
0.35%	0.51%	0.65%	0.76%	0.87%	0.97%	1.04%	1.09%	1.15%
0.34%	0.48%	0.61%	0.72%	0.83%	0.93%	0.99%	1.06%	1.11%
0.34%	0.49%	0.63%	0.73%	0.88%	0.99%	1.04%	1.11%	1.12%
0.34%	0.49%	0.60%	0.73%	0.85%	0.95%	1.00%	1.07%	1.12%
0.34%	0.48%	0.61%	0.72%	0.83%	0.93%	0.99%	1.06%	1.11%
0.34%	0.48%	0.61%	0.72%	0.83%	0.93%	0.99%	1.06%	1.11%
0.35%	0.51%	0.65%	0.76%	0.87%	0.97%	1.04%	1.09%	1.15%
0.34%	0.48%	0.61%	0.72%	0.83%	0.93%	0.99%	1.06%	1.11%
0.27%	0.24%	0.32%	0.33%	0.53%	0.59%	0.68%	0.76%	
0.27%	0.24%	0.32%	0.33%	0.53%	0.59%	0.68%	0.76%	
0.27%	0.24%	0.32%	0.33%	0.53%	0.59%	0.68%	0.76%	
0.27%	0.24%	0.32%	0.33%	0.53%	0.59%	0.68%	0.76%	
0.27%	0.24%	0.32%	0.33%	0.53%	0.59%	0.68%	0.76%	
0.27%	0.24%	0.32%	0.33%	0.53%	0.59%	0.68%	0.76%	
0.27%	0.24%	0.32%	0.33%	0.53%	0.59%	0.68%	0.76%	
37.95%	37.95%	37.95%	37.95%	37.95%	37.95%			
37.95%	37.95%	37.95%	37.95%	37.95%	37.95%			
37.95%	37.95%	37.95%	37.95%	37.95%	37.95%			
					1.10%			
					1.10%			
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.71%	0.79%	0.85%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.71%	0.79%	0.85%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.72%	0.80%	0.85%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.72%	0.80%	0.85%
0.29%	0.35%	0.48%	0.55%	0.63%	0.71%	0.76%	0.84%	0.90%
0.29%	0.33%	0.46%	0.53%	0.61%	0.68%	0.73%	0.81%	0.86%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.72%	0.80%	0.85%
0.29%	0.32%	0.46%	0.50%	0.59%	0.65%	0.70%	0.77%	0.82%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.72%	0.80%	0.85%
0.29%	0.32%	0.46%	0.50%	0.59%	0.65%	0.70%	0.77%	0.82%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.72%	0.80%	0.85%
0.29%	0.32%	0.46%	0.50%	0.59%	0.65%	0.70%	0.77%	0.82%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.71%	0.79%	0.85%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.71%	0.79%	0.85%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.71%	0.79%	0.85%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.72%	0.80%	0.85%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.72%	0.80%	0.85%
0.29%	0.32%	0.46%	0.50%	0.59%	0.65%	0.70%	0.77%	0.82%
0.29%	0.35%	0.48%	0.55%	0.63%	0.71%	0.76%	0.84%	0.90%
0.29%	0.35%	0.48%	0.55%	0.63%	0.71%	0.76%	0.84%	0.90%
0.29%	0.33%	0.45%	0.52%	0.60%	0.67%	0.72%	0.80%	0.85%
0.29%	0.32%	0.46%	0.50%	0.59%	0.65%	0.70%	0.77%	0.82%
0.70%	0.83%	1.07%	1.33%	1.53%	1.71%	1.89%	2.22%	1.60%
0.70%	0.79%	1.03%	1.27%	1.47%	1.64%	1.82%	2.13%	1.60%
0.70%	0.79%	1.02%	1.26%	1.45%	1.63%	1.79%	2.11%	1.60%

4.31%	4.26%	32.62%	AA	AA	AA	AA
4.31%	4.26%	32.62%	AA	AA	AA	AA
		34.32%				
4.32%	4.29%	34.32%	BBB	A	A	A
4.31%	4.26%	32.62%	AA	AA	AA	AA
4.31%	4.26%	32.62%	AA	AA	AA	AA
4.31%	4.26%	32.62%	AA	AA	AA	AA
4.53%	4.49%	33.75%	A	A	A	A
		34.32%				
4.31%	4.26%	32.62%	AA	AA	AA	AA
4.15%	4.10%	33.89%	A	A	AA	A
4.31%	4.26%	32.62%	AA	AA	AA	AA
		20%				
		20%				
		37.50%	NR	NR	NR	
		37.50%				
		37.50%	NR	NR	NR	
1.16%	1.19%	39.10%	BB	BBB	BBB	BBB
1.16%	1.19%	39.10%	BB	BBB	A	BBB
1.17%	1.21%	38.71%	BBB	A	A	A
1.16%	1.17%	40%	A	AA	AA	AA
1.17%	1.21%	38.71%	BBB	A	A	A
1.16%	1.17%	40%	A	AA	AA	AA
1.15%	1.16%	39.10%	BBB	A	A	A
1.09%	1.12%	39.10%	BBB	A	A	A
1.17%	1.21%	38.71%	BBB	A	A	A
1.16%	1.17%	40%	A	AA	AA	AA
		40%				
1.16%	1.19%	39.10%	BB	BBB	BBB	BBB
1.16%	1.19%	39.10%	BB	BBB	A	BBB
1.16%	1.17%	40%	A	AA	AA	AA
1.16%	1.17%	40%	A	AA	AA	AA
1.17%	1.21%	38.71%	BBB	A	A	A
1.16%	1.17%	40%	A	AA	AA	AA
		39.10%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		7.50%	NR	NR	NR	NR
		7.50%	NR	NR	NR	NR
		7.50%	NR	NR	NR	NR
		40%				
		40%				
0.84%	0.94%	40%	NR	BB	BBB	BBB
0.84%	0.94%	40%	NR	BB	BBB	BBB
0.85%	0.94%	40%	NR	A	AA	AA
0.85%	0.94%	40%	NR	A	AA	AA
0.89%	0.94%	40%	NR	BBB	A	A
0.86%	0.94%	40%	NR	BBB	A	A
0.85%	0.94%	40%	NR	A	AA	AA
0.82%	0.94%	40%	NR	BBB	A	AA
0.85%	0.94%	40%	NR	A	AA	AA
0.82%	0.94%	40%	NR	BBB	A	AA
0.85%	0.94%	40%	NR	A	AA	AA
0.82%	0.94%	40%	NR	BBB	A	AA
0.84%	0.94%	40%	NR	BB	BBB	BBB
0.84%	0.94%	40%	NR	BB	BBB	BBB
0.84%	0.94%		NR	BB	BBB	BBB
0.85%	0.94%	40%	NR	A	AA	AA
0.85%	0.94%	40%				
0.82%	0.94%	40%	NR	BBB	A	AA
0.89%	0.94%	40%	NR	BBB	A	A
0.89%	0.94%	40%				
0.85%	0.94%	40%	NR	A	AA	AA
0.82%	0.94%	40%	NR	BBB	A	AA
		40%				
2.49%	2.59%	40%	NR	BB	BB	BB
2.39%	2.48%	40%	NR	BBB	BBB	BBB
2.37%	2.46%	40%	NR	BB	BB	BB

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

A	AA	10 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
BBB	A	4 Financials	N.Amer	United States
A	AA	10 Financials	N.Amer	United States
	NR	2 Technology	India	India
	NR	2 Technology	India	India
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	A	3 Industrials	Europe	Italy
BBB	A	3 Industrials	Europe	Italy
A	A	4 Industrials	Europe	Italy
A	AA	12 Industrials	Europe	Italy
A	A	4 Industrials	Europe	Italy
A	AA	12 Industrials	Europe	Italy
A	AA	12 Industrials	Europe	Italy
A	AA	12 Industrials	Europe	Italy
A	A	4 Industrials	Europe	Italy
A	AA	12 Industrials	Europe	Italy
	NR	Industrials	Europe	Italy
BBB	A	3 Industrials	Europe	Italy
BBB	A	3 Industrials	Europe	Italy
A	AA	12 Industrials	Europe	Italy
A	AA	12 Industrials	Europe	Italy
A	A	4 Industrials	Europe	Italy
A	AA	12 Industrials	Europe	Italy
	NR	Industrials	Europe	Italy
	NR	2 Industrials	N.Amer	Canada
	NR	2 Industrials	N.Amer	Canada
	NR	Industrials	N.Amer	Canada
	NR	2 Industrials	N.Amer	Canada
	NR	2 Industrials	N.Amer	Canada
	NR	2 Industrials	N.Amer	Canada
	NR	2 Industrials	N.Amer	Canada
	NR	2 Industrials	N.Amer	Canada
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Europe	Ireland
	NR	2 Financials	Europe	Ireland
NR	A	9 Utilities	N.Amer	United States
NR	A	9 Utilities	N.Amer	United States
NR	A	8 Utilities	N.Amer	United States
NR	A	8 Utilities	N.Amer	United States
NR	A	9 Utilities	N.Amer	United States
NR	A	9 Utilities	N.Amer	United States
NR	A	8 Utilities	N.Amer	United States
NR	A	5 Utilities	N.Amer	United States
NR	A	8 Utilities	N.Amer	United States
NR	A	5 Utilities	N.Amer	United States
NR	A	8 Utilities	N.Amer	United States
NR	A	5 Utilities	N.Amer	United States
NR	A	9 Utilities	N.Amer	United States
NR	A	9 Utilities	N.Amer	United States
NR	A	9 Utilities	N.Amer	United States
NR	A	8 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	5 Utilities	N.Amer	United States
NR	A	9 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	8 Utilities	N.Amer	United States
NR	A	5 Utilities	N.Amer	United States
	NR	Consumer Services	Europe	United Kingdom
B	BBB	5 Consumer Services	Europe	United Kingdom
B	BBB	5 Consumer Services	Europe	United Kingdom
B	BBB	5 Consumer Services	Europe	United Kingdom

AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B					
AAA	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	B					
AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
CCC	CCC	Thin	Thin	Thin		
CCC	CCC					
CCC	CCC	Thin	Thin	Thin		
BBB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

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

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

Thin

Thin

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

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

Thin Thin Thin
Thin Thin Thin

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

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

CcyGrp CcyGrp CcyGrp CcyGrp Thin
CcyGrp CcyGrp CcyGrp DocAdj DocAdj Thin

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

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

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

FGPLNEURXR	29-Aug-08 FGPLN
FGPLNGBPCR	29-Aug-08 FGPLN
FGPLNGBPMM	29-Aug-08 FGPLN
FGPLNJPYMM	29-Aug-08 FGPLN
FGPLNTWDMM	29-Aug-08 FGPLN
FGPLNUSDCR	29-Aug-08 FGPLN
FGPLNUSDMM	29-Aug-08 FGPLN
FGPLNUSDMR	29-Aug-08 FGPLN
FGPLNUSDXR	29-Aug-08 FGPLN
FSLNSUSDCR	29-Aug-08 FSLNS
FSLNSUSDMR	29-Aug-08 FSLNS
FISVEURMM	29-Aug-08 FISV
FISVEURMR	29-Aug-08 FISV
FISVUSDMM	29-Aug-08 FISV
FISVUSDMR	29-Aug-08 FISV
FISVUSDXR	29-Aug-08 FISV
FSHEURCR	29-Aug-08 FSH
FSHEURMM	29-Aug-08 FSH
FSHEURMR	29-Aug-08 FSH
FSHEURXR	29-Aug-08 FSH
FSHUSDCR	29-Aug-08 FSH
FSHUSDMR	29-Aug-08 FSH
FSHUSDXR	29-Aug-08 FSH
FSHEURXR	29-Aug-08 FSH
FSHUSDCR	29-Aug-08 FSH
FSHUSDMR	29-Aug-08 FSH
FSHUSDXR	29-Aug-08 FSH
ETLEURCR	29-Aug-08 ETL
ETLEURMM	29-Aug-08 ETL
ETLEURMR	29-Aug-08 ETL
ETLUSDCR	29-Aug-08 ETL
ETLUSDMM	29-Aug-08 ETL
FKIAUDCR	29-Aug-08 FKI
FKIAUDMM	29-Aug-08 FKI
FKICHFCR	29-Aug-08 FKI
FKICHFMM	29-Aug-08 FKI
FKIDKKMM	29-Aug-08 FKI
FKIEURCR	29-Aug-08 FKI
FKIEURMM	29-Aug-08 FKI
FKIEURMR	29-Aug-08 FKI
FKIEURXR	29-Aug-08 FKI
FKIGBPCR	29-Aug-08 FKI
FKIGBPMM	29-Aug-08 FKI
FKIGBPMR	29-Aug-08 FKI
FKIHKDMM	29-Aug-08 FKI
FKIJPYCR	29-Aug-08 FKI
FKIJPYMM	29-Aug-08 FKI
FKINZDCR	29-Aug-08 FKI
FKINZDMM	29-Aug-08 FKI
FKISGDMM	29-Aug-08 FKI
FKITWDCR	29-Aug-08 FKI
FKIUSDCR	29-Aug-08 FKI
FKIUSDMM	29-Aug-08 FKI
FKIUSDMR	29-Aug-08 FKI
FKIUSDXR	29-Aug-08 FKI
FPL-FLPow+LightAUDMR	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightEURCR	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightEURMM	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightEURMR	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightEURXR	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightGBPMR	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightUSDCR	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightUSDMM	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightUSDMR	29-Aug-08 FPL-FLPow+Light
FPL-FLPow+LightUSDXR	29-Aug-08 FPL-FLPow+Light
FLBREDUSDCR	29-Aug-08 FLBRED
FLBREDUSDMR	29-Aug-08 FLBRED
FLEXAUDXR	29-Aug-08 FLEX
FLEXEURCR	29-Aug-08 FLEX
FLEXEURMM	29-Aug-08 FLEX
FLEXEURMR	29-Aug-08 FLEX
FLEXEURXR	29-Aug-08 FLEX
FLEXJPYMR	29-Aug-08 FLEX
FLEXJPYXR	29-Aug-08 FLEX

Firstgroup plc	GJ7A64	SNRFOR	EUR	XR	Composite
Firstgroup plc	GJ7A64	SNRFOR	GBP	CR	Composite
Firstgroup plc	GJ7A64	SNRFOR	GBP	MM	Composite
Firstgroup plc	GJ7A64	SNRFOR	JPY	MM	Composite
Firstgroup plc	GJ7A64	SNRFOR	TWD	MM	Composite
Firstgroup plc	GJ7A64	SNRFOR	USD	CR	Composite
Firstgroup plc	GJ7A64	SNRFOR	USD	MM	Composite
Firstgroup plc	GJ7A64	SNRFOR	USD	MR	Composite
Firstgroup plc	GJ7A64	SNRFOR	USD	XR	Composite
Firstsource Solutions Ltd	Y07BBA	SNRFOR	USD	CR	Composite
Firstsource Solutions Ltd	Y07BBA	SNRFOR	USD	MR	Composite
Fiserv Inc	36AEAB	SNRFOR	EUR	MM	Composite
Fiserv Inc	36AEAB	SNRFOR	EUR	MR	Composite
Fiserv Inc	36AEAB	SNRFOR	USD	MM	Composite
Fiserv Inc	36AEAB	SNRFOR	USD	MR	Composite
Fiserv Inc	36AEAB	SNRFOR	USD	XR	Composite
Fisher Scientific Intl Inc	36B835	SNRFOR	EUR	CR	Composite
Fisher Scientific Intl Inc	36B835	SNRFOR	EUR	MM	Composite
Fisher Scientific Intl Inc	36B835	SNRFOR	EUR	MR	Composite
Fisher Scientific Intl Inc	36B835	SNRFOR	EUR	XR	Composite
Fisher Scientific Intl Inc	36B835	SNRFOR	USD	CR	Composite
Fisher Scientific Intl Inc	36B835	SNRFOR	USD	MR	Composite
Fisher Scientific Intl Inc	36B835	SNRFOR	USD	XR	Composite
Fisher Scientific Intl Inc	36B835	SUBLT2	EUR	XR	Composite
Fisher Scientific Intl Inc	36B835	SUBLT2	USD	CR	Composite
Fisher Scientific Intl Inc	36B835	SUBLT2	USD	MR	Composite
Fisher Scientific Intl Inc	36B835	SUBLT2	USD	XR	Composite
Fixed Link Fin B V		SNRFOR	EUR	CR	Composite
Fixed Link Fin B V		SNRFOR	EUR	MM	Composite
Fixed Link Fin B V		SNRFOR	EUR	MR	Composite
Fixed Link Fin B V		SNRFOR	USD	CR	Composite
Fixed Link Fin B V		SNRFOR	USD	MM	Composite
FKI plc	GJ87A8	SNRFOR	AUD	CR	Composite
FKI plc	GJ87A8	SNRFOR	AUD	MM	Composite
FKI plc	GJ87A8	SNRFOR	CHF	CR	Composite
FKI plc	GJ87A8	SNRFOR	CHF	MM	Composite
FKI plc	GJ87A8	SNRFOR	DKK	MM	Composite
FKI plc	GJ87A8	SNRFOR	EUR	CR	Composite
FKI plc	GJ87A8	SNRFOR	EUR	MM	Composite
FKI plc	GJ87A8	SNRFOR	EUR	MR	Composite
FKI plc	GJ87A8	SNRFOR	EUR	XR	Composite
FKI plc	GJ87A8	SNRFOR	GBP	CR	Composite
FKI plc	GJ87A8	SNRFOR	GBP	MM	Composite
FKI plc	GJ87A8	SNRFOR	GBP	MR	Composite
FKI plc	GJ87A8	SNRFOR	HKD	MM	Composite
FKI plc	GJ87A8	SNRFOR	JPY	CR	Composite
FKI plc	GJ87A8	SNRFOR	JPY	MM	Composite
FKI plc	GJ87A8	SNRFOR	NZD	CR	Composite
FKI plc	GJ87A8	SNRFOR	NZD	MM	Composite
FKI plc	GJ87A8	SNRFOR	SGD	MM	Composite
FKI plc	GJ87A8	SNRFOR	TWD	CR	Composite
FKI plc	GJ87A8	SNRFOR	USD	CR	Composite
FKI plc	GJ87A8	SNRFOR	USD	MM	Composite
FKI plc	GJ87A8	SNRFOR	USD	MR	Composite
FKI plc	GJ87A8	SNRFOR	USD	XR	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	AUD	MR	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	EUR	CR	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	EUR	MM	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	EUR	MR	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	EUR	XR	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	GBP	MR	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	USD	CR	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	USD	MM	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	USD	MR	Composite
FL Pwr & Lt Co	3H5189	SNRFOR	USD	XR	Composite
FL St Brd of Ed	3H527L	SNRFOR	USD	CR	Composite
FL St Brd of Ed	3H527L	SNRFOR	USD	MR	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	AUD	XR	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	EUR	CR	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	EUR	MM	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	EUR	MR	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	EUR	XR	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	JPY	MR	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	JPY	XR	Composite

0.70%	0.76%	0.98%	1.21%	1.40%	1.57%	1.73%	2.03%	1.60%
0.70%	0.83%	1.07%	1.33%	1.53%	1.71%	1.89%	2.22%	1.60%
0.70%	0.79%	1.03%	1.27%	1.47%	1.64%	1.82%	2.13%	1.60%
0.70%	0.83%	1.07%	1.33%	1.53%	1.71%	1.89%	2.22%	1.60%
0.70%	0.79%	1.03%	1.27%	1.47%	1.64%	1.82%	2.13%	1.60%
0.70%	0.79%	1.02%	1.26%	1.45%	1.63%	1.79%	2.11%	1.60%
0.70%	0.76%	0.98%	1.21%	1.40%	1.57%	1.73%	2.03%	1.60%
					7.75%			
					7.75%			
	0.57%	0.72%	0.86%	0.97%	1.08%	1.13%	1.20%	
	0.55%	0.70%	0.83%	0.97%	1.04%	1.09%	1.15%	
0.11%	0.13%	0.19%	0.25%	0.30%	0.36%	0.49%	0.60%	0.53%
0.10%	0.13%	0.18%	0.24%	0.29%	0.35%	0.48%	0.57%	0.53%
0.11%	0.13%	0.19%	0.25%	0.30%	0.36%	0.49%	0.60%	0.53%
0.10%	0.13%	0.18%	0.24%	0.29%	0.35%	0.48%	0.57%	0.53%
0.25%	0.20%	0.40%	0.58%	0.79%	1.04%	1.25%	1.45%	
0.25%	0.22%	0.43%	0.64%	0.91%	1.16%	1.35%	1.55%	
0.25%	0.21%	0.41%	0.61%	0.82%	1.10%	1.28%	1.48%	
0.25%	0.20%	0.40%	0.58%	0.79%	1.04%	1.25%	1.45%	
					0.92%			
					0.92%			
0.49%	0.53%	0.77%	0.91%	1.01%	1.15%	1.24%	1.32%	1.28%
0.49%	0.53%	0.77%	0.91%	0.96%	1.10%	1.24%	1.32%	1.28%
0.49%	0.51%	0.67%	0.87%	1.04%	1.20%	1.30%	1.35%	1.33%
0.49%	0.54%	0.83%	0.93%	1.00%	1.15%	1.24%	1.30%	1.28%
0.49%	0.51%	0.67%	0.87%	1.04%	1.20%	1.30%	1.35%	1.33%
0.49%	0.54%	0.83%	0.93%	1.00%	1.15%	1.24%	1.30%	1.28%
0.49%	0.53%	0.82%	0.92%	1.00%	1.14%	1.23%	1.30%	1.26%
0.49%	0.50%	0.79%	0.86%	0.96%	1.10%	1.18%	1.25%	1.22%
0.49%	0.54%	0.83%	0.93%	1.00%	1.15%	1.24%	1.30%	1.28%
0.49%	0.54%	0.83%	0.93%	1.00%	1.15%	1.24%	1.30%	1.28%
0.49%	0.53%	0.77%	0.91%	1.01%	1.16%	1.24%	1.32%	1.28%
0.49%	0.53%	0.77%	0.91%	0.96%	1.10%	1.24%	1.32%	1.28%
0.49%	0.51%	0.67%	0.87%	1.04%	1.20%	1.30%	1.35%	1.33%
0.49%	0.54%	0.83%	0.93%	1.00%	1.15%	1.24%	1.30%	1.28%
0.49%	0.54%	0.83%	0.93%	1.00%	1.15%	1.24%	1.30%	1.28%
0.49%	0.51%	0.67%	0.87%	1.04%	1.20%	1.30%	1.35%	1.33%
0.49%	0.51%	0.67%	0.87%	1.04%	1.20%	1.30%	1.35%	1.33%
0.49%	0.54%	0.83%	0.93%	1.00%	1.15%	1.24%	1.30%	1.28%
0.49%	0.53%	0.82%	0.92%	1.00%	1.14%	1.23%	1.30%	1.26%
0.49%	0.50%	0.79%	0.86%	0.96%	1.10%	1.18%	1.25%	1.22%
0.26%	0.47%	0.56%	0.68%	0.73%	0.84%	0.89%	0.96%	1.01%
0.26%	0.49%	0.59%	0.71%	0.77%	0.90%	0.96%	1.03%	1.01%
0.26%	0.47%	0.56%	0.68%	0.74%	0.87%	0.92%	0.99%	1.01%
0.26%	0.47%	0.56%	0.68%	0.73%	0.86%	0.91%	0.97%	1.01%
0.26%	0.47%	0.56%	0.68%	0.73%	0.86%	0.91%	0.97%	1.01%
0.26%	0.47%	0.56%	0.68%	0.73%	0.86%	0.91%	0.97%	1.01%
0.26%	0.49%	0.59%	0.71%	0.77%	0.90%	0.96%	1.03%	1.01%
0.26%	0.47%	0.56%	0.68%	0.74%	0.87%	0.92%	0.99%	1.01%
0.26%	0.47%	0.56%	0.68%	0.73%	0.86%	0.91%	0.97%	1.01%
0.26%	0.45%	0.54%	0.65%	0.70%	0.83%	0.87%	0.94%	1.01%
			0.35%		0.35%		0.38%	
			0.35%		0.35%		0.38%	
1.23%	1.46%	1.84%	2.19%	2.77%	3.05%	3.16%	3.17%	2.99%
1.23%	1.58%	1.99%	2.34%	2.77%	3.33%	3.43%	3.42%	2.99%
1.23%	1.50%	1.89%	2.22%	2.77%	3.17%	3.26%	3.25%	2.99%
1.23%	1.45%	1.82%	2.15%	2.77%	3.05%	3.17%	3.16%	2.99%

2.28%	2.37%	40% NR	BB	BB	BB
2.49%	2.59%	40% NR	BB	BB	BB
2.39%	2.48%	40% NR	BBB	BBB	BBB
		40%			
		40%			
2.49%	2.59%	40% NR	BB	BB	BB
2.39%	2.48%	40% NR	BBB	BBB	BBB
2.37%	2.46%	40% NR	BB	BB	BB
2.28%	2.37%	40% NR	BB	BB	BB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	A	BBB	A
		40%	BBB	BB	BBB
		40%			
		40%			
0.71%	0.72%	40% BB	BB	BB	BB
0.71%	0.72%	40% BB	BB	BB	BB
		40%			
0.71%	0.72%	40% BB	BB	BB	BB
0.71%	0.72%	40% BB	BB	BB	BB
	1.17%	40% NR	BB	BBB	BBB
	1.17%	35% NR	B	BB	BB
	1.17%	35% NR	B	BB	BB
	1.17%	40% NR	BB	BBB	BBB
		32.50%			
		32.50%			
		32.50%			
		32.50%			
		32.50%			
1.26%	1.27%	40% NR	BBB	BBB	A
1.26%	1.27%	40% NR	BBB	BBB	A
1.30%	1.31%	40% NR	A	A	A
1.28%	1.29%	40% NR	AA	AA	AAA
		40%			
1.30%	1.31%	40% NR	A	A	A
1.28%	1.29%	40% NR	AA	AA	AAA
1.26%	1.27%	40% NR	A	A	AA
1.19%	1.20%	40% NR	A	A	AA
		40%			
1.28%	1.29%	40% NR	AA	AA	AAA
		40%			
1.28%	1.29%	40% NR	AA	AA	AAA
1.26%	1.27%	40% NR	BBB	BBB	A
1.26%	1.27%	40% NR	BBB	BBB	A
1.30%	1.31%	40% NR	A	A	A
1.28%	1.29%	40% NR	AA	AA	AAA
1.28%	1.29%	40% NR	AA	AA	AAA
1.30%	1.31%	40% NR	A	A	A
1.30%	1.31%	40% NR	A	A	A
1.28%	1.29%	40% NR	AA	AA	AAA
1.26%	1.27%	40% NR	A	A	AA
1.19%	1.20%	40% NR	A	A	AA
1.02%	1.02%	40% NR	BB	BB	BBB
1.02%	1.02%	40% NR	BBB	BBB	A
1.02%	1.02%	40% NR	BBB	BBB	A
1.02%	1.02%	40% NR	A	A	AA
1.02%	1.02%	40%			
1.02%	1.02%	40% NR	A	A	AA
1.02%	1.02%	40% NR	BBB	BBB	A
1.02%	1.02%	40% NR	BBB	BBB	A
1.02%	1.02%	40% NR	A	A	AA
1.02%	1.02%	40% NR	BBB	BBB	A
					NR
					NR
3.23%	3.33%	40% BB	BB	BBB	BB
3.53%	3.33%	40% BB	BBB	BBB	BBB
		40%			
3.36%	3.33%	40% BB	BBB	BBB	BBB
3.23%	3.33%	40% BB	A	A	A
		40%			
		40%			

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

B	BBB	5	Consumer Services	Europe	United Kingdom
B	BBB	5	Consumer Services	Europe	United Kingdom
B	BBB	5	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
B	BBB	5	Consumer Services	Europe	United Kingdom
B	BBB	5	Consumer Services	Europe	United Kingdom
B	BBB	5	Consumer Services	Europe	United Kingdom
B	BBB	5	Consumer Services	Europe	United Kingdom
	NR	2		India	India
	NR	2		India	India
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	A	3	Industrials	N.Amer	United States
	A	3	Industrials	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	3	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	3	Health Care	N.Amer	United States
NR	BB	3	Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
NR	BB	4	Health Care	N.Amer	United States
NR	BB	3	Health Care	N.Amer	United States
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	AA	3	Industrials	Europe	United Kingdom
BB	AA	3	Industrials	Europe	United Kingdom
BBB	A	5	Industrials	Europe	United Kingdom
A	AA	16	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	A	5	Industrials	Europe	United Kingdom
A	AA	16	Industrials	Europe	United Kingdom
BBB	AA	16	Industrials	Europe	United Kingdom
BBB	AA	16	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
A	AA	16	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
A	AA	16	Industrials	Europe	United Kingdom
BB	AA	3	Industrials	Europe	United Kingdom
BB	AA	3	Industrials	Europe	United Kingdom
BBB	A	5	Industrials	Europe	United Kingdom
A	AA	16	Industrials	Europe	United Kingdom
A	AA	16	Industrials	Europe	United Kingdom
BBB	A	5	Industrials	Europe	United Kingdom
BBB	A	5	Industrials	Europe	United Kingdom
A	AA	16	Industrials	Europe	United Kingdom
BBB	AA	16	Industrials	Europe	United Kingdom
BBB	AA	16	Industrials	Europe	United Kingdom
	A	6	Utilities	N.Amer	United States
	A	5	Utilities	N.Amer	United States
	A	5	Utilities	N.Amer	United States
	A	5	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	5	Utilities	N.Amer	United States
	A	5	Utilities	N.Amer	United States
	A	5	Utilities	N.Amer	United States
	A	5	Utilities	N.Amer	United States
	A	5	Utilities	N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
NR	A	4	Industrials	Asia	Singapore
NR	A	3	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
NR	A	3	Industrials	Asia	Singapore
NR	A	3	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore

BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		CcyGrp	CcyGrp	CcyGrp	Thin
BBB	BBB		DocAdj	DocAdj	DocAdj	Thin
BB	AA					
BB	AA					
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BB	AA					
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
					Thin	
					Thin	
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
BB	BB					
BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier
BB	BB					
BB	BB					

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

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

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

FLEXUSDCR	29-Aug-08 FLEX
FLEXUSDMM	29-Aug-08 FLEX
FLEXUSDMR	29-Aug-08 FLEX
FLEXUSDXR	29-Aug-08 FLEX
FLEXAUDMR	29-Aug-08 FLEX
FLEXAUDXR	29-Aug-08 FLEX
FLEXCADMR	29-Aug-08 FLEX
FLEXEURCR	29-Aug-08 FLEX
FLEXEURMM	29-Aug-08 FLEX
FLEXEURMR	29-Aug-08 FLEX
FLEXEURXR	29-Aug-08 FLEX
FLEXGBPXR	29-Aug-08 FLEX
FLEXHKDMR	29-Aug-08 FLEX
FLEXHKDXR	29-Aug-08 FLEX
FLEXILSXR	29-Aug-08 FLEX
FLEXJPYMR	29-Aug-08 FLEX
FLEXJPYXR	29-Aug-08 FLEX
FLEXSGDMR	29-Aug-08 FLEX
FLEXSGDXR	29-Aug-08 FLEX
FLEXUSDCR	29-Aug-08 FLEX
FLEXUSDMM	29-Aug-08 FLEX
FLEXUSDMR	29-Aug-08 FLEX
FLEXUSDXR	29-Aug-08 FLEX
FLREURMR	29-Aug-08 FLR
FLRUSDCR	29-Aug-08 FLR
FLRUSDMR	29-Aug-08 FLR
FLRUSDXR	29-Aug-08 FLR
FMCAUDMR	29-Aug-08 FMC
FMCAUDXR	29-Aug-08 FMC
FMCCHFMR	29-Aug-08 FMC
FMCCHFXR	29-Aug-08 FMC
FMCEURCR	29-Aug-08 FMC
FMCEURMM	29-Aug-08 FMC
FMCEURMR	29-Aug-08 FMC
FMCEURXR	29-Aug-08 FMC
FMCHKDMR	29-Aug-08 FMC
FMCJPYMR	29-Aug-08 FMC
FMCNZDMR	29-Aug-08 FMC
FMCNZDXR	29-Aug-08 FMC
FMCUSDCR	29-Aug-08 FMC
FMCUSDMM	29-Aug-08 FMC
FMCUSDMR	29-Aug-08 FMC
FMCUSDXR	29-Aug-08 FMC
FMGFPAUDCR	29-Aug-08 FMGFP
FMGFPEURCR	29-Aug-08 FMGFP
FMGFPEURMM	29-Aug-08 FMGFP
FMGFPEURMR	29-Aug-08 FMGFP
FMGFPEURXR	29-Aug-08 FMGFP
FMGFPUSDCR	29-Aug-08 FMGFP
FMGFPUSDMR	29-Aug-08 FMGFP
FMGFPUSDXR	29-Aug-08 FMGFP
FCOHL-FPAUSDMR	29-Aug-08 FCOHL-FPA
FCOHL-FPAUSDXR	29-Aug-08 FCOHL-FPA
FOSAEURCR	29-Aug-08 FOSA
FOSAEURMM	29-Aug-08 FOSA
FOSAEURMR	29-Aug-08 FOSA
FOSAUSDCR	29-Aug-08 FOSA
FOSAUSDMM	29-Aug-08 FOSA
FOSAUSDMR	29-Aug-08 FOSA
FCGNZAUDMR	29-Aug-08 FCGNZ
FCGNZCHFCR	29-Aug-08 FCGNZ
FCGNZCHFMM	29-Aug-08 FCGNZ
FCGNZEURCR	29-Aug-08 FCGNZ
FCGNZEURMM	29-Aug-08 FCGNZ
FCGNZEURMR	29-Aug-08 FCGNZ
FCGNZGBPCR	29-Aug-08 FCGNZ
FCGNZJPYMR	29-Aug-08 FCGNZ
FCGNZNZDCR	29-Aug-08 FCGNZ
FCGNZNZDMR	29-Aug-08 FCGNZ
FCGNZUSDCR	29-Aug-08 FCGNZ
FCGNZUSDMR	29-Aug-08 FCGNZ
FEURMM	29-Aug-08 F
FUSDMM	29-Aug-08 F
FUSDMR	29-Aug-08 F

Flextronics Intl Ltd	36CCBM	SNRFOR	USD	CR	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	USD	MM	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	USD	MR	Composite
Flextronics Intl Ltd	36CCBM	SNRFOR	USD	XR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	AUD	MR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	AUD	XR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	CAD	MR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	EUR	CR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	EUR	MM	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	EUR	MR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	EUR	XR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	GBP	XR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	HKD	MR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	HKD	XR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	ILS	XR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	JPY	MR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	JPY	XR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	SGD	MR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	SGD	XR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	USD	CR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	USD	MM	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	USD	MR	Composite
Flextronics Intl Ltd	36CCBM	SUBLT2	USD	XR	Composite
Fluor Corp	3H7753	SNRFOR	EUR	MR	Composite
Fluor Corp	3H7753	SNRFOR	USD	CR	Composite
Fluor Corp	3H7753	SNRFOR	USD	MR	Composite
Fluor Corp	3H7753	SNRFOR	USD	XR	Composite
FMC Corp	3D26DA	SNRFOR	AUD	MR	Composite
FMC Corp	3D26DA	SNRFOR	AUD	XR	Composite
FMC Corp	3D26DA	SNRFOR	CHF	MR	Composite
FMC Corp	3D26DA	SNRFOR	CHF	XR	Composite
FMC Corp	3D26DA	SNRFOR	EUR	CR	Composite
FMC Corp	3D26DA	SNRFOR	EUR	MM	Composite
FMC Corp	3D26DA	SNRFOR	EUR	MR	Composite
FMC Corp	3D26DA	SNRFOR	EUR	XR	Composite
FMC Corp	3D26DA	SNRFOR	HKD	MR	Composite
FMC Corp	3D26DA	SNRFOR	JPY	MR	Composite
FMC Corp	3D26DA	SNRFOR	NZD	MR	Composite
FMC Corp	3D26DA	SNRFOR	NZD	XR	Composite
FMC Corp	3D26DA	SNRFOR	USD	CR	Composite
FMC Corp	3D26DA	SNRFOR	USD	MM	Composite
FMC Corp	3D26DA	SNRFOR	USD	MR	Composite
FMC Corp	3D26DA	SNRFOR	USD	XR	Composite
FMG Fin PTY LTD	QTCA9A	SNRFOR	AUD	CR	Composite
FMG Fin PTY LTD	QTCA9A	SNRFOR	EUR	CR	Composite
FMG Fin PTY LTD	QTCA9A	SNRFOR	EUR	MM	Composite
FMG Fin PTY LTD	QTCA9A	SNRFOR	EUR	MR	Composite
FMG Fin PTY LTD	QTCA9A	SNRFOR	EUR	XR	Composite
FMG Fin PTY LTD	QTCA9A	SNRFOR	USD	CR	Composite
FMG Fin PTY LTD	QTCA9A	SNRFOR	USD	MR	Composite
FMG Fin PTY LTD	QTCA9A	SNRFOR	USD	XR	Composite
Fndtn PA Coal Co	3I54B9	SNRFOR	USD	MR	Composite
Fndtn PA Coal Co	3I54B9	SNRFOR	USD	XR	Composite
Fondiaria SAI SpA	TXAEHZ	SNRFOR	EUR	CR	Composite
Fondiaria SAI SpA	TXAEHZ	SNRFOR	EUR	MM	Composite
Fondiaria SAI SpA	TXAEHZ	SNRFOR	EUR	MR	Composite
Fondiaria SAI SpA	TXAEHZ	SNRFOR	USD	CR	Composite
Fondiaria SAI SpA	TXAEHZ	SNRFOR	USD	MM	Composite
Fondiaria SAI SpA	TXAEHZ	SNRFOR	USD	MR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	AUD	MR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	CHF	CR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	CHF	MM	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	EUR	CR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	EUR	MM	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	EUR	MR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	GBP	CR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	JPY	MR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	NZD	CR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	NZD	MR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	USD	CR	Composite
FONTERRA CO OPERATIVE GROUP Ltd	QTCB2E	SNRFOR	USD	MR	Composite
Ford Mtr Co	3H98A7	SECDOM	EUR	MM	Composite
Ford Mtr Co	3H98A7	SECDOM	USD	MM	Composite
Ford Mtr Co	3H98A7	SECDOM	USD	MR	Composite

1.23%	1.58%	1.99%	2.34%	2.77%	3.33%	3.43%	3.42%	2.99%
1.23%	1.50%	1.89%	2.22%	2.77%	3.17%	3.26%	3.25%	2.99%
1.23%	1.45%	1.82%	2.15%	2.77%	3.05%	3.17%	3.16%	2.99%
1.38%	1.51%	1.93%	2.39%	2.78%	3.07%	3.17%	3.26%	3.28%
1.48%	1.63%	2.07%	2.56%	2.99%	3.30%	3.39%	3.49%	3.59%
1.38%	1.53%	1.97%	2.39%	2.80%	3.10%	3.20%	3.29%	3.41%
1.40%	1.50%	1.91%	2.38%	2.77%	3.05%	3.16%	3.27%	3.28%
1.40%	1.50%	1.91%	2.38%	2.77%	3.05%	3.16%	3.27%	3.28%
1.38%	1.53%	1.97%	2.39%	2.80%	3.10%	3.20%	3.29%	3.41%
1.40%	1.50%	1.91%	2.38%	2.77%	3.05%	3.16%	3.27%	3.28%
1.40%	1.50%	1.91%	2.38%	2.77%	3.05%	3.16%	3.27%	3.28%
1.38%	1.51%	1.93%	2.39%	2.78%	3.07%	3.17%	3.26%	3.28%
1.38%	1.53%	1.97%	2.39%	2.80%	3.10%	3.20%	3.29%	3.41%
1.48%	1.63%	2.07%	2.56%	2.99%	3.30%	3.39%	3.49%	3.59%
1.38%	1.53%	1.97%	2.39%	2.80%	3.10%	3.20%	3.29%	3.41%
1.40%	1.50%	1.91%	2.38%	2.77%	3.05%	3.16%	3.27%	3.28%
	0.28%	0.32%	0.48%	0.51%	0.53%	0.56%	0.62%	
	0.28%	0.32%	0.48%	0.51%	0.53%	0.56%	0.62%	
	0.28%	0.32%	0.48%	0.49%	0.53%	0.54%	0.60%	
0.20%	0.31%	0.33%	0.46%	0.56%	0.67%	0.69%	0.73%	1.03%
0.20%	0.31%	0.33%	0.46%	0.56%	0.67%	0.69%	0.73%	1.03%
0.20%	0.31%	0.32%	0.46%	0.56%	0.67%	0.67%	0.71%	1.03%
0.19%	0.30%	0.32%	0.45%	0.54%	0.64%	0.67%	0.71%	1.00%
0.21%	0.33%	0.33%	0.49%	0.59%	0.70%	0.73%	0.77%	1.09%
0.20%	0.32%	0.32%	0.47%	0.57%	0.68%	0.68%	0.72%	1.04%
0.20%	0.31%	0.32%	0.46%	0.56%	0.67%	0.67%	0.71%	1.03%
0.19%	0.30%	0.32%	0.45%	0.54%	0.64%	0.67%	0.71%	1.00%
0.20%	0.31%	0.33%	0.46%	0.56%	0.67%	0.69%	0.73%	1.03%
0.20%	0.31%	0.32%	0.46%	0.56%	0.67%	0.67%	0.71%	1.03%
0.19%	0.30%	0.32%	0.45%	0.54%	0.64%	0.67%	0.71%	1.00%
0.21%	0.33%	0.33%	0.49%	0.59%	0.70%	0.73%	0.77%	1.09%
0.20%	0.31%	0.32%	0.46%	0.56%	0.67%	0.67%	0.71%	1.03%
0.19%	0.30%	0.32%	0.45%	0.54%	0.64%	0.67%	0.71%	1.00%
			2.31%	2.70%	3.12%			
			2.31%	2.70%	3.12%			
			2.31%	2.70%	3.12%			
			2.31%	2.70%	3.12%			
			2.31%	2.70%	3.12%			
			2.31%	2.70%	3.12%			
	1.48%	1.95%	2.05%	2.06%	2.04%	2.96%	2.97%	
0.32%	0.33%	0.39%	0.46%	0.56%	0.65%	0.70%	0.75%	
0.32%	0.33%	0.38%	0.44%	0.54%	0.65%	0.67%	0.75%	
0.32%	0.33%	0.37%	0.44%	0.53%	0.65%	0.66%	0.75%	
0.32%	0.33%	0.39%	0.46%	0.56%	0.65%	0.70%	0.75%	
0.32%	0.33%	0.38%	0.44%	0.54%	0.65%	0.67%	0.75%	
0.32%	0.33%	0.37%	0.44%	0.53%	0.65%	0.66%	0.75%	
	0.55%	0.56%	0.68%	0.75%	0.86%	0.91%	1.04%	0.77%
	0.55%	0.56%	0.68%	0.76%	0.86%	0.92%	1.04%	0.77%
	0.54%	0.56%	0.67%	0.75%	0.86%	0.91%	1.04%	0.77%
	0.55%	0.56%	0.68%	0.75%	0.86%	0.91%	1.04%	0.77%
	0.57%	0.58%	0.70%	0.79%	0.90%	0.95%	1.04%	0.77%
	0.54%	0.56%	0.67%	0.75%	0.86%	0.91%	1.04%	0.77%
	9.73%	10.23%	10.65%	11.03%	11.43%			
	9.73%	10.23%	10.65%	11.03%	11.43%			
	9.73%	10.23%	10.65%	11.03%	11.43%			

3.53%	3.33%	40% BB	BBB	BBB	BBB
		40%			
3.36%	3.33%	40% BB	BBB	BBB	BBB
3.23%	3.33%	40% BB	A	A	A
		35.71%			
3.27%	3.32%	35.71% BB	BBB	BBB	A
		35.71%			
3.55%	3.60%	33.75% BBB	A	A	AA
		35.71%			
3.38%	3.42%	35.71% A	A	AA	AA
3.25%	3.30%	35.71% A	A	AA	AA
3.25%	3.30%	35.71% A	A	AA	AA
3.38%	3.42%	35.71% A	A	AA	AA
3.25%	3.30%	35.71% A	A	AA	AA
3.25%	3.30%	35.71% A	A	AA	AA
		35.71%			
3.27%	3.32%	35.71% BB	BBB	BBB	A
3.38%	3.42%	35.71% A	A	AA	AA
		35.71%			
3.55%	3.60%	33.75% BBB	A	A	AA
		35.71%			
3.38%	3.42%	35.71% A	A	AA	AA
3.25%	3.30%	35.71% A	A	AA	AA
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
0.89%	0.98%	40% B	B	BB	BB
0.89%	0.98%	40% B	B	BB	BB
0.89%	0.98%	40% BBB	BBB	BBB	A
0.85%	0.95%	40% BB	BB	BBB	BBB
0.93%	1.04%	40% BB	BB	BBB	BBB
0.90%	0.99%	40% BB	BB	BBB	BBB
0.89%	0.98%	40% BBB	BBB	BBB	A
0.85%	0.95%	40% BB	BB	BBB	BBB
		40%			
0.89%	0.98%	40% B	B	BB	BB
0.89%	0.98%	40% BBB	BBB	BBB	A
0.85%	0.95%	40% BB	BB	BBB	BBB
0.93%	1.04%	40% BB	BB	BBB	BBB
		40%			
0.89%	0.98%	40% BBB	BBB	BBB	A
0.85%	0.95%	40% BB	BB	BBB	BBB
		40%			NR
		40%			NR
		40%			NR
		40%			NR
		40%			
		40%			NR
		40%			NR
		40%			NR
		40%			
		40%	BB	BBB	NR
0.92%	0.95%	40% NR	NR	B	BB
0.92%	0.95%	40% NR	NR	BBB	BBB
0.92%	0.95%	40% NR	NR	B	BB
0.92%	0.95%	40% NR	NR	B	BB
0.92%	0.95%	40% NR	NR	BBB	BBB
0.92%	0.95%	40% NR	NR	B	BB
0.75%	0.92%	40%	BB	BB	BB
		40%			
0.75%	0.92%	40%	BBB	BBB	BBB
		40%			
		40%			
0.75%	0.92%	40%	BBB	BBB	BBB
		40%			
0.75%	0.92%	40%	BB	BB	BB
		40%			
		40%			
0.75%	0.92%	40%	BBB	BBB	BBB
0.75%	0.92%	40%	BBB	BBB	BBB
		70.50%	NR	NR	NR
		70.50%	NR	NR	NR
		70.50%	NR	NR	NR

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

NR	A	3	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
NR	A	3	Industrials	Asia	Singapore
NR	A	3	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
BB	AA	12	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
BBB	AA	12	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
BBB	AA	6	Industrials	Asia	Singapore
A	AA	8	Industrials	Asia	Singapore
A	AA	8	Industrials	Asia	Singapore
BBB	AA	6	Industrials	Asia	Singapore
A	AA	8	Industrials	Asia	Singapore
A	AA	8	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
BB	AA	12	Industrials	Asia	Singapore
BBB	AA	6	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
BBB	AA	12	Industrials	Asia	Singapore
	NR		Industrials	Asia	Singapore
BBB	AA	6	Industrials	Asia	Singapore
A	AA	8	Industrials	Asia	Singapore
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
B	A	7	Basic Materials	N.Amer	United States
B	A	7	Basic Materials	N.Amer	United States
BBB	BBB	7	Basic Materials	N.Amer	United States
BB	A	7	Basic Materials	N.Amer	United States
BB	A	7	Basic Materials	N.Amer	United States
BB	A	7	Basic Materials	N.Amer	United States
BBB	BBB	7	Basic Materials	N.Amer	United States
BB	A	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
B	A	7	Basic Materials	N.Amer	United States
BBB	BBB	7	Basic Materials	N.Amer	United States
BB	A	7	Basic Materials	N.Amer	United States
BB	A	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	BBB	7	Basic Materials	N.Amer	United States
BB	A	7	Basic Materials	N.Amer	United States
	NR	2	Financials	Oceania	Australia
	NR	2	Financials	Oceania	Australia
	NR	2	Financials	Oceania	Australia
	NR	2	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR	2	Financials	Oceania	Australia
	NR	2	Financials	Oceania	Australia
	NR	2	Financials	Oceania	Australia
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
NR	NR	2	Financials	Europe	Italy
NR	NR	2	Financials	Europe	Italy
NR	NR	2	Financials	Europe	Italy
NR	NR	2	Financials	Europe	Italy
NR	NR	2	Financials	Europe	Italy
NR	NR	2	Financials	Europe	Italy
NR	A	5	Consumer Goods	Oceania	New Zealand
	NR		Consumer Goods	Oceania	New Zealand
NR	A	4	Consumer Goods	Oceania	New Zealand
	NR		Consumer Goods	Oceania	New Zealand
	NR		Consumer Goods	Oceania	New Zealand
NR	A	3	Consumer Goods	Oceania	New Zealand
	NR		Consumer Goods	Oceania	New Zealand
NR	A	5	Consumer Goods	Oceania	New Zealand
	NR		Consumer Goods	Oceania	New Zealand
	NR		Consumer Goods	Oceania	New Zealand
NR	A	4	Consumer Goods	Oceania	New Zealand
NR	A	3	Consumer Goods	Oceania	New Zealand
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States

BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
BB	BB					
BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		Thin	Thin	Thin	CcyGrp
A	A					
A	A		Thin	Thin	Thin	CcyGrp
A	A		Thin	Thin	Thin	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BBB				Thin	Thin
B	BBB				Thin	Thin
B	BBB				Thin	Thin
B	BBB				Thin	Thin
B	BBB					
B	BBB				Thin	Thin
B	BBB				Thin	Thin
B	BBB				Thin	Thin
	BB					
	BB		CcyGrp	CcyGrp	Thin	Thin
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A		Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A		Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC		Thin	Thin	Thin	Thin
BB	CCC		Thin	Thin	Thin	Thin
BB	CCC		Thin	Thin	Thin	Thin

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

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

FUSDXR	29-Aug-08 F
FAUDCR	29-Aug-08 F
FAUDMR	29-Aug-08 F
FCADMR	29-Aug-08 F
FCHFMR	29-Aug-08 F
FEURCR	29-Aug-08 F
FEURMM	29-Aug-08 F
FEURMR	29-Aug-08 F
FEURXR	29-Aug-08 F
FGBPMR	29-Aug-08 F
FHKDMR	29-Aug-08 F
FILSMR	29-Aug-08 F
FJPYCR	29-Aug-08 F
FJPYMR	29-Aug-08 F
FJPYXR	29-Aug-08 F
FNZDMR	29-Aug-08 F
FSGDMR	29-Aug-08 F
FTWDCR	29-Aug-08 F
FTWDMR	29-Aug-08 F
FUSDCR	29-Aug-08 F
FUSDMM	29-Aug-08 F
FUSDMR	29-Aug-08 F
FUSDXR	29-Aug-08 F
F-MotCrLLCAUDCR	29-Aug-08 F-MotCrLLC
F-MotCrLLCAUDMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCAUDXR	29-Aug-08 F-MotCrLLC
F-MotCrLLCCADMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCCHFMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCDKKMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCEURCR	29-Aug-08 F-MotCrLLC
F-MotCrLLCEURMM	29-Aug-08 F-MotCrLLC
F-MotCrLLCEURMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCEURXR	29-Aug-08 F-MotCrLLC
F-MotCrLLCGBPCR	29-Aug-08 F-MotCrLLC
F-MotCrLLCGBPMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCGBPXR	29-Aug-08 F-MotCrLLC
F-MotCrLLCHKDMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCHKDXR	29-Aug-08 F-MotCrLLC
F-MotCrLLCJPYCR	29-Aug-08 F-MotCrLLC
F-MotCrLLCJPYMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCJPYXR	29-Aug-08 F-MotCrLLC
F-MotCrLLCSEKMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCSGDMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCTWDMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCUSDCR	29-Aug-08 F-MotCrLLC
F-MotCrLLCUSDMM	29-Aug-08 F-MotCrLLC
F-MotCrLLCUSDMR	29-Aug-08 F-MotCrLLC
F-MotCrLLCUSDXR	29-Aug-08 F-MotCrLLC
EMGLN-ForesterEURCR	29-Aug-08 EMGLN-Forester
EMGLN-ForesterEURMM	29-Aug-08 EMGLN-Forester
EMGLN-ForesterEURMR	29-Aug-08 EMGLN-Forester
EMGLN-ForesterEURXR	29-Aug-08 EMGLN-Forester
EMGLN-ForesterUSDCR	29-Aug-08 EMGLN-Forester
EMGLN-ForesterUSDMM	29-Aug-08 EMGLN-Forester
EMGLN-ForesterUSDMR	29-Aug-08 EMGLN-Forester
FORMPCTWDCR	29-Aug-08 FORMPC
FORMPCUSDCR	29-Aug-08 FORMPC
FORMPCUSDMR	29-Aug-08 FORMPC
FORMPCUSDXR	29-Aug-08 FORMPC
FORTIS-BkNedHldAUDCR	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedHldCHFCR	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedHldEURCR	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedHldEURMM	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedHldEURMR	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedHldGBPCR	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedHldJPYCR	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedHldUSDCR	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedHldUSDMM	29-Aug-08 FORTIS-BkNedHld
FORTIS-BkNedNVEURCR	29-Aug-08 FORTIS-BkNedNV
FORTIS-BkNedNVEURMM	29-Aug-08 FORTIS-BkNedNV
FORTIS-BkNedNVEURMR	29-Aug-08 FORTIS-BkNedNV
FORTIS-BkNedNVGBPMM	29-Aug-08 FORTIS-BkNedNV
FORTIS-BkNedNVUSDCR	29-Aug-08 FORTIS-BkNedNV
FORTIS-BkNedNVUSDMM	29-Aug-08 FORTIS-BkNedNV

Ford Mtr Co	3H98A7	SECDOM	USD	XR	Composite
Ford Mtr Co	3H98A7	SNRFOR	AUD	CR	Composite
Ford Mtr Co	3H98A7	SNRFOR	AUD	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	CAD	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	CHF	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	EUR	CR	Composite
Ford Mtr Co	3H98A7	SNRFOR	EUR	MM	Composite
Ford Mtr Co	3H98A7	SNRFOR	EUR	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	EUR	XR	Composite
Ford Mtr Co	3H98A7	SNRFOR	GBP	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	HKD	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	ILS	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	JPY	CR	Composite
Ford Mtr Co	3H98A7	SNRFOR	JPY	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	JPY	XR	Composite
Ford Mtr Co	3H98A7	SNRFOR	NZD	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	SGD	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	TWD	CR	Composite
Ford Mtr Co	3H98A7	SNRFOR	TWD	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	USD	CR	Composite
Ford Mtr Co	3H98A7	SNRFOR	USD	MM	Composite
Ford Mtr Co	3H98A7	SNRFOR	USD	MR	Composite
Ford Mtr Co	3H98A7	SNRFOR	USD	XR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	AUD	CR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	AUD	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	AUD	XR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	CAD	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	CHF	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	DKK	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	EUR	CR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	EUR	MM	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	EUR	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	EUR	XR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	GBP	CR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	GBP	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	GBP	XR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	HKD	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	HKD	XR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	JPY	CR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	JPY	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	JPY	XR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	SEK	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	SGD	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	TWD	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	USD	CR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	USD	MM	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	USD	MR	Composite
FORD Mtr Cr Co LLC	3H994Q	SNRFOR	USD	XR	Composite
Forester Ltd	GJ98B2	SNRFOR	EUR	CR	Composite
Forester Ltd	GJ98B2	SNRFOR	EUR	MM	Composite
Forester Ltd	GJ98B2	SNRFOR	EUR	MR	Composite
Forester Ltd	GJ98B2	SNRFOR	EUR	XR	Composite
Forester Ltd	GJ98B2	SNRFOR	USD	CR	Composite
Forester Ltd	GJ98B2	SNRFOR	USD	MM	Composite
Forester Ltd	GJ98B2	SNRFOR	USD	MR	Composite
Formosa Plastics Corp	YA869E	SNRFOR	TWD	CR	Composite
Formosa Plastics Corp	YA869E	SNRFOR	USD	CR	Composite
Formosa Plastics Corp	YA869E	SNRFOR	USD	MR	Composite
Formosa Plastics Corp	YA869E	SNRFOR	USD	XR	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	AUD	CR	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	CHF	CR	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	EUR	CR	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	EUR	MM	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	EUR	MR	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	GBP	CR	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	JPY	CR	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	USD	CR	Composite
Fortis Bk Ned Hldg N V	NQ6748	SNRFOR	USD	MM	Composite
Fortis Bk Ned N V	37DEKP	SNRFOR	EUR	CR	Composite
Fortis Bk Ned N V	37DEKP	SNRFOR	EUR	MM	Composite
Fortis Bk Ned N V	37DEKP	SNRFOR	EUR	MR	Composite
Fortis Bk Ned N V	37DEKP	SNRFOR	GBP	MM	Composite
Fortis Bk Ned N V	37DEKP	SNRFOR	USD	CR	Composite
Fortis Bk Ned N V	37DEKP	SNRFOR	USD	MM	Composite

	9.73%	10.23%	10.65%	11.03%	11.43%			
14.45%	18.26%	20.66%	20.30%	19.24%	18.41%	16.91%	15.57%	16.18%
14.45%	18.26%	20.66%	20.30%	19.24%	18.41%	16.91%	15.57%	16.18%
14.43%	18.26%	20.71%	20.29%	19.29%	18.47%	17.00%	15.35%	16.18%
15.21%	19.25%	21.81%	21.36%	20.39%	19.56%	17.90%	16.38%	17.16%
14.60%	18.48%	20.94%	20.50%	19.57%	18.78%	17.18%	15.51%	16.47%
14.43%	18.26%	20.71%	20.29%	19.29%	18.47%	17.00%	15.35%	16.18%
14.43%	18.26%	20.71%	20.29%	19.29%	18.47%	17.00%	15.35%	16.18%
14.43%	18.26%	20.71%	20.29%	19.29%	18.47%	17.00%	15.35%	16.18%
14.43%	18.26%	20.71%	20.29%	19.29%	18.47%	17.00%	15.35%	16.18%
14.45%	18.26%	20.66%	20.30%	19.24%	18.41%	16.91%	15.57%	16.18%
14.43%	18.26%	20.71%	20.29%	19.29%	18.47%	17.00%	15.35%	16.18%
15.21%	19.25%	21.81%	21.36%	20.39%	19.56%	17.90%	16.38%	17.16%
14.43%	18.26%	20.71%	20.29%	19.29%	18.47%	17.00%	15.35%	16.18%
15.21%	19.25%	21.81%	21.36%	20.39%	19.56%	17.90%	16.38%	17.16%
14.60%	18.48%	20.94%	20.50%	19.57%	18.78%	17.18%	15.51%	16.47%
14.43%	18.26%	20.71%	20.29%	19.29%	18.47%	17.00%	15.35%	16.18%
13.92%	17.61%	19.96%	19.54%	18.51%	17.93%	16.53%	15.41%	15.70%
11.92%	14.16%	15.87%	14.46%	15.56%	15.16%	13.83%	12.76%	11.57%
11.92%	13.46%	15.08%	14.46%	14.66%	14.40%	13.14%	12.12%	11.57%
11.88%	12.95%	14.78%	14.47%	14.26%	14.12%	12.75%	11.65%	11.63%
11.88%	12.95%	14.78%	14.47%	14.26%	14.12%	12.75%	11.65%	11.63%
12.39%	13.66%	15.58%	15.24%	15.38%	14.75%	13.43%	12.26%	12.26%
12.00%	13.11%	14.96%	14.63%	14.45%	14.21%	12.90%	11.77%	11.77%
11.88%	12.95%	14.78%	14.47%	14.26%	14.12%	12.75%	11.65%	11.63%
11.44%	12.99%	14.52%	13.94%	13.72%	13.37%	12.38%	11.32%	11.22%
12.39%	13.66%	15.58%	15.24%	15.38%	14.75%	13.43%	12.26%	12.26%
11.88%	12.95%	14.78%	14.47%	14.26%	14.12%	12.75%	11.65%	11.63%
11.88%	12.95%	14.78%	14.47%	14.26%	14.12%	12.75%	11.65%	11.63%
11.44%	12.99%	14.52%	13.94%	13.72%	13.37%	12.38%	11.32%	11.22%
11.94%	13.34%	14.84%	14.66%	14.27%	13.95%	12.64%	11.66%	11.57%
11.50%	12.91%	14.35%	14.12%	13.79%	13.43%	12.17%	11.66%	11.57%
11.88%	12.95%	14.78%	14.47%	14.26%	14.12%	12.75%	11.65%	11.63%
11.88%	12.95%	14.78%	14.47%	14.26%	14.12%	12.75%	11.65%	11.63%
12.39%	13.66%	15.58%	15.24%	15.38%	14.75%	13.43%	12.26%	12.26%
12.00%	13.11%	14.96%	14.63%	14.45%	14.21%	12.90%	11.77%	11.77%
11.88%	12.95%	14.78%	14.47%	14.26%	14.12%	12.75%	11.65%	11.63%
11.44%	12.99%	14.52%	13.94%	13.72%	13.37%	12.38%	11.32%	11.22%
	0.62%	0.88%	1.03%	1.13%	1.30%	1.31%	1.32%	
	0.62%	0.88%	1.03%	1.13%	1.30%	1.31%	1.32%	
	0.62%	0.87%	1.02%	1.13%	1.29%	1.31%	1.32%	
0.24%	0.54%	0.81%	0.99%	1.10%	1.20%	1.22%	1.25%	1.21%
0.24%	0.52%	0.78%	0.95%	1.05%	1.16%	1.17%	1.20%	1.21%
	0.78%	0.81%	1.03%	1.06%	1.20%	1.21%	1.23%	
	0.78%	0.81%	0.99%	1.06%	1.15%	1.16%	1.18%	
	0.78%	0.81%	0.99%	1.06%	1.15%	1.16%	1.18%	

		70.50%	NR	NR	NR
15.39%	15.44%	26.05% BB	BBB	BBB	BBB
15.39%	15.44%	26.05% BB	BBB	BBB	BBB
		26.38%			
15.25%	15.42%	26.38% A	AA	AA	AA
16.05%	16.20%	26.05% BBB	A	A	A
15.41%	15.55%	26.05% BBB	A	A	A
15.25%	15.42%	26.38% A	AA	AA	AA
		25%			
15.25%	15.42%	26.38% A	AA	AA	AA
15.25%	15.42%	26.38% A	AA	AA	AA
15.25%	15.42%	26.38% A	AA	AA	AA
		26.05%			
15.39%	15.44%	26.05% BB	BBB	BBB	BBB
		26.05%			
15.25%	15.42%	26.38% A	AA	AA	AA
		26.38%			
16.05%	16.20%	26.05% BBB	A	A	A
15.25%	15.42%	26.38% A	AA	AA	AA
16.05%	16.20%	26.05% BBB	A	A	A
15.41%	15.55%	26.05% BBB	A	A	A
15.25%	15.42%	26.38% A	AA	AA	AA
14.68%	14.82%	25% BBB	A	A	A
11.32%	11.17%	39.09% BBB	BBB	BBB	BBB
11.32%	11.17%	39.09% BBB	A	A	BBB
		39.09%			
11.29%	11.15%	40.00% AA	AA	AA	AA
11.29%	11.15%	40.00% AA	AA	AA	AA
		40.00%			
11.88%	11.74%	40.00% A	A	A	A
11.40%	11.27%	39.09% A	A	A	A
11.29%	11.15%	40.00% AA	AA	AA	AA
10.87%	10.74%	38.33% A	A	A	A
11.88%	11.74%	40.00% A	A	A	A
11.29%	11.15%	40.00% AA	AA	AA	AA
		38.33%			
11.29%	11.15%	40.00% AA	AA	AA	AA
10.87%	10.74%	38.33% A	A	A	A
		39.09%			
11.32%	11.17%	39.09% A	A	A	BBB
11.32%	11.17%	39.09% BBB	BBB	BBB	BBB
11.29%	11.15%	40.00% AA	AA	AA	AA
11.29%	11.15%	40.00% AA	AA	AA	AA
		40.00%			
11.88%	11.74%	40.00% A	A	A	A
11.40%	11.27%	39.09% A	A	A	A
11.29%	11.15%	40.00% AA	AA	AA	AA
10.87%	10.74%	38.33% A	A	A	A
		40%			
		40%	NR	B	B
		40%			
		40%			
		40%			
		40%	NR	B	B
		40%	NR	B	B
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.27%		40% NR	BBB	A	A
1.27%		40% NR	A	AA	AA
		40%			
		40%			
		40%			
		40%			
		40%			
1.29%	1.34%	45%	NR	NR	BBB
1.29%	1.34%	45%	NR	NR	A
		45%			
		45%			
		45%			
1.29%	1.34%	45%	NR	NR	A

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

	NR	2	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	7	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
A	AA	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	7	Consumer Goods	N.Amer	United States
A	AA	7	Consumer Goods	N.Amer	United States
A	AA	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
A	AA	7	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
A	AA	7	Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
BB	BB	3	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
BBB	AA	11	Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
BBB	AA	11	Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
	NR		Financials	OffShore	Channel Isl
	NR	3	Financials	OffShore	Channel Isl
	NR		Financials	OffShore	Channel Isl
	NR		Financials	OffShore	Channel Isl
	NR		Financials	OffShore	Channel Isl
	NR	3	Financials	OffShore	Channel Isl
	NR	3	Financials	OffShore	Channel Isl
	NR		Basic Materials	Asia	Taiwan Province of China
	NR		Basic Materials	Asia	Taiwan Province of China
	NR		Basic Materials	Asia	Taiwan Province of China
	NR		Basic Materials	Asia	Taiwan Province of China
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	A	6	Financials	Europe	Netherlands
	A	6	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	NR	3	Financials	Europe	Netherlands
NR	NR	3	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	NR	3	Financials	Europe	Netherlands

BB	CCC		Thin	Thin	Thin	Thin
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
B	B	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
B	B	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
B	B	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
	A					
	A		Thin	DocAdj	DocAdj	Thin
	A					
	A					
	A					
	A		Thin	DocAdj	DocAdj	Thin
	A		Thin	DocAdj	DocAdj	Thin
A	A					
A	A					
A	A					
A	A					
AA	AA					
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
	AA		Thin	Thin	DocAdj	Thin
	AA		Thin	Thin	CcyGrp	Thin
	AA					
	AA					
	AA					
	AA		Thin	Thin	CcyGrp	Thin

Thin
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

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

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj

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

CcyGrp DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj

DocAdj Thin Thin

DocAdj Thin Thin
DocAdj Thin Thin

DocAdj DocAdj DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin

DocAdj DocAdj DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin

CcyGrp CcyGrp CcyGrp Thin Thin

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

FORTIS-BkNedNVUSDMR	29-Aug-08 FORTIS-BkNedNV
FORTIS-BkNedNVEURCR	29-Aug-08 FORTIS-BkNedNV
FORTIS-BkNedNVEURMM	29-Aug-08 FORTIS-BkNedNV
FORTIS-BkNedNVUSDCR	29-Aug-08 FORTIS-BkNedNV
FORTIS-BanqueAUDMM	29-Aug-08 FORTIS-Banque
FORTIS-BanqueEURCR	29-Aug-08 FORTIS-Banque
FORTIS-BanqueEURMM	29-Aug-08 FORTIS-Banque
FORTIS-BanqueEURMR	29-Aug-08 FORTIS-Banque
FORTIS-BanqueEURXR	29-Aug-08 FORTIS-Banque
FORTIS-BanqueHKDMM	29-Aug-08 FORTIS-Banque
FORTIS-BanqueNZDCR	29-Aug-08 FORTIS-Banque
FORTIS-BanqueUSDCR	29-Aug-08 FORTIS-Banque
FORTIS-BanqueUSDMM	29-Aug-08 FORTIS-Banque
FORTIS-BanqueUSDMR	29-Aug-08 FORTIS-Banque
FORTIS-BanqueEURCR	29-Aug-08 FORTIS-Banque
FORTIS-BanqueEURMM	29-Aug-08 FORTIS-Banque
FORTIS-BanqueEURMR	29-Aug-08 FORTIS-Banque
FORTIS-BanqueUSDMM	29-Aug-08 FORTIS-Banque
FORTIS-FinNVEURCR	29-Aug-08 FORTIS-FinNV
FORTIS-FinNVEURMM	29-Aug-08 FORTIS-FinNV
FORTIS-FinNVEURMR	29-Aug-08 FORTIS-FinNV
FORTIS-FinNVUSDCR	29-Aug-08 FORTIS-FinNV
FORTIS-FinNVUSDMM	29-Aug-08 FORTIS-FinNV
FORTIS-FinNVUSDMR	29-Aug-08 FORTIS-FinNV
FORTIS-FinNVUSDXR	29-Aug-08 FORTIS-FinNV
FORTISEURCR	29-Aug-08 FORTIS
FORTISEURMM	29-Aug-08 FORTIS
FORTISGBPCR	29-Aug-08 FORTIS
FORTISUSDCR	29-Aug-08 FORTIS
FORTISUSDMM	29-Aug-08 FORTIS
FORTISAUDCR	29-Aug-08 FORTIS
FORTISAUDMM	29-Aug-08 FORTIS
FORTISCHFCR	29-Aug-08 FORTIS
FORTISCHFMM	29-Aug-08 FORTIS
FORTISEURCR	29-Aug-08 FORTIS
FORTISEURMM	29-Aug-08 FORTIS
FORTISEURMR	29-Aug-08 FORTIS
FORTISGBPCR	29-Aug-08 FORTIS
FORTISGBPMM	29-Aug-08 FORTIS
FORTISHKDMM	29-Aug-08 FORTIS
FORTISJPYCR	29-Aug-08 FORTIS
FORTISJPYMM	29-Aug-08 FORTIS
FORTISJPYMR	29-Aug-08 FORTIS
FORTISSGDMM	29-Aug-08 FORTIS
FORTISUSDCR	29-Aug-08 FORTIS
FORTISUSDMM	29-Aug-08 FORTIS
FORTISUSDMR	29-Aug-08 FORTIS
FORTISAUDCR	29-Aug-08 FORTIS
FORTISAUDMM	29-Aug-08 FORTIS
FORTISCHFCR	29-Aug-08 FORTIS
FORTISCHFMM	29-Aug-08 FORTIS
FORTISEURCR	29-Aug-08 FORTIS
FORTISEURMM	29-Aug-08 FORTIS
FORTISHKDCR	29-Aug-08 FORTIS
FORTISHKDMM	29-Aug-08 FORTIS
FORTISNOKCR	29-Aug-08 FORTIS
FORTISUSDCR	29-Aug-08 FORTIS
FORTISUSDMM	29-Aug-08 FORTIS
FORTISUSDMR	29-Aug-08 FORTIS
FORTIS-SANVAUDMM	29-Aug-08 FORTIS-SANV
FORTIS-SANVEURCR	29-Aug-08 FORTIS-SANV
FORTIS-SANVEURMM	29-Aug-08 FORTIS-SANV
FORTIS-SANVEURMR	29-Aug-08 FORTIS-SANV
FORTIS-SANVGBPMM	29-Aug-08 FORTIS-SANV
FORTIS-SANVJPYMM	29-Aug-08 FORTIS-SANV
FORTIS-SANVJPYMR	29-Aug-08 FORTIS-SANV
FORTIS-SANVUSDCR	29-Aug-08 FORTIS-SANV
FORTIS-SANVUSDMM	29-Aug-08 FORTIS-SANV
FORTIS-SANVUSDMR	29-Aug-08 FORTIS-SANV
FORTIS-SANVAUDMM	29-Aug-08 FORTIS-SANV
FORTIS-SANVEURCR	29-Aug-08 FORTIS-SANV
FORTIS-SANVEURMM	29-Aug-08 FORTIS-SANV
FORTIS-SANVUSDCR	29-Aug-08 FORTIS-SANV
FORTIS-SANVUSDMM	29-Aug-08 FORTIS-SANV

Fortis Bk Ned N V	37DEKP	SNRFOR	USD	MR	Composite
Fortis Bk Ned N V	37DEKP	SUBLT2	EUR	CR	Composite
Fortis Bk Ned N V	37DEKP	SUBLT2	EUR	MM	Composite
Fortis Bk Ned N V	37DEKP	SUBLT2	USD	CR	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	AUD	MM	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	EUR	CR	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	EUR	MM	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	EUR	MR	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	EUR	XR	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	HKD	MM	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	NZD	CR	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	USD	CR	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	USD	MM	Composite
Fortis Bk SA NV	37DEKZ	SNRFOR	USD	MR	Composite
Fortis Bk SA NV	37DEKZ	SUBLT2	EUR	CR	Composite
Fortis Bk SA NV	37DEKZ	SUBLT2	EUR	MM	Composite
Fortis Bk SA NV	37DEKZ	SUBLT2	EUR	MR	Composite
Fortis Bk SA NV	37DEKZ	SUBLT2	USD	MM	Composite
Fortis Fin NV	NQ674H	SNRFOR	EUR	CR	Composite
Fortis Fin NV	NQ674H	SNRFOR	EUR	MM	Composite
Fortis Fin NV	NQ674H	SNRFOR	EUR	MR	Composite
Fortis Fin NV	NQ674H	SNRFOR	USD	CR	Composite
Fortis Fin NV	NQ674H	SNRFOR	USD	MM	Composite
Fortis Fin NV	NQ674H	SNRFOR	USD	MR	Composite
Fortis Fin NV	NQ674H	SNRFOR	USD	XR	Composite
Fortis NV	37DEKK	PREFT1	EUR	CR	Composite
Fortis NV	37DEKK	PREFT1	EUR	MM	Composite
Fortis NV	37DEKK	PREFT1	GBP	CR	Composite
Fortis NV	37DEKK	PREFT1	USD	CR	Composite
Fortis NV	37DEKK	PREFT1	USD	MM	Composite
Fortis NV	37DEKK	SNRFOR	AUD	CR	Composite
Fortis NV	37DEKK	SNRFOR	AUD	MM	Composite
Fortis NV	37DEKK	SNRFOR	CHF	CR	Composite
Fortis NV	37DEKK	SNRFOR	CHF	MM	Composite
Fortis NV	37DEKK	SNRFOR	EUR	CR	Composite
Fortis NV	37DEKK	SNRFOR	EUR	MM	Composite
Fortis NV	37DEKK	SNRFOR	EUR	MR	Composite
Fortis NV	37DEKK	SNRFOR	GBP	CR	Composite
Fortis NV	37DEKK	SNRFOR	GBP	MM	Composite
Fortis NV	37DEKK	SNRFOR	HKD	MM	Composite
Fortis NV	37DEKK	SNRFOR	JPY	CR	Composite
Fortis NV	37DEKK	SNRFOR	JPY	MM	Composite
Fortis NV	37DEKK	SNRFOR	JPY	MR	Composite
Fortis NV	37DEKK	SNRFOR	SGD	MM	Composite
Fortis NV	37DEKK	SNRFOR	USD	CR	Composite
Fortis NV	37DEKK	SNRFOR	USD	MM	Composite
Fortis NV	37DEKK	SNRFOR	USD	MR	Composite
Fortis NV	37DEKK	SUBLT2	AUD	CR	Composite
Fortis NV	37DEKK	SUBLT2	AUD	MM	Composite
Fortis NV	37DEKK	SUBLT2	CHF	CR	Composite
Fortis NV	37DEKK	SUBLT2	CHF	MM	Composite
Fortis NV	37DEKK	SUBLT2	EUR	CR	Composite
Fortis NV	37DEKK	SUBLT2	EUR	MM	Composite
Fortis NV	37DEKK	SUBLT2	HKD	CR	Composite
Fortis NV	37DEKK	SUBLT2	HKD	MM	Composite
Fortis NV	37DEKK	SUBLT2	NOK	CR	Composite
Fortis NV	37DEKK	SUBLT2	USD	CR	Composite
Fortis NV	37DEKK	SUBLT2	USD	MM	Composite
Fortis NV	37DEKK	SUBLT2	USD	MR	Composite
Fortis SA NV	37DEKH	SNRFOR	AUD	MM	Composite
Fortis SA NV	37DEKH	SNRFOR	EUR	CR	Composite
Fortis SA NV	37DEKH	SNRFOR	EUR	MM	Composite
Fortis SA NV	37DEKH	SNRFOR	EUR	MR	Composite
Fortis SA NV	37DEKH	SNRFOR	GBP	MM	Composite
Fortis SA NV	37DEKH	SNRFOR	JPY	MM	Composite
Fortis SA NV	37DEKH	SNRFOR	JPY	MR	Composite
Fortis SA NV	37DEKH	SNRFOR	USD	CR	Composite
Fortis SA NV	37DEKH	SNRFOR	USD	MM	Composite
Fortis SA NV	37DEKH	SNRFOR	USD	MR	Composite
Fortis SA NV	37DEKH	SUBLT2	AUD	MM	Composite
Fortis SA NV	37DEKH	SUBLT2	EUR	CR	Composite
Fortis SA NV	37DEKH	SUBLT2	EUR	MM	Composite
Fortis SA NV	37DEKH	SUBLT2	USD	CR	Composite
Fortis SA NV	37DEKH	SUBLT2	USD	MM	Composite

	0.56%	0.76%	0.93%	1.06%	1.16%	1.17%	1.19%	1.24%
	0.59%	0.79%	0.97%	1.10%	1.20%	1.22%	1.24%	1.24%
	0.56%	0.76%	0.93%	1.06%	1.16%	1.17%	1.19%	1.24%
	0.56%	0.75%	0.92%	1.05%	1.14%	1.16%	1.18%	1.24%
	0.54%	0.72%	0.88%	1.01%	1.10%	1.12%	1.14%	1.24%
	0.56%	0.76%	0.93%	1.06%	1.16%	1.17%	1.19%	1.24%
	0.59%	0.79%	0.97%	1.10%	1.20%	1.22%	1.24%	1.24%
	0.56%	0.76%	0.93%	1.06%	1.16%	1.17%	1.19%	1.24%
0.72%	1.00%	1.28%	1.60%	1.80%	2.00%	2.01%	2.03%	1.99%
0.72%	0.96%	1.23%	1.54%	1.72%	1.92%	1.92%	1.94%	1.99%
0.72%	0.95%	1.22%	1.52%	1.71%	1.90%	1.91%	1.92%	1.99%
0.72%	0.96%	1.23%	1.54%	1.72%	1.92%	1.92%	1.94%	1.99%
	0.47%	0.66%	0.81%	0.99%	1.09%	1.11%	1.13%	
	0.45%	0.66%	0.81%	0.95%	1.05%	1.06%	1.09%	
	0.47%	0.66%	0.81%	0.99%	1.09%	1.11%	1.13%	
0.56%	0.62%	0.69%	0.85%	0.96%	1.04%	1.07%	1.10%	1.13%
0.56%	0.62%	0.69%	0.85%	0.96%	1.04%	1.07%	1.10%	1.13%
0.56%	0.64%	0.71%	0.86%	0.99%	1.06%	1.11%	1.14%	1.16%
0.56%	0.62%	0.69%	0.84%	0.95%	1.03%	1.06%	1.09%	1.11%
0.56%	0.64%	0.71%	0.86%	0.99%	1.06%	1.11%	1.14%	1.16%
0.56%	0.62%	0.69%	0.84%	0.95%	1.03%	1.06%	1.09%	1.11%
0.56%	0.64%	0.71%	0.86%	0.99%	1.06%	1.11%	1.14%	1.16%
0.56%	0.62%	0.69%	0.84%	0.95%	1.03%	1.06%	1.09%	1.11%
0.56%	0.62%	0.69%	0.84%	0.95%	1.03%	1.06%	1.09%	1.11%
0.56%	0.62%	0.69%	0.85%	0.96%	1.04%	1.07%	1.10%	1.13%
0.56%	0.62%	0.69%	0.85%	0.96%	1.04%	1.07%	1.10%	1.13%
0.56%	0.62%	0.69%	0.84%	0.95%	1.03%	1.06%	1.09%	1.11%
0.56%	0.64%	0.71%	0.86%	0.99%	1.06%	1.11%	1.14%	1.16%
0.56%	0.62%	0.69%	0.84%	0.95%	1.03%	1.06%	1.09%	1.11%
0.56%	0.61%	0.68%	0.83%	0.94%	1.02%	1.05%	1.08%	1.11%
	0.88%	1.23%	1.36%	1.61%	1.82%	1.85%	1.85%	
	0.85%	1.18%	1.36%	1.61%	1.75%	1.77%	1.77%	
	0.88%	1.23%	1.36%	1.61%	1.82%	1.85%	1.85%	
	0.85%	1.18%	1.36%	1.61%	1.75%	1.77%	1.77%	
	0.88%	1.23%	1.36%	1.61%	1.82%	1.85%	1.85%	
	0.88%	1.23%	1.36%	1.61%	1.82%	1.85%	1.85%	
	0.85%	1.18%	1.36%	1.61%	1.75%	1.77%	1.77%	
0.54%	0.62%	0.72%	0.86%	0.98%	1.08%	1.12%	1.13%	1.17%
0.54%	0.64%	0.75%	0.90%	1.02%	1.12%	1.16%	1.17%	1.17%
0.54%	0.62%	0.72%	0.86%	0.98%	1.07%	1.11%	1.12%	1.17%
0.54%	0.61%	0.71%	0.85%	0.97%	1.06%	1.10%	1.11%	1.17%
0.54%	0.62%	0.72%	0.86%	0.98%	1.07%	1.11%	1.12%	1.17%
0.54%	0.62%	0.72%	0.86%	0.98%	1.08%	1.12%	1.13%	1.17%
0.54%	0.64%	0.75%	0.90%	1.02%	1.12%	1.16%	1.17%	1.17%
0.54%	0.62%	0.72%	0.86%	0.98%	1.07%	1.11%	1.12%	1.17%
0.54%	0.61%	0.71%	0.85%	0.97%	1.06%	1.10%	1.11%	1.17%
0.56%	0.60%	0.75%	0.92%	1.46%	1.76%	1.84%	1.82%	
0.56%	0.60%	0.75%	0.92%	1.46%	1.76%	1.84%	1.82%	
0.56%	0.60%	0.75%	0.92%	1.46%	1.76%	1.84%	1.82%	
0.56%	0.60%	0.75%	0.92%	1.46%	1.76%	1.84%	1.82%	

		45%				
		19.33%				
		19.33%				
		19.33%				
1.21%	1.19%	40%		BBB	BBB	BBB
1.21%	1.19%	40%		A	A	A
1.21%	1.19%	40%		AA	AA	AA
1.21%	1.19%	40%		A	A	A
1.21%	1.19%	40%		A	A	A
1.21%	1.19%	40%		AA	AA	AA
		40%				
1.21%	1.19%	40%		A	A	A
1.21%	1.19%	40%		AA	AA	AA
		40%				
1.87%	2.35%	18.94%	NR	BBB	BBB	A
1.87%	2.35%	20%	NR	A	A	AA
1.87%	2.35%	18.94%	NR	BBB	BBB	A
1.87%	2.35%	20%	NR	A	A	AA
		35%		BBB	NR	NR
		35%		A	NR	NR
		35%				
		35%		BBB	NR	NR
		35%				
		35%				
		35%				
		10%				
		10%				
		10%				
		10%				
		10%				
1.02%	1.20%	40%	NR	BB	BBB	BBB
1.02%	1.20%	40%	NR	BB	BBB	BBB
1.02%	1.20%	40%	NR	BBB	A	A
1.02%	1.20%	40%	NR	A	AA	AA
1.02%	1.20%	40%	NR	BBB	A	A
1.02%	1.20%	40%	NR	A	AA	AA
		40%				
1.02%	1.20%	40%	NR	BBB	A	A
1.02%	1.20%	40%	NR	A	AA	AA
1.02%	1.20%	40%	NR	A	AA	AA
1.02%	1.20%	40%	NR	BB	BBB	BBB
1.02%	1.20%	40%	NR	BB	BBB	BBB
		40%				
1.02%	1.20%	40%	NR	A	AA	AA
1.02%	1.20%	40%	NR	BBB	A	A
1.02%	1.20%	40%	NR	A	AA	AA
1.02%	1.20%	40%	NR	BBB	A	A
		16.67%				
		16.67%				
		16.67%		BBB	BBB	NR
		15%		A	BBB	NR
		16.67%		BBB	BBB	NR
		15%		A	BBB	NR
		16.67%		BBB	BBB	NR
		15%				
		16.67%				
		16.67%		BBB	BBB	NR
		15%		A	BBB	NR
		16.67%				
		40%	NR	BB	BB	BB
		40%	NR	BBB	BBB	BBB
		40%	NR	A	A	A
		40%	NR	BBB	BBB	BBB
		40%	NR	A	A	A
		40%	NR	BB	BB	BB
		40%				
		40%	NR	BBB	BBB	BBB
		40%	NR	A	A	A
		40%	NR	BBB	BBB	BBB
	1.52%		NR	NR	NR	NR
	1.52%	35.00%	NR	NR	NR	NR
	1.52%	35.00%	NR	NR	NR	NR
		35.00%				
	1.52%	35.00%	NR	NR	NR	NR

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

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

	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	8	Financials	Europe	Belgium
NR	A	8	Financials	Europe	Belgium
NR	A	8	Financials	Europe	Belgium
NR	A	8	Financials	Europe	Belgium
NR	A	8	Financials	Europe	Belgium
NR	A	8	Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
NR	A	8	Financials	Europe	Belgium
NR	A	8	Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
NR	A	10	Financials	Europe	Belgium
NR	A	10	Financials	Europe	Belgium
NR	A	10	Financials	Europe	Belgium
NR	A	10	Financials	Europe	Belgium
	A	3	Financials	Europe	Netherlands
	A	3	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	A	3	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
NR	A	7	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	A	4	Financials	Europe	Netherlands
	A	4	Financials	Europe	Netherlands
	A	4	Financials	Europe	Netherlands
	A	4	Financials	Europe	Netherlands
	A	4	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	A	4	Financials	Europe	Netherlands
	A	4	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	A	5	Financials	Europe	Belgium
	A	5	Financials	Europe	Belgium
	A	5	Financials	Europe	Belgium
	A	5	Financials	Europe	Belgium
	A	5	Financials	Europe	Belgium
	A	5	Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
	A	5	Financials	Europe	Belgium
	A	5	Financials	Europe	Belgium
	A	5	Financials	Europe	Belgium
NR	NR	2	Financials	Europe	Belgium
NR	NR	2	Financials	Europe	Belgium
NR	NR	2	Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
NR	NR	2	Financials	Europe	Belgium

	AA					
	AA					
	AA					
	AA					
AA	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		DocAdj	Thin	Thin	DocAdj
AA	AA		CcyGrp	Thin	Thin	CcyGrp
AA	AA					
AA	AA		DocAdj	Thin	Thin	DocAdj
AA	AA					
AA	AA					
AA	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA		DocAdj	DocAdj	Thin	Thin
A	AA		CcyGrp	CcyGrp	Thin	Thin
A	AA		DocAdj	DocAdj	Thin	Thin
A	AA		CcyGrp	CcyGrp	Thin	Thin
A	AA		DocAdj	DocAdj	Thin	Thin
A	AA					
A	AA					
A	AA		DocAdj	DocAdj	Thin	Thin
A	AA		CcyGrp	CcyGrp	Thin	Thin
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin

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

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

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

Thin
Thin
Thin
Thin

FORTUMAUDMM	29-Aug-08 FORTUM
FORTUMCADMM	29-Aug-08 FORTUM
FORTUMCHFMM	29-Aug-08 FORTUM
FORTUMEURCR	29-Aug-08 FORTUM
FORTUMEURMM	29-Aug-08 FORTUM
FORTUMEURMR	29-Aug-08 FORTUM
FORTUMEURXR	29-Aug-08 FORTUM
FORTUMGBPMM	29-Aug-08 FORTUM
FORTUMJPYCR	29-Aug-08 FORTUM
FORTUMJPYMM	29-Aug-08 FORTUM
FORTUMJPYMR	29-Aug-08 FORTUM
FORTUMNOKMM	29-Aug-08 FORTUM
FORTUMSEKMM	29-Aug-08 FORTUM
FORTUMUSDCR	29-Aug-08 FORTUM
FORTUMUSDMM	29-Aug-08 FORTUM
FORTUMUSDMR	29-Aug-08 FORTUM
FORTUMZARMM	29-Aug-08 FORTUM
FORTUM-PHABAUDMM	29-Aug-08 FORTUM-PHAB
FORTUM-PHABCHFCR	29-Aug-08 FORTUM-PHAB
FORTUM-PHABCHFMM	29-Aug-08 FORTUM-PHAB
FORTUM-PHABEURCR	29-Aug-08 FORTUM-PHAB
FORTUM-PHABEURMM	29-Aug-08 FORTUM-PHAB
FORTUM-PHABEURMR	29-Aug-08 FORTUM-PHAB
FORTUM-PHABEURXR	29-Aug-08 FORTUM-PHAB
FORTUM-PHABJPYCR	29-Aug-08 FORTUM-PHAB
FORTUM-PHABJPYMM	29-Aug-08 FORTUM-PHAB
FORTUM-PHABUSDCR	29-Aug-08 FORTUM-PHAB
FORTUM-PHABUSDMM	29-Aug-08 FORTUM-PHAB
FORTUM-PHABUSDMR	29-Aug-08 FORTUM-PHAB
FOAUDMR	29-Aug-08 FO
FOCADMR	29-Aug-08 FO
FOCHFMR	29-Aug-08 FO
FOEURCR	29-Aug-08 FO
FOEURMM	29-Aug-08 FO
FOEURMR	29-Aug-08 FO
FOEURXR	29-Aug-08 FO
FOGBPMR	29-Aug-08 FO
FOGBPXR	29-Aug-08 FO
FOHKDMR	29-Aug-08 FO
FOJPYMR	29-Aug-08 FO
FOSEKXR	29-Aug-08 FO
FOSGDMR	29-Aug-08 FO
FOTWDMR	29-Aug-08 FO
FOUSDCR	29-Aug-08 FO
FOUSDMM	29-Aug-08 FO
FOUSDMR	29-Aug-08 FO
FOUSDXR	29-Aug-08 FO
FWCEURCR	29-Aug-08 FWC
FWCEURMM	29-Aug-08 FWC
FWCEURMR	29-Aug-08 FWC
FWCUSDCR	29-Aug-08 FWC
FWCUSDMM	29-Aug-08 FWC
FWCUSDMR	29-Aug-08 FWC
FWCUSDXR	29-Aug-08 FWC
FBGAUDCR	29-Aug-08 FBG
FBGAUDMR	29-Aug-08 FBG
FBGCHFCR	29-Aug-08 FBG
FBGCHFMR	29-Aug-08 FBG
FBGEURCR	29-Aug-08 FBG
FBGEURMM	29-Aug-08 FBG
FBGEURMR	29-Aug-08 FBG
FBGGBPMR	29-Aug-08 FBG
FBGHKDMR	29-Aug-08 FBG
FBGJPYMR	29-Aug-08 FBG
FBGUSDCR	29-Aug-08 FBG
FBGUSDMM	29-Aug-08 FBG
FBGUSDMR	29-Aug-08 FBG
FBGUSDXR	29-Aug-08 FBG
FSHHIEURCR	29-Aug-08 FSHHI
FSHHIEURMM	29-Aug-08 FSHHI
FSHHIEURMR	29-Aug-08 FSHHI
FSHHIEURXR	29-Aug-08 FSHHI
FSHHIUSDCR	29-Aug-08 FSHHI
FSHHIUSDMM	29-Aug-08 FSHHI

Fortum Oyj	XZBGF7	SNRFOR	AUD	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	CAD	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	CHF	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	EUR	CR	Composite
Fortum Oyj	XZBGF7	SNRFOR	EUR	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	EUR	MR	Composite
Fortum Oyj	XZBGF7	SNRFOR	EUR	XR	Composite
Fortum Oyj	XZBGF7	SNRFOR	GBP	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	JPY	CR	Composite
Fortum Oyj	XZBGF7	SNRFOR	JPY	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	JPY	MR	Composite
Fortum Oyj	XZBGF7	SNRFOR	NOK	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	SEK	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	USD	CR	Composite
Fortum Oyj	XZBGF7	SNRFOR	USD	MM	Composite
Fortum Oyj	XZBGF7	SNRFOR	USD	MR	Composite
Fortum Oyj	XZBGF7	SNRFOR	ZAR	MM	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	AUD	MM	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	CHF	CR	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	CHF	MM	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	EUR	CR	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	EUR	MM	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	EUR	MR	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	EUR	XR	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	JPY	CR	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	JPY	MM	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	USD	CR	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	USD	MM	Composite
Fortum Pwr & Heat AB	37DEKG	SNRFOR	USD	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	AUD	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	CAD	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	CHF	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	EUR	CR	Composite
Fortune Brands Inc	37DF94	SNRFOR	EUR	MM	Composite
Fortune Brands Inc	37DF94	SNRFOR	EUR	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	EUR	XR	Composite
Fortune Brands Inc	37DF94	SNRFOR	GBP	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	GBP	XR	Composite
Fortune Brands Inc	37DF94	SNRFOR	HKD	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	JPY	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	SEK	XR	Composite
Fortune Brands Inc	37DF94	SNRFOR	SGD	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	TWD	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	USD	CR	Composite
Fortune Brands Inc	37DF94	SNRFOR	USD	MM	Composite
Fortune Brands Inc	37DF94	SNRFOR	USD	MR	Composite
Fortune Brands Inc	37DF94	SNRFOR	USD	XR	Composite
FOSTER WHEELER LTD	3I526T	SNRFOR	EUR	CR	Composite
FOSTER WHEELER LTD	3I526T	SNRFOR	EUR	MM	Composite
FOSTER WHEELER LTD	3I526T	SNRFOR	EUR	MR	Composite
FOSTER WHEELER LTD	3I526T	SNRFOR	USD	CR	Composite
FOSTER WHEELER LTD	3I526T	SNRFOR	USD	MM	Composite
FOSTER WHEELER LTD	3I526T	SNRFOR	USD	MR	Composite
FOSTER WHEELER LTD	3I526T	SNRFOR	USD	XR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	AUD	CR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	AUD	MR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	CHF	CR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	CHF	MR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	EUR	CR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	EUR	MM	Composite
Fosters Gp Ltd	3I527D	SNRFOR	EUR	MR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	GBP	MR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	HKD	MR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	JPY	MR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	USD	CR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	USD	MM	Composite
Fosters Gp Ltd	3I527D	SNRFOR	USD	MR	Composite
Fosters Gp Ltd	3I527D	SNRFOR	USD	XR	Composite
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	EUR	CR	Composite
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	EUR	MM	Composite
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	EUR	MR	Composite
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	EUR	XR	Composite
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	USD	CR	Composite
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	USD	MM	Composite

0.20%	0.25%	0.31%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.20%	0.25%	0.30%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.20%	0.25%	0.30%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.20%	0.26%	0.32%	0.39%	0.44%	0.50%	0.54%	0.59%	0.63%
0.20%	0.25%	0.30%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.19%	0.24%	0.30%	0.37%	0.42%	0.46%	0.51%	0.56%	0.60%
0.19%	0.23%	0.29%	0.35%	0.41%	0.45%	0.49%	0.54%	0.58%
0.20%	0.25%	0.30%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.20%	0.25%	0.31%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.20%	0.25%	0.30%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.20%	0.25%	0.30%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.20%	0.26%	0.32%	0.39%	0.44%	0.50%	0.54%	0.59%	0.63%
0.20%	0.25%	0.30%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.19%	0.24%	0.30%	0.37%	0.42%	0.46%	0.51%	0.56%	0.60%
0.20%	0.25%	0.30%	0.37%	0.43%	0.47%	0.51%	0.57%	0.61%
0.14%	0.17%	0.28%	0.35%	0.40%	0.44%	0.49%	0.53%	0.57%
0.14%	0.18%	0.29%	0.36%	0.41%	0.45%	0.50%	0.55%	0.57%
0.14%	0.17%	0.29%	0.35%	0.40%	0.44%	0.48%	0.52%	0.57%
0.14%	0.18%	0.29%	0.36%	0.41%	0.45%	0.50%	0.55%	0.57%
0.14%	0.17%	0.29%	0.35%	0.40%	0.44%	0.48%	0.52%	0.57%
0.13%	0.17%	0.27%	0.33%	0.38%	0.42%	0.46%	0.50%	0.57%
0.14%	0.17%	0.28%	0.35%	0.40%	0.44%	0.49%	0.53%	0.57%
0.14%	0.17%	0.28%	0.35%	0.40%	0.44%	0.49%	0.53%	0.57%
0.14%	0.18%	0.29%	0.36%	0.41%	0.45%	0.50%	0.55%	0.57%
0.14%	0.17%	0.29%	0.35%	0.40%	0.44%	0.48%	0.52%	0.57%
0.80%	0.88%	1.11%	1.28%	1.42%	1.55%	1.55%	1.58%	1.83%
0.74%	0.88%	1.09%	1.28%	1.42%	1.56%	1.56%	1.59%	1.85%
0.74%	0.88%	1.09%	1.28%	1.42%	1.56%	1.56%	1.59%	1.85%
0.77%	0.93%	1.17%	1.35%	1.50%	1.64%	1.65%	1.67%	1.94%
0.74%	0.89%	1.11%	1.30%	1.44%	1.58%	1.58%	1.60%	1.87%
0.74%	0.88%	1.09%	1.28%	1.42%	1.56%	1.56%	1.59%	1.85%
0.89%	0.87%	1.16%	1.25%	1.39%	1.51%	1.51%	1.54%	1.78%
0.89%	0.87%	1.16%	1.25%	1.39%	1.51%	1.51%	1.54%	1.78%
0.74%	0.88%	1.09%	1.28%	1.42%	1.56%	1.56%	1.59%	1.85%
0.80%	0.88%	1.11%	1.28%	1.42%	1.55%	1.55%	1.58%	1.83%
0.89%	0.87%	1.16%	1.25%	1.39%	1.51%	1.51%	1.54%	1.78%
0.74%	0.88%	1.09%	1.28%	1.42%	1.56%	1.56%	1.59%	1.85%
0.77%	0.93%	1.17%	1.35%	1.50%	1.64%	1.65%	1.67%	1.94%
0.74%	0.88%	1.09%	1.28%	1.42%	1.56%	1.56%	1.59%	1.85%
0.89%	0.87%	1.16%	1.25%	1.39%	1.51%	1.51%	1.54%	1.78%
0.57%	0.62%	0.74%	0.88%	0.97%	1.08%	1.16%	1.27%	1.34%
0.54%	0.59%	0.70%	0.83%	0.92%	1.02%	1.10%	1.21%	1.34%
0.54%	0.60%	0.71%	0.83%	0.93%	1.03%	1.10%	1.22%	1.34%
0.54%	0.60%	0.71%	0.83%	0.93%	1.03%	1.10%	1.22%	1.34%
0.54%	0.60%	0.71%	0.83%	0.93%	1.03%	1.10%	1.22%	1.34%
0.54%	0.60%	0.71%	0.83%	0.93%	1.03%	1.10%	1.22%	1.34%
0.54%	0.59%	0.71%	0.83%	0.93%	1.03%	1.11%	1.22%	1.34%
0.57%	0.63%	0.74%	0.87%	0.98%	1.08%	1.16%	1.27%	1.41%
0.54%	0.60%	0.71%	0.83%	0.93%	1.03%	1.10%	1.22%	1.34%
0.14%	0.26%	0.45%	0.67%	0.97%	1.23%	1.29%	1.45%	1.87%

0.63%	0.65%	40% B	BB	A	BBB
0.62%	0.64%	40% BBB	A	AA	AA
0.62%	0.64%	40% BBB	A	AA	AA
0.65%	0.67%	40% BB	BBB	A	A
0.62%	0.64%	40% BBB	A	AA	AA
0.62%	0.64%	40% BB	BBB	AA	A
0.59%	0.61%	40% BB	BBB	AA	A
0.62%	0.64%	40% BBB	A	AA	AA
		40%			
0.63%	0.65%	40% B	BB	A	BBB
		40%			
0.62%	0.64%	40% BBB	A	AA	AA
0.62%	0.64%	40% BBB	A	AA	AA
0.65%	0.67%	40% BB	BBB	A	A
0.62%	0.64%	40% BBB	A	AA	AA
0.62%	0.64%	40% BB	BBB	AA	A
0.62%	0.64%	40% BBB	A	AA	AA
0.57%	0.59%	40% B	B	B	BB
0.59%	0.59%	40% BB	BB	BB	BBB
0.57%	0.59%	40% BB	BBB	A	BB
0.59%	0.59%	40% BB	BB	BB	BBB
0.57%	0.59%	40% BB	BBB	A	BB
		40%			
0.54%	0.59%	40% BB	BB	BB	BBB
0.57%	0.59%	40% B	B	B	BB
0.57%	0.59%	40% B	B	B	BB
0.59%	0.59%	40% BB	BB	BB	BBB
0.57%	0.59%	40% BB	BBB	A	BB
		40%			
1.88%	2.03%	40% BBB	BBB	A	A
1.89%	2.05%	40% A	AA	AA	AAA
1.89%	2.05%	40% A	AA	AA	AAA
2.02%	2.16%	40% A	A	AA	AA
1.91%	2.07%	40% A	A	AA	AA
1.89%	2.05%	40% A	AA	AA	AAA
1.87%	1.97%	40% A	A	A	AA
		40%			
1.87%	1.97%	40% A	A	A	AA
1.89%	2.05%	40% A	AA	AA	AAA
1.88%	2.03%	40% BBB	BBB	A	A
1.87%	1.97%	40% A	A	A	AA
1.89%	2.05%	40% A	AA	AA	AAA
		40%			
2.02%	2.16%	40% A	A	AA	AA
		40%			
1.89%	2.05%	40% A	AA	AA	AAA
1.87%	1.97%	40% A	A	A	AA
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
1.30%	1.33%	40% BBB	BBB	BBB	BBB
1.30%	1.33%	40% A	A	A	A
		40%			
1.30%	1.33%	40% A	A	A	AA
		40%			
		40%			
1.30%	1.33%	40% A	A	A	AA
1.30%	1.33%	40% A	A	A	AA
1.30%	1.33%	40% A	A	A	AA
1.30%	1.33%	40% BB	BBB	BBB	BBB
1.30%	1.33%	40% BBB	BBB	A	A
		40%			
1.30%	1.33%	40% A	A	A	AA
		40%			
		40%			
		40%			
		40%			
		40% NR	NR	NR	BB
		40%			
		40%			

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

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

BB	AA	13 Utilities	Europe	Finland
A	AA	13 Utilities	Europe	Finland
A	AA	13 Utilities	Europe	Finland
BBB	A	3 Utilities	Europe	Finland
A	AA	13 Utilities	Europe	Finland
BBB	AA	13 Utilities	Europe	Finland
BBB	AA	13 Utilities	Europe	Finland
A	AA	13 Utilities	Europe	Finland
	NR	Utilities	Europe	Finland
BB	AA	13 Utilities	Europe	Finland
	NR	Utilities	Europe	Finland
A	AA	13 Utilities	Europe	Finland
A	AA	13 Utilities	Europe	Finland
BBB	A	3 Utilities	Europe	Finland
A	AA	13 Utilities	Europe	Finland
BBB	AA	13 Utilities	Europe	Finland
A	AA	13 Utilities	Europe	Finland
NR	BBB	7 Oil & Gas	Europe	Sweden
NR	BBB	3 Oil & Gas	Europe	Sweden
NR	BBB	6 Oil & Gas	Europe	Sweden
NR	BBB	3 Oil & Gas	Europe	Sweden
NR	BBB	6 Oil & Gas	Europe	Sweden
	NR	Oil & Gas	Europe	Sweden
NR	BBB	7 Oil & Gas	Europe	Sweden
NR	BBB	7 Oil & Gas	Europe	Sweden
NR	BBB	7 Oil & Gas	Europe	Sweden
NR	BBB	3 Oil & Gas	Europe	Sweden
NR	BBB	6 Oil & Gas	Europe	Sweden
	NR	Oil & Gas	Europe	Sweden
B	AA	14 Consumer Goods	N.Amer	United States
BBB	AA	14 Consumer Goods	N.Amer	United States
BBB	AA	14 Consumer Goods	N.Amer	United States
BB	AA	14 Consumer Goods	N.Amer	United States
BB	AA	14 Consumer Goods	N.Amer	United States
BBB	AA	14 Consumer Goods	N.Amer	United States
BB	A	6 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BB	A	6 Consumer Goods	N.Amer	United States
BBB	AA	14 Consumer Goods	N.Amer	United States
B	AA	14 Consumer Goods	N.Amer	United States
BB	A	6 Consumer Goods	N.Amer	United States
BBB	AA	14 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BB	AA	14 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	14 Consumer Goods	N.Amer	United States
BB	A	6 Consumer Goods	N.Amer	United States
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
NR	A	5 Consumer Goods	Oceania	Australia
NR	A	5 Consumer Goods	Oceania	Australia
	NR	Consumer Goods	Oceania	Australia
NR	A	8 Consumer Goods	Oceania	Australia
	NR	Consumer Goods	Oceania	Australia
	NR	Consumer Goods	Oceania	Australia
NR	A	8 Consumer Goods	Oceania	Australia
NR	A	8 Consumer Goods	Oceania	Australia
NR	A	8 Consumer Goods	Oceania	Australia
NR	A	9 Consumer Goods	Oceania	Australia
NR	A	9 Consumer Goods	Oceania	Australia
	NR	Consumer Goods	Oceania	Australia
NR	A	8 Consumer Goods	Oceania	Australia
	NR	Consumer Goods	Oceania	Australia
	NR	Consumer Services	N.Amer	Canada
	NR	Consumer Services	N.Amer	Canada
	NR	Consumer Services	N.Amer	Canada
	NR	2 Consumer Services	N.Amer	Canada
	NR	Consumer Services	N.Amer	Canada
	NR	Consumer Services	N.Amer	Canada

A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	Thin	DocAdj	Thin
BB	BBB					
BB	BBB					

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

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

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

FSHHIUSDMR	29-Aug-08 FSHHI
FSHHIUSDXR	29-Aug-08 FSHHI
FSHCNEURCR	29-Aug-08 FSHCN
FSHCNEURMM	29-Aug-08 FSHCN
FSHCNEURMR	29-Aug-08 FSHCN
FSHCNEURXR	29-Aug-08 FSHCN
FSHCNUSDCR	29-Aug-08 FSHCN
FSHCNUSDMM	29-Aug-08 FSHCN
FSHCNUSDMR	29-Aug-08 FSHCN
FSHCNUSDXR	29-Aug-08 FSHCN
FPL-CapIncAUDCR	29-Aug-08 FPL-CapInc
FPL-CapIncAUDMR	29-Aug-08 FPL-CapInc
FPL-CapIncCHFMR	29-Aug-08 FPL-CapInc
FPL-CapIncEURCR	29-Aug-08 FPL-CapInc
FPL-CapIncEURMM	29-Aug-08 FPL-CapInc
FPL-CapIncEURMR	29-Aug-08 FPL-CapInc
FPL-CapIncEURXR	29-Aug-08 FPL-CapInc
FPL-CapIncGBPMR	29-Aug-08 FPL-CapInc
FPL-CapIncHKDMR	29-Aug-08 FPL-CapInc
FPL-CapIncJPYCR	29-Aug-08 FPL-CapInc
FPL-CapIncJPYMR	29-Aug-08 FPL-CapInc
FPL-CapIncSGDMR	29-Aug-08 FPL-CapInc
FPL-CapIncUSDCR	29-Aug-08 FPL-CapInc
FPL-CapIncUSDMM	29-Aug-08 FPL-CapInc
FPL-CapIncUSDMR	29-Aug-08 FPL-CapInc
FPL-CapIncUSDXR	29-Aug-08 FPL-CapInc
FPLAUDMR	29-Aug-08 FPL
FPLEURCR	29-Aug-08 FPL
FPLEURMM	29-Aug-08 FPL
FPLEURMR	29-Aug-08 FPL
FPLJPYMR	29-Aug-08 FPL
FPLUSDCR	29-Aug-08 FPL
FPLUSDMM	29-Aug-08 FPL
FPLUSDMR	29-Aug-08 FPL
FPLUSDXR	29-Aug-08 FPL
FRTELAUDCR	29-Aug-08 FRTEL
FRTELAUDMM	29-Aug-08 FRTEL
FRTELAUDMR	29-Aug-08 FRTEL
FRTELCADMM	29-Aug-08 FRTEL
FRTELCHFCR	29-Aug-08 FRTEL
FRTELCHFMM	29-Aug-08 FRTEL
FRTELEURCR	29-Aug-08 FRTEL
FRTELEURMM	29-Aug-08 FRTEL
FRTELEURMR	29-Aug-08 FRTEL
FRTELEURXR	29-Aug-08 FRTEL
FRTELGBPCR	29-Aug-08 FRTEL
FRTELGBPMM	29-Aug-08 FRTEL
FRTELGBPMR	29-Aug-08 FRTEL
FRTELHKDCR	29-Aug-08 FRTEL
FRTELHKDMM	29-Aug-08 FRTEL
FRTELJPYCR	29-Aug-08 FRTEL
FRTELJPYMM	29-Aug-08 FRTEL
FRTELJPYMR	29-Aug-08 FRTEL
FRTELNOKMM	29-Aug-08 FRTEL
FRTELNZDCR	29-Aug-08 FRTEL
FRTELNZDMM	29-Aug-08 FRTEL
FRTELSEKMM	29-Aug-08 FRTEL
FRTELSGDCR	29-Aug-08 FRTEL
FRTELSGDMM	29-Aug-08 FRTEL
FRTELTWDCR	29-Aug-08 FRTEL
FRTELTWDMM	29-Aug-08 FRTEL
FRTELUSDCR	29-Aug-08 FRTEL
FRTELUSDMM	29-Aug-08 FRTEL
FRTELUSDMR	29-Aug-08 FRTEL
FRTELUSDXR	29-Aug-08 FRTEL
FRTELZARMM	29-Aug-08 FRTEL
BENEURCR	29-Aug-08 BEN
BENEURMM	29-Aug-08 BEN
BENEURMR	29-Aug-08 BEN
BENJPYMR	29-Aug-08 BEN
BENUSDCR	29-Aug-08 BEN
BENUSDMM	29-Aug-08 BEN
BENUSDMR	29-Aug-08 BEN
BENUSDXR	29-Aug-08 BEN

Four Seasons Hldgs Inc	CF8C9H	SNRFOR	USD	MR	Composite
Four Seasons Hldgs Inc	CF8C9H	SNRFOR	USD	XR	Composite
Four Seasons Hotels Ltd	3I6103	SNRFOR	EUR	CR	Composite
Four Seasons Hotels Ltd	3I6103	SNRFOR	EUR	MM	Composite
Four Seasons Hotels Ltd	3I6103	SNRFOR	EUR	MR	Composite
Four Seasons Hotels Ltd	3I6103	SNRFOR	EUR	XR	Composite
Four Seasons Hotels Ltd	3I6103	SNRFOR	USD	CR	Composite
Four Seasons Hotels Ltd	3I6103	SNRFOR	USD	MM	Composite
Four Seasons Hotels Ltd	3I6103	SNRFOR	USD	MR	Composite
Four Seasons Hotels Ltd	3I6103	SNRFOR	USD	XR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	AUD	CR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	AUD	MR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	CHF	MR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	EUR	CR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	EUR	MM	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	EUR	MR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	EUR	XR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	GBP	MR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	HKD	MR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	JPY	CR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	JPY	MR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	SGD	MR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	USD	CR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	USD	MM	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	USD	MR	Composite
FPL Gp Cap Inc	3D27C7	SNRFOR	USD	XR	Composite
FPL Gp Inc	3D27C8	SNRFOR	AUD	MR	Composite
FPL Gp Inc	3D27C8	SNRFOR	EUR	CR	Composite
FPL Gp Inc	3D27C8	SNRFOR	EUR	MM	Composite
FPL Gp Inc	3D27C8	SNRFOR	EUR	MR	Composite
FPL Gp Inc	3D27C8	SNRFOR	JPY	MR	Composite
FPL Gp Inc	3D27C8	SNRFOR	USD	CR	Composite
FPL Gp Inc	3D27C8	SNRFOR	USD	MM	Composite
FPL Gp Inc	3D27C8	SNRFOR	USD	MR	Composite
FPL Gp Inc	3D27C8	SNRFOR	USD	XR	Composite
France Telecom	3I68EX	SNRFOR	AUD	CR	Composite
France Telecom	3I68EX	SNRFOR	AUD	MM	Composite
France Telecom	3I68EX	SNRFOR	AUD	MR	Composite
France Telecom	3I68EX	SNRFOR	CAD	MM	Composite
France Telecom	3I68EX	SNRFOR	CHF	CR	Composite
France Telecom	3I68EX	SNRFOR	CHF	MM	Composite
France Telecom	3I68EX	SNRFOR	EUR	CR	Composite
France Telecom	3I68EX	SNRFOR	EUR	MM	Composite
France Telecom	3I68EX	SNRFOR	EUR	MR	Composite
France Telecom	3I68EX	SNRFOR	EUR	XR	Composite
France Telecom	3I68EX	SNRFOR	GBP	CR	Composite
France Telecom	3I68EX	SNRFOR	GBP	MM	Composite
France Telecom	3I68EX	SNRFOR	GBP	MR	Composite
France Telecom	3I68EX	SNRFOR	HKD	CR	Composite
France Telecom	3I68EX	SNRFOR	HKD	MM	Composite
France Telecom	3I68EX	SNRFOR	JPY	CR	Composite
France Telecom	3I68EX	SNRFOR	JPY	MM	Composite
France Telecom	3I68EX	SNRFOR	JPY	MR	Composite
France Telecom	3I68EX	SNRFOR	NOK	MM	Composite
France Telecom	3I68EX	SNRFOR	NZD	CR	Composite
France Telecom	3I68EX	SNRFOR	NZD	MM	Composite
France Telecom	3I68EX	SNRFOR	SEK	MM	Composite
France Telecom	3I68EX	SNRFOR	SGD	CR	Composite
France Telecom	3I68EX	SNRFOR	SGD	MM	Composite
France Telecom	3I68EX	SNRFOR	TWD	CR	Composite
France Telecom	3I68EX	SNRFOR	TWD	MM	Composite
France Telecom	3I68EX	SNRFOR	USD	CR	Composite
France Telecom	3I68EX	SNRFOR	USD	MM	Composite
France Telecom	3I68EX	SNRFOR	USD	MR	Composite
France Telecom	3I68EX	SNRFOR	USD	XR	Composite
France Telecom	3I68EX	SNRFOR	ZAR	MM	Composite
Franklin Res Inc	389A74	SNRFOR	EUR	CR	Composite
Franklin Res Inc	389A74	SNRFOR	EUR	MM	Composite
Franklin Res Inc	389A74	SNRFOR	EUR	MR	Composite
Franklin Res Inc	389A74	SNRFOR	JPY	MR	Composite
Franklin Res Inc	389A74	SNRFOR	USD	CR	Composite
Franklin Res Inc	389A74	SNRFOR	USD	MM	Composite
Franklin Res Inc	389A74	SNRFOR	USD	MR	Composite
Franklin Res Inc	389A74	SNRFOR	USD	XR	Composite

0.14%	0.26%	0.45%	0.69%	0.97%	1.23%	1.29%	1.45%	1.87%
0.14%	0.26%	0.45%	0.67%	0.97%	1.23%	1.29%	1.45%	1.87%
	1.11%	1.20%	1.30%	1.37%	1.44%	1.51%		
	1.11%	1.20%	1.30%	1.37%	1.44%	1.51%		
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.48%	0.51%	0.61%	0.70%	0.79%	0.88%	0.93%	0.99%	1.12%
0.46%	0.49%	0.58%	0.67%	0.76%	0.85%	0.89%	0.95%	1.07%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.48%	0.51%	0.61%	0.70%	0.79%	0.88%	0.93%	0.99%	1.12%
0.48%	0.51%	0.61%	0.70%	0.79%	0.88%	0.93%	0.99%	1.12%
0.46%	0.48%	0.58%	0.66%	0.75%	0.84%	0.88%	0.94%	1.06%
0.44%	0.46%	0.54%	0.63%	0.73%	0.80%	0.85%	0.89%	1.02%
0.44%	0.46%	0.56%	0.66%	0.73%	0.83%	0.89%	0.98%	1.09%
0.44%	0.46%	0.56%	0.66%	0.73%	0.83%	0.89%	0.98%	1.09%
0.44%	0.46%	0.56%	0.66%	0.73%	0.83%	0.89%	0.98%	1.09%
0.44%	0.46%	0.56%	0.66%	0.73%	0.83%	0.89%	0.98%	1.09%
0.26%	0.35%	0.51%	0.69%	0.80%	0.90%	0.97%	1.06%	1.05%
0.26%	0.35%	0.50%	0.66%	0.76%	0.85%	0.93%	1.00%	1.05%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.27%	0.36%	0.54%	0.69%	0.79%	0.89%	0.96%	1.04%	1.07%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.27%	0.36%	0.54%	0.69%	0.79%	0.89%	0.96%	1.04%	1.07%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.26%	0.35%	0.51%	0.66%	0.75%	0.85%	0.92%	1.00%	1.02%
0.25%	0.33%	0.49%	0.63%	0.73%	0.81%	0.88%	0.96%	0.98%
0.27%	0.36%	0.54%	0.69%	0.79%	0.89%	0.96%	1.04%	1.07%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.27%	0.36%	0.54%	0.69%	0.79%	0.89%	0.96%	1.04%	1.07%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.26%	0.35%	0.51%	0.69%	0.79%	0.89%	0.97%	1.05%	1.05%
0.26%	0.35%	0.48%	0.66%	0.76%	0.85%	0.93%	1.00%	1.05%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.27%	0.36%	0.54%	0.69%	0.79%	0.89%	0.96%	1.04%	1.07%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.27%	0.36%	0.54%	0.69%	0.79%	0.89%	0.96%	1.04%	1.07%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.27%	0.36%	0.54%	0.69%	0.79%	0.89%	0.96%	1.04%	1.07%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.27%	0.36%	0.54%	0.69%	0.79%	0.89%	0.96%	1.04%	1.07%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.26%	0.35%	0.51%	0.66%	0.75%	0.85%	0.92%	1.00%	1.02%
0.25%	0.33%	0.49%	0.63%	0.73%	0.81%	0.88%	0.96%	0.98%
0.26%	0.35%	0.51%	0.66%	0.76%	0.85%	0.93%	1.01%	1.03%
0.13%	0.08%	0.18%	0.18%	0.22%	0.28%	0.34%	0.43%	0.43%
0.13%	0.08%	0.17%	0.17%	0.21%	0.26%	0.32%	0.41%	0.43%
0.13%	0.08%	0.18%	0.18%	0.22%	0.28%	0.34%	0.43%	0.43%
0.13%	0.08%	0.17%	0.17%	0.21%	0.26%	0.32%	0.41%	0.43%
0.13%	0.08%	0.16%	0.17%	0.20%	0.25%	0.31%	0.39%	0.43%

		40%	NR	NR	NR	BB
		40%	NR	NR	NR	BB
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%				
1.12%	1.12%	40%	BBB	BBB	BBB	BBB
1.12%	1.12%	40%	BBB	BBB	BBB	BBB
1.12%	1.13%	40%	AA	AA	AA	AA
1.18%	1.19%	40%	A	A	A	A
1.13%	1.14%	40%	A	A	A	A
1.12%	1.13%	40%	AA	AA	AA	AA
1.12%	1.13%	40%				
1.12%	1.13%	40%	AA	AA	AA	AA
1.12%	1.13%	40%	AA	AA	AA	AA
1.12%	1.12%	40%	BBB	BBB	BBB	BBB
1.12%	1.12%	40%	BBB	BBB	BBB	BBB
1.12%	1.13%	40%	AA	AA	AA	AA
1.18%	1.19%	40%	A	A	A	A
1.18%	1.19%	40%				
1.12%	1.13%	40%	AA	AA	AA	AA
1.08%	1.08%	40%	A	A	A	A
1.09%	1.11%	39.57%	BB	BB	BB	BBB
		39.57%				
		39.57%				
1.09%	1.11%	40%	A	A	A	AA
1.09%	1.11%	39.57%	BB	BB	BB	BBB
		39.57%				
		39.57%				
1.09%	1.11%	40%	A	A	A	AA
		39.57%				
1.07%	1.53%	40%	BB	BBB	BBB	A
1.07%	1.53%	40%	BB	BBB	A	A
		40%				
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BBB	A	A	A
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BBB	A	A	A
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BBB	A	A	AA
1.07%	1.53%	40%	BBB	A	A	AA
1.07%	1.53%	40%	BBB	A	A	A
1.07%	1.53%	40%	A	AA	AA	AAA
		40%				
1.07%	1.53%	40%	BBB	A	A	A
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BB	BBB	BBB	BBB
1.07%	1.53%	40%	BB	BBB	A	A
		40%				
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BBB	A	A	A
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BBB	A	A	A
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BBB	A	A	A
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BBB	A	A	A
1.07%	1.53%	40%	A	AA	AA	AAA
1.07%	1.53%	40%	BBB	A	A	AA
1.07%	1.53%	40%	BBB	A	A	AA
1.07%	1.53%	40%	A	AA	AA	AAA
0.44%	0.48%	40.00%	NR	BBB	BBB	BBB
		40.00%				
0.44%	0.48%	40.00%	NR	A	A	A
		40.00%				
0.44%	0.48%	40.00%	NR	BBB	BBB	BBB
		40.00%				
0.44%	0.48%	40.00%	NR	A	A	A
0.44%	0.48%	40.00%	NR	BBB	BBB	BBB

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

	NR	2	Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
BB	AA	10	Utilities	N.Amer	United States
BB	AA	10	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BB	AA	10	Utilities	N.Amer	United States
BB	AA	10	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	A	4	Utilities	N.Amer	United States
BB	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	7	Utilities	N.Amer	United States
BB	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	3	Telecommunications	Europe	France
NR	A	4	Telecommunications	Europe	France
	NR		Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	AA	14	Telecommunications	Europe	France
NR	AA	14	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
	NR		Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	A	3	Telecommunications	Europe	France
NR	A	3	Telecommunications	Europe	France
	NR		Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	AA	14	Telecommunications	Europe	France
NR	AA	14	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States

BB	BBB	Thin	Thin	Thin	DocAdj	Thin
BB	BBB	Thin	Thin	Thin	DocAdj	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	A	Entity Tier	Entity Tier	DocAdj	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj

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

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

HANLEURCR	29-Aug-08 HANL
HANLEURMM	29-Aug-08 HANL
HANLUSDCR	29-Aug-08 HANL
HANLUSDMM	29-Aug-08 HANL
FCXUSDMR	29-Aug-08 FCX
FCXUSDXR	29-Aug-08 FCX
FCXEURCR	29-Aug-08 FCX
FCXEURMM	29-Aug-08 FCX
FCXEURMR	29-Aug-08 FCX
FCXEURXR	29-Aug-08 FCX
FCXJPYXR	29-Aug-08 FCX
FCXUSDCR	29-Aug-08 FCX
FCXUSDMM	29-Aug-08 FCX
FCXUSDMR	29-Aug-08 FCX
FCXUSDXR	29-Aug-08 FCX
FSLUSDMR	29-Aug-08 FSL
FSLUSDXR	29-Aug-08 FSL
FSLAUDXR	29-Aug-08 FSL
FSLEURMM	29-Aug-08 FSL
FSLEURMR	29-Aug-08 FSL
FSLEURXR	29-Aug-08 FSL
FSLHKDXR	29-Aug-08 FSL
FSLJPYXR	29-Aug-08 FSL
FSLSGDXR	29-Aug-08 FSL
FSLUSDCR	29-Aug-08 FSL
FSLUSDMM	29-Aug-08 FSL
FSLUSDMR	29-Aug-08 FSL
FSLUSDXR	29-Aug-08 FSL
FSLEURMR	29-Aug-08 FSL
FSLEURXR	29-Aug-08 FSL
FSLUSDMR	29-Aug-08 FSL
FSLUSDXR	29-Aug-08 FSL
FRTRAUDCR	29-Aug-08 FRTR
FRTREURCR	29-Aug-08 FRTR
FRTREURMM	29-Aug-08 FRTR
FRTREURMR	29-Aug-08 FRTR
FRTREURXR	29-Aug-08 FRTR
FRTRUSDCR	29-Aug-08 FRTR
FRTRUSDMM	29-Aug-08 FRTR
FRTRUSDMR	29-Aug-08 FRTR
FMEKGAEURCR	29-Aug-08 FMEKGA
FMEKGAEURMM	29-Aug-08 FMEKGA
FMEKGAEURXR	29-Aug-08 FMEKGA
FMEKGASGDMM	29-Aug-08 FMEKGA
FMEKGAUSDCR	29-Aug-08 FMEKGA
FMEKGAUSDMM	29-Aug-08 FMEKGA
FMEKGAUSDXR	29-Aug-08 FMEKGA
FME-HldgUSDMR	29-Aug-08 FME-Hldg
FME-HldgUSDXR	29-Aug-08 FME-Hldg
FSESEAUDMM	29-Aug-08 FSESE
FSESEEURCR	29-Aug-08 FSESE
FSESEEURMM	29-Aug-08 FSESE
FSESEEURMR	29-Aug-08 FSESE
FSESEEURXR	29-Aug-08 FSESE
FSESEGBPMM	29-Aug-08 FSESE
FSESEJPYMM	29-Aug-08 FSESE
FSESESGDMM	29-Aug-08 FSESE
FSESEUSDCR	29-Aug-08 FSESE
FSESEUSDMM	29-Aug-08 FSESE
FSESEUSDMR	29-Aug-08 FSESE
FSESEUSDXR	29-Aug-08 FSESE
FRIBOUSDCR	29-Aug-08 FRIBO
FRIBOUSDMR	29-Aug-08 FRIBO
FRIPROAUDMM	29-Aug-08 FRIPRO
FRIPROEURCR	29-Aug-08 FRIPRO
FRIPROEURMM	29-Aug-08 FRIPRO
FRIPROGBPCR	29-Aug-08 FRIPRO
FRIPROGBPMM	29-Aug-08 FRIPRO
FRIPROGBPMR	29-Aug-08 FRIPRO
FRIPROUSDMM	29-Aug-08 FRIPRO
FRIPROUSDMR	29-Aug-08 FRIPRO
FRCAAUDMR	29-Aug-08 FRCA
FRCAAUDXR	29-Aug-08 FRCA
FRCACADMR	29-Aug-08 FRCA

Franz Haniel & Cie Gmbh	DG3156	SNRFOR	EUR	CR	Composite
Franz Haniel & Cie Gmbh	DG3156	SNRFOR	EUR	MM	Composite
Franz Haniel & Cie Gmbh	DG3156	SNRFOR	USD	CR	Composite
Franz Haniel & Cie Gmbh	DG3156	SNRFOR	USD	MM	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SECDOM	USD	MR	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SECDOM	USD	XR	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	EUR	CR	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	EUR	MM	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	EUR	MR	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	EUR	XR	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	JPY	XR	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	USD	CR	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	USD	MM	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	USD	MR	Composite
Freeport McMoran Copper & Gold Inc	38BD8E	SNRFOR	USD	XR	Composite
Freescale Semiconductor Inc	38BEFT	SECDOM	USD	MR	Composite
Freescale Semiconductor Inc	38BEFT	SECDOM	USD	XR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	AUD	XR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	EUR	MM	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	EUR	MR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	EUR	XR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	HKD	XR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	JPY	XR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	SGD	XR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	USD	CR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	USD	MM	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	USD	MR	Composite
Freescale Semiconductor Inc	38BEFT	SNRFOR	USD	XR	Composite
Freescale Semiconductor Inc	38BEFT	SUBLT2	EUR	MR	Composite
Freescale Semiconductor Inc	38BEFT	SUBLT2	EUR	XR	Composite
Freescale Semiconductor Inc	38BEFT	SUBLT2	USD	MR	Composite
Freescale Semiconductor Inc	38BEFT	SUBLT2	USD	XR	Composite
French Rep	3I68EE	SNRFOR	AUD	CR	Composite
French Rep	3I68EE	SNRFOR	EUR	CR	Composite
French Rep	3I68EE	SNRFOR	EUR	MM	Composite
French Rep	3I68EE	SNRFOR	EUR	MR	Composite
French Rep	3I68EE	SNRFOR	EUR	XR	Composite
French Rep	3I68EE	SNRFOR	USD	CR	Composite
French Rep	3I68EE	SNRFOR	USD	MM	Composite
French Rep	3I68EE	SNRFOR	USD	MR	Composite
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	EUR	CR	Composite
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	EUR	MM	Composite
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	EUR	XR	Composite
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	SGD	MM	Composite
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	USD	CR	Composite
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	USD	MM	Composite
Fresenius Med Care AG & Co KGaA	DF9A73	SNRFOR	USD	XR	Composite
Fresenius Med Care Hldgs Inc	38D833	SECDOM	USD	MR	Composite
Fresenius Med Care Hldgs Inc	38D833	SECDOM	USD	XR	Composite
Fresenius SE	DF9B6I	SNRFOR	AUD	MM	Composite
Fresenius SE	DF9B6I	SNRFOR	EUR	CR	Composite
Fresenius SE	DF9B6I	SNRFOR	EUR	MM	Composite
Fresenius SE	DF9B6I	SNRFOR	EUR	MR	Composite
Fresenius SE	DF9B6I	SNRFOR	EUR	XR	Composite
Fresenius SE	DF9B6I	SNRFOR	GBP	MM	Composite
Fresenius SE	DF9B6I	SNRFOR	JPY	MM	Composite
Fresenius SE	DF9B6I	SNRFOR	SGD	MM	Composite
Fresenius SE	DF9B6I	SNRFOR	USD	CR	Composite
Fresenius SE	DF9B6I	SNRFOR	USD	MM	Composite
Fresenius SE	DF9B6I	SNRFOR	USD	MR	Composite
Fresenius SE	DF9B6I	SNRFOR	USD	XR	Composite
Friboi Ltda		SNRFOR	USD	CR	Composite
Friboi Ltda		SNRFOR	USD	MR	Composite
Friends Provident PLC	GM68BZ	SNRFOR	AUD	MM	Composite
Friends Provident PLC	GM68BZ	SNRFOR	EUR	CR	Composite
Friends Provident PLC	GM68BZ	SNRFOR	EUR	MM	Composite
Friends Provident PLC	GM68BZ	SNRFOR	GBP	CR	Composite
Friends Provident PLC	GM68BZ	SNRFOR	GBP	MM	Composite
Friends Provident PLC	GM68BZ	SNRFOR	GBP	MR	Composite
Friends Provident PLC	GM68BZ	SNRFOR	USD	MM	Composite
Friends Provident PLC	GM68BZ	SNRFOR	USD	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	AUD	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	AUD	XR	Composite
Frontier Comms Corp	38E96G	SNRFOR	CAD	MR	Composite

	0.21%	0.31%	0.35%	0.41%	0.55%	0.57%	0.63%	0.64%
	0.21%	0.30%	0.33%	0.41%	0.55%	0.57%	0.63%	0.64%
	0.21%	0.30%	0.33%	0.41%	0.55%	0.57%	0.63%	0.64%
0.44%	0.51%	0.64%	0.57%	0.83%	1.23%	1.02%	1.10%	1.10%
0.44%	0.51%	0.64%	0.57%	0.83%	1.23%	1.02%	1.10%	1.10%
0.67%	0.90%	1.05%	1.28%	1.53%	1.73%	1.85%	1.95%	2.04%
0.73%	0.94%	1.14%	1.39%	1.66%	1.87%	2.01%	2.11%	2.22%
0.70%	0.90%	1.10%	1.34%	1.59%	1.80%	1.93%	2.03%	2.14%
0.70%	0.89%	1.08%	1.32%	1.58%	1.78%	1.91%	2.01%	2.11%
0.67%	0.90%	1.05%	1.28%	1.53%	1.73%	1.85%	1.95%	2.04%
2.15%		3.00%	3.60%	3.86%	4.10%	4.17%	4.38%	
2.15%		3.00%	3.60%	3.86%	4.10%	4.17%	4.38%	
3.42%	4.23%	6.54%	8.06%	8.51%	8.87%	8.51%	8.24%	7.92%
3.52%	4.23%	6.76%	8.12%	8.60%	9.01%	8.61%	8.24%	8.18%
3.42%	4.09%	6.51%	8.07%	8.51%	8.86%	8.52%	8.29%	8.05%
3.52%	4.23%	6.76%	8.12%	8.60%	9.01%	8.61%	8.24%	8.18%
3.42%	4.09%	6.51%	8.07%	8.51%	8.86%	8.52%	8.29%	8.05%
5.20%	6.48%	7.37%	8.30%	8.99%	9.83%	9.44%	9.49%	10.90%
5.20%	6.23%	7.09%	7.97%	8.64%	9.45%	9.44%	9.49%	10.90%
5.20%	6.48%	7.37%	8.30%	8.99%	9.83%	9.44%	9.49%	10.90%
5.20%	6.23%	7.09%	7.97%	8.64%	9.45%	9.44%	9.49%	10.90%
0.03%	0.04%	0.07%	0.08%	0.10%	0.11%	0.14%	0.16%	0.18%
0.03%	0.04%	0.07%	0.09%	0.10%	0.12%	0.14%	0.16%	0.18%
0.03%	0.04%	0.06%	0.08%	0.10%	0.11%	0.13%	0.16%	0.18%
0.03%	0.04%	0.06%	0.08%	0.09%	0.11%	0.13%	0.15%	0.18%
0.03%	0.04%	0.06%	0.08%	0.09%	0.11%	0.13%	0.15%	0.18%
0.03%	0.04%	0.07%	0.09%	0.10%	0.12%	0.14%	0.16%	0.18%
0.03%	0.04%	0.06%	0.08%	0.10%	0.11%	0.13%	0.16%	0.18%
0.03%	0.04%	0.06%	0.08%	0.09%	0.11%	0.13%	0.15%	0.18%
1.18%	1.56%	2.31%	2.89%	3.41%	3.50%	3.45%	3.51%	3.79%
1.18%	1.50%	2.22%	2.89%	3.27%	3.50%	3.31%	3.37%	3.79%
1.18%	1.43%	2.12%	2.89%	3.12%	3.50%	3.16%	3.21%	3.79%
1.18%	1.50%	2.22%	2.89%	3.27%	3.50%	3.31%	3.37%	3.79%
1.18%	1.43%	2.12%	2.89%	3.12%	3.50%	3.16%	3.21%	3.79%
	1.04%	1.33%	1.54%		1.85%	2.02%		
	1.04%	1.33%	1.54%		1.85%	2.02%		
1.48%	1.58%	2.20%	2.67%	2.98%	3.19%	3.28%	3.37%	3.37%
1.48%	1.64%	2.28%	2.78%	3.10%	3.32%	3.42%	3.51%	3.51%
1.48%	1.57%	2.19%	2.66%	2.98%	3.19%	3.28%	3.37%	3.37%
1.48%	1.56%	2.17%	2.64%	2.94%	3.15%	3.25%	3.33%	3.33%
1.48%	1.57%	2.19%	2.66%	2.98%	3.19%	3.28%	3.37%	3.37%
1.48%	1.57%	2.19%	2.66%	2.98%	3.19%	3.28%	3.37%	3.37%
1.48%	1.64%	2.28%	2.78%	3.10%	3.32%	3.42%	3.51%	3.51%
1.48%	1.57%	2.19%	2.66%	2.98%	3.19%	3.28%	3.37%	3.37%
		4.78%	5.01%	5.63%	6.23%			
		4.78%	5.01%	5.63%	6.23%			
0.66%					1.49%			
0.66%					1.49%			
0.66%					1.49%			
0.66%					1.49%			
0.66%					1.49%			
1.27%	1.44%	2.04%	2.69%	3.04%	3.30%	3.37%	3.41%	3.40%
1.27%	1.44%	2.07%	2.73%	3.08%	3.34%	3.41%	3.44%	3.46%

	0.82%	40%	NR	BB	B
	0.82%	40%	NR	BBB	BB
		40%			
	0.82%	40%	NR	BBB	BB
1.10%	1.95%	70% NR	NR	NR	NR
1.10%	1.95%	70% NR	NR	NR	NR
		40%			
		40%			
		40%			
2.72%	1.92%	40% A	A	A	AA
		40%			
2.72%	1.92%	40% BBB	A	A	A
2.72%	1.92%	40% BBB	A	A	A
2.72%	1.92%	40% BBB	A	A	A
2.72%	1.92%	40% A	A	A	AA
		72.50% NR		NR	NR
		72.50% NR		NR	NR
8.11%	8.11%	38.30% BBB	BBB	BBB	A
		38.30%			
8.42%	8.42%	38.30% A	A	A	A
8.11%	8.11%	38.11% A	AA	AA	AA
		38.11%			
		38.30%			
		38.11%			
		38.30%			
		38.30%			
8.42%	8.42%	38.30% A	A	A	A
8.11%	8.11%	38.11% A	AA	AA	AA
11.26%	10.90%	17.50% NR	B	B	B
11.26%	10.90%	17.50% NR	BB	BB	BB
11.26%	10.90%	17.50% NR	B	B	B
11.26%	10.90%	17.50% NR	BB	BB	BB
0.17%	0.20%	40% BB	BB	B	B
0.17%	0.21%	40% BBB	BB	BBB	BBB
0.17%	0.20%	40% BBB	BBB	BBB	BBB
0.16%	0.20%	40% BBB	BBB	BB	BB
0.16%	0.19%	40% BBB	BBB	BB	BB
0.17%	0.21%	40% BBB	BB	BBB	BBB
0.17%	0.20%	40% BBB	BBB	BBB	BBB
0.16%	0.20%	40% BBB	BBB	BB	BB
3.87%	3.94%	40% NR	BBB	BBB	NR
3.87%	3.94%	40% NR	BBB	A	NR
3.87%	3.94%	40% NR	BBB	BBB	NR
		40%			
		40%			
3.87%	3.94%	40% NR	BBB	A	NR
3.87%	3.94%	40% NR	BBB	BBB	NR
		74.50%	NR	NR	NR
		74.50%	NR	NR	NR
3.53%	3.53%	40% NR	BBB	A	A
3.68%	3.67%	40% NR	A	AA	AA
3.53%	3.53%	40% NR	AA	AAA	AAA
3.49%	3.49%	40% NR	A	AA	AA
		40%			
3.53%	3.53%	40% NR	AA	AAA	AAA
		40%			
3.53%	3.53%	40% NR	AA	AAA	AAA
3.68%	3.67%	40% NR	A	AA	AA
3.53%	3.53%	40% NR	AA	AAA	AAA
		40%			
		40%			
		27.50%		NR	NR
		27.50%		NR	NR
		40.00%			
		40.00% NR			
		40.00% NR			
		40.00% NR			
		40.00% NR			
		40.00%			
		40.00% NR			
		40.00%			
3.38%	3.44%	40% NR	BBB	BBB	BBB
		40%			
3.48%	3.48%	40% NR	AA	AA	AA

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

NR	NR	2	Consumer Services	Europe	Germany
NR	NR	2	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
NR	NR	2	Consumer Services	Europe	Germany
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	A	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	A	8	Basic Materials	N.Amer	United States
NR	A	8	Basic Materials	N.Amer	United States
NR	A	8	Basic Materials	N.Amer	United States
NR	A	7	Basic Materials	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
BB	AA	12	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
BBB	A	3	Technology	N.Amer	United States
A	AA	10	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
BBB	A	3	Technology	N.Amer	United States
A	AA	10	Technology	N.Amer	United States
NR	NR	3	Technology	N.Amer	United States
NR	NR	3	Technology	N.Amer	United States
NR	NR	3	Technology	N.Amer	United States
NR	NR	3	Technology	N.Amer	United States
B	A	10	Government	Europe	France
BB	BBB	8	Government	Europe	France
BB	BBB	3	Government	Europe	France
BB	A	10	Government	Europe	France
BB	A	10	Government	Europe	France
BB	BBB	8	Government	Europe	France
BB	BBB	3	Government	Europe	France
BB	A	10	Government	Europe	France
NR	NR	2	Health Care	Europe	Germany
NR	NR	2	Health Care	Europe	Germany
NR	NR	2	Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
NR	NR	2	Health Care	Europe	Germany
NR	NR	2	Health Care	Europe	Germany
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
BBB	AA	13	Health Care	Europe	Germany
A	AA	13	Health Care	Europe	Germany
AA	AA	13	Health Care	Europe	Germany
A	AA	13	Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
AA	AA	13	Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
AA	AA	13	Health Care	Europe	Germany
A	AA	13	Health Care	Europe	Germany
AA	AA	13	Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
	NR	2		Lat.Amer	Brazil
	NR	2		Lat.Amer	Brazil
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	AA	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
A	A	7	Telecommunications	N.Amer	United States

BBB	A		Thin	DocAdj	DocAdj	Thin
BBB	A		Thin	CcyGrp	CcyGrp	Thin
BBB	A					
BBB	A		Thin	CcyGrp	CcyGrp	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin		Thin	Thin	Thin
BB	B	Thin		Thin	Thin	Thin
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	DocAdj	DocAdj	Thin	DocAdj
BB	BB	Thin	DocAdj	CcyGrp	Thin	DocAdj
BB	BB	Thin	DocAdj	DocAdj	Thin	DocAdj
BB	BB					
BB	BB					
BB	BB	Thin	DocAdj	CcyGrp	Thin	DocAdj
BB	BB	Thin	DocAdj	DocAdj	Thin	DocAdj
			Thin	Thin	Thin	
			Thin	Thin	Thin	
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
				Thin	Thin	Thin
				Thin	Thin	Thin
BBB	A					
BBB	A	Thin				
BBB	A	Thin				
BBB	A	Thin				
BBB	A	Thin				
BBB	A					
BBB	A	Thin				
BBB	A					
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

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

FRCACHFMR	29-Aug-08 FRCA
FRCAEURCR	29-Aug-08 FRCA
FRCAEURMM	29-Aug-08 FRCA
FRCAEURMR	29-Aug-08 FRCA
FRCAEURXR	29-Aug-08 FRCA
FRCAGBPMM	29-Aug-08 FRCA
FRCAGBPMR	29-Aug-08 FRCA
FRCAGBPXR	29-Aug-08 FRCA
FRCAHKDMR	29-Aug-08 FRCA
FRCAHKDXR	29-Aug-08 FRCA
FRCAILSXR	29-Aug-08 FRCA
FRCAJPYCR	29-Aug-08 FRCA
FRCAJPYMR	29-Aug-08 FRCA
FRCAJPYXR	29-Aug-08 FRCA
FRCATWDMR	29-Aug-08 FRCA
FRCAUSDCR	29-Aug-08 FRCA
FRCAUSDMM	29-Aug-08 FRCA
FRCAUSDMR	29-Aug-08 FRCA
FRCAUSDXR	29-Aug-08 FRCA
FSTAUDMR	29-Aug-08 FST
FSTAUDXR	29-Aug-08 FST
FSTEURMM	29-Aug-08 FST
FSTEURMR	29-Aug-08 FST
FSTEURXR	29-Aug-08 FST
FSTHKDXR	29-Aug-08 FST
FSTJPYMM	29-Aug-08 FST
FSTJPYMR	29-Aug-08 FST
FSTJPYXR	29-Aug-08 FST
FSTUSDCR	29-Aug-08 FST
FSTUSDMM	29-Aug-08 FST
FSTUSDMR	29-Aug-08 FST
FSTUSDXR	29-Aug-08 FST
FUBONEURCR	29-Aug-08 FUBON
FUBONEURMM	29-Aug-08 FUBON
FUBONEURMR	29-Aug-08 FUBON
FUBONJPYCR	29-Aug-08 FUBON
FUBONTWDCR	29-Aug-08 FUBON
FUBONUSDCR	29-Aug-08 FUBON
FUBONUSDMM	29-Aug-08 FUBON
FUBONUSDMR	29-Aug-08 FUBON
FUBONUSDXR	29-Aug-08 FUBON
FUBONUSDCR	29-Aug-08 FUBON
FUBONUSDMR	29-Aug-08 FUBON
FELTFJPYCR	29-Aug-08 FELTF
FELTFJPYMR	29-Aug-08 FELTF
FELTFJPYXR	29-Aug-08 FELTF
FUJIHIEURCR	29-Aug-08 FUJIHI
FUJIHIJPYCR	29-Aug-08 FUJIHI
FUJIHIJPYMR	29-Aug-08 FUJIHI
FUJIHIJPYXR	29-Aug-08 FUJIHI
FUJIHIUSDCR	29-Aug-08 FUJIHI
FUJIHIUSDMR	29-Aug-08 FUJIHI
FUJIOLJPYCR	29-Aug-08 FUJIOL
FUJIOLJPYMR	29-Aug-08 FUJIOL
FUJIOLJPYXR	29-Aug-08 FUJIOL
FUJIOLUSDMR	29-Aug-08 FUJIOL
FCG-TVNetIncJPYCR	29-Aug-08 FCG-TVNetInc
FCG-TVNetIncJPYXR	29-Aug-08 FCG-TVNetInc
FUJIXJPYCR	29-Aug-08 FUJIX
FUJIXJPYXR	29-Aug-08 FUJIX
FUJIXUSDMR	29-Aug-08 FUJIX
FUJIHJPYCR	29-Aug-08 FUJIH
FUJIHJPYXR	29-Aug-08 FUJIH
FUJIKUJPYCR	29-Aug-08 FUJIKU
FUJIKUJPYMM	29-Aug-08 FUJIKU
FUJIKUJPYXR	29-Aug-08 FUJIKU
FUJIKUUSDCR	29-Aug-08 FUJIKU
FUJITSAUDCR	29-Aug-08 FUJITS
FUJITSEURCR	29-Aug-08 FUJITS
FUJITSEURMM	29-Aug-08 FUJITS
FUJITSEURMR	29-Aug-08 FUJITS
FUJITSGBPCR	29-Aug-08 FUJITS
FUJITSGBPMM	29-Aug-08 FUJITS
FUJITSJPYCR	29-Aug-08 FUJITS

Frontier Comms Corp	38E96G	SNRFOR	CHF	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	EUR	CR	Composite
Frontier Comms Corp	38E96G	SNRFOR	EUR	MM	Composite
Frontier Comms Corp	38E96G	SNRFOR	EUR	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	EUR	XR	Composite
Frontier Comms Corp	38E96G	SNRFOR	GBP	MM	Composite
Frontier Comms Corp	38E96G	SNRFOR	GBP	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	GBP	XR	Composite
Frontier Comms Corp	38E96G	SNRFOR	HKD	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	HKD	XR	Composite
Frontier Comms Corp	38E96G	SNRFOR	ILS	XR	Composite
Frontier Comms Corp	38E96G	SNRFOR	JPY	CR	Composite
Frontier Comms Corp	38E96G	SNRFOR	JPY	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	JPY	XR	Composite
Frontier Comms Corp	38E96G	SNRFOR	TWD	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	USD	CR	Composite
Frontier Comms Corp	38E96G	SNRFOR	USD	MM	Composite
Frontier Comms Corp	38E96G	SNRFOR	USD	MR	Composite
Frontier Comms Corp	38E96G	SNRFOR	USD	XR	Composite
Fst Oil Corp	37A69A	SNRFOR	AUD	MR	Composite
Fst Oil Corp	37A69A	SNRFOR	AUD	XR	Composite
Fst Oil Corp	37A69A	SNRFOR	EUR	MM	Composite
Fst Oil Corp	37A69A	SNRFOR	EUR	MR	Composite
Fst Oil Corp	37A69A	SNRFOR	EUR	XR	Composite
Fst Oil Corp	37A69A	SNRFOR	HKD	XR	Composite
Fst Oil Corp	37A69A	SNRFOR	JPY	MM	Composite
Fst Oil Corp	37A69A	SNRFOR	JPY	MR	Composite
Fst Oil Corp	37A69A	SNRFOR	JPY	XR	Composite
Fst Oil Corp	37A69A	SNRFOR	USD	CR	Composite
Fst Oil Corp	37A69A	SNRFOR	USD	MM	Composite
Fst Oil Corp	37A69A	SNRFOR	USD	MR	Composite
Fst Oil Corp	37A69A	SNRFOR	USD	XR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	EUR	CR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	EUR	MM	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	EUR	MR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	JPY	CR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	TWD	CR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	USD	CR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	USD	MM	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	USD	MR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SNRFOR	USD	XR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SUBLT2	USD	CR	Composite
Fubon Finl Hldg Co Ltd	38EE66	SUBLT2	USD	MR	Composite
Fuji Elec Hldgs Co Ltd	JK554G	SNRFOR	JPY	CR	Composite
Fuji Elec Hldgs Co Ltd	JK554G	SNRFOR	JPY	MR	Composite
Fuji Elec Hldgs Co Ltd	JK554G	SNRFOR	JPY	XR	Composite
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	EUR	CR	Composite
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	JPY	CR	Composite
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	JPY	MR	Composite
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	JPY	XR	Composite
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	USD	CR	Composite
Fuji Heavy Inds Ltd	38EEAB	SNRFOR	USD	MR	Composite
FUJI OIL Co Ltd		SNRFOR	JPY	CR	Composite
FUJI OIL Co Ltd		SNRFOR	JPY	MR	Composite
FUJI OIL Co Ltd		SNRFOR	JPY	XR	Composite
FUJI OIL Co Ltd		SNRFOR	USD	MR	Composite
Fuji Television Network Inc	JK69BE	SNRFOR	JPY	CR	Composite
Fuji Television Network Inc	JK69BE	SNRFOR	JPY	XR	Composite
Fuji Xerox Co Ltd	JK6CD3	SNRFOR	JPY	CR	Composite
Fuji Xerox Co Ltd	JK6CD3	SNRFOR	JPY	XR	Composite
Fuji Xerox Co Ltd	JK6CD3	SNRFOR	USD	MR	Composite
FUJIFILM Hldgs Corp	JK5628	SNRFOR	JPY	CR	Composite
FUJIFILM Hldgs Corp	JK5628	SNRFOR	JPY	XR	Composite
Fujikura Ltd	JK5BFC	SNRFOR	JPY	CR	Composite
Fujikura Ltd	JK5BFC	SNRFOR	JPY	MM	Composite
Fujikura Ltd	JK5BFC	SNRFOR	JPY	XR	Composite
Fujikura Ltd	JK5BFC	SNRFOR	USD	CR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	AUD	CR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	EUR	CR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	EUR	MM	Composite
Fujitsu Ltd	38EEE9	SNRFOR	EUR	MR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	GBP	CR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	GBP	MM	Composite
Fujitsu Ltd	38EEE9	SNRFOR	JPY	CR	Composite

1.27%	1.44%	2.07%	2.73%	3.08%	3.34%	3.41%	3.44%	3.46%
1.27%	1.52%	2.17%	2.87%	3.24%	3.53%	3.57%	3.66%	3.63%
1.27%	1.44%	2.07%	2.73%	3.08%	3.34%	3.41%	3.44%	3.46%
1.27%	1.39%	1.98%	2.63%	2.96%	3.24%	3.25%	3.36%	3.30%
1.27%	1.39%	1.98%	2.63%	2.96%	3.24%	3.25%	3.36%	3.30%
1.27%	1.44%	2.04%	2.69%	3.04%	3.30%	3.37%	3.41%	3.40%
1.27%	1.44%	2.04%	2.69%	3.04%	3.30%	3.37%	3.41%	3.40%
1.27%	1.52%	2.17%	2.87%	3.24%	3.53%	3.57%	3.66%	3.63%
1.27%	1.44%	2.07%	2.73%	3.08%	3.34%	3.41%	3.44%	3.46%
1.27%	1.39%	1.98%	2.63%	2.96%	3.24%	3.25%	3.36%	3.30%
1.20%	1.47%	1.90%	2.26%	2.60%	2.96%	3.05%	3.13%	3.18%
1.20%	1.47%	1.90%	2.26%	2.60%	2.96%	3.05%	3.13%	3.18%
1.23%	1.48%	1.89%	2.33%	2.65%	3.02%	3.15%	3.21%	3.28%
1.20%	1.39%	1.85%	2.20%	2.60%	2.95%	3.04%	3.10%	3.21%
1.20%	1.39%	1.85%	2.20%	2.60%	2.95%	3.04%	3.10%	3.21%
1.29%	1.53%	2.02%	2.43%	2.81%	3.20%	3.31%	3.38%	3.46%
1.23%	1.48%	1.89%	2.33%	2.65%	3.02%	3.15%	3.21%	3.28%
1.20%	1.39%	1.85%	2.20%	2.60%	2.95%	3.04%	3.10%	3.21%
0.65%	0.89%	1.07%	1.30%	1.54%	1.78%	1.88%	2.00%	1.94%
0.65%	0.96%	1.02%	1.29%	1.46%	1.70%	1.78%	1.96%	1.94%
0.65%	1.00%	1.07%	1.34%	1.54%	1.77%	1.88%	2.04%	1.94%
0.65%	0.89%	1.07%	1.30%	1.54%	1.78%	1.88%	2.00%	1.94%
0.65%	0.89%	1.07%	1.30%	1.54%	1.78%	1.88%	2.00%	1.94%
0.65%	0.96%	1.02%	1.29%	1.46%	1.70%	1.78%	1.96%	1.94%
0.65%	0.93%	0.98%	1.24%	1.41%	1.63%	1.72%	1.89%	1.94%
	1.99%		2.27%	1.95%	2.52%	2.23%	2.86%	2.38%
	1.99%		2.27%	1.95%	2.52%	2.23%	2.86%	2.38%
0.29%	0.31%	0.48%	0.65%	0.68%	0.76%	0.82%	0.95%	0.99%
0.29%	0.31%	0.48%	0.65%	0.55%	0.76%	0.82%	0.71%	0.76%
0.49%	0.45%	0.59%	0.74%	0.89%	0.98%	1.04%	1.13%	1.10%
0.49%	0.50%	0.60%	0.75%	0.84%	0.99%	1.05%	1.14%	1.23%
0.49%	0.37%	0.46%	0.57%	0.64%	0.77%	0.80%	0.86%	0.93%
0.49%	0.45%	0.59%	0.74%	0.89%	0.98%	1.04%	1.13%	1.10%
	0.21%	0.24%	0.27%	0.31%	0.35%			
	0.21%	0.24%	0.27%	0.31%	0.35%			
0.11%	0.17%	0.20%	0.22%	0.26%	0.29%			
0.11%	0.17%	0.20%	0.22%	0.26%	0.29%			
0.14%	0.18%	0.17%	0.23%	0.26%	0.29%	0.33%	0.40%	
0.14%	0.18%	0.17%	0.17%	0.20%	0.22%	0.33%	0.40%	
0.14%	0.18%	0.17%	0.20%	0.24%	0.26%	0.33%	0.40%	
			0.20%	0.23%	0.23%	0.31%	0.37%	
			0.20%	0.23%	0.23%	0.31%	0.37%	
0.14%	0.21%	0.26%	0.25%	0.28%	0.48%	0.38%	0.48%	
0.14%	0.21%	0.26%	0.25%	0.28%	0.48%	0.38%	0.48%	
0.14%	0.21%	0.26%	0.25%	0.28%	0.48%	0.38%	0.48%	
0.20%	0.27%	0.32%	0.37%	0.41%	0.46%	0.53%	0.62%	0.64%
0.19%	0.26%	0.30%	0.35%	0.39%	0.44%	0.51%	0.59%	0.64%
0.20%	0.27%	0.32%	0.37%	0.41%	0.46%	0.53%	0.62%	0.64%
0.20%	0.27%	0.32%	0.36%	0.42%	0.46%	0.53%	0.60%	0.74%

3.48%	3.48%	40%	NR	AA	AA	AA
3.64%	3.65%	40%	NR	A	A	A
		40%				
3.48%	3.48%	40%	NR	AA	AA	AA
3.31%	3.34%	40%	NR	A	AA	AA
		40%				
		40%				
3.31%	3.34%	40%	NR	A	AA	AA
		40%				
		40%				
		40%				
		40%				
3.38%	3.44%	40%	NR	BBB	BBB	BBB
3.38%	3.44%	40%	NR	BBB	BBB	BBB
		40%				
3.64%	3.65%	40%	NR	A	A	A
		40%				
3.48%	3.48%	40%	NR	AA	AA	AA
3.31%	3.34%	40%	NR	A	AA	AA
3.18%	3.24%		BB	CCC	BB	BBB
3.18%	3.24%	40%	BB	CCC	BB	BBB
		40%				
3.30%	3.33%	40%	BBB	A	A	A
3.18%	3.28%	40%	A	AA	AA	AA
3.18%	3.28%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
3.48%	3.51%	40%	BBB	A	A	A
		40%				
3.30%	3.33%	40%	BBB	A	A	A
3.18%	3.28%	40%	A	AA	AA	AA
2.02%	2.12%	40%	NR	A	A	A
		40%				
2.02%	2.12%	40%	NR	BB	BBB	BBB
2.02%	2.12%	40%	NR	B	BB	BB
2.02%	2.12%	40%	NR	A	A	A
2.02%	2.12%	40%	NR	A	A	A
		40%				
2.02%	2.12%	40%	NR	BB	BBB	BBB
2.02%	2.12%	40%	NR	BB	BBB	BBB
2.40%	2.45%	20%		NR		NR
2.40%	2.45%	20%		NR		NR
1.02%	1.15%	36%	NR	NR	NR	NR
		35%				
1.02%	0.88%	35%	NR	NR	NR	NR
1.57%	1.24%	35.00%	NR	A	A	A
1.57%	1.24%	31.67%	NR	AA	BB	AA
		31.67%				
1.57%	1.24%	31.67%	NR	A	B	A
1.57%	1.24%	35.00%	NR	A	A	A
		31.67%				
		27.50%		NR	NR	NR
		27.50%				
		27.50%		NR	NR	NR
		27.50%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		27.50%	NR	NR	NR	BBB
		27.50%	NR	NR	NR	BBB
		27.50%	NR	NR	NR	BB
						NR
						NR
		35%	NR	NR	NR	NR
		35%				
		35%	NR	NR	NR	NR
		35%	NR	NR	NR	NR
		35%				
0.71%	0.66%	37.50%	A	AA	AA	AA
		35%				
0.71%	0.66%	35%	BBB	A	A	A
0.71%	0.66%	37.50%	A	AA	AA	AA
		35%				
0.80%	0.66%	35%	A	AA	AA	AA

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

A	A	7 Telecommunications	N.Amer	United States	
BBB	AA	8 Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
A	A	7 Telecommunications	N.Amer	United States	
BBB	A	8 Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
BBB	A	8 Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
BB	AA	8 Telecommunications	N.Amer	United States	
BB	AA	8 Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
BBB	AA	8 Telecommunications	N.Amer	United States	
	NR	Telecommunications	N.Amer	United States	
A	A	7 Telecommunications	N.Amer	United States	
BBB	A	8 Telecommunications	N.Amer	United States	
BB	AA	12 Oil & Gas	N.Amer	United States	
BB	AA	12 Oil & Gas	N.Amer	United States	
	NR	Oil & Gas	N.Amer	United States	
BBB	A	5 Oil & Gas	N.Amer	United States	
A	AA	9 Oil & Gas	N.Amer	United States	
A	AA	9 Oil & Gas	N.Amer	United States	
	NR	Oil & Gas	N.Amer	United States	
	NR	Oil & Gas	N.Amer	United States	
	NR	Oil & Gas	N.Amer	United States	
BBB	AA	12 Oil & Gas	N.Amer	United States	
	NR	Oil & Gas	N.Amer	United States	
BBB	A	5 Oil & Gas	N.Amer	United States	
A	AA	9 Oil & Gas	N.Amer	United States	
NR	A	6 Financials	Asia	Taiwan Province of China	
	NR	Financials	Asia	Taiwan Province of China	
NR	A	7 Financials	Asia	Taiwan Province of China	
NR	A	7 Financials	Asia	Taiwan Province of China	
NR	A	6 Financials	Asia	Taiwan Province of China	
NR	A	6 Financials	Asia	Taiwan Province of China	
	NR	Financials	Asia	Taiwan Province of China	
NR	A	7 Financials	Asia	Taiwan Province of China	
NR	A	7 Financials	Asia	Taiwan Province of China	
NR	NR	2 Financials	Asia	Taiwan Province of China	
NR	NR	2 Financials	Asia	Taiwan Province of China	
BBB	NR	2 Industrials	Asia	Japan	
	NR	Industrials	Asia	Japan	
BB	NR	2 Industrials	Asia	Japan	
NR	BB	7 Consumer Goods	Asia	Japan	
NR	BBB	7 Consumer Goods	Asia	Japan	
	NR	Consumer Goods	Asia	Japan	
NR	BB	7 Consumer Goods	Asia	Japan	
NR	BB	7 Consumer Goods	Asia	Japan	
	NR	Consumer Goods	Asia	Japan	
	NR	2 Consumer Goods	Asia	Japan	
	NR	Consumer Goods	Asia	Japan	
	NR	2 Consumer Goods	Asia	Japan	
	NR	Consumer Goods	Asia	Japan	
	NR	2 Consumer Services	Asia	Japan	
	NR	2 Consumer Services	Asia	Japan	
	NR	3 Technology	Asia	Japan	
	NR	3 Technology	Asia	Japan	
	NR	3 Technology	Asia	Japan	
	NR	2 Technology	Asia	Japan	
	NR	2 Technology	Asia	Japan	
	NR	2 Industrials	Asia	Japan	
	NR	Industrials	Asia	Japan	
	NR	2 Industrials	Asia	Japan	
	NR	2 Industrials	Asia	Japan	
	NR	Technology	Asia	Japan	
NR	A	7 Technology	Asia	Japan	
	NR	Technology	Asia	Japan	
NR	A	7 Technology	Asia	Japan	
NR	A	7 Technology	Asia	Japan	
	NR	Technology	Asia	Japan	
NR	A	7 Technology	Asia	Japan	

BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A		Thin		Thin	Thin
BBB	A		Thin		Thin	Thin
BB	A	Thin	Thin	Thin	Thin	CcyGrp
BB	A					
BB	A	Thin	Thin	Thin	Thin	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
	AA		Thin	Thin	Thin	Thin
	AA					
	AA		Thin	Thin	Thin	Thin
	AA					
	AA	Thin	Thin	Thin	Thin	Thin
	AA	Thin	Thin	Thin	Thin	Thin
AA	A	Thin	Thin	Thin	DocAdj	DocAdj
AA	A	Thin	Thin	Thin	DocAdj	DocAdj
AA	A	Thin	Thin	Thin	Entity Tier	Entity Tier
AA	A				Thin	Thin
AA	A				Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

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

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

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

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

FUJITSJPYMR	29-Aug-08 FUJITS
FUJITSJPYXR	29-Aug-08 FUJITS
FUJITSUSDCR	29-Aug-08 FUJITS
FUJITSUSDMM	29-Aug-08 FUJITS
FUJITSUSDMR	29-Aug-08 FUJITS
FUJITSUSDXR	29-Aug-08 FUJITS
FUKMUTEURCR	29-Aug-08 FUKMUT
FUKMUTEURMM	29-Aug-08 FUKMUT
FUKMUTJPYCR	29-Aug-08 FUKMUT
FUKMUTJPYXR	29-Aug-08 FUKMUT
FUKMUTUSDCR	29-Aug-08 FUKMUT
FUKUPRJPYCR	29-Aug-08 FUKUPR
FUKUPRJPYMR	29-Aug-08 FUKUPR
FUKCTYJPYCR	29-Aug-08 FUKCTY
FUKCTYJPYMM	29-Aug-08 FUKCTY
FUKCTYJPYMR	29-Aug-08 FUKCTY
FUKCTYUSDCR	29-Aug-08 FUKCTY
FUKUYAJPYCR	29-Aug-08 FUKUYA
FUKUYAJPYMR	29-Aug-08 FUKUYA
FUKUYAJPYXR	29-Aug-08 FUKUYA
FURUELEURCR	29-Aug-08 FURUEL
FURUELEURMM	29-Aug-08 FURUEL
FURUELEURMR	29-Aug-08 FURUEL
FURUELJPYCR	29-Aug-08 FURUEL
FURUELJPYMR	29-Aug-08 FURUEL
FURUELJPYXR	29-Aug-08 FURUEL
FURUELUSDCR	29-Aug-08 FURUEL
FURUELUSDMR	29-Aug-08 FURUEL
GMTAUDCR	29-Aug-08 GMT
GMTAUDMR	29-Aug-08 GMT
GMTCHFMR	29-Aug-08 GMT
GMTEURCR	29-Aug-08 GMT
GMTEURMM	29-Aug-08 GMT
GMTEURMR	29-Aug-08 GMT
GMTEURXR	29-Aug-08 GMT
GMTGBPCR	29-Aug-08 GMT
GMTGBPMR	29-Aug-08 GMT
GMTHKDMR	29-Aug-08 GMT
GMTJPYMR	29-Aug-08 GMT
GMTPLNMR	29-Aug-08 GMT
GMTSGDMR	29-Aug-08 GMT
GMTTWDCR	29-Aug-08 GMT
GMTTWDMR	29-Aug-08 GMT
GMTUSDCR	29-Aug-08 GMT
GMTUSDMM	29-Aug-08 GMT
GMTUSDMR	29-Aug-08 GMT
GMTUSDXR	29-Aug-08 GMT
GSTEELUSDCR	29-Aug-08 GSTEEL
GGCUSDMR	29-Aug-08 GGC
GGCUSDXR	29-Aug-08 GGC
GGCAUDXR	29-Aug-08 GGC
GGCEURMM	29-Aug-08 GGC
GGCUSDCR	29-Aug-08 GGC
GGCUSDMR	29-Aug-08 GGC
GGCUSDXR	29-Aug-08 GGC
GPCLLCUSDMR	29-Aug-08 GPCLLC
GPCLLCUSDXR	29-Aug-08 GPCLLC
GPCLLCAUDMR	29-Aug-08 GPCLLC
GPCLLCAUDXR	29-Aug-08 GPCLLC
GPCLLCCADMR	29-Aug-08 GPCLLC
GPCLLCCHFMR	29-Aug-08 GPCLLC
GPCLLCEURCR	29-Aug-08 GPCLLC
GPCLLCEURMM	29-Aug-08 GPCLLC
GPCLLCEURMR	29-Aug-08 GPCLLC
GPCLLCEURXR	29-Aug-08 GPCLLC
GPCLLCHKDXR	29-Aug-08 GPCLLC
GPCLLCJPYMR	29-Aug-08 GPCLLC
GPCLLCJPYXR	29-Aug-08 GPCLLC
GPCLLCNZDMR	29-Aug-08 GPCLLC
GPCLLCUSDCR	29-Aug-08 GPCLLC
GPCLLCUSDMM	29-Aug-08 GPCLLC
GPCLLCUSDMR	29-Aug-08 GPCLLC
GPCLLCUSDXR	29-Aug-08 GPCLLC
SO-GAPowerEURMM	29-Aug-08 SO-GAPower

Fujitsu Ltd	38EEE9	SNRFOR	JPY	MR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	JPY	XR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	USD	CR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	USD	MM	Composite
Fujitsu Ltd	38EEE9	SNRFOR	USD	MR	Composite
Fujitsu Ltd	38EEE9	SNRFOR	USD	XR	Composite
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	EUR	CR	Composite
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	EUR	MM	Composite
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	JPY	CR	Composite
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	JPY	XR	Composite
Fukoku Mutual Life Ins Co	JK877B	SUBLT2	USD	CR	Composite
Fukuoka Prefecture	JP9CHF	SNRFOR	JPY	CR	Composite
Fukuoka Prefecture	JP9CHF	SNRFOR	JPY	MR	Composite
Fukuoka Shi	JK6EH9	SNRFOR	JPY	CR	Composite
Fukuoka Shi	JK6EH9	SNRFOR	JPY	MM	Composite
Fukuoka Shi	JK6EH9	SNRFOR	JPY	MR	Composite
Fukuoka Shi	JK6EH9	SNRFOR	USD	CR	Composite
Fukuyama Transporting Co Ltd	JK7833	SNRFOR	JPY	CR	Composite
Fukuyama Transporting Co Ltd	JK7833	SNRFOR	JPY	MR	Composite
Fukuyama Transporting Co Ltd	JK7833	SNRFOR	JPY	XR	Composite
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	EUR	CR	Composite
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	EUR	MM	Composite
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	EUR	MR	Composite
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	JPY	CR	Composite
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	JPY	MR	Composite
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	JPY	XR	Composite
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	USD	CR	Composite
Furukawa Elec Co Ltd	JK7AAA	SNRFOR	USD	MR	Composite
G A T X Corp	3J758C	SNRFOR	AUD	CR	Composite
G A T X Corp	3J758C	SNRFOR	AUD	MR	Composite
G A T X Corp	3J758C	SNRFOR	CHF	MR	Composite
G A T X Corp	3J758C	SNRFOR	EUR	CR	Composite
G A T X Corp	3J758C	SNRFOR	EUR	MM	Composite
G A T X Corp	3J758C	SNRFOR	EUR	MR	Composite
G A T X Corp	3J758C	SNRFOR	EUR	XR	Composite
G A T X Corp	3J758C	SNRFOR	GBP	CR	Composite
G A T X Corp	3J758C	SNRFOR	GBP	MR	Composite
G A T X Corp	3J758C	SNRFOR	HKD	MR	Composite
G A T X Corp	3J758C	SNRFOR	JPY	MR	Composite
G A T X Corp	3J758C	SNRFOR	PLN	MR	Composite
G A T X Corp	3J758C	SNRFOR	SGD	MR	Composite
G A T X Corp	3J758C	SNRFOR	TWD	CR	Composite
G A T X Corp	3J758C	SNRFOR	TWD	MR	Composite
G A T X Corp	3J758C	SNRFOR	USD	CR	Composite
G A T X Corp	3J758C	SNRFOR	USD	MM	Composite
G A T X Corp	3J758C	SNRFOR	USD	MR	Composite
G A T X Corp	3J758C	SNRFOR	USD	XR	Composite
G Steel Plc	Y0B95G	SNRFOR	USD	CR	Composite
GA Gulf Corp	3AA520	SECDOM	USD	MR	Composite
GA Gulf Corp	3AA520	SECDOM	USD	XR	Composite
GA Gulf Corp	3AA520	SNRFOR	AUD	XR	Composite
GA Gulf Corp	3AA520	SNRFOR	EUR	MM	Composite
GA Gulf Corp	3AA520	SNRFOR	USD	CR	Composite
GA Gulf Corp	3AA520	SNRFOR	USD	MR	Composite
GA Gulf Corp	3AA520	SNRFOR	USD	XR	Composite
GA PACIFIC LLC	3AA64G	SECDOM	USD	MR	Composite
GA PACIFIC LLC	3AA64G	SECDOM	USD	XR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	AUD	MR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	AUD	XR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	CAD	MR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	CHF	MR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	EUR	CR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	EUR	MM	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	EUR	MR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	EUR	XR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	HKD	XR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	JPY	MR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	JPY	XR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	NZD	MR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	USD	CR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	USD	MM	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	USD	MR	Composite
GA PACIFIC LLC	3AA64G	SNRFOR	USD	XR	Composite
GA Pwr Co	3AA667	SNRFOR	EUR	MM	Composite

0.23%	0.27%	0.31%	0.36%	0.41%	0.46%	0.52%	0.61%	0.71%
0.18%	0.21%	0.25%	0.33%	0.32%	0.42%	0.41%	0.56%	0.56%
0.20%	0.27%	0.32%	0.37%	0.41%	0.46%	0.53%	0.62%	0.64%
0.19%	0.26%	0.30%	0.35%	0.39%	0.44%	0.51%	0.59%	0.64%
0.49%	0.73%	1.07%	0.98%	1.11%	1.19%	1.39%		
0.49%	0.73%	1.07%	0.98%	1.11%	1.19%	1.39%		
0.49%	0.73%	1.07%	0.98%	1.11%	1.19%	1.39%		
0.49%	0.73%	1.07%	0.98%	1.11%	1.19%	1.39%		
	0.10%	0.13%	0.15%		0.19%	0.24%	0.30%	
0.10%	0.10%	0.13%	0.15%	0.20%	0.19%	0.22%	0.26%	
0.10%	0.10%	0.12%	0.14%	0.20%	0.19%	0.22%	0.26%	
0.10%	0.10%	0.13%	0.14%	0.20%	0.19%	0.22%	0.26%	
0.22%	0.28%	0.40%	0.51%	0.56%	0.55%	0.65%	0.78%	0.87%
0.22%	0.26%	0.30%	0.39%	0.46%	0.55%	0.49%	0.58%	0.87%
0.56%	0.39%	0.55%	0.62%	0.70%	0.76%	0.83%	0.89%	0.91%
0.56%	0.39%	0.59%	0.63%	0.70%	0.77%	0.84%	0.88%	0.91%
0.56%	0.39%	0.46%	0.49%	0.54%	0.59%	0.65%	0.66%	0.91%
0.56%	0.39%	0.55%	0.62%	0.70%	0.76%	0.83%	0.89%	0.91%
0.74%	1.19%	1.33%	1.45%	1.56%	1.70%	1.72%	1.73%	1.83%
0.74%	1.19%	1.33%	1.45%	1.56%	1.70%	1.72%	1.73%	1.83%
0.74%	1.19%	1.33%	1.45%	1.56%	1.69%	1.69%	1.73%	1.83%
0.74%	1.25%	1.40%	1.47%	1.64%	1.81%	1.83%	1.83%	1.83%
0.74%	1.19%	1.33%	1.45%	1.56%	1.69%	1.69%	1.73%	1.83%
0.74%	1.14%	1.28%	1.40%	1.50%	1.65%	1.64%	1.67%	1.83%
0.74%	1.25%	1.40%	1.47%	1.64%	1.81%	1.83%	1.83%	1.83%
0.74%	1.19%	1.33%	1.45%	1.56%	1.69%	1.69%	1.73%	1.83%
0.74%	1.19%	1.33%	1.45%	1.56%	1.70%	1.72%	1.73%	1.83%
0.74%	1.19%	1.33%	1.45%	1.56%	1.69%	1.69%	1.73%	1.83%
0.74%	1.25%	1.40%	1.47%	1.64%	1.81%	1.83%	1.83%	1.83%
0.74%	1.25%	1.40%	1.47%	1.64%	1.81%	1.83%	1.83%	1.83%
0.74%	1.20%	1.35%	1.47%	1.58%	1.72%	1.72%	1.75%	1.83%
0.74%	1.19%	1.33%	1.45%	1.56%	1.69%	1.69%	1.73%	1.83%
0.74%	1.14%	1.28%	1.40%	1.50%	1.65%	1.64%	1.67%	1.83%
			3.79%		4.31%	4.58%		
			3.79%		4.31%	4.58%		
7.68%	10.21%	9.40%	12.36%	11.15%	12.99%	12.37%	12.10%	11.52%
7.68%	10.21%	9.40%	12.36%	11.15%	12.99%	13.52%	13.23%	11.52%
7.68%	10.21%	9.40%	12.36%	11.15%	12.99%	12.84%	12.57%	11.52%
7.68%	10.21%	9.40%	12.36%	11.15%	12.99%	12.37%	12.10%	11.52%
					3.23%			
					3.23%			
1.77%	2.41%	3.45%	4.25%	4.74%	4.99%	5.13%	5.19%	5.63%
1.88%	2.55%	3.66%	4.52%	5.04%	5.33%	5.46%	5.52%	5.99%
1.79%	2.41%	3.47%	4.28%	4.76%	5.04%	5.16%	5.21%	5.67%
1.72%	2.40%	3.40%	4.15%	4.65%	4.91%	4.99%	5.10%	5.41%
1.72%	2.40%	3.40%	4.15%	4.65%	4.91%	4.99%	5.10%	5.41%
1.77%	2.41%	3.45%	4.25%	4.74%	4.99%	5.13%	5.19%	5.63%
1.88%	2.55%	3.66%	4.52%	5.04%	5.33%	5.46%	5.52%	5.99%
1.79%	2.41%	3.47%	4.28%	4.76%	5.04%	5.16%	5.21%	5.67%
1.72%	2.40%	3.40%	4.15%	4.65%	4.91%	4.99%	5.10%	5.41%

0.76%	0.66%	35%	BB	A	A	A
0.60%	0.66%	35%	BB	A	A	A
0.71%	0.66%	37.50%	A	AA	AA	AA
		35%				
0.71%	0.66%	35%	BBB	A	A	A
		35%				
		20%	NR	NR	NR	NR
		20%				
		20%	NR	NR	NR	NR
		20%	NR	NR	NR	NR
		20%	NR	NR	NR	NR
		30%		NR	BBB	BB
		30%				
		35%	NR	NR	BBB	BB
		35%	NR	NR	BB	B
		35%				
		35%	NR	NR	B	CCC
	0.98%	38%	NR	A	A	BB
		38%				
	0.98%	38%	NR	B	BBB	B
		27.83%				
		27.83%				
0.94%	0.97%		NR	CCC	B	B
0.94%	0.97%	31%	NR	CCC	BBB	BBB
		27.83%				
0.94%	0.97%	27.83%	NR	CCC	BB	BB
0.94%	0.97%	27.83%	NR	CCC	B	B
		27.83%				
1.89%	2.04%	40%	NR	BBB	BBB	BBB
1.89%	2.04%	40%	NR	BBB	BBB	BBB
1.89%	2.04%	40%	NR	AA	AA	AA
1.98%	2.04%	40%	NR	A	A	A
		40%				
1.89%	2.04%	40%	NR	AA	AA	AA
1.82%	2.04%	40%	NR	A	A	A
1.98%	2.04%	40%	NR	A	A	A
1.89%	2.04%	40%	NR	AA	AA	AA
		40%				
1.89%	2.04%	40%	NR	BBB	BBB	BBB
		40%				
1.89%	2.04%	40%	NR	AA	AA	AA
1.98%	2.04%	40%	NR	A	A	A
		40%				
1.98%	2.04%	40%	NR	A	A	A
1.91%	2.04%	40%	NR	A	A	A
1.89%	2.04%	40%	NR	AA	AA	AA
1.82%	2.04%	40%	NR	A	A	A
		40%				
		74.50%				NR
		74.50%				NR
12.50%	12.50%	43%	NR	NR	NR	NR
		43%				
12.50%	12.50%	43%	NR	NR	NR	NR
12.50%	12.50%	43%	NR	NR	NR	NR
12.50%	12.50%	40%	NR	NR	NR	NR
		72.50%				
		72.50%				
5.77%	5.61%	40%	BB	BBB	BBB	BBB
		40%				
		40%				
		40%				
6.12%	5.91%	40%	BBB	A	A	A
		40%				
5.82%	5.61%	40%	A	AA	AA	AA
5.60%	5.41%	40%	BBB	A	A	A
5.60%	5.41%	40%	BBB	A	A	A
		40%				
5.77%	5.61%	40%	BB	BBB	BBB	BBB
		40%				
6.12%	5.91%	40%	BBB	A	A	A
		40%				
5.82%	5.61%	40%	A	AA	AA	AA
5.60%	5.41%	40%	BBB	A	A	A
		40%				

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

NR	A	7 Technology	Asia	Japan
NR	A	3 Technology	Asia	Japan
NR	A	7 Technology	Asia	Japan
	NR	Technology	Asia	Japan
NR	A	7 Technology	Asia	Japan
	NR	Technology	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	3 Government	Asia	Japan
	NR	Government	Asia	Japan
	NR	3 Government	Asia	Japan
	NR	3 Government	Asia	Japan
	NR	Government	Asia	Japan
	NR	3 Government	Asia	Japan
NR	BBB	2 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	BBB	2 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	BB	6 Industrials	Asia	Japan
NR	BB	4 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	BB	4 Industrials	Asia	Japan
NR	BB	6 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
	NR	Basic Materials	Asia	Thailand
	NR	2 Basic Materials	N.Amer	United States
	NR	2 Basic Materials	N.Amer	United States
NR	NR	2 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	NR	2 Basic Materials	N.Amer	United States
NR	NR	2 Basic Materials	N.Amer	United States
NR	NR	2 Basic Materials	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	AA	8 Consumer Goods	N.Amer	United States
BBB	A	7 Consumer Goods	N.Amer	United States
BBB	A	7 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	AA	8 Consumer Goods	N.Amer	United States
BBB	A	7 Consumer Goods	N.Amer	United States
	NR	Utilities	N.Amer	United States

BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
A		Thin	Thin	Thin	Thin	Thin
A						
A		Thin	Thin	Thin	Thin	Thin
A		Thin	Thin	Thin	Thin	Thin
A		Thin	Thin	Thin	Thin	Thin
AA	AA		Thin	CcyGrp	CcyGrp	
AA	AA					
	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
	AA	Thin	Thin	DocAdj	DocAdj	Thin
	AA					
	AA	Thin	Thin	Entity Tier	Entity Tier	Thin
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A					
BB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	Thin	Entity Tier	DocAdj	DocAdj	DocAdj
BB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	A	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
B	B					
BB	B				Thin	
BB	B				Thin	
B	B	Thin	Thin	Thin	Thin	Thin
B	B					
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	BB					
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					

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

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

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

SO-GAPowerEURMR	29-Aug-08 SO-GAPower
SO-GAPowerUSDCR	29-Aug-08 SO-GAPower
SO-GAPowerUSDMM	29-Aug-08 SO-GAPower
SO-GAPowerUSDMR	29-Aug-08 SO-GAPower
SO-GAPowerUSDXR	29-Aug-08 SO-GAPower
CRDSUI-GalaLtdEURCR	29-Aug-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdEURMM	29-Aug-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdEURXR	29-Aug-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdGBPMM	29-Aug-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdEURMM	29-Aug-08 CRDSUI-GalaLtd
CRDSUI-GalaLtdUSDMR	29-Aug-08 CRDSUI-GalaLtd
GEFNCLHKDCR	29-Aug-08 GEFNCL
GEFNCLUSDCR	29-Aug-08 GEFNCL
GEFNCLUSDMR	29-Aug-08 GEFNCL
GEFNCLUSDXR	29-Aug-08 GEFNCL
JAPTOB-GGLAUDCR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLAUDMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLAUDMR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLCHFCR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLCHFMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLEURCR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLEURMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLEURMR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLEURXR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLGBPCR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLGBPMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLHKDMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLJPYCR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLJPYMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLSEKMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLSGDMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLUSDCR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLUSDMM	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLUSDMR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLUSDXR	29-Aug-08 JAPTOB-GGL
JAPTOB-GGLZARMM	29-Aug-08 JAPTOB-GGL
GAMBAEURMM	29-Aug-08 GAMBA
GAMBASEKMM	29-Aug-08 GAMBA
BKS-GSUSDMR	29-Aug-08 BKS-GS
BKS-GSUSDXR	29-Aug-08 BKS-GS
GCIAUDMR	29-Aug-08 GCI
GCIAUDXR	29-Aug-08 GCI
GCICADMR	29-Aug-08 GCI
GCIDKKMR	29-Aug-08 GCI
GCIEURCR	29-Aug-08 GCI
GCIEURMM	29-Aug-08 GCI
GCIEURMR	29-Aug-08 GCI
GCIEURXR	29-Aug-08 GCI
GCIGBPMR	29-Aug-08 GCI
GCIGBPXR	29-Aug-08 GCI
GCIHKDMR	29-Aug-08 GCI
GCIJPYMR	29-Aug-08 GCI
GCIJPYXR	29-Aug-08 GCI
GCINOKMR	29-Aug-08 GCI
GCISEKXR	29-Aug-08 GCI
GCISGDMR	29-Aug-08 GCI
GCITWDMR	29-Aug-08 GCI
GCIUSDCR	29-Aug-08 GCI
GCIUSDMM	29-Aug-08 GCI
GCIUSDMR	29-Aug-08 GCI
GCIUSDXR	29-Aug-08 GCI
GASNATAUDMM	29-Aug-08 GASNAT
GASNATEURCR	29-Aug-08 GASNAT
GASNATEURMM	29-Aug-08 GASNAT
GASNATEURMR	29-Aug-08 GASNAT
GASNATEURXR	29-Aug-08 GASNAT
GASNATGBPMM	29-Aug-08 GASNAT
GASNATHKDMM	29-Aug-08 GASNAT
GASNATJPYMM	29-Aug-08 GASNAT
GASNATSGDMM	29-Aug-08 GASNAT
GASNATTWDMM	29-Aug-08 GASNAT
GASNATUSDCR	29-Aug-08 GASNAT
GASNATUSDMM	29-Aug-08 GASNAT
GASNATUSDMR	29-Aug-08 GASNAT

GA Pwr Co	3AA667	SNRFOR	EUR	MR	Composite
GA Pwr Co	3AA667	SNRFOR	USD	CR	Composite
GA Pwr Co	3AA667	SNRFOR	USD	MM	Composite
GA Pwr Co	3AA667	SNRFOR	USD	MR	Composite
GA Pwr Co	3AA667	SNRFOR	USD	XR	Composite
Gala Gp Ltd	GK633H	SECDOM	EUR	CR	Composite
Gala Gp Ltd	GK633H	SECDOM	EUR	MM	Composite
Gala Gp Ltd	GK633H	SECDOM	EUR	XR	Composite
Gala Gp Ltd	GK633H	SECDOM	GBP	MM	Composite
Gala Gp Ltd	GK633H	SNRFOR	EUR	MM	Composite
Gala Gp Ltd	GK633H	SNRFOR	USD	MR	Composite
Galaxy Entmt Fin Co Ltd	GJA79C	SNRFOR	HKD	CR	Composite
Galaxy Entmt Fin Co Ltd	GJA79C	SNRFOR	USD	CR	Composite
Galaxy Entmt Fin Co Ltd	GJA79C	SNRFOR	USD	MR	Composite
Galaxy Entmt Fin Co Ltd	GJA79C	SNRFOR	USD	XR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	AUD	CR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	AUD	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	AUD	MR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	CHF	CR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	CHF	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	EUR	CR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	EUR	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	EUR	MR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	EUR	XR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	GBP	CR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	GBP	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	HKD	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	JPY	CR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	JPY	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	SEK	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	SGD	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	USD	CR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	USD	MM	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	USD	MR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	USD	XR	Composite
GALLAHER GROUP Ltd	GJA78P	SNRFOR	ZAR	MM	Composite
Gambro AB	WA757K	SNRFOR	EUR	MM	Composite
Gambro AB	WA757K	SNRFOR	SEK	MM	Composite
GameStop Corp	39AACX	SNRFOR	USD	MR	Composite
GameStop Corp	39AACX	SNRFOR	USD	XR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	AUD	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	AUD	XR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	CAD	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	DKK	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	EUR	CR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	EUR	MM	Composite
Gannett Co Inc DE	39AB97	SNRFOR	EUR	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	EUR	XR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	GBP	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	GBP	XR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	HKD	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	JPY	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	JPY	XR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	NOK	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	SEK	XR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	SGD	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	TWD	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	USD	CR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	USD	MM	Composite
Gannett Co Inc DE	39AB97	SNRFOR	USD	MR	Composite
Gannett Co Inc DE	39AB97	SNRFOR	USD	XR	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	AUD	MM	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	EUR	CR	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	EUR	MM	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	EUR	MR	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	EUR	XR	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	GBP	MM	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	HKD	MM	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	JPY	MM	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	SGD	MM	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	TWD	MM	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	USD	CR	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	USD	MM	Composite
Gas Nat Fin B V	NQ7630	SNRFOR	USD	MR	Composite

	0.21%	0.32%	0.41%	0.46%	0.51%	0.55%	0.61%	
	3.08%				2.97%			
	3.08%				2.97%			
	3.08%				2.97%			
	3.08%				2.97%			
0.14%	0.16%	0.22%	0.27%	0.32%	0.37%	0.40%	0.44%	0.47%
0.14%	0.16%	0.22%	0.27%	0.32%	0.37%	0.40%	0.44%	0.47%
0.14%	0.16%	0.22%	0.28%	0.33%	0.37%	0.42%	0.45%	0.47%
0.14%	0.16%	0.21%	0.27%	0.32%	0.36%	0.40%	0.43%	0.47%
0.14%	0.16%	0.22%	0.28%	0.33%	0.37%	0.42%	0.45%	0.47%
0.14%	0.16%	0.21%	0.27%	0.32%	0.36%	0.40%	0.43%	0.47%
0.13%	0.16%	0.21%	0.27%	0.31%	0.36%	0.40%	0.43%	0.47%
0.14%	0.16%	0.22%	0.28%	0.33%	0.37%	0.42%	0.45%	0.47%
0.14%	0.16%	0.21%	0.27%	0.32%	0.36%	0.40%	0.43%	0.47%
0.14%	0.16%	0.22%	0.27%	0.32%	0.37%	0.40%	0.44%	0.47%
0.14%	0.16%	0.22%	0.27%	0.32%	0.37%	0.40%	0.44%	0.47%
0.14%	0.16%	0.22%	0.28%	0.33%	0.37%	0.42%	0.45%	0.47%
0.14%	0.16%	0.21%	0.27%	0.32%	0.36%	0.40%	0.43%	0.47%
0.13%	0.16%	0.21%	0.27%	0.31%	0.36%	0.40%	0.43%	0.47%
					3.00%			
					3.00%			
	1.29%	1.58%	1.93%	2.23%	2.43%	2.69%	2.99%	2.99%
	1.29%	1.58%	1.93%	2.23%	2.43%	2.69%	2.99%	2.99%
1.79%	2.22%	2.81%	3.42%	3.47%	3.53%	3.28%	3.11%	3.08%
1.79%	2.22%	2.81%	3.42%	3.47%	3.53%	3.28%	3.11%	3.08%
1.79%	2.26%	2.83%	3.45%	3.49%	3.57%	3.33%	3.14%	3.12%
1.89%	2.37%	2.98%	3.63%	3.71%	3.77%	3.52%	3.31%	3.28%
1.81%	2.27%	2.86%	3.49%	3.56%	3.62%	3.38%	3.17%	3.15%
1.79%	2.26%	2.83%	3.45%	3.49%	3.57%	3.33%	3.14%	3.12%
1.73%	2.14%	2.79%	3.33%	3.40%	3.46%	3.22%	3.03%	3.05%
1.79%	2.26%	2.83%	3.45%	3.49%	3.57%	3.33%	3.14%	3.12%
1.73%	2.14%	2.79%	3.33%	3.40%	3.46%	3.22%	3.03%	3.05%
1.79%	2.26%	2.83%	3.45%	3.49%	3.57%	3.33%	3.14%	3.12%
1.79%	2.22%	2.81%	3.42%	3.47%	3.53%	3.28%	3.11%	3.08%
1.79%	2.22%	2.81%	3.42%	3.47%	3.53%	3.28%	3.11%	3.08%
1.73%	2.14%	2.79%	3.33%	3.40%	3.46%	3.22%	3.03%	3.05%
1.79%	2.26%	2.83%	3.45%	3.49%	3.57%	3.33%	3.14%	3.12%
1.89%	2.37%	2.98%	3.63%	3.71%	3.77%	3.52%	3.31%	3.28%
1.79%	2.26%	2.83%	3.45%	3.49%	3.57%	3.33%	3.14%	3.12%
1.73%	2.14%	2.79%	3.33%	3.40%	3.46%	3.22%	3.03%	3.05%
	0.47%	0.60%	0.72%	0.78%	0.84%	0.89%	0.94%	1.03%
	0.45%	0.60%	0.69%	0.75%	0.80%	0.85%	0.91%	1.03%
	0.45%	0.60%	0.68%	0.74%	0.79%	0.84%	0.90%	1.03%
	0.45%	0.60%	0.69%	0.75%	0.80%	0.85%	0.91%	1.03%

		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		70%				
		70%				
		70%				
		70%				
		45%				
		45%				
		40%		NR		
		40%		NR		
		40%		NR		
		40%		NR		
		40%				
0.45%	0.58%	40%	BB	B	B	B
0.45%	0.58%	40%	BB	B	B	B
0.45%	0.58%	40%	BBB	BB	BB	BB
0.45%	0.58%	40%	A	BBB	BBB	BBB
0.45%	0.58%	40%	BBB	BB	BB	BB
0.45%	0.58%	40%	A	BBB	BBB	BBB
0.45%	0.58%	40%	BBB	BB	BB	BB
		40%				
0.45%	0.58%	40%	BBB	BB	BB	BB
0.45%	0.58%	40%	A	BBB	BBB	BBB
		40%				
0.45%	0.58%	40%	BB	B	B	B
0.45%	0.58%	40%	BB	B	B	B
		40%				
		40%				
0.45%	0.58%	40%	BBB	BB	BB	BB
0.45%	0.58%	40%	A	BBB	BBB	BBB
0.45%	0.58%	40%	BBB	BB	BB	BB
		40%				
		40%				
2.99%	2.99%	40%		NR	NR	NR
2.99%	2.99%	40%		NR	NR	NR
3.05%	3.13%	40%	BB	BBB	BBB	A
3.05%	3.13%		BB	BBB	BBB	A
3.08%	3.16%	40%	A	AA	AA	AAA
		40%				
3.24%	3.33%	40%	BBB	A	A	AA
3.11%	3.20%	40%	BBB	A	A	AA
3.08%	3.16%	40%	A	AA	AA	AAA
3.01%	3.05%	40%	BBB	A	AA	AA
3.08%	3.16%	40%	A	AA	AA	AAA
3.01%	3.05%	40%	BBB	A	AA	AA
3.08%	3.16%	40%	A	AA	AA	AAA
3.05%	3.13%	40%	BB	BBB	BBB	A
3.05%	3.13%		BB	BBB	BBB	A
		40%				
3.01%	3.05%	40%	BBB	A	AA	AA
3.08%	3.16%	40%	A	AA	AA	AAA
		40%				
3.24%	3.33%	40%	BBB	A	A	AA
		40%				
3.08%	3.16%	40%	A	AA	AA	AAA
3.01%	3.05%	40%	BBB	A	AA	AA
		40%				
		40%		BB	NR	BB
		40%		BBB	NR	BBB
		40%		BB	NR	BB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		BBB	NR	BBB
		40%				

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

	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR	2	Consumer Services	Caribbean	British Virgin Islands
	NR	2	Consumer Services	Caribbean	British Virgin Islands
	NR	2	Consumer Services	Caribbean	British Virgin Islands
	NR	2	Consumer Services	Caribbean	British Virgin Islands
	NR		Consumer Goods	Europe	United Kingdom
NR	BBB	4	Consumer Goods	Europe	United Kingdom
NR	BBB	4	Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
NR	BBB	4	Consumer Goods	Europe	United Kingdom
NR	BBB	4	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
NR	BBB	3	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR	2	Health Care	Europe	Sweden
	NR	2	Health Care	Europe	Sweden
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
BB	AA	14	Consumer Services	N.Amer	United States
BB	AA	14	Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	14	Consumer Services	N.Amer	United States
BBB	AA	14	Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
BB	AA	14	Consumer Services	N.Amer	United States
BB	AA	14	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	14	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
	NR		Utilities	Europe	Netherlands
	BBB	3	Utilities	Europe	Netherlands
	BBB	3	Utilities	Europe	Netherlands
	BBB	3	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	BBB	3	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands

A	A					
A	A					
A	A					
A	A		Thin	Thin	Thin	Thin
A	A					
	BB		Thin			
	BB		Thin			
	BB		Thin			
	BB		Thin			
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
	BB					
	BB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB					
A	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB		DocAdj	Thin	DocAdj	DocAdj
A	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
A	BBB		DocAdj	Thin	DocAdj	DocAdj
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
A	BBB					

CcyGrp	Thin	Thin

Thin
Thin
Thin
Thin

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

Thin
Thin

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

CcyGrp	CcyGrp	CcyGrp	Thin

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

Entity Tier
CcyGrp
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

GASSMAUDMM	29-Aug-08 GASSM
GASSMCADMM	29-Aug-08 GASSM
GASSMCHFCR	29-Aug-08 GASSM
GASSMCHFMM	29-Aug-08 GASSM
GASSMEURCR	29-Aug-08 GASSM
GASSMEURMM	29-Aug-08 GASSM
GASSMEURMR	29-Aug-08 GASSM
GASSMGBPMM	29-Aug-08 GASSM
GASSMGBPMR	29-Aug-08 GASSM
GASSMHKDMM	29-Aug-08 GASSM
GASSMJPYCR	29-Aug-08 GASSM
GASSMJPYMM	29-Aug-08 GASSM
GASSMNOKMM	29-Aug-08 GASSM
GASSMSEKMM	29-Aug-08 GASSM
GASSMSGDMM	29-Aug-08 GASSM
GASSMUSDCR	29-Aug-08 GASSM
GASSMUSDMM	29-Aug-08 GASSM
GASSMUSDMR	29-Aug-08 GASSM
GETUSDCR	29-Aug-08 GET
GETUSDMR	29-Aug-08 GET
GETUSDXR	29-Aug-08 GET
GAZPRU-CAPEURCR	29-Aug-08 GAZPRU-CAP
GAZPRU-CAPEURMM	29-Aug-08 GAZPRU-CAP
GAZPRU-CAPJPYXR	29-Aug-08 GAZPRU-CAP
GAZPRU-CAPUSDCR	29-Aug-08 GAZPRU-CAP
GAZPRU-CAPUSDMM	29-Aug-08 GAZPRU-CAP
GAZPRU-GAZEURCR	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZEURMM	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZEURXR	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZJPYCR	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZRUBCR	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZRUBMM	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZUSDCR	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZUSDMM	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZUSDMR	29-Aug-08 GAZPRU-GAZ
GAZPRU-GAZUSDXR	29-Aug-08 GAZPRU-GAZ
GDFSAUDCR	29-Aug-08 GDFS
GDFSAUDMM	29-Aug-08 GDFS
GDFSAUDMR	29-Aug-08 GDFS
GDFSCADMM	29-Aug-08 GDFS
GDFSCHFCR	29-Aug-08 GDFS
GDFSCHFMM	29-Aug-08 GDFS
GDFSDKKMM	29-Aug-08 GDFS
GDFSEURCR	29-Aug-08 GDFS
GDFSEURMM	29-Aug-08 GDFS
GDFSEURMR	29-Aug-08 GDFS
GDFSEURXR	29-Aug-08 GDFS
GDFSGBPCR	29-Aug-08 GDFS
GDFSGBPMM	29-Aug-08 GDFS
GDFSGBPMR	29-Aug-08 GDFS
GDFSHKDMM	29-Aug-08 GDFS
GDFSJPYCR	29-Aug-08 GDFS
GDFSJPYMM	29-Aug-08 GDFS
GDFSJPYMR	29-Aug-08 GDFS
GDFSNZDCR	29-Aug-08 GDFS
GDFSNZDMM	29-Aug-08 GDFS
GDFSSEKMM	29-Aug-08 GDFS
GDFSSGDMM	29-Aug-08 GDFS
GDFSTWDMM	29-Aug-08 GDFS
GDFSUSDCR	29-Aug-08 GDFS
GDFSUSDMM	29-Aug-08 GDFS
GDFSUSDMR	29-Aug-08 GDFS
GDFSUSDXR	29-Aug-08 GDFS
GDFSZARMM	29-Aug-08 GDFS
GEAGAEURCR	29-Aug-08 GEAGA
GEAGAEURMM	29-Aug-08 GEAGA
GFCFPAUDMM	29-Aug-08 GFCFP
GFCFPCHFMM	29-Aug-08 GFCFP
GFCFPEURCR	29-Aug-08 GFCFP
GFCFPEURMM	29-Aug-08 GFCFP
GFCFPEURMR	29-Aug-08 GFCFP
GFCFPGBPMM	29-Aug-08 GFCFP
GFCFPHKDMM	29-Aug-08 GFCFP
GFCFPJPYMM	29-Aug-08 GFCFP

Gas Nat SDG SA	EJ9DCN	SNRFOR	AUD	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	CAD	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	CHF	CR	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	CHF	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	EUR	CR	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	EUR	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	EUR	MR	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	GBP	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	GBP	MR	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	HKD	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	JPY	CR	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	JPY	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	NOK	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	SEK	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	SGD	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	USD	CR	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	USD	MM	Composite
Gas Nat SDG SA	EJ9DCN	SNRFOR	USD	MR	Composite
GAYLORD Entmt Co	39DG95	SNRFOR	USD	CR	Composite
GAYLORD Entmt Co	39DG95	SNRFOR	USD	MR	Composite
GAYLORD Entmt Co	39DG95	SNRFOR	USD	XR	Composite
GAZ Cap SA	LP5AAC	SNRFOR	EUR	CR	Composite
GAZ Cap SA	LP5AAC	SNRFOR	EUR	MM	Composite
GAZ Cap SA	LP5AAC	SNRFOR	JPY	XR	Composite
GAZ Cap SA	LP5AAC	SNRFOR	USD	CR	Composite
GAZ Cap SA	LP5AAC	SNRFOR	USD	MM	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	EUR	CR	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	EUR	MM	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	EUR	XR	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	JPY	CR	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	RUB	CR	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	RUB	MM	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	USD	CR	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	USD	MM	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	USD	MR	Composite
Gazprombank Open Jt Stk Co	XA526L	SNRFOR	USD	XR	Composite
GDF SUEZ	FJ69DE	SNRFOR	AUD	CR	Composite
GDF SUEZ	FJ69DE	SNRFOR	AUD	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	AUD	MR	Composite
GDF SUEZ	FJ69DE	SNRFOR	CAD	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	CHF	CR	Composite
GDF SUEZ	FJ69DE	SNRFOR	CHF	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	DKK	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	EUR	CR	Composite
GDF SUEZ	FJ69DE	SNRFOR	EUR	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	EUR	MR	Composite
GDF SUEZ	FJ69DE	SNRFOR	EUR	XR	Composite
GDF SUEZ	FJ69DE	SNRFOR	GBP	CR	Composite
GDF SUEZ	FJ69DE	SNRFOR	GBP	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	GBP	MR	Composite
GDF SUEZ	FJ69DE	SNRFOR	HKD	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	JPY	CR	Composite
GDF SUEZ	FJ69DE	SNRFOR	JPY	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	JPY	MR	Composite
GDF SUEZ	FJ69DE	SNRFOR	NZD	CR	Composite
GDF SUEZ	FJ69DE	SNRFOR	NZD	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	SEK	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	SGD	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	TWD	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	USD	CR	Composite
GDF SUEZ	FJ69DE	SNRFOR	USD	MM	Composite
GDF SUEZ	FJ69DE	SNRFOR	USD	MR	Composite
GDF SUEZ	FJ69DE	SNRFOR	USD	XR	Composite
GDF SUEZ	FJ69DE	SNRFOR	ZAR	MM	Composite
GEA Group AG	DFAB34	SNRFOR	EUR	CR	Composite
GEA Group AG	DFAB34	SNRFOR	EUR	MM	Composite
Gecina	FJ68E2	SNRFOR	AUD	MM	Composite
Gecina	FJ68E2	SNRFOR	CHF	MM	Composite
Gecina	FJ68E2	SNRFOR	EUR	CR	Composite
Gecina	FJ68E2	SNRFOR	EUR	MM	Composite
Gecina	FJ68E2	SNRFOR	EUR	MR	Composite
Gecina	FJ68E2	SNRFOR	GBP	MM	Composite
Gecina	FJ68E2	SNRFOR	HKD	MM	Composite
Gecina	FJ68E2	SNRFOR	JPY	MM	Composite

0.42%	0.47%	0.60%	0.70%	0.77%	0.83%	0.88%	0.92%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
0.42%	0.49%	0.61%	0.71%	0.77%	0.84%	0.89%	0.93%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
0.42%	0.49%	0.61%	0.71%	0.77%	0.84%	0.89%	0.93%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
0.42%	0.46%	0.59%	0.69%	0.76%	0.81%	0.86%	0.89%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
0.42%	0.47%	0.60%	0.72%	0.80%	0.86%	0.95%	0.92%	1.25%
0.42%	0.47%	0.60%	0.69%	0.76%	0.83%	0.91%	0.92%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
0.42%	0.49%	0.61%	0.71%	0.77%	0.84%	0.89%	0.93%	1.25%
0.42%	0.47%	0.60%	0.69%	0.77%	0.82%	0.87%	0.91%	1.25%
4.43%	4.57%	4.88%	5.15%	5.39%	5.55%	5.55%	5.55%	
					2.56%			
					2.56%			
					2.56%			
2.41%	2.92%	3.25%	3.44%	3.72%	4.07%	4.15%	4.26%	4.26%
2.41%	2.80%	3.12%	3.44%	3.72%	3.91%	3.98%	4.09%	4.09%
2.41%	2.67%	2.98%	3.44%	3.72%	3.72%	3.80%	3.89%	3.90%
2.41%	3.10%	3.25%	3.44%	3.72%	4.07%	4.15%	4.26%	4.26%
2.41%	2.92%	3.25%	3.44%	3.72%	4.07%	4.15%	4.26%	4.26%
2.41%	2.80%	3.12%	3.44%	3.72%	3.91%	3.98%	4.09%	4.09%
2.41%	2.92%	3.25%	3.44%	3.72%	4.07%	4.15%	4.26%	4.26%
2.41%	2.80%	3.12%	3.44%	3.72%	3.91%	3.98%	4.09%	4.09%
0.20%	0.22%	0.26%	0.33%	0.38%	0.42%	0.46%	0.50%	0.51%
0.20%	0.22%	0.26%	0.32%	0.37%	0.40%	0.44%	0.48%	0.51%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.53%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.53%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.47%	0.52%
0.20%	0.20%	0.24%	0.30%	0.33%	0.38%	0.41%	0.45%	0.49%
0.20%	0.22%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.53%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.26%	0.32%	0.37%	0.41%	0.45%	0.50%	0.51%
0.20%	0.22%	0.25%	0.30%	0.36%	0.39%	0.43%	0.48%	0.51%
0.20%	0.22%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.53%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.53%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.47%	0.52%
0.20%	0.20%	0.24%	0.30%	0.33%	0.38%	0.41%	0.45%	0.49%
0.20%	0.22%	0.25%	0.31%	0.35%	0.39%	0.43%	0.48%	0.52%
					1.56%	2.10%	2.15%	
2.13%	2.57%	3.20%	3.70%	4.06%	4.35%	4.44%	4.54%	4.59%
2.10%	2.57%	3.19%	3.68%	4.06%	4.35%	4.44%	4.54%	4.68%
2.22%	2.68%	3.33%	3.85%	4.23%	4.54%	4.63%	4.73%	4.89%
2.10%	2.57%	3.19%	3.68%	4.06%	4.35%	4.44%	4.54%	4.68%
2.10%	2.54%	3.16%	3.66%	4.02%	4.31%	4.40%	4.49%	4.64%
2.10%	2.57%	3.19%	3.68%	4.06%	4.35%	4.44%	4.54%	4.68%
2.10%	2.57%	3.19%	3.68%	4.06%	4.35%	4.44%	4.54%	4.68%
2.13%	2.57%	3.20%	3.70%	4.06%	4.35%	4.44%	4.54%	4.59%

0.95%	1.50%	40% NR	BBB	A	BBB
0.95%	1.50%	40% NR	AA	AA	AA
0.98%	1.50%	40% NR	A	A	A
0.95%	1.50%	40% NR	AA	AA	AA
0.98%	1.50%	40% NR	A	A	A
0.95%	1.50%	40% NR	AA	AA	AA
0.93%	1.50%	40% NR	A	A	A
0.95%	1.50%	40% NR	AA	AA	AA
		40%			
0.95%	1.50%	40% NR	AA	AA	AA
0.95%	1.50%	40% NR	BBB	BBB	BBB
0.95%	1.50%	40% NR	BBB	BBB	A
0.95%	1.50%	40% NR	AA	AA	AA
0.95%	1.50%	40% NR	AA	AA	AA
0.95%	1.50%	40% NR	AA	AA	AA
0.98%	1.50%	40% NR	A	A	A
0.95%	1.50%	40% NR	AA	AA	AA
		40%			
		40%			
		40%			
		40% NR	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			
4.31%	4.24%	25% NR	A	AA	NR
4.13%	4.24%	27.50% NR	BBB	A	NR
3.94%	4.24%	27.50% NR	BBB	A	NR
4.31%	4.24%	27.50% NR	B	BBB	NR
4.31%	4.24%	25% NR	A	AA	NR
4.13%	4.24%	27.50% NR	BBB	A	NR
4.31%	4.24%	25% NR	A	AA	NR
4.13%	4.24%	27.50% NR	BBB	A	NR
		27.50%			
		27.50%			
0.53%	0.66%	40% BB	BBB	BBB	BBB
0.53%	0.66%	40% BB	BBB	BBB	A
		40%			
0.53%	0.66%	40% BB	A	AA	AA
0.55%	0.66%	40% BB	A	A	A
0.53%	0.66%	40% BB	A	AA	AA
		40%			
0.55%	0.66%	40% BB	A	A	A
0.53%	0.66%	40% BB	A	AA	AA
0.52%	0.66%	40% BB	A	A	AA
0.50%	0.66%	40% BB	A	A	AA
0.55%	0.66%	40% BB	A	A	A
0.53%	0.66%	40% BB	A	AA	AA
		40%			
0.53%	0.66%	40% BB	A	AA	AA
0.53%	0.66%	40% BB	BBB	BBB	BBB
0.53%	0.66%	40% BB	BBB	A	A
		40%			
0.55%	0.66%	40% BB	A	A	A
0.53%	0.66%	40% BB	A	AA	AA
0.53%	0.66%	40% BB	A	AA	AA
0.53%	0.66%	40% BB	A	AA	AA
0.53%	0.66%	40% BB	A	AA	AA
0.55%	0.66%	40% BB	A	A	A
0.53%	0.66%	40% BB	A	AA	AA
0.52%	0.66%	40% BB	A	A	AA
0.50%	0.66%	40% BB	A	A	AA
0.53%	0.66%	40% BB	A	AA	AA
		40%			
		40%			
4.57%	4.58%	40% BB	BBB	BBB	BBB
4.55%	4.67%	40% A	AA	AA	AA
4.75%	4.87%	40% BBB	A	A	A
4.55%	4.67%	40% A	AA	AA	AA
4.51%	4.63%	40% BBB	A	A	A
4.55%	4.67%	40% A	AA	AA	AA
4.55%	4.67%	40% A	AA	AA	AA
4.57%	4.58%	40% BB	BBB	BBB	BBB

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

NR	A	11	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	5	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	5	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	11	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
NR	A	5	Utilities	Europe	Spain
NR	A	9	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Government	Europe	Luxembourg
	NR	2	Government	Europe	Luxembourg
	NR	2	Government	Europe	Luxembourg
	NR	2	Government	Europe	Luxembourg
	NR		Government	Europe	Luxembourg
NR	A	6	Financials	E.Eur	Russian Federation
NR	A	6	Financials	E.Eur	Russian Federation
NR	A	6	Financials	E.Eur	Russian Federation
NR	A	6	Financials	E.Eur	Russian Federation
NR	A	6	Financials	E.Eur	Russian Federation
NR	A	6	Financials	E.Eur	Russian Federation
NR	A	6	Financials	E.Eur	Russian Federation
NR	A	6	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
NR	A	3		Europe	France
NR	A	3		Europe	France
	NR			Europe	France
NR	A	11		Europe	France
NR	A	3		Europe	France
NR	A	11		Europe	France
	NR			Europe	France
NR	A	3		Europe	France
NR	A	11		Europe	France
NR	AA	11		Europe	France
NR	AA	11		Europe	France
NR	A	3		Europe	France
NR	A	11		Europe	France
	NR			Europe	France
NR	A	11		Europe	France
NR	A	4		Europe	France
NR	A	4		Europe	France
	NR			Europe	France
NR	A	3		Europe	France
NR	A	11		Europe	France
NR	A	11		Europe	France
NR	A	11		Europe	France
NR	A	11		Europe	France
NR	A	3		Europe	France
NR	A	11		Europe	France
NR	AA	11		Europe	France
NR	AA	11		Europe	France
NR	A	11		Europe	France
	NR		Industrials	Europe	Germany
	NR	2	Industrials	Europe	Germany
BBB	AA	10	Financials	Europe	France
A	AA	9	Financials	Europe	France
BBB	AA	10	Financials	Europe	France
A	AA	9	Financials	Europe	France
BBB	AA	10	Financials	Europe	France
A	AA	9	Financials	Europe	France
A	AA	9	Financials	Europe	France
BBB	AA	10	Financials	Europe	France

	BBB	Thin	Entity Tier	CcyGrp	Entity Tier	Entity Tier
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
B	BB					
B	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BBB	Thin	CcyGrp	CcyGrp	Thin	Thin
BBB	BBB	Thin	DocAdj	DocAdj	Thin	Thin
BBB	BBB	Thin	DocAdj	DocAdj	Thin	Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Thin	Thin
BBB	BBB	Thin	CcyGrp	CcyGrp	Thin	Thin
BBB	BBB	Thin	DocAdj	DocAdj	Thin	Thin
BBB	BBB	Thin	CcyGrp	CcyGrp	Thin	Thin
BBB	BBB	Thin	DocAdj	DocAdj	Thin	Thin
BBB	BBB					
BBB	BBB					
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
A		Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

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

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

GFCFPUSDCR	29-Aug-08 GFCFP
GFCFPUSDMM	29-Aug-08 GFCFP
GFCFPUSDMR	29-Aug-08 GFCFP
GDAUDMR	29-Aug-08 GD
GDEURCR	29-Aug-08 GD
GDEURMM	29-Aug-08 GD
GDEURMR	29-Aug-08 GD
GDGBPMR	29-Aug-08 GD
GDJPYMR	29-Aug-08 GD
GDUSDCR	29-Aug-08 GD
GDUSDMM	29-Aug-08 GD
GDUSDMR	29-Aug-08 GD
GDUSDXR	29-Aug-08 GD
GE-CapCorpEURMM	29-Aug-08 GE-CapCorp
GE-CapCorpEURMR	29-Aug-08 GE-CapCorp
GE-CapCorpUSDMM	29-Aug-08 GE-CapCorp
GE-CapCorpUSDMR	29-Aug-08 GE-CapCorp
GE-CapCorpUSDXR	29-Aug-08 GE-CapCorp
GE-CapCorpAUDCR	29-Aug-08 GE-CapCorp
GE-CapCorpAUDMR	29-Aug-08 GE-CapCorp
GE-CapCorpAUDXR	29-Aug-08 GE-CapCorp
GE-CapCorpCADMR	29-Aug-08 GE-CapCorp
GE-CapCorpCHFCR	29-Aug-08 GE-CapCorp
GE-CapCorpCHFMR	29-Aug-08 GE-CapCorp
GE-CapCorpCZKCR	29-Aug-08 GE-CapCorp
GE-CapCorpDKKMR	29-Aug-08 GE-CapCorp
GE-CapCorpEURCR	29-Aug-08 GE-CapCorp
GE-CapCorpEURMM	29-Aug-08 GE-CapCorp
GE-CapCorpEURMR	29-Aug-08 GE-CapCorp
GE-CapCorpEURXR	29-Aug-08 GE-CapCorp
GE-CapCorpGBPCR	29-Aug-08 GE-CapCorp
GE-CapCorpGBPMM	29-Aug-08 GE-CapCorp
GE-CapCorpGBPMR	29-Aug-08 GE-CapCorp
GE-CapCorpGBPXR	29-Aug-08 GE-CapCorp
GE-CapCorpHKDMR	29-Aug-08 GE-CapCorp
GE-CapCorpHKDXR	29-Aug-08 GE-CapCorp
GE-CapCorpJPYCR	29-Aug-08 GE-CapCorp
GE-CapCorpJPYMM	29-Aug-08 GE-CapCorp
GE-CapCorpJPYMR	29-Aug-08 GE-CapCorp
GE-CapCorpJPYXR	29-Aug-08 GE-CapCorp
GE-CapCorpNZDMR	29-Aug-08 GE-CapCorp
GE-CapCorpPLNCR	29-Aug-08 GE-CapCorp
GE-CapCorpSEKMR	29-Aug-08 GE-CapCorp
GE-CapCorpSEKXR	29-Aug-08 GE-CapCorp
GE-CapCorpSGDMR	29-Aug-08 GE-CapCorp
GE-CapCorpTWDCR	29-Aug-08 GE-CapCorp
GE-CapCorpTWDMR	29-Aug-08 GE-CapCorp
GE-CapCorpUSDCR	29-Aug-08 GE-CapCorp
GE-CapCorpUSDMM	29-Aug-08 GE-CapCorp
GE-CapCorpUSDMR	29-Aug-08 GE-CapCorp
GE-CapCorpUSDXR	29-Aug-08 GE-CapCorp
GE-CapCorpZARMR	29-Aug-08 GE-CapCorp
GEAUDCR	29-Aug-08 GE
GEAUDMR	29-Aug-08 GE
GECADMR	29-Aug-08 GE
GECHFMR	29-Aug-08 GE
GEEURCR	29-Aug-08 GE
GEEURMM	29-Aug-08 GE
GEEURMR	29-Aug-08 GE
GEEURXR	29-Aug-08 GE
GEGBPMR	29-Aug-08 GE
GEJPYCR	29-Aug-08 GE
GEJPYMR	29-Aug-08 GE
GENZDMR	29-Aug-08 GE
GETHBCR	29-Aug-08 GE
GETWDMR	29-Aug-08 GE
GEUSDCR	29-Aug-08 GE
GEUSDMM	29-Aug-08 GE
GEUSDMR	29-Aug-08 GE
GEUSDXR	29-Aug-08 GE
GGPUSDXR	29-Aug-08 GGP
GGPEURMM	29-Aug-08 GGP
GGPEURMR	29-Aug-08 GGP
GGPHKDMR	29-Aug-08 GGP

Gecina	FJ68E2	SNRFOR	USD	CR	Composite
Gecina	FJ68E2	SNRFOR	USD	MM	Composite
Gecina	FJ68E2	SNRFOR	USD	MR	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	AUD	MR	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	EUR	CR	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	EUR	MM	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	EUR	MR	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	GBP	MR	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	JPY	MR	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	USD	CR	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	USD	MM	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	USD	MR	Composite
Gen Dynamics Corp	39FEA5	SNRFOR	USD	XR	Composite
Gen Elec Cap Corp	39FF84	SECDOM	EUR	MM	Composite
Gen Elec Cap Corp	39FF84	SECDOM	EUR	MR	Composite
Gen Elec Cap Corp	39FF84	SECDOM	USD	MM	Composite
Gen Elec Cap Corp	39FF84	SECDOM	USD	MR	Composite
Gen Elec Cap Corp	39FF84	SECDOM	USD	XR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	AUD	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	AUD	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	AUD	XR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	CAD	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	CHF	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	CHF	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	CZK	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	DKK	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	EUR	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	EUR	MM	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	EUR	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	EUR	XR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	GBP	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	GBP	MM	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	GBP	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	GBP	XR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	HKD	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	HKD	XR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	JPY	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	JPY	MM	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	JPY	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	JPY	XR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	NZD	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	PLN	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	SEK	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	SEK	XR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	SGD	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	TWD	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	TWD	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	USD	CR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	USD	MM	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	USD	MR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	USD	XR	Composite
Gen Elec Cap Corp	39FF84	SNRFOR	ZAR	MR	Composite
Gen Elec Co	39FF64	SNRFOR	AUD	CR	Composite
Gen Elec Co	39FF64	SNRFOR	AUD	MR	Composite
Gen Elec Co	39FF64	SNRFOR	CAD	MR	Composite
Gen Elec Co	39FF64	SNRFOR	CHF	MR	Composite
Gen Elec Co	39FF64	SNRFOR	EUR	CR	Composite
Gen Elec Co	39FF64	SNRFOR	EUR	MM	Composite
Gen Elec Co	39FF64	SNRFOR	EUR	MR	Composite
Gen Elec Co	39FF64	SNRFOR	EUR	XR	Composite
Gen Elec Co	39FF64	SNRFOR	GBP	MR	Composite
Gen Elec Co	39FF64	SNRFOR	JPY	CR	Composite
Gen Elec Co	39FF64	SNRFOR	JPY	MR	Composite
Gen Elec Co	39FF64	SNRFOR	NZD	MR	Composite
Gen Elec Co	39FF64	SNRFOR	THB	CR	Composite
Gen Elec Co	39FF64	SNRFOR	TWD	MR	Composite
Gen Elec Co	39FF64	SNRFOR	USD	CR	Composite
Gen Elec Co	39FF64	SNRFOR	USD	MM	Composite
Gen Elec Co	39FF64	SNRFOR	USD	MR	Composite
Gen Elec Co	39FF64	SNRFOR	USD	XR	Composite
Gen Growth Pptys Inc	3A701A	SECDOM	USD	XR	Composite
Gen Growth Pptys Inc	3A701A	SNRFOR	EUR	MM	Composite
Gen Growth Pptys Inc	3A701A	SNRFOR	EUR	MR	Composite
Gen Growth Pptys Inc	3A701A	SNRFOR	HKD	MR	Composite

2.22%	2.68%	3.33%	3.85%	4.23%	4.54%	4.63%	4.73%	4.89%
2.10%	2.57%	3.19%	3.68%	4.06%	4.35%	4.44%	4.54%	4.68%
2.10%	2.54%	3.16%	3.66%	4.02%	4.31%	4.40%	4.49%	4.64%
0.25%	0.22%	0.28%	0.35%	0.40%	0.45%	0.46%	0.51%	0.68%
0.25%	0.23%	0.29%	0.37%	0.42%	0.47%	0.49%	0.54%	0.68%
0.25%	0.22%	0.28%	0.35%	0.40%	0.45%	0.47%	0.52%	0.68%
0.25%	0.22%	0.28%	0.35%	0.40%	0.45%	0.46%	0.51%	0.68%
0.25%	0.22%	0.28%	0.35%	0.40%	0.45%	0.46%	0.51%	0.68%
0.25%	0.22%	0.28%	0.35%	0.40%	0.45%	0.46%	0.51%	0.68%
0.25%	0.23%	0.29%	0.37%	0.42%	0.47%	0.49%	0.54%	0.68%
0.25%	0.22%	0.28%	0.35%	0.40%	0.45%	0.46%	0.51%	0.68%
0.25%	0.21%	0.27%	0.34%	0.38%	0.43%	0.45%	0.49%	0.68%
0.68%	0.81%	1.08%	1.26%	1.38%	1.45%	1.42%	1.39%	1.26%
0.68%	0.81%	1.08%	1.26%	1.38%	1.45%	1.42%	1.39%	1.26%
0.68%	0.81%	1.08%	1.26%	1.38%	1.45%	1.42%	1.39%	1.26%
0.68%	0.81%	1.08%	1.26%	1.38%	1.45%	1.42%	1.39%	1.26%
0.68%	0.81%	1.08%	1.26%	1.38%	1.45%	1.42%	1.39%	1.26%
0.97%	1.11%	1.37%	1.55%	1.68%	1.74%	1.71%	1.69%	1.55%
0.97%	1.11%	1.30%	1.47%	1.59%	1.65%	1.62%	1.60%	1.55%
0.97%	1.11%	1.26%	1.42%	1.53%	1.60%	1.56%	1.54%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
1.02%	1.18%	1.37%	1.56%	1.66%	1.74%	1.71%	1.68%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
1.02%	1.18%	1.37%	1.56%	1.66%	1.74%	1.71%	1.68%	1.55%
1.02%	1.18%	1.37%	1.56%	1.66%	1.74%	1.71%	1.68%	1.55%
0.98%	1.10%	1.31%	1.50%	1.60%	1.67%	1.64%	1.61%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
0.94%	1.15%	1.29%	1.46%	1.55%	1.62%	1.59%	1.57%	1.55%
1.02%	1.18%	1.37%	1.56%	1.66%	1.74%	1.71%	1.68%	1.55%
0.98%	1.10%	1.31%	1.50%	1.60%	1.67%	1.64%	1.61%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
0.94%	1.15%	1.29%	1.46%	1.55%	1.62%	1.59%	1.57%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
0.94%	1.15%	1.29%	1.46%	1.55%	1.62%	1.59%	1.57%	1.55%
0.97%	1.13%	1.37%	1.48%	1.69%	1.74%	1.72%	1.69%	1.55%
0.97%	1.09%	1.31%	1.48%	1.62%	1.67%	1.65%	1.62%	1.55%
0.97%	1.08%	1.29%	1.48%	1.59%	1.65%	1.62%	1.60%	1.55%
0.97%	1.04%	1.25%	1.48%	1.54%	1.59%	1.57%	1.55%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
1.02%	1.18%	1.37%	1.56%	1.66%	1.74%	1.71%	1.68%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
0.94%	1.15%	1.29%	1.46%	1.55%	1.62%	1.59%	1.57%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
1.02%	1.18%	1.37%	1.56%	1.66%	1.74%	1.71%	1.68%	1.55%
0.98%	1.10%	1.31%	1.50%	1.60%	1.67%	1.64%	1.61%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%
0.94%	1.15%	1.29%	1.46%	1.55%	1.62%	1.59%	1.57%	1.55%
0.97%	1.09%	1.30%	1.48%	1.58%	1.65%	1.62%	1.59%	1.55%

1.25%	1.24%	0.94%	1.43%	1.28%	1.61%	1.58%	1.55%	1.45%
1.25%	1.24%	0.94%	1.43%	1.37%	1.61%	1.58%	1.57%	1.45%
1.32%	1.30%	0.99%	1.51%	1.42%	1.69%	1.66%	1.63%	1.45%
1.25%	1.24%	0.94%	1.43%	1.28%	1.61%	1.58%	1.55%	1.45%
1.32%	1.30%	0.99%	1.51%	1.42%	1.69%	1.66%	1.63%	1.45%
1.26%	1.25%	0.95%	1.45%	1.30%	1.62%	1.60%	1.57%	1.45%
1.25%	1.24%	0.94%	1.43%	1.28%	1.61%	1.58%	1.55%	1.45%
-3.08%	-3.08%	-3.08%	0.92%	-3.08%	1.45%	1.71%	-3.08%	-3.08%
			4%		4.53%	4.79%		

4.75%	4.87%	40% BBB	A	A	A
4.55%	4.67%	40% A	AA	AA	AA
4.51%	4.63%	40% BBB	A	A	A
0.74%	0.85%	40% NR	BB	BB	BB
0.78%	0.85%	40% NR	BBB	BBB	BBB
0.74%	0.85%	40% NR	BBB	BBB	BBB
0.74%	0.85%	40% NR	A	A	A
0.74%	0.85%	40% NR	A	A	A
0.74%	0.85%	40% NR	BB	BB	BB
0.78%	0.85%	40% NR	BBB	BBB	BBB
		40%			
0.74%	0.85%	40% NR	A	A	A
0.71%	0.85%	40% NR	BBB	BBB	BBB
1.26%	1.24%	40%			
1.26%	1.24%	40%			
1.26%	1.24%	40%			
1.26%	1.24%	40%			
1.26%	1.24%	40%			
1.55%	1.53%	40% BBB	A	BBB	BBB
1.55%	1.53%	40% BBB	A	A	A
1.55%	1.53%	40% BBB	A	BBB	BBB
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.62%	40% A	AA	A	AA
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.62%	40% A	AA	A	AA
		40%			
1.55%	1.62%	40% A	AA	A	AA
1.55%	1.56%	40% A	AA	A	AA
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.49%	40% A	A	A	A
1.55%	1.62%	40% A	AA	A	AA
1.55%	1.56%	40% A	AA	A	AA
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.49%	40% A	A	A	A
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.49%	40% A	A	A	A
1.55%	1.53%	40% BBB	BBB	BBB	A
1.55%	1.53%	40% BBB	BBB	BBB	A
1.55%	1.53%	40% BBB	A	A	A
1.55%	1.53%	40% BBB	BBB	BBB	A
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.62%	40% A	AA	A	AA
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.49%	40% A	A	A	A
1.55%	1.54%	40% AA	AA	AA	AAA
		40%			
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.62%	40% A	AA	A	AA
1.55%	1.56%	40% A	AA	A	AA
1.55%	1.54%	40% AA	AA	AA	AAA
1.55%	1.49%	40% A	A	A	A
1.55%	1.54%	40% AA	AA	AA	AAA
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.52%		40% CCC	A	A	A
		40%			
		40%			
		40%			
1.52%		40% CCC	BB	BB	BB
		40%			
1.52%	1.52%	40% CCC	BBB	BBB	BBB
1.52%	1.52%	40% CCC	A	A	A
1.52%	1.52%	40% CCC	BBB	BBB	BBB
1.52%	1.52%	40% CCC	BBB	BBB	BBB
1.52%	1.52%	40% CCC	A	A	A
-3.08%	-3.08%	40%			
		75%			NR
		40%			
		40%			
		40%			

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

BBB	AA	10 Financials	Europe	France
A	AA	9 Financials	Europe	France
BBB	AA	10 Financials	Europe	France
NR	BB	8 Industrials	N.Amer	United States
NR	BB	8 Industrials	N.Amer	United States
NR	BB	8 Industrials	N.Amer	United States
NR	BB	8 Industrials	N.Amer	United States
NR	BB	8 Industrials	N.Amer	United States
NR	BB	8 Industrials	N.Amer	United States
NR	BB	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BB	8 Industrials	N.Amer	United States
NR	BB	8 Industrials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	A	5 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	A	5 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	A	5 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
BB	A	3 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	A	5 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	A	5 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	BB	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	BB	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	BB	4 Industrials	N.Amer	United States
	BB	4 Industrials	N.Amer	United States
	BB	4 Industrials	N.Amer	United States
	BB	4 Industrials	N.Amer	United States
	BB	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	BBB	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States

BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A					
AAA	A					
AAA	A					
AAA	A					
AAA	A					
AAA	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
AAA	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AAA	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A					
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
AAA	A	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
AAA	A	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
AAA	A	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A					
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	BBB					
AAA	BBB					
AAA	BBB					
AAA	BBB					
AAA	BBB					
AAA	BBB					
AAA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	BBB					
AAA	BBB					
AAA	BBB					
AAA	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	BBB					
AAA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	BBB					
BB	B				Thin	
BB	B					
BB	B					
BB	B					

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

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

GGPUSDMR	29-Aug-08 GGP
GGPUSDXR	29-Aug-08 GGP
GISAUDCR	29-Aug-08 GIS
GISAUDMR	29-Aug-08 GIS
GISAUDXR	29-Aug-08 GIS
GISCADMR	29-Aug-08 GIS
GISCHFMR	29-Aug-08 GIS
GISEURCR	29-Aug-08 GIS
GISEURMM	29-Aug-08 GIS
GISEURMR	29-Aug-08 GIS
GISEURXR	29-Aug-08 GIS
GISGBPMR	29-Aug-08 GIS
GISGBPXR	29-Aug-08 GIS
GISHKDMR	29-Aug-08 GIS
GISHKDXR	29-Aug-08 GIS
GISJPYMR	29-Aug-08 GIS
GISJPYXR	29-Aug-08 GIS
GISSEKMR	29-Aug-08 GIS
GISSEKXR	29-Aug-08 GIS
GISUSDCR	29-Aug-08 GIS
GISUSDMM	29-Aug-08 GIS
GISUSDMR	29-Aug-08 GIS
GISUSDXR	29-Aug-08 GIS
GMAUDCR	29-Aug-08 GM
GMAUDMR	29-Aug-08 GM
GMCHFMR	29-Aug-08 GM
GMEURCR	29-Aug-08 GM
GMEURMM	29-Aug-08 GM
GMEURMR	29-Aug-08 GM
GMEURXR	29-Aug-08 GM
GMGBPMR	29-Aug-08 GM
GMGBPXR	29-Aug-08 GM
GMHKDMR	29-Aug-08 GM
GMILSMR	29-Aug-08 GM
GMJPYCR	29-Aug-08 GM
GMJPYMR	29-Aug-08 GM
GMJPYXR	29-Aug-08 GM
GMNZDMR	29-Aug-08 GM
GMSGDMR	29-Aug-08 GM
GMTWDCR	29-Aug-08 GM
GMTWDMR	29-Aug-08 GM
GMUSDCR	29-Aug-08 GM
GMUSDMM	29-Aug-08 GM
GMUSDMR	29-Aug-08 GM
GMUSDXR	29-Aug-08 GM
GNC-GeNuUSDMR	29-Aug-08 GNC-GeNu
GNC-GeNuUSDXR	29-Aug-08 GNC-GeNu
BRK-GenReCorpUSDCR	29-Aug-08 BRK-GenReCorp
BRK-GenReCorpUSDMR	29-Aug-08 BRK-GenReCorp
DNAEURMM	29-Aug-08 DNA
DNAEURMR	29-Aug-08 DNA
DNAUSDMR	29-Aug-08 DNA
DNAUSDXR	29-Aug-08 DNA
GENTCHFCR	29-Aug-08 GENT
GENTEURCR	29-Aug-08 GENT
GENTEURMM	29-Aug-08 GENT
GENTEURMR	29-Aug-08 GENT
GENTJPYCR	29-Aug-08 GENT
GENTUSDCR	29-Aug-08 GENT
GENTUSDMM	29-Aug-08 GENT
GENTUSDMR	29-Aug-08 GENT
GE-GNWTHAUDMR	29-Aug-08 GE-GNWTH
GE-GNWTHEURCR	29-Aug-08 GE-GNWTH
GE-GNWTHEURMM	29-Aug-08 GE-GNWTH
GE-GNWTHEURMR	29-Aug-08 GE-GNWTH
GE-GNWTHEURXR	29-Aug-08 GE-GNWTH
GE-GNWTHHKDMR	29-Aug-08 GE-GNWTH
GE-GNWTHJPYMR	29-Aug-08 GE-GNWTH
GE-GNWTHSGDMR	29-Aug-08 GE-GNWTH
GE-GNWTHUSDCR	29-Aug-08 GE-GNWTH
GE-GNWTHUSDMM	29-Aug-08 GE-GNWTH
GE-GNWTHUSDMR	29-Aug-08 GE-GNWTH
GE-GNWTHUSDXR	29-Aug-08 GE-GNWTH
GENZEURCR	29-Aug-08 GENZ

Gen Growth Pptys Inc	3A701A	SNRFOR	USD	MR	Composite
Gen Growth Pptys Inc	3A701A	SNRFOR	USD	XR	Composite
Gen Mls Inc	3A7367	SNRFOR	AUD	CR	Composite
Gen Mls Inc	3A7367	SNRFOR	AUD	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	AUD	XR	Composite
Gen Mls Inc	3A7367	SNRFOR	CAD	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	CHF	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	EUR	CR	Composite
Gen Mls Inc	3A7367	SNRFOR	EUR	MM	Composite
Gen Mls Inc	3A7367	SNRFOR	EUR	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	EUR	XR	Composite
Gen Mls Inc	3A7367	SNRFOR	GBP	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	GBP	XR	Composite
Gen Mls Inc	3A7367	SNRFOR	HKD	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	HKD	XR	Composite
Gen Mls Inc	3A7367	SNRFOR	JPY	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	JPY	XR	Composite
Gen Mls Inc	3A7367	SNRFOR	SEK	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	SEK	XR	Composite
Gen Mls Inc	3A7367	SNRFOR	USD	CR	Composite
Gen Mls Inc	3A7367	SNRFOR	USD	MM	Composite
Gen Mls Inc	3A7367	SNRFOR	USD	MR	Composite
Gen Mls Inc	3A7367	SNRFOR	USD	XR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	AUD	CR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	AUD	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	CHF	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	EUR	CR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	EUR	MM	Composite
Gen Mtrs Corp	3A7486	SNRFOR	EUR	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	EUR	XR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	GBP	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	GBP	XR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	HKD	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	ILS	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	JPY	CR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	JPY	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	JPY	XR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	NZD	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	SGD	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	TWD	CR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	TWD	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	USD	CR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	USD	MM	Composite
Gen Mtrs Corp	3A7486	SNRFOR	USD	MR	Composite
Gen Mtrs Corp	3A7486	SNRFOR	USD	XR	Composite
Gen Nutrition Ctrs Inc	3A74BY	SNRFOR	USD	MR	Composite
Gen Nutrition Ctrs Inc	3A74BY	SNRFOR	USD	XR	Composite
Gen RE Corp	3A75B9	SNRFOR	USD	CR	Composite
Gen RE Corp	3A75B9	SNRFOR	USD	MR	Composite
Genentech Inc	39EF81	SNRFOR	EUR	MM	Composite
Genentech Inc	39EF81	SNRFOR	EUR	MR	Composite
Genentech Inc	39EF81	SNRFOR	USD	MR	Composite
Genentech Inc	39EF81	SNRFOR	USD	XR	Composite
Genting Bhd	Y08FB8	SNRFOR	CHF	CR	Composite
Genting Bhd	Y08FB8	SNRFOR	EUR	CR	Composite
Genting Bhd	Y08FB8	SNRFOR	EUR	MM	Composite
Genting Bhd	Y08FB8	SNRFOR	EUR	MR	Composite
Genting Bhd	Y08FB8	SNRFOR	JPY	CR	Composite
Genting Bhd	Y08FB8	SNRFOR	USD	CR	Composite
Genting Bhd	Y08FB8	SNRFOR	USD	MM	Composite
Genting Bhd	Y08FB8	SNRFOR	USD	MR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	AUD	MR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	EUR	CR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	EUR	MM	Composite
Genworth Finl Inc	3A96BK	SNRFOR	EUR	MR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	EUR	XR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	HKD	MR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	JPY	MR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	SGD	MR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	USD	CR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	USD	MM	Composite
Genworth Finl Inc	3A96BK	SNRFOR	USD	MR	Composite
Genworth Finl Inc	3A96BK	SNRFOR	USD	XR	Composite
Genzyme Corp	3A9BA8	SNRFOR	EUR	CR	Composite

7.59%	8.23%	8%	8.04%	7.73%	7.94%	7.83%	7.50%	7.50%
7.59%	7.94%	8%	8.04%	7.73%	7.94%	7.55%	7.24%	7.50%
0.18%	0.20%	0.25%	0.30%	0.34%	0.40%	0.44%	0.50%	0.71%
0.18%	0.19%	0.25%	0.30%	0.34%	0.40%	0.44%	0.50%	0.71%
0.18%	0.18%	0.25%	0.30%	0.34%	0.40%	0.44%	0.50%	0.71%
0.18%	0.21%	0.25%	0.31%	0.35%	0.41%	0.45%	0.51%	0.71%
0.18%	0.21%	0.25%	0.31%	0.35%	0.41%	0.45%	0.51%	0.71%
0.19%	0.22%	0.26%	0.32%	0.37%	0.43%	0.47%	0.53%	0.75%
0.18%	0.21%	0.25%	0.31%	0.35%	0.41%	0.45%	0.51%	0.72%
0.18%	0.21%	0.25%	0.31%	0.35%	0.41%	0.45%	0.51%	0.71%
0.17%	0.20%	0.24%	0.29%	0.33%	0.39%	0.43%	0.48%	0.69%
0.18%	0.21%	0.25%	0.31%	0.35%	0.41%	0.45%	0.51%	0.71%
0.17%	0.20%	0.24%	0.29%	0.33%	0.39%	0.43%	0.48%	0.69%
0.18%	0.21%	0.25%	0.31%	0.35%	0.41%	0.45%	0.51%	0.71%
0.17%	0.20%	0.24%	0.29%	0.33%	0.39%	0.43%	0.48%	0.69%
0.18%	0.20%	0.25%	0.30%	0.34%	0.40%	0.44%	0.50%	0.71%
0.18%	0.20%	0.25%	0.30%	0.34%	0.40%	0.44%	0.50%	0.71%
0.18%	0.20%	0.25%	0.30%	0.34%	0.40%	0.44%	0.50%	0.71%
0.17%	0.20%	0.24%	0.29%	0.33%	0.39%	0.43%	0.48%	0.69%
0.19%	0.22%	0.26%	0.32%	0.37%	0.43%	0.47%	0.53%	0.75%
0.19%	0.22%	0.26%	0.32%	0.37%	0.43%	0.47%	0.53%	0.75%
0.18%	0.21%	0.25%	0.31%	0.35%	0.41%	0.45%	0.51%	0.71%
0.17%	0.20%	0.24%	0.29%	0.33%	0.39%	0.43%	0.48%	0.69%
23.48%	26.29%	32.62%	30.55%	26.77%	25.46%	23.49%	22.16%	20.17%
23.48%	26.29%	30.99%	29.03%	26.77%	25.46%	23.49%	22.16%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
24.76%	27.81%	31.55%	29.93%	28.29%	26.86%	25.12%	23.66%	20.17%
23.77%	26.70%	30.29%	28.74%	27.16%	25.28%	24.12%	22.72%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
22.66%	25.78%	29.09%	28.04%	25.88%	25.08%	23.36%	22.20%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
23.48%	26.29%	30.15%	28.53%	26.95%	26.10%	23.26%	21.67%	20.17%
23.48%	26.29%	30.15%	28.53%	26.95%	26.10%	23.26%	21.67%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
24.76%	27.81%	31.55%	29.93%	28.29%	26.86%	25.12%	23.66%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
24.76%	27.81%	31.55%	29.93%	28.29%	26.86%	25.12%	23.66%	20.17%
23.77%	26.70%	30.29%	28.74%	27.16%	25.28%	24.12%	22.72%	20.17%
23.50%	26.42%	29.99%	28.42%	26.79%	25.01%	23.68%	22.40%	20.17%
22.66%	25.78%	29.09%	28.04%	25.88%	25.08%	23.36%	22.20%	20.17%
					3.01%			
					3.01%			
					0.27%			
0.44%	0.50%	0.54%	0.56%	0.60%	0.65%	0.70%	0.74%	0.74%
0.44%	0.50%	0.54%	0.56%	0.60%	0.65%	0.70%	0.74%	0.74%
0.44%	0.50%	0.54%	0.56%	0.60%	0.65%	0.70%	0.74%	0.74%
0.44%	0.50%	0.54%	0.56%	0.60%	0.65%	0.70%	0.74%	0.74%
1.21%	1.39%	1.58%	1.86%	2.04%	2.26%	2.38%	2.51%	2.59%
1.21%	1.39%	1.58%	1.86%	2.04%	2.26%	2.38%	2.51%	2.59%
1.16%	1.34%	1.52%	1.78%	1.96%	2.17%	2.28%	2.41%	2.49%
1.21%	1.39%	1.58%	1.85%	2.04%	2.26%	2.37%	2.51%	2.58%
1.21%	1.39%	1.58%	1.86%	2.04%	2.26%	2.38%	2.51%	2.59%
1.15%	1.32%	1.50%	1.76%	1.94%	2.15%	2.26%	2.39%	2.46%
4.31%	4.32%	4.25%	4.13%	3.96%	3.81%	3.66%	3.53%	3.56%
4.54%	4.56%	4.47%	4.34%	4.17%	4.02%	3.86%	3.74%	3.75%
4.36%	4.38%	4.30%	4.17%	4.00%	3.86%	3.70%	3.59%	3.60%
4.31%	4.33%	4.26%	4.09%	3.97%	3.82%	3.67%	3.58%	3.56%
4.15%	4.17%	4.09%	3.97%	3.81%	3.68%	3.53%	3.42%	3.43%
4.31%	4.33%	4.26%	4.09%	3.97%	3.82%	3.67%	3.58%	3.56%
4.31%	4.32%	4.25%	4.13%	3.96%	3.84%	3.64%	3.40%	3.56%
4.31%	4.33%	4.26%	4.09%	3.97%	3.82%	3.67%	3.58%	3.56%
4.54%	4.56%	4.47%	4.34%	4.17%	4.02%	3.86%	3.74%	3.75%
4.36%	4.38%	4.30%	4.17%	4.00%	3.86%	3.70%	3.59%	3.60%
4.31%	4.33%	4.26%	4.09%	3.97%	3.82%	3.67%	3.58%	3.56%
4.15%	4.17%	4.09%	3.97%	3.81%	3.68%	3.53%	3.42%	3.43%
0.10%	0.20%	0.34%	0.43%	0.50%	0.61%	0.69%	0.67%	0.69%

7.50%	7.50%	40%	NR	A	NR	NR
7.50%	7.50%	40%	NR	BB	NR	NR
0.74%	0.82%	40%	BB	B	BBB	BBB
0.74%	0.82%	40%	BB	BB	BBB	BBB
0.74%	0.82%	40%	BB	B	BBB	BBB
0.75%	0.82%	40%	A	A	AA	AA
0.75%	0.82%	40%	A	A	AA	AA
0.79%	0.82%	40%	BBB	BBB	A	A
0.76%	0.82%	40%	BBB	BBB	A	A
0.75%	0.82%	40%	A	A	AA	AA
0.72%	0.82%	40%	BBB	BBB	A	AA
0.75%	0.82%	40%	A	A	AA	AA
0.72%	0.82%	40%	BBB	BBB	A	AA
0.75%	0.82%	40%	A	A	AA	AA
0.72%	0.82%	40%	BBB	BBB	A	AA
0.74%	0.82%	40%	BB	BB	BBB	BBB
0.74%	0.82%		BB	BB	BBB	BBB
0.74%	0.82%	40%				
0.72%	0.82%	40%	BBB	BBB	A	AA
0.79%	0.82%	40%	BBB	BBB	A	A
0.79%	0.82%	40%				
0.75%	0.82%	40%	A	A	AA	AA
0.72%	0.82%	40%	BBB	BBB	A	AA
20.17%	20.90%	25.22%	BBB	BBB	BBB	BBB
20.17%	20.90%	25.22%	BBB	BBB	A	A
20.51%	21.74%	25%	AA	AA	AAA	AA
21.52%	22.80%	25.50%	A	A	AA	A
20.66%	21.89%	25.22%	A	A	AA	A
20.51%	21.74%	25%	AA	AA	AAA	AA
19.69%	20.86%	25%	A	A	A	A
20.51%	21.74%	25%	AA	AA	AAA	AA
20.51%	21.74%	25%				
20.51%	21.74%	25%	AA	AA	AAA	AA
20.51%	21.74%	25%	AA	AA	AAA	AA
20.51%	21.74%	25.22%				
19.34%	18.88%	25.22%	BBB	BBB	A	A
19.34%	18.88%	25.22%				
20.51%	21.74%	25%	AA	AA	AAA	AA
20.51%	21.74%	25%	AA	AA	AAA	AA
21.52%	22.80%	25.50%	A	A	AA	A
20.51%	21.74%	25%	AA	AA	AAA	AA
21.52%	22.80%	25.50%	A	A	AA	A
20.66%	21.89%	25.22%	A	A	AA	A
20.51%	21.74%	25%	AA	AA	AAA	AA
19.69%	20.86%	25%	A	A	A	A
		40%				
		40%				
		40%				
		40%				
0.74%	0.74%	40%				
0.74%	0.74%	40%	NR	BBB	BB	BB
0.74%	0.74%	40%	NR	BBB	BB	BB
0.74%	0.74%	40%				
2.61%	2.64%	40%	AA	A	AA	AA
2.61%	2.64%	40%	AA	A	AA	AA
2.50%	2.54%	40%	A	BBB	A	A
		40%				
2.60%	2.64%	40%	BBB	BB	BBB	BBB
2.61%	2.64%	40%	AA	A	AA	AA
		40%				
2.48%	2.51%	40%	A	BBB	A	A
3.54%	3.56%	40%	BBB	BBB	BBB	A
3.73%	3.75%	40%	A	A	A	A
3.58%	3.60%	40%	A	A	A	A
3.54%	3.56%	40%	AA	AA	AA	AA
3.41%	3.43%	40%	A	A	A	A
3.54%	3.56%	40%	AA	AA	AA	AA
3.54%	3.56%	40%	BBB	BBB	BBB	A
3.54%	3.56%	40%	AA	AA	AA	AA
3.73%	3.75%	40%	A	A	A	A
3.58%	3.60%	40%	A	A	A	A
3.54%	3.56%	40%	AA	AA	AA	AA
3.41%	3.43%	40%	A	A	A	A
0.84%	0.69%	37.43%	NR	BBB	NR	BB

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

NR	NR	2	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	AA	11	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
BBB	BBB	9	Consumer Goods	N.Amer	United States
BBB	BBB	9	Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	A	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
A	AA	6	Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Health Care	N.Amer	United States
	BBB	5	Health Care	N.Amer	United States
	BBB	5	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
A	AA	10	Consumer Services	Asia	Malaysia
A	AA	10	Consumer Services	Asia	Malaysia
BBB	AA	10	Consumer Services	Asia	Malaysia
	NR		Consumer Services	Asia	Malaysia
BB	AA	11	Consumer Services	Asia	Malaysia
A	AA	10	Consumer Services	Asia	Malaysia
	NR		Consumer Services	Asia	Malaysia
BBB	AA	10	Consumer Services	Asia	Malaysia
BBB	AA	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
AA	AA	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
AA	AA	14	Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
AA	AA	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
AA	AA	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
NR	NR	4	Health Care	N.Amer	United States

BB	B	Thin	CcyGrp	Thin	Thin	Thin
BB	B	Thin	DocAdj	Thin	Thin	Thin
BBB	AA	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier
B	CCC	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
AA	AA					
AA	AA					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	Thin	DocAdj	DocAdj

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

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

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

GENZEURMM	29-Aug-08 GENZ
GENZEURMR	29-Aug-08 GENZ
GENZUSDCR	29-Aug-08 GENZ
GENZUSDMM	29-Aug-08 GENZ
GENZUSDMR	29-Aug-08 GENZ
GENZUSDXR	29-Aug-08 GENZ
GENZEURMM	29-Aug-08 GENZ
GENZEURMR	29-Aug-08 GENZ
GENZUSDMM	29-Aug-08 GENZ
GENZUSDMR	29-Aug-08 GENZ
GENZUSDXR	29-Aug-08 GENZ
METGER-GerdauSAUSDCR	29-Aug-08 METGER-GerdauSA
METGER-GerdauSAUSDMR	29-Aug-08 METGER-GerdauSA
METGER-GerdauSAUSDXR	29-Aug-08 METGER-GerdauSA
GTNEURCR	29-Aug-08 GTN
GTNEURMM	29-Aug-08 GTN
GTNEURMR	29-Aug-08 GTN
GTNUSDCR	29-Aug-08 GTN
GTNUSDMM	29-Aug-08 GTN
GTNUSDMR	29-Aug-08 GTN
GHGFINEURXR	29-Aug-08 GHGFIN
GHGFINGBPCR	29-Aug-08 GHGFIN
GHGFINGBPMM	29-Aug-08 GHGFIN
GHGFINGBPXR	29-Aug-08 GHGFIN
GHGFINUSDMR	29-Aug-08 GHGFIN
GHGFINUSDXR	29-Aug-08 GHGFIN
GIUSDCR	29-Aug-08 GI
GIUSDMR	29-Aug-08 GI
GIUSDXR	29-Aug-08 GI
LYOE-AIIEURCR	29-Aug-08 LYOE-AII
LYOE-AIIEURMM	29-Aug-08 LYOE-AII
LYOE-AIIUSDCR	29-Aug-08 LYOE-AII
LYOE-AIIUSDMM	29-Aug-08 LYOE-AII
GILDUSDMR	29-Aug-08 GILD
GAUDMR	29-Aug-08 G
GEURCR	29-Aug-08 G
GEURMM	29-Aug-08 G
GEURMR	29-Aug-08 G
GEURXR	29-Aug-08 G
GJPYMR	29-Aug-08 G
GUSDCR	29-Aug-08 G
GUSDMM	29-Aug-08 G
GUSDMR	29-Aug-08 G
GUSDXR	29-Aug-08 G
GILILDUSDCR	29-Aug-08 GILILD
GILILDUSDMM	29-Aug-08 GILILD
GILILDUSDMR	29-Aug-08 GILILD
GKNLN-HldgsAUDMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsCADMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsCHFCR	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsCHFMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsEURCR	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsEURMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsEURMR	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsGBPCR	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsGBPMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsGBPXR	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsHKDMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsJPYCR	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsJPYMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsSEKMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsSGDMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsTWDMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsUSDCR	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsUSDMM	29-Aug-08 GKNLN-Hldgs
GKNLN-HldgsUSDMR	29-Aug-08 GKNLN-Hldgs
GKNLNEURCR	29-Aug-08 GKNLN
GKNLNEURMM	29-Aug-08 GKNLN
GKNLNEURMR	29-Aug-08 GKNLN
GKNLNGBPCR	29-Aug-08 GKNLN
GKNLNGBPMM	29-Aug-08 GKNLN
GKNLNUSDCR	29-Aug-08 GKNLN
GKNLNUSDMM	29-Aug-08 GKNLN
GKNLNUSDMR	29-Aug-08 GKNLN

Genzyme Corp	3A9BA8	SNRFOR	EUR	MM	Composite
Genzyme Corp	3A9BA8	SNRFOR	EUR	MR	Composite
Genzyme Corp	3A9BA8	SNRFOR	USD	CR	Composite
Genzyme Corp	3A9BA8	SNRFOR	USD	MM	Composite
Genzyme Corp	3A9BA8	SNRFOR	USD	MR	Composite
Genzyme Corp	3A9BA8	SNRFOR	USD	XR	Composite
Genzyme Corp	3A9BA8	SUBLT2	EUR	MM	Composite
Genzyme Corp	3A9BA8	SUBLT2	EUR	MR	Composite
Genzyme Corp	3A9BA8	SUBLT2	USD	MM	Composite
Genzyme Corp	3A9BA8	SUBLT2	USD	MR	Composite
Genzyme Corp	3A9BA8	SUBLT2	USD	XR	Composite
Gerdau SA	PRAEDW	SNRFOR	USD	CR	Composite
Gerdau SA	PRAEDW	SNRFOR	USD	MR	Composite
Gerdau SA	PRAEDW	SNRFOR	USD	XR	Composite
Getronics NV	NQ88AR	SNRFOR	EUR	CR	Composite
Getronics NV	NQ88AR	SNRFOR	EUR	MM	Composite
Getronics NV	NQ88AR	SNRFOR	EUR	MR	Composite
Getronics NV	NQ88AR	SNRFOR	USD	CR	Composite
Getronics NV	NQ88AR	SNRFOR	USD	MM	Composite
Getronics NV	NQ88AR	SNRFOR	USD	MR	Composite
GHG Fin Ltd	GJCFDN	SNRFOR	EUR	XR	Composite
GHG Fin Ltd	GJCFDN	SNRFOR	GBP	CR	Composite
GHG Fin Ltd	GJCFDN	SNRFOR	GBP	MM	Composite
GHG Fin Ltd	GJCFDN	SNRFOR	GBP	XR	Composite
GHG Fin Ltd	GJCFDN	SNRFOR	USD	MR	Composite
GHG Fin Ltd	GJCFDN	SNRFOR	USD	XR	Composite
Giant Inds Inc	3AB958	SNRFOR	USD	CR	Composite
Giant Inds Inc	3AB958	SNRFOR	USD	MR	Composite
Giant Inds Inc	3AB958	SNRFOR	USD	XR	Composite
GIE Suez Alliance	FI9A6H	SNRFOR	EUR	CR	Composite
GIE Suez Alliance	FI9A6H	SNRFOR	EUR	MM	Composite
GIE Suez Alliance	FI9A6H	SNRFOR	USD	CR	Composite
GIE Suez Alliance	FI9A6H	SNRFOR	USD	MM	Composite
Gilead Sciences Inc	3ACAAD	SNRFOR	USD	MR	Composite
Gillette Co	3ACCDC	SNRFOR	AUD	MR	Composite
Gillette Co	3ACCDC	SNRFOR	EUR	CR	Composite
Gillette Co	3ACCDC	SNRFOR	EUR	MM	Composite
Gillette Co	3ACCDC	SNRFOR	EUR	MR	Composite
Gillette Co	3ACCDC	SNRFOR	EUR	XR	Composite
Gillette Co	3ACCDC	SNRFOR	JPY	MR	Composite
Gillette Co	3ACCDC	SNRFOR	USD	CR	Composite
Gillette Co	3ACCDC	SNRFOR	USD	MM	Composite
Gillette Co	3ACCDC	SNRFOR	USD	MR	Composite
Gillette Co	3ACCDC	SNRFOR	USD	XR	Composite
Gitanjali Gems Ltd	YA981F	SNRFOR	USD	CR	Composite
Gitanjali Gems Ltd	YA981F	SNRFOR	USD	MM	Composite
Gitanjali Gems Ltd	YA981F	SNRFOR	USD	MR	Composite
GKN Hldgs plc	3J78MG	SNRFOR	AUD	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	CAD	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	CHF	CR	Composite
GKN Hldgs plc	3J78MG	SNRFOR	CHF	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	EUR	CR	Composite
GKN Hldgs plc	3J78MG	SNRFOR	EUR	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	EUR	MR	Composite
GKN Hldgs plc	3J78MG	SNRFOR	GBP	CR	Composite
GKN Hldgs plc	3J78MG	SNRFOR	GBP	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	GBP	XR	Composite
GKN Hldgs plc	3J78MG	SNRFOR	HKD	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	JPY	CR	Composite
GKN Hldgs plc	3J78MG	SNRFOR	JPY	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	SEK	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	SGD	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	TWD	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	USD	CR	Composite
GKN Hldgs plc	3J78MG	SNRFOR	USD	MM	Composite
GKN Hldgs plc	3J78MG	SNRFOR	USD	MR	Composite
GKN PLC	3J78CA	SNRFOR	EUR	CR	Composite
GKN PLC	3J78CA	SNRFOR	EUR	MM	Composite
GKN PLC	3J78CA	SNRFOR	EUR	MR	Composite
GKN PLC	3J78CA	SNRFOR	GBP	CR	Composite
GKN PLC	3J78CA	SNRFOR	GBP	MM	Composite
GKN PLC	3J78CA	SNRFOR	USD	CR	Composite
GKN PLC	3J78CA	SNRFOR	USD	MM	Composite
GKN PLC	3J78CA	SNRFOR	USD	MR	Composite

0.10%	0.19%	0.34%	0.41%	0.47%	0.57%	0.65%	0.67%	0.69%
0.10%	0.20%	0.34%	0.43%	0.50%	0.61%	0.69%	0.67%	0.69%
0.10%	0.19%	0.34%	0.41%	0.47%	0.57%	0.65%	0.67%	0.69%
0.10%	0.19%	0.34%	0.40%	0.46%	0.56%	0.63%	0.67%	0.69%
	0.31%	0.36%	0.26%		0.33%	0.36%	0.40%	
	0.31%	0.36%	0.26%		0.33%	0.36%	0.40%	
	0.31%	0.36%	0.26%		0.33%	0.36%	0.40%	
0.93%	1.53%	1.27%	1.73%	1.87%	2.13%	2.29%	2.46%	2.54%
0.93%	1.31%	1.27%	1.59%	1.87%	2.04%	2.26%	2.51%	2.54%
					4.31%			
					4.31%			
					4.31%			
					0.51%			
					0.51%			
					0.51%			
					0.51%			
	0.19%	0.25%	0.30%	0.35%	0.39%	0.43%	0.47%	
	0.19%	0.25%	0.30%	0.35%	0.39%	0.43%	0.47%	
0.09%	0.22%	0.23%	0.29%	0.32%	0.42%	0.46%	0.49%	0.80%
0.09%	0.23%	0.24%	0.30%	0.33%	0.44%	0.49%	0.53%	0.80%
0.09%	0.22%	0.23%	0.29%	0.32%	0.42%	0.47%	0.51%	0.80%
0.09%	0.22%	0.23%	0.29%	0.32%	0.42%	0.47%	0.51%	0.80%
0.09%	0.23%	0.24%	0.30%	0.33%	0.44%	0.49%	0.53%	0.80%
0.09%	0.22%	0.23%	0.29%	0.32%	0.42%	0.47%	0.51%	0.80%
0.09%	0.22%	0.23%	0.29%	0.32%	0.42%	0.47%	0.51%	0.80%
					4.63%			
					4.63%			
					4.63%			
1.12%	1.33%	1.78%	2.21%	2.44%	2.65%	2.71%	2.80%	2.97%
1.17%	1.31%	1.80%	2.19%	2.44%	2.66%	2.72%	2.79%	2.96%
1.09%	1.36%	1.90%	2.29%	2.53%	2.74%	2.80%	2.89%	3.04%
1.17%	1.31%	1.80%	2.19%	2.44%	2.66%	2.72%	2.79%	2.96%
1.09%	1.36%	1.90%	2.29%	2.53%	2.74%	2.80%	2.89%	3.04%
1.17%	1.31%	1.80%	2.19%	2.44%	2.66%	2.72%	2.79%	2.96%
1.15%	1.33%	1.79%	2.17%	2.40%	2.63%	2.69%	2.76%	2.92%
1.09%	1.36%	1.90%	2.29%	2.53%	2.74%	2.80%	2.89%	3.04%
1.17%	1.31%	1.80%	2.19%	2.44%	2.66%	2.72%	2.79%	2.96%
1.11%	1.28%	1.72%	2.09%	2.32%	2.53%	2.59%	2.66%	2.81%
1.17%	1.31%	1.80%	2.19%	2.44%	2.66%	2.72%	2.79%	2.96%
1.12%	1.39%	1.86%	2.32%	2.56%	2.81%	2.88%	2.95%	2.97%
1.12%	1.33%	1.78%	2.22%	2.45%	2.69%	2.75%	2.82%	2.97%
1.17%	1.31%	1.80%	2.19%	2.44%	2.66%	2.72%	2.79%	2.96%
1.17%	1.31%	1.80%	2.19%	2.44%	2.66%	2.72%	2.79%	2.96%
1.09%	1.36%	1.90%	2.29%	2.53%	2.74%	2.80%	2.89%	3.04%
1.17%	1.31%	1.80%	2.19%	2.44%	2.66%	2.72%	2.79%	2.96%
0.97%	1.40%	1.89%	2.27%	2.42%	2.65%	2.71%	2.78%	
0.97%	1.40%	1.97%	2.36%	2.42%	2.77%	2.83%	2.90%	
0.97%	1.40%	1.89%	2.27%	2.42%	2.65%	2.71%	2.78%	

		37.43%				
0.84%	0.69%	36.40%	NR	A	NR	A
0.84%	0.69%	37.43%	NR	BBB	NR	BB
		37.43%				
0.84%	0.69%	36.40%	NR	A	NR	A
0.84%	0.69%	37.43%	NR	BBB	NR	BB
		31.00%				
		31.00%		NR	NR	NR
		31.00%				
		31.00%		NR	NR	NR
		31.00%		NR	NR	NR
2.61%	2.87%	40%	NR	BBB	NR	A
		40%				
2.61%	2.87%	40%	NR	BB	NR	BBB
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		47.50%				
		47.50%				
		47.50%				
		47.50%				
		47.50%				
		47.50%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	BBB	NR
		40%				
		40%		NR	BBB	NR
		40%				
0.83%	0.83%	40%	NR	BB	CCC	BBB
0.83%	0.87%	40%	NR	BBB	B	A
0.83%	0.83%	40%	NR	BBB	B	A
0.83%	0.83%	40%	NR	A	BB	AA
		40%				
		40%				
0.83%	0.87%	40%	NR	BBB	B	A
0.83%	0.83%	40%	NR	BBB	B	A
0.83%	0.83%	40%	NR	A	BB	AA
		40%				
		40%				
		40%				
		40%				
3.09%	2.98%	40%	BB	A	A	A
2.95%	2.98%	40%	A	AA	AA	AA
3.07%	2.98%	38.50%	A	A	A	A
2.95%	2.98%	40%	A	AA	AA	AA
3.07%	2.98%	38.50%	A	A	A	A
2.95%	2.98%	40%	A	AA	AA	AA
3.00%	2.98%	39.10%	BBB	A	A	A
3.07%	2.98%	38.50%	A	A	A	A
2.95%	2.98%	40%	A	AA	AA	AA
2.89%	2.98%	39.10%	BBB	A	A	A
2.95%	2.98%	40%	A	AA	AA	AA
3.09%	2.98%	39.10%	BB	BBB	BBB	BBB
3.09%	2.98%	40%	BB	A	A	A
2.95%	2.98%	40%	A	AA	AA	AA
2.95%	2.98%	40%	A	AA	AA	AA
		40%				
3.07%	2.98%	38.50%	A	A	A	A
2.95%	2.98%	40%	A	AA	AA	AA
		39.10%				
		40%				
		40%	NR	NR	BBB	BB
		40%				
		40%	NR	NR	BB	BB
		40%				
		40%				
		40%	NR	NR	BBB	BB
		40%				

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

	NR		Health Care	N.Amer	United States
NR	NR	3	Health Care	N.Amer	United States
NR	NR	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	NR	3	Health Care	N.Amer	United States
NR	NR	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
NR	NR	3	Basic Materials	Lat.Amer	Brazil
	NR		Basic Materials	Lat.Amer	Brazil
NR	NR	4	Basic Materials	Lat.Amer	Brazil
	NR	2	Technology	Europe	Netherlands
	NR	2	Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
	NR	2	Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Utilities	Europe	France
	NR	2	Utilities	Europe	France
	NR		Utilities	Europe	France
	NR	2	Utilities	Europe	France
	NR		Health Care	N.Amer	United States
CCC	BBB	9	Consumer Goods	N.Amer	United States
B	BBB	9	Consumer Goods	N.Amer	United States
B	BBB	9	Consumer Goods	N.Amer	United States
BB	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
B	BBB	9	Consumer Goods	N.Amer	United States
B	BBB	9	Consumer Goods	N.Amer	United States
BB	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
NR	A	3	Consumer Goods	Europe	United Kingdom
NR	AA	10	Consumer Goods	Europe	United Kingdom
NR	A	5	Consumer Goods	Europe	United Kingdom
NR	AA	10	Consumer Goods	Europe	United Kingdom
NR	A	5	Consumer Goods	Europe	United Kingdom
NR	AA	10	Consumer Goods	Europe	United Kingdom
NR	AA	12	Consumer Goods	Europe	United Kingdom
NR	A	5	Consumer Goods	Europe	United Kingdom
NR	AA	10	Consumer Goods	Europe	United Kingdom
NR	AA	12	Consumer Goods	Europe	United Kingdom
NR	AA	10	Consumer Goods	Europe	United Kingdom
NR	A	4	Consumer Goods	Europe	United Kingdom
NR	A	4	Consumer Goods	Europe	United Kingdom
NR	AA	10	Consumer Goods	Europe	United Kingdom
NR	AA	10	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
NR	A	5	Consumer Goods	Europe	United Kingdom
NR	AA	10	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	BB	3	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	BB	3	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	BB	3	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom

BBB	A					
BBB	A	Thin	CcyGrp	Thin	CcyGrp	DocAdj
BBB	A	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	Thin	CcyGrp	DocAdj
BBB	A	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	A					
BBB	A		Thin	Thin	Thin	
BBB	A					
BBB	A		Thin	Thin	Thin	
BBB	A		Thin	Thin	Thin	
BB	BBB	Thin	CcyGrp	Thin	CcyGrp	Thin
BB	BBB					
BB	BBB	Thin	DocAdj	Thin	DocAdj	Thin
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
AAA						
AAA						
AAA						
AAA						
AAA						
AAA						
B	BB					
B	BB					
B	BB					
A	AA					
A	AA		Thin	CcyGrp	Thin	Thin
A	AA					
A	AA		Thin	CcyGrp	Thin	Thin
	BBB					
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
	BB					
	BB					
	BB					
BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	Thin	Thin	CcyGrp	DocAdj	Thin
BBB	BB					
BBB	BB	Thin	Thin	DocAdj	DocAdj	Thin
BBB	BB					
BBB	BB					
BBB	BB	Thin	Thin	CcyGrp	DocAdj	Thin
BBB	BB					

CcyGrp	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin					
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

GSKAUDCR	29-Aug-08 GSK
GSKAUDMM	29-Aug-08 GSK
GSKCHFCR	29-Aug-08 GSK
GSKCHFMM	29-Aug-08 GSK
GSKEURCR	29-Aug-08 GSK
GSKEURMM	29-Aug-08 GSK
GSKEURMR	29-Aug-08 GSK
GSKGBPCR	29-Aug-08 GSK
GSKGBPMM	29-Aug-08 GSK
GSKGBPMR	29-Aug-08 GSK
GSKHKDMM	29-Aug-08 GSK
GSKJPYCR	29-Aug-08 GSK
GSKJPYMM	29-Aug-08 GSK
GSKSEKMM	29-Aug-08 GSK
GSKSGDMM	29-Aug-08 GSK
GSKTWDMM	29-Aug-08 GSK
GSKUSDCR	29-Aug-08 GSK
GSKUSDMM	29-Aug-08 GSK
GSKUSDMR	29-Aug-08 GSK
GSKUSDXR	29-Aug-08 GSK
GLCORE-FinEurEURCR	29-Aug-08 GLCORE-FinEur
GLCORE-FinEurEURMM	29-Aug-08 GLCORE-FinEur
GLCORE-FinEurEURMR	29-Aug-08 GLCORE-FinEur
GLCORE-FinEurEURXR	29-Aug-08 GLCORE-FinEur
GLCORE-FinEurUSDCR	29-Aug-08 GLCORE-FinEur
GLCORE-FinEurUSDMM	29-Aug-08 GLCORE-FinEur
GLCORE-FinEurUSDMR	29-Aug-08 GLCORE-FinEur
GLCORE-FinEurUSDXR	29-Aug-08 GLCORE-FinEur
GLCOREAUDCR	29-Aug-08 GLCORE
GLCOREAUDMM	29-Aug-08 GLCORE
GLCORECADMM	29-Aug-08 GLCORE
GLCORECHFCR	29-Aug-08 GLCORE
GLCORECHFMM	29-Aug-08 GLCORE
GLCOREEURCR	29-Aug-08 GLCORE
GLCOREEURMM	29-Aug-08 GLCORE
GLCOREEURMR	29-Aug-08 GLCORE
GLCOREEURXR	29-Aug-08 GLCORE
GLCOREGBPCR	29-Aug-08 GLCORE
GLCOREGBPMM	29-Aug-08 GLCORE
GLCOREGBPMR	29-Aug-08 GLCORE
GLCOREGBPXR	29-Aug-08 GLCORE
GLCOREHKDMM	29-Aug-08 GLCORE
GLCOREILSMM	29-Aug-08 GLCORE
GLCOREJPYCR	29-Aug-08 GLCORE
GLCOREJPYMM	29-Aug-08 GLCORE
GLCORENOKMM	29-Aug-08 GLCORE
GLCORESEKMM	29-Aug-08 GLCORE
GLCORESGDMM	29-Aug-08 GLCORE
GLCORETWDCR	29-Aug-08 GLCORE
GLCOREUSDCR	29-Aug-08 GLCORE
GLCOREUSDMM	29-Aug-08 GLCORE
GLCOREUSDMR	29-Aug-08 GLCORE
GLCOREUSDXR	29-Aug-08 GLCORE
GPHARMUSDCR	29-Aug-08 GPHARM
GPHARMUSDMM	29-Aug-08 GPHARM
GPHARMUSDMR	29-Aug-08 GPHARM
GLTNRAUDMM	29-Aug-08 GLTNR
GLTNRAUDMR	29-Aug-08 GLTNR
GLTNRCADMM	29-Aug-08 GLTNR
GLTNREURCR	29-Aug-08 GLTNR
GLTNREURMM	29-Aug-08 GLTNR
GLTNREURMR	29-Aug-08 GLTNR
GLTNREURXR	29-Aug-08 GLTNR
GLTNRGBPCR	29-Aug-08 GLTNR
GLTNRGBPMM	29-Aug-08 GLTNR
GLTNRGBPMR	29-Aug-08 GLTNR
GLTNRHKDMM	29-Aug-08 GLTNR
GLTNRJPYMM	29-Aug-08 GLTNR
GLTNRSEKMM	29-Aug-08 GLTNR
GLTNRSGDCR	29-Aug-08 GLTNR
GLTNRSGDMM	29-Aug-08 GLTNR
GLTNRTWDMM	29-Aug-08 GLTNR
GLTNRUSDCR	29-Aug-08 GLTNR
GLTNRUSDMM	29-Aug-08 GLTNR

Glaxosmithkline Plc	3AEA6Z	SNRFOR	AUD	CR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	AUD	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	CHF	CR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	CHF	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	EUR	CR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	EUR	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	EUR	MR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	GBP	CR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	GBP	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	GBP	MR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	HKD	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	JPY	CR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	JPY	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	SEK	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	SGD	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	TWD	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	USD	CR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	USD	MM	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	USD	MR	Composite
Glaxosmithkline Plc	3AEA6Z	SNRFOR	USD	XR	Composite
Glencore Fin Europe SA	LP7A7R	SNRFOR	EUR	CR	Composite
Glencore Fin Europe SA	LP7A7R	SNRFOR	EUR	MM	Composite
Glencore Fin Europe SA	LP7A7R	SNRFOR	EUR	MR	Composite
Glencore Fin Europe SA	LP7A7R	SNRFOR	EUR	XR	Composite
Glencore Fin Europe SA	LP7A7R	SNRFOR	USD	CR	Composite
Glencore Fin Europe SA	LP7A7R	SNRFOR	USD	MM	Composite
Glencore Fin Europe SA	LP7A7R	SNRFOR	USD	MR	Composite
Glencore Fin Europe SA	LP7A7R	SNRFOR	USD	XR	Composite
Glencore Intl AG	HK5754	SNRFOR	AUD	CR	Composite
Glencore Intl AG	HK5754	SNRFOR	AUD	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	CAD	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	CHF	CR	Composite
Glencore Intl AG	HK5754	SNRFOR	CHF	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	EUR	CR	Composite
Glencore Intl AG	HK5754	SNRFOR	EUR	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	EUR	MR	Composite
Glencore Intl AG	HK5754	SNRFOR	EUR	XR	Composite
Glencore Intl AG	HK5754	SNRFOR	GBP	CR	Composite
Glencore Intl AG	HK5754	SNRFOR	GBP	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	GBP	MR	Composite
Glencore Intl AG	HK5754	SNRFOR	GBP	XR	Composite
Glencore Intl AG	HK5754	SNRFOR	HKD	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	ILS	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	JPY	CR	Composite
Glencore Intl AG	HK5754	SNRFOR	JPY	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	NOK	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	SEK	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	SGD	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	TWD	CR	Composite
Glencore Intl AG	HK5754	SNRFOR	USD	CR	Composite
Glencore Intl AG	HK5754	SNRFOR	USD	MM	Composite
Glencore Intl AG	HK5754	SNRFOR	USD	MR	Composite
Glencore Intl AG	HK5754	SNRFOR	USD	XR	Composite
Glenmark Pharmaceuticals Ltd	YA982D	SNRFOR	USD	CR	Composite
Glenmark Pharmaceuticals Ltd	YA982D	SNRFOR	USD	MM	Composite
Glenmark Pharmaceuticals Ltd	YA982D	SNRFOR	USD	MR	Composite
Glitnir banki hf	XA37FV	SNRFOR	AUD	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	AUD	MR	Composite
Glitnir banki hf	XA37FV	SNRFOR	CAD	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	EUR	CR	Composite
Glitnir banki hf	XA37FV	SNRFOR	EUR	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	EUR	MR	Composite
Glitnir banki hf	XA37FV	SNRFOR	EUR	XR	Composite
Glitnir banki hf	XA37FV	SNRFOR	GBP	CR	Composite
Glitnir banki hf	XA37FV	SNRFOR	GBP	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	GBP	MR	Composite
Glitnir banki hf	XA37FV	SNRFOR	HKD	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	JPY	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	SEK	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	SGD	CR	Composite
Glitnir banki hf	XA37FV	SNRFOR	SGD	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	TWD	MM	Composite
Glitnir banki hf	XA37FV	SNRFOR	USD	CR	Composite
Glitnir banki hf	XA37FV	SNRFOR	USD	MM	Composite

0.14%	0.17%	0.26%	0.32%	0.36%	0.41%	0.44%	0.49%	0.51%
0.14%	0.17%	0.26%	0.32%	0.36%	0.41%	0.44%	0.49%	0.51%
0.14%	0.18%	0.26%	0.34%	0.37%	0.42%	0.45%	0.51%	0.51%
0.14%	0.17%	0.25%	0.32%	0.36%	0.40%	0.44%	0.48%	0.51%
0.14%	0.18%	0.26%	0.34%	0.37%	0.42%	0.45%	0.51%	0.51%
0.14%	0.17%	0.25%	0.32%	0.36%	0.40%	0.44%	0.48%	0.51%
0.13%	0.17%	0.26%	0.32%	0.36%	0.40%	0.43%	0.48%	0.51%
0.14%	0.18%	0.26%	0.34%	0.37%	0.42%	0.45%	0.51%	0.51%
0.14%	0.17%	0.25%	0.32%	0.36%	0.40%	0.44%	0.48%	0.51%
0.14%	0.17%	0.25%	0.32%	0.36%	0.40%	0.44%	0.48%	0.51%
0.14%	0.17%	0.26%	0.32%	0.37%	0.41%	0.44%	0.49%	0.51%
0.14%	0.17%	0.26%	0.32%	0.35%	0.41%	0.44%	0.49%	0.51%
0.14%	0.17%	0.25%	0.32%	0.36%	0.40%	0.44%	0.48%	0.51%
0.14%	0.17%	0.25%	0.32%	0.36%	0.40%	0.44%	0.48%	0.51%
0.14%	0.17%	0.25%	0.32%	0.36%	0.40%	0.44%	0.48%	0.51%
0.14%	0.18%	0.26%	0.34%	0.37%	0.42%	0.45%	0.51%	0.51%
0.14%	0.17%	0.25%	0.32%	0.36%	0.40%	0.44%	0.48%	0.51%
0.13%	0.17%	0.26%	0.32%	0.36%	0.40%	0.43%	0.48%	0.51%
0.85%	1.05%	1.33%	0.97%	1.69%	1.89%	1.84%	1.43%	
0.85%	1.05%	1.33%	0.97%	1.69%	1.89%	1.84%	1.43%	
0.85%	1.05%	1.33%	0.97%	1.69%	1.80%	1.84%	1.43%	
1.06%	1.17%	1.40%	1.64%	1.78%	1.89%	1.96%	2.01%	1.96%
1.06%	1.17%	1.34%	1.57%	1.70%	1.82%	1.88%	1.93%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.11%	1.22%	1.42%	1.65%	1.79%	1.90%	1.96%	2.03%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.11%	1.22%	1.42%	1.65%	1.79%	1.90%	1.96%	2.03%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.05%	1.16%	1.35%	1.57%	1.70%	1.81%	1.87%	1.93%	1.96%
1.01%	1.12%	1.30%	1.51%	1.64%	1.74%	1.80%	1.86%	1.96%
1.11%	1.22%	1.42%	1.65%	1.79%	1.90%	1.96%	2.03%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.01%	1.12%	1.30%	1.51%	1.64%	1.74%	1.80%	1.86%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.06%	1.17%	1.36%	1.63%	1.78%	1.90%	1.97%	2.04%	1.96%
1.06%	1.17%	1.36%	1.57%	1.71%	1.83%	1.89%	1.96%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.11%	1.22%	1.42%	1.65%	1.79%	1.90%	1.96%	2.03%	1.96%
1.11%	1.22%	1.42%	1.65%	1.79%	1.90%	1.96%	2.03%	1.96%
1.06%	1.17%	1.36%	1.56%	1.70%	1.82%	1.88%	1.93%	1.96%
1.05%	1.16%	1.35%	1.57%	1.70%	1.81%	1.87%	1.93%	1.96%
1.01%	1.12%	1.30%	1.51%	1.64%	1.74%	1.80%	1.86%	1.96%
					5.16%			
					4.95%			
					4.90%			
12.00%	12.03%	11.20%	10.22%	9.48%	8.81%	8.16%	7.53%	7.32%
12.00%	12.03%	11.20%	10.22%	9.48%	8.81%	8.16%	7.53%	7.32%
11.97%	12.08%	11.21%	10.25%	9.49%	8.81%	8.17%	7.53%	7.30%
12.57%	12.66%	11.72%	10.70%	9.88%	9.17%	8.54%	7.84%	7.72%
11.97%	12.08%	11.21%	10.25%	9.49%	8.81%	8.17%	7.53%	7.30%
11.95%	12.03%	11.14%	10.17%	9.39%	8.71%	8.12%	7.45%	7.34%
11.51%	11.58%	10.73%	9.79%	9.04%	8.39%	7.82%	7.18%	7.07%
12.57%	12.66%	11.72%	10.70%	9.88%	9.17%	8.54%	7.84%	7.72%
11.97%	12.08%	11.21%	10.25%	9.49%	8.81%	8.17%	7.53%	7.30%
11.97%	12.08%	11.21%	10.25%	9.49%	8.81%	8.17%	7.53%	7.30%
12.00%	11.88%	11.20%	10.22%	9.48%	8.81%	8.16%	7.53%	7.32%
11.97%	12.08%	11.21%	10.25%	9.49%	8.81%	8.17%	7.53%	7.30%
12.57%	12.66%	11.72%	10.70%	9.88%	9.17%	8.54%	7.84%	7.72%
11.97%	12.08%	11.21%	10.25%	9.49%	8.81%	8.17%	7.53%	7.30%
11.97%	12.08%	11.21%	10.25%	9.49%	8.81%	8.17%	7.53%	7.30%
12.57%	12.66%	11.72%	10.70%	9.88%	9.17%	8.54%	7.84%	7.72%
11.97%	12.08%	11.21%	10.25%	9.49%	8.81%	8.17%	7.53%	7.30%

0.52%	0.49%	40% BB	BBB	BBB	BBB
0.52%	0.49%	40% BB	BBB	BBB	BBB
0.52%	0.49%	40% BBB	A	A	A
0.52%	0.49%	40% A	AA	AA	AA
0.52%	0.49%	40% BBB	A	A	A
0.52%	0.49%	40% A	AA	AA	AA
0.52%	0.49%	40% BBB	A	A	A
0.52%	0.49%	40% BBB	A	A	A
0.52%	0.49%	40% A	AA	AA	AA
		40%			
0.52%	0.49%	40% A	AA	AA	AA
0.52%	0.49%	40% BB	BBB	BBB	BBB
0.52%	0.49%	40% BB	BBB	BBB	BBB
0.52%	0.49%	40% A	AA	AA	AA
0.52%	0.49%	40% A	AA	AA	AA
0.52%	0.49%	40% A	AA	AA	AA
0.52%	0.49%	40% BBB	A	A	A
0.52%	0.49%	40% A	AA	AA	AA
0.52%	0.49%	40% BBB	A	A	A
		40%			
		40%			
1.59%		40% NR	NR	NR	NR
		40%			
		40%			
		40%			
1.59%		40% NR	NR	NR	NR
		40%			
1.59%		40% NR	NR	NR	NR
2.14%	2.13%	40% BB	BBB	BBB	BBB
2.14%	2.13%	40% BB	BBB	A	A
2.14%	2.13%	40% A	AA	AA	AA
2.23%	2.13%	40% BBB	A	A	A
2.14%	2.13%	40% A	AA	AA	AA
2.23%	2.13%	40% BBB	A	A	A
2.14%	2.13%	40% A	AA	AA	AA
2.11%	2.13%	40% BBB	A	A	A
2.04%	2.13%	40% BBB	A	A	A
2.23%	2.13%	40% BBB	A	A	A
2.14%	2.13%	40% A	AA	AA	AA
		40%			
2.04%	2.13%	40% BBB	A	A	A
2.14%	2.13%	40% A	AA	AA	AA
2.14%	2.13%	40% A	AA	AA	AA
2.14%	2.13%	40% BB	BBB	BBB	BBB
2.14%	2.13%	40% BB	BBB	BBB	A
2.14%	2.13%	40% A	AA	AA	AA
2.14%	2.13%	40% A	AA	AA	AA
2.14%	2.13%	40% A	AA	AA	AA
2.23%	2.13%	40% BBB	A	A	A
2.23%	2.13%	40% BBB	A	A	A
2.14%	2.13%	40% A	AA	AA	AA
2.11%	2.13%	40% BBB	A	A	A
2.04%	2.13%	40% BBB	A	A	A
		15%			
		15%			
		15%			
7.35%	7.20%	40.20% BBB	BBB	BBB	BBB
7.35%	7.20%	40.20% BBB	BBB	BBB	BBB
7.32%	7.23%	40% AA	AA	AA	AA
7.73%	7.53%	40% A	A	A	A
7.32%	7.23%	40% AA	AA	AA	AA
7.35%	7.15%	40.20% A	A	A	A
7.08%	6.89%	40.20% A	A	A	A
7.73%	7.53%	40% A	A	A	A
7.32%	7.23%	40% AA	AA	AA	AA
		40.20%			
7.32%	7.23%	40% AA	AA	AA	AA
7.35%	7.20%	40% BBB	A	A	BBB
7.32%	7.23%	40% AA	AA	AA	AA
7.73%	7.53%	40% A	A	A	A
7.32%	7.23%	40% AA	AA	AA	AA
7.32%	7.23%	40% AA	AA	AA	AA
7.73%	7.53%	40% A	A	A	A
7.32%	7.23%	40% AA	AA	AA	AA

A	A	BBB	A	NR	NR
A	A	BBB	A	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AA	A	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
BBB	A	BBB	A	NR	NR
A	A	BBB	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AA	A	AA	NR	NR
NR	BB	NR	NR		NR
NR	BB	NR	NR		NR
NR	B	NR	NR		NR
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
	BBB				
	BBB				
	BBB				
BBB	BB	BBB	BBB	BB	BBB
BBB	BB	BBB	BBB	BB	BBB
AA	A	AA	AA	A	A
A	BBB	A	A	BBB	A
AA	A	AA	AA	A	A
A	BBB	A	A	BBB	A
A	BBB	A	A	BBB	A
A	BBB	A	A	BBB	A
AA	A	AA	AA	A	A
AA	A	AA	AA	A	A
BBB	BB	BBB	BBB	BB	BBB
AA	A	AA	AA	A	A
A	BBB	A	A	BBB	A
AA	A	AA	AA	A	A
AA	A	AA	AA	A	A
A	BBB	A	A	BBB	A
AA	A	AA	AA	A	A

NR	AA	13	Health Care	Europe	United Kingdom
NR	AA	13	Health Care	Europe	United Kingdom
NR	A	4	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	A	4	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	AA	13	Health Care	Europe	United Kingdom
NR	A	4	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
	NR		Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	A	4	Health Care	Europe	United Kingdom
NR	A	13	Health Care	Europe	United Kingdom
NR	AA	13	Health Care	Europe	United Kingdom
	NR		Health Care	Europe	United Kingdom
	NR		Industrials	Europe	Luxembourg
	NR	3	Industrials	Europe	Luxembourg
	NR		Industrials	Europe	Luxembourg
	NR		Industrials	Europe	Luxembourg
	NR		Industrials	Europe	Luxembourg
	NR	3	Industrials	Europe	Luxembourg
	NR		Industrials	Europe	Luxembourg
	NR	3	Industrials	Europe	Luxembourg
NR	A	4	Basic Materials	Europe	Switzerland
NR	A	4	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
	NR		Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	A	3	Basic Materials	Europe	Switzerland
NR	A	3	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	10	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
NR	AA	11	Basic Materials	Europe	Switzerland
	B	3	Health Care	India	India
	B	3	Health Care	India	India
	B	3	Health Care	India	India
BB	AA	5	Financials	Europe	Iceland
BB	AA	5	Financials	Europe	Iceland
A	AA	5	Financials	Europe	Iceland
BBB	AA	5	Financials	Europe	Iceland
A	AA	5	Financials	Europe	Iceland
BBB	AA	5	Financials	Europe	Iceland
BBB	AA	5	Financials	Europe	Iceland
BBB	AA	5	Financials	Europe	Iceland
A	AA	5	Financials	Europe	Iceland
	NR		Financials	Europe	Iceland
A	AA	5	Financials	Europe	Iceland
BB	AA	5	Financials	Europe	Iceland
A	AA	5	Financials	Europe	Iceland
BBB	AA	5	Financials	Europe	Iceland
A	AA	5	Financials	Europe	Iceland
A	AA	5	Financials	Europe	Iceland
BBB	AA	5	Financials	Europe	Iceland
A	AA	5	Financials	Europe	Iceland

AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
	BBB					
	BBB	Thin	Thin	Thin	Thin	Thin
	BBB					
	BBB					
	BBB					
	BBB	Thin	Thin	Thin	Thin	Thin
	BBB					
	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB					
	BB					
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	Thin		Thin	
CcyGrp	Thin	Thin		Thin	
DocAdj	Thin	Thin		Thin	
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj					
DocAdj					
DocAdj					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

GLTNRUSDMR	29-Aug-08 GLTNR
GLTNRAUDMM	29-Aug-08 GLTNR
GLTNREURCR	29-Aug-08 GLTNR
GLTNREURMM	29-Aug-08 GLTNR
GLTNREURMR	29-Aug-08 GLTNR
GLTNRGBPMM	29-Aug-08 GLTNR
GLTNRHKDMM	29-Aug-08 GLTNR
GLTNRJPYMM	29-Aug-08 GLTNR
GLTNRSGDMM	29-Aug-08 GLTNR
GLTNRUSDCR	29-Aug-08 GLTNR
GLTNRUSDMM	29-Aug-08 GLTNR
GLMEURCR	29-Aug-08 GLM
GLMEURMM	29-Aug-08 GLM
GLMEURMR	29-Aug-08 GLM
GLMUSDCR	29-Aug-08 GLM
GLMUSDMM	29-Aug-08 GLM
GLMUSDMR	29-Aug-08 GLM
GLMUSDXR	29-Aug-08 GLM
GLOPMEURCR	29-Aug-08 GLOPM
GLOPMEURMM	29-Aug-08 GLOPM
GLOPMILSCR	29-Aug-08 GLOPM
GLOPMUSDCR	29-Aug-08 GLOPM
GLOPMUSDMM	29-Aug-08 GLOPM
GLOPMUSDMR	29-Aug-08 GLOPM
GLOBOUSDCR	29-Aug-08 GLOBO
GLOBOUSDMR	29-Aug-08 GLOBO
GMACLLAUDMR	29-Aug-08 GMACLL
GMACLLAUDXR	29-Aug-08 GMACLL
GMACLLCADCR	29-Aug-08 GMACLL
GMACLLCADMR	29-Aug-08 GMACLL
GMACLLCHFMR	29-Aug-08 GMACLL
GMACLLEURCR	29-Aug-08 GMACLL
GMACLLEURMM	29-Aug-08 GMACLL
GMACLLEURMR	29-Aug-08 GMACLL
GMACLLEURXR	29-Aug-08 GMACLL
GMACLLGBPCR	29-Aug-08 GMACLL
GMACLLGBPMR	29-Aug-08 GMACLL
GMACLLGBPXR	29-Aug-08 GMACLL
GMACLLHKDMR	29-Aug-08 GMACLL
GMACLLHKDXR	29-Aug-08 GMACLL
GMACLLJPYCR	29-Aug-08 GMACLL
GMACLLJPYMR	29-Aug-08 GMACLL
GMACLLNZDMR	29-Aug-08 GMACLL
GMACLLSEKMR	29-Aug-08 GMACLL
GMACLLSGDMR	29-Aug-08 GMACLL
GMACLLTWDMR	29-Aug-08 GMACLL
GMACLLUSDCR	29-Aug-08 GMACLL
GMACLLUSDMM	29-Aug-08 GMACLL
GMACLLUSDMR	29-Aug-08 GMACLL
GMACLLUSDXR	29-Aug-08 GMACLL
GLAIS-GOLFUSDCR	29-Aug-08 GLAIS-GOLF
GLAIS-GOLFUSDMR	29-Aug-08 GLAIS-GOLF
GLAIS-GOLFUSDXR	29-Aug-08 GLAIS-GOLF
GLAISUSDCR	29-Aug-08 GLAIS
GLAISUSDMR	29-Aug-08 GLAIS
GSAUDCR	29-Aug-08 GS
GSAUDMR	29-Aug-08 GS
GSCADMR	29-Aug-08 GS
GSCHFMR	29-Aug-08 GS
GSDKKMR	29-Aug-08 GS
GSEURCR	29-Aug-08 GS
GSEURMM	29-Aug-08 GS
GSEURMR	29-Aug-08 GS
GSEURXR	29-Aug-08 GS
GSGBPCR	29-Aug-08 GS
GSGBPMR	29-Aug-08 GS
GSHKDCR	29-Aug-08 GS
GSHKDMR	29-Aug-08 GS
GSJPYCR	29-Aug-08 GS
GSJPYMR	29-Aug-08 GS
GSKRWMR	29-Aug-08 GS
GSMXNMR	29-Aug-08 GS
GSNZDMR	29-Aug-08 GS
GSSEKMR	29-Aug-08 GS

Glitnir banki hf	XA37FV	SNRFOR	USD	MR	Composite
Glitnir banki hf	XA37FV	SUBLT2	AUD	MM	Composite
Glitnir banki hf	XA37FV	SUBLT2	EUR	CR	Composite
Glitnir banki hf	XA37FV	SUBLT2	EUR	MM	Composite
Glitnir banki hf	XA37FV	SUBLT2	EUR	MR	Composite
Glitnir banki hf	XA37FV	SUBLT2	GBP	MM	Composite
Glitnir banki hf	XA37FV	SUBLT2	HKD	MM	Composite
Glitnir banki hf	XA37FV	SUBLT2	JPY	MM	Composite
Glitnir banki hf	XA37FV	SUBLT2	SGD	MM	Composite
Glitnir banki hf	XA37FV	SUBLT2	USD	CR	Composite
Glitnir banki hf	XA37FV	SUBLT2	USD	MM	Composite
Global Marine Inc	3AGC87	SNRFOR	EUR	CR	Composite
Global Marine Inc	3AGC87	SNRFOR	EUR	MM	Composite
Global Marine Inc	3AGC87	SNRFOR	EUR	MR	Composite
Global Marine Inc	3AGC87	SNRFOR	USD	CR	Composite
Global Marine Inc	3AGC87	SNRFOR	USD	MM	Composite
Global Marine Inc	3AGC87	SNRFOR	USD	MR	Composite
Global Marine Inc	3AGC87	SNRFOR	USD	XR	Composite
Globe Telecom Inc	3AGE9D	SNRFOR	EUR	CR	Composite
Globe Telecom Inc	3AGE9D	SNRFOR	EUR	MM	Composite
Globe Telecom Inc	3AGE9D	SNRFOR	ILS	CR	Composite
Globe Telecom Inc	3AGE9D	SNRFOR	USD	CR	Composite
Globe Telecom Inc	3AGE9D	SNRFOR	USD	MM	Composite
Globe Telecom Inc	3AGE9D	SNRFOR	USD	MR	Composite
Globo Comunicacao e Participacoes SA	PTBEEM	SNRFOR	USD	CR	Composite
Globo Comunicacao e Participacoes SA	PTBEEM	SNRFOR	USD	MR	Composite
GMAC LLC	3J79EI	SNRFOR	AUD	MR	Composite
GMAC LLC	3J79EI	SNRFOR	AUD	XR	Composite
GMAC LLC	3J79EI	SNRFOR	CAD	CR	Composite
GMAC LLC	3J79EI	SNRFOR	CAD	MR	Composite
GMAC LLC	3J79EI	SNRFOR	CHF	MR	Composite
GMAC LLC	3J79EI	SNRFOR	EUR	CR	Composite
GMAC LLC	3J79EI	SNRFOR	EUR	MM	Composite
GMAC LLC	3J79EI	SNRFOR	EUR	MR	Composite
GMAC LLC	3J79EI	SNRFOR	EUR	XR	Composite
GMAC LLC	3J79EI	SNRFOR	GBP	CR	Composite
GMAC LLC	3J79EI	SNRFOR	GBP	MR	Composite
GMAC LLC	3J79EI	SNRFOR	GBP	XR	Composite
GMAC LLC	3J79EI	SNRFOR	HKD	MR	Composite
GMAC LLC	3J79EI	SNRFOR	HKD	XR	Composite
GMAC LLC	3J79EI	SNRFOR	JPY	CR	Composite
GMAC LLC	3J79EI	SNRFOR	JPY	MR	Composite
GMAC LLC	3J79EI	SNRFOR	NZD	MR	Composite
GMAC LLC	3J79EI	SNRFOR	SEK	MR	Composite
GMAC LLC	3J79EI	SNRFOR	SGD	MR	Composite
GMAC LLC	3J79EI	SNRFOR	TWD	MR	Composite
GMAC LLC	3J79EI	SNRFOR	USD	CR	Composite
GMAC LLC	3J79EI	SNRFOR	USD	MM	Composite
GMAC LLC	3J79EI	SNRFOR	USD	MR	Composite
GMAC LLC	3J79EI	SNRFOR	USD	XR	Composite
Gol Fin	GJCH8P	SNRFOR	USD	CR	Composite
Gol Fin	GJCH8P	SNRFOR	USD	MR	Composite
Gol Fin	GJCH8P	SNRFOR	USD	XR	Composite
Gol Linhas Aereas Inteligentes SA	PTDABP	SNRFOR	USD	CR	Composite
Gol Linhas Aereas Inteligentes SA	PTDABP	SNRFOR	USD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	AUD	CR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	AUD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	CAD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	CHF	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	DKK	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	EUR	CR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	EUR	MM	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	EUR	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	EUR	XR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	GBP	CR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	GBP	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	HKD	CR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	HKD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	JPY	CR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	JPY	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	KRW	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	MXN	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	NZD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	SEK	MR	Composite

11.95%	12.03%	11.14%	10.17%	9.39%	8.71%	8.12%	7.45%	7.34%
17.07%	17.06%	15.85%	14.84%	13.61%	12.65%	12.06%	11.31%	10.90%
17.78%	17.74%	16.51%	15.45%	14.18%	13.18%	12.57%	11.69%	11.36%
17.07%	17.00%	15.85%	14.84%	13.61%	12.65%	12.06%	11.15%	10.90%
16.89%	16.85%	15.69%	14.68%	13.47%	12.52%	11.94%	11.11%	10.79%
17.07%	17.00%	15.85%	14.84%	13.61%	12.65%	12.06%	11.15%	10.90%
17.07%	17.00%	15.85%	14.84%	13.61%	12.65%	12.06%	11.15%	10.90%
17.07%	17.06%	15.85%	14.84%	13.61%	12.65%	12.06%	11.31%	10.90%
17.07%	17.00%	15.85%	14.84%	13.61%	12.65%	12.06%	11.15%	10.90%
17.78%	17.74%	16.51%	15.45%	14.18%	13.18%	12.57%	11.69%	11.36%
17.07%	17.00%	15.85%	14.84%	13.61%	12.65%	12.06%	11.15%	10.90%
0.23%	0.29%	0.35%	0.38%	0.40%	0.43%	0.47%	0.49%	0.59%
0.23%	0.29%	0.37%	0.40%	0.43%	0.45%	0.49%	0.52%	0.59%
0.23%	0.29%	0.35%	0.38%	0.40%	0.43%	0.47%	0.49%	0.59%
0.23%	0.29%	0.34%	0.37%	0.39%	0.41%	0.45%	0.48%	0.59%
0.90%	0.94%	1.37%	1.76%	2.01%	2.21%	2.41%	2.67%	3.23%
0.90%	0.94%	1.37%	1.76%	2.01%	2.21%	2.41%	2.67%	3.23%
0.90%	0.94%	1.37%	1.67%	1.91%	2.10%	2.29%	2.53%	3.06%
1.30%				2.65%	2.80%	2.95%	3.08%	
1.30%				2.65%	2.80%	2.95%	3.08%	
15.49%	21.34%	22.27%	22.15%	21.01%	20.72%	18.64%	17.42%	17.96%
15.49%	21.67%	22.38%	22.32%	21.10%	20.66%	18.85%	17.42%	18.25%
15.49%	21.67%	22.38%	22.32%	21.10%	20.66%	18.85%	17.42%	18.25%
15.49%	22.62%	23.58%	23.46%	22.25%	21.74%	19.87%	18.43%	19.21%
15.49%	21.71%	22.64%	22.52%	21.36%	20.87%	19.07%	17.69%	18.44%
15.49%	21.67%	22.38%	22.32%	21.10%	20.66%	18.85%	17.42%	18.25%
15.49%	20.55%	21.56%	21.24%	20.33%	19.48%	18.29%	17.32%	17.58%
15.49%	21.67%	22.38%	22.32%	21.10%	20.66%	18.85%	17.42%	18.25%
15.49%	20.55%	21.56%	21.24%	20.33%	19.48%	18.29%	17.32%	17.58%
15.49%	21.67%	22.38%	22.32%	21.10%	20.66%	18.85%	17.42%	18.25%
15.49%	20.55%	21.56%	21.24%	20.33%	19.48%	18.29%	17.32%	17.58%
15.49%	21.34%	22.27%	22.15%	21.01%	21.96%	18.64%	17.42%	17.96%
15.49%	21.34%	22.27%	22.15%	21.01%	20.86%	18.64%	17.42%	17.96%
15.49%	21.67%	22.38%	22.32%	21.10%	20.66%	18.85%	17.42%	18.25%
15.49%	21.67%	22.38%	22.32%	21.10%	20.66%	18.85%	17.42%	18.25%
15.49%	22.62%	23.58%	23.46%	22.25%	21.74%	19.87%	18.43%	19.21%
15.49%	21.71%	22.64%	22.52%	21.36%	20.87%	19.07%	17.69%	18.44%
15.49%	21.67%	22.38%	22.32%	21.10%	20.66%	18.85%	17.42%	18.25%
15.49%	20.55%	21.56%	21.24%	20.33%	19.48%	18.29%	17.32%	17.58%
8.88%	8.88%	6.80%	7.00%	7.20%	7.38%	7.50%	7.63%	
1.30%		1.73%	1.94%	2.11%	2.34%	2.71%	3.24%	
1.30%		1.73%	1.94%	2.11%	2.23%	2.71%	3.24%	
1.33%	1.33%	1.38%	1.42%	1.45%	1.57%	1.48%	1.46%	1.51%
1.27%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.51%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.33%	1.40%	1.46%	1.49%	1.52%	1.57%	1.56%	1.53%	1.57%
1.28%	1.35%	1.40%	1.43%	1.46%	1.50%	1.50%	1.47%	1.51%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.33%	1.40%	1.46%	1.49%	1.52%	1.57%	1.56%	1.53%	1.57%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.27%	1.33%	1.38%	1.38%	1.45%	1.49%	1.48%	1.46%	1.51%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%

7.35%	7.15%	40.20%	A	A	A	A
10.84%	10.79%	20%	BB	BBB	BBB	BBB
11.29%	11.24%	20%	BBB	A	A	A
10.84%	10.79%	20%	A	AA	AA	AA
10.73%	10.68%	20%	BBB	A	A	A
10.84%	10.79%	20%	A	AA	AA	AA
10.84%	10.79%	20%	A	AA	AA	AA
10.84%	10.79%	20%	BB	BBB	BBB	BBB
10.84%	10.79%	20%	A	AA	AA	AA
11.29%	11.24%	20%	BBB	A	A	A
10.84%	10.79%	20%	A	AA	AA	AA
		40%				
		40%				
0.65%	0.84%	40%	NR	NR	A	BBB
0.65%	0.84%	40%	NR	NR	BBB	BB
		40%				
0.65%	0.84%	40%	NR	NR	A	BBB
0.65%	0.84%	40%	NR	NR	BBB	BB
		25%				
		25%				
3.30%	3.12%	25%	NR	NR	NR	A
3.30%	3.12%	25%	NR	NR	NR	A
		25%				
3.30%	3.12%	25%	NR	NR	NR	BBB
		27.50%	NR			
		27.50%	NR			
16.72%	17.80%	38.14%	NR	BBB	BBB	BBB
		38.14%				
		38.14%				
16.45%	17.80%	38.17%	NR	AA	AA	AA
16.45%	17.80%	38.17%	NR	AA	AA	AA
17.37%	17.80%	38.14%	NR	A	A	A
16.67%	17.80%	38.14%	NR	A	A	A
16.45%	17.80%	38.17%	NR	AA	AA	AA
15.89%	17.80%	38.00%	NR	A	A	A
		38.14%				
16.45%	17.80%	38.17%	NR	AA	AA	AA
15.89%	17.80%	38.00%	NR	A	A	A
16.45%	17.80%	38.17%	NR	AA	AA	AA
15.89%	17.80%	38.00%	NR	A	A	A
16.72%	17.80%	38.14%	NR	BBB	BBB	BBB
16.72%	17.80%	38.14%	NR	BBB	BBB	BBB
16.45%	17.80%	38.17%	NR	AA	AA	AA
		38.17%				
16.45%	17.80%	38.17%	NR	AA	AA	AA
		38.17%				
17.37%	17.80%	38.14%	NR	A	A	A
16.67%	17.80%	38.14%	NR	A	A	A
16.45%	17.80%	38.17%	NR	AA	AA	AA
15.89%	17.80%	38.00%	NR	A	A	A
		40%	NR	NR	NR	NR
		40%				
		40%				
3.55%		37.50%	NR		NR	NR
3.55%		37.50%	NR		NR	NR
1.43%		40.00%	BBB	BBB	BBB	A
1.43%		40.00%	A	BBB	BBB	A
1.43%		40.00%	A	AA	AA	AA
1.43%		40.00%	A	AA	AA	AA
		40.00%				
1.43%		40%	BBB	A	A	A
1.43%		40.00%	BBB	A	A	A
1.43%		40.00%	A	AA	AA	AA
		40.00%				
		40%				
1.43%		40.00%	A	AA	AA	AA
1.43%		40%	BBB	A	A	A
1.43%		40.00%	A	AA	AA	AA
		40.00%				
1.43%		40.00%	A	BBB	BBB	A
1.43%		40.00%	A	AA	AA	AA
1.43%			A	AA	AA	AA
1.43%		40.00%	A	AA	AA	AA
1.43%		40.00%	A	AA	AA	AA

A	BBB	A	A	BBB	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
A	BBB	A	A	NR	NR
BBB	BB	BBB	BBB	NR	NR
A	BBB	A	A	NR	NR
BBB	BB	BBB	BBB	NR	NR
A	BBB	A	A	BB	NR
A	BBB	A	A	BB	NR
BBB	BBB	BBB	BBB	B	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR		
NR	BBB	NR	NR		NR
NR	BBB	NR	NR		NR
BBB	BBB	BBB	BBB	BB	NR
BBB	A	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	A	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR

BBB	AA	5	Financials	Europe	Iceland
BB	AA	9	Financials	Europe	Iceland
BBB	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
BBB	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
BB	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
BBB	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
	NR		Telecommunications	Asia	Philippines
	NR		Telecommunications	Asia	Philippines
NR	A	3	Telecommunications	Asia	Philippines
NR	A	3	Telecommunications	Asia	Philippines
	NR		Telecommunications	Asia	Philippines
NR	A	3	Telecommunications	Asia	Philippines
	NR	2	Consumer Services	Lat.Amer	Brazil
	NR	2	Consumer Services	Lat.Amer	Brazil
BB	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
BB	A	3	Financials	N.Amer	United States
	NR	2	Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR	3	Consumer Services	Lat.Amer	Brazil
	NR	3	Consumer Services	Lat.Amer	Brazil
	AA	3	Financials	N.Amer	United States
	AA	3	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	A	3	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States

A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin				Thin
BB	BB	Thin				Thin
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B					
BB	B					
	BB	Thin		Thin	Thin	Thin
	BB	Thin		Thin	Thin	Thin
AA	A	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	Entity Tier	Entity Tier	CcyGrp	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier
Thin	Thin	Thin			
DocAdj	Thin	Thin		Thin	
DocAdj	Thin	Thin		Thin	
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

CcyGrp
CcyGrp

GSSGDCR	29-Aug-08 GS
GSSGDMR	29-Aug-08 GS
GSTWDMR	29-Aug-08 GS
GSUSDCR	29-Aug-08 GS
GSUSDMM	29-Aug-08 GS
GSUSDMR	29-Aug-08 GS
GSUSDXR	29-Aug-08 GS
GSZARMR	29-Aug-08 GS
GSAUDCR	29-Aug-08 GS
GSAUDMR	29-Aug-08 GS
GSCHFMR	29-Aug-08 GS
GSEURMM	29-Aug-08 GS
GSEURMR	29-Aug-08 GS
GSGBPCR	29-Aug-08 GS
GSGBPMM	29-Aug-08 GS
GSGBPMR	29-Aug-08 GS
GSHKDCR	29-Aug-08 GS
GSJPYMR	29-Aug-08 GS
GSUSDCR	29-Aug-08 GS
GSUSDMM	29-Aug-08 GS
GSUSDMR	29-Aug-08 GS
GOMEHKDCR	29-Aug-08 GOME
GOMEUSDCR	29-Aug-08 GOME
GOMEUSDMR	29-Aug-08 GOME
GOGLOBUSDMR	29-Aug-08 GOGLOB
GOGLOBUSDXR	29-Aug-08 GOGLOB
GRAUDMR	29-Aug-08 GR
GRAUDXR	29-Aug-08 GR
GRCADMR	29-Aug-08 GR
GRCHFMR	29-Aug-08 GR
GREURCR	29-Aug-08 GR
GREURMM	29-Aug-08 GR
GREURMR	29-Aug-08 GR
GREURXR	29-Aug-08 GR
GRGBPMM	29-Aug-08 GR
GRGBPXR	29-Aug-08 GR
GRHKDMR	29-Aug-08 GR
GRHKDXR	29-Aug-08 GR
GRJPYMR	29-Aug-08 GR
GRJPYXR	29-Aug-08 GR
GRNZDMR	29-Aug-08 GR
GRSEKMR	29-Aug-08 GR
GRSEKXR	29-Aug-08 GR
GRUSDCR	29-Aug-08 GR
GRUSDMM	29-Aug-08 GR
GRUSDMR	29-Aug-08 GR
GRUSDXR	29-Aug-08 GR
GTUSDMR	29-Aug-08 GT
GTUSDXR	29-Aug-08 GT
GTAUDMR	29-Aug-08 GT
GTAUDXR	29-Aug-08 GT
GTEURCR	29-Aug-08 GT
GTEURMM	29-Aug-08 GT
GTEURMR	29-Aug-08 GT
GTEURXR	29-Aug-08 GT
GTHKDXR	29-Aug-08 GT
GTILSXR	29-Aug-08 GT
GTUSDCR	29-Aug-08 GT
GTUSDMM	29-Aug-08 GT
GTUSDMR	29-Aug-08 GT
GTUSDXR	29-Aug-08 GT
GOOGLEUSDMR	29-Aug-08 GOOGLE
GOOGLEUSDXR	29-Aug-08 GOOGLE
BKIRAUDMM	29-Aug-08 BKIR
BKIREURCR	29-Aug-08 BKIR
BKIREURMM	29-Aug-08 BKIR
BKIREURMR	29-Aug-08 BKIR
BKIRGBPCR	29-Aug-08 BKIR
BKIRGBPMM	29-Aug-08 BKIR
BKIRGBPMR	29-Aug-08 BKIR
BKIRHKDCR	29-Aug-08 BKIR
BKIRHKDMM	29-Aug-08 BKIR
BKIRJPYCR	29-Aug-08 BKIR
BKIRJPYMM	29-Aug-08 BKIR

Goldman Sachs Gp Inc	3B955H	SNRFOR	SGD	CR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	SGD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	TWD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	USD	CR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	USD	MM	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	USD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	USD	XR	Composite
Goldman Sachs Gp Inc	3B955H	SNRFOR	ZAR	MR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	AUD	CR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	AUD	MR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	CHF	MR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	EUR	MM	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	EUR	MR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	GBP	CR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	GBP	MM	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	GBP	MR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	HKD	CR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	JPY	MR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	USD	CR	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	USD	MM	Composite
Goldman Sachs Gp Inc	3B955H	SUBLT2	USD	MR	Composite
GOME Electrical Appliances Hldg Ltd	GJCGFK	SNRFOR	HKD	CR	Composite
GOME Electrical Appliances Hldg Ltd	GJCGFK	SNRFOR	USD	CR	Composite
GOME Electrical Appliances Hldg Ltd	GJCGFK	SNRFOR	USD	MR	Composite
GOODMAN Glob Hldgs INC	3BA5BB	SNRFOR	USD	MR	Composite
GOODMAN Glob Hldgs INC	3BA5BB	SNRFOR	USD	XR	Composite
Goodrich Corp	3BA5BG	SNRFOR	AUD	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	AUD	XR	Composite
Goodrich Corp	3BA5BG	SNRFOR	CAD	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	CHF	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	EUR	CR	Composite
Goodrich Corp	3BA5BG	SNRFOR	EUR	MM	Composite
Goodrich Corp	3BA5BG	SNRFOR	EUR	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	EUR	XR	Composite
Goodrich Corp	3BA5BG	SNRFOR	GBP	MM	Composite
Goodrich Corp	3BA5BG	SNRFOR	GBP	XR	Composite
Goodrich Corp	3BA5BG	SNRFOR	HKD	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	HKD	XR	Composite
Goodrich Corp	3BA5BG	SNRFOR	JPY	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	JPY	XR	Composite
Goodrich Corp	3BA5BG	SNRFOR	NZD	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	SEK	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	SEK	XR	Composite
Goodrich Corp	3BA5BG	SNRFOR	USD	CR	Composite
Goodrich Corp	3BA5BG	SNRFOR	USD	MM	Composite
Goodrich Corp	3BA5BG	SNRFOR	USD	MR	Composite
Goodrich Corp	3BA5BG	SNRFOR	USD	XR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SECDOM	USD	MR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SECDOM	USD	XR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	AUD	MR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	AUD	XR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	EUR	CR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	EUR	MM	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	EUR	MR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	EUR	XR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	HKD	XR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	ILS	XR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	USD	CR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	USD	MM	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	USD	MR	Composite
Goodyear Tire & Rubr Co	3BA7A5	SNRFOR	USD	XR	Composite
GOOGLE INC	3BA7EY	SNRFOR	USD	MR	Composite
GOOGLE INC	3BA7EY	SNRFOR	USD	XR	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	AUD	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	EUR	CR	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	EUR	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	EUR	MR	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	GBP	CR	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	GBP	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	GBP	MR	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	HKD	CR	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	HKD	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	JPY	CR	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	JPY	MM	Composite

1.33%	1.40%	1.46%	1.49%	1.52%	1.57%	1.56%	1.53%	1.57%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.33%	1.40%	1.46%	1.49%	1.52%	1.57%	1.56%	1.53%	1.57%
1.28%	1.35%	1.40%	1.43%	1.46%	1.50%	1.50%	1.47%	1.51%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.22%	1.28%	1.34%	1.37%	1.39%	1.43%	1.43%	1.40%	1.44%
1.26%	1.33%	1.38%	1.42%	1.45%	1.49%	1.48%	1.46%	1.53%
1.56%	1.60%	1.64%	1.69%	1.82%	1.88%	1.80%	1.82%	1.74%
1.56%	1.60%	1.64%	1.69%	1.82%	1.88%	1.80%	1.82%	1.74%
1.56%	1.58%	1.63%	1.67%	1.80%	1.88%	1.80%	1.82%	1.74%
1.56%	1.61%	1.66%	1.70%	1.83%	1.88%	1.80%	1.84%	1.74%
1.56%	1.58%	1.63%	1.67%	1.80%	1.88%	1.80%	1.82%	1.74%
1.56%	1.68%	1.73%	1.77%	1.91%	1.96%	1.80%	1.92%	1.74%
1.56%	1.61%	1.66%	1.70%	1.83%	1.88%	1.80%	1.84%	1.74%
1.56%	1.58%	1.63%	1.67%	1.80%	1.88%	1.80%	1.82%	1.74%
1.56%	1.68%	1.73%	1.77%	1.91%	1.96%	1.80%	1.92%	1.74%
1.56%	1.60%	1.64%	1.69%	1.82%	1.88%	1.80%	1.82%	1.74%
1.56%	1.68%	1.73%	1.77%	1.91%	1.96%	1.80%	1.92%	1.74%
1.56%	1.61%	1.66%	1.70%	1.83%	1.88%	1.80%	1.84%	1.74%
1.56%	1.58%	1.63%	1.67%	1.80%	1.88%	1.80%	1.82%	1.74%
	7.85%	11.85%	7.40%	7.43%	12.10%			
	7.85%	11.85%	7.40%	7.43%	12.10%			
					1.26%			
					1.26%			
0.29%	0.33%	0.42%	0.49%	0.55%	0.60%	0.64%	0.68%	0.67%
0.29%	0.33%	0.41%	0.49%	0.55%	0.60%	0.64%	0.68%	0.67%
0.30%	0.34%	0.42%	0.49%	0.56%	0.61%	0.64%	0.70%	0.67%
0.30%	0.34%	0.42%	0.49%	0.56%	0.61%	0.64%	0.70%	0.67%
0.31%	0.35%	0.45%	0.51%	0.59%	0.64%	0.68%	0.72%	0.67%
0.30%	0.34%	0.43%	0.49%	0.56%	0.61%	0.65%	0.69%	0.67%
0.30%	0.34%	0.42%	0.49%	0.56%	0.61%	0.64%	0.70%	0.67%
0.28%	0.33%	0.41%	0.47%	0.54%	0.58%	0.62%	0.65%	0.67%
0.30%	0.34%	0.43%	0.49%	0.56%	0.61%	0.65%	0.69%	0.67%
0.28%	0.33%	0.41%	0.47%	0.54%	0.58%	0.62%	0.65%	0.67%
0.30%	0.34%	0.42%	0.49%	0.56%	0.61%	0.64%	0.70%	0.67%
0.28%	0.33%	0.41%	0.47%	0.54%	0.58%	0.62%	0.65%	0.67%
0.29%	0.33%	0.43%	0.49%	0.55%	0.60%	0.64%	0.68%	0.67%
0.29%	0.33%	0.41%	0.49%	0.55%	0.60%	0.64%	0.68%	0.67%
0.30%	0.34%	0.42%	0.49%	0.56%	0.61%	0.64%	0.70%	0.67%
0.28%	0.33%	0.41%	0.47%	0.54%	0.58%	0.62%	0.65%	0.67%
0.31%	0.35%	0.45%	0.51%	0.59%	0.64%	0.68%	0.72%	0.67%
0.30%	0.34%	0.43%	0.49%	0.56%	0.61%	0.65%	0.69%	0.67%
0.30%	0.34%	0.42%	0.49%	0.56%	0.61%	0.64%	0.70%	0.67%
0.28%	0.33%	0.41%	0.47%	0.54%	0.58%	0.62%	0.65%	0.67%
	1.54%	2.09%	2.98%	2.99%	3.15%	3.04%	2.98%	
	1.54%	2.09%	2.98%	2.99%	3.15%	3.04%	2.98%	
2.32%	2.45%	3.47%	3.97%	4.43%	4.80%	4.85%	4.88%	5.31%
2.32%	2.45%	3.47%	3.97%	4.43%	4.80%	4.85%	4.88%	5.31%
2.52%	2.64%	3.71%	4.29%	4.95%	5.28%	5.37%	5.28%	5.31%
2.42%	2.54%	3.57%	4.12%	4.58%	4.94%	5.01%	5.07%	5.31%
2.39%	2.51%	3.32%	4.09%	4.50%	4.87%	4.93%	4.87%	5.31%
2.34%	2.49%	3.39%	3.94%	4.39%	4.73%	4.78%	4.85%	5.31%
2.34%	2.49%	3.39%	3.94%	4.39%	4.73%	4.78%	4.85%	5.31%
2.34%	2.49%	3.39%	3.94%	4.39%	4.73%	4.78%	4.85%	5.31%
2.52%	2.64%	3.71%	4.29%	4.95%	5.28%	5.37%	5.28%	5.31%
2.39%	2.51%	3.32%	4.09%	4.50%	4.87%	4.93%	4.87%	5.31%
2.34%	2.49%	3.39%	3.94%	4.39%	4.73%	4.78%	4.85%	5.31%
	0.08%	0.13%	0.13%	0.14%	0.15%	0.20%	0.25%	
0.85%	1.10%	1.34%	1.63%	1.83%	2.03%	2.06%	2.04%	2.00%
0.85%	1.14%	1.41%	1.70%	1.90%	2.14%	2.10%	2.10%	2.08%
0.85%	1.09%	1.33%	1.62%	1.83%	2.00%	2.03%	2.02%	2.00%
0.85%	1.14%	1.41%	1.70%	1.90%	2.14%	2.10%	2.10%	2.08%
0.85%	1.09%	1.33%	1.62%	1.83%	2.00%	2.03%	2.02%	2.00%
0.85%	1.08%	1.32%	1.60%	1.81%	1.99%	2.01%	2.00%	1.98%
0.85%	1.14%	1.41%	1.70%	1.90%	2.14%	2.10%	2.10%	2.08%
0.85%	1.09%	1.33%	1.62%	1.83%	2.00%	2.03%	2.02%	2.00%
0.85%	1.10%	1.34%	1.63%	1.83%	2.03%	2.06%	2.04%	2.00%
0.85%	1.10%	1.34%	1.63%	1.83%	2.03%	2.06%	2.04%	2.00%

1.43%		40%	BBB	A	A	A
1.43%		40.00%	A	AA	AA	AA
1.43%		40.00%	A	AA	AA	AA
1.43%		40%	BBB	A	A	A
1.43%		40.00%	BBB	A	A	A
1.43%		40.00%	A	AA	AA	AA
1.43%		40.00%	BBB	A	A	A
1.43%		40.00%	A	AA	AA	AA
		20%	NR	BB	BB	BB
		20%	NR	BB	BB	BB
		20%	NR	A	A	A
			NR	BBB	BBB	BBB
		20%	NR	A	A	A
		20%	NR	BBB	BBB	BBB
		20%	NR	BBB	BBB	BBB
		20%	NR	A	A	A
		20%	NR	BBB	BBB	BBB
			NR	BB	BB	BB
		20%	NR	BBB	BBB	BBB
		20%	NR	BBB	BBB	BBB
		20%	NR	A	A	A
		35%				
		35%		NR	NR	NR
		35%		NR	NR	NR
		40%				
		40%				
0.75%	0.87%	40%	BB	BBB	BBB	BBB
0.75%	0.87%	40%	BB	BBB	BB	BBB
0.75%	0.87%	40%	A	AA	A	AA
0.75%	0.87%	40%	A	AA	A	AA
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	A	AA	A	AA
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	A	AA	A	AA
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	BB	BBB	BB	BBB
0.75%	0.87%		BB	BBB	BB	BBB
0.75%	0.87%	40%	A	AA	A	AA
		40%				
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	BBB	A	BBB	A
0.75%	0.87%	40%	A	AA	A	AA
0.75%	0.87%	40%	BBB	A	BBB	A
		34.50%		NR	NR	NR
		34.50%		NR	NR	NR
4.95%	4.95%	39.33%	BB	BBB	BBB	A
4.95%	4.95%	39.33%	BB	BBB	BBB	A
5.40%	5.41%	38%	BBB	A	A	AA
5.19%	5.19%	39.33%	BBB	A	AA	AA
5.13%	5.14%	39.33%	BBB	A	A	AA
4.95%	4.95%	40%	A	AA	AA	AAA
4.95%	4.95%	40%	A	AA	AA	AAA
4.95%	4.95%	40%	A	AA	AA	AAA
5.40%	5.41%	38%	BBB	A	A	AA
		39.33%				
5.13%	5.14%	39.33%	BBB	A	A	AA
4.95%	4.95%	40%	A	AA	AA	AAA
		40%		NR	NR	NR
		40%				
2.00%	2.64%	40%	NR	BB	BBB	BBB
2.08%	2.64%	40%	NR	BBB	A	A
2.00%	2.64%	40%	NR	A	AA	AA
		40%				
2.08%	2.64%	40%	NR	BBB	A	A
2.00%	2.64%	40%	NR	A	AA	AA
1.97%	2.64%	40%	NR	BBB	A	A
2.08%	2.64%	40%	NR	BBB	A	A
2.00%	2.64%	40%	NR	A	AA	AA
2.00%	2.64%	40%	NR	BB	BBB	BBB
2.00%	2.64%	40%	NR	BB	BBB	BBB

A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BB	BB	NR	BB	NR	
BB	BB	NR	BB	NR	
A	A	NR	A	NR	
BBB	BBB	NR	BBB	NR	
A	A	NR	A	NR	
BBB	BBB	NR	BBB	NR	
BBB	BBB	NR	BBB	NR	
A	A	NR	A	NR	
BBB	BBB	NR	BBB	NR	
BB	BB	NR	BB	NR	
BBB	BBB	NR	BBB	NR	
BBB	BBB	NR	BBB	NR	
A	A	NR	A	NR	
NR	NR				
NR	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	A	NR	BB
A	A	A	A	NR	BB
A	A	A	AA	NR	BBB
A	AA	AA	AA	NR	BBB
AA	AA	AA	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	AA	NR	BBB
AA	AA	AA	A	NR	BBB
AA	AA	AA	AA	NR	A
NR	BB	NR	NR		
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB

	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	AA	8	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	4	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	4	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	4	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	4	Financials	N.Amer	United States
	NR		Consumer Services	N.Amer	Bermuda
	NR	2	Consumer Services	N.Amer	Bermuda
	NR	2	Consumer Services	N.Amer	Bermuda
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
BBB	A	6	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	6	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
	NR	3	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	A	11	Financials	Europe	Ireland
NR	A	3	Financials	Europe	Ireland
NR	A	9	Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
NR	A	3	Financials	Europe	Ireland
NR	A	9	Financials	Europe	Ireland
NR	A	10	Financials	Europe	Ireland
NR	A	3	Financials	Europe	Ireland
NR	A	9	Financials	Europe	Ireland
NR	A	11	Financials	Europe	Ireland
NR	A	11	Financials	Europe	Ireland

AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	B		Thin	Thin	Thin	Thin
	B		Thin	Thin	Thin	Thin
B	BBB					
B	BBB					
BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
B	BB					
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A		Thin	Thin	Thin	Thin
	A					
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
Entity Tier	Thin	Entity Tier	Thin		
Entity Tier	Thin	Entity Tier	Thin		
CcyGrp	Thin	CcyGrp	Thin		
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		
DocAdj	Thin	DocAdj	Thin		
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		
DocAdj	Thin	DocAdj	Thin		
Entity Tier	Thin	Entity Tier	Thin		
DocAdj	Thin	DocAdj	Thin		
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		

Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier

BKIRUSDCR	29-Aug-08 BKIR
BKIRUSDMM	29-Aug-08 BKIR
BKIRUSDMR	29-Aug-08 BKIR
BKIREURCR	29-Aug-08 BKIR
BKIREURMM	29-Aug-08 BKIR
BKIREURMR	29-Aug-08 BKIR
BKIRGBPCR	29-Aug-08 BKIR
BKIRGBPMM	29-Aug-08 BKIR
BKIRJPYMM	29-Aug-08 BKIR
BKIRUSDCR	29-Aug-08 BKIR
BKIRUSDMM	29-Aug-08 BKIR
BKIRUSDMR	29-Aug-08 BKIR
GPTAUAUDMR	29-Aug-08 GPTAU
GPTAUEURCR	29-Aug-08 GPTAU
GPTAUEURMM	29-Aug-08 GPTAU
GPTAUEURMR	29-Aug-08 GPTAU
GPTAUGBPMR	29-Aug-08 GPTAU
GPTAUJPYMR	29-Aug-08 GPTAU
GPTAUUSDCR	29-Aug-08 GPTAU
GPTAUUSDMR	29-Aug-08 GPTAU
GRAHAM-GpcEURMM	29-Aug-08 GRAHAM-Gpc
GRAHAM-GpcUSDXR	29-Aug-08 GRAHAM-Gpc
GRAHAM-GpcUSDMR	29-Aug-08 GRAHAM-Gpc
GRAHAM-GpcUSDXR	29-Aug-08 GRAHAM-Gpc
ITV-GranadaGIAUDMM	29-Aug-08 ITV-GranadaGI
ITV-GranadaGIEURCR	29-Aug-08 ITV-GranadaGI
ITV-GranadaGIEURMM	29-Aug-08 ITV-GranadaGI
ITV-GranadaGIEURMR	29-Aug-08 ITV-GranadaGI
ITV-GranadaGIGBPCR	29-Aug-08 ITV-GranadaGI
ITV-GranadaGIUSDCR	29-Aug-08 ITV-GranadaGI
ITV-GranadaGIUSDMM	29-Aug-08 ITV-GranadaGI
ITV-GranadaGIUSDMR	29-Aug-08 ITV-GranadaGI
ITV-GranadaLtdEURCR	29-Aug-08 ITV-GranadaLtd
ITV-GranadaLtdEURMM	29-Aug-08 ITV-GranadaLtd
ITV-GranadaLtdEURMR	29-Aug-08 ITV-GranadaLtd
ITV-GranadaLtdEURXR	29-Aug-08 ITV-GranadaLtd
ITV-GranadaLtdGBPCR	29-Aug-08 ITV-GranadaLtd
ITV-GranadaLtdUSDCR	29-Aug-08 ITV-GranadaLtd
ITV-GranadaLtdUSDMM	29-Aug-08 ITV-GranadaLtd
ITV-GranadaLtdUSDMR	29-Aug-08 ITV-GranadaLtd
ITV-GranadaLtdUSDXR	29-Aug-08 ITV-GranadaLtd
GRANMASTEURMM	29-Aug-08 GRANMAST
GRANMASTUSDMR	29-Aug-08 GRANMAST
GPKUSDCR	29-Aug-08 GPK
GPKUSDMR	29-Aug-08 GPK
GPKUSDXR	29-Aug-08 GPK
GPK-GrPkIntEURCR	29-Aug-08 GPK-GrPkInt
GPK-GrPkIntEURMM	29-Aug-08 GPK-GrPkInt
GPK-GrPkIntEURMR	29-Aug-08 GPK-GrPkInt
GPK-GrPkIntEURXR	29-Aug-08 GPK-GrPkInt
GPK-GrPkIntUSDCR	29-Aug-08 GPK-GrPkInt
GPK-GrPkIntUSDMM	29-Aug-08 GPK-GrPkInt
GPK-GrPkIntUSDMR	29-Aug-08 GPK-GrPkInt
GPK-GrPkIntUSDXR	29-Aug-08 GPK-GrPkInt
GRECHINAUDMR	29-Aug-08 GRECHIN
GRECHINCNYCR	29-Aug-08 GRECHIN
GRECHINCNYMR	29-Aug-08 GRECHIN
GRECHINHKDMR	29-Aug-08 GRECHIN
GRECHINJPYCR	29-Aug-08 GRECHIN
GRECHINUSDCR	29-Aug-08 GRECHIN
GRECHINUSDMR	29-Aug-08 GRECHIN
GRECHINUSDXR	29-Aug-08 GRECHIN
GRAPPUSDCR	29-Aug-08 GRAPP
GRAPPUSDMR	29-Aug-08 GRAPP
GRAPPUSDXR	29-Aug-08 GRAPP
GEFUSDMR	29-Aug-08 GEF
GEFUSDXR	29-Aug-08 GEF
GWUSDCR	29-Aug-08 GW
GWUSDMR	29-Aug-08 GW
GWUSDXR	29-Aug-08 GW
GCMCPUSDCR	29-Aug-08 GCMCP
GCMCPUSDMR	29-Aug-08 GCMCP
GROHEEURMM	29-Aug-08 GROHE
GROHEEURMR	29-Aug-08 GROHE

Gov & Co Bk Irlnd	GG7DD9	SNRFOR	USD	CR	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	USD	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SNRFOR	USD	MR	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	EUR	CR	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	EUR	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	EUR	MR	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	GBP	CR	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	GBP	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	JPY	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	USD	CR	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	USD	MM	Composite
Gov & Co Bk Irlnd	GG7DD9	SUBLT2	USD	MR	Composite
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	AUD	MR	Composite
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	EUR	CR	Composite
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	EUR	MM	Composite
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	EUR	MR	Composite
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	GBP	MR	Composite
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	JPY	MR	Composite
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	USD	CR	Composite
GPT RE Ltd as responsible entity of the Gen Ppty Tr	QU4079	SNRFOR	USD	MR	Composite
Graham Packaging Co	3BCAFO	SECDOM	EUR	MM	Composite
Graham Packaging Co	3BCAFO	SECDOM	USD	XR	Composite
Graham Packaging Co	3BCAFO	SNRFOR	USD	MR	Composite
Graham Packaging Co	3BCAFO	SNRFOR	USD	XR	Composite
Granada Group Ltd	GK455F	SNRFOR	AUD	MM	Composite
Granada Group Ltd	GK455F	SNRFOR	EUR	CR	Composite
Granada Group Ltd	GK455F	SNRFOR	EUR	MM	Composite
Granada Group Ltd	GK455F	SNRFOR	EUR	MR	Composite
Granada Group Ltd	GK455F	SNRFOR	GBP	CR	Composite
Granada Group Ltd	GK455F	SNRFOR	USD	CR	Composite
Granada Group Ltd	GK455F	SNRFOR	USD	MM	Composite
Granada Group Ltd	GK455F	SNRFOR	USD	MR	Composite
Granada Ltd	GK456G	SNRFOR	EUR	CR	Composite
Granada Ltd	GK456G	SNRFOR	EUR	MM	Composite
Granada Ltd	GK456G	SNRFOR	EUR	MR	Composite
Granada Ltd	GK456G	SNRFOR	EUR	XR	Composite
Granada Ltd	GK456G	SNRFOR	GBP	CR	Composite
Granada Ltd	GK456G	SNRFOR	USD	CR	Composite
Granada Ltd	GK456G	SNRFOR	USD	MM	Composite
Granada Ltd	GK456G	SNRFOR	USD	MR	Composite
Granada Ltd	GK456G	SNRFOR	USD	XR	Composite
Granite Master Issuer plc	GK5585	SNRFOR	EUR	MM	Composite
Granite Master Issuer plc	GK5585	SNRFOR	USD	MR	Composite
Graphic Packaging Corp	3BGEEG	SNRFOR	USD	CR	Composite
Graphic Packaging Corp	3BGEEG	SNRFOR	USD	MR	Composite
Graphic Packaging Corp	3BGEEG	SNRFOR	USD	XR	Composite
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	EUR	CR	Composite
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	EUR	MM	Composite
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	EUR	MR	Composite
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	EUR	XR	Composite
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	USD	CR	Composite
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	USD	MM	Composite
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	USD	MR	Composite
Graphic Packaging Intl Inc	3BGEFY	SNRFOR	USD	XR	Composite
Greentown China Hldgs Ltd	GK510M	SNRFOR	AUD	MR	Composite
Greentown China Hldgs Ltd	GK510M	SNRFOR	CNY	CR	Composite
Greentown China Hldgs Ltd	GK510M	SNRFOR	CNY	MR	Composite
Greentown China Hldgs Ltd	GK510M	SNRFOR	HKD	MR	Composite
Greentown China Hldgs Ltd	GK510M	SNRFOR	JPY	CR	Composite
Greentown China Hldgs Ltd	GK510M	SNRFOR	USD	CR	Composite
Greentown China Hldgs Ltd	GK510M	SNRFOR	USD	MR	Composite
Greentown China Hldgs Ltd	GK510M	SNRFOR	USD	XR	Composite
Gregg Appliances Inc	3CGC7A	SNRFOR	USD	CR	Composite
Gregg Appliances Inc	3CGC7A	SNRFOR	USD	MR	Composite
Gregg Appliances Inc	3CGC7A	SNRFOR	USD	XR	Composite
Greif Inc	3CGD86	SNRFOR	USD	MR	Composite
Greif Inc	3CGD86	SNRFOR	USD	XR	Composite
Grey Wolf Inc	3CGFGG	SNRFOR	USD	CR	Composite
Grey Wolf Inc	3CGFGG	SNRFOR	USD	MR	Composite
Grey Wolf Inc	3CGFGG	SNRFOR	USD	XR	Composite
GRIFFIN COAL Mng Co PTY Ltd	QU79D8	SNRFOR	USD	CR	Composite
GRIFFIN COAL Mng Co PTY Ltd	QU79D8	SNRFOR	USD	MR	Composite
Grohe Hldg Gmbh	DFAE7A	SECDOM	EUR	MM	Composite
Grohe Hldg Gmbh	DFAE7A	SECDOM	EUR	MR	Composite

0.85%	1.14%	1.41%	1.70%	1.90%	2.14%	2.10%	2.10%	2.08%
0.85%	1.09%	1.33%	1.62%	1.83%	2.00%	2.03%	2.02%	2.00%
0.85%	1.08%	1.32%	1.60%	1.81%	1.99%	2.01%	2.00%	1.98%
	1.85%	2.39%	2.93%	3.33%	3.57%	3.53%	3.49%	3.52%
	1.77%	2.29%	2.82%	3.16%	3.40%	3.40%	3.39%	3.38%
	1.76%	2.27%	2.79%	3.12%	3.40%	3.36%	3.35%	3.35%
	1.85%	2.39%	2.93%	3.33%	3.57%	3.53%	3.49%	3.52%
	1.77%	2.29%	2.82%	3.16%	3.40%	3.40%	3.39%	3.38%
	1.85%	2.39%	2.93%	3.33%	3.57%	3.53%	3.49%	3.52%
	1.77%	2.29%	2.82%	3.16%	3.40%	3.40%	3.39%	3.38%
	1.76%	2.27%	2.79%	3.12%	3.40%	3.36%	3.35%	3.35%
2.36%	2.53%	3.03%	3.40%	3.61%	3.85%	4.00%	4.12%	4.18%
2.49%	2.66%	3.17%	3.56%	3.78%	4.04%	4.19%	4.31%	4.18%
2.36%	2.53%	3.01%	3.40%	3.61%	3.85%	4.00%	4.11%	4.18%
2.36%	2.53%	3.01%	3.40%	3.61%	3.85%	4.00%	4.11%	4.18%
2.36%	2.53%	3.03%	3.40%	3.61%	3.85%	4.00%	4.12%	4.18%
2.49%	2.66%	3.17%	3.56%	3.78%	4.04%	4.19%	4.31%	4.18%
2.36%	2.53%	3.01%	3.40%	3.61%	3.85%	4.00%	4.11%	4.18%
	2.32%	2.77%	3.10%		3.64%	3.91%		
	2.32%	2.77%	3.10%		3.64%	3.91%		
4.24%	5.21%	6.21%	5.58%	7.50%	7.67%	8.37%	8.20%	8.27%
4.24%	5.21%	6.21%	5.58%	7.50%	7.67%	8.37%	8.20%	8.27%
	0.14%	0.18%	0.27%		0.40%	0.50%	0.60%	
	0.14%	0.18%	0.27%		0.40%	0.50%	0.60%	
	0.14%	0.18%	0.27%		0.40%	0.50%	0.60%	
					2.53%			
					2.53%			
1.43%	2.79%	3.77%	4.18%	4.83%	5.53%	5.62%	5.83%	
1.43%	2.79%	3.77%	4.18%	4.83%	5.53%	5.62%	5.61%	
1.63%	2.60%	3.57%	4.83%	5.18%	6.29%	6.59%	6.62%	6.62%
1.63%	2.50%	3.57%	4.64%	5.18%	6.04%	6.33%	6.35%	6.62%
1.63%	2.47%	3.57%	4.59%	5.18%	5.98%	6.26%	6.29%	6.62%
1.63%	2.38%	3.57%	4.42%	5.18%	5.76%	6.03%	6.06%	6.62%
1.63%	2.60%	3.57%	4.83%	5.18%	6.29%	6.59%	6.62%	6.62%
1.63%	2.50%	3.57%	4.64%	5.18%	6.04%	6.33%	6.35%	6.62%
1.63%	2.47%	3.57%	4.59%	5.18%	5.98%	6.26%	6.29%	6.62%
1.63%	2.38%	3.57%	4.42%	5.18%	5.76%	6.03%	6.06%	6.62%
6.45%	8.00%	8.87%	10.53%	10.78%	12.03%	12.24%	12.44%	12.18%
6.45%	7.66%	8.52%	10.07%	10.78%	11.53%	11.63%	11.81%	12.18%
6.45%	7.66%	8.52%	10.07%	10.78%	11.53%	11.63%	11.81%	12.18%
6.45%	8.00%	8.70%	10.46%	10.78%	11.98%	12.24%	12.44%	12.18%
6.45%	7.66%	8.52%	10.07%	10.78%	11.53%	11.63%	11.81%	12.18%
6.45%	7.37%	8.21%	9.70%	10.78%	11.10%	11.20%	11.38%	12.18%
					4.30%			
					4.30%			
					1.80%			
					1.80%			
					1.80%			
	6.29%	6.64%	6.95%		7.59%	8.22%		
	6.29%	6.64%	6.95%		7.59%	8.22%		
4.32%	4.48%							
4.32%	4.48%							

2.08%	2.64%	40% NR	BBB	A	A
2.00%	2.64%	40% NR	A	AA	AA
1.97%	2.64%	40% NR	BBB	A	A
3.54%	3.53%	20%	BBB	BBB	A
3.41%	3.41%	20%	A	A	AA
3.36%	3.36%	20%	BBB	BBB	A
3.54%	3.53%	20%	BBB	BBB	A
3.41%	3.41%	20%	A	A	AA
		20%			
3.54%	3.53%	20%	BBB	BBB	A
3.41%	3.41%	20%	A	A	AA
3.36%	3.36%	20%	BBB	BBB	A
4.26%	4.33%	40% BB	BB	BBB	BBB
4.48%	4.56%	40% BBB	BBB	A	A
		40%			
4.26%	4.33%	40% A	A	AA	AA
4.26%	4.33%	40% A	A	AA	AA
4.26%	4.33%	40% BB	BB	BBB	BBB
4.48%	4.56%	40% BBB	BBB	A	A
4.26%	4.33%	40% A	A	AA	AA
		74.50%	NR	NR	NR
		74.50%	NR	NR	NR
8.22%		40% NR	NR	NR	NR
8.22%		40% NR	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
	5.80%	40% NR	NR	NR	NR
	5.80%	40% NR	NR	NR	NR
6.30%	6.20%	40% NR	B	NR	B
6.30%	6.20%	40% NR	B	NR	B
6.30%	6.20%	40% NR	B	NR	B
6.30%	6.20%	40% NR	BB	NR	BB
6.30%	6.20%	40% NR	B	NR	B
6.30%	6.20%	40% NR	B	NR	B
6.30%	6.20%	40% NR	B	NR	B
6.30%	6.20%	40% NR	BB	NR	BB
12.16%	12.31%	25% NR	BBB	BB	BBB
		25%			
12.16%	12.31%	25% NR	A	BBB	A
12.16%	12.31%	25% NR	A	BBB	A
		25%			
12.16%	12.31%	25% NR	AA	A	AA
12.16%	12.31%	25% NR	A	BBB	A
12.16%	12.31%	25% NR	A	BBB	A
		35%			
		35%			
		35%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		70% NR	NR		
		70% NR	NR		

A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	A	BBB
AA	A	AA	A	A	A
A	A	A	A	BBB	BBB
A	A	A	A	A	BBB
AA	A	AA	A	A	A
A	A	A	A	A	BBB
AA	A	AA	A	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
	NR	NR			
	NR	NR			
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR				
	NR				
NR	NR	NR	BB		
NR	NR	NR	BBB		
NR	B	B	BB	NR	NR
NR	B	B	BB	NR	NR
NR	B	B	BB	NR	NR
NR	BB	BBB	BBB	NR	NR
NR	B	B	BB	NR	NR
NR	B	B	BB	NR	NR
NR	B	B	BB	NR	NR
NR	BB	BBB	BBB	NR	NR
NR	BBB	BB	BB	NR	NR
NR	A	BBB	BBB	NR	NR
NR	A	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	A	BBB	BBB	NR	NR
NR	A	BBB	BBB	NR	NR
	NR				
	NR				
	NR				
	NR				
	NR				
	NR	NR			
	NR	NR			

NR	A	3	Financials	Europe	Ireland
NR	A	9	Financials	Europe	Ireland
NR	A	10	Financials	Europe	Ireland
BBB	A	6	Financials	Europe	Ireland
A	A	5	Financials	Europe	Ireland
BBB	A	6	Financials	Europe	Ireland
BBB	A	6	Financials	Europe	Ireland
A	A	5	Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
BBB	A	6	Financials	Europe	Ireland
A	A	5	Financials	Europe	Ireland
BBB	A	6	Financials	Europe	Ireland
BB	A	11	Financials	Oceania	Australia
BBB	A	11	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
A	A	10	Financials	Oceania	Australia
A	A	10	Financials	Oceania	Australia
BB	A	11	Financials	Oceania	Australia
BBB	A	11	Financials	Oceania	Australia
A	A	10	Financials	Oceania	Australia
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Consumer Services	Europe	United Kingdom
	NR	2	Consumer Services	Europe	United Kingdom
	NR	2	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR	2	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Industrials	N.Amer	United States
NR	NR	2	Industrials	N.Amer	United States
NR	NR	2	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	A	6	Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
NR	A	6	Financials	OffShore	Cayman Islands
NR	A	6	Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
NR	A	5	Financials	OffShore	Cayman Islands
NR	A	6	Financials	OffShore	Cayman Islands
NR	A	6	Financials	OffShore	Cayman Islands
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Basic Materials	Oceania	Australia
	NR	2	Basic Materials	Oceania	Australia
	NR		Industrials	Europe	Germany
	NR		Industrials	Europe	Germany

AA	A	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A		DocAdj	DocAdj	DocAdj	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B		Thin	Thin	Thin	
B	B		Thin	Thin	Thin	
CCC	B	Thin	Thin	Thin	Thin	Thin
CCC	B	Thin	Thin	Thin	Thin	Thin
	A					
	A		Thin	Thin	Thin	
	A		Thin	Thin	Thin	
	A					
	A					
	A					
	A		Thin	Thin	Thin	
	A					
	A					
	A					
	A					
	A					
	A					
	A					
	A					
	A					
	A					
B	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	DocAdj	Thin	DocAdj	Thin
B	BB	Thin	DocAdj	Thin	DocAdj	Thin
B	BB	Thin	DocAdj	Thin	DocAdj	Thin
B	BB	Thin	CcyGrp	Thin	CcyGrp	Thin
B	BB	Thin	DocAdj	Thin	DocAdj	Thin
B	BB	Thin	DocAdj	Thin	DocAdj	Thin
B	BB	Thin	DocAdj	Thin	DocAdj	Thin
B	BB	Thin	CcyGrp	Thin	CcyGrp	Thin
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Thin
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
B	BB					
B	BB					
B	BB					
BB	BB					
BB	BB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	B		Thin	Thin	Thin	
BB	B		Thin	Thin	Thin	
B	B	Thin	Thin			
B	B	Thin	Thin			

CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Thin				
Thin	Thin				
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin	Thin	DocAdj			Thin
Thin	Thin	CcyGrp			Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
Thin	Thin				
Thin	Thin				

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier

GROHEAUDMM	29-Aug-08 GROHE
GROHECHFMM	29-Aug-08 GROHE
GROHEEURCR	29-Aug-08 GROHE
GROHEEURMM	29-Aug-08 GROHE
GROHEEURMR	29-Aug-08 GROHE
GROHEGBPMM	29-Aug-08 GROHE
GROHEUSDCR	29-Aug-08 GROHE
GROHEUSDMM	29-Aug-08 GROHE
GROHEUSDMR	29-Aug-08 GROHE
GROHEUSDXR	29-Aug-08 GROHE
GPMA-SAEURCR	29-Aug-08 GPMA-SA
GPMA-SAEURMM	29-Aug-08 GPMA-SA
GPMA-SAEURCR	29-Aug-08 GPMA-SA
GPMA-SAEURMM	29-Aug-08 GPMA-SA
BSNSAAUDMM	29-Aug-08 BSNSA
BSNSACADMM	29-Aug-08 BSNSA
BSNSACHFCR	29-Aug-08 BSNSA
BSNSACHFMM	29-Aug-08 BSNSA
BSNSAEURCR	29-Aug-08 BSNSA
BSNSAEURMM	29-Aug-08 BSNSA
BSNSAEURMR	29-Aug-08 BSNSA
BSNSAGBPMM	29-Aug-08 BSNSA
BSNSAHKDMM	29-Aug-08 BSNSA
BSNSAJPYCR	29-Aug-08 BSNSA
BSNSAJPYMM	29-Aug-08 BSNSA
BSNSASEKMM	29-Aug-08 BSNSA
BSNSASGDMM	29-Aug-08 BSNSA
BSNSAUSDCR	29-Aug-08 BSNSA
BSNSAUSDMM	29-Aug-08 BSNSA
BSNSAUSDMR	29-Aug-08 BSNSA
BSNSAZARMM	29-Aug-08 BSNSA
GRUMABEURCR	29-Aug-08 GRUMAB
GRUMABEURMM	29-Aug-08 GRUMAB
GRUMABUSDCR	29-Aug-08 GRUMAB
GRUMABUSDMR	29-Aug-08 GRUMAB
GIGANTUSDCR	29-Aug-08 GIGANT
GIGANTUSDMR	29-Aug-08 GIGANT
GRUPOUSDCR	29-Aug-08 GRUPO
GRUPOUSDMR	29-Aug-08 GRUPO
TELVISAUDCR	29-Aug-08 TELVIS
TELVISEURCR	29-Aug-08 TELVIS
TELVISEURMM	29-Aug-08 TELVIS
TELVISEURMR	29-Aug-08 TELVIS
TELVISJPYCR	29-Aug-08 TELVIS
TELVISUSDCR	29-Aug-08 TELVIS
TELVISUSDMM	29-Aug-08 TELVIS
TELVISUSDMR	29-Aug-08 TELVIS
TELVISUSDXR	29-Aug-08 TELVIS
CIRINT-GrpEdtEspEURMM	29-Aug-08 CIRINT-GrpEdtEsp
CIRINT-GrpEdtEspEURMR	29-Aug-08 CIRINT-GrpEdtEsp
GSCOAUDCR	29-Aug-08 GSCO
GSCOAUDMR	29-Aug-08 GSCO
GSCOCHFCR	29-Aug-08 GSCO
GSCOEURCR	29-Aug-08 GSCO
GSCOEURMM	29-Aug-08 GSCO
GSCOEURMR	29-Aug-08 GSCO
GSCOGBPCR	29-Aug-08 GSCO
GSCOHKDCR	29-Aug-08 GSCO
GSCOJPYCR	29-Aug-08 GSCO
GSCOJPYMR	29-Aug-08 GSCO
GSCOKRWCR	29-Aug-08 GSCO
GSCONZDCR	29-Aug-08 GSCO
GSCOSGDCR	29-Aug-08 GSCO
GSCOTWDMR	29-Aug-08 GSCO
GSCOUSDCR	29-Aug-08 GSCO
GSCOUSDMM	29-Aug-08 GSCO
GSCOUSDMR	29-Aug-08 GSCO
GSCOUSDXR	29-Aug-08 GSCO
GAPUSDCR	29-Aug-08 GAP
GAPUSDMR	29-Aug-08 GAP
GAPUSDXR	29-Aug-08 GAP
GLKEURCR	29-Aug-08 GLK
GLKEURMM	29-Aug-08 GLK
GLKEURMR	29-Aug-08 GLK

Grohe Hldg Gmbh	DFAE7A	SNRFOR	AUD	MM	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	CHF	MM	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	EUR	CR	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	EUR	MM	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	EUR	MR	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	GBP	MM	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	USD	CR	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	USD	MM	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	USD	MR	Composite
Grohe Hldg Gmbh	DFAE7A	SNRFOR	USD	XR	Composite
Groupama SA	FJ9EBS	SNRFOR	EUR	CR	Composite
Groupama SA	FJ9EBS	SNRFOR	EUR	MM	Composite
Groupama SA	FJ9EBS	SUBLT2	EUR	CR	Composite
Groupama SA	FJ9EBS	SUBLT2	EUR	MM	Composite
Groupe Danone	3CID8D	SNRFOR	AUD	MM	Composite
Groupe Danone	3CID8D	SNRFOR	CAD	MM	Composite
Groupe Danone	3CID8D	SNRFOR	CHF	CR	Composite
Groupe Danone	3CID8D	SNRFOR	CHF	MM	Composite
Groupe Danone	3CID8D	SNRFOR	EUR	CR	Composite
Groupe Danone	3CID8D	SNRFOR	EUR	MM	Composite
Groupe Danone	3CID8D	SNRFOR	EUR	MR	Composite
Groupe Danone	3CID8D	SNRFOR	GBP	MM	Composite
Groupe Danone	3CID8D	SNRFOR	HKD	MM	Composite
Groupe Danone	3CID8D	SNRFOR	JPY	CR	Composite
Groupe Danone	3CID8D	SNRFOR	JPY	MM	Composite
Groupe Danone	3CID8D	SNRFOR	SEK	MM	Composite
Groupe Danone	3CID8D	SNRFOR	SGD	MM	Composite
Groupe Danone	3CID8D	SNRFOR	USD	CR	Composite
Groupe Danone	3CID8D	SNRFOR	USD	MM	Composite
Groupe Danone	3CID8D	SNRFOR	USD	MR	Composite
Groupe Danone	3CID8D	SNRFOR	ZAR	MM	Composite
GRUMA SAB de CV	4.00E+144	SNRFOR	EUR	CR	Composite
GRUMA SAB de CV	4.00E+144	SNRFOR	EUR	MM	Composite
GRUMA SAB de CV	4.00E+144	SNRFOR	USD	CR	Composite
GRUMA SAB de CV	4.00E+144	SNRFOR	USD	MR	Composite
Grupo Gigante SA CV		SNRFOR	USD	CR	Composite
Grupo Gigante SA CV		SNRFOR	USD	MR	Composite
Grupo KUO SAB CV		SNRFOR	USD	CR	Composite
Grupo KUO SAB CV		SNRFOR	USD	MR	Composite
Grupo Televisa S A	4E04DS	SNRFOR	AUD	CR	Composite
Grupo Televisa S A	4E04DS	SNRFOR	EUR	CR	Composite
Grupo Televisa S A	4E04DS	SNRFOR	EUR	MM	Composite
Grupo Televisa S A	4E04DS	SNRFOR	EUR	MR	Composite
Grupo Televisa S A	4E04DS	SNRFOR	JPY	CR	Composite
Grupo Televisa S A	4E04DS	SNRFOR	USD	CR	Composite
Grupo Televisa S A	4E04DS	SNRFOR	USD	MM	Composite
Grupo Televisa S A	4E04DS	SNRFOR	USD	MR	Composite
Grupo Televisa S A	4E04DS	SNRFOR	USD	XR	Composite
Gruppo Editoriale L Espresso SPA	TY7697	SNRFOR	EUR	MM	Composite
Gruppo Editoriale L Espresso SPA	TY7697	SNRFOR	EUR	MR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	AUD	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	AUD	MR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	CHF	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	EUR	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	EUR	MM	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	EUR	MR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	GBP	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	HKD	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	JPY	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	JPY	MR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	KRW	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	NZD	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	SGD	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	TWD	MR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	USD	CR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	USD	MM	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	USD	MR	Composite
GS Caltex Oil Corp	Y0B91G	SNRFOR	USD	XR	Composite
Gt Atlantic & Pacific Tea Co Inc	3C907E	SNRFOR	USD	CR	Composite
Gt Atlantic & Pacific Tea Co Inc	3C907E	SNRFOR	USD	MR	Composite
Gt Atlantic & Pacific Tea Co Inc	3C907E	SNRFOR	USD	XR	Composite
Gt Lakes Chem Corp	3C95BE	SNRFOR	EUR	CR	Composite
Gt Lakes Chem Corp	3C95BE	SNRFOR	EUR	MM	Composite
Gt Lakes Chem Corp	3C95BE	SNRFOR	EUR	MR	Composite

3.94%	4.71%	7.35%	8.75%	8.96%	9.17%	8.96%	8.72%	8.83%
3.92%	4.72%	7.30%	8.74%	8.95%	9.17%	8.96%	8.72%	8.81%
4.09%	4.91%	7.66%	9.15%	9.37%	9.57%	9.38%	9.13%	9.29%
3.92%	4.72%	7.30%	8.74%	8.95%	9.17%	8.96%	8.72%	8.81%
3.92%	4.72%	7.30%	8.74%	8.95%	9.17%	8.96%	8.72%	8.81%
4.09%	4.91%	7.66%	9.15%	9.37%	9.57%	9.38%	9.13%	9.29%
3.92%	4.72%	7.30%	8.74%	8.95%	9.17%	8.96%	8.72%	8.81%
3.75%	4.49%	7.01%	8.37%	8.57%	8.76%	8.58%	8.35%	8.50%
	0.47%		0.66%		0.83%	0.85%	0.87%	
	0.47%		0.66%		0.83%	0.85%	0.87%	
0.20%	0.29%	0.36%	0.43%	0.50%	0.56%	0.61%	0.66%	0.73%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.21%	0.28%	0.37%	0.42%	0.50%	0.57%	0.62%	0.67%	0.75%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.21%	0.28%	0.37%	0.42%	0.50%	0.57%	0.62%	0.67%	0.75%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.20%	0.28%	0.35%	0.42%	0.49%	0.55%	0.60%	0.65%	0.72%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.20%	0.29%	0.36%	0.43%	0.50%	0.56%	0.61%	0.66%	0.73%
0.20%	0.29%	0.36%	0.43%	0.50%	0.56%	0.61%	0.66%	0.73%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.21%	0.28%	0.37%	0.42%	0.50%	0.57%	0.62%	0.67%	0.75%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.20%	0.28%	0.35%	0.42%	0.49%	0.55%	0.60%	0.65%	0.72%
0.20%	0.28%	0.36%	0.43%	0.50%	0.55%	0.60%	0.65%	0.72%
0.30%		0.65%	0.86%	1.11%	1.34%	1.54%	1.69%	1.77%
0.30%		0.65%	0.86%	1.11%	1.34%	1.54%	1.69%	1.77%
			3.91%	4.37%	4.83%	5.22%	5.57%	5.91%
			3.91%	4.37%	4.83%	5.22%	5.57%	5.91%
0.28%		0.88%	1.08%	1.25%	1.40%	1.50%	1.61%	1.78%
0.28%		0.88%	1.08%	1.25%	1.40%	1.50%	1.61%	1.73%
0.28%		0.88%	1.08%	1.25%	1.40%	1.50%	1.61%	1.78%
0.28%		0.88%	1.08%	1.25%	1.40%	1.50%	1.61%	1.73%
0.28%		0.84%	1.03%	1.19%	1.33%	1.42%	1.53%	1.64%
0.28%		0.81%	0.99%	1.14%	1.28%	1.37%	1.48%	1.58%
					0.83%			
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.79%	1.09%	1.38%	1.59%	1.83%	1.92%	2.05%	2.13%
0.68%	0.83%	1.14%	1.45%	1.67%	1.92%	2.02%	2.15%	2.24%
0.68%	0.79%	1.09%	1.38%	1.59%	1.83%	1.92%	2.05%	2.13%
	4.50%		4.50%		4.92%	4.50%		
	4.50%		4.50%		4.50%	4.50%		
0.13%	0.14%	0.26%	0.35%	0.43%	0.53%	0.58%	0.64%	0.74%
0.13%	0.14%	0.25%	0.34%	0.41%	0.50%	0.55%	0.60%	0.74%

8.77%	8.75%	40% BBB	BBB	A	A
8.77%	8.75%	40% AA	AA	AA	AAA
9.14%	9.12%	40% A	A	AA	AA
8.77%	8.75%	40% AA	AA	AA	AAA
		40%			
8.77%	8.75%	40% AA	AA	AA	AAA
9.14%	9.12%	40% A	A	AA	AA
8.77%	8.75%	40% AA	AA	AA	AAA
		40%			
8.36%	8.34%	40% A	A	AA	AA
		40%	NR		NR
		40%	NR		NR
		20%			
		20%			
0.73%	0.74%	40% BB	BBB	BBB	BBB
0.72%	0.73%	40% A	AA	AA	AA
0.75%	0.76%	40% BBB	A	AA	A
0.72%	0.73%	40% A	AA	AA	AA
0.75%	0.76%	40% BBB	A	AA	A
0.72%	0.73%	40% A	AA	AA	AA
0.71%	0.72%	40% BBB	A	A	A
0.72%	0.73%	40% A	AA	AA	AA
0.72%	0.73%	40% A	AA	AA	AA
0.73%	0.74%	40% BB	BBB	BBB	BBB
0.73%	0.74%	40% BB	BBB	BBB	BBB
0.72%	0.73%	40% A	AA	AA	AA
0.72%	0.73%	40% A	AA	AA	AA
0.75%	0.76%	40% BBB	A	AA	A
0.72%	0.73%	40% A	AA	AA	AA
0.71%	0.72%	40% BBB	A	A	A
0.72%	0.73%	40% A	AA	AA	AA
		42.50%			
		42.50%			
		42.50%			
		42.50%			
1.86%	1.96%	37.50% NR		NR	NR
1.86%	1.96%	37.50% NR		NR	NR
6.03%		22.50%			NR
6.03%		22.50%			NR
1.84%	2.03%	27% NR		BB	BBB
1.73%	1.88%	27.50% NR		A	AA
		27%			
		27%			
1.84%	2.03%	27% NR		BB	BBB
1.73%	1.88%	27.50% NR		A	AA
		27%			
1.65%	1.78%	27% NR		BBB	A
1.59%	1.72%	27% NR		BBB	A
		40%			
		40%			
2.17%	2.20%	38.67% NR	BB	BB	BBB
2.17%	2.20%	38.67% NR	BB	BB	BBB
2.17%	2.20%	38.40% NR	A	A	AA
2.17%	2.20%	38.40% NR	A	A	AA
		38.67%			
		38.67%			
2.17%	2.20%	38.40% NR	A	A	AA
		38.40%			
2.17%	2.20%	38.67% NR	BB	BB	BBB
2.17%	2.20%	38.67% NR	BB	BB	BBB
2.17%	2.20%	38.40% NR	A	A	AA
2.17%	2.20%	38.40% NR	A	A	AA
		38.40%			
2.06%	2.09%	38.67% NR	BBB	BBB	A
2.17%	2.20%	38.40% NR	A	A	AA
		38.67%			
2.06%	2.09%	38.67% NR	BBB	BBB	A
		38.67%			
		40%	NR		NR
		40%			
		40%	NR		NR
1.00%		40% NR	NR	BB	BBB
		40%			
1.00%		40% NR	NR	BBB	A

A	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
	NR	NR	NR		
	NR	NR	NR		
BBB	A	BBB	A	BB	BB
AA	AA	AA	AAA	A	A
A	AA	A	A	BBB	BBB
AA	AA	AA	AAA	A	A
A	AA	A	A	BBB	BBB
AA	AA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
BBB	A	BBB	A	BB	BB
BBB	A	BBB	A	BB	BB
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
A	AA	A	A	BBB	BBB
AA	AA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
AA	AA	AA	AAA	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	B
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	B
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
	NR				
BBB	BBB	BBB	BB	BBB	BB
BBB	BBB	BBB	BB	BBB	BB
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
BBB	BBB	BBB	BB	BBB	BB
BBB	BBB	BBB	BB	BBB	BB
AA	AA	AA	A	AA	A
AA	AA	AA	A	AA	A
A	A	A	BBB	A	BBB
AA	AA	AA	A	AA	A
A	A	A	BBB	A	BBB
	BB	NR			
	BBB	NR			
BBB	BBB	BB	BB	NR	NR
A	A	A	BBB	NR	NR

BBB	AA	13	Industrials	Europe	Germany
AA	AA	13	Industrials	Europe	Germany
A	AA	13	Industrials	Europe	Germany
AA	AA	13	Industrials	Europe	Germany
	NR		Industrials	Europe	Germany
AA	AA	13	Industrials	Europe	Germany
A	AA	13	Industrials	Europe	Germany
AA	AA	13	Industrials	Europe	Germany
	NR		Industrials	Europe	Germany
A	AA	13	Industrials	Europe	Germany
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
BB	AA	12	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
BBB	A	6	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
BBB	A	6	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
BBB	AA	12	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
BB	AA	12	Consumer Goods	Europe	France
BB	AA	12	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
BBB	A	6	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
BBB	AA	12	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
	NR		Consumer Goods	Lat.Amer	Mexico
	NR		Consumer Goods	Lat.Amer	Mexico
	NR		Consumer Goods	Lat.Amer	Mexico
	NR		Consumer Goods	Lat.Amer	Mexico
NR	NR	2	Consumer Services	Lat.Amer	Mexico
NR	NR	2	Consumer Services	Lat.Amer	Mexico
	NR	2	Basic Materials	Lat.Amer	Mexico
	NR	2	Basic Materials	Lat.Amer	Mexico
B	A	8	Consumer Services	Lat.Amer	Mexico
A	A	8	Consumer Services	Lat.Amer	Mexico
	NR		Consumer Services	Lat.Amer	Mexico
	NR		Consumer Services	Lat.Amer	Mexico
B	A	8	Consumer Services	Lat.Amer	Mexico
A	A	8	Consumer Services	Lat.Amer	Mexico
	NR		Consumer Services	Lat.Amer	Mexico
BBB	A	8	Consumer Services	Lat.Amer	Mexico
BBB	A	8	Consumer Services	Lat.Amer	Mexico
	NR	2	Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
BB	A	8	Oil & Gas	Asia	Korea (Republic of)
BB	A	8	Oil & Gas	Asia	Korea (Republic of)
A	A	8	Oil & Gas	Asia	Korea (Republic of)
A	A	8	Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
A	A	8	Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
BB	A	8	Oil & Gas	Asia	Korea (Republic of)
BB	A	8	Oil & Gas	Asia	Korea (Republic of)
A	A	8	Oil & Gas	Asia	Korea (Republic of)
A	A	8	Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
BBB	A	8	Oil & Gas	Asia	Korea (Republic of)
A	A	8	Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
BBB	A	8	Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	A	4	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	A	4	Basic Materials	N.Amer	United States

B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA		Thin		Thin	
A	AA		Thin		Thin	
A	AA					
A	AA					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BB	BBB	Thin		Thin	Thin	Thin
BB	BBB	Thin		Thin	Thin	Thin
BBB	BB				Thin	Thin
BBB	BB				Thin	Thin
BBB	BBB	Thin		Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin		CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin		Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin		CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin		DocAdj	DocAdj	DocAdj
BBB	BBB	Thin		DocAdj	DocAdj	DocAdj
	BBB					
	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
B	BB		Thin		Thin	
B	BB					
B	BB		Thin		Thin	
BB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp

CcyGrp
DocAdj
CcyGrp

DocAdj
Thin
Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp

Thin
Thin
Thin
Thin
Entity Tier
CcyGrp

Entity Tier
CcyGrp

DocAdj
DocAdj
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp

DocAdj

DocAdj
CcyGrp

CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp

CcyGrp
DocAdj
CcyGrp

DocAdj
Thin
Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp

Thin
Thin
Thin
Thin
Entity Tier
CcyGrp

Entity Tier
CcyGrp

DocAdj
DocAdj
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp

DocAdj

DocAdj
Thin

CcyGrp
Thin
DocAdj
DocAdj

CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp

CcyGrp
DocAdj
CcyGrp

DocAdj

DocAdj
Thin
Thin

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

Thin
Thin
Thin
Thin
Entity Tier
CcyGrp

Entity Tier
CcyGrp

DocAdj
DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp

DocAdj

DocAdj

CcyGrp
DocAdj

CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp

CcyGrp
DocAdj
CcyGrp

DocAdj
Thin
Thin

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

Thin
Thin
Thin
Thin
Entity Tier
CcyGrp

Entity Tier
CcyGrp

DocAdj
DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp

DocAdj
CcyGrp

DocAdj

DocAdj

CcyGrp
DocAdj

CcyGrp

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

GLKHKDMR	29-Aug-08 GLK
GLKJPYMR	29-Aug-08 GLK
GLKUSDCR	29-Aug-08 GLK
GLKUSDMM	29-Aug-08 GLK
GLKUSDMR	29-Aug-08 GLK
GLKUSDXR	29-Aug-08 GLK
VZ-GTECorpUSDCR	29-Aug-08 VZ-GTECorp
VZ-GTECorpUSDMR	29-Aug-08 VZ-GTECorp
VZ-GTECorpUSDXR	29-Aug-08 VZ-GTECorp
GTECHEURMR	29-Aug-08 GTECH
GTECHUSDMR	29-Aug-08 GTECH
GTECHUSDXR	29-Aug-08 GTECH
GTLILUSDCR	29-Aug-08 GTLIL
GTAAUSDCR	29-Aug-08 GTAA
GTAAUSDMR	29-Aug-08 GTAA
GDTAUDCR	29-Aug-08 GDT
GDTAUDMR	29-Aug-08 GDT
GDTEURCR	29-Aug-08 GDT
GDTEURMM	29-Aug-08 GDT
GDTEURMR	29-Aug-08 GDT
GDTEURXR	29-Aug-08 GDT
GDTJPYMR	29-Aug-08 GDT
GDTUSDCR	29-Aug-08 GDT
GDTUSDMM	29-Aug-08 GDT
GDTUSDMR	29-Aug-08 GDT
GDTUSDXR	29-Aug-08 GDT
GIBEURCR	29-Aug-08 GIB
GIBUSDCR	29-Aug-08 GIB
GIBUSDMM	29-Aug-08 GIB
GIBUSDMR	29-Aug-08 GIB
GINCEURCR	29-Aug-08 GINC
GINCEURMM	29-Aug-08 GINC
GINCUSDCR	29-Aug-08 GINC
GINCUSDMM	29-Aug-08 GINC
GUNMAJPYCR	29-Aug-08 GUNMA
GUNMAJPYMR	29-Aug-08 GUNMA
GUNMAUSDCR	29-Aug-08 GUNMA
HRBEURCR	29-Aug-08 HRB
HRBEURMM	29-Aug-08 HRB
HRBEURMR	29-Aug-08 HRB
HRBEURXR	29-Aug-08 HRB
HRBUSDCR	29-Aug-08 HRB
HRBUSDMR	29-Aug-08 HRB
HRBUSDXR	29-Aug-08 HRB
HNZAUDMR	29-Aug-08 HNZ
HNZCHFMR	29-Aug-08 HNZ
HNZEURCR	29-Aug-08 HNZ
HNZEURMM	29-Aug-08 HNZ
HNZEURMR	29-Aug-08 HNZ
HNZEURXR	29-Aug-08 HNZ
HNZGBPMR	29-Aug-08 HNZ
HNZHKDMR	29-Aug-08 HNZ
HNZJPYMR	29-Aug-08 HNZ
HNZNOKMR	29-Aug-08 HNZ
HNZTWDMR	29-Aug-08 HNZ
HNZUSDCR	29-Aug-08 HNZ
HNZUSDMM	29-Aug-08 HNZ
HNZUSDMR	29-Aug-08 HNZ
HNZUSDXR	29-Aug-08 HNZ
H2OEURCR	29-Aug-08 H2O
H2OEURMM	29-Aug-08 H2O
H2OJPYCR	29-Aug-08 H2O
H2OJPYXR	29-Aug-08 H2O
H2OUSDCR	29-Aug-08 H2O
H2OUSDMM	29-Aug-08 H2O
HALAUDMR	29-Aug-08 HAL
HALAUDXR	29-Aug-08 HAL
HALCADMR	29-Aug-08 HAL
HALCHFMR	29-Aug-08 HAL
HALEURCR	29-Aug-08 HAL
HALEURMM	29-Aug-08 HAL
HALEURMR	29-Aug-08 HAL
HALEURXR	29-Aug-08 HAL
HALGBPMR	29-Aug-08 HAL

Gt Lakes Chem Corp	3C95BE	SNRFOR	HKD	MR	Composite
Gt Lakes Chem Corp	3C95BE	SNRFOR	JPY	MR	Composite
Gt Lakes Chem Corp	3C95BE	SNRFOR	USD	CR	Composite
Gt Lakes Chem Corp	3C95BE	SNRFOR	USD	MM	Composite
Gt Lakes Chem Corp	3C95BE	SNRFOR	USD	MR	Composite
Gt Lakes Chem Corp	3C95BE	SNRFOR	USD	XR	Composite
GTE Corp	3J8552	SNRFOR	USD	CR	Composite
GTE Corp	3J8552	SNRFOR	USD	MR	Composite
GTE Corp	3J8552	SNRFOR	USD	XR	Composite
Gtech Hldgs Corp	4E0569	SNRFOR	EUR	MR	Composite
Gtech Hldgs Corp	4E0569	SNRFOR	USD	MR	Composite
Gtech Hldgs Corp	4E0569	SNRFOR	USD	XR	Composite
GTL Infrastructure Ltd	Y0BA9L	SNRFOR	USD	CR	Composite
Gtr Toronto Arpt Auth	3CAA96	SNRFOR	USD	CR	Composite
Gtr Toronto Arpt Auth	3CAA96	SNRFOR	USD	MR	Composite
Guidant Corp	4E17FH	SNRFOR	AUD	CR	Composite
Guidant Corp	4E17FH	SNRFOR	AUD	MR	Composite
Guidant Corp	4E17FH	SNRFOR	EUR	CR	Composite
Guidant Corp	4E17FH	SNRFOR	EUR	MM	Composite
Guidant Corp	4E17FH	SNRFOR	EUR	MR	Composite
Guidant Corp	4E17FH	SNRFOR	EUR	XR	Composite
Guidant Corp	4E17FH	SNRFOR	JPY	MR	Composite
Guidant Corp	4E17FH	SNRFOR	USD	CR	Composite
Guidant Corp	4E17FH	SNRFOR	USD	MM	Composite
Guidant Corp	4E17FH	SNRFOR	USD	MR	Composite
Guidant Corp	4E17FH	SNRFOR	USD	XR	Composite
Gulf Intl Bk	MR76BS	SNRFOR	EUR	CR	Composite
Gulf Intl Bk	MR76BS	SNRFOR	USD	CR	Composite
Gulf Intl Bk	MR76BS	SNRFOR	USD	MM	Composite
Gulf Intl Bk	MR76BS	SNRFOR	USD	MR	Composite
Gulf Invt Corp	MR76AT	SNRFOR	EUR	CR	Composite
Gulf Invt Corp	MR76AT	SNRFOR	EUR	MM	Composite
Gulf Invt Corp	MR76AT	SNRFOR	USD	CR	Composite
Gulf Invt Corp	MR76AT	SNRFOR	USD	MM	Composite
Gunma Bk Ltd	JK8EDC	SNRFOR	JPY	CR	Composite
Gunma Bk Ltd	JK8EDC	SNRFOR	JPY	MR	Composite
Gunma Bk Ltd	JK8EDC	SNRFOR	USD	CR	Composite
H & R Block Inc	09C9D8	SNRFOR	EUR	CR	Composite
H & R Block Inc	09C9D8	SNRFOR	EUR	MM	Composite
H & R Block Inc	09C9D8	SNRFOR	EUR	MR	Composite
H & R Block Inc	09C9D8	SNRFOR	EUR	XR	Composite
H & R Block Inc	09C9D8	SNRFOR	USD	CR	Composite
H & R Block Inc	09C9D8	SNRFOR	USD	MR	Composite
H & R Block Inc	09C9D8	SNRFOR	USD	XR	Composite
H J Heinz Co	4G537B	SNRFOR	AUD	MR	Composite
H J Heinz Co	4G537B	SNRFOR	CHF	MR	Composite
H J Heinz Co	4G537B	SNRFOR	EUR	CR	Composite
H J Heinz Co	4G537B	SNRFOR	EUR	MM	Composite
H J Heinz Co	4G537B	SNRFOR	EUR	MR	Composite
H J Heinz Co	4G537B	SNRFOR	EUR	XR	Composite
H J Heinz Co	4G537B	SNRFOR	GBP	MR	Composite
H J Heinz Co	4G537B	SNRFOR	HKD	MR	Composite
H J Heinz Co	4G537B	SNRFOR	JPY	MR	Composite
H J Heinz Co	4G537B	SNRFOR	NOK	MR	Composite
H J Heinz Co	4G537B	SNRFOR	TWD	MR	Composite
H J Heinz Co	4G537B	SNRFOR	USD	CR	Composite
H J Heinz Co	4G537B	SNRFOR	USD	MM	Composite
H J Heinz Co	4G537B	SNRFOR	USD	MR	Composite
H J Heinz Co	4G537B	SNRFOR	USD	XR	Composite
H2O RETAILING Corp	JL58DR	SNRFOR	EUR	CR	Composite
H2O RETAILING Corp	JL58DR	SNRFOR	EUR	MM	Composite
H2O RETAILING Corp	JL58DR	SNRFOR	JPY	CR	Composite
H2O RETAILING Corp	JL58DR	SNRFOR	JPY	XR	Composite
H2O RETAILING Corp	JL58DR	SNRFOR	USD	CR	Composite
H2O RETAILING Corp	JL58DR	SNRFOR	USD	MM	Composite
Halliburton Co	4E6837	SNRFOR	AUD	MR	Composite
Halliburton Co	4E6837	SNRFOR	AUD	XR	Composite
Halliburton Co	4E6837	SNRFOR	CAD	MR	Composite
Halliburton Co	4E6837	SNRFOR	CHF	MR	Composite
Halliburton Co	4E6837	SNRFOR	EUR	CR	Composite
Halliburton Co	4E6837	SNRFOR	EUR	MM	Composite
Halliburton Co	4E6837	SNRFOR	EUR	MR	Composite
Halliburton Co	4E6837	SNRFOR	EUR	XR	Composite
Halliburton Co	4E6837	SNRFOR	GBP	MR	Composite

0.13%	0.14%	0.25%	0.34%	0.41%	0.50%	0.60%	0.65%	0.74%
0.13%	0.14%	0.26%	0.35%	0.43%	0.53%	0.58%	0.64%	0.74%
0.13%	0.14%	0.25%	0.34%	0.41%	0.50%	0.55%	0.60%	0.74%
0.13%	0.14%	0.24%	0.32%	0.39%	0.48%	0.58%	0.64%	0.74%
					0.65%			
	0.14%	0.26%	0.25%	0.39%	0.45%	0.48%	0.58%	
	0.14%	0.26%	0.25%	0.39%	0.45%	0.48%	0.58%	
	0.14%	0.26%	0.25%	0.39%	0.45%	0.48%	0.56%	
	10.25%		10.25%		7.15%	7.50%	8%	
					0.42%			
0.11%	0.17%	0.27%	0.37%	0.48%	0.55%	0.61%	0.90%	0.97%
0.11%	0.17%	0.27%	0.37%	0.48%	0.55%	0.61%	0.90%	0.97%
0.11%	0.17%	0.27%	0.37%	0.48%	0.54%	0.61%	0.90%	0.97%
0.11%	0.17%	0.27%	0.37%	0.48%	0.55%	0.61%	0.90%	0.97%
0.11%	0.17%	0.29%	0.39%	0.48%	0.57%	0.61%	0.90%	1.02%
0.11%	0.17%	0.27%	0.37%	0.48%	0.54%	0.61%	0.90%	0.97%
0.11%	0.17%	0.26%	0.36%	0.48%	0.52%	0.61%	0.90%	0.94%
					2.64%			
					2.64%			
					2.64%			
					2.64%			
					2.43%		2.64%	
					2.43%		2.64%	
					2.43%		2.64%	
					2.43%		2.64%	
1.00%	0.96%	1.21%	1.12%	1.08%	1.07%	0.94%	0.85%	0.88%
1.00%	0.96%	1.21%	1.12%	1.08%	1.01%	0.94%	0.85%	0.84%
1.00%	0.96%	1.21%	1.12%	1.08%	1.07%	0.94%	0.85%	0.88%
1.00%	0.96%	1.21%	1.12%	1.08%	1.01%	0.94%	0.85%	0.84%
1.00%	0.96%	1.21%	1.12%	1.08%	0.98%	0.94%	0.85%	0.80%
0.33%	0.30%	0.37%	0.42%	0.48%	0.54%	0.58%	0.62%	0.66%
0.34%	0.31%	0.37%	0.42%	0.48%	0.54%	0.57%	0.62%	0.66%
0.35%	0.32%	0.39%	0.44%	0.50%	0.57%	0.61%	0.65%	0.66%
0.34%	0.31%	0.37%	0.42%	0.48%	0.55%	0.58%	0.63%	0.66%
0.34%	0.31%	0.37%	0.42%	0.48%	0.54%	0.57%	0.62%	0.66%
0.34%	0.31%	0.37%	0.42%	0.48%	0.54%	0.57%	0.62%	0.66%
0.34%	0.31%	0.37%	0.42%	0.48%	0.54%	0.57%	0.62%	0.66%
0.33%	0.30%	0.37%	0.42%	0.48%	0.54%	0.58%	0.62%	0.66%
0.34%	0.31%	0.37%	0.42%	0.48%	0.54%	0.57%	0.62%	0.66%
0.34%	0.31%	0.37%	0.42%	0.48%	0.54%	0.57%	0.62%	0.66%
0.35%	0.32%	0.39%	0.44%	0.50%	0.57%	0.61%	0.65%	0.66%
0.34%	0.31%	0.37%	0.42%	0.48%	0.54%	0.57%	0.62%	0.66%
0.32%	0.30%	0.36%	0.40%	0.46%	0.52%	0.56%	0.60%	0.66%
0.20%	0.20%	0.32%	0.40%	0.43%	0.47%	0.55%	0.62%	
0.20%	0.20%	0.24%	0.30%	0.32%	0.36%	0.42%	0.62%	
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.60%	0.66%	0.73%
0.34%	0.37%	0.40%	0.44%	0.50%	0.55%	0.60%	0.63%	0.73%
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.61%	0.65%	0.73%
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.61%	0.65%	0.73%
0.36%	0.39%	0.43%	0.48%	0.54%	0.60%	0.64%	0.69%	0.77%
0.34%	0.37%	0.41%	0.46%	0.52%	0.58%	0.61%	0.66%	0.74%
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.61%	0.65%	0.73%
0.33%	0.36%	0.39%	0.44%	0.50%	0.55%	0.59%	0.64%	0.71%
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.61%	0.65%	0.73%

		40%			
1.00%		40% NR	NR	B	BB
1.00%		40% NR	NR	BB	BBB
		40%			
1.00%		40% NR	NR	BBB	A
1.00%		40% NR	NR	BB	BBB
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		25%	NR		NR
		40%			
		40%			
0.99%	1.06%	40% BB	B	B	B
0.99%	1.06%	40% BB	B	B	B
		40%			
		40%			
0.99%	1.06%	40% BB	B	BBB	BBB
		40%			
0.99%	1.06%	40% BB	B	B	B
0.99%	1.06%	40% BB	B	BB	BB
		40%			
0.99%	1.06%	40% BB	B	BBB	BBB
0.99%	1.06%	40% BB	B	BB	BB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		50%			
		50%			
		50%			
0.72%	0.65%	40% NR	NR	NR	NR
		40%			
0.72%	0.65%	40% NR	NR	NR	NR
		40%			
0.72%	0.65%	40% NR	NR	NR	NR
0.72%	0.65%	40% NR	NR	NR	NR
0.72%	0.65%	40% NR	NR	NR	NR
1.03%	0.66%	40% BB	BBB	BBB	BBB
1.03%	0.66%	40% A	AA	AA	AA
1.03%	0.66%	40% BBB	A	A	A
1.03%	0.66%	40% BBB	A	A	A
1.03%	0.66%	40% A	AA	AA	AA
		40%			
1.03%	0.66%	40% A	AA	AA	AA
1.03%	0.66%	40% A	AA	AA	AA
1.03%	0.66%	40% BB	BBB	BBB	BBB
1.03%	0.66%	40% A	AA	AA	AA
1.03%	0.66%	40% A	AA	AA	AA
1.03%	0.66%	40% BBB	A	A	A
		40%			
1.03%	0.66%	40% A	AA	AA	AA
1.03%	0.66%	40% BBB	A	A	A
		37.50%			
		37.50%			
		37.50% NR	NR	BBB	BB
		37.50% NR	NR	BB	B
		37.50%			
		37.50%			
0.75%	1.08%	40% BB	BBB	A	A
0.75%	1.08%	40% BB	BBB	BBB	BBB
0.75%	1.08%	40% A	AA	AA	AA
0.75%	1.08%	40% A	AA	AA	AA
0.75%	1.08%	40% BBB	A	A	A
0.75%	1.08%	40% BBB	A	A	A
0.75%	1.08%	40% A	AA	AA	AA
0.75%	1.08%	40% BBB	A	A	AA
0.75%	1.08%	40% A	AA	AA	AA

BB	BB	BB	B	NR	NR
BBB	BBB	BB	BB	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
	NR				
NR	NR	NR	A		
NR	NR	NR	A		
NR	NR	NR	BBB		
	NR	NR	NR		
	NR				
B	B	NR	NR	CCC	NR
B	B	NR	NR	CCC	NR
B	BBB	NR	NR	BB	NR
B	B	NR	NR	CCC	NR
B	BB	NR	NR	B	NR
B	BBB	NR	NR	BB	NR
B	BB	NR	NR	B	NR
	NR				
	NR				
	NR				
	NR				
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
NR	BBB	NR	NR	BB	NR
NR	A	NR	NR	BBB	NR
NR	BBB	NR	NR	BB	NR
NR	A	NR	NR	BBB	NR
NR	BBB	NR	NR	BB	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	NR		
BB	BB	BBB	NR		
A	A	A	A	BB	NR
BBB	BBB	A	BBB	BB	NR
AA	AAA	AAA	AAA	A	NR
AA	AAA	AAA	AAA	A	NR
A	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
AA	AAA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AAA	AAA	AAA	A	NR

	NR		Basic Materials	N.Amer	United States
	A	4	Basic Materials	N.Amer	United States
	A	4	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	A	4	Basic Materials	N.Amer	United States
	A	4	Basic Materials	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2		India	India
	NR		Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
	NR	2	Government	Asia	Bahrain
	NR	2	Government	Asia	Bahrain
	NR	2	Government	Asia	Bahrain
	NR	2	Government	Asia	Bahrain
	NR	2	Financials	MiddleEast	Kuwait
	NR	2	Financials	MiddleEast	Kuwait
	NR	2	Financials	MiddleEast	Kuwait
	NR	2	Financials	MiddleEast	Kuwait
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	BBB	5	Consumer Services	Asia	Japan
	BBB	5	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	A	3	Oil & Gas	N.Amer	United States
NR	A	3	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
NR	AA	12	Oil & Gas	N.Amer	United States

BB	A					
BB	A	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
BB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
			Thin		Thin	
A	AA					
A	AA					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier
BBB	A					
BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier
A	BB					
A	BB					
A	BB					
A	BB					
A	A					
A	A					
A	A					
A	A					
A	AA					
A	AA					
A	AA					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin					
Thin	Thin	CcyGrp			
Thin	Thin	CcyGrp			
Thin	Thin	DocAdj			
Thin	Thin	Thin			
Thin					
Entity Tier	Thin	Thin	Entity Tier	Thin	Thin
Entity Tier	Thin	Thin	Entity Tier	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
Entity Tier	Thin	Thin	Entity Tier	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
Thin					
Thin					
Thin					
Thin					
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
DocAdj	Thin	Thin	DocAdj	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	Thin			
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Thin	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp

HALGBPXR	29-Aug-08 HAL
HALHKDMR	29-Aug-08 HAL
HALHKDXR	29-Aug-08 HAL
HALJPYMR	29-Aug-08 HAL
HALJPYXR	29-Aug-08 HAL
HALNZDMR	29-Aug-08 HAL
HALSEKMR	29-Aug-08 HAL
HALSEKXR	29-Aug-08 HAL
HALUSDCR	29-Aug-08 HAL
HALUSDMM	29-Aug-08 HAL
HALUSDMR	29-Aug-08 HAL
HALUSDXR	29-Aug-08 HAL
HSBKEURCR	29-Aug-08 HSBK
HSBKEURMM	29-Aug-08 HSBK
HSBKEURMR	29-Aug-08 HSBK
HSBKJPYCR	29-Aug-08 HSBK
HSBKKZTCR	29-Aug-08 HSBK
HSBKUSDCR	29-Aug-08 HSBK
HSBKUSDMM	29-Aug-08 HSBK
HSBKUSDMR	29-Aug-08 HSBK
HSBKUSDXR	29-Aug-08 HSBK
HAMAMAJPYCR	29-Aug-08 HAMAMA
HAMAMAJPYMR	29-Aug-08 HAMAMA
HAMAMAJPYXR	29-Aug-08 HAMAMA
HAMAMAUSDCR	29-Aug-08 HAMAMA
HAMRSNAUDCR	29-Aug-08 HAMRSN
HAMRSNAUDMM	29-Aug-08 HAMRSN
HAMRSNCHFCR	29-Aug-08 HAMRSN
HAMRSNCHFMM	29-Aug-08 HAMRSN
HAMRSNEURCR	29-Aug-08 HAMRSN
HAMRSNEURMM	29-Aug-08 HAMRSN
HAMRSNEURMR	29-Aug-08 HAMRSN
HAMRSNEURXR	29-Aug-08 HAMRSN
HAMRSNGBPCR	29-Aug-08 HAMRSN
HAMRSNGBPMM	29-Aug-08 HAMRSN
HAMRSNGBPXR	29-Aug-08 HAMRSN
HAMRSNHKDMM	29-Aug-08 HAMRSN
HAMRSNJPYCR	29-Aug-08 HAMRSN
HAMRSNJPYMM	29-Aug-08 HAMRSN
HAMRSNSGDMM	29-Aug-08 HAMRSN
HAMRSNUSDCR	29-Aug-08 HAMRSN
HAMRSNUSDMM	29-Aug-08 HAMRSN
HAMRSNUSDMR	29-Aug-08 HAMRSN
HAMRSNUSDXR	29-Aug-08 HAMRSN
HANABKAUDCR	29-Aug-08 HANABK
HANABKEURCR	29-Aug-08 HANABK
HANABKEURMM	29-Aug-08 HANABK
HANABKEURMR	29-Aug-08 HANABK
HANABKHKDCR	29-Aug-08 HANABK
HANABKJPYCR	29-Aug-08 HANABK
HANABKJPYMR	29-Aug-08 HANABK
HANABKKRWCR	29-Aug-08 HANABK
HANABKSGDCR	29-Aug-08 HANABK
HANABKUSDCR	29-Aug-08 HANABK
HANABKUSDMM	29-Aug-08 HANABK
HANABKUSDMR	29-Aug-08 HANABK
HANABKUSDXR	29-Aug-08 HANABK
HANABKEURCR	29-Aug-08 HANABK
HANABKKRWCR	29-Aug-08 HANABK
HANABKUSDCR	29-Aug-08 HANABK
HANABKUSDMR	29-Aug-08 HANABK
HANAEURCR	29-Aug-08 HANA
HANAEURMM	29-Aug-08 HANA
HANAEURMR	29-Aug-08 HANA
HANAUSDCR	29-Aug-08 HANA
HANAUSDMR	29-Aug-08 HANA
HANAUSDXR	29-Aug-08 HANA
HANESUSDMR	29-Aug-08 HANES
HANESUSDXR	29-Aug-08 HANES
HANESUSDMR	29-Aug-08 HANES
HANESUSDXR	29-Aug-08 HANES
HGRUSDXR	29-Aug-08 HGR
HHHIAUDCR	29-Aug-08 HHHI
HHHIEURCR	29-Aug-08 HHHI

Halliburton Co	4E6837	SNRFOR	GBP	XR	Composite
Halliburton Co	4E6837	SNRFOR	HKD	MR	Composite
Halliburton Co	4E6837	SNRFOR	HKD	XR	Composite
Halliburton Co	4E6837	SNRFOR	JPY	MR	Composite
Halliburton Co	4E6837	SNRFOR	JPY	XR	Composite
Halliburton Co	4E6837	SNRFOR	NZD	MR	Composite
Halliburton Co	4E6837	SNRFOR	SEK	MR	Composite
Halliburton Co	4E6837	SNRFOR	SEK	XR	Composite
Halliburton Co	4E6837	SNRFOR	USD	CR	Composite
Halliburton Co	4E6837	SNRFOR	USD	MM	Composite
Halliburton Co	4E6837	SNRFOR	USD	MR	Composite
Halliburton Co	4E6837	SNRFOR	USD	XR	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	EUR	CR	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	EUR	MM	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	EUR	MR	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	JPY	CR	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	KZT	CR	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	USD	CR	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	USD	MM	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	USD	MR	Composite
Halyk Svgs Bk of Kazakhstan	4AC89Q	SNRFOR	USD	XR	Composite
Hamamatsu Photonics KK	JK9A97	SNRFOR	JPY	CR	Composite
Hamamatsu Photonics KK	JK9A97	SNRFOR	JPY	MR	Composite
Hamamatsu Photonics KK	JK9A97	SNRFOR	JPY	XR	Composite
Hamamatsu Photonics KK	JK9A97	SNRFOR	USD	CR	Composite
Hammerson PLC	448B46	SNRFOR	AUD	CR	Composite
Hammerson PLC	448B46	SNRFOR	AUD	MM	Composite
Hammerson PLC	448B46	SNRFOR	CHF	CR	Composite
Hammerson PLC	448B46	SNRFOR	CHF	MM	Composite
Hammerson PLC	448B46	SNRFOR	EUR	CR	Composite
Hammerson PLC	448B46	SNRFOR	EUR	MM	Composite
Hammerson PLC	448B46	SNRFOR	EUR	MR	Composite
Hammerson PLC	448B46	SNRFOR	EUR	XR	Composite
Hammerson PLC	448B46	SNRFOR	GBP	CR	Composite
Hammerson PLC	448B46	SNRFOR	GBP	MM	Composite
Hammerson PLC	448B46	SNRFOR	GBP	XR	Composite
Hammerson PLC	448B46	SNRFOR	HKD	MM	Composite
Hammerson PLC	448B46	SNRFOR	JPY	CR	Composite
Hammerson PLC	448B46	SNRFOR	JPY	MM	Composite
Hammerson PLC	448B46	SNRFOR	SGD	MM	Composite
Hammerson PLC	448B46	SNRFOR	USD	CR	Composite
Hammerson PLC	448B46	SNRFOR	USD	MM	Composite
Hammerson PLC	448B46	SNRFOR	USD	MR	Composite
Hammerson PLC	448B46	SNRFOR	USD	XR	Composite
Hana Bank	449F97	SNRFOR	AUD	CR	Composite
Hana Bank	449F97	SNRFOR	EUR	CR	Composite
Hana Bank	449F97	SNRFOR	EUR	MM	Composite
Hana Bank	449F97	SNRFOR	EUR	MR	Composite
Hana Bank	449F97	SNRFOR	HKD	CR	Composite
Hana Bank	449F97	SNRFOR	JPY	CR	Composite
Hana Bank	449F97	SNRFOR	JPY	MR	Composite
Hana Bank	449F97	SNRFOR	KRW	CR	Composite
Hana Bank	449F97	SNRFOR	SGD	CR	Composite
Hana Bank	449F97	SNRFOR	USD	CR	Composite
Hana Bank	449F97	SNRFOR	USD	MM	Composite
Hana Bank	449F97	SNRFOR	USD	MR	Composite
Hana Bank	449F97	SNRFOR	USD	XR	Composite
Hana Bank	449F97	SUBLT2	EUR	CR	Composite
Hana Bank	449F97	SUBLT2	KRW	CR	Composite
Hana Bank	449F97	SUBLT2	USD	CR	Composite
Hana Bank	449F97	SUBLT2	USD	MR	Composite
Hanarotelecom Inc	Y0BIGL	SNRFOR	EUR	CR	Composite
Hanarotelecom Inc	Y0BIGL	SNRFOR	EUR	MM	Composite
Hanarotelecom Inc	Y0BIGL	SNRFOR	EUR	MR	Composite
Hanarotelecom Inc	Y0BIGL	SNRFOR	USD	CR	Composite
Hanarotelecom Inc	Y0BIGL	SNRFOR	USD	MR	Composite
Hanarotelecom Inc	Y0BIGL	SNRFOR	USD	XR	Composite
Hanesbrands Inc	4F1379	SECDOM	USD	MR	Composite
Hanesbrands Inc	4F1379	SECDOM	USD	XR	Composite
Hanesbrands Inc	4F1379	SNRFOR	USD	MR	Composite
Hanesbrands Inc	4F1379	SNRFOR	USD	XR	Composite
Hanger Orthopedic Gp Inc	4F147I	SNRFOR	USD	XR	Composite
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	AUD	CR	Composite
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	EUR	CR	Composite

0.33%	0.36%	0.39%	0.44%	0.50%	0.55%	0.59%	0.64%	0.71%
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.61%	0.65%	0.73%
0.33%	0.36%	0.39%	0.44%	0.50%	0.55%	0.59%	0.64%	0.71%
0.34%	0.37%	0.41%	0.45%	0.51%	0.56%	0.60%	0.65%	0.73%
0.34%	0.37%	0.41%	0.45%	0.51%	0.56%	0.60%	0.65%	0.73%
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.61%	0.65%	0.73%
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.61%	0.65%	0.73%
0.33%	0.36%	0.39%	0.44%	0.50%	0.55%	0.59%	0.64%	0.71%
0.36%	0.39%	0.43%	0.48%	0.54%	0.60%	0.64%	0.69%	0.77%
0.36%	0.39%	0.43%	0.48%	0.54%	0.60%	0.64%	0.69%	0.77%
0.34%	0.37%	0.41%	0.46%	0.51%	0.57%	0.61%	0.65%	0.73%
0.33%	0.36%	0.39%	0.44%	0.50%	0.55%	0.59%	0.64%	0.71%
3.88%	3.94%	4.28%	4.73%	5.00%	5.25%	5.45%	5.60%	5.70%
3.59%	3.78%	4.23%	4.57%	4.90%	5.11%	5.35%	5.45%	5.47%
3.69%	3.88%	4.34%	4.66%	4.96%	5.25%	5.41%	5.59%	5.70%
3.88%	3.94%	4.28%	4.73%	5.00%	5.25%	5.45%	5.60%	5.70%
3.59%	3.78%	4.23%	4.57%	4.90%	5.11%	5.35%	5.45%	5.47%
3.42%	3.60%	4.03%	4.34%	4.61%	4.87%	5.03%	5.20%	5.22%
0.14%	0.16%	0.21%	0.24%	0.29%	0.33%	0.41%	0.49%	
0.14%	0.16%	0.21%	0.24%	0.29%	0.33%	0.41%	0.49%	
1.57%	1.47%	2.32%	2.67%	2.99%	3.28%	3.33%	3.39%	3.27%
1.57%	1.47%	2.32%	2.67%	2.99%	3.28%	3.33%	3.39%	3.27%
1.57%	1.48%	2.37%	2.75%	3.08%	3.42%	3.46%	3.55%	3.27%
1.57%	1.43%	2.27%	2.62%	2.93%	3.25%	3.28%	3.35%	3.27%
1.57%	1.48%	2.37%	2.75%	3.08%	3.42%	3.46%	3.55%	3.27%
1.57%	1.43%	2.27%	2.62%	2.93%	3.25%	3.28%	3.35%	3.27%
1.57%	1.44%	2.25%	2.60%	2.91%	3.22%	3.26%	3.32%	3.27%
1.57%	1.39%	2.17%	2.51%	2.80%	3.10%	3.14%	3.20%	3.27%
1.57%	1.48%	2.37%	2.75%	3.08%	3.42%	3.46%	3.55%	3.27%
1.57%	1.43%	2.27%	2.62%	2.93%	3.25%	3.28%	3.35%	3.27%
1.57%	1.39%	2.17%	2.51%	2.80%	3.10%	3.14%	3.20%	3.27%
1.57%	1.43%	2.27%	2.62%	2.93%	3.25%	3.28%	3.35%	3.27%
1.57%	1.47%	2.32%	2.67%	2.99%	3.28%	3.33%	3.39%	3.27%
1.57%	1.47%	2.32%	2.67%	2.99%	3.28%	3.33%	3.39%	3.27%
1.57%	1.43%	2.27%	2.62%	2.93%	3.25%	3.28%	3.35%	3.27%
1.57%	1.48%	2.37%	2.75%	3.08%	3.42%	3.46%	3.55%	3.27%
1.57%	1.43%	2.27%	2.62%	2.93%	3.25%	3.28%	3.35%	3.27%
1.57%	1.44%	2.25%	2.60%	2.91%	3.22%	3.26%	3.32%	3.27%
1.12%	1.32%	1.50%	1.78%	2.01%	2.27%	2.30%	2.39%	2.41%
1.12%	1.32%	1.51%	1.74%	2.01%	2.26%	2.30%	2.39%	2.41%
1.12%	1.32%	1.51%	1.74%	2.01%	2.26%	2.30%	2.39%	2.41%
1.12%	1.32%	1.50%	1.78%	2.01%	2.27%	2.30%	2.39%	2.41%
1.12%	1.32%	1.51%	1.74%	2.01%	2.26%	2.30%	2.39%	2.41%
1.12%	1.32%	1.51%	1.74%	2.01%	2.26%	2.30%	2.39%	2.41%
1.12%	1.32%	1.51%	1.74%	2.01%	2.26%	2.30%	2.39%	2.41%
1.07%	1.25%	1.43%	1.70%	1.91%	2.16%	2.20%	2.28%	2.29%
1.36%	1.93%	2.19%	2.42%	2.75%	3.08%	3.20%	3.32%	3.44%
1.36%	1.93%	2.19%	2.42%	2.75%	3.08%	3.20%	3.32%	3.44%
1.36%	1.93%	2.19%	2.42%	2.75%	3.08%	3.20%	3.32%	3.44%
1.36%	1.83%	2.08%	2.35%	2.61%	2.96%	3.07%	3.18%	3.26%
0.85%	1.43%	1.65%	1.90%	2.08%	2.18%	2.41%	2.63%	2.80%
0.85%	1.37%	1.59%	1.77%	1.99%	2.12%	2.35%	2.59%	2.80%
0.85%	1.35%	1.50%	1.75%	1.97%	2.10%	2.33%	2.57%	2.80%
0.85%	1.43%	1.65%	1.90%	2.08%	2.18%	2.41%	2.63%	2.80%
0.85%	1.35%	1.50%	1.75%	1.97%	2.10%	2.33%	2.57%	2.80%
			2.66%		3.35%	3.41%		
			2.56%		3.23%	3.41%		
			3.37%	3.86%	4.36%			
			3.37%	3.86%	4.36%			
					4.98%			
0.42%	0.46%	0.56%	0.65%	0.73%	0.80%	0.88%	0.95%	0.96%
0.42%	0.46%	0.56%	0.69%	0.76%	0.82%	0.88%	0.95%	0.96%

0.75%	1.08%	40%	BBB	A	A	AA
0.75%	1.08%	40%	A	AA	AA	AA
0.75%	1.08%	40%	BBB	A	A	AA
0.75%	1.08%	40%	BB	BBB	BBB	BBB
0.75%	1.08%		BB	BBB	BBB	BBB
0.75%	1.08%	40%	A	AA	AA	AA
0.75%	1.08%	40%				
0.75%	1.08%	40%	BBB	A	A	AA
0.75%	1.08%	40%	BBB	A	A	A
0.75%	1.08%	40%				
0.75%	1.08%	40%	A	AA	AA	AA
0.75%	1.08%	40%	BBB	A	A	AA
5.86%	5.70%	25%	A	BBB	A	A
5.65%	5.47%	25%	A	BBB	A	A
		25%				
5.86%	5.70%	25%	BBB	BB	BBB	BBB
		25%				
5.86%	5.70%	25%	A	BBB	A	A
5.65%	5.47%	25%	A	BBB	A	A
		25%				
5.39%	5.22%	25%	A	BBB	A	A
		35%	NR	NR	NR	NR
		35%				
		35%	NR	NR	NR	NR
		35%				
3.56%	3.35%	40%	NR	B	BB	B
3.56%	3.35%	40%	NR	B	BB	B
3.70%	3.48%	40%	NR	BB	A	BB
3.55%	3.35%	40%	NR	AA	A	BBB
3.70%	3.48%	40%	NR	BB	A	BB
3.55%	3.35%	40%	NR	AA	A	BBB
3.51%	3.31%	40%	NR	BB	BBB	BB
3.38%	3.19%	40%	NR	BB	BBB	BB
3.70%	3.48%	40%	NR	BB	A	BB
3.55%	3.35%	40%	NR	AA	A	BBB
3.38%	3.19%	40%	NR	BB	BBB	BB
3.55%	3.35%	40%	NR	AA	A	BBB
3.56%	3.35%	40%	NR	B	BB	B
3.56%	3.35%	40%	NR	B	BB	B
3.55%	3.35%	40%	NR	AA	A	BBB
3.70%	3.48%	40%	NR	BB	A	BB
3.55%	3.35%	40%	NR	AA	A	BBB
3.51%	3.31%	40%	NR	BB	BBB	BB
		40%				
2.44%	2.51%	35%	BB	BBB	BBB	BBB
2.44%	2.51%	40%	A	AA	AA	AA
		35%				
		35%				
2.44%	2.51%	40%	A	AA	AA	AA
2.44%	2.51%	35%	BB	BBB	BBB	BBB
		35%				
2.44%	2.51%	40%	A	AA	AA	AA
2.44%	2.51%	40%	A	AA	AA	AA
2.44%	2.51%	40%	A	AA	AA	AA
		35%				
2.32%	2.39%	35%	BBB	A	A	BBB
		35%				
3.37%	3.46%	20%	NR	A	A	AA
3.37%	3.46%	20%	NR	A	A	AA
3.37%	3.46%	20%	NR	A	A	AA
3.20%	3.28%	20%	NR	BBB	A	BBB
3.27%	3.10%	40%	NR	BB	BB	BB
3.14%	3.10%	40%	NR	B	B	B
3.10%	3.10%	40%	NR	B	B	B
3.27%	3.10%	40%	NR	BB	BB	BB
3.10%	3.10%	40%	NR	B	B	B
		40%				
		74.50%				BBB
		74.50%				BBB
		40%				NR
		40%				NR
		40%				
1.18%	1.03%	36.67%	BB	BBB	BBB	BBB
1.18%	1.03%	35%	BB	BBB	BBB	BBB

AA	AA	AA	AA	BBB	NR
AA	AAA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
BBB	A	A	A	BB	NR
BBB	A	A	A	BB	NR
AA	AAA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
AA	AAA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	A	A
A	A	A	BBB	BBB	BBB
BBB	BBB	BBB	BB	BB	BB
A	A	A	A	A	A
A	A	A	BBB	BBB	BBB
A	A	A	BBB	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	B	B	B	NR	B
BB	B	B	B	NR	B
BB	BBB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	BBB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
BB	BB	BB	BB	NR	BB
BB	BBB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	B	B	B	NR	B
BB	B	B	B	NR	B
BBB	BBB	BBB	BBB	NR	BBB
BB	BBB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BB	BBB	BBB	BB	NR	BB
B	BB	BB	B	NR	B
B	BB	BB	B	NR	B
BB	BBB	BBB	BB	NR	BB
B	BB	BB	B	NR	B
	BB	NR			
	BB	NR			
NR	NR				
NR	NR				
	NR				
BBB	B	BBB	BBB	NR	NR
BBB	B	BBB	BBB	NR	NR

NR	A	7 Oil & Gas	N.Amer	United States
NR	AA	12 Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
NR	AA	12 Oil & Gas	N.Amer	United States
NR	AA	12 Oil & Gas	N.Amer	United States
NR	AA	12 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
NR	AA	12 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	AA	12 Oil & Gas	N.Amer	United States
NR	A	7 Oil & Gas	N.Amer	United States
A	A	4 Financials	E.Eur	Kazakhstan
BBB	A	6 Financials	E.Eur	Kazakhstan
	NR	Financials	E.Eur	Kazakhstan
BB	AA	6 Financials	E.Eur	Kazakhstan
	NR	Financials	E.Eur	Kazakhstan
A	A	4 Financials	E.Eur	Kazakhstan
BBB	A	6 Financials	E.Eur	Kazakhstan
	NR	Financials	E.Eur	Kazakhstan
BBB	AA	6 Financials	E.Eur	Kazakhstan
	NR	2 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
B	BB	8 Financials	Europe	United Kingdom
B	BB	8 Financials	Europe	United Kingdom
BB	BBB	3 Financials	Europe	United Kingdom
BBB	BB	8 Financials	Europe	United Kingdom
BB	BBB	3 Financials	Europe	United Kingdom
BBB	BB	8 Financials	Europe	United Kingdom
BB	BB	8 Financials	Europe	United Kingdom
BB	BB	8 Financials	Europe	United Kingdom
BB	BBB	3 Financials	Europe	United Kingdom
BBB	BB	8 Financials	Europe	United Kingdom
BB	BB	8 Financials	Europe	United Kingdom
BBB	BB	8 Financials	Europe	United Kingdom
B	BB	8 Financials	Europe	United Kingdom
B	BB	8 Financials	Europe	United Kingdom
BBB	BB	8 Financials	Europe	United Kingdom
BB	BBB	3 Financials	Europe	United Kingdom
BBB	BB	8 Financials	Europe	United Kingdom
BB	BB	8 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
BB	AA	10 Financials	Asia	Korea (Republic of)
A	AA	9 Financials	Asia	Korea (Republic of)
	NR	Financials	Asia	Korea (Republic of)
	NR	Financials	Asia	Korea (Republic of)
A	AA	9 Financials	Asia	Korea (Republic of)
BB	AA	10 Financials	Asia	Korea (Republic of)
	NR	Financials	Asia	Korea (Republic of)
A	AA	9 Financials	Asia	Korea (Republic of)
A	AA	9 Financials	Asia	Korea (Republic of)
A	AA	9 Financials	Asia	Korea (Republic of)
	NR	Financials	Asia	Korea (Republic of)
BBB	AA	10 Financials	Asia	Korea (Republic of)
	NR	Financials	Asia	Korea (Republic of)
A	A	9 Financials	Asia	Korea (Republic of)
A	A	9 Financials	Asia	Korea (Republic of)
A	A	9 Financials	Asia	Korea (Republic of)
BBB	A	11 Financials	Asia	Korea (Republic of)
NR	BBB	6 Technology	Asia	Korea (Republic of)
NR	BBB	7 Technology	Asia	Korea (Republic of)
NR	BBB	7 Technology	Asia	Korea (Republic of)
NR	BBB	6 Technology	Asia	Korea (Republic of)
NR	BBB	7 Technology	Asia	Korea (Republic of)
	NR	Technology	Asia	Korea (Republic of)
	BBB	3 Consumer Goods	N.Amer	United States
	BBB	3 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
NR	A	10 Consumer Services	Asia	Japan
NR	A	4 Consumer Services	Asia	Japan

A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BB				DocAdj	
BB	BB				DocAdj	
B	BB				Thin	Thin
B	BB				Thin	Thin
B	BB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj

CcyGrp CcyGrp CcyGrp DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
CcyGrp CcyGrp CcyGrp DocAdj Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin

CcyGrp CcyGrp CcyGrp DocAdj Thin Thin
DocAdj DocAdj DocAdj DocAdj Thin Thin

CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
CcyGrp CcyGrp CcyGrp DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj CcyGrp DocAdj DocAdj DocAdj DocAdj

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj CcyGrp DocAdj DocAdj DocAdj DocAdj

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
Thin Thin Thin

Thin Thin Thin

Entity Tier Entity Tier Entity Tier Thin Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Thin Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj DocAdj
DocAdj DocAdj DocAdj Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Thin Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Thin Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj DocAdj

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
DocAdj DocAdj DocAdj Thin DocAdj Thin
DocAdj DocAdj DocAdj Thin DocAdj Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
DocAdj DocAdj DocAdj Thin DocAdj Thin

DocAdj Thin
DocAdj Thin
Thin
Thin
Thin
Entity Tier Entity Tier Entity Tier Thin Thin Thin
DocAdj DocAdj Entity Tier Thin Thin Thin

CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp

HHHIEURMM	29-Aug-08	HHHI
HHHIEURMR	29-Aug-08	HHHI
HHHIJPYCR	29-Aug-08	HHHI
HHHIJPYMR	29-Aug-08	HHHI
HHHIJPYXR	29-Aug-08	HHHI
HHHIUSDCR	29-Aug-08	HHHI
HHHIUSDMR	29-Aug-08	HHHI
HANRUEAUDCR	29-Aug-08	HANRUE
HANRUEAUDMM	29-Aug-08	HANRUE
HANRUECADMM	29-Aug-08	HANRUE
HANRUECHFCR	29-Aug-08	HANRUE
HANRUECHFMM	29-Aug-08	HANRUE
HANRUEEURCR	29-Aug-08	HANRUE
HANRUEEURMM	29-Aug-08	HANRUE
HANRUEEURMR	29-Aug-08	HANRUE
HANRUEEURXR	29-Aug-08	HANRUE
HANRUEGBPMM	29-Aug-08	HANRUE
HANRUEHKDMM	29-Aug-08	HANRUE
HANRUEJPYCR	29-Aug-08	HANRUE
HANRUEJPYMM	29-Aug-08	HANRUE
HANRUESEKMM	29-Aug-08	HANRUE
HANRUESGDCR	29-Aug-08	HANRUE
HANRUESGDMM	29-Aug-08	HANRUE
HANRUEUSDCR	29-Aug-08	HANRUE
HANRUEUSDMM	29-Aug-08	HANRUE
HANRUEUSDMR	29-Aug-08	HANRUE
HANRUEUSDXR	29-Aug-08	HANRUE
HANRUEAUDCR	29-Aug-08	HANRUE
HANRUEAUDMM	29-Aug-08	HANRUE
HANRUECHFCR	29-Aug-08	HANRUE
HANRUECHFMM	29-Aug-08	HANRUE
HANRUEEURCR	29-Aug-08	HANRUE
HANRUEEURMM	29-Aug-08	HANRUE
HANRUEEURMR	29-Aug-08	HANRUE
HANRUEEURXR	29-Aug-08	HANRUE
HANRUEGBPCR	29-Aug-08	HANRUE
HANRUEGBPMM	29-Aug-08	HANRUE
HANRUEHKDCR	29-Aug-08	HANRUE
HANRUEILSMM	29-Aug-08	HANRUE
HANRUEJPYCR	29-Aug-08	HANRUE
HANRUEJPYMM	29-Aug-08	HANRUE
HANRUENOKCR	29-Aug-08	HANRUE
HANRUESEKCR	29-Aug-08	HANRUE
HANRUESGDCR	29-Aug-08	HANRUE
HANRUESGDMM	29-Aug-08	HANRUE
HANRUEUSDCR	29-Aug-08	HANRUE
HANRUEUSDMM	29-Aug-08	HANRUE
HANRUEUSDMR	29-Aug-08	HANRUE
HCUSDCR	29-Aug-08	HC
HCUSDMR	29-Aug-08	HC
HCUSDXR	29-Aug-08	HC
HANSAPEURCR	29-Aug-08	HANSAP
HANSAPEURMM	29-Aug-08	HANSAP
HANSAPUSDCR	29-Aug-08	HANSAP
HANSERJPYCR	29-Aug-08	HANSER
HANSERJPYMR	29-Aug-08	HANSER
HANSERJPYXR	29-Aug-08	HANSER
HANSERUSDCR	29-Aug-08	HANSER
HNSN-BuildMatLtAUDCR	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtEURCR	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtEURMM	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtEURMR	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtGBPCR	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtGBPMM	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtUSDCR	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtUSDMM	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtUSDMR	29-Aug-08	HNSN-BuildMatLt
HNSN-BuildMatLtUSDXR	29-Aug-08	HNSN-BuildMatLt
HEI-HANSNAUDCR	29-Aug-08	HEI-HANSN
HEI-HANSNAUDMM	29-Aug-08	HEI-HANSN
HEI-HANSNCADMM	29-Aug-08	HEI-HANSN
HEI-HANSNCHFCR	29-Aug-08	HEI-HANSN
HEI-HANSNCHFMM	29-Aug-08	HEI-HANSN
HEI-HANSNEURCR	29-Aug-08	HEI-HANSN

Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	EUR	MM	Composite
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	EUR	MR	Composite
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	JPY	CR	Composite
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	JPY	MR	Composite
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	JPY	XR	Composite
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	USD	CR	Composite
Hankyu Hanshin Hldgs Inc	JK9C7I	SNRFOR	USD	MR	Composite
Hannover Ruck AG	DG316O	SNRFOR	AUD	CR	Composite
Hannover Ruck AG	DG316O	SNRFOR	AUD	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	CAD	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	CHF	CR	Composite
Hannover Ruck AG	DG316O	SNRFOR	CHF	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	EUR	CR	Composite
Hannover Ruck AG	DG316O	SNRFOR	EUR	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	EUR	MR	Composite
Hannover Ruck AG	DG316O	SNRFOR	EUR	XR	Composite
Hannover Ruck AG	DG316O	SNRFOR	GBP	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	HKD	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	JPY	CR	Composite
Hannover Ruck AG	DG316O	SNRFOR	JPY	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	SEK	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	SGD	CR	Composite
Hannover Ruck AG	DG316O	SNRFOR	SGD	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	USD	CR	Composite
Hannover Ruck AG	DG316O	SNRFOR	USD	MM	Composite
Hannover Ruck AG	DG316O	SNRFOR	USD	MR	Composite
Hannover Ruck AG	DG316O	SNRFOR	USD	XR	Composite
Hannover Ruck AG	DG316O	SUBLT2	AUD	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	AUD	MM	Composite
Hannover Ruck AG	DG316O	SUBLT2	CHF	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	CHF	MM	Composite
Hannover Ruck AG	DG316O	SUBLT2	EUR	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	EUR	MM	Composite
Hannover Ruck AG	DG316O	SUBLT2	EUR	MR	Composite
Hannover Ruck AG	DG316O	SUBLT2	EUR	XR	Composite
Hannover Ruck AG	DG316O	SUBLT2	GBP	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	GBP	MM	Composite
Hannover Ruck AG	DG316O	SUBLT2	HKD	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	ILS	MM	Composite
Hannover Ruck AG	DG316O	SUBLT2	JPY	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	JPY	MM	Composite
Hannover Ruck AG	DG316O	SUBLT2	NOK	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	SEK	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	SGD	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	SGD	MM	Composite
Hannover Ruck AG	DG316O	SUBLT2	USD	CR	Composite
Hannover Ruck AG	DG316O	SUBLT2	USD	MM	Composite
Hannover Ruck AG	DG316O	SUBLT2	USD	MR	Composite
Hanover Compressor Co	4F17DE	SNRFOR	USD	CR	Composite
Hanover Compressor Co	4F17DE	SNRFOR	USD	MR	Composite
Hanover Compressor Co	4F17DE	SNRFOR	USD	XR	Composite
Hansapank A S	4F23HG	SNRFOR	EUR	CR	Composite
Hansapank A S	4F23HG	SNRFOR	EUR	MM	Composite
Hansapank A S	4F23HG	SNRFOR	USD	CR	Composite
Hanshin Elec Rwy Co Ltd	JK9EAC	SNRFOR	JPY	CR	Composite
Hanshin Elec Rwy Co Ltd	JK9EAC	SNRFOR	JPY	MR	Composite
Hanshin Elec Rwy Co Ltd	JK9EAC	SNRFOR	JPY	XR	Composite
Hanshin Elec Rwy Co Ltd	JK9EAC	SNRFOR	USD	CR	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	AUD	CR	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	EUR	CR	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	EUR	MM	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	EUR	MR	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	GBP	CR	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	GBP	MM	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	USD	CR	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	USD	MM	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	USD	MR	Composite
Hanson Bldg Matls Ltd	GK6AFO	SNRFOR	USD	XR	Composite
HANSON Ltd	GK6AEL	SNRFOR	AUD	CR	Composite
HANSON Ltd	GK6AEL	SNRFOR	AUD	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	CAD	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	CHF	CR	Composite
HANSON Ltd	GK6AEL	SNRFOR	CHF	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	EUR	CR	Composite

0.42%	0.46%	0.56%	0.65%	0.72%	0.78%	0.84%	0.95%	0.96%
0.41%	0.45%	0.55%	0.64%	0.73%	0.80%	0.87%	0.95%	0.96%
0.40%	0.47%	0.56%	0.62%	0.71%	0.77%	0.84%	0.91%	0.96%
0.32%	0.37%	0.44%	0.49%	0.56%	0.61%	0.66%	0.72%	0.96%
0.42%	0.46%	0.56%	0.69%	0.76%	0.82%	0.88%	0.95%	0.96%
0.42%	0.46%	0.56%	0.65%	0.72%	0.78%	0.84%	0.95%	0.96%
0.26%	0.30%	0.41%	0.51%	0.59%	0.67%	0.67%	0.68%	0.67%
0.26%	0.30%	0.39%	0.49%	0.57%	0.64%	0.64%	0.65%	0.67%
0.27%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.28%	0.31%	0.41%	0.51%	0.59%	0.66%	0.66%	0.67%	0.67%
0.27%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.28%	0.31%	0.41%	0.51%	0.59%	0.66%	0.66%	0.67%	0.67%
0.27%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.26%	0.30%	0.39%	0.48%	0.56%	0.62%	0.64%	0.65%	0.67%
0.27%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.27%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.26%	0.30%	0.41%	0.49%	0.59%	0.63%	0.67%	0.69%	0.67%
0.26%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.27%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.28%	0.31%	0.41%	0.51%	0.59%	0.66%	0.66%	0.67%	0.67%
0.27%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.28%	0.31%	0.41%	0.51%	0.59%	0.66%	0.66%	0.67%	0.67%
0.27%	0.30%	0.39%	0.49%	0.56%	0.63%	0.64%	0.66%	0.67%
0.26%	0.30%	0.39%	0.48%	0.56%	0.62%	0.64%	0.65%	0.67%
0.53%	0.61%	0.82%	0.97%	1.11%	1.24%	1.26%	1.27%	1.27%
0.52%	0.62%	0.81%	0.96%	1.10%	1.23%	1.26%	1.28%	1.27%
0.51%	0.60%	0.84%	0.99%	1.13%	1.24%	1.26%	1.27%	1.27%
0.52%	0.62%	0.81%	0.96%	1.10%	1.23%	1.26%	1.28%	1.27%
0.51%	0.60%	0.84%	0.99%	1.13%	1.24%	1.26%	1.27%	1.27%
0.51%	0.59%	0.83%	0.98%	1.11%	1.22%	1.24%	1.26%	1.27%
0.52%	0.62%	0.81%	0.96%	1.10%	1.23%	1.26%	1.28%	1.27%
0.51%	0.60%	0.84%	0.99%	1.13%	1.24%	1.26%	1.27%	1.27%
0.52%	0.62%	0.81%	0.96%	1.10%	1.23%	1.26%	1.28%	1.27%
0.56%	0.63%	0.79%	0.94%	1.09%	1.24%	1.27%	1.28%	1.27%
0.54%	0.60%	0.76%	0.92%	1.07%	1.20%	1.22%	1.24%	1.27%
0.52%	0.62%	0.81%	0.96%	1.10%	1.23%	1.26%	1.28%	1.27%
0.52%	0.62%	0.81%	0.96%	1.10%	1.23%	1.26%	1.28%	1.27%
0.51%	0.60%	0.84%	0.99%	1.13%	1.24%	1.26%	1.27%	1.27%
0.52%	0.62%	0.81%	0.96%	1.10%	1.23%	1.26%	1.28%	1.27%
0.51%	0.60%	0.84%	0.99%	1.13%	1.24%	1.26%	1.27%	1.27%
			1.17%		1.71%			
			1.17%		1.71%			
			1.17%		1.71%			
	0.42%	0.56%	0.65%	0.72%	0.80%	0.92%	1.15%	1.19%
	0.42%	0.42%	0.49%	0.54%	0.60%	0.69%	0.87%	1.19%
	0.42%	0.56%	0.65%	0.72%	0.80%	0.88%	1.06%	1.19%
	0.86%	1.00%	1.23%	1.57%	1.72%	1.75%	1.77%	
	0.86%	1.00%	1.23%	1.50%	1.65%	1.68%	1.77%	
	0.86%	1.00%	1.23%	1.49%	1.63%	1.66%	1.77%	
	0.86%	1.00%	1.23%	1.57%	1.72%	1.75%	1.77%	
	0.86%	1.00%	1.23%	1.50%	1.65%	1.68%	1.77%	
0.59%	0.80%	1.07%	1.35%	1.54%	1.70%	1.75%	1.80%	1.94%
0.59%	0.80%	1.07%	1.35%	1.54%	1.70%	1.75%	1.80%	1.94%
0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.59%	0.84%	1.06%	1.37%	1.54%	1.74%	1.78%	1.83%	1.94%
0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.59%	0.84%	1.06%	1.37%	1.54%	1.74%	1.78%	1.83%	1.94%

		36.67%			
1.18%	1.03%	36.67% BB	BBB	BBB	A
1.18%	1.03%	35% A	A	A	AA
1.18%	1.03%	36.67% BBB	BBB	BBB	A
1.18%	1.03%	36.67% BBB	BBB	BBB	A
1.18%	1.03%	35% BB	BBB	BBB	BBB
1.18%	1.03%	36.67% BB	BBB	BBB	A
0.72%	0.72%	40.00% BB	BBB	BBB	BBB
0.72%	0.72%	40.00% BB	BBB	A	A
0.72%	0.71%	40.00% A	AA	AA	AAA
0.75%	0.73%	40.00% BBB	A	A	A
0.72%	0.71%	40.00% A	AA	AA	AAA
0.75%	0.73%	40.00% BBB	A	A	A
0.72%	0.71%	40.00% A	AA	AA	AAA
0.71%	0.70%	40.00% BBB	A	AA	AA
		40.00%			
0.72%	0.71%	40.00% A	AA	AA	AAA
0.72%	0.71%	40.00% A	AA	AA	AAA
0.72%	0.72%	40.00% BB	BBB	BBB	A
0.72%	0.72%	40.00% BB	BBB	A	A
0.72%	0.71%	40.00% A	AA	AA	AAA
0.75%	0.73%	40.00% BBB	A	A	A
0.72%	0.71%	40.00% A	AA	AA	AAA
0.75%	0.73%	40.00% BBB	A	A	A
0.72%	0.71%	40.00% A	AA	AA	AAA
0.71%	0.70%	40.00% BBB	A	AA	AA
		40.00%			
1.32%	1.30%	20.00% BBB	A	A	A
		20.00%			
1.35%	1.30%	20% A	A	AA	AA
1.27%	1.30%	20% A	AA	AA	AA
1.35%	1.30%	20% A	A	AA	AA
1.27%	1.30%	20% A	AA	AA	AA
1.27%	1.30%	20.00% A	A	AA	AA
		20.00%			
1.35%	1.30%	20% A	A	AA	AA
1.27%	1.30%	20% A	AA	AA	AA
1.35%	1.30%	20% A	A	AA	AA
		20%			
1.32%	1.30%	20.00% A	A	A	A
1.32%	1.30%	20.00% BBB	BBB	BBB	BBB
		20%			
1.35%	1.30%	20% A	A	AA	AA
1.35%	1.30%	20% A	A	AA	AA
1.27%	1.30%	20% A	AA	AA	AA
1.35%	1.30%	20% A	A	AA	AA
1.27%	1.30%	20% A	AA	AA	AA
		20.00%			
		40%			NR
		40%			NR
		40%			NR
		40%			
		40%			
		40%			
	1.31%	36%	NR	BBB	BB
		36%			
	1.31%	36%	NR	BB	B
	1.31%	36%	NR	B	CCC
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
2.01%	2.07%	40.00% B	BBB	BBB	BBB
2.01%	2.07%	40.00% B	BBB	BBB	BBB
2.01%	2.07%	40.00% A	AA	AA	AA
2.01%	2.07%	40.00% BBB	A	A	AA
2.01%	2.07%	40.00% A	AA	AA	AA
2.01%	2.07%	40.00% BBB	A	A	AA

A	B	BBB	BBB	NR	NR
AA	BBB	AA	AA	NR	NR
A	BB	A	A	NR	NR
A	BB	A	A	NR	NR
BBB	B	BBB	BBB	NR	NR
A	B	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AAA	AAA	AAA	AAA	NR	A
A	A	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
A	A	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AAA	AAA	AAA	AAA	NR	A
BBB	A	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AAA	AAA	AAA	AAA	NR	A
A	A	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
A	A	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	BBB	A	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
	NR				
	NR				
	NR				
BB	A	BB	BB	NR	
B	BBB	B	B	NR	
CCC	BB	CCC	CCC	NR	
BBB	BBB	BBB	NR		
BBB	BBB	BBB	NR		
BBB	BBB	BBB	NR		
BBB	BBB	BBB	NR		
BBB	BBB	BBB	NR		
BBB	A	A	A	NR	NR
BBB	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR

	NR		Consumer Services	Asia	Japan
NR	A	4	Consumer Services	Asia	Japan
NR	A	8	Consumer Services	Asia	Japan
NR	A	9	Consumer Services	Asia	Japan
NR	A	9	Consumer Services	Asia	Japan
NR	A	4	Consumer Services	Asia	Japan
NR	A	4	Consumer Services	Asia	Japan
BB	A	4	Financials	Europe	Germany
BB	A	4	Financials	Europe	Germany
BBB	AA	16	Financials	Europe	Germany
BBB	A	4	Financials	Europe	Germany
BBB	AA	16	Financials	Europe	Germany
BBB	A	4	Financials	Europe	Germany
BBB	AA	16	Financials	Europe	Germany
BBB	AA	17	Financials	Europe	Germany
	NR		Financials	Europe	Germany
BBB	AA	16	Financials	Europe	Germany
BBB	AA	16	Financials	Europe	Germany
BB	A	18	Financials	Europe	Germany
BB	A	18	Financials	Europe	Germany
BBB	AA	16	Financials	Europe	Germany
BBB	A	4	Financials	Europe	Germany
BBB	AA	16	Financials	Europe	Germany
BBB	A	4	Financials	Europe	Germany
BBB	AA	16	Financials	Europe	Germany
BBB	AA	17	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	AA	17	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	6	Financials	Europe	Germany
NR	A	11	Financials	Europe	Germany
NR	A	6	Financials	Europe	Germany
NR	A	11	Financials	Europe	Germany
NR	AA	17	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	6	Financials	Europe	Germany
NR	A	11	Financials	Europe	Germany
NR	A	6	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	3	Financials	Europe	Germany
NR	A	4	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	6	Financials	Europe	Germany
NR	A	6	Financials	Europe	Germany
NR	A	11	Financials	Europe	Germany
NR	A	6	Financials	Europe	Germany
NR	A	11	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Financials	E.Eur	Estonia
	NR		Financials	E.Eur	Estonia
	NR		Financials	E.Eur	Estonia
NR	BBB	6	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
	NR		Industrials	Europe	United Kingdom
	NR	3	Industrials	Europe	United Kingdom
	NR	3	Industrials	Europe	United Kingdom
	NR	3	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR	3	Industrials	Europe	United Kingdom
	NR	3	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
NR	AA	12	Industrials	Europe	United Kingdom
NR	AA	12	Industrials	Europe	United Kingdom
NR	A	12	Industrials	Europe	United Kingdom
NR	A	6	Industrials	Europe	United Kingdom
NR	A	12	Industrials	Europe	United Kingdom
NR	A	6	Industrials	Europe	United Kingdom

BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
AA	AA	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
B	BBB				Thin	
B	BBB				Thin	
B	BBB				Thin	
A						
A						
A						
	A		Thin	CcyGrp	CcyGrp	CcyGrp
	A					
	A		Thin	DocAdj	DocAdj	DocAdj
	A		Thin	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	DocAdj
BBB	BBB		Thin	Thin	Thin	DocAdj
BBB	BBB		Thin	Thin	Thin	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	DocAdj
BBB	BBB		Thin	Thin	Thin	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
Entity Tier	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin					
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
DocAdj	DocAdj	Thin			
DocAdj	DocAdj	Thin			
DocAdj	DocAdj	Thin			
DocAdj	DocAdj	Thin			
DocAdj	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp

HEI-HANSNEURMM	29-Aug-08	HEI-HANSN
HEI-HANSNEURMR	29-Aug-08	HEI-HANSN
HEI-HANSNGBPCR	29-Aug-08	HEI-HANSN
HEI-HANSNGBPMM	29-Aug-08	HEI-HANSN
HEI-HANSNGBPMR	29-Aug-08	HEI-HANSN
HEI-HANSNHKDMM	29-Aug-08	HEI-HANSN
HEI-HANSNJPYCR	29-Aug-08	HEI-HANSN
HEI-HANSNJPYMM	29-Aug-08	HEI-HANSN
HEI-HANSNNOKMM	29-Aug-08	HEI-HANSN
HEI-HANSNSEKMM	29-Aug-08	HEI-HANSN
HEI-HANSNSGDMM	29-Aug-08	HEI-HANSN
HEI-HANSNUSDCR	29-Aug-08	HEI-HANSN
HEI-HANSNUSDMM	29-Aug-08	HEI-HANSN
HEI-HANSNUSDMR	29-Aug-08	HEI-HANSN
HEI-HANSNUSDXR	29-Aug-08	HEI-HANSN
HDIEURCR	29-Aug-08	HDI
HDIEURMM	29-Aug-08	HDI
HDIEURMR	29-Aug-08	HDI
HDIUSDCR	29-Aug-08	HDI
HDIUSDMM	29-Aug-08	HDI
HDIUSDMR	29-Aug-08	HDI
HAREURCR	29-Aug-08	HAR
HARUSDCR	29-Aug-08	HAR
HARUSDMR	29-Aug-08	HAR
HETAUDMR	29-Aug-08	HET
HETCHFMR	29-Aug-08	HET
HETEURCR	29-Aug-08	HET
HETEURMM	29-Aug-08	HET
HETEURMR	29-Aug-08	HET
HETEURXR	29-Aug-08	HET
HETGBPMM	29-Aug-08	HET
HETHKDMR	29-Aug-08	HET
HETHKDXR	29-Aug-08	HET
HETJPYMR	29-Aug-08	HET
HETJPYXR	29-Aug-08	HET
HETUSDCR	29-Aug-08	HET
HETUSDMM	29-Aug-08	HET
HETUSDMR	29-Aug-08	HET
HETUSDXR	29-Aug-08	HET
HETEURCR	29-Aug-08	HET
HETEURMM	29-Aug-08	HET
HETEURMR	29-Aug-08	HET
HETUSDCR	29-Aug-08	HET
HETUSDMM	29-Aug-08	HET
HETUSDMR	29-Aug-08	HET
HETUSDXR	29-Aug-08	HET
HET-HOCAUDMR	29-Aug-08	HET-HOC
HET-HOCAUDXR	29-Aug-08	HET-HOC
HET-HOCCADMR	29-Aug-08	HET-HOC
HET-HOCCHFMR	29-Aug-08	HET-HOC
HET-HOCCHFXR	29-Aug-08	HET-HOC
HET-HOCEURCR	29-Aug-08	HET-HOC
HET-HOCEURMM	29-Aug-08	HET-HOC
HET-HOCEURMR	29-Aug-08	HET-HOC
HET-HOCEURXR	29-Aug-08	HET-HOC
HET-HOCGBPXR	29-Aug-08	HET-HOC
HET-HOCHKDMR	29-Aug-08	HET-HOC
HET-HOCHKDXR	29-Aug-08	HET-HOC
HET-HOCJPYMR	29-Aug-08	HET-HOC
HET-HOCNZDMR	29-Aug-08	HET-HOC
HET-HOCNZDXR	29-Aug-08	HET-HOC
HET-HOCSEKMR	29-Aug-08	HET-HOC
HET-HOCSGDMR	29-Aug-08	HET-HOC
HET-HOCTWDMR	29-Aug-08	HET-HOC
HET-HOCUSDCR	29-Aug-08	HET-HOC
HET-HOCUSDMM	29-Aug-08	HET-HOC
HET-HOCUSDMR	29-Aug-08	HET-HOC
HET-HOCUSDXR	29-Aug-08	HET-HOC
HET-HOCUSDCR	29-Aug-08	HET-HOC
HET-HOCUSDMR	29-Aug-08	HET-HOC
HET-HOCUSDXR	29-Aug-08	HET-HOC
HRSEURCR	29-Aug-08	HRS
HRSEURMR	29-Aug-08	HRS
HRSUSDCR	29-Aug-08	HRS

HANSON Ltd	GK6AEL	SNRFOR	EUR	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	EUR	MR	Composite
HANSON Ltd	GK6AEL	SNRFOR	GBP	CR	Composite
HANSON Ltd	GK6AEL	SNRFOR	GBP	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	GBP	MR	Composite
HANSON Ltd	GK6AEL	SNRFOR	HKD	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	JPY	CR	Composite
HANSON Ltd	GK6AEL	SNRFOR	JPY	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	NOK	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	SEK	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	SGD	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	USD	CR	Composite
HANSON Ltd	GK6AEL	SNRFOR	USD	MM	Composite
HANSON Ltd	GK6AEL	SNRFOR	USD	MR	Composite
HANSON Ltd	GK6AEL	SNRFOR	USD	XR	Composite
Harley Davidson Inc	453AA4	SNRFOR	EUR	CR	Composite
Harley Davidson Inc	453AA4	SNRFOR	EUR	MM	Composite
Harley Davidson Inc	453AA4	SNRFOR	EUR	MR	Composite
Harley Davidson Inc	453AA4	SNRFOR	USD	CR	Composite
Harley Davidson Inc	453AA4	SNRFOR	USD	MM	Composite
Harley Davidson Inc	453AA4	SNRFOR	USD	MR	Composite
HARMAN Intl Inds Inc	4F438D	SNRFOR	EUR	CR	Composite
HARMAN Intl Inds Inc	4F438D	SNRFOR	USD	CR	Composite
HARMAN Intl Inds Inc	4F438D	SNRFOR	USD	MR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	AUD	MR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	CHF	MR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	EUR	CR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	EUR	MM	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	EUR	MR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	EUR	XR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	GBP	MM	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	HKD	MR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	HKD	XR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	JPY	MR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	JPY	XR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	USD	CR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	USD	MM	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	USD	MR	Composite
Harrahs Entmt Inc	4F497A	SNRFOR	USD	XR	Composite
Harrahs Entmt Inc	4F497A	SUBLT2	EUR	CR	Composite
Harrahs Entmt Inc	4F497A	SUBLT2	EUR	MM	Composite
Harrahs Entmt Inc	4F497A	SUBLT2	EUR	MR	Composite
Harrahs Entmt Inc	4F497A	SUBLT2	USD	CR	Composite
Harrahs Entmt Inc	4F497A	SUBLT2	USD	MM	Composite
Harrahs Entmt Inc	4F497A	SUBLT2	USD	MR	Composite
Harrahs Entmt Inc	4F497A	SUBLT2	USD	XR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	AUD	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	AUD	XR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	CAD	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	CHF	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	CHF	XR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	EUR	CR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	EUR	MM	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	EUR	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	EUR	XR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	GBP	XR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	HKD	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	HKD	XR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	JPY	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	NZD	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	NZD	XR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	SEK	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	SGD	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	TWD	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	USD	CR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	USD	MM	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	USD	MR	Composite
Harrahs Oper Co Inc	4F498H	SNRFOR	USD	XR	Composite
Harrahs Oper Co Inc	4F498H	SUBLT2	USD	CR	Composite
Harrahs Oper Co Inc	4F498H	SUBLT2	USD	MR	Composite
Harrahs Oper Co Inc	4F498H	SUBLT2	USD	XR	Composite
Harris Corp	454BFF	SNRFOR	EUR	CR	Composite
Harris Corp	454BFF	SNRFOR	EUR	MR	Composite
Harris Corp	454BFF	SNRFOR	USD	CR	Composite

0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.56%	0.79%	1.06%	1.35%	1.51%	1.67%	1.71%	1.76%	1.94%
0.59%	0.84%	1.06%	1.37%	1.54%	1.74%	1.78%	1.83%	1.94%
0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.59%	0.80%	1.07%	1.35%	1.54%	1.70%	1.75%	1.80%	1.94%
0.59%	0.80%	1.07%	1.35%	1.54%	1.70%	1.75%	1.80%	1.94%
0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.59%	0.84%	1.06%	1.37%	1.54%	1.74%	1.78%	1.83%	1.94%
0.57%	0.80%	1.07%	1.37%	1.53%	1.69%	1.74%	1.79%	1.94%
0.56%	0.79%	1.06%	1.35%	1.51%	1.67%	1.71%	1.76%	1.94%
0.54%	0.76%	1.00%	1.27%	1.46%	1.60%	1.65%	1.70%	1.94%

					0.53%			
					0.53%			
10.89%	10.90%	17.60%	20.55%	20.86%	20.46%	20.00%	19.01%	19.39%
10.89%	10.90%	17.60%	20.55%	20.86%	20.46%	20.00%	19.01%	19.39%
11.50%	11.58%	18.64%	21.88%	22.04%	21.73%	21.11%	20.07%	20.51%
11.04%	11.12%	17.90%	21.01%	21.16%	20.86%	20.26%	19.26%	19.69%
10.94%	11.04%	17.75%	20.63%	20.97%	20.68%	20.07%	19.08%	19.52%
10.52%	10.59%	17.06%	20.06%	20.17%	19.59%	19.31%	18.36%	18.77%
11.04%	11.12%	17.90%	21.01%	21.16%	20.86%	20.26%	19.26%	19.69%
11.04%	11.12%	17.90%	21.01%	21.16%	20.86%	20.26%	19.26%	19.69%
11.04%	11.12%	17.90%	21.01%	21.16%	20.86%	20.26%	19.26%	19.69%
10.89%	10.90%	17.60%	20.55%	20.86%	20.46%	20.00%	19.01%	19.39%
10.89%	10.90%	17.60%	20.55%	20.86%	20.46%	20.00%	19.01%	19.39%
11.50%	11.58%	18.64%	21.88%	22.04%	21.73%	21.11%	20.07%	20.51%
11.50%	11.58%	18.64%	21.88%	22.04%	21.73%	21.11%	20.07%	20.51%
10.94%	11.04%	17.75%	20.63%	20.97%	20.68%	20.07%	19.08%	19.52%
10.52%	10.59%	17.06%	20.06%	20.17%	19.59%	19.31%	18.36%	18.77%
12.05%	13.38%	16.64%	18.09%	21.93%	23.01%	22.32%	21.86%	20.30%
12.05%	13.38%	16.64%	18.09%	21.93%	23.01%	22.32%	21.86%	20.30%
11.45%	13.38%	16.64%	18.09%	21.93%	21.86%	21.21%	20.77%	20.30%
12.05%	13.38%	16.64%	18.09%	21.93%	23.01%	22.32%	21.86%	20.30%
12.05%	13.38%	16.64%	18.09%	21.93%	23.01%	22.32%	21.86%	20.30%
11.45%	13.38%	16.64%	18.09%	21.93%	21.86%	21.21%	20.77%	20.30%
11.03%	13.38%	16.64%	18.09%	21.93%	21.05%	20.42%	20.00%	20.30%
11.72%	11.61%	18.18%	21.00%	21.06%	20.91%	21.42%	20.62%	18.46%
11.72%	11.61%	18.18%	21.00%	21.06%	20.91%	20.63%	19.86%	18.46%
11.72%	11.69%	18.50%	21.25%	21.35%	21.21%	20.26%	19.22%	18.58%
11.72%	11.69%	18.50%	21.25%	21.35%	21.21%	20.26%	19.22%	18.58%
11.72%	11.35%	17.95%	20.67%	20.72%	20.46%	19.46%	18.54%	17.81%
11.72%	12.45%	19.30%	22.29%	22.42%	22.28%	21.28%	20.15%	19.47%
11.72%	11.81%	18.53%	21.40%	21.52%	21.39%	20.43%	19.35%	18.69%
11.72%	11.69%	18.50%	21.25%	21.35%	21.21%	20.26%	19.22%	18.58%
11.72%	11.35%	17.95%	20.67%	20.72%	20.46%	19.46%	18.54%	17.81%
11.72%	11.35%	17.95%	20.67%	20.72%	20.46%	19.46%	18.54%	17.81%
11.72%	11.69%	18.50%	21.25%	21.35%	21.21%	20.26%	19.22%	18.58%
11.72%	11.35%	17.95%	20.67%	20.72%	20.46%	19.46%	18.54%	17.81%
11.72%	11.61%	18.18%	21.00%	21.06%	20.91%	20.22%	19.35%	18.46%
11.72%	11.69%	18.50%	21.25%	21.35%	21.21%	20.26%	19.22%	18.58%
11.72%	11.35%	17.95%	20.67%	20.72%	20.46%	19.46%	18.54%	17.81%

11.72%	12.45%	19.30%	22.29%	22.42%	22.28%	21.28%	20.15%	19.47%
11.72%	11.69%	18.50%	21.25%	21.35%	21.21%	20.26%	19.22%	18.58%
11.72%	11.35%	17.95%	20.67%	20.72%	20.46%	19.46%	18.54%	17.81%
12.60%	14.35%	17.98%	19.33%	19.73%	25.75%	24.40%	23.22%	
12.11%	13.82%	17.98%	19.33%	19.73%	25.75%	24.40%	23.22%	
0.31%	0.40%	0.42%	0.43%	0.47%	0.59%	0.68%	0.86%	1%
0.31%	0.40%	0.42%	0.43%	0.47%	0.59%	0.68%	0.86%	1%

2.01%	2.07%	40.00% A	AA	AA	AA
2.01%	2.07%	40.00% BBB	A	A	A
2.01%	2.07%	40.00% BBB	A	A	AA
2.01%	2.07%	40.00% A	AA	AA	AA
		40.00%			
2.01%	2.07%	40.00% A	AA	AA	AA
2.01%	2.07%	40.00% B	BBB	BBB	BBB
2.01%	2.07%	40.00% B	BBB	BBB	BBB
2.01%	2.07%	40.00% A	AA	AA	AA
2.01%	2.07%	40.00% A	AA	AA	AA
2.01%	2.07%	40.00% A	AA	AA	AA
2.01%	2.07%	40.00% BBB	A	A	AA
2.01%	2.07%	40.00% A	AA	AA	AA
2.01%	2.07%	40.00% BBB	A	A	A
2.01%	2.07%	40.00% BBB	A	A	A
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		35.67%			
		35.67%			
		35.67%			
18.54%	19.40%	28.08% B	BB	BBB	BBB
18.54%	19.40%	27.13%			
19.71%	20.54%	28.08% BB	BBB	A	A
18.67%	19.72%	28.08% BB	BBB	A	A
18.48%	19.56%	27.13% A	A	AA	A
18.03%	18.80%	30% BB	BBB	A	A
18.67%	19.72%	28.08% BB	BBB	A	A
18.67%	19.72%	27.13%			
18.67%	19.72%	30%			
18.54%	19.40%	28.08% B	BB	BBB	BBB
18.54%	19.40%	28.08% B	BB	BBB	BBB
19.71%	20.54%	28.08% BB	BBB	A	A
19.71%	20.54%	28.08%			
18.48%	19.56%	27.13% A	A	AA	A
18.03%	18.80%	30% BB	BBB	A	A
21.94%	21.86%	15% BBB	NR	NR	NR
21.94%	21.86%	15%			
20.84%	20.77%	15% BBB	NR	NR	NR
21.94%	21.86%	15% BBB	NR	NR	NR
21.94%	21.86%	15%			
20.84%	20.77%	15% BBB	NR	NR	NR
20.07%	20.00%	15% BBB	NR	NR	NR
18.19%	18.82%	27% NR	BBB	BBB	BBB
18.19%	18.82%	27% NR	BBB	BBB	BBB
18.05%	18.86%	26.71% NR	AA	AA	AA
18.05%	18.86%	26.71% NR	AA	AA	AA
17.31%	18.08%	27.67% NR	AA	A	A
18.92%	19.76%	27% NR	A	A	A
18.16%	18.97%	27% NR	A	A	A
18.05%	18.86%	26.71% NR	AA	AA	AA
17.31%	18.08%	27.67% NR	AA	A	A
17.31%	18.08%	27.67% NR	AA	A	A
18.05%	18.86%	26.71% NR	AA	AA	AA
17.31%	18.08%	27.67% NR	AA	A	A
18.19%	18.82%	27% NR	BBB	BBB	BBB
18.05%	18.86%	26.71% NR	AA	AA	AA
17.31%	18.08%	27.67% NR	AA	A	A
		26.71%			
		26.71%			
		26.71%			
18.92%	19.76%	27% NR	A	A	A
		27%			
18.05%	18.86%	26.71% NR	AA	AA	AA
17.31%	18.08%	27.67% NR	AA	A	A
		12.33%			
17.84%	17.78%	12.33% BBB	BB	NR	NR
17.84%	17.78%	12.33% BB	BB	NR	NR
1.17%		40% NR	BBB	BBB	BB
		40%			
1.17%		40% NR	BBB	BBB	BB

AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
BBB	A	A	A	NR	NR
BBB	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR

	NR				
	NR				
BB	BBB	BBB	BBB	BB	BB
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
BB	BBB	BBB	BBB	BB	BB
BB	BBB	BBB	BBB	BB	BB
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
NR	BBB	BBB	BBB	NR	BBB
NR	BBB	BBB	BBB	NR	BBB
NR	BBB	BBB	BBB	NR	BBB
NR	BBB	BBB	BBB	NR	BBB
NR	BBB	BBB	BBB	NR	BBB
BBB	BBB	A	A	CCC	BB
BBB	BBB	BBB	BBB	CCC	BB
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
A	AA	AA	A	B	BBB
A	A	A	A	B	BBB
A	A	A	A	B	BBB
AA	AA	AA	AA	BB	A
A	AA	AA	A	B	BBB
A	AA	AA	A	B	BBB
AA	AA	AA	AA	BB	A
A	AA	AA	A	B	BBB
BBB	BBB	BBB	BBB	CCC	BB
AA	AA	AA	AA	BB	A
A	AA	AA	A	B	BBB

A	A	A	A	B	BBB
AA	AA	AA	AA	BB	A
A	AA	AA	A	B	BBB
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BB	BBB	BBB	NR	NR	BBB
BB	BBB	BBB	NR	NR	BBB

NR	A	12	Industrials	Europe	United Kingdom
NR	AA	12	Industrials	Europe	United Kingdom
NR	A	6	Industrials	Europe	United Kingdom
NR	A	12	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
NR	A	12	Industrials	Europe	United Kingdom
NR	AA	12	Industrials	Europe	United Kingdom
NR	AA	12	Industrials	Europe	United Kingdom
NR	A	12	Industrials	Europe	United Kingdom
NR	A	12	Industrials	Europe	United Kingdom
NR	A	12	Industrials	Europe	United Kingdom
NR	A	6	Industrials	Europe	United Kingdom
NR	A	12	Industrials	Europe	United Kingdom
NR	AA	12	Industrials	Europe	United Kingdom
NR	AA	12	Industrials	Europe	United Kingdom
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
BB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	A	6	Consumer Services	N.Amer	United States
BB	A	6	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
BB	A	10	Consumer Services	N.Amer	United States
BB	A	10	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	BBB	6	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	BBB	6	Consumer Services	N.Amer	United States
BBB	BBB	6	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	BBB	6	Consumer Services	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	BBB	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	BBB	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	A	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	A	5	Technology	N.Amer	United States

BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
BB	A					
BB	A					
BB	A					
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC					
B	CCC					
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC					
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	CCC	DocAdj	Thin	Thin	Thin	Thin
B	CCC					
B	CCC	DocAdj	Thin	Thin	Thin	Thin
B	CCC	DocAdj	Thin	Thin	Thin	Thin
B	CCC					
B	CCC	DocAdj	Thin	Thin	Thin	Thin
B	CCC	DocAdj	Thin	Thin	Thin	Thin
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC					
BB	CCC					
BB	CCC					
BB	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC					
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC					
BB	CCC	CcyGrp	DocAdj	Thin	Thin	Thin
BB	CCC	DocAdj	DocAdj	Thin	Thin	Thin
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
DocAdj	DocAdj	Thin	Thin	DocAdj	
DocAdj	DocAdj	Thin	Thin	DocAdj	

CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

HRSUSDMR	29-Aug-08 HRS
HRSUSDXR	29-Aug-08 HRS
HSCUSDMM	29-Aug-08 HSC
HSCUSDMR	29-Aug-08 HSC
HIGAUDCR	29-Aug-08 HIG
HIGAUDMR	29-Aug-08 HIG
HIGAUDXR	29-Aug-08 HIG
HIGCADMR	29-Aug-08 HIG
HIGCHFMR	29-Aug-08 HIG
HIGEURCR	29-Aug-08 HIG
HIGEURMM	29-Aug-08 HIG
HIGEURMR	29-Aug-08 HIG
HIGEURXR	29-Aug-08 HIG
HIGGBPMR	29-Aug-08 HIG
HIGGBPXR	29-Aug-08 HIG
HIGHKDMR	29-Aug-08 HIG
HIGHKDXR	29-Aug-08 HIG
HIGJPYMR	29-Aug-08 HIG
HIGJPYXR	29-Aug-08 HIG
HIGSEKMR	29-Aug-08 HIG
HIGSEKXR	29-Aug-08 HIG
HIGSGDMR	29-Aug-08 HIG
HIGTWDMR	29-Aug-08 HIG
HIGUSDCR	29-Aug-08 HIG
HIGUSDMM	29-Aug-08 HIG
HIGUSDMR	29-Aug-08 HIG
HIGUSDXR	29-Aug-08 HIG
HIG-LifeEURMM	29-Aug-08 HIG-Life
HIG-LifeEURMR	29-Aug-08 HIG-Life
HIG-LifeUSDMM	29-Aug-08 HIG-Life
HIG-LifeUSDMR	29-Aug-08 HIG-Life
HASAUDMR	29-Aug-08 HAS
HASAUDXR	29-Aug-08 HAS
HASCHFMR	29-Aug-08 HAS
HASEURCR	29-Aug-08 HAS
HASEURMM	29-Aug-08 HAS
HASEURMR	29-Aug-08 HAS
HASEURXR	29-Aug-08 HAS
HASGBPCR	29-Aug-08 HAS
HASGBPMR	29-Aug-08 HAS
HASHKDMR	29-Aug-08 HAS
HASJPYMM	29-Aug-08 HAS
HASJPYMR	29-Aug-08 HAS
HASSGDMR	29-Aug-08 HAS
HASUSDCR	29-Aug-08 HAS
HASUSDMM	29-Aug-08 HAS
HASUSDMR	29-Aug-08 HAS
HASUSDXR	29-Aug-08 HAS
JORDANEURCR	29-Aug-08 JORDAN
JORDANEURMM	29-Aug-08 JORDAN
JORDANUSDCR	29-Aug-08 JORDAN
JORDANUSDMM	29-Aug-08 JORDAN
JORDANUSDMR	29-Aug-08 JORDAN
HAVASAUDMM	29-Aug-08 HAVAS
HAVASCHFMM	29-Aug-08 HAVAS
HAVASEURCR	29-Aug-08 HAVAS
HAVASEURMM	29-Aug-08 HAVAS
HAVASEURMR	29-Aug-08 HAVAS
HAVASGBPMM	29-Aug-08 HAVAS
HAVASJPYMM	29-Aug-08 HAVAS
HAVASUSDCR	29-Aug-08 HAVAS
HAVASUSDMM	29-Aug-08 HAVAS
HAVASUSDMR	29-Aug-08 HAVAS
HEEURMR	29-Aug-08 HE
HEUSDCR	29-Aug-08 HE
HEUSDMR	29-Aug-08 HE
HTCUSDXR	29-Aug-08 HTC
HTCUSDCR	29-Aug-08 HTC
HTCUSDMR	29-Aug-08 HTC
HTCUSDXR	29-Aug-08 HTC
HAWKER-AcquiUSDCR	29-Aug-08 HAWKER-Acqui
HAWKER-AcquiUSDMR	29-Aug-08 HAWKER-Acqui
HAWKER-AcquiUSDXR	29-Aug-08 HAWKER-Acqui
HAWKERUSDMR	29-Aug-08 HAWKER

Harris Corp	454BFF	SNRFOR	USD	MR	Composite
Harris Corp	454BFF	SNRFOR	USD	XR	Composite
Harsco Corp	456DEA	SNRFOR	USD	MM	Composite
Harsco Corp	456DEA	SNRFOR	USD	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	AUD	CR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	AUD	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	AUD	XR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	CAD	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	CHF	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	EUR	CR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	EUR	MM	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	EUR	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	EUR	XR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	GBP	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	GBP	XR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	HKD	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	HKD	XR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	JPY	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	JPY	XR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	SEK	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	SEK	XR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	SGD	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	TWD	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	USD	CR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	USD	MM	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	USD	MR	Composite
Hartford Finl Svcs Gp Inc	457B66	SNRFOR	USD	XR	Composite
HARTFORD LIFE INC	457BEB	SNRFOR	EUR	MM	Composite
HARTFORD LIFE INC	457BEB	SNRFOR	EUR	MR	Composite
HARTFORD LIFE INC	457BEB	SNRFOR	USD	MM	Composite
HARTFORD LIFE INC	457BEB	SNRFOR	USD	MR	Composite
Hasbro Inc	4F985B	SNRFOR	AUD	MR	Composite
Hasbro Inc	4F985B	SNRFOR	AUD	XR	Composite
Hasbro Inc	4F985B	SNRFOR	CHF	MR	Composite
Hasbro Inc	4F985B	SNRFOR	EUR	CR	Composite
Hasbro Inc	4F985B	SNRFOR	EUR	MM	Composite
Hasbro Inc	4F985B	SNRFOR	EUR	MR	Composite
Hasbro Inc	4F985B	SNRFOR	EUR	XR	Composite
Hasbro Inc	4F985B	SNRFOR	GBP	CR	Composite
Hasbro Inc	4F985B	SNRFOR	GBP	MR	Composite
Hasbro Inc	4F985B	SNRFOR	HKD	MR	Composite
Hasbro Inc	4F985B	SNRFOR	JPY	MM	Composite
Hasbro Inc	4F985B	SNRFOR	JPY	MR	Composite
Hasbro Inc	4F985B	SNRFOR	SGD	MR	Composite
Hasbro Inc	4F985B	SNRFOR	USD	CR	Composite
Hasbro Inc	4F985B	SNRFOR	USD	MM	Composite
Hasbro Inc	4F985B	SNRFOR	USD	MR	Composite
Hasbro Inc	4F985B	SNRFOR	USD	XR	Composite
Hashemite Kdom Jordan	MS9995	SNRFOR	EUR	CR	Composite
Hashemite Kdom Jordan	MS9995	SNRFOR	EUR	MM	Composite
Hashemite Kdom Jordan	MS9995	SNRFOR	USD	CR	Composite
Hashemite Kdom Jordan	MS9995	SNRFOR	USD	MM	Composite
Hashemite Kdom Jordan	MS9995	SNRFOR	USD	MR	Composite
Havas	FJBDFF	SNRFOR	AUD	MM	Composite
Havas	FJBDFF	SNRFOR	CHF	MM	Composite
Havas	FJBDFF	SNRFOR	EUR	CR	Composite
Havas	FJBDFF	SNRFOR	EUR	MM	Composite
Havas	FJBDFF	SNRFOR	EUR	MR	Composite
Havas	FJBDFF	SNRFOR	GBP	MM	Composite
Havas	FJBDFF	SNRFOR	JPY	MM	Composite
Havas	FJBDFF	SNRFOR	USD	CR	Composite
Havas	FJBDFF	SNRFOR	USD	MM	Composite
Havas	FJBDFF	SNRFOR	USD	MR	Composite
Hawaiian Elec Inds	45AHF7	SNRFOR	EUR	MR	Composite
Hawaiian Elec Inds	45AHF7	SNRFOR	USD	CR	Composite
Hawaiian Elec Inds	45AHF7	SNRFOR	USD	MR	Composite
Hawaiian Telcom Comms Inc	4G202B	SECDOM	USD	XR	Composite
Hawaiian Telcom Comms Inc	4G202B	SNRFOR	USD	CR	Composite
Hawaiian Telcom Comms Inc	4G202B	SNRFOR	USD	MR	Composite
Hawaiian Telcom Comms Inc	4G202B	SNRFOR	USD	XR	Composite
HAWKER BEECHCRAFT ACQUISITION Co LLC	4G213H	SNRFOR	USD	CR	Composite
HAWKER BEECHCRAFT ACQUISITION Co LLC	4G213H	SNRFOR	USD	MR	Composite
HAWKER BEECHCRAFT ACQUISITION Co LLC	4G213H	SNRFOR	USD	XR	Composite
Hawker Beechcraft Inc	4G213I	SECDOM	USD	MR	Composite

0.31%	0.38%	0.40%	0.41%	0.45%	0.56%	0.65%	0.86%	1%
	0.64%		0.71%		0.89%	0.92%	0.88%	
	0.64%		0.71%		0.88%	0.92%	0.88%	
0.96%	1.10%	1.22%	1.39%	1.52%	1.63%	1.69%	1.71%	1.72%
0.96%	1.10%	1.22%	1.32%	1.44%	1.55%	1.61%	1.63%	1.72%
0.96%	1.10%	1.22%	1.27%	1.39%	1.49%	1.55%	1.57%	1.72%
0.96%	1.10%	1.23%	1.34%	1.46%	1.53%	1.57%	1.59%	1.73%
0.96%	1.10%	1.23%	1.34%	1.46%	1.53%	1.57%	1.59%	1.73%
1.01%	1.16%	1.29%	1.41%	1.52%	1.61%	1.65%	1.68%	1.83%
0.96%	1.10%	1.23%	1.34%	1.46%	1.53%	1.57%	1.59%	1.73%
0.92%	1.06%	1.18%	1.28%	1.39%	1.49%	1.51%	1.55%	1.67%
0.96%	1.10%	1.23%	1.34%	1.46%	1.53%	1.57%	1.59%	1.73%
0.92%	1.06%	1.18%	1.28%	1.39%	1.49%	1.51%	1.55%	1.67%
0.96%	1.10%	1.23%	1.34%	1.46%	1.53%	1.57%	1.59%	1.73%
0.92%	1.06%	1.18%	1.28%	1.39%	1.49%	1.51%	1.55%	1.67%
0.96%	1.10%	1.22%	1.32%	1.44%	1.55%	1.61%	1.63%	1.72%
0.96%	1.10%	1.22%	1.28%	1.40%	1.50%	1.55%	1.58%	1.72%
0.96%	1.10%	1.23%	1.34%	1.46%	1.53%	1.57%	1.59%	1.73%
0.92%	1.06%	1.18%	1.28%	1.39%	1.49%	1.51%	1.55%	1.67%
0.96%	1.10%	1.23%	1.34%	1.46%	1.53%	1.57%	1.59%	1.73%
1.01%	1.16%	1.29%	1.41%	1.52%	1.61%	1.65%	1.68%	1.83%
0.96%	1.10%	1.23%	1.34%	1.46%	1.53%	1.57%	1.59%	1.73%
0.92%	1.06%	1.18%	1.28%	1.39%	1.49%	1.51%	1.55%	1.67%
	1.06%	1.40%	1.51%	1.52%	1.61%	1.65%	1.67%	
	1.06%	1.40%	1.51%	1.52%	1.61%	1.65%	1.67%	
0.40%	0.33%	0.48%	0.57%	0.65%	0.75%	0.80%	0.84%	1.09%
0.40%	0.33%	0.48%	0.55%	0.65%	0.75%	0.80%	0.84%	1.09%
0.42%	0.35%	0.50%	0.60%	0.69%	0.78%	0.85%	0.89%	1.15%
0.40%	0.34%	0.48%	0.56%	0.66%	0.75%	0.81%	0.86%	1.11%
0.40%	0.33%	0.48%	0.55%	0.65%	0.75%	0.80%	0.84%	1.09%
0.40%	0.33%	0.48%	0.57%	0.65%	0.75%	0.80%	0.84%	1.09%
0.40%	0.33%	0.48%	0.57%	0.65%	0.75%	0.80%	0.84%	1.09%
0.42%	0.35%	0.50%	0.60%	0.69%	0.78%	0.85%	0.89%	1.15%
0.40%	0.33%	0.48%	0.55%	0.65%	0.75%	0.80%	0.84%	1.09%
0.38%	0.32%	0.46%	0.59%	0.63%	0.72%	0.80%	0.83%	1.05%
1.23%	1.41%	1.96%	2.43%	2.72%	3.01%	3.13%	3.24%	3.25%
1.23%	1.40%	1.99%	2.43%	2.71%	3.00%	3.13%	3.24%	3.23%
1.28%	1.46%	2.03%	2.50%	2.83%	3.13%	3.26%	3.39%	3.37%
1.23%	1.40%	1.99%	2.43%	2.71%	3.00%	3.13%	3.24%	3.23%
1.22%	1.39%	1.96%	2.41%	2.69%	2.97%	3.10%	3.20%	3.20%
1.23%	1.40%	1.99%	2.43%	2.71%	3.00%	3.13%	3.24%	3.23%
1.23%	1.41%	1.96%	2.43%	2.72%	3.01%	3.13%	3.24%	3.25%
1.28%	1.46%	2.03%	2.50%	2.83%	3.13%	3.26%	3.39%	3.37%
1.23%	1.40%	1.99%	2.43%	2.71%	3.00%	3.13%	3.24%	3.23%
				0.65%	0.76%	0.87%	0.99%	
				0.65%	0.76%	0.87%	0.99%	
			9.53%		10.25%	10.48%		
3.64%	3.63%	3.64%	3.51%	3.50%	3.72%			
3.64%	3.63%	3.64%	3.51%	3.50%	3.72%			
3.64%	3.63%	3.64%	3.51%	3.50%	3.72%			
0.52%	1.44%	2.23%	2.94%	3.60%	4.05%	4.28%	4.50%	4.16%
0.52%	1.44%	2.23%	2.94%	3.60%	4.05%	4.28%	4.50%	4.16%
					2.75%			

1.11%		40%	NR	A	A	BBB
		40%				
		40%		NR		NR
		40%		NR		NR
1.69%	1.61%	40%	BB	BBB	BBB	BBB
1.69%	1.61%	40%	BB	BBB	BBB	A
1.69%	1.61%	40%	BB	BBB	BBB	BBB
1.69%	1.61%	40%	A	AA	AA	AAA
1.69%	1.61%	40%	A	AA	AA	AAA
1.69%	1.61%	40%	BBB	A	A	AA
		40%				
1.69%	1.61%	40%	A	AA	AA	AAA
1.69%	1.61%	40%	BBB	A	A	AA
1.69%	1.61%	40%	A	AA	AA	AAA
1.69%	1.61%	40%	BBB	A	A	AA
1.69%	1.61%	40%	A	AA	AA	AAA
1.69%	1.61%	40%	BBB	A	A	AA
1.69%	1.61%	40%	BB	BBB	BBB	A
1.69%	1.61%	40%	BB	BBB	BBB	BBB
1.69%	1.61%	40%	A	AA	AA	AAA
1.69%	1.61%	40%	BBB	A	A	AA
1.69%	1.61%	40%	A	AA	AA	AAA
		40%				
1.69%	1.61%	40%	BBB	A	A	AA
		40%				
1.69%	1.61%	40%	A	AA	AA	AAA
1.69%	1.61%	40%	BBB	A	A	AA
		40%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
1.24%	1.34%	40%	BB	BB	BB	BBB
		40%				
1.25%	1.34%	40%	A	A	A	AA
1.31%	1.34%	40%	BBB	BBB	BBB	A
1.26%	1.34%	40%	BBB	BBB	BBB	A
1.25%	1.34%	40%	A	A	A	AA
		40%				
		40%				
		40%				
		40%				
1.24%	1.34%	40%	BB	BB	BB	BBB
1.24%	1.34%	40%	BB	BB	BB	BBB
		40%				
1.31%	1.34%	40%	BBB	BBB	BBB	A
		40%				
1.25%	1.34%	40%	A	A	A	AA
1.20%	1.34%	40%	BBB	BBB	BBB	A
		25%				
		25%				
		25%				
		25%				
		25%				
3.22%	3.40%	40%	BBB	BBB	A	A
3.22%	3.31%	40%	AA	AA	AA	AAA
3.35%	3.50%	40%	A	A	A	A
3.22%	3.31%	40%	AA	AA	AA	AAA
3.19%	3.33%	40%	A	A	A	AA
3.22%	3.31%	40%	AA	AA	AA	AAA
3.22%	3.40%		BBB	BBB	A	A
3.35%	3.50%	40%	A	A	A	A
3.22%	3.31%	40%	AA	AA	AA	AAA
		40%				
	1.28%	42.50%				
		42.50%				
	1.28%	42.50%				
						NR
		67.50%	NR	NR	NR	NR
		67.50%	NR	NR	NR	NR
		67.50%	NR	NR	NR	NR
		40%				
4.56%		40%	NR	NR	NR	NR
4.40%		40%	NR	NR	NR	NR
		43.50%				

BBB	A	A	NR	NR	A
	BB	NR	NR		
	BBB	NR	NR		
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AAA	AA	AA	A	NR
AA	AAA	AA	AA	A	NR
A	AA	A	A	BBB	NR
AA	AAA	AA	AA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AAA	AA	AA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AAA	AA	AA	A	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AAA	AA	AA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AAA	AA	AA	A	NR
A	AA	A	A	BBB	NR
AA	AAA	AA	AA	A	NR
AA	AA	AA	AA	BBB	NR
BBB	BBB	NR	NR		
BBB	BBB	NR	NR		
BBB	BBB	BBB	BBB	B	B
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB	B	B
BBB	BBB	BBB	BBB	B	B
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BB	BB
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	AA	AA
AA	A	A	A	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
A	A	A	A	BBB	BBB
AA	A	A	A	A	A
AAA	AAA	AAA	AAA	AA	AA
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR	NR			
NR	NR				
NR	NR				
NR	NR				
NR	NR	NR	NR	NR	BB
NR	NR	NR	NR	NR	BBB
	NR				

	A	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
	NR		Government	MiddleEast	Jordan
	NR		Government	MiddleEast	Jordan
	NR		Government	MiddleEast	Jordan
	NR		Government	MiddleEast	Jordan
	NR		Government	MiddleEast	Jordan
BBB	AAA	16	Consumer Services	Europe	France
A	AA	16	Consumer Services	Europe	France
A	AA	3	Consumer Services	Europe	France
A	AA	16	Consumer Services	Europe	France
A	AA	16	Consumer Services	Europe	France
A	AA	16	Consumer Services	Europe	France
BBB	AAA	16	Consumer Services	Europe	France
A	AA	3	Consumer Services	Europe	France
A	AA	16	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
NR	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	NR	2	Utilities	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States

BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
A	A		Thin		Thin	
A	A		Thin		Thin	
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A		Thin	Thin	Thin	CcyGrp
A	A					
A	A		Thin	Thin	Thin	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BB	A					
BB	A					
BB	A					
BB	A					
BB	A					
	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
BBB	BBB					Thin
BBB	BBB					
BBB	BBB					Thin
BB	BB				Thin	
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
BB	BB					
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
BB						

CcyGrp	CcyGrp	Thin	Thin	CcyGrp	
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	Thin	Thin			
CcyGrp	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin				
Thin					
Thin					
Thin					
Thin	Thin	Thin	Thin	DocAdj	
Thin	Thin	Thin	Thin	CcyGrp	
Thin					

CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin

Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Thin

HAWKERUSDXR	29-Aug-08 HAWKER
HAZUSDCR	29-Aug-08 HAZ
HAZUSDMR	29-Aug-08 HAZ
HAZUSDXR	29-Aug-08 HAZ
HBOSAUDCR	29-Aug-08 HBOS
HBOSAUDMM	29-Aug-08 HBOS
HBOSCHFCR	29-Aug-08 HBOS
HBOSCHFMM	29-Aug-08 HBOS
HBOSEURCR	29-Aug-08 HBOS
HBOSEURMM	29-Aug-08 HBOS
HBOSEURMR	29-Aug-08 HBOS
HBOSEURXR	29-Aug-08 HBOS
HBOSGBPCR	29-Aug-08 HBOS
HBOSGBPMM	29-Aug-08 HBOS
HBOSHKDMM	29-Aug-08 HBOS
HBOSJPYCR	29-Aug-08 HBOS
HBOSJPYMM	29-Aug-08 HBOS
HBOSNZDCR	29-Aug-08 HBOS
HBOSNZDMM	29-Aug-08 HBOS
HBOSUSDCR	29-Aug-08 HBOS
HBOSUSDMM	29-Aug-08 HBOS
HBOSUSDMR	29-Aug-08 HBOS
HBOSAUDCR	29-Aug-08 HBOS
HBOSAUDMM	29-Aug-08 HBOS
HBOSEURCR	29-Aug-08 HBOS
HBOSEURMM	29-Aug-08 HBOS
HBOSEURMR	29-Aug-08 HBOS
HBOSGBPCR	29-Aug-08 HBOS
HBOSGBPMM	29-Aug-08 HBOS
HBOSHKDMM	29-Aug-08 HBOS
HBOSJPYCR	29-Aug-08 HBOS
HBOSJPYMM	29-Aug-08 HBOS
HBOSUSDCR	29-Aug-08 HBOS
HBOSUSDMM	29-Aug-08 HBOS
HBOSUSDMR	29-Aug-08 HBOS
HCAEURMR	29-Aug-08 HCA
HCAGBPCR	29-Aug-08 HCA
HCAGBPMM	29-Aug-08 HCA
HCAUSDMR	29-Aug-08 HCA
HCAUSDXR	29-Aug-08 HCA
HCAAUDMR	29-Aug-08 HCA
HCAAUDXR	29-Aug-08 HCA
HCAEURCR	29-Aug-08 HCA
HCAEURMM	29-Aug-08 HCA
HCAEURMR	29-Aug-08 HCA
HCAEURXR	29-Aug-08 HCA
HCAGBPMM	29-Aug-08 HCA
HCAGBPMR	29-Aug-08 HCA
HCAGBPXR	29-Aug-08 HCA
HCAHKDMR	29-Aug-08 HCA
HCAHKDXR	29-Aug-08 HCA
HCAILSXR	29-Aug-08 HCA
HCAJPYMR	29-Aug-08 HCA
HCAJPYXR	29-Aug-08 HCA
HCASEKXR	29-Aug-08 HCA
HCASGDMR	29-Aug-08 HCA
HCAUSDCR	29-Aug-08 HCA
HCAUSDMM	29-Aug-08 HCA
HCAUSDMR	29-Aug-08 HCA
HCAUSDXR	29-Aug-08 HCA
HCCIEURMM	29-Aug-08 HCCI
HCCIEURMR	29-Aug-08 HCCI
HCCIHKDMR	29-Aug-08 HCCI
HCCIJPYMR	29-Aug-08 HCCI
HCCIUSDMR	29-Aug-08 HCCI
HCCIUSDXR	29-Aug-08 HCCI
HCPIAUDMR	29-Aug-08 HCPI
HCPICHFMR	29-Aug-08 HCPI
HCPIEURCR	29-Aug-08 HCPI
HCPIEURMM	29-Aug-08 HCPI
HCPIEURMR	29-Aug-08 HCPI
HCPIEURXR	29-Aug-08 HCPI
HCPIGBPMR	29-Aug-08 HCPI
HCPIHKDMR	29-Aug-08 HCPI

Hawker Beechcraft Inc	4G213I	SECDOM	USD	XR	Composite
Hayes Lemmerz Intl Inc	4G27F9	SNRFOR	USD	CR	Composite
Hayes Lemmerz Intl Inc	4G27F9	SNRFOR	USD	MR	Composite
Hayes Lemmerz Intl Inc	4G27F9	SNRFOR	USD	XR	Composite
HBOS Plc	4G425R	SNRFOR	AUD	CR	Composite
HBOS Plc	4G425R	SNRFOR	AUD	MM	Composite
HBOS Plc	4G425R	SNRFOR	CHF	CR	Composite
HBOS Plc	4G425R	SNRFOR	CHF	MM	Composite
HBOS Plc	4G425R	SNRFOR	EUR	CR	Composite
HBOS Plc	4G425R	SNRFOR	EUR	MM	Composite
HBOS Plc	4G425R	SNRFOR	EUR	MR	Composite
HBOS Plc	4G425R	SNRFOR	EUR	XR	Composite
HBOS Plc	4G425R	SNRFOR	GBP	CR	Composite
HBOS Plc	4G425R	SNRFOR	GBP	MM	Composite
HBOS Plc	4G425R	SNRFOR	HKD	MM	Composite
HBOS Plc	4G425R	SNRFOR	JPY	CR	Composite
HBOS Plc	4G425R	SNRFOR	JPY	MM	Composite
HBOS Plc	4G425R	SNRFOR	NZD	CR	Composite
HBOS Plc	4G425R	SNRFOR	NZD	MM	Composite
HBOS Plc	4G425R	SNRFOR	USD	CR	Composite
HBOS Plc	4G425R	SNRFOR	USD	MM	Composite
HBOS Plc	4G425R	SNRFOR	USD	MR	Composite
HBOS Plc	4G425R	SUBLT2	AUD	CR	Composite
HBOS Plc	4G425R	SUBLT2	AUD	MM	Composite
HBOS Plc	4G425R	SUBLT2	EUR	CR	Composite
HBOS Plc	4G425R	SUBLT2	EUR	MM	Composite
HBOS Plc	4G425R	SUBLT2	EUR	MR	Composite
HBOS Plc	4G425R	SUBLT2	GBP	CR	Composite
HBOS Plc	4G425R	SUBLT2	GBP	MM	Composite
HBOS Plc	4G425R	SUBLT2	HKD	MM	Composite
HBOS Plc	4G425R	SUBLT2	JPY	CR	Composite
HBOS Plc	4G425R	SUBLT2	JPY	MM	Composite
HBOS Plc	4G425R	SUBLT2	USD	CR	Composite
HBOS Plc	4G425R	SUBLT2	USD	MM	Composite
HBOS Plc	4G425R	SUBLT2	USD	MR	Composite
HCA Inc.	4E452A	SECDOM	EUR	MR	Composite
HCA Inc.	4E452A	SECDOM	GBP	CR	Composite
HCA Inc.	4E452A	SECDOM	GBP	MM	Composite
HCA Inc.	4E452A	SECDOM	USD	MR	Composite
HCA Inc.	4E452A	SECDOM	USD	XR	Composite
HCA Inc.	4E452A	SNRFOR	AUD	MR	Composite
HCA Inc.	4E452A	SNRFOR	AUD	XR	Composite
HCA Inc.	4E452A	SNRFOR	EUR	CR	Composite
HCA Inc.	4E452A	SNRFOR	EUR	MM	Composite
HCA Inc.	4E452A	SNRFOR	EUR	MR	Composite
HCA Inc.	4E452A	SNRFOR	EUR	XR	Composite
HCA Inc.	4E452A	SNRFOR	GBP	MM	Composite
HCA Inc.	4E452A	SNRFOR	GBP	MR	Composite
HCA Inc.	4E452A	SNRFOR	GBP	XR	Composite
HCA Inc.	4E452A	SNRFOR	HKD	MR	Composite
HCA Inc.	4E452A	SNRFOR	HKD	XR	Composite
HCA Inc.	4E452A	SNRFOR	ILS	XR	Composite
HCA Inc.	4E452A	SNRFOR	JPY	MR	Composite
HCA Inc.	4E452A	SNRFOR	JPY	XR	Composite
HCA Inc.	4E452A	SNRFOR	SEK	XR	Composite
HCA Inc.	4E452A	SNRFOR	SGD	MR	Composite
HCA Inc.	4E452A	SNRFOR	USD	CR	Composite
HCA Inc.	4E452A	SNRFOR	USD	MM	Composite
HCA Inc.	4E452A	SNRFOR	USD	MR	Composite
HCA Inc.	4E452A	SNRFOR	USD	XR	Composite
HCC Ins Hldgs Inc	4E4545	SNRFOR	EUR	MM	Composite
HCC Ins Hldgs Inc	4E4545	SNRFOR	EUR	MR	Composite
HCC Ins Hldgs Inc	4E4545	SNRFOR	HKD	MR	Composite
HCC Ins Hldgs Inc	4E4545	SNRFOR	JPY	MR	Composite
HCC Ins Hldgs Inc	4E4545	SNRFOR	USD	MR	Composite
HCC Ins Hldgs Inc	4E4545	SNRFOR	USD	XR	Composite
HCP, Inc.	4E455P	SNRFOR	AUD	MR	Composite
HCP, Inc.	4E455P	SNRFOR	CHF	MR	Composite
HCP, Inc.	4E455P	SNRFOR	EUR	CR	Composite
HCP, Inc.	4E455P	SNRFOR	EUR	MM	Composite
HCP, Inc.	4E455P	SNRFOR	EUR	MR	Composite
HCP, Inc.	4E455P	SNRFOR	EUR	XR	Composite
HCP, Inc.	4E455P	SNRFOR	GBP	MR	Composite
HCP, Inc.	4E455P	SNRFOR	HKD	MR	Composite

					2.75%			
			5.56%	5.93%	5.50%			
			5.56%	5.93%	5.50%			
0.97%	0.95%	1.33%	1.65%	1.83%	2.01%	2.03%	2.04%	2.07%
1.01%	0.99%	1.39%	1.72%	1.90%	2.10%	2.11%	2.13%	2.15%
0.97%	0.95%	1.33%	1.65%	1.83%	2.01%	2.03%	2.04%	2.07%
0.96%	0.94%	1.32%	1.64%	1.81%	1.99%	2.01%	2.02%	2.04%
1.01%	0.99%	1.39%	1.72%	1.90%	2.10%	2.11%	2.13%	2.15%
0.97%	0.95%	1.33%	1.65%	1.83%	2.01%	2.03%	2.04%	2.07%
0.97%	0.95%	1.33%	1.65%	1.83%	2.01%	2.03%	2.04%	2.07%
0.97%	0.95%	1.33%	1.65%	1.83%	2.01%	2.03%	2.04%	2.07%
1.01%	0.99%	1.39%	1.72%	1.90%	2.10%	2.11%	2.13%	2.15%
0.97%	0.95%	1.33%	1.65%	1.83%	2.01%	2.03%	2.04%	2.07%
0.96%	0.94%	1.32%	1.64%	1.81%	1.99%	2.01%	2.02%	2.04%
1.59%	1.64%	2.19%	2.62%	2.88%	3.11%	3.15%	3.12%	3.15%
1.59%	1.64%	2.19%	2.62%	2.88%	3.11%	3.15%	3.12%	3.15%
1.64%	1.70%	2.24%	2.73%	2.99%	3.24%	3.28%	3.25%	3.28%
1.57%	1.63%	2.15%	2.62%	2.86%	3.11%	3.15%	3.12%	3.15%
1.56%	1.62%	2.13%	2.59%	2.84%	3.07%	3.12%	3.09%	3.12%
1.64%	1.70%	2.24%	2.73%	2.99%	3.24%	3.28%	3.25%	3.28%
1.57%	1.63%	2.15%	2.62%	2.86%	3.11%	3.15%	3.12%	3.15%
1.57%	1.63%	2.15%	2.62%	2.86%	3.11%	3.15%	3.12%	3.15%
1.59%	1.64%	2.19%	2.62%	2.88%	3.11%	3.15%	3.12%	3.15%
1.59%	1.64%	2.19%	2.62%	2.88%	3.11%	3.15%	3.12%	3.15%
1.64%	1.70%	2.24%	2.73%	2.99%	3.24%	3.28%	3.25%	3.28%
1.57%	1.63%	2.15%	2.62%	2.86%	3.11%	3.15%	3.12%	3.15%
1.85%	1.42%	0.024695625	3.52%	3.93%	3.08%	4.40%	4.44%	4.52%
1.85%	1.42%	0.024695625	3.52%	3.93%	3.08%	4.40%	4.44%	4.52%
1.85%	1.42%	0.024695625	3.52%	3.93%	3.08%	4.40%	4.44%	4.52%
1.85%	1.42%	0.024695625	3.52%	3.93%	3.08%	4.40%	4.44%	4.52%
1.85%	1.42%	0.024695625	3.52%	3.93%	3.08%	4.40%	4.44%	4.52%
2.14%	2.30%	3.25%	4.18%	4.68%	5.23%	5.33%	5.47%	5.47%
2.14%	2.30%	3.25%	4.18%	4.68%	5.23%	5.33%	5.47%	5.47%
2.26%	2.42%	3.45%	4.50%	5.01%	5.57%	5.65%	5.73%	5.84%
2.17%	2.33%	3.32%	4.32%	4.81%	5.34%	5.42%	5.50%	5.61%
2.15%	2.29%	3.27%	4.27%	4.73%	5.29%	5.38%	5.45%	5.52%
2.07%	2.28%	3.25%	4.13%	4.59%	5.09%	5.16%	5.24%	5.35%
2.17%	2.33%	3.32%	4.32%	4.81%	5.34%	5.42%	5.50%	5.61%
2.15%	2.29%	3.27%	4.27%	4.73%	5.29%	5.38%	5.45%	5.52%
2.07%	2.28%	3.25%	4.13%	4.59%	5.09%	5.16%	5.24%	5.35%
2.15%	2.29%	3.27%	4.27%	4.73%	5.29%	5.38%	5.45%	5.52%
2.07%	2.28%	3.25%	4.13%	4.59%	5.09%	5.16%	5.24%	5.35%
2.07%	2.28%	3.25%	4.13%	4.59%	5.09%	5.16%	5.24%	5.35%
2.07%	2.28%	3.25%	4.13%	4.59%	5.09%	5.16%	5.24%	5.35%
2.14%	2.30%	3.25%	4.18%	4.68%	5.23%	5.33%	5.47%	5.47%
2.07%	2.28%	3.25%	4.13%	4.59%	5.09%	5.16%	5.24%	5.35%
2.15%	2.29%	3.27%	4.27%	4.73%	5.29%	5.38%	5.45%	5.52%
2.26%	2.42%	3.45%	4.50%	5.01%	5.57%	5.65%	5.73%	5.84%
2.26%	2.42%	3.45%	4.50%	5.01%	5.57%	5.65%	5.73%	5.84%
2.15%	2.29%	3.27%	4.27%	4.73%	5.29%	5.38%	5.45%	5.52%
2.07%	2.28%	3.25%	4.13%	4.59%	5.09%	5.16%	5.24%	5.35%
	0.52%		0.72%		0.71%	0.79%	0.90%	
	0.52%		0.72%		0.71%	0.79%	0.90%	
	0.52%		0.72%		0.71%	0.79%	0.90%	
2.63%	2.53%	3.03%	3.38%	3.40%	3.53%	3.33%	3.15%	3.01%
2.63%	2.60%	3.09%	3.39%	3.40%	3.54%	3.33%	3.14%	3.01%
2.63%	2.60%	3.09%	3.39%	3.40%	3.54%	3.33%	3.14%	3.01%
2.63%	2.60%	3.09%	3.39%	3.40%	3.54%	3.33%	3.14%	3.01%

		43.50%				
		40%				
		40%				NR
		40%				NR
		42%				
2.07%	2.03%	42%	BB	BB	BB	BB
		42%				
		40%				
2.16%	2.03%	42%	BBB	BBB	BBB	BBB
2.07%	2.03%	40%	A	A	A	A
2.05%	2.03%	42%	BBB	BBB	BBB	BBB
		42%				
2.16%	2.03%	42%	BBB	BBB	BBB	BBB
2.07%	2.03%	40%	A	A	A	A
2.07%	2.03%	40%	A	A	A	A
		42%				
2.07%	2.03%	42%	BB	BB	BB	BB
		42%				
		40%				
2.16%	2.03%	42%	BBB	BBB	BBB	BBB
2.07%	2.03%	40%	A	A	A	A
2.05%	2.03%	42%	BBB	BBB	BBB	BBB
3.19%	3.07%	20%	B	BBB	BBB	BBB
3.19%	3.07%	20%	B	BBB	BBB	BBB
3.33%	3.07%	20%	BB	A	A	A
3.19%	3.07%	20%	BBB	AA	AA	AA
3.16%	3.07%	20%	BB	A	A	A
3.33%	3.07%	20%	BB	A	A	A
3.19%	3.07%	20%	BBB	AA	AA	AA
3.19%	3.07%	20%	BBB	AA	AA	AA
3.19%	3.07%	20%	B	BBB	BBB	BBB
3.19%	3.07%	20%	B	BBB	BBB	BBB
3.33%	3.07%	20%	BB	A	A	A
3.19%	3.07%	20%	BBB	AA	AA	AA
		20%				
4.55%	4.57%	70%	NR	NR		NR
4.55%	4.57%	70%	NR	NR		NR
4.55%	4.57%	70%	NR	NR		NR
4.55%	4.57%	70%	NR	NR		NR
4.55%	4.57%	70%	NR	NR		NR
5.53%	5.39%	40%	BBB	BBB	A	BBB
5.53%	5.39%	40%				
5.85%	5.78%	40%	A	A	AA	A
5.61%	5.55%	40%	A	A	AA	A
5.55%	5.54%	40%	AA	AA	AA	AA
5.35%	5.26%	40%	A	A	AA	AA
5.61%	5.55%	40%	A	A	AA	A
5.55%	5.54%	40%	AA	AA	AA	AA
5.35%	5.26%	40%	A	A	AA	AA
5.55%	5.54%	40%	AA	AA	AA	AA
5.35%	5.26%	40%	A	A	AA	AA
5.35%	5.26%	40%	A	A	AA	AA
5.35%	5.26%	40%				
5.53%	5.39%	40%	BBB	BBB	A	BBB
5.35%	5.26%	40%	A	A	AA	AA
5.55%	5.54%	40%	AA	AA	AA	AA
5.85%	5.78%	40%	A	A	AA	A
5.85%	5.78%	40%				
5.55%	5.54%	40%	AA	AA	AA	AA
5.35%	5.26%	40%	A	A	AA	AA
		40%				
		40%		NR		NR
		40%				
		40%				
		40%		NR		NR
		40%		NR		NR
2.77%	2.82%	40%	BB	BBB	B	BBB
2.77%	2.83%	40%	A	A	BB	AA
		40%				
		40%				
2.77%	2.83%	40%	A	A	BB	AA
		40%				
		40%				
2.77%	2.83%	40%	A	A	BB	AA

	NR				
NR	NR				
NR	NR				
BBB	BBB	BB	BB	BB	BB
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
AA	AA	A	A	A	A
BBB	BBB	BB	BB	BB	BB
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
BBB	BB	BBB	BB	BBB	BB
BBB	BB	BBB	BB	BBB	BB
A	BBB	A	BBB	A	BBB
AA	A	AA	A	AA	A
A	BBB	A	BBB	A	BBB
A	BBB	A	BBB	A	BBB
AA	A	AA	A	AA	A
AA	A	AA	A	AA	A
BBB	BB	BBB	BB	BBB	BB
BBB	BB	BBB	BB	BBB	BB
A	BBB	A	BBB	A	BBB
AA	A	AA	A	AA	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	A	A	A	A	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	A	A	A	A	BBB
AA	AA	AA	AA	A	A
AA	A	A	A	A	BBB
AA	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BB	BB
AA	A	A	A	A	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	A	A	A	A	BBB
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BB	B	BBB	B	B	NR
A	BBB	A	BBB	BBB	NR
A	BBB	A	BBB	BBB	NR
A	BBB	A	BBB	BBB	NR

	NR	2	Industrials	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
BB	AA	11	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BBB	AA	11	Health Care	N.Amer	United States
BBB	AA	11	Health Care	N.Amer	United States
A	AA	10	Health Care	N.Amer	United States
A	A	5	Health Care	N.Amer	United States
BBB	AA	11	Health Care	N.Amer	United States
A	AA	10	Health Care	N.Amer	United States
A	A	5	Health Care	N.Amer	United States
A	AA	10	Health Care	N.Amer	United States
A	A	5	Health Care	N.Amer	United States
A	A	5	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BB	AA	11	Health Care	N.Amer	United States
A	A	5	Health Care	N.Amer	United States
A	AA	10	Health Care	N.Amer	United States
BBB	AA	11	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
A	AA	10	Health Care	N.Amer	United States
A	A	5	Health Care	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
BB	A	8	Financials	N.Amer	United States
A	BBB	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	BBB	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	BBB	8	Financials	N.Amer	United States

BB						
B	BB					
B	BB				Thin	Thin
B	BB				Thin	Thin
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
BB	BB	Thin	Thin		Thin	Thin
BB	BB	Thin	Thin		Thin	Thin
BB	BB	Thin	Thin		Thin	Thin
BB	BB	Thin	Thin		Thin	Thin
BB	BB	Thin	Thin		Thin	Thin
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA		Thin		Thin	
A	AA					
A	AA					
A	AA		Thin		Thin	
A	AA		Thin		Thin	
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin

Thin
Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp

HCPIJPYMR	29-Aug-08 HCPI
HCPISGDMR	29-Aug-08 HCPI
HCPIUSDCR	29-Aug-08 HCPI
HCPIUSDMM	29-Aug-08 HCPI
HCPIUSDMR	29-Aug-08 HCPI
HCPIUSDXR	29-Aug-08 HCPI
TALANX-HDIGERAUDMM	29-Aug-08 TALANX-HDIGER
TALANX-HDIGEREURCR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGEREURMM	29-Aug-08 TALANX-HDIGER
TALANX-HDIGEREURMR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGEREURXR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERSEKMM	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERUSDCR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERUSDMM	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERUSDMR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERUSDXR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERAUDCR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERAUDMM	29-Aug-08 TALANX-HDIGER
TALANX-HDIGEREURCR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGEREURMM	29-Aug-08 TALANX-HDIGER
TALANX-HDIGEREURMR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERJPYCR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERSGDCR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERUSDCR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERUSDMM	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERUSDMR	29-Aug-08 TALANX-HDIGER
TALANX-HDIGERUSDXR	29-Aug-08 TALANX-HDIGER
HCNEURMR	29-Aug-08 HCN
HCNHKDMR	29-Aug-08 HCN
HCNJPYMR	29-Aug-08 HCN
HCNTWDMR	29-Aug-08 HCN
HCNUSDCR	29-Aug-08 HCN
HCNUSDMM	29-Aug-08 HCN
HCNUSDMR	29-Aug-08 HCN
HCNUSDXR	29-Aug-08 HCN
HMAUSDMR	29-Aug-08 HMA
HMAUSDXR	29-Aug-08 HMA
HMAAUDCR	29-Aug-08 HMA
HMAAUDMR	29-Aug-08 HMA
HMAAUDXR	29-Aug-08 HMA
HMACADMR	29-Aug-08 HMA
HMAEURCR	29-Aug-08 HMA
HMAEURMM	29-Aug-08 HMA
HMAEURMR	29-Aug-08 HMA
HMAEURXR	29-Aug-08 HMA
HMAGBPCR	29-Aug-08 HMA
HMAGBPMR	29-Aug-08 HMA
HMAHKDMR	29-Aug-08 HMA
HMAJPYMR	29-Aug-08 HMA
HMASGDMR	29-Aug-08 HMA
HMAUSDCR	29-Aug-08 HMA
HMAUSDMM	29-Aug-08 HMA
HMAUSDMR	29-Aug-08 HMA
HMAUSDXR	29-Aug-08 HMA
HMAAUDMR	29-Aug-08 HMA
HMAEURCR	29-Aug-08 HMA
HMAEURMM	29-Aug-08 HMA
HMAEURMR	29-Aug-08 HMA
HMAEURXR	29-Aug-08 HMA
HMAHKDMR	29-Aug-08 HMA
HMAJPYMR	29-Aug-08 HMA
HMASGDMR	29-Aug-08 HMA
HMAUSDCR	29-Aug-08 HMA
HMAUSDMM	29-Aug-08 HMA
HMAUSDMR	29-Aug-08 HMA
HMAUSDXR	29-Aug-08 HMA
HNTEURMM	29-Aug-08 HNT
HNTEURMR	29-Aug-08 HNT
HNTEURXR	29-Aug-08 HNT
HNTGBPMR	29-Aug-08 HNT
HNTUSDCR	29-Aug-08 HNT
HNTUSDMM	29-Aug-08 HNT
HNTUSDMR	29-Aug-08 HNT
HNTUSDXR	29-Aug-08 HNT

HCP, Inc.	4E455P	SNRFOR	JPY	MR	Composite
HCP, Inc.	4E455P	SNRFOR	SGD	MR	Composite
HCP, Inc.	4E455P	SNRFOR	USD	CR	Composite
HCP, Inc.	4E455P	SNRFOR	USD	MM	Composite
HCP, Inc.	4E455P	SNRFOR	USD	MR	Composite
HCP, Inc.	4E455P	SNRFOR	USD	XR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	AUD	MM	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	EUR	CR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	EUR	MM	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	EUR	MR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	EUR	XR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	SEK	MM	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	USD	CR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	USD	MM	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	USD	MR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SNRFOR	USD	XR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	AUD	CR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	AUD	MM	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	EUR	CR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	EUR	MM	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	EUR	MR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	JPY	CR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	SGD	CR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	USD	CR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	USD	MM	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	USD	MR	Composite
HDI Gerling Industrie Versicherung AG	DG479I	SUBLT2	USD	XR	Composite
Health Care REIT Inc	4G438R	SNRFOR	EUR	MR	Composite
Health Care REIT Inc	4G438R	SNRFOR	HKD	MR	Composite
Health Care REIT Inc	4G438R	SNRFOR	JPY	MR	Composite
Health Care REIT Inc	4G438R	SNRFOR	TWD	MR	Composite
Health Care REIT Inc	4G438R	SNRFOR	USD	CR	Composite
Health Care REIT Inc	4G438R	SNRFOR	USD	MM	Composite
Health Care REIT Inc	4G438R	SNRFOR	USD	MR	Composite
Health Care REIT Inc	4G438R	SNRFOR	USD	XR	Composite
Health Mgmt Assoc Inc	UY6445	SECDOM	USD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SECDOM	USD	XR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	AUD	CR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	AUD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	AUD	XR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	CAD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	EUR	CR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	EUR	MM	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	EUR	MR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	EUR	XR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	GBP	CR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	GBP	MR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	HKD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	JPY	MR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	SGD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	USD	CR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	USD	MM	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	USD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SNRFOR	USD	XR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	AUD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	EUR	CR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	EUR	MM	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	EUR	MR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	EUR	XR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	HKD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	JPY	MR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	SGD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	USD	CR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	USD	MM	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	USD	MR	Composite
Health Mgmt Assoc Inc	UY6445	SUBLT2	USD	XR	Composite
Health Net Inc	4G444I	SNRFOR	EUR	MM	Composite
Health Net Inc	4G444I	SNRFOR	EUR	MR	Composite
Health Net Inc	4G444I	SNRFOR	EUR	XR	Composite
Health Net Inc	4G444I	SNRFOR	GBP	MR	Composite
Health Net Inc	4G444I	SNRFOR	USD	CR	Composite
Health Net Inc	4G444I	SNRFOR	USD	MM	Composite
Health Net Inc	4G444I	SNRFOR	USD	MR	Composite
Health Net Inc	4G444I	SNRFOR	USD	XR	Composite

2.63%	2.53%	3.03%	3.38%	3.40%	3.53%	3.33%	3.15%	3.01%
2.63%	2.60%	3.09%	3.39%	3.40%	3.54%	3.33%	3.14%	3.01%
2.77%	2.71%	3.26%	3.57%	3.57%	3.72%	3.53%	3.34%	3.16%
2.63%	2.60%	3.09%	3.39%	3.40%	3.54%	3.33%	3.14%	3.01%
2.53%	2.48%	2.99%	3.26%	3.27%	3.41%	3.23%	3.05%	2.89%
	0.32%	0.52%	0.69%	0.73%	0.85%	0.82%	0.84%	
	0.32%	0.50%	0.69%	0.73%	0.82%	0.82%	0.84%	
	0.32%	0.49%	0.69%	0.73%	0.81%	0.82%	0.84%	
	0.32%	0.48%	0.69%	0.73%	0.78%	0.82%	0.84%	
	0.32%	0.52%	0.69%	0.73%	0.85%	0.82%	0.84%	
	0.32%	0.50%	0.69%	0.73%	0.82%	0.82%	0.84%	
	0.32%	0.49%	0.69%	0.73%	0.81%	0.82%	0.84%	
	0.32%	0.48%	0.69%	0.73%	0.78%	0.82%	0.84%	
0.76%	0.61%	1.22%	1.35%	1.40%	1.52%	1.48%	1.52%	1.69%
0.76%	0.63%	1.22%	1.27%	1.31%	1.56%	1.38%	1.40%	1.69%
0.76%	0.60%	1.22%	1.42%	1.47%	1.63%	1.45%	1.49%	1.69%
0.76%	0.59%	1.22%	1.41%	1.46%	1.62%	1.43%	1.48%	1.69%
0.76%	0.61%	1.22%	1.35%	1.40%	1.52%	1.48%	1.52%	1.69%
0.76%	0.63%	1.22%	1.27%	1.31%	1.56%	1.38%	1.40%	1.69%
0.76%	0.63%	1.22%	1.27%	1.31%	1.56%	1.38%	1.40%	1.69%
0.76%	0.60%	1.22%	1.42%	1.47%	1.63%	1.45%	1.49%	1.69%
0.76%	0.59%	1.22%	1.41%	1.46%	1.62%	1.43%	1.48%	1.69%
0.86%	1.85%	2.35%	2.38%	2.67%	2.74%	2.61%	2.41%	2.55%
0.86%	1.87%	2.38%	2.42%	2.64%	2.73%	2.61%	2.43%	2.57%
0.86%	1.85%	2.35%	2.38%	2.67%	2.74%	2.61%	2.41%	2.55%
0.86%	1.78%	2.27%	2.31%	2.52%	2.61%	2.49%	2.32%	2.45%
1.08%	1.08%	0.018375	2.60%	3.60%	3.60%	3.81%	3.88%	3.88%
1.08%	1.08%	0.018375	2.60%	3.60%	3.60%	3.81%	3.88%	3.88%
1.08%	1.08%	0.018375	2.60%	3.60%	3.60%	3.81%	3.88%	3.88%
1.25%	1.72%	2.39%	3.03%	3.59%	3.91%	4.01%	3.99%	4.06%
1.25%	1.72%	2.39%	3.03%	3.59%	3.91%	4.01%	3.99%	4.06%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.83%	2.39%	3.20%	3.79%	4.14%	4.25%	4.28%	4.31%
1.25%	1.75%	2.29%	3.07%	3.63%	3.97%	4.08%	4.11%	4.14%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.75%	2.27%	3.04%	3.60%	3.95%	4.04%	4.08%	4.10%
1.25%	1.67%	2.18%	2.93%	3.46%	3.78%	3.89%	3.89%	3.95%
1.25%	1.67%	2.18%	2.93%	3.46%	3.78%	3.89%	3.89%	3.95%
2.73%	2.99%	3.25%	3.76%	4.20%	4.70%	4.82%	4.72%	4.77%
2.62%	2.87%	3.12%	3.61%	4.03%	4.51%	4.63%	4.53%	4.58%
2.59%	2.84%	3.20%	3.58%	3.98%	4.46%	4.58%	4.48%	4.53%
2.50%	2.73%	2.98%	3.44%	3.84%	4.30%	4.41%	4.32%	4.37%
2.59%	2.84%	3.20%	3.58%	3.98%	4.46%	4.58%	4.48%	4.53%
2.59%	2.84%	3.08%	3.56%	4.00%	4.47%	4.58%	4.48%	4.53%
2.59%	2.84%	3.20%	3.58%	3.98%	4.46%	4.58%	4.48%	4.53%
2.73%	2.99%	3.25%	3.76%	4.20%	4.70%	4.82%	4.72%	4.77%
2.73%	2.99%	3.25%	3.76%	4.20%	4.70%	4.82%	4.72%	4.77%
2.59%	2.84%	3.20%	3.58%	3.98%	4.46%	4.58%	4.48%	4.53%
2.50%	2.73%	2.98%	3.44%	3.84%	4.30%	4.41%	4.32%	4.37%
1.50%	1.66%	1.57%	1.99%	1.95%	2.30%	2.41%	2.49%	2.40%
1.50%	1.60%	1.57%	1.91%	1.88%	2.20%	2.32%	2.39%	2.40%
1.50%	1.66%	1.57%	1.99%	1.95%	2.30%	2.41%	2.49%	2.40%
1.50%	1.75%	1.57%	2.09%	2.05%	2.42%	2.54%	2.62%	2.40%
1.50%	1.66%	1.57%	1.99%	1.95%	2.30%	2.41%	2.49%	2.40%
1.50%	1.60%	1.57%	1.91%	1.88%	2.20%	2.32%	2.39%	2.40%

2.77%	2.82%	40%	BB	BBB	B	BBB
2.77%	2.83%	40%	A	A	BB	AA
2.77%	2.98%	40%	BBB	A	BB	A
		40%				
2.77%	2.83%	40%	A	A	BB	AA
2.77%	2.72%	40%	BBB	A	BB	A
		40%				
		40%		NR	BB	NR
		40%		NR	BBB	NR
		40%		NR	BB	NR
		40%		NR	BB	NR
		40%				
		40%		NR	BB	NR
		40%		NR	BBB	NR
		40%		NR	BB	NR
		40%		NR	BB	NR
1.39%	1.63%	20%	NR	CCC	NR	B
		20%				
1.39%	1.63%	20%	NR	BB	NR	BBB
1.39%	1.63%	20%	NR	CCC	NR	A
1.39%	1.63%	20%	NR	CCC	NR	BB
1.39%	1.63%	20%	NR	CCC	NR	B
1.39%	1.63%	20%	NR	BB	NR	BBB
1.39%	1.63%	20%	NR	BB	NR	BBB
1.39%	1.63%	20%	NR	CCC	NR	A
1.39%	1.63%	20%	NR	CCC	NR	BB
		20%				
2.68%	2.75%	40%	NR	BBB	BBB	A
		40%				
		40%				
		40%				
		40%				
2.68%	2.78%		NR	BB	BB	BBB
2.68%	2.75%	40%	NR	BBB	BBB	A
2.68%	2.65%	40%	NR	BB	BB	BBB
3.88%	3.88%	67.50%		NR		NR
3.88%	3.88%	67.50%		NR		NR
3.88%	3.88%	40%				
4.03%	4.07%	40%	NR	B	BB	BB
4.03%	4.07%	40%				
4.05%	4.10%	40%	NR	A	A	A
4.27%	4.32%	40%	NR	BB	BBB	BBB
4.10%	4.14%	40%	NR	BB	BBB	BBB
4.05%	4.10%	40%	NR	A	A	A
4.05%	4.10%	40%				
4.05%	4.10%	40%				
4.05%	4.10%	40%	NR	A	A	A
4.05%	4.10%	40%	NR	A	A	A
4.05%	4.10%	40%				
4.05%	4.10%	40%	NR	A	A	A
4.05%	4.10%	40%				
4.05%	4.10%	40%				
4.05%	4.10%	40%	NR	A	A	A
3.91%	3.95%	40%	NR	BB	BBB	BBB
3.91%	3.95%	40%				
4.76%	4.78%	40%	BBB	BBB	A	BB
4.57%	4.59%	40%	BBB	BBB	A	BB
4.52%	4.54%	40%	A	A	A	BBB
4.36%	4.37%	40%	BBB	BBB	A	BB
4.52%	4.54%	40%	A	A	A	BBB
4.52%	4.54%	40%	BB	BB	BB	B
4.52%	4.54%	40%	A	A	A	BBB
4.76%	4.78%	40%	BBB	BBB	A	BB
4.76%	4.78%	40%				
4.52%	4.54%	40%	A	A	A	BBB
4.36%	4.37%	40%	BBB	BBB	A	BB
		40%				
2.49%	2.49%	40%	NR	B	NR	B
2.40%	2.41%	40%	NR	BB	NR	BB
2.49%	2.49%	40%	NR	B	NR	B
2.62%	2.62%	40%	NR	B	NR	B
		40%				
2.49%	2.49%	40%	NR	B	NR	B
2.40%	2.41%	40%	NR	BB	NR	BB

BB	B	BBB	B	B	NR
A	BBB	A	BBB	BBB	NR
BBB	BB	A	BB	BB	NR
A	BBB	A	BBB	BBB	NR
BBB	BB	A	BB	BB	NR
NR	BB	NR	NR		
NR	BBB	NR	NR		
NR	BB	NR	NR		
NR	BB	NR	NR		
NR	BB	NR	NR		
NR	BBB	NR	NR		
NR	BB	NR	NR		
NR	BB	NR	NR		
B	CCC	B	CCC	NR	NR
BBB	B	BBB	BBB	NR	NR
A	A	BB	B	NR	NR
BB	B	BB	B	NR	NR
B	CCC	B	CCC	NR	NR
BBB	B	BBB	BBB	NR	NR
BBB	B	BBB	BBB	NR	NR
A	A	BB	B	NR	NR
BB	B	BB	B	NR	NR
BB	A	BBB	A	BBB	NR

BB	BB	BB	BB	BB	NR
BB	A	BBB	A	BBB	NR
BB	BB	BB	BB	BB	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	CCC	B	CCC	BB	BB
AA	BBB	BBB	BBB	A	A
A	B	BB	B	BBB	BBB
A	B	BB	B	BBB	BBB
AA	BBB	BBB	BBB	A	A
AA	BBB	BBB	BBB	A	A
AA	BBB	BBB	BBB	A	A
AA	BBB	BBB	BBB	A	A
AA	BBB	BBB	BBB	A	A
A	BBB	BB	BBB	BBB	BBB
A	A	BB	A	BBB	BBB
A	A	BB	A	BBB	BBB
AA	AA	BBB	AA	A	A
A	A	BB	A	BBB	BBB
AA	AA	BBB	AA	A	A
BBB	BBB	B	BBB	BB	BB
AA	AA	BBB	AA	A	A
A	A	BB	A	BBB	BBB
AA	AA	BBB	AA	A	A
A	A	BB	A	BBB	BBB
B	BBB	BB	BB	NR	BB
BB	BBB	BBB	BB	NR	BBB
B	BBB	BB	BB	NR	BB
B	BBB	BB	BB	NR	BB
B	BBB	BB	BB	NR	BB
BB	BBB	BBB	BB	NR	BBB

BB	A	8 Financials	N.Amer	United States
A	BBB	8 Financials	N.Amer	United States
BBB	A	8 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	BBB	8 Financials	N.Amer	United States
BBB	A	8 Financials	N.Amer	United States
	NR	Financials	Europe	Germany
	NR	3 Financials	Europe	Germany
	NR	3 Financials	Europe	Germany
	NR	3 Financials	Europe	Germany
	NR	3 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	3 Financials	Europe	Germany
	NR	3 Financials	Europe	Germany
	NR	3 Financials	Europe	Germany
	NR	3 Financials	Europe	Germany
NR	BB	5 Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	BB	5 Financials	Europe	Germany
NR	BB	3 Financials	Europe	Germany
NR	BB	5 Financials	Europe	Germany
NR	BB	5 Financials	Europe	Germany
NR	BB	5 Financials	Europe	Germany
NR	BB	5 Financials	Europe	Germany
NR	BB	3 Financials	Europe	Germany
NR	BB	5 Financials	Europe	Germany
	NR	Financials	Europe	Germany
BB	BBB	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
B	BBB	6 Financials	N.Amer	United States
BB	BBB	4 Financials	N.Amer	United States
B	BBB	6 Financials	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
CCC	BBB	5 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
BB	BBB	3 Health Care	N.Amer	United States
B	BBB	4 Health Care	N.Amer	United States
B	BBB	4 Health Care	N.Amer	United States
BB	BBB	3 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
BB	BBB	3 Health Care	N.Amer	United States
BB	BBB	3 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
BB	BBB	3 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
BB	BBB	3 Health Care	N.Amer	United States
B	BBB	3 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
B	A	8 Health Care	N.Amer	United States
B	A	8 Health Care	N.Amer	United States
BB	BBB	8 Health Care	N.Amer	United States
B	A	8 Health Care	N.Amer	United States
BB	BBB	8 Health Care	N.Amer	United States
CCC	A	8 Health Care	N.Amer	United States
BB	BBB	8 Health Care	N.Amer	United States
B	A	8 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
BB	BBB	8 Health Care	N.Amer	United States
B	A	8 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
B	BBB	6 Health Care	N.Amer	United States
BB	BBB	5 Health Care	N.Amer	United States
B	BBB	6 Health Care	N.Amer	United States
B	B	6 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
B	BBB	6 Health Care	N.Amer	United States
BB	BBB	5 Health Care	N.Amer	United States

BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA		Thin	DocAdj	Thin	Thin
A	AA		Thin	CcyGrp	Thin	Thin
A	AA		Thin	DocAdj	Thin	Thin
A	AA		Thin	DocAdj	Thin	Thin
A	AA					
A	AA		Thin	DocAdj	Thin	Thin
A	AA		Thin	CcyGrp	Thin	Thin
A	AA		Thin	DocAdj	Thin	Thin
A	AA		Thin	DocAdj	Thin	Thin
A	AA	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Thin	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Thin	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
A	AA					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB		Thin		Thin	Thin
B	BB		Thin		Thin	Thin
BB	BB					
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier

CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

HRAUDMR	29-Aug-08 HR
HREURCR	29-Aug-08 HR
HREURMM	29-Aug-08 HR
HREURMR	29-Aug-08 HR
HREURXR	29-Aug-08 HR
HRJPYMR	29-Aug-08 HR
HRUSDCR	29-Aug-08 HR
HRUSDMM	29-Aug-08 HR
HRUSDMR	29-Aug-08 HR
HRUSDXR	29-Aug-08 HR
HRCEURCR	29-Aug-08 HRC
HRCEURMM	29-Aug-08 HRC
HRCEURMR	29-Aug-08 HRC
HRCUSDCR	29-Aug-08 HRC
HRCUSDMM	29-Aug-08 HRC
HRCUSDMR	29-Aug-08 HRC
HRCUSDXR	29-Aug-08 HRC
HEGLTDUSDCR	29-Aug-08 HEGLTD
HEGLTDUSDMM	29-Aug-08 HEGLTD
HEGLTDUSDMR	29-Aug-08 HEGLTD
HEIAUDCR	29-Aug-08 HEI
HEIAUDMM	29-Aug-08 HEI
HEICHFCR	29-Aug-08 HEI
HEICHFMM	29-Aug-08 HEI
HEIEURCR	29-Aug-08 HEI
HEIEURMM	29-Aug-08 HEI
HEIEURMR	29-Aug-08 HEI
HEIEURXR	29-Aug-08 HEI
HEIGBPMM	29-Aug-08 HEI
HEIGBPXR	29-Aug-08 HEI
HEIJPYCR	29-Aug-08 HEI
HEIJPYMM	29-Aug-08 HEI
HEINZDCR	29-Aug-08 HEI
HEINZDMM	29-Aug-08 HEI
HEISGDMM	29-Aug-08 HEI
HEITWDMM	29-Aug-08 HEI
HEIUSDCR	29-Aug-08 HEI
HEIUSDMM	29-Aug-08 HEI
HEIUSDMR	29-Aug-08 HEI
HEIUSDXR	29-Aug-08 HEI
RWE-HdlbrgEURCR	29-Aug-08 RWE-Hdlbrg
RWE-HdlbrgEURMM	29-Aug-08 RWE-Hdlbrg
HEIANAEURCR	29-Aug-08 HEIANA
HEIANAEURMM	29-Aug-08 HEIANA
HEIANAEURMR	29-Aug-08 HEIANA
HEIANAGBPMM	29-Aug-08 HEIANA
HEIANAUSDCR	29-Aug-08 HEIANA
HEIANAUSDMM	29-Aug-08 HEIANA
HEIANAUSDMR	29-Aug-08 HEIANA
HEIREJPYCR	29-Aug-08 HEIRE
HEIREJPYXR	29-Aug-08 HEIRE
HELLAS-IICHFMM	29-Aug-08 HELLAS-II
HELLAS-IIEURCR	29-Aug-08 HELLAS-II
HELLAS-IIEURMM	29-Aug-08 HELLAS-II
HELLAS-IIEURMR	29-Aug-08 HELLAS-II
HELLAS-IIUSDCR	29-Aug-08 HELLAS-II
HELLAS-IIUSDMM	29-Aug-08 HELLAS-II
HELLAS-IIEURCR	29-Aug-08 HELLAS-II
HELLAS-IIEURMM	29-Aug-08 HELLAS-II
HELLAS-IIUSDCR	29-Aug-08 HELLAS-II
HELLAS-IIUSDMM	29-Aug-08 HELLAS-II
HELLAS-IIUSDXR	29-Aug-08 HELLAS-II
GREECECHFCR	29-Aug-08 GREECE
GREECECHFMM	29-Aug-08 GREECE
GREECEEURCR	29-Aug-08 GREECE
GREECEEURMM	29-Aug-08 GREECE
GREECEEURMR	29-Aug-08 GREECE
GREECEEURXR	29-Aug-08 GREECE
GREECEGBPCR	29-Aug-08 GREECE
GREECEGBPMM	29-Aug-08 GREECE
GREECEJPYCR	29-Aug-08 GREECE
GREECEJPYMM	29-Aug-08 GREECE
GREECEUSDCR	29-Aug-08 GREECE
GREECEUSDMM	29-Aug-08 GREECE

HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	AUD	MR	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	EUR	CR	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	EUR	MM	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	EUR	MR	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	EUR	XR	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	JPY	MR	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	USD	CR	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	USD	MM	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	USD	MR	Composite
HEALTHCARE Rlty Tr Inc	463ADA	SNRFOR	USD	XR	Composite
HEALTHSOUTH Corp	463AB6	SNRFOR	EUR	CR	Composite
HEALTHSOUTH Corp	463AB6	SNRFOR	EUR	MM	Composite
HEALTHSOUTH Corp	463AB6	SNRFOR	EUR	MR	Composite
HEALTHSOUTH Corp	463AB6	SNRFOR	USD	CR	Composite
HEALTHSOUTH Corp	463AB6	SNRFOR	USD	MM	Composite
HEALTHSOUTH Corp	463AB6	SNRFOR	USD	MR	Composite
HEALTHSOUTH Corp	463AB6	SNRFOR	USD	XR	Composite
HEG Ltd.	YB42AO	SNRFOR	USD	CR	Composite
HEG Ltd.	YB42AO	SNRFOR	USD	MM	Composite
HEG Ltd.	YB42AO	SNRFOR	USD	MR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	AUD	CR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	AUD	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	CHF	CR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	CHF	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	EUR	CR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	EUR	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	EUR	MR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	EUR	XR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	GBP	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	GBP	XR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	JPY	CR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	JPY	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	NZD	CR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	NZD	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	SGD	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	TWD	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	USD	CR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	USD	MM	Composite
HeidelbergCement AG	DG48AB	SNRFOR	USD	MR	Composite
HeidelbergCement AG	DG48AB	SNRFOR	USD	XR	Composite
Heidelberger Druckmaschinen	DG47CI	SNRFOR	EUR	CR	Composite
Heidelberger Druckmaschinen	DG47CI	SNRFOR	EUR	MM	Composite
Heineken NV	NQCD69	SNRFOR	EUR	CR	Composite
Heineken NV	NQCD69	SNRFOR	EUR	MM	Composite
Heineken NV	NQCD69	SNRFOR	EUR	MR	Composite
Heineken NV	NQCD69	SNRFOR	GBP	MM	Composite
Heineken NV	NQCD69	SNRFOR	USD	CR	Composite
Heineken NV	NQCD69	SNRFOR	USD	MM	Composite
Heineken NV	NQCD69	SNRFOR	USD	MR	Composite
Heiwa Real Estate Co Ltd	JKAB9F	SNRFOR	JPY	CR	Composite
Heiwa Real Estate Co Ltd	JKAB9F	SNRFOR	JPY	XR	Composite
Hellas Telecom II	LPAFGM	SNRFOR	CHF	MM	Composite
Hellas Telecom II	LPAFGM	SNRFOR	EUR	CR	Composite
Hellas Telecom II	LPAFGM	SNRFOR	EUR	MM	Composite
Hellas Telecom II	LPAFGM	SNRFOR	EUR	MR	Composite
Hellas Telecom II	LPAFGM	SNRFOR	USD	CR	Composite
Hellas Telecom II	LPAFGM	SNRFOR	USD	MM	Composite
Hellas Telecom II	LPAFGM	SUBLT2	EUR	CR	Composite
Hellas Telecom II	LPAFGM	SUBLT2	EUR	MM	Composite
Hellas Telecom II	LPAFGM	SUBLT2	USD	CR	Composite
Hellas Telecom II	LPAFGM	SUBLT2	USD	MM	Composite
Hellas Telecom II	LPAFGM	SUBLT2	USD	XR	Composite
Hellenic Rep	4G5656	SNRFOR	CHF	CR	Composite
Hellenic Rep	4G5656	SNRFOR	CHF	MM	Composite
Hellenic Rep	4G5656	SNRFOR	EUR	CR	Composite
Hellenic Rep	4G5656	SNRFOR	EUR	MM	Composite
Hellenic Rep	4G5656	SNRFOR	EUR	MR	Composite
Hellenic Rep	4G5656	SNRFOR	EUR	XR	Composite
Hellenic Rep	4G5656	SNRFOR	GBP	CR	Composite
Hellenic Rep	4G5656	SNRFOR	GBP	MM	Composite
Hellenic Rep	4G5656	SNRFOR	JPY	CR	Composite
Hellenic Rep	4G5656	SNRFOR	JPY	MM	Composite
Hellenic Rep	4G5656	SNRFOR	USD	CR	Composite
Hellenic Rep	4G5656	SNRFOR	USD	MM	Composite

2.43%	2.35%	2.56%	3%	2.79%	2.88%	2.78%	2.69%	2.77%
2.43%	2.35%	2.69%	3%	2.84%	2.92%	2.76%	2.64%	2.68%
2.43%	2.35%	2.58%	3%	2.73%	2.80%	2.65%	2.54%	2.58%
2.43%	2.35%	2.56%	3%	2.70%	2.77%	2.63%	2.51%	2.55%
2.43%	2.35%	2.46%	3%	2.60%	2.67%	2.53%	2.42%	2.46%
2.43%	2.35%	2.69%	3%	2.84%	2.92%	2.76%	2.64%	2.68%
2.43%	2.35%	2.58%	3%	2.73%	2.80%	2.65%	2.54%	2.58%
2.43%	2.35%	2.56%	3%	2.70%	2.77%	2.63%	2.51%	2.55%
2.43%	2.35%	2.46%	3%	2.60%	2.67%	2.53%	2.42%	2.46%
1.40%	1.96%	2.92%	3.72%	4.29%	4.75%	4.95%	5.23%	5.16%
1.40%	1.90%	2.85%	3.62%	4.17%	4.61%	4.81%	5.04%	5.16%
					4.75%			
					4.75%			
					4.75%			
1.65%	1.94%	2.54%	3.01%	3.33%	3.47%	3.63%	3.69%	3.56%
1.65%	1.94%	2.42%	2.87%	3.20%	3.47%	3.48%	3.55%	3.56%
1.67%	2.06%	2.52%	3.12%	3.37%	3.63%	3.69%	3.71%	3.71%
1.60%	1.91%	2.42%	2.98%	3.21%	3.45%	3.49%	3.55%	3.56%
1.67%	2.06%	2.52%	3.12%	3.37%	3.63%	3.69%	3.71%	3.71%
1.60%	1.91%	2.42%	2.98%	3.21%	3.45%	3.49%	3.55%	3.56%
1.62%	1.92%	2.42%	2.95%	3.18%	3.42%	3.46%	3.52%	3.53%
1.56%	1.85%	2.33%	2.84%	3.06%	3.29%	3.33%	3.39%	3.40%
1.60%	1.91%	2.42%	2.98%	3.21%	3.45%	3.49%	3.55%	3.56%
1.65%	1.87%	2.54%	3.04%	3.23%	3.61%	3.66%	3.71%	3.56%
1.65%	1.79%	2.43%	2.90%	3.23%	3.46%	3.51%	3.56%	3.56%
1.67%	2.06%	2.52%	3.12%	3.37%	3.63%	3.69%	3.71%	3.71%
1.60%	1.91%	2.42%	2.98%	3.21%	3.45%	3.49%	3.55%	3.56%
1.60%	1.91%	2.42%	2.98%	3.21%	3.45%	3.49%	3.55%	3.56%
1.67%	2.06%	2.52%	3.12%	3.37%	3.63%	3.69%	3.71%	3.71%
1.60%	1.91%	2.42%	2.98%	3.21%	3.45%	3.49%	3.55%	3.56%
1.62%	1.92%	2.42%	2.95%	3.18%	3.42%	3.46%	3.52%	3.53%
1.56%	1.85%	2.33%	2.84%	3.06%	3.29%	3.33%	3.39%	3.40%
0.40%	0.51%	0.69%	0.82%	0.96%	1.07%	1.09%	1.15%	1.16%
0.38%	0.50%	0.66%	0.79%	0.92%	1.02%	1.04%	1.11%	1.16%
0.38%	0.50%	0.66%	0.79%	0.92%	1.02%	1.04%	1.11%	1.16%
0.40%	0.51%	0.69%	0.82%	0.96%	1.07%	1.09%	1.15%	1.16%
0.38%	0.50%	0.66%	0.79%	0.92%	1.02%	1.04%	1.11%	1.16%
0.38%	0.49%	0.65%	0.78%	0.91%	1.01%	1.03%	1.09%	1.16%
		1.05%	1.11%	1.26%	1.37%	1.92%		
		1.05%	1.11%	1.26%	1.37%	1.92%		
7.28%	7.68%	11.03%	13.21%	13.33%	13.30%	13.04%	12.75%	12.34%
7.62%	8.03%	11.53%	13.81%	13.93%	13.90%	13.65%	13.34%	12.92%
7.28%	7.68%	11.03%	13.21%	13.33%	13.30%	13.04%	12.75%	12.34%
7.62%	8.03%	11.53%	13.81%	13.93%	13.90%	13.65%	13.34%	12.92%
7.28%	7.68%	11.03%	13.21%	13.33%	13.30%	13.04%	12.75%	12.34%
7.44%	8.89%	11.99%	13.44%	13.57%	13.55%	13.18%	12.90%	13.30%
7.14%	8.84%	11.60%	12.97%	13.14%	13.13%	12.87%	12.62%	12.77%
7.44%	8.89%	11.99%	13.44%	13.57%	13.55%	13.18%	12.90%	13.30%
7.14%	8.84%	11.60%	12.97%	13.14%	13.13%	12.87%	12.62%	12.77%
6.81%	8.14%	10.97%	12.30%	12.42%	12.40%	12.06%	11.80%	12.17%
0.15%	0.18%	0.26%	0.34%	0.42%	0.50%	0.55%	0.62%	0.64%
0.15%	0.20%	0.27%	0.33%	0.40%	0.48%	0.53%	0.60%	0.62%
0.15%	0.18%	0.26%	0.34%	0.42%	0.50%	0.55%	0.62%	0.64%
0.15%	0.20%	0.27%	0.33%	0.40%	0.48%	0.53%	0.60%	0.62%
0.15%	0.20%	0.26%	0.33%	0.40%	0.47%	0.53%	0.60%	0.61%
0.15%	0.19%	0.25%	0.32%	0.39%	0.46%	0.51%	0.57%	0.59%
0.15%	0.18%	0.26%	0.34%	0.42%	0.50%	0.55%	0.62%	0.64%
0.15%	0.20%	0.27%	0.33%	0.40%	0.48%	0.53%	0.60%	0.62%
0.15%	0.20%	0.27%	0.35%	0.42%	0.50%	0.55%	0.62%	0.64%
0.15%	0.20%	0.27%	0.35%	0.42%	0.50%	0.55%	0.62%	0.64%
0.15%	0.18%	0.26%	0.34%	0.42%	0.50%	0.55%	0.62%	0.64%
0.15%	0.20%	0.27%	0.33%	0.40%	0.48%	0.53%	0.60%	0.62%

2.63%	2.92%	40%	NR	NR	CCC	NR
2.63%	2.89%	40%	NR	NR	B	NR
2.63%	2.78%	40%	NR	NR	B	NR
2.63%	2.75%	40%	NR	NR	BB	NR
2.63%	2.65%	40%	NR	NR	B	NR
		40%				
2.63%	2.89%	40%	NR	NR	B	NR
2.63%	2.78%	40%	NR	NR	B	NR
2.63%	2.75%	40%	NR	NR	BB	NR
2.63%	2.65%	40%	NR	NR	B	NR
		38.33%				
		38.33%				
		38.33%				
		38.33%				
		38.33%				
5.14%	5.37%	38.33%	NR	B	B	BB
5.14%	5.17%	40%	NR	BB	BB	BB
		17.50%				
		17.50%				
		17.50%				
3.61%	3.62%	40%	BBB	A	BBB	BBB
3.61%	3.62%	40%	BBB	A	A	A
3.76%	3.77%	40%	A	AA	AA	AA
3.61%	3.62%	40%	AA	AAA	AAA	AAA
3.76%	3.77%	40%	A	AA	AA	AA
3.61%	3.62%	40%	AA	AAA	AAA	AAA
3.57%	3.58%	40%	A	AA	AA	AA
3.44%	3.45%	40%	A	AA	AA	AA
3.61%	3.62%	40%	AA	AAA	AAA	AAA
		40%				
3.61%	3.62%	40%	BBB	BBB	BBB	BBB
3.61%	3.62%	40%	BBB	A	A	A
3.76%	3.77%	40%	A	AA	AA	AA
3.61%	3.62%	40%	AA	AAA	AAA	AAA
3.61%	3.62%	40%	AA	AAA	AAA	AAA
		40%				
3.76%	3.77%	40%	A	AA	AA	AA
3.61%	3.62%	40%	AA	AAA	AAA	AAA
3.57%	3.58%	40%	A	AA	AA	AA
3.44%	3.45%	40%	A	AA	AA	AA
		42.50%				
		40%				
1.29%	1.21%	40%	BBB	A	A	A
1.24%	1.21%	40%	A	AA	A	AA
		40%				
1.24%	1.21%	40%	A	AA	A	AA
1.29%	1.21%	40%	BBB	A	A	A
1.24%	1.21%	40%	A	AA	A	AA
1.23%	1.21%	40%	BBB	A	A	A
		35%			NR	NR
		35%			NR	NR
12.84%	11.75%	37.33%	A	A	A	A
13.44%	11.75%	37.33%	BBB	BBB	BBB	BBB
12.84%	11.75%	37.33%	A	A	A	A
		37.33%				
13.44%	11.75%	37.33%	BBB	BBB	BBB	BBB
12.84%	11.75%	37.33%	A	A	A	A
13.01%	13.26%	22.86%	BBB	BBB	A	A
12.74%	12.73%	22.50%	A	A	AA	AA
13.01%	13.26%	22.86%	BBB	BBB	A	A
12.74%	12.73%	22.50%	A	A	AA	AA
11.90%	12.13%	22.86%	BBB	BBB	A	A
0.68%	0.73%	40%	NR	BBB	A	A
0.66%	0.71%	25%	NR	BBB	BBB	BBB
0.68%	0.73%	40%	NR	BBB	A	A
0.66%	0.71%	25%	NR	BBB	BBB	BBB
0.66%	0.71%	35%	NR	BBB	BBB	BBB
0.63%	0.68%	35%	NR	BBB	BBB	BBB
0.68%	0.73%	40%	NR	BBB	A	A
0.66%	0.71%	25%	NR	BBB	BBB	BBB
0.68%	0.73%	35%	NR	BB	BB	BB
0.68%	0.73%	35%	NR	BB	BB	BB
0.68%	0.73%	40%	NR	BBB	A	A
0.66%	0.71%	25%	NR	BBB	BBB	BBB

B	BB	CCC	CCC	CCC	NR
BB	BB	BB	BB	BB	NR
BB	BB	BB	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	NR
BB	BB	BB	BB	BB	NR
BB	BB	BB	BB	BB	NR
BB	BB	BB	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	NR
BB	BB	BB	BB	BB	NR
B	B	BB	B	NR	NR
BB	BB	BB	BB	NR	NR
	NR				
	NR				
	NR				
BBB	A	BBB	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
A	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
NR	NR	NR			
NR	NR	NR			
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AA	AA	A	BBB	AA
A	A	A	BBB	A	A
AA	AA	AA	A	A	AA
A	A	A	BBB	BBB	A
A	A	A	BBB	BBB	A
A	A	A	BBB	BBB	A
AA	AA	AA	A	A	AA
A	A	A	BBB	BBB	A
BBB	BBB	BBB	BB	BB	BBB
BBB	BBB	BBB	BB	BB	BBB
AA	AA	AA	A	A	AA
A	A	A	BBB	BBB	A

B	B	6 Financials	N.Amer	United States
BBB	BBB	5 Financials	N.Amer	United States
BBB	B	5 Financials	N.Amer	United States
A	B	5 Financials	N.Amer	United States
BBB	B	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	BBB	5 Financials	N.Amer	United States
BBB	B	5 Financials	N.Amer	United States
A	B	5 Financials	N.Amer	United States
BBB	B	5 Financials	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
BBB	BBB	5 Health Care	N.Amer	United States
A	BBB	4 Health Care	N.Amer	United States
	NR	2 Industrials	India	India
	NR	2 Industrials	India	India
	NR	2 Industrials	India	India
BBB	AA	20 Industrials	Europe	Germany
BBB	AA	20 Industrials	Europe	Germany
A	AA	6 Industrials	Europe	Germany
AA	AAA	19 Industrials	Europe	Germany
A	AA	6 Industrials	Europe	Germany
AA	AAA	19 Industrials	Europe	Germany
A	AAA	20 Industrials	Europe	Germany
A	AAA	20 Industrials	Europe	Germany
AA	AAA	19 Industrials	Europe	Germany
	NR	Industrials	Europe	Germany
BBB	AA	3 Industrials	Europe	Germany
BBB	AA	3 Industrials	Europe	Germany
A	AA	6 Industrials	Europe	Germany
AA	AAA	19 Industrials	Europe	Germany
AA	AAA	19 Industrials	Europe	Germany
	NR	Industrials	Europe	Germany
A	AA	6 Industrials	Europe	Germany
AA	AAA	19 Industrials	Europe	Germany
A	AAA	20 Industrials	Europe	Germany
A	AAA	20 Industrials	Europe	Germany
	NR	Industrials	Europe	Germany
	NR	Industrials	Europe	Germany
NR	A	10 Consumer Goods	Europe	Netherlands
NR	A	10 Consumer Goods	Europe	Netherlands
	NR	Consumer Goods	Europe	Netherlands
NR	A	10 Consumer Goods	Europe	Netherlands
NR	A	10 Consumer Goods	Europe	Netherlands
NR	A	10 Consumer Goods	Europe	Netherlands
NR	A	10 Consumer Goods	Europe	Netherlands
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
NR	A	5 Telecommunications	Europe	Luxembourg
NR	A	5 Telecommunications	Europe	Luxembourg
NR	A	5 Telecommunications	Europe	Luxembourg
	NR	Telecommunications	Europe	Luxembourg
NR	A	5 Telecommunications	Europe	Luxembourg
NR	A	5 Telecommunications	Europe	Luxembourg
BBB	AA	11 Telecommunications	Europe	Luxembourg
A	AA	10 Telecommunications	Europe	Luxembourg
BBB	AA	11 Telecommunications	Europe	Luxembourg
A	AA	10 Telecommunications	Europe	Luxembourg
BBB	AA	11 Telecommunications	Europe	Luxembourg
A	AA	7 Government	Europe	Greece
BBB	AA	8 Government	Europe	Greece
A	AA	7 Government	Europe	Greece
BBB	AA	8 Government	Europe	Greece
BBB	AA	8 Government	Europe	Greece
BBB	AA	8 Government	Europe	Greece
A	AA	7 Government	Europe	Greece
BBB	AA	8 Government	Europe	Greece
BB	AA	8 Government	Europe	Greece
BB	AA	8 Government	Europe	Greece
A	AA	7 Government	Europe	Greece
BBB	AA	8 Government	Europe	Greece

BBB	BBB	Thin	Thin	Entity Tier	Thin	Entity Tier
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB					
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
	BB					
BB	BB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin					
Thin					
Thin					
Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin				
Thin	Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

GREECEUSDMR	29-Aug-08 GREECE
GREECEUSDXR	29-Aug-08 GREECE
OTEAUDCR	29-Aug-08 OTE
OTEAUDMM	29-Aug-08 OTE
OTECADMM	29-Aug-08 OTE
OTECHFCR	29-Aug-08 OTE
OTECHFMM	29-Aug-08 OTE
OTEDKKMM	29-Aug-08 OTE
OTEEURCR	29-Aug-08 OTE
OTEEURMM	29-Aug-08 OTE
OTEEURMR	29-Aug-08 OTE
OTEEURXR	29-Aug-08 OTE
OTEGBPCR	29-Aug-08 OTE
OTEGBPMM	29-Aug-08 OTE
OTEHKDMM	29-Aug-08 OTE
OTEJPYCR	29-Aug-08 OTE
OTEJPYMM	29-Aug-08 OTE
OTENOKMM	29-Aug-08 OTE
OTESEKMM	29-Aug-08 OTE
OTESGDMM	29-Aug-08 OTE
OTETWDMM	29-Aug-08 OTE
OTEUSDCR	29-Aug-08 OTE
OTEUSDMM	29-Aug-08 OTE
OTEUSDMR	29-Aug-08 OTE
GE-HellerFinAUDMR	29-Aug-08 GE-HellerFin
GE-HellerFinCHFMR	29-Aug-08 GE-HellerFin
GE-HellerFinEURCR	29-Aug-08 GE-HellerFin
GE-HellerFinEURMM	29-Aug-08 GE-HellerFin
GE-HellerFinEURMR	29-Aug-08 GE-HellerFin
GE-HellerFinEURXR	29-Aug-08 GE-HellerFin
GE-HellerFinJPYMR	29-Aug-08 GE-HellerFin
GE-HellerFinUSDCR	29-Aug-08 GE-HellerFin
GE-HellerFinUSDMM	29-Aug-08 GE-HellerFin
GE-HellerFinUSDMR	29-Aug-08 GE-HellerFin
GE-HellerFinUSDXR	29-Aug-08 GE-HellerFin
HLDCOHKDCR	29-Aug-08 HLDCO
HLDCOHKDMM	29-Aug-08 HLDCO
HLDCOUSDCR	29-Aug-08 HLDCO
HLDCOUSDMR	29-Aug-08 HLDCO
HENAGKAUDMM	29-Aug-08 HENAGK
HENAGKCADMM	29-Aug-08 HENAGK
HENAGKEURCR	29-Aug-08 HENAGK
HENAGKEURMM	29-Aug-08 HENAGK
HENAGKEURMR	29-Aug-08 HENAGK
HENAGKEURXR	29-Aug-08 HENAGK
HENAGKGBPMM	29-Aug-08 HENAGK
HENAGKJPYCR	29-Aug-08 HENAGK
HENAGKJPYMM	29-Aug-08 HENAGK
HENAGKNOKMM	29-Aug-08 HENAGK
HENAGKSEKMM	29-Aug-08 HENAGK
HENAGKUSDCR	29-Aug-08 HENAGK
HENAGKUSDMM	29-Aug-08 HENAGK
HENAGKUSDMR	29-Aug-08 HENAGK
HENAGKZARMM	29-Aug-08 HENAGK
HERAEURCR	29-Aug-08 HERA
HERAEURMM	29-Aug-08 HERA
HERAEURMR	29-Aug-08 HERA
HPCUSDCR	29-Aug-08 HPC
HPCUSDMR	29-Aug-08 HPC
HPCUSDXR	29-Aug-08 HPC
HPCEURCR	29-Aug-08 HPC
HPCEURMM	29-Aug-08 HPC
HPCEURMR	29-Aug-08 HPC
HPCEURXR	29-Aug-08 HPC
HPCJPYMR	29-Aug-08 HPC
HPCUSDCR	29-Aug-08 HPC
HPCUSDMM	29-Aug-08 HPC
HPCUSDMR	29-Aug-08 HPC
HPCUSDXR	29-Aug-08 HPC
THCCAUDMR	29-Aug-08 THCC
THCCEURCR	29-Aug-08 THCC
THCCEURMM	29-Aug-08 THCC
THCCEURMR	29-Aug-08 THCC
THCCEURXR	29-Aug-08 THCC

Hellenic Rep	4G5656	SNRFOR	USD	MR	Composite
Hellenic Rep	4G5656	SNRFOR	USD	XR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	AUD	CR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	AUD	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	CAD	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	CHF	CR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	CHF	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	DKK	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	EUR	CR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	EUR	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	EUR	MR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	EUR	XR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	GBP	CR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	GBP	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	HKD	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	JPY	CR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	JPY	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	NOK	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	SEK	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	SGD	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	TWD	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	USD	CR	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	USD	MM	Composite
Hellenic Telecom Org SA	4G5657	SNRFOR	USD	MR	Composite
Heller Finl Inc	4G565A	SNRFOR	AUD	MR	Composite
Heller Finl Inc	4G565A	SNRFOR	CHF	MR	Composite
Heller Finl Inc	4G565A	SNRFOR	EUR	CR	Composite
Heller Finl Inc	4G565A	SNRFOR	EUR	MM	Composite
Heller Finl Inc	4G565A	SNRFOR	EUR	MR	Composite
Heller Finl Inc	4G565A	SNRFOR	EUR	XR	Composite
Heller Finl Inc	4G565A	SNRFOR	JPY	MR	Composite
Heller Finl Inc	4G565A	SNRFOR	USD	CR	Composite
Heller Finl Inc	4G565A	SNRFOR	USD	MM	Composite
Heller Finl Inc	4G565A	SNRFOR	USD	MR	Composite
Heller Finl Inc	4G565A	SNRFOR	USD	XR	Composite
Henderson Ld Dev Co Ltd	YB45BD	SNRFOR	HKD	CR	Composite
Henderson Ld Dev Co Ltd	YB45BD	SNRFOR	HKD	MM	Composite
Henderson Ld Dev Co Ltd	YB45BD	SNRFOR	USD	CR	Composite
Henderson Ld Dev Co Ltd	YB45BD	SNRFOR	USD	MR	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	AUD	MM	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	CAD	MM	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	EUR	CR	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	EUR	MM	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	EUR	MR	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	EUR	XR	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	GBP	MM	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	JPY	CR	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	JPY	MM	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	NOK	MM	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	SEK	MM	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	USD	CR	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	USD	MM	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	USD	MR	Composite
Henkel AG & Co KGaA	467A5U	SNRFOR	ZAR	MM	Composite
HERA SpA	TY775M	SNRFOR	EUR	CR	Composite
HERA SpA	TY775M	SNRFOR	EUR	MM	Composite
HERA SpA	TY775M	SNRFOR	EUR	MR	Composite
Hercules Inc	4G975B	SECDOM	USD	CR	Composite
Hercules Inc	4G975B	SECDOM	USD	MR	Composite
Hercules Inc	4G975B	SECDOM	USD	XR	Composite
Hercules Inc	4G975B	SNRFOR	EUR	CR	Composite
Hercules Inc	4G975B	SNRFOR	EUR	MM	Composite
Hercules Inc	4G975B	SNRFOR	EUR	MR	Composite
Hercules Inc	4G975B	SNRFOR	EUR	XR	Composite
Hercules Inc	4G975B	SNRFOR	JPY	MR	Composite
Hercules Inc	4G975B	SNRFOR	USD	CR	Composite
Hercules Inc	4G975B	SNRFOR	USD	MM	Composite
Hercules Inc	4G975B	SNRFOR	USD	MR	Composite
Hercules Inc	4G975B	SNRFOR	USD	XR	Composite
Hershey Co	469FCJ	SNRFOR	AUD	MR	Composite
Hershey Co	469FCJ	SNRFOR	EUR	CR	Composite
Hershey Co	469FCJ	SNRFOR	EUR	MM	Composite
Hershey Co	469FCJ	SNRFOR	EUR	MR	Composite
Hershey Co	469FCJ	SNRFOR	EUR	XR	Composite

0.15%	0.20%	0.26%	0.33%	0.40%	0.47%	0.53%	0.60%	0.61%
0.25%	0.30%	0.42%	0.55%	0.64%	0.72%	0.80%	0.88%	0.83%
0.25%	0.29%	0.42%	0.52%	0.61%	0.69%	0.76%	0.84%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.26%	0.30%	0.44%	0.55%	0.63%	0.71%	0.78%	0.84%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.26%	0.30%	0.44%	0.55%	0.63%	0.71%	0.78%	0.84%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.52%	0.61%	0.69%	0.76%	0.82%	0.83%
0.26%	0.30%	0.44%	0.55%	0.63%	0.71%	0.78%	0.84%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.53%	0.62%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.53%	0.62%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.26%	0.30%	0.44%	0.55%	0.63%	0.71%	0.78%	0.84%	0.83%
0.25%	0.29%	0.42%	0.53%	0.61%	0.70%	0.77%	0.83%	0.83%
0.25%	0.29%	0.42%	0.52%	0.61%	0.69%	0.76%	0.82%	0.83%
1.06%	1.17%	1.38%	1.49%	1.47%	1.63%	1.62%	1.59%	1.55%
1.06%	1.14%	1.35%	1.48%	1.45%	1.63%	1.62%	1.59%	1.55%
1.11%	1.22%	1.43%	1.56%	1.53%	1.71%	1.69%	1.66%	1.64%
1.06%	1.14%	1.35%	1.48%	1.45%	1.63%	1.62%	1.59%	1.55%
1.06%	1.17%	1.38%	1.49%	1.47%	1.63%	1.62%	1.59%	1.55%
1.11%	1.22%	1.43%	1.56%	1.53%	1.71%	1.69%	1.66%	1.64%
1.06%	1.14%	1.35%	1.48%	1.45%	1.63%	1.62%	1.59%	1.55%
1.02%	1.12%	1.31%	1.43%	1.40%	1.56%	1.54%	1.52%	1.50%
0.98%	1.15%	1.28%	1.41%	1.85%	1.97%	1.98%	2.04%	2.19%
0.98%	1.15%	1.28%	1.41%	1.85%	1.97%	1.98%	2.04%	2.19%
0.98%	1.09%	1.28%	1.41%	1.85%	1.87%	1.98%	1.94%	2.08%
0.27%	0.34%	0.43%	0.52%	0.58%	0.65%	0.70%	0.75%	0.99%
0.27%	0.33%	0.43%	0.51%	0.58%	0.65%	0.70%	0.74%	0.99%
0.27%	0.34%	0.43%	0.52%	0.59%	0.67%	0.71%	0.77%	0.99%
0.27%	0.33%	0.43%	0.51%	0.58%	0.65%	0.70%	0.74%	0.99%
0.27%	0.33%	0.42%	0.51%	0.57%	0.64%	0.69%	0.74%	0.99%
0.27%	0.33%	0.43%	0.51%	0.58%	0.65%	0.70%	0.74%	0.99%
0.27%	0.34%	0.43%	0.52%	0.58%	0.65%	0.70%	0.75%	0.99%
0.27%	0.34%	0.43%	0.52%	0.58%	0.65%	0.70%	0.75%	0.99%
0.27%	0.33%	0.43%	0.51%	0.58%	0.65%	0.70%	0.74%	0.99%
0.27%	0.33%	0.43%	0.51%	0.58%	0.65%	0.70%	0.74%	0.99%
0.27%	0.34%	0.43%	0.52%	0.59%	0.67%	0.71%	0.77%	0.99%
0.27%	0.33%	0.43%	0.51%	0.58%	0.65%	0.70%	0.74%	0.99%
0.27%	0.33%	0.42%	0.51%	0.57%	0.64%	0.69%	0.74%	0.99%
0.27%	0.33%	0.43%	0.51%	0.58%	0.65%	0.70%	0.74%	0.99%
0.27%	0.33%					0.46%	0.55%	0.57%
0.27%	0.33%					0.46%	0.55%	0.57%
					2.62%			
					2.62%			
					2.62%			
	1.47%	1.45%	1.21%	1.74%	2.16%	2.09%	2.16%	2.22%
	1.47%	1.45%	1.21%	1.74%	1.98%	2.09%	2.16%	2.22%
	1.47%	1.45%	1.21%	1.74%	2.16%	2.09%	2.16%	2.22%
	1.47%	1.45%	1.21%	1.74%	2.06%	2.09%	2.16%	2.22%
	1.47%	1.45%	1.21%	1.74%	1.98%	2.09%	2.16%	2.22%
0.31%	0.29%	0.52%	0.60%	0.69%	0.75%	0.78%	0.83%	0.92%
0.31%	0.31%	0.55%	0.63%	0.73%	0.79%	0.82%	0.87%	0.97%
0.31%	0.29%	0.52%	0.60%	0.69%	0.75%	0.78%	0.83%	0.92%

0.66%	0.71%	35%	NR	BBB	BBB	BBB
		35%				
0.95%	1.10%	39.35%	BB	BBB	A	BBB
0.95%	1.10%	40%	BB	A	A	A
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	38.71%	BBB	A	A	A
0.95%	1.10%	40%	A	AA	AAA	AA
		40%				
0.95%	1.10%	38.71%	BBB	A	A	A
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	39.35%	BBB	A	AA	A
		39.35%				
0.95%	1.10%	38.71%	BBB	A	A	A
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	39.35%	BB	BBB	A	BBB
0.95%	1.10%	40%	BB	BBB	A	BBB
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	38.71%	BBB	A	A	A
0.95%	1.10%	40%	A	AA	AAA	AA
0.95%	1.10%	39.35%	BBB	A	AA	A
1.54%	1.54%	40.00%	BB	BB	B	BBB
1.54%	1.54%	40.00%	A	AA	A	A
1.62%	1.62%	40.00%	BBB	BBB	BBB	A
		40.00%				
1.54%	1.54%	40.00%	A	AA	A	A
		40.00%				
1.54%	1.54%	40.00%	BB	BB	B	BBB
1.62%	1.62%	40.00%	BBB	BBB	BBB	A
		40.00%				
1.54%	1.54%	40.00%	A	AA	A	A
1.48%	1.48%	40.00%	BBB	BBB	BBB	A
2.36%	2.51%	40%	NR	A	NR	NR
		40%				
2.36%	2.51%	40%	NR	A	NR	NR
2.36%	2.51%	40%	NR	BBB	NR	NR
0.73%	0.87%	40%	NR	BBB	BBB	BBB
0.73%	0.87%	40%	NR	A	AA	AA
0.73%	0.87%	40%	NR	BBB	A	A
0.73%	0.87%	40%	NR	A	AA	AA
0.73%	0.87%	40%	NR	BBB	A	A
		40%				
0.73%	0.87%	40%	NR	A	AA	AA
0.73%	0.87%	40%	NR	BBB	BBB	BBB
0.73%	0.87%	40%	NR	BBB	BBB	BBB
0.73%	0.87%	40%	NR	A	AA	AA
0.73%	0.87%	40%	NR	A	AA	AA
0.73%	0.87%	40%	NR	BBB	A	A
0.73%	0.87%	40%	NR	A	AA	AA
0.73%	0.87%	40%	NR	BBB	A	A
0.73%	0.87%	40%	NR	A	AA	AA
0.66%		40%	NR	NR		
0.66%		40%	NR	NR		
		40%				
		72.50%				
		72.50%				
		72.50%				
2.24%	2.25%	40%		NR	NR	NR
		40%				
		40%				
2.24%	2.25%	40%		NR	NR	NR
		40%				
2.24%	2.25%	40%		NR	NR	NR
		40%				
2.24%	2.25%	40%		NR	NR	NR
2.24%	2.25%	40%		NR	NR	NR
0.96%	1.02%	40%	NR	BB	BBB	BBB
1.01%	1.02%	40%	NR	BBB	A	A
		40%				
0.96%	1.02%	40%	NR	A	AA	AA
		40%				

A	A	A	BBB	BBB	A
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AAA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AAA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
BBB	A	A	A	NR	NR
BBB	A	A	A	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	AA	AA	NR	NR
BBB	BBB	BB	BBB	BB	BB
AA	AA	A	A	A	A
A	A	BBB	A	BBB	BBB
AA	AA	A	A	A	A
BBB	BBB	BB	BBB	BB	BB
A	A	BBB	A	BBB	BBB
AA	AA	A	A	A	A
A	A	BBB	A	BBB	BBB
NR	A	NR	A	A	NR
NR	A	NR	A	A	NR
NR	BB	NR	BBB	BBB	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
		NR	NR	NR	NR
		NR	NR	NR	NR
	NR				
	NR				
	NR				
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

BBB	AA	8	Government	Europe	Greece
	NR		Government	Europe	Greece
NR	A	3	Telecommunications	Europe	Greece
NR	A	3	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	A	4	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
	NR		Telecommunications	Europe	Greece
NR	A	4	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	AA	13	Telecommunications	Europe	Greece
	NR		Telecommunications	Europe	Greece
NR	A	4	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	AA	13	Telecommunications	Europe	Greece
NR	AA	13	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	A	4	Telecommunications	Europe	Greece
NR	AA	12	Telecommunications	Europe	Greece
NR	AA	13	Telecommunications	Europe	Greece
BB	A	9	Financials	N.Amer	United States
A	A	8	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	A	9	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	8	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
NR	NR	3	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	NR	3	Financials	Asia	Hong Kong
NR	NR	3	Financials	Asia	Hong Kong
NR	A	10	Consumer Goods	Europe	Germany
NR	A	9	Consumer Goods	Europe	Germany
NR	A	4	Consumer Goods	Europe	Germany
NR	A	9	Consumer Goods	Europe	Germany
NR	A	10	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
NR	A	9	Consumer Goods	Europe	Germany
NR	A	10	Consumer Goods	Europe	Germany
NR	A	10	Consumer Goods	Europe	Germany
NR	A	9	Consumer Goods	Europe	Germany
NR	A	9	Consumer Goods	Europe	Germany
NR	A	4	Consumer Goods	Europe	Germany
NR	A	9	Consumer Goods	Europe	Germany
NR	A	10	Consumer Goods	Europe	Germany
NR	A	9	Consumer Goods	Europe	Germany
	NR		Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
NR	NR	3	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	NR	3	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	NR	3	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	NR	3	Basic Materials	N.Amer	United States
NR	NR	3	Basic Materials	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States

A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
BBB	A	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
BBB	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A					
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A					
AAA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A					
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	Thin	Thin	Thin
A	A					
A	A	Thin	CcyGrp	Thin	Thin	Thin
A	A	Thin	DocAdj	Thin	Thin	Thin
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Thin			
A	A	Thin	Thin			
A	A					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB					
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin	Thin	Thin	Thin	
	Thin	Thin	Thin	Thin	
Thin					
Thin					
Thin					
DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

THCCHKDMR	29-Aug-08 THCC
THCCJPYMR	29-Aug-08 THCC
THCCUSDCR	29-Aug-08 THCC
THCCUSDMM	29-Aug-08 THCC
THCCUSDMR	29-Aug-08 THCC
THCCUSDXR	29-Aug-08 THCC
THCCZARMR	29-Aug-08 THCC
F-HertzUSDMR	29-Aug-08 F-Hertz
F-HertzUSDXR	29-Aug-08 F-Hertz
F-HertzAUDMR	29-Aug-08 F-Hertz
F-HertzCADMR	29-Aug-08 F-Hertz
F-HertzCHFMR	29-Aug-08 F-Hertz
F-HertzEURCR	29-Aug-08 F-Hertz
F-HertzEURMM	29-Aug-08 F-Hertz
F-HertzEURMR	29-Aug-08 F-Hertz
F-HertzEURXR	29-Aug-08 F-Hertz
F-HertzGBPMR	29-Aug-08 F-Hertz
F-HertzHKDMR	29-Aug-08 F-Hertz
F-HertzJPYCR	29-Aug-08 F-Hertz
F-HertzJPYMR	29-Aug-08 F-Hertz
F-HertzNZDMR	29-Aug-08 F-Hertz
F-HertzSGDMR	29-Aug-08 F-Hertz
F-HertzTWDMR	29-Aug-08 F-Hertz
F-HertzUSDCR	29-Aug-08 F-Hertz
F-HertzUSDMM	29-Aug-08 F-Hertz
F-HertzUSDMR	29-Aug-08 F-Hertz
F-HertzUSDXR	29-Aug-08 F-Hertz
F-HertzEURMR	29-Aug-08 F-Hertz
F-HertzUSDMR	29-Aug-08 F-Hertz
F-HertzUSDXR	29-Aug-08 F-Hertz
HESSAUDCR	29-Aug-08 HESS
HESSAUDMR	29-Aug-08 HESS
HESSCHFMR	29-Aug-08 HESS
HESSEURCR	29-Aug-08 HESS
HESSEURMM	29-Aug-08 HESS
HESSEURMR	29-Aug-08 HESS
HESSEURXR	29-Aug-08 HESS
HESSGBPMM	29-Aug-08 HESS
HESSGBPMR	29-Aug-08 HESS
HESSGBPXR	29-Aug-08 HESS
HESSJPYMR	29-Aug-08 HESS
HESSNZDMR	29-Aug-08 HESS
HESSUSDCR	29-Aug-08 HESS
HESSUSDMM	29-Aug-08 HESS
HESSUSDMR	29-Aug-08 HESS
HESSUSDXR	29-Aug-08 HESS
HWITAUSDMR	29-Aug-08 HWITA
HWITAUSDXR	29-Aug-08 HWITA
HPQAUDMR	29-Aug-08 HPQ
HPQAUDXR	29-Aug-08 HPQ
HPQCADMR	29-Aug-08 HPQ
HPQCHFMR	29-Aug-08 HPQ
HPQEURCR	29-Aug-08 HPQ
HPQEURMM	29-Aug-08 HPQ
HPQEURMR	29-Aug-08 HPQ
HPQEURXR	29-Aug-08 HPQ
HPQGBPMR	29-Aug-08 HPQ
HPQGBPXR	29-Aug-08 HPQ
HPQHKDMR	29-Aug-08 HPQ
HPQHKDXR	29-Aug-08 HPQ
HPQJPYCR	29-Aug-08 HPQ
HPQJPYMR	29-Aug-08 HPQ
HPQJPYXR	29-Aug-08 HPQ
HPQSEKMR	29-Aug-08 HPQ
HPQSEKXR	29-Aug-08 HPQ
HPQSGDMR	29-Aug-08 HPQ
HPQUSDCR	29-Aug-08 HPQ
HPQUSDMM	29-Aug-08 HPQ
HPQUSDMR	29-Aug-08 HPQ
HPQUSDXR	29-Aug-08 HPQ
HSCIUSDMR	29-Aug-08 HSCI
HSCIUSDXR	29-Aug-08 HSCI
HSCIUSDMR	29-Aug-08 HSCI
HSCIUSDXR	29-Aug-08 HSCI

Hershey Co	469FCJ	SNRFOR	HKD	MR	Composite
Hershey Co	469FCJ	SNRFOR	JPY	MR	Composite
Hershey Co	469FCJ	SNRFOR	USD	CR	Composite
Hershey Co	469FCJ	SNRFOR	USD	MM	Composite
Hershey Co	469FCJ	SNRFOR	USD	MR	Composite
Hershey Co	469FCJ	SNRFOR	USD	XR	Composite
Hershey Co	469FCJ	SNRFOR	ZAR	MR	Composite
Hertz Corp	46A844	SECDOM	USD	MR	Composite
Hertz Corp	46A844	SECDOM	USD	XR	Composite
Hertz Corp	46A844	SNRFOR	AUD	MR	Composite
Hertz Corp	46A844	SNRFOR	CAD	MR	Composite
Hertz Corp	46A844	SNRFOR	CHF	MR	Composite
Hertz Corp	46A844	SNRFOR	EUR	CR	Composite
Hertz Corp	46A844	SNRFOR	EUR	MM	Composite
Hertz Corp	46A844	SNRFOR	EUR	MR	Composite
Hertz Corp	46A844	SNRFOR	EUR	XR	Composite
Hertz Corp	46A844	SNRFOR	GBP	MR	Composite
Hertz Corp	46A844	SNRFOR	HKD	MR	Composite
Hertz Corp	46A844	SNRFOR	JPY	CR	Composite
Hertz Corp	46A844	SNRFOR	JPY	MR	Composite
Hertz Corp	46A844	SNRFOR	NZD	MR	Composite
Hertz Corp	46A844	SNRFOR	SGD	MR	Composite
Hertz Corp	46A844	SNRFOR	TWD	MR	Composite
Hertz Corp	46A844	SNRFOR	USD	CR	Composite
Hertz Corp	46A844	SNRFOR	USD	MM	Composite
Hertz Corp	46A844	SNRFOR	USD	MR	Composite
Hertz Corp	46A844	SNRFOR	USD	XR	Composite
Hertz Corp	46A844	SUBLT2	EUR	MR	Composite
Hertz Corp	46A844	SUBLT2	USD	MR	Composite
Hertz Corp	46A844	SUBLT2	USD	XR	Composite
Hess Corp	46A89Q	SNRFOR	AUD	CR	Composite
Hess Corp	46A89Q	SNRFOR	AUD	MR	Composite
Hess Corp	46A89Q	SNRFOR	CHF	MR	Composite
Hess Corp	46A89Q	SNRFOR	EUR	CR	Composite
Hess Corp	46A89Q	SNRFOR	EUR	MM	Composite
Hess Corp	46A89Q	SNRFOR	EUR	MR	Composite
Hess Corp	46A89Q	SNRFOR	EUR	XR	Composite
Hess Corp	46A89Q	SNRFOR	GBP	MM	Composite
Hess Corp	46A89Q	SNRFOR	GBP	MR	Composite
Hess Corp	46A89Q	SNRFOR	GBP	XR	Composite
Hess Corp	46A89Q	SNRFOR	JPY	MR	Composite
Hess Corp	46A89Q	SNRFOR	NZD	MR	Composite
Hess Corp	46A89Q	SNRFOR	USD	CR	Composite
Hess Corp	46A89Q	SNRFOR	USD	MM	Composite
Hess Corp	46A89Q	SNRFOR	USD	MR	Composite
Hess Corp	46A89Q	SNRFOR	USD	XR	Composite
HEWITT Assoc INC	46AA4S	SNRFOR	USD	MR	Composite
HEWITT Assoc INC	46AA4S	SNRFOR	USD	XR	Composite
Hewlett Packard Co	46AA59	SNRFOR	AUD	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	AUD	XR	Composite
Hewlett Packard Co	46AA59	SNRFOR	CAD	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	CHF	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	EUR	CR	Composite
Hewlett Packard Co	46AA59	SNRFOR	EUR	MM	Composite
Hewlett Packard Co	46AA59	SNRFOR	EUR	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	EUR	XR	Composite
Hewlett Packard Co	46AA59	SNRFOR	GBP	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	GBP	XR	Composite
Hewlett Packard Co	46AA59	SNRFOR	HKD	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	HKD	XR	Composite
Hewlett Packard Co	46AA59	SNRFOR	JPY	CR	Composite
Hewlett Packard Co	46AA59	SNRFOR	JPY	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	JPY	XR	Composite
Hewlett Packard Co	46AA59	SNRFOR	SEK	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	SEK	XR	Composite
Hewlett Packard Co	46AA59	SNRFOR	SGD	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	USD	CR	Composite
Hewlett Packard Co	46AA59	SNRFOR	USD	MM	Composite
Hewlett Packard Co	46AA59	SNRFOR	USD	MR	Composite
Hewlett Packard Co	46AA59	SNRFOR	USD	XR	Composite
Hexion Specialty Chems Inc	46AB30	SECDOM	USD	MR	Composite
Hexion Specialty Chems Inc	46AB30	SECDOM	USD	XR	Composite
Hexion Specialty Chems Inc	46AB30	SNRFOR	USD	MR	Composite
Hexion Specialty Chems Inc	46AB30	SNRFOR	USD	XR	Composite

0.31%	0.29%	0.52%	0.60%	0.69%	0.75%	0.78%	0.83%	0.92%
0.31%	0.29%	0.52%	0.60%	0.69%	0.75%	0.78%	0.83%	0.92%
0.31%	0.31%	0.55%	0.63%	0.73%	0.79%	0.82%	0.87%	0.97%
0.31%	0.29%	0.52%	0.60%	0.69%	0.75%	0.78%	0.83%	0.92%
0.31%	0.28%	0.51%	0.58%	0.67%	0.72%	0.75%	0.80%	0.89%
0.31%	0.29%	0.52%	0.60%	0.69%	0.75%	0.78%	0.83%	0.92%
	4.74%	4.98%			4.23%			
	4.74%	4.98%			4.23%			
3.76%	4.17%	5.20%	5.97%	6.37%	6.73%	6.76%	6.89%	6.92%
3.96%	4.42%	5.52%	6.34%	6.81%	7.13%	7.20%	7.23%	7.35%
3.80%	4.24%	5.30%	6.08%	6.54%	6.84%	6.91%	6.94%	7.06%
3.76%	4.20%	5.23%	6.05%	6.44%	6.77%	6.89%	6.90%	6.92%
3.62%	4.04%	5.00%	5.70%	6.22%	6.46%	6.50%	6.57%	6.73%
3.76%	4.20%	5.23%	6.05%	6.44%	6.77%	6.89%	6.90%	6.92%
3.76%	4.20%	5.23%	6.05%	6.44%	6.77%	6.89%	6.90%	6.92%
3.76%	4.17%	5.20%	5.97%	6.37%	6.73%	6.76%	6.89%	6.92%
3.96%	4.42%	5.52%	6.34%	6.81%	7.13%	7.20%	7.23%	7.35%
3.80%	4.24%	5.30%	6.08%	6.54%	6.84%	6.91%	6.94%	7.06%
3.76%	4.20%	5.23%	6.05%	6.44%	6.77%	6.89%	6.90%	6.92%
3.62%	4.04%	5.00%	5.70%	6.22%	6.46%	6.50%	6.57%	6.73%
					8.61%			
					8.61%			
					8.29%			
0.75%	0.75%	0.82%	0.93%	1.00%	1.10%	1.15%	1.22%	1.36%
0.75%	0.75%	0.82%	0.93%	1.00%	1.10%	1.15%	1.22%	1.36%
0.76%	0.79%	0.82%	0.94%	0.99%	1.11%	1.16%	1.23%	1.37%
0.80%	0.80%	0.87%	0.99%	1.06%	1.17%	1.22%	1.29%	1.43%
0.77%	0.77%	0.83%	0.95%	1.00%	1.12%	1.18%	1.24%	1.38%
0.76%	0.79%	0.82%	0.94%	0.99%	1.11%	1.16%	1.23%	1.37%
0.73%	0.73%	0.82%	0.89%	0.95%	1.06%	1.12%	1.19%	1.31%
0.76%	0.79%	0.82%	0.94%	0.99%	1.11%	1.16%	1.23%	1.37%
0.73%	0.73%	0.82%	0.89%	0.95%	1.06%	1.12%	1.19%	1.31%
0.75%	0.75%	0.82%	0.93%	1.00%	1.10%	1.15%	1.22%	1.36%
0.76%	0.79%	0.82%	0.94%	0.99%	1.11%	1.16%	1.23%	1.37%
0.80%	0.80%	0.87%	0.99%	1.06%	1.17%	1.22%	1.29%	1.43%
0.76%	0.79%	0.82%	0.94%	0.99%	1.11%	1.16%	1.23%	1.37%
0.73%	0.73%	0.82%	0.89%	0.95%	1.06%	1.12%	1.19%	1.31%
0.10%	0.15%	0.27%	0.35%	0.40%	0.44%	0.47%	0.50%	0.49%
0.10%	0.15%	0.27%	0.35%	0.40%	0.44%	0.47%	0.50%	0.49%
0.10%	0.15%	0.28%	0.36%	0.41%	0.45%	0.47%	0.52%	0.49%
0.10%	0.15%	0.28%	0.36%	0.41%	0.45%	0.47%	0.52%	0.49%
0.10%	0.16%	0.28%	0.38%	0.43%	0.47%	0.50%	0.53%	0.49%
0.10%	0.15%	0.27%	0.36%	0.41%	0.45%	0.48%	0.51%	0.49%
0.10%	0.15%	0.28%	0.36%	0.41%	0.45%	0.47%	0.52%	0.49%
0.10%	0.15%	0.27%	0.33%	0.40%	0.43%	0.46%	0.50%	0.49%
0.10%	0.15%	0.28%	0.36%	0.41%	0.45%	0.47%	0.52%	0.49%
0.10%	0.15%	0.27%	0.33%	0.40%	0.43%	0.46%	0.50%	0.49%
0.10%	0.15%	0.28%	0.36%	0.41%	0.45%	0.47%	0.52%	0.49%
0.10%	0.15%	0.27%	0.33%	0.40%	0.43%	0.46%	0.50%	0.49%
0.10%	0.15%	0.27%	0.35%	0.40%	0.46%	0.47%	0.51%	0.49%
0.10%	0.15%	0.27%	0.35%	0.40%	0.44%	0.47%	0.48%	0.49%
0.10%	0.15%	0.27%	0.35%	0.40%	0.42%	0.47%	0.46%	0.49%
0.10%	0.15%	0.27%	0.35%	0.40%	0.42%	0.47%	0.46%	0.49%
0.10%	0.15%	0.27%	0.33%	0.40%	0.43%	0.46%	0.50%	0.49%
0.10%	0.15%	0.28%	0.36%	0.41%	0.45%	0.47%	0.52%	0.49%
0.10%	0.16%	0.28%	0.38%	0.43%	0.47%	0.50%	0.53%	0.49%
0.10%	0.15%	0.27%	0.36%	0.41%	0.45%	0.48%	0.51%	0.49%
0.10%	0.15%	0.28%	0.36%	0.41%	0.45%	0.47%	0.52%	0.49%
0.10%	0.15%	0.27%	0.33%	0.40%	0.43%	0.46%	0.50%	0.49%
			4.31%		4.56%	5.02%		
			4.15%		4.56%	4.84%		
3.36%	3.61%	3.61%	3.64%	3.68%	3.70%	5.05%	5.37%	
3.36%	3.61%	3.61%	3.64%	3.68%	3.70%	5.05%	5.37%	

0.96%	1.02%	40%	NR	A	AA	AA
0.96%	1.02%	40%	NR	BB	BBB	BBB
1.01%	1.02%	40%	NR	BBB	A	A
		40%				
0.96%	1.02%	40%	NR	A	AA	AA
0.93%	1.02%	40%	NR	BBB	A	A
0.96%	1.02%	40%	NR	A	AA	AA
		72%		NR	NR	
		72%		NR	NR	
6.86%	6.91%	38.57%	BB	BBB	BBB	BBB
		38%				
		38%				
7.28%	7.29%	38.57%	BBB	A	A	A
6.99%	7.00%	38.57%	BBB	A	A	A
6.93%	6.94%	38%	A	AA	AA	AA
6.59%	6.67%	40%	BBB	A	A	A
6.93%	6.94%	38%	A	AA	AA	AA
6.93%	6.94%	38%	A	AA	AA	AA
		38.57%				
6.86%	6.91%	38.57%	BB	BBB	BBB	BBB
		38%				
		38%				
		38%				
7.28%	7.29%	38.57%	BBB	A	A	A
6.99%	7.00%	38.57%	BBB	A	A	A
6.93%	6.94%	38%	A	AA	AA	AA
6.59%	6.67%	40%	BBB	A	A	A
		37.50%				
		37.50%				
		37.50%				
1.38%	1.46%	40%	BB	BBB	BBB	BBB
1.38%	1.46%	40%	BB	BBB	BBB	BBB
1.38%	1.46%	40%	A	A	AA	AA
1.47%	1.54%	40%	BBB	A	A	A
1.41%	1.48%	40%	BBB	A	A	A
1.38%	1.46%	40%	A	A	AA	AA
1.34%	1.41%	40%	BBB	A	A	A
		40%				
1.38%	1.46%	40%	A	A	AA	AA
1.34%	1.41%	40%	BBB	A	A	A
1.38%	1.46%	40%	BB	BBB	BBB	BBB
1.38%	1.46%	40%	A	A	AA	AA
1.47%	1.54%	40%	BBB	A	A	A
		40%				
1.38%	1.46%	40%	A	A	AA	AA
1.34%	1.41%	40%	BBB	A	A	A
		40%				
		40%				
0.74%	0.74%	40%	BB	BBB	BBB	A
0.74%	0.74%	40%	BB	BBB	BBB	A
0.74%	0.74%	40%	BBB	A	AA	AA
0.74%	0.74%	40%	BBB	A	AA	AA
0.74%	0.74%	40%	BBB	A	A	AA
0.74%	0.74%	40%	BBB	A	A	AA
0.74%	0.74%	40%	BBB	A	AA	AA
0.74%	0.74%	40%	BBB	A	A	AA
0.74%	0.74%	40%	BBB	A	AA	AA
0.74%	0.74%	40%	BBB	A	A	AA
0.74%	0.74%	40%	BBB	A	AA	AA
0.74%	0.74%	40%	BBB	A	A	AA
0.74%	0.74%	40%	BB	BBB	BBB	A
0.74%	0.74%	40%	BB	BBB	BBB	A
0.74%	0.74%		BB	BBB	BBB	A
0.74%	0.74%	40%				
0.74%	0.74%	40%	BBB	A	A	AA
0.74%	0.74%	40%	BBB	A	AA	AA
0.74%	0.74%	40%	BBB	A	A	AA
0.74%	0.74%	40%	BBB	A	A	AA
0.74%	0.74%	40%	BBB	A	AA	AA
0.74%	0.74%	40%	BBB	A	A	AA
		75%				B
		75%				BB
		67.50%	NR	NR	NR	NR
		67.50%	NR	NR	NR	NR

AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
	NR				
	NR				
BBB	A	BBB	BBB	BB	BBB
A	AA	A	A	BBB	A
A	AA	A	A	BBB	A
AA	AAA	AA	AA	A	AA
A	A	A	AA	BBB	A
AA	AAA	AA	AA	A	AA
AA	AAA	AA	AA	A	AA
BBB	A	BBB	BBB	BB	BBB
A	AA	A	A	BBB	A
A	AA	A	A	BBB	A
AA	AAA	AA	AA	A	AA
A	A	A	AA	BBB	A
	B				
	B				
	B				
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	A	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	A	A	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	A	A	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
	NR	B			
	NR	BB			
NR	NR	NR	NR		
NR	NR	NR	NR		

NR	BBB	10 Consumer Goods	N.Amer	United States
NR	BBB	10 Consumer Goods	N.Amer	United States
NR	A	10 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	BBB	10 Consumer Goods	N.Amer	United States
NR	BBB	10 Consumer Goods	N.Amer	United States
NR	BBB	10 Consumer Goods	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
BB	AA	12 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	AA	12 Consumer Services	N.Amer	United States
BBB	AA	12 Consumer Services	N.Amer	United States
A	AA	12 Consumer Services	N.Amer	United States
BBB	A	5 Consumer Services	N.Amer	United States
A	AA	12 Consumer Services	N.Amer	United States
A	AA	12 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	AA	12 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	AA	12 Consumer Services	N.Amer	United States
BBB	AA	12 Consumer Services	N.Amer	United States
A	AA	12 Consumer Services	N.Amer	United States
BBB	A	5 Consumer Services	N.Amer	United States
	CCC	3 Consumer Services	N.Amer	United States
	CCC	3 Consumer Services	N.Amer	United States
	CCC	3 Consumer Services	N.Amer	United States
BB	AA	9 Oil & Gas	N.Amer	United States
BB	AA	9 Oil & Gas	N.Amer	United States
BBB	A	8 Oil & Gas	N.Amer	United States
BBB	AA	9 Oil & Gas	N.Amer	United States
BBB	AA	9 Oil & Gas	N.Amer	United States
BBB	A	8 Oil & Gas	N.Amer	United States
BBB	A	4 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
BBB	A	8 Oil & Gas	N.Amer	United States
BBB	A	4 Oil & Gas	N.Amer	United States
BB	AA	9 Oil & Gas	N.Amer	United States
BBB	A	8 Oil & Gas	N.Amer	United States
BBB	AA	9 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
BBB	A	8 Oil & Gas	N.Amer	United States
BBB	A	4 Oil & Gas	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	AA	12 Technology	N.Amer	United States
	AA	12 Technology	N.Amer	United States
	A	12 Technology	N.Amer	United States
	A	12 Technology	N.Amer	United States
	AA	12 Technology	N.Amer	United States
	AA	12 Technology	N.Amer	United States
	A	12 Technology	N.Amer	United States
	A	7 Technology	N.Amer	United States
	A	12 Technology	N.Amer	United States
	A	7 Technology	N.Amer	United States
	A	12 Technology	N.Amer	United States
	A	7 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	A	7 Technology	N.Amer	United States
	A	12 Technology	N.Amer	United States
	AA	12 Technology	N.Amer	United States
	AA	12 Technology	N.Amer	United States
	A	12 Technology	N.Amer	United States
	A	7 Technology	N.Amer	United States
	BB	2 Basic Materials	N.Amer	United States
	BB	2 Basic Materials	N.Amer	United States
	NR	2 Basic Materials	N.Amer	United States
	NR	2 Basic Materials	N.Amer	United States

A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B		Thin	Thin		
BB	B		Thin	Thin		
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B					
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp

A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB				DocAdj	
B	BB				CcyGrp	
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin

CcyGrp
Entity Tier
DocAdj

CcyGrp
DocAdj
CcyGrp
Thin
Thin
Entity Tier

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

Entity Tier

DocAdj
DocAdj
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp

CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
Thin
Thin

CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Thin
Thin
Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin

HIWEURMR	29-Aug-08	HIW
HIWUSDMR	29-Aug-08	HIW
HIW-RealtyLPEURCR	29-Aug-08	HIW-RealtyLP
HIW-RealtyLPEURMM	29-Aug-08	HIW-RealtyLP
HIW-RealtyLPEURMR	29-Aug-08	HIW-RealtyLP
HIW-RealtyLPEURXR	29-Aug-08	HIW-RealtyLP
HIW-RealtyLPHKDMR	29-Aug-08	HIW-RealtyLP
HIW-RealtyLPJPYMR	29-Aug-08	HIW-RealtyLP
HIW-RealtyLPUSDCR	29-Aug-08	HIW-RealtyLP
HIW-RealtyLPUSDMR	29-Aug-08	HIW-RealtyLP
HIW-RealtyLPUSDXR	29-Aug-08	HIW-RealtyLP
HIGOJPYCR	29-Aug-08	HIGO
HIGOJPYXR	29-Aug-08	HIGO
HIGOUSDCR	29-Aug-08	HIGO
HRMHEURCR	29-Aug-08	HRMH
HRMHEURMM	29-Aug-08	HRMH
HRMHEURMR	29-Aug-08	HRMH
HRMHJPYMR	29-Aug-08	HRMH
HRMHUSDCR	29-Aug-08	HRMH
HRMHUSDMR	29-Aug-08	HRMH
HRMHUSDXR	29-Aug-08	HRMH
HLTAUDCR	29-Aug-08	HLT
HLTAUDMM	29-Aug-08	HLT
HLTAUDMR	29-Aug-08	HLT
HLTAUDXR	29-Aug-08	HLT
HLTCHFMR	29-Aug-08	HLT
HLTCHFXR	29-Aug-08	HLT
HLTEURCR	29-Aug-08	HLT
HLTEURMM	29-Aug-08	HLT
HLTEURMR	29-Aug-08	HLT
HLTEURXR	29-Aug-08	HLT
HLTGBPCR	29-Aug-08	HLT
HLTGBPMM	29-Aug-08	HLT
HLTGBPXR	29-Aug-08	HLT
HLTHKDMR	29-Aug-08	HLT
HLTJPYCR	29-Aug-08	HLT
HLTJPYMM	29-Aug-08	HLT
HLTJPYMR	29-Aug-08	HLT
HLTNZDMR	29-Aug-08	HLT
HLTNZDXR	29-Aug-08	HLT
HLTSEKMR	29-Aug-08	HLT
HLTSGDMR	29-Aug-08	HLT
HLTUSDCR	29-Aug-08	HLT
HLTUSDMM	29-Aug-08	HLT
HLTUSDMR	29-Aug-08	HLT
HLTUSDXR	29-Aug-08	HLT
HCCLNUSDCR	29-Aug-08	HCCLN
HCCLNUSDMM	29-Aug-08	HCCLN
HCCLNUSDMR	29-Aug-08	HCCLN
HIROBKJPYCR	29-Aug-08	HIROBK
HIROBKJPYMR	29-Aug-08	HIROBK
HIROBKJPYXR	29-Aug-08	HIROBK
HIROBKUSDCR	29-Aug-08	HIROBK
HIROBKUSDMR	29-Aug-08	HIROBK
HIROBKJPYCR	29-Aug-08	HIROBK
HIROBKJPYXR	29-Aug-08	HIROBK
HIROBKUSDCR	29-Aug-08	HIROBK
HIRCTYJPYCR	29-Aug-08	HIRCTY
HIRCTYJPYMR	29-Aug-08	HIRCTY
HIRCTYUSDCR	29-Aug-08	HIRCTY
HIRGASJPYCR	29-Aug-08	HIRGAS
HIRGASJPYXR	29-Aug-08	HIRGAS
HIROPJPYCR	29-Aug-08	HIROP
HIROPJPYMM	29-Aug-08	HIROP
HIROPJPYMR	29-Aug-08	HIROP
TW-HistTWIncEURCR	29-Aug-08	TW-HistTWInc
TW-HistTWIncEURMM	29-Aug-08	TW-HistTWInc
TW-HistTWIncEURMR	29-Aug-08	TW-HistTWInc
TW-HistTWIncEURXR	29-Aug-08	TW-HistTWInc
TW-HistTWIncGBPMR	29-Aug-08	TW-HistTWInc
TW-HistTWIncJPYCR	29-Aug-08	TW-HistTWInc
TW-HistTWIncJPYMR	29-Aug-08	TW-HistTWInc
TW-HistTWIncUSDCR	29-Aug-08	TW-HistTWInc
TW-HistTWIncUSDMR	29-Aug-08	TW-HistTWInc

Highwoods Pptys Inc	4H43AC	SNRFOR	EUR	MR	Composite
Highwoods Pptys Inc	4H43AC	SNRFOR	USD	MR	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	EUR	CR	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	EUR	MM	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	EUR	MR	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	EUR	XR	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	HKD	MR	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	JPY	MR	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	USD	CR	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	USD	MR	Composite
Highwoods Rlty LP	4H43AA	SNRFOR	USD	XR	Composite
Higo Bk Ltd	JKAD44	SNRFOR	JPY	CR	Composite
Higo Bk Ltd	JKAD44	SNRFOR	JPY	XR	Composite
Higo Bk Ltd	JKAD44	SNRFOR	USD	CR	Composite
Hill Rom Hldgs Inc	4H45BC	SNRFOR	EUR	CR	Composite
Hill Rom Hldgs Inc	4H45BC	SNRFOR	EUR	MM	Composite
Hill Rom Hldgs Inc	4H45BC	SNRFOR	EUR	MR	Composite
Hill Rom Hldgs Inc	4H45BC	SNRFOR	JPY	MR	Composite
Hill Rom Hldgs Inc	4H45BC	SNRFOR	USD	CR	Composite
Hill Rom Hldgs Inc	4H45BC	SNRFOR	USD	MR	Composite
Hill Rom Hldgs Inc	4H45BC	SNRFOR	USD	XR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	AUD	CR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	AUD	MM	Composite
Hilton Hotels Corp	475ACC	SNRFOR	AUD	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	AUD	XR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	CHF	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	CHF	XR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	EUR	CR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	EUR	MM	Composite
Hilton Hotels Corp	475ACC	SNRFOR	EUR	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	EUR	XR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	GBP	CR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	GBP	MM	Composite
Hilton Hotels Corp	475ACC	SNRFOR	GBP	XR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	HKD	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	JPY	CR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	JPY	MM	Composite
Hilton Hotels Corp	475ACC	SNRFOR	JPY	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	NZD	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	NZD	XR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	SEK	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	SGD	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	USD	CR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	USD	MM	Composite
Hilton Hotels Corp	475ACC	SNRFOR	USD	MR	Composite
Hilton Hotels Corp	475ACC	SNRFOR	USD	XR	Composite
HINDUSTAN Constr Co LTD	YB534T	SNRFOR	USD	CR	Composite
HINDUSTAN Constr Co LTD	YB534T	SNRFOR	USD	MM	Composite
HINDUSTAN Constr Co LTD	YB534T	SNRFOR	USD	MR	Composite
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	JPY	CR	Composite
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	JPY	MR	Composite
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	JPY	XR	Composite
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	USD	CR	Composite
Hiroshima Bk Ltd	JJ3BEA	SNRFOR	USD	MR	Composite
Hiroshima Bk Ltd	JJ3BEA	SUBLT2	JPY	CR	Composite
Hiroshima Bk Ltd	JJ3BEA	SUBLT2	JPY	XR	Composite
Hiroshima Bk Ltd	JJ3BEA	SUBLT2	USD	CR	Composite
Hiroshima City	JKAH83	SNRFOR	JPY	CR	Composite
Hiroshima City	JKAH83	SNRFOR	JPY	MR	Composite
Hiroshima City	JKAH83	SNRFOR	USD	CR	Composite
Hiroshima Gas Co Ltd	JKAHEC	SNRFOR	JPY	CR	Composite
Hiroshima Gas Co Ltd	JKAHEC	SNRFOR	JPY	XR	Composite
Hiroshima Prefecture	JKAIG8	SNRFOR	JPY	CR	Composite
Hiroshima Prefecture	JKAIG8	SNRFOR	JPY	MM	Composite
Hiroshima Prefecture	JKAIG8	SNRFOR	JPY	MR	Composite
Historic TW Inc	4H68CM	SNRFOR	EUR	CR	Composite
Historic TW Inc	4H68CM	SNRFOR	EUR	MM	Composite
Historic TW Inc	4H68CM	SNRFOR	EUR	MR	Composite
Historic TW Inc	4H68CM	SNRFOR	EUR	XR	Composite
Historic TW Inc	4H68CM	SNRFOR	GBP	MR	Composite
Historic TW Inc	4H68CM	SNRFOR	JPY	CR	Composite
Historic TW Inc	4H68CM	SNRFOR	JPY	MR	Composite
Historic TW Inc	4H68CM	SNRFOR	USD	CR	Composite
Historic TW Inc	4H68CM	SNRFOR	USD	MR	Composite

	2.03%	2.40%	2.63%	2.80%	2.97%	2.84%	2.83%	
2.38%	2.20%	2.84%	2.54%	2.78%	3.11%	2.78%	2.70%	3.42%
2.38%	2.20%	2.74%	2.44%	2.68%	3.00%	2.68%	2.60%	3.42%
2.38%	2.20%	2.99%	2.67%	2.92%	3.28%	2.93%	2.84%	3.42%
2.38%	2.20%	2.84%	2.54%	2.78%	3.11%	2.78%	2.70%	3.42%
2.38%	2.20%	2.74%	2.44%	2.68%	3.00%	2.68%	2.60%	3.42%
0.53%	0.60%	0.68%	0.71%	0.65%	0.68%			
0.53%	0.60%	0.68%	0.71%	0.65%	0.68%			
0.53%	0.60%	0.68%	0.71%	0.65%	0.68%			
0.05%	0.11%	0.15%	0.17%	0.21%	0.27%	0.33%	0.39%	
0.05%	0.11%	0.15%	0.17%	0.21%	0.27%	0.33%	0.39%	
0.05%	0.11%	0.15%	0.17%	0.21%	0.26%	0.33%	0.39%	
9.36%	9.51%	10.78%	12.14%	12.84%	13.13%	12.63%	12.04%	11.68%
9.36%	9.51%	10.78%	12.14%	12.84%	13.13%	12.63%	12.04%	11.68%
9.36%	9.51%	10.78%	12.14%	12.84%	13.13%	12.63%	12.04%	11.68%
9.73%	9.57%	10.60%	12.39%	12.73%	13.20%	12.70%	12.28%	11.98%
9.10%	9.33%	11.16%	11.68%	12.53%	13.05%	12.17%	11.70%	11.38%
10.00%	10.17%	11.48%	12.97%	13.52%	13.99%	13.26%	12.83%	12.46%
9.60%	9.76%	10.71%	12.38%	12.97%	13.43%	12.86%	12.31%	11.96%
9.73%	9.57%	10.60%	12.39%	12.73%	13.20%	12.70%	12.28%	11.98%
9.10%	9.33%	11.16%	11.68%	12.53%	13.05%	12.17%	11.70%	11.38%
9.10%	9.33%	11.16%	11.68%	12.53%	13.05%	12.17%	11.70%	11.38%
9.73%	9.57%	10.60%	12.39%	12.73%	13.20%	12.70%	12.28%	11.98%
9.36%	9.51%	10.78%	12.14%	12.84%	13.13%	12.63%	12.04%	11.68%
9.73%	9.57%	10.60%	12.39%	12.73%	13.20%	12.70%	12.28%	11.98%
9.10%	9.33%	11.16%	11.68%	12.53%	13.05%	12.17%	11.70%	11.38%
10.00%	10.17%	11.48%	12.97%	13.52%	13.99%	13.26%	12.83%	12.46%
9.60%	9.76%	10.71%	12.38%	12.97%	13.43%	12.86%	12.31%	11.96%
9.73%	9.57%	10.60%	12.39%	12.73%	13.20%	12.70%	12.28%	11.98%
9.10%	9.33%	11.16%	11.68%	12.53%	13.05%	12.17%	11.70%	11.38%
					6.38%			
					6.38%			
					6.38%			
0.47%	0.54%	0.58%	0.61%	0.65%	0.69%	0.72%	0.78%	
0.47%	0.54%	0.58%	0.61%	0.65%	0.69%	0.72%	0.78%	
0.47%	0.54%	0.58%	0.61%	0.65%	0.69%	0.72%	0.78%	
0.70%	0.93%	1.05%	1.16%	1.06%	1.12%			
0.70%	0.93%	1.05%	0.87%	1.06%	1.12%			
0.70%	0.93%	1.05%	1.05%	1.06%	1.12%			
	0.10%	0.12%	0.17%	0.20%	0.23%	0.29%	0.40%	
	0.10%	0.12%	0.17%	0.20%	0.23%	0.29%	0.40%	
	0.08%		0.12%	0.15%			0.37%	
	0.08%		0.12%	0.15%			0.37%	
0.08%	0.13%	0.13%	0.17%	0.20%	0.23%	0.27%	0.31%	
0.08%	0.13%	0.13%	0.16%	0.19%	0.22%	0.26%	0.31%	
	0.98%	1.08%	1.24%	1.31%	1.37%			
	0.98%	1.08%	1.24%	1.31%	1.37%			
	0.98%	1.08%	1.24%	1.31%	1.37%			
	0.98%	1.08%	1.24%	1.31%	1.37%			

		40.00%				
		40.00%		NR	NR	NR
		40%				
		40%				
3.37%	3.11%	40%	NR	NR	BB	BBB
3.25%	3.11%	40%	NR	NR	B	BB
		40%				
		40%				
3.55%	3.11%	40%	NR	NR	B	BB
3.37%	3.11%	40%	NR	NR	BB	BBB
3.25%	3.11%	40%	NR	NR	B	BB
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
11.54%	11.48%	37.15%	BBB	BBB	BBB	BBB
		37.15%				
11.54%	11.48%	37.15%	BBB	BBB	BBB	BBB
11.54%	11.48%	37.15%	BBB	BBB	BBB	BBB
11.88%	11.52%	38.22%	A	AA	AA	AA
11.32%	11.01%	35%	BBB	AA	A	AA
12.34%	12.17%	37.15%	BBB	A	A	A
11.85%	11.68%	37.15%	BBB	A	A	A
11.88%	11.52%	38.22%	A	AA	AA	AA
11.32%	11.01%	35%	BBB	AA	A	AA
		37.15%				
		37.15%				
11.32%	11.01%	35%	BBB	AA	A	AA
11.88%	11.52%	38.22%	A	AA	AA	AA
		37.15%				
		37.15%				
11.54%	11.48%	37.15%	BBB	BBB	BBB	BBB
11.88%	11.52%	38.22%	A	AA	AA	AA
11.32%	11.01%	35%	BBB	AA	A	AA
		38.22%				
		38.22%				
12.34%	12.17%	37.15%	BBB	A	A	A
11.85%	11.68%	37.15%	BBB	A	A	A
11.88%	11.52%	38.22%	A	AA	AA	AA
11.32%	11.01%	35%	BBB	AA	A	AA
		15%				
		15%				
		15%				
		30%	NR	NR	NR	NR
		30%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		30%				
		25%	NR	NR	NR	B
		25%	NR	NR	NR	B
		25%	NR	NR	NR	B
		37.50%		NR	BBB	NR
		37.50%				
		37.50%		NR	B	NR
		30%		NR		NR
		30%		NR		NR
	0.38%	18.50%	NR	NR	NR	A
	0.38%	18.50%	NR	NR	NR	BBB
		18.50%				
		37.50%				
		37.50%				
		37.50%		NR	NR	NR
		37.50%		NR	NR	NR
		37.50%				
		37.50%				
		37.50%		NR	NR	NR
		37.50%				
		37.50%		NR	NR	NR

NR	NR	NR	NR		
BBB	A	A	A	NR	BBB
BB	BB	BBB	BBB	NR	B
BB	BB	BBB	BBB	NR	B
BBB	A	A	A	NR	BBB
BB	BB	BBB	BBB	NR	B
NR	NR				
NR	NR				
NR	NR				
NR	A	NR	NR		
NR	A	NR	NR		
NR	BBB	NR	NR		
BBB	BBB	A	A	BB	BB
BBB	BBB	A	A	BB	BB
BBB	BBB	A	A	BB	BB
AA	AA	AAA	AA	A	A
A	A	AA	AA	A	A
A	A	A	AA	BBB	BBB
A	A	AA	AA	BBB	BBB
AA	AA	AAA	AA	A	A
A	A	AA	AA	A	A
A	A	AA	AA	A	A
AA	AA	AAA	AA	A	A
BBB	BBB	A	A	BB	BB
AA	AA	AAA	AA	A	A
A	A	AA	AA	A	A
A	A	A	AA	BBB	BBB
A	A	AA	AA	BBB	BBB
AA	AA	AAA	AA	A	A
A	A	AA	AA	A	A
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR				
NR	NR				
NR	NR				
NR	NR	NR	BBB		
NR	NR	NR	B		
NR			NR		
NR			NR		
A	A	A	NR		
BBB	BBB	BBB	NR		
NR	NR				
NR	NR				
NR	NR				
NR	NR				

	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	B	6	Financials	N.Amer	United States
NR	B	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	B	6	Financials	N.Amer	United States
NR	B	6	Financials	N.Amer	United States
NR	B	6	Financials	N.Amer	United States
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	3	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	3	Health Care	N.Amer	United States
	NR	3	Health Care	N.Amer	United States
BB	AA	8	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	AA	8	Consumer Services	N.Amer	United States
BB	AA	8	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	A	4	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	A	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	4	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	AA	8	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	A	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	A	4	Consumer Services	N.Amer	United States
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
NR	NR	3	Government	Asia	Japan
NR	NR	3	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States

BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	B					
	B					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	Thin	Thin	DocAdj	Thin
BBB	AA	Thin	Thin	Thin	DocAdj	Thin
BBB	AA	Thin	Thin	Thin	Entity Tier	Thin
	AA		Thin	CcyGrp	Thin	Thin
	AA					
	AA		Thin	Entity Tier	Thin	Thin
	AA		Thin		Thin	Thin
	AA		Thin		Thin	Thin
	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
	AA	Thin	Thin	Thin	DocAdj	DocAdj
	AA					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin

Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin					
Thin					
Thin					
CcyGrp	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin					
Thin	Thin	CcyGrp			
Thin	Thin	Entity Tier			
		Thin			
		Thin			
CcyGrp	CcyGrp	Thin			Thin
DocAdj	DocAdj	Thin			Thin
Thin					
Thin					
Thin					
Thin					

Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin

TW-HistTWIncUSDXR	29-Aug-08 TW-HistTWInc
HITCABJPYCR	29-Aug-08 HITCAB
HITCABJPYXR	29-Aug-08 HITCAB
HITJPYCR	29-Aug-08 HIT
HITJPYXR	29-Aug-08 HIT
HITUSDCR	29-Aug-08 HIT
HITACH-ChemJPYCR	29-Aug-08 HITACH-Chem
HITACH-ChemJPYXR	29-Aug-08 HITACH-Chem
KOKEIJPYCR	29-Aug-08 KOKEI
KOKEIJPYXR	29-Aug-08 KOKEI
HITACHEURCR	29-Aug-08 HITACH
HITACHEURMM	29-Aug-08 HITACH
HITACHEURMR	29-Aug-08 HITACH
HITACHGBPCR	29-Aug-08 HITACH
HITACHJPYCR	29-Aug-08 HITACH
HITACHJPYMM	29-Aug-08 HITACH
HITACHJPYMR	29-Aug-08 HITACH
HITACHJPYXR	29-Aug-08 HITACH
HITACHUSDCR	29-Aug-08 HITACH
HITACHUSDMM	29-Aug-08 HITACH
HITACHUSDMR	29-Aug-08 HITACH
HITACHUSDXR	29-Aug-08 HITACH
HITMAXJPYCR	29-Aug-08 HITMAX
HITMAXJPYXR	29-Aug-08 HITMAX
HITMETJPYCR	29-Aug-08 HITMET
HITMETJPYXR	29-Aug-08 HITMET
HITMETUSDCR	29-Aug-08 HITMET
HITSOFEURCR	29-Aug-08 HITSOF
HITSOFEURMM	29-Aug-08 HITSOF
HITSOFJPYCR	29-Aug-08 HITSOF
HITSOFJPYMR	29-Aug-08 HITSOF
HITSOFJPYXR	29-Aug-08 HITSOF
HITSOFUSDCR	29-Aug-08 HITSOF
HITSOFUSDMM	29-Aug-08 HITSOF
HITRANJPYCR	29-Aug-08 HITRAN
HITRANJPYXR	29-Aug-08 HITRAN
HITRANUSDCR	29-Aug-08 HITRAN
HITZOSEURCR	29-Aug-08 HITZOS
HITZOSJPYCR	29-Aug-08 HITZOS
HITZOSJPYXR	29-Aug-08 HITZOS
HITZOSUSDCR	29-Aug-08 HITZOS
HAZ-HOCUSDMR	29-Aug-08 HAZ-HOC
HAZ-HOCUSDXR	29-Aug-08 HAZ-HOC
HAZ-HOCUSDCR	29-Aug-08 HAZ-HOC
HAZ-HOCUSDMR	29-Aug-08 HAZ-HOC
HAZ-HOCUSDXR	29-Aug-08 HAZ-HOC
HOKKELEURCR	29-Aug-08 HOKKEL
HOKKELJPYCR	29-Aug-08 HOKKEL
HOKKELJPYMR	29-Aug-08 HOKKEL
HOKKELJPYXR	29-Aug-08 HOKKEL
HOKKELUSDCR	29-Aug-08 HOKKEL
HOKGASJPYCR	29-Aug-08 HOKGAS
HOKGASJPYXR	29-Aug-08 HOKGAS
HOKGASUSDCR	29-Aug-08 HOKGAS
HOKKAEURCR	29-Aug-08 HOKKA
HOKKAEURMM	29-Aug-08 HOKKA
HOKKAJPYCR	29-Aug-08 HOKKA
HOKKAJPYMM	29-Aug-08 HOKKA
HOKKAJPYMR	29-Aug-08 HOKKA
HOKKAJPYXR	29-Aug-08 HOKKA
HOKKAUSDCR	29-Aug-08 HOKKA
HOKKAUSDMM	29-Aug-08 HOKKA
HOKPAPJPYCR	29-Aug-08 HOKPAP
HOKPAPJPYMR	29-Aug-08 HOKPAP
HOKPAPJPYXR	29-Aug-08 HOKPAP
HOKPAPUSDCR	29-Aug-08 HOKPAP
HOKUELJPYCR	29-Aug-08 HOKUEL
HOKUELJPYMR	29-Aug-08 HOKUEL
HOKUELJPYXR	29-Aug-08 HOKUEL
HOKUELUSDCR	29-Aug-08 HOKUEL
HOLZSWAUDCR	29-Aug-08 HOLZSW
HOLZSWAUDMM	29-Aug-08 HOLZSW
HOLZSWCADMM	29-Aug-08 HOLZSW
HOLZSWCHFCR	29-Aug-08 HOLZSW

Historic TW Inc	4H68CM	SNRFOR	USD	XR	Composite
Hitachi Cable Ltd	JL2129	SNRFOR	JPY	CR	Composite
Hitachi Cable Ltd	JL2129	SNRFOR	JPY	XR	Composite
Hitachi Cap Corp	JL22AE	SNRFOR	JPY	CR	Composite
Hitachi Cap Corp	JL22AE	SNRFOR	JPY	XR	Composite
Hitachi Cap Corp	JL22AE	SNRFOR	USD	CR	Composite
Hitachi Chem Co Ltd	JL2176	SNRFOR	JPY	CR	Composite
Hitachi Chem Co Ltd	JL2176	SNRFOR	JPY	XR	Composite
Hitachi Kokusai Elec Inc	JL2465	SNRFOR	JPY	CR	Composite
Hitachi Kokusai Elec Inc	JL2465	SNRFOR	JPY	XR	Composite
Hitachi Ltd	4H68CF	SNRFOR	EUR	CR	Composite
Hitachi Ltd	4H68CF	SNRFOR	EUR	MM	Composite
Hitachi Ltd	4H68CF	SNRFOR	EUR	MR	Composite
Hitachi Ltd	4H68CF	SNRFOR	GBP	CR	Composite
Hitachi Ltd	4H68CF	SNRFOR	JPY	CR	Composite
Hitachi Ltd	4H68CF	SNRFOR	JPY	MM	Composite
Hitachi Ltd	4H68CF	SNRFOR	JPY	MR	Composite
Hitachi Ltd	4H68CF	SNRFOR	JPY	XR	Composite
Hitachi Ltd	4H68CF	SNRFOR	USD	CR	Composite
Hitachi Ltd	4H68CF	SNRFOR	USD	MM	Composite
Hitachi Ltd	4H68CF	SNRFOR	USD	MR	Composite
Hitachi Ltd	4H68CF	SNRFOR	USD	XR	Composite
Hitachi Maxell Ltd	JL24DF	SNRFOR	JPY	CR	Composite
Hitachi Maxell Ltd	JL24DF	SNRFOR	JPY	XR	Composite
Hitachi Metals Ltd	JL258B	SNRFOR	JPY	CR	Composite
Hitachi Metals Ltd	JL258B	SNRFOR	JPY	XR	Composite
Hitachi Metals Ltd	JL258B	SNRFOR	USD	CR	Composite
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	EUR	CR	Composite
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	EUR	MM	Composite
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	JPY	CR	Composite
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	JPY	MR	Composite
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	JPY	XR	Composite
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	USD	CR	Composite
Hitachi Software Engr Co Ltd	JL2799	SNRFOR	USD	MM	Composite
Hitachi Transp Sys Ltd	JL27DS	SNRFOR	JPY	CR	Composite
Hitachi Transp Sys Ltd	JL27DS	SNRFOR	JPY	XR	Composite
Hitachi Transp Sys Ltd	JL27DS	SNRFOR	USD	CR	Composite
Hitachi Zosen Corp	JL27G9	SNRFOR	EUR	CR	Composite
Hitachi Zosen Corp	JL27G9	SNRFOR	JPY	CR	Composite
Hitachi Zosen Corp	JL27G9	SNRFOR	JPY	XR	Composite
Hitachi Zosen Corp	JL27G9	SNRFOR	USD	CR	Composite
HLI Oper Co INC	4E4637	SECDOM	USD	MR	Composite
HLI Oper Co INC	4E4637	SECDOM	USD	XR	Composite
HLI Oper Co INC	4E4637	SNRFOR	USD	CR	Composite
HLI Oper Co INC	4E4637	SNRFOR	USD	MR	Composite
HLI Oper Co INC	4E4637	SNRFOR	USD	XR	Composite
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	EUR	CR	Composite
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	JPY	CR	Composite
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	JPY	MR	Composite
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	JPY	XR	Composite
Hokkaido Elec Pwr Co Inc	JL34AF	SNRFOR	USD	CR	Composite
Hokkaido Gas Co Ltd	JL3562	SNRFOR	JPY	CR	Composite
Hokkaido Gas Co Ltd	JL3562	SNRFOR	JPY	XR	Composite
Hokkaido Gas Co Ltd	JL3562	SNRFOR	USD	CR	Composite
Hokkaido Prefecture	JL4423	SNRFOR	EUR	CR	Composite
Hokkaido Prefecture	JL4423	SNRFOR	EUR	MM	Composite
Hokkaido Prefecture	JL4423	SNRFOR	JPY	CR	Composite
Hokkaido Prefecture	JL4423	SNRFOR	JPY	MM	Composite
Hokkaido Prefecture	JL4423	SNRFOR	JPY	MR	Composite
Hokkaido Prefecture	JL4423	SNRFOR	JPY	XR	Composite
Hokkaido Prefecture	JL4423	SNRFOR	USD	CR	Composite
Hokkaido Prefecture	JL4423	SNRFOR	USD	MM	Composite
Hokuetsu Paper Mls Ltd	JL39GA	SNRFOR	JPY	CR	Composite
Hokuetsu Paper Mls Ltd	JL39GA	SNRFOR	JPY	MR	Composite
Hokuetsu Paper Mls Ltd	JL39GA	SNRFOR	JPY	XR	Composite
Hokuetsu Paper Mls Ltd	JL39GA	SNRFOR	USD	CR	Composite
Hokuriku Elec Pwr Co	JL4255	SNRFOR	JPY	CR	Composite
Hokuriku Elec Pwr Co	JL4255	SNRFOR	JPY	MR	Composite
Hokuriku Elec Pwr Co	JL4255	SNRFOR	JPY	XR	Composite
Hokuriku Elec Pwr Co	JL4255	SNRFOR	USD	CR	Composite
Holcim Ltd	477BB5	SNRFOR	AUD	CR	Composite
Holcim Ltd	477BB5	SNRFOR	AUD	MM	Composite
Holcim Ltd	477BB5	SNRFOR	CAD	MM	Composite
Holcim Ltd	477BB5	SNRFOR	CHF	CR	Composite

	0.98%	1.08%	1.24%	1.31%	1.37%			
0.13%	0.21%	0.24%	0.27%	0.31%	0.36%	0.31%	0.48%	
0.13%	0.21%	0.24%	0.27%	0.23%	0.26%	0.31%	0.48%	
0.25%	0.32%	0.36%	0.41%	0.46%	0.51%	0.54%	0.64%	
0.25%	0.24%	0.27%	0.31%	0.35%	0.39%	0.41%	0.48%	
0.25%	0.32%	0.36%	0.41%	0.46%	0.51%	0.54%	0.64%	
0.16%	0.11%		0.15%	0.19%	0.21%	0.25%	0.31%	
0.16%	0.11%		0.15%	0.19%	0.21%	0.25%	0.31%	
0.31%	0.31%	0.36%	0.31%	0.40%	0.48%			
0.31%	0.31%	0.36%	0.31%	0.40%	0.48%			
0.20%	0.23%	0.29%	0.35%	0.40%	0.44%	0.51%	0.56%	0.59%
0.19%	0.22%	0.28%	0.34%	0.39%	0.42%	0.49%	0.54%	0.59%
0.20%	0.23%	0.29%	0.35%	0.40%	0.44%	0.51%	0.56%	0.59%
0.19%	0.23%	0.29%	0.35%	0.39%	0.44%	0.50%	0.56%	0.59%
0.14%	0.19%	0.23%	0.26%	0.29%	0.33%	0.38%	0.43%	0.59%
0.20%	0.23%	0.29%	0.35%	0.40%	0.44%	0.51%	0.56%	0.59%
0.19%	0.22%	0.27%	0.33%	0.38%	0.42%	0.48%	0.53%	0.59%
0.13%		0.29%	0.36%	0.42%	0.48%	0.60%	0.72%	
0.13%		0.29%	0.36%	0.42%	0.48%	0.60%	0.72%	
0.25%	0.29%	0.30%	0.35%	0.37%	0.45%	0.50%	0.57%	
0.25%	0.22%	0.23%	0.26%	0.37%	0.45%	0.37%	0.43%	
0.25%	0.26%	0.30%	0.35%	0.37%	0.45%	0.50%	0.57%	
	0.27%		0.38%		0.41%	0.47%	0.58%	
	0.27%		0.38%		0.41%	0.47%	0.58%	
0.17%	0.29%	0.34%	0.37%	0.42%	0.46%			
0.17%	0.29%	0.34%	0.37%	0.42%	0.46%			
	3.31%	3.52%	3.84%		3.48%	3.70%	4.46%	
	3.31%	3.52%	3.84%		2.61%	3.70%	4.46%	
	3.31%	3.52%	3.84%		3.13%	3.70%	4.46%	
					2.50%			
					2.50%			
0.07%	0.10%	0.13%	0.15%	0.17%	0.19%	0.25%	0.31%	
0.07%	0.10%	0.13%	0.14%	0.16%	0.19%	0.25%	0.31%	
0.07%	0.08%	0.10%	0.11%	0.13%	0.15%	0.25%	0.31%	
0.07%	0.10%	0.13%	0.15%	0.17%	0.19%	0.25%	0.31%	
	0.07%	0.10%	0.13%	0.16%				
	0.07%	0.10%	0.13%	0.16%				
0.08%	0.14%	0.16%	0.20%	0.26%	0.26%	0.30%	0.36%	
0.08%	0.14%	0.16%	0.20%	0.25%	0.26%	0.30%	0.36%	
0.08%	0.14%	0.16%	0.20%	0.20%	0.26%	0.30%	0.36%	
0.08%	0.14%	0.16%	0.20%	0.25%	0.26%	0.30%	0.36%	
0.42%	0.60%	0.71%	0.77%	0.83%	0.91%	0.99%	1.03%	1.39%
0.42%	0.47%	0.55%	0.59%	0.64%	0.70%	0.74%	1.03%	1.39%
0.42%	0.59%	0.69%	0.75%	0.82%	0.90%	0.99%	1.03%	1.39%
	0.10%	0.12%	0.15%	0.16%	0.19%	0.24%	0.31%	0.30%
	0.08%	0.09%	0.11%	0.12%	0.14%	0.18%	0.24%	0.30%
	0.10%	0.12%	0.15%	0.16%	0.19%	0.24%	0.31%	0.30%
0.60%	0.93%	1.27%	1.52%	1.73%	1.90%	1.96%	2.00%	1.98%
0.60%	0.93%	1.27%	1.52%	1.73%	1.90%	1.96%	2.00%	1.98%
0.60%	0.93%	1.26%	1.52%	1.73%	1.90%	1.95%	2.00%	1.98%
0.60%	0.97%	1.28%	1.54%	1.80%	1.95%	2.01%	2.05%	2.06%

		37.50%		NR	NR	NR
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
	0.73%	30%	NR	BB	BBB	BBB
	0.73%	32.50%	NR	B	BB	BB
	0.73%	32.50%	NR	CCC	B	B
		27.50%	NR	NR		NR
		27.50%	NR	NR		NR
		35%	NR	NR	NR	NR
		35%	NR	NR	NR	NR
0.63%	0.63%	33.75%	A	A	AA	AA
0.63%	0.63%	33.75%	BBB	BBB	A	A
		33.75%				
0.63%	0.63%	33.75%	A	A	AA	AA
0.63%	0.63%	32.86%	A	AA	AA	AA
		33.75%				
		33.75%				
0.63%	0.63%	33.75%	BBB	A	A	A
0.63%	0.63%	33.75%	A	A	AA	AA
		33.75%				
0.63%	0.63%	33.75%	BBB	BBB	A	A
		33.75%				
		27.50%	NR		NR	NR
		27.50%	NR		NR	NR
		27.50%	NR	B	BB	BB
		27.50%	NR	B	B	B
		27.50%	NR	B	CCC	CCC
		25%				
		25%				
		25%		NR		NR
		25%				
		25%		NR		NR
		25%				
		25%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		30%				
		32.50%				
		32.50%		NR	NR	NR
		32.50%		NR	NR	NR
		32.50%		NR	NR	NR
		70%				
		70%				
		38.75%				
		38.75%				
		38.75%				
		32.00%				
0.27%	0.30%	32.00%	NR	BBB	A	A
0.27%	0.30%	32.00%	NR	BB	BBB	BBB
0.27%	0.30%	32.00%	NR	BB	BBB	BBB
0.27%	0.30%	32.00%	NR	B	BB	BB
		27.50%		NR	NR	NR
		27.50%		NR	NR	NR
		27.50%				
		30.40%				
		30.40%				
		35%	NR	NR	NR	NR
		30.40%	NR	NR	NR	NR
		30.40%				
		30.40%	NR	NR	NR	NR
		30.40%	NR	NR	NR	NR
		30.40%				
1.53%	1.66%	35%	NR	BBB	BB	BB
		35%				
1.53%	1.66%	35%	NR	BB	B	B
1.53%	1.66%	35%	NR	B	CCC	CCC
0.27%	0.30%	35%		BB	BBB	A
		35%				
0.27%	0.30%	35%		B	BB	BBB
0.27%	0.30%	35%		CCC	B	BB
2.04%	2.04%	40%	NR	BBB	A	BBB
2.04%	2.04%	40%	NR	BBB	A	BBB
2.04%	2.04%	40%	NR	AA	AAA	AA
2.12%	2.11%	40%	NR	A	A	A

NR	NR				
A	BBB	NR	NR		
BB	BB	NR	NR		
BBB	BBB	BBB	AA		
BB	BB	BB	A		
B	B	B	BBB		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR				
NR	NR				
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	BB	BB		
NR	NR	B	B		
NR	NR	CCC	CCC		
	NR	NR	NR		
	NR	NR	NR		
NR	NR				
NR	NR				
	CCC	NR	NR		
	CCC	NR	NR		
	CCC	NR	NR		
	NR				
	NR				
A	A	NR	NR		NR
BBB	BBB	NR	NR		NR
BBB	BBB	NR	NR		NR
BB	BB	NR	NR		NR
NR					
NR					
BBB	CCC	CCC	CCC		
BB	CCC	CCC	CCC		
BB	CCC	CCC	CCC		
B	CCC	CCC	CCC		
BB	BB	BB	NR	NR	NR
B	B	B	NR	NR	NR
CCC	CCC	CCC	NR	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	B	B	NR	NR
BBB	BBB	A	A	BB	BB
BBB	BBB	A	A	BB	BB
AA	AA	AAA	AAA	A	A
A	A	A	A	BBB	BBB

	NR	2	Consumer Services	N.Amer	United States
	NR	3	Industrials	Asia	Japan
	NR	4	Industrials	Asia	Japan
NR	BBB	6	Financials	Asia	Japan
NR	BBB	6	Financials	Asia	Japan
NR	BBB	6	Financials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
NR	A	9	Industrials	Asia	Japan
NR	A	9	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	9	Industrials	Asia	Japan
NR	A	10	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	10	Industrials	Asia	Japan
NR	A	9	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	9	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	BBB	2	Basic Materials	Asia	Japan
	B	2	Basic Materials	Asia	Japan
	BBB	2	Basic Materials	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Utilities	Asia	Japan
NR	NR	4	Utilities	Asia	Japan
NR	NR	4	Utilities	Asia	Japan
NR	NR	4	Utilities	Asia	Japan
NR	NR	5	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	BBB	4	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	BBB	4	Basic Materials	Asia	Japan
NR	BBB	4	Basic Materials	Asia	Japan
NR	BBB	6	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
NR	BBB	6	Utilities	Asia	Japan
NR	BBB	6	Utilities	Asia	Japan
BB	AA	10	Industrials	Europe	Switzerland
BB	AA	10	Industrials	Europe	Switzerland
A	AA	10	Industrials	Europe	Switzerland
BBB	A	4	Industrials	Europe	Switzerland

BBB	BBB		Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	CcyGrp
BBB	AA	Thin	Thin	Thin	Thin	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	A	Thin	Thin		Thin	Thin
	A	Thin	Thin		Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
	A	Thin		Thin	Thin	Thin
	A	Thin		Thin	Thin	Thin
	A	Thin	DocAdj	CcyGrp	CcyGrp	Thin
	A	Thin	DocAdj	DocAdj	DocAdj	Thin
	A	Thin	Entity Tier	Entity Tier	Entity Tier	Thin
A	A					
A	A					
A	A		Thin		Thin	
A	A					
A	A		Thin		Thin	
A	A					
A	A					
	AA	Thin	Thin	Thin	Thin	Thin
	AA	Thin	Thin	Thin	Thin	Thin
	AA					
B	BB					
B	BB		Thin	Thin	Thin	
B	BB		Thin	Thin	Thin	
B	BB		Thin	Thin	Thin	
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
	AA					
	AA					
	AA					
	AA	Thin	Thin	Thin	Thin	CcyGrp
	AA	Thin	Thin	Thin	Thin	DocAdj
	AA					
	AA	Thin	Thin	Thin	Thin	DocAdj
	AA	Thin	Thin	Thin	Thin	Entity Tier
	AA					
	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA					
	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin					
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp			Thin
DocAdj	DocAdj	DocAdj			Thin
Entity Tier	Entity Tier	Entity Tier			Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Thin	Entity Tier	Entity Tier			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Entity Tier	Thin	Thin			
Thin					
Thin					
CcyGrp	Thin	Thin		Thin	Thin
DocAdj	Thin	Thin		Thin	Thin
DocAdj	Thin	Thin		Thin	Thin
Entity Tier	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp

HOLZSWCHFMM	29-Aug-08 HOLZSW
HOLZSWCHFMR	29-Aug-08 HOLZSW
HOLZSWEURCR	29-Aug-08 HOLZSW
HOLZSWEURMM	29-Aug-08 HOLZSW
HOLZSWEURMR	29-Aug-08 HOLZSW
HOLZSWGBPCR	29-Aug-08 HOLZSW
HOLZSWGBPMM	29-Aug-08 HOLZSW
HOLZSWJPYCR	29-Aug-08 HOLZSW
HOLZSWJPYMM	29-Aug-08 HOLZSW
HOLZSWSEKMM	29-Aug-08 HOLZSW
HOLZSWSGDMM	29-Aug-08 HOLZSW
HOLZSWUSDCR	29-Aug-08 HOLZSW
HOLZSWUSDMM	29-Aug-08 HOLZSW
HOLZSWUSDMR	29-Aug-08 HOLZSW
HOLZSWUSDXR	29-Aug-08 HOLZSW
HDAUDMR	29-Aug-08 HD
HDAUDXR	29-Aug-08 HD
HDCADMR	29-Aug-08 HD
HDCHFMR	29-Aug-08 HD
HDEURCR	29-Aug-08 HD
HDEURMM	29-Aug-08 HD
HDEURMR	29-Aug-08 HD
HDEURXR	29-Aug-08 HD
HDGBPMR	29-Aug-08 HD
HDGBPXR	29-Aug-08 HD
HDHKDMR	29-Aug-08 HD
HDJPYMR	29-Aug-08 HD
HDJPYXR	29-Aug-08 HD
HDNZDMR	29-Aug-08 HD
HDSEKXR	29-Aug-08 HD
HDSGDMR	29-Aug-08 HD
HDTWDMR	29-Aug-08 HD
HDUSDCR	29-Aug-08 HD
HDUSDMM	29-Aug-08 HD
HDUSDMR	29-Aug-08 HD
HDUSDXR	29-Aug-08 HD
HONHAIEURCR	29-Aug-08 HONHAI
HONHAIEURMM	29-Aug-08 HONHAI
HONHAITWDCR	29-Aug-08 HONHAI
HONHAIUSDCR	29-Aug-08 HONHAI
HONHAIUSDMM	29-Aug-08 HONHAI
HONHAIUSDMR	29-Aug-08 HONHAI
HNDA-CanFinEURCR	29-Aug-08 HNDA-CanFin
HNDA-CanFinJPYCR	29-Aug-08 HNDA-CanFin
HNDA-CanFinUSDCR	29-Aug-08 HNDA-CanFin
HNDA-CanFinUSDMR	29-Aug-08 HNDA-CanFin
HNDA-FinCoEURCR	29-Aug-08 HNDA-FinCo
HNDA-FinCoJPYCR	29-Aug-08 HNDA-FinCo
HNDA-FinCoJPYXR	29-Aug-08 HNDA-FinCo
HNDA-FinCoUSDCR	29-Aug-08 HNDA-FinCo
HNDAEURCR	29-Aug-08 HNDA
HNDAEURMM	29-Aug-08 HNDA
HNDAEURMR	29-Aug-08 HNDA
HNDAEURXR	29-Aug-08 HNDA
HNDAJPYCR	29-Aug-08 HNDA
HNDAJPYMM	29-Aug-08 HNDA
HNDAJPYMR	29-Aug-08 HNDA
HNDAJPYXR	29-Aug-08 HNDA
HNDAUSDCR	29-Aug-08 HNDA
HNDAUSDMR	29-Aug-08 HNDA
HNDAUSDXR	29-Aug-08 HNDA
HONAUDMR	29-Aug-08 HON
HONAUDXR	29-Aug-08 HON
HONCADMR	29-Aug-08 HON
HONCHFMR	29-Aug-08 HON
HONEURCR	29-Aug-08 HON
HONEURMM	29-Aug-08 HON
HONEURMR	29-Aug-08 HON
HONEURXR	29-Aug-08 HON
HONGBPMR	29-Aug-08 HON
HONGBPXR	29-Aug-08 HON
HONHKDMR	29-Aug-08 HON
HONHKDXR	29-Aug-08 HON
HONJPYMR	29-Aug-08 HON

Holcim Ltd	477BB5	SNRFOR	CHF	MM	Composite
Holcim Ltd	477BB5	SNRFOR	CHF	MR	Composite
Holcim Ltd	477BB5	SNRFOR	EUR	CR	Composite
Holcim Ltd	477BB5	SNRFOR	EUR	MM	Composite
Holcim Ltd	477BB5	SNRFOR	EUR	MR	Composite
Holcim Ltd	477BB5	SNRFOR	GBP	CR	Composite
Holcim Ltd	477BB5	SNRFOR	GBP	MM	Composite
Holcim Ltd	477BB5	SNRFOR	JPY	CR	Composite
Holcim Ltd	477BB5	SNRFOR	JPY	MM	Composite
Holcim Ltd	477BB5	SNRFOR	SEK	MM	Composite
Holcim Ltd	477BB5	SNRFOR	SGD	MM	Composite
Holcim Ltd	477BB5	SNRFOR	USD	CR	Composite
Holcim Ltd	477BB5	SNRFOR	USD	MM	Composite
Holcim Ltd	477BB5	SNRFOR	USD	MR	Composite
Holcim Ltd	477BB5	SNRFOR	USD	XR	Composite
Home Depot Inc	47A77D	SNRFOR	AUD	MR	Composite
Home Depot Inc	47A77D	SNRFOR	AUD	XR	Composite
Home Depot Inc	47A77D	SNRFOR	CAD	MR	Composite
Home Depot Inc	47A77D	SNRFOR	CHF	MR	Composite
Home Depot Inc	47A77D	SNRFOR	EUR	CR	Composite
Home Depot Inc	47A77D	SNRFOR	EUR	MM	Composite
Home Depot Inc	47A77D	SNRFOR	EUR	MR	Composite
Home Depot Inc	47A77D	SNRFOR	EUR	XR	Composite
Home Depot Inc	47A77D	SNRFOR	GBP	MR	Composite
Home Depot Inc	47A77D	SNRFOR	GBP	XR	Composite
Home Depot Inc	47A77D	SNRFOR	HKD	MR	Composite
Home Depot Inc	47A77D	SNRFOR	JPY	MR	Composite
Home Depot Inc	47A77D	SNRFOR	JPY	XR	Composite
Home Depot Inc	47A77D	SNRFOR	NZD	MR	Composite
Home Depot Inc	47A77D	SNRFOR	SEK	XR	Composite
Home Depot Inc	47A77D	SNRFOR	SGD	MR	Composite
Home Depot Inc	47A77D	SNRFOR	TWD	MR	Composite
Home Depot Inc	47A77D	SNRFOR	USD	CR	Composite
Home Depot Inc	47A77D	SNRFOR	USD	MM	Composite
Home Depot Inc	47A77D	SNRFOR	USD	MR	Composite
Home Depot Inc	47A77D	SNRFOR	USD	XR	Composite
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	EUR	CR	Composite
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	EUR	MM	Composite
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	TWD	CR	Composite
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	USD	CR	Composite
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	USD	MM	Composite
Hon Hai Precision Ind Co Ltd	Y19EE7	SNRFOR	USD	MR	Composite
Honda Canada Fin Inc	CG7BDO	SNRFOR	EUR	CR	Composite
Honda Canada Fin Inc	CG7BDO	SNRFOR	JPY	CR	Composite
Honda Canada Fin Inc	CG7BDO	SNRFOR	USD	CR	Composite
Honda Canada Fin Inc	CG7BDO	SNRFOR	USD	MR	Composite
Honda Fin Co Ltd		SNRFOR	EUR	CR	Composite
Honda Fin Co Ltd		SNRFOR	JPY	CR	Composite
Honda Fin Co Ltd		SNRFOR	JPY	XR	Composite
Honda Fin Co Ltd		SNRFOR	USD	CR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	EUR	CR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	EUR	MM	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	EUR	MR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	EUR	XR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	JPY	CR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	JPY	MM	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	JPY	MR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	JPY	XR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	USD	CR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	USD	MR	Composite
Honda Mtr Co Ltd	47B93A	SNRFOR	USD	XR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	AUD	MR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	AUD	XR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	CAD	MR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	CHF	MR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	EUR	CR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	EUR	MM	Composite
Honeywell Intl Inc	47BD67	SNRFOR	EUR	MR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	EUR	XR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	GBP	MR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	GBP	XR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	HKD	MR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	HKD	XR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	JPY	MR	Composite

0.60%	0.93%	1.26%	1.52%	1.73%	1.90%	1.95%	2.00%	1.98%
0.60%	0.97%	1.28%	1.54%	1.80%	1.95%	2.01%	2.05%	2.06%
0.60%	0.93%	1.26%	1.52%	1.73%	1.90%	1.95%	2.00%	1.98%
0.60%	0.92%	1.25%	1.50%	1.70%	1.87%	1.93%	1.98%	1.95%
0.60%	0.97%	1.28%	1.54%	1.80%	1.95%	2.01%	2.05%	2.06%
0.60%	0.93%	1.26%	1.52%	1.73%	1.90%	1.95%	2.00%	1.98%
0.60%	0.93%	1.27%	1.52%	1.73%	1.90%	1.96%	2.00%	1.98%
0.60%	0.93%	1.27%	1.52%	1.73%	1.90%	1.96%	2.00%	1.98%
0.60%	0.93%	1.26%	1.52%	1.73%	1.90%	1.95%	2.00%	1.98%
0.60%	0.97%	1.28%	1.54%	1.80%	1.95%	2.01%	2.05%	2.06%
0.60%	0.93%	1.26%	1.52%	1.73%	1.90%	1.95%	2.00%	1.98%
0.60%	0.92%	1.25%	1.50%	1.70%	1.87%	1.93%	1.98%	1.95%
1.17%	1.26%	1.36%	1.48%	1.57%	1.67%	1.68%	1.72%	2.02%
1.17%	1.26%	1.36%	1.48%	1.57%	1.67%	1.68%	1.72%	2.02%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.13%	1.25%	1.36%	1.45%	1.54%	1.62%	1.64%	1.67%	1.95%
1.13%	1.25%	1.36%	1.45%	1.54%	1.62%	1.64%	1.67%	1.95%
1.13%	1.25%	1.36%	1.45%	1.54%	1.62%	1.64%	1.67%	1.95%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.17%	1.26%	1.34%	1.48%	1.57%	1.67%	1.68%	1.72%	2.02%
1.17%	1.26%	1.29%	1.48%	1.57%	1.67%	1.68%	1.72%	2.02%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.13%	1.25%	1.36%	1.45%	1.54%	1.62%	1.64%	1.67%	1.95%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.24%	1.34%	1.46%	1.57%	1.66%	1.77%	1.78%	1.82%	2.13%
1.24%	1.34%	1.46%	1.57%	1.66%	1.77%	1.78%	1.82%	2.13%
1.17%	1.28%	1.37%	1.48%	1.57%	1.68%	1.69%	1.73%	2.03%
1.13%	1.25%	1.36%	1.45%	1.54%	1.62%	1.64%	1.67%	1.95%
1.13%	1.22%	1.33%	1.44%	1.55%	1.71%	1.86%	2.01%	
1.13%	1.22%	1.33%	1.44%	1.55%	1.71%	1.86%	2.01%	
1.13%	1.22%	1.33%	1.44%	1.55%	1.71%	1.86%	2.01%	
		0.63%		0.73%	0.62%	0.66%	0.73%	
		0.63%		0.73%	0.62%	0.66%	0.73%	
		0.63%		0.73%	0.62%	0.66%	0.73%	
	0.27%		0.39%		0.48%		0.56%	
	0.27%		0.39%		0.48%		0.56%	
	0.27%		0.39%		0.48%		0.56%	
	0.27%		0.39%		0.48%		0.56%	
0.24%	0.29%	0.36%	0.39%	0.44%	0.50%	0.54%	0.62%	0.87%
0.24%	0.29%	0.36%	0.37%	0.42%	0.48%	0.52%	0.60%	0.87%
0.24%	0.29%	0.36%	0.40%	0.43%	0.49%	0.54%	0.61%	0.87%
0.24%	0.29%	0.34%	0.39%	0.42%	0.48%	0.53%	0.60%	0.87%
0.24%	0.23%	0.27%	0.31%	0.33%	0.37%	0.41%	0.47%	0.87%
0.24%	0.29%	0.36%	0.39%	0.44%	0.50%	0.54%	0.62%	0.87%
0.24%	0.29%	0.36%	0.37%	0.42%	0.48%	0.52%	0.60%	0.87%
0.19%	0.20%	0.27%	0.33%	0.35%	0.40%	0.44%	0.47%	0.58%
0.19%	0.20%	0.27%	0.33%	0.34%	0.39%	0.42%	0.45%	0.58%
0.19%	0.21%	0.27%	0.33%	0.36%	0.41%	0.43%	0.48%	0.59%
0.19%	0.21%	0.27%	0.33%	0.36%	0.41%	0.43%	0.48%	0.59%
0.20%	0.22%	0.28%	0.35%	0.37%	0.43%	0.46%	0.50%	0.62%
0.19%	0.21%	0.27%	0.34%	0.36%	0.41%	0.44%	0.48%	0.60%
0.19%	0.21%	0.27%	0.33%	0.36%	0.41%	0.43%	0.48%	0.59%
0.18%	0.20%	0.26%	0.31%	0.34%	0.38%	0.43%	0.46%	0.57%
0.19%	0.21%	0.27%	0.33%	0.36%	0.41%	0.43%	0.48%	0.59%
0.18%	0.20%	0.26%	0.31%	0.34%	0.38%	0.43%	0.46%	0.57%
0.19%	0.21%	0.27%	0.33%	0.36%	0.41%	0.43%	0.48%	0.59%
0.18%	0.20%	0.26%	0.31%	0.34%	0.38%	0.43%	0.46%	0.57%
0.19%	0.20%	0.27%	0.33%	0.35%	0.41%	0.43%	0.47%	0.58%

2.04%	2.04%	40%	NR	AA	AAA	AA
		40%				
2.12%	2.11%	40%	NR	A	A	A
2.04%	2.04%	40%	NR	AA	AAA	AA
2.01%	2.01%	40%	NR	A	AA	A
2.12%	2.11%	40%	NR	A	A	A
2.04%	2.04%	40%	NR	AA	AAA	AA
2.04%	2.04%	40%	NR	BBB	A	BBB
2.04%	2.04%	40%	NR	BBB	A	BBB
		40%				
2.04%	2.04%	40%	NR	AA	AAA	AA
2.12%	2.11%	40%	NR	A	A	A
2.04%	2.04%	40%	NR	AA	AAA	AA
2.01%	2.01%	40%	NR	A	AA	A
		40%				
2.09%	2.41%	37.55%	BB	BBB	A	A
2.09%	2.41%		BB	BBB	A	A
2.11%	2.41%	40%	A	AA	AA	AA
2.11%	2.41%	40%	A	AA	AA	AA
2.11%	2.41%	37.55%				
2.11%	2.41%	37.55%				
2.11%	2.41%	40%	A	AA	AA	AA
2.02%	2.41%	40%	BBB	A	A	AA
2.02%	2.41%	40%				
2.02%	2.41%	40%	BBB	A	A	AA
2.11%	2.41%	40%	A	AA	AA	AA
2.09%	2.41%	37.55%	BB	BBB	A	A
2.09%	2.41%		BB	BBB	BBB	A
2.11%	2.41%	40%	A	AA	AA	AA
2.02%	2.41%	40%	BBB	A	A	AA
2.11%	2.41%	40%	A	AA	AA	AA
2.11%	2.41%	40%				
2.21%	2.41%	37.55%	BBB	A	AA	AA
2.21%	2.41%	37.55%				
2.11%	2.41%	40%	A	AA	AA	AA
2.02%	2.41%	40%	BBB	A	A	AA
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		37.50%				
		37.50%			NR	
		37.50%			NR	
		37.50%			NR	
				NR		BB
		30%		NR		BB
		30%		NR		BB
		30%		NR		BB
0.67%	1.03%	40%	NR	B	BB	BBB
		38.57%				
0.67%	1.03%	38.57%	NR	B	BB	BB
		38.57%				
0.67%	1.03%	38%	NR	BBB	A	BB
0.67%	1.03%	38.57%	NR	B	BBB	B
		38.57%				
0.67%	1.03%	38.57%	NR	B	BBB	B
0.67%	1.03%	40%	NR	B	BB	BBB
0.67%	1.03%	38.57%	NR	B	BB	BB
		38.57%				
0.71%	0.79%	40%	B	BB	BBB	BBB
0.71%	0.79%	40%	B	BB	BBB	BBB
0.71%	0.79%	40%	BBB	A	AA	AA
0.71%	0.79%	40%	BBB	A	AA	AA
0.71%	0.79%	40%	BB	BBB	A	A
0.71%	0.79%	40%	BB	BBB	A	A
0.71%	0.79%	40%	BBB	A	AA	AA
0.71%	0.79%	40%	BB	AA	A	A
0.71%	0.79%	40%	BBB	A	AA	AA
0.71%	0.79%	40%	BB	AA	A	A
0.71%	0.79%	40%	BBB	A	AA	AA
0.71%	0.79%	40%	BB	AA	A	A
0.71%	0.79%	40%	B	BB	BBB	BBB

AA	AA	AAA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
A	A	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
BBB	BBB	A	A	BB	BB
BBB	BBB	A	A	BB	BB
AA	AA	AAA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
A	A	AA	AA	BBB	BBB
BBB	A	A	A	BB	B
BBB	A	A	A	BB	B
AA	AAA	AA	AA	A	BBB
AA	AAA	AA	AA	A	BBB
AA	AAA	AA	AA	A	BBB
A	AA	A	AA	BBB	BBB
A	AA	A	AA	BBB	BBB
AA	AAA	AA	AA	A	BBB
BBB	A	A	A	BB	B
BBB	A	A	A	BB	B
AA	AAA	AA	AA	A	BBB
A	AA	A	AA	BBB	BBB
AA	AAA	AA	AA	A	BBB
A	AA	A	AA	BBB	BBB
AA	AAA	AA	AA	A	BBB
A	AA	A	AA	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	BB		NR		
	BB		NR		
	BB		NR		
	BB		NR		
BBB	BB	A	A	NR	NR
BB	B	BBB	BBB	NR	NR
BBB	BBB	AA	AA	NR	NR
BB	BB	A	A	NR	NR
BB	BB	A	A	NR	NR
BBB	BB	A	A	NR	NR
BB	B	BBB	BBB	NR	NR
A	A	A	BBB	B	NR
BBB	BBB	BBB	BB	B	NR
BBB	BBB	A	BBB	BB	NR
BBB	BBB	A	BBB	BB	NR
BB	BB	BBB	BB	BB	NR
BB	BB	BBB	BB	BB	NR
BBB	BBB	A	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	A	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	A	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
B	B	BB	B	B	NR

A	AA	10	Industrials	Europe	Switzerland
	NR		Industrials	Europe	Switzerland
BBB	A	4	Industrials	Europe	Switzerland
A	AA	10	Industrials	Europe	Switzerland
BBB	AA	10	Industrials	Europe	Switzerland
BBB	A	4	Industrials	Europe	Switzerland
A	AA	10	Industrials	Europe	Switzerland
BB	AA	10	Industrials	Europe	Switzerland
BB	AA	10	Industrials	Europe	Switzerland
	NR		Industrials	Europe	Switzerland
A	AA	10	Industrials	Europe	Switzerland
BBB	A	4	Industrials	Europe	Switzerland
A	AA	10	Industrials	Europe	Switzerland
BBB	AA	10	Industrials	Europe	Switzerland
	NR		Industrials	Europe	Switzerland
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR	2	Technology	Asia	Taiwan Province of China
	NR	2	Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR	2	Technology	Asia	Taiwan Province of China
	NR		Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BB	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BBB	10	Consumer Goods	Asia	Japan
NR	BBB	10	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BB	10	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BB	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	A	3	Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States

BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	Thin	Thin	Thin	Thin	Thin
A	BBB	Thin	Thin	Thin	Thin	Thin
A	BBB					
A	BBB	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA			Thin		Thin
A	AA			Thin		Thin
A	AA			Thin		Thin
A	AA		Thin		Entity Tier	
A	AA		Thin		Entity Tier	
A	AA		Thin		Entity Tier	
A	AA		Thin		Entity Tier	
A	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier		Thin			
Entity Tier		Thin			
Entity Tier		Thin			
Entity Tier		Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

HONJPYXR	29-Aug-08 HON
HONSEKMR	29-Aug-08 HON
HONSEKXR	29-Aug-08 HON
HONUSDCR	29-Aug-08 HON
HONUSDMM	29-Aug-08 HON
HONUSDMR	29-Aug-08 HON
HONUSDXR	29-Aug-08 HON
CHINA-HongKongEURCR	29-Aug-08 CHINA-HongKong
CHINA-HongKongEURMM	29-Aug-08 CHINA-HongKong
CHINA-HongKongHKDCR	29-Aug-08 CHINA-HongKong
CHINA-HongKongJPYCR	29-Aug-08 CHINA-HongKong
CHINA-HongKongSGDCR	29-Aug-08 CHINA-HongKong
CHINA-HongKongTWDCR	29-Aug-08 CHINA-HongKong
CHINA-HongKongUSDCR	29-Aug-08 CHINA-HongKong
CHINA-HongKongUSDMM	29-Aug-08 CHINA-HongKong
CHINA-HongKongUSDMR	29-Aug-08 CHINA-HongKong
CHINA-HongKongUSDXR	29-Aug-08 CHINA-HongKong
HKEAUDCR	29-Aug-08 HKE
HKEEURCR	29-Aug-08 HKE
HKEEURMM	29-Aug-08 HKE
HKEEURMR	29-Aug-08 HKE
HKEJPYCR	29-Aug-08 HKE
HKEJPYMR	29-Aug-08 HKE
HKEUSDCR	29-Aug-08 HKE
HKEUSDMM	29-Aug-08 HKE
HKEUSDMR	29-Aug-08 HKE
HKLAND-CoAUDCR	29-Aug-08 HKLAND-Co
HKLAND-CoEURCR	29-Aug-08 HKLAND-Co
HKLAND-CoEURMM	29-Aug-08 HKLAND-Co
HKLAND-CoEURMR	29-Aug-08 HKLAND-Co
HKLAND-CoEURXR	29-Aug-08 HKLAND-Co
HKLAND-CoGBPCR	29-Aug-08 HKLAND-Co
HKLAND-CoJPYCR	29-Aug-08 HKLAND-Co
HKLAND-CoUSDCR	29-Aug-08 HKLAND-Co
HKLAND-CoUSDMM	29-Aug-08 HKLAND-Co
HKLAND-CoUSDMR	29-Aug-08 HKLAND-Co
HKLAND-CoUSDXR	29-Aug-08 HKLAND-Co
HKLANDAUDCR	29-Aug-08 HKLAND
HKLANDEURCR	29-Aug-08 HKLAND
HKLANDEURMR	29-Aug-08 HKLAND
HKLANDEURXR	29-Aug-08 HKLAND
HKLANDGBPCR	29-Aug-08 HKLAND
HKLANDHKDCR	29-Aug-08 HKLAND
HKLANDHKDMR	29-Aug-08 HKLAND
HKLANDUSDCR	29-Aug-08 HKLAND
HKLANDUSDMR	29-Aug-08 HKLAND
HKLANDUSDXR	29-Aug-08 HKLAND
HODHLAUDMR	29-Aug-08 HODHL
HODHLEURCR	29-Aug-08 HODHL
HODHLEURMR	29-Aug-08 HODHL
HODHLHKDCR	29-Aug-08 HODHL
HODHLHKDMR	29-Aug-08 HODHL
HODHLJPYCR	29-Aug-08 HODHL
HODHLJPYMR	29-Aug-08 HODHL
HODHLUSDCR	29-Aug-08 HODHL
HODHLUSDMR	29-Aug-08 HODHL
HODHLUSDXR	29-Aug-08 HODHL
HMNEURMR	29-Aug-08 HMN
HMNUSDCR	29-Aug-08 HMN
HMNUSDMR	29-Aug-08 HMN
HMNUSDXR	29-Aug-08 HMN
HSPEURCR	29-Aug-08 HSP
HSPEURMM	29-Aug-08 HSP
HSPEURMR	29-Aug-08 HSP
HSPUSDCR	29-Aug-08 HSP
HSPUSDMR	29-Aug-08 HSP
HSPUSDXR	29-Aug-08 HSP
HPTEURCR	29-Aug-08 HPT
HPTEURMM	29-Aug-08 HPT
HPTEURMR	29-Aug-08 HPT
HPTEURXR	29-Aug-08 HPT
HPTJPYMR	29-Aug-08 HPT
HPTUSDCR	29-Aug-08 HPT
HPTUSDMM	29-Aug-08 HPT

Honeywell Intl Inc	47BD67	SNRFOR	JPY	XR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	SEK	MR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	SEK	XR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	USD	CR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	USD	MM	Composite
Honeywell Intl Inc	47BD67	SNRFOR	USD	MR	Composite
Honeywell Intl Inc	47BD67	SNRFOR	USD	XR	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	EUR	CR	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	EUR	MM	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	HKD	CR	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	JPY	CR	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	SGD	CR	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	TWD	CR	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	USD	CR	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	USD	MM	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	USD	MR	Composite
Hong Kong Spl Admin Region	YB764X	SNRFOR	USD	XR	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	AUD	CR	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	EUR	CR	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	EUR	MM	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	EUR	MR	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	JPY	CR	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	JPY	MR	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	USD	CR	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	USD	MM	Composite
HONGKONG Elec Hldgs Ltd	47BDD8	SNRFOR	USD	MR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	AUD	CR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	EUR	CR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	EUR	MM	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	EUR	MR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	EUR	XR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	GBP	CR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	JPY	CR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	USD	CR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	USD	MM	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	USD	MR	Composite
Hongkong Ld Co Ltd	47BDDA	SNRFOR	USD	XR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	AUD	CR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	EUR	CR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	EUR	MR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	EUR	XR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	GBP	CR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	HKD	CR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	HKD	MR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	USD	CR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	USD	MR	Composite
Hongkong Ld Hldgs Ltd	58BDD9	SNRFOR	USD	XR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	AUD	MR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	EUR	CR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	EUR	MR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	HKD	CR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	HKD	MR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	JPY	CR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	JPY	MR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	USD	CR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	USD	MR	Composite
HOPSON Dev Hldgs Ltd	GKA60H	SNRFOR	USD	XR	Composite
HORACE MANN EDUCATORS Corp	4I4359	SNRFOR	EUR	MR	Composite
HORACE MANN EDUCATORS Corp	4I4359	SNRFOR	USD	CR	Composite
HORACE MANN EDUCATORS Corp	4I4359	SNRFOR	USD	MR	Composite
HORACE MANN EDUCATORS Corp	4I4359	SNRFOR	USD	XR	Composite
Hospira Inc	4I5166	SNRFOR	EUR	CR	Composite
Hospira Inc	4I5166	SNRFOR	EUR	MM	Composite
Hospira Inc	4I5166	SNRFOR	EUR	MR	Composite
Hospira Inc	4I5166	SNRFOR	USD	CR	Composite
Hospira Inc	4I5166	SNRFOR	USD	MR	Composite
Hospira Inc	4I5166	SNRFOR	USD	XR	Composite
Hospitality Pptys Tr	4I516S	SNRFOR	EUR	CR	Composite
Hospitality Pptys Tr	4I516S	SNRFOR	EUR	MM	Composite
Hospitality Pptys Tr	4I516S	SNRFOR	EUR	MR	Composite
Hospitality Pptys Tr	4I516S	SNRFOR	EUR	XR	Composite
Hospitality Pptys Tr	4I516S	SNRFOR	JPY	MR	Composite
Hospitality Pptys Tr	4I516S	SNRFOR	USD	CR	Composite
Hospitality Pptys Tr	4I516S	SNRFOR	USD	MM	Composite

0.19%	0.20%	0.27%	0.33%	0.35%	0.41%	0.43%	0.47%	0.58%
0.18%	0.20%	0.26%	0.31%	0.34%	0.38%	0.43%	0.46%	0.57%
0.20%	0.22%	0.28%	0.35%	0.37%	0.43%	0.46%	0.50%	0.62%
0.19%	0.21%	0.27%	0.33%	0.36%	0.41%	0.43%	0.48%	0.59%
0.18%	0.20%	0.26%	0.31%	0.34%	0.38%	0.43%	0.46%	0.57%
0.19%	0.20%	0.29%	0.35%	0.42%	0.48%	0.52%	0.57%	0.65%
0.19%	0.20%	0.29%	0.35%	0.42%	0.48%	0.52%	0.57%	0.65%
0.19%	0.20%	0.29%	0.35%	0.42%	0.48%	0.52%	0.57%	0.65%
0.19%	0.19%	0.27%	0.34%	0.39%	0.46%	0.50%	0.54%	0.62%
0.67%	0.72%	0.98%	1.16%	1.30%	1.50%	1.59%	1.65%	1.81%
0.67%	0.72%	0.98%	1.16%	1.31%	1.51%	1.61%	1.68%	1.81%
0.63%	0.69%	0.94%	1.11%	1.24%	1.43%	1.52%	1.58%	1.72%
0.61%	0.66%	0.90%	1.07%	1.20%	1.38%	1.46%	1.53%	1.65%
0.67%	0.72%	0.98%	1.16%	1.31%	1.51%	1.61%	1.68%	1.81%
0.67%	0.72%	0.98%	1.16%	1.30%	1.50%	1.59%	1.65%	1.81%
0.67%	0.72%	0.98%	1.16%	1.31%	1.51%	1.61%	1.68%	1.81%
0.63%	0.69%	0.94%	1.11%	1.24%	1.43%	1.52%	1.58%	1.72%
0.61%	0.66%	0.90%	1.07%	1.20%	1.38%	1.46%	1.53%	1.65%
0.85%	0.75%	1.01%	1.14%	1.32%	1.46%	1.53%	1.64%	1.73%
0.85%	0.75%	1.01%	1.16%	1.32%	1.48%	1.55%	1.67%	1.73%
0.85%	0.75%	1.01%	1.10%	1.32%	1.41%	1.48%	1.58%	1.73%
0.85%	0.75%	1.01%	1.16%	1.32%	1.48%	1.55%	1.67%	1.73%
0.85%	0.75%	1.01%	1.16%	1.32%	1.48%	1.55%	1.67%	1.73%
0.85%	0.75%	1.01%	1.16%	1.32%	1.48%	1.55%	1.67%	1.73%
0.85%	0.75%	1.01%	1.10%	1.32%	1.41%	1.48%	1.58%	1.73%
0.85%	0.75%	1.01%	1.06%	1.32%	1.36%	1.42%	1.53%	1.73%
10.54%	12.38%	16.81%	17.19%	17.94%	18.28%	18.92%	18.95%	17.88%
10.54%	12.17%	16.82%	17.10%	17.85%	18.31%	18.84%	18.86%	17.88%
10.54%	11.82%	16.06%	16.42%	17.17%	17.52%	18.06%	17.92%	17.88%
10.54%	12.17%	16.82%	17.10%	17.85%	18.31%	18.84%	18.86%	17.88%
10.54%	11.82%	16.06%	16.42%	17.17%	17.52%	18.06%	17.92%	17.88%
10.54%	12.38%	16.81%	17.19%	17.94%	18.28%	18.92%	18.95%	17.88%
10.54%	12.38%	16.81%	17.19%	17.94%	18.28%	18.92%	18.95%	17.88%
10.54%	12.17%	16.82%	17.10%	17.85%	18.31%	18.84%	18.86%	17.88%
10.54%	11.82%	16.06%	16.42%	17.17%	17.52%	18.06%	17.92%	17.88%
0.24%	0.19%	0.29%	0.41%	0.57%	0.67%	0.90%	0.86%	0.68%
0.24%	0.19%	0.29%	0.41%	0.60%	0.71%	0.94%	0.86%	0.68%
0.24%	0.19%	0.29%	0.41%	0.57%	0.67%	0.90%	0.86%	0.68%
0.24%	0.19%	0.29%	0.41%	0.55%	0.65%	0.86%	0.86%	0.68%
0.40%	0.40%	0.43%	0.46%	0.65%	0.79%	0.90%	1.05%	0.91%
0.40%	0.39%	0.42%	0.46%	0.63%	0.76%	0.86%	1.01%	0.91%
0.40%	0.38%	0.41%	0.46%	0.62%	0.75%	0.85%	1.00%	0.91%
0.40%	0.38%	0.41%	0.46%	0.62%	0.75%	0.85%	1.00%	0.91%
0.40%	0.37%	0.40%	0.46%	0.60%	0.72%	0.82%	0.96%	0.91%
4.16%	3.85%	4.41%	5.06%	5.22%	5.29%	5.11%	4.88%	4.96%
4.16%	3.96%	4.40%	5.00%	5.16%	5.23%	5.05%	4.82%	4.91%
4.16%	4.01%	4.60%	5.27%	5.44%	5.51%	5.32%	5.08%	5.17%

0.71%	0.79%	B	BB	BBB	BBB
		40%			
0.71%	0.79%	40% BB	AA	A	A
0.71%	0.79%	40% BB	BBB	A	A
		40%			
0.71%	0.79%	40% BBB	A	AA	AA
0.71%	0.79%	40% BB	AA	A	A
0.73%		40% NR	A	A	AA
		35%			
0.73%		40% NR	A	A	AA
		35%			
		40%			
		40%			
0.73%		40% NR	A	A	AA
		35%			
0.73%		35% NR	BBB	BBB	A
		35%			
		35%			
		35%			
		35%			
		35%			
		35%			
		35%			
		35%			
		35%			
2.07%	1.72%	38.57% BB	BB	BBB	BBB
2.07%	1.72%	38.33% A	A	AA	AA
		38.57%			
2.07%	1.72%	38.57% BBB	BBB	A	A
2.07%	1.72%	38.57% BBB	BBB	A	A
2.07%	1.72%	38.33% A	A	AA	AA
2.07%	1.72%	38.57% BB	BB	BBB	BBB
2.07%	1.72%	38.33% A	A	AA	AA
		38.57%			
2.07%	1.72%	38.57% BBB	BBB	A	A
2.07%	1.72%	38.57% BBB	BBB	A	A
1.83%	1.72%	40% NR	NR	NR	BB
1.83%	1.72%	40% NR	NR	NR	BBB
1.83%	1.72%	40% NR	NR	NR	BBB
		40%			
1.83%	1.72%	40% NR	NR	NR	BBB
1.83%	1.72%	40% NR	NR	NR	BBB
		40%			
1.83%	1.72%	40% NR	NR	NR	BBB
1.83%	1.72%	40% NR	NR	NR	BBB
1.83%	1.72%	40% NR	NR	NR	BBB
18.33%	17.88%	25% NR	BBB	BBB	BBB
18.26%	17.88%	25% NR	A	A	AA
17.35%	17.88%	25% NR	A	A	A
18.26%	17.88%	25% NR	A	A	AA
17.35%	17.88%	25% NR	A	A	A
18.33%	17.88%	25% NR	BBB	BBB	BBB
18.33%	17.88%	25% NR	BBB	BBB	BBB
18.26%	17.88%	25% NR	A	A	AA
17.35%	17.88%	25% NR	A	A	A
		25%			
	0.90%	40.00% NR	NR	NR	NR
	0.90%	40.00% NR	NR	NR	NR
	0.90%	40.00% NR	NR	NR	NR
	0.90%	40.00% NR	NR	NR	NR
0.92%	0.98%	40% NR	BB	BBB	NR
0.92%	0.98%	40% NR	BB	BBB	NR
0.92%	0.98%	40% NR	BBB	A	NR
		40%			
0.92%	0.98%	40% NR	BBB	A	NR
0.92%	0.98%	40% NR	BB	BBB	NR
		40%			
5.00%	5.03%	40% NR	BBB	BBB	BBB
5.00%	5.03%	40% NR	A	A	A
		40%			
		40%			
5.00%	5.03%	40% NR	BBB	BBB	BBB
		40%			

B	B	BB	B	B	NR
BBB	BBB	BBB	BBB	BB	NR
BB	BB	BBB	BB	BB	NR
BBB	BBB	A	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	A	AA	A	NR
AA	AA	A	AA	A	NR
AA	AA	A	AA	A	NR
A	A	BBB	A	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
NR	BB	BB	BB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	BB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
BB	BBB	BBB	NR	NR	
B	BB	BB	NR	NR	
BB	BBB	BBB	NR	NR	
B	BB	BB	NR	NR	
BB	BB	B	BBB	NR	NR
BB	BB	B	BBB	NR	NR
BBB	BBB	BB	A	NR	NR
BBB	BBB	BB	A	NR	NR
BB	BB	B	BBB	NR	NR
BBB	A	A	A	BB	NR
A	AA	AA	AA	BBB	NR
BBB	A	A	A	BB	NR

NR	A	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
	A	9	Government	Asia	Hong Kong
	NR		Government	Asia	Hong Kong
	A	9	Government	Asia	Hong Kong
	NR		Government	Asia	Hong Kong
	NR		Government	Asia	Hong Kong
	NR		Government	Asia	Hong Kong
	A	9	Government	Asia	Hong Kong
	NR		Government	Asia	Hong Kong
	A	9	Government	Asia	Hong Kong
	NR		Government	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
	NR		Utilities	Asia	Hong Kong
NR	A	11	Financials	Asia	Hong Kong
NR	A	10	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	A	11	Financials	Asia	Hong Kong
NR	A	11	Financials	Asia	Hong Kong
NR	A	10	Financials	Asia	Hong Kong
NR	A	11	Financials	Asia	Hong Kong
NR	A	10	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	A	11	Financials	Asia	Hong Kong
NR	A	11	Financials	Asia	Hong Kong
NR	NR	3	Financials	N.Amer	Bermuda
NR	NR	3	Financials	N.Amer	Bermuda
NR	NR	3	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
NR	NR	3	Financials	N.Amer	Bermuda
NR	NR	3	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
NR	NR	3	Financials	N.Amer	Bermuda
NR	NR	3	Financials	N.Amer	Bermuda
NR	NR	3	Financials	N.Amer	Bermuda
NR	A	10	Financials	N.Amer	Bermuda
NR	A	8	Financials	N.Amer	Bermuda
NR	A	10	Financials	N.Amer	Bermuda
NR	A	8	Financials	N.Amer	Bermuda
NR	A	10	Financials	N.Amer	Bermuda
NR	A	10	Financials	N.Amer	Bermuda
NR	A	10	Financials	N.Amer	Bermuda
NR	A	8	Financials	N.Amer	Bermuda
NR	A	10	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
NR	BBB	5	Health Care	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States

A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	Entity Tier	Thin
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC					
BBB	AA	Thin	Thin	Thin	Thin	CcyGrp
BBB	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	AA	Thin	Thin	Thin	Thin	CcyGrp
BBB	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	Thin	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	Thin	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	Thin	DocAdj
BBB	BB					
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	Thin	Thin		Thin
DocAdj	DocAdj	Thin	Thin		Thin
CcyGrp	CcyGrp	Thin	Thin		Thin
DocAdj	DocAdj	Thin	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier

HPTUSDMR	29-Aug-08 HPT
HPTUSDXR	29-Aug-08 HPT
HOSHOTAUDXR	29-Aug-08 HOSHOT
HOSHOTEURCR	29-Aug-08 HOSHOT
HOSHOTEURMM	29-Aug-08 HOSHOT
HOSHOTEURMR	29-Aug-08 HOSHOT
HOSHOTEURXR	29-Aug-08 HOSHOT
HOSHOTUSDCR	29-Aug-08 HOSHOT
HOSHOTUSDMM	29-Aug-08 HOSHOT
HOSHOTUSDMR	29-Aug-08 HOSHOT
HOSHOTUSDXR	29-Aug-08 HOSHOT
HOSHOT-HSTRESAUDMR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESAUDXR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESDKKXR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESEURCR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESEURMM	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESEURMR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESEURXR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESHKDXR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESJPYXR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESSEKXR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESUSDCR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESUSDMM	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESUSDMR	29-Aug-08 HOSHOT-HSTRES
HOSHOT-HSTRESUSDXR	29-Aug-08 HOSHOT-HSTRES
HTNAUDMR	29-Aug-08 HTN
HTNAUDXR	29-Aug-08 HTN
HTNEURCR	29-Aug-08 HTN
HTNEURMM	29-Aug-08 HTN
HTNEURMR	29-Aug-08 HTN
HTNHKDXR	29-Aug-08 HTN
HTNUSDCR	29-Aug-08 HTN
HTNUSDMM	29-Aug-08 HTN
HTNUSDMR	29-Aug-08 HTN
HTNUSDXR	29-Aug-08 HTN
HTNUSDCR	29-Aug-08 HTN
HTNUSDXR	29-Aug-08 HTN
HOVEURMM	29-Aug-08 HOV
HOVEURMR	29-Aug-08 HOV
HOVEURXR	29-Aug-08 HOV
HOVUSDCR	29-Aug-08 HOV
HOVUSDMM	29-Aug-08 HOV
HOVUSDMR	29-Aug-08 HOV
HOVUSDXR	29-Aug-08 HOV
HRPAUDMR	29-Aug-08 HRP
HRPEURCR	29-Aug-08 HRP
HRPEURMM	29-Aug-08 HRP
HRPEURMR	29-Aug-08 HRP
HRPEURXR	29-Aug-08 HRP
HRPUSDCR	29-Aug-08 HRP
HRPUSDMM	29-Aug-08 HRP
HRPUSDMR	29-Aug-08 HRP
HRPUSDXR	29-Aug-08 HRP
HSBC-HSBCBankEURCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDXR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankAUDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankAUDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankCHFCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankCHFMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURMR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankGBPCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankGBPMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankGBPMR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankJPYCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankJPYMM	29-Aug-08 HSBC-HSBCBank

Hospitality Pptys Tr	4I516S	SNRFOR	USD	MR	Composite
Hospitality Pptys Tr	4I516S	SNRFOR	USD	XR	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	AUD	XR	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	EUR	CR	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	EUR	MM	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	EUR	MR	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	EUR	XR	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	USD	CR	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	USD	MM	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	USD	MR	Composite
Host Hotels & Resorts Inc	4I517M	SNRFOR	USD	XR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	AUD	MR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	AUD	XR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	DKK	XR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	EUR	CR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	EUR	MM	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	EUR	MR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	EUR	XR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	HKD	XR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	JPY	XR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	SEK	XR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	USD	CR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	USD	MM	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	USD	MR	Composite
Host Hotels & Resorts LP	4I517N	SNRFOR	USD	XR	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	AUD	MR	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	AUD	XR	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	EUR	CR	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	EUR	MM	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	EUR	MR	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	HKD	XR	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	USD	CR	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	USD	MM	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	USD	MR	Composite
Houghton Mifflin Co	4I56B6	SNRFOR	USD	XR	Composite
Houghton Mifflin Co	4I56B6	SUBLT2	USD	CR	Composite
Houghton Mifflin Co	4I56B6	SUBLT2	USD	XR	Composite
Hovnanian Entpers Inc	4I66CF	SNRFOR	EUR	MM	Composite
Hovnanian Entpers Inc	4I66CF	SNRFOR	EUR	MR	Composite
Hovnanian Entpers Inc	4I66CF	SNRFOR	EUR	XR	Composite
Hovnanian Entpers Inc	4I66CF	SNRFOR	USD	CR	Composite
Hovnanian Entpers Inc	4I66CF	SNRFOR	USD	MM	Composite
Hovnanian Entpers Inc	4I66CF	SNRFOR	USD	MR	Composite
Hovnanian Entpers Inc	4I66CF	SNRFOR	USD	XR	Composite
HRPT Pptys Tr	4E4682	SNRFOR	AUD	MR	Composite
HRPT Pptys Tr	4E4682	SNRFOR	EUR	CR	Composite
HRPT Pptys Tr	4E4682	SNRFOR	EUR	MM	Composite
HRPT Pptys Tr	4E4682	SNRFOR	EUR	MR	Composite
HRPT Pptys Tr	4E4682	SNRFOR	EUR	XR	Composite
HRPT Pptys Tr	4E4682	SNRFOR	USD	CR	Composite
HRPT Pptys Tr	4E4682	SNRFOR	USD	MM	Composite
HRPT Pptys Tr	4E4682	SNRFOR	USD	MR	Composite
HRPT Pptys Tr	4E4682	SNRFOR	USD	XR	Composite
HSBC Bk plc	4I75AU	JRSUBUT2	EUR	CR	Composite
HSBC Bk plc	4I75AU	JRSUBUT2	EUR	MM	Composite
HSBC Bk plc	4I75AU	JRSUBUT2	USD	CR	Composite
HSBC Bk plc	4I75AU	JRSUBUT2	USD	MM	Composite
HSBC Bk plc	4I75AU	JRSUBUT2	USD	XR	Composite
HSBC Bk plc	4I75AU	PREFT1	EUR	CR	Composite
HSBC Bk plc	4I75AU	PREFT1	EUR	MM	Composite
HSBC Bk plc	4I75AU	PREFT1	USD	CR	Composite
HSBC Bk plc	4I75AU	PREFT1	USD	MM	Composite
HSBC Bk plc	4I75AU	SNRFOR	AUD	CR	Composite
HSBC Bk plc	4I75AU	SNRFOR	AUD	MM	Composite
HSBC Bk plc	4I75AU	SNRFOR	CHF	CR	Composite
HSBC Bk plc	4I75AU	SNRFOR	CHF	MM	Composite
HSBC Bk plc	4I75AU	SNRFOR	EUR	CR	Composite
HSBC Bk plc	4I75AU	SNRFOR	EUR	MM	Composite
HSBC Bk plc	4I75AU	SNRFOR	EUR	MR	Composite
HSBC Bk plc	4I75AU	SNRFOR	GBP	CR	Composite
HSBC Bk plc	4I75AU	SNRFOR	GBP	MM	Composite
HSBC Bk plc	4I75AU	SNRFOR	GBP	MR	Composite
HSBC Bk plc	4I75AU	SNRFOR	JPY	CR	Composite
HSBC Bk plc	4I75AU	SNRFOR	JPY	MM	Composite

4.16%	3.96%	4.40%	5.00%	5.16%	5.23%	5.05%	4.82%	4.91%
4.16%	3.82%	4.21%	4.82%	4.97%	5.04%	4.87%	4.65%	4.73%
2.80%	3.26%	3.75%	4.39%	4.81%	5.20%	5.22%	5.05%	5.36%
2.80%	3.26%	3.61%	4.23%	4.63%	5.03%	5.03%	4.86%	5.16%
2.80%	3.26%	3.94%	4.62%	5.06%	5.50%	5.50%	5.31%	5.64%
2.80%	3.26%	3.75%	4.39%	4.81%	5.20%	5.22%	5.05%	5.36%
2.80%	3.26%	3.61%	4.23%	4.63%	5.03%	5.03%	4.86%	5.16%
2.78%	3.30%	3.88%	4.48%	4.90%	5.22%	5.23%	5.24%	5.41%
2.81%	3.27%	3.90%	4.50%	4.93%	5.25%	5.27%	5.27%	5.43%
2.70%	3.39%	3.94%	4.47%	4.82%	5.13%	5.14%	5.16%	5.24%
2.70%	3.39%	3.94%	4.47%	4.82%	5.13%	5.14%	5.16%	5.24%
2.78%	3.30%	3.88%	4.48%	4.90%	5.22%	5.23%	5.24%	5.41%
2.95%	3.51%	4.11%	4.75%	5.21%	5.54%	5.55%	5.55%	5.73%
2.81%	3.27%	3.90%	4.50%	4.93%	5.25%	5.27%	5.27%	5.43%
2.70%	3.39%	3.94%	4.47%	4.82%	5.13%	5.14%	5.16%	5.24%
0.91%	1.10%	1.40%	1.91%	1.82%	2.04%	2.26%	2.38%	2.57%
0.91%	1.10%	1.40%	1.91%	1.82%	2.04%	2.26%	2.38%	2.57%
0.91%	1.10%	1.40%	1.91%	1.82%	2.04%	2.26%	2.38%	2.57%
0.91%	1.10%	1.40%	1.91%	1.82%	2.04%	2.26%	2.38%	2.57%
0.91%	1.10%	1.40%	1.91%	1.82%	2.04%	2.26%	2.38%	2.57%
0.91%	1.09%	1.40%	1.92%	1.79%	2.02%	2.25%	2.35%	2.57%
0.91%	1.19%	1.53%	2.05%	1.96%	2.21%	2.42%	2.57%	2.57%
0.91%	1.19%	1.53%	2.05%	1.96%	2.21%	2.42%	2.57%	2.57%
0.91%	1.13%	1.46%	1.95%	1.84%	2.10%	2.28%	2.45%	2.57%
0.91%	1.09%	1.40%	1.92%	1.79%	2.02%	2.25%	2.35%	2.57%
0.91%	1.09%	1.40%	1.92%	1.79%	2.02%	2.25%	2.35%	2.57%
1.03%	1.02%	1.47%	2.19%	2.10%	1.98%	2.02%	2.42%	2.42%
12.10%	12.23%	14.46%	14.35%	15.32%	14.49%	13.68%	12.82%	13.19%
11.65%	11.85%	13.93%	13.89%	14.70%	14.06%	13.27%	12.47%	12.70%
12.73%	12.87%	15.94%	15.11%	16.13%	15.25%	14.40%	13.69%	13.88%
12.10%	12.23%	14.46%	14.35%	15.32%	14.49%	13.68%	12.82%	13.19%
11.65%	11.85%	13.93%	13.89%	14.70%	14.06%	13.27%	12.47%	12.70%
2.32%	2.32%	2.40%	2.76%	2.82%	3.21%	3.24%	3.13%	3.61%
2.44%	2.45%	2.52%	2.92%	2.97%	3.39%	3.42%	3.14%	3.61%
2.35%	2.35%	2.42%	2.80%	2.85%	3.25%	3.28%	3.01%	3.61%
2.32%	2.33%	2.40%	2.77%	2.82%	3.22%	3.25%	2.98%	3.61%
2.24%	2.24%	2.31%	2.67%	2.72%	3.10%	3.13%	2.87%	3.61%
2.44%	2.45%	2.52%	2.92%	2.97%	3.39%	3.42%	3.14%	3.61%
2.35%	2.35%	2.42%	2.80%	2.85%	3.25%	3.28%	3.01%	3.61%
2.32%	2.33%	2.40%	2.77%	2.82%	3.22%	3.25%	2.98%	3.61%
2.24%	2.24%	2.31%	2.67%	2.72%	3.10%	3.13%	2.87%	3.61%
	0.56%		0.88%		1.09%	1.10%	1.12%	
	0.56%		0.88%		1.09%	1.10%	1.12%	
0.21%	0.30%	0.43%	0.53%	0.59%	0.66%	0.67%	0.69%	0.69%
0.21%	0.31%	0.44%	0.54%	0.61%	0.68%	0.70%	0.72%	0.69%
0.21%	0.31%	0.42%	0.52%	0.59%	0.65%	0.66%	0.68%	0.69%
0.21%	0.31%	0.44%	0.54%	0.61%	0.68%	0.70%	0.72%	0.69%
0.21%	0.31%	0.42%	0.52%	0.59%	0.65%	0.66%	0.68%	0.69%
0.21%	0.30%	0.42%	0.51%	0.58%	0.65%	0.66%	0.68%	0.69%
0.21%	0.31%	0.44%	0.54%	0.61%	0.68%	0.70%	0.72%	0.69%
0.21%	0.31%	0.42%	0.52%	0.59%	0.65%	0.66%	0.68%	0.69%
0.21%	0.30%	0.43%	0.53%	0.59%	0.66%	0.67%	0.69%	0.69%
0.21%	0.30%	0.43%	0.53%	0.59%	0.66%	0.67%	0.69%	0.69%

5.00%	5.03%	40%	NR	A	A	A
5.00%	5.03%	40%	NR	BBB	BBB	BBB
		40%				
		40%				
		40%				
5.13%	5.13%	40%	NR	NR	A	A
5.13%	5.13%	40%	NR	NR	BBB	BBB
5.13%	5.13%	40%	NR	NR	BBB	BBB
		40%				
5.13%	5.13%	40%	NR	NR	A	A
5.13%	5.13%	40%	NR	NR	BBB	BBB
5.26%	5.25%	40%	BB	BBB	BBB	BBB
		40%				
		40%				
		40%				
		40%				
5.29%	5.29%	40%	A	AA	AA	AA
5.11%	5.11%	40%	BBB	A	A	A
5.11%	5.11%	40%	BBB	A	A	A
5.26%	5.25%		BB	BBB	BBB	BBB
		40%				
5.58%	5.59%	40%	BBB	A	A	A
		40%				
5.29%	5.29%	40%	A	AA	AA	AA
5.11%	5.11%	40%	BBB	A	A	A
2.39%	2.52%		NR	CCC	B	B
2.39%	2.52%	38%				
2.39%	2.52%	38%				
2.39%	2.52%	38%				
2.39%	2.52%	38%				
2.39%	2.52%	40%	NR	BB	BBB	BBB
2.39%	2.52%	38%	NR	B	BB	BB
2.39%	2.52%	38%				
2.39%	2.52%	38%	NR	B	BB	BB
2.39%	2.52%	40%	NR	BB	BBB	BBB
2.39%	2.52%	34.67%				
2.42%	3.48%	34.67%	NR	BBB	NR	NR
		40%				
12.95%	12.95%	40%	BB	B	B	BB
12.72%	12.47%	40%	BBB	BB	BB	BB
13.64%	13.63%	40%	BB	B	B	BB
		40%				
12.95%	12.95%	40%	BB	B	B	BB
12.72%	12.47%	40%	BBB	BB	BB	BB
3.41%	3.18%	40%	B	B	B	B
3.41%	3.18%	40%	BB	BB	BB	BB
3.41%	3.18%	40%	BB	BB	BB	BB
3.41%	3.18%	40%	BBB	BBB	BBB	BBB
3.41%	3.18%	40%	BB	BB	BB	BB
3.41%	3.18%	40%	BB	BB	BB	BB
3.41%	3.18%	40%	BB	BB	BB	BB
3.41%	3.18%	40%	BBB	BBB	BBB	BBB
3.41%	3.18%	40%	BB	BB	BB	BB
		5.50%				
		5.50%				
		5.50%				
		5.50%				
		5.50%				
		11.25%		NR		NR
		11.25%		NR		NR
		11.25%				
		11.25%				
		40%				
0.81%	0.93%	40%	NR	BBB	BBB	BBB
0.81%	0.93%	40%	NR	A	A	A
0.81%	0.93%	40%	NR	AA	AA	AA
0.81%	0.93%	40%	NR	A	A	A
0.81%	0.93%	40%	NR	AA	AA	AA
0.81%	0.93%	40%	NR	A	A	A
0.81%	0.93%	40%	NR	A	A	A
0.81%	0.93%	40%	NR	AA	AA	AA
		40%				
0.81%	0.93%	40%	NR	BBB	BBB	BBB
0.81%	0.93%	40%	NR	BBB	BBB	BBB

A	AA	AA	AA	BBB	NR
BBB	A	A	A	BB	NR
A	A	BBB	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	BBB	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
B	B	CCC	B	NR	NR
BBB	BBB	BB	BBB	NR	NR
BB	BB	B	BB	NR	NR
BBB	BB	BBB	BBB	NR	NR
BBB	BBB	BB	BBB	NR	NR
NR	BBB	BBB	NR		
BB	BBB	BBB	A	BB	BB
A	A	A	BB	BB	BBB
BB	BBB	BBB	BB	BB	BB
BB	BBB	BBB	A	BB	BB
A	A	A	BB	BB	BBB
B	BB	B	CCC	NR	NR
BB	BBB	BB	B	NR	NR
BB	BBB	BB	B	NR	NR
BBB	A	BBB	BB	NR	NR
BB	BBB	BB	B	NR	NR
BB	BBB	BB	B	NR	NR
BB	BBB	BB	B	NR	NR
BBB	A	BBB	BB	NR	NR
BB	BBB	BB	B	NR	NR
	NR	NR	NR		
	NR	NR	NR		
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR

NR	A	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
BB	AA	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	9 Financials	N.Amer	United States
BBB	A	3 Financials	N.Amer	United States
BBB	A	3 Financials	N.Amer	United States
BB	AA	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	9 Financials	N.Amer	United States
BBB	A	3 Financials	N.Amer	United States
NR	BBB	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	B	5 Consumer Services	N.Amer	United States
NR	BBB	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	B	5 Consumer Services	N.Amer	United States
NR	B	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	NR	3 Consumer Services	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
B	B	5 Consumer Goods	N.Amer	United States
B	BBB	4 Consumer Goods	N.Amer	United States
B	B	5 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
B	B	5 Consumer Goods	N.Amer	United States
B	BBB	4 Consumer Goods	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
NR	BBB	6 Financials	N.Amer	United States
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	2 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom

BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB					
BB	BB					
BB	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BBB					
B	BBB					
B	BBB					
B	BBB					
B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BBB					
B	BBB	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	BBB					
CCC	BBB	Thin	CcyGrp	Thin	Thin	Thin
CCC	B					
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B					
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
A	AA		Thin		Thin	
A	AA		Thin		Thin	
A	AA					
A	AA					
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin			Thin
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin	Thin	Thin
Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

HSBC-HSBCBankNZDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankNZDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankSGDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankSGDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDXR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankAUDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankAUDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankCHFMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURMR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankEURXR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankGBPCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankGBPMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankHKDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankHKDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankJPYMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankSEKMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankSGDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankSGDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDCR	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMM	29-Aug-08 HSBC-HSBCBank
HSBC-HSBCBankUSDMR	29-Aug-08 HSBC-HSBCBank
HSBC-FinCorpAUDMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpCADMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpCHFCR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpCHFMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpDKKMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpEURCR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpEURMM	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpEURMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpEURXR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpGBPMM	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpGBPMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpHKDMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpJPYCR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpJPYMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpSGDMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpTWDMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpUSDCR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpUSDMM	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpUSDMR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpUSDXR	29-Aug-08 HSBC-FinCorp
HSBC-FinCorpZARMR	29-Aug-08 HSBC-FinCorp
HSBCCADMM	29-Aug-08 HSBC
HSBCCHFCR	29-Aug-08 HSBC
HSBCCHFMM	29-Aug-08 HSBC
HSBCEURCR	29-Aug-08 HSBC
HSBCEURMM	29-Aug-08 HSBC
HSBCEURMR	29-Aug-08 HSBC
HSBCGBPCR	29-Aug-08 HSBC
HSBCGBPMM	29-Aug-08 HSBC
HSBCGBPMR	29-Aug-08 HSBC
HSBCJPYMM	29-Aug-08 HSBC
HSBCUSDCR	29-Aug-08 HSBC
HSBCUSDMM	29-Aug-08 HSBC
HSBCUSDMR	29-Aug-08 HSBC
HSBCAUDMM	29-Aug-08 HSBC
HSBCEURCR	29-Aug-08 HSBC
HSBCEURMM	29-Aug-08 HSBC
HSBCEURMR	29-Aug-08 HSBC
HSBCGBPCR	29-Aug-08 HSBC
HSBCGBPMM	29-Aug-08 HSBC
HSBCHKDCR	29-Aug-08 HSBC
HSBCHKDMM	29-Aug-08 HSBC
HSBCJPYMM	29-Aug-08 HSBC
HSBCSGDMM	29-Aug-08 HSBC
HSBCTWDCR	29-Aug-08 HSBC
HSBCTWDMM	29-Aug-08 HSBC
HSBCUSDCR	29-Aug-08 HSBC
HSBCUSDMM	29-Aug-08 HSBC

HSBC Bk plc	4I75AU	SNRFOR	NZD	CR	Composite
HSBC Bk plc	4I75AU	SNRFOR	NZD	MM	Composite
HSBC Bk plc	4I75AU	SNRFOR	SGD	CR	Composite
HSBC Bk plc	4I75AU	SNRFOR	SGD	MM	Composite
HSBC Bk plc	4I75AU	SNRFOR	USD	CR	Composite
HSBC Bk plc	4I75AU	SNRFOR	USD	MM	Composite
HSBC Bk plc	4I75AU	SNRFOR	USD	MR	Composite
HSBC Bk plc	4I75AU	SNRFOR	USD	XR	Composite
HSBC Bk plc	4I75AU	SUBLT2	AUD	CR	Composite
HSBC Bk plc	4I75AU	SUBLT2	AUD	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	CHF	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	EUR	CR	Composite
HSBC Bk plc	4I75AU	SUBLT2	EUR	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	EUR	MR	Composite
HSBC Bk plc	4I75AU	SUBLT2	EUR	XR	Composite
HSBC Bk plc	4I75AU	SUBLT2	GBP	CR	Composite
HSBC Bk plc	4I75AU	SUBLT2	GBP	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	HKD	CR	Composite
HSBC Bk plc	4I75AU	SUBLT2	HKD	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	JPY	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	SEK	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	SGD	CR	Composite
HSBC Bk plc	4I75AU	SUBLT2	SGD	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	USD	CR	Composite
HSBC Bk plc	4I75AU	SUBLT2	USD	MM	Composite
HSBC Bk plc	4I75AU	SUBLT2	USD	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	AUD	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	CAD	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	CHF	CR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	CHF	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	DKK	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	EUR	CR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	EUR	MM	Composite
HSBC Fin Corp	4E46BL	SNRFOR	EUR	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	EUR	XR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	GBP	MM	Composite
HSBC Fin Corp	4E46BL	SNRFOR	GBP	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	HKD	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	JPY	CR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	JPY	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	SGD	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	TWD	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	USD	CR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	USD	MM	Composite
HSBC Fin Corp	4E46BL	SNRFOR	USD	MR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	USD	XR	Composite
HSBC Fin Corp	4E46BL	SNRFOR	ZAR	MR	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	CAD	MM	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	CHF	CR	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	CHF	MM	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	EUR	CR	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	EUR	MM	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	EUR	MR	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	GBP	CR	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	GBP	MM	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	GBP	MR	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	JPY	MM	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	USD	CR	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	USD	MM	Composite
HSBC Hldgs plc	4E46A8	SNRFOR	USD	MR	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	AUD	MM	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	EUR	CR	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	EUR	MM	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	EUR	MR	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	GBP	CR	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	GBP	MM	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	HKD	CR	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	HKD	MM	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	JPY	MM	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	SGD	MM	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	TWD	CR	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	TWD	MM	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	USD	CR	Composite
HSBC Hldgs plc	4E46A8	SUBLT2	USD	MM	Composite

0.21%	0.31%	0.44%	0.54%	0.61%	0.68%	0.70%	0.72%	0.69%
0.21%	0.31%	0.42%	0.52%	0.59%	0.65%	0.66%	0.68%	0.69%
0.21%	0.31%	0.44%	0.54%	0.61%	0.68%	0.70%	0.72%	0.69%
0.21%	0.31%	0.44%	0.54%	0.61%	0.68%	0.70%	0.72%	0.69%
0.21%	0.31%	0.42%	0.52%	0.59%	0.65%	0.66%	0.68%	0.69%
0.21%	0.29%	0.40%	0.49%	0.56%	0.62%	0.64%	0.65%	0.69%
0.53%	0.56%	0.76%	0.92%	1.04%	1.14%	1.16%	1.18%	1.19%
0.53%	0.56%	0.76%	0.92%	1.04%	1.14%	1.16%	1.18%	1.19%
0.53%	0.58%	0.78%	0.95%	1.07%	1.19%	1.20%	1.22%	1.25%
0.53%	0.56%	0.75%	0.91%	1.03%	1.14%	1.15%	1.17%	1.18%
0.53%	0.55%	0.74%	0.90%	1.02%	1.13%	1.14%	1.16%	1.16%
0.53%	0.58%	0.78%	0.95%	1.07%	1.19%	1.20%	1.22%	1.25%
0.53%	0.56%	0.75%	0.91%	1.03%	1.14%	1.15%	1.17%	1.18%
0.53%	0.58%	0.78%	0.95%	1.07%	1.19%	1.20%	1.22%	1.25%
0.53%	0.56%	0.75%	0.91%	1.03%	1.14%	1.15%	1.17%	1.18%
0.53%	0.56%	0.77%	0.92%	1.05%	1.14%	1.17%	1.18%	1.19%
0.53%	0.56%	0.75%	0.91%	1.03%	1.14%	1.15%	1.17%	1.18%
0.53%	0.58%	0.78%	0.95%	1.07%	1.19%	1.20%	1.22%	1.25%
0.53%	0.56%	0.75%	0.91%	1.03%	1.14%	1.15%	1.17%	1.18%
0.53%	0.58%	0.78%	0.95%	1.07%	1.19%	1.20%	1.22%	1.25%
0.53%	0.56%	0.75%	0.91%	1.03%	1.14%	1.15%	1.17%	1.18%
3.50%	3.50%	3.44%	3.18%	3.13%	3.02%	2.89%	2.69%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
3.69%	3.70%	3.62%	3.48%	3.32%	3.18%	2.96%	2.76%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
3.69%	3.70%	3.62%	3.48%	3.32%	3.18%	2.96%	2.76%	2.43%
3.55%	3.55%	3.48%	3.34%	3.19%	3.05%	2.84%	2.65%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
3.42%	3.47%	3.37%	3.21%	3.07%	2.95%	2.69%	2.53%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
3.52%	3.52%	3.44%	3.30%	3.20%	3.04%	2.81%	2.52%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
3.69%	3.70%	3.62%	3.48%	3.32%	3.18%	2.96%	2.76%	2.43%
3.55%	3.55%	3.48%	3.34%	3.19%	3.05%	2.84%	2.65%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
3.42%	3.47%	3.37%	3.21%	3.07%	2.95%	2.69%	2.53%	2.43%
3.53%	3.52%	3.45%	3.31%	3.16%	3.02%	2.82%	2.62%	2.43%
0.24%	0.24%	0.44%	0.53%	0.61%	0.67%	0.70%	0.72%	0.72%
0.24%	0.25%	0.46%	0.55%	0.63%	0.70%	0.73%	0.74%	0.72%
0.24%	0.24%	0.44%	0.53%	0.61%	0.67%	0.70%	0.72%	0.72%
0.24%	0.25%	0.46%	0.55%	0.63%	0.70%	0.73%	0.74%	0.72%
0.24%	0.24%	0.44%	0.53%	0.61%	0.67%	0.70%	0.72%	0.72%
0.24%	0.25%	0.46%	0.55%	0.63%	0.70%	0.73%	0.74%	0.72%
0.24%	0.24%	0.44%	0.53%	0.61%	0.67%	0.70%	0.72%	0.72%
0.24%	0.24%	0.44%	0.53%	0.61%	0.68%	0.70%	0.72%	0.72%
0.24%	0.25%	0.46%	0.55%	0.63%	0.70%	0.73%	0.74%	0.72%
0.24%	0.24%	0.44%	0.53%	0.61%	0.67%	0.70%	0.72%	0.72%
0.24%	0.24%	0.44%	0.52%	0.60%	0.67%	0.69%	0.71%	0.72%
	0.57%	0.77%	0.92%	1.03%	1.15%	1.19%	1.20%	1.20%
	0.59%	0.80%	0.93%	1.06%	1.13%	1.18%	1.24%	1.24%
	0.57%	0.77%	0.93%	1.04%	1.17%	1.19%	1.21%	1.16%
	0.59%	0.80%	0.93%	1.06%	1.13%	1.18%	1.24%	1.24%
	0.57%	0.77%	0.93%	1.04%	1.17%	1.19%	1.21%	1.16%
	0.59%	0.80%	0.93%	1.06%	1.13%	1.18%	1.24%	1.24%
	0.57%	0.77%	0.93%	1.04%	1.17%	1.19%	1.21%	1.16%
	0.57%	0.77%	0.92%	1.03%	1.15%	1.19%	1.20%	1.20%
	0.57%	0.77%	0.93%	1.04%	1.17%	1.19%	1.21%	1.16%
	0.59%	0.80%	0.93%	1.06%	1.13%	1.18%	1.24%	1.24%
	0.57%	0.77%	0.93%	1.04%	1.17%	1.19%	1.21%	1.16%
	0.59%	0.80%	0.93%	1.06%	1.13%	1.18%	1.24%	1.24%
	0.57%	0.77%	0.93%	1.04%	1.17%	1.19%	1.21%	1.16%

0.81%	0.93%	40% NR	A	A	A
0.81%	0.93%	40% NR	AA	AA	AA
0.81%	0.93%	40% NR	A	A	A
		40%			
0.81%	0.93%	40% NR	A	A	A
0.81%	0.93%	40% NR	AA	AA	AA
		40%			
0.81%	0.93%	40% NR	A	A	A
1.27%	1.23%	20% NR	BBB	BBB	BBB
1.27%	1.23%	20% NR	BBB	BBB	BBB
		20%			
1.27%	1.23%	20% NR	A	A	A
1.27%	1.23%	20% NR	AA	AA	AA
1.27%	1.23%	20% NR	A	A	A
		20%			
1.27%	1.23%	20% NR	A	A	A
1.27%	1.23%	20% NR	AA	AA	AA
1.27%	1.23%	20% NR	A	A	A
1.27%	1.23%	20% NR	AA	AA	AA
1.27%	1.23%	20% NR	BBB	A	A
1.27%	1.23%	20% NR	AA	AA	AA
1.27%	1.23%	20% NR	A	A	A
1.27%	1.23%	20% NR	AA	AA	AA
1.27%	1.23%	20% NR	A	A	A
1.27%	1.23%	20% NR	AA	AA	AA
		20%			
2.55%	2.48%	40% BBB	BBB	BBB	A
2.55%	2.51%	40% AA	AA	AA	AA
2.68%	2.63%	40% A	A	A	A
2.55%	2.51%	40% AA	AA	AA	AA
		40%			
2.68%	2.63%	40% A	A	A	A
2.58%	2.53%	40% A	A	A	A
2.55%	2.51%	40% AA	AA	AA	AA
2.46%	2.42%	40% A	A	A	A
		40%			
2.55%	2.51%	40% AA	AA	AA	AA
2.55%	2.51%	40% AA	AA	AA	AA
		40%			
2.55%	2.48%	40% A	A	A	A
2.55%	2.51%	40% AA	AA	AA	AA
2.55%	2.51%	40% AA	AA	AA	AA
2.68%	2.63%	40% A	A	A	A
2.58%	2.53%	40% A	A	A	A
2.55%	2.51%	40% AA	AA	AA	AA
2.46%	2.42%	40% A	A	A	A
2.55%	2.51%	40% AA	AA	AA	AA
1.02%	0.99%	NR	A	AA	AA
1.02%	0.99%	40% NR	BBB	A	A
1.02%	0.99%	40% NR	A	AA	AA
1.02%	0.99%	40% NR	BBB	A	A
1.02%	0.99%	40% NR	A	AA	AA
		40%			
1.02%	0.99%	40% NR	BBB	A	A
1.02%	0.99%	40% NR	A	AA	AA
		40%			
1.02%	0.99%	40% NR	BB	BBB	BBB
1.02%	0.99%	40% NR	BBB	A	A
1.02%	0.99%	40% NR	A	AA	AA
1.02%	0.99%	40% NR	BBB	A	A
1.25%	1.29%	20%	BBB	BBB	BBB
1.25%	1.29%	20%	A	A	A
1.25%	1.29%	20%	A	AA	A
		20%			
1.25%	1.29%	20%	A	A	A
1.25%	1.29%	20%	A	AA	A
1.25%	1.29%	20%	A	A	A
1.25%	1.29%	20%	A	AA	A
1.25%	1.29%	20%	BBB	BBB	BBB
1.25%	1.29%	20%	A	AA	A
1.25%	1.29%	20%	A	A	A
1.25%	1.29%	20%	A	AA	A
1.25%	1.29%	20%	A	A	A
1.25%	1.29%	20%	A	AA	A

A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	A	NR
AA	AA	AA	AA	A	NR
A	BBB	A	A	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	A	NR
AA	AA	AA	AA	A	NR
A	BBB	A	A	BB	BB
AA	AA	AA	AA	BB	A
A	A	A	AA	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	AA	BB	BBB
A	A	A	AA	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	AA	BB	BBB
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
A	A	BBB	A	BB	BB
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
A	A	A	AA	BB	BBB
A	A	A	AA	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	AA	BB	BBB
AA	AA	AA	AA	BB	A
A	AA	AA	A	NR	NR
A	A	A	A	NR	NR
A	AA	AA	A	NR	NR
A	A	A	A	NR	NR
A	AA	AA	A	NR	NR
A	A	A	A	NR	NR
A	AA	AA	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	AA	AA	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	A	A	BB	NR
A	A	AA	AA	A	NR
A	A	A	A	A	NR
A	A	A	AA	A	NR
A	A	AA	AA	A	NR
A	A	A	AA	A	NR
A	A	AA	AA	A	NR
BBB	BBB	A	A	BB	NR
A	A	AA	AA	A	NR
A	A	A	AA	A	NR
A	A	AA	AA	A	NR
A	A	A	AA	A	NR
A	A	AA	AA	A	NR

NR	A	4 Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	11 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
BB	A	10 Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
BBB	AA	8 Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	8 Financials	N.Amer	United States
BBB	AA	8 Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
A	A	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	A	4 Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
BBB	AA	8 Financials	N.Amer	United States
BBB	AA	8 Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
A	A	4 Financials	N.Amer	United States
A	AA	7 Financials	N.Amer	United States
NR	A	8 Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
NR	A	8 Financials	Europe	United Kingdom
NR	AA	7 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	AA	7 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	4 Financials	Europe	United Kingdom

AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB					
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB					
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB					
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA		DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA		DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp

HSBCUSDMR	29-Aug-08 HSBC
HDFCLINRCR	29-Aug-08 HDFCL
HDFCLUSDCR	29-Aug-08 HDFCL
HDFCLUSDMM	29-Aug-08 HDFCL
HDFCLUSDMR	29-Aug-08 HDFCL
HDFCLUSDXR	29-Aug-08 HDFCL
HOUNZCAUDMR	29-Aug-08 HOUNZC
HOUNZCUSDCR	29-Aug-08 HOUNZC
HOUNZCUSDMR	29-Aug-08 HOUNZC
HSHCHFCR	29-Aug-08 HSH
HSHCHFMM	29-Aug-08 HSH
HSHEURCR	29-Aug-08 HSH
HSHEURMM	29-Aug-08 HSH
HSHEURMR	29-Aug-08 HSH
HSHGBPMM	29-Aug-08 HSH
HSHSGDCR	29-Aug-08 HSH
HSHSGDMM	29-Aug-08 HSH
HSHTWDCR	29-Aug-08 HSH
HSHUSDCR	29-Aug-08 HSH
HSHUSDMM	29-Aug-08 HSH
HSHUSDMR	29-Aug-08 HSH
HSHEURCR	29-Aug-08 HSH
HSHEURMM	29-Aug-08 HSH
HSHGBPCR	29-Aug-08 HSH
HSHGBPMM	29-Aug-08 HSH
HSHUSDCR	29-Aug-08 HSH
HSHUSDMM	29-Aug-08 HSH
HUBBELUSDMR	29-Aug-08 HUBBEL
HUBBELUSDXR	29-Aug-08 HUBBEL
HUMAUDCR	29-Aug-08 HUM
HUMAUDMR	29-Aug-08 HUM
HUMCHFMR	29-Aug-08 HUM
HUMEURCR	29-Aug-08 HUM
HUMEURMM	29-Aug-08 HUM
HUMEURMR	29-Aug-08 HUM
HUMEURXR	29-Aug-08 HUM
HUMGBPMR	29-Aug-08 HUM
HUMHKDMR	29-Aug-08 HUM
HUMJPYMR	29-Aug-08 HUM
HUMUSDCR	29-Aug-08 HUM
HUMUSDMM	29-Aug-08 HUM
HUMUSDMR	29-Aug-08 HUM
HUMUSDXR	29-Aug-08 HUM
HBAN-NatBankUSDMR	29-Aug-08 HBAN-NatBank
HBAN-NatBankUSDXR	29-Aug-08 HBAN-NatBank
HNTINLEURMM	29-Aug-08 HNTINL
HNTINLEURMR	29-Aug-08 HNTINL
HNTINLUSDMM	29-Aug-08 HNTINL
HNTINLUSDMR	29-Aug-08 HNTINL
HNTINLUSDXR	29-Aug-08 HNTINL
HNTINLAUDMR	29-Aug-08 HNTINL
HNTINLAUDXR	29-Aug-08 HNTINL
HNTINLEURCR	29-Aug-08 HNTINL
HNTINLEURMM	29-Aug-08 HNTINL
HNTINLEURMR	29-Aug-08 HNTINL
HNTINLEURXR	29-Aug-08 HNTINL
HNTINLUSDCR	29-Aug-08 HNTINL
HNTINLUSDMM	29-Aug-08 HNTINL
HNTINLUSDMR	29-Aug-08 HNTINL
HNTINLUSDXR	29-Aug-08 HNTINL
HNTINLAUDXR	29-Aug-08 HNTINL
HNTINLCADMR	29-Aug-08 HNTINL
HNTINLEURCR	29-Aug-08 HNTINL
HNTINLEURMM	29-Aug-08 HNTINL
HNTINLEURMR	29-Aug-08 HNTINL
HNTINLEURXR	29-Aug-08 HNTINL
HNTINLHKDXR	29-Aug-08 HNTINL
HNTINLILSXR	29-Aug-08 HNTINL
HNTINLUSDCR	29-Aug-08 HNTINL
HNTINLUSDMM	29-Aug-08 HNTINL
HNTINLUSDMR	29-Aug-08 HNTINL
HNTINLUSDXR	29-Aug-08 HNTINL
HSECNAUDMR	29-Aug-08 HSECN
HSECNEURCR	29-Aug-08 HSECN

HSBC Hldgs plc	4E46A8	SUBLT2	USD	MR	Composite
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	INR	CR	Composite
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	USD	CR	Composite
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	USD	MM	Composite
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	USD	MR	Composite
Hsg Dev Fin Corp Ltd	Y1A96A	SNRFOR	USD	XR	Composite
Hsg New Zealand Corp	QUBB4F	SNRFOR	AUD	MR	Composite
Hsg New Zealand Corp	QUBB4F	SNRFOR	USD	CR	Composite
Hsg New Zealand Corp	QUBB4F	SNRFOR	USD	MR	Composite
HSH Nordbank AG	DKCA57	SNRFOR	CHF	CR	Composite
HSH Nordbank AG	DKCA57	SNRFOR	CHF	MM	Composite
HSH Nordbank AG	DKCA57	SNRFOR	EUR	CR	Composite
HSH Nordbank AG	DKCA57	SNRFOR	EUR	MM	Composite
HSH Nordbank AG	DKCA57	SNRFOR	EUR	MR	Composite
HSH Nordbank AG	DKCA57	SNRFOR	GBP	MM	Composite
HSH Nordbank AG	DKCA57	SNRFOR	SGD	CR	Composite
HSH Nordbank AG	DKCA57	SNRFOR	SGD	MM	Composite
HSH Nordbank AG	DKCA57	SNRFOR	TWD	CR	Composite
HSH Nordbank AG	DKCA57	SNRFOR	USD	CR	Composite
HSH Nordbank AG	DKCA57	SNRFOR	USD	MM	Composite
HSH Nordbank AG	DKCA57	SNRFOR	USD	MR	Composite
HSH Nordbank AG	DKCA57	SUBLT2	EUR	CR	Composite
HSH Nordbank AG	DKCA57	SUBLT2	EUR	MM	Composite
HSH Nordbank AG	DKCA57	SUBLT2	GBP	CR	Composite
HSH Nordbank AG	DKCA57	SUBLT2	GBP	MM	Composite
HSH Nordbank AG	DKCA57	SUBLT2	USD	CR	Composite
HSH Nordbank AG	DKCA57	SUBLT2	USD	MM	Composite
Hubbell Inc	4I7861	SNRFOR	USD	MR	Composite
Hubbell Inc	4I7861	SNRFOR	USD	XR	Composite
Humana Inc	488CDE	SNRFOR	AUD	CR	Composite
Humana Inc	488CDE	SNRFOR	AUD	MR	Composite
Humana Inc	488CDE	SNRFOR	CHF	MR	Composite
Humana Inc	488CDE	SNRFOR	EUR	CR	Composite
Humana Inc	488CDE	SNRFOR	EUR	MM	Composite
Humana Inc	488CDE	SNRFOR	EUR	MR	Composite
Humana Inc	488CDE	SNRFOR	EUR	XR	Composite
Humana Inc	488CDE	SNRFOR	GBP	MR	Composite
Humana Inc	488CDE	SNRFOR	HKD	MR	Composite
Humana Inc	488CDE	SNRFOR	JPY	MR	Composite
Humana Inc	488CDE	SNRFOR	USD	CR	Composite
Humana Inc	488CDE	SNRFOR	USD	MM	Composite
Humana Inc	488CDE	SNRFOR	USD	MR	Composite
Humana Inc	488CDE	SNRFOR	USD	XR	Composite
Huntington Natl Bk	UY89DZ	SNRFOR	USD	MR	Composite
Huntington Natl Bk	UY89DZ	SNRFOR	USD	XR	Composite
HUNTSMAN Intl LLC	48B71G	SECDOM	EUR	MM	Composite
HUNTSMAN Intl LLC	48B71G	SECDOM	EUR	MR	Composite
HUNTSMAN Intl LLC	48B71G	SECDOM	USD	MM	Composite
HUNTSMAN Intl LLC	48B71G	SECDOM	USD	MR	Composite
HUNTSMAN Intl LLC	48B71G	SECDOM	USD	XR	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	AUD	MR	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	AUD	XR	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	EUR	CR	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	EUR	MM	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	EUR	MR	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	EUR	XR	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	USD	CR	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	USD	MM	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	USD	MR	Composite
HUNTSMAN Intl LLC	48B71G	SNRFOR	USD	XR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	AUD	XR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	CAD	MR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	EUR	CR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	EUR	MM	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	EUR	MR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	EUR	XR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	HKD	XR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	ILS	XR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	USD	CR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	USD	MM	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	USD	MR	Composite
HUNTSMAN Intl LLC	48B71G	SUBLT2	USD	XR	Composite
Husky Engy Inc	48C85A	SNRFOR	AUD	MR	Composite
Husky Engy Inc	48C85A	SNRFOR	EUR	CR	Composite

1.25%	1.12%	1.80%	1.83%	2.15%	2.45%	2.55%	2.63%	2.85%
1.25%	1.12%	1.80%	1.83%	2.15%	2.45%	2.55%	2.63%	2.85%
1.25%	1.07%	1.80%	1.76%	2.07%	2.35%	2.45%	2.52%	2.73%
1.25%	1.06%	1.80%	1.74%	2.05%	2.33%	2.42%	2.50%	2.70%
0.83%	0.90%	1.01%	1.06%	1.25%	1.31%	1.31%	1.32%	1.26%
0.79%	0.86%	0.97%	1.06%	1.19%	1.25%	1.26%	1.27%	1.26%
0.83%	0.90%	1.01%	1.06%	1.25%	1.31%	1.31%	1.32%	1.26%
0.79%	0.86%	0.97%	1.06%	1.19%	1.25%	1.26%	1.27%	1.26%
0.79%	0.86%	0.97%	1.06%	1.19%	1.25%	1.26%	1.27%	1.26%
0.83%	0.90%	1.01%	1.06%	1.25%	1.31%	1.31%	1.32%	1.26%
0.79%	0.86%	0.97%	1.06%	1.19%	1.25%	1.26%	1.27%	1.26%
0.83%	0.90%	1.01%	1.06%	1.25%	1.31%	1.31%	1.32%	1.26%
0.83%	0.90%	1.01%	1.06%	1.25%	1.31%	1.31%	1.32%	1.26%
0.79%	0.86%	0.97%	1.06%	1.19%	1.25%	1.26%	1.27%	1.26%
1.60%	1.97%	2.26%	2.58%	2.80%	3.04%	3.03%	3.02%	2.94%
1.60%	1.97%	2.26%	2.46%	2.68%	2.91%	2.90%	2.88%	2.94%
1.60%	1.97%	2.26%	2.58%	2.80%	3.04%	3.03%	3.02%	2.94%
1.60%	1.97%	2.26%	2.46%	2.68%	2.91%	2.90%	2.88%	2.94%
1.60%	1.97%	2.26%	2.46%	2.68%	2.91%	2.90%	2.88%	2.94%
0.71%	0.90%	1.17%	1.40%	1.61%	1.79%	1.90%	2.03%	2.09%
0.71%	0.90%	1.17%	1.40%	1.61%	1.79%	1.90%	2.03%	2.09%
0.71%	0.90%	1.17%	1.40%	1.62%	1.79%	1.91%	2.03%	2.09%
0.71%	0.90%	1.17%	1.40%	1.62%	1.79%	1.91%	2.03%	2.09%
0.71%	0.90%	1.17%	1.40%	1.62%	1.79%	1.91%	2.03%	2.09%
0.71%	0.90%	1.17%	1.40%	1.61%	1.79%	1.90%	2.03%	2.09%
0.71%	0.95%	1.23%	1.47%	1.70%	1.89%	2.01%	2.14%	2.20%
0.71%	0.90%	1.17%	1.40%	1.62%	1.79%	1.91%	2.03%	2.09%
0.71%	0.87%	1.13%	1.35%	1.56%	1.73%	1.83%	1.96%	2.01%
					2.40%			
3.05%	3.05%	3.05%	3.55%	3.80%	4.13%	4.06%	4.15%	4.20%
3.05%	3.05%	3.05%	3.55%	3.80%	4.13%	4.06%	4.15%	4.20%
3.05%	3.05%	3.05%	3.55%	3.80%	4.13%	4.06%	4.15%	4.20%
3.05%	3.05%	3.05%	3.55%	3.80%	4.13%	4.06%	4.15%	4.20%
3.05%	3.05%	3.05%	3.55%	3.80%	4.13%	4.06%	4.15%	4.20%
2.00%	2.20%	2.76%	3.22%	3.65%	4.23%	4.19%	4.50%	4.84%
2.00%	2.20%	2.76%	3.22%	3.65%	4.23%	4.19%	4.50%	4.84%
2.00%	2.20%	3.13%	3.52%	4.09%	4.72%	4.73%	4.92%	4.84%
2.00%	2.20%	3.01%	3.38%	3.92%	4.53%	4.54%	4.72%	4.84%
2.00%	2.20%	2.98%	3.34%	3.88%	4.48%	4.49%	4.67%	4.84%
2.00%	2.20%	2.87%	3.22%	3.74%	4.32%	4.32%	4.50%	4.84%
2.00%	2.20%	3.13%	3.52%	4.09%	4.72%	4.73%	4.92%	4.84%
2.00%	2.20%	3.13%	3.52%	4.09%	4.72%	4.73%	4.92%	4.84%
2.00%	2.20%	2.98%	3.34%	3.88%	4.48%	4.49%	4.67%	4.84%
2.00%	2.20%	2.87%	3.22%	3.74%	4.32%	4.32%	4.50%	4.84%
2.00%	2.20%	2.87%	3.22%	3.74%	4.32%	4.32%	4.50%	4.84%
2.00%	2.20%	2.87%	3.22%	3.74%	4.32%	4.32%	4.50%	4.84%
2.13%	2.31%	3.02%	3.75%	4.17%	4.54%	4.63%	4.73%	4.73%
2.05%	2.22%	2.90%	3.60%	4.01%	4.36%	4.45%	4.54%	4.54%
2.03%	2.17%	2.85%	3.57%	3.97%	4.31%	4.44%	4.49%	4.49%
1.99%	2.16%	2.77%	3.43%	3.85%	4.19%	4.23%	4.33%	4.33%
1.99%	2.16%	2.77%	3.43%	3.85%	4.19%	4.23%	4.33%	4.33%
1.99%	2.16%	2.77%	3.43%	3.85%	4.19%	4.23%	4.33%	4.33%
2.13%	2.31%	3.02%	3.75%	4.17%	4.54%	4.63%	4.73%	4.73%
2.13%	2.31%	3.02%	3.75%	4.17%	4.54%	4.63%	4.73%	4.73%
2.03%	2.17%	2.85%	3.57%	3.97%	4.31%	4.44%	4.49%	4.49%
1.99%	2.16%	2.77%	3.43%	3.85%	4.19%	4.23%	4.33%	4.33%
0.32%	0.63%	0.81%	0.89%	1.04%	1.14%	1.20%	1.29%	1.38%
0.34%	0.66%	0.85%	0.94%	1.09%	1.20%	1.25%	1.32%	1.45%

		20%				
3.02%	3.22%	40%	NR	A	NR	A
3.02%	3.22%	40%	NR	A	NR	A
2.90%	3.09%	40%	NR	BBB	NR	BBB
2.87%	3.06%	40%	NR	BBB	NR	BBB
		40%				
		40%				
		40%				
		40%				
1.35%	1.31%	40%	BBB	BBB	BBB	NR
1.30%	1.31%	40%	A	A	A	NR
1.35%	1.31%	40%	BBB	BBB	BBB	NR
1.30%	1.31%	40%	A	A	A	NR
		40%				
1.30%	1.31%	40%	A	A	A	NR
1.35%	1.31%	40%	BBB	BBB	BBB	NR
1.30%	1.31%	40%	A	A	A	NR
1.35%	1.31%	40%	BBB	BBB	BBB	NR
1.35%	1.31%	40%	BBB	BBB	BBB	NR
1.30%	1.31%	40%	A	A	A	NR
		40%				
3.05%	2.97%	20%	NR	NR	NR	BB
2.93%	2.97%	20%	NR	NR	NR	BBB
3.05%	2.97%	20%	NR	NR	NR	BB
2.93%	2.97%	20%	NR	NR	NR	BBB
		20%				
2.93%	2.97%	20%	NR	NR	NR	BBB
		40%				
		40%				
2.15%	2.25%	40%	NR	BB	BB	BBB
2.15%	2.25%	40%	NR	BB	BB	BBB
2.15%	2.25%	40%	NR	A	A	AA
		40%				
		40%				
2.15%	2.25%	40%	NR	A	A	AA
		40%				
2.15%	2.25%	40%	NR	A	A	AA
		40%				
2.15%	2.25%	40%	NR	BB	BB	BBB
2.26%	2.25%	40%	NR	BBB	BBB	A
		40%				
2.15%	2.25%	40%	NR	A	A	AA
2.07%	2.25%	40%	NR	BBB	BBB	A
		40%				
		40%				
4.24%	4.32%	67.50%				
4.24%	4.32%	67.50%				
4.24%	4.32%	67.50%				
4.24%	4.32%	67.50%			NR	NR
4.24%	4.32%	67.50%			NR	NR
4.91%	4.43%		NR	NR	B	BB
4.91%	4.43%	36.57%	NR	NR	B	BB
4.91%	4.43%	36.57%	NR	NR	BB	BBB
4.91%	4.43%	36.57%	NR	NR	BB	BBB
4.91%	4.43%	36.57%	NR	NR	BB	BBB
4.91%	4.43%	36.00%	NR	NR	BBB	A
4.91%	4.43%	36.57%	NR	NR	BB	BBB
4.91%	4.43%	36.57%				
4.91%	4.43%	36.57%	NR	NR	BB	BBB
4.91%	4.43%	36.00%	NR	NR	BBB	A
4.91%	4.43%	20%				
4.91%	4.43%	20%				
4.85%	4.87%	20%	BBB	A	A	A
4.66%	4.67%	20%	BBB	A	A	A
4.61%	4.62%	20%	BBB	A	A	A
4.44%	4.46%	20%	A	AA	AA	AA
4.44%	4.46%	20%	A	AA	AA	AA
4.44%	4.46%	20%	A	AA	AA	AA
4.85%	4.87%	20%	BBB	A	A	A
4.85%	4.87%	20%				
4.61%	4.62%	20%	BBB	A	A	A
4.44%	4.46%	20%	A	AA	AA	AA
1.44%	1.48%	40%	BB	BBB	BBB	BBB
1.52%	1.55%	40%	BBB	A	A	A

A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
BBB	BB	B	B	NR	B
A	BBB	BB	BB	NR	BB
BBB	BB	B	B	NR	B
A	BBB	BB	BB	NR	BB
A	BBB	BB	BB	NR	BB
BBB	BB	B	B	NR	B
A	BBB	BB	BB	NR	BB
BBB	BB	B	B	NR	B
BBB	BB	B	B	NR	B
A	BBB	BB	BB	NR	BB
BB	BB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
	NR				
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	B	B	B	NR	NR
BB	B	B	B	NR	NR
BBB	BB	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
A	BBB	BBB	BBB	NR	NR
BBB	BB	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
A	BBB	BBB	BBB	NR	NR
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB

	NR		Financials	Europe	United Kingdom
A	BBB	6	Financials	India	India
A	BBB	6	Financials	India	India
BBB	BBB	6	Financials	India	India
BBB	BBB	6	Financials	India	India
	NR		Financials	India	India
	NR		Government	Oceania	New Zealand
	NR		Government	Oceania	New Zealand
	NR		Government	Oceania	New Zealand
NR	BBB	6	Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
	NR		Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
NR	BBB	6	Government	Europe	Germany
	NR		Government	Europe	Germany
NR	BBB	4	Government	Europe	Germany
NR	BBB	4	Government	Europe	Germany
NR	BBB	4	Government	Europe	Germany
NR	BBB	4	Government	Europe	Germany
	NR		Government	Europe	Germany
NR	BBB	4	Government	Europe	Germany
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
NR	A	6	Health Care	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	NR	2	Basic Materials	N.Amer	United States
NR	NR	2	Basic Materials	N.Amer	United States
NR	A	7	Basic Materials	N.Amer	United States
NR	A	7	Basic Materials	N.Amer	United States
NR	A	6	Basic Materials	N.Amer	United States
NR	A	6	Basic Materials	N.Amer	United States
NR	A	6	Basic Materials	N.Amer	United States
NR	A	6	Basic Materials	N.Amer	United States
NR	A	6	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	A	6	Basic Materials	N.Amer	United States
NR	A	6	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	AA	7	Basic Materials	N.Amer	United States
BBB	AA	7	Basic Materials	N.Amer	United States
BBB	A	7	Basic Materials	N.Amer	United States
A	AA	6	Basic Materials	N.Amer	United States
A	AA	6	Basic Materials	N.Amer	United States
A	AA	6	Basic Materials	N.Amer	United States
BBB	AA	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	A	7	Basic Materials	N.Amer	United States
A	AA	6	Basic Materials	N.Amer	United States
BB	AA	11	Oil & Gas	N.Amer	Canada
BBB	AA	10	Oil & Gas	N.Amer	Canada

AA	AA					
	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
	A	Thin	DocAdj	Thin	DocAdj	DocAdj
	A	Thin	DocAdj	Thin	DocAdj	DocAdj
	A					
AA	AA					
AA	AA					
AA	AA					
A	A	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	A	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
A	A					
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA					
A	AA					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
BB	BB					
BB	BB					
BB	BB					
BB	BB			Thin	Thin	Thin
BB	BB			Thin	Thin	Thin
B	BB	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
B	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
B	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
B	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
B	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
B	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin					

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

HSECNEURMM	29-Aug-08 HSECN
HSECNEURMR	29-Aug-08 HSECN
HSECNEURXR	29-Aug-08 HSECN
HSECNUSDCR	29-Aug-08 HSECN
HSECNUSDMM	29-Aug-08 HSECN
HSECNUSDMR	29-Aug-08 HSECN
HSECNUSDXR	29-Aug-08 HSECN
HUWHY-FinCaymanEURCR	29-Aug-08 HUWHY-FinCayman
HUWHY-FinCaymanEURMM	29-Aug-08 HUWHY-FinCayman
HUWHY-FinCaymanEURMR	29-Aug-08 HUWHY-FinCayman
HUWHY-FinCaymanUSDCR	29-Aug-08 HUWHY-FinCayman
HUWHY-FinCaymanUSDMR	29-Aug-08 HUWHY-FinCayman
HUWHY-INT0313EURCR	29-Aug-08 HUWHY-INT0313
HUWHY-INT0313EURMR	29-Aug-08 HUWHY-INT0313
HUWHY-INT0313JPYCR	29-Aug-08 HUWHY-INT0313
HUWHY-INT0313SEKCR	29-Aug-08 HUWHY-INT0313
HUWHY-INT0313USDCR	29-Aug-08 HUWHY-INT0313
HUWHY-INT0313USDMR	29-Aug-08 HUWHY-INT0313
HUWHY-INT0313USDXR	29-Aug-08 HUWHY-INT0313
HUWHYAUDCR	29-Aug-08 HUWHY
HUWHYAUDMM	29-Aug-08 HUWHY
HUWHYAUDMR	29-Aug-08 HUWHY
HUWHYCADCR	29-Aug-08 HUWHY
HUWHYCHFCR	29-Aug-08 HUWHY
HUWHYEURCR	29-Aug-08 HUWHY
HUWHYEURMM	29-Aug-08 HUWHY
HUWHYEURMR	29-Aug-08 HUWHY
HUWHYEURXR	29-Aug-08 HUWHY
HUWHYGBPCR	29-Aug-08 HUWHY
HUWHYGBPMM	29-Aug-08 HUWHY
HUWHYGBPMR	29-Aug-08 HUWHY
HUWHYHKDCR	29-Aug-08 HUWHY
HUWHYHKDMR	29-Aug-08 HUWHY
HUWHYILSMR	29-Aug-08 HUWHY
HUWHYJPYCR	29-Aug-08 HUWHY
HUWHYJPYMM	29-Aug-08 HUWHY
HUWHYJPYMR	29-Aug-08 HUWHY
HUWHYNOKCR	29-Aug-08 HUWHY
HUWHYNZDCR	29-Aug-08 HUWHY
HUWHYSEKCR	29-Aug-08 HUWHY
HUWHYSGDCR	29-Aug-08 HUWHY
HUWHYSGDMR	29-Aug-08 HUWHY
HUWHYTWDCR	29-Aug-08 HUWHY
HUWHYUSDCR	29-Aug-08 HUWHY
HUWHYUSDMM	29-Aug-08 HUWHY
HUWHYUSDMR	29-Aug-08 HUWHY
HUWHYUSDXR	29-Aug-08 HUWHY
HUWHYZARCR	29-Aug-08 HUWHY
HYAKUGOJPYCR	29-Aug-08 HYAKUGO
HYAKUGOJPYXR	29-Aug-08 HYAKUGO
HYAKUGOUSDCR	29-Aug-08 HYAKUGO
HYATTAUDMR	29-Aug-08 HYATT
HYATTEURCR	29-Aug-08 HYATT
HYATTEURMM	29-Aug-08 HYATT
HYATTEURMR	29-Aug-08 HYATT
HYATTGBPMR	29-Aug-08 HYATT
HYATTUSDCR	29-Aug-08 HYATT
HYATTUSDMM	29-Aug-08 HYATT
HYATTUSDMR	29-Aug-08 HYATT
HYATTUSDXR	29-Aug-08 HYATT
WPDHLD-HydltdAUDCR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdAUDMM	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdCHFCR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdCHFMM	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdEURCR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdEURMM	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdEURMR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdGBPCR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdGBPMM	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdGBPMR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdJPYCR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdJPYMM	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdNZDCR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdNZDMM	29-Aug-08 WPDHLD-Hydltd

Husky Engy Inc	48C85A	SNRFOR	EUR	MM	Composite
Husky Engy Inc	48C85A	SNRFOR	EUR	MR	Composite
Husky Engy Inc	48C85A	SNRFOR	EUR	XR	Composite
Husky Engy Inc	48C85A	SNRFOR	USD	CR	Composite
Husky Engy Inc	48C85A	SNRFOR	USD	MM	Composite
Husky Engy Inc	48C85A	SNRFOR	USD	MR	Composite
Husky Engy Inc	48C85A	SNRFOR	USD	XR	Composite
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	EUR	CR	Composite
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	EUR	MM	Composite
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	EUR	MR	Composite
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	USD	CR	Composite
Hutchison Whampoa Fin Cayman Is Ltd	48CC55	SNRFOR	USD	MR	Composite
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	EUR	CR	Composite
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	EUR	MR	Composite
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	JPY	CR	Composite
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	SEK	CR	Composite
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	USD	CR	Composite
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	USD	MR	Composite
Hutchison Whampoa Intl 03 13 Lt	GKAD9S	SNRFOR	USD	XR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	AUD	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	AUD	MM	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	AUD	MR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	CAD	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	CHF	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	EUR	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	EUR	MM	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	EUR	MR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	EUR	XR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	GBP	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	GBP	MM	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	GBP	MR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	HKD	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	HKD	MR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	ILS	MR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	JPY	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	JPY	MM	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	JPY	MR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	NOK	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	NZD	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	SEK	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	SGD	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	SGD	MR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	TWD	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	USD	CR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	USD	MM	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	USD	MR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	USD	XR	Composite
Hutchison Whampoa Ltd	48CC56	SNRFOR	ZAR	CR	Composite
Hyakugo Bk Ltd	JL4AH9	SNRFOR	JPY	CR	Composite
Hyakugo Bk Ltd	JL4AH9	SNRFOR	JPY	XR	Composite
Hyakugo Bk Ltd	JL4AH9	SNRFOR	USD	CR	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	AUD	MR	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	EUR	CR	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	EUR	MM	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	EUR	MR	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	GBP	MR	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	USD	CR	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	USD	MM	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	USD	MR	Composite
Hyatt Equities LLC	48CDCB	SNRFOR	USD	XR	Composite
HYDER Ltd	GKAEFM	SNRFOR	AUD	CR	Composite
HYDER Ltd	GKAEFM	SNRFOR	AUD	MM	Composite
HYDER Ltd	GKAEFM	SNRFOR	CHF	CR	Composite
HYDER Ltd	GKAEFM	SNRFOR	CHF	MM	Composite
HYDER Ltd	GKAEFM	SNRFOR	EUR	CR	Composite
HYDER Ltd	GKAEFM	SNRFOR	EUR	MM	Composite
HYDER Ltd	GKAEFM	SNRFOR	EUR	MR	Composite
HYDER Ltd	GKAEFM	SNRFOR	GBP	CR	Composite
HYDER Ltd	GKAEFM	SNRFOR	GBP	MM	Composite
HYDER Ltd	GKAEFM	SNRFOR	GBP	MR	Composite
HYDER Ltd	GKAEFM	SNRFOR	JPY	CR	Composite
HYDER Ltd	GKAEFM	SNRFOR	JPY	MM	Composite
HYDER Ltd	GKAEFM	SNRFOR	NZD	CR	Composite
HYDER Ltd	GKAEFM	SNRFOR	NZD	MM	Composite

0.33%	0.63%	0.82%	0.90%	1.05%	1.15%	1.20%	1.27%	1.39%
0.32%	0.63%	0.81%	0.89%	1.04%	1.14%	1.19%	1.25%	1.38%
0.31%	0.60%	0.78%	0.86%	1.00%	1.10%	1.14%	1.21%	1.33%
0.34%	0.66%	0.85%	0.94%	1.09%	1.20%	1.25%	1.32%	1.45%
0.33%	0.63%	0.82%	0.90%	1.05%	1.15%	1.20%	1.27%	1.39%
0.32%	0.63%	0.81%	0.89%	1.04%	1.14%	1.19%	1.25%	1.38%
0.31%	0.60%	0.78%	0.86%	1.00%	1.10%	1.14%	1.21%	1.33%
	0.69%	0.81%	1.00%	1.16%	1.31%	1.38%	1.47%	1.67%
	0.69%	0.81%	1.00%	1.16%	1.31%	1.38%	1.47%	1.67%

0.53%	0.60%	0.76%	1.01%	1.17%	1.34%	1.42%	1.52%	1.62%
0.53%	0.60%	0.76%	0.97%	1.11%	1.27%	1.35%	1.44%	1.54%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.52%	0.58%	0.73%	0.95%	1.11%	1.27%	1.35%	1.46%	1.55%
0.51%	0.57%	0.75%	0.97%	1.11%	1.26%	1.33%	1.46%	1.54%
0.49%	0.55%	0.70%	0.91%	1.06%	1.21%	1.28%	1.39%	1.48%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.52%	0.58%	0.73%	0.95%	1.11%	1.27%	1.35%	1.46%	1.55%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.51%	0.57%	0.75%	0.97%	1.11%	1.26%	1.33%	1.46%	1.54%
0.51%	0.57%	0.75%	0.97%	1.11%	1.26%	1.33%	1.46%	1.54%
0.53%	0.60%	0.76%	0.98%	1.15%	1.31%	1.39%	1.49%	1.61%
0.53%	0.60%	0.76%	0.98%	1.15%	1.31%	1.39%	1.49%	1.61%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.51%	0.57%	0.75%	0.97%	1.11%	1.26%	1.33%	1.46%	1.54%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.52%	0.58%	0.73%	0.95%	1.11%	1.27%	1.35%	1.46%	1.55%
0.51%	0.57%	0.75%	0.97%	1.11%	1.26%	1.33%	1.46%	1.54%
0.49%	0.55%	0.70%	0.91%	1.06%	1.21%	1.28%	1.39%	1.48%
0.53%	0.60%	0.76%	0.98%	1.15%	1.32%	1.39%	1.51%	1.61%
0.37%	0.64%	0.71%	0.75%	0.84%	0.91%			
0.37%	0.64%	0.71%	0.75%	0.84%	0.91%			
0.37%	0.64%	0.71%	0.75%	0.84%	0.91%			
0.16%	0.20%	0.41%	0.51%	0.51%	0.66%	0.70%	1.10%	
0.17%	0.21%	0.43%	0.54%	0.54%	0.70%	0.74%	1.15%	
0.16%	0.20%	0.41%	0.51%	0.51%	0.66%	0.70%	1.10%	
0.16%	0.20%	0.41%	0.51%	0.51%	0.66%	0.70%	1.10%	
0.17%	0.21%	0.43%	0.54%	0.54%	0.70%	0.74%	1.15%	
0.16%	0.20%	0.41%	0.51%	0.51%	0.66%	0.70%	1.10%	
0.15%	0.19%	0.40%	0.49%	0.49%	0.64%	0.68%	1.06%	

1.46%	1.49%	40% BBB	A	A	A
1.44%	1.48%	40% BBB	AA	AA	AA
1.39%	1.42%	40% BBB	A	A	A
1.52%	1.55%	40% BBB	A	A	A
1.46%	1.49%	40% BBB	A	A	A
1.44%	1.48%	40% BBB	AA	AA	AA
1.39%	1.42%	40% BBB	A	A	A
		40%			
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.73%	1.76%	38.13% BB	BBB	BBB	A
		38.13%			
1.73%	1.76%	38.13% BB	BBB	BBB	BBB
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	38.13% BBB	A	A	AA
1.73%	1.76%	38.13% BBB	A	A	A
1.73%	1.76%	38.13% BBB	A	A	AA
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	38.13% BBB	A	A	AA
		38.13%			
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	38.13% BBB	A	A	A
1.73%	1.76%	38.13% BBB	A	A	A
1.73%	1.76%	38.13% BB	BBB	BBB	A
		38.13%			
1.73%	1.76%	38.13% BB	BBB	BBB	A
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	38.13% BBB	A	A	A
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	37.86% A	AA	AA	AA
1.73%	1.76%	38.13% BBB	A	A	AA
1.73%	1.76%	38.13% BBB	A	A	A
1.73%	1.76%	38.13% BBB	A	A	AA
1.73%	1.76%	37.86% A	AA	AA	AA
		30% NR	NR	NR	NR
		30% NR	NR	NR	NR
		30% NR	NR	NR	NR
1.70%		40% BB	BB	B	B
1.70%		40% BBB	BBB	BB	BB
		40%			
1.70%		40% A	A	BBB	BBB
1.70%		40% A	A	BBB	BBB
1.70%		40% BBB	BBB	BB	BB
		40%			
1.70%		40% A	A	BBB	BBB
1.70%		40% BBB	BBB	BB	BB
		40%			
		40%			
		40%			
		40%			
		40%			
0.82%		40%			
		40%			
0.82%		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			

A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	

BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
AA	AA	AA	AA	AA	NR
AA	AA	AA	AA	AA	NR
AA	AA	AA	AA	AA	NR
AA	AA	AA	A	A	NR
A	AA	AA	A	A	NR
AA	AA	AA	A	A	NR
AA	AA	AA	AA	AA	NR
AA	AA	AA	A	A	NR
AA	AA	AA	AA	AA	NR
A	AA	AA	A	A	NR
A	AA	AA	A	A	NR
A	A	A	BBB	BBB	NR
A	A	A	BBB	BBB	NR
AA	AA	AA	AA	AA	NR
AA	AA	AA	AA	AA	NR
AA	AA	AA	AA	AA	NR
A	AA	AA	A	A	NR
AA	AA	AA	AA	AA	NR
AA	AA	AA	AA	AA	NR
AA	AA	AA	A	A	NR
A	AA	AA	A	A	NR
AA	AA	AA	A	A	NR
AA	AA	AA	AA	AA	NR
NR	NR				
NR	NR				
NR	NR				
B	CCC	B	B		NR
BB	B	BB	BB		NR
BBB	BB	BBB	BBB		NR
BBB	BB	BBB	BBB		NR
BB	B	BB	BB		NR
BBB	BB	BBB	BBB		NR
BB	B	BB	BB		NR
					NR
					NR

BBB	AA	10	Oil & Gas	N.Amer	Canada
A	AA	10	Oil & Gas	N.Amer	Canada
BBB	AA	10	Oil & Gas	N.Amer	Canada
BBB	AA	10	Oil & Gas	N.Amer	Canada
BBB	AA	10	Oil & Gas	N.Amer	Canada
A	AA	10	Oil & Gas	N.Amer	Canada
BBB	AA	10	Oil & Gas	N.Amer	Canada
	NR		Industrials	OffShore	Cayman Islands
	NR	2	Industrials	OffShore	Cayman Islands
	NR		Industrials	OffShore	Cayman Islands
	NR	2	Industrials	OffShore	Cayman Islands
	NR		Industrials	OffShore	Cayman Islands
	NR		Consumer Services	OffShore	Cayman Islands
	NR		Consumer Services	OffShore	Cayman Islands
	NR		Consumer Services	OffShore	Cayman Islands
	NR		Consumer Services	OffShore	Cayman Islands
	NR		Consumer Services	OffShore	Cayman Islands
	NR		Consumer Services	OffShore	Cayman Islands
	NR		Consumer Services	OffShore	Cayman Islands
NR	A	3	Industrials	Asia	Hong Kong
	NR		Industrials	Asia	Hong Kong
NR	A	3	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	13	Industrials	Asia	Hong Kong
NR	A	13	Industrials	Asia	Hong Kong
NR	AA	13	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	13	Industrials	Asia	Hong Kong
	NR		Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	A	13	Industrials	Asia	Hong Kong
NR	A	13	Industrials	Asia	Hong Kong
NR	AA	13	Industrials	Asia	Hong Kong
	NR		Industrials	Asia	Hong Kong
NR	AA	13	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	A	13	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
NR	AA	13	Industrials	Asia	Hong Kong
NR	A	13	Industrials	Asia	Hong Kong
NR	AA	13	Industrials	Asia	Hong Kong
NR	AA	11	Industrials	Asia	Hong Kong
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	BBB	3	Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom

BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB		Thin	Thin	Thin	Thin
A	BBB					
A	BBB		Thin	Thin	Thin	Thin
A	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	DocAdj
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					

DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj

Thin

Thin

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

WPDHLD-HydltdUSDCR	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdUSDMM	29-Aug-08 WPDHLD-Hydltd
WPDHLD-HydltdUSDMR	29-Aug-08 WPDHLD-Hydltd
QHELCADCR	29-Aug-08 QHEL
QHELEURCR	29-Aug-08 QHEL
QHELEURMM	29-Aug-08 QHEL
QHELUSDCR	29-Aug-08 QHEL
QHELUSDMM	29-Aug-08 QHEL
QHELUSDMR	29-Aug-08 QHEL
QHELUSDXR	29-Aug-08 QHEL
HYUELEEURCR	29-Aug-08 HYUELE
HYUELEEURMM	29-Aug-08 HYUELE
HYUELEKRWMR	29-Aug-08 HYUELE
HYUELEUSDCR	29-Aug-08 HYUELE
HYUELEUSDMR	29-Aug-08 HYUELE
HYUELEUSDXR	29-Aug-08 HYUELE
HYOGOJPYCR	29-Aug-08 HYOGO
HYOGOJPYMM	29-Aug-08 HYOGO
HYOGOJPYMR	29-Aug-08 HYOGO
HYOGOJPYXR	29-Aug-08 HYOGO
HYPESSEURCR	29-Aug-08 HYPESS
HYPESSEURMM	29-Aug-08 HYPESS
HYPESSEURMR	29-Aug-08 HYPESS
HYPESSUSDCR	29-Aug-08 HYPESS
HYPESSUSDMM	29-Aug-08 HYPESS
KARHYPAUDMM	29-Aug-08 KARHYP
KARHYPEURCR	29-Aug-08 KARHYP
KARHYPEURMM	29-Aug-08 KARHYP
KARHYPGBPCR	29-Aug-08 KARHYP
KARHYPGBPMM	29-Aug-08 KARHYP
KARHYPUSDCR	29-Aug-08 KARHYP
KARHYPUSDMM	29-Aug-08 KARHYP
KARHYPUSDMR	29-Aug-08 KARHYP
HYSANAUDMR	29-Aug-08 HYSAN
HYSANEURCR	29-Aug-08 HYSAN
HYSANEURMM	29-Aug-08 HYSAN
HYSANEURMR	29-Aug-08 HYSAN
HYSANGBPCR	29-Aug-08 HYSAN
HYSANHKDCR	29-Aug-08 HYSAN
HYSANHKDMR	29-Aug-08 HYSAN
HYSANUSDCR	29-Aug-08 HYSAN
HYSANUSDMM	29-Aug-08 HYSAN
HYSANUSDMR	29-Aug-08 HYSAN
HYSANUSDXR	29-Aug-08 HYSAN
HYNMTR-HCSJPYCR	29-Aug-08 HYNMTR-HCS
HYNMTR-HCSKRWCR	29-Aug-08 HYNMTR-HCS
HYNMTR-HCSMYRCR	29-Aug-08 HYNMTR-HCS
HYNMTR-HCSUSDCR	29-Aug-08 HYNMTR-HCS
HYNMTR-HCSUSDMR	29-Aug-08 HYNMTR-HCS
HYNMTRAUDMR	29-Aug-08 HYNMTR
HYNMTRCHFCR	29-Aug-08 HYNMTR
HYNMTREURCR	29-Aug-08 HYNMTR
HYNMTREURMM	29-Aug-08 HYNMTR
HYNMTREURMR	29-Aug-08 HYNMTR
HYNMTRGBPCR	29-Aug-08 HYNMTR
HYNMTRJPYCR	29-Aug-08 HYNMTR
HYNMTRKRWCR	29-Aug-08 HYNMTR
HYNMTRSEKCR	29-Aug-08 HYNMTR
HYNMTRUSDCR	29-Aug-08 HYNMTR
HYNMTRUSDMM	29-Aug-08 HYNMTR
HYNMTRUSDMR	29-Aug-08 HYNMTR
HYNMTRUSDXR	29-Aug-08 HYNMTR
IACIAUDMR	29-Aug-08 IACI
IACIAUDXR	29-Aug-08 IACI
IACICADMR	29-Aug-08 IACI
IACICHFMR	29-Aug-08 IACI
IACICHFXR	29-Aug-08 IACI
IACIEURCR	29-Aug-08 IACI
IACIEURMM	29-Aug-08 IACI
IACIEURMR	29-Aug-08 IACI
IACIEURXR	29-Aug-08 IACI
IACIGBPXR	29-Aug-08 IACI
IACIHKDMR	29-Aug-08 IACI
IACIJPYMR	29-Aug-08 IACI

HYDER Ltd	GKAEFM	SNRFOR	USD	CR	Composite
HYDER Ltd	GKAEFM	SNRFOR	USD	MM	Composite
HYDER Ltd	GKAEFM	SNRFOR	USD	MR	Composite
Hydro Que	48CG95	SNRFOR	CAD	CR	Composite
Hydro Que	48CG95	SNRFOR	EUR	CR	Composite
Hydro Que	48CG95	SNRFOR	EUR	MM	Composite
Hydro Que	48CG95	SNRFOR	USD	CR	Composite
Hydro Que	48CG95	SNRFOR	USD	MM	Composite
Hydro Que	48CG95	SNRFOR	USD	MR	Composite
Hydro Que	48CG95	SNRFOR	USD	XR	Composite
Hynix Semicon Inc	Y1B983	SNRFOR	EUR	CR	Composite
Hynix Semicon Inc	Y1B983	SNRFOR	EUR	MM	Composite
Hynix Semicon Inc	Y1B983	SNRFOR	KRW	MR	Composite
Hynix Semicon Inc	Y1B983	SNRFOR	USD	CR	Composite
Hynix Semicon Inc	Y1B983	SNRFOR	USD	MR	Composite
Hynix Semicon Inc	Y1B983	SNRFOR	USD	XR	Composite
Hyogo Prefecture	JL4BE8	SNRFOR	JPY	CR	Composite
Hyogo Prefecture	JL4BE8	SNRFOR	JPY	MM	Composite
Hyogo Prefecture	JL4BE8	SNRFOR	JPY	MR	Composite
Hyogo Prefecture	JL4BE8	SNRFOR	JPY	XR	Composite
Hypbk in Essen AG	48DA5T	SNRFOR	EUR	CR	Composite
Hypbk in Essen AG	48DA5T	SNRFOR	EUR	MM	Composite
Hypbk in Essen AG	48DA5T	SNRFOR	EUR	MR	Composite
Hypbk in Essen AG	48DA5T	SNRFOR	USD	CR	Composite
Hypbk in Essen AG	48DA5T	SNRFOR	USD	MM	Composite
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	AUD	MM	Composite
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	EUR	CR	Composite
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	EUR	MM	Composite
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	GBP	CR	Composite
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	GBP	MM	Composite
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	USD	CR	Composite
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	USD	MM	Composite
Hypo Alpe Adria Bk AG	AC8B8O	SNRFOR	USD	MR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	AUD	MR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	EUR	CR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	EUR	MM	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	EUR	MR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	GBP	CR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	HKD	CR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	HKD	MR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	USD	CR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	USD	MM	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	USD	MR	Composite
Hysan Dev Co Ltd	48DA78	SNRFOR	USD	XR	Composite
Hyundai Cap Services Inc	Y1B96S	SNRFOR	JPY	CR	Composite
Hyundai Cap Services Inc	Y1B96S	SNRFOR	KRW	CR	Composite
Hyundai Cap Services Inc	Y1B96S	SNRFOR	MYR	CR	Composite
Hyundai Cap Services Inc	Y1B96S	SNRFOR	USD	CR	Composite
Hyundai Cap Services Inc	Y1B96S	SNRFOR	USD	MR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	AUD	MR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	CHF	CR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	EUR	CR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	EUR	MM	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	EUR	MR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	GBP	CR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	JPY	CR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	KRW	CR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	SEK	CR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	USD	CR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	USD	MM	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	USD	MR	Composite
HYUNDAI Mtr Co	48DA9F	SNRFOR	USD	XR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	AUD	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	AUD	XR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	CAD	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	CHF	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	CHF	XR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	EUR	CR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	EUR	MM	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	EUR	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	EUR	XR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	GBP	XR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	HKD	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	JPY	MR	Composite

	0.08%	0.10%	0.12%	0.10%	0.14%	0.14%	0.17%	0.15%
	0.08%	0.10%	0.12%	0.10%	0.14%	0.14%	0.17%	0.15%
4.29%	5.64%	6.97%	7.22%	7.20%	7.55%	7.74%	7.91%	8.15%
4.29%	5.90%	7.31%	7.57%	7.54%	7.91%	8.10%	8.28%	8.15%
4.29%	5.64%	6.97%	7.22%	7.20%	7.55%	7.74%	7.91%	8.15%
4.29%	5.43%	6.72%	6.95%	6.93%	7.27%	7.45%	7.62%	8.15%
	0.11%	0.14%	0.20%	0.25%	0.27%	0.30%	0.29%	0.34%
	0.11%	0.14%	0.20%	0.25%	0.26%	0.30%	0.29%	0.34%
	0.11%	0.11%	0.20%	0.25%	0.20%	0.30%	0.29%	0.34%
	0.60%	0.91%	1.04%	1.21%	1.35%	1.35%	1.35%	
	0.60%	0.91%	1.04%	1.21%	1.35%	1.35%	1.35%	
	0.60%	0.91%	1.04%	1.21%	1.35%	1.35%	1.35%	
	0.60%	0.91%	1.04%	1.21%	1.35%	1.35%	1.35%	
	0.60%	0.91%	1.04%	1.21%	1.35%	1.35%	1.35%	
0.30%	0.73%	0.87%	1.08%	1.19%	1.34%	1.43%	1.54%	1.60%
0.30%	0.73%	0.82%	1.03%	1.12%	1.32%	1.41%	1.52%	1.60%
0.30%	0.73%	0.82%	1.03%	1.12%	1.32%	1.41%	1.52%	1.60%
0.30%	0.73%	0.82%	1.03%	1.12%	1.32%	1.41%	1.52%	1.60%
0.30%	0.73%	0.82%	1.03%	1.12%	1.32%	1.41%	1.52%	1.60%
0.30%	0.69%	0.83%	1.04%	1.14%	1.28%	1.37%	1.47%	1.60%
1.42%	1.49%	2.25%	2.50%	2.74%	3.01%	3.24%	3.30%	3.48%
1.42%	1.49%	2.25%	2.50%	2.74%	3.01%	3.24%	3.30%	3.48%
1.42%	1.49%	2.25%	2.50%	2.74%	3.01%	3.24%	3.30%	3.48%
1.42%	1.49%	2.25%	2.50%	2.74%	3.01%	3.24%	3.30%	3.48%
1.42%	1.42%	2.14%	2.38%	2.61%	2.86%	3.08%	3.13%	3.48%
1.18%	1.27%	1.69%	2.01%	2.28%	2.61%	2.75%	2.93%	2.98%
1.24%	1.26%	1.69%	2.01%	2.31%	2.62%	2.75%	2.93%	2.98%
1.24%	1.26%	1.69%	2.01%	2.31%	2.62%	2.75%	2.93%	2.98%
1.19%	1.21%	1.62%	1.93%	2.20%	2.51%	2.64%	2.81%	2.98%
1.18%	1.20%	1.60%	1.91%	2.18%	2.49%	2.62%	2.78%	2.98%
1.18%	1.27%	1.69%	2.01%	2.28%	2.61%	2.75%	2.93%	2.98%
1.24%	1.26%	1.69%	2.01%	2.31%	2.62%	2.75%	2.93%	2.98%
1.24%	1.26%	1.69%	2.01%	2.31%	2.62%	2.75%	2.93%	2.98%
1.19%	1.21%	1.62%	1.93%	2.20%	2.51%	2.64%	2.81%	2.98%
1.18%	1.20%	1.60%	1.91%	2.18%	2.49%	2.62%	2.78%	2.98%
3.93%	4.15%	4.73%	5.32%	5.43%	5.65%	5.39%	5.24%	5.31%
3.93%	4.15%	4.73%	5.32%	5.43%	5.65%	5.39%	5.24%	5.31%
3.93%	4.15%	4.74%	5.45%	5.47%	5.70%	5.48%	5.27%	5.31%
3.93%	4.15%	4.74%	5.45%	5.47%	5.70%	5.48%	5.27%	5.31%
3.80%	4.08%	4.64%	5.12%	5.26%	5.53%	5.31%	5.09%	5.12%
3.93%	4.15%	4.74%	5.45%	5.47%	5.70%	5.48%	5.27%	5.31%
3.80%	4.08%	4.64%	5.12%	5.26%	5.53%	5.31%	5.09%	5.12%
3.80%	4.08%	4.64%	5.12%	5.26%	5.53%	5.31%	5.09%	5.12%
3.93%	4.15%	4.74%	5.45%	5.47%	5.70%	5.48%	5.27%	5.31%
3.93%	4.15%	4.73%	5.32%	5.43%	5.65%	5.39%	5.24%	5.31%

0.82%		40%				
0.82%		40%				
		40%				
		40%				
0.26%	0.36%	40%		NR	NR	NR
		40%				
		40%				
		40%				
0.26%	0.36%	40%		NR	NR	NR
		40%				
		30%				
		27.50%				
8.20%	8.33%	27.50%	NR	BBB	A	A
8.63%	8.33%	30%	NR	A	AA	AA
8.20%	8.33%	27.50%	NR	BBB	A	A
7.89%	8.33%	27.50%	NR	BBB	A	A
	0.39%	37.50%		NR	A	NR
	0.39%	37.50%		NR	BBB	NR
		37.50%				
	0.39%	37.50%		NR	BBB	NR
		40%				
		40%				
		40%				
		40%				
		40%				
				NR	NR	NR
		36.67%		NR	NR	NR
		36.67%		NR	NR	NR
		36.67%		NR	NR	NR
		36.67%		NR	NR	NR
		36.67%				
		36.67%				
		36.67%				
1.53%	1.58%	36.67%	NR	BB	BB	B
1.53%	1.58%	40.00%	NR	A	A	A
		36.67%				
		36.67%				
1.53%	1.58%	40.00%	NR	A	A	A
1.53%	1.58%	40.00%	NR	A	A	A
		36.67%				
1.53%	1.58%	40.00%	NR	A	A	A
		36.67%				
1.53%	1.50%	36.67%	NR	BBB	BBB	BB
		36.67%				
3.59%	3.72%	40%	NR	BB	BB	BB
3.59%	3.72%	40%	NR	A	A	A
3.59%	3.72%	40%	NR	A	A	A
3.59%	3.72%	40%	NR	A	A	A
3.59%	3.72%	40%	NR	BBB	BBB	BBB
2.96%	2.97%	36.43%	BB	BBB	BBB	BBB
2.98%	2.97%	36.43%	A	AA	AA	AA
2.98%	2.97%	36.43%	A	AA	AA	AA
2.86%	2.85%	36.43%	BBB	A	A	A
2.83%	2.82%	36.43%	BBB	A	A	A
		36.43%				
2.96%	2.97%	36.43%	BB	BBB	BBB	BBB
2.98%	2.97%	36.43%	A	AA	AA	AA
		36.43%				
2.98%	2.97%	36.43%	A	AA	AA	AA
2.86%	2.85%	36.43%	BBB	A	A	A
2.83%	2.82%	36.43%	BBB	A	A	A
		36.43%				
5.25%	5.31%	38.13%	BB	BBB	BBB	BBB
5.25%	5.31%	38.13%	BB	BBB	BBB	BBB
5.25%	5.33%	40%	A	A	A	AA
5.25%	5.33%	40%	A	A	A	AA
5.25%	5.14%	37%	BBB	A	A	A
		38.13%				
		38.13%				
5.25%	5.33%	40%	A	A	A	AA
5.25%	5.14%	37%	BBB	A	A	A
5.25%	5.14%	37%	BBB	A	A	A
5.25%	5.33%	40%	A	A	A	AA
5.25%	5.31%	38.13%	BB	BBB	BBB	BBB

					NR
					NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	A	BBB	BBB	NR	BBB
A	AA	A	A	NR	BBB
BBB	A	BBB	BBB	NR	BBB
BBB	A	BBB	BBB	NR	BBB
NR	BBB	NR	NR	NR	
NR	BB	NR	NR	NR	
NR	BB	NR	NR	NR	
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BBB	BBB	BBB	NR	NR
A	AA	A	AA	NR	NR
A	AA	A	AA	NR	NR
A	AA	A	AA	NR	NR
A	AA	A	AA	NR	NR
BB	A	A	A	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
A	AA	AA	A	BBB	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR

	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	N.Amer	Canada
NR	NR	2	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
NR	NR	2	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
	NR		Technology	Asia	Korea (Republic of)
	NR		Technology	Asia	Korea (Republic of)
NR	A	7	Technology	Asia	Korea (Republic of)
NR	A	7	Technology	Asia	Korea (Republic of)
NR	A	7	Technology	Asia	Korea (Republic of)
NR	A	7	Technology	Asia	Korea (Republic of)
NR	NR	3	Government	Asia	Japan
NR	NR	3	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	NR	3	Government	Asia	Japan
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	2	Financials	Europe	Austria
	NR	2	Financials	Europe	Austria
	NR	2	Financials	Europe	Austria
	NR	2	Financials	Europe	Austria
	NR	2	Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
BB	A	7	Financials	Asia	Hong Kong
A	A	6	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
A	A	6	Financials	Asia	Hong Kong
A	A	6	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
A	A	6	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
BBB	A	7	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	A	5	Consumer Goods	Asia	Korea (Republic of)
NR	A	5	Consumer Goods	Asia	Korea (Republic of)
NR	A	5	Consumer Goods	Asia	Korea (Republic of)
NR	A	5	Consumer Goods	Asia	Korea (Republic of)
NR	A	5	Consumer Goods	Asia	Korea (Republic of)
BB	AA	9	Consumer Goods	Asia	Korea (Republic of)
A	AA	9	Consumer Goods	Asia	Korea (Republic of)
A	AA	9	Consumer Goods	Asia	Korea (Republic of)
BBB	AA	9	Consumer Goods	Asia	Korea (Republic of)
BBB	AA	9	Consumer Goods	Asia	Korea (Republic of)
	NR		Consumer Goods	Asia	Korea (Republic of)
BB	AA	9	Consumer Goods	Asia	Korea (Republic of)
A	AA	9	Consumer Goods	Asia	Korea (Republic of)
	NR		Consumer Goods	Asia	Korea (Republic of)
A	AA	9	Consumer Goods	Asia	Korea (Republic of)
BBB	AA	9	Consumer Goods	Asia	Korea (Republic of)
BBB	AA	9	Consumer Goods	Asia	Korea (Republic of)
	NR		Consumer Goods	Asia	Korea (Republic of)
BB	AA	10	Consumer Services	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States

BBB	BBB					
BBB	BBB					
BBB	BBB					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
B	B					
B	B					
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	AA		Thin	CcyGrp	Thin	Thin
	AA		Thin	DocAdj	Thin	Thin
	AA					
	AA		Thin	DocAdj	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA					
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

				Thin Thin	
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
DocAdj CcyGrp DocAdj DocAdj CcyGrp DocAdj	DocAdj CcyGrp DocAdj DocAdj Thin Thin	DocAdj CcyGrp DocAdj DocAdj Thin Thin	Thin Thin Thin Thin Thin Thin	DocAdj DocAdj DocAdj DocAdj	Thin Thin Thin Thin Thin Thin
DocAdj	Thin	Thin	Thin		Thin
Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin			
Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Thin Thin	Thin Thin	Entity Tier CcyGrp
CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	Thin Thin	Thin Thin	CcyGrp CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier CcyGrp CcyGrp CcyGrp DocAdj Entity Tier CcyGrp CcyGrp DocAdj DocAdj	Entity Tier CcyGrp CcyGrp CcyGrp DocAdj Entity Tier CcyGrp CcyGrp DocAdj DocAdj	Entity Tier CcyGrp CcyGrp CcyGrp DocAdj Entity Tier CcyGrp CcyGrp DocAdj DocAdj	Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin Entity Tier CcyGrp CcyGrp DocAdj DocAdj	Thin Thin Thin Thin Thin Entity Tier CcyGrp CcyGrp DocAdj DocAdj
Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Thin Thin	Entity Tier CcyGrp	Entity Tier CcyGrp
CcyGrp DocAdj DocAdj	CcyGrp DocAdj DocAdj	CcyGrp DocAdj DocAdj	Thin Thin Thin	CcyGrp DocAdj DocAdj	CcyGrp DocAdj DocAdj
Entity Tier Entity Tier CcyGrp CcyGrp CcyGrp	Entity Tier Entity Tier CcyGrp CcyGrp CcyGrp	Entity Tier Entity Tier CcyGrp CcyGrp CcyGrp	Entity Tier Entity Tier CcyGrp CcyGrp DocAdj	Thin Thin Thin Thin Thin	Entity Tier Entity Tier CcyGrp CcyGrp DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp Entity Tier	CcyGrp CcyGrp CcyGrp CcyGrp Entity Tier	CcyGrp CcyGrp CcyGrp CcyGrp Entity Tier	CcyGrp DocAdj DocAdj CcyGrp Entity Tier	Thin Thin Thin Thin Thin	CcyGrp DocAdj DocAdj CcyGrp Entity Tier

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

IACIJPYXR	29-Aug-08 IACI
IACISEKMR	29-Aug-08 IACI
IACISEKXR	29-Aug-08 IACI
IACISGDMR	29-Aug-08 IACI
IACITWDMR	29-Aug-08 IACI
IACITWDXR	29-Aug-08 IACI
IACIUSDCR	29-Aug-08 IACI
IACIUSDMM	29-Aug-08 IACI
IACIUSDMR	29-Aug-08 IACI
IACIUSDXR	29-Aug-08 IACI
IBERDU-IntlEURCR	29-Aug-08 IBERDU-Intl
IBERDU-IntlEURMM	29-Aug-08 IBERDU-Intl
IBERDU-IntlEURMR	29-Aug-08 IBERDU-Intl
IBERDU-IntlEURXR	29-Aug-08 IBERDU-Intl
IBERDU-IntlGBPMM	29-Aug-08 IBERDU-Intl
IBERDU-IntlJPYMM	29-Aug-08 IBERDU-Intl
IBERDU-IntlUSDCR	29-Aug-08 IBERDU-Intl
IBERDU-IntlUSDMM	29-Aug-08 IBERDU-Intl
IBERDU-IntlUSDMR	29-Aug-08 IBERDU-Intl
IBERDU-IntlUSDXR	29-Aug-08 IBERDU-Intl
IBERDUAUDCR	29-Aug-08 IBERDU
IBERDUAUDMM	29-Aug-08 IBERDU
IBERDUAUDMR	29-Aug-08 IBERDU
IBERDUCADMM	29-Aug-08 IBERDU
IBERDUCHFCR	29-Aug-08 IBERDU
IBERDUCHFMM	29-Aug-08 IBERDU
IBERDUEURCR	29-Aug-08 IBERDU
IBERDUEURMM	29-Aug-08 IBERDU
IBERDUEURMR	29-Aug-08 IBERDU
IBERDUEURXR	29-Aug-08 IBERDU
IBERDUGBPCR	29-Aug-08 IBERDU
IBERDUGBPMM	29-Aug-08 IBERDU
IBERDUHKDMM	29-Aug-08 IBERDU
IBERDUJPYCR	29-Aug-08 IBERDU
IBERDUJPYMM	29-Aug-08 IBERDU
IBERDUJPYMR	29-Aug-08 IBERDU
IBERDUSEKMM	29-Aug-08 IBERDU
IBERDUSGDMM	29-Aug-08 IBERDU
IBERDUUSDCR	29-Aug-08 IBERDU
IBERDUUSDMM	29-Aug-08 IBERDU
IBERDUUSDMR	29-Aug-08 IBERDU
IBERDUUSDXR	29-Aug-08 IBERDU
IBERDUZARMM	29-Aug-08 IBERDU
IBIDENEURCR	29-Aug-08 IBIDEN
IBIDENEURMM	29-Aug-08 IBIDEN
IBIDENJPYCR	29-Aug-08 IBIDEN
IBIDENJPYMR	29-Aug-08 IBIDEN
IBIDENJPYXR	29-Aug-08 IBIDEN
IBIDENUSDCR	29-Aug-08 IBIDEN
IBIDENUSDMM	29-Aug-08 IBIDEN
IEPUSDCR	29-Aug-08 IEP
IEPUSDMR	29-Aug-08 IEP
IEPUSDXR	29-Aug-08 IEP
ICI-WilmIncEURCR	29-Aug-08 ICI-WilmInc
ICI-WilmIncEURMR	29-Aug-08 ICI-WilmInc
ICI-WilmIncEURXR	29-Aug-08 ICI-WilmInc
ICI-WilmIncUSDCR	29-Aug-08 ICI-WilmInc
ICI-WilmIncUSDMM	29-Aug-08 ICI-WilmInc
ICI-WilmIncUSDMR	29-Aug-08 ICI-WilmInc
ICI-WilmIncUSDXR	29-Aug-08 ICI-WilmInc
ICICIBAUDMR	29-Aug-08 ICICIB
ICICIBEURCR	29-Aug-08 ICICIB
ICICIBEURMM	29-Aug-08 ICICIB
ICICIBEURMR	29-Aug-08 ICICIB
ICICIBGBPCR	29-Aug-08 ICICIB
ICICIBGBPMM	29-Aug-08 ICICIB
ICICIBHKDMR	29-Aug-08 ICICIB
ICICIBINRCR	29-Aug-08 ICICIB
ICICIBINRMM	29-Aug-08 ICICIB
ICICIBJPYCR	29-Aug-08 ICICIB
ICICIBJPYMR	29-Aug-08 ICICIB
ICICIBTWDCR	29-Aug-08 ICICIB
ICICIBUSDCR	29-Aug-08 ICICIB
ICICIBUSDMM	29-Aug-08 ICICIB

IAC InterActiveCorp	48DAAY	SNRFOR	JPY	XR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	SEK	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	SEK	XR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	SGD	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	TWD	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	TWD	XR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	USD	CR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	USD	MM	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	USD	MR	Composite
IAC InterActiveCorp	48DAAY	SNRFOR	USD	XR	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	EUR	CR	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	EUR	MM	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	EUR	MR	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	EUR	XR	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	GBP	MM	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	JPY	MM	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	USD	CR	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	USD	MM	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	USD	MR	Composite
Iberdrola Intl BV	4J57A6	SNRFOR	USD	XR	Composite
Iberdrola S A	EK77AV	SNRFOR	AUD	CR	Composite
Iberdrola S A	EK77AV	SNRFOR	AUD	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	AUD	MR	Composite
Iberdrola S A	EK77AV	SNRFOR	CAD	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	CHF	CR	Composite
Iberdrola S A	EK77AV	SNRFOR	CHF	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	EUR	CR	Composite
Iberdrola S A	EK77AV	SNRFOR	EUR	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	EUR	MR	Composite
Iberdrola S A	EK77AV	SNRFOR	EUR	XR	Composite
Iberdrola S A	EK77AV	SNRFOR	GBP	CR	Composite
Iberdrola S A	EK77AV	SNRFOR	GBP	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	HKD	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	JPY	CR	Composite
Iberdrola S A	EK77AV	SNRFOR	JPY	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	JPY	MR	Composite
Iberdrola S A	EK77AV	SNRFOR	SEK	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	SGD	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	USD	CR	Composite
Iberdrola S A	EK77AV	SNRFOR	USD	MM	Composite
Iberdrola S A	EK77AV	SNRFOR	USD	MR	Composite
Iberdrola S A	EK77AV	SNRFOR	USD	XR	Composite
Iberdrola S A	EK77AV	SNRFOR	ZAR	MM	Composite
IBIDEN CO LTD	JL535E	SNRFOR	EUR	CR	Composite
IBIDEN CO LTD	JL535E	SNRFOR	EUR	MM	Composite
IBIDEN CO LTD	JL535E	SNRFOR	JPY	CR	Composite
IBIDEN CO LTD	JL535E	SNRFOR	JPY	MR	Composite
IBIDEN CO LTD	JL535E	SNRFOR	JPY	XR	Composite
IBIDEN CO LTD	JL535E	SNRFOR	USD	CR	Composite
IBIDEN CO LTD	JL535E	SNRFOR	USD	MM	Composite
Icahn Enterprises LP	4J6210	SNRFOR	USD	CR	Composite
Icahn Enterprises LP	4J6210	SNRFOR	USD	MR	Composite
Icahn Enterprises LP	4J6210	SNRFOR	USD	XR	Composite
ICI Wilmington Inc	48DI99	SNRFOR	EUR	CR	Composite
ICI Wilmington Inc	48DI99	SNRFOR	EUR	MR	Composite
ICI Wilmington Inc	48DI99	SNRFOR	EUR	XR	Composite
ICI Wilmington Inc	48DI99	SNRFOR	USD	CR	Composite
ICI Wilmington Inc	48DI99	SNRFOR	USD	MM	Composite
ICI Wilmington Inc	48DI99	SNRFOR	USD	MR	Composite
ICI Wilmington Inc	48DI99	SNRFOR	USD	XR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	AUD	MR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	EUR	CR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	EUR	MM	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	EUR	MR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	GBP	CR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	GBP	MM	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	HKD	MR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	INR	CR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	INR	MM	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	JPY	CR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	JPY	MR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	TWD	CR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	USD	CR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	USD	MM	Composite

3.93%	4.15%	4.73%	5.32%	5.43%	5.65%	5.39%	5.24%	5.31%
3.80%	4.08%	4.64%	5.12%	5.26%	5.53%	5.31%	5.09%	5.12%
3.93%	4.15%	4.74%	5.45%	5.47%	5.70%	5.48%	5.27%	5.31%
3.80%	4.08%	4.64%	5.12%	5.26%	5.53%	5.31%	5.09%	5.12%
3.93%	4.15%	4.74%	5.45%	5.47%	5.70%	5.48%	5.27%	5.31%
3.80%	4.08%	4.64%	5.12%	5.26%	5.53%	5.31%	5.09%	5.12%
0.17%	0.28%	0.46%	0.55%	0.61%	0.71%	0.76%	0.83%	
0.17%	0.28%	0.44%	0.52%	0.59%	0.67%	0.73%	0.79%	
0.17%	0.28%	0.43%	0.50%	0.56%	0.65%	0.70%	0.76%	
0.17%	0.28%	0.44%	0.52%	0.59%	0.67%	0.73%	0.79%	
0.17%	0.28%	0.46%	0.55%	0.61%	0.71%	0.76%	0.83%	
0.17%	0.28%	0.44%	0.52%	0.59%	0.67%	0.73%	0.79%	
0.17%	0.28%	0.44%	0.52%	0.58%	0.67%	0.73%	0.79%	
0.34%	0.37%	0.48%	0.56%	0.65%	0.72%	0.78%	0.84%	0.82%
0.32%	0.37%	0.47%	0.54%	0.63%	0.69%	0.75%	0.80%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.28%	0.36%	0.46%	0.58%	0.64%	0.71%	0.78%	0.83%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.28%	0.36%	0.46%	0.58%	0.64%	0.71%	0.78%	0.83%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.29%	0.34%	0.44%	0.55%	0.61%	0.68%	0.73%	0.77%	0.82%
0.28%	0.36%	0.46%	0.58%	0.64%	0.71%	0.78%	0.83%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.30%	0.35%	0.46%	0.55%	0.63%	0.69%	0.74%	0.79%	0.82%
0.30%	0.35%	0.46%	0.55%	0.63%	0.69%	0.74%	0.79%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.28%	0.36%	0.46%	0.58%	0.64%	0.71%	0.78%	0.83%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.29%	0.34%	0.44%	0.55%	0.61%	0.68%	0.73%	0.77%	0.82%
0.30%	0.35%	0.45%	0.55%	0.62%	0.68%	0.73%	0.78%	0.82%
0.06%	0.07%	0.13%	0.13%	0.33%	0.36%	0.42%	0.50%	
0.06%	0.07%	0.13%	0.13%	0.25%	0.27%	0.42%	0.38%	
	0.09%	0.11%	0.13%	0.16%	0.17%	0.22%	0.24%	
	0.09%	0.12%	0.14%	0.16%	0.18%	0.22%	0.26%	
	0.09%	0.11%	0.14%	0.16%	0.18%	0.22%	0.25%	
	0.08%	0.11%	0.13%	0.15%	0.17%	0.22%	0.24%	
1.68%	1.84%	2.26%	2.74%	3.16%	3.48%	3.58%	3.69%	3.69%
1.68%	1.84%	2.23%	2.74%	3.15%	3.48%	3.58%	3.68%	3.70%
1.68%	1.76%	2.18%	2.61%	3.02%	3.33%	3.42%	3.52%	3.53%
1.68%	1.84%	2.23%	2.74%	3.15%	3.48%	3.58%	3.68%	3.70%
1.68%	1.78%	2.20%	2.63%	3.06%	3.36%	3.46%	3.55%	3.57%
1.68%	1.76%	2.18%	2.61%	3.02%	3.33%	3.42%	3.52%	3.53%
1.68%	1.84%	2.23%	2.74%	3.15%	3.48%	3.58%	3.68%	3.70%
1.68%	1.84%	2.26%	2.74%	3.16%	3.48%	3.58%	3.69%	3.69%
1.68%	1.84%	2.23%	2.74%	3.15%	3.48%	3.58%	3.68%	3.70%
1.68%	1.84%	2.23%	2.74%	3.15%	3.48%	3.58%	3.68%	3.70%
1.68%	1.78%	2.20%	2.63%	3.06%	3.36%	3.46%	3.55%	3.57%

5.25%	5.31%	38.13%	BB	BBB	BBB	BBB
		40%				
5.25%	5.14%	37%	BBB	A	A	A
		40%				
5.25%	5.33%	40%	A	A	A	AA
5.25%	5.14%	37%	BBB	A	A	A
		38.13%				
		38.13%				
5.25%	5.33%	40%	A	A	A	AA
5.25%	5.14%	37%	BBB	A	A	A
		40%	NR	NR	BBB	BBB
		40%	NR	NR	A	A
		40%				
		40%	NR	NR	BBB	BBB
		40%	NR	NR	A	A
		40%				
		40%	NR	NR	BBB	BBB
		40%	NR	NR	A	A
		40%	NR	NR	BBB	BBB
		40%				
0.83%		40%	BBB	BBB	BBB	BBB
0.83%		40%	A	A	A	A
		40%				
0.83%		40%	A	AA	AA	AA
0.83%		40%	A	A	A	A
0.83%		40%	A	AA	AA	AA
0.83%		40%	A	A	A	A
0.83%		40%	A	AA	AA	AA
0.83%		40%	A	AA	A	A
		40%				
0.83%		40%	A	A	A	A
0.83%		40%	A	AA	AA	AA
0.83%		40%	A	AA	AA	AA
0.83%		40%	BBB	A	BBB	BBB
0.83%		40%	BBB	A	BBB	BBB
		40%				
0.83%		40%	A	AA	AA	AA
0.83%		40%	A	AA	AA	AA
0.83%		40%	A	A	A	A
0.83%		40%	A	AA	AA	AA
0.83%		40%	A	AA	A	A
		40%				
0.83%		40%	A	AA	AA	AA
		29.40%				
		29.40%				
		35%	NR	NR	NR	NR
		29.40%				
		29.40%	NR	NR	NR	NR
		29.40%				
		29.40%				
		40%				
		40%				
		40%				
		40%				
0.60%		40%		BB	BB	BB
		40%				
0.60%		40%		BB	BB	BB
0.60%		40%		BB	BB	BB
		40%				
0.60%		40%		BB	BB	BB
3.76%	3.76%	40%	NR	A	BBB	BBB
3.76%	3.76%	40%	NR	AAA	A	AA
		40%				
3.57%	3.58%	40%	NR	AA	A	A
3.76%	3.76%	40%	NR	AAA	A	AA
3.61%	3.61%	40%	NR	AA	A	A
3.57%	3.58%	40%	NR	AA	A	A
3.76%	3.76%	40%	NR	AAA	A	AA
		40%				
		40%				
3.76%	3.76%	40%	NR	A	BBB	BBB
3.76%	3.76%	40%	NR	AAA	A	AA
3.76%	3.76%	40%	NR	AAA	A	AA
3.61%	3.61%	40%	NR	AA	A	A

BBB	BBB	BBB	BBB	BB	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
A	AA	AA	A	BBB	NR
BBB	BBB	BBB	BBB		
A	A	A	A		
BBB	BBB	BBB	BBB		
A	A	A	A		
BBB	BBB	BBB	BBB		
A	A	A	A		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
BBB	A	A	A	NR	NR
BBB	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
BBB	BBB	NR	BBB		
BB	BB	NR	BB		
BB	BB	NR	BB		NR
BB	BB	NR	BB		NR
BB	BB	NR	BB		NR
BB	BB	NR	BB		NR
A	A	BBB	BBB	BBB	BB
AA	AAA	AA	AA	AA	A
AA	AA	A	A	A	BBB
AA	AAA	AA	AA	AA	A
AA	AA	A	A	A	BBB
AA	AA	A	A	A	BBB
AA	AAA	AA	AA	AA	A
A	A	BBB	BBB	BBB	BB
AA	AAA	AA	AA	AA	A
AA	AAA	AA	AA	AA	A
AA	AA	A	A	A	BBB

BB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
	A	3	Utilities	Europe	Netherlands
	A	3	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	A	3	Utilities	Europe	Netherlands
	A	3	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	A	3	Utilities	Europe	Netherlands
	A	3	Utilities	Europe	Netherlands
	A	3	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
	A	4	Utilities	Europe	Spain
	A	4	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	A	4	Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	A	4	Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	AA	13	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
	A	4	Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	AA	13	Utilities	Europe	Spain
	AA	13	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	A	4	Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	AA	13	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
	AA	12	Utilities	Europe	Spain
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Industrials	N.Amer	United States
	BBB	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	BBB	3	Industrials	N.Amer	United States
	BBB	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	BBB	3	Industrials	N.Amer	United States
BB	AA	15	Financials	India	India
A	AA	14	Financials	India	India
	NR		Financials	India	India
BBB	AA	15	Financials	India	India
A	AA	14	Financials	India	India
BBB	AA	15	Financials	India	India
BBB	AA	15	Financials	India	India
A	AA	14	Financials	India	India
	NR		Financials	India	India
	NR		Financials	India	India
BB	AA	15	Financials	India	India
A	AA	14	Financials	India	India
A	AA	14	Financials	India	India
BBB	AA	15	Financials	India	India

BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	CcyGrp
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	AA					
BBB	AA					
BB	BBB					
BB	BBB					
BB	BBB					
BBB	AA					
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	Thin	CcyGrp			
DocAdj	Thin	DocAdj			
DocAdj	Thin	DocAdj		Thin	
DocAdj	Thin	DocAdj		Thin	
DocAdj	Thin	DocAdj		Thin	
DocAdj	Thin	DocAdj		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

ICICIBUSDMR	29-Aug-08 ICICIB
ICICIBUSDXR	29-Aug-08 ICICIB
ICICIBZARCR	29-Aug-08 ICICIB
ICICIBUSDCR	29-Aug-08 ICICIB
ICICIB-UKUSDCR	29-Aug-08 ICICIB-UK
ICICIB-UKUSDMM	29-Aug-08 ICICIB-UK
ICICIB-UKUSDMR	29-Aug-08 ICICIB-UK
IDBIBLAUDMR	29-Aug-08 IDBIBL
IDBIBLDKKCR	29-Aug-08 IDBIBL
IDBIBLEURCR	29-Aug-08 IDBIBL
IDBIBLEURMM	29-Aug-08 IDBIBL
IDBIBLEURMR	29-Aug-08 IDBIBL
IDBIBLJPYXR	29-Aug-08 IDBIBL
IDBIBLSEKCR	29-Aug-08 IDBIBL
IDBIBLUSDCR	29-Aug-08 IDBIBL
IDBIBLUSDMM	29-Aug-08 IDBIBL
IDBIBLUSDMR	29-Aug-08 IDBIBL
IDBIBLUSDXR	29-Aug-08 IDBIBL
IARUSDMR	29-Aug-08 IAR
IARUSDXR	29-Aug-08 IAR
IARAUDCR	29-Aug-08 IAR
IARAUDMM	29-Aug-08 IAR
IARAUDMR	29-Aug-08 IAR
IARAUDXR	29-Aug-08 IAR
IARCADCR	29-Aug-08 IAR
IARCADMR	29-Aug-08 IAR
IARCHFMR	29-Aug-08 IAR
IAREURCR	29-Aug-08 IAR
IAREURMM	29-Aug-08 IAR
IAREURMR	29-Aug-08 IAR
IAREURXR	29-Aug-08 IAR
IARGBPCR	29-Aug-08 IAR
IARGBPMR	29-Aug-08 IAR
IARHKDMR	29-Aug-08 IAR
IARHKDXR	29-Aug-08 IAR
IARJPYCR	29-Aug-08 IAR
IARJPYMR	29-Aug-08 IAR
IARJPYXR	29-Aug-08 IAR
IARNOKMR	29-Aug-08 IAR
IARSEKMR	29-Aug-08 IAR
IARSGDMR	29-Aug-08 IAR
IARTWDMR	29-Aug-08 IAR
IARUSDCR	29-Aug-08 IAR
IARUSDMM	29-Aug-08 IAR
IARUSDMR	29-Aug-08 IAR
IARUSDXR	29-Aug-08 IAR
ITAENE-FinSACHFCR	29-Aug-08 ITAENE-FinSA
ITAENE-FinSACHFMM	29-Aug-08 ITAENE-FinSA
ITAENE-FinSAEURCR	29-Aug-08 ITAENE-FinSA
ITAENE-FinSAEURMM	29-Aug-08 ITAENE-FinSA
ITAENE-FinSAEURMR	29-Aug-08 ITAENE-FinSA
IFPCH-IFSSEURCR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSEURMM	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSEURMR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSEURXR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSUSDCR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSUSDMM	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSUSDMR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSAUDCR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSAUDMM	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSEURCR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSEURMM	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSEURMR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSEURXR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSUSDCR	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSUSDMM	29-Aug-08 IFPCH-IFSS
IFPCH-IFSSUSDMR	29-Aug-08 IFPCH-IFSS
IHICEURCR	29-Aug-08 IHIC
IHICJPYCR	29-Aug-08 IHIC
IHICJPYMR	29-Aug-08 IHIC
IHICJPYXR	29-Aug-08 IHIC
IHICUSDCR	29-Aug-08 IHIC
IHICUSDMR	29-Aug-08 IHIC
IKBCHFCR	29-Aug-08 IKB

ICICI Bk Ltd	Y1BDCC	SNRFOR	USD	MR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	USD	XR	Composite
ICICI Bk Ltd	Y1BDCC	SNRFOR	ZAR	CR	Composite
ICICI Bk Ltd	Y1BDCC	SUBLT2	USD	CR	Composite
ICICI Bk UK PLC	GKBACO	SNRFOR	USD	CR	Composite
ICICI Bk UK PLC	GKBACO	SNRFOR	USD	MM	Composite
ICICI Bk UK PLC	GKBACO	SNRFOR	USD	MR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	AUD	MR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	DKK	CR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	EUR	CR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	EUR	MM	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	EUR	MR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	JPY	XR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	SEK	CR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	USD	CR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	USD	MM	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	USD	MR	Composite
IDBI Bk Ltd	Y1BDC2	SNRFOR	USD	XR	Composite
Idearc Inc	4J67C9	SECDOM	USD	MR	Composite
Idearc Inc	4J67C9	SECDOM	USD	XR	Composite
Idearc Inc	4J67C9	SNRFOR	AUD	CR	Composite
Idearc Inc	4J67C9	SNRFOR	AUD	MM	Composite
Idearc Inc	4J67C9	SNRFOR	AUD	MR	Composite
Idearc Inc	4J67C9	SNRFOR	AUD	XR	Composite
Idearc Inc	4J67C9	SNRFOR	CAD	CR	Composite
Idearc Inc	4J67C9	SNRFOR	CAD	MR	Composite
Idearc Inc	4J67C9	SNRFOR	CHF	MR	Composite
Idearc Inc	4J67C9	SNRFOR	EUR	CR	Composite
Idearc Inc	4J67C9	SNRFOR	EUR	MM	Composite
Idearc Inc	4J67C9	SNRFOR	EUR	MR	Composite
Idearc Inc	4J67C9	SNRFOR	EUR	XR	Composite
Idearc Inc	4J67C9	SNRFOR	GBP	CR	Composite
Idearc Inc	4J67C9	SNRFOR	GBP	MR	Composite
Idearc Inc	4J67C9	SNRFOR	HKD	MR	Composite
Idearc Inc	4J67C9	SNRFOR	HKD	XR	Composite
Idearc Inc	4J67C9	SNRFOR	JPY	CR	Composite
Idearc Inc	4J67C9	SNRFOR	JPY	MR	Composite
Idearc Inc	4J67C9	SNRFOR	JPY	XR	Composite
Idearc Inc	4J67C9	SNRFOR	NOK	MR	Composite
Idearc Inc	4J67C9	SNRFOR	SEK	MR	Composite
Idearc Inc	4J67C9	SNRFOR	SGD	MR	Composite
Idearc Inc	4J67C9	SNRFOR	TWD	MR	Composite
Idearc Inc	4J67C9	SNRFOR	USD	CR	Composite
Idearc Inc	4J67C9	SNRFOR	USD	MM	Composite
Idearc Inc	4J67C9	SNRFOR	USD	MR	Composite
Idearc Inc	4J67C9	SNRFOR	USD	XR	Composite
IEB Fin SA	LPCGD0	SNRFOR	CHF	CR	Composite
IEB Fin SA	LPCGD0	SNRFOR	CHF	MM	Composite
IEB Fin SA	LPCGD0	SNRFOR	EUR	CR	Composite
IEB Fin SA	LPCGD0	SNRFOR	EUR	MM	Composite
IEB Fin SA	LPCGD0	SNRFOR	EUR	MR	Composite
IF Skadeforsakring AB	WA699V	SNRFOR	EUR	CR	Composite
IF Skadeforsakring AB	WA699V	SNRFOR	EUR	MM	Composite
IF Skadeforsakring AB	WA699V	SNRFOR	EUR	MR	Composite
IF Skadeforsakring AB	WA699V	SNRFOR	EUR	XR	Composite
IF Skadeforsakring AB	WA699V	SNRFOR	USD	CR	Composite
IF Skadeforsakring AB	WA699V	SNRFOR	USD	MM	Composite
IF Skadeforsakring AB	WA699V	SNRFOR	USD	MR	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	AUD	CR	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	AUD	MM	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	EUR	CR	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	EUR	MM	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	EUR	MR	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	EUR	XR	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	USD	CR	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	USD	MM	Composite
IF Skadeforsakring AB	WA699V	SUBLT2	USD	MR	Composite
IHI Corp	JL5CHV	SNRFOR	EUR	CR	Composite
IHI Corp	JL5CHV	SNRFOR	JPY	CR	Composite
IHI Corp	JL5CHV	SNRFOR	JPY	MR	Composite
IHI Corp	JL5CHV	SNRFOR	JPY	XR	Composite
IHI Corp	JL5CHV	SNRFOR	USD	CR	Composite
IHI Corp	JL5CHV	SNRFOR	USD	MR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	CHF	CR	Composite

1.68%	1.76%	2.18%	2.61%	3.02%	3.33%	3.42%	3.52%	3.53%
1.68%	1.70%	2.10%	2.51%	2.91%	3.20%	3.29%	3.39%	3.40%
1.68%	1.84%	2.23%	2.74%	3.15%	3.48%	3.58%	3.68%	3.70%
		3.54%	3.80%	4.17%	4.39%	4.53%	4.68%	4.69%
		2.67%	2.93%	3.00%	3.41%	3.46%	3.55%	
		2.67%	2.93%	3.00%	3.41%	3.46%	3.55%	
		2.67%	2.93%	3.00%	3.41%	3.46%	3.55%	
1.16%	1.49%	1.64%	1.90%	2.11%	2.39%	2.49%	2.62%	2.77%
1.11%	1.39%	1.60%	1.81%	2.02%	2.27%	2.37%	2.49%	2.63%
1.16%	1.49%	1.64%	1.90%	2.11%	2.39%	2.49%	2.62%	2.77%
1.12%	1.41%	1.62%	1.83%	2.04%	2.30%	2.40%	2.52%	2.66%
1.11%	1.39%	1.60%	1.81%	2.02%	2.27%	2.37%	2.49%	2.63%
14.40%	14.52%	19.08%	20.74%	21.38%	21.19%	19.38%	17.83%	18.54%
14.40%	14.52%	19.08%	20.74%	21.38%	21.19%	19.38%	17.83%	18.54%
14.40%	14.52%	19.08%	20.74%	21.38%	21.19%	19.38%	17.83%	18.54%
14.40%	14.52%	19.08%	20.74%	21.38%	21.19%	19.38%	17.83%	18.54%
14.40%	14.52%	19.08%	20.74%	21.38%	21.19%	19.38%	17.83%	18.54%
14.40%	14.52%	19.08%	20.74%	21.38%	21.19%	19.38%	17.83%	18.54%
14.40%	15.65%	20.56%	22.09%	22.82%	22.39%	20.73%	19.09%	19.76%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	15.65%	20.56%	22.09%	22.82%	22.39%	20.73%	19.09%	19.76%
14.40%	15.03%	19.73%	20.83%	21.67%	21.49%	19.70%	18.33%	18.97%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	14.30%	18.77%	20.58%	21.56%	20.83%	19.40%	17.82%	18.29%
14.40%	15.65%	20.56%	22.09%	22.82%	22.39%	20.73%	19.09%	19.76%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	14.30%	18.77%	20.58%	21.56%	20.83%	19.40%	17.82%	18.29%
14.40%	15.19%	19.89%	22.42%	22.49%	22.84%	19.38%	17.83%	18.54%
14.40%	14.43%	18.89%	21.30%	21.37%	21.70%	19.38%	17.83%	18.54%
14.40%	14.43%	18.89%	21.30%	21.37%	21.70%	19.38%	17.83%	18.54%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	15.65%	20.56%	22.09%	22.82%	22.39%	20.73%	19.09%	19.76%
14.40%	15.65%	20.56%	22.09%	22.82%	22.39%	20.73%	19.09%	19.76%
14.40%	14.74%	19.40%	20.62%	21.45%	21.07%	19.49%	17.98%	18.68%
14.40%	14.30%	18.77%	20.58%	21.56%	20.83%	19.40%	17.82%	18.29%
	0.45%	0.69%	0.92%	0.95%	1.16%			
	0.45%	0.69%	0.92%	0.95%	1.16%			
	0.45%	0.69%	0.92%	0.95%	1.16%			
	0.45%	0.69%	0.92%	0.95%	1.16%			
	0.45%	0.69%	0.92%	0.95%	1.16%			
	0.45%	0.69%	0.92%	0.95%	1.16%			
	0.45%	0.69%	0.92%	0.95%	1.16%			
	0.61%	0.80%	0.96%	1.04%	1.13%	1.16%	1.19%	
	0.60%	0.80%	0.96%	1.04%	1.16%	1.18%	1.21%	
	0.59%	0.78%	0.94%	1.01%	1.12%	1.13%	1.16%	
	0.59%	0.78%	0.93%	1.00%	1.10%	1.12%	1.15%	
	0.57%	0.75%	0.90%	0.96%	1.06%	1.08%	1.10%	
	0.60%	0.80%	0.96%	1.04%	1.16%	1.18%	1.21%	
	0.59%	0.78%	0.94%	1.01%	1.12%	1.13%	1.16%	
	0.59%	0.78%	0.93%	1.00%	1.10%	1.12%	1.15%	
1.24%	1.56%	1.74%	1.89%	2.04%	2.18%	2.35%	2.39%	2.40%
1.24%	1.56%	1.74%	1.89%	2.04%	2.17%	2.35%	2.39%	2.40%
0.93%	1.17%	1.31%	1.41%	1.53%	1.67%	1.76%	1.79%	2.40%
1.24%	1.56%	1.74%	1.89%	2.04%	2.18%	2.35%	2.39%	2.40%
6.20%	6.26%	5.89%	5.49%	5.16%	5.29%	5.00%	4.69%	4.54%

3.57%	3.58%	40%	NR	AA	A	A
3.44%	3.44%	40%	NR	AA	A	A
3.76%	3.76%	40%	NR	AAA	A	AA
4.70%	4.71%	20%			NR	NR
		45%			NR	NR
		45%			NR	NR
		45%			NR	NR
		25%				
		25%				
2.72%	2.80%	25%	A	A	A	AA
		25%				
2.58%	2.68%	25%	BBB	BBB	A	A
		25%				
		25%				
2.72%	2.80%	25%	A	A	A	AA
2.61%	2.71%	25%	BBB	BBB	A	A
2.58%	2.68%	25%	BBB	BBB	A	A
		25%				
18.63%	17.96%	67.50%				
18.63%	17.96%	67.50%				
18.63%	17.96%	20.55%	NR	BBB	BBB	BBB
18.63%	17.96%	20.55%	NR	BBB	BBB	BBB
18.63%	17.96%	20.55%	NR	BBB	BBB	BBB
18.63%	17.96%	20.55%				
20.11%	18.99%	20%	NR	A	A	A
19.11%	17.80%	20.67%	NR	AA	AA	AA
19.11%	17.80%	20.67%	NR	AA	AA	AA
20.11%	18.99%	20%	NR	A	A	A
19.31%	17.99%	20.55%	NR	A	A	A
19.11%	17.80%	20.67%	NR	AA	AA	AA
18.40%	18.22%	20.75%	NR	AA	A	A
20.11%	18.99%	20%	NR	A	A	A
19.11%	17.80%	20.67%	NR	AA	AA	AA
19.11%	17.80%	20.67%	NR	AA	AA	AA
18.40%	18.22%	20.75%	NR	AA	A	A
18.63%	17.96%	20.55%	NR	BBB	BBB	BBB
18.63%	17.96%	20.55%	NR	A	A	A
18.63%	17.96%	20.55%				
19.11%	17.80%	20.67%	NR	AA	AA	AA
19.11%	17.80%	20.67%				
19.11%	17.80%	20.67%	NR	AA	AA	AA
19.11%	17.80%	20.67%	NR	AA	AA	AA
20.11%	18.99%	20%	NR	A	A	A
20.11%	18.99%	20.55%				
19.11%	17.80%	20.67%	NR	AA	AA	AA
18.40%	18.22%	20.75%	NR	AA	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		20%		BB	BB	BB
		20%				
		20%		A	A	A
		20%		BBB	BBB	BBB
		20%		BBB	BBB	BBB
		20%		BBB	BBB	BBB
		20%		A	A	A
		20%		BBB	BBB	BBB
		20%		BBB	BBB	BBB
2.40%	2.41%	35%	BB	B	B	B
2.40%	2.41%	33%	A	BBB	BBB	BBB
		34.58%				
2.40%	2.41%	34.58%	BBB	BB	BB	BB
2.40%	2.41%	35%	BB	B	B	B
		34.58%				
3.96%	3.79%	40%	BBB	BBB	BBB	BBB

AA	AA	A	A	A	BBB
AA	AA	A	A	A	BBB
AA	AAA	AA	AA	AA	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	A	BBB
A	AA	AA	AA	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
A	AA	AA	AA	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
A	A	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	A	BBB
A	AA	AA	AA	A	BBB

NR	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR				
BB	BB	BB	BB		
A	BBB	A	A		
BBB	A	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
A	BBB	A	A		
BBB	A	BBB	BBB		
BBB	BBB	BBB	BBB		
B	BBB	CCC	CCC	NR	NR
BBB	A	BB	BB	NR	NR
BB	BBB	B	B	NR	NR
B	BBB	CCC	CCC	NR	NR
NR	BBB	BBB	BBB	NR	NR

BBB	AA	15	Financials	India	India
BBB	AA	15	Financials	India	India
A	AA	14	Financials	India	India
NR	NR	2	Financials	India	India
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Government	India	India
	NR		Government	India	India
A	A	7	Government	India	India
	NR		Government	India	India
BBB	AA	8	Government	India	India
	NR		Government	India	India
	NR		Government	India	India
A	A	7	Government	India	India
BBB	AA	8	Government	India	India
BBB	AA	8	Government	India	India
	NR		Government	India	India
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
AA	AA	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
	NR		Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Sweden
	NR	2	Financials	Europe	Sweden
	NR	2	Financials	Europe	Sweden
	NR	2	Financials	Europe	Sweden
	NR	2	Financials	Europe	Sweden
	NR	2	Financials	Europe	Sweden
	NR	2	Financials	Europe	Sweden
	A	5	Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	A	5	Financials	Europe	Sweden
	A	3	Financials	Europe	Sweden
	A	5	Financials	Europe	Sweden
	A	5	Financials	Europe	Sweden
	A	5	Financials	Europe	Sweden
	A	3	Financials	Europe	Sweden
	A	5	Financials	Europe	Sweden
NR	BBB	3	Industrials	Asia	Japan
NR	BBB	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	8	Industrials	Asia	Japan
NR	BBB	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	4	Financials	Europe	Germany

BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB			Thin	Thin	Thin
BBB				Thin	Thin	Thin
BBB				Thin	Thin	Thin
BBB				Thin	Thin	Thin
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BB	CCC					
BB	CCC					
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp

Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier			
DocAdj	CcyGrp	CcyGrp			
CcyGrp	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	CcyGrp	CcyGrp			
CcyGrp	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp

IKBCHFMM	29-Aug-08 IKB
IKBEURCR	29-Aug-08 IKB
IKBEURMM	29-Aug-08 IKB
IKBEURMR	29-Aug-08 IKB
IKBGBPCR	29-Aug-08 IKB
IKBGBPMM	29-Aug-08 IKB
IKBHKDCR	29-Aug-08 IKB
IKBHKDMM	29-Aug-08 IKB
IKBJPYMM	29-Aug-08 IKB
IKBUSDCR	29-Aug-08 IKB
IKBUSDMM	29-Aug-08 IKB
IKBUSDMR	29-Aug-08 IKB
IKBEURCR	29-Aug-08 IKB
IKBEURMM	29-Aug-08 IKB
IKBUSDCR	29-Aug-08 IKB
IKBUSDMM	29-Aug-08 IKB
IKNAUDCR	29-Aug-08 IKN
IKNAUDMR	29-Aug-08 IKN
IKNAUDXR	29-Aug-08 IKN
IKNCHFMR	29-Aug-08 IKN
IKNEURCR	29-Aug-08 IKN
IKNEURMM	29-Aug-08 IKN
IKNEURMR	29-Aug-08 IKN
IKNEURXR	29-Aug-08 IKN
IKNHKDXR	29-Aug-08 IKN
IKNILSXR	29-Aug-08 IKN
IKNJPYMR	29-Aug-08 IKN
IKNJPYXR	29-Aug-08 IKN
IKNNZDMR	29-Aug-08 IKN
IKNUSDCR	29-Aug-08 IKN
IKNUSDMM	29-Aug-08 IKN
IKNUSDMR	29-Aug-08 IKN
IKNUSDXR	29-Aug-08 IKN
ITWAUDMR	29-Aug-08 ITW
ITWEURCR	29-Aug-08 ITW
ITWEURMM	29-Aug-08 ITW
ITWEURMR	29-Aug-08 ITW
ITWJPYMR	29-Aug-08 ITW
ITWUSDCR	29-Aug-08 ITW
ITWUSDMM	29-Aug-08 ITW
ITWUSDMR	29-Aug-08 ITW
ITWUSDXR	29-Aug-08 ITW
IMCLEURCR	29-Aug-08 IMCL
IMCLEURMR	29-Aug-08 IMCL
IMCLEURXR	29-Aug-08 IMCL
IMCLUSDCR	29-Aug-08 IMCL
IMCLUSDMR	29-Aug-08 IMCL
IMCLUSDXR	29-Aug-08 IMCL
NKEURCR	29-Aug-08 NK
NKEURMM	29-Aug-08 NK
NKEURMR	29-Aug-08 NK
NKUSDCR	29-Aug-08 NK
NKUSDMM	29-Aug-08 NK
NKUSDMR	29-Aug-08 NK
IMPTOB-FinplcEURCR	29-Aug-08 IMPTOB-Finplc
IMPTOB-FinplcEURMM	29-Aug-08 IMPTOB-Finplc
IMPTOB-FinplcEURMR	29-Aug-08 IMPTOB-Finplc
IMPTOB-FinplcEURXR	29-Aug-08 IMPTOB-Finplc
IMPTOB-FinplcUSDCR	29-Aug-08 IMPTOB-Finplc
IMPTOB-FinplcUSDMM	29-Aug-08 IMPTOB-Finplc
IMPTOB-FinplcUSDMR	29-Aug-08 IMPTOB-Finplc
IMPTOB-FinplcUSDXR	29-Aug-08 IMPTOB-Finplc
IMPTOBAUDCR	29-Aug-08 IMPTOB
IMPTOBAUDMM	29-Aug-08 IMPTOB
IMPTOBCADMM	29-Aug-08 IMPTOB
IMPTOBCHFCR	29-Aug-08 IMPTOB
IMPTOBCHFMM	29-Aug-08 IMPTOB
IMPTOBEURCR	29-Aug-08 IMPTOB
IMPTOBEURMM	29-Aug-08 IMPTOB
IMPTOBEURMR	29-Aug-08 IMPTOB
IMPTOBEURXR	29-Aug-08 IMPTOB
IMPTOBGBPCR	29-Aug-08 IMPTOB
IMPTOBGBPMM	29-Aug-08 IMPTOB
IMPTOBHKDMM	29-Aug-08 IMPTOB

IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	CHF	MM	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	EUR	CR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	EUR	MM	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	EUR	MR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	GBP	CR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	GBP	MM	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	HKD	CR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	HKD	MM	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	JPY	MM	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	USD	CR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	USD	MM	Composite
IKB Deutsche Industriebank AG	48DF9Z	SNRFOR	USD	MR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SUBLT2	EUR	CR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SUBLT2	EUR	MM	Composite
IKB Deutsche Industriebank AG	48DF9Z	SUBLT2	USD	CR	Composite
IKB Deutsche Industriebank AG	48DF9Z	SUBLT2	USD	MM	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	AUD	CR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	AUD	MR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	AUD	XR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	CHF	MR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	EUR	CR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	EUR	MM	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	EUR	MR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	EUR	XR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	HKD	XR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	ILS	XR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	JPY	MR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	JPY	XR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	NZD	MR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	USD	CR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	USD	MM	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	USD	MR	Composite
IKON Office Solutions Inc	4J6884	SNRFOR	USD	XR	Composite
IL Tool Wks Inc	4J7538	SNRFOR	AUD	MR	Composite
IL Tool Wks Inc	4J7538	SNRFOR	EUR	CR	Composite
IL Tool Wks Inc	4J7538	SNRFOR	EUR	MM	Composite
IL Tool Wks Inc	4J7538	SNRFOR	EUR	MR	Composite
IL Tool Wks Inc	4J7538	SNRFOR	JPY	MR	Composite
IL Tool Wks Inc	4J7538	SNRFOR	USD	CR	Composite
IL Tool Wks Inc	4J7538	SNRFOR	USD	MM	Composite
IL Tool Wks Inc	4J7538	SNRFOR	USD	MR	Composite
IL Tool Wks Inc	4J7538	SNRFOR	USD	XR	Composite
Imclone Sys Inc	4J7691	SNRFOR	EUR	CR	Composite
Imclone Sys Inc	4J7691	SNRFOR	EUR	MR	Composite
Imclone Sys Inc	4J7691	SNRFOR	EUR	XR	Composite
Imclone Sys Inc	4J7691	SNRFOR	USD	CR	Composite
Imclone Sys Inc	4J7691	SNRFOR	USD	MR	Composite
Imclone Sys Inc	4J7691	SNRFOR	USD	XR	Composite
Imerys SA	FJDFEN	SNRFOR	EUR	CR	Composite
Imerys SA	FJDFEN	SNRFOR	EUR	MM	Composite
Imerys SA	FJDFEN	SNRFOR	EUR	MR	Composite
Imerys SA	FJDFEN	SNRFOR	USD	CR	Composite
Imerys SA	FJDFEN	SNRFOR	USD	MM	Composite
Imerys SA	FJDFEN	SNRFOR	USD	MR	Composite
Imperial Tob Fin plc	GKB93W	SNRFOR	EUR	CR	Composite
Imperial Tob Fin plc	GKB93W	SNRFOR	EUR	MM	Composite
Imperial Tob Fin plc	GKB93W	SNRFOR	EUR	MR	Composite
Imperial Tob Fin plc	GKB93W	SNRFOR	EUR	XR	Composite
Imperial Tob Fin plc	GKB93W	SNRFOR	USD	CR	Composite
Imperial Tob Fin plc	GKB93W	SNRFOR	USD	MM	Composite
Imperial Tob Fin plc	GKB93W	SNRFOR	USD	MR	Composite
Imperial Tob Fin plc	GKB93W	SNRFOR	USD	XR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	AUD	CR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	AUD	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	CAD	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	CHF	CR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	CHF	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	EUR	CR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	EUR	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	EUR	MR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	EUR	XR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	GBP	CR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	GBP	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	HKD	MM	Composite

5.96%	6.01%	5.66%	5.27%	5.16%	5.08%	4.80%	4.50%	4.54%
6.20%	6.26%	5.89%	5.49%	5.16%	5.29%	5.00%	4.69%	4.54%
5.96%	6.01%	5.66%	5.27%	5.16%	5.08%	4.80%	4.50%	4.54%
5.89%	5.95%	5.60%	5.22%	5.16%	5.03%	4.75%	4.45%	4.54%
6.20%	6.26%	5.89%	5.49%	5.16%	5.29%	5.00%	4.69%	4.54%
5.96%	6.01%	5.66%	5.27%	5.16%	5.08%	4.80%	4.50%	4.54%
6.20%	6.26%	5.89%	5.49%	5.16%	5.29%	5.00%	4.69%	4.54%
5.96%	6.01%	5.66%	5.27%	5.16%	5.08%	4.80%	4.50%	4.54%
5.96%	6.01%	5.66%	5.27%	5.16%	5.08%	4.80%	4.50%	4.54%
6.20%	6.26%	5.89%	5.49%	5.16%	5.29%	5.00%	4.69%	4.54%
5.96%	6.01%	5.66%	5.27%	5.16%	5.08%	4.80%	4.50%	4.54%
5.89%	5.95%	5.60%	5.22%	5.16%	5.03%	4.75%	4.45%	4.54%
	11.69%	10.48%	8.15%	7.79%	7.39%	7.46%	6.69%	6.15%
	11.16%	10.01%	8.15%	7.79%	7.39%	7.13%	6.69%	6.15%
0.23%	0.36%	0.45%	0.63%	0.77%	0.96%	0.93%	0.90%	0.80%
0.23%	0.36%	0.45%	0.63%	0.77%	0.96%	0.93%	0.90%	0.80%
0.23%	0.36%	0.45%	0.63%	0.77%	0.96%	0.93%	0.90%	0.80%
0.23%	0.36%	0.47%	0.64%	0.75%	1.00%	0.87%	0.95%	0.80%
0.23%	0.34%	0.45%	0.64%	0.72%	0.93%	0.84%	0.89%	0.80%
0.23%	0.34%	0.45%	0.64%	0.72%	0.93%	0.84%	0.89%	0.80%
0.23%	0.34%	0.45%	0.64%	0.72%	0.93%	0.84%	0.89%	0.80%
0.23%	0.36%	0.45%	0.63%	0.77%	0.96%	0.93%	0.90%	0.80%
0.23%	0.38%	0.49%	0.68%	0.83%	1.02%	0.98%	0.97%	0.80%
0.23%	0.36%	0.47%	0.64%	0.75%	1.00%	0.87%	0.95%	0.80%
0.23%	0.34%	0.45%	0.64%	0.72%	0.93%	0.84%	0.89%	0.80%
0.27%	0.28%	0.31%	0.35%	0.39%	0.43%	0.47%	0.51%	0.51%
0.29%	0.29%	0.33%	0.36%	0.41%	0.46%	0.50%	0.53%	0.54%
0.27%	0.28%	0.31%	0.35%	0.39%	0.43%	0.47%	0.50%	0.51%
0.29%	0.29%	0.33%	0.36%	0.41%	0.46%	0.50%	0.53%	0.54%
0.27%	0.28%	0.31%	0.35%	0.39%	0.43%	0.47%	0.50%	0.51%
1.08%	1.04%	1.54%	1.80%	1.94%	2.11%	2.20%	3.19%	
1.08%	1.04%	1.54%	1.80%	1.94%	2.11%	2.20%	3.19%	
0.74%	0.94%	1.14%	1.32%	1.43%	1.53%	1.57%	1.64%	1.77%
0.74%	0.94%	1.14%	1.32%	1.43%	1.53%	1.57%	1.64%	1.77%
0.74%	0.93%	1.13%	1.30%	1.41%	1.50%	1.56%	1.60%	1.77%
0.78%	0.97%	1.18%	1.35%	1.47%	1.57%	1.61%	1.68%	1.83%
0.74%	0.93%	1.13%	1.30%	1.41%	1.50%	1.56%	1.60%	1.77%
0.78%	0.97%	1.18%	1.35%	1.47%	1.57%	1.61%	1.68%	1.83%
0.74%	0.93%	1.13%	1.30%	1.41%	1.50%	1.56%	1.60%	1.77%
0.72%	0.92%	1.12%	1.28%	1.39%	1.49%	1.54%	1.59%	1.74%
0.70%	0.89%	1.08%	1.24%	1.34%	1.43%	1.48%	1.53%	1.68%
0.78%	0.97%	1.18%	1.35%	1.47%	1.57%	1.61%	1.68%	1.83%
0.74%	0.93%	1.13%	1.30%	1.41%	1.50%	1.56%	1.60%	1.77%

3.96%	3.79%	40% A	A	A	A
3.96%	3.79%	40% BBB	BBB	BBB	BBB
3.96%	3.79%	40% A	A	A	A
3.96%	3.79%	40% BBB	BBB	BBB	BBB
3.96%	3.79%	40% BBB	BBB	BBB	BBB
3.96%	3.79%	40% A	A	A	A
3.96%	3.79%	40% BBB	BBB	BBB	BBB
3.96%	3.79%	40% A	A	A	A
3.96%	3.79%	40% BB	BB	BB	BB
3.96%	3.79%	40% BBB	BBB	BBB	BBB
3.96%	3.79%	40% A	A	A	A
3.96%	3.79%	40% BBB	BBB	BBB	BBB
5.37%	5.38%	20%	CCC	B	NR
5.37%	5.38%	20%	B	BB	NR
		20%			
		20%			
	0.91%	40% NR	BBB	BB	BBB
	0.91%	40% NR	BBB	BB	BBB
	0.91%	40% NR	BBB	BB	BBB
		40%			
		40%			
		40%			
	0.91%	40% NR	A	BBB	A
	0.91%	40% NR	A	A	A
	0.91%	40% NR	A	A	A
	0.91%	40% NR	A	A	A
		40%			
	0.91%	40% NR	BBB	BB	BBB
		40%			
	0.91%	40% NR	A	BBB	A
		40%			
	0.91%	40% NR	A	BBB	A
	0.91%	40% NR	A	A	A
0.55%	0.54%	38.89% BB	BBB	BBB	BB
0.58%	0.54%	38.89% BBB	A	A	BBB
		38.89%			
0.55%	0.54%	38.89% A	AA	AA	A
		38.89%			
0.58%	0.54%	38.89% BBB	A	A	BBB
		38.89%			
0.55%	0.54%	38.89% A	AA	AA	A
		38.89%			
		40%			
		40%			
		40%			
		40%			
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
1.92%	1.90%	40% BBB	BBB	A	A
1.92%	1.90%	40% BBB	BBB	A	A
1.86%	1.83%	40% AA	AA	AAA	AAA
2.01%	1.91%	40% A	AA	AA	AA
1.86%	1.83%	40% AA	AA	AAA	AAA
2.01%	1.91%	40% A	AA	AA	AA
1.86%	1.83%	40% AA	AA	AAA	AAA
1.87%	1.86%	40% A	A	AA	AA
1.80%	1.79%	40% A	A	AA	AA
2.01%	1.91%	40% A	AA	AA	AA
1.86%	1.83%	40% AA	AA	AAA	AAA
		40%			

NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	BB	BB	BB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BBB	NR	NR	NR

BBB	BBB	BBB	BB	NR	
BBB	BBB	BBB	BB	NR	
BBB	BBB	BBB	BB	NR	

A	A	A	A	NR	
AA	AA	A	A	NR	
AA	AA	A	A	NR	
AA	AA	A	A	NR	
BBB	BBB	BBB	BB	NR	
A	A	A	BBB	NR	
A	A	A	A	NR	
AA	AA	A	A	NR	
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

NR	NR	NR	NR		
NR	NR	NR	NR		

BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
AA	AA	AAA	AA	A	A
AA	AA	AA	AA	BBB	A
AA	AA	AAA	AA	A	A
AA	AA	AA	AA	BBB	A
AA	AA	AAA	AA	A	A
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AAA	AA	A	A

NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany
NR	NR	2 Financials	Europe	Germany
NR	NR	2 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	A	5 Technology	N.Amer	United States
NR	BB	7 Technology	N.Amer	United States
NR	BB	7 Technology	N.Amer	United States
NR	BB	7 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	A	8 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
NR	A	5 Technology	N.Amer	United States
NR	BB	7 Technology	N.Amer	United States
NR	AA	8 Industrials	N.Amer	United States
NR	AA	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	AA	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	AA	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	AA	8 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	2 Health Care	N.Amer	United States
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
BB	AA	13 Consumer Goods	Europe	United Kingdom
BB	AA	13 Consumer Goods	Europe	United Kingdom
A	AA	9 Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
A	AA	9 Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
A	AA	9 Consumer Goods	Europe	United Kingdom
BBB	AA	13 Consumer Goods	Europe	United Kingdom
BBB	AA	13 Consumer Goods	Europe	United Kingdom
A	AA	8 Consumer Goods	Europe	United Kingdom
A	AA	9 Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom

BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BB	B		DocAdj	DocAdj	Thin	Thin
BB	B		CcyGrp	CcyGrp	Thin	Thin
BB	B					
BB	B					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB	Thin	Thin	Thin	Thin	Thin
	BBB	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin

CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

Thin	Thin	Thin
Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

IMPTOBJPYCR	29-Aug-08 IMPTOB
IMPTOBJPYMM	29-Aug-08 IMPTOB
IMPTOBNOKMM	29-Aug-08 IMPTOB
IMPTOBSEKMM	29-Aug-08 IMPTOB
IMPTOBSGDMM	29-Aug-08 IMPTOB
IMPTOBUSDCR	29-Aug-08 IMPTOB
IMPTOBUSDMM	29-Aug-08 IMPTOB
IMPTOBUSDMR	29-Aug-08 IMPTOB
IMPTOBUSDXR	29-Aug-08 IMPTOB
IHBVEURCR	29-Aug-08 IHBV
IHBVEURMM	29-Aug-08 IHBV
IHBVUSDCR	29-Aug-08 IHBV
INBEVEURCR	29-Aug-08 INBEV
INBEVEURMM	29-Aug-08 INBEV
INBEVUSDCR	29-Aug-08 INBEV
INBEVUSDMM	29-Aug-08 INBEV
INBEVUSDMR	29-Aug-08 INBEV
INDHOTUSDCR	29-Aug-08 INDHOT
INDOILUSDCR	29-Aug-08 INDOIL
INDOILUSDMR	29-Aug-08 INDOIL
IRFCIUSDCR	29-Aug-08 IRFCI
IRFCIUSDMR	29-Aug-08 IRFCI
ICBCUSDCR	29-Aug-08 ICBC
ICBCUSDMR	29-Aug-08 ICBC
INDKORAUDCR	29-Aug-08 INDKOR
INDKORAUDMR	29-Aug-08 INDKOR
INDKORCHFCR	29-Aug-08 INDKOR
INDKOREURCR	29-Aug-08 INDKOR
INDKOREURMM	29-Aug-08 INDKOR
INDKOREURMR	29-Aug-08 INDKOR
INDKORGBPCR	29-Aug-08 INDKOR
INDKORHKDCR	29-Aug-08 INDKOR
INDKORJPYCR	29-Aug-08 INDKOR
INDKORKRWCR	29-Aug-08 INDKOR
INDKORUSDCR	29-Aug-08 INDKOR
INDKORUSDMM	29-Aug-08 INDKOR
INDKORUSDMR	29-Aug-08 INDKOR
INDKORUSDXR	29-Aug-08 INDKOR
INDKORCHFCR	29-Aug-08 INDKOR
INDKOREURCR	29-Aug-08 INDKOR
INDKOREURMM	29-Aug-08 INDKOR
INDKORHKDCR	29-Aug-08 INDKOR
INDKORJPYCR	29-Aug-08 INDKOR
INDKORUSDCR	29-Aug-08 INDKOR
INDKORUSDMM	29-Aug-08 INDKOR
INDKORUSDMR	29-Aug-08 INDKOR
INDOIEUSDCR	29-Aug-08 INDOIE
INDOIEUSDMR	29-Aug-08 INDOIE
INDSAT-FinCoBvUSDCR	29-Aug-08 INDSAT-FinCoBv
INDSAT-FinCoBvUSDMR	29-Aug-08 INDSAT-FinCoBv
INDSAT-FinCoBvUSDXR	29-Aug-08 INDSAT-FinCoBv
INEGRPEURMM	29-Aug-08 INEGRP
INEGRPEURMR	29-Aug-08 INEGRP
INEGRPEURXR	29-Aug-08 INEGRP
INEGRPUSDMR	29-Aug-08 INEGRP
INEGRPAUDMM	29-Aug-08 INEGRP
INEGRPCHFMM	29-Aug-08 INEGRP
INEGRPEURCR	29-Aug-08 INEGRP
INEGRPEURMM	29-Aug-08 INEGRP
INEGRPEURMR	29-Aug-08 INEGRP
INEGRPEURXR	29-Aug-08 INEGRP
INEGRPGBPMM	29-Aug-08 INEGRP
INEGRPHKDMM	29-Aug-08 INEGRP
INEGRPJPYMM	29-Aug-08 INEGRP
INEGRPSGDMM	29-Aug-08 INEGRP
INEGRPUSDCR	29-Aug-08 INEGRP
INEGRPUSDMM	29-Aug-08 INEGRP
INEGRPUSDMR	29-Aug-08 INEGRP
INEGRPUSDXR	29-Aug-08 INEGRP
INEGRPEURMM	29-Aug-08 INEGRP
INEGRPEURXR	29-Aug-08 INEGRP
INEGRPUSDMM	29-Aug-08 INEGRP
INEGRPUSDXR	29-Aug-08 INEGRP
INEGRP-IHLEURMM	29-Aug-08 INEGRP-IHL

Imperial Tob Gp PLC	4J8456	SNRFOR	JPY	CR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	JPY	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	NOK	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	SEK	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	SGD	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	USD	CR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	USD	MM	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	USD	MR	Composite
Imperial Tob Gp PLC	4J8456	SNRFOR	USD	XR	Composite
Impress Hldgs BV	NR8880	SNRFOR	EUR	CR	Composite
Impress Hldgs BV	NR8880	SNRFOR	EUR	MM	Composite
Impress Hldgs BV	NR8880	SNRFOR	USD	CR	Composite
InBev S.A	BG56AE	SNRFOR	EUR	CR	Composite
InBev S.A	BG56AE	SNRFOR	EUR	MM	Composite
InBev S.A	BG56AE	SNRFOR	USD	CR	Composite
InBev S.A	BG56AE	SNRFOR	USD	MM	Composite
InBev S.A	BG56AE	SNRFOR	USD	MR	Composite
Indian Hotels Co Ltd	Y1CB7K	SNRFOR	USD	CR	Composite
Indian Oil Corp Ltd	Y1CB73	SNRFOR	USD	CR	Composite
Indian Oil Corp Ltd	Y1CB73	SNRFOR	USD	MR	Composite
Indian Rwy Fin Corp Ltd	Y1CD69	SNRFOR	USD	CR	Composite
Indian Rwy Fin Corp Ltd	Y1CD69	SNRFOR	USD	MR	Composite
Indl & Coml Bk China	Y1CIBH	SNRFOR	USD	CR	Composite
Indl & Coml Bk China	Y1CIBH	SNRFOR	USD	MR	Composite
Indl Bk Korea	49B639	SNRFOR	AUD	CR	Composite
Indl Bk Korea	49B639	SNRFOR	AUD	MR	Composite
Indl Bk Korea	49B639	SNRFOR	CHF	CR	Composite
Indl Bk Korea	49B639	SNRFOR	EUR	CR	Composite
Indl Bk Korea	49B639	SNRFOR	EUR	MM	Composite
Indl Bk Korea	49B639	SNRFOR	EUR	MR	Composite
Indl Bk Korea	49B639	SNRFOR	GBP	CR	Composite
Indl Bk Korea	49B639	SNRFOR	HKD	CR	Composite
Indl Bk Korea	49B639	SNRFOR	JPY	CR	Composite
Indl Bk Korea	49B639	SNRFOR	KRW	CR	Composite
Indl Bk Korea	49B639	SNRFOR	USD	CR	Composite
Indl Bk Korea	49B639	SNRFOR	USD	MM	Composite
Indl Bk Korea	49B639	SNRFOR	USD	MR	Composite
Indl Bk Korea	49B639	SNRFOR	USD	XR	Composite
Indl Bk Korea	49B639	SUBLT2	CHF	CR	Composite
Indl Bk Korea	49B639	SUBLT2	EUR	CR	Composite
Indl Bk Korea	49B639	SUBLT2	EUR	MM	Composite
Indl Bk Korea	49B639	SUBLT2	HKD	CR	Composite
Indl Bk Korea	49B639	SUBLT2	JPY	CR	Composite
Indl Bk Korea	49B639	SUBLT2	USD	CR	Composite
Indl Bk Korea	49B639	SUBLT2	USD	MM	Composite
Indl Bk Korea	49B639	SUBLT2	USD	MR	Composite
Indo Integrated Energy BV	NR8AAP	SNRFOR	USD	CR	Composite
Indo Integrated Energy BV	NR8AAP	SNRFOR	USD	MR	Composite
Indosat Fin Co BV	NR8957	SNRFOR	USD	CR	Composite
Indosat Fin Co BV	NR8957	SNRFOR	USD	MR	Composite
Indosat Fin Co BV	NR8957	SNRFOR	USD	XR	Composite
Ineos Gp Hldgs plc	GKBDF0	SECDOM	EUR	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SECDOM	EUR	MR	Composite
Ineos Gp Hldgs plc	GKBDF0	SECDOM	EUR	XR	Composite
Ineos Gp Hldgs plc	GKBDF0	SECDOM	USD	MR	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	AUD	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	CHF	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	EUR	CR	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	EUR	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	EUR	MR	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	EUR	XR	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	GBP	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	HKD	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	JPY	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	SGD	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	USD	CR	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	USD	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	USD	MR	Composite
Ineos Gp Hldgs plc	GKBDF0	SNRFOR	USD	XR	Composite
Ineos Gp Hldgs plc	GKBDF0	SUBLT2	EUR	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SUBLT2	EUR	XR	Composite
Ineos Gp Hldgs plc	GKBDF0	SUBLT2	USD	MM	Composite
Ineos Gp Hldgs plc	GKBDF0	SUBLT2	USD	XR	Composite
Ineos Hldgs Ltd	GKBDF6	SECDOM	EUR	MM	Composite

0.74%	0.94%	1.14%	1.32%	1.43%	1.53%	1.57%	1.64%	1.77%
0.74%	0.94%	1.14%	1.32%	1.43%	1.53%	1.57%	1.64%	1.77%
0.74%	0.93%	1.13%	1.30%	1.41%	1.50%	1.56%	1.60%	1.77%
0.74%	0.93%	1.13%	1.30%	1.41%	1.50%	1.56%	1.60%	1.77%
0.74%	0.93%	1.13%	1.30%	1.41%	1.50%	1.56%	1.60%	1.77%
0.78%	0.97%	1.18%	1.35%	1.47%	1.57%	1.61%	1.68%	1.83%
0.74%	0.93%	1.13%	1.30%	1.41%	1.50%	1.56%	1.60%	1.77%
0.72%	0.92%	1.12%	1.28%	1.39%	1.49%	1.54%	1.59%	1.74%
0.70%	0.89%	1.08%	1.24%	1.34%	1.43%	1.48%	1.53%	1.68%
					6.48%			
					6.48%			
					6.48%			
					1.23%			
					1.23%			
1.38%		1.83%	2.17%	2.23%	2.48%	2.57%	2.71%	
1.38%		1.83%	2.06%	2.23%	2.36%	2.44%	2.71%	
	1.68%		1.96%		2.31%		2.51%	
	1.68%		1.96%		2.31%		2.51%	
0.66%	0.81%	0.98%	1.18%	1.38%	1.54%	1.67%	1.71%	1.87%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.13%	1.28%	1.50%	1.70%	1.96%	2.06%	2.15%	2.13%
1.09%	1.12%	1.26%	1.49%	1.69%	1.94%	2.03%	2.13%	2.10%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.18%	1.33%	1.56%	1.78%	2.04%	2.14%	2.23%	2.21%
1.09%	1.12%	1.26%	1.49%	1.69%	1.94%	2.03%	2.13%	2.10%
1.09%	1.08%	1.22%	1.43%	1.62%	1.87%	1.96%	2.05%	2.03%
1.05%	1.49%	1.73%	2.09%	2.47%	2.73%	2.79%	2.89%	2.82%
1.05%	1.49%	1.73%	2.09%	2.47%	2.73%	2.79%	2.89%	2.82%
1.05%	1.49%	1.73%	2.09%	2.47%	2.73%	2.79%	2.89%	2.82%
1.05%	1.49%	1.73%	2.09%	2.47%	2.73%	2.79%	2.89%	2.82%
					4.26%			
					4.26%			
2.11%	1.80%	2.11%	2.42%	2.65%	2.92%	3.12%	3.37%	3.44%
	3.63%	4.64%	4.94%	4.90%	3.62%	4.78%	4.70%	
	3.63%	4.64%	4.94%	4.90%	3.62%	4.78%	4.70%	
	3.63%	4.64%	4.94%	4.90%	3.62%	4.78%	4.70%	
	3.63%	4.64%	4.94%	4.90%	3.62%	4.78%	4.70%	
8.95%	9.93%	12.58%	13.51%	12.98%	12.69%	12.11%	11.53%	11.48%
8.90%	9.87%	12.55%	13.51%	12.97%	12.70%	12.09%	11.50%	11.48%
9.29%	10.37%	13.18%	14.14%	13.61%	13.30%	12.70%	12.08%	11.48%
8.90%	9.87%	12.55%	13.51%	12.97%	12.70%	12.09%	11.50%	11.48%
8.83%	9.85%	12.52%	13.43%	12.93%	12.64%	12.07%	11.48%	11.48%
8.50%	9.49%	12.06%	12.94%	12.45%	12.17%	11.62%	11.05%	11.48%
8.90%	9.87%	12.55%	13.51%	12.97%	12.70%	12.09%	11.50%	11.48%
8.90%	9.87%	12.55%	13.51%	12.97%	12.70%	12.09%	11.50%	11.48%
8.95%	9.93%	12.58%	13.51%	12.98%	12.69%	12.11%	11.53%	11.48%
8.90%	9.87%	12.55%	13.51%	12.97%	12.70%	12.09%	11.50%	11.48%
9.29%	10.37%	13.18%	14.14%	13.61%	13.30%	12.70%	12.08%	11.48%
8.90%	9.87%	12.55%	13.51%	12.97%	12.70%	12.09%	11.50%	11.48%
8.83%	9.85%	12.52%	13.43%	12.93%	12.64%	12.07%	11.48%	11.48%
8.50%	9.49%	12.06%	12.94%	12.45%	12.17%	11.62%	11.05%	11.48%
	3.76%				7.95%			
	3.76%				7.95%			
	3.20%	3.84%	5.96%		6.85%	6.85%		

1.92%	1.90%	40% BBB	BBB	A	A
1.92%	1.90%	40% BBB	BBB	A	A
1.86%	1.83%	40% AA	AA	AAA	AAA
1.86%	1.83%	40% AA	AA	AAA	AAA
1.86%	1.83%	40% AA	AA	AAA	AAA
2.01%	1.91%	40% A	AA	AA	AA
1.86%	1.83%	40% AA	AA	AAA	AAA
1.87%	1.86%	40% A	A	AA	AA
1.80%	1.79%	40% A	A	AA	AA
		37.50%			
		37.50%			
		37.50%			
		40%			
		40%			
		40%			
		40%			
		40%			
		45%			
3.34%		17.50% NR		NR	BBB
3.34%		17.50% NR		NR	BBB
		15%	NR		NR
		15%	NR		NR
2.00%	2.02%	27.50% NR	A	A	A
		27.50%			
2.21%	2.26%	36.67% NR	BBB	BBB	BBB
2.21%	2.26%	36.67% NR	BBB	BBB	BBB
2.21%	2.26%	36% NR	AA	AA	AA
2.21%	2.26%	36% NR	AA	AA	AA
2.12%	2.17%	36.67% NR	A	A	A
2.10%	2.15%	36.67% NR	A	A	A
2.21%	2.26%	36% NR	AA	AA	AA
2.21%	2.26%	36% NR	AA	AA	AA
2.21%	2.26%	36.67% NR	BBB	BBB	BBB
2.21%	2.26%	36% NR	AA	AA	AA
2.21%	2.26%	36% NR	AA	AA	AA
		36.67%			
2.10%	2.15%	36.67% NR	A	A	A
2.02%	2.07%	36.67% NR	A	A	A
2.97%	3.11%	20% NR	NR	A	NR
2.97%	3.11%	20% NR	NR	A	NR
		20%			
2.97%	3.11%	20% NR	NR	A	NR
		20%			
2.97%	3.11%	20% NR	NR	A	NR
		20%			
		20%			
		25%			
		25%			
3.49%	3.54%	40% NR	NR	NR	NR
		40%			
		40%			
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
11.54%	11.53%	40% BBB	BBB	BBB	BBB
11.54%	11.53%	40% AA	AA	AA	AA
12.02%	12.01%	40% A	A	A	A
11.54%	11.53%	40% AA	AA	AA	AA
11.42%	11.41%	40% A	A	A	A
11.00%	10.99%	40% A	A	A	A
11.54%	11.53%	40% AA	AA	AA	AA
11.54%	11.53%	40% AA	AA	AA	AA
11.54%	11.53%	40% BBB	BBB	BBB	BBB
11.54%	11.53%	40% AA	AA	AA	AA
12.02%	12.01%	40% A	A	A	A
11.54%	11.53%	40% AA	AA	AA	AA
11.42%	11.41%	40% A	A	A	A
11.00%	10.99%	40% A	A	A	A
		40%	NR		
		40%			
		40%	NR		
		40%			
		70%	NR	NR	NR

BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
AA	AA	AAA	AA	A	A
AA	AA	AAA	AA	A	A
AA	AA	AAA	AA	A	A
AA	AA	AA	AA	BBB	A
AA	AA	AAA	AA	A	A
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
	NR				
	NR				
	NR				
	NR				
	NR				
NR	BBB	BBB	NR		NR
NR	BBB	BBB	NR		NR
	NR		NR		
	NR		NR		
A	A	NR	A	A	A
BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
AA	AAA	AAA	AAA	A	A
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
AA	AAA	AAA	AAA	A	A
AA	AAA	AAA	AAA	A	A
BBB	A	A	A	BB	BB
AA	AAA	AAA	AAA	A	A
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
A	A	A	A	NR	A
A	A	A	A	NR	A
A	A	A	A	NR	A
A	A	A	A	NR	A
	NR				
	NR				
NR	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
	NR				
	NR				
	NR	NR			

BB	AA	13	Consumer Goods	Europe	United Kingdom
BB	AA	13	Consumer Goods	Europe	United Kingdom
A	AA	9	Consumer Goods	Europe	United Kingdom
A	AA	9	Consumer Goods	Europe	United Kingdom
A	AA	9	Consumer Goods	Europe	United Kingdom
A	AA	8	Consumer Goods	Europe	United Kingdom
A	AA	9	Consumer Goods	Europe	United Kingdom
BBB	AA	13	Consumer Goods	Europe	United Kingdom
BBB	AA	13	Consumer Goods	Europe	United Kingdom
	NR	2	Industrials	Europe	Netherlands
	NR	2	Industrials	Europe	Netherlands
	NR	2	Industrials	Europe	Netherlands
	NR	2	Consumer Goods	Europe	Belgium
	NR	2	Consumer Goods	Europe	Belgium
	NR		Consumer Goods	Europe	Belgium
	NR		Consumer Goods	Europe	Belgium
	NR		Consumer Goods	Europe	Belgium
	NR		Consumer Services	India	India
	NR	3	Oil & Gas	India	India
	NR	3	Oil & Gas	India	India
	NR	2	Government	India	India
	NR	2	Government	India	India
NR	A	3	Government	Asia	Hong Kong
	NR		Government	Asia	Hong Kong
BB	AA	14	Government	Asia	Korea (Republic of)
BB	AA	14	Government	Asia	Korea (Republic of)
A	AA	14	Government	Asia	Korea (Republic of)
A	AA	14	Government	Asia	Korea (Republic of)
BBB	AA	14	Government	Asia	Korea (Republic of)
BBB	AA	14	Government	Asia	Korea (Republic of)
A	AA	14	Government	Asia	Korea (Republic of)
A	AA	14	Government	Asia	Korea (Republic of)
BB	AA	14	Government	Asia	Korea (Republic of)
A	AA	14	Government	Asia	Korea (Republic of)
A	AA	14	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
BBB	AA	14	Government	Asia	Korea (Republic of)
BBB	AA	14	Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
	NR	2		Europe	Netherlands
	NR	2		Europe	Netherlands
NR	NR	3	Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
	NR	2	Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
BB	AA	8	Basic Materials	Europe	United Kingdom
A	AA	7	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
A	AA	7	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
A	AA	7	Basic Materials	Europe	United Kingdom
A	AA	7	Basic Materials	Europe	United Kingdom
BB	AA	8	Basic Materials	Europe	United Kingdom
A	AA	7	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
A	AA	7	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
BBB	AA	8	Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR		Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR		Basic Materials	Europe	United Kingdom
	NR	2		Europe	United Kingdom

BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B					
B	B					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
	BB					
BBB	BB	Thin		Thin	DocAdj	Thin
BBB	BB	Thin		Thin	DocAdj	Thin
BBB	BB		Thin		Thin	
BBB	BB		Thin		Thin	
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	BBB	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	BBB					
BBB	BBB					
BB		Thin	Thin	Thin	Thin	Thin
BB						
BB						
B	B		Thin	Thin	Thin	Thin
B	B		Thin	Thin	Thin	Thin
B	B		Thin	Thin	Thin	Thin
B	B		Thin	Thin	Thin	Thin
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B		Thin			
B	B					
B	B		Thin			
B	B					
			Thin	Thin	Thin	

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin					
Thin					
Thin					
Thin					
Thin					

DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	Thin		Thin	
Thin		Thin			
Thin		Thin			
CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin					

Thin	

Thin	Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin

INEGRP-IHLEURMR	29-Aug-08 INEGRP-IHL
INEGRP-IHLEURXR	29-Aug-08 INEGRP-IHL
INEGRP-IHLUSDMM	29-Aug-08 INEGRP-IHL
INEGRP-IHLUSDMR	29-Aug-08 INEGRP-IHL
EVC-INEOSEURMM	29-Aug-08 EVC-INEOS
EVC-INEOSEURXR	29-Aug-08 EVC-INEOS
IFXEURCR	29-Aug-08 IFX
IFXEURMM	29-Aug-08 IFX
IFXEURMR	29-Aug-08 IFX
IFXUSDMM	29-Aug-08 IFX
IFXUSDXR	29-Aug-08 IFX
IFXEURCR	29-Aug-08 IFX
IFXEURMM	29-Aug-08 IFX
IFXEURXR	29-Aug-08 IFX
IFXUSDMM	29-Aug-08 IFX
IFX-HldgBVCHFMM	29-Aug-08 IFX-HldgBV
IFX-HldgBVEURCR	29-Aug-08 IFX-HldgBV
IFX-HldgBVEURMM	29-Aug-08 IFX-HldgBV
IFX-HldgBVEURMR	29-Aug-08 IFX-HldgBV
IFX-HldgBVUSDCR	29-Aug-08 IFX-HldgBV
IFX-HldgBVUSDMM	29-Aug-08 IFX-HldgBV
IFX-HldgBVUSDMR	29-Aug-08 IFX-HldgBV
IFX-HldgBVEURCR	29-Aug-08 IFX-HldgBV
IFX-HldgBVEURMM	29-Aug-08 IFX-HldgBV
IFX-HldgBVEURXR	29-Aug-08 IFX-HldgBV
IFX-HldgBVUSDCR	29-Aug-08 IFX-HldgBV
IFX-HldgBVUSDMM	29-Aug-08 IFX-HldgBV
INTNED-BankNVEURCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVAUDCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVAUDMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVCHFCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVCHFMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURMR	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURXR	29-Aug-08 INTNED-BankNV
INTNED-BankNVGBPMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVJPYCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVJPYMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVNZDCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDMR	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDXR	29-Aug-08 INTNED-BankNV
INTNED-BankNVAUDMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURMR	29-Aug-08 INTNED-BankNV
INTNED-BankNVEURXR	29-Aug-08 INTNED-BankNV
INTNED-BankNVGBPCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVGBPMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVHKDMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVJPYMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVTWDCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVTWDMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDCR	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDMM	29-Aug-08 INTNED-BankNV
INTNED-BankNVUSDMR	29-Aug-08 INTNED-BankNV
INTNEDEURCR	29-Aug-08 INTNED
INTNEDEURMM	29-Aug-08 INTNED
INTNEDEURMR	29-Aug-08 INTNED
INTNEDGBPMM	29-Aug-08 INTNED
INTNEDJPYCR	29-Aug-08 INTNED
INTNEDJPYMM	29-Aug-08 INTNED
INTNEDJPYMR	29-Aug-08 INTNED
INTNEDUSDCR	29-Aug-08 INTNED
INTNEDUSDMM	29-Aug-08 INTNED
INTNEDUSDMR	29-Aug-08 INTNED
INTNEDEURCR	29-Aug-08 INTNED
INTNEDEURMM	29-Aug-08 INTNED
INTNEDUSDCR	29-Aug-08 INTNED

Ineos Hldgs Ltd	GKBDF6	SECDOM	EUR	MR	Composite
Ineos Hldgs Ltd	GKBDF6	SECDOM	EUR	XR	Composite
Ineos Hldgs Ltd	GKBDF6	SECDOM	USD	MM	Composite
Ineos Hldgs Ltd	GKBDF6	SECDOM	USD	MR	Composite
INEOS VINYLS Fin PLC	GKBDFO	SNRFOR	EUR	MM	Composite
INEOS VINYLS Fin PLC	GKBDFO	SNRFOR	EUR	XR	Composite
Infineon Tech AG	49BC8P	SNRFOR	EUR	CR	Composite
Infineon Tech AG	49BC8P	SNRFOR	EUR	MM	Composite
Infineon Tech AG	49BC8P	SNRFOR	EUR	MR	Composite
Infineon Tech AG	49BC8P	SNRFOR	USD	MM	Composite
Infineon Tech AG	49BC8P	SNRFOR	USD	XR	Composite
Infineon Tech AG	49BC8P	SUBLT2	EUR	CR	Composite
Infineon Tech AG	49BC8P	SUBLT2	EUR	MM	Composite
Infineon Tech AG	49BC8P	SUBLT2	EUR	XR	Composite
Infineon Tech AG	49BC8P	SUBLT2	USD	MM	Composite
Infineon Tech Hldg B V	NR8BC7	SNRFOR	CHF	MM	Composite
Infineon Tech Hldg B V	NR8BC7	SNRFOR	EUR	CR	Composite
Infineon Tech Hldg B V	NR8BC7	SNRFOR	EUR	MM	Composite
Infineon Tech Hldg B V	NR8BC7	SNRFOR	EUR	MR	Composite
Infineon Tech Hldg B V	NR8BC7	SNRFOR	USD	CR	Composite
Infineon Tech Hldg B V	NR8BC7	SNRFOR	USD	MM	Composite
Infineon Tech Hldg B V	NR8BC7	SNRFOR	USD	MR	Composite
Infineon Tech Hldg B V	NR8BC7	SUBLT2	EUR	CR	Composite
Infineon Tech Hldg B V	NR8BC7	SUBLT2	EUR	MM	Composite
Infineon Tech Hldg B V	NR8BC7	SUBLT2	EUR	XR	Composite
Infineon Tech Hldg B V	NR8BC7	SUBLT2	USD	CR	Composite
Infineon Tech Hldg B V	NR8BC7	SUBLT2	USD	MM	Composite
ING Bk N V	48DGFE	PREFT1	EUR	CR	Composite
ING Bk N V	48DGFE	PREFT1	EUR	MM	Composite
ING Bk N V	48DGFE	PREFT1	USD	CR	Composite
ING Bk N V	48DGFE	PREFT1	USD	MM	Composite
ING Bk N V	48DGFE	SNRFOR	AUD	CR	Composite
ING Bk N V	48DGFE	SNRFOR	AUD	MM	Composite
ING Bk N V	48DGFE	SNRFOR	CHF	CR	Composite
ING Bk N V	48DGFE	SNRFOR	CHF	MM	Composite
ING Bk N V	48DGFE	SNRFOR	EUR	CR	Composite
ING Bk N V	48DGFE	SNRFOR	EUR	MM	Composite
ING Bk N V	48DGFE	SNRFOR	EUR	MR	Composite
ING Bk N V	48DGFE	SNRFOR	EUR	XR	Composite
ING Bk N V	48DGFE	SNRFOR	GBP	MM	Composite
ING Bk N V	48DGFE	SNRFOR	JPY	CR	Composite
ING Bk N V	48DGFE	SNRFOR	JPY	MM	Composite
ING Bk N V	48DGFE	SNRFOR	NZD	CR	Composite
ING Bk N V	48DGFE	SNRFOR	USD	CR	Composite
ING Bk N V	48DGFE	SNRFOR	USD	MM	Composite
ING Bk N V	48DGFE	SNRFOR	USD	MR	Composite
ING Bk N V	48DGFE	SNRFOR	USD	XR	Composite
ING Bk N V	48DGFE	SUBLT2	AUD	MM	Composite
ING Bk N V	48DGFE	SUBLT2	EUR	CR	Composite
ING Bk N V	48DGFE	SUBLT2	EUR	MM	Composite
ING Bk N V	48DGFE	SUBLT2	EUR	MR	Composite
ING Bk N V	48DGFE	SUBLT2	EUR	XR	Composite
ING Bk N V	48DGFE	SUBLT2	GBP	CR	Composite
ING Bk N V	48DGFE	SUBLT2	GBP	MM	Composite
ING Bk N V	48DGFE	SUBLT2	HKD	MM	Composite
ING Bk N V	48DGFE	SUBLT2	JPY	MM	Composite
ING Bk N V	48DGFE	SUBLT2	TWD	CR	Composite
ING Bk N V	48DGFE	SUBLT2	TWD	MM	Composite
ING Bk N V	48DGFE	SUBLT2	USD	CR	Composite
ING Bk N V	48DGFE	SUBLT2	USD	MM	Composite
ING Bk N V	48DGFE	SUBLT2	USD	MR	Composite
ING Groep NV	49BEBA	SNRFOR	EUR	CR	Composite
ING Groep NV	49BEBA	SNRFOR	EUR	MM	Composite
ING Groep NV	49BEBA	SNRFOR	EUR	MR	Composite
ING Groep NV	49BEBA	SNRFOR	GBP	MM	Composite
ING Groep NV	49BEBA	SNRFOR	JPY	CR	Composite
ING Groep NV	49BEBA	SNRFOR	JPY	MM	Composite
ING Groep NV	49BEBA	SNRFOR	JPY	MR	Composite
ING Groep NV	49BEBA	SNRFOR	USD	CR	Composite
ING Groep NV	49BEBA	SNRFOR	USD	MM	Composite
ING Groep NV	49BEBA	SNRFOR	USD	MR	Composite
ING Groep NV	49BEBA	SUBLT2	EUR	CR	Composite
ING Groep NV	49BEBA	SUBLT2	EUR	MM	Composite
ING Groep NV	49BEBA	SUBLT2	USD	CR	Composite

	3.20%	3.84%	5.96%		6.85%	6.85%		
	3.20%	3.84%	5.96%		6.85%	6.85%		
	3.20%	3.84%	5.96%		6.85%	6.85%		
	3.20%	3.84%	5.96%		6.85%	6.85%		
					2.54%			
					2.54%			
	2.20%		1.44%	3.33%	3.47%	3.16%	3.39%	
	2.20%		1.44%	3.33%	3.47%	3.16%	3.39%	
	2.20%		1.44%	3.33%	3.47%	3.16%	3.39%	
2.29%	2.89%	3.93%	4.30%	4.45%	4.60%	4.83%	5.01%	
2.29%	2.76%	3.93%	4.30%	4.45%	4.60%	4.83%	5.01%	
2.29%	2.76%	3.93%	4.30%	4.45%	4.60%	4.83%	5.01%	
2.61%	2.95%	3.63%	4.21%	4.38%	4.53%	4.60%	4.91%	4.63%
2.61%	2.95%	3.63%	4.38%	4.57%	4.72%	4.80%	4.91%	4.63%
2.61%	2.95%	3.63%	4.21%	4.38%	4.53%	4.60%	4.91%	4.63%
2.61%	2.95%	3.63%	4.21%	4.38%	4.53%	4.60%	4.91%	4.63%
2.37%	2.99%	3.93%	4.35%	4.62%	4.80%	5.01%	5.11%	5.24%
2.28%	2.87%	3.77%	4.17%	4.42%	4.60%	4.80%	4.89%	5.01%
2.28%	2.87%	3.77%	4.17%	4.42%	4.60%	4.80%	4.89%	5.01%
0.34%	0.47%	0.66%	0.81%	0.90%	1.01%	1.01%	1.04%	1.03%
0.34%	0.47%	0.66%	0.81%	0.90%	1.01%	1.01%	1.04%	1.03%
0.34%	0.46%	0.68%	0.84%	0.95%	1.04%	1.05%	1.07%	1.03%
0.34%	0.48%	0.65%	0.80%	0.90%	1.00%	1.01%	1.04%	1.03%
0.34%	0.46%	0.68%	0.84%	0.95%	1.04%	1.05%	1.07%	1.03%
0.34%	0.48%	0.65%	0.80%	0.90%	1.00%	1.01%	1.04%	1.03%
0.34%	0.47%	0.64%	0.80%	0.89%	0.99%	1.00%	1.02%	1.03%
0.34%	0.45%	0.62%	0.77%	0.86%	0.95%	0.96%	0.98%	1.03%
0.34%	0.48%	0.65%	0.80%	0.90%	1.00%	1.01%	1.04%	1.03%
0.34%	0.47%	0.66%	0.81%	0.90%	1.01%	1.01%	1.04%	1.03%
0.34%	0.47%	0.66%	0.81%	0.90%	1.01%	1.01%	1.04%	1.03%
0.34%	0.46%	0.68%	0.84%	0.95%	1.04%	1.05%	1.07%	1.03%
0.34%	0.48%	0.65%	0.80%	0.90%	1.00%	1.01%	1.04%	1.03%
0.34%	0.47%	0.64%	0.80%	0.89%	0.99%	1.00%	1.02%	1.03%
0.81%	0.86%	1.16%	1.40%	1.57%	1.71%	1.74%	1.77%	1.78%
0.81%	0.90%	1.24%	1.48%	1.64%	1.78%	1.81%	1.86%	1.85%
0.81%	0.87%	1.16%	1.39%	1.56%	1.70%	1.74%	1.76%	1.77%
0.81%	0.85%	1.15%	1.38%	1.54%	1.69%	1.72%	1.74%	1.75%
0.81%	0.82%	1.10%	1.32%	1.49%	1.62%	1.65%	1.68%	1.69%
0.81%	0.90%	1.24%	1.48%	1.64%	1.78%	1.81%	1.86%	1.85%
0.81%	0.87%	1.16%	1.39%	1.56%	1.70%	1.74%	1.76%	1.77%
0.81%	0.87%	1.16%	1.39%	1.56%	1.70%	1.74%	1.76%	1.77%
0.81%	0.86%	1.16%	1.40%	1.57%	1.71%	1.74%	1.77%	1.78%
0.81%	0.90%	1.24%	1.48%	1.64%	1.78%	1.81%	1.86%	1.85%
0.81%	0.87%	1.16%	1.39%	1.56%	1.70%	1.74%	1.76%	1.77%
0.81%	0.85%	1.15%	1.38%	1.54%	1.69%	1.72%	1.74%	1.75%
0.20%	0.45%	0.68%	0.85%	0.96%	1.07%	1.09%	1.10%	
0.20%	0.44%	0.66%	0.82%	0.92%	1.02%	1.05%	1.05%	
0.20%	0.43%	0.65%	0.81%	0.91%	1.01%	1.04%	1.05%	
0.20%	0.44%	0.66%	0.82%	0.93%	1.03%	1.06%	1.06%	
0.20%	0.45%	0.68%	0.85%	0.96%	1.07%	1.09%	1.10%	
0.20%	0.44%	0.66%	0.82%	0.92%	1.02%	1.05%	1.05%	
	0.88%	1.16%	1.44%	1.60%	1.77%	1.79%	1.83%	
	0.84%	1.11%	1.38%	1.53%	1.70%	1.71%	1.75%	
	0.88%	1.16%	1.44%	1.60%	1.77%	1.79%	1.83%	

		70%	NR	NR	NR
		70%	NR	NR	NR
		70%	NR	NR	NR
		70%	NR	NR	NR
		38.00%			
		38.00%			
		40%	NR		NR
		40%	NR		NR
		40%			
		40%	NR		NR
		40%			
	4.00%	40% NR	BBB	NR	NR
	4.00%	40% NR	A	NR	NR
		40%			
	4.00%	40% NR	A	NR	NR
4.65%	5.18%	40% NR	NR	NR	A
4.65%	5.18%	40% NR	NR	NR	BBB
4.65%	5.18%	40% NR	NR	NR	A
		40%			
		40%			
4.65%	5.18%	40% NR	NR	NR	A
		40%			
5.23%	5.23%	37.50% BBB	BB	A	A
5.00%	5.00%	40% A	A	AA	AA
		37.50%			
		37.50%			
5.00%	5.00%	40% A	A	AA	AA
		2.50%			
		2.50%			
		2.50%			
		2.50%			
1.09%	1.22%	40% NR	BBB	BBB	A
1.09%	1.22%	40% NR	BBB	BBB	A
1.14%	1.26%	40% NR	A	A	A
1.09%	1.21%	40% NR	AA	AA	AAA
1.14%	1.26%	40% NR	A	A	A
1.09%	1.21%	40% NR	AA	AA	AAA
1.08%	1.20%	40% NR	A	A	AA
1.04%	1.16%	40% NR	A	A	AA
1.09%	1.21%	40% NR	AA	AA	AAA
1.09%	1.22%	40% NR	BBB	BBB	A
1.09%	1.22%	40% NR	BBB	BBB	A
		40%			
1.14%	1.26%	40% NR	A	A	A
1.09%	1.21%	40% NR	AA	AA	AAA
1.08%	1.20%	40% NR	A	A	AA
		40%			
1.83%	1.81%	20% NR	BBB	A	A
1.90%	1.81%	20% NR	A	A	A
1.83%	1.81%	20% NR	AA	AAA	AAA
1.81%	1.81%	20% NR	A	AA	AA
1.74%	1.81%	20% NR	A	AA	AA
1.90%	1.81%	20% NR	A	A	A
1.83%	1.81%	20% NR	AA	AAA	AAA
1.83%	1.81%	20% NR	AA	AAA	AAA
1.83%	1.81%	20% NR	BBB	A	A
		20%			
		20%			
1.90%	1.81%	20% NR	A	A	A
1.83%	1.81%	20% NR	AA	AAA	AAA
1.81%	1.81%	20% NR	A	AA	AA
	0.56%	40.00% NR	BBB	BBB	BBB
	0.56%	40.00% NR	A	BBB	A
	0.56%	40.00% NR	BBB	BBB	BBB
		40.00%			
		40.00%			
	0.56%	40.00% NR	BB	BB	BB
		40.00%			
	0.56%	40.00% NR	BBB	BBB	BBB
	0.56%	40.00% NR	A	BBB	A
		40.00%			
		20%	BB	BB	BB
		20%	BBB	BBB	BBB
		20%	BB	BB	BB

	NR	NR			
	NR	NR			
	NR	NR			
	NR	NR			
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	NR	NR	NR
BBB	BBB	BBB	NR	NR	NR
A	A	A	NR	NR	NR
A	A	A	NR	NR	NR
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	BBB	A	A	NR	BBB
A	BBB	A	A	NR	BBB
A	A	A	A	NR	A
AAA	AA	AAA	AAA	NR	AA
A	A	A	A	NR	A
AAA	AA	AAA	AAA	NR	AA
AA	A	AA	AA	NR	A
AA	A	AA	AA	NR	A
AAA	AA	AAA	AAA	NR	AA
A	BBB	A	A	NR	BBB
A	BBB	A	A	NR	BBB
A	A	A	A	NR	A
AAA	AA	AAA	AAA	NR	AA
AA	A	AA	AA	NR	A
A	BBB	A	A	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AAA	A	A
AA	A	AA	AA	BBB	BBB
AA	A	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
A	BBB	A	A	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AAA	A	A
AA	A	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB		
A	A	A	A		
BBB	BBB	BBB	BBB		
BB	BB	BB	BB		
BBB	BBB	BBB	BBB		
A	A	A	A		
BB	BB	BB	BB		
BBB	BB	BBB	BBB		
BB	BB	BB	BB		

	NR	2		Europe	United Kingdom
	NR	2		Europe	United Kingdom
	NR	2		Europe	United Kingdom
	NR	2		Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR	2	Basic Materials	Europe	United Kingdom
	NR	2	Technology	Europe	Germany
	NR	2	Technology	Europe	Germany
	NR		Technology	Europe	Germany
	NR	2	Technology	Europe	Germany
	NR		Technology	Europe	Germany
NR	NR	2	Technology	Europe	Germany
NR	NR	2	Technology	Europe	Germany
	NR		Technology	Europe	Germany
NR	NR	2	Technology	Europe	Germany
NR	NR	5	Technology	Europe	Netherlands
NR	NR	5	Technology	Europe	Netherlands
NR	NR	5	Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
NR	NR	5	Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
BBB	AA	8	Technology	Europe	Netherlands
A	AA	8	Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
A	AA	8	Technology	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
BB	AA	11	Financials	Europe	Netherlands
BB	AA	11	Financials	Europe	Netherlands
BBB	A	4	Financials	Europe	Netherlands
A	AA	9	Financials	Europe	Netherlands
BBB	A	4	Financials	Europe	Netherlands
A	AA	9	Financials	Europe	Netherlands
BBB	AA	11	Financials	Europe	Netherlands
BBB	AA	11	Financials	Europe	Netherlands
A	AA	9	Financials	Europe	Netherlands
BB	AA	11	Financials	Europe	Netherlands
BB	AA	11	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
BBB	A	4	Financials	Europe	Netherlands
A	AA	9	Financials	Europe	Netherlands
BBB	AA	11	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	AA	10	Financials	Europe	Netherlands
NR	A	3	Financials	Europe	Netherlands
NR	AA	9	Financials	Europe	Netherlands
NR	AA	10	Financials	Europe	Netherlands
NR	AA	10	Financials	Europe	Netherlands
NR	A	3	Financials	Europe	Netherlands
NR	AA	9	Financials	Europe	Netherlands
NR	AA	9	Financials	Europe	Netherlands
NR	AA	10	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	3	Financials	Europe	Netherlands
NR	AA	9	Financials	Europe	Netherlands
NR	AA	10	Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	BBB	4	Financials	Europe	Netherlands
	BBB	4	Financials	Europe	Netherlands
	BBB	4	Financials	Europe	Netherlands

			Thin	Thin	Thin	
			Thin	Thin	Thin	
			Thin	Thin	Thin	
			Thin	Thin	Thin	
B	BB					
B	BB					
	BB		Thin		Thin	Thin
	BB		Thin		Thin	Thin
	BB					
	BB		Thin		Thin	Thin
	BB					
	BB	Thin	DocAdj	Thin	Thin	Thin
	BB	Thin	CcyGrp	Thin	Thin	Thin
	BB					
	BB	Thin	CcyGrp	Thin	Thin	Thin
	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
	BB	Thin	Thin	Thin	DocAdj	DocAdj
	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
	BB					
	BB					
	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
	BB					
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA					
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj			Thin
CcyGrp	CcyGrp	CcyGrp			Thin
DocAdj	DocAdj	DocAdj			Thin
Entity Tier	Entity Tier	Entity Tier			Thin
DocAdj	DocAdj	DocAdj			Thin
CcyGrp	CcyGrp	CcyGrp			Thin
DocAdj	DocAdj	DocAdj			
DocAdj	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			

Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin

INTNEDUSDMM	29-Aug-08 INTNED
INTNEDUSDMR	29-Aug-08 INTNED
INTNED-VerzNVAUDMM	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVAUDMR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVCHFCR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVCHFMM	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVEURCR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVEURMM	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVEURMR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVGBPCR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVGBPMM	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVHKDMM	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVJPYCR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVJPYMM	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVUSDCR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVUSDMM	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVUSDMR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVEURCR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVEURMM	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVEURMR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVJPYCR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVUSDCR	29-Aug-08 INTNED-VerzNV
INTNED-VerzNVUSDMM	29-Aug-08 INTNED-VerzNV
IR-NJAUDMR	29-Aug-08 IR-NJ
IR-NJAUDXR	29-Aug-08 IR-NJ
IR-NJCADMR	29-Aug-08 IR-NJ
IR-NJCHFMR	29-Aug-08 IR-NJ
IR-NJEURCR	29-Aug-08 IR-NJ
IR-NJEURMM	29-Aug-08 IR-NJ
IR-NJEURMR	29-Aug-08 IR-NJ
IR-NJEURXR	29-Aug-08 IR-NJ
IR-NJGBPMR	29-Aug-08 IR-NJ
IR-NJGBPXR	29-Aug-08 IR-NJ
IR-NJHKDMR	29-Aug-08 IR-NJ
IR-NJHKDXR	29-Aug-08 IR-NJ
IR-NJJPYMR	29-Aug-08 IR-NJ
IR-NJJPYXR	29-Aug-08 IR-NJ
IR-NJSEKMR	29-Aug-08 IR-NJ
IR-NJSEKXR	29-Aug-08 IR-NJ
IR-NJSGDMR	29-Aug-08 IR-NJ
IR-NJUSDCR	29-Aug-08 IR-NJ
IR-NJUSDMM	29-Aug-08 IR-NJ
IR-NJUSDMR	29-Aug-08 IR-NJ
IR-NJUSDXR	29-Aug-08 IR-NJ
IREURCR	29-Aug-08 IR
IREURMM	29-Aug-08 IR
IREURMR	29-Aug-08 IR
IRUSDCR	29-Aug-08 IR
IRUSDMR	29-Aug-08 IR
IRUSDXR	29-Aug-08 IR
IAAUSDCR	29-Aug-08 IAA
IAAUSDXR	29-Aug-08 IAA
ICCIEURMM	29-Aug-08 ICCI
ICCIEURMR	29-Aug-08 ICCI
ICCIUSDMM	29-Aug-08 ICCI
ICCIUSDMR	29-Aug-08 ICCI
ICCIUSDXR	29-Aug-08 ICCI
INMDHDUSDMR	29-Aug-08 INMDHD
INMDHDUSDXR	29-Aug-08 INMDHD
INMDHDUSDMR	29-Aug-08 INMDHD
INMDHDUSDXR	29-Aug-08 INMDHD
INSTCRAUDMM	29-Aug-08 INSTCR
INSTCREURCR	29-Aug-08 INSTCR
INSTCREURMM	29-Aug-08 INSTCR
INSTCRGBPCR	29-Aug-08 INSTCR
INSTCRGBPMM	29-Aug-08 INSTCR
INSTCRNZDCR	29-Aug-08 INSTCR
INSTCRNZDMM	29-Aug-08 INSTCR
INSTCRTRYCR	29-Aug-08 INSTCR
INSTCRUSDCR	29-Aug-08 INSTCR
INSTCRUSDMM	29-Aug-08 INSTCR
INSTCRUSDMR	29-Aug-08 INSTCR
TEGUSDCR	29-Aug-08 TEG
TEGUSDMR	29-Aug-08 TEG

ING Groep NV	49BEBA	SUBLT2	USD	MM	Composite
ING Groep NV	49BEBA	SUBLT2	USD	MR	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	AUD	MM	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	AUD	MR	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	CHF	CR	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	CHF	MM	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	EUR	CR	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	EUR	MM	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	EUR	MR	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	GBP	CR	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	GBP	MM	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	HKD	MM	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	JPY	CR	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	JPY	MM	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	USD	CR	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	USD	MM	Composite
ING Verzekeringen NV	NTA40J	SNRFOR	USD	MR	Composite
ING Verzekeringen NV	NTA40J	SUBLT2	EUR	CR	Composite
ING Verzekeringen NV	NTA40J	SUBLT2	EUR	MM	Composite
ING Verzekeringen NV	NTA40J	SUBLT2	EUR	MR	Composite
ING Verzekeringen NV	NTA40J	SUBLT2	JPY	CR	Composite
ING Verzekeringen NV	NTA40J	SUBLT2	USD	CR	Composite
ING Verzekeringen NV	NTA40J	SUBLT2	USD	MM	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	AUD	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	AUD	XR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	CAD	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	CHF	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	EUR	CR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	EUR	MM	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	EUR	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	EUR	XR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	GBP	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	GBP	XR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	HKD	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	HKD	XR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	JPY	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	JPY	XR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	SEK	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	SEK	XR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	SGD	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	USD	CR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	USD	MM	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	USD	MR	Composite
Ingersoll Rand Co	49BEEC	SNRFOR	USD	XR	Composite
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	EUR	CR	Composite
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	EUR	MM	Composite
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	EUR	MR	Composite
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	USD	CR	Composite
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	USD	MR	Composite
Ingersoll Rand Co Ltd	GKBEDM	SNRFOR	USD	XR	Composite
Ins Auto Auctions Inc	49CFFC	SNRFOR	USD	CR	Composite
Ins Auto Auctions Inc	49CFFC	SNRFOR	USD	XR	Composite
Insight Comms Co Inc	49CGHC	SNRFOR	EUR	MM	Composite
Insight Comms Co Inc	49CGHC	SNRFOR	EUR	MR	Composite
Insight Comms Co Inc	49CGHC	SNRFOR	USD	MM	Composite
Insight Comms Co Inc	49CGHC	SNRFOR	USD	MR	Composite
Insight Comms Co Inc	49CGHC	SNRFOR	USD	XR	Composite
Insight Midwest Hldgs LLC	49CDFK	SECDOM	USD	MR	Composite
Insight Midwest Hldgs LLC	49CDFK	SECDOM	USD	XR	Composite
Insight Midwest Hldgs LLC	49CDFK	SNRFOR	USD	MR	Composite
Insight Midwest Hldgs LLC	49CDFK	SNRFOR	USD	XR	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	AUD	MM	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	EUR	CR	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	EUR	MM	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	GBP	CR	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	GBP	MM	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	NZD	CR	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	NZD	MM	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	TRY	CR	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	USD	CR	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	USD	MM	Composite
Instituto de Cred Oficial	EKCEF3	SNRFOR	USD	MR	Composite
Integrys Energy Group Inc	49DA4R	SNRFOR	USD	CR	Composite
Integrys Energy Group Inc	49DA4R	SNRFOR	USD	MR	Composite

	0.84%	1.11%	1.38%	1.53%	1.70%	1.71%	1.75%	
0.37%	0.46%	0.63%	0.76%	0.83%	0.92%	0.95%	0.97%	0.92%
0.38%	0.48%	0.65%	0.79%	0.85%	0.94%	0.97%	0.99%	0.92%
0.37%	0.46%	0.63%	0.76%	0.83%	0.92%	0.95%	0.97%	0.92%
0.38%	0.48%	0.65%	0.79%	0.85%	0.94%	0.97%	0.99%	0.92%
0.37%	0.46%	0.63%	0.76%	0.83%	0.92%	0.95%	0.97%	0.92%
0.38%	0.48%	0.65%	0.79%	0.85%	0.94%	0.97%	0.99%	0.92%
0.37%	0.46%	0.63%	0.76%	0.83%	0.92%	0.95%	0.97%	0.92%
0.37%	0.46%	0.63%	0.76%	0.83%	0.92%	0.95%	0.97%	0.92%
0.37%	0.46%	0.63%	0.76%	0.83%	0.92%	0.95%	0.97%	0.92%
0.37%	0.46%	0.63%	0.76%	0.83%	0.92%	0.95%	0.97%	0.92%
0.38%	0.48%	0.65%	0.79%	0.85%	0.94%	0.97%	0.99%	0.92%
0.37%	0.46%	0.63%	0.76%	0.83%	0.92%	0.95%	0.97%	0.92%
0.63%	0.68%	0.94%	1.15%	1.29%	1.42%	1.43%	1.47%	1.59%
0.60%	0.72%	0.97%	1.16%	1.30%	1.42%	1.49%	1.53%	1.54%
0.60%	0.71%	0.96%	1.15%	1.28%	1.39%	1.47%	1.51%	1.51%
0.62%	0.70%	0.96%	1.16%	1.30%	1.42%	1.46%	1.49%	1.55%
0.63%	0.68%	0.94%	1.15%	1.29%	1.42%	1.43%	1.47%	1.59%
0.60%	0.72%	0.97%	1.16%	1.30%	1.42%	1.49%	1.53%	1.54%
0.09%	0.22%	0.26%	0.30%	0.34%	0.40%	0.42%	0.47%	0.52%
0.09%	0.22%	0.26%	0.32%	0.35%	0.41%	0.45%	0.49%	0.52%
0.09%	0.22%	0.26%	0.32%	0.35%	0.41%	0.45%	0.49%	0.52%
0.09%	0.23%	0.27%	0.32%	0.36%	0.43%	0.46%	0.51%	0.55%
0.09%	0.22%	0.26%	0.31%	0.35%	0.41%	0.44%	0.49%	0.53%
0.09%	0.22%	0.26%	0.32%	0.35%	0.41%	0.45%	0.49%	0.52%
0.08%	0.21%	0.25%	0.31%	0.32%	0.39%	0.44%	0.46%	0.51%
0.09%	0.22%	0.26%	0.32%	0.35%	0.41%	0.45%	0.49%	0.52%
0.08%	0.21%	0.25%	0.31%	0.32%	0.39%	0.44%	0.46%	0.51%
0.09%	0.22%	0.26%	0.32%	0.35%	0.41%	0.45%	0.49%	0.52%
0.08%	0.21%	0.25%	0.31%	0.32%	0.39%	0.44%	0.46%	0.51%
0.09%	0.22%	0.26%	0.30%	0.34%	0.40%	0.42%	0.47%	0.52%
0.09%	0.22%	0.26%	0.30%	0.34%	0.40%	0.42%	0.47%	0.52%
0.08%	0.21%	0.25%	0.31%	0.32%	0.39%	0.44%	0.46%	0.51%
0.09%	0.23%	0.27%	0.32%	0.36%	0.43%	0.46%	0.51%	0.55%
0.09%	0.22%	0.26%	0.32%	0.35%	0.41%	0.45%	0.49%	0.52%
0.08%	0.21%	0.25%	0.31%	0.32%	0.39%	0.44%	0.46%	0.51%
		0.57%	0.68%	0.77%	0.81%	0.88%	0.98%	
		0.57%	0.68%	0.77%	0.81%	0.88%	0.98%	
		0.57%	0.68%	0.77%	0.81%	0.85%	0.94%	
1.00%	1.22%	2.00%	2.25%	3.29%	3.63%	4.08%	4.22%	4.30%
1.00%	1.22%	2.00%	2.16%	3.29%	3.63%	4.08%	4.22%	4.30%
	2.27%	2.62%	2.96%		3.46%	3.68%		
	2.27%	2.62%	2.96%		3.46%	3.68%		
					3.48%			
					3.48%			
	0.15%	0.18%	0.25%	0.31%	0.38%	0.41%	0.46%	
	0.15%	0.18%	0.26%	0.32%	0.38%	0.43%	0.48%	
	0.15%	0.18%	0.25%	0.31%	0.38%	0.41%	0.46%	
	0.15%	0.18%	0.26%	0.32%	0.38%	0.43%	0.48%	
	0.15%	0.18%	0.25%	0.31%	0.38%	0.41%	0.46%	
	0.15%	0.18%	0.26%	0.32%	0.38%	0.43%	0.48%	
	0.15%	0.18%	0.25%	0.31%	0.38%	0.41%	0.46%	
	0.15%	0.18%	0.26%	0.32%	0.38%	0.43%	0.48%	
	0.15%	0.18%	0.26%	0.32%	0.38%	0.43%	0.48%	
	0.15%	0.18%	0.25%	0.31%	0.38%	0.41%	0.46%	
	0.15%	0.18%	0.25%	0.30%	0.38%	0.41%	0.46%	
0.37%	0.29%	0.78%	1.00%	0.49%	0.54%	0.58%	0.62%	

		20%		BBB	BBB	BBB
		20%				
0.98%	1.02%	40.00%	BB	BBB	BBB	BBB
		40.00%				
1.02%	1.02%	40.00%	BBB	A	A	A
0.98%	1.02%	40.00%	A	AA	AA	AA
1.02%	1.02%	40.00%	BBB	A	A	A
0.98%	1.02%	40.00%	A	AA	AA	AA
		40.00%				
1.02%	1.02%	40.00%	BBB	A	A	A
0.98%	1.02%	40.00%	A	AA	AA	AA
0.98%	1.02%	40.00%	A	AA	AA	AA
0.98%	1.02%	40.00%	BB	BBB	BBB	BBB
0.98%	1.02%	40.00%	BB	BBB	BBB	BBB
1.02%	1.02%	40.00%	BBB	A	A	A
0.98%	1.02%	40.00%	A	AA	AA	AA
		40.00%				
1.67%	1.74%	20%	A	A	A	A
1.67%	1.74%	20%	BBB	A	AA	AA
1.67%	1.74%	17%	BBB	A	A	A
1.67%	1.74%	17%	BB	BBB	BBB	BBB
1.67%	1.74%	20%	A	A	A	A
1.67%	1.74%	20%	BBB	A	AA	AA
0.75%	0.68%	40%	B	BBB	BB	BBB
		40%				
0.75%	0.68%	40%	BB	A	A	A
0.75%	0.68%	40%	BB	A	A	A
0.75%	0.68%	40%	BB	BBB	BBB	A
0.75%	0.68%	40%	BB	BBB	BBB	A
0.75%	0.68%	40%	BB	A	A	A
0.75%	0.68%	40%	BB	A	BBB	A
0.75%	0.68%	40%	BB	A	A	A
0.75%	0.68%	40%	BB	A	BBB	A
0.75%	0.68%	40%	BB	A	A	A
0.75%	0.68%	40%	BB	A	BBB	A
0.75%	0.68%	40%	B	BBB	BB	BBB
0.75%	0.68%		B	BBB	BB	BBB
		40%				
0.75%	0.68%	40%	BB	A	BBB	A
		40%				
0.75%	0.68%	40%	BB	BBB	BBB	A
		40%				
0.75%	0.68%	40%	BB	A	A	A
0.75%	0.68%	40%	BB	A	BBB	A
		40%				
		40%				
		40%			NR	NR
		40%				
		40%			NR	NR
		40%			NR	NR
		35.00%				
		35.00%				
		39.17%				
		39.17%				
		39.17%				
		39.17%	NR	NR	NR	B
		40%	NR	NR	NR	BB
		74.50%		NR	NR	NR
		74.50%		NR	NR	NR
		67.50%				
		67.50%				
		40%		NR	NR	B
		40%		NR	NR	BB
		40%		NR	NR	BB
		40%		NR	NR	BB
		40%		NR	NR	BB
		40%		NR	NR	BB
		40%		NR	NR	BB
		40%		NR	NR	BB
		40%		NR	NR	BB
		40%		NR	NR	BB
		40%				
		40%	NR	NR	NR	NR

BBB	BB	BBB	BBB		
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	AA	BBB	NR
A	AA	AA	A	A	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	AA	BBB	NR
A	AA	AA	A	A	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	A	AA	A	NR
AA	AA	A	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	A	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	A	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	A	AA	A	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	A	AA	A	NR
A	A	A	A	BBB	NR
NR	NR	B	B		
NR	NR	B	B		
NR	NR	CCC	CCC		
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
	NR	NR			
	NR	NR			
	NR				
	NR				
CCC	NR	CCC	CCC		
B	NR	B	B		
B	NR	B	B		
B	NR	B	B		
B	NR	B	B		
B	NR	B	B		
B	NR	B	B		
B	NR	B	B		
B	NR	B	B		
B	NR	B	B		
B	NR	B	B		
NR	NR	NR	NR		

	BBB	4	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	3	Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands
NR	A	3	Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	3	Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands
NR	A	3	Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	6	Financials	Europe	Netherlands
NR	A	8	Financials	Europe	Netherlands
NR	A	8	Financials	Europe	Netherlands
NR	A	4	Financials	Europe	Netherlands
NR	A	6	Financials	Europe	Netherlands
NR	A	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	Bermuda
	NR	2	Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	Bermuda
	NR	2	Industrials	N.Amer	Bermuda
	NR	2	Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	BB	2	Government	Europe	Spain
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States

A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
	A					
	A					
	A			Thin	Thin	Thin
	A					
	A			Thin	Thin	Thin
	A			Thin	Thin	Thin
B						
B						
B	BB					
B	BB					
B	BB					
B	BB	Thin	Thin	Thin	DocAdj	Thin
B	BB	Thin	Thin	Thin	CcyGrp	Thin
	BB		Thin	Thin	Thin	
	BB		Thin	Thin	Thin	
	BB					
	BB					
AAA	AA		Thin	Thin	Entity Tier	Entity Tier
AAA	AA		Thin	Thin	DocAdj	DocAdj
AAA	AA		Thin	Thin	DocAdj	DocAdj
AAA	AA		Thin	Thin	DocAdj	DocAdj
AAA	AA		Thin	Thin	DocAdj	DocAdj
AAA	AA		Thin	Thin	DocAdj	DocAdj
AAA	AA		Thin	Thin	DocAdj	DocAdj
AAA	AA		Thin	Thin	DocAdj	DocAdj
AAA	AA		Thin	Thin	DocAdj	DocAdj
AAA	AA		Thin	Thin	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	Thin	Thin	Thin

DocAdj	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Thin	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin				
Thin	Thin				
Thin					
Thin					
Thin	Entity Tier	Entity Tier			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	Thin	Thin			

Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp

INTCAUDMR	29-Aug-08 INTC
INTCCHFMR	29-Aug-08 INTC
INTCEURCR	29-Aug-08 INTC
INTCEURMM	29-Aug-08 INTC
INTCEURMR	29-Aug-08 INTC
INTCEURXR	29-Aug-08 INTC
INTCJPYMR	29-Aug-08 INTC
INTCUSDCR	29-Aug-08 INTC
INTCUSDMM	29-Aug-08 INTC
INTCUSDMR	29-Aug-08 INTC
INTCUSDXR	29-Aug-08 INTC
INTCEURMR	29-Aug-08 INTC
INTCUSDMR	29-Aug-08 INTC
INTCUSDXR	29-Aug-08 INTC
INTEL-BermudaEURCR	29-Aug-08 INTEL-Bermuda
INTEL-BermudaEURMM	29-Aug-08 INTEL-Bermuda
INTEL-BermudaUSDCR	29-Aug-08 INTEL-Bermuda
INTEL-BermudaUSDMM	29-Aug-08 INTEL-Bermuda
INTEL-BermudaUSDMR	29-Aug-08 INTEL-Bermuda
INTEL-BermudaUSDXR	29-Aug-08 INTEL-Bermuda
INTEL-IntelCorpEURMM	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpEURMR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpUSDMM	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpUSDMR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpUSDXR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpAUDMR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpAUDXR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpEURMM	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpEURMR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpEURXR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpHKDMR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpHKDXR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorplLSXR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpJPYMR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpTWDCR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpUSDCR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpUSDMM	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpUSDMR	29-Aug-08 INTEL-IntelCorp
INTEL-IntelCorpUSDXR	29-Aug-08 INTEL-IntelCorp
INTELAUDMR	29-Aug-08 INTEL
INTELAUDXR	29-Aug-08 INTEL
INTELCHFMR	29-Aug-08 INTEL
INTELCHFXR	29-Aug-08 INTEL
INTELEURCR	29-Aug-08 INTEL
INTELEURMM	29-Aug-08 INTEL
INTELEURMR	29-Aug-08 INTEL
INTELEURXR	29-Aug-08 INTEL
INTELGBPMR	29-Aug-08 INTEL
INTELHKDMR	29-Aug-08 INTEL
INTELHKDXR	29-Aug-08 INTEL
INTELILSXR	29-Aug-08 INTEL
INTELJPYMR	29-Aug-08 INTEL
INTELJPYXR	29-Aug-08 INTEL
INTELNZDMR	29-Aug-08 INTEL
INTELNZDXR	29-Aug-08 INTEL
INTELTWDCR	29-Aug-08 INTEL
INTELUSDCR	29-Aug-08 INTEL
INTELUSDMM	29-Aug-08 INTEL
INTELUSDMR	29-Aug-08 INTEL
INTELUSDXR	29-Aug-08 INTEL
INTEL-SubHoldAUDMR	29-Aug-08 INTEL-SubHold
INTEL-SubHoldCHFMR	29-Aug-08 INTEL-SubHold
INTEL-SubHoldEURMR	29-Aug-08 INTEL-SubHold
INTEL-SubHoldEURXR	29-Aug-08 INTEL-SubHold
INTEL-SubHoldJPYMR	29-Aug-08 INTEL-SubHold
INTEL-SubHoldNZDMR	29-Aug-08 INTEL-SubHold
INTEL-SubHoldUSDMR	29-Aug-08 INTEL-SubHold
INTEL-SubHoldUSDXR	29-Aug-08 INTEL-SubHold
IADBAUDCR	29-Aug-08 IADB
IADBAUDMR	29-Aug-08 IADB
IADBCADCR	29-Aug-08 IADB
IADBEURCR	29-Aug-08 IADB
IADBEURMM	29-Aug-08 IADB
IADBEURMR	29-Aug-08 IADB

Intel Corp	49D954	SNRFOR	AUD	MR	Composite
Intel Corp	49D954	SNRFOR	CHF	MR	Composite
Intel Corp	49D954	SNRFOR	EUR	CR	Composite
Intel Corp	49D954	SNRFOR	EUR	MM	Composite
Intel Corp	49D954	SNRFOR	EUR	MR	Composite
Intel Corp	49D954	SNRFOR	EUR	XR	Composite
Intel Corp	49D954	SNRFOR	JPY	MR	Composite
Intel Corp	49D954	SNRFOR	USD	CR	Composite
Intel Corp	49D954	SNRFOR	USD	MM	Composite
Intel Corp	49D954	SNRFOR	USD	MR	Composite
Intel Corp	49D954	SNRFOR	USD	XR	Composite
Intel Corp	49D954	SUBLT2	EUR	MR	Composite
Intel Corp	49D954	SUBLT2	USD	MR	Composite
Intel Corp	49D954	SUBLT2	USD	XR	Composite
Intelsat Bermuda Ltd	GKC84J	SNRFOR	EUR	CR	Composite
Intelsat Bermuda Ltd	GKC84J	SNRFOR	EUR	MM	Composite
Intelsat Bermuda Ltd	GKC84J	SNRFOR	USD	CR	Composite
Intelsat Bermuda Ltd	GKC84J	SNRFOR	USD	MM	Composite
Intelsat Bermuda Ltd	GKC84J	SNRFOR	USD	MR	Composite
Intelsat Bermuda Ltd	GKC84J	SNRFOR	USD	XR	Composite
Intelsat Corp	49DA4I	SECDOM	EUR	MM	Composite
Intelsat Corp	49DA4I	SECDOM	EUR	MR	Composite
Intelsat Corp	49DA4I	SECDOM	USD	MM	Composite
Intelsat Corp	49DA4I	SECDOM	USD	MR	Composite
Intelsat Corp	49DA4I	SECDOM	USD	XR	Composite
Intelsat Corp	49DA4I	SNRFOR	AUD	MR	Composite
Intelsat Corp	49DA4I	SNRFOR	AUD	XR	Composite
Intelsat Corp	49DA4I	SNRFOR	EUR	MM	Composite
Intelsat Corp	49DA4I	SNRFOR	EUR	MR	Composite
Intelsat Corp	49DA4I	SNRFOR	EUR	XR	Composite
Intelsat Corp	49DA4I	SNRFOR	HKD	MR	Composite
Intelsat Corp	49DA4I	SNRFOR	HKD	XR	Composite
Intelsat Corp	49DA4I	SNRFOR	ILS	XR	Composite
Intelsat Corp	49DA4I	SNRFOR	JPY	MR	Composite
Intelsat Corp	49DA4I	SNRFOR	TWD	CR	Composite
Intelsat Corp	49DA4I	SNRFOR	USD	CR	Composite
Intelsat Corp	49DA4I	SNRFOR	USD	MM	Composite
Intelsat Corp	49DA4I	SNRFOR	USD	MR	Composite
Intelsat Corp	49DA4I	SNRFOR	USD	XR	Composite
Intelsat Ltd	49DA2E	SNRFOR	AUD	MR	Composite
Intelsat Ltd	49DA2E	SNRFOR	AUD	XR	Composite
Intelsat Ltd	49DA2E	SNRFOR	CHF	MR	Composite
Intelsat Ltd	49DA2E	SNRFOR	CHF	XR	Composite
Intelsat Ltd	49DA2E	SNRFOR	EUR	CR	Composite
Intelsat Ltd	49DA2E	SNRFOR	EUR	MM	Composite
Intelsat Ltd	49DA2E	SNRFOR	EUR	MR	Composite
Intelsat Ltd	49DA2E	SNRFOR	EUR	XR	Composite
Intelsat Ltd	49DA2E	SNRFOR	GBP	MR	Composite
Intelsat Ltd	49DA2E	SNRFOR	HKD	MR	Composite
Intelsat Ltd	49DA2E	SNRFOR	HKD	XR	Composite
Intelsat Ltd	49DA2E	SNRFOR	ILS	XR	Composite
Intelsat Ltd	49DA2E	SNRFOR	JPY	MR	Composite
Intelsat Ltd	49DA2E	SNRFOR	JPY	XR	Composite
Intelsat Ltd	49DA2E	SNRFOR	NZD	MR	Composite
Intelsat Ltd	49DA2E	SNRFOR	NZD	XR	Composite
Intelsat Ltd	49DA2E	SNRFOR	TWD	CR	Composite
Intelsat Ltd	49DA2E	SNRFOR	USD	CR	Composite
Intelsat Ltd	49DA2E	SNRFOR	USD	MM	Composite
Intelsat Ltd	49DA2E	SNRFOR	USD	MR	Composite
Intelsat Ltd	49DA2E	SNRFOR	USD	XR	Composite
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	AUD	MR	Composite
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	CHF	MR	Composite
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	EUR	MR	Composite
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	EUR	XR	Composite
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	JPY	MR	Composite
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	NZD	MR	Composite
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	USD	MR	Composite
Intelsat Subsidiary Hldg Co Ltd	GKCHDJ	SNRFOR	USD	XR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	AUD	CR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	AUD	MR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	CAD	CR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	EUR	CR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	EUR	MM	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	EUR	MR	Composite

0.12%	0.19%	0.24%	0.29%	0.32%	0.44%	0.48%	0.39%	
0.12%	0.19%	0.24%	0.29%	0.32%	0.44%	0.48%	0.39%	
0.12%	0.19%	0.24%	0.29%	0.32%	0.44%	0.48%	0.39%	
0.12%	0.19%	0.24%	0.29%	0.32%	0.44%	0.48%	0.39%	
0.12%	0.20%	0.25%	0.31%	0.34%	0.47%	0.51%	0.41%	
0.12%	0.19%	0.24%	0.29%	0.32%	0.44%	0.48%	0.39%	
0.12%	0.18%	0.23%	0.28%	0.31%	0.43%	0.46%	0.38%	
0.11%	0.18%	0.22%	0.30%	0.32%	0.44%	0.40%	0.40%	0.56%
0.11%	0.18%	0.22%	0.30%	0.32%	0.44%	0.40%	0.40%	0.56%
0.11%	0.18%	0.22%	0.29%	0.32%	0.44%	0.40%	0.40%	0.56%
4.52%	4.33%	5.01%	6.00%	6.32%	7.03%	6.95%	6.89%	6.66%
4.34%	4.24%	4.81%	5.77%	6.08%	6.77%	6.69%	6.63%	6.66%
2.12%	2.12%	2.12%	2.12%	2.50%	2.50%	2.70%	2.70%	2.70%
2.12%	2.12%	2.12%	2.12%	2.50%	2.50%	2.70%	2.70%	2.70%
2.12%	2.12%	2.12%	2.12%	2.50%	2.50%	2.70%	2.70%	2.70%
2.12%	2.12%	2.12%	2.12%	2.50%	2.50%	2.70%	2.70%	2.70%
2.12%	2.12%	2.12%	2.12%	2.50%	2.50%	2.70%	2.70%	2.70%
2.12%	2.12%	2.12%	2.12%	2.50%	2.50%	2.70%	2.70%	2.70%
2.79%	2.73%	3.52%	3.51%	4.22%	4.32%	4.47%	4.62%	4.66%
2.79%	2.73%	3.52%	3.51%	4.22%	4.32%	4.47%	4.62%	4.66%
2.83%	2.75%	3.58%	3.61%	4.26%	4.39%	4.53%	4.66%	4.66%
2.72%	2.65%	3.43%	3.39%	4.10%	4.23%	4.36%	4.48%	4.49%
2.72%	2.65%	3.43%	3.39%	4.10%	4.23%	4.36%	4.48%	4.49%
2.72%	2.65%	3.43%	3.39%	4.10%	4.23%	4.36%	4.48%	4.49%
2.72%	2.65%	3.43%	3.39%	4.10%	4.23%	4.36%	4.48%	4.49%
2.72%	2.65%	3.43%	3.39%	4.10%	4.23%	4.36%	4.48%	4.49%
2.72%	2.65%	3.43%	3.39%	4.10%	4.23%	4.36%	4.48%	4.49%
2.98%	2.89%	3.75%	3.76%	4.48%	4.62%	4.77%	4.90%	4.90%
2.98%	2.89%	3.75%	3.76%	4.48%	4.62%	4.77%	4.90%	4.90%
2.83%	2.75%	3.58%	3.61%	4.26%	4.39%	4.53%	4.66%	4.66%
2.72%	2.65%	3.43%	3.39%	4.10%	4.23%	4.36%	4.48%	4.49%
1.25%	1.91%	3.81%	5.94%	6.84%	7.41%	7.01%	6.72%	6.69%
1.25%	1.91%	3.81%	5.73%	6.60%	7.14%	7.01%	6.72%	6.69%
1.27%	1.91%	3.85%	5.89%	6.82%	7.43%	7.09%	6.75%	6.73%
1.23%	1.84%	3.71%	5.71%	6.63%	7.19%	6.92%	6.61%	6.47%
1.34%	2.01%	4.04%	6.20%	7.21%	7.83%	7.53%	7.17%	7.07%
1.29%	1.93%	3.88%	5.95%	6.92%	7.51%	7.23%	6.88%	6.79%
1.27%	1.91%	3.85%	5.89%	6.82%	7.43%	7.09%	6.75%	6.73%
1.23%	1.84%	3.71%	5.71%	6.63%	7.19%	6.92%	6.61%	6.47%
1.27%	1.91%	3.85%	5.89%	6.82%	7.43%	7.09%	6.75%	6.73%
1.27%	1.91%	3.85%	5.89%	6.82%	7.43%	7.09%	6.75%	6.73%
1.23%	1.84%	3.71%	5.71%	6.63%	7.19%	6.92%	6.61%	6.47%
1.23%	1.84%	3.71%	5.71%	6.63%	7.19%	6.92%	6.61%	6.47%
1.25%	1.91%	3.81%	5.87%	6.77%	7.37%	7.01%	6.72%	6.69%
1.25%	1.91%	3.81%	5.87%	6.77%	7.37%	7.01%	6.72%	6.69%
1.27%	1.91%	3.85%	5.89%	6.82%	7.43%	7.09%	6.75%	6.73%
1.23%	1.84%	3.71%	5.71%	6.63%	7.19%	6.92%	6.61%	6.47%
1.34%	2.01%	4.04%	6.20%	7.21%	7.83%	7.53%	7.17%	7.07%
1.34%	2.01%	4.04%	6.20%	7.21%	7.83%	7.53%	7.17%	7.07%
1.29%	1.93%	3.88%	5.95%	6.92%	7.51%	7.23%	6.88%	6.79%
1.27%	1.91%	3.85%	5.89%	6.82%	7.43%	7.09%	6.75%	6.73%
1.23%	1.84%	3.71%	5.71%	6.63%	7.19%	6.92%	6.61%	6.47%
	1.95%	3.10%	3.60%	4.12%	4.61%	4.82%	5.07%	
	1.95%	3.10%	3.60%	3.96%	4.43%	4.82%	4.87%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	

0.41%		40%	NR	B	B	CCC
0.41%		40%	NR	BBB	BBB	BB
		40%				
		40%				
0.41%		40%	NR	BBB	BBB	BB
		40%				
0.41%		40%	NR	B	B	CCC
0.41%		40%	NR	BB	BB	B
		40%				
0.41%		40%	NR	BBB	BBB	BB
0.41%		40%	NR	BB	BB	B
0.61%	0.63%	40%	NR	NR	NR	BBB
0.61%	0.63%	40%	NR	NR	NR	BBB
0.61%	0.63%	40%	NR	NR	NR	BB
		40%				
		40%				
		40%				
		40%				
7.15%	6.96%	40%	BBB	BBB	BBB	BBB
7.15%	6.96%	40%	BB	BB	BB	BB
2.70%	2.70%	70%				
2.70%	2.70%	70%				
2.70%	2.70%	70%				
2.70%	2.70%	70%				NR
2.70%	2.70%	70%				NR
2.70%	2.70%	40%				
4.63%	4.71%	40%	BB	BB	BB	BBB
4.63%	4.71%	40%				
4.67%	4.71%	40%	BBB	A	A	A
4.49%	4.54%	40%	BBB	BBB	BBB	A
4.49%	4.54%	40%				
4.49%	4.54%	40%	BBB	BBB	BBB	A
4.49%	4.54%	40%	BBB	BBB	BBB	A
4.49%	4.54%	40%				
4.49%	4.54%	40%				
4.91%	4.96%	40%	BBB	BBB	BBB	A
4.91%	4.96%	40%				
4.67%	4.71%	40%	BBB	A	A	A
4.49%	4.54%	40%	BBB	BBB	BBB	A
6.73%	6.75%	33.38%	BB	BBB	BBB	A
6.73%	6.75%	33.38%	BB	BBB	BBB	BBB
6.81%	6.78%	35.40%	BBB	AA	AA	AAA
6.56%	6.54%	32.20%	BBB	A	A	A
7.16%	7.15%	33.38%	BBB	A	A	AA
6.87%	6.86%	33.38%	BBB	A	A	AA
6.81%	6.78%	35.40%	BBB	AA	AA	AAA
6.56%	6.54%	32.20%	BBB	A	A	A
6.81%	6.78%	35.40%	BBB	AA	AA	AAA
6.81%	6.78%	35.40%	BBB	AA	AA	AAA
6.56%	6.54%	32.20%	BBB	A	A	A
6.56%	6.54%	32.20%	BBB	A	A	A
6.73%	6.75%	33.38%	BB	BBB	BBB	A
6.73%	6.75%	33.38%	BB	BBB	BBB	A
6.81%	6.78%	35.40%	BBB	AA	AA	AAA
6.56%	6.54%	32.20%	BBB	A	A	A
7.16%	7.15%	33.38%	BBB	A	A	AA
7.16%	7.15%	33.38%	BBB	A	A	AA
6.87%	6.86%	33.38%	BBB	A	A	AA
6.81%	6.78%	35.40%	BBB	AA	AA	AAA
6.56%	6.54%	32.20%	BBB	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
0.23%	0.25%	27.50%		NR	NR	NR
0.23%	0.25%	27.50%		NR	NR	NR
0.23%	0.25%	27.50%		NR	NR	NR
0.23%	0.25%	27.50%		NR	NR	NR
0.23%	0.25%	27.50%		NR	NR	NR
0.23%	0.25%	27.50%		NR	NR	NR

B	BB	BB	B		NR
BBB	A	A	BBB		NR
BBB	A	A	BBB		NR
B	BB	BB	B		NR
BB	BBB	BBB	BB		NR
BBB	A	A	BBB		NR
BB	BBB	BB	BB		NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
	NR	NR			
	NR	NR			
BB	BBB	BB	BBB	BB	BB
A	A	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
BBB	A	BBB	A	BBB	BBB
A	A	A	AA	A	A
BBB	A	BBB	A	BBB	BBB
A	A	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	A	AA	A	A
A	A	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	A	AA	A	A
A	A	AA	AA	BBB	A
AA	AA	A	AA	A	A
AA	AA	A	AA	A	A
A	A	AA	AA	BBB	A
A	A	AA	AA	BBB	A
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
AA	AA	A	AA	A	A
A	A	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	A	AA	A	A
A	A	AA	AA	BBB	A
A	A	NR	A		
BBB	BBB	NR	BBB		
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR

	BBB	5	Technology	N.Amer	United States
	BBB	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	BBB	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	BBB	5	Technology	N.Amer	United States
	BBB	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	BBB	5	Technology	N.Amer	United States
	BBB	5	Technology	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
	NR		Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
NR	BBB	5	Telecommunications	N.Amer	Bermuda
NR	BBB	5	Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BB	A	7	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
A	A	5	Telecommunications	N.Amer	United States
BBB	A	4	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BBB	A	4	Telecommunications	N.Amer	United States
BBB	A	4	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BBB	A	7	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
A	A	5	Telecommunications	N.Amer	United States
BBB	A	4	Telecommunications	N.Amer	United States
BB	A	3	Telecommunications	N.Amer	Bermuda
BB	A	3	Telecommunications	N.Amer	Bermuda
A	AA	11	Telecommunications	N.Amer	Bermuda
BBB	A	5	Telecommunications	N.Amer	Bermuda
BBB	AA	11	Telecommunications	N.Amer	Bermuda
BBB	AA	11	Telecommunications	N.Amer	Bermuda
A	AA	11	Telecommunications	N.Amer	Bermuda
BBB	A	5	Telecommunications	N.Amer	Bermuda
A	AA	11	Telecommunications	N.Amer	Bermuda
A	AA	11	Telecommunications	N.Amer	Bermuda
BBB	A	5	Telecommunications	N.Amer	Bermuda
BBB	A	5	Telecommunications	N.Amer	Bermuda
BB	AA	12	Telecommunications	N.Amer	Bermuda
BB	AA	12	Telecommunications	N.Amer	Bermuda
A	AA	11	Telecommunications	N.Amer	Bermuda
BBB	A	5	Telecommunications	N.Amer	Bermuda
BBB	AA	11	Telecommunications	N.Amer	Bermuda
BBB	AA	11	Telecommunications	N.Amer	Bermuda
BBB	AA	11	Telecommunications	N.Amer	Bermuda
A	AA	11	Telecommunications	N.Amer	Bermuda
BBB	A	5	Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
	NR		Telecommunications	N.Amer	Bermuda
	NR	3	Telecommunications	N.Amer	Bermuda
	NR	3	Telecommunications	N.Amer	Bermuda
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National

A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	Thin
A	A	Thin	Thin	Thin	CcyGrp	Thin
A	A	Thin	Thin	Thin	DocAdj	Thin
B	B					
B	B					
B	B					
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB					
B	BB					
B	BB				Thin	
B	BB				Thin	
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	B	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB		Thin	Thin	Thin	CcyGrp
B	BB		Thin	Thin	Thin	DocAdj
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
Entity Tier	Entity Tier	Entity Tier		Thin	
DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj		Thin	
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	Thin	CcyGrp			
DocAdj	Thin	DocAdj			
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

IADBGBPCR	29-Aug-08 IADB
IADBJPYCR	29-Aug-08 IADB
IADBJPYMR	29-Aug-08 IADB
IADBNZDCR	29-Aug-08 IADB
IADBUSDCR	29-Aug-08 IADB
IADBUSDMM	29-Aug-08 IADB
IADBUSDMR	29-Aug-08 IADB
IADBZARCR	29-Aug-08 IADB
INTBAEURCR	29-Aug-08 INTBA
INTBAEURMM	29-Aug-08 INTBA
INTBAEURMR	29-Aug-08 INTBA
INTBAUSDCR	29-Aug-08 INTBA
INTBAUSDMM	29-Aug-08 INTBA
INTBAEURCR	29-Aug-08 INTBA
INTBAEURMM	29-Aug-08 INTBA
INTBAUSDCR	29-Aug-08 INTBA
INTBAUSDMM	29-Aug-08 INTBA
IHOTEURCR	29-Aug-08 IHOT
IHOTEURMM	29-Aug-08 IHOT
IHOTEURMR	29-Aug-08 IHOT
IHOTEURXR	29-Aug-08 IHOT
IHOTUSDCR	29-Aug-08 IHOT
IHOTUSDMM	29-Aug-08 IHOT
IHOTUSDMR	29-Aug-08 IHOT
INTPWRUSDCR	29-Aug-08 INTPWR
INTPWRUSDMR	29-Aug-08 INTPWR
INTPWRUSDXR	29-Aug-08 INTPWR
IPGAUDMR	29-Aug-08 IPG
IPGAUDXR	29-Aug-08 IPG
IPGCADMR	29-Aug-08 IPG
IPGCADXR	29-Aug-08 IPG
IPGCHFMR	29-Aug-08 IPG
IPGCHFXR	29-Aug-08 IPG
IPGEURCR	29-Aug-08 IPG
IPGEURMM	29-Aug-08 IPG
IPGEURMR	29-Aug-08 IPG
IPGEURXR	29-Aug-08 IPG
IPGGBPXR	29-Aug-08 IPG
IPGJPYMR	29-Aug-08 IPG
IPGJPYXR	29-Aug-08 IPG
IPGNZDMR	29-Aug-08 IPG
IPGNZDXR	29-Aug-08 IPG
IPGSEKMR	29-Aug-08 IPG
IPGUSDCR	29-Aug-08 IPG
IPGUSDMM	29-Aug-08 IPG
IPGUSDMR	29-Aug-08 IPG
IPGUSDXR	29-Aug-08 IPG
SANPAOAUDMM	29-Aug-08 SANPAO
SANPAOCADMM	29-Aug-08 SANPAO
SANPAOCHFCR	29-Aug-08 SANPAO
SANPAOCHFMM	29-Aug-08 SANPAO
SANPAOEURCR	29-Aug-08 SANPAO
SANPAOEURMM	29-Aug-08 SANPAO
SANPAOEURMR	29-Aug-08 SANPAO
SANPAOEURXR	29-Aug-08 SANPAO
SANPAOGBPCR	29-Aug-08 SANPAO
SANPAOGBPMM	29-Aug-08 SANPAO
SANPAOGBPMR	29-Aug-08 SANPAO
SANPAOHKDMM	29-Aug-08 SANPAO
SANPAOJPYCR	29-Aug-08 SANPAO
SANPAOJPYMM	29-Aug-08 SANPAO
SANPAOSEKMM	29-Aug-08 SANPAO
SANPAOSGDMM	29-Aug-08 SANPAO
SANPAOUSDCR	29-Aug-08 SANPAO
SANPAOUSDMM	29-Aug-08 SANPAO
SANPAOUSDMR	29-Aug-08 SANPAO
SANPAOUSDXR	29-Aug-08 SANPAO
SANPAOAUDMM	29-Aug-08 SANPAO
SANPAODKKMM	29-Aug-08 SANPAO
SANPAOEURCR	29-Aug-08 SANPAO
SANPAOEURMM	29-Aug-08 SANPAO
SANPAOEURMR	29-Aug-08 SANPAO
SANPAOEURXR	29-Aug-08 SANPAO
SANPAOGBPCR	29-Aug-08 SANPAO

Inter Amern Dev Bk	49D99A	SNRFOR	GBP	CR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	JPY	CR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	JPY	MR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	NZD	CR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	USD	CR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	USD	MM	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	USD	MR	Composite
Inter Amern Dev Bk	49D99A	SNRFOR	ZAR	CR	Composite
Interbanca SpA	TYA52C	SNRFOR	EUR	CR	Composite
Interbanca SpA	TYA52C	SNRFOR	EUR	MM	Composite
Interbanca SpA	TYA52C	SNRFOR	EUR	MR	Composite
Interbanca SpA	TYA52C	SNRFOR	USD	CR	Composite
Interbanca SpA	TYA52C	SNRFOR	USD	MM	Composite
Interbanca SpA	TYA52C	SUBLT2	EUR	CR	Composite
Interbanca SpA	TYA52C	SUBLT2	EUR	MM	Composite
Interbanca SpA	TYA52C	SUBLT2	USD	CR	Composite
Interbanca SpA	TYA52C	SUBLT2	USD	MM	Composite
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	EUR	CR	Composite
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	EUR	MM	Composite
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	EUR	MR	Composite
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	EUR	XR	Composite
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	USD	CR	Composite
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	USD	MM	Composite
INTERCONTINENTAL HOTELS LTD	GKC84R	SNRFOR	USD	MR	Composite
Intermountain Pwr Auth	49DGCE	SNRFOR	USD	CR	Composite
Intermountain Pwr Auth	49DGCE	SNRFOR	USD	MR	Composite
Intermountain Pwr Auth	49DGCE	SNRFOR	USD	XR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	AUD	MR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	AUD	XR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	CAD	MR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	CAD	XR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	CHF	MR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	CHF	XR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	EUR	CR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	EUR	MM	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	EUR	MR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	EUR	XR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	GBP	XR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	JPY	MR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	JPY	XR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	NZD	MR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	NZD	XR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	SEK	MR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	USD	CR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	USD	MM	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	USD	MR	Composite
Interpublic Gp Cos Inc	4A66F9	SNRFOR	USD	XR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	AUD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	CAD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	CHF	CR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	CHF	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	EUR	CR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	EUR	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	EUR	MR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	EUR	XR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	GBP	CR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	GBP	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	GBP	MR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	HKD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	JPY	CR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	JPY	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	SEK	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	SGD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	USD	CR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	USD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	USD	MR	Composite
Intesa Sanpaolo SpA	TYA56D	SNRFOR	USD	XR	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	AUD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	DKK	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	EUR	CR	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	EUR	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	EUR	MR	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	EUR	XR	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	GBP	CR	Composite

	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
	0.06%	0.05%	0.06%	0.07%	0.10%	0.10%	0.14%	
0.15%	0.20%	0.25%	0.30%	0.34%	0.38%	0.43%	0.47%	
0.15%	0.20%	0.25%	0.30%	0.34%	0.38%	0.43%	0.47%	
0.15%	0.20%	0.25%	0.30%	0.34%	0.38%	0.43%	0.47%	
0.30%	0.33%	0.44%	0.56%	0.68%	0.74%	0.94%	1.12%	1.20%
0.30%	0.32%	0.43%	0.54%	0.65%	0.71%	0.91%	1.07%	1.20%
0.30%	0.31%	0.42%	0.53%	0.64%	0.70%	0.90%	1.06%	1.20%
0.30%	0.30%	0.41%	0.51%	0.62%	0.67%	0.86%	1.03%	1.20%
0.30%	0.33%	0.44%	0.56%	0.68%	0.74%	0.94%	1.12%	1.20%
0.30%	0.32%	0.43%	0.54%	0.65%	0.71%	0.91%	1.07%	1.20%
					0.84%		0.89%	
					0.84%		0.89%	
					0.84%		0.89%	
2.59%	2.71%	3.34%	3.91%	4.16%	4.43%	4.48%	4.61%	4.48%
2.59%	2.71%	3.34%	3.91%	4.16%	4.43%	4.48%	4.61%	4.48%
2.63%	2.74%	3.38%	3.93%	4.26%	4.51%	4.54%	4.65%	4.50%
2.54%	2.67%	3.19%	3.84%	4.04%	4.30%	4.37%	4.47%	4.33%
2.63%	2.74%	3.38%	3.93%	4.26%	4.51%	4.54%	4.65%	4.50%
2.54%	2.67%	3.19%	3.84%	4.04%	4.30%	4.37%	4.47%	4.33%
2.74%	2.91%	3.56%	4.18%	4.46%	4.72%	4.78%	4.89%	4.73%
2.63%	2.79%	3.41%	4.01%	4.28%	4.54%	4.59%	4.70%	4.54%
2.63%	2.74%	3.38%	3.93%	4.26%	4.51%	4.54%	4.65%	4.50%
2.54%	2.67%	3.19%	3.84%	4.04%	4.30%	4.37%	4.47%	4.33%
2.54%	2.67%	3.19%	3.84%	4.04%	4.30%	4.37%	4.47%	4.33%
2.59%	2.71%	3.34%	3.91%	4.16%	4.43%	4.48%	4.61%	4.48%
2.59%	2.71%	3.34%	3.91%	4.16%	4.43%	4.48%	4.61%	4.48%
2.63%	2.74%	3.38%	3.93%	4.26%	4.51%	4.54%	4.65%	4.50%
2.54%	2.67%	3.19%	3.84%	4.04%	4.30%	4.37%	4.47%	4.33%
2.74%	2.91%	3.56%	4.18%	4.46%	4.72%	4.78%	4.89%	4.73%
2.63%	2.74%	3.38%	3.93%	4.26%	4.51%	4.54%	4.65%	4.50%
2.54%	2.67%	3.19%	3.84%	4.04%	4.30%	4.37%	4.47%	4.33%
0.21%	0.26%	0.40%	0.49%	0.55%	0.61%	0.63%	0.63%	0.71%
0.21%	0.26%	0.40%	0.49%	0.55%	0.60%	0.62%	0.61%	0.71%
0.21%	0.27%	0.41%	0.52%	0.57%	0.64%	0.65%	0.66%	0.71%
0.21%	0.26%	0.40%	0.49%	0.55%	0.60%	0.62%	0.61%	0.71%
0.21%	0.27%	0.41%	0.52%	0.57%	0.64%	0.65%	0.66%	0.71%
0.21%	0.26%	0.40%	0.49%	0.55%	0.60%	0.62%	0.61%	0.71%
0.21%	0.26%	0.39%	0.49%	0.54%	0.60%	0.61%	0.62%	0.71%
0.21%	0.25%	0.38%	0.47%	0.52%	0.57%	0.59%	0.59%	0.71%
0.21%	0.27%	0.41%	0.52%	0.57%	0.64%	0.65%	0.66%	0.71%
0.21%	0.26%	0.40%	0.49%	0.55%	0.60%	0.62%	0.61%	0.71%
0.21%	0.26%	0.40%	0.49%	0.55%	0.60%	0.62%	0.61%	0.71%
0.21%	0.26%	0.40%	0.50%	0.57%	0.63%	0.63%	0.64%	0.71%
0.21%	0.26%	0.40%	0.48%	0.55%	0.60%	0.63%	0.61%	0.71%
0.21%	0.26%	0.40%	0.49%	0.55%	0.60%	0.62%	0.61%	0.71%
0.21%	0.27%	0.41%	0.52%	0.57%	0.64%	0.65%	0.66%	0.71%
0.21%	0.26%	0.40%	0.49%	0.55%	0.60%	0.62%	0.61%	0.71%
0.21%	0.26%	0.39%	0.49%	0.54%	0.60%	0.61%	0.62%	0.71%
0.62%	0.59%	0.83%	0.98%	1.10%	1.21%	1.24%	1.24%	1.26%
0.64%	0.62%	0.86%	1.02%	1.14%	1.26%	1.29%	1.30%	1.26%
0.62%	0.58%	0.82%	0.98%	1.09%	1.21%	1.23%	1.24%	1.26%
0.62%	0.59%	0.82%	0.97%	1.08%	1.19%	1.22%	1.23%	1.26%
0.64%	0.62%	0.86%	1.02%	1.14%	1.26%	1.29%	1.30%	1.26%

0.23%	0.25%	27.50%	NR	NR	NR
		27.50%			
		27.50%			
0.23%	0.25%	27.50%	NR	NR	NR
0.23%	0.25%	27.50%	NR	NR	NR
		27.50%			
0.23%	0.25%	27.50%	NR	NR	NR
0.23%	0.25%	27.50%	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
		40%			
		40% NR	NR	NR	NR
		30%			
		30%			
		30%			
		30%			
0.96%	1.31%	40% NR	BB	BB	BB
0.96%	1.31%	40% NR	BBB	BBB	BBB
0.96%	1.31%	40% NR	BB	BB	BB
0.96%	1.31%	40% NR	BB	BB	BB
0.96%	1.31%	40% NR	BB	BB	BB
0.96%	1.31%	40% NR	BBB	BBB	BBB
		40%			
		80%			
		80%			
		80%			
4.61%	4.56%	40% BBB	BBB	BBB	BBB
4.61%	4.56%	40% BBB	BBB	BBB	BBB
4.64%	4.70%	40% AA	A	AA	AA
4.46%	4.44%	40% A	A	A	A
4.64%	4.70%	40% AA	A	AA	AA
4.46%	4.44%	40% A	A	A	A
4.88%	4.85%	40% A	A	A	A
4.68%	4.66%	40% A	A	A	A
4.64%	4.70%	40% AA	A	AA	AA
4.46%	4.44%	40% A	A	A	A
4.46%	4.44%	40% A	A	A	A
4.61%	4.56%	40% BBB	BBB	BBB	BBB
4.61%	4.56%	40% BBB	BBB	BBB	BBB
4.64%	4.70%	40% AA	A	AA	AA
4.46%	4.44%	40% A	A	A	A
		40%			
4.88%	4.85%	40% A	A	A	A
		40%			
4.64%	4.70%	40% AA	A	AA	AA
4.46%	4.44%	40% A	A	A	A
0.71%	0.77%	40.00% NR	BBB	BBB	A
0.71%	0.76%	40% NR	AA	AA	AAA
0.74%	0.79%	40.00% NR	A	A	A
0.71%	0.76%	40% NR	AA	AA	AAA
0.74%	0.79%	40.00% NR	A	A	A
0.71%	0.76%	40% NR	AA	AA	AAA
0.70%	0.75%	40.00% NR	A	A	AA
0.68%	0.72%	40.00% NR	A	A	AA
0.74%	0.79%	40.00% NR	A	A	A
0.71%	0.76%	40% NR	AA	AA	AAA
		40.00%			
0.71%	0.76%	40% NR	AA	AA	AAA
0.71%	0.77%	40.00% NR	BBB	BBB	BBB
0.71%	0.77%	40.00% NR	BBB	BBB	A
0.71%	0.76%	40% NR	AA	AA	AAA
		40%			
0.74%	0.79%	40.00% NR	A	A	A
0.71%	0.76%	40% NR	AA	AA	AAA
0.70%	0.75%	40.00% NR	A	A	AA
		40.00%			
1.19%	1.30%	20% BB	BBB	A	A
		20%			
1.19%	1.30%	20% BBB	A	AA	AA
1.19%	1.30%	20% A	AA	AAA	AAA
1.19%	1.30%	20% BBB	A	AA	AA
		20%			
1.19%	1.30%	20% BBB	A	AA	AA

NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	BB	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BB	BB	NR	NR
	NR		NR		
	NR		NR		
	NR		NR		
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	BBB	BBB	BBB	BB	BB
AAA	AA	AA	A	BB	A
A	A	A	A	BB	BBB
AAA	AA	AA	A	BB	A
A	A	A	A	BB	BBB
AAA	AA	AA	A	BB	A
AA	A	A	A	BB	BBB
AA	A	A	A	BB	BBB
A	A	A	A	BB	BBB
AAA	AA	AA	A	BB	A
AAA	AA	AA	A	BB	A
BBB	BBB	BBB	BBB	BB	BB
BBB	A	BBB	A	BB	BB
AAA	AA	AA	A	BB	A
A	A	A	A	BB	BBB
AAA	AA	AA	A	BB	A
AA	A	A	A	BB	BBB
BBB	BBB	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR

NR	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
	NR	2	Financials	Europe	Italy
	NR	2	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR	2	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	6	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	6	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
BB	AA	10	Financials	Europe	Italy
A	AA	9	Financials	Europe	Italy
BBB	A	4	Financials	Europe	Italy
A	AA	9	Financials	Europe	Italy
BBB	A	4	Financials	Europe	Italy
A	AA	9	Financials	Europe	Italy
BBB	AA	10	Financials	Europe	Italy
BBB	AA	10	Financials	Europe	Italy
BBB	A	4	Financials	Europe	Italy
A	AA	9	Financials	Europe	Italy
	NR		Financials	Europe	Italy
A	AA	9	Financials	Europe	Italy
BB	A	3	Financials	Europe	Italy
BB	A	3	Financials	Europe	Italy
A	AA	9	Financials	Europe	Italy
	NR		Financials	Europe	Italy
BBB	A	4	Financials	Europe	Italy
A	AA	9	Financials	Europe	Italy
BBB	AA	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	AA	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
NR	BBB	10	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy

AAA	AA		Thin	Thin	Thin	Thin
AAA	AA					
AAA	AA					
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA					
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					

B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin		Thin			
Thin		Thin			
Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

SANPAOGBPMM	29-Aug-08 SANPAO
SANPAOGBPMR	29-Aug-08 SANPAO
SANPAOHKDMM	29-Aug-08 SANPAO
SANPAOJPYMM	29-Aug-08 SANPAO
SANPAOSGDMM	29-Aug-08 SANPAO
SANPAOUSDCR	29-Aug-08 SANPAO
SANPAOUSDMM	29-Aug-08 SANPAO
SANPAOUSDMR	29-Aug-08 SANPAO
SANPAOUSDXR	29-Aug-08 SANPAO
SANPAOZARMM	29-Aug-08 SANPAO
IBRDAUDCR	29-Aug-08 IBRD
IBRDAUDMR	29-Aug-08 IBRD
IBRDCADCR	29-Aug-08 IBRD
IBRDEURCR	29-Aug-08 IBRD
IBRDEURMM	29-Aug-08 IBRD
IBRDEURMR	29-Aug-08 IBRD
IBRDGBPCR	29-Aug-08 IBRD
IBRDJPYCR	29-Aug-08 IBRD
IBRDMXNCR	29-Aug-08 IBRD
IBRDNZDCR	29-Aug-08 IBRD
IBRDSGDCR	29-Aug-08 IBRD
IBRDUSDCR	29-Aug-08 IBRD
IBRDUSDMM	29-Aug-08 IBRD
IBRDUSDMR	29-Aug-08 IBRD
IBRDZARCR	29-Aug-08 IBRD
IBMAUDMR	29-Aug-08 IBM
IBMAUDXR	29-Aug-08 IBM
IBMCADMR	29-Aug-08 IBM
IBMCHFCR	29-Aug-08 IBM
IBMCHFMR	29-Aug-08 IBM
IBMEURCR	29-Aug-08 IBM
IBMEURMM	29-Aug-08 IBM
IBMEURMR	29-Aug-08 IBM
IBMEURXR	29-Aug-08 IBM
IBMGBPCR	29-Aug-08 IBM
IBMGBPMR	29-Aug-08 IBM
IBMGBPXR	29-Aug-08 IBM
IBMHKDCR	29-Aug-08 IBM
IBMHKDMR	29-Aug-08 IBM
IBMHKDXR	29-Aug-08 IBM
IBMJPYCR	29-Aug-08 IBM
IBMJPYMR	29-Aug-08 IBM
IBMJPYXR	29-Aug-08 IBM
IBMSEKMR	29-Aug-08 IBM
IBMSEKXR	29-Aug-08 IBM
IBMSGDMR	29-Aug-08 IBM
IBMUSDCR	29-Aug-08 IBM
IBMUSDMM	29-Aug-08 IBM
IBMUSDMR	29-Aug-08 IBM
IBMUSDXR	29-Aug-08 IBM
IFCAUDCR	29-Aug-08 IFC
IFCEURCR	29-Aug-08 IFC
IFCEURMM	29-Aug-08 IFC
IFCEURMR	29-Aug-08 IFC
IFCGBPXR	29-Aug-08 IFC
IFCNZDCR	29-Aug-08 IFC
IFCUSDCR	29-Aug-08 IFC
IFCUSDMM	29-Aug-08 IFC
IFCUSDMR	29-Aug-08 IFC
IFCZARCR	29-Aug-08 IFC
IFFEURCR	29-Aug-08 IFF
IFFEURMR	29-Aug-08 IFF
IFFUSDCR	29-Aug-08 IFF
IFFUSDMR	29-Aug-08 IFF
IGTAUDMR	29-Aug-08 IGT
IGTEURCR	29-Aug-08 IGT
IGTEURMM	29-Aug-08 IGT
IGTEURMR	29-Aug-08 IGT
IGTEURXR	29-Aug-08 IGT
IGTGBPMR	29-Aug-08 IGT
IGTHKDMR	29-Aug-08 IGT
IGTJPYMR	29-Aug-08 IGT
IGTSGDMR	29-Aug-08 IGT
IGTUSDCR	29-Aug-08 IGT

Intesa Sanpaolo SpA	TYA56D	SUBLT2	GBP	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	GBP	MR	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	HKD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	JPY	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	SGD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	USD	CR	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	USD	MM	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	USD	MR	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	USD	XR	Composite
Intesa Sanpaolo SpA	TYA56D	SUBLT2	ZAR	MM	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	AUD	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	AUD	MR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	CAD	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	EUR	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	EUR	MM	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	EUR	MR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	GBP	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	JPY	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	MXN	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	NZD	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	SGD	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	USD	CR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	USD	MM	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	USD	MR	Composite
Intl Bk for Recon & Dev	49E95B	SNRFOR	ZAR	CR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	AUD	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	AUD	XR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	CAD	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	CHF	CR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	CHF	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	EUR	CR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	EUR	MM	Composite
Intl Business Machs Corp	49EB20	SNRFOR	EUR	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	EUR	XR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	GBP	CR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	GBP	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	GBP	XR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	HKD	CR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	HKD	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	HKD	XR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	JPY	CR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	JPY	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	JPY	XR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	SEK	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	SEK	XR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	SGD	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	USD	CR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	USD	MM	Composite
Intl Business Machs Corp	49EB20	SNRFOR	USD	MR	Composite
Intl Business Machs Corp	49EB20	SNRFOR	USD	XR	Composite
Intl Fin Corp	49EE5K	SNRFOR	AUD	CR	Composite
Intl Fin Corp	49EE5K	SNRFOR	EUR	CR	Composite
Intl Fin Corp	49EE5K	SNRFOR	EUR	MM	Composite
Intl Fin Corp	49EE5K	SNRFOR	EUR	MR	Composite
Intl Fin Corp	49EE5K	SNRFOR	GBP	XR	Composite
Intl Fin Corp	49EE5K	SNRFOR	NZD	CR	Composite
Intl Fin Corp	49EE5K	SNRFOR	USD	CR	Composite
Intl Fin Corp	49EE5K	SNRFOR	USD	MM	Composite
Intl Fin Corp	49EE5K	SNRFOR	USD	MR	Composite
Intl Fin Corp	49EE5K	SNRFOR	ZAR	CR	Composite
Intl Flavors & Fragrances Inc	49EE56	SNRFOR	EUR	CR	Composite
Intl Flavors & Fragrances Inc	49EE56	SNRFOR	EUR	MR	Composite
Intl Flavors & Fragrances Inc	49EE56	SNRFOR	USD	CR	Composite
Intl Flavors & Fragrances Inc	49EE56	SNRFOR	USD	MR	Composite
Intl Game Tech	49EI92	SNRFOR	AUD	MR	Composite
Intl Game Tech	49EI92	SNRFOR	EUR	CR	Composite
Intl Game Tech	49EI92	SNRFOR	EUR	MM	Composite
Intl Game Tech	49EI92	SNRFOR	EUR	MR	Composite
Intl Game Tech	49EI92	SNRFOR	EUR	XR	Composite
Intl Game Tech	49EI92	SNRFOR	GBP	MR	Composite
Intl Game Tech	49EI92	SNRFOR	HKD	MR	Composite
Intl Game Tech	49EI92	SNRFOR	JPY	MR	Composite
Intl Game Tech	49EI92	SNRFOR	SGD	MR	Composite
Intl Game Tech	49EI92	SNRFOR	USD	CR	Composite

0.62%	0.58%	0.82%	0.98%	1.09%	1.21%	1.23%	1.24%	1.26%
0.62%	0.58%	0.82%	0.98%	1.09%	1.21%	1.23%	1.24%	1.26%
0.62%	0.59%	0.83%	0.98%	1.10%	1.21%	1.23%	1.23%	1.26%
0.62%	0.58%	0.82%	0.98%	1.09%	1.21%	1.23%	1.24%	1.26%
0.64%	0.62%	0.86%	1.02%	1.14%	1.26%	1.29%	1.30%	1.26%
0.62%	0.58%	0.82%	0.98%	1.09%	1.21%	1.23%	1.24%	1.26%
0.62%	0.59%	0.82%	0.97%	1.08%	1.19%	1.22%	1.23%	1.26%
0.62%	0.58%	0.82%	0.98%	1.09%	1.21%	1.23%	1.24%	1.26%
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
		0.10%	0.11%	0.12%	0.13%	0.13%	0.15%	
0.12%	0.15%	0.24%	0.31%	0.36%	0.40%	0.44%	0.47%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.40%	0.44%	0.47%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.41%	0.44%	0.47%	0.44%
0.13%	0.16%	0.26%	0.33%	0.38%	0.43%	0.47%	0.50%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.41%	0.44%	0.47%	0.44%
0.13%	0.16%	0.26%	0.33%	0.38%	0.43%	0.47%	0.50%	0.44%
0.12%	0.15%	0.25%	0.32%	0.37%	0.41%	0.45%	0.48%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.41%	0.44%	0.47%	0.44%
0.12%	0.15%	0.24%	0.30%	0.35%	0.39%	0.43%	0.45%	0.44%
0.13%	0.16%	0.26%	0.33%	0.38%	0.43%	0.47%	0.50%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.40%	0.44%	0.47%	0.44%
0.12%	0.15%	0.24%	0.30%	0.35%	0.39%	0.43%	0.45%	0.44%
0.13%	0.16%	0.26%	0.33%	0.38%	0.43%	0.47%	0.50%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.41%	0.44%	0.47%	0.44%
0.12%	0.15%	0.24%	0.30%	0.35%	0.39%	0.43%	0.45%	0.44%
0.12%	0.15%	0.25%	0.31%	0.38%	0.40%	0.44%	0.47%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.40%	0.44%	0.47%	0.44%
0.12%	0.15%	0.23%	0.31%	0.34%	0.40%	0.44%	0.47%	0.44%
0.12%	0.15%	0.24%	0.30%	0.35%	0.39%	0.43%	0.45%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.41%	0.44%	0.47%	0.44%
0.13%	0.16%	0.26%	0.33%	0.38%	0.43%	0.47%	0.50%	0.44%
0.12%	0.15%	0.25%	0.32%	0.37%	0.41%	0.45%	0.48%	0.44%
0.12%	0.15%	0.24%	0.31%	0.36%	0.41%	0.44%	0.47%	0.44%
0.12%	0.15%	0.24%	0.30%	0.35%	0.39%	0.43%	0.45%	0.44%
					0.12%			
					0.12%			
					0.12%			
					0.12%			
					0.12%			
					0.12%			
					0.12%			
					0.12%			
	0.60%		0.46%		0.66%	0.81%	0.89%	
	0.60%		0.46%		0.66%	0.81%	0.89%	
	0.57%		0.46%		0.66%	0.81%	0.84%	
0.68%	0.76%	0.84%	1.09%	1.26%	1.37%	1.43%	1.47%	1.89%
0.72%	0.80%	0.89%	1.15%	1.33%	1.45%	1.52%	1.56%	1.89%
0.69%	0.76%	0.84%	1.09%	1.26%	1.37%	1.44%	1.47%	1.89%
0.66%	0.73%	0.81%	1.06%	1.22%	1.32%	1.39%	1.43%	1.89%
0.69%	0.76%	0.84%	1.09%	1.26%	1.37%	1.44%	1.47%	1.89%
0.68%	0.76%	0.84%	1.09%	1.26%	1.37%	1.43%	1.47%	1.89%
0.69%	0.76%	0.84%	1.09%	1.26%	1.37%	1.44%	1.47%	1.89%
0.72%	0.80%	0.89%	1.15%	1.33%	1.45%	1.52%	1.56%	1.89%

1.19%	1.30%	20% A	AA	AAA	AAA
		20%			
1.19%	1.30%	20% A	AA	AAA	AAA
1.19%	1.30%	20% BB	BBB	A	A
1.19%	1.30%	20% A	AA	AAA	AAA
1.19%	1.30%	20% BBB	A	AA	AA
1.19%	1.30%	20% A	AA	AAA	AAA
1.19%	1.30%	20% BBB	A	AA	AA
		20%			
1.19%	1.30%	20% A	AA	AAA	AAA
0.15%	0.16%	37.75%		NR	NR
0.15%	0.16%	37.75%		NR	NR
0.15%	0.16%	37.08%		NR	NR
0.15%	0.16%	37.08%		NR	NR
0.15%	0.16%	37.75%		NR	NR
		37.75%			
		37.08%			
0.15%	0.16%	37.75%		NR	NR
0.15%	0.16%	37.08%		NR	NR
0.15%	0.16%	37.08%		NR	NR
		37.08%			
0.15%	0.16%	37.08%		NR	NR
0.15%	0.16%	37.75%		NR	NR
0.15%	0.16%	37.75%		NR	NR
0.15%	0.16%	37.08%		NR	NR
0.46%	0.47%	40% BB	BBB	BBB	BBB
0.46%	0.47%	40% BB	BBB	BBB	BBB
0.47%	0.47%	40% A	A	AA	AA
0.49%	0.47%	40% BBB	A	A	A
0.47%	0.47%	40% A	A	AA	AA
0.49%	0.47%	40% BBB	A	A	A
0.47%	0.47%	40% BBB	A	A	A
0.47%	0.47%	40% A	A	AA	AA
0.45%	0.47%	40% BBB	A	AA	A
0.49%	0.47%	40% BBB	A	A	A
0.47%	0.47%	40% A	A	AA	AA
0.45%	0.47%	40% BBB	A	AA	A
0.49%	0.47%	40% BBB	A	A	A
0.47%	0.47%	40% A	A	AA	AA
0.45%	0.47%	40% BBB	A	AA	A
0.46%	0.47%	40% BB	BBB	BBB	BBB
0.46%	0.47%	40% BB	BBB	BBB	BBB
0.46%	0.47%	BB	BBB	BBB	BBB
		40%			
0.45%	0.47%	40% BBB	A	AA	A
0.47%	0.47%	40% A	A	AA	AA
0.49%	0.47%	40% BBB	A	A	A
0.47%	0.47%	40% BBB	A	A	A
0.47%	0.47%	40% A	A	AA	AA
0.45%	0.47%	40% BBB	A	AA	A
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		35%	B		NR
		35%			
		35%	B		NR
		35%	BB		NR
1.27%	1.88%	40% BB	BBB	CCC	B
1.27%	1.88%	40% BBB	A	B	BB
		40%			
1.27%	1.88%	40% A	AA	BB	AA
1.27%	1.88%	40% BBB	A	B	BB
1.27%	1.88%	40% A	AA	BB	AA
		40%			
1.27%	1.88%	40% BB	BBB	CCC	B
1.27%	1.88%	40% A	AA	BB	AA
1.27%	1.88%	40% BBB	A	B	BB

AA	AA	AA	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BBB	BBB	A	A	NR	BB
BBB	BBB	A	A	NR	BB
AA	AA	AAA	AAA	NR	BBB
A	A	AA	AA	NR	BBB
AA	AA	AAA	AAA	NR	BBB
A	A	AA	AA	NR	BBB
A	A	AA	AA	NR	BBB
AA	AA	AAA	AAA	NR	BBB
A	AA	AA	AA	NR	BBB
A	A	AA	AA	NR	BBB
AA	AA	AAA	AAA	NR	BBB
A	AA	AA	AA	NR	BBB
BBB	BBB	A	A	NR	BB
BBB	BBB	A	A	NR	BB
BBB	BBB	A	A	NR	BB
A	AA	AA	AA	NR	BBB
AA	AA	AAA	AAA	NR	BBB
A	A	AA	AA	NR	BBB
A	A	AA	AA	NR	BBB
AA	AA	AAA	AAA	NR	BBB
A	AA	AA	AA	NR	BBB
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR	NR	B		
	NR	NR	B		
	NR	NR	BB		
B	B	B	CCC	NR	NR
BB	BB	BB	B	NR	NR
BBB	BBB	AA	A	NR	NR
BB	BB	BB	B	NR	NR
BBB	BBB	AA	A	NR	NR
B	B	B	CCC	NR	NR
BBB	BBB	AA	A	NR	NR
BB	BB	BB	B	NR	NR

NR	BBB	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	BBB	10	Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	BBB	10	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
NR	BBB	10	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	BBB	10	Financials	Europe	Italy
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	NR	2	Government	Supra	Supra National
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	A	6	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	A	6	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	A	6	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
NR	A	10	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	A	6	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	AA	10	Technology	N.Amer	United States
NR	A	6	Technology	N.Amer	United States
	NR	2	Government	Supra	Supra National
	NR	2	Government	Supra	Supra National
	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR	2	Government	Supra	Supra National
	NR	2	Government	Supra	Supra National
	NR	2	Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR	2	Government	Supra	Supra National
	NR	2	Government	Supra	Supra National
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States

A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA					
AAA	AA					
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA					
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
A	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
A	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
BBB	A		DocAdj		Thin	
BBB	A					
BBB	A		DocAdj		Thin	
BBB	A		CcyGrp		Thin	
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin	Thin	DocAdj			
Thin	Thin	DocAdj			
Thin	Thin	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier

IGTUSDMM	29-Aug-08 IGT
IGTUSDMR	29-Aug-08 IGT
IGTUSDXR	29-Aug-08 IGT
AIG-IntLeaseFinUSDMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinAUDCR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinAUDMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinAUDXR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinCADMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinCHFMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinEURCR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinEURMM	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinEURMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinEURXR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinGBPMM	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinGBPMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinGBPXR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinHKDMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinHKDXR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinJPYCR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinJPYMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinJPYXR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinNOKMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinSEKMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinSEKXR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinSGDMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinTWDCR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinTWDMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinUSDCR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinUSDMM	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinUSDMR	29-Aug-08 AIG-IntLeaseFin
AIG-IntLeaseFinUSDXR	29-Aug-08 AIG-IntLeaseFin
IPAUDMR	29-Aug-08 IP
IPAUDXR	29-Aug-08 IP
IPCADMR	29-Aug-08 IP
IPCHFMR	29-Aug-08 IP
IPEURCR	29-Aug-08 IP
IPEURMM	29-Aug-08 IP
IPEURMR	29-Aug-08 IP
IPEURXR	29-Aug-08 IP
IPGBPMR	29-Aug-08 IP
IPGBPXR	29-Aug-08 IP
IPHKDMR	29-Aug-08 IP
IPHKDXR	29-Aug-08 IP
IPJPYMR	29-Aug-08 IP
IPJPYXR	29-Aug-08 IP
IPNOKMR	29-Aug-08 IP
IPSEKMR	29-Aug-08 IP
IPSEKXR	29-Aug-08 IP
IPSGDMR	29-Aug-08 IP
IPTWDCR	29-Aug-08 IP
IPTWDMR	29-Aug-08 IP
IPUSDCR	29-Aug-08 IP
IPUSDMM	29-Aug-08 IP
IPUSDMR	29-Aug-08 IP
IPUSDXR	29-Aug-08 IP
IPRLNAUDMM	29-Aug-08 IPRLN
IPRLNCHFMM	29-Aug-08 IPRLN
IPRLNEURCR	29-Aug-08 IPRLN
IPRLNEURMM	29-Aug-08 IPRLN
IPRLNEURMR	29-Aug-08 IPRLN
IPRLNEURXR	29-Aug-08 IPRLN
IPRLNGBPCR	29-Aug-08 IPRLN
IPRLNGBPMM	29-Aug-08 IPRLN
IPRLNJPYCR	29-Aug-08 IPRLN
IPRLNJPYMM	29-Aug-08 IPRLN
IPRLNJPYMR	29-Aug-08 IPRLN
IPRLNUSDCR	29-Aug-08 IPRLN
IPRLNUSDMM	29-Aug-08 IPRLN
IPRLNUSDMR	29-Aug-08 IPRLN
IPRLNUSDXR	29-Aug-08 IPRLN
INTRAUUSDCR	29-Aug-08 INTRAU
INTRAUUSDMR	29-Aug-08 INTRAU
INTRAUUSDXR	29-Aug-08 INTRAU
LNT-IntstateP+LUSDMR	29-Aug-08 LNT-IntstateP+L

Intl Game Tech	49EI92	SNRFOR	USD	MM	Composite
Intl Game Tech	49EI92	SNRFOR	USD	MR	Composite
Intl Game Tech	49EI92	SNRFOR	USD	XR	Composite
Intl Lease Fin Corp	49EGB9	PREFT1	USD	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	AUD	CR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	AUD	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	AUD	XR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	CAD	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	CHF	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	EUR	CR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	EUR	MM	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	EUR	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	EUR	XR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	GBP	MM	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	GBP	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	GBP	XR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	HKD	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	HKD	XR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	JPY	CR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	JPY	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	JPY	XR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	NOK	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	SEK	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	SEK	XR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	SGD	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	TWD	CR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	TWD	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	USD	CR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	USD	MM	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	USD	MR	Composite
Intl Lease Fin Corp	49EGB9	SNRFOR	USD	XR	Composite
Intl Paper Co	4A615A	SNRFOR	AUD	MR	Composite
Intl Paper Co	4A615A	SNRFOR	AUD	XR	Composite
Intl Paper Co	4A615A	SNRFOR	CAD	MR	Composite
Intl Paper Co	4A615A	SNRFOR	CHF	MR	Composite
Intl Paper Co	4A615A	SNRFOR	EUR	CR	Composite
Intl Paper Co	4A615A	SNRFOR	EUR	MM	Composite
Intl Paper Co	4A615A	SNRFOR	EUR	MR	Composite
Intl Paper Co	4A615A	SNRFOR	EUR	XR	Composite
Intl Paper Co	4A615A	SNRFOR	GBP	MR	Composite
Intl Paper Co	4A615A	SNRFOR	GBP	XR	Composite
Intl Paper Co	4A615A	SNRFOR	HKD	MR	Composite
Intl Paper Co	4A615A	SNRFOR	HKD	XR	Composite
Intl Paper Co	4A615A	SNRFOR	JPY	MR	Composite
Intl Paper Co	4A615A	SNRFOR	JPY	XR	Composite
Intl Paper Co	4A615A	SNRFOR	NOK	MR	Composite
Intl Paper Co	4A615A	SNRFOR	SEK	MR	Composite
Intl Paper Co	4A615A	SNRFOR	SEK	XR	Composite
Intl Paper Co	4A615A	SNRFOR	SGD	MR	Composite
Intl Paper Co	4A615A	SNRFOR	TWD	CR	Composite
Intl Paper Co	4A615A	SNRFOR	TWD	MR	Composite
Intl Paper Co	4A615A	SNRFOR	USD	CR	Composite
Intl Paper Co	4A615A	SNRFOR	USD	MM	Composite
Intl Paper Co	4A615A	SNRFOR	USD	MR	Composite
Intl Paper Co	4A615A	SNRFOR	USD	XR	Composite
Intl Pwr PLC	4A619U	SNRFOR	AUD	MM	Composite
Intl Pwr PLC	4A619U	SNRFOR	CHF	MM	Composite
Intl Pwr PLC	4A619U	SNRFOR	EUR	CR	Composite
Intl Pwr PLC	4A619U	SNRFOR	EUR	MM	Composite
Intl Pwr PLC	4A619U	SNRFOR	EUR	MR	Composite
Intl Pwr PLC	4A619U	SNRFOR	EUR	XR	Composite
Intl Pwr PLC	4A619U	SNRFOR	GBP	CR	Composite
Intl Pwr PLC	4A619U	SNRFOR	GBP	MM	Composite
Intl Pwr PLC	4A619U	SNRFOR	JPY	CR	Composite
Intl Pwr PLC	4A619U	SNRFOR	JPY	MM	Composite
Intl Pwr PLC	4A619U	SNRFOR	JPY	MR	Composite
Intl Pwr PLC	4A619U	SNRFOR	USD	CR	Composite
Intl Pwr PLC	4A619U	SNRFOR	USD	MM	Composite
Intl Pwr PLC	4A619U	SNRFOR	USD	MR	Composite
Intl Pwr PLC	4A619U	SNRFOR	USD	XR	Composite
Intrawest ULC	4A729N	SNRFOR	USD	CR	Composite
Intrawest ULC	4A729N	SNRFOR	USD	MR	Composite
Intrawest ULC	4A729N	SNRFOR	USD	XR	Composite
Intst Pwr & Lt Co	4A7177	SNRFOR	USD	MR	Composite

0.69%	0.76%	0.84%	1.09%	1.26%	1.37%	1.44%	1.47%	1.89%
0.66%	0.73%	0.81%	1.06%	1.22%	1.32%	1.39%	1.43%	1.89%
6.33%	6.67%	6.45%	5.74%	4.98%	4.55%	4.15%	3.82%	3.78%
5.97%	6.28%	6.10%	5.46%	4.70%	4.58%	4.22%	3.87%	3.57%
5.97%	6.28%	6.10%	5.19%	4.70%	4.35%	4.01%	3.68%	3.57%
5.97%	6.28%	6.10%	5.00%	4.70%	4.19%	3.86%	3.54%	3.57%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
6.33%	6.67%	6.45%	5.74%	4.98%	4.55%	4.15%	3.82%	3.78%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
5.71%	6.20%	5.92%	5.26%	4.52%	4.16%	3.78%	3.48%	3.46%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
5.71%	6.20%	5.92%	5.26%	4.52%	4.16%	3.78%	3.48%	3.46%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
5.71%	6.20%	5.92%	5.26%	4.52%	4.16%	3.78%	3.48%	3.46%
5.98%	6.28%	6.13%	5.38%	4.73%	4.35%	4.01%	3.61%	3.57%
5.80%	6.28%	5.91%	5.38%	4.56%	4.21%	3.88%	3.61%	3.57%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
5.71%	6.20%	5.92%	5.26%	4.52%	4.16%	3.78%	3.48%	3.46%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
6.33%	6.67%	6.45%	5.74%	4.98%	4.55%	4.15%	3.82%	3.78%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
6.33%	6.67%	6.45%	5.74%	4.98%	4.55%	4.15%	3.82%	3.78%
6.33%	6.67%	6.45%	5.74%	4.98%	4.55%	4.15%	3.82%	3.78%
6.01%	6.44%	6.15%	5.46%	4.75%	4.34%	3.95%	3.63%	3.59%
5.71%	6.20%	5.92%	5.26%	4.52%	4.16%	3.78%	3.48%	3.46%
1.02%	1.25%	1.46%	1.73%	1.94%	2.11%	2.17%	2.25%	2.30%
1.02%	1.25%	1.46%	1.73%	1.94%	2.11%	2.17%	2.25%	2.30%
1.02%	1.27%	1.48%	1.75%	1.95%	2.13%	2.20%	2.28%	2.30%
1.02%	1.27%	1.48%	1.75%	1.95%	2.13%	2.20%	2.28%	2.30%
1.07%	1.34%	1.56%	1.84%	2.07%	2.24%	2.30%	2.40%	2.43%
1.03%	1.29%	1.50%	1.77%	1.99%	2.15%	2.21%	2.30%	2.33%
1.02%	1.27%	1.48%	1.75%	1.95%	2.13%	2.20%	2.28%	2.30%
0.98%	1.22%	1.43%	1.66%	1.91%	2.06%	2.10%	2.20%	2.22%
1.02%	1.27%	1.48%	1.75%	1.95%	2.13%	2.20%	2.28%	2.30%
0.98%	1.22%	1.43%	1.66%	1.91%	2.06%	2.10%	2.20%	2.22%
1.02%	1.27%	1.48%	1.75%	1.95%	2.13%	2.20%	2.28%	2.30%
0.98%	1.22%	1.43%	1.66%	1.91%	2.06%	2.10%	2.20%	2.22%
1.02%	1.25%	1.46%	1.73%	1.94%	2.11%	2.17%	2.25%	2.30%
1.02%	1.25%	1.46%	1.73%	1.94%	2.11%	2.17%	2.25%	2.30%
1.02%	1.27%	1.48%	1.75%	1.95%	2.13%	2.20%	2.28%	2.30%
0.98%	1.22%	1.43%	1.66%	1.91%	2.06%	2.10%	2.20%	2.22%
1.02%	1.27%	1.48%	1.75%	1.95%	2.13%	2.20%	2.28%	2.30%
1.07%	1.34%	1.56%	1.84%	2.07%	2.24%	2.30%	2.40%	2.43%
1.07%	1.34%	1.56%	1.84%	2.07%	2.24%	2.30%	2.40%	2.43%
1.03%	1.29%	1.50%	1.77%	1.99%	2.15%	2.21%	2.30%	2.33%
1.02%	1.27%	1.48%	1.75%	1.95%	2.13%	2.20%	2.28%	2.30%
0.98%	1.22%	1.43%	1.66%	1.91%	2.06%	2.10%	2.20%	2.22%
1.76%	2.00%	2.65%	3.18%	3.52%	3.80%	3.97%	4.08%	4.07%
1.75%	2.00%	2.64%	3.16%	3.50%	3.80%	3.96%	4.08%	4.07%
1.83%	2.08%	2.75%	3.32%	3.65%	3.96%	4.09%	4.25%	4.24%
1.75%	2.00%	2.64%	3.16%	3.50%	3.80%	3.96%	4.08%	4.07%
1.67%	1.91%	2.52%	3.02%	3.34%	3.62%	3.77%	3.89%	3.88%
1.75%	2.00%	2.64%	3.16%	3.50%	3.80%	3.96%	4.08%	4.07%
1.83%	2.08%	2.75%	3.32%	3.65%	3.96%	4.09%	4.25%	4.24%
1.75%	2.00%	2.64%	3.16%	3.50%	3.80%	3.96%	4.08%	4.07%
1.67%	1.91%	2.52%	3.02%	3.34%	3.62%	3.77%	3.89%	3.88%
0.33%	0.36%	0.38%	0.44%	0.48%	0.54%	0.58%	0.65%	0.85%

		40%				
1.27%	1.88%	40%	A	AA	BB	AA
1.27%	1.88%	40%	BBB	A	B	BB
3.79%	3.88%	15%				
3.60%	3.68%	40%	BBB	BBB	BBB	BBB
3.60%	3.68%	40%	BBB	BBB	BBB	A
3.60%	3.68%	40%	BBB	BBB	BBB	BBB
3.60%	3.68%	40%	AA	AA	AA	AAA
3.60%	3.68%	40%	AA	AA	AA	AAA
3.79%	3.88%	40%	A	A	A	AA
		40%				
3.60%	3.68%	40%	AA	AA	AA	AAA
3.46%	3.55%	40%	A	A	A	AA
		40%				
3.60%	3.68%	40%	AA	AA	AA	AAA
3.46%	3.55%	40%	A	A	A	AA
3.60%	3.68%	40%	AA	AA	AA	AAA
3.46%	3.55%	40%	A	A	A	AA
		40%				
3.60%	3.68%	40%	A	BBB	A	A
3.60%	3.68%		BBB	BBB	BBB	A
3.60%	3.68%	40%	AA	AA	AA	AAA
3.60%	3.68%	40%	AA	AA	AA	AAA
3.46%	3.55%	40%	A	A	A	AA
3.60%	3.68%	40%	AA	AA	AA	AAA
3.79%	3.88%	40%	A	A	A	AA
3.60%	3.68%	40%	AA	AA	AA	AAA
3.79%	3.88%	40%	A	A	A	AA
3.79%	3.88%	40%				
3.60%	3.68%	40%	AA	AA	AA	AAA
3.46%	3.55%	40%	A	A	A	AA
2.47%	2.53%	40%	BB	BBB	BBB	A
2.47%	2.53%	40%	BB	BBB	BBB	A
2.49%	2.51%	40%	A	AA	AA	AAA
2.49%	2.51%	40%	A	AA	AA	AAA
2.63%	2.65%	40%	BBB	A	A	AA
2.52%	2.54%	40%	BBB	A	A	AA
2.49%	2.51%	40%	A	AA	AA	AAA
2.43%	2.42%	40%	BBB	AA	A	AA
2.49%	2.51%	40%	A	AA	AA	AAA
2.43%	2.42%	40%	BBB	AA	A	AA
2.49%	2.51%	40%	A	AA	AA	AAA
2.43%	2.42%	40%	BBB	AA	A	AA
2.47%	2.53%	40%	BB	BBB	BBB	A
2.47%	2.53%		BB	BBB	BBB	A
2.49%	2.51%	40%	A	AA	AA	AAA
		40%				
2.43%	2.42%	40%	BBB	AA	A	AA
2.49%	2.51%	40%	A	AA	AA	AAA
2.63%	2.65%	40%	BBB	A	A	AA
		40%				
2.63%	2.65%	40%	BBB	A	A	AA
2.52%	2.54%	40%	BBB	A	A	AA
2.49%	2.51%	40%	A	AA	AA	AAA
2.43%	2.42%	40%	BBB	AA	A	AA
4.08%	4.06%	40%	BBB	BBB	A	A
4.08%	4.10%	40%	AA	AA	AAA	AAA
4.25%	4.25%	40%	A	A	A	A
4.08%	4.10%	40%	AA	AA	AAA	AAA
		40%				
3.89%	3.89%	40%	A	A	AA	AA
		40%				
4.08%	4.10%	40%	AA	AA	AAA	AAA
		40%				
		40%				
		40%				
4.25%	4.25%	40%	A	A	A	A
4.08%	4.10%	40%	AA	AA	AAA	AAA
		40%				
3.89%	3.89%	40%	A	A	AA	AA
		40%				
		40%				
		40%				
0.80%	0.89%	40%		NR		NR

BBB	BBB	AA	A	NR	NR
BB	BB	BB	B	NR	NR
	NR				
BBB	BBB	BBB	BBB	BB	BB
BBB	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AAA	AAA	AAA	A	A
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
BBB	A	A	A	BB	BB
BBB	BBB	BBB	A	BB	BB
AA	AAA	AAA	AAA	A	A
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
AA	AAA	AA	AA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
	NR				

	NR		Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Services	N.Amer	United States
	NR	2	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
A	A	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
A	A	8	Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
A	A	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
A	A	8	Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
A	AA	14	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
AA	A	14	Financials	N.Amer	United States
A	A	8	Financials	N.Amer	United States
BBB	AA	14	Basic Materials	N.Amer	United States
BBB	AA	14	Basic Materials	N.Amer	United States
AA	AA	13	Basic Materials	N.Amer	United States
AA	AA	13	Basic Materials	N.Amer	United States
A	AA	14	Basic Materials	N.Amer	United States
A	AA	14	Basic Materials	N.Amer	United States
AA	AA	13	Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States
AA	AA	13	Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States
AA	AA	13	Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States
BBB	AA	14	Basic Materials	N.Amer	United States
BBB	AA	14	Basic Materials	N.Amer	United States
AA	AA	13	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States
AA	AA	13	Basic Materials	N.Amer	United States
A	AA	14	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	AA	14	Basic Materials	N.Amer	United States
A	AA	14	Basic Materials	N.Amer	United States
AA	AA	13	Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States
BBB	AA	12	Utilities	Europe	United Kingdom
AA	AA	12	Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
AA	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
AA	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
AA	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
A	AA	12	Utilities	Europe	United Kingdom
	NR		Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR	2	Utilities	N.Amer	United States

BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB					
A	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
A	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
A	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	CcyGrp	Entity Tier	CcyGrp	Entity Tier	DocAdj
A	BB	DocAdj	Entity Tier	DocAdj	Entity Tier	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB					
B	BB					
BBB	A		Thin		Thin	

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin					

Entity Tier
CcyGrp
Entity Tier
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
CcyGrp

INTUITEURMR	29-Aug-08 INTUIT
INTUITUSDMR	29-Aug-08 INTUIT
INTUITUSDXR	29-Aug-08 INTUIT
INVSAAUDCR	29-Aug-08 INVSA
INVSAAUDMM	29-Aug-08 INVSA
INVSAAUDMR	29-Aug-08 INVSA
INVSACHFCR	29-Aug-08 INVSA
INVSACHFMM	29-Aug-08 INVSA
INVSAEURCR	29-Aug-08 INVSA
INVSAEURMM	29-Aug-08 INVSA
INVSAEURMR	29-Aug-08 INVSA
INVSAEURXR	29-Aug-08 INVSA
INVSAGBPCR	29-Aug-08 INVSA
INVSAGBPMM	29-Aug-08 INVSA
INVSAHKDMM	29-Aug-08 INVSA
INVSAJPYCR	29-Aug-08 INVSA
INVSAJPYMM	29-Aug-08 INVSA
INVSANOKMM	29-Aug-08 INVSA
INVSASEKCR	29-Aug-08 INVSA
INVSASEKMM	29-Aug-08 INVSA
INVSASEKXR	29-Aug-08 INVSA
INVSASGDMM	29-Aug-08 INVSA
INVSAUSDCR	29-Aug-08 INVSA
INVSAUSDMM	29-Aug-08 INVSA
INVSAUSDMR	29-Aug-08 INVSA
INVSAUSDXR	29-Aug-08 INVSA
ISYSLNEURCR	29-Aug-08 ISYSLN
ISYSLNEURMM	29-Aug-08 ISYSLN
ISYSLNEURMR	29-Aug-08 ISYSLN
ISYSLNAUDCR	29-Aug-08 ISYSLN
ISYSLNAUDMM	29-Aug-08 ISYSLN
ISYSLNCADMM	29-Aug-08 ISYSLN
ISYSLNCHFCR	29-Aug-08 ISYSLN
ISYSLNCHFMM	29-Aug-08 ISYSLN
ISYSLNEURCR	29-Aug-08 ISYSLN
ISYSLNEURMM	29-Aug-08 ISYSLN
ISYSLNEURMR	29-Aug-08 ISYSLN
ISYSLNEURXR	29-Aug-08 ISYSLN
ISYSLNGBPMM	29-Aug-08 ISYSLN
ISYSLNGBPXR	29-Aug-08 ISYSLN
ISYSLNILSMM	29-Aug-08 ISYSLN
ISYSLNJPYCR	29-Aug-08 ISYSLN
ISYSLNJPYMM	29-Aug-08 ISYSLN
ISYSLNNZDCR	29-Aug-08 ISYSLN
ISYSLNNZDMM	29-Aug-08 ISYSLN
ISYSLNUSDCR	29-Aug-08 ISYSLN
ISYSLNUSDMM	29-Aug-08 ISYSLN
ISYSLNUSDMR	29-Aug-08 ISYSLN
ISYSLNUSDXR	29-Aug-08 ISYSLN
INVERSEURCR	29-Aug-08 INVERS
INVERSUSDCR	29-Aug-08 INVERS
INVERSUSDMR	29-Aug-08 INVERS
IVZHCLEURCR	29-Aug-08 IVZHCL
IVZHCLEURMM	29-Aug-08 IVZHCL
IVZHCLEURMR	29-Aug-08 IVZHCL
IVZHCLUSDCR	29-Aug-08 IVZHCL
IVZHCLUSDMM	29-Aug-08 IVZHCL
IVZHCLUSDMR	29-Aug-08 IVZHCL
INVBNKEURCR	29-Aug-08 INVBNK
INVBNKEURMM	29-Aug-08 INVBNK
INVBNKUSDCR	29-Aug-08 INVBNK
INVBNKUSDMM	29-Aug-08 INVBNK
INVBNK-CapitalEURCR	29-Aug-08 INVBNK-Capital
INVBNK-CapitalEURMM	29-Aug-08 INVBNK-Capital
INVBNK-CapitalEURMR	29-Aug-08 INVBNK-Capital
INVBNK-CapitalUSDCR	29-Aug-08 INVBNK-Capital
INVBNK-CapitalUSDMM	29-Aug-08 INVBNK-Capital
INVBNK-CapitalUSDMR	29-Aug-08 INVBNK-Capital
ZNTLEURCR	29-Aug-08 ZNTL
ZNTLEURMM	29-Aug-08 ZNTL
ZNTLUSDCR	29-Aug-08 ZNTL
ZNTLUSDMM	29-Aug-08 ZNTL
IVGNUSDMR	29-Aug-08 IVGN
IVGNUSDXR	29-Aug-08 IVGN

INTUIT INC	4A734H	SNRFOR	EUR	MR	Composite
INTUIT INC	4A734H	SNRFOR	USD	MR	Composite
INTUIT INC	4A734H	SNRFOR	USD	XR	Composite
Inv AB	W0C913	SNRFOR	AUD	CR	Composite
Inv AB	W0C913	SNRFOR	AUD	MM	Composite
Inv AB	W0C913	SNRFOR	AUD	MR	Composite
Inv AB	W0C913	SNRFOR	CHF	CR	Composite
Inv AB	W0C913	SNRFOR	CHF	MM	Composite
Inv AB	W0C913	SNRFOR	EUR	CR	Composite
Inv AB	W0C913	SNRFOR	EUR	MM	Composite
Inv AB	W0C913	SNRFOR	EUR	MR	Composite
Inv AB	W0C913	SNRFOR	EUR	XR	Composite
Inv AB	W0C913	SNRFOR	GBP	CR	Composite
Inv AB	W0C913	SNRFOR	GBP	MM	Composite
Inv AB	W0C913	SNRFOR	HKD	MM	Composite
Inv AB	W0C913	SNRFOR	JPY	CR	Composite
Inv AB	W0C913	SNRFOR	JPY	MM	Composite
Inv AB	W0C913	SNRFOR	NOK	MM	Composite
Inv AB	W0C913	SNRFOR	SEK	CR	Composite
Inv AB	W0C913	SNRFOR	SEK	MM	Composite
Inv AB	W0C913	SNRFOR	SEK	XR	Composite
Inv AB	W0C913	SNRFOR	SGD	MM	Composite
Inv AB	W0C913	SNRFOR	USD	CR	Composite
Inv AB	W0C913	SNRFOR	USD	MM	Composite
Inv AB	W0C913	SNRFOR	USD	MR	Composite
Inv AB	W0C913	SNRFOR	USD	XR	Composite
Invensys plc	4A7324	SECDOM	EUR	CR	Composite
Invensys plc	4A7324	SECDOM	EUR	MM	Composite
Invensys plc	4A7324	SECDOM	EUR	MR	Composite
Invensys plc	4A7324	SNRFOR	AUD	CR	Composite
Invensys plc	4A7324	SNRFOR	AUD	MM	Composite
Invensys plc	4A7324	SNRFOR	CAD	MM	Composite
Invensys plc	4A7324	SNRFOR	CHF	CR	Composite
Invensys plc	4A7324	SNRFOR	CHF	MM	Composite
Invensys plc	4A7324	SNRFOR	EUR	CR	Composite
Invensys plc	4A7324	SNRFOR	EUR	MM	Composite
Invensys plc	4A7324	SNRFOR	EUR	MR	Composite
Invensys plc	4A7324	SNRFOR	EUR	XR	Composite
Invensys plc	4A7324	SNRFOR	GBP	MM	Composite
Invensys plc	4A7324	SNRFOR	GBP	XR	Composite
Invensys plc	4A7324	SNRFOR	ILS	MM	Composite
Invensys plc	4A7324	SNRFOR	JPY	CR	Composite
Invensys plc	4A7324	SNRFOR	JPY	MM	Composite
Invensys plc	4A7324	SNRFOR	NZD	CR	Composite
Invensys plc	4A7324	SNRFOR	NZD	MM	Composite
Invensys plc	4A7324	SNRFOR	USD	CR	Composite
Invensys plc	4A7324	SNRFOR	USD	MM	Composite
Invensys plc	4A7324	SNRFOR	USD	MR	Composite
Invensys plc	4A7324	SNRFOR	USD	XR	Composite
Inversiones CMPC SA	PUD879	SNRFOR	EUR	CR	Composite
Inversiones CMPC SA	PUD879	SNRFOR	USD	CR	Composite
Inversiones CMPC SA	PUD879	SNRFOR	USD	MR	Composite
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	EUR	CR	Composite
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	EUR	MM	Composite
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	EUR	MR	Composite
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	USD	CR	Composite
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	USD	MM	Composite
Invesco Hldg Co Ltd	GKDB2J	SNRFOR	USD	MR	Composite
Investcorp Bk	MRBD7Z	SNRFOR	EUR	CR	Composite
Investcorp Bk	MRBD7Z	SNRFOR	EUR	MM	Composite
Investcorp Bk	MRBD7Z	SNRFOR	USD	CR	Composite
Investcorp Bk	MRBD7Z	SNRFOR	USD	MM	Composite
Investcorp Cap Ltd	GKDA83	SNRFOR	EUR	CR	Composite
Investcorp Cap Ltd	GKDA83	SNRFOR	EUR	MM	Composite
Investcorp Cap Ltd	GKDA83	SNRFOR	EUR	MR	Composite
Investcorp Cap Ltd	GKDA83	SNRFOR	USD	CR	Composite
Investcorp Cap Ltd	GKDA83	SNRFOR	USD	MM	Composite
Investcorp Cap Ltd	GKDA83	SNRFOR	USD	MR	Composite
Investkredit Bk AG	AEAFGW	SNRFOR	EUR	CR	Composite
Investkredit Bk AG	AEAFGW	SNRFOR	EUR	MM	Composite
Investkredit Bk AG	AEAFGW	SNRFOR	USD	CR	Composite
Investkredit Bk AG	AEAFGW	SNRFOR	USD	MM	Composite
Invitrogen Corp	4A79DW	SNRFOR	USD	MR	Composite
Invitrogen Corp	4A79DW	SNRFOR	USD	XR	Composite

0.44%	0.49%	0.59%	0.80%	0.89%	1.00%	1.03%	1.08%	1.30%
0.44%	0.49%	0.59%	0.80%	0.89%	1.00%	1.03%	1.08%	1.30%
0.44%	0.47%	0.57%	0.77%	0.86%	0.96%	0.99%	1.04%	1.26%
0.57%	0.70%	0.80%	0.88%	1.04%	1.17%	1.17%	1.34%	1.37%
0.57%	0.70%	0.77%	0.88%	1.00%	1.13%	1.17%	1.28%	1.37%
0.59%	0.73%	0.81%	0.88%	1.01%	1.13%	1.18%	1.23%	1.37%
0.56%	0.70%	0.77%	0.88%	1.00%	1.12%	1.17%	1.21%	1.37%
0.59%	0.73%	0.81%	0.88%	1.01%	1.13%	1.18%	1.23%	1.37%
0.56%	0.70%	0.77%	0.88%	1.00%	1.12%	1.17%	1.21%	1.37%
0.56%	0.69%	0.77%	0.87%	0.98%	1.11%	1.15%	1.19%	1.37%
0.54%	0.67%	0.74%	0.83%	0.95%	1.06%	1.11%	1.15%	1.37%
0.59%	0.73%	0.81%	0.88%	1.01%	1.13%	1.18%	1.23%	1.37%
0.56%	0.70%	0.77%	0.88%	1.00%	1.12%	1.17%	1.21%	1.37%
0.56%	0.70%	0.77%	0.88%	1.00%	1.12%	1.17%	1.21%	1.37%
0.57%	0.70%	0.78%	0.88%	1.07%	1.19%	1.17%	1.36%	1.37%
0.57%	0.70%	0.78%	0.88%	1.03%	1.14%	1.17%	1.31%	1.37%
0.56%	0.70%	0.77%	0.88%	1.00%	1.12%	1.17%	1.21%	1.37%
0.59%	0.73%	0.81%	0.88%	1.01%	1.13%	1.18%	1.23%	1.37%
0.56%	0.70%	0.77%	0.88%	1.00%	1.12%	1.17%	1.21%	1.37%
0.56%	0.70%	0.77%	0.88%	1.00%	1.12%	1.17%	1.21%	1.37%
0.59%	0.73%	0.81%	0.88%	1.01%	1.13%	1.18%	1.23%	1.37%
0.56%	0.70%	0.77%	0.88%	1.00%	1.12%	1.17%	1.21%	1.37%
0.56%	0.69%	0.77%	0.87%	0.98%	1.11%	1.15%	1.19%	1.37%

0.47%	0.70%	0.91%	1.14%	1.34%	1.50%	1.59%	1.63%	1.78%
0.47%	0.70%	0.91%	1.14%	1.34%	1.50%	1.59%	1.63%	1.78%
0.46%	0.70%	0.91%	1.12%	1.33%	1.49%	1.58%	1.63%	1.78%
0.48%	0.73%	0.95%	1.19%	1.39%	1.55%	1.60%	1.70%	1.78%
0.46%	0.70%	0.91%	1.12%	1.33%	1.49%	1.58%	1.63%	1.78%
0.48%	0.73%	0.95%	1.19%	1.39%	1.55%	1.60%	1.70%	1.78%
0.46%	0.70%	0.91%	1.12%	1.33%	1.49%	1.58%	1.63%	1.78%
0.46%	0.69%	0.90%	1.12%	1.32%	1.47%	1.56%	1.61%	1.78%
0.44%	0.67%	0.87%	1.08%	1.27%	1.42%	1.51%	1.55%	1.78%
0.46%	0.70%	0.91%	1.12%	1.33%	1.49%	1.58%	1.63%	1.78%
0.46%	0.70%	0.91%	1.12%	1.33%	1.49%	1.58%	1.63%	1.78%
0.47%	0.70%	0.91%	1.14%	1.34%	1.50%	1.59%	1.63%	1.78%
0.47%	0.70%	0.91%	1.14%	1.34%	1.50%	1.59%	1.63%	1.78%
0.48%	0.73%	0.95%	1.19%	1.39%	1.55%	1.60%	1.70%	1.78%
0.46%	0.70%	0.91%	1.12%	1.33%	1.49%	1.58%	1.63%	1.78%
0.48%	0.73%	0.95%	1.19%	1.39%	1.55%	1.60%	1.70%	1.78%
0.46%	0.70%	0.91%	1.12%	1.33%	1.49%	1.58%	1.63%	1.78%
0.46%	0.69%	0.90%	1.12%	1.32%	1.47%	1.56%	1.61%	1.78%
0.44%	0.67%	0.87%	1.08%	1.27%	1.42%	1.51%	1.55%	1.78%
0.25%	0.37%	0.52%	0.78%	0.85%	0.95%	1.11%	1.31%	1.38%
0.25%	0.37%	0.52%	0.78%	0.85%	0.95%	1.11%	1.31%	1.38%
0.25%	0.37%	0.52%	0.78%	0.85%	0.95%	1.05%	1.31%	1.38%
	0.27%	0.37%	0.47%	0.57%	0.66%	2.42%	2.52%	2.53%
	0.27%	0.36%	0.46%	0.54%	0.63%	2.42%	2.52%	2.53%
	0.27%	0.36%	0.46%	0.54%	0.63%	2.42%	2.52%	2.53%
1.05%	1.15%	1.30%	1.50%	1.65%	1.75%	1.90%	2%	
1.05%	1.15%	1.30%	1.50%	1.65%	1.75%	1.90%	2%	
1.05%	1.15%	1.30%	1.50%	1.65%	1.75%	1.90%	2%	
	1.14%	1.39%	1.59%	1.79%	1.98%	1.94%		
	1.14%	1.39%	1.59%	1.79%	1.98%	1.94%		
	1.14%	1.39%	1.59%	1.79%	1.98%	1.94%		
	1.14%	1.39%	1.59%	1.79%	1.98%	1.94%		
	1.14%	1.39%	1.59%	1.79%	1.98%	1.94%		

0.93%		1.44%	0.95%	1.05%	1.46%	1.63%	1.76%	2.50%
0.93%		1.44%	0.95%	1.05%	1.46%	1.63%	1.76%	2.50%

1.46%	1.75%	40%	NR	BB	BB	A
1.46%	1.75%	40%	NR	BB	BB	A
1.46%	1.75%	40%	NR	B	B	BBB
1.32%	1.31%	40.00%	BB	BBB	BBB	BBB
1.32%	1.31%	40.00%	BB	BBB	A	BBB
		40.00%				
1.38%	1.36%	40.00%	BBB	A	A	A
1.33%	1.31%	40.00%	A	AA	AAA	AA
1.38%	1.36%	40.00%	BBB	A	A	A
1.33%	1.31%	40.00%	A	AA	AAA	AA
1.31%	1.29%	40.00%	BBB	A	AA	A
1.26%	1.24%	40.00%	BBB	A	AA	A
1.38%	1.36%	40.00%	BBB	A	A	A
1.33%	1.31%	40.00%	A	AA	AAA	AA
1.33%	1.31%	40.00%	A	AA	AAA	AA
1.32%	1.31%	40.00%	BB	BBB	A	BBB
1.32%	1.31%	40.00%	BB	BBB	A	BBB
1.33%	1.31%	40.00%	A	AA	AAA	AA
1.38%	1.36%	40.00%	BBB	A	A	A
1.33%	1.31%	40.00%	A	AA	AAA	AA
		40.00%				
1.33%	1.31%	40.00%	A	AA	AAA	AA
1.38%	1.36%	40.00%	BBB	A	A	A
1.33%	1.31%	40.00%	A	AA	AAA	AA
1.31%	1.29%	40.00%	BBB	A	AA	A
		40.00%				
		80%				
		80%				
		80%				
1.84%	1.71%	40%	BB	BBB	BBB	BBB
1.84%	1.71%	40%	BB	BBB	BBB	BBB
1.84%	1.71%	40%	A	AA	AA	AA
1.84%	1.71%	40%	BBB	A	A	A
1.84%	1.71%	40%	A	AA	AA	AA
1.84%	1.71%	40%	BBB	A	A	A
1.84%	1.71%	40%	A	AA	AA	AA
1.84%	1.71%	40%	BBB	A	A	A
1.84%	1.71%	40%	BBB	A	A	A
1.84%	1.71%	40%	A	AA	AA	AA
		40%				
1.84%	1.71%	40%	A	AA	AA	AA
1.84%	1.71%	40%	BB	BBB	BBB	BBB
1.84%	1.71%	40%	BB	BBB	BBB	BBB
1.84%	1.71%	40%	BBB	A	A	A
1.84%	1.71%	40%	A	AA	AA	AA
1.84%	1.71%	40%	BBB	A	A	A
1.84%	1.71%	40%	A	AA	AA	AA
1.84%	1.71%	40%	BBB	A	A	A
1.84%	1.71%	40%	BBB	A	A	A
1.43%	1.47%	40%	NR	NR	NR	NR
1.43%	1.47%	40%	NR	NR	NR	NR
1.43%	1.47%	40%	NR	NR	NR	NR
2.58%	2.26%	40%		NR	B	B
2.47%	2.26%	40%		NR	BB	BB
		40%				
		40%				
2.47%	2.26%	40%		NR	BB	BB
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		42.50%		NR	NR	NR
		42.50%		NR	NR	NR
		42.50%		NR	NR	NR
		42.50%				
		42.50%		NR	NR	NR
		42.50%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
2.55%	2.60%	40%	NR		NR	NR
2.55%	2.60%	40%	NR		NR	NR

BB	BB	BB	BBB	A	NR
BB	BB	BB	BBB	A	NR
B	B	B	BB	BBB	NR
BBB	BBB	BBB	BBB	NR	BB
A	A	BBB	A	NR	BB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB
A	AA	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
A	A	BBB	A	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB

BBB	A	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
AA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	A	A	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AAA	AA	AA	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	A	A	NR	NR
A	AA	A	A	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	BB	NR	NR	NR
NR	NR	B	NR	NR	NR
CCC	B	NR	NR	NR	CCC
B	BB	NR	NR	NR	B
B	BB	NR	NR	NR	B
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	BBB	5 Technology	N.Amer	United States
NR	BBB	5 Technology	N.Amer	United States
NR	BBB	5 Technology	N.Amer	United States
BB	A	4 Financials	Europe	Sweden
BB	A	4 Financials	Europe	Sweden
	NR	Financials	Europe	Sweden
BBB	A	5 Financials	Europe	Sweden
A	AA	11 Financials	Europe	Sweden
BBB	A	5 Financials	Europe	Sweden
A	AA	11 Financials	Europe	Sweden
BBB	AA	13 Financials	Europe	Sweden
BBB	AA	13 Financials	Europe	Sweden
BBB	A	5 Financials	Europe	Sweden
A	AA	11 Financials	Europe	Sweden
A	AA	11 Financials	Europe	Sweden
BB	A	3 Financials	Europe	Sweden
BB	A	3 Financials	Europe	Sweden
A	AA	11 Financials	Europe	Sweden
BBB	A	5 Financials	Europe	Sweden
A	AA	11 Financials	Europe	Sweden
	NR	Financials	Europe	Sweden
A	AA	11 Financials	Europe	Sweden
BBB	A	5 Financials	Europe	Sweden
A	AA	11 Financials	Europe	Sweden
BBB	AA	13 Financials	Europe	Sweden
	NR	Financials	Europe	Sweden
	NR	Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	4 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	4 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	4 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	4 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	A	12 Industrials	Europe	United Kingdom
NR	NR	2 Basic Materials	Lat.Amer	Chile
NR	NR	2 Basic Materials	Lat.Amer	Chile
NR	NR	2 Basic Materials	Lat.Amer	Chile
NR	NR	3 Financials	Europe	United Kingdom
NR	NR	3 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	NR	3 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	2 Financials	Asia	Bahrain
	NR	2 Financials	Asia	Bahrain
	NR	2 Financials	Asia	Bahrain
	NR	Financials	Asia	Bahrain
	NR	2 Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands
	NR	2 Financials	OffShore	Cayman Islands
	NR	Financials	Europe	Austria
	NR	Financials	Europe	Austria
	NR	Financials	Europe	Austria
	NR	Financials	Europe	Austria
NR	NR	2 Health Care	N.Amer	United States
NR	NR	2 Health Care	N.Amer	United States

BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
A	AA	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
BBB	AA		Thin	DocAdj	DocAdj	DocAdj
BBB	AA		Thin	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA		Thin	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
BB	BBB	Thin		Thin	Thin	Thin
BB	BBB	Thin		Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	Entity Tier	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	DocAdj	Thin
CcyGrp	Thin	Thin	Thin	CcyGrp	Thin

CcyGrp	Thin	Thin	Thin	CcyGrp	Thin

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	
Thin	Thin	
Thin	Thin	
Thin	Thin	
Thin	Thin	

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

IOIEURCR	29-Aug-08 IOI
IOIEURMM	29-Aug-08 IOI
IOIUSDCR	29-Aug-08 IOI
IOIUSDMM	29-Aug-08 IOI
IOIUSDMR	29-Aug-08 IOI
IOI-VLBHDUSDCR	29-Aug-08 IOI-VLBHD
IOI-VLBHDUSDMR	29-Aug-08 IOI-VLBHD
IOI-VLBHDUSDXR	29-Aug-08 IOI-VLBHD
IONMEDUSDMR	29-Aug-08 IONMED
IONMEDUSDXR	29-Aug-08 IONMED
IPSCFEURCR	29-Aug-08 IPSCF
IPSCFEURMR	29-Aug-08 IPSCF
IPSCFEURXR	29-Aug-08 IPSCF
IPSCFUSDCR	29-Aug-08 IPSCF
IPSCFUSDMR	29-Aug-08 IPSCF
IPSCFUSDXR	29-Aug-08 IPSCF
IPBSEURCR	29-Aug-08 IPBS
IPBSEURMM	29-Aug-08 IPBS
IPBSEURMR	29-Aug-08 IPBS
IPBSGBPCR	29-Aug-08 IPBS
IPBSGBPMM	29-Aug-08 IPBS
IPBSJPYCR	29-Aug-08 IPBS
IPBSJPYMM	29-Aug-08 IPBS
IPBSUSDCR	29-Aug-08 IPBS
IPBSUSDMM	29-Aug-08 IPBS
IPBSEURCR	29-Aug-08 IPBS
IPBSEURMM	29-Aug-08 IPBS
IPBSGBPMM	29-Aug-08 IPBS
IPBSJPYMM	29-Aug-08 IPBS
IPBSUSDMM	29-Aug-08 IPBS
INBSEURCR	29-Aug-08 INBS
INBSEURMM	29-Aug-08 INBS
INBSEURMR	29-Aug-08 INBS
INBSEURXR	29-Aug-08 INBS
INBSGBPCR	29-Aug-08 INBS
INBSGBPMM	29-Aug-08 INBS
INBSGBPMR	29-Aug-08 INBS
IRMDAUDMR	29-Aug-08 IRMD
IRMDAUDXR	29-Aug-08 IRMD
IRMDEURMM	29-Aug-08 IRMD
IRMDEURMR	29-Aug-08 IRMD
IRMDEURXR	29-Aug-08 IRMD
IRMDHKDXR	29-Aug-08 IRMD
IRMDUSDCR	29-Aug-08 IRMD
IRMDUSDMM	29-Aug-08 IRMD
IRMDUSDMR	29-Aug-08 IRMD
IRMDUSDXR	29-Aug-08 IRMD
IRMDAUDXR	29-Aug-08 IRMD
IRMDEURMM	29-Aug-08 IRMD
IRMDEURMR	29-Aug-08 IRMD
IRMDEURXR	29-Aug-08 IRMD
IRMDGBPMM	29-Aug-08 IRMD
IRMDILSXR	29-Aug-08 IRMD
IRMDUSDCR	29-Aug-08 IRMD
IRMDUSDMM	29-Aug-08 IRMD
IRMDUSDMR	29-Aug-08 IRMD
IRMDUSDXR	29-Aug-08 IRMD
IRPCUSDCR	29-Aug-08 IRPC
ISACBUSDCR	29-Aug-08 ISACB
ISACBUSDMR	29-Aug-08 ISACB
ISETANEURCR	29-Aug-08 ISETAN
ISETANJPYCR	29-Aug-08 ISETAN
ISETANJPYMR	29-Aug-08 ISETAN
ISETANJPYXR	29-Aug-08 ISETAN
ISETANUSDCR	29-Aug-08 ISETAN
PAKISEURCR	29-Aug-08 PAKIS
PAKISEURMM	29-Aug-08 PAKIS
PAKISEURMR	29-Aug-08 PAKIS
PAKISUSDCR	29-Aug-08 PAKIS
PAKISUSDMM	29-Aug-08 PAKIS
PAKISUSDMR	29-Aug-08 PAKIS
ISLEUSDMR	29-Aug-08 ISLE
ISLEUSDXR	29-Aug-08 ISLE
ISLEUSDMR	29-Aug-08 ISLE

IOI Corp BHD	YC58D9	SNRFOR	EUR	CR	Composite
IOI Corp BHD	YC58D9	SNRFOR	EUR	MM	Composite
IOI Corp BHD	YC58D9	SNRFOR	USD	CR	Composite
IOI Corp BHD	YC58D9	SNRFOR	USD	MM	Composite
IOI Corp BHD	YC58D9	SNRFOR	USD	MR	Composite
IOI Ventures L BHD	YC58CE	SNRFOR	USD	CR	Composite
IOI Ventures L BHD	YC58CE	SNRFOR	USD	MR	Composite
IOI Ventures L BHD	YC58CE	SNRFOR	USD	XR	Composite
ION MEDIA NETWORKS INC	4A825F	SNRFOR	USD	MR	Composite
ION MEDIA NETWORKS INC	4A825F	SNRFOR	USD	XR	Composite
IPSCO Inc	CGCE65	SNRFOR	EUR	CR	Composite
IPSCO Inc	CGCE65	SNRFOR	EUR	MR	Composite
IPSCO Inc	CGCE65	SNRFOR	EUR	XR	Composite
IPSCO Inc	CGCE65	SNRFOR	USD	CR	Composite
IPSCO Inc	CGCE65	SNRFOR	USD	MR	Composite
IPSCO Inc	CGCE65	SNRFOR	USD	XR	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	EUR	CR	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	EUR	MM	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	EUR	MR	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	GBP	CR	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	GBP	MM	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	JPY	CR	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	JPY	MM	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	USD	CR	Composite
Irish Life & Perm plc	GKDD9M	SNRFOR	USD	MM	Composite
Irish Life & Perm plc	GKDD9M	SUBLT2	EUR	CR	Composite
Irish Life & Perm plc	GKDD9M	SUBLT2	EUR	MM	Composite
Irish Life & Perm plc	GKDD9M	SUBLT2	GBP	MM	Composite
Irish Life & Perm plc	GKDD9M	SUBLT2	JPY	MM	Composite
Irish Life & Perm plc	GKDD9M	SUBLT2	USD	MM	Composite
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	EUR	CR	Composite
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	EUR	MM	Composite
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	EUR	MR	Composite
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	EUR	XR	Composite
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	GBP	CR	Composite
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	GBP	MM	Composite
IRISH NATIONWIDE Bldg Soc	GKDD9F	SNRFOR	GBP	MR	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	AUD	MR	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	AUD	XR	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	EUR	MM	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	EUR	MR	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	EUR	XR	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	HKD	XR	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	USD	CR	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	USD	MM	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	USD	MR	Composite
Iron Mtn Inc	4A8ACT	SNRFOR	USD	XR	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	AUD	XR	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	EUR	MM	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	EUR	MR	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	EUR	XR	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	GBP	MM	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	ILS	XR	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	USD	CR	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	USD	MM	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	USD	MR	Composite
Iron Mtn Inc	4A8ACT	SUBLT2	USD	XR	Composite
IRPC Pub Co Ltd	YC58EL	SNRFOR	USD	CR	Composite
ISA Cap do Brasil SA	PUDG9D	SNRFOR	USD	CR	Composite
ISA Cap do Brasil SA	PUDG9D	SNRFOR	USD	MR	Composite
Isetan Co Ltd	JL67CB	SNRFOR	EUR	CR	Composite
Isetan Co Ltd	JL67CB	SNRFOR	JPY	CR	Composite
Isetan Co Ltd	JL67CB	SNRFOR	JPY	MR	Composite
Isetan Co Ltd	JL67CB	SNRFOR	JPY	XR	Composite
Isetan Co Ltd	JL67CB	SNRFOR	USD	CR	Composite
Islamic Rep Pakistan	YC58FN	SNRFOR	EUR	CR	Composite
Islamic Rep Pakistan	YC58FN	SNRFOR	EUR	MM	Composite
Islamic Rep Pakistan	YC58FN	SNRFOR	EUR	MR	Composite
Islamic Rep Pakistan	YC58FN	SNRFOR	USD	CR	Composite
Islamic Rep Pakistan	YC58FN	SNRFOR	USD	MM	Composite
Islamic Rep Pakistan	YC58FN	SNRFOR	USD	MR	Composite
ISLE OF CAPRI CASINOS INC	4AA9EB	SNRFOR	USD	MR	Composite
ISLE OF CAPRI CASINOS INC	4AA9EB	SNRFOR	USD	XR	Composite
ISLE OF CAPRI CASINOS INC	4AA9EB	SUBLT2	USD	MR	Composite

1.20%	1.30%	1.78%	2.04%	2.08%	2.27%	2.35%	2.48%	2.54%
1.20%	1.30%	1.78%	2.04%	2.08%	2.27%	2.35%	2.48%	2.54%
1.20%	1.23%	1.69%	1.94%	1.98%	2.16%	2.23%	2.36%	2.41%
	1.54%	1.86%	2.15%	2.24%	2.34%	2.48%	2.57%	
	1.54%	1.86%	2.15%	2.24%	2.34%	2.48%	2.57%	
	3.92%	3.92%	3.92%	3.92%	3.92%			
					1.25%			
					1.25%			
					1.25%			
					1.25%			
					1.25%			
					1.25%			
1.07%	1.11%	1.52%	1.98%	2.12%	2.30%	2.35%	2.31%	2.15%
1.03%	1.07%	1.46%	1.90%	2.04%	2.21%	2.25%	2.21%	2.06%
1.07%	1.11%	1.52%	1.98%	2.12%	2.30%	2.35%	2.31%	2.15%
1.03%	1.07%	1.46%	1.90%	2.04%	2.21%	2.25%	2.21%	2.06%
1.03%	1.07%	1.46%	1.90%	2.04%	2.21%	2.25%	2.21%	2.06%
1.03%	1.07%	1.46%	1.90%	2.04%	2.21%	2.25%	2.21%	2.06%
1.07%	1.11%	1.52%	1.98%	2.12%	2.30%	2.35%	2.31%	2.15%
1.03%	1.07%	1.46%	1.90%	2.04%	2.21%	2.25%	2.21%	2.06%
1.85%	1.99%	2.72%	3.09%	3.53%	3.90%	3.44%	3.88%	3.95%
1.85%	1.91%	2.61%	2.96%	3.39%	3.75%	3.44%	3.72%	3.78%
1.85%	1.91%	2.61%	2.96%	3.39%	3.75%	3.44%	3.72%	3.78%
						2.10%	2.10%	
						2.10%	2.10%	
						2.10%	2.10%	
						2.10%	2.10%	
						2.10%	2.10%	
1.92%	2.30%	2.81%	3.39%	3.75%	4.12%	4.27%	4.37%	4.58%
1.98%	2.37%	2.90%	3.48%	3.86%	4.12%	4.30%	4.48%	4.58%
1.95%	2.29%	2.80%	3.39%	3.75%	4.11%	4.26%	4.38%	4.58%
1.95%	2.29%	2.80%	3.39%	3.75%	4.11%	4.26%	4.38%	4.58%
1.98%	2.37%	2.90%	3.48%	3.86%	4.12%	4.30%	4.48%	4.58%
1.95%	2.29%	2.80%	3.39%	3.75%	4.11%	4.26%	4.38%	4.58%
2.03%	2.28%	2.68%	3.29%	3.80%	4.10%	4.28%	4.37%	4.35%
2.03%	2.25%	2.66%	3.26%	3.78%	4.07%	4.26%	4.34%	4.35%
2.03%	2.25%	2.66%	3.26%	3.78%	4.07%	4.26%	4.34%	4.35%
2.03%	2.34%	2.76%	3.39%	3.93%	4.23%	4.36%	4.46%	4.35%
2.03%	2.25%	2.66%	3.26%	3.78%	4.07%	4.26%	4.34%	4.35%
	1.85%	2.16%	2.49%	2.76%	3.06%	3.35%	3.78%	
	1.85%	2.16%	2.49%	2.76%	3.06%	3.35%	3.78%	
0.12%	0.12%	0.19%	0.24%	0.29%	0.32%	0.36%	0.41%	0.77%
0.12%	0.12%	0.19%	0.24%	0.29%	0.32%	0.36%	0.42%	0.77%
0.12%	0.10%	0.14%	0.19%	0.21%	0.24%	0.28%	0.32%	0.77%
0.12%	0.12%	0.19%	0.24%	0.29%	0.32%	0.36%	0.41%	0.77%
6.81%	9.04%	9.01%	8.64%	8.87%	9.14%	9.53%	9.80%	10.07%
6.81%	9.04%	9.01%	8.64%	8.87%	9.14%	9.53%	9.80%	10.07%
6.81%	8.68%	8.65%	8.00%	8.30%	8.62%	8.99%	9.26%	9.41%
6.81%	8.59%	8.56%	7.91%	8.21%	8.53%	8.90%	9.17%	9.31%
7.52%	6.95%	8.83%	9.47%	10.01%	10.42%	10.50%	10.21%	10.34%
7.52%	6.95%	8.83%	9.47%	10.01%	10.42%	10.50%	10.21%	10.34%
6.07%	6.27%	7.97%	8.91%	9.52%	10.70%	10.22%	10.11%	

2.61%	2.46%	40%	NR	A	A	AA
		35%				
2.61%	2.46%	40%	NR	A	A	AA
		35%				
2.48%	2.34%	35%	NR	BBB	BBB	A
		25%		NR	NR	NR
		25%		NR	NR	NR
		25%				
		40%				
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
2.16%	2.25%	40%	BBB	A	A	BBB
2.07%	2.16%	40%	A	AA	AA	A
		40%				
2.16%	2.25%	40%	BBB	A	A	BBB
2.07%	2.16%	40%	A	AA	AA	A
2.07%	2.16%	40%	BB	BBB	BBB	BB
2.07%	2.16%	40%	BB	BBB	BBB	BB
2.16%	2.25%	40%	BBB	A	A	BBB
2.07%	2.16%	40%	A	AA	AA	A
3.72%	3.72%	20%	NR	BBB	BBB	BBB
3.72%	3.72%	20%	NR	A	A	A
		20%				
		20%				
3.72%	3.72%	20%	NR	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
4.50%	4.55%		BB	BB	BB	BBB
		40%				
		40%				
4.55%	4.61%	40%	BBB	BBB	BBB	A
4.39%	4.44%	40%	A	A	A	A
4.39%	4.44%	40%	A	A	A	A
		40%				
		40%				
4.55%	4.61%	40%	BBB	BBB	BBB	A
4.39%	4.44%	40%	A	A	A	A
4.35%	4.58%	30%	NR	BB	BBB	BB
		30%				
		30%				
4.35%	4.53%	30%	NR	A	AA	A
		30%				
4.35%	4.53%	30%	NR	A	AA	A
		30%				
		30%				
4.35%	4.70%	30%	NR	BBB	A	BBB
4.35%	4.53%	30%	NR	A	AA	A
		40%				
		30%		NR	NR	NR
		30%		NR	NR	NR
0.69%	0.85%	35.83%	NR	CCC	CCC	B
0.69%	0.85%	35%	NR	BB	BB	BB
		35.83%				
0.69%	0.85%	35.83%	NR	B	B	B
0.69%	0.85%	35.83%	NR	CCC	CCC	B
10.17%	10%	23%	NR	BBB	A	A
		20.83%				
		20.83%				
10.17%	10%	23%	NR	BBB	A	A
9.49%	10%	20.83%	NR	BB	BB	A
9.39%	10%	20.83%	NR	BB	BB	A
10.34%	10.34%	40%	NR	NR	NR	NR
10.34%	10.34%	40%	NR	NR	NR	NR
		22.50%	NR	NR	NR	NR

AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
A	A	A	BBB	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
BB	A	BBB	A	BBB	BBB
BBB	AA	A	AA	A	A
BB	A	BBB	A	BBB	BBB
BBB	AA	A	AA	A	A
B	BBB	BB	BBB	BB	BB
B	BBB	BB	BBB	BB	BB
BB	A	BBB	A	BBB	BBB
BBB	AA	A	AA	A	A
BBB	BBB	NR	A	BBB	NR
A	A	NR	AA	A	NR
A	A	NR	AA	A	NR
		NR	NR		
		NR	NR		
		NR	NR		
		NR	NR		
BB	BBB	BBB	BBB	NR	BB
BBB	A	A	A	NR	BBB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BBB	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BB	BB	BBB	BBB	NR	NR
A	A	AA	A	NR	NR
A	A	AA	A	NR	NR
BBB	BBB	A	A	NR	NR
A	A	AA	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	CCC	NR	NR
A	A	A	BB	NR	NR
BBB	BBB	BBB	B	NR	NR
BB	BB	BB	CCC	NR	NR
A	A	A	A	A	A
A	A	A	A	A	A
A	BBB	A	A	BBB	BBB
A	BBB	A	A	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		

A	A	8	Consumer Goods	Asia	Malaysia
	NR		Consumer Goods	Asia	Malaysia
A	A	8	Consumer Goods	Asia	Malaysia
	NR		Consumer Goods	Asia	Malaysia
BBB	A	8	Consumer Goods	Asia	Malaysia
	NR	2	Consumer Goods	Asia	Malaysia
	NR	2	Consumer Goods	Asia	Malaysia
	NR		Consumer Goods	Asia	Malaysia
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
BBB	A	9	Financials	Europe	Ireland
A	A	9	Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
BBB	A	9	Financials	Europe	Ireland
A	A	9	Financials	Europe	Ireland
BB	A	9	Financials	Europe	Ireland
BB	A	9	Financials	Europe	Ireland
BBB	A	9	Financials	Europe	Ireland
A	A	9	Financials	Europe	Ireland
NR	A	3	Financials	Europe	Ireland
NR	A	3	Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
NR	A	3	Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
BB	A	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	3	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	3	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
CCC	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
	NR		Government	Asia	Thailand
	NR	2	Government	Lat.Amer	Brazil
	NR	2	Government	Lat.Amer	Brazil
NR	B	6	Consumer Services	Asia	Japan
NR	B	6	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	B	6	Consumer Services	Asia	Japan
NR	B	6	Consumer Services	Asia	Japan
NR	A	4	Government	India	Pakistan
	NR		Government	India	Pakistan
	NR		Government	India	Pakistan
NR	A	4	Government	India	Pakistan
NR	BBB	5	Government	India	Pakistan
NR	BBB	5	Government	India	Pakistan
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States

BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BB		Thin	Thin	Thin	Thin
A	BB		Thin	Thin	Thin	Thin
A	BB					
B	B					
B	B		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Thin	DocAdj	DocAdj	Thin	Thin
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	Thin	CcyGrp	CcyGrp	Thin	Thin
	Thin	Thin			
	Thin	Thin			
	Thin	Thin			
	Thin	Thin			
	Thin	Thin			
	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin			

CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin

ISLEUSDXR	29-Aug-08 ISLE
ISRELEAUDCR	29-Aug-08 ISRELE
ISRELEAUDMM	29-Aug-08 ISRELE
ISRELEAUDMR	29-Aug-08 ISRELE
ISRELECHFCR	29-Aug-08 ISRELE
ISRELECHFMM	29-Aug-08 ISRELE
ISRELEEURCR	29-Aug-08 ISRELE
ISRELEEURMM	29-Aug-08 ISRELE
ISRELEEURMR	29-Aug-08 ISRELE
ISRELEEURXR	29-Aug-08 ISRELE
ISRELEJPYCR	29-Aug-08 ISRELE
ISRELEJPYMM	29-Aug-08 ISRELE
ISRELESGDCR	29-Aug-08 ISRELE
ISRELETWDCR	29-Aug-08 ISRELE
ISRELEUSDCR	29-Aug-08 ISRELE
ISRELEUSDMM	29-Aug-08 ISRELE
ISRELEUSDMR	29-Aug-08 ISRELE
ISRELEUSDXR	29-Aug-08 ISRELE
ISSASEURMM	29-Aug-08 ISSAS
ISSASUSDMM	29-Aug-08 ISSAS
ISSASEURMM	29-Aug-08 ISSAS
ISSASUSDXR	29-Aug-08 ISSAS
ISSAS-GlobalDKKMR	29-Aug-08 ISSAS-Global
ISSAS-GlobalEURMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalEURMR	29-Aug-08 ISSAS-Global
ISSAS-GlobalEURXR	29-Aug-08 ISSAS-Global
ISSAS-GlobalAUDMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalDKKMR	29-Aug-08 ISSAS-Global
ISSAS-GlobalEURCR	29-Aug-08 ISSAS-Global
ISSAS-GlobalEURMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalEURMR	29-Aug-08 ISSAS-Global
ISSAS-GlobalGBPCR	29-Aug-08 ISSAS-Global
ISSAS-GlobalGBPMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalHKDMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalJPYMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalSEKMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalSGDMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalUSDCR	29-Aug-08 ISSAS-Global
ISSAS-GlobalUSDMM	29-Aug-08 ISSAS-Global
ISSAS-GlobalUSDMR	29-Aug-08 ISSAS-Global
ISSAS-GlobalUSDXR	29-Aug-08 ISSAS-Global
ISSHDKKMR	29-Aug-08 ISSH
ISSHEURMM	29-Aug-08 ISSH
ISSHEURMR	29-Aug-08 ISSH
ISSHCHFMM	29-Aug-08 ISSH
ISSHEURCR	29-Aug-08 ISSH
ISSHEURMM	29-Aug-08 ISSH
ISSHEURMR	29-Aug-08 ISSH
ISSHEURXR	29-Aug-08 ISSH
ISSHGBPMR	29-Aug-08 ISSH
ISSHUSDCR	29-Aug-08 ISSH
ISSHUSDMM	29-Aug-08 ISSH
ISSHEURCR	29-Aug-08 ISSH
ISSHEURMM	29-Aug-08 ISSH
ISSHEURMR	29-Aug-08 ISSH
ISSHEURXR	29-Aug-08 ISSH
ISSHGBPMM	29-Aug-08 ISSH
ISSHUSDCR	29-Aug-08 ISSH
ISSHUSDMM	29-Aug-08 ISSH
ISSHUSDMR	29-Aug-08 ISSH
SFIAUDMR	29-Aug-08 SFI
SFIAUDXR	29-Aug-08 SFI
SFICADMR	29-Aug-08 SFI
SFIDKKMR	29-Aug-08 SFI
SFIEURCR	29-Aug-08 SFI
SFIEURMM	29-Aug-08 SFI
SFIEURMR	29-Aug-08 SFI
SFIEURXR	29-Aug-08 SFI
SFIGBPXR	29-Aug-08 SFI
SFIHKDMR	29-Aug-08 SFI
SFIJPYMR	29-Aug-08 SFI
SFIJPYXR	29-Aug-08 SFI
SFISEKXR	29-Aug-08 SFI
SFISGDMR	29-Aug-08 SFI

ISLE OF CAPRI CASINOS INC	4AA9EB	SUBLT2	USD	XR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	AUD	CR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	AUD	MM	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	AUD	MR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	CHF	CR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	CHF	MM	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	EUR	CR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	EUR	MM	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	EUR	MR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	EUR	XR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	JPY	CR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	JPY	MM	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	SGD	CR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	TWD	CR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	USD	CR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	USD	MM	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	USD	MR	Composite
Israel Elec Corp LTD	4AB57E	SNRFOR	USD	XR	Composite
ISS A/S	KP558G	SNRFOR	EUR	MM	Composite
ISS A/S	KP558G	SNRFOR	USD	MM	Composite
ISS A/S	KP558G	SUBLT2	EUR	MM	Composite
ISS A/S	KP558G	SUBLT2	USD	XR	Composite
ISS Glob A S	KP55EY	SECDOM	DKK	MR	Composite
ISS Glob A S	KP55EY	SECDOM	EUR	MM	Composite
ISS Glob A S	KP55EY	SECDOM	EUR	MR	Composite
ISS Glob A S	KP55EY	SECDOM	EUR	XR	Composite
ISS Glob A S	KP55EY	SNRFOR	AUD	MM	Composite
ISS Glob A S	KP55EY	SNRFOR	DKK	MR	Composite
ISS Glob A S	KP55EY	SNRFOR	EUR	CR	Composite
ISS Glob A S	KP55EY	SNRFOR	EUR	MM	Composite
ISS Glob A S	KP55EY	SNRFOR	EUR	MR	Composite
ISS Glob A S	KP55EY	SNRFOR	GBP	CR	Composite
ISS Glob A S	KP55EY	SNRFOR	GBP	MM	Composite
ISS Glob A S	KP55EY	SNRFOR	HKD	MM	Composite
ISS Glob A S	KP55EY	SNRFOR	JPY	MM	Composite
ISS Glob A S	KP55EY	SNRFOR	SEK	MM	Composite
ISS Glob A S	KP55EY	SNRFOR	SGD	MM	Composite
ISS Glob A S	KP55EY	SNRFOR	USD	CR	Composite
ISS Glob A S	KP55EY	SNRFOR	USD	MM	Composite
ISS Glob A S	KP55EY	SNRFOR	USD	MR	Composite
ISS Glob A S	KP55EY	SNRFOR	USD	XR	Composite
ISS Hldg A S	KP55EZ	SECDOM	DKK	MR	Composite
ISS Hldg A S	KP55EZ	SECDOM	EUR	MM	Composite
ISS Hldg A S	KP55EZ	SECDOM	EUR	MR	Composite
ISS Hldg A S	KP55EZ	SNRFOR	CHF	MM	Composite
ISS Hldg A S	KP55EZ	SNRFOR	EUR	CR	Composite
ISS Hldg A S	KP55EZ	SNRFOR	EUR	MM	Composite
ISS Hldg A S	KP55EZ	SNRFOR	EUR	MR	Composite
ISS Hldg A S	KP55EZ	SNRFOR	EUR	XR	Composite
ISS Hldg A S	KP55EZ	SNRFOR	GBP	MR	Composite
ISS Hldg A S	KP55EZ	SNRFOR	USD	CR	Composite
ISS Hldg A S	KP55EZ	SNRFOR	USD	MM	Composite
ISS Hldg A S	KP55EZ	SUBLT2	EUR	CR	Composite
ISS Hldg A S	KP55EZ	SUBLT2	EUR	MM	Composite
ISS Hldg A S	KP55EZ	SUBLT2	EUR	MR	Composite
ISS Hldg A S	KP55EZ	SUBLT2	EUR	XR	Composite
ISS Hldg A S	KP55EZ	SUBLT2	GBP	MM	Composite
ISS Hldg A S	KP55EZ	SUBLT2	USD	CR	Composite
ISS Hldg A S	KP55EZ	SUBLT2	USD	MM	Composite
ISS Hldg A S	KP55EZ	SUBLT2	USD	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	AUD	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	AUD	XR	Composite
Istar Finl Inc	4J534V	SNRFOR	CAD	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	DKK	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	EUR	CR	Composite
Istar Finl Inc	4J534V	SNRFOR	EUR	MM	Composite
Istar Finl Inc	4J534V	SNRFOR	EUR	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	EUR	XR	Composite
Istar Finl Inc	4J534V	SNRFOR	GBP	XR	Composite
Istar Finl Inc	4J534V	SNRFOR	HKD	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	JPY	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	JPY	XR	Composite
Istar Finl Inc	4J534V	SNRFOR	SEK	XR	Composite
Istar Finl Inc	4J534V	SNRFOR	SGD	MR	Composite

6.07%	6.27%	7.97%	8.91%	9.52%	10.70%	10.22%	10.11%	
0.69%	0.78%	1.03%	1.20%	1.38%	1.55%	1.71%	1.73%	1.76%
0.69%	0.78%	1.03%	1.20%	1.32%	1.49%	1.65%	1.73%	1.76%
0.69%	0.78%	1.03%	1.20%	1.31%	1.48%	1.63%	1.73%	1.76%
0.69%	0.78%	1.02%	1.20%	1.33%	1.45%	1.61%	1.73%	1.77%
0.69%	0.75%	1.00%	1.16%	1.29%	1.41%	1.55%	1.67%	1.70%
0.69%	0.78%	1.02%	1.20%	1.33%	1.45%	1.61%	1.73%	1.77%
0.69%	0.75%	1.00%	1.16%	1.29%	1.41%	1.55%	1.67%	1.70%
0.69%	0.74%	0.99%	1.15%	1.27%	1.40%	1.53%	1.65%	1.68%
0.69%	0.78%	1.03%	1.20%	1.33%	1.46%	1.61%	1.73%	1.76%
0.69%	0.78%	1.03%	1.20%	1.33%	1.46%	1.61%	1.73%	1.76%
0.69%	0.78%	1.02%	1.20%	1.33%	1.45%	1.61%	1.73%	1.77%
0.69%	0.78%	1.02%	1.20%	1.33%	1.45%	1.61%	1.73%	1.77%
0.69%	0.78%	1.02%	1.20%	1.33%	1.45%	1.61%	1.73%	1.77%
0.69%	0.75%	1.00%	1.16%	1.29%	1.41%	1.55%	1.67%	1.70%
0.69%	0.74%	0.99%	1.15%	1.27%	1.40%	1.53%	1.65%	1.68%
0.69%	0.71%	0.95%	1.10%	1.23%	1.35%	1.47%	1.59%	1.62%
	2.03%	2.45%	2.74%	3.12%	3.44%	3.61%	3.90%	
	2.03%	2.45%	2.74%	3.12%	3.44%	3.61%	3.90%	
	2.52%	2.97%	3.25%	3.59%	3.87%			
	2.52%	2.97%	3.25%	3.59%	3.87%			
			2.59%					
			2.59%					
			2.59%					
			2.59%					
1.04%	1.30%	2.21%	2.71%	3.04%	3.33%	3.46%	3.57%	3.80%
1.03%	1.28%	2.18%	2.68%	3.01%	3.30%	3.42%	3.52%	3.80%
1.08%	1.35%	2.29%	2.82%	3.17%	3.48%	3.60%	3.71%	3.80%
1.04%	1.30%	2.20%	2.71%	3.04%	3.34%	3.46%	3.56%	3.80%
1.04%	1.30%	2.20%	2.71%	3.04%	3.34%	3.46%	3.56%	3.80%
1.04%	1.30%	2.21%	2.71%	3.04%	3.33%	3.46%	3.57%	3.80%
1.04%	1.30%	2.20%	2.71%	3.04%	3.34%	3.46%	3.56%	3.80%
1.08%	1.35%	2.29%	2.82%	3.17%	3.48%	3.60%	3.71%	3.80%
1.04%	1.30%	2.20%	2.71%	3.04%	3.34%	3.46%	3.56%	3.80%
0.99%	1.24%	2.10%	2.58%	2.90%	3.18%	3.30%	3.39%	3.80%
2.62%	3.13%	4.26%	5.32%	5.72%	6.10%	6.23%	6.35%	6.48%
2.73%	3.26%	4.43%	5.54%	5.97%	6.36%	6.50%	6.63%	6.75%
2.62%	3.13%	4.26%	5.32%	5.72%	6.10%	6.23%	6.35%	6.48%
2.60%	3.10%	4.21%	5.27%	5.67%	6.04%	6.17%	6.30%	6.41%
2.60%	3.10%	4.21%	5.27%	5.67%	6.04%	6.17%	6.30%	6.41%
2.73%	3.26%	4.43%	5.54%	5.97%	6.36%	6.50%	6.63%	6.75%
2.62%	3.13%	4.26%	5.32%	5.72%	6.10%	6.23%	6.35%	6.48%
2.75%	3.14%	4.43%	5.54%	5.96%	6.34%	6.48%	6.63%	6.74%
2.64%	3.01%	4.25%	5.32%	5.72%	6.09%	6.22%	6.36%	6.47%
2.62%	2.98%	4.21%	5.26%	5.66%	6.03%	6.16%	6.29%	6.40%
2.64%	3.01%	4.25%	5.32%	5.72%	6.09%	6.22%	6.36%	6.47%
2.75%	3.14%	4.43%	5.54%	5.96%	6.34%	6.48%	6.63%	6.74%
2.64%	3.01%	4.25%	5.32%	5.72%	6.09%	6.22%	6.36%	6.47%
16.49%	17.20%	15.17%	13.07%	11.86%	11.13%	10.00%	9.01%	9.22%
16.49%	17.20%	15.17%	13.07%	11.86%	11.13%	10.00%	9.01%	9.22%
16.49%	17.34%	15.39%	13.10%	11.82%	11.18%	10.05%	9.11%	9.22%
16.49%	17.34%	15.39%	13.10%	11.82%	11.18%	10.05%	9.11%	9.22%
16.49%	18.38%	16.27%	13.88%	12.79%	11.86%	10.71%	9.61%	9.22%
16.49%	17.65%	15.62%	13.33%	11.94%	11.39%	10.15%	9.23%	9.22%
16.49%	17.34%	15.39%	13.10%	11.82%	11.18%	10.05%	9.11%	9.22%
16.49%	16.89%	14.92%	12.73%	11.90%	11.08%	9.98%	8.91%	9.22%
16.49%	16.89%	14.92%	12.73%	11.90%	11.08%	9.98%	8.91%	9.22%
16.49%	17.34%	15.39%	13.10%	11.82%	11.18%	10.05%	9.11%	9.22%
16.49%	17.20%	15.17%	13.07%	11.86%	11.13%	10.00%	9.01%	9.22%
16.49%	17.20%	15.17%	13.07%	11.86%	11.13%	10.00%	9.01%	9.22%
16.49%	16.89%	14.92%	12.73%	11.90%	11.08%	9.98%	8.91%	9.22%
16.49%	17.34%	15.39%	13.10%	11.82%	11.18%	10.05%	9.11%	9.22%

		22.50%	NR	NR	NR	NR
1.92%	1.96%	40%	NR	B	BB	BB
1.92%	1.96%	40%	NR	B	BB	BB
1.92%	1.96%	40%	NR	B	BB	BB
1.93%	1.96%	40%	NR	BBB	A	A
1.85%	1.89%	40%	NR	BB	BBB	BBB
1.93%	1.96%	40%	NR	BBB	A	A
1.85%	1.89%	40%	NR	BB	BBB	BBB
1.83%	1.87%	40%	NR	BB	BBB	BBB
		40%				
1.92%	1.96%	40%	NR	B	BB	BB
1.92%	1.96%	40%	NR	B	BB	BB
1.93%	1.96%	40%	NR	BBB	A	A
1.93%	1.96%	40%	NR	BBB	A	A
1.93%	1.96%	40%	NR	BBB	A	A
1.85%	1.89%	40%	NR	BB	BBB	BBB
1.83%	1.87%	40%	NR	BB	BBB	BBB
1.76%	1.80%	40%	NR	BB	BBB	BBB
				NR	NR	BB
				NR	NR	BB
		28.00%		NR	NR	NR
		28.00%		NR	NR	NR
						NR
						NR
						NR
						NR
3.80%	3.85%	40%	BB	BB	BBB	A
3.76%	3.81%	40%	BBB	BBB	A	AA
3.96%	4.01%	40%	BBB	BBB	A	AA
3.80%	3.85%	40%	A	A	AA	AAA
		40%				
		40%				
3.80%	3.85%	40%	A	A	AA	AAA
		40%				
3.80%	3.85%	40%	BB	BB	BBB	A
3.80%	3.85%	40%	A	A	AA	AAA
		40%				
3.96%	4.01%	40%	BBB	BBB	A	AA
3.80%	3.85%	40%	A	A	AA	AAA
		40%				
3.62%	3.67%	40%	BBB	BBB	A	AA
		70%				
		70%				
		70%				
6.42%	6.42%	40%	AA	A	AA	AA
6.68%	6.69%	40%	A	BBB	A	A
6.42%	6.42%	40%	AA	A	AA	AA
6.35%	6.36%	40%	A	BBB	A	A
		40%				
6.35%	6.36%	40%	A	BBB	A	A
6.68%	6.69%	40%	A	BBB	A	A
6.42%	6.42%	40%	AA	A	AA	AA
6.66%	6.67%	36%	BBB	BBB	BBB	BBB
6.39%	6.40%	40%	A	A	A	A
6.33%	6.33%	36%	BBB	BBB	BBB	BBB
		36%				
6.39%	6.40%	40%	A	A	A	A
6.66%	6.67%	36%	BBB	BBB	BBB	BBB
6.39%	6.40%	40%	A	A	A	A
		36%				
8.47%	8.47%	40%	NR	BBB	BBB	BBB
8.47%	8.47%	40%	NR	BBB	BBB	BBB
8.56%	8.49%	40%	NR	A	AA	AA
8.56%	8.49%	40%				
9.00%	8.96%	40%	NR	A	A	A
8.64%	8.61%	40%	NR	A	A	A
8.56%	8.49%	40%	NR	A	AA	AA
8.23%	8.20%	40%	NR	A	AA	A
8.23%	8.20%	40%	NR	A	AA	A
8.56%	8.49%	40%	NR	A	AA	AA
8.47%	8.47%	40%	NR	BBB	BBB	BBB
8.47%	8.47%	40%	NR	BBB	BBB	BBB
8.23%	8.20%	40%	NR	A	AA	A
8.56%	8.49%	40%	NR	A	AA	AA

NR	NR	NR	NR		
BB	BB	BB	BB	BB	B
BB	BB	BB	BB	BB	B
BB	BB	BB	BB	BB	B
A	BBB	A	BBB	A	BBB
A	BBB	BBB	BBB	BBB	BB
A	BBB	A	BBB	A	BBB
A	BBB	BBB	BBB	BBB	BB
A	BBB	BBB	BBB	BBB	BB
BBB	BB	BB	BB	BB	B
BBB	BB	BB	BB	BB	B
A	BBB	A	BBB	A	BBB
A	BBB	A	BBB	A	BBB
A	BBB	A	BBB	A	BBB
A	BBB	BBB	BBB	BBB	BB
A	BBB	BBB	BBB	BBB	BB
A	BBB	BBB	BBB	BBB	BB
BB	BB	BB	NR		
BB	BB	BB	NR		
NR	NR				
NR	NR				
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BBB
A	AA	AA	A	NR	AA
A	A	A	A	NR	A
A	A	A	A	NR	A
A	AA	AA	A	NR	AA
AA	A	AA	A	NR	A
AA	A	AA	A	NR	A
A	AA	AA	A	NR	AA
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BBB
AA	A	AA	A	NR	A
A	AA	AA	A	NR	AA

	NR	2 Consumer Services	N.Amer	United States
BB	BBB	3 Utilities	MiddleEast	Israel
BB	BBB	3 Utilities	MiddleEast	Israel
BB	BBB	3 Utilities	MiddleEast	Israel
A	BBB	5 Utilities	MiddleEast	Israel
BBB	A	6 Utilities	MiddleEast	Israel
A	BBB	5 Utilities	MiddleEast	Israel
BBB	A	6 Utilities	MiddleEast	Israel
BBB	A	6 Utilities	MiddleEast	Israel
	NR	Utilities	MiddleEast	Israel
BB	A	8 Utilities	MiddleEast	Israel
BB	A	8 Utilities	MiddleEast	Israel
A	BBB	5 Utilities	MiddleEast	Israel
A	BBB	5 Utilities	MiddleEast	Israel
A	BBB	5 Utilities	MiddleEast	Israel
BBB	A	6 Utilities	MiddleEast	Israel
BBB	A	6 Utilities	MiddleEast	Israel
BBB	A	6 Utilities	MiddleEast	Israel
	BB	3 Industrials	Europe	Denmark
	BB	3 Industrials	Europe	Denmark
	NR	2 Industrials	Europe	Denmark
	NR	2 Industrials	Europe	Denmark
	NR	Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
BB	AA	11 Financials	Europe	Denmark
BBB	AA	10 Financials	Europe	Denmark
BBB	AA	10 Financials	Europe	Denmark
A	AA	10 Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
A	AA	10 Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
BB	AA	11 Financials	Europe	Denmark
A	AA	10 Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
BBB	AA	10 Financials	Europe	Denmark
A	AA	10 Financials	Europe	Denmark
	NR	Financials	Europe	Denmark
BBB	AA	10 Financials	Europe	Denmark
	NR	Industrials	Europe	Denmark
	NR	Industrials	Europe	Denmark
	NR	Industrials	Europe	Denmark
A	AA	10 Industrials	Europe	Denmark
BBB	AA	10 Industrials	Europe	Denmark
A	AA	10 Industrials	Europe	Denmark
BBB	AA	10 Industrials	Europe	Denmark
	NR	Industrials	Europe	Denmark
BBB	AA	10 Industrials	Europe	Denmark
BBB	AA	10 Industrials	Europe	Denmark
A	AA	10 Industrials	Europe	Denmark
BBB	A	5 Industrials	Europe	Denmark
A	A	5 Industrials	Europe	Denmark
BBB	A	5 Industrials	Europe	Denmark
	NR	Industrials	Europe	Denmark
A	A	5 Industrials	Europe	Denmark
BBB	A	5 Industrials	Europe	Denmark
A	A	5 Industrials	Europe	Denmark
	NR	Industrials	Europe	Denmark
BBB	A	9 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
AA	BBB	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
AA	BBB	7 Financials	N.Amer	United States
A	BBB	4 Financials	N.Amer	United States
A	BBB	4 Financials	N.Amer	United States
AA	BBB	7 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
BBB	A	9 Financials	N.Amer	United States
A	BBB	4 Financials	N.Amer	United States
AA	BBB	7 Financials	N.Amer	United States

B	B	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB		Thin	Thin	CcyGrp	CcyGrp
BB	BB		Thin	Thin	CcyGrp	CcyGrp
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
BB	BBB				Thin	
BB	BBB				Thin	
BB	BBB				Thin	
BB	BBB				Thin	
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B					
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B					
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B					
BBB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B					
BBB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
Thin
Thin

Thin
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp

Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj

Entity Tier
DocAdj
DocAdj
CcyGrp

CcyGrp

Entity Tier
CcyGrp

DocAdj
CcyGrp

DocAdj

Entity Tier
DocAdj
DocAdj
CcyGrp

CcyGrp

Entity Tier
CcyGrp

DocAdj
CcyGrp

DocAdj

Thin
Thin
Thin
Thin

Thin

Thin
Thin

Thin
Thin

Entity Tier
DocAdj
DocAdj
CcyGrp

CcyGrp

Entity Tier
CcyGrp

DocAdj
CcyGrp

DocAdj

Entity Tier
DocAdj
DocAdj
CcyGrp

CcyGrp

Entity Tier
CcyGrp

DocAdj
CcyGrp

DocAdj

CcyGrp
DocAdj
CcyGrp
DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp
DocAdj
CcyGrp
DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp
DocAdj
CcyGrp
DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp
DocAdj
CcyGrp
DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

Thin
Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

SFITWDMR	29-Aug-08 SFI
SFIUSDCR	29-Aug-08 SFI
SFIUSDMM	29-Aug-08 SFI
SFIUSDMR	29-Aug-08 SFI
SFIUSDXR	29-Aug-08 SFI
ISUZUJPYCR	29-Aug-08 ISUZU
ISUZUJPYXR	29-Aug-08 ISUZU
ITH-HldFinEURMM	29-Aug-08 ITH-HldFin
ITH-HldFinEURXR	29-Aug-08 ITH-HldFin
ITOYOKEURCR	29-Aug-08 ITOYOK
ITOYOKEURMM	29-Aug-08 ITOYOK
ITOYOKJPYCR	29-Aug-08 ITOYOK
ITOYOKJPYMR	29-Aug-08 ITOYOK
ITOYOKJPYXR	29-Aug-08 ITOYOK
ITOYOKUSDCR	29-Aug-08 ITOYOK
ITOYOKUSDMM	29-Aug-08 ITOYOK
ITOYOKUSDMR	29-Aug-08 ITOYOK
CITOHAUDCR	29-Aug-08 CITOH
CITOHEURCR	29-Aug-08 CITOH
CITOHEURMM	29-Aug-08 CITOH
CITOHEURMR	29-Aug-08 CITOH
CITOHJPYCR	29-Aug-08 CITOH
CITOHJPYMM	29-Aug-08 CITOH
CITOHJPYMR	29-Aug-08 CITOH
CITOHJPYXR	29-Aug-08 CITOH
CITOHSGDCR	29-Aug-08 CITOH
CITOHUSDCR	29-Aug-08 CITOH
CITOHUSDMR	29-Aug-08 CITOH
CITOHUSDXR	29-Aug-08 CITOH
ITOHAMEURCR	29-Aug-08 ITOHAM
ITOHAMEURMM	29-Aug-08 ITOHAM
ITOHAMJPYCR	29-Aug-08 ITOHAM
ITOHAMJPYXR	29-Aug-08 ITOHAM
ITOHAMUSDCR	29-Aug-08 ITOHAM
ITOHAMUSDMR	29-Aug-08 ITOHAM
ITRNEURMR	29-Aug-08 ITRN
ITRNGBPMR	29-Aug-08 ITRN
ITRNUSDMR	29-Aug-08 ITRN
ITRNUSDXR	29-Aug-08 ITRN
ITTCAUDCR	29-Aug-08 ITTC
ITTCEURCR	29-Aug-08 ITTC
ITTCEURMM	29-Aug-08 ITTC
ITTCEURMR	29-Aug-08 ITTC
ITTCEURXR	29-Aug-08 ITTC
ITTCUSDCR	29-Aug-08 ITTC
ITTCUSDMR	29-Aug-08 ITTC
ITTCUSDXR	29-Aug-08 ITTC
ITVAUDMM	29-Aug-08 ITV
ITVCADMM	29-Aug-08 ITV
ITVCHFMM	29-Aug-08 ITV
ITVEURCR	29-Aug-08 ITV
ITVEURMM	29-Aug-08 ITV
ITVEURMR	29-Aug-08 ITV
ITVEURXR	29-Aug-08 ITV
ITVGBPCR	29-Aug-08 ITV
ITVGBPMM	29-Aug-08 ITV
ITVGBPMR	29-Aug-08 ITV
ITVGBPXR	29-Aug-08 ITV
ITVHKDMM	29-Aug-08 ITV
ITVJPYMM	29-Aug-08 ITV
ITVSGDMM	29-Aug-08 ITV
ITVUSDCR	29-Aug-08 ITV
ITVUSDMM	29-Aug-08 ITV
ITVUSDMR	29-Aug-08 ITV
ITVUSDXR	29-Aug-08 ITV
IVXUSDMR	29-Aug-08 IVX
IVXUSDXR	29-Aug-08 IVX
IVRCLUSDCR	29-Aug-08 IVRCL
IVRCLUSDMM	29-Aug-08 IVRCL
IVRCLUSDMR	29-Aug-08 IVRCL
IZUMIJPYCR	29-Aug-08 IZUMI
IZUMIJPYXR	29-Aug-08 IZUMI
JCPAUDMR	29-Aug-08 JCP
JCPAUDXR	29-Aug-08 JCP

Istar Finl Inc	4J534V	SNRFOR	TWD	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	USD	CR	Composite
Istar Finl Inc	4J534V	SNRFOR	USD	MM	Composite
Istar Finl Inc	4J534V	SNRFOR	USD	MR	Composite
Istar Finl Inc	4J534V	SNRFOR	USD	XR	Composite
Isuzu Mtrs Ltd	JL6DID	SNRFOR	JPY	CR	Composite
Isuzu Mtrs Ltd	JL6DID	SNRFOR	JPY	XR	Composite
IT Hldg Fin SA	LQBBB6	SNRFOR	EUR	MM	Composite
IT Hldg Fin SA	LQBBB6	SNRFOR	EUR	XR	Composite
Ito Yokado Co Ltd	4ABC85	SNRFOR	EUR	CR	Composite
Ito Yokado Co Ltd	4ABC85	SNRFOR	EUR	MM	Composite
Ito Yokado Co Ltd	4ABC85	SNRFOR	JPY	CR	Composite
Ito Yokado Co Ltd	4ABC85	SNRFOR	JPY	MR	Composite
Ito Yokado Co Ltd	4ABC85	SNRFOR	JPY	XR	Composite
Ito Yokado Co Ltd	4ABC85	SNRFOR	USD	CR	Composite
Ito Yokado Co Ltd	4ABC85	SNRFOR	USD	MM	Composite
Ito Yokado Co Ltd	4ABC85	SNRFOR	USD	MR	Composite
ITOCHU Corp	4ABC88	SNRFOR	AUD	CR	Composite
ITOCHU Corp	4ABC88	SNRFOR	EUR	CR	Composite
ITOCHU Corp	4ABC88	SNRFOR	EUR	MM	Composite
ITOCHU Corp	4ABC88	SNRFOR	EUR	MR	Composite
ITOCHU Corp	4ABC88	SNRFOR	JPY	CR	Composite
ITOCHU Corp	4ABC88	SNRFOR	JPY	MM	Composite
ITOCHU Corp	4ABC88	SNRFOR	JPY	MR	Composite
ITOCHU Corp	4ABC88	SNRFOR	JPY	XR	Composite
ITOCHU Corp	4ABC88	SNRFOR	SGD	CR	Composite
ITOCHU Corp	4ABC88	SNRFOR	USD	CR	Composite
ITOCHU Corp	4ABC88	SNRFOR	USD	MR	Composite
ITOCHU Corp	4ABC88	SNRFOR	USD	XR	Composite
Itoham Foods Inc	JL753A	SNRFOR	EUR	CR	Composite
Itoham Foods Inc	JL753A	SNRFOR	EUR	MM	Composite
Itoham Foods Inc	JL753A	SNRFOR	JPY	CR	Composite
Itoham Foods Inc	JL753A	SNRFOR	JPY	XR	Composite
Itoham Foods Inc	JL753A	SNRFOR	USD	CR	Composite
Itoham Foods Inc	JL753A	SNRFOR	USD	MR	Composite
Itron, Inc	4ABCB5	SECDOM	EUR	MR	Composite
Itron, Inc	4ABCB5	SECDOM	GBP	MR	Composite
Itron, Inc	4ABCB5	SECDOM	USD	MR	Composite
Itron, Inc	4ABCB5	SECDOM	USD	XR	Composite
ITT Corp	4ABCBK	SNRFOR	AUD	CR	Composite
ITT Corp	4ABCBK	SNRFOR	EUR	CR	Composite
ITT Corp	4ABCBK	SNRFOR	EUR	MM	Composite
ITT Corp	4ABCBK	SNRFOR	EUR	MR	Composite
ITT Corp	4ABCBK	SNRFOR	EUR	XR	Composite
ITT Corp	4ABCBK	SNRFOR	USD	CR	Composite
ITT Corp	4ABCBK	SNRFOR	USD	MR	Composite
ITT Corp	4ABCBK	SNRFOR	USD	XR	Composite
ITV Plc	GKDHCE	SNRFOR	AUD	MM	Composite
ITV Plc	GKDHCE	SNRFOR	CAD	MM	Composite
ITV Plc	GKDHCE	SNRFOR	CHF	MM	Composite
ITV Plc	GKDHCE	SNRFOR	EUR	CR	Composite
ITV Plc	GKDHCE	SNRFOR	EUR	MM	Composite
ITV Plc	GKDHCE	SNRFOR	EUR	MR	Composite
ITV Plc	GKDHCE	SNRFOR	EUR	XR	Composite
ITV Plc	GKDHCE	SNRFOR	GBP	CR	Composite
ITV Plc	GKDHCE	SNRFOR	GBP	MM	Composite
ITV Plc	GKDHCE	SNRFOR	GBP	MR	Composite
ITV Plc	GKDHCE	SNRFOR	GBP	XR	Composite
ITV Plc	GKDHCE	SNRFOR	HKD	MM	Composite
ITV Plc	GKDHCE	SNRFOR	JPY	MM	Composite
ITV Plc	GKDHCE	SNRFOR	SGD	MM	Composite
ITV Plc	GKDHCE	SNRFOR	USD	CR	Composite
ITV Plc	GKDHCE	SNRFOR	USD	MM	Composite
ITV Plc	GKDHCE	SNRFOR	USD	MR	Composite
ITV Plc	GKDHCE	SNRFOR	USD	XR	Composite
IVAX Corp	4ABDA5	SNRFOR	USD	MR	Composite
IVAX Corp	4ABDA5	SNRFOR	USD	XR	Composite
IVRCL Infrastructures & Projs Ltd	YC6369	SNRFOR	USD	CR	Composite
IVRCL Infrastructures & Projs Ltd	YC6369	SNRFOR	USD	MM	Composite
IVRCL Infrastructures & Projs Ltd	YC6369	SNRFOR	USD	MR	Composite
Izumi Co Ltd	JL7C97	SNRFOR	JPY	CR	Composite
Izumi Co Ltd	JL7C97	SNRFOR	JPY	XR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	AUD	MR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	AUD	XR	Composite

16.49%	17.34%	15.39%	13.10%	11.82%	11.18%	10.05%	9.11%	9.22%
16.49%	18.38%	16.27%	13.88%	12.79%	11.86%	10.71%	9.61%	9.22%
16.49%	17.65%	15.62%	13.33%	11.94%	11.39%	10.15%	9.23%	9.22%
16.49%	17.34%	15.39%	13.10%	11.82%	11.18%	10.05%	9.11%	9.22%
16.49%	16.89%	14.92%	12.73%	11.90%	11.08%	9.98%	8.91%	9.22%
0.37%	0.43%	0.64%	0.81%	1.03%	1.14%	1.20%	1.29%	
0.37%	0.43%	0.64%	0.81%	0.77%	0.86%	0.90%	0.97%	
0.09%	0.10%	0.16%	0.19%	0.21%	0.24%	0.28%	0.41%	
0.09%	0.09%	0.16%	0.19%	0.22%	0.25%	0.28%	0.41%	
0.07%	0.07%	0.12%	0.14%	0.17%	0.19%	0.22%	0.31%	
0.09%	0.10%	0.16%	0.19%	0.21%	0.24%	0.28%	0.41%	
0.09%	0.10%	0.16%	0.19%	0.21%	0.23%	0.28%	0.41%	
0.66%	0.61%	0.89%	1.01%	1.07%	1.17%	1.26%	1.37%	1.52%
0.66%	0.61%	0.89%	1.03%	1.09%	1.19%	1.25%	1.35%	1.52%
0.66%	0.61%	0.89%	0.99%	1.05%	1.14%	1.20%	1.29%	1.52%
0.66%	0.61%	0.89%	0.98%	1.04%	1.13%	1.18%	1.28%	1.52%
0.66%	0.61%	0.89%	1.01%	1.08%	1.16%	1.26%	1.37%	1.52%
0.66%	0.64%	0.87%	0.98%	1.05%	1.11%	1.20%	1.33%	1.52%
0.66%	0.50%	0.68%	0.77%	0.83%	0.88%	0.95%	1.05%	1.52%
0.66%	0.61%	0.89%	1.03%	1.09%	1.19%	1.25%	1.35%	1.52%
0.66%	0.61%	0.89%	1.03%	1.09%	1.19%	1.25%	1.35%	1.52%
0.66%	0.61%	0.89%	0.98%	1.04%	1.13%	1.18%	1.28%	1.52%
			0.29%	0.33%	0.38%	0.45%	0.54%	
			0.29%	0.33%	0.38%	0.45%	0.54%	
			0.29%	0.33%	0.38%	0.45%	0.54%	
			0.29%	0.33%	0.38%	0.45%	0.54%	
			0.29%	0.33%	0.38%	0.45%	0.54%	
					2.10%			
					2.10%			
					2.10%			
0.36%	0.22%	0.41%	0.46%	0.53%	0.65%	0.74%	0.84%	0.91%
0.36%	0.22%	0.40%	0.45%	0.51%	0.64%	0.74%	0.85%	0.91%
0.36%	0.21%	0.38%	0.43%	0.49%	0.62%	0.72%	0.82%	0.88%
0.36%	0.22%	0.40%	0.45%	0.51%	0.64%	0.74%	0.85%	0.91%
0.36%	0.21%	0.38%	0.43%	0.49%	0.62%	0.72%	0.82%	0.88%
1.60%	1.63%	2.24%	2.77%	3.01%	3.23%	3.33%	3.44%	3.41%
1.56%	1.60%	2.23%	2.77%	3.01%	3.23%	3.33%	3.43%	3.41%
1.56%	1.60%	2.23%	2.77%	3.01%	3.23%	3.33%	3.43%	3.41%
1.65%	1.68%	2.33%	2.88%	3.14%	3.37%	3.47%	3.56%	3.56%
1.56%	1.60%	2.23%	2.77%	3.01%	3.23%	3.33%	3.43%	3.41%
1.51%	1.54%	2.13%	2.64%	2.87%	3.08%	3.17%	3.26%	3.25%
1.65%	1.68%	2.33%	2.88%	3.14%	3.37%	3.47%	3.56%	3.56%
1.56%	1.60%	2.23%	2.77%	3.01%	3.23%	3.33%	3.43%	3.41%
1.51%	1.54%	2.13%	2.64%	2.87%	3.08%	3.17%	3.26%	3.25%
1.56%	1.60%	2.23%	2.77%	3.01%	3.23%	3.33%	3.43%	3.41%
1.60%	1.78%	2.33%	2.77%	3.01%	3.23%	3.33%	3.44%	3.41%
1.56%	1.60%	2.23%	2.77%	3.01%	3.23%	3.33%	3.43%	3.41%
1.65%	1.68%	2.33%	2.88%	3.14%	3.37%	3.47%	3.56%	3.56%
1.56%	1.60%	2.23%	2.77%	3.01%	3.23%	3.33%	3.43%	3.41%
			0.51%			0.85%		
					2.20%			
					2.20%			
					2.20%			
0.30%	0.49%	0.42%	0.46%	0.53%	0.58%	0.61%	0.95%	
0.30%	0.49%	0.42%	0.46%	0.53%	0.58%	0.61%	0.95%	
1.50%	1.51%	1.81%	2.02%	2.21%	2.38%	2.36%	2.43%	2.61%
1.50%	1.51%	1.81%	2.02%	2.21%	2.38%	2.36%	2.43%	2.61%

8.56%	8.49%	40%	NR	A	AA	AA
9.00%	8.96%	40%	NR	A	A	A
8.64%	8.61%	40%	NR	A	A	A
8.56%	8.49%	40%	NR	A	AA	AA
8.23%	8.20%	40%	NR	A	AA	A
		35%	NR	NR	NR	NR
		29.25%	NR	NR	NR	NR
		40%				
		40%				
		37.50%	BB	BB	BBB	BB
		37.50%				
		37%	A	A	AA	A
		37.50%				
		37.50%	BBB	BBB	A	BBB
		37.50%	BB	BB	BBB	BB
		37.50%				
		37.50%	BB	BB	BBB	BB
1.70%	1.62%	37.14%	NR	BBB	BBB	BBB
1.70%	1.62%	36.25%	NR	BBB	BBB	A
1.70%	1.62%	37.14%	NR	BBB	BBB	BBB
1.70%	1.62%	37.14%	NR	BBB	BBB	BBB
1.70%	1.62%	37.14%	NR	A	AA	AA
		37.14%				
1.70%	1.62%	37.14%	NR	A	A	A
1.70%	1.62%	37.14%	NR	A	A	A
1.70%	1.62%	36.25%	NR	BBB	BBB	A
1.70%	1.62%	36.25%	NR	BBB	BBB	A
1.70%	1.62%	37.14%	NR	BBB	BBB	BBB
		37.14%				
		32.50%				NR
		32.50%				NR
		32.50%				NR
		32.50%				NR
		32.50%				
		32.50%				NR
		40%				
		40%				
		40%				
		40%				
0.96%	0.99%	40%	CCC	CCC	CCC	B
		40%				
		40%				
0.96%	0.99%	40%	CCC	BB	A	A
0.92%	0.99%	40%	CCC	B	BBB	BBB
		40%				
0.96%	0.99%	40%	CCC	BB	A	A
0.92%	0.99%	40%	CCC	B	BBB	BBB
3.42%	3.43%	40%	BB	A	A	BBB
3.42%	3.43%	40%	A	AAA	AAA	AA
3.42%	3.43%	40%	A	AAA	AAA	AA
3.42%	3.57%	40%	BBB	AA	AA	A
3.42%	3.43%	40%	A	AAA	AAA	AA
		40%				
3.42%	3.27%	40%	BBB	AA	AA	A
3.42%	3.57%	40%	BBB	AA	AA	A
3.42%	3.43%	40%	A	AAA	AAA	AA
		40%				
3.42%	3.27%	40%	BBB	AA	AA	A
3.42%	3.43%	40%	A	AAA	AAA	AA
3.42%	3.43%	40%	BB	A	A	BBB
3.42%	3.43%	40%	A	AAA	AAA	AA
3.42%	3.57%	40%	BBB	AA	AA	A
3.42%	3.43%	40%	A	AAA	AAA	AA
		40%				
		40%				
		40%				
		40%				NR
		17.50%				
		17.50%				
		17.50%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
2.75%	2.87%	40%	BBB	BBB	A	A
2.75%	2.87%	40%	BBB	BBB	A	A

A	AA	AA	A	NR	AA
A	A	A	A	NR	A
A	A	A	A	NR	A
A	AA	AA	A	NR	AA
AA	A	AA	A	NR	A
BBB	BBB	BBB	BBB		
BB	BB	BB	BB		
BBB	BB	BB	B		
AA	A	A	BBB		
A	BBB	BBB	BB		
BBB	BB	BB	B		
BBB	B	BB	B		
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
	NR				
	NR				
BB	B	B	B	B	CCC
A	A	A	BBB	BBB	BB
BBB	BBB	BBB	BBB	BB	B
A	A	A	BBB	BBB	BB
BBB	BBB	BBB	BBB	BB	B
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
		NR			
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB

AA	BBB	7 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
AA	BBB	7 Financials	N.Amer	United States
A	BBB	4 Financials	N.Amer	United States
	NR	3 Industrials	Asia	Japan
	NR	3 Industrials	Asia	Japan
	NR	Consumer Goods	Europe	Luxembourg
	NR	Consumer Goods	Europe	Luxembourg
	BBB	3 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
	A	7 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
	A	7 Consumer Services	Asia	Japan
	BBB	3 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
	BBB	3 Consumer Services	Asia	Japan
NR	BBB	8 Industrials	Asia	Japan
NR	BBB	4 Industrials	Asia	Japan
NR	BBB	4 Industrials	Asia	Japan
NR	BBB	4 Industrials	Asia	Japan
NR	BBB	7 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	A	8 Industrials	Asia	Japan
NR	BBB	8 Industrials	Asia	Japan
NR	BBB	4 Industrials	Asia	Japan
NR	BBB	4 Industrials	Asia	Japan
NR	BBB	4 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
NR	BB	5 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BB	4 Industrials	N.Amer	United States
NR	BB	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BB	4 Industrials	N.Amer	United States
NR	BB	4 Industrials	N.Amer	United States
BB	AA	9 Consumer Services	Europe	United Kingdom
A	AA	9 Consumer Services	Europe	United Kingdom
A	AA	9 Consumer Services	Europe	United Kingdom
BBB	AA	9 Consumer Services	Europe	United Kingdom
A	AA	9 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
BBB	AA	9 Consumer Services	Europe	United Kingdom
BBB	AA	9 Consumer Services	Europe	United Kingdom
A	AA	9 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
BBB	AA	9 Consumer Services	Europe	United Kingdom
A	AA	9 Consumer Services	Europe	United Kingdom
BB	A	9 Consumer Services	Europe	United Kingdom
A	AA	9 Consumer Services	Europe	United Kingdom
BBB	AA	9 Consumer Services	Europe	United Kingdom
A	AA	9 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	2 Industrials	India	India
	NR	2 Industrials	India	India
	NR	2 Industrials	India	India
	NR	2 Consumer Services	Asia	Japan
	NR	2 Consumer Services	Asia	Japan
BB	AA	15 Consumer Services	N.Amer	United States
BB	AA	15 Consumer Services	N.Amer	United States

BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	Thin	Thin	Thin	CcyGrp
	BBB	Thin	Thin	Thin	Thin	DocAdj
	CCC					
	CCC					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BBB					
BBB	AA				Thin	Thin
BBB	AA				Thin	Thin
BBB	AA				Thin	Thin
BBB	AA				Thin	Thin
BBB	AA					
BBB	AA				Thin	Thin
BB						
BB						
BB						
BB						
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
	BB					
	BB				Thin	
	BBB					
	BBB					
	BBB					
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			

CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier
DocAdj	Entity Tier	Entity Tier

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin		
Thin		
Thin		

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

	Thin				
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier

JCPCHFMR	29-Aug-08 JCP
JCPEURCR	29-Aug-08 JCP
JCPEURMM	29-Aug-08 JCP
JCPEURMR	29-Aug-08 JCP
JCPEURXR	29-Aug-08 JCP
JCPGBPXR	29-Aug-08 JCP
JCPHKDXR	29-Aug-08 JCP
JCPJPYCR	29-Aug-08 JCP
JCPJPYMR	29-Aug-08 JCP
JCPJPYXR	29-Aug-08 JCP
JCPNZDMR	29-Aug-08 JCP
JCPSEKXR	29-Aug-08 JCP
JCPSGDXR	29-Aug-08 JCP
JCPTWDXR	29-Aug-08 JCP
JCPUSDCR	29-Aug-08 JCP
JCPUSDMM	29-Aug-08 JCP
JCPUSDMR	29-Aug-08 JCP
JCPUSDXR	29-Aug-08 JCP
SBRYAUDCR	29-Aug-08 SBRY
SBRYAUDMM	29-Aug-08 SBRY
SBRYAUDMR	29-Aug-08 SBRY
SBRYCHFCR	29-Aug-08 SBRY
SBRYCHFMM	29-Aug-08 SBRY
SBRYDKKMM	29-Aug-08 SBRY
SBRYEURCR	29-Aug-08 SBRY
SBRYEURMM	29-Aug-08 SBRY
SBRYEURMR	29-Aug-08 SBRY
SBRYEURXR	29-Aug-08 SBRY
SBRYGBPCR	29-Aug-08 SBRY
SBRYGBPMM	29-Aug-08 SBRY
SBRYGBPMR	29-Aug-08 SBRY
SBRYGBPXR	29-Aug-08 SBRY
SBRYHKDMM	29-Aug-08 SBRY
SBRYJPYCR	29-Aug-08 SBRY
SBRYJPYMM	29-Aug-08 SBRY
SBRYSEKMM	29-Aug-08 SBRY
SBRYSGDMM	29-Aug-08 SBRY
SBRYTWDMM	29-Aug-08 SBRY
SBRYUSDCR	29-Aug-08 SBRY
SBRYUSDMM	29-Aug-08 SBRY
SBRYUSDMR	29-Aug-08 SBRY
SBRYUSDXR	29-Aug-08 SBRY
JBLEURMR	29-Aug-08 JBL
JBLUSDCR	29-Aug-08 JBL
JBLUSDMR	29-Aug-08 JBL
JBLUSDXR	29-Aug-08 JBL
JACCSJPYCR	29-Aug-08 JACCS
JACCSJPYXR	29-Aug-08 JACCS
JACLIFEURCR	29-Aug-08 JACLIF
JACLIFEURMM	29-Aug-08 JACLIF
JACLIFEURMR	29-Aug-08 JACLIF
JACLIFEURXR	29-Aug-08 JACLIF
JACLIFGBPMM	29-Aug-08 JACLIF
JACLIFJPYMR	29-Aug-08 JACLIF
JACLIFUSDCR	29-Aug-08 JACLIF
JACLIFUSDMM	29-Aug-08 JACLIF
JACLIFUSDMR	29-Aug-08 JACLIF
JACLIFUSDXR	29-Aug-08 JACLIF
JPASEURCR	29-Aug-08 JPAS
JPASEURMM	29-Aug-08 JPAS
JPASEURMR	29-Aug-08 JPAS
JPASEURXR	29-Aug-08 JPAS
JPASJPYMR	29-Aug-08 JPAS
JPASUSDCR	29-Aug-08 JPAS
JPASUSDMM	29-Aug-08 JPAS
JPASUSDMR	29-Aug-08 JPAS
JAMANEURCR	29-Aug-08 JAMAN
JAMANEURMM	29-Aug-08 JAMAN
JAMANEURXR	29-Aug-08 JAMAN
JAMANGBPCR	29-Aug-08 JAMAN
JAMANUSDCR	29-Aug-08 JAMAN
JAMANUSDMR	29-Aug-08 JAMAN
JAMANUSDXR	29-Aug-08 JAMAN
JANUSEURCR	29-Aug-08 JANUS

J C Penney Co Inc	UB78A0	SNRFOR	CHF	MR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	EUR	CR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	EUR	MM	Composite
J C Penney Co Inc	UB78A0	SNRFOR	EUR	MR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	EUR	XR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	GBP	XR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	HKD	XR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	JPY	CR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	JPY	MR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	JPY	XR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	NZD	MR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	SEK	XR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	SGD	XR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	TWD	XR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	USD	CR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	USD	MM	Composite
J C Penney Co Inc	UB78A0	SNRFOR	USD	MR	Composite
J C Penney Co Inc	UB78A0	SNRFOR	USD	XR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	AUD	CR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	AUD	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	AUD	MR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	CHF	CR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	CHF	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	DKK	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	EUR	CR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	EUR	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	EUR	MR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	EUR	XR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	GBP	CR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	GBP	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	GBP	MR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	GBP	XR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	HKD	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	JPY	CR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	JPY	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	SEK	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	SGD	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	TWD	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	USD	CR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	USD	MM	Composite
J Sainsbury PLC	4AC86D	SNRFOR	USD	MR	Composite
J Sainsbury PLC	4AC86D	SNRFOR	USD	XR	Composite
Jabil Circuit Inc	4AC944	SNRFOR	EUR	MR	Composite
Jabil Circuit Inc	4AC944	SNRFOR	USD	CR	Composite
Jabil Circuit Inc	4AC944	SNRFOR	USD	MR	Composite
Jabil Circuit Inc	4AC944	SNRFOR	USD	XR	Composite
Jaccs Co Ltd	JL8C69	SNRFOR	JPY	CR	Composite
Jaccs Co Ltd	JL8C69	SNRFOR	JPY	XR	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	EUR	CR	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	EUR	MM	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	EUR	MR	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	EUR	XR	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	GBP	MM	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	JPY	MR	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	USD	CR	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	USD	MM	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	USD	MR	Composite
Jackson Natl Life Fdg LLC	UYAED2	SNRFOR	USD	XR	Composite
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	EUR	CR	Composite
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	EUR	MM	Composite
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	EUR	MR	Composite
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	EUR	XR	Composite
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	JPY	MR	Composite
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	USD	CR	Composite
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	USD	MM	Composite
JAIPRAKASH Assoc Ltd	YC678C	SNRFOR	USD	MR	Composite
Jamaica	4B7176	SNRFOR	EUR	CR	Composite
Jamaica	4B7176	SNRFOR	EUR	MM	Composite
Jamaica	4B7176	SNRFOR	EUR	XR	Composite
Jamaica	4B7176	SNRFOR	GBP	CR	Composite
Jamaica	4B7176	SNRFOR	USD	CR	Composite
Jamaica	4B7176	SNRFOR	USD	MR	Composite
Jamaica	4B7176	SNRFOR	USD	XR	Composite
Janus Cap Gp Inc	4B812Z	SNRFOR	EUR	CR	Composite

1.51%	1.53%	1.81%	2.05%	2.25%	2.39%	2.39%	2.45%	2.53%
1.59%	1.60%	1.94%	2.16%	2.37%	2.54%	2.53%	2.59%	2.81%
1.51%	1.53%	1.81%	2.05%	2.25%	2.39%	2.39%	2.45%	2.53%
1.45%	1.45%	1.79%	2.00%	2.19%	2.35%	2.34%	2.41%	2.67%
1.45%	1.45%	1.79%	2.00%	2.19%	2.35%	2.34%	2.41%	2.67%
1.45%	1.45%	1.79%	2.00%	2.19%	2.35%	2.34%	2.41%	2.67%
1.50%	1.51%	1.81%	2.02%	2.21%	2.38%	2.36%	2.43%	2.61%
1.50%	1.51%	1.81%	2.02%	2.21%	2.38%	2.36%	2.43%	2.61%
1.51%	1.53%	1.81%	2.05%	2.25%	2.39%	2.39%	2.45%	2.53%
1.45%	1.45%	1.79%	2.00%	2.19%	2.35%	2.34%	2.41%	2.67%
1.59%	1.60%	1.94%	2.16%	2.37%	2.54%	2.53%	2.59%	2.81%
1.51%	1.53%	1.81%	2.05%	2.25%	2.39%	2.39%	2.45%	2.53%
1.45%	1.45%	1.79%	2.00%	2.19%	2.35%	2.34%	2.41%	2.67%
0.68%	0.81%	1.15%	1.39%	1.62%	1.72%	1.84%	1.91%	1.80%
0.68%	0.81%	1.15%	1.39%	1.56%	1.72%	1.77%	1.84%	1.80%
0.71%	0.85%	1.21%	1.44%	1.59%	1.78%	1.84%	1.90%	1.80%
0.68%	0.81%	1.14%	1.36%	1.53%	1.72%	1.77%	1.82%	1.80%
0.71%	0.85%	1.21%	1.44%	1.59%	1.78%	1.84%	1.90%	1.80%
0.68%	0.81%	1.14%	1.36%	1.53%	1.72%	1.77%	1.82%	1.80%
0.67%	0.80%	1.13%	1.36%	1.51%	1.70%	1.75%	1.81%	1.80%
0.65%	0.78%	1.09%	1.31%	1.46%	1.64%	1.68%	1.74%	1.80%
0.71%	0.85%	1.21%	1.44%	1.59%	1.78%	1.84%	1.90%	1.80%
0.68%	0.81%	1.14%	1.36%	1.53%	1.72%	1.77%	1.82%	1.80%
0.65%	0.78%	1.09%	1.31%	1.46%	1.64%	1.68%	1.74%	1.80%
0.68%	0.81%	1.14%	1.36%	1.53%	1.72%	1.77%	1.82%	1.80%
0.68%	0.81%	1.15%	1.39%	1.61%	1.72%	1.86%	1.84%	1.80%
0.68%	0.81%	1.15%	1.39%	1.55%	1.72%	1.78%	1.84%	1.80%
0.68%	0.81%	1.14%	1.36%	1.53%	1.72%	1.77%	1.82%	1.80%
0.68%	0.81%	1.14%	1.36%	1.53%	1.72%	1.77%	1.82%	1.80%
0.71%	0.85%	1.21%	1.44%	1.59%	1.78%	1.84%	1.90%	1.80%
0.68%	0.81%	1.14%	1.36%	1.53%	1.72%	1.77%	1.82%	1.80%
0.67%	0.80%	1.13%	1.36%	1.51%	1.70%	1.75%	1.81%	1.80%
0.65%	0.78%	1.09%	1.31%	1.46%	1.64%	1.68%	1.74%	1.80%
		2.05%	2.35%	2.65%	2.95%	2.93%	2.90%	
		2.05%	2.35%	2.65%	2.95%	2.93%	2.90%	
		2.05%	2.35%	2.65%	2.95%	2.93%	2.90%	
		2.05%	2.35%	2.65%	2.95%	2.93%	2.90%	
1.33%	1.61%	1.64%	1.67%	1.70%	1.75%	1.82%	1.86%	
1.33%	1.61%	1.64%	1.30%	1.36%	1.38%	1.41%	1.86%	
	0.42%	0.45%	0.46%	0.53%	0.57%	0.59%	0.63%	
	0.42%	0.45%	0.46%	0.53%	0.57%	0.60%	0.64%	
	0.42%	0.45%	0.46%	0.53%	0.57%	0.59%	0.63%	
	0.42%	0.45%	0.48%	0.56%	0.57%	0.62%	0.66%	
	0.42%	0.45%	0.46%	0.53%	0.57%	0.59%	0.63%	
3.09%	3.74%	3.51%	3.88%	3.95%	6.85%			
3.09%	3.74%	3.51%	3.88%	3.95%	6.85%			
3.09%	3.74%	3.51%	3.88%	3.95%	6.85%			
3.09%	3.74%	3.51%	3.88%	3.95%	6.85%			
3.09%	3.74%	3.51%	3.88%	3.95%	6.85%			
3.09%	3.74%	3.51%	3.88%	3.95%	6.85%			
1.59%	3.68%	3.96%	3.47%	4.61%	4.94%	5.22%	5.40%	5.55%
1.59%	3.68%	3.81%	3.47%	4.29%	4.74%	5.07%	5.27%	5.55%
1.59%	3.68%	3.63%	3.47%	4.09%	4.52%	4.83%	5.02%	5.55%
1.59%	3.68%	3.96%	3.47%	4.61%	4.94%	5.22%	5.40%	5.55%
1.59%	3.68%	3.96%	3.47%	4.61%	4.94%	5.22%	5.40%	5.55%
1.59%	3.68%	3.77%	3.47%	4.24%	4.69%	5.02%	5.21%	5.55%
0.16%	0.16%	0.24%	0.42%	0.36%	0.57%	0.64%	0.70%	2.25%

2.75%	2.82%	40% AA	AA	AA	AAA
2.95%	3.07%	40% A	A	AA	AA
		40%			
2.75%	2.82%	40% AA	AA	AA	AAA
2.82%	2.97%	40% A	AA	AA	AA
2.82%	2.97%	40% A	AA	AA	AA
2.82%	2.97%	40% A	AA	AA	AA
		40%			
2.75%	2.87%	40% BBB	BBB	A	A
2.75%	2.87%	40% BBB	BBB	A	A
2.75%	2.82%	40% AA	AA	AA	AAA
2.82%	2.97%	40% A	AA	AA	AA
		40%			
		40%			
2.95%	3.07%	40% A	A	AA	AA
		40%			
2.75%	2.82%	40% AA	AA	AA	AAA
2.82%	2.97%	40% A	AA	AA	AA
2.28%	2.35%	40% BB	BB	BBB	A
2.28%	2.35%	40% BB	BB	BBB	A
		40%			
2.28%	2.35%	40% BBB	BBB	A	A
2.28%	2.35%	40% A	A	AA	AA
		40%			
2.28%	2.35%	40% BBB	BBB	A	A
2.28%	2.35%	40% A	A	AA	AA
2.28%	2.35%	40% BBB	BBB	A	A
2.28%	2.35%	40% BBB	BBB	A	A
2.28%	2.35%	40% BBB	BBB	A	A
2.28%	2.35%	40% A	A	AA	AA
		40%			
2.28%	2.35%	40% BBB	BBB	A	A
2.28%	2.35%	40% A	A	AA	AA
2.28%	2.35%	40% BB	BB	BBB	A
2.28%	2.35%	40% BB	BB	BBB	A
2.28%	2.35%	40% A	A	AA	AA
2.28%	2.35%	40% A	A	AA	AA
		40%			
2.28%	2.35%	40% BBB	BBB	A	A
2.28%	2.35%	40% A	A	AA	AA
2.28%	2.35%	40% BBB	BBB	A	A
2.28%	2.35%	40% BBB	BBB	A	A
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		36.25% NR	NR	NR	BB
		31.40% NR	NR	NR	B
		40.00%			
		40.00%			
1.02%	1.09%	40.00%	NR	NR	A
		40.00%			
1.02%	1.09%	40.00%	NR	NR	BBB
1.02%	1.09%	40.00%	NR	NR	BB
1.02%	1.09%	40.00%	NR	NR	BBB
		40.00%			
1.02%	1.09%	40.00%	NR	NR	A
		40.00%			
		40%			
		40% NR	NR	NR	NR
		40%			
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
5.84%	5.78%	25% NR	NR	BBB	NR
5.61%	5.55%	25% NR	NR	BBB	NR
5.35%	5.29%	25% NR	NR	BBB	NR
5.84%	5.78%	25% NR	NR	BBB	NR
5.84%	5.78%	25% NR	NR	BBB	NR
5.55%	5.49%	25% NR	NR	BBB	NR
		25%			
0.88%	1.02%	40.00% NR	CCC	CCC	CCC

AA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	A	A
AA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	NR	NR
A	BBB	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AAA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AAA	AA	NR	NR
A	A	AA	AA	NR	NR
A	A	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AAA	AA	NR	NR
A	A	AA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
BBB	BBB	BBB	A	NR	NR
A	BBB	A	A	NR	NR
AA	AA	AAA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AAA	AA	NR	NR
A	A	AA	AA	NR	NR
A	A	AA	AA	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	BB	BB	NR		
BBB	B	B	NR		
A	NR	BBB	A		NR
BBB	NR	BB	BBB		NR
BB	NR	B	BB		NR
BBB	NR	BB	BBB		NR
A	NR	BBB	A		NR
NR	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR				
A	A	BB	BB	NR	BB
BBB	BBB	BB	BB	NR	B
BBB	BBB	BB	BB	NR	B
A	A	BB	BB	NR	BB
A	A	BB	BB	NR	BB
BBB	BBB	BB	BB	NR	B
NR	CCC	CCC	NR	NR	NR

A	AA	12	Consumer Services	N.Amer	United States
BBB	AA	15	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	AA	15	Consumer Services	N.Amer	United States
BB	AA	15	Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	15	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	4	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	4	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	4	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	4	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
NR	A	11	Consumer Services	Europe	United Kingdom
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	4	Financials	Asia	Japan
	NR	4	Financials	Asia	Japan
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Industrials	India	India
	NR	2	Industrials	India	India
	NR		Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
BB	B	4	Government	Caribbean	Jamaica
B	B	4	Government	Caribbean	Jamaica
B	BBB	4	Government	Caribbean	Jamaica
BB	B	4	Government	Caribbean	Jamaica
BB	B	4	Government	Caribbean	Jamaica
B	B	4	Government	Caribbean	Jamaica
	NR		Government	Caribbean	Jamaica
NR	NR	4	Financials	N.Amer	United States

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB			Thin	Thin	Thin
BB	BB			Thin	Thin	Thin
BB	BB			Thin	Thin	Thin
BB	BB			Thin	Thin	Thin
	A	Thin	Thin	Thin	CcyGrp	CcyGrp
	A	Thin	Thin	Thin	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA		Thin	Thin	CcyGrp	CcyGrp
AA	AA					
AA	AA		Thin	Thin	DocAdj	DocAdj
AA	AA		Thin	Thin	Entity Tier	Entity Tier
AA	AA		Thin	Thin	DocAdj	DocAdj
AA	AA					
AA	AA		Thin	Thin	CcyGrp	CcyGrp
AA	AA					
	B					
	B	Thin	Thin	Thin	Thin	Thin
	B					
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	DocAdj	Thin	CcyGrp
B	BB	Thin	Thin	DocAdj	Thin	DocAdj
B	BB	Thin	Thin	DocAdj	Thin	DocAdj
B	BB	Thin	Thin	DocAdj	Thin	CcyGrp
B	BB	Thin	Thin	DocAdj	Thin	CcyGrp
B	BB	Thin	Thin	DocAdj	Thin	DocAdj
B	BB					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	DocAdj	Entity Tier	Thin	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	Thin			
Thin	CcyGrp	CcyGrp		Thin	Thin
Thin	DocAdj	DocAdj		Thin	Thin
Thin	Entity Tier	Entity Tier		Thin	Thin
Thin	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp		Thin	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	Thin	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

JANUSEURMM	29-Aug-08 JANUS
JANUSEURMR	29-Aug-08 JANUS
JANUSGBPMR	29-Aug-08 JANUS
JANUSJPYMR	29-Aug-08 JANUS
JANUSUSDCR	29-Aug-08 JANUS
JANUSUSDMM	29-Aug-08 JANUS
JANUSUSDMR	29-Aug-08 JANUS
JANUSUSDXR	29-Aug-08 JANUS
JAPANEURCR	29-Aug-08 JAPAN
JAPANEURMM	29-Aug-08 JAPAN
JAPANEURMR	29-Aug-08 JAPAN
JAPANGBPCR	29-Aug-08 JAPAN
JAPANJPYCR	29-Aug-08 JAPAN
JAPANJPYMM	29-Aug-08 JAPAN
JAPANJPYMR	29-Aug-08 JAPAN
JAPANJPYXR	29-Aug-08 JAPAN
JAPANTWDCR	29-Aug-08 JAPAN
JAPANUSDCR	29-Aug-08 JAPAN
JAPANUSDMM	29-Aug-08 JAPAN
JAPANUSDMR	29-Aug-08 JAPAN
JAPANUSDXR	29-Aug-08 JAPAN
JALCEURCR	29-Aug-08 JALC
JALCJPYCR	29-Aug-08 JALC
JALCJPYMR	29-Aug-08 JALC
JALCJPYXR	29-Aug-08 JALC
JALCUSDCR	29-Aug-08 JALC
JALCUSDMR	29-Aug-08 JALC
JALCUSDXR	29-Aug-08 JALC
JALC-IntEURCR	29-Aug-08 JALC-Int
JALC-IntJPYCR	29-Aug-08 JALC-Int
JALC-IntJPYMR	29-Aug-08 JALC-Int
JALC-IntJPYXR	29-Aug-08 JALC-Int
JALC-IntUSDCR	29-Aug-08 JALC-Int
JALC-IntUSDMR	29-Aug-08 JALC-Int
JALC-IntUSDXR	29-Aug-08 JALC-Int
JBICJPYCR	29-Aug-08 JBIC
JBICUSDCR	29-Aug-08 JBIC
JBICUSDMR	29-Aug-08 JBIC
JPEXHLEURCR	29-Aug-08 JPEXHL
JPEXHLJPYCR	29-Aug-08 JPEXHL
JPEXHLJPYMR	29-Aug-08 JPEXHL
JPEXHLJPYXR	29-Aug-08 JPEXHL
JPEXHLUSDCR	29-Aug-08 JPEXHL
JPEXHLUSDMR	29-Aug-08 JPEXHL
JFMEURCR	29-Aug-08 JFM
JFMJPYCR	29-Aug-08 JFM
JFMJPYXR	29-Aug-08 JFM
JFMUSDCR	29-Aug-08 JFM
JFMUSDXR	29-Aug-08 JFM
SMBFJJPYCR	29-Aug-08 SMBFJ
SMBFJUSDCR	29-Aug-08 SMBFJ
JPNPPJPYCR	29-Aug-08 JPNPP
JPNPPJPYXR	29-Aug-08 JPNPP
JAPRADJPYCR	29-Aug-08 JAPRAD
JAPRADJPYMR	29-Aug-08 JAPRAD
JAPRADJPYXR	29-Aug-08 JAPRAD
JPREINJPYCR	29-Aug-08 JPREIN
JPREINJPYXR	29-Aug-08 JPREIN
JAPSTEJPYCR	29-Aug-08 JAPSTE
JAPSTEJPYXR	29-Aug-08 JAPSTE
JAPTOBAUDCR	29-Aug-08 JAPTOB
JAPTOBEURCR	29-Aug-08 JAPTOB
JAPTOBEURMM	29-Aug-08 JAPTOB
JAPTOBEURMR	29-Aug-08 JAPTOB
JAPTOBGBPCR	29-Aug-08 JAPTOB
JAPTOBGBPMR	29-Aug-08 JAPTOB
JAPTOBJPYCR	29-Aug-08 JAPTOB
JAPTOBJPYMM	29-Aug-08 JAPTOB
JAPTOBJPYMR	29-Aug-08 JAPTOB
JAPTOBJPYXR	29-Aug-08 JAPTOB
JAPTOBUSDCR	29-Aug-08 JAPTOB
JAPTOBUSDMM	29-Aug-08 JAPTOB
JAPTOBUSDMR	29-Aug-08 JAPTOB
JAPTOBUSDXR	29-Aug-08 JAPTOB

Janus Cap Gp Inc	4B812Z	SNRFOR	EUR	MM	Composite
Janus Cap Gp Inc	4B812Z	SNRFOR	EUR	MR	Composite
Janus Cap Gp Inc	4B812Z	SNRFOR	GBP	MR	Composite
Janus Cap Gp Inc	4B812Z	SNRFOR	JPY	MR	Composite
Janus Cap Gp Inc	4B812Z	SNRFOR	USD	CR	Composite
Janus Cap Gp Inc	4B812Z	SNRFOR	USD	MM	Composite
Janus Cap Gp Inc	4B812Z	SNRFOR	USD	MR	Composite
Janus Cap Gp Inc	4B812Z	SNRFOR	USD	XR	Composite
Japan	4B818G	SNRFOR	EUR	CR	Composite
Japan	4B818G	SNRFOR	EUR	MM	Composite
Japan	4B818G	SNRFOR	EUR	MR	Composite
Japan	4B818G	SNRFOR	GBP	CR	Composite
Japan	4B818G	SNRFOR	JPY	CR	Composite
Japan	4B818G	SNRFOR	JPY	MM	Composite
Japan	4B818G	SNRFOR	JPY	MR	Composite
Japan	4B818G	SNRFOR	JPY	XR	Composite
Japan	4B818G	SNRFOR	TWD	CR	Composite
Japan	4B818G	SNRFOR	USD	CR	Composite
Japan	4B818G	SNRFOR	USD	MM	Composite
Japan	4B818G	SNRFOR	USD	MR	Composite
Japan	4B818G	SNRFOR	USD	XR	Composite
Japan Airls Corp	JL8606	SNRFOR	EUR	CR	Composite
Japan Airls Corp	JL8606	SNRFOR	JPY	CR	Composite
Japan Airls Corp	JL8606	SNRFOR	JPY	MR	Composite
Japan Airls Corp	JL8606	SNRFOR	JPY	XR	Composite
Japan Airls Corp	JL8606	SNRFOR	USD	CR	Composite
Japan Airls Corp	JL8606	SNRFOR	USD	MR	Composite
Japan Airls Corp	JL8606	SNRFOR	USD	XR	Composite
Japan Airls Intl Co Ltd	JL860F	SNRFOR	EUR	CR	Composite
Japan Airls Intl Co Ltd	JL860F	SNRFOR	JPY	CR	Composite
Japan Airls Intl Co Ltd	JL860F	SNRFOR	JPY	MR	Composite
Japan Airls Intl Co Ltd	JL860F	SNRFOR	JPY	XR	Composite
Japan Airls Intl Co Ltd	JL860F	SNRFOR	USD	CR	Composite
Japan Airls Intl Co Ltd	JL860F	SNRFOR	USD	MR	Composite
Japan Airls Intl Co Ltd	JL860F	SNRFOR	USD	XR	Composite
Japan Bk for Intl Cooperation	4B814C	SNRFOR	JPY	CR	Composite
Japan Bk for Intl Cooperation	4B814C	SNRFOR	USD	CR	Composite
Japan Bk for Intl Cooperation	4B814C	SNRFOR	USD	MR	Composite
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	EUR	CR	Composite
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	JPY	CR	Composite
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	JPY	MR	Composite
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	JPY	XR	Composite
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	USD	CR	Composite
Japan Expwy Hldg & Debt Repayment Agy	JL9AC4	SNRFOR	USD	MR	Composite
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	EUR	CR	Composite
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	JPY	CR	Composite
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	JPY	XR	Composite
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	USD	CR	Composite
Japan Fin Corp for Mun Entpers	4B8166	SNRFOR	USD	XR	Composite
Japan Fin Corp For Small Business		SNRFOR	JPY	CR	Composite
Japan Fin Corp For Small Business		SNRFOR	USD	CR	Composite
Japan Pulp & Paper Co Ltd	JL9B8D	SNRFOR	JPY	CR	Composite
Japan Pulp & Paper Co Ltd	JL9B8D	SNRFOR	JPY	XR	Composite
Japan Radio Co Ltd	JL9BDA	SNRFOR	JPY	CR	Composite
Japan Radio Co Ltd	JL9BDA	SNRFOR	JPY	MR	Composite
Japan Radio Co Ltd	JL9BDA	SNRFOR	JPY	XR	Composite
Japan Real Estate Invt Corp	JL9C75	SNRFOR	JPY	CR	Composite
Japan Real Estate Invt Corp	JL9C75	SNRFOR	JPY	XR	Composite
Japan Stl Wks Ltd	JL9EB7	SNRFOR	JPY	CR	Composite
Japan Stl Wks Ltd	JL9EB7	SNRFOR	JPY	XR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	AUD	CR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	EUR	CR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	EUR	MM	Composite
Japan Tob Inc	JL9FEF	SNRFOR	EUR	MR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	GBP	CR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	GBP	MR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	JPY	CR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	JPY	MM	Composite
Japan Tob Inc	JL9FEF	SNRFOR	JPY	MR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	JPY	XR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	USD	CR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	USD	MM	Composite
Japan Tob Inc	JL9FEF	SNRFOR	USD	MR	Composite
Japan Tob Inc	JL9FEF	SNRFOR	USD	XR	Composite

0.16%	0.16%	0.24%	0.40%	0.36%	0.55%	0.62%	0.70%	2.25%
0.16%	0.16%	0.23%	0.40%	0.36%	0.54%	0.61%	0.70%	2.25%
0.16%	0.16%	0.23%	0.40%	0.36%	0.54%	0.61%	0.70%	2.25%
0.16%	0.16%	0.24%	0.42%	0.36%	0.57%	0.64%	0.70%	2.25%
0.16%	0.16%	0.23%	0.40%	0.36%	0.54%	0.61%	0.70%	2.25%
0.06%	0.09%	0.11%	0.11%	0.13%	0.16%	0.19%	0.23%	0.31%
0.05%	0.08%	0.10%	0.11%	0.13%	0.15%	0.18%	0.22%	0.31%
0.05%	0.08%	0.10%	0.11%	0.12%	0.15%	0.18%	0.22%	0.31%
0.06%	0.09%	0.11%	0.11%	0.13%	0.16%	0.19%	0.23%	0.31%
0.06%	0.09%	0.11%	0.11%	0.13%	0.16%	0.19%	0.23%	0.31%
0.06%	0.08%	0.11%	0.10%	0.13%	0.15%	0.18%	0.22%	0.31%
0.06%	0.09%	0.11%	0.11%	0.13%	0.16%	0.19%	0.23%	0.31%
0.05%	0.08%	0.10%	0.11%	0.13%	0.15%	0.18%	0.22%	0.31%
0.05%	0.08%	0.10%	0.11%	0.12%	0.15%	0.18%	0.22%	0.31%
4.81%	4.89%	5.24%	5.77%	6.10%	6.69%	6.04%	6.98%	7.16%
4.63%	4.65%	5.09%	5.51%	5.92%	5.89%	6.58%	6.85%	7.16%
3.52%	3.52%	3.85%	4.13%	4.44%	4.42%	4.93%	5.14%	7.16%
4.81%	4.89%	5.24%	5.77%	6.10%	6.69%	6.04%	6.98%	7.16%
4.64%	4.72%	5.04%	5.48%	5.64%	6.14%	5.73%	6.63%	7.16%
3.66%	3.73%	3.98%	4.32%	4.45%	4.85%	4.53%	5.23%	7.16%
4.64%	4.85%	5.27%	5.31%	5.73%	5.89%	6.31%	6.55%	6.30%
3.67%	3.79%	3.95%	4.09%	4.41%	4.51%	4.73%	5.18%	4.73%
4.47%	4.72%	5.27%	5.27%	5.68%	5.85%	6.32%	6.32%	6.30%
4.47%	4.72%	5.27%	5.27%	5.68%	5.85%	6.32%	6.32%	6.30%
	0.13%	0.17%	0.19%	0.22%	0.25%			
0.12%	0.13%	0.15%	0.20%	0.22%	0.26%	0.32%	0.41%	0.50%
0.12%	0.13%	0.11%	0.15%	0.22%	0.20%	0.32%	0.31%	0.50%
0.12%	0.13%	0.15%	0.20%	0.22%	0.26%	0.32%	0.41%	0.50%
	0.10%	0.11%		0.15%	0.20%		0.36%	
	0.10%	0.11%		0.15%	0.20%		0.36%	
	0.10%	0.11%		0.15%	0.22%		0.36%	
	0.10%	0.11%		0.15%	0.17%		0.36%	
					0.14%			
			0.45%	0.54%	0.56%	0.67%	0.78%	
			0.45%	0.54%	0.56%	0.67%	0.78%	
	0.32%	0.38%	0.42%	0.49%	0.56%	0.64%	0.97%	
	0.32%	0.38%	0.42%	0.49%	0.56%	0.64%	0.97%	
0.39%	0.56%	0.66%	0.73%	0.86%	0.95%			
0.39%	0.56%	0.66%	0.56%	0.67%	0.95%			
					0.40%			
0.14%	0.25%	0.37%	0.44%	0.50%	0.54%	0.59%	0.66%	0.73%
0.14%	0.25%	0.37%	0.44%	0.50%	0.53%	0.60%	0.68%	0.73%
0.14%	0.24%	0.35%	0.42%	0.48%	0.51%	0.57%	0.65%	0.73%
0.14%	0.25%	0.37%	0.44%	0.50%	0.53%	0.60%	0.68%	0.73%
0.14%	0.24%	0.35%	0.41%	0.47%	0.51%	0.57%	0.64%	0.73%
0.14%	0.25%	0.38%	0.43%	0.49%	0.53%	0.58%	0.66%	0.73%
0.14%	0.24%	0.38%	0.42%	0.47%	0.51%	0.55%	0.64%	0.70%
0.14%	0.19%	0.30%	0.32%	0.37%	0.40%	0.43%	0.50%	0.55%
0.14%	0.25%	0.37%	0.44%	0.50%	0.53%	0.60%	0.68%	0.73%
0.14%	0.24%	0.35%	0.41%	0.47%	0.51%	0.57%	0.64%	0.73%

0.88%	1.02%	40.00%	NR	CCC	CCC	CCC
0.88%	1.02%	40.00%	NR	B	B	B
0.88%	1.02%	40.00%	NR	B	B	B
		40.00%				
0.88%	1.02%	40.00%	NR	CCC	CCC	CCC
		40.00%				
0.88%	1.02%	40.00%	NR	B	B	B
		40.00%				
0.26%	0.30%	32.50%	BB	A	A	A
0.26%	0.30%	30%	B	BBB	BBB	BBB
0.26%	0.30%	33.18%	B	BBB	BBB	BBB
0.26%	0.30%	32.50%	BB	A	A	A
0.26%	0.30%	36.25%	CCC	BBB	BB	BBB
0.26%	0.30%	33.18%	CCC	BB	BB	BB
		33.18%				
		33.18%				
		32.50%				
0.26%	0.30%	32.50%	BB	A	A	A
0.26%	0.30%	30%	B	BBB	BBB	BBB
0.26%	0.30%	33.18%	B	BBB	BBB	BBB
		33.18%				
7.37%	7.64%	35.67%	A	A	BBB	BBB
7.37%	7.64%	37%	BBB	BBB	BBB	BBB
		32.71%				
7.37%	7.64%	32.71%	BB	B	BB	BB
7.37%	7.64%	35.67%	A	A	BBB	BBB
7.37%	7.64%	32.71%	BBB	BBB	BB	BB
7.37%	7.64%	32.71%	BBB	BBB	BB	BB
		34.17%				
6.42%	6.15%	35.00%	A	BBB	A	BBB
		34.17%				
4.81%	6.15%	34.17%	BB	BB	BBB	BB
6.43%	6.15%	34.17%	BB	B	BB	B
		34.17%				
6.43%	6.15%	34.17%	BB	B	BB	B
		35%				
		35%		NR	NR	NR
		35%				
		25%				
0.52%	0.53%	25%	NR	NR	BB	BBB
		25%				
0.52%	0.53%	25%	NR	NR	B	BB
0.52%	0.53%	25%	NR	NR	CCC	B
		25%				
		35%				
		35%		NR	NR	
		35%		NR	NR	
		35%		NR	NR	
		35%		NR	NR	
		32.50%				
		32.50%				
		25%				NR
		25%				NR
		27.50%		NR	NR	NR
		27.50%				
		27.50%		NR	NR	NR
		40%	NR	NR	NR	BBB
		40%	NR	NR	NR	BB
		32.50%				
		32.50%				
0.79%	0.80%	37.86%	NR	BB	B	BBB
0.79%	0.80%	40%	NR	A	A	A
0.79%	0.80%	37.86%	NR	BBB	BBB	BBB
		37.86%				
0.79%	0.80%	40%	NR	A	A	A
0.79%	0.80%	37.86%	NR	BBB	BBB	BBB
0.78%	0.80%	36.25%	NR	A	BB	AA
0.75%	0.80%	37.86%	NR	BBB	B	A
		37.86%				
0.59%	0.80%	37.86%	NR	BBB	B	A
0.79%	0.80%	40%	NR	A	A	A
		37.86%				
0.79%	0.80%	37.86%	NR	BBB	BBB	BBB
		37.86%				

NR	CCC	CCC	NR	NR	NR
NR	B	B	NR	NR	NR
NR	B	B	NR	NR	NR
NR	CCC	CCC	NR	NR	NR
NR	B	B	NR	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
A	A	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BB	B	B	B	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BBB	BB	BB	BBB	A
B	BB	B	B	BB	BBB
CCC	B	CCC	CCC	B	BB
CCC	B	CCC	CCC	B	BB
NR	NR				
NR	BBB	NR	BBB	NR	NR
NR	BB	NR	BB	NR	NR
NR	B	NR	B	NR	NR
NR	B		NR		
NR	B		NR		
NR	BB		NR		
NR	BB		NR		
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	NR				
BB	NR				
	NR				
B	B	BBB	BBB	B	BB
BBB	A	A	A	B	BB
BB	BBB	BBB	BBB	B	BB
BBB	A	A	A	B	BB
BB	BBB	BBB	BBB	B	BB
A	BBB	AA	AA	BBB	A
BBB	BB	A	A	BB	BBB
BBB	BB	A	A	BB	BBB
BBB	A	A	A	B	BB
BB	BBB	BBB	BBB	B	BB

NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	10	Government	Asia	Japan
NR	BBB	10	Government	Asia	Japan
NR	BBB	3	Government	Asia	Japan
NR	BBB	10	Government	Asia	Japan
NR	BBB	4	Government	Asia	Japan
NR	BBB	4	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
NR	BBB	10	Government	Asia	Japan
NR	BBB	10	Government	Asia	Japan
NR	BBB	3	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	BBB	3	Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
NR	BBB	3	Consumer Services	Asia	Japan
NR	BBB	4	Consumer Services	Asia	Japan
NR	BBB	4	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
NR	NR	4	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	NR	4	Government	Asia	Japan
NR	NR	4	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
NR	A	5	Consumer Goods	Asia	Japan
NR	A	5	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	A	5	Consumer Goods	Asia	Japan
NR	A	5	Consumer Goods	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
NR	A	5	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	A	5	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan

BBB	AA	Thin	DocAdj	DocAdj	DocAdj	Thin
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	Thin
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier
AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier
AA	AA					
AA	AA					
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
AA	AA					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
AA	AA					
AA	AA	Thin	Thin	DocAdj	DocAdj	Thin
AA	AA	Thin	Thin	Entity Tier	Entity Tier	Thin
AA	AA					
AA	AA					
AA	AA		Thin	Thin		Thin
AA	AA		Thin	Thin		Thin
AA	AA		Thin	Thin		Thin
AA	AA		Thin	Thin		Thin
AAA	AA					
AAA	AA					
	A				Thin	Thin
	A				Thin	Thin
	AA		Thin	Thin	Thin	Thin
	AA					
	AA		Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
AA	AA	Thin	Thin	Thin	DocAdj	DocAdj
	AA					
	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					

DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Thin					
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
Entity Tier		Thin			
Entity Tier		Thin			
DocAdj		Thin			
DocAdj		Thin			
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin

Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier

ALCUSDXR	29-Aug-08 ALC
ALCUSDMR	29-Aug-08 ALC
ALCUSDXR	29-Aug-08 ALC
JARMATEURCR	29-Aug-08 JARMAT
JARMATEURMM	29-Aug-08 JARMAT
JARMATUSDCR	29-Aug-08 JARMAT
JARMATUSDMM	29-Aug-08 JARMAT
JARMATUSDMR	29-Aug-08 JARMAT
JARDIN-FinUSDCR	29-Aug-08 JARDIN-Fin
JARDIN-FinUSDMM	29-Aug-08 JARDIN-Fin
JARDIN-FinUSDXR	29-Aug-08 JARDIN-Fin
JARDINAUDCR	29-Aug-08 JARDIN
JARDINAUDMR	29-Aug-08 JARDIN
JARDINCHFCR	29-Aug-08 JARDIN
JARDINEURCR	29-Aug-08 JARDIN
JARDINEURMM	29-Aug-08 JARDIN
JARDINEURMR	29-Aug-08 JARDIN
JARDINJPYMR	29-Aug-08 JARDIN
JARDINUSDCR	29-Aug-08 JARDIN
JARDINUSDMM	29-Aug-08 JARDIN
JARDINUSDMR	29-Aug-08 JARDIN
JBHTEURCR	29-Aug-08 JBHT
JBHTEURMM	29-Aug-08 JBHT
JBHTEURMR	29-Aug-08 JBHT
JBHTEURXR	29-Aug-08 JBHT
JBHTUSDCR	29-Aug-08 JBHT
JBHTUSDMM	29-Aug-08 JBHT
JBHTUSDMR	29-Aug-08 JBHT
JBHTUSDXR	29-Aug-08 JBHT
JDSEURMM	29-Aug-08 JDS
JDSEURMR	29-Aug-08 JDS
JDSUSDMM	29-Aug-08 JDS
JDSUSDMR	29-Aug-08 JDS
JDSUSDXR	29-Aug-08 JDS
PJCUSDMR	29-Aug-08 PJC
PJCUSDXR	29-Aug-08 PJC
PJCUSDMR	29-Aug-08 PJC
PJCUSDXR	29-Aug-08 PJC
JEFEURCR	29-Aug-08 JEF
JEFEURMR	29-Aug-08 JEF
JEFEURXR	29-Aug-08 JEF
JEFUSDMR	29-Aug-08 JEF
JEFUSDXR	29-Aug-08 JEF
JBLUAUDXR	29-Aug-08 JBLU
JBLUEURMM	29-Aug-08 JBLU
JBLUEURMR	29-Aug-08 JBLU
JBLUEURXR	29-Aug-08 JBLU
JBLUILSXR	29-Aug-08 JBLU
JBLUJPYXR	29-Aug-08 JBLU
JBLUUSDCR	29-Aug-08 JBLU
JBLUUSDMM	29-Aug-08 JBLU
JBLUUSDMR	29-Aug-08 JBLU
JBLUUSDXR	29-Aug-08 JBLU
JFE-EngJPYCR	29-Aug-08 JFE-Eng
JFE-EngJPYMR	29-Aug-08 JFE-Eng
JFE-EngJPYXR	29-Aug-08 JFE-Eng
JFE-EngUSDCR	29-Aug-08 JFE-Eng
JFEHLDEURCR	29-Aug-08 JFEHLD
JFEHLDEURMM	29-Aug-08 JFEHLD
JFEHLDJPYCR	29-Aug-08 JFEHLD
JFEHLDJPYMR	29-Aug-08 JFEHLD
JFEHLDJPYXR	29-Aug-08 JFEHLD
JFEHLDUSDCR	29-Aug-08 JFEHLD
JFEHLDUSDMM	29-Aug-08 JFEHLD
JFEHLD-JFEEURCR	29-Aug-08 JFEHLD-JFE
JFEHLD-JFEEURMM	29-Aug-08 JFEHLD-JFE
JFEHLD-JFEEURMR	29-Aug-08 JFEHLD-JFE
JFEHLD-JFEJPYCR	29-Aug-08 JFEHLD-JFE
JFEHLD-JFEJPYMR	29-Aug-08 JFEHLD-JFE
JFEHLD-JFEJPYXR	29-Aug-08 JFEHLD-JFE
JFEHLD-JFEUSDCR	29-Aug-08 JFEHLD-JFE
JFEHLD-JFEUSDMM	29-Aug-08 JFEHLD-JFE
JGSUSDCR	29-Aug-08 JGS
JGSUSDMR	29-Aug-08 JGS

Jarden Corp	4B8219	SECDOM	USD	XR	Composite
Jarden Corp	4B8219	SNRFOR	USD	MR	Composite
Jarden Corp	4B8219	SNRFOR	USD	XR	Composite
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	EUR	CR	Composite
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	EUR	MM	Composite
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	USD	CR	Composite
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	USD	MM	Composite
Jardine Matheson Hldgs Ltd	4B8226	SNRFOR	USD	MR	Composite
Jardine Strategic Fin Ltd	4B8228	SNRFOR	USD	CR	Composite
Jardine Strategic Fin Ltd	4B8228	SNRFOR	USD	MM	Composite
Jardine Strategic Fin Ltd	4B8228	SNRFOR	USD	XR	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	AUD	CR	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	AUD	MR	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	CHF	CR	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	EUR	CR	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	EUR	MM	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	EUR	MR	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	JPY	MR	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	USD	CR	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	USD	MM	Composite
Jardine Strategic Hldgs Ltd	4B822A	SNRFOR	USD	MR	Composite
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	EUR	CR	Composite
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	EUR	MM	Composite
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	EUR	MR	Composite
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	EUR	XR	Composite
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	USD	CR	Composite
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	USD	MM	Composite
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	USD	MR	Composite
JB HUNT Transp SERVICES INC	489BBD	SNRFOR	USD	XR	Composite
JDS Uniphase Corp	4AC73L	SNRFOR	EUR	MM	Composite
JDS Uniphase Corp	4AC73L	SNRFOR	EUR	MR	Composite
JDS Uniphase Corp	4AC73L	SNRFOR	USD	MM	Composite
JDS Uniphase Corp	4AC73L	SNRFOR	USD	MR	Composite
JDS Uniphase Corp	4AC73L	SNRFOR	USD	XR	Composite
Jean Coutu Group PJC Inc	4B936V	SNRFOR	USD	MR	Composite
Jean Coutu Group PJC Inc	4B936V	SNRFOR	USD	XR	Composite
Jean Coutu Group PJC Inc	4B936V	SUBLT2	USD	MR	Composite
Jean Coutu Group PJC Inc	4B936V	SUBLT2	USD	XR	Composite
Jefferies Gp Inc	4B954A	SNRFOR	EUR	CR	Composite
Jefferies Gp Inc	4B954A	SNRFOR	EUR	MR	Composite
Jefferies Gp Inc	4B954A	SNRFOR	EUR	XR	Composite
Jefferies Gp Inc	4B954A	SNRFOR	USD	MR	Composite
Jefferies Gp Inc	4B954A	SNRFOR	USD	XR	Composite
JetBlue Awys Corp	4BE857	SNRFOR	AUD	XR	Composite
JetBlue Awys Corp	4BE857	SNRFOR	EUR	MM	Composite
JetBlue Awys Corp	4BE857	SNRFOR	EUR	MR	Composite
JetBlue Awys Corp	4BE857	SNRFOR	EUR	XR	Composite
JetBlue Awys Corp	4BE857	SNRFOR	ILS	XR	Composite
JetBlue Awys Corp	4BE857	SNRFOR	JPY	XR	Composite
JetBlue Awys Corp	4BE857	SNRFOR	USD	CR	Composite
JetBlue Awys Corp	4BE857	SNRFOR	USD	MM	Composite
JetBlue Awys Corp	4BE857	SNRFOR	USD	MR	Composite
JetBlue Awys Corp	4BE857	SNRFOR	USD	XR	Composite
JFE Engr Corp	68AHA9	SNRFOR	JPY	CR	Composite
JFE Engr Corp	68AHA9	SNRFOR	JPY	MR	Composite
JFE Engr Corp	68AHA9	SNRFOR	JPY	XR	Composite
JFE Engr Corp	68AHA9	SNRFOR	USD	CR	Composite
JFE Hldgs Inc	JLA98T	SNRFOR	EUR	CR	Composite
JFE Hldgs Inc	JLA98T	SNRFOR	EUR	MM	Composite
JFE Hldgs Inc	JLA98T	SNRFOR	JPY	CR	Composite
JFE Hldgs Inc	JLA98T	SNRFOR	JPY	MR	Composite
JFE Hldgs Inc	JLA98T	SNRFOR	JPY	XR	Composite
JFE Hldgs Inc	JLA98T	SNRFOR	USD	CR	Composite
JFE Hldgs Inc	JLA98T	SNRFOR	USD	MM	Composite
JFE Stl Corp	4CE99E	SNRFOR	EUR	CR	Composite
JFE Stl Corp	4CE99E	SNRFOR	EUR	MM	Composite
JFE Stl Corp	4CE99E	SNRFOR	EUR	MR	Composite
JFE Stl Corp	4CE99E	SNRFOR	JPY	CR	Composite
JFE Stl Corp	4CE99E	SNRFOR	JPY	MR	Composite
JFE Stl Corp	4CE99E	SNRFOR	JPY	XR	Composite
JFE Stl Corp	4CE99E	SNRFOR	USD	CR	Composite
JFE Stl Corp	4CE99E	SNRFOR	USD	MM	Composite
JG Summit Hldgs Inc	YC8867	SNRFOR	USD	CR	Composite
JG Summit Hldgs Inc	YC8867	SNRFOR	USD	MR	Composite

			2.08%		2.45%			
					2.68%			
					2.68%			
	0.68%	0.89%	1.01%	1.19%	1.33%	1.41%	1.50%	1.53%
					0.31%			
					0.31%			
0.53%	0.58%	0.74%	1.20%	1.03%	1.22%	1.41%	1.50%	1.56%
0.53%	0.58%	0.74%	1.20%	1.03%	1.22%	1.41%	1.50%	1.56%
0.53%	0.58%	0.74%	1.20%	1.05%	1.20%	1.43%	1.53%	1.56%
0.53%	0.58%	0.74%	1.20%	1.05%	1.20%	1.43%	1.53%	1.56%
0.53%	0.57%	0.72%	1.15%	1.00%	1.21%	1.37%	1.46%	1.56%
0.53%	0.56%	0.71%	1.14%	0.99%	1.25%	1.35%	1.44%	1.56%
0.53%	0.58%	0.74%	1.20%	1.05%	1.20%	1.43%	1.53%	1.56%
0.53%	0.56%	0.71%	1.14%	0.99%	1.25%	1.35%	1.44%	1.56%
		0.78%	0.90%	0.98%	1.05%	1.13%	1.23%	
		0.78%	0.90%	0.98%	1.05%	1.13%	1.23%	
		0.78%	0.90%	0.98%	1.05%	1.13%	1.23%	
		0.78%	0.90%	0.98%	1.05%	1.13%	1.23%	
		0.78%	0.90%	0.98%	1.05%	1.13%	1.23%	
		0.78%	0.90%	0.98%	1.05%	1.13%	1.23%	
		0.78%	0.90%	0.98%	1.05%	1.13%	1.23%	
		0.78%	0.90%	0.98%	1.05%	1.13%	1.23%	
0.68%	0.63%	1.31%	2.81%	2.83%	3.27%	3.45%	3.77%	3.53%
0.68%	0.63%	1.31%	2.70%	2.73%	3.15%	3.45%	3.74%	3.40%
0.35%	0.41%	0.56%	0.62%	0.77%	0.99%	1.21%	1.33%	1.70%
0.34%	0.39%	0.55%	0.60%	0.73%	0.95%	1.17%	1.28%	1.70%
			1.25%	2.80%	3.47%	4.05%	4.54%	
			1.25%	2.80%	3.47%	4.05%	4.54%	
16.63%	20.08%	27.25%	24.73%	23.32%	22.08%	19.38%	17.33%	18.03%
16.63%	20.62%	28.06%	25.28%	24.21%	22.67%	19.71%	17.48%	18.03%
16.63%	20.83%	26.99%	25.15%	23.32%	21.85%	19.00%	16.84%	18.03%
16.63%	20.83%	26.99%	25.15%	23.32%	21.85%	19.00%	16.84%	18.03%
16.63%	20.62%	28.06%	25.28%	24.21%	22.67%	19.71%	17.48%	18.03%
16.63%	20.83%	26.99%	25.15%	23.32%	21.85%	19.00%	16.84%	18.03%
	0.18%	0.28%	0.30%	0.35%	0.40%	0.49%	0.56%	
0.18%	0.21%	0.26%	0.31%	0.37%	0.41%	0.46%	0.53%	
0.13%	0.15%	0.19%	0.23%	0.27%	0.31%	0.34%	0.40%	
0.17%	0.20%	0.25%	0.30%	0.36%	0.40%	0.44%	0.52%	
0.16%	0.24%	0.21%	0.31%	0.35%	0.40%	0.46%	0.53%	0.54%
0.16%	0.24%	0.21%	0.29%	0.33%	0.38%	0.44%	0.50%	0.54%
0.16%	0.24%	0.21%	0.31%	0.35%	0.40%	0.45%	0.52%	0.54%
0.16%	0.23%	0.19%	0.30%	0.34%	0.39%	0.43%	0.50%	0.54%
0.16%	0.18%	0.15%	0.24%	0.27%	0.30%	0.34%	0.39%	0.54%
0.16%	0.24%	0.21%	0.31%	0.35%	0.40%	0.46%	0.53%	0.54%
		1.85%	2.23%	2.41%	2.67%	2.89%	3.25%	
		1.85%	2.23%	2.41%	2.67%	2.89%	3.25%	

						NR
		67.50%				
		67.50%				
		40%				
		40%				
1.55%	1.59%	40%		NR	NR	NR
		40%				
		40%				
		35.00%				
		35.00%				
		35.00%				
1.61%	1.66%	38.57%	NR	BBB	BB	B
1.61%	1.66%	38.57%	NR	BBB	BB	B
1.61%	1.66%	38.00%	NR	A	A	BBB
1.61%	1.66%	38.00%	NR	A	A	BBB
1.61%	1.66%	38.57%	NR	A	BBB	BB
1.61%	1.66%	38.57%	NR	A	BBB	BB
		38.57%				
1.61%	1.66%	38.00%	NR	A	A	BBB
		38.57%				
1.61%	1.66%	38.57%	NR	A	BBB	BB
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		36.80%				
		36.80%				
		36.80%				
3.40%	3.24%	36.80%	NR	NR	NR	B
3.28%	3.24%	40%	NR	NR	NR	BB
		40%	BB	BB	B	BB
		40%	BB	BB	BB	BBB
		17.50%				NR
		17.50%				NR
		40%				
		40%				
		40%				
		40%				
		40%				
17.29%	17.03%	26.25%	NR	BB	BB	BB
		26.25%				
17.29%	17.03%	26.25%	NR	BBB	BBB	BBB
17.29%	17.03%	25%	NR	A	A	A
17.29%	17.03%	25%	NR	A	A	A
		26.25%				
		26.25%				
		26.25%				
17.29%	17.03%	26.25%	NR	BBB	BBB	BBB
17.29%	17.03%	25%	NR	A	A	A
		27.50%		NR	NR	BB
		27.50%				
		27.50%				
		27.50%				
		35.00%				
		35.00%				
0.79%		35.00%	A	A	A	A
		35.00%				
0.79%		35.00%	BBB	BBB	BBB	BBB
0.79%		35.00%	BB	BB	BB	BB
		35.00%				
0.55%	0.61%	35%	NR	BB	BB	A
		36.25%				
0.55%	0.61%	36.25%	NR	BB	BB	BBB
0.55%	0.61%	36.67%	NR	A	A	AA
0.52%	0.58%	36.25%	NR	BBB	BBB	A
0.41%	0.45%	36.25%	NR	BBB	BBB	A
0.55%	0.61%	35%	NR	BB	BB	A
		36.25%				
		22.50%			NR	NR
		22.50%			NR	NR

	NR				
	NR				
	NR				
NR	NR	NR	NR	NR	NR
	NR				
	NR				
BB	BBB	BBB	BBB	NR	NR
BB	BBB	BBB	BBB	NR	NR
BBB	A	AA	AA	NR	NR
BBB	A	AA	AA	NR	NR
BBB	A	A	A	NR	NR
BBB	A	A	A	NR	NR
BBB	A	AA	AA	NR	NR
BBB	A	A	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	NR	BB	BB	BB
BBB	BBB	NR	BB	BBB	BBB
B	BB	BBB	BB	NR	
BB	BB	BBB	BB	NR	
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
BB	BBB	BB	NR		
A	AA	A	AA		NR
BBB	A	BBB	A		NR
BB	BBB	BB	BBB		NR
A	A	BBB	A	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
A	A	BBB	A	NR	BBB
A	A	BBB	A	NR	BB
NR	NR	NR	NR		
NR	NR	NR	NR		

	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	Asia	Hong Kong
	NR		Consumer Goods	Asia	Hong Kong
NR	NR	2	Consumer Goods	Asia	Hong Kong
	NR		Consumer Goods	Asia	Hong Kong
	NR		Consumer Goods	Asia	Hong Kong
	NR	2	Industrials	Caribbean	British Virgin Islands
	NR	2	Industrials	Caribbean	British Virgin Islands
	NR		Industrials	Caribbean	British Virgin Islands
NR	BB	8	Industrials	N.Amer	Bermuda
NR	BB	8	Industrials	N.Amer	Bermuda
NR	BB	4	Industrials	N.Amer	Bermuda
NR	BB	4	Industrials	N.Amer	Bermuda
NR	BB	8	Industrials	N.Amer	Bermuda
NR	BB	4	Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	Bermuda
NR	BB	4	Industrials	N.Amer	Bermuda
	NR		Industrials	N.Amer	Bermuda
NR	BB	4	Industrials	N.Amer	Bermuda
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	3	Technology	N.Amer	United States
NR	BBB	3	Technology	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	Canada
	BBB	3	Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BB	5	Consumer Services	N.Amer	United States
NR	BB	5	Consumer Services	N.Amer	United States
NR	BB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BB	5	Consumer Services	N.Amer	United States
NR	BB	5	Consumer Services	N.Amer	United States
	BBB	4	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	A	6	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	A	6	Basic Materials	Asia	Japan
	A	6	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
BB	BB	3	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
BB	BB	4	Basic Materials	Asia	Japan
A	BB	8	Basic Materials	Asia	Japan
BBB	BB	8	Basic Materials	Asia	Japan
BBB	BB	8	Basic Materials	Asia	Japan
BB	BB	3	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR	2	Consumer Goods	Asia	Philippines
	NR	2	Consumer Goods	Asia	Philippines

B	BB				Thin	
B	BB					
B	BB					
	A					
	A					
	A		Thin	Thin	Thin	Thin
	A					
	A					
BBB	AA					
BBB	AA					
BBB	AA					
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
BBB	BBB			Thin	Thin	Thin
	BB					
	BB					
	BB					
	BB	Thin	Thin	Thin	DocAdj	DocAdj
	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
B	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
CCC	A				Thin	Thin
CCC	A				Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC					
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A		Thin	Thin	CcyGrp	CcyGrp
BB	A					
BB	A					
BB	A					
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
A	A	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A					
B	BB			Thin	Thin	Thin
B	BB			Thin	Thin	Thin

Thin					
Thin					
Thin					
Thin	Thin	Thin	Thin	Thin	Thin
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	Thin	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin			
CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj		Thin	
Entity Tier	Entity Tier	Entity Tier		Thin	
CcyGrp	DocAdj	CcyGrp	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	Thin	Entity Tier	Entity Tier
Thin	Thin	Thin			
Thin	Thin	Thin			

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin

JGCJPYCR	29-Aug-08 JGC
JGCJPYXR	29-Aug-08 JGC
JINSLJPYMM	29-Aug-08 JINSL
JINSLJPYMR	29-Aug-08 JINSL
JINSLJPYXR	29-Aug-08 JINSL
JINSLUSDCR	29-Aug-08 JINSL
JINSLUSDMM	29-Aug-08 JINSL
JINSLUSDMR	29-Aug-08 JINSL
JLGINUSDMR	29-Aug-08 JLGIN
JLGINUSDXR	29-Aug-08 JLGIN
JARMAT-JMHFinUSDCR	29-Aug-08 JARMAT-JMHFin
JARMAT-JMHFinUSDMR	29-Aug-08 JARMAT-JMHFin
DE-JohnDeCapAUDMR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapCADMR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapEURCR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapEURMM	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapEURMR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapGBPMR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapHKDMR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapJPYMR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapSGDMR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapUSDCR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapUSDMM	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapUSDMR	29-Aug-08 DE-JohnDeCap
DE-JohnDeCapUSDXR	29-Aug-08 DE-JohnDeCap
FXJAU-GpFinPtyEURMM	29-Aug-08 FXJAU-GpFinPty
FXJAU-GpFinPtyEURMR	29-Aug-08 FXJAU-GpFinPty
FXJAU-GpFinPtyUSDCR	29-Aug-08 FXJAU-GpFinPty
FXJAU-GpFinPtyUSDMM	29-Aug-08 FXJAU-GpFinPty
FXJAU-GpFinPtyUSDMR	29-Aug-08 FXJAU-GpFinPty
FXJAU-GpFinPtyUSDXR	29-Aug-08 FXJAU-GpFinPty
MALI-JHFAUDMR	29-Aug-08 MALI-JHF
MALI-JHFCHFMR	29-Aug-08 MALI-JHF
MALI-JHFEURCR	29-Aug-08 MALI-JHF
MALI-JHFEURMM	29-Aug-08 MALI-JHF
MALI-JHFEURMR	29-Aug-08 MALI-JHF
MALI-JHFEURXR	29-Aug-08 MALI-JHF
MALI-JHFGBPMR	29-Aug-08 MALI-JHF
MALI-JHFJPYMR	29-Aug-08 MALI-JHF
MALI-JHFNZDMR	29-Aug-08 MALI-JHF
MALI-JHFSGDCR	29-Aug-08 MALI-JHF
MALI-JHFSGDMR	29-Aug-08 MALI-JHF
MALI-JHFUSDCR	29-Aug-08 MALI-JHF
MALI-JHFUSDMM	29-Aug-08 MALI-JHF
MALI-JHFUSDMR	29-Aug-08 MALI-JHF
MALI-JHFUSDXR	29-Aug-08 MALI-JHF
MALI-LifeInsEURMR	29-Aug-08 MALI-LifeIns
MALI-LifeInsJPYMR	29-Aug-08 MALI-LifeIns
MALI-LifeInsUSDCR	29-Aug-08 MALI-LifeIns
MALI-LifeInsUSDMR	29-Aug-08 MALI-LifeIns
MALI-LifeInsUSDXR	29-Aug-08 MALI-LifeIns
JNJAUDMR	29-Aug-08 JNJ
JNJCHFMR	29-Aug-08 JNJ
JNJEURCR	29-Aug-08 JNJ
JNJEURMM	29-Aug-08 JNJ
JNJEURMR	29-Aug-08 JNJ
JNJEURXR	29-Aug-08 JNJ
JNJGBPMR	29-Aug-08 JNJ
JNJHKDMR	29-Aug-08 JNJ
JNJJPYMR	29-Aug-08 JNJ
JNJNZDMR	29-Aug-08 JNJ
JNJSGDMR	29-Aug-08 JNJ
JNJTWDMR	29-Aug-08 JNJ
JNJUSDCR	29-Aug-08 JNJ
JNJUSDMM	29-Aug-08 JNJ
JNJUSDMR	29-Aug-08 JNJ
JNJUSDXR	29-Aug-08 JNJ
JNJZARMR	29-Aug-08 JNJ
JCIAUDCR	29-Aug-08 JCI
JCIAUDMR	29-Aug-08 JCI
JCICADMR	29-Aug-08 JCI
JCIEURCR	29-Aug-08 JCI
JCIEURMM	29-Aug-08 JCI
JCIEURMR	29-Aug-08 JCI

JGC Corp	JL8FD9	SNRFOR	JPY	CR	Composite
JGC Corp	JL8FD9	SNRFOR	JPY	XR	Composite
Jindal Saw Ltd	YC88CX	SNRFOR	JPY	MM	Composite
Jindal Saw Ltd	YC88CX	SNRFOR	JPY	MR	Composite
Jindal Saw Ltd	YC88CX	SNRFOR	JPY	XR	Composite
Jindal Saw Ltd	YC88CX	SNRFOR	USD	CR	Composite
Jindal Saw Ltd	YC88CX	SNRFOR	USD	MM	Composite
Jindal Saw Ltd	YC88CX	SNRFOR	USD	MR	Composite
JLG Inds Inc	4AC831	SNRFOR	USD	MR	Composite
JLG Inds Inc	4AC831	SNRFOR	USD	XR	Composite
JMH Fin Ltd	GL6650	SNRFOR	USD	CR	Composite
JMH Fin Ltd	GL6650	SNRFOR	USD	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	AUD	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	CAD	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	EUR	CR	Composite
John Deere Cap Corp	UW6863	SNRFOR	EUR	MM	Composite
John Deere Cap Corp	UW6863	SNRFOR	EUR	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	GBP	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	HKD	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	JPY	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	SGD	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	USD	CR	Composite
John Deere Cap Corp	UW6863	SNRFOR	USD	MM	Composite
John Deere Cap Corp	UW6863	SNRFOR	USD	MR	Composite
John Deere Cap Corp	UW6863	SNRFOR	USD	XR	Composite
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	EUR	MM	Composite
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	EUR	MR	Composite
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	USD	CR	Composite
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	USD	MM	Composite
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	USD	MR	Composite
John Fairfax Gp Fin Pty Ltd	4BF8FG	SNRFOR	USD	XR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	AUD	MR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	CHF	MR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	EUR	CR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	EUR	MM	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	EUR	MR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	EUR	XR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	GBP	MR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	JPY	MR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	NZD	MR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	SGD	CR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	SGD	MR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	USD	CR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	USD	MM	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	USD	MR	Composite
John Hancock Finl Services Inc	4F115W	SNRFOR	USD	XR	Composite
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	EUR	MR	Composite
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	JPY	MR	Composite
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	USD	CR	Composite
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	USD	MR	Composite
JOHN HANCOCK LIFE Ins Co	4BF8FV	SNRFOR	USD	XR	Composite
Johnson & Johnson	4BF976	SNRFOR	AUD	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	CHF	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	EUR	CR	Composite
Johnson & Johnson	4BF976	SNRFOR	EUR	MM	Composite
Johnson & Johnson	4BF976	SNRFOR	EUR	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	EUR	XR	Composite
Johnson & Johnson	4BF976	SNRFOR	GBP	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	HKD	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	JPY	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	NZD	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	SGD	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	TWD	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	USD	CR	Composite
Johnson & Johnson	4BF976	SNRFOR	USD	MM	Composite
Johnson & Johnson	4BF976	SNRFOR	USD	MR	Composite
Johnson & Johnson	4BF976	SNRFOR	USD	XR	Composite
Johnson & Johnson	4BF976	SNRFOR	ZAR	MR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	AUD	CR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	AUD	MR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	CAD	MR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	EUR	CR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	EUR	MM	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	EUR	MR	Composite

0.30%	0.37%	0.42%	0.48%	0.58%	0.48%	0.56%	0.68%	
0.30%	0.37%	0.42%	0.48%	0.58%	0.48%	0.56%	0.68%	
			3.26%		3.68%			
			3.26%		3.68%			
			3.26%		3.68%			
			3.26%		3.68%			
			3.26%		3.68%			
			3.26%		3.68%			
		1.07%	1.21%	1.34%	1.47%			
		1.07%	1.21%	1.34%	1.47%			
0.34%	0.32%	0.39%	0.45%	0.49%	0.55%	0.58%	0.62%	0.71%
0.34%	0.33%	0.41%	0.47%	0.52%	0.58%	0.61%	0.65%	0.71%
0.34%	0.32%	0.39%	0.45%	0.50%	0.56%	0.58%	0.63%	0.71%
0.34%	0.32%	0.39%	0.45%	0.49%	0.56%	0.58%	0.62%	0.71%
0.34%	0.32%	0.39%	0.45%	0.49%	0.56%	0.58%	0.62%	0.71%
0.34%	0.32%	0.39%	0.45%	0.49%	0.55%	0.58%	0.62%	0.71%
0.34%	0.32%	0.39%	0.45%	0.49%	0.56%	0.58%	0.62%	0.71%
0.34%	0.33%	0.41%	0.47%	0.52%	0.58%	0.61%	0.65%	0.71%
0.34%	0.32%	0.39%	0.45%	0.49%	0.56%	0.58%	0.62%	0.71%
0.34%	0.31%	0.37%	0.43%	0.47%	0.53%	0.55%	0.60%	0.71%
	1.74%		2.43%		2.74%	2.86%	3.01%	
	1.74%		2.43%		2.74%	2.86%	3.01%	
0.24%	0.24%	0.27%	0.30%	0.35%	0.40%	0.51%	0.50%	0.48%
0.22%	0.23%	0.27%	0.30%	0.35%	0.40%	0.51%	0.47%	0.48%
0.22%	0.23%	0.27%	0.30%	0.35%	0.40%	0.51%	0.47%	0.48%
0.22%	0.23%	0.27%	0.30%	0.35%	0.40%	0.51%	0.47%	0.48%
0.24%	0.24%	0.27%	0.30%	0.35%	0.40%	0.51%	0.50%	0.48%
0.22%	0.23%	0.27%	0.30%	0.35%	0.40%	0.51%	0.47%	0.48%
0.22%	0.23%	0.27%	0.30%	0.35%	0.40%	0.51%	0.47%	0.48%
0.23%	0.25%	0.28%	0.32%	0.37%	0.42%	0.53%	0.50%	0.48%
0.22%	0.23%	0.27%	0.30%	0.35%	0.40%	0.51%	0.47%	0.48%
	0.18%	0.35%	0.33%	0.38%	0.40%	0.44%	0.47%	0.45%
	0.18%	0.35%	0.33%	0.38%	0.40%	0.44%	0.47%	0.45%
	0.18%	0.35%	0.33%	0.38%	0.40%	0.44%	0.47%	0.45%
	0.18%	0.35%	0.32%	0.38%	0.39%	0.42%	0.45%	0.45%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.10%	0.14%	0.15%	0.17%	0.20%	0.23%	0.26%	0.29%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.10%	0.14%	0.15%	0.17%	0.20%	0.23%	0.26%	0.29%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.07%	0.09%	0.14%	0.14%	0.16%	0.19%	0.22%	0.25%	0.28%
0.93%	0.85%	1.02%	1.16%	1.24%	1.39%	1.46%	1.50%	1.53%
0.93%	0.85%	1.02%	1.16%	1.24%	1.39%	1.46%	1.50%	1.53%
0.93%	0.85%	1.02%	1.16%	1.25%	1.40%	1.46%	1.50%	1.53%
0.93%	0.90%	1.07%	1.22%	1.31%	1.47%	1.53%	1.58%	1.61%
0.93%	0.85%	1.02%	1.16%	1.25%	1.40%	1.46%	1.50%	1.53%

		27.50%	NR	NR	NR	NR
		27.50%	NR	NR	NR	NR
		37.50%				NR
		37.50%				NR
		37.50%				NR
		37.50%				NR
		37.50%				NR
		37.50%				NR
		40%				
		40%				
		35%			NR	NR
		35%			NR	NR
0.78%	0.89%	40%	NR	BBB	BBB	BBB
		40%				
0.83%	0.94%	40%	NR	A	A	A
0.78%	0.90%	40%	NR	A	A	A
0.77%	0.89%	40%	NR	AA	AA	AA
		40%				
0.77%	0.89%	40%	NR	AA	AA	AA
0.78%	0.89%	40%	NR	BBB	BBB	BBB
0.77%	0.89%	40%	NR	AA	AA	AA
0.83%	0.94%	40%	NR	A	A	A
		40%				
0.77%	0.89%	40%	NR	AA	AA	AA
0.76%	0.86%	40%	NR	A	A	A
		40%				
		40%				
		40%		NR		NR
		40%				
		40%		NR		NR
		40%				
0.80%	0.81%	40%	B	BB	B	BB
0.80%	0.81%	40%	BBB	BBB	BB	BBB
		40%				
		40%				
0.80%	0.81%	40%	BBB	BBB	BB	BBB
		40%				
0.80%	0.81%	40%	BBB	BBB	BB	BBB
0.80%	0.81%	40%	B	BB	B	BB
0.80%	0.81%	40%	BBB	BBB	BB	BBB
		40%				
0.80%	0.81%	40%	BBB	BBB	BB	BBB
0.84%	0.81%	40%	BB	BBB	BB	BBB
		40%				
0.80%	0.81%	40%	BBB	BBB	BB	BBB
		40%				
		40%		NR	NR	BBB
		42.50%		NR	NR	B
		42.50%				
		40%		NR	NR	BBB
		42.50%		NR	NR	BB
0.30%	0.31%	40%	NR	B	B	BB
0.30%	0.31%	40%	NR	BBB	BBB	A
0.30%	0.31%	40%	NR	BB	BB	BBB
		40%				
0.30%	0.31%	40%	NR	BBB	BBB	A
		40%				
0.30%	0.31%	40%	NR	BBB	BBB	A
0.30%	0.31%	40%	NR	BBB	BBB	A
0.30%	0.31%	40%	NR	B	B	BB
0.30%	0.31%	40%	NR	BBB	BBB	A
0.30%	0.31%	40%	NR	BBB	BBB	A
		40%				
0.30%	0.31%	40%	NR	BB	BB	BBB
		40%				
0.30%	0.31%	40%	NR	BBB	BBB	A
		40%				
0.30%	0.31%	40%	NR	BBB	BBB	A
1.57%	1.65%	40%	NR	BBB	BBB	BBB
1.57%	1.65%	40%	NR	BBB	BBB	BBB
1.57%	1.65%	40%	NR	AA	AA	AA
1.65%	1.73%	40%	NR	A	A	A
		40%				
1.57%	1.65%	40%	NR	AA	AA	AA

NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
NR	NR				
NR	NR				
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
	NR	NR	NR		
	NR	NR	NR		
BB	BB	BB	BB	NR	B
A	BBB	A	BBB	NR	BBB
A	BBB	A	BBB	NR	BBB
A	BBB	A	BBB	NR	BBB
BB	BB	BB	BB	NR	B
A	BBB	A	BBB	NR	BBB
A	BBB	A	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
A	BBB	A	BBB	NR	BBB
NR	BBB	BBB	BBB	NR	
NR	B	B	B	NR	
NR	BBB	BBB	BBB	NR	
NR	BB	BB	BB	NR	
BBB	BB	BB	BBB	BB	NR
AA	A	A	AA	A	NR
A	BBB	BBB	A	BBB	NR
AA	A	A	AA	A	NR
AA	A	A	AA	A	NR
AA	A	A	AA	A	NR
BBB	BB	BB	BBB	BB	NR
AA	A	A	AA	A	NR
AA	A	A	AA	A	NR
A	BBB	BBB	A	BBB	NR
AA	A	A	AA	A	NR
AA	A	A	AA	A	NR
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Consumer Goods	Caribbean	British Virgin Islands
	NR	2	Consumer Goods	Caribbean	British Virgin Islands
BB	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	8	Industrials	N.Amer	United States
BBB	A	8	Industrials	N.Amer	United States
A	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	BBB	8	Industrials	N.Amer	United States
BB	BBB	8	Industrials	N.Amer	United States
A	BBB	8	Industrials	N.Amer	United States
BBB	A	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	BBB	8	Industrials	N.Amer	United States
BBB	BBB	8	Industrials	N.Amer	United States
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
NR	BBB	11	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	11	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
BB	A	11	Consumer Goods	N.Amer	United States
BB	A	11	Consumer Goods	N.Amer	United States
A	A	11	Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	A	11	Consumer Goods	N.Amer	United States

BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
	BB				Thin	
	BB				Thin	
	BB				Thin	
	BB				Thin	
	BB				Thin	
	BB				Thin	
BB	BB					
BB	BB					
	BBB			Thin	Thin	Thin
	BBB			Thin	Thin	Thin
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB					
	BB		Thin		Thin	
	BB					
	BB		Thin		Thin	
	BB					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA		Thin	Thin	CcyGrp	Thin
AA	AA		Thin	Thin	Entity Tier	Thin
AA	AA					
AA	AA		Thin	Thin	CcyGrp	Thin
AA	AA		Thin	Thin	DocAdj	Thin
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

JCIEURXR	29-Aug-08 JCI
JCIHKDMR	29-Aug-08 JCI
JCIJPYMR	29-Aug-08 JCI
JCISGDMR	29-Aug-08 JCI
JCITWDMR	29-Aug-08 JCI
JCIUSDCR	29-Aug-08 JCI
JCIUSDMM	29-Aug-08 JCI
JCIUSDMR	29-Aug-08 JCI
JCIUSDXR	29-Aug-08 JCI
JNYAUDMR	29-Aug-08 JNY
JNYAUDXR	29-Aug-08 JNY
JNYCADMR	29-Aug-08 JNY
JNYCHFMR	29-Aug-08 JNY
JNYEURCR	29-Aug-08 JNY
JNYEURMM	29-Aug-08 JNY
JNYEURMR	29-Aug-08 JNY
JNYEURXR	29-Aug-08 JNY
JNYGBPMR	29-Aug-08 JNY
JNYGBPXR	29-Aug-08 JNY
JNYHKDMR	29-Aug-08 JNY
JNYHKDXR	29-Aug-08 JNY
JNYJPYMR	29-Aug-08 JNY
JNYJPYXR	29-Aug-08 JNY
JNYSEKMR	29-Aug-08 JNY
JNYSEKXR	29-Aug-08 JNY
JNYSGDMR	29-Aug-08 JNY
JNYUSDCR	29-Aug-08 JNY
JNYUSDMM	29-Aug-08 JNY
JNYUSDMR	29-Aug-08 JNY
JNYUSDXR	29-Aug-08 JNY
HRZIQUSDCR	29-Aug-08 HRZIQ
HRZIQUSDMR	29-Aug-08 HRZIQ
HRZIQUSDXR	29-Aug-08 HRZIQ
JOYOBKJPYCR	29-Aug-08 JOYOBK
JOYOBKJPYXR	29-Aug-08 JOYOBK
JOYOBKUSDCR	29-Aug-08 JOYOBK
JPMAUDCR	29-Aug-08 JPM
JPMAUDMR	29-Aug-08 JPM
JPMCADMR	29-Aug-08 JPM
JPMCHFMR	29-Aug-08 JPM
JPMEURCR	29-Aug-08 JPM
JPMEURMM	29-Aug-08 JPM
JPMEURMR	29-Aug-08 JPM
JPMEURXR	29-Aug-08 JPM
JPMGBPCR	29-Aug-08 JPM
JPMGBPMR	29-Aug-08 JPM
JPMGBPXR	29-Aug-08 JPM
JPMHKDCR	29-Aug-08 JPM
JPMHKDMR	29-Aug-08 JPM
JPMJPYCR	29-Aug-08 JPM
JPMJPYMR	29-Aug-08 JPM
JPMSEKMR	29-Aug-08 JPM
JPMSGDMR	29-Aug-08 JPM
JPMTWDCR	29-Aug-08 JPM
JPMTWDMR	29-Aug-08 JPM
JPMUSDCR	29-Aug-08 JPM
JPMUSDMM	29-Aug-08 JPM
JPMUSDMR	29-Aug-08 JPM
JPMUSDXR	29-Aug-08 JPM
JPMAUDCR	29-Aug-08 JPM
JPMAUDMR	29-Aug-08 JPM
JPMCHFMR	29-Aug-08 JPM
JPMDKKMR	29-Aug-08 JPM
JPMEURCR	29-Aug-08 JPM
JPMEURMM	29-Aug-08 JPM
JPMEURMR	29-Aug-08 JPM
JPMGBPMR	29-Aug-08 JPM
JPMHKDCR	29-Aug-08 JPM
JPMHKDMR	29-Aug-08 JPM
JPMJPYMR	29-Aug-08 JPM
JPMSEKMR	29-Aug-08 JPM
JPMSGDCR	29-Aug-08 JPM
JPMSGDMR	29-Aug-08 JPM
JPMTWDMR	29-Aug-08 JPM

Johnson Ctls Inc	4BFB9C	SNRFOR	EUR	XR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	HKD	MR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	JPY	MR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	SGD	MR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	TWD	MR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	USD	CR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	USD	MM	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	USD	MR	Composite
Johnson Ctls Inc	4BFB9C	SNRFOR	USD	XR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	AUD	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	AUD	XR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	CAD	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	CHF	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	EUR	CR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	EUR	MM	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	EUR	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	EUR	XR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	GBP	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	GBP	XR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	HKD	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	HKD	XR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	JPY	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	JPY	XR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	SEK	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	SEK	XR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	SGD	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	USD	CR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	USD	MM	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	USD	MR	Composite
Jones Apparel Gp Inc	4C807B	SNRFOR	USD	XR	Composite
Joy Global Inc	4C927B	SNRFOR	USD	CR	Composite
Joy Global Inc	4C927B	SNRFOR	USD	MR	Composite
Joy Global Inc	4C927B	SNRFOR	USD	XR	Composite
Joyo Bk Ltd	JLAD95	SNRFOR	JPY	CR	Composite
Joyo Bk Ltd	JLAD95	SNRFOR	JPY	XR	Composite
Joyo Bk Ltd	JLAD95	SNRFOR	USD	CR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	AUD	CR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	AUD	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	CAD	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	CHF	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	EUR	CR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	EUR	MM	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	EUR	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	EUR	XR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	GBP	CR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	GBP	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	GBP	XR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	HKD	CR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	HKD	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	JPY	CR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	JPY	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	SEK	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	SGD	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	TWD	CR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	TWD	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	USD	CR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	USD	MM	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	USD	MR	Composite
JPMorgan Chase & Co	4C933G	SNRFOR	USD	XR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	AUD	CR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	AUD	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	CHF	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	DKK	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	EUR	CR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	EUR	MM	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	EUR	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	GBP	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	HKD	CR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	HKD	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	JPY	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	SEK	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	SGD	CR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	SGD	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	TWD	MR	Composite

0.93%	0.85%	1.02%	1.16%	1.25%	1.40%	1.46%	1.50%	1.53%
0.93%	0.85%	1.02%	1.16%	1.24%	1.39%	1.46%	1.50%	1.53%
0.93%	0.85%	1.02%	1.16%	1.25%	1.40%	1.46%	1.50%	1.53%
0.93%	0.90%	1.07%	1.22%	1.31%	1.47%	1.53%	1.58%	1.61%
0.93%	0.85%	1.02%	1.16%	1.25%	1.40%	1.46%	1.50%	1.53%
0.93%	0.82%	0.98%	1.11%	1.18%	1.35%	1.40%	1.45%	1.48%
2.70%	2.76%	3.16%	3.35%	3.65%	3.87%	3.83%	3.68%	3.66%
2.70%	2.76%	3.16%	3.23%	3.52%	3.73%	3.69%	3.54%	3.66%
2.70%	2.80%	3.18%	3.48%	3.71%	3.87%	3.73%	3.68%	3.65%
2.70%	2.80%	3.18%	3.48%	3.71%	3.87%	3.73%	3.68%	3.65%
2.88%	2.96%	3.37%	3.68%	3.91%	4.08%	3.93%	3.87%	3.90%
2.70%	2.80%	3.18%	3.48%	3.71%	3.87%	3.73%	3.68%	3.65%
2.63%	2.72%	3.09%	3.37%	3.57%	3.73%	3.57%	3.51%	3.65%
2.70%	2.80%	3.18%	3.48%	3.71%	3.87%	3.73%	3.68%	3.65%
2.63%	2.72%	3.09%	3.37%	3.57%	3.73%	3.57%	3.51%	3.65%
2.70%	2.80%	3.18%	3.48%	3.71%	3.87%	3.73%	3.68%	3.65%
2.63%	2.72%	3.09%	3.37%	3.57%	3.73%	3.57%	3.51%	3.65%
2.70%	2.76%	3.16%	3.41%	3.67%	3.83%	3.72%	3.65%	3.66%
2.70%	2.76%	3.16%	3.41%	3.67%	3.83%	3.72%	3.65%	3.66%
2.63%	2.72%	3.09%	3.37%	3.57%	3.73%	3.57%	3.51%	3.65%
2.70%	2.80%	3.18%	3.48%	3.71%	3.87%	3.73%	3.68%	3.65%
2.88%	2.96%	3.37%	3.68%	3.91%	4.08%	3.93%	3.87%	3.90%
2.70%	2.80%	3.18%	3.48%	3.71%	3.87%	3.73%	3.68%	3.65%
2.63%	2.72%	3.09%	3.37%	3.57%	3.73%	3.57%	3.51%	3.65%
0.40%	0.43%	0.50%	0.73%	0.65%	0.74%	0.84%	0.99%	1.10%
0.40%	0.43%	0.50%	0.73%	0.65%	0.74%	0.84%	0.99%	1.10%
0.43%	0.47%	0.62%	0.67%	0.75%	0.74%	0.79%	0.86%	0.96%
0.43%	0.47%	0.62%	0.67%	0.75%	0.74%	0.79%	0.86%	0.96%
0.43%	0.47%	0.62%	0.67%	0.75%	0.74%	0.79%	0.86%	0.96%
0.67%	0.73%	0.89%	0.98%	1.09%	1.11%	1.12%	1.13%	1.20%
0.67%	0.70%	0.84%	0.93%	1.04%	1.11%	1.12%	1.13%	1.20%
0.67%	0.72%	0.85%	0.95%	1.04%	1.11%	1.12%	1.13%	1.20%
0.67%	0.72%	0.85%	0.95%	1.04%	1.11%	1.12%	1.13%	1.20%
0.71%	0.77%	0.90%	1.00%	1.10%	1.17%	1.18%	1.19%	1.27%
0.68%	0.74%	0.86%	0.96%	1.05%	1.13%	1.13%	1.14%	1.21%
0.67%	0.72%	0.85%	0.95%	1.04%	1.11%	1.12%	1.13%	1.20%
0.71%	0.77%	0.90%	1.00%	1.10%	1.17%	1.18%	1.19%	1.27%
0.67%	0.72%	0.85%	0.95%	1.04%	1.11%	1.12%	1.13%	1.20%
0.67%	0.75%	0.89%	0.98%	1.10%	1.17%	1.18%	1.13%	1.20%
0.67%	0.71%	0.85%	0.93%	1.05%	1.11%	1.12%	1.13%	1.20%
0.67%	0.72%	0.85%	0.95%	1.04%	1.11%	1.12%	1.13%	1.20%
0.67%	0.72%	0.85%	0.95%	1.04%	1.11%	1.12%	1.13%	1.20%
0.71%	0.77%	0.90%	1.00%	1.10%	1.17%	1.18%	1.19%	1.27%
0.71%	0.77%	0.90%	1.00%	1.10%	1.17%	1.18%	1.19%	1.27%
0.68%	0.74%	0.86%	0.96%	1.05%	1.13%	1.13%	1.14%	1.21%
0.67%	0.72%	0.85%	0.95%	1.04%	1.11%	1.12%	1.13%	1.20%
0.65%	0.70%	0.82%	0.92%	1.01%	1.07%	1.08%	1.09%	1.16%
1.02%	1.13%	1.29%	1.39%	1.52%	1.57%	1.58%	1.57%	1.61%
1.02%	1.13%	1.29%	1.39%	1.52%	1.57%	1.58%	1.57%	1.61%
1.02%	1.13%	1.29%	1.38%	1.52%	1.58%	1.58%	1.57%	1.61%
1.07%	1.19%	1.36%	1.46%	1.60%	1.66%	1.67%	1.66%	1.70%
1.03%	1.14%	1.30%	1.40%	1.53%	1.59%	1.60%	1.59%	1.63%
1.02%	1.13%	1.29%	1.38%	1.52%	1.58%	1.58%	1.57%	1.61%
1.02%	1.13%	1.29%	1.38%	1.52%	1.58%	1.58%	1.57%	1.61%
1.07%	1.19%	1.36%	1.46%	1.60%	1.66%	1.67%	1.66%	1.70%
1.02%	1.13%	1.29%	1.38%	1.52%	1.58%	1.58%	1.57%	1.61%
1.02%	1.13%	1.29%	1.39%	1.52%	1.57%	1.58%	1.57%	1.61%
1.02%	1.13%	1.29%	1.38%	1.52%	1.58%	1.58%	1.57%	1.61%
1.07%	1.19%	1.36%	1.46%	1.60%	1.66%	1.67%	1.66%	1.70%
1.02%	1.13%	1.29%	1.38%	1.52%	1.58%	1.58%	1.57%	1.61%
1.02%	1.13%	1.29%	1.38%	1.52%	1.58%	1.58%	1.57%	1.61%

		40%				
1.57%	1.65%	40%	NR	AA	AA	AA
1.57%	1.65%	40%	NR	BBB	BBB	BBB
1.57%	1.65%	40%	NR	AA	AA	AA
		40%				
1.65%	1.73%	40%	NR	A	A	A
		40%				
1.57%	1.65%	40%	NR	AA	AA	AA
1.51%	1.59%	40%	NR	A	A	A
3.73%	4.35%	40%	BBB	BBB	BBB	A
3.73%	4.35%	40%	BBB	BBB	BBB	BBB
3.77%	4.41%	40%	A	A	AA	AA
3.77%	4.41%	40%	A	A	AA	AA
3.96%	4.63%	40%	A	A	A	A
		40%				
3.77%	4.41%	40%	A	A	AA	AA
3.71%	4.08%	40%	A	A	A	AA
3.77%	4.41%	40%	A	A	AA	AA
3.71%	4.08%	40%	A	A	A	AA
3.77%	4.41%	40%	A	A	AA	AA
3.71%	4.08%	40%	A	A	A	AA
3.73%	4.35%	40%	BBB	BBB	BBB	BBB
3.73%	4.35%		BBB	BBB	BBB	BBB
		40%				
3.71%	4.08%	40%	A	A	A	AA
3.77%	4.41%	40%	A	A	AA	AA
3.96%	4.63%	40%	A	A	A	A
		40%				
3.77%	4.41%	40%	A	A	AA	AA
3.71%	4.08%	40%	A	A	A	AA
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
0.98%	1.00%	21%	NR	NR	CCC	CCC
0.98%	1.00%	21%	NR	NR	CCC	CCC
0.98%	1.00%	21%	NR	NR	CCC	CCC
1.24%	1.37%	40%	BB	BBB	BBB	BBB
1.24%	1.37%	40%	BB	A	A	A
1.24%	1.37%	40%	A	AAA	AA	AA
1.24%	1.37%	40%	A	AAA	AA	AA
1.31%	1.37%	40%	BBB	AA	A	A
1.26%	1.37%	40%	BBB	AA	A	A
1.24%	1.37%	40%	A	AAA	AA	AA
		40%				
1.31%	1.37%	40%	BBB	AA	A	A
1.24%	1.37%	40%	A	AAA	AA	AA
		40%				
		40%				
		40%				
1.24%	1.37%	40%	BB	BBB	BBB	BBB
1.24%	1.37%	40%	BB	A	A	A
1.24%	1.37%	40%	A	AAA	AA	AA
1.24%	1.37%	40%	A	AAA	AA	AA
1.31%	1.37%	40%	BBB	AA	A	A
		40%				
1.31%	1.37%	40%	BBB	AA	A	A
1.26%	1.37%	40%	BBB	AA	A	A
1.24%	1.37%	40%	A	AAA	AA	AA
1.20%	1.37%	40%	BBB	AA	A	A
1.69%	1.84%	21.30%	BB	BBB	BBB	BBB
1.69%	1.84%	22.00%	BB	BBB	BBB	BBB
1.69%	1.84%	21.30%	A	AA	AA	AA
		21.30%				
1.78%	1.94%	21.30%	BBB	A	A	A
1.71%	1.86%	21.30%	BBB	A	A	A
1.69%	1.84%	21.30%	A	AA	AA	AA
1.69%	1.84%	21.30%	A	AA	AA	AA
1.78%	1.94%	21.30%	BBB	A	A	A
1.69%	1.84%	21.30%	A	AA	AA	AA
1.69%	1.84%	22.67%	BB	BBB	BBB	BBB
1.69%	1.84%	21.30%	A	AA	AA	AA
1.78%	1.94%	21.30%	BBB	A	A	A
1.69%	1.84%	21.30%	A	AA	AA	AA
1.69%	1.84%	21.30%	A	AA	AA	AA

AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	A	A	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	BBB	BBB	BBB	BB
A	A	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	A	A	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
CCC	NR	NR	NR	NR	NR
CCC	NR	NR	NR	NR	NR
CCC	NR	NR	NR	NR	NR
BBB	A	A	BBB	BB	BB
A	A	A	BBB	BB	BB
AAA	AAA	AAA	AA	A	A
AAA	AAA	AAA	AA	A	A
AA	AA	AA	A	BBB	BBB
AA	AA	AA	A	BBB	BBB
AAA	AAA	AAA	AA	A	A
AA	AA	AA	A	BBB	BBB
AAA	AAA	AAA	AA	A	A

BBB	BBB	BBB	BBB	BB	BB
A	A	A	BBB	BB	BB
AAA	AAA	AAA	AA	A	A
AAA	AAA	AAA	AA	A	A
AA	AA	AA	A	BBB	BBB
AA	AA	AA	A	BBB	BBB
AA	AA	AA	A	BBB	BBB
AAA	AAA	AAA	AA	A	A
AA	AA	AA	A	BBB	BBB
BBB	BBB	A	BBB	BB	BB
BBB	BBB	A	BBB	BB	BB
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
A	A	AA	A	BBB	BBB
AA	AA	AAA	AA	A	A
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
AA	AA	AAA	AA	A	A
BBB	BBB	A	BBB	BB	BB
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
AA	AA	AAA	AA	A	A
AA	AA	AAA	AA	A	A

	NR	Consumer Goods	N.Amer	United States
A	A	11 Consumer Goods	N.Amer	United States
BB	A	11 Consumer Goods	N.Amer	United States
A	A	11 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	11 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	A	11 Consumer Goods	N.Amer	United States
BBB	BBB	3 Consumer Goods	N.Amer	United States
BB	A	3 Consumer Goods	N.Amer	United States
BB	A	3 Consumer Goods	N.Amer	United States
A	AA	11 Consumer Goods	N.Amer	United States
A	AA	11 Consumer Goods	N.Amer	United States
BBB	AA	13 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	AA	11 Consumer Goods	N.Amer	United States
A	A	9 Consumer Goods	N.Amer	United States
A	AA	11 Consumer Goods	N.Amer	United States
A	A	9 Consumer Goods	N.Amer	United States
A	AA	11 Consumer Goods	N.Amer	United States
A	A	9 Consumer Goods	N.Amer	United States
BB	AA	13 Consumer Goods	N.Amer	United States
BB	AA	13 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	A	9 Consumer Goods	N.Amer	United States
A	AA	11 Consumer Goods	N.Amer	United States
BBB	AA	13 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	AA	11 Consumer Goods	N.Amer	United States
A	A	9 Consumer Goods	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
NR	NR	2 Financials	Asia	Japan
NR	NR	2 Financials	Asia	Japan
NR	NR	2 Financials	Asia	Japan
NR	A	15 Financials	N.Amer	United States
NR	A	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
NR	AA	15 Financials	N.Amer	United States
BB	AA	11 Financials	N.Amer	United States
BB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States

A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
Entity Tier
CcyGrp

DocAdj

CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp

DocAdj
CcyGrp

DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
Entity Tier
CcyGrp
DocAdj
CcyGrp
CcyGrp

CcyGrp
Entity Tier
CcyGrp

DocAdj

CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

JPMUSDCR	29-Aug-08 JPM
JPMUSDMM	29-Aug-08 JPM
JPMUSDMR	29-Aug-08 JPM
JPMUSDXR	29-Aug-08 JPM
JPM-ChaseBkNAEURCR	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAEURMM	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAEURMR	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAGBPMR	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDCR	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDMR	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDXR	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAEURMR	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDCR	29-Aug-08 JPM-ChaseBkNA
JPM-ChaseBkNAUSDMR	29-Aug-08 JPM-ChaseBkNA
JSGPJPYCR	29-Aug-08 JSGP
JSGPJPYMR	29-Aug-08 JSGP
JSGPJPYXR	29-Aug-08 JSGP
JSGPUSDCR	29-Aug-08 JSGP
JSATJPYCR	29-Aug-08 JSAT
JSATJPYMR	29-Aug-08 JSAT
JSATJPYXR	29-Aug-08 JSAT
JSATUSDCR	29-Aug-08 JSAT
JSATBEURCR	29-Aug-08 JSATB
JSATBEURMM	29-Aug-08 JSATB
JSATBJPYCR	29-Aug-08 JSATB
JSATBJPYMR	29-Aug-08 JSATB
JSATBUSDCR	29-Aug-08 JSATB
JSATBUSDMR	29-Aug-08 JSATB
JSATBUSDXR	29-Aug-08 JSATB
BKCCEURCR	29-Aug-08 BKCC
BKCCGBPCR	29-Aug-08 BKCC
BKCCJPYCR	29-Aug-08 BKCC
BKCCUSDCR	29-Aug-08 BKCC
BKCCUSDMM	29-Aug-08 BKCC
BKCCUSDMR	29-Aug-08 BKCC
BKCCUSDXR	29-Aug-08 BKCC
GAZPRUAUDCR	29-Aug-08 GAZPRU
GAZPRUCADCR	29-Aug-08 GAZPRU
GAZPRUDKKCR	29-Aug-08 GAZPRU
GAZPRUEURCR	29-Aug-08 GAZPRU
GAZPRUEURMM	29-Aug-08 GAZPRU
GAZPRUEURMR	29-Aug-08 GAZPRU
GAZPRUEURXR	29-Aug-08 GAZPRU
GAZPRUGBPCR	29-Aug-08 GAZPRU
GAZPRUHKDCR	29-Aug-08 GAZPRU
GAZPRUJPYCR	29-Aug-08 GAZPRU
GAZPRUJPYMM	29-Aug-08 GAZPRU
GAZPRURUBCR	29-Aug-08 GAZPRU
GAZPRURUBMM	29-Aug-08 GAZPRU
GAZPRUSEKCR	29-Aug-08 GAZPRU
GAZPRUSGDCR	29-Aug-08 GAZPRU
GAZPRUTWDCR	29-Aug-08 GAZPRU
GAZPRUUSDCR	29-Aug-08 GAZPRU
GAZPRUUSDMM	29-Aug-08 GAZPRU
GAZPRUUSDMR	29-Aug-08 GAZPRU
GAZPRUUSDXR	29-Aug-08 GAZPRU
GAZPRU-GneftEURCR	29-Aug-08 GAZPRU-Gneft
GAZPRU-GneftEURMM	29-Aug-08 GAZPRU-Gneft
GAZPRU-GneftUSDCR	29-Aug-08 GAZPRU-Gneft
GAZPRU-GneftUSDMM	29-Aug-08 GAZPRU-Gneft
GAZPRU-GneftUSDMR	29-Aug-08 GAZPRU-Gneft
KAZTERUSDCR	29-Aug-08 KAZTER
KAZTERUSDXR	29-Aug-08 KAZTER
SEVEURCR	29-Aug-08 SEV
SEVEURMM	29-Aug-08 SEV
SEVRUBCR	29-Aug-08 SEV
SEVRUBMM	29-Aug-08 SEV
SEVUSDCR	29-Aug-08 SEV
SEVUSDMM	29-Aug-08 SEV
SEVUSDMR	29-Aug-08 SEV
UKRBNKEURCR	29-Aug-08 UKRBNK
UKRBNKEURMR	29-Aug-08 UKRBNK
UKRBNKUAHCR	29-Aug-08 UKRBNK
UKRBNKUSDCR	29-Aug-08 UKRBNK

JPMorgan Chase & Co	4C933G	SUBLT2	USD	CR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	USD	MM	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	USD	MR	Composite
JPMorgan Chase & Co	4C933G	SUBLT2	USD	XR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	EUR	CR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	EUR	MM	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	EUR	MR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	GBP	MR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	USD	CR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	USD	MR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SNRFOR	USD	XR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SUBLT2	EUR	MR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SUBLT2	USD	CR	Composite
JPMorgan Chase Bk Natl Assn	4C933D	SUBLT2	USD	MR	Composite
JS Group Corp	JLADAR	SNRFOR	JPY	CR	Composite
JS Group Corp	JLADAR	SNRFOR	JPY	MR	Composite
JS Group Corp	JLADAR	SNRFOR	JPY	XR	Composite
JS Group Corp	JLADAR	SNRFOR	USD	CR	Composite
JSAT Corp	JLADA7	SNRFOR	JPY	CR	Composite
JSAT Corp	JLADA7	SNRFOR	JPY	MR	Composite
JSAT Corp	JLADA7	SNRFOR	JPY	XR	Composite
JSAT Corp	JLADA7	SNRFOR	USD	CR	Composite
JSC ATF Bk	YY476Z	SNRFOR	EUR	CR	Composite
JSC ATF Bk	YY476Z	SNRFOR	EUR	MM	Composite
JSC ATF Bk	YY476Z	SNRFOR	JPY	CR	Composite
JSC ATF Bk	YY476Z	SNRFOR	JPY	MR	Composite
JSC ATF Bk	YY476Z	SNRFOR	USD	CR	Composite
JSC ATF Bk	YY476Z	SNRFOR	USD	MR	Composite
JSC ATF Bk	YY476Z	SNRFOR	USD	XR	Composite
JSC Bk CenterCredit	YY6B7Y	SNRFOR	EUR	CR	Composite
JSC Bk CenterCredit	YY6B7Y	SNRFOR	GBP	CR	Composite
JSC Bk CenterCredit	YY6B7Y	SNRFOR	JPY	CR	Composite
JSC Bk CenterCredit	YY6B7Y	SNRFOR	USD	CR	Composite
JSC Bk CenterCredit	YY6B7Y	SNRFOR	USD	MM	Composite
JSC Bk CenterCredit	YY6B7Y	SNRFOR	USD	MR	Composite
JSC Bk CenterCredit	YY6B7Y	SNRFOR	USD	XR	Composite
JSC GAZPROM	39EAAF	SNRFOR	AUD	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	CAD	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	DKK	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	EUR	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	EUR	MM	Composite
JSC GAZPROM	39EAAF	SNRFOR	EUR	MR	Composite
JSC GAZPROM	39EAAF	SNRFOR	EUR	XR	Composite
JSC GAZPROM	39EAAF	SNRFOR	GBP	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	HKD	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	JPY	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	JPY	MM	Composite
JSC GAZPROM	39EAAF	SNRFOR	RUB	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	RUB	MM	Composite
JSC GAZPROM	39EAAF	SNRFOR	SEK	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	SGD	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	TWD	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	USD	CR	Composite
JSC GAZPROM	39EAAF	SNRFOR	USD	MM	Composite
JSC GAZPROM	39EAAF	SNRFOR	USD	MR	Composite
JSC GAZPROM	39EAAF	SNRFOR	USD	XR	Composite
JSC Gazprom Neft	XA525L	SNRFOR	EUR	CR	Composite
JSC Gazprom Neft	XA525L	SNRFOR	EUR	MM	Composite
JSC Gazprom Neft	XA525L	SNRFOR	USD	CR	Composite
JSC Gazprom Neft	XA525L	SNRFOR	USD	MM	Composite
JSC Gazprom Neft	XA525L	SNRFOR	USD	MR	Composite
JSC Natl Co KAZAKHSTAN TEMIR ZHOLY		SNRFOR	USD	CR	Composite
JSC Natl Co KAZAKHSTAN TEMIR ZHOLY		SNRFOR	USD	XR	Composite
JSC Severstal	X4F84Y	SNRFOR	EUR	CR	Composite
JSC Severstal	X4F84Y	SNRFOR	EUR	MM	Composite
JSC Severstal	X4F84Y	SNRFOR	RUB	CR	Composite
JSC Severstal	X4F84Y	SNRFOR	RUB	MM	Composite
JSC Severstal	X4F84Y	SNRFOR	USD	CR	Composite
JSC Severstal	X4F84Y	SNRFOR	USD	MM	Composite
JSC Severstal	X4F84Y	SNRFOR	USD	MR	Composite
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	EUR	CR	Composite
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	EUR	MR	Composite
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	UAH	CR	Composite
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	USD	CR	Composite

1.07%	1.19%	1.36%	1.46%	1.60%	1.66%	1.67%	1.66%	1.70%
1.03%	1.14%	1.30%	1.40%	1.53%	1.59%	1.60%	1.59%	1.63%
1.02%	1.13%	1.29%	1.38%	1.52%	1.58%	1.58%	1.57%	1.61%
0.98%	1.09%	1.24%	1.33%	1.46%	1.52%	1.52%	1.52%	1.56%
	0.69%		0.76%	0.94%	1.10%	1.08%	1.12%	
	0.69%		0.76%	0.94%	1.10%	1.08%	1.12%	
	0.69%		0.76%	0.94%	1.10%	1.08%	1.12%	
	0.69%		0.76%	0.94%	1.10%	1.08%	1.12%	
	0.69%		0.76%	0.94%	1.10%	1.08%	1.12%	
	0.69%		0.76%	0.94%	1.10%	1.08%	1.12%	
	0.77%	0.90%	1.05%	1.14%	1.22%	1.21%	1.20%	
0.14%	0.16%	0.19%	0.29%	0.33%	0.38%	0.49%	0.59%	
0.14%	0.16%	0.19%	0.29%	0.33%	0.38%	0.49%	0.59%	
0.14%	0.16%	0.19%	0.29%	0.33%	0.38%	0.49%	0.59%	
	0.19%	0.22%	0.25%	0.28%	0.34%	0.33%	0.40%	
	0.19%	0.22%	0.25%	0.28%	0.34%	0.33%	0.40%	
3.23%	3.80%	4.20%	4.54%	4.51%	4.62%	4.74%	4.80%	5.05%
3.23%	3.65%	4.03%	4.36%	4.33%	4.53%	4.65%	4.80%	4.85%
3.23%	3.74%	4.14%	4.48%	4.36%	4.67%	4.79%	4.80%	4.89%
3.23%	3.80%	4.20%	4.54%	4.51%	4.62%	4.74%	4.80%	5.05%
3.23%	3.47%	3.84%	4.16%	4.12%	4.32%	4.43%	4.80%	4.62%
4.97%	5.07%	5.52%	5.77%	6.01%	6.10%	6.20%	6.27%	6.35%
4.97%	5.07%	5.52%	5.77%	6.01%	6.10%	6.20%	6.27%	6.35%
4.99%	5.22%	5.54%	5.78%	6.01%	6.11%	6.20%	6.28%	6.35%
4.97%	5.07%	5.52%	5.77%	6.01%	6.10%	6.20%	6.27%	6.35%
4.77%	4.86%	5.30%	5.54%	5.77%	5.86%	6.20%	6.02%	6.09%
4.55%	4.63%	5.05%	5.28%	5.50%	5.58%	6.20%	5.74%	5.81%
1.29%	1.43%	1.94%	2.25%	2.44%	2.59%	2.74%	2.93%	3.10%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.25%	1.39%	1.88%	2.18%	2.37%	2.51%	2.65%	2.83%	3.02%
1.19%	1.32%	1.79%	2.07%	2.26%	2.40%	2.53%	2.70%	2.88%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.34%	1.43%	1.95%	2.26%	2.44%	2.60%	2.77%	2.96%	3.10%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.25%	1.39%	1.88%	2.18%	2.37%	2.51%	2.65%	2.83%	3.02%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.32%	1.44%	1.95%	2.25%	2.43%	2.59%	2.75%	2.93%	3.09%
1.25%	1.39%	1.88%	2.18%	2.37%	2.51%	2.65%	2.83%	3.02%
1.19%	1.32%	1.79%	2.07%	2.26%	2.40%	2.53%	2.70%	2.88%
1.66%	1.66%	2.18%	2.51%	2.75%	2.84%	3.01%	3.18%	3.29%
1.66%	1.66%	2.18%	2.51%	2.75%	2.84%	3.01%	3.18%	3.29%
1.66%	1.59%	2.09%	2.41%	2.64%	2.72%	2.89%	3.05%	3.29%
		2.82%	3.06%	3.26%	3.42%	3.61%	3.74%	
		2.82%	3.06%	3.26%	3.42%	3.61%	3.74%	
2.48%	2.81%	3.57%	3.96%	4.33%	4.46%	4.65%	4.80%	4.89%
2.48%	2.81%	3.43%	3.81%	4.15%	4.28%	4.46%	4.80%	4.69%
2.48%	2.81%	3.57%	3.96%	4.33%	4.46%	4.65%	4.80%	4.89%
2.48%	2.81%	3.43%	3.81%	4.15%	4.28%	4.46%	4.80%	4.69%
2.48%	2.81%	3.57%	3.96%	4.33%	4.46%	4.65%	4.80%	4.89%
2.48%	2.81%	3.43%	3.81%	4.15%	4.28%	4.46%	4.80%	4.69%
4.69%	4.68%	4.99%	5.30%	5.58%	5.53%	5.84%	6.20%	6.14%
4.69%	4.68%	4.99%	5.30%	5.58%	5.53%	5.84%	6.20%	6.14%
4.69%	4.68%	4.99%	5.30%	5.58%	5.53%	5.84%	6.20%	6.14%

1.78%	1.94%	21.30%	BBB	A	A	A
1.71%	1.86%	21.30%	BBB	A	A	A
1.69%	1.84%	21.30%	A	AA	AA	AA
1.63%	1.77%	21.30%	BBB	A	A	A
		40%		NR		NR
		40%		NR		NR
		40%		NR		NR
		40%		NR		NR
		40%				
		40%		NR		NR
		40%		NR		NR
		22.50%				
		22.50%				
		22.50%		NR	NR	NR
		35%	NR	NR	NR	NR
		35%				
		35%	NR	NR	NR	NR
		35%	NR	NR	NR	NR
0.48%	0.51%	35%		NR	NR	NR
		35%				
0.48%	0.51%	35%		NR	NR	NR
		35%				
4.92%	4.88%	5%	NR	CCC	B	B
4.72%	4.68%	5%	NR	CCC	B	B
4.92%	4.88%	5%	NR	CCC	CCC	CCC
		5%				
4.92%	4.88%	5%	NR	CCC	B	B
		5%				
4.50%	4.46%	5%	NR	CCC	B	B
6.51%	6.56%	25%	A	A	A	A
6.51%	6.56%		A	A	A	A
6.51%	6.51%	25%	BB	BB	BB	BB
6.51%	6.56%	25%	A	A	A	A
6.25%	6.30%	25%	BBB	BBB	BBB	BBB
		25%				
5.96%	6.00%	25%	BBB	BBB	BBB	BBB
3.18%	3.24%	25%	BBB	BBB	BBB	A
3.18%	3.25%		AA	AA	AA	AA
		25%				
3.18%	3.25%	25%	AA	AA	AA	AA
3.08%	3.17%	25%	A	A	A	AA
		25%				
2.94%	3.02%	25%	A	A	A	AA
3.18%	3.25%	25%	AA	AA	AA	AA
3.18%	3.25%	25%	AA	AA	AA	AA
3.21%	3.28%	25%	A	A	A	A
		25%				
3.18%	3.25%	25%	AA	AA	AA	AA
3.08%	3.17%	25%	A	A	A	AA
3.18%	3.25%	25%	AA	AA	AA	AA
3.18%	3.25%	25%	AA	AA	AA	AA
3.18%	3.25%	25%	AA	AA	AA	AA
3.18%	3.25%	25%	AA	AA	AA	AA
3.08%	3.17%	25%	A	A	A	AA
		25%				
2.94%	3.02%	25%	A	A	A	AA
3.38%	3.37%	25%	NR	A	A	A
		25%				
3.38%	3.37%	25%	NR	A	A	A
3.25%	3.23%	25%	NR	BBB	BBB	BBB
		25%				
		25%			NR	NR
		25%			NR	NR
4.90%	4.96%	40%	NR	NR	A	A
4.71%	4.77%	40%	NR	NR	BBB	BBB
4.90%	4.96%	40%	NR	NR	A	A
4.71%	4.77%	40%	NR	NR	BBB	BBB
4.90%	4.96%	40%	NR	NR	A	A
4.71%	4.77%	40%	NR	NR	BBB	BBB
		40%				
6.33%	6.40%	25%	BB	BB	BB	BB
		25%				
6.33%	6.40%	25%	BB	BB	BB	BB
6.33%	6.40%	25%	BB	BB	BB	BB

A	A	AA	A	BBB	BBB
A	A	AA	A	BBB	BBB
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BB	BBB	BBB	NR	B	BB
BB	BB	BB	NR	B	B
B	B	B	NR	CCC	CCC
BB	BBB	BBB	NR	B	BB
BB	BB	BB	NR	B	B
BB	A	BB	A	BB	A
BB	A	BB	A	BB	A
CCC	BB	BB	BB	CCC	BB
BB	A	BB	A	BB	A
B	BBB	BB	BBB	B	BBB
B	BBB	BB	BBB	B	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
A	A	A	A	NR	A
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	NR	A	A
BBB	BBB	BBB	NR	BBB	BBB
A	A	A	NR	A	A
BBB	BBB	BBB	NR	BBB	BBB
A	A	A	NR	A	A
BBB	BBB	BBB	NR	BBB	BBB
BB	BB	BB	A	NR	BBB
BB	BB	BB	A	NR	BBB
BB	BB	BB	A	NR	BBB

BBB	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BBB	AA	11 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
NR	NR	2 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
NR	NR	2 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
BBB	BBB	3 Financials	E.Eur	Kazakhstan
BB	BBB	4 Financials	E.Eur	Kazakhstan
B	BBB	4 Financials	E.Eur	Kazakhstan
	NR	Financials	E.Eur	Kazakhstan
BBB	BBB	3 Financials	E.Eur	Kazakhstan
	NR	Financials	E.Eur	Kazakhstan
BB	BBB	4 Financials	E.Eur	Kazakhstan
A	A	4 Financials	E.Eur	Kazakhstan
A	A	4 Financials	E.Eur	Kazakhstan
BB	A	4 Financials	E.Eur	Kazakhstan
A	A	4 Financials	E.Eur	Kazakhstan
BBB	A	4 Financials	E.Eur	Kazakhstan
	NR	Financials	E.Eur	Kazakhstan
BBB	A	4 Financials	E.Eur	Kazakhstan
BB	AA	9 Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
	NR	Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
BBB	AA	8 Government	E.Eur	Russian Federation
	NR	Government	E.Eur	Russian Federation
BBB	AA	8 Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
A	A	4 Government	E.Eur	Russian Federation
	NR	Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
BBB	AA	8 Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
A	AA	7 Government	E.Eur	Russian Federation
BBB	AA	8 Government	E.Eur	Russian Federation
	NR	Government	E.Eur	Russian Federation
BBB	AA	8 Government	E.Eur	Russian Federation
A	A	5 Oil & Gas	E.Eur	Russian Federation
	NR	Oil & Gas	E.Eur	Russian Federation
A	A	5 Oil & Gas	E.Eur	Russian Federation
BBB	A	5 Oil & Gas	E.Eur	Russian Federation
	NR	Oil & Gas	E.Eur	Russian Federation
	NR	2 Government	E.Eur	Kazakhstan
	NR	2 Government	E.Eur	Kazakhstan
A	A	4 Basic Materials	E.Eur	Russian Federation
BBB	A	4 Basic Materials	E.Eur	Russian Federation
A	A	4 Basic Materials	E.Eur	Russian Federation
BBB	A	4 Basic Materials	E.Eur	Russian Federation
A	A	4 Basic Materials	E.Eur	Russian Federation
BBB	A	4 Basic Materials	E.Eur	Russian Federation
	NR	Basic Materials	E.Eur	Russian Federation
A	BB	3 Government	E.Eur	Ukraine
	NR	Government	E.Eur	Ukraine
A	BB	3 Government	E.Eur	Ukraine
A	BB	3 Government	E.Eur	Ukraine

A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		Thin		Thin	Thin
AA	AA		Thin		Thin	Thin
AA	AA		Thin		Thin	Thin
AA	AA		Thin		Thin	Thin
AA	AA					
AA	AA		Thin		Thin	Thin
AA	AA		Thin		Thin	Thin
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
	AA					
	AA		Thin	Thin	Thin	Thin
	AA					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
				Thin	Thin	Thin
				Thin	Thin	Thin
BB	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB					
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin

UKRBNKUSDMM	29-Aug-08 UKRBNK
UKRBNKUSDMR	29-Aug-08 UKRBNK
UKRBNKUSDXR	29-Aug-08 UKRBNK
TSCRBKEURCR	29-Aug-08 TSCRBK
TSCRBKRUBCR	29-Aug-08 TSCRBK
TSCRBKUSDCR	29-Aug-08 TSCRBK
TSCRBKUSDMR	29-Aug-08 TSCRBK
VTBAUDCR	29-Aug-08 VTB
VTBDKKCR	29-Aug-08 VTB
VTBEURCR	29-Aug-08 VTB
VTBEURMM	29-Aug-08 VTB
VTBEURMR	29-Aug-08 VTB
VTBGBPCR	29-Aug-08 VTB
VTBGBPMM	29-Aug-08 VTB
VTBGBPMR	29-Aug-08 VTB
VTBHKDCR	29-Aug-08 VTB
VTBJPYCR	29-Aug-08 VTB
VTBRUBCR	29-Aug-08 VTB
VTBSEKCR	29-Aug-08 VTB
VTBSEKMR	29-Aug-08 VTB
VTBSGDCR	29-Aug-08 VTB
VTBUSDCR	29-Aug-08 VTB
VTBUSDMM	29-Aug-08 VTB
VTBUSDMR	29-Aug-08 VTB
VTBUSDXR	29-Aug-08 VTB
JFSCSEURCR	29-Aug-08 JFSCS
JFSCSUSDCR	29-Aug-08 JFSCS
JFSCSUSDMM	29-Aug-08 JFSCS
JFSCSUSDMR	29-Aug-08 JFSCS
JSWUSDCR	29-Aug-08 JSW
JSWUSDMM	29-Aug-08 JSW
JSWUSDMR	29-Aug-08 JSW
JOINTJPYCR	29-Aug-08 JOINT
JOINTJPYXR	29-Aug-08 JOINT
BTABAUDCR	29-Aug-08 BTAB
BTABEURCR	29-Aug-08 BTAB
BTABEURMM	29-Aug-08 BTAB
BTABEURMR	29-Aug-08 BTAB
BTABGBPCR	29-Aug-08 BTAB
BTABHKDCR	29-Aug-08 BTAB
BTABJPYCR	29-Aug-08 BTAB
BTABSGDCR	29-Aug-08 BTAB
BTABUSDCR	29-Aug-08 BTAB
BTABUSDMM	29-Aug-08 BTAB
BTABUSDMR	29-Aug-08 BTAB
BTABUSDXR	29-Aug-08 BTAB
KMGNCUSDCR	29-Aug-08 KMGNC
KMGNCUSDMR	29-Aug-08 KMGNC
RSBZAOEURCR	29-Aug-08 RSBZAO
RSBZAOEURMM	29-Aug-08 RSBZAO
RSBZAORUBCR	29-Aug-08 RSBZAO
RSBZAORUBMM	29-Aug-08 RSBZAO
RSBZAOUSDCR	29-Aug-08 RSBZAO
RSBZAOUSDMM	29-Aug-08 RSBZAO
RSBZAOUSDMR	29-Aug-08 RSBZAO
RSBZAOUSDXR	29-Aug-08 RSBZAO
JSCBPUSDCR	29-Aug-08 JSCBP
JSCBPUSDMR	29-Aug-08 JSCBP
JSCBPUSDXR	29-Aug-08 JSCBP
UKRSIBEURCR	29-Aug-08 UKRSIB
UKRSIBEURMM	29-Aug-08 UKRSIB
UKRSIBGBPCR	29-Aug-08 UKRSIB
UKRSIBGBPMM	29-Aug-08 UKRSIB
UKRSIBUSDCR	29-Aug-08 UKRSIB
UKRSIBUSDMM	29-Aug-08 UKRSIB
UKRSIBUSDMR	29-Aug-08 UKRSIB
JTEKTEURCR	29-Aug-08 JTEKT
JTEKTJPYCR	29-Aug-08 JTEKT
JTEKTJPYMM	29-Aug-08 JTEKT
JTEKTJPYXR	29-Aug-08 JTEKT
JTEKTUSDCR	29-Aug-08 JTEKT
JTEKTUSDMR	29-Aug-08 JTEKT
JTIAUDCR	29-Aug-08 JTI
JTIAUDMM	29-Aug-08 JTI

JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	USD	MM	Composite
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	USD	MR	Composite
JSC The St Expt Import Bk of Ukraine	X5D52E	SNRFOR	USD	XR	Composite
JSC TransCreditBank	X6B34Z	SNRFOR	EUR	CR	Composite
JSC TransCreditBank	X6B34Z	SNRFOR	RUB	CR	Composite
JSC TransCreditBank	X6B34Z	SNRFOR	USD	CR	Composite
JSC TransCreditBank	X6B34Z	SNRFOR	USD	MR	Composite
JSC VTB Bk	X6H88N	SNRFOR	AUD	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	DKK	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	EUR	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	EUR	MM	Composite
JSC VTB Bk	X6H88N	SNRFOR	EUR	MR	Composite
JSC VTB Bk	X6H88N	SNRFOR	GBP	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	GBP	MM	Composite
JSC VTB Bk	X6H88N	SNRFOR	GBP	MR	Composite
JSC VTB Bk	X6H88N	SNRFOR	HKD	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	JPY	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	RUB	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	SEK	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	SEK	MR	Composite
JSC VTB Bk	X6H88N	SNRFOR	SGD	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	USD	CR	Composite
JSC VTB Bk	X6H88N	SNRFOR	USD	MM	Composite
JSC VTB Bk	X6H88N	SNRFOR	USD	MR	Composite
JSC VTB Bk	X6H88N	SNRFOR	USD	XR	Composite
JSFC Sistema	XB444M	SNRFOR	EUR	CR	Composite
JSFC Sistema	XB444M	SNRFOR	USD	CR	Composite
JSFC Sistema	XB444M	SNRFOR	USD	MM	Composite
JSFC Sistema	XB444M	SNRFOR	USD	MR	Composite
JSW Steel Ltd	Y28AE8	SNRFOR	USD	CR	Composite
JSW Steel Ltd	Y28AE8	SNRFOR	USD	MM	Composite
JSW Steel Ltd	Y28AE8	SNRFOR	USD	MR	Composite
Jt Corp		SNRFOR	JPY	CR	Composite
Jt Corp		SNRFOR	JPY	XR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	AUD	CR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	EUR	CR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	EUR	MM	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	EUR	MR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	GBP	CR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	HKD	CR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	JPY	CR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	SGD	CR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	USD	CR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	USD	MM	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	USD	MR	Composite
Jt Stk Co BTA Bk	YY9H8F	SNRFOR	USD	XR	Composite
Jt Stk Co KazMunayGas Natl Co	Y29DIP	SNRFOR	USD	CR	Composite
Jt Stk Co KazMunayGas Natl Co	Y29DIP	SNRFOR	USD	MR	Composite
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	EUR	CR	Composite
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	EUR	MM	Composite
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	RUB	CR	Composite
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	RUB	MM	Composite
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	USD	CR	Composite
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	USD	MM	Composite
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	USD	MR	Composite
Jt Stk Co Russian Standard Bk	XX6A9E	SNRFOR	USD	XR	Composite
Jt Stk Coml Bk Promsvyazbank	X3FD6X	SNRFOR	USD	CR	Composite
Jt Stk Coml Bk Promsvyazbank	X3FD6X	SNRFOR	USD	MR	Composite
Jt Stk Coml Bk Promsvyazbank	X3FD6X	SNRFOR	USD	XR	Composite
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	EUR	CR	Composite
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	EUR	MM	Composite
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	GBP	CR	Composite
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	GBP	MM	Composite
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	USD	CR	Composite
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	USD	MM	Composite
Jt Stk Innovation Bk UKRSIBBANK	X6BBCJ	SNRFOR	USD	MR	Composite
JTEKT Corp	JLBDA1	SNRFOR	EUR	CR	Composite
JTEKT Corp	JLBDA1	SNRFOR	JPY	CR	Composite
JTEKT Corp	JLBDA1	SNRFOR	JPY	MM	Composite
JTEKT Corp	JLBDA1	SNRFOR	JPY	XR	Composite
JTEKT Corp	JLBDA1	SNRFOR	USD	CR	Composite
JTEKT Corp	JLBDA1	SNRFOR	USD	MR	Composite
JTI UK Fin PLC	GL731F	SNRFOR	AUD	CR	Composite
JTI UK Fin PLC	GL731F	SNRFOR	AUD	MM	Composite

2.41%	3.72%	3.95%	4.55%	4.30%	5.23%	4.75%	4.91%	
2.41%	3.72%	3.95%	4.55%	4.30%	5.23%	4.75%	4.91%	
2.41%	3.72%	3.95%	4.55%	4.30%	5.23%	4.75%	4.91%	
2.41%	3.72%	3.95%	4.55%	4.30%	5.23%	4.75%	4.91%	
2.12%	2.34%	2.88%	3.16%	3.34%	3.55%	3.71%	3.87%	4.06%
2.15%	2.36%	2.88%	3.15%	3.36%	3.55%	3.71%	3.87%	4.22%
2.09%	2.30%	2.90%	3.18%	3.32%	3.43%	3.70%	3.78%	4.05%
2.15%	2.36%	2.88%	3.15%	3.36%	3.55%	3.71%	3.87%	4.22%
2.09%	2.30%	2.90%	3.18%	3.32%	3.43%	3.70%	3.78%	4.05%
2.15%	2.36%	2.88%	3.15%	3.36%	3.55%	3.71%	3.87%	4.22%
2.12%	2.34%	2.88%	3.16%	3.34%	3.55%	3.71%	3.87%	4.06%
2.15%	2.36%	2.88%	3.15%	3.36%	3.55%	3.71%	3.87%	4.22%
2.15%	2.36%	2.88%	3.15%	3.36%	3.55%	3.71%	3.87%	4.22%
2.15%	2.36%	2.88%	3.15%	3.36%	3.55%	3.71%	3.87%	4.22%
2.15%	2.36%	2.88%	3.15%	3.36%	3.55%	3.71%	3.87%	4.22%
2.09%	2.30%	2.90%	3.18%	3.32%	3.43%	3.70%	3.78%	4.05%
1.99%	2.19%	2.68%	2.96%	3.11%	3.27%	3.43%	3.61%	3.86%
3.81%	3.87%	3.91%	4.27%	4.08%	4.45%	4.49%	4.75%	
3.81%	3.87%	3.91%	4.27%	4.08%	4.45%	4.49%	4.75%	
3.81%	3.87%	3.75%	4.10%	4.08%	4.28%	4.49%	4.56%	
					18.00%			
9.73%	10.15%	10.32%	10.11%	9.83%	9.66%	9.64%	9.64%	9.61%
10.21%	10.12%	10.33%	10.13%	9.86%	9.66%	9.64%	9.61%	9.98%
9.80%	9.85%	9.99%	9.88%	9.59%	9.39%	9.36%	9.42%	9.58%
10.21%	10.12%	10.33%	10.13%	9.86%	9.66%	9.64%	9.61%	9.98%
9.73%	10.15%	10.32%	10.11%	9.83%	9.66%	9.64%	9.64%	9.61%
10.21%	10.12%	10.33%	10.13%	9.86%	9.66%	9.64%	9.61%	9.98%
10.21%	10.12%	10.33%	10.13%	9.86%	9.66%	9.64%	9.61%	9.98%
9.80%	9.85%	9.99%	9.88%	9.59%	9.39%	9.36%	9.42%	9.58%
9.70%	9.74%	9.89%	9.77%	9.49%	9.30%	9.27%	9.32%	9.48%
9.34%	9.38%	9.53%	9.41%	9.14%	8.95%	8.93%	8.98%	9.13%
	2.28%	2.66%	3.11%	3.40%	3.65%	3.86%	4.04%	
	2.28%	2.66%	3.11%	3.40%	3.65%	3.86%	4.04%	
7.12%	7.95%	7.96%	7.90%	7.15%	6.80%	6.67%	6.85%	5%
7.12%	7.95%	7.65%	7.59%	6.86%	6.62%	6.98%	6.85%	5%
7.12%	7.95%	7.96%	7.90%	7.15%	6.80%	6.67%	6.85%	5%
7.12%	7.95%	7.65%	7.59%	6.86%	6.62%	6.98%	6.85%	5%
7.12%	7.95%	7.96%	7.90%	7.15%	6.80%	6.67%	6.85%	5%
7.12%	7.95%	7.65%	7.59%	6.86%	6.62%	6.98%	6.85%	5%
7.12%	7.95%	7.29%	7.23%	6.54%	6.31%	6.65%	6.85%	5%
					6.65%			
					6.65%			
2.97%	3.80%	4.27%	4.78%	4.96%	5.13%	5.19%	5.43%	5.17%
2.97%	3.80%	4.27%	4.78%	4.96%	5.13%	4.98%	5.21%	5.17%
2.97%	3.80%	4.27%	4.78%	4.96%	5.13%	5.19%	5.43%	5.17%
2.97%	3.80%	4.27%	4.78%	4.96%	5.13%	4.98%	5.21%	5.17%
2.97%	3.80%	4.27%	4.78%	4.96%	5.13%	5.19%	5.43%	5.17%
2.97%	3.80%	4.27%	4.78%	4.96%	5.13%	4.98%	5.21%	5.17%
0.19%	0.19%	0.20%	0.23%	0.27%	0.34%	0.68%	0.80%	0.87%
0.14%	0.19%	0.20%	0.23%	0.27%	0.25%	0.68%	0.80%	0.87%
0.17%	0.19%	0.20%	0.23%	0.27%	0.30%	0.68%	0.80%	0.87%
0.15%	0.16%	0.20%	0.26%	0.29%	0.33%	0.36%	0.42%	0.48%
0.15%	0.16%	0.20%	0.26%	0.29%	0.33%	0.36%	0.42%	0.48%

		25%				
		25%				
		25%				
	4.99%	25%	NR	NR	NR	NR
	4.99%	25%	NR	NR	NR	NR
	4.99%	25%	NR	NR	NR	NR
	4.99%	25%	NR	NR	NR	NR
4.10%	4.09%	25%	BBB	BBB	BBB	BBB
		25%				
4.13%	4.20%	25%	A	A	AA	A
4.03%	3.98%	25%	A	A	A	A
		25%				
4.13%	4.20%	25%	A	A	AA	A
4.03%	3.98%	25%	A	A	A	A
		25%				
4.13%	4.20%	25%	A	A	AA	A
4.10%	4.09%	25%	BBB	BBB	BBB	BBB
4.13%	4.20%	25%	A	A	AA	A
4.13%	4.20%	25%	A	A	AA	A
		25%				
4.13%	4.20%	25%	A	A	AA	A
4.13%	4.20%	25%	A	A	AA	A
4.03%	3.98%	25%	A	A	A	A
		25%				
3.84%	3.84%	25%	A	A	A	A
4.57%	4.61%	25%	NR	NR	BB	BB
4.57%	4.61%	25%	NR	NR	BB	BB
4.57%	4.61%	25%	NR	NR	B	B
		25%				
		27.50%				
		27.50%				
		27.50%				
9.63%	9.60%	25%	BBB	BB	BB	BB
9.88%	9.60%	25%	BBB	A	A	A
9.48%	9.22%	25%	BBB	BBB	BBB	BBB
		25%				
		25%				
9.88%	9.60%	25%	BBB	A	A	A
9.63%	9.60%	25%	BBB	BB	BB	BB
9.88%	9.60%	25%	BBB	A	A	A
9.88%	9.60%	25%	BBB	A	A	A
9.48%	9.22%	25%	BBB	BBB	BBB	BBB
9.38%	9.12%	25%	BBB	BBB	BBB	BBB
9.04%	8.79%	25%	BBB	BBB	BBB	BBB
4.16%		25%		NR	NR	NR
4.16%		25%		NR	NR	NR
7.21%	7.25%	25%	NR	NR	B	CCC
7.21%	7.25%	25%	NR	NR	B	CCC
7.21%	7.25%	25%	NR	NR	B	CCC
7.21%	7.25%	25%	NR	NR	B	CCC
7.21%	7.25%	25%	NR	NR	B	CCC
7.21%	7.25%	25%	NR	NR	B	CCC
		25%				
7.21%	7.25%	25%	NR	NR	B	CCC
		25%				
		25%				
		25%				
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%				
		30%				
	0.96%	30%	BBB	NR	NR	NR
		30%				
	0.96%	30%	BBB	NR	NR	NR
	0.96%	30%	BB	NR	NR	NR
		30%				
0.47%	0.51%	40%	BB	BBB	BBB	BBB
0.47%	0.51%	40%	BB	BBB	BBB	BBB

NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	BBB	A
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	BBB	A
A	AA	AA	AA	BBB	A
A	AA	AA	AA	BBB	A
A	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
NR	BB	NR	BB		NR
NR	BB	NR	BB		NR
NR	B	NR	B		NR
	NR				
BB	BB	BB	BB	BB	BB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	BBB
BB	BB	BB	BB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
B	BB	BB	NR	NR	NR
B	BB	B	NR	NR	NR
B	BB	BB	NR	NR	NR
B	BB	B	NR	NR	NR
B	BB	BB	NR	NR	NR
B	BB	B	NR	NR	NR
B	BB	B	NR	NR	NR
	NR				
	NR				
NR	NR	B	B	NR	
NR	NR	B	B	NR	
NR	NR	B	B	NR	
NR	NR	B	B	NR	
NR	NR	B	B	NR	
NR	NR	B	B	NR	
NR	BB	NR	NR	NR	
NR	BB	NR	NR	NR	
NR	B	NR	NR	NR	
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB

	NR		Government	E.Eur	Ukraine
	NR		Government	E.Eur	Ukraine
	NR		Government	E.Eur	Ukraine
NR	NR	2	Government	E.Eur	Russian Federation
NR	NR	2	Government	E.Eur	Russian Federation
NR	NR	2	Government	E.Eur	Russian Federation
NR	NR	2	Government	E.Eur	Russian Federation
BBB	AA	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	A	6	Government	E.Eur	Russian Federation
A	A	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	A	6	Government	E.Eur	Russian Federation
A	A	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	A	6	Government	E.Eur	Russian Federation
BBB	AA	7	Government	E.Eur	Russian Federation
A	A	6	Government	E.Eur	Russian Federation
A	A	6	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	A	6	Government	E.Eur	Russian Federation
A	A	6	Government	E.Eur	Russian Federation
A	A	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	AA	7	Government	E.Eur	Russian Federation
NR	NR	3	Telecommunications	E.Eur	Russian Federation
NR	NR	3	Telecommunications	E.Eur	Russian Federation
NR	NR	3	Telecommunications	E.Eur	Russian Federation
	NR		Telecommunications	E.Eur	Russian Federation
	NR		Basic Materials	India	India
	NR		Basic Materials	India	India
	NR		Basic Materials	India	India
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	5	Financials	E.Eur	Kazakhstan
A	A	4	Financials	E.Eur	Kazakhstan
BBB	A	5	Financials	E.Eur	Kazakhstan
	NR		Financials	E.Eur	Kazakhstan
	NR		Financials	E.Eur	Kazakhstan
A	A	4	Financials	E.Eur	Kazakhstan
BB	A	5	Financials	E.Eur	Kazakhstan
A	A	4	Financials	E.Eur	Kazakhstan
A	A	4	Financials	E.Eur	Kazakhstan
BBB	A	5	Financials	E.Eur	Kazakhstan
BBB	A	5	Financials	E.Eur	Kazakhstan
BBB	A	5	Financials	E.Eur	Kazakhstan
	NR	2		E.Eur	Kazakhstan
	NR	2		E.Eur	Kazakhstan
NR	NR	3	Financials	E.Eur	Russian Federation
NR	NR	4	Financials	E.Eur	Russian Federation
NR	NR	3	Financials	E.Eur	Russian Federation
NR	NR	4	Financials	E.Eur	Russian Federation
NR	NR	3	Financials	E.Eur	Russian Federation
NR	NR	4	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
NR	NR	4	Financials	E.Eur	Russian Federation
	NR	2	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
	NR	2	Financials	E.Eur	Russian Federation
	NR	2	Financials	E.Eur	Ukraine
	NR	2	Financials	E.Eur	Ukraine
	NR	2	Financials	E.Eur	Ukraine
	NR	2	Financials	E.Eur	Ukraine
	NR	2	Financials	E.Eur	Ukraine
	NR	2	Financials	E.Eur	Ukraine
	NR		Financials	E.Eur	Ukraine
	NR		Industrials	Asia	Japan
NR	NR	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	NR	3	Industrials	Asia	Japan
NR	NR	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom

	B					
	B					
	B					
		Thin	Thin	Thin	Thin	Thin
		Thin	Thin	Thin	Thin	Thin
		Thin	Thin	Thin	Thin	Thin
		Thin	Thin	Thin	Thin	Thin
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Thin	CcyGrp	CcyGrp	Thin
BB	BB	Thin	Thin	CcyGrp	CcyGrp	Thin
BB	BB	Thin	Thin	DocAdj	DocAdj	Thin
BB	BB					

	B					
	B					
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B					
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB			Thin	Thin	Thin	Thin
BBB			Thin	Thin	Thin	Thin
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj

	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB					
A	AA					
A	AA	DocAdj	Thin	Thin	Thin	Thin
A	AA					
A	AA	DocAdj	Thin	Thin	Thin	Thin
A	AA	Entity Tier	Thin	Thin	Thin	Thin
A	AA					
	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	CcyGrp		Thin	Thin
CcyGrp	Thin	CcyGrp		Thin	Thin
DocAdj	Thin	DocAdj		Thin	Thin

Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
Thin					
Thin					
Thin	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	Thin		
DocAdj	Thin	Thin	Thin		Thin
DocAdj	Thin	Thin	Thin		Thin
Entity Tier	Thin	Thin	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

JTICADMM	29-Aug-08 JTI
JTIEURCR	29-Aug-08 JTI
JTIEURMM	29-Aug-08 JTI
JTIEURMR	29-Aug-08 JTI
JTIEURXR	29-Aug-08 JTI
JTIGBPCR	29-Aug-08 JTI
JTIGBPMM	29-Aug-08 JTI
JTIHKDMM	29-Aug-08 JTI
JTIJPYCR	29-Aug-08 JTI
JTIJPYMM	29-Aug-08 JTI
JTISEKMM	29-Aug-08 JTI
JTISGDMM	29-Aug-08 JTI
JTIUSDCR	29-Aug-08 JTI
JTIUSDMM	29-Aug-08 JTI
JTIZARMM	29-Aug-08 JTI
JUBOLUSDCR	29-Aug-08 JUBOL
JUBOLUSDMM	29-Aug-08 JUBOL
JUBOLUSDMR	29-Aug-08 JUBOL
JUBOLUSDXR	29-Aug-08 JUBOL
JNPRUSDCR	29-Aug-08 JNPR
JNPRUSDMR	29-Aug-08 JNPR
JNPRUSDXR	29-Aug-08 JNPR
JNPREURMM	29-Aug-08 JNPR
JNPREURMR	29-Aug-08 JNPR
JNPRUSDMM	29-Aug-08 JNPR
JNPRUSDMR	29-Aug-08 JNPR
JNPRUSDXR	29-Aug-08 JNPR
JYBCEURCR	29-Aug-08 JYBC
JYBCEURMM	29-Aug-08 JYBC
JYBCUSDCR	29-Aug-08 JYBC
JYBCUSDMM	29-Aug-08 JYBC
HOV-KAUDXR	29-Aug-08 HOV-K
HOV-KEURCR	29-Aug-08 HOV-K
HOV-KEURMM	29-Aug-08 HOV-K
HOV-KEURMR	29-Aug-08 HOV-K
HOV-KEURXR	29-Aug-08 HOV-K
HOV-KGBPXR	29-Aug-08 HOV-K
HOV-KHKDMR	29-Aug-08 HOV-K
HOV-KHKDXR	29-Aug-08 HOV-K
HOV-KJPYXR	29-Aug-08 HOV-K
HOV-KSGDXR	29-Aug-08 HOV-K
HOV-KUSDCR	29-Aug-08 HOV-K
HOV-KUSDMM	29-Aug-08 HOV-K
HOV-KUSDMR	29-Aug-08 HOV-K
HOV-KUSDXR	29-Aug-08 HOV-K
KDGEURMM	29-Aug-08 KDG
KDGEURMR	29-Aug-08 KDG
KDGEURXR	29-Aug-08 KDG
KDGUSDMR	29-Aug-08 KDG
KDGAUDMM	29-Aug-08 KDG
KDGCHFMM	29-Aug-08 KDG
KDGEURCR	29-Aug-08 KDG
KDGEURMM	29-Aug-08 KDG
KDGEURMR	29-Aug-08 KDG
KDGEURXR	29-Aug-08 KDG
KDGGBPMM	29-Aug-08 KDG
KDGHKDMM	29-Aug-08 KDG
KDGJPYMM	29-Aug-08 KDG
KDGSEKMM	29-Aug-08 KDG
KDGUSDCR	29-Aug-08 KDG
KDGUSDMM	29-Aug-08 KDG
KDGUSDMR	29-Aug-08 KDG
KDGUSDXR	29-Aug-08 KDG
KAGOMEJPYCR	29-Aug-08 KAGOME
KAGOMEJPYXR	29-Aug-08 KAGOME
KAGOMEUSDCR	29-Aug-08 KAGOME
KAGOJPYCR	29-Aug-08 KAGO
KAGOJPYMM	29-Aug-08 KAGO
KPERM-HospitalsEURCR	29-Aug-08 KPERM-Hospitals
KPERM-HospitalsUSDCR	29-Aug-08 KPERM-Hospitals
KPERM-HospitalsUSDMR	29-Aug-08 KPERM-Hospitals
KPERM-HospitalsUSDXR	29-Aug-08 KPERM-Hospitals
KAJIMAAUDCR	29-Aug-08 KAJIMA
KAJIMAEURCR	29-Aug-08 KAJIMA

JTI UK Fin PLC	GL731F	SNRFOR	CAD	MM	Composite
JTI UK Fin PLC	GL731F	SNRFOR	EUR	CR	Composite
JTI UK Fin PLC	GL731F	SNRFOR	EUR	MM	Composite
JTI UK Fin PLC	GL731F	SNRFOR	EUR	MR	Composite
JTI UK Fin PLC	GL731F	SNRFOR	EUR	XR	Composite
JTI UK Fin PLC	GL731F	SNRFOR	GBP	CR	Composite
JTI UK Fin PLC	GL731F	SNRFOR	GBP	MM	Composite
JTI UK Fin PLC	GL731F	SNRFOR	HKD	MM	Composite
JTI UK Fin PLC	GL731F	SNRFOR	JPY	CR	Composite
JTI UK Fin PLC	GL731F	SNRFOR	JPY	MM	Composite
JTI UK Fin PLC	GL731F	SNRFOR	SEK	MM	Composite
JTI UK Fin PLC	GL731F	SNRFOR	SGD	MM	Composite
JTI UK Fin PLC	GL731F	SNRFOR	USD	CR	Composite
JTI UK Fin PLC	GL731F	SNRFOR	USD	MM	Composite
JTI UK Fin PLC	GL731F	SNRFOR	ZAR	MM	Composite
Jubilant Organosys Ltd	Y28BFF	SNRFOR	USD	CR	Composite
Jubilant Organosys Ltd	Y28BFF	SNRFOR	USD	MM	Composite
Jubilant Organosys Ltd	Y28BFF	SNRFOR	USD	MR	Composite
Jubilant Organosys Ltd	Y28BFF	SNRFOR	USD	XR	Composite
Juniper Networks Inc	4CA23U	SNRFOR	USD	CR	Composite
Juniper Networks Inc	4CA23U	SNRFOR	USD	MR	Composite
Juniper Networks Inc	4CA23U	SNRFOR	USD	XR	Composite
Juniper Networks Inc	4CA23U	SUBLT2	EUR	MM	Composite
Juniper Networks Inc	4CA23U	SUBLT2	EUR	MR	Composite
Juniper Networks Inc	4CA23U	SUBLT2	USD	MM	Composite
Juniper Networks Inc	4CA23U	SUBLT2	USD	MR	Composite
Juniper Networks Inc	4CA23U	SUBLT2	USD	XR	Composite
Jyske Bk	KPAB96	SNRFOR	EUR	CR	Composite
Jyske Bk	KPAB96	SNRFOR	EUR	MM	Composite
Jyske Bk	KPAB96	SNRFOR	USD	CR	Composite
Jyske Bk	KPAB96	SNRFOR	USD	MM	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	AUD	XR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	EUR	CR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	EUR	MM	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	EUR	MR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	EUR	XR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	GBP	XR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	HKD	MR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	HKD	XR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	JPY	XR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	SGD	XR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	USD	CR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	USD	MM	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	USD	MR	Composite
K Hovnanian Entpers Inc	4I66CG	SNRFOR	USD	XR	Composite
Kabel Deutschland GmbH	DJA66E	SECDOM	EUR	MM	Composite
Kabel Deutschland GmbH	DJA66E	SECDOM	EUR	MR	Composite
Kabel Deutschland GmbH	DJA66E	SECDOM	EUR	XR	Composite
Kabel Deutschland GmbH	DJA66E	SECDOM	USD	MR	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	AUD	MM	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	CHF	MM	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	EUR	CR	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	EUR	MM	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	EUR	MR	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	EUR	XR	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	GBP	MM	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	HKD	MM	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	JPY	MM	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	SEK	MM	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	USD	CR	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	USD	MM	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	USD	MR	Composite
Kabel Deutschland GmbH	DJA66E	SNRFOR	USD	XR	Composite
KAGOME CO LTD	JLB956	SNRFOR	JPY	CR	Composite
KAGOME CO LTD	JLB956	SNRFOR	JPY	XR	Composite
KAGOME CO LTD	JLB956	SNRFOR	USD	CR	Composite
Kagoshima Prefecture	JL88A6	SNRFOR	JPY	CR	Composite
Kagoshima Prefecture	JL88A6	SNRFOR	JPY	MM	Composite
Kaiser Fndtn Hosps	4CB35C	SNRFOR	EUR	CR	Composite
Kaiser Fndtn Hosps	4CB35C	SNRFOR	USD	CR	Composite
Kaiser Fndtn Hosps	4CB35C	SNRFOR	USD	MR	Composite
Kaiser Fndtn Hosps	4CB35C	SNRFOR	USD	XR	Composite
Kajima Corp	4CB422	SNRFOR	AUD	CR	Composite
Kajima Corp	4CB422	SNRFOR	EUR	CR	Composite

0.14%	0.16%	0.20%	0.25%	0.29%	0.33%	0.36%	0.42%	0.48%
0.15%	0.16%	0.21%	0.26%	0.31%	0.34%	0.37%	0.44%	0.48%
0.14%	0.16%	0.20%	0.25%	0.29%	0.33%	0.36%	0.42%	0.48%
0.14%	0.15%	0.20%	0.24%	0.29%	0.32%	0.35%	0.42%	0.48%
0.14%	0.15%	0.19%	0.24%	0.28%	0.31%	0.34%	0.40%	0.48%
0.15%	0.16%	0.21%	0.26%	0.31%	0.34%	0.37%	0.44%	0.48%
0.14%	0.16%	0.20%	0.25%	0.29%	0.33%	0.36%	0.42%	0.48%
0.14%	0.16%	0.20%	0.25%	0.29%	0.33%	0.36%	0.42%	0.48%
0.15%	0.16%	0.20%	0.26%	0.29%	0.33%	0.36%	0.42%	0.48%
0.15%	0.16%	0.20%	0.26%	0.29%	0.33%	0.36%	0.42%	0.48%
0.14%	0.16%	0.20%	0.25%	0.29%	0.33%	0.36%	0.42%	0.48%
0.14%	0.16%	0.20%	0.25%	0.29%	0.33%	0.36%	0.42%	0.48%
0.15%	0.16%	0.21%	0.26%	0.31%	0.34%	0.37%	0.44%	0.48%
0.14%	0.16%	0.20%	0.25%	0.29%	0.33%	0.36%	0.42%	0.48%
0.14%	0.16%	0.20%	0.25%	0.29%	0.33%	0.36%	0.42%	0.48%
					5.03%			
					5.03%			
					5.03%			
					5.03%			
0.20%	0.31%	0.38%	0.66%	0.80%	0.89%	1.09%	1.20%	1.18%
0.19%	0.30%	0.38%	0.65%	0.78%	0.87%	1.05%	1.15%	1.14%

10.83%	11.50%	14.40%	14.71%	15.18%	14.72%	14.21%	13.89%	12.94%
10.83%	12.34%	15.74%	15.69%	16.44%	15.98%	15.51%	15.18%	12.94%
10.83%	11.34%	14.95%	14.78%	15.48%	14.84%	14.74%	14.42%	12.94%
10.83%	11.74%	14.40%	14.48%	15.19%	14.70%	14.40%	13.89%	12.94%
10.83%	11.74%	14.40%	14.48%	15.19%	14.70%	14.40%	13.89%	12.94%
10.83%	11.34%	14.95%	14.78%	15.48%	14.84%	14.74%	14.42%	12.94%
10.83%	11.74%	14.40%	14.48%	15.19%	14.70%	14.40%	13.89%	12.94%
10.83%	11.50%	14.40%	14.71%	15.18%	14.72%	14.21%	13.89%	12.94%
10.83%	11.74%	14.40%	14.48%	15.19%	14.70%	14.40%	13.89%	12.94%
10.83%	12.34%	15.74%	15.69%	16.44%	15.98%	15.51%	15.18%	12.94%
10.83%	11.34%	14.95%	14.78%	15.48%	14.84%	14.74%	14.42%	12.94%
10.83%	11.74%	14.40%	14.48%	15.19%	14.70%	14.40%	13.89%	12.94%

1.68%	1.92%	3.46%	4.54%	4.97%	5.38%	5.53%	5.66%	5.71%
1.64%	1.90%	3.46%	4.51%	4.95%	5.37%	5.51%	5.65%	5.70%
1.76%	2.01%	3.61%	4.73%	5.20%	5.62%	5.77%	5.91%	5.98%
1.64%	1.90%	3.46%	4.51%	4.95%	5.37%	5.51%	5.65%	5.70%
1.67%	1.91%	3.43%	4.50%	4.94%	5.34%	5.48%	5.61%	5.69%
1.61%	1.84%	3.30%	4.33%	4.75%	5.14%	5.28%	5.40%	5.48%
1.64%	1.90%	3.46%	4.51%	4.95%	5.37%	5.51%	5.65%	5.70%
1.64%	1.90%	3.46%	4.51%	4.95%	5.37%	5.51%	5.65%	5.70%
1.68%	1.92%	3.46%	4.54%	4.97%	5.38%	5.53%	5.66%	5.71%
1.64%	1.90%	3.46%	4.51%	4.95%	5.37%	5.51%	5.65%	5.70%
1.76%	2.01%	3.61%	4.73%	5.20%	5.62%	5.77%	5.91%	5.98%
1.64%	1.90%	3.46%	4.51%	4.95%	5.37%	5.51%	5.65%	5.70%
1.67%	1.91%	3.43%	4.50%	4.94%	5.34%	5.48%	5.61%	5.69%
1.61%	1.84%	3.30%	4.33%	4.75%	5.14%	5.28%	5.40%	5.48%
0.14%	0.16%	0.18%	0.19%	0.22%	0.25%			
0.14%	0.12%	0.14%	0.16%	0.18%	0.20%			
0.14%	0.15%	0.17%	0.19%	0.22%	0.24%			
		0.15%	0.18%	0.22%	0.25%			
		0.15%	0.18%	0.22%	0.25%			
	0.06%	0.08%	0.11%	0.13%	0.15%	0.18%	0.21%	
	0.06%	0.08%	0.11%	0.13%	0.15%	0.18%	0.21%	
	0.06%	0.08%	0.11%	0.13%	0.15%	0.18%	0.21%	
0.61%	0.95%	1.07%	1.22%	1.34%	1.38%	1.48%	1.56%	1.61%
0.61%	0.95%	1.07%	1.22%	1.34%	1.43%	1.48%	1.56%	1.61%

0.47%	0.51%	40%	A	AA	AA	A
0.49%	0.51%	40%	BBB	A	A	BBB
0.47%	0.51%	40%	A	AA	AA	A
0.47%	0.51%	40%	BBB	A	A	BBB
0.45%	0.51%	40%	BBB	A	A	BBB
0.49%	0.51%	40%	BBB	A	A	BBB
0.47%	0.51%	40%	A	AA	AA	A
0.47%	0.51%	40%	A	AA	AA	A
0.47%	0.51%	40%	BB	BBB	BBB	BBB
0.47%	0.51%	40%	BB	BBB	BBB	BBB
0.47%	0.51%	40%	A	AA	AA	A
0.47%	0.51%	40%	A	AA	AA	A
0.49%	0.51%	40%	BBB	A	A	BBB
0.47%	0.51%	40%	A	AA	AA	A
0.47%	0.51%	40%	A	AA	AA	A
		20%				
		20%				
		20%				
		20%				
		40%				
1.17%	1.29%	40%	B	B	NR	B
1.13%	1.24%	40%	B	BB	NR	BB
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		40%				
		40%				
		40%				
		40%				
13.27%	13.59%	50%	NR	BBB	BB	BBB
14.42%	14.54%	50%	NR	A	BBB	A
		50%				
13.70%	13.82%	50%	NR	A	BBB	A
13.17%	13.28%	50%	NR	A	A	A
13.17%	13.28%	50%	NR	A	A	A
13.70%	13.82%	50%	NR	A	BBB	A
13.17%	13.28%	50%	NR	A	A	A
13.27%	13.59%	50%	NR	BBB	BB	BBB
13.17%	13.28%	50%	NR	A	A	A
14.42%	14.54%	50%	NR	A	BBB	A
		50%				
13.70%	13.82%	50%	NR	A	BBB	A
13.17%	13.28%	50%	NR	A	A	A
		75%				
		75%				
		75%				
		75%				
5.71%	5.65%	40%	BBB	BBB	A	A
5.71%	5.65%	40%	A	AA	AAA	AAA
5.94%	5.88%	40%	A	A	AA	AA
5.71%	5.65%	40%	A	AA	AAA	AAA
5.65%	5.59%	40%	A	A	AA	AA
5.44%	5.38%	40%	A	A	AA	AA
5.71%	5.65%	40%	A	AA	AAA	AAA
5.71%	5.65%	40%	A	AA	AAA	AAA
5.71%	5.65%	40%	BBB	BBB	A	A
5.71%	5.65%	40%	A	AA	AAA	AAA
5.94%	5.88%	40%	A	A	AA	AA
5.71%	5.65%	40%	A	AA	AAA	AAA
5.65%	5.59%	40%	A	A	AA	AA
5.44%	5.38%	40%	A	A	AA	AA
		30%	NR	BB	BBB	BBB
		30%	NR	BB	BB	BB
		30%	NR	B	B	B
		18.50%			NR	NR
		18.50%			NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
1.72%	1.73%	35.71%	BB	BB	BBB	BBB
1.72%	1.73%	35.71%	BB	BB	BBB	BBB

AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
A	A	BBB	A	NR	BBB
A	A	BBB	A	NR	BBB
AA	AA	A	AA	NR	A
AA	AA	A	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	A	AA	NR	A
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
AA	AA	A	AA	NR	A
AA	AA	A	AA	NR	A
	NR				
	NR				
	NR				
	NR				
B	BB	B	B	B	B
BB	BBB	B	B	B	B

BBB	BBB	BBB	BB	NR	B
A	A	A	BBB	NR	BB
A	A	A	BBB	NR	BB
A	AA	A	A	NR	BBB
A	AA	A	A	NR	BBB
A	A	A	BBB	NR	BB
A	AA	A	A	NR	BBB
BBB	BBB	BBB	BB	NR	B
A	AA	A	A	NR	BBB
A	A	A	BBB	NR	BB
A	A	A	BBB	NR	BB
A	AA	A	A	NR	BBB

A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AAA	AAA	AAA	AAA	AA	AA
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB				
BB	BB				
B	B				
NR	NR				
NR	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	A	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB

NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR		Technology	N.Amer	United States
B	BB	4	Technology	N.Amer	United States
B	BB	3	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Financials	Europe	Denmark
	NR		Financials	Europe	Denmark
	NR		Financials	Europe	Denmark
	NR		Financials	Europe	Denmark
B	A	8	Consumer Goods	N.Amer	United States
BB	A	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	3	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
BB	A	3	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
B	A	8	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
BB	A	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	3	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
BB	AA	19	Consumer Services	Europe	Germany
A	AA	18	Consumer Services	Europe	Germany
BBB	AA	19	Consumer Services	Europe	Germany
A	AA	18	Consumer Services	Europe	Germany
BBB	AA	19	Consumer Services	Europe	Germany
BBB	AA	19	Consumer Services	Europe	Germany
A	AA	18	Consumer Services	Europe	Germany
A	AA	18	Consumer Services	Europe	Germany
BB	AA	19	Consumer Services	Europe	Germany
A	AA	18	Consumer Services	Europe	Germany
BBB	AA	19	Consumer Services	Europe	Germany
A	AA	18	Consumer Services	Europe	Germany
BBB	AA	19	Consumer Services	Europe	Germany
BBB	AA	19	Consumer Services	Europe	Germany
	BBB	3	Consumer Goods	Asia	Japan
	BB	3	Consumer Goods	Asia	Japan
	BBB	3	Consumer Goods	Asia	Japan
	NR	2	Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
BB	AA	12	Industrials	Asia	Japan
BB	A	3	Industrials	Asia	Japan

	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
	BB					
	BB					
BB	BBB					
BB	BBB	DocAdj	DocAdj	Thin	DocAdj	DocAdj
BB	BBB	DocAdj	CcyGrp	Thin	CcyGrp	CcyGrp
B	BBB					
B	BBB					
B	BBB					
B	BBB					
B	BBB					
A	AA					
A	AA					
A	AA					
A	AA					
CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	B					
	B					
	B					
	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

DocAdj
CcyGrp

DocAdj
DocAdj

DocAdj
DocAdj

DocAdj
DocAdj

DocAdj
DocAdj

DocAdj
DocAdj

Entity Tier
DocAdj

Entity Tier
DocAdj

Entity Tier
DocAdj

Thin
Thin

Entity Tier
DocAdj

Entity Tier
DocAdj

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
DocAdj
DocAdj
Entity Tier
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
DocAdj
DocAdj
Entity Tier
CcyGrp
DocAdj

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

DocAdj
CcyGrp

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
Thin
Thin

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj

Thin
Thin
Thin
Entity Tier
DocAdj

Thin
Thin
Thin
Entity Tier
Entity Tier

Thin
Thin
Thin
Entity Tier
Entity Tier

Entity Tier
Entity Tier

Entity Tier
Entity Tier

Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

KAJIMAEURMR	29-Aug-08	KAJIMA
KAJIMAJPYCR	29-Aug-08	KAJIMA
KAJIMAJPYMR	29-Aug-08	KAJIMA
KAJIMAJPYXR	29-Aug-08	KAJIMA
KAJIMAUSDCR	29-Aug-08	KAJIMA
KANAPJPYCR	29-Aug-08	KANAP
KANAPJPYMM	29-Aug-08	KANAP
KANAPJPYMR	29-Aug-08	KANAP
KANCHEJPYCR	29-Aug-08	KANCHE
KANCHEJPYXR	29-Aug-08	KANCHE
KANCHEUSDMR	29-Aug-08	KANCHE
KANSELEURCR	29-Aug-08	KANSEL
KANSELEURMM	29-Aug-08	KANSEL
KANSELJPYCR	29-Aug-08	KANSEL
KANSELJPYMR	29-Aug-08	KANSEL
KANSELJPYXR	29-Aug-08	KANSEL
KANSELUSDCR	29-Aug-08	KANSEL
KANSELUSDMR	29-Aug-08	KANSEL
KAOEURCR	29-Aug-08	KAO
KAOEURMM	29-Aug-08	KAO
KAOJPYCR	29-Aug-08	KAO
KAOJPYXR	29-Aug-08	KAO
KAOUSDCR	29-Aug-08	KAO
KAOUSDMR	29-Aug-08	KAO
CAPCRJPYCR	29-Aug-08	CAPCR
CAPCRJPYXR	29-Aug-08	CAPCR
CAPCRUSDCR	29-Aug-08	CAPCR
KSKBNKUSDCR	29-Aug-08	KSKBNK
KSKBNKUSDMR	29-Aug-08	KSKBNK
KTKCHIJPYCR	29-Aug-08	KTKCHI
KTKCHIJPYXR	29-Aug-08	KTKCHI
KAUPBNAUDMM	29-Aug-08	KAUPBN
KAUPBNCADMM	29-Aug-08	KAUPBN
KAUPBNCHFCR	29-Aug-08	KAUPBN
KAUPBNCHFMM	29-Aug-08	KAUPBN
KAUPBNDKKMM	29-Aug-08	KAUPBN
KAUPBNEURCR	29-Aug-08	KAUPBN
KAUPBNEURMM	29-Aug-08	KAUPBN
KAUPBNEURMR	29-Aug-08	KAUPBN
KAUPBNEURXR	29-Aug-08	KAUPBN
KAUPBNGBPCR	29-Aug-08	KAUPBN
KAUPBNGBPMM	29-Aug-08	KAUPBN
KAUPBNHKDMM	29-Aug-08	KAUPBN
KAUPBNJPYMM	29-Aug-08	KAUPBN
KAUPBNSEKMM	29-Aug-08	KAUPBN
KAUPBNSGDMM	29-Aug-08	KAUPBN
KAUPBNTWDMM	29-Aug-08	KAUPBN
KAUPBNUSDCR	29-Aug-08	KAUPBN
KAUPBNUSDMM	29-Aug-08	KAUPBN
KAUPBNUSDMR	29-Aug-08	KAUPBN
KAUPBNUSDXR	29-Aug-08	KAUPBN
KAUPBNAUDMM	29-Aug-08	KAUPBN
KAUPBNEURCR	29-Aug-08	KAUPBN
KAUPBNEURMM	29-Aug-08	KAUPBN
KAUPBNEURXR	29-Aug-08	KAUPBN
KAUPBNHKDMM	29-Aug-08	KAUPBN
KAUPBNJPYMM	29-Aug-08	KAUPBN
KAUPBNSGDMM	29-Aug-08	KAUPBN
KAUPBNUSDCR	29-Aug-08	KAUPBN
KAUPBNUSDMM	29-Aug-08	KAUPBN
KAUPBNUSDMR	29-Aug-08	KAUPBN
KAUPBNUSDXR	29-Aug-08	KAUPBN
KAWHIEURCR	29-Aug-08	KAWHI
KAWHIJPYCR	29-Aug-08	KAWHI
KAWHIJPYMR	29-Aug-08	KAWHI
KAWHIJPYXR	29-Aug-08	KAWHI
KAWHIUSDCR	29-Aug-08	KAWHI
KAWHIUSDMR	29-Aug-08	KAWHI
KAWHIUSDXR	29-Aug-08	KAWHI
KAWKISJPYCR	29-Aug-08	KAWKIS
KAWKISJPYMM	29-Aug-08	KAWKIS
KAWKISJPYMR	29-Aug-08	KAWKIS
KAWKISJPYXR	29-Aug-08	KAWKIS
KAWKISUSDCR	29-Aug-08	KAWKIS

Kajima Corp	4CB422	SNRFOR	EUR	MR	Composite
Kajima Corp	4CB422	SNRFOR	JPY	CR	Composite
Kajima Corp	4CB422	SNRFOR	JPY	MR	Composite
Kajima Corp	4CB422	SNRFOR	JPY	XR	Composite
Kajima Corp	4CB422	SNRFOR	USD	CR	Composite
Kanagawa Prefecture	JLBE9T	SNRFOR	JPY	CR	Composite
Kanagawa Prefecture	JLBE9T	SNRFOR	JPY	MM	Composite
Kanagawa Prefecture	JLBE9T	SNRFOR	JPY	MR	Composite
Kaneka Corp	JLBGCS	SNRFOR	JPY	CR	Composite
Kaneka Corp	JLBGCS	SNRFOR	JPY	XR	Composite
Kaneka Corp	JLBGCS	SNRFOR	USD	MR	Composite
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	EUR	CR	Composite
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	EUR	MM	Composite
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	JPY	CR	Composite
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	JPY	MR	Composite
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	JPY	XR	Composite
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	USD	CR	Composite
Kansai Elec Pwr Co Inc	4CCA62	SNRFOR	USD	MR	Composite
Kao Corp.	JM36A6	SNRFOR	EUR	CR	Composite
Kao Corp.	JM36A6	SNRFOR	EUR	MM	Composite
Kao Corp.	JM36A6	SNRFOR	JPY	CR	Composite
Kao Corp.	JM36A6	SNRFOR	JPY	XR	Composite
Kao Corp.	JM36A6	SNRFOR	USD	CR	Composite
Kao Corp.	JM36A6	SNRFOR	USD	MR	Composite
Kappa Create Co Ltd	JM36DC	SNRFOR	JPY	CR	Composite
Kappa Create Co Ltd	JM36DC	SNRFOR	JPY	XR	Composite
Kappa Create Co Ltd	JM36DC	SNRFOR	USD	CR	Composite
KASIKORNBANK Pub Co Ltd	Y29EAS	SNRFOR	USD	CR	Composite
KASIKORNBANK Pub Co Ltd	Y29EAS	SNRFOR	USD	MR	Composite
Katokichi Co Ltd	JM412B	SNRFOR	JPY	CR	Composite
Katokichi Co Ltd	JM412B	SNRFOR	JPY	XR	Composite
Kaupthing banki hf	XB776W	SNRFOR	AUD	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	CAD	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	CHF	CR	Composite
Kaupthing banki hf	XB776W	SNRFOR	CHF	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	DKK	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	EUR	CR	Composite
Kaupthing banki hf	XB776W	SNRFOR	EUR	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	EUR	MR	Composite
Kaupthing banki hf	XB776W	SNRFOR	EUR	XR	Composite
Kaupthing banki hf	XB776W	SNRFOR	GBP	CR	Composite
Kaupthing banki hf	XB776W	SNRFOR	GBP	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	HKD	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	JPY	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	SEK	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	SGD	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	TWD	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	USD	CR	Composite
Kaupthing banki hf	XB776W	SNRFOR	USD	MM	Composite
Kaupthing banki hf	XB776W	SNRFOR	USD	MR	Composite
Kaupthing banki hf	XB776W	SNRFOR	USD	XR	Composite
Kaupthing banki hf	XB776W	SUBLT2	AUD	MM	Composite
Kaupthing banki hf	XB776W	SUBLT2	EUR	CR	Composite
Kaupthing banki hf	XB776W	SUBLT2	EUR	MM	Composite
Kaupthing banki hf	XB776W	SUBLT2	EUR	XR	Composite
Kaupthing banki hf	XB776W	SUBLT2	HKD	MM	Composite
Kaupthing banki hf	XB776W	SUBLT2	JPY	MM	Composite
Kaupthing banki hf	XB776W	SUBLT2	SGD	MM	Composite
Kaupthing banki hf	XB776W	SUBLT2	USD	CR	Composite
Kaupthing banki hf	XB776W	SUBLT2	USD	MM	Composite
Kaupthing banki hf	XB776W	SUBLT2	USD	MR	Composite
Kaupthing banki hf	XB776W	SUBLT2	USD	XR	Composite
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	EUR	CR	Composite
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	JPY	CR	Composite
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	JPY	MR	Composite
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	JPY	XR	Composite
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	USD	CR	Composite
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	USD	MR	Composite
Kawasaki Heavy Inds Ltd	4CE98E	SNRFOR	USD	XR	Composite
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	JPY	CR	Composite
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	JPY	MM	Composite
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	JPY	MR	Composite
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	JPY	XR	Composite
Kawasaki Kisen Kaisha Ltd	JM46DG	SNRFOR	USD	CR	Composite

0.61%	0.95%	1.07%	1.22%	1.34%	1.36%	1.48%	1.56%	1.61%
0.60%	0.95%	1.08%	1.23%	1.34%	1.39%	1.48%	1.56%	1.61%
0.45%	0.71%	0.82%	0.92%	1.00%	1.05%	1.11%	1.17%	1.21%
0.61%	0.95%	1.07%	1.22%	1.34%	1.43%	1.48%	1.56%	1.61%
	0.09%	0.12%	0.14%	0.15%	0.17%	0.22%	0.30%	
	0.09%	0.11%	0.14%	0.15%	0.16%	0.22%	0.30%	
0.14%	0.14%	0.16%	0.20%	0.23%	0.27%	0.34%	0.40%	
0.14%	0.14%	0.16%	0.15%	0.18%	0.27%	0.25%	0.30%	
0.07%	0.09%	0.11%	0.14%	0.17%	0.20%	0.23%	0.28%	0.29%
0.07%	0.09%	0.11%	0.13%	0.17%	0.18%	0.22%	0.29%	0.29%
0.05%	0.07%	0.09%	0.10%	0.13%	0.14%	0.17%	0.23%	0.29%
0.07%	0.09%	0.11%	0.14%	0.17%	0.20%	0.23%	0.28%	0.29%
0.07%	0.09%	0.11%	0.14%	0.16%	0.19%	0.21%	0.28%	0.29%
0.12%	0.11%	0.13%	0.16%	0.18%	0.22%	0.26%	0.33%	0.46%
0.12%	0.11%	0.13%	0.16%	0.18%	0.22%	0.26%	0.33%	0.46%
0.12%	0.11%	0.14%	0.16%	0.18%	0.22%	0.26%	0.34%	0.46%
0.12%	0.08%	0.11%	0.13%	0.15%	0.17%	0.21%	0.27%	0.46%
0.12%	0.11%	0.13%	0.16%	0.18%	0.22%	0.26%	0.33%	0.46%
	0.91%	1.02%	1.22%	1.18%	1.25%			
	0.91%	1.02%	0.92%	1.18%	1.25%			
	0.91%	1.02%	1.10%	1.18%	1.25%			
0.71%	0.78%	0.93%	1.07%	1.22%	1.36%	1.43%	1.51%	
0.34%	0.34%	0.40%	0.44%	0.50%	0.54%	0.65%	0.73%	
0.34%	0.34%	0.40%	0.44%	0.50%	0.54%	0.65%	0.73%	
10.95%	10.92%	9.91%	9.13%	8.36%	7.74%	7.29%	6.74%	6.60%
11.01%	10.88%	9.92%	9.13%	8.35%	7.74%	7.28%	6.70%	6.59%
11.47%	11.34%	10.34%	9.51%	8.70%	8.07%	7.58%	6.99%	6.87%
11.01%	10.88%	9.92%	9.13%	8.35%	7.74%	7.28%	6.70%	6.59%
11.47%	11.34%	10.34%	9.51%	8.70%	8.07%	7.58%	6.99%	6.87%
11.01%	10.88%	9.92%	9.13%	8.35%	7.74%	7.28%	6.70%	6.59%
10.89%	10.77%	9.82%	9.04%	8.26%	7.66%	7.20%	6.64%	6.52%
10.49%	10.37%	9.46%	8.70%	7.96%	7.38%	6.94%	6.39%	6.28%
11.47%	11.34%	10.34%	9.51%	8.70%	8.07%	7.58%	6.99%	6.87%
11.01%	10.88%	9.92%	9.13%	8.35%	7.74%	7.28%	6.70%	6.59%
11.01%	10.88%	9.92%	9.13%	8.35%	7.74%	7.28%	6.70%	6.59%
10.89%	10.90%	9.89%	9.02%	8.43%	7.71%	7.28%	6.68%	6.47%
11.01%	10.88%	9.92%	9.13%	8.35%	7.74%	7.28%	6.70%	6.59%
11.01%	10.88%	9.92%	9.13%	8.35%	7.74%	7.28%	6.70%	6.59%
11.47%	11.34%	10.34%	9.51%	8.70%	8.07%	7.58%	6.99%	6.87%
11.01%	10.88%	9.92%	9.13%	8.35%	7.74%	7.28%	6.70%	6.59%
10.89%	10.77%	9.82%	9.04%	8.26%	7.66%	7.20%	6.64%	6.52%
15.51%	14.68%	14.26%	13.36%	12.18%	11.40%	10.78%	10.07%	9.87%
16.16%	15.34%	14.85%	13.98%	12.74%	11.93%	11.29%	10.56%	10.40%
15.51%	14.70%	14.26%	13.40%	12.19%	11.40%	10.73%	9.99%	9.66%
14.79%	14.04%	13.59%	12.80%	11.66%	10.91%	10.33%	9.66%	9.51%
15.51%	14.70%	14.26%	13.40%	12.19%	11.40%	10.73%	9.99%	9.66%
15.51%	14.68%	14.26%	13.36%	12.18%	11.40%	10.78%	10.07%	9.87%
15.51%	14.70%	14.26%	13.40%	12.19%	11.40%	10.73%	9.99%	9.66%
16.16%	15.34%	14.85%	13.98%	12.74%	11.93%	11.29%	10.56%	10.40%
15.51%	14.70%	14.26%	13.40%	12.19%	11.40%	10.73%	9.99%	9.66%
15.35%	14.57%	14.11%	13.29%	12.11%	11.33%	10.72%	10.03%	9.88%
14.79%	14.04%	13.59%	12.80%	11.66%	10.91%	10.33%	9.66%	9.51%
0.22%	0.25%	0.31%	0.37%	0.43%	0.47%	0.53%	0.61%	0.73%
0.22%	0.24%	0.31%	0.37%	0.43%	0.47%	0.54%	0.63%	0.73%
0.16%	0.20%	0.24%	0.28%	0.32%	0.36%	0.41%	0.48%	0.55%
0.22%	0.25%	0.31%	0.37%	0.43%	0.47%	0.53%	0.61%	0.73%
0.22%	0.27%	0.36%	0.41%	0.48%	0.54%	0.59%	0.67%	0.66%
0.22%	0.23%	0.28%	0.32%	0.37%	0.42%	0.45%	0.52%	0.66%
0.22%	0.28%	0.35%	0.40%	0.47%	0.53%	0.58%	0.67%	0.66%

1.72%	1.73%		BB	BB	BBB	BBB
1.72%	1.73%	38%	A	A	AA	AA
		35.71%				
1.29%	1.30%	35.71%	BBB	BBB	A	A
1.72%	1.73%	35.71%	BB	BB	BBB	BBB
		35%		NR	BBB	BBB
		35%		NR	BB	BB
		35%				
		27.50%	NR	NR	NR	A
		27.50%	NR	NR	NR	BBB
		27.50%				
0.28%	0.31%	38.00%	CCC	BBB	BB	BBB
		35.56%				
0.28%	0.31%	36.75%	BB	A	A	A
		35.56%				
0.28%	0.31%	35.56%	B	BBB	BBB	BBB
0.28%	0.31%	38.00%	CCC	BBB	BB	BBB
0.27%	0.31%	35.56%	CCC	BB	BB	BB
0.47%	0.51%	38.75%	NR	BB	B	BB
0.47%	0.51%	38.75%	NR	BB	B	BB
0.47%	0.51%	40%	NR	A	BBB	A
0.47%	0.51%	38.75%	NR	BBB	BB	BBB
0.47%	0.51%	38.75%	NR	BB	B	BB
		38.75%				
		32.50%		NR	NR	BB
		32.50%		NR	NR	BB
		32.50%		NR	NR	B
		35%	NR	NR	NR	NR
		35%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
6.55%	6.50%	40%	BBB	BBB	BBB	BBB
6.55%	6.48%	40%	A	AA	A	AA
6.82%	6.75%	40%	BBB	A	BBB	A
6.55%	6.48%	40%	A	AA	A	AA
		40%				
6.82%	6.75%	40%	BBB	A	BBB	A
6.55%	6.48%	40%	A	AA	A	AA
6.48%	6.42%	40%	BBB	A	BBB	A
6.24%	6.18%	40%	BBB	A	BBB	A
6.82%	6.75%	40%	BBB	A	BBB	A
6.55%	6.48%	40%	A	AA	A	AA
6.55%	6.48%	40%	A	AA	A	AA
6.43%	6.40%	40%	A	A	A	A
6.55%	6.48%	40%	A	AA	A	AA
		40%				
6.55%	6.48%	40%	A	AA	A	AA
6.82%	6.75%	40%	BBB	A	BBB	A
6.55%	6.48%	40%	A	AA	A	AA
6.48%	6.42%	40%	BBB	A	BBB	A
		40%				
9.68%	9.53%	20%	BB	BBB	BB	BBB
10.18%	10.03%	20%	BBB	A	BBB	A
9.49%	9.29%	20%	A	AA	A	AA
9.31%	9.18%	20%	BBB	A	BBB	A
9.49%	9.29%	20%	A	AA	A	AA
9.68%	9.53%	20%	BB	BBB	BB	BBB
9.49%	9.29%	20%	A	AA	A	AA
10.18%	10.03%	20%	BBB	A	BBB	A
9.49%	9.29%	20%	A	AA	A	AA
9.67%	9.53%	20%	BBB	A	BBB	A
9.31%	9.18%	20%	BBB	A	BBB	A
0.88%	0.76%	35.00%	BB	B	BB	BB
0.88%	0.76%	36.67%	A	BB	A	A
		35.56%				
0.88%	0.76%	35.56%	BBB	BB	BBB	BBB
0.88%	0.76%	35.00%	BB	B	BB	BB
		35.56%				
		35.56%				
0.66%	0.67%	40%	NR	A	A	AA
		33.40%				
		33.40%				
0.66%	0.67%	33.40%	NR	BBB	BBB	A
0.66%	0.67%	33.40%	NR	BB	BB	BBB

BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
A	A	NR	NR		
BBB	BBB	NR	NR		
A	NR	BBB	BBB		
BBB	NR	BBB	BBB		
A	A	BBB	B	CCC	BB
A	A	A	BB	CCC	CCC
BBB	BBB	BBB	BB	CCC	CCC
A	A	BBB	B	CCC	BB
BBB	BBB	BB	B	CCC	B
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
NR	NR				
NR	NR				
NR	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
A	A	A	A	BBB	A
BB	BB	BB	BB	CCC	NR
A	A	A	BBB	BB	NR
BBB	BBB	BBB	BB	B	NR
BB	BB	BB	BB	CCC	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR

BB	A	3	Industrials	Asia	Japan
A	A	11	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BBB	A	11	Industrials	Asia	Japan
BB	A	3	Industrials	Asia	Japan
	A	3	Government	Asia	Japan
	A	3	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
CCC	BBB	5	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
CCC	BBB	8	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
CCC	BBB	8	Utilities	Asia	Japan
CCC	BBB	5	Utilities	Asia	Japan
CCC	BBB	5	Utilities	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Financials	Asia	Thailand
	NR		Financials	Asia	Thailand
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
BBB	AA	10	Financials	Europe	Iceland
AA	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
AA	AA	9	Financials	Europe	Iceland
	NR		Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
AA	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
AA	AA	9	Financials	Europe	Iceland
AA	AA	9	Financials	Europe	Iceland
A	A	3	Financials	Europe	Iceland
AA	AA	9	Financials	Europe	Iceland
	NR		Financials	Europe	Iceland
AA	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
AA	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
	NR		Financials	Europe	Iceland
BB	AA	11	Financials	Europe	Iceland
BBB	AA	11	Financials	Europe	Iceland
A	AA	10	Financials	Europe	Iceland
BBB	AA	11	Financials	Europe	Iceland
A	AA	10	Financials	Europe	Iceland
BB	AA	11	Financials	Europe	Iceland
A	AA	10	Financials	Europe	Iceland
BBB	AA	11	Financials	Europe	Iceland
A	AA	10	Financials	Europe	Iceland
BBB	AA	11	Financials	Europe	Iceland
BBB	AA	11	Financials	Europe	Iceland
NR	BBB	3	Industrials	Asia	Japan
NR	BBB	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	7	Industrials	Asia	Japan
NR	BBB	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	5	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	5	Industrials	Asia	Japan
NR	A	5	Industrials	Asia	Japan

BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA		Thin	CcyGrp	CcyGrp	CcyGrp
	AA		Thin	DocAdj	DocAdj	DocAdj
	AA					
A	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA	Thin	Thin	Thin	DocAdj	DocAdj
A	AA					
AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
	BBB		Thin	Thin	DocAdj	Thin
	BBB		Thin	Thin	DocAdj	Thin
	BBB		Thin	Thin	Entity Tier	Thin
	AA	Thin	Thin	Thin	Thin	Thin
	AA					
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B					
BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier

KAZGOUSDCR	29-Aug-08 KAZGO
KAZGOUSDMM	29-Aug-08 KAZGO
KAZGOUSDMR	29-Aug-08 KAZGO
KAZAUDCR	29-Aug-08 KAZ
KAZDKKCR	29-Aug-08 KAZ
KAZEURCR	29-Aug-08 KAZ
KAZEURMM	29-Aug-08 KAZ
KAZEURMR	29-Aug-08 KAZ
KAZGBPCR	29-Aug-08 KAZ
KAZHKDCR	29-Aug-08 KAZ
KAZJPYCR	29-Aug-08 KAZ
KAZSEKCR	29-Aug-08 KAZ
KAZSGDCR	29-Aug-08 KAZ
KAZUSDCR	29-Aug-08 KAZ
KAZUSDMM	29-Aug-08 KAZ
KAZUSDMR	29-Aug-08 KAZ
KAZUSDXR	29-Aug-08 KAZ
KAZTRAEURCR	29-Aug-08 KAZTRA
KAZTRAEURMM	29-Aug-08 KAZTRA
KAZTRAJPYMM	29-Aug-08 KAZTRA
KAZTRAUSDCR	29-Aug-08 KAZTRA
KAZTRAUSDMM	29-Aug-08 KAZTRA
KBHAUDMR	29-Aug-08 KBH
KBHAUDXR	29-Aug-08 KBH
KBHEURCR	29-Aug-08 KBH
KBHEURMM	29-Aug-08 KBH
KBHEURMR	29-Aug-08 KBH
KBHEURXR	29-Aug-08 KBH
KBHGBPXR	29-Aug-08 KBH
KBHHKDXR	29-Aug-08 KBH
KBHJPYXR	29-Aug-08 KBH
KBHSGDXR	29-Aug-08 KBH
KBHUSDCR	29-Aug-08 KBH
KBHUSDMM	29-Aug-08 KBH
KBHUSDMR	29-Aug-08 KBH
KBHUSDXR	29-Aug-08 KBH
KBHAUDXR	29-Aug-08 KBH
KBHCADXR	29-Aug-08 KBH
KBHEURMM	29-Aug-08 KBH
KBHEURMR	29-Aug-08 KBH
KBHEURXR	29-Aug-08 KBH
KBHGBPCR	29-Aug-08 KBH
KBHGBPMR	29-Aug-08 KBH
KBHHKDXR	29-Aug-08 KBH
KBHILSXR	29-Aug-08 KBH
KBHJPYXR	29-Aug-08 KBH
KBHSGDXR	29-Aug-08 KBH
KBHUSDCR	29-Aug-08 KBH
KBHUSDMM	29-Aug-08 KBH
KBHUSDMR	29-Aug-08 KBH
KBHUSDXR	29-Aug-08 KBH
KRCP-BankNVEURCR	29-Aug-08 KRCP-BankNV
KRCP-BankNVEURMM	29-Aug-08 KRCP-BankNV
KRCP-BankNVEURMR	29-Aug-08 KRCP-BankNV
KRCP-BankNVEURXR	29-Aug-08 KRCP-BankNV
KRCP-BankNVGBPMM	29-Aug-08 KRCP-BankNV
KRCP-BankNVUSDCR	29-Aug-08 KRCP-BankNV
KRCP-BankNVUSDMM	29-Aug-08 KRCP-BankNV
KRCP-BankNVUSDMR	29-Aug-08 KRCP-BankNV
KRCP-BankNVEURCR	29-Aug-08 KRCP-BankNV
KRCP-BankNVEURMM	29-Aug-08 KRCP-BankNV
KRCP-BankNVEURXR	29-Aug-08 KRCP-BankNV
KRCP-BankNVGBPMM	29-Aug-08 KRCP-BankNV
KRCP-BankNVUSDCR	29-Aug-08 KRCP-BankNV
KRCP-BankNVUSDMM	29-Aug-08 KRCP-BankNV
KRCP-IntFinNVEURCR	29-Aug-08 KRCP-IntFinNV
KRCP-IntFinNVEURMM	29-Aug-08 KRCP-IntFinNV
KRCP-IntFinNVEURMR	29-Aug-08 KRCP-IntFinNV
KRCP-IntFinNVUSDCR	29-Aug-08 KRCP-IntFinNV
KRCP-IntFinNVUSDMM	29-Aug-08 KRCP-IntFinNV
KCCEURCR	29-Aug-08 KCC
KCCEURMM	29-Aug-08 KCC
KCCEURMR	29-Aug-08 KCC
KCCJPYCR	29-Aug-08 KCC

KazakhGold Group Ltd	GL743W	SNRFOR	USD	CR	Composite
KazakhGold Group Ltd	GL743W	SNRFOR	USD	MM	Composite
KazakhGold Group Ltd	GL743W	SNRFOR	USD	MR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	AUD	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	DKK	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	EUR	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	EUR	MM	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	EUR	MR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	GBP	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	HKD	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	JPY	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	SEK	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	SGD	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	USD	CR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	USD	MM	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	USD	MR	Composite
Kazkommertsbank JSC	Y29ECH	SNRFOR	USD	XR	Composite
Kaztransoil	19H96V	SNRFOR	EUR	CR	Composite
Kaztransoil	19H96V	SNRFOR	EUR	MM	Composite
Kaztransoil	19H96V	SNRFOR	JPY	MM	Composite
Kaztransoil	19H96V	SNRFOR	USD	CR	Composite
Kaztransoil	19H96V	SNRFOR	USD	MM	Composite
KB Home	4CECCQ	SNRFOR	AUD	MR	Composite
KB Home	4CECCQ	SNRFOR	AUD	XR	Composite
KB Home	4CECCQ	SNRFOR	EUR	CR	Composite
KB Home	4CECCQ	SNRFOR	EUR	MM	Composite
KB Home	4CECCQ	SNRFOR	EUR	MR	Composite
KB Home	4CECCQ	SNRFOR	EUR	XR	Composite
KB Home	4CECCQ	SNRFOR	GBP	XR	Composite
KB Home	4CECCQ	SNRFOR	HKD	XR	Composite
KB Home	4CECCQ	SNRFOR	JPY	XR	Composite
KB Home	4CECCQ	SNRFOR	SGD	XR	Composite
KB Home	4CECCQ	SNRFOR	USD	CR	Composite
KB Home	4CECCQ	SNRFOR	USD	MM	Composite
KB Home	4CECCQ	SNRFOR	USD	MR	Composite
KB Home	4CECCQ	SNRFOR	USD	XR	Composite
KB Home	4CECCQ	SUBLT2	AUD	XR	Composite
KB Home	4CECCQ	SUBLT2	CAD	XR	Composite
KB Home	4CECCQ	SUBLT2	EUR	MM	Composite
KB Home	4CECCQ	SUBLT2	EUR	MR	Composite
KB Home	4CECCQ	SUBLT2	EUR	XR	Composite
KB Home	4CECCQ	SUBLT2	GBP	CR	Composite
KB Home	4CECCQ	SUBLT2	GBP	MR	Composite
KB Home	4CECCQ	SUBLT2	HKD	XR	Composite
KB Home	4CECCQ	SUBLT2	ILS	XR	Composite
KB Home	4CECCQ	SUBLT2	JPY	XR	Composite
KB Home	4CECCQ	SUBLT2	SGD	XR	Composite
KB Home	4CECCQ	SUBLT2	USD	CR	Composite
KB Home	4CECCQ	SUBLT2	USD	MM	Composite
KB Home	4CECCQ	SUBLT2	USD	MR	Composite
KB Home	4CECCQ	SUBLT2	USD	XR	Composite
KBC Bk	NRCA9Z	SNRFOR	EUR	CR	Composite
KBC Bk	NRCA9Z	SNRFOR	EUR	MM	Composite
KBC Bk	NRCA9Z	SNRFOR	EUR	MR	Composite
KBC Bk	NRCA9Z	SNRFOR	EUR	XR	Composite
KBC Bk	NRCA9Z	SNRFOR	GBP	MM	Composite
KBC Bk	NRCA9Z	SNRFOR	USD	CR	Composite
KBC Bk	NRCA9Z	SNRFOR	USD	MM	Composite
KBC Bk	NRCA9Z	SNRFOR	USD	MR	Composite
KBC Bk	NRCA9Z	SUBLT2	EUR	CR	Composite
KBC Bk	NRCA9Z	SUBLT2	EUR	MM	Composite
KBC Bk	NRCA9Z	SUBLT2	EUR	XR	Composite
KBC Bk	NRCA9Z	SUBLT2	GBP	MM	Composite
KBC Bk	NRCA9Z	SUBLT2	USD	CR	Composite
KBC Bk	NRCA9Z	SUBLT2	USD	MM	Composite
KBC Intl Fin NV	4CA5C0	SNRFOR	EUR	CR	Composite
KBC Intl Fin NV	4CA5C0	SNRFOR	EUR	MM	Composite
KBC Intl Fin NV	4CA5C0	SNRFOR	EUR	MR	Composite
KBC Intl Fin NV	4CA5C0	SNRFOR	USD	CR	Composite
KBC Intl Fin NV	4CA5C0	SNRFOR	USD	MM	Composite
KCC Corp	Y29ED9	SNRFOR	EUR	CR	Composite
KCC Corp	Y29ED9	SNRFOR	EUR	MM	Composite
KCC Corp	Y29ED9	SNRFOR	EUR	MR	Composite
KCC Corp	Y29ED9	SNRFOR	JPY	CR	Composite

					7.50%			
					7.50%			
					7.50%			
7.80%	7.88%	7.71%	7.82%	7.77%	7.70%	7.74%	7.81%	7.78%
7.83%	7.95%	7.72%	7.84%	7.79%	7.71%	7.74%	7.81%	7.78%
7.56%	7.66%	7.48%	7.58%	7.53%	7.47%	7.50%	7.58%	7.47%
7.48%	7.58%	7.41%	7.50%	7.46%	7.39%	7.42%	7.50%	7.40%
7.83%	7.95%	7.72%	7.84%	7.79%	7.71%	7.74%	7.81%	7.78%
7.83%	7.95%	7.72%	7.84%	7.79%	7.71%	7.74%	7.81%	7.78%
7.80%	7.88%	7.58%	7.61%	7.77%	7.67%	7.73%	7.81%	7.78%
7.83%	7.95%	7.72%	7.84%	7.79%	7.71%	7.74%	7.81%	7.78%
7.83%	7.95%	7.72%	7.84%	7.79%	7.71%	7.74%	7.81%	7.78%
7.83%	7.95%	7.72%	7.84%	7.79%	7.71%	7.74%	7.81%	7.78%
7.56%	7.66%	7.48%	7.58%	7.53%	7.47%	7.50%	7.58%	7.47%
7.48%	7.58%	7.41%	7.50%	7.46%	7.39%	7.42%	7.50%	7.40%
7.20%	7.30%	7.13%	7.22%	7.18%	7.12%	7.15%	7.23%	7.12%
4.28%	4.51%	4.78%	4.76%	4.68%	4.64%	4.38%	4.16%	4.09%
4.28%	4.51%	4.78%	4.76%	4.68%	4.64%	4.38%	4.16%	4.09%
4.58%	4.83%	5.13%	5.09%	4.97%	4.95%	4.69%	4.44%	4.46%
4.39%	4.63%	4.92%	4.89%	4.77%	4.75%	4.50%	4.27%	4.28%
4.31%	4.46%	4.83%	4.82%	4.71%	4.68%	4.40%	4.20%	4.23%
4.19%	4.68%	4.76%	4.71%	4.55%	4.60%	4.37%	4.15%	4.09%
4.19%	4.68%	4.76%	4.71%	4.55%	4.60%	4.37%	4.15%	4.09%
4.19%	4.68%	4.76%	4.71%	4.55%	4.60%	4.37%	4.15%	4.09%
4.28%	4.51%	4.78%	4.76%	4.68%	4.64%	4.38%	4.16%	4.09%
4.19%	4.68%	4.76%	4.71%	4.55%	4.60%	4.37%	4.15%	4.09%
4.58%	4.83%	5.13%	5.09%	4.97%	4.95%	4.69%	4.44%	4.46%
4.31%	4.46%	4.83%	4.82%	4.71%	4.68%	4.40%	4.20%	4.23%
4.19%	4.68%	4.76%	4.71%	4.55%	4.60%	4.37%	4.15%	4.09%
4.91%	4.89%	5.01%	5.15%	4.93%	5.07%	4.68%	4.72%	3.99%
4.91%	4.86%	4.96%	5.09%	4.90%	4.99%	4.66%	4.70%	3.99%
4.91%	5.04%	5.15%	5.43%	5.09%	5.17%	4.83%	4.86%	3.99%
4.91%	4.86%	4.96%	5.09%	4.90%	4.99%	4.66%	4.70%	3.99%
4.91%	4.86%	4.96%	5.09%	4.90%	4.99%	4.66%	4.70%	3.99%
4.91%	4.86%	4.96%	5.09%	4.90%	4.99%	4.66%	4.70%	3.99%
4.91%	4.89%	5.01%	5.15%	4.93%	5.07%	4.68%	4.72%	3.99%
4.91%	4.86%	4.96%	5.09%	4.90%	4.99%	4.66%	4.70%	3.99%
4.91%	5.31%	5.42%	5.56%	5.36%	5.44%	5.08%	5.11%	3.99%
4.91%	5.04%	5.15%	5.43%	5.09%	5.17%	4.83%	4.86%	3.99%
4.91%	4.86%	4.96%	5.09%	4.90%	4.99%	4.66%	4.70%	3.99%
0.31%	0.44%	0.60%	0.74%	0.82%	0.90%	0.92%	0.94%	1.00%
0.31%	0.44%	0.57%	0.71%	0.78%	0.86%	0.88%	0.90%	0.96%
0.31%	0.44%	0.60%	0.74%	0.82%	0.90%	0.92%	0.94%	1.00%
0.31%	0.44%	0.57%	0.71%	0.78%	0.86%	0.88%	0.90%	0.96%
0.74%	0.71%	1.01%	1.19%	1.34%	1.47%	1.50%	1.52%	1.59%
0.74%	0.70%	0.99%	1.16%	1.30%	1.43%	1.45%	1.47%	1.59%
0.74%	0.65%	0.93%	1.09%	1.22%	1.35%	1.37%	1.39%	1.59%
0.74%	0.70%	0.99%	1.16%	1.30%	1.43%	1.45%	1.47%	1.59%
0.74%	0.70%	0.99%	1.16%	1.30%	1.43%	1.45%	1.47%	1.59%
	3.38%		4.05%		3.84%	3.89%		
	3.38%		4.05%		3.84%	3.89%		

		25%				
		25%				
		25%				
7.93%	7.96%	25%	BBB	BBB	BBB	BBB
		25%				
7.93%	7.96%	25%	A	AA	AA	AA
7.93%	7.96%	25%	A	A	A	A
7.93%	7.96%	25%	A	A	A	A
7.93%	7.96%	25%	A	AA	AA	AA
7.93%	7.96%	25%	A	AA	AA	AA
7.93%	7.96%	25%	BBB	BBB	A	A
7.93%	7.96%	25%	A	AA	AA	AA
7.93%	7.96%	25%	A	AA	AA	AA
7.93%	7.96%	25%	A	AA	AA	AA
7.93%	7.96%	25%	A	A	A	A
7.93%	7.96%	25%	A	A	A	A
7.93%	7.96%	25%	A	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
4.07%	4.09%		BB	BB	BBB	BBB
4.07%	4.09%	44.70%	BB	BB	BBB	BBB
4.43%	4.42%	44.70%	BBB	BBB	A	A
4.26%	4.25%	44.70%	BBB	BBB	A	A
4.21%	4.20%	42%	A	A	A	AA
4.07%	4.07%	46.86%	BBB	A	A	A
4.07%	4.07%	46.86%	BBB	A	A	A
4.07%	4.07%	46.86%	BBB	A	A	A
4.07%	4.09%	44.70%	BB	BB	BBB	BBB
4.07%	4.07%	46.86%	BBB	A	A	A
4.43%	4.42%	44.70%	BBB	BBB	A	A
		44.70%				
4.21%	4.20%	42%	A	A	A	AA
4.07%	4.07%	46.86%	BBB	A	A	A
4.28%	4.53%	21.38%	NR	B	BB	B
4.28%	4.25%	21.38%	NR	A	BBB	BBB
		21.38%				
4.41%	4.41%	21.38%	NR	BBB	BB	A
4.28%	4.25%	21.38%	NR	A	BBB	BBB
		21.38%				
		21.38%				
4.28%	4.25%	21.38%	NR	A	BBB	BBB
4.28%	4.25%	21.38%	NR	A	BBB	BBB
4.28%	4.53%	21.38%	NR	B	BB	B
4.28%	4.25%	21.38%	NR	A	BBB	BBB
4.64%	4.88%	21.38%	NR	BBB	BB	BB
		21.38%				
4.41%	4.41%	21.38%	NR	BBB	BB	A
4.28%	4.25%	21.38%	NR	A	BBB	BBB
0.86%	0.98%	40%	NR	A	A	A
0.86%	0.98%	40%	NR	A	AA	AA
		40%				
		40%				
		40%				
0.86%	0.98%	40%	NR	A	A	A
0.86%	0.98%	40%	NR	A	AA	AA
		40%				
1.26%		40%	NR	BBB	A	BBB
1.26%		40%	NR	A	BBB	A
1.26%		40%	NR	BBB	A	BBB
1.26%		40%	NR	A	BBB	A
		40%				
1.26%		40%	NR	A	BBB	A
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		28.75%		NR		NR
		28.75%				
		28.75%		NR		NR
		28.75%				

	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
BBB	A	A	BBB	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR

BBB	BBB	BBB	BBB	B	B
BBB	BBB	BBB	BBB	B	B
A	A	A	A	BB	BB
A	A	A	A	BB	BB
A	AA	AA	AA	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	B	B
A	A	A	A	BBB	BBB
A	A	A	A	BB	BB
A	AA	AA	AA	BB	BB
A	A	A	A	BBB	BBB
B	B	BBB	CCC	NR	BB
BBB	AA	AA	BB	NR	A
BB	A	A	B	NR	BBB
BBB	AA	AA	BB	NR	A
BBB	AA	AA	BB	NR	A
BBB	AA	AA	BB	NR	A
B	B	BBB	CCC	NR	BB
BBB	AA	AA	BB	NR	A
BB	A	A	B	NR	BBB
BB	A	A	B	NR	BBB
BBB	AA	AA	BB	NR	A
A	A	A	A	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	BBB	NR
BBB	A	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR

	NR	NR
	NR	NR

	NR	2	Basic Materials	OffShore	Channel Isl
	NR	2	Basic Materials	OffShore	Channel Isl
	NR	2	Basic Materials	OffShore	Channel Isl
NR	AA	11	Financials	E.Eur	Kazakhstan
	NR		Financials	E.Eur	Kazakhstan
NR	A	8	Financials	E.Eur	Kazakhstan
NR	AA	10	Financials	E.Eur	Kazakhstan
NR	AA	10	Financials	E.Eur	Kazakhstan
NR	A	8	Financials	E.Eur	Kazakhstan
NR	A	8	Financials	E.Eur	Kazakhstan
NR	A	3	Financials	E.Eur	Kazakhstan
NR	A	8	Financials	E.Eur	Kazakhstan
NR	A	8	Financials	E.Eur	Kazakhstan
NR	A	8	Financials	E.Eur	Kazakhstan
NR	AA	10	Financials	E.Eur	Kazakhstan
NR	AA	10	Financials	E.Eur	Kazakhstan
NR	AA	10	Financials	E.Eur	Kazakhstan
	NR		Oil & Gas	E.Eur	Kazakhstan
	NR		Oil & Gas	E.Eur	Kazakhstan
	NR		Oil & Gas	E.Eur	Kazakhstan
	NR		Oil & Gas	E.Eur	Kazakhstan
	NR		Oil & Gas	E.Eur	Kazakhstan
BB	AA	8	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
A	A	5	Consumer Goods	N.Amer	United States
A	A	5	Consumer Goods	N.Amer	United States
A	A	5	Consumer Goods	N.Amer	United States
BB	AA	8	Consumer Goods	N.Amer	United States
A	A	5	Consumer Goods	N.Amer	United States
BBB	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
A	A	5	Consumer Goods	N.Amer	United States
CCC	BBB	8	Consumer Goods	N.Amer	United States
A	BBB	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	BBB	7	Consumer Goods	N.Amer	United States
A	BBB	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	BBB	7	Consumer Goods	N.Amer	United States
A	BBB	7	Consumer Goods	N.Amer	United States
CCC	BBB	8	Consumer Goods	N.Amer	United States
A	BBB	7	Consumer Goods	N.Amer	United States
BB	BBB	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	BBB	7	Consumer Goods	N.Amer	United States
A	BBB	7	Consumer Goods	N.Amer	United States
NR	A	3	Financials	Europe	Belgium
NR	A	9	Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
NR	A	3	Financials	Europe	Belgium
NR	A	9	Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
	A	6	Financials	Europe	Belgium
	BB	5	Financials	Europe	Belgium
	BBB	6	Financials	Europe	Belgium
	BB	5	Financials	Europe	Belgium
	NR		Financials	Europe	Belgium
	BB	5	Financials	Europe	Belgium
	NR		Financials	OffShore	Netherlands Antilles
	NR		Financials	OffShore	Netherlands Antilles
	NR		Financials	OffShore	Netherlands Antilles
	NR		Financials	OffShore	Netherlands Antilles
	NR		Financials	OffShore	Netherlands Antilles
	NR	2	Industrials	Asia	Korea (Republic of)
	NR		Industrials	Asia	Korea (Republic of)
	NR	2	Industrials	Asia	Korea (Republic of)
	NR		Industrials	Asia	Korea (Republic of)

	B					
	B					
	B					
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
BBB	B		Thin		Thin	
BBB	B					
BBB	B		Thin		Thin	
BBB	B					

Thin
Thin
Thin
Entity Tier | Entity Tier | Entity Tier | Entity Tier | Thin | Thin

CcyGrp | CcyGrp | CcyGrp | CcyGrp | Thin | Thin
DocAdj | DocAdj | DocAdj | DocAdj | Thin | Thin
DocAdj | DocAdj | DocAdj | DocAdj | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | CcyGrp | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | CcyGrp | Thin | Thin
CcyGrp | CcyGrp | Entity Tier | Entity Tier | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | CcyGrp | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | CcyGrp | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | CcyGrp | Thin | Thin
DocAdj | DocAdj | DocAdj | DocAdj | Thin | Thin
DocAdj | DocAdj | DocAdj | DocAdj | Thin | Thin
DocAdj | DocAdj | DocAdj | DocAdj | Thin | Thin

Entity Tier | Entity Tier | Entity Tier | Entity Tier | Entity Tier | Entity Tier
Entity Tier | Entity Tier | Entity Tier | Entity Tier | Entity Tier | Entity Tier
DocAdj | DocAdj | DocAdj | DocAdj | DocAdj | DocAdj
DocAdj | DocAdj | DocAdj | DocAdj | DocAdj | DocAdj
CcyGrp | CcyGrp | CcyGrp | DocAdj | DocAdj | DocAdj
CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp
CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp
CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp
Entity Tier | Entity Tier | Entity Tier | Entity Tier | Entity Tier | Entity Tier
CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp
DocAdj | DocAdj | DocAdj | DocAdj | DocAdj | DocAdj

CcyGrp | CcyGrp | CcyGrp | DocAdj | DocAdj | DocAdj
CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp
Entity Tier | Entity Tier | Entity Tier | Thin | Entity Tier | Entity Tier
CcyGrp | CcyGrp | CcyGrp | Thin | CcyGrp | CcyGrp

DocAdj | DocAdj | DocAdj | Thin | DocAdj | DocAdj
CcyGrp | CcyGrp | CcyGrp | Thin | CcyGrp | CcyGrp

CcyGrp | CcyGrp | CcyGrp | Thin | CcyGrp | CcyGrp
CcyGrp | CcyGrp | CcyGrp | Thin | CcyGrp | CcyGrp
Entity Tier | Entity Tier | Entity Tier | Thin | Entity Tier | Entity Tier
CcyGrp | CcyGrp | CcyGrp | Thin | CcyGrp | CcyGrp
DocAdj | DocAdj | DocAdj | Thin | DocAdj | DocAdj

DocAdj | DocAdj | DocAdj | Thin | DocAdj | DocAdj
CcyGrp | CcyGrp | CcyGrp | Thin | CcyGrp | CcyGrp
CcyGrp | DocAdj | DocAdj | DocAdj | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | DocAdj | Thin | Thin

CcyGrp | DocAdj | DocAdj | DocAdj | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | DocAdj | Thin | Thin

DocAdj | DocAdj | DocAdj | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | Thin | Thin
DocAdj | DocAdj | DocAdj | Thin | Thin
CcyGrp | CcyGrp | CcyGrp | Thin | Thin

CcyGrp | CcyGrp | CcyGrp | Thin | Thin

Thin | Thin

Thin | Thin

Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier

KCCUSDCR	29-Aug-08 KCC
KCCUSDMM	29-Aug-08 KCC
KCCUSDMR	29-Aug-08 KCC
DDIEURCR	29-Aug-08 DDI
DDIEURMM	29-Aug-08 DDI
DDIEURMR	29-Aug-08 DDI
DDIJPYCR	29-Aug-08 DDI
DDIJPYMR	29-Aug-08 DDI
DDIJPYXR	29-Aug-08 DDI
DDIUSDCR	29-Aug-08 DDI
DDIUSDMM	29-Aug-08 DDI
DDIUSDMR	29-Aug-08 DDI
BHREINEURCR	29-Aug-08 BHREIN
BHREINEURMM	29-Aug-08 BHREIN
BHREINUSDCR	29-Aug-08 BHREIN
BHREINUSDMM	29-Aug-08 BHREIN
BHREINUSDMR	29-Aug-08 BHREIN
BELGCHFCR	29-Aug-08 BELG
BELGEURCR	29-Aug-08 BELG
BELGEURMM	29-Aug-08 BELG
BELGEURMR	29-Aug-08 BELG
BELGHKDCR	29-Aug-08 BELG
BELGSGDCR	29-Aug-08 BELG
BELGUSDCR	29-Aug-08 BELG
BELGUSDMM	29-Aug-08 BELG
BELGUSDMR	29-Aug-08 BELG
DENKAUDCR	29-Aug-08 DENK
DENKEURCR	29-Aug-08 DENK
DENKEURMM	29-Aug-08 DENK
DENKUSDCR	29-Aug-08 DENK
DENKUSDMM	29-Aug-08 DENK
DENKUSDMR	29-Aug-08 DENK
MOROCEURCR	29-Aug-08 MOROC
MOROCEURMM	29-Aug-08 MOROC
MOROCEURMR	29-Aug-08 MOROC
MOROCGBPCR	29-Aug-08 MOROC
MOROCUSDCR	29-Aug-08 MOROC
MOROCUSDMM	29-Aug-08 MOROC
MOROCUSDMR	29-Aug-08 MOROC
NETHRSEURCR	29-Aug-08 NETHRS
NETHRSEURMM	29-Aug-08 NETHRS
NETHRSEURMR	29-Aug-08 NETHRS
NETHRSUSDCR	29-Aug-08 NETHRS
NETHRSUSDMM	29-Aug-08 NETHRS
NETHRSUSDMR	29-Aug-08 NETHRS
NORWAYEURCR	29-Aug-08 NORWAY
NORWAYEURMM	29-Aug-08 NORWAY
NORWAYNOKMM	29-Aug-08 NORWAY
NORWAYUSDCR	29-Aug-08 NORWAY
NORWAYUSDMM	29-Aug-08 NORWAY
NORWAYUSDMR	29-Aug-08 NORWAY
SAUDIEURCR	29-Aug-08 SAUDI
SAUDIEURMM	29-Aug-08 SAUDI
SAUDISARMM	29-Aug-08 SAUDI
SAUDIUSDCR	29-Aug-08 SAUDI
SAUDIUSDMR	29-Aug-08 SAUDI
SPAINAUDCR	29-Aug-08 SPAIN
SPAINCHFCR	29-Aug-08 SPAIN
SPAINCHFMM	29-Aug-08 SPAIN
SPAINDKKCR	29-Aug-08 SPAIN
SPAINEURCR	29-Aug-08 SPAIN
SPAINEURMM	29-Aug-08 SPAIN
SPAINEURMR	29-Aug-08 SPAIN
SPAINGBPCR	29-Aug-08 SPAIN
SPAINGBPMM	29-Aug-08 SPAIN
SPAINHKDCR	29-Aug-08 SPAIN
SPAINJPYCR	29-Aug-08 SPAIN
SPAINUSDCR	29-Aug-08 SPAIN
SPAINUSDMM	29-Aug-08 SPAIN
SPAINUSDMR	29-Aug-08 SPAIN
SWEDAUDCR	29-Aug-08 SWED
SWEDAUDMM	29-Aug-08 SWED
SWEDEURCR	29-Aug-08 SWED
SWEDEURMM	29-Aug-08 SWED

KCC Corp	Y29ED9	SNRFOR	USD	CR	Composite
KCC Corp	Y29ED9	SNRFOR	USD	MM	Composite
KCC Corp	Y29ED9	SNRFOR	USD	MR	Composite
KDDI Corp	JM49C7	SNRFOR	EUR	CR	Composite
KDDI Corp	JM49C7	SNRFOR	EUR	MM	Composite
KDDI Corp	JM49C7	SNRFOR	EUR	MR	Composite
KDDI Corp	JM49C7	SNRFOR	JPY	CR	Composite
KDDI Corp	JM49C7	SNRFOR	JPY	MR	Composite
KDDI Corp	JM49C7	SNRFOR	JPY	XR	Composite
KDDI Corp	JM49C7	SNRFOR	USD	CR	Composite
KDDI Corp	JM49C7	SNRFOR	USD	MM	Composite
KDDI Corp	JM49C7	SNRFOR	USD	MR	Composite
Kdom Bahrain	MS9996	SNRFOR	EUR	CR	Composite
Kdom Bahrain	MS9996	SNRFOR	EUR	MM	Composite
Kdom Bahrain	MS9996	SNRFOR	USD	CR	Composite
Kdom Bahrain	MS9996	SNRFOR	USD	MM	Composite
Kdom Bahrain	MS9996	SNRFOR	USD	MR	Composite
Kdom Belgium	BC236K	SNRFOR	CHF	CR	Composite
Kdom Belgium	BC236K	SNRFOR	EUR	CR	Composite
Kdom Belgium	BC236K	SNRFOR	EUR	MM	Composite
Kdom Belgium	BC236K	SNRFOR	EUR	MR	Composite
Kdom Belgium	BC236K	SNRFOR	HKD	CR	Composite
Kdom Belgium	BC236K	SNRFOR	SGD	CR	Composite
Kdom Belgium	BC236K	SNRFOR	USD	CR	Composite
Kdom Belgium	BC236K	SNRFOR	USD	MM	Composite
Kdom Belgium	BC236K	SNRFOR	USD	MR	Composite
Kdom Denmark	KPBDCX	SNRFOR	AUD	CR	Composite
Kdom Denmark	KPBDCX	SNRFOR	EUR	CR	Composite
Kdom Denmark	KPBDCX	SNRFOR	EUR	MM	Composite
Kdom Denmark	KPBDCX	SNRFOR	USD	CR	Composite
Kdom Denmark	KPBDCX	SNRFOR	USD	MM	Composite
Kdom Denmark	KPBDCX	SNRFOR	USD	MR	Composite
Kdom Morocco	6.78E+100	SNRFOR	EUR	CR	Composite
Kdom Morocco	6.78E+100	SNRFOR	EUR	MM	Composite
Kdom Morocco	6.78E+100	SNRFOR	EUR	MR	Composite
Kdom Morocco	6.78E+100	SNRFOR	GBP	CR	Composite
Kdom Morocco	6.78E+100	SNRFOR	USD	CR	Composite
Kdom Morocco	6.78E+100	SNRFOR	USD	MM	Composite
Kdom Morocco	6.78E+100	SNRFOR	USD	MR	Composite
Kdom Neth	NRCDE0	SNRFOR	EUR	CR	Composite
Kdom Neth	NRCDE0	SNRFOR	EUR	MM	Composite
Kdom Neth	NRCDE0	SNRFOR	EUR	MR	Composite
Kdom Neth	NRCDE0	SNRFOR	USD	CR	Composite
Kdom Neth	NRCDE0	SNRFOR	USD	MM	Composite
Kdom Neth	NRCDE0	SNRFOR	USD	MR	Composite
Kdom Norway	6CFB55	SNRFOR	EUR	CR	Composite
Kdom Norway	6CFB55	SNRFOR	EUR	MM	Composite
Kdom Norway	6CFB55	SNRFOR	NOK	MM	Composite
Kdom Norway	6CFB55	SNRFOR	USD	CR	Composite
Kdom Norway	6CFB55	SNRFOR	USD	MM	Composite
Kdom Norway	6CFB55	SNRFOR	USD	MR	Composite
Kdom Saudi Arabia	MS999I	SNRFOR	EUR	CR	Composite
Kdom Saudi Arabia	MS999I	SNRFOR	EUR	MM	Composite
Kdom Saudi Arabia	MS999I	SNRFOR	SAR	MM	Composite
Kdom Saudi Arabia	MS999I	SNRFOR	USD	CR	Composite
Kdom Saudi Arabia	MS999I	SNRFOR	USD	MR	Composite
Kdom Spain	8CA965	SNRFOR	AUD	CR	Composite
Kdom Spain	8CA965	SNRFOR	CHF	CR	Composite
Kdom Spain	8CA965	SNRFOR	CHF	MM	Composite
Kdom Spain	8CA965	SNRFOR	DKK	CR	Composite
Kdom Spain	8CA965	SNRFOR	EUR	CR	Composite
Kdom Spain	8CA965	SNRFOR	EUR	MM	Composite
Kdom Spain	8CA965	SNRFOR	EUR	MR	Composite
Kdom Spain	8CA965	SNRFOR	GBP	CR	Composite
Kdom Spain	8CA965	SNRFOR	GBP	MM	Composite
Kdom Spain	8CA965	SNRFOR	HKD	CR	Composite
Kdom Spain	8CA965	SNRFOR	JPY	CR	Composite
Kdom Spain	8CA965	SNRFOR	USD	CR	Composite
Kdom Spain	8CA965	SNRFOR	USD	MM	Composite
Kdom Spain	8CA965	SNRFOR	USD	MR	Composite
Kdom Sweden	8F7220	SNRFOR	AUD	CR	Composite
Kdom Sweden	8F7220	SNRFOR	AUD	MM	Composite
Kdom Sweden	8F7220	SNRFOR	EUR	CR	Composite
Kdom Sweden	8F7220	SNRFOR	EUR	MM	Composite

	3.38%		4.05%		3.84%	3.89%		
	3.38%		4.05%		3.84%	3.89%		
	3.38%		4.05%		3.84%	3.89%		
0.16%	0.19%	0.25%	0.28%	0.34%	0.37%	0.41%	0.47%	0.49%
0.16%	0.20%	0.25%	0.30%	0.34%	0.37%	0.42%	0.48%	0.49%
0.16%	0.15%	0.18%	0.23%	0.26%	0.29%	0.32%	0.37%	0.49%
0.16%	0.19%	0.25%	0.28%	0.34%	0.37%	0.41%	0.47%	0.49%
0.16%	0.19%	0.25%	0.27%	0.34%	0.35%	0.39%	0.45%	0.49%
0.50%	0.60%	0.83%	1.04%	1.21%	1.34%	1.52%	1.53%	1.47%
0.50%	0.60%	0.83%	1.04%	1.21%	1.34%	1.52%	1.53%	1.47%
0.50%	0.57%	0.80%	1.00%	1.16%	1.28%	1.46%	1.47%	1.47%
0.50%	0.57%	0.79%	0.98%	1.15%	1.27%	1.44%	1.45%	1.47%
0.07%	0.07%	0.09%	0.12%	0.15%	0.20%	0.23%	0.27%	0.29%
0.07%	0.07%	0.09%	0.12%	0.15%	0.20%	0.23%	0.27%	0.29%
0.07%	0.07%	0.09%	0.12%	0.15%	0.19%	0.22%	0.26%	0.28%
0.07%	0.07%	0.09%	0.12%	0.15%	0.19%	0.22%	0.26%	0.28%
0.07%	0.07%	0.09%	0.12%	0.15%	0.20%	0.23%	0.27%	0.29%
0.07%	0.07%	0.09%	0.12%	0.15%	0.20%	0.23%	0.27%	0.29%
0.07%	0.07%	0.09%	0.12%	0.15%	0.20%	0.23%	0.27%	0.29%
0.07%	0.07%	0.09%	0.12%	0.15%	0.19%	0.22%	0.26%	0.28%
0.07%	0.07%	0.09%	0.12%	0.15%	0.19%	0.22%	0.26%	0.28%
0.03%	0.05%	0.06%	0.07%	0.09%	0.10%	0.12%	0.16%	0.19%
0.03%	0.05%	0.06%	0.07%	0.09%	0.10%	0.12%	0.16%	0.19%
0.03%	0.05%	0.06%	0.07%	0.09%	0.10%	0.12%	0.16%	0.19%
0.03%	0.05%	0.06%	0.07%	0.09%	0.10%	0.12%	0.16%	0.19%
0.03%	0.05%	0.06%	0.07%	0.09%	0.10%	0.12%	0.16%	0.19%
0.03%	0.05%	0.06%	0.07%	0.09%	0.10%	0.12%	0.16%	0.19%
0.37%	0.48%	0.77%	0.96%	1.19%	1.33%	1.52%	1.65%	1.76%
0.36%	0.46%	0.74%	0.93%	1.14%	1.28%	1.46%	1.58%	1.76%
0.37%	0.48%	0.77%	0.96%	1.19%	1.33%	1.52%	1.65%	1.76%
0.36%	0.46%	0.74%	0.93%	1.14%	1.28%	1.46%	1.58%	1.76%
0.04%	0.05%	0.05%	0.06%	0.08%	0.09%	0.12%	0.14%	0.17%
0.03%	0.05%	0.05%	0.06%	0.08%	0.09%	0.12%	0.14%	0.17%
0.04%	0.05%	0.05%	0.06%	0.08%	0.09%	0.12%	0.14%	0.17%
0.03%	0.05%	0.05%	0.06%	0.08%	0.09%	0.12%	0.14%	0.17%
0.03%	0.05%	0.05%	0.06%	0.07%	0.09%	0.11%	0.14%	0.17%
0.01%	0.03%	0.04%	0.05%	0.06%	0.06%	0.08%	0.10%	
0.01%	0.03%	0.04%	0.05%	0.05%	0.06%	0.08%	0.10%	
0.01%	0.03%	0.04%	0.05%	0.06%	0.06%	0.08%	0.10%	
0.01%	0.03%	0.04%	0.05%	0.05%	0.06%	0.08%	0.10%	
0.01%	0.03%	0.04%	0.04%	0.05%	0.06%	0.08%	0.10%	
0.13%	0.16%	0.20%	0.23%	0.24%	0.33%	0.33%	0.44%	
0.13%	0.16%	0.20%	0.23%	0.24%	0.33%	0.33%	0.44%	
0.13%	0.16%	0.20%	0.23%	0.24%	0.33%	0.33%	0.44%	
0.13%	0.16%	0.20%	0.23%	0.24%	0.33%	0.33%	0.44%	
0.12%	0.14%	0.19%	0.26%	0.33%	0.37%	0.42%	0.47%	0.49%
0.12%	0.14%	0.19%	0.26%	0.33%	0.37%	0.42%	0.47%	0.49%
0.12%	0.14%	0.18%	0.25%	0.31%	0.36%	0.40%	0.45%	0.49%
0.12%	0.14%	0.19%	0.26%	0.33%	0.37%	0.42%	0.47%	0.49%
0.12%	0.14%	0.18%	0.25%	0.31%	0.36%	0.40%	0.45%	0.49%
0.12%	0.13%	0.18%	0.25%	0.31%	0.36%	0.40%	0.45%	0.49%
0.12%	0.14%	0.19%	0.26%	0.33%	0.37%	0.42%	0.47%	0.49%
0.12%	0.14%	0.18%	0.25%	0.31%	0.36%	0.40%	0.45%	0.49%
0.12%	0.14%	0.19%	0.26%	0.33%	0.37%	0.42%	0.47%	0.49%
0.12%	0.14%	0.19%	0.26%	0.33%	0.37%	0.42%	0.47%	0.49%
0.12%	0.14%	0.18%	0.25%	0.31%	0.36%	0.40%	0.45%	0.49%
0.12%	0.13%	0.18%	0.25%	0.31%	0.36%	0.40%	0.45%	0.49%
0.04%	0.05%	0.06%	0.07%	0.08%	0.09%	0.12%	0.14%	
0.04%	0.05%	0.06%	0.07%	0.08%	0.09%	0.12%	0.14%	
0.04%	0.05%	0.06%	0.07%	0.08%	0.09%	0.12%	0.14%	
0.04%	0.05%	0.06%	0.06%	0.08%	0.09%	0.11%	0.14%	

		28.75%	NR			NR
		28.75%	NR			NR
		28.75%	NR			NR
0.64%	0.53%	38.75%	NR	BB	B	BBB
		38.75%				
		38.75%				
0.64%	0.53%	38.33%	NR	BBB	BBB	A
		38.75%				
0.64%	0.53%	38.75%	NR	BB	BB	BBB
0.64%	0.53%	38.75%	NR	BB	B	BBB
		38.75%				
0.64%	0.53%	38.75%	NR	BB	B	BB
1.53%	1.57%	40%	NR	A	A	BB
		40%				
1.53%	1.57%	40%	NR	A	A	BB
1.53%	1.57%	40%	NR	BBB	BBB	B
1.53%	1.57%	40%	NR	BBB	BBB	B
0.31%	0.34%		NR	BBB	BBB	A
0.31%	0.34%	40%	NR	BBB	BBB	A
0.30%	0.32%	40%	NR	BBB	BB	BBB
0.30%	0.32%	40%	NR	BBB	BB	BBB
0.31%	0.34%	40%	NR	BBB	BBB	A
0.31%	0.34%	40%	NR	BBB	BBB	A
0.31%	0.34%	40%	NR	BBB	BBB	A
0.30%	0.32%	40%	NR	BBB	BB	BBB
0.30%	0.32%	40%	NR	BBB	BB	BBB
0.21%	0.25%	36.67%	B	B	BB	BBB
0.21%	0.25%	40%	BB	BBB	A	AA
0.21%	0.25%	36.67%	BB	BB	BBB	A
0.21%	0.25%	40%	BB	BBB	A	AA
0.21%	0.25%	36.67%	BB	BB	BBB	A
0.21%	0.25%	36.67%	BB	BB	BBB	A
1.79%	1.92%	25%	BBB	A	BBB	BBB
1.79%	1.84%	25%	BB	BBB	BB	BB
		25%				
		25%				
1.79%	1.92%	25%	BBB	A	BBB	BBB
1.79%	1.84%	25%	BB	BBB	BB	BB
		25%				
0.21%	0.18%	40%	BB	BBB	BBB	BBB
0.21%	0.18%	40%	BB	BBB	BB	BB
		40%				
0.21%	0.18%	40%	BB	BBB	BBB	BBB
0.21%	0.18%	40%	BB	BBB	BB	BB
0.21%	0.18%	40%	BB	BBB	BB	BB
0.11%	0.14%	40%	BBB	BB	BB	BBB
0.11%	0.14%	40%	BB	BBB	BBB	BBB
		40%				
0.11%	0.14%	40%	BBB	BB	BB	BBB
0.11%	0.14%	40%	BB	BBB	BBB	BBB
0.11%	0.14%	40%	BB	BB	BB	BB
0.55%		40%	B	NR	NR	NR
0.55%		40%	B	NR	NR	NR
0.55%		40%	B	NR	NR	NR
0.55%		40%	B	NR	NR	NR
		40%				
0.51%	0.54%	40%	NR	B	BB	BB
0.51%	0.54%	40%	NR	BBB	A	A
0.49%	0.52%	40%	NR	BB	BBB	BBB
		40%				
0.51%	0.54%	40%	NR	BBB	A	A
0.49%	0.52%	40%	NR	BB	BBB	BBB
0.48%	0.52%	40%	NR	BB	BBB	BBB
0.51%	0.54%	40%	NR	BBB	A	A
0.49%	0.52%	40%	NR	BB	BBB	BBB
0.51%	0.54%	40%	NR	BBB	A	A
		40%				
0.51%	0.54%	40%	NR	BBB	A	A
0.49%	0.52%	40%	NR	BB	BBB	BBB
0.48%	0.52%	40%	NR	BB	BBB	BBB
0.14%	0.18%	40%	NR	BB	BB	BB
0.14%	0.18%	40%	NR	BB	BB	BB
0.14%	0.18%	40%	NR	BBB	BBB	A
0.14%	0.18%	40%	NR	BBB	BBB	BBB

	NR	NR			
	NR	NR			
	NR	NR			
BB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	BB	NR	NR
A	A	A	BB	NR	NR
BBB	BBB	BBB	B	NR	NR
BBB	BBB	BBB	B	NR	NR
A	A	A	BBB	BB	BBB
A	A	A	BBB	BB	BBB
BBB	BBB	BBB	BB	B	BB
BBB	BBB	BBB	BB	B	BB
A	A	A	BBB	BB	BBB
A	A	A	BBB	BB	BBB
A	A	A	BBB	BB	BBB
BBB	BBB	BBB	BB	B	BB
BBB	BBB	BBB	BB	B	BB
BB	BB	BB	CCC	NR	NR
A	A	A	BB	NR	NR
BBB	BBB	BBB	B	NR	NR
A	A	A	BB	NR	NR
BBB	BBB	BBB	B	NR	NR
BBB	BBB	BBB	B	NR	NR
BBB	BBB	BB	BBB	NR	NR
BB	BB	B	BB	NR	NR
BBB	BBB	BB	BBB	NR	NR
BB	BB	B	BB	NR	NR
BBB	AA	BBB	A	NR	NR
BB	A	A	BBB	NR	NR
BBB	AA	BBB	A	NR	NR
BB	A	A	BBB	NR	NR
BB	A	A	BBB	NR	NR
B	BBB	BBB	BBB		NR
BBB	BBB	BB	BBB		NR
B	BBB	BBB	BBB		NR
BBB	BBB	BB	BBB		NR
B	BBB	BB	BBB		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BB	BB	BB	BB	NR	BB
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BBB
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
A	A	A	A	NR	A
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BBB
B	BB	BBB	BB		NR
B	BB	BBB	BB		NR
BBB	A	BBB	BB		NR
BB	BBB	A	BBB		NR

	NR	2	Industrials	Asia	Korea (Republic of)
	NR	2	Industrials	Asia	Korea (Republic of)
	NR	2	Industrials	Asia	Korea (Republic of)
NR	BBB	3	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
NR	BBB	10	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
NR	BBB	10	Telecommunications	Asia	Japan
NR	BBB	3	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
NR	BBB	3	Telecommunications	Asia	Japan
NR	BBB	4	Government	Asia	Bahrain
	NR		Government	Asia	Bahrain
NR	BBB	4	Government	Asia	Bahrain
NR	BBB	4	Government	Asia	Bahrain
NR	BBB	4	Government	Asia	Bahrain
BBB	BBB	8	Government	Europe	Belgium
BBB	BBB	8	Government	Europe	Belgium
BB	BBB	9	Government	Europe	Belgium
BB	BBB	9	Government	Europe	Belgium
BBB	BBB	8	Government	Europe	Belgium
BBB	BBB	8	Government	Europe	Belgium
BBB	BBB	8	Government	Europe	Belgium
BB	BBB	9	Government	Europe	Belgium
BB	BBB	9	Government	Europe	Belgium
NR	BBB	6	Government	Europe	Denmark
NR	BBB	6	Government	Europe	Denmark
NR	BBB	6	Government	Europe	Denmark
NR	BBB	6	Government	Europe	Denmark
NR	BBB	6	Government	Europe	Denmark
NR	BBB	6	Government	Europe	Denmark
A	BBB	5	Government	Africa	Morocco
BBB	BBB	5	Government	Africa	Morocco
	NR		Government	Africa	Morocco
	NR		Government	Africa	Morocco
A	BBB	5	Government	Africa	Morocco
BBB	BBB	5	Government	Africa	Morocco
	NR		Government	Africa	Morocco
NR	BBB	7	Government	Europe	Netherlands
NR	BBB	8	Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
NR	BBB	7	Government	Europe	Netherlands
NR	BBB	8	Government	Europe	Netherlands
NR	BBB	8	Government	Europe	Netherlands
NR	BBB	4	Government	Europe	Norway
NR	BBB	3	Government	Europe	Norway
	NR		Government	Europe	Norway
NR	BBB	4	Government	Europe	Norway
NR	BBB	3	Government	Europe	Norway
NR	BBB	6	Government	Europe	Norway
	NR	2	Government	MiddleEast	Saudi Arabia
	NR	2	Government	MiddleEast	Saudi Arabia
	NR	2	Government	MiddleEast	Saudi Arabia
	NR	2	Government	MiddleEast	Saudi Arabia
	NR		Government	MiddleEast	Saudi Arabia
B	BBB	10	Government	Europe	Spain
BBB	BBB	9	Government	Europe	Spain
BB	BBB	10	Government	Europe	Spain
	NR		Government	Europe	Spain
BBB	BBB	9	Government	Europe	Spain
BB	BBB	10	Government	Europe	Spain
BB	BBB	10	Government	Europe	Spain
BBB	BBB	9	Government	Europe	Spain
BB	BBB	10	Government	Europe	Spain
BBB	BBB	9	Government	Europe	Spain
	NR		Government	Europe	Spain
BBB	BBB	9	Government	Europe	Spain
BB	BBB	10	Government	Europe	Spain
BB	BBB	10	Government	Europe	Spain
NR	BBB	7	Government	Europe	Sweden
NR	BBB	7	Government	Europe	Sweden
NR	BBB	6	Government	Europe	Sweden
NR	BBB	7	Government	Europe	Sweden

BBB	B		Thin		Thin	
BBB	B		Thin		Thin	
BBB	B		Thin		Thin	
A	A	Thin	Entity Tier	Entity Tier	CcyGrp	Entity Tier
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	CcyGrp	Entity Tier
A	A					
A	A	Thin	Entity Tier	Entity Tier	DocAdj	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	CcyGrp	DocAdj	DocAdj	CcyGrp	DocAdj
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	Thin	Thin	Thin	Thin
A	AA	DocAdj	Thin	Thin	Thin	Thin
A	AA	DocAdj	Thin	Thin	Thin	Thin
A	AA	DocAdj	Thin	Thin	Thin	Thin
A	AA					
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin				
Thin	Thin				
Thin	Thin				
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	DocAdj	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

SWEDJPYCR	29-Aug-08 SWED
SWEDSKKMM	29-Aug-08 SWED
SWEDUSDCR	29-Aug-08 SWED
SWEDUSDMM	29-Aug-08 SWED
SWEDUSDMR	29-Aug-08 SWED
THAIAUDCR	29-Aug-08 THAI
THAIEURCR	29-Aug-08 THAI
THAIEURMM	29-Aug-08 THAI
THAIHKDCR	29-Aug-08 THAI
THAIJPYCR	29-Aug-08 THAI
THAISGDCR	29-Aug-08 THAI
THAIUSDCR	29-Aug-08 THAI
THAIUSDMM	29-Aug-08 THAI
THAIUSDMR	29-Aug-08 THAI
THAIUSDXR	29-Aug-08 THAI
KEIHANJPYCR	29-Aug-08 KEIHAN
KEIHANJPYMR	29-Aug-08 KEIHAN
KEIHANJPYXR	29-Aug-08 KEIHAN
KEIHANUSDCR	29-Aug-08 KEIHAN
KEIHINEURCR	29-Aug-08 KEIHIN
KEIHINJPYCR	29-Aug-08 KEIHIN
KEIHINJPYMR	29-Aug-08 KEIHIN
KEIHINJPYXR	29-Aug-08 KEIHIN
KEIHINUSDCR	29-Aug-08 KEIHIN
KEIHINUSDMR	29-Aug-08 KEIHIN
KEIOCEURCR	29-Aug-08 KEIOC
KEIOCJPYCR	29-Aug-08 KEIOC
KEIOCJPYMR	29-Aug-08 KEIOC
KEIOCJPYXR	29-Aug-08 KEIOC
KEIOCUSDCR	29-Aug-08 KEIOC
KEIOCUSDMR	29-Aug-08 KEIOC
KEIELEJPYCR	29-Aug-08 KEIELE
KEIELEJPYMR	29-Aug-08 KEIELE
KEIELEJPYXR	29-Aug-08 KEIELE
KEIELEUSDCR	29-Aug-08 KEIELE
KELAUDCR	29-Aug-08 KEL
KELAUDMM	29-Aug-08 KEL
KELCADMM	29-Aug-08 KEL
KELCHFCR	29-Aug-08 KEL
KELCHFMM	29-Aug-08 KEL
KELEURCR	29-Aug-08 KEL
KELEURMM	29-Aug-08 KEL
KELEURMR	29-Aug-08 KEL
KELGBPCR	29-Aug-08 KEL
KELGBPMM	29-Aug-08 KEL
KELGBPMR	29-Aug-08 KEL
KELHKDMM	29-Aug-08 KEL
KELJPYCR	29-Aug-08 KEL
KELJPYMM	29-Aug-08 KEL
KELNOKMM	29-Aug-08 KEL
KELSEKMM	29-Aug-08 KEL
KELSGDMM	29-Aug-08 KEL
KELUSDCR	29-Aug-08 KEL
KELUSDMM	29-Aug-08 KEL
KELUSDMR	29-Aug-08 KEL
KELUSDXR	29-Aug-08 KEL
KAUDMR	29-Aug-08 K
KCHFMR	29-Aug-08 K
KEURCR	29-Aug-08 K
KEURMM	29-Aug-08 K
KEURMR	29-Aug-08 K
KEURXR	29-Aug-08 K
KGBPMR	29-Aug-08 K
KJPYMR	29-Aug-08 K
KUSDCR	29-Aug-08 K
KUSDMM	29-Aug-08 K
KUSDMR	29-Aug-08 K
KUSDXR	29-Aug-08 K
KWDEURCR	29-Aug-08 KWD
KWDEURMM	29-Aug-08 KWD
KWDEURMR	29-Aug-08 KWD
KWDUSDCR	29-Aug-08 KWD
KWDUSDMM	29-Aug-08 KWD
KWDUSDMR	29-Aug-08 KWD

Kdom Sweden	8F7220	SNRFOR	JPY	CR	Composite
Kdom Sweden	8F7220	SNRFOR	SKK	MM	Composite
Kdom Sweden	8F7220	SNRFOR	USD	CR	Composite
Kdom Sweden	8F7220	SNRFOR	USD	MM	Composite
Kdom Sweden	8F7220	SNRFOR	USD	MR	Composite
Kdom Thailand	8GB54M	SNRFOR	AUD	CR	Composite
Kdom Thailand	8GB54M	SNRFOR	EUR	CR	Composite
Kdom Thailand	8GB54M	SNRFOR	EUR	MM	Composite
Kdom Thailand	8GB54M	SNRFOR	HKD	CR	Composite
Kdom Thailand	8GB54M	SNRFOR	JPY	CR	Composite
Kdom Thailand	8GB54M	SNRFOR	SGD	CR	Composite
Kdom Thailand	8GB54M	SNRFOR	USD	CR	Composite
Kdom Thailand	8GB54M	SNRFOR	USD	MM	Composite
Kdom Thailand	8GB54M	SNRFOR	USD	MR	Composite
Kdom Thailand	8GB54M	SNRFOR	USD	XR	Composite
Keihan Elec Rwy Co Ltd	JM4AGC	SNRFOR	JPY	CR	Composite
Keihan Elec Rwy Co Ltd	JM4AGC	SNRFOR	JPY	MR	Composite
Keihan Elec Rwy Co Ltd	JM4AGC	SNRFOR	JPY	XR	Composite
Keihan Elec Rwy Co Ltd	JM4AGC	SNRFOR	USD	CR	Composite
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	EUR	CR	Composite
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	JPY	CR	Composite
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	JPY	MR	Composite
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	JPY	XR	Composite
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	USD	CR	Composite
Keihin Elec Express Rwy Co Ltd	JM5314	SNRFOR	USD	MR	Composite
Keio Corp	JM538M	SNRFOR	EUR	CR	Composite
Keio Corp	JM538M	SNRFOR	JPY	CR	Composite
Keio Corp	JM538M	SNRFOR	JPY	MR	Composite
Keio Corp	JM538M	SNRFOR	JPY	XR	Composite
Keio Corp	JM538M	SNRFOR	USD	CR	Composite
Keio Corp	JM538M	SNRFOR	USD	MR	Composite
Keisei Elec Rwy Co Ltd	JM5456	SNRFOR	JPY	CR	Composite
Keisei Elec Rwy Co Ltd	JM5456	SNRFOR	JPY	MR	Composite
Keisei Elec Rwy Co Ltd	JM5456	SNRFOR	JPY	XR	Composite
Keisei Elec Rwy Co Ltd	JM5456	SNRFOR	USD	CR	Composite
Kelda Gp plc	GJ5578	SNRFOR	AUD	CR	Composite
Kelda Gp plc	GJ5578	SNRFOR	AUD	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	CAD	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	CHF	CR	Composite
Kelda Gp plc	GJ5578	SNRFOR	CHF	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	EUR	CR	Composite
Kelda Gp plc	GJ5578	SNRFOR	EUR	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	EUR	MR	Composite
Kelda Gp plc	GJ5578	SNRFOR	GBP	CR	Composite
Kelda Gp plc	GJ5578	SNRFOR	GBP	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	GBP	MR	Composite
Kelda Gp plc	GJ5578	SNRFOR	HKD	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	JPY	CR	Composite
Kelda Gp plc	GJ5578	SNRFOR	JPY	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	NOK	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	SEK	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	SGD	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	USD	CR	Composite
Kelda Gp plc	GJ5578	SNRFOR	USD	MM	Composite
Kelda Gp plc	GJ5578	SNRFOR	USD	MR	Composite
Kelda Gp plc	GJ5578	SNRFOR	USD	XR	Composite
Kellogg Co	4CFFB9	SNRFOR	AUD	MR	Composite
Kellogg Co	4CFFB9	SNRFOR	CHF	MR	Composite
Kellogg Co	4CFFB9	SNRFOR	EUR	CR	Composite
Kellogg Co	4CFFB9	SNRFOR	EUR	MM	Composite
Kellogg Co	4CFFB9	SNRFOR	EUR	MR	Composite
Kellogg Co	4CFFB9	SNRFOR	EUR	XR	Composite
Kellogg Co	4CFFB9	SNRFOR	GBP	MR	Composite
Kellogg Co	4CFFB9	SNRFOR	JPY	MR	Composite
Kellogg Co	4CFFB9	SNRFOR	USD	CR	Composite
Kellogg Co	4CFFB9	SNRFOR	USD	MM	Composite
Kellogg Co	4CFFB9	SNRFOR	USD	MR	Composite
Kellogg Co	4CFFB9	SNRFOR	USD	XR	Composite
Kellwood Co	4CG848	SNRFOR	EUR	CR	Composite
Kellwood Co	4CG848	SNRFOR	EUR	MM	Composite
Kellwood Co	4CG848	SNRFOR	EUR	MR	Composite
Kellwood Co	4CG848	SNRFOR	USD	CR	Composite
Kellwood Co	4CG848	SNRFOR	USD	MM	Composite
Kellwood Co	4CG848	SNRFOR	USD	MR	Composite

0.04%	0.05%	0.06%	0.07%	0.08%	0.09%	0.12%	0.14%	
0.04%	0.05%	0.06%	0.07%	0.08%	0.09%	0.12%	0.14%	
0.04%	0.05%	0.06%	0.06%	0.08%	0.09%	0.11%	0.14%	
0.04%	0.05%	0.06%	0.06%	0.08%	0.09%	0.11%	0.14%	
0.51%	0.66%	0.86%	0.99%	1.18%	1.34%	1.44%	1.53%	1.67%
0.51%	0.66%	0.84%	0.99%	1.17%	1.34%	1.44%	1.53%	1.67%
0.51%	0.66%	0.84%	0.99%	1.17%	1.34%	1.44%	1.53%	1.67%
0.51%	0.66%	0.86%	0.99%	1.18%	1.34%	1.44%	1.53%	1.67%
0.51%	0.66%	0.84%	0.99%	1.17%	1.34%	1.44%	1.53%	1.67%
0.51%	0.66%	0.84%	0.99%	1.17%	1.34%	1.44%	1.53%	1.67%
0.48%	0.65%	0.83%	0.95%	1.14%	1.30%	1.38%	1.46%	1.59%
0.46%	0.62%	0.80%	0.91%	1.09%	1.25%	1.33%	1.41%	1.53%
0.18%	0.25%	0.23%	0.29%	0.28%	0.30%	0.42%	0.54%	0.69%
0.18%	0.25%	0.18%	0.22%	0.28%	0.25%	0.31%	0.40%	0.69%
0.18%	0.25%	0.23%	0.29%	0.28%	0.30%	0.38%	0.46%	0.69%
0.18%	0.19%	0.23%	0.30%	0.22%	0.40%	0.43%	0.57%	0.46%
0.14%	0.16%	0.17%	0.22%	0.17%	0.30%	0.43%	0.43%	0.46%
0.18%	0.19%	0.23%	0.30%	0.22%	0.40%	0.43%	0.57%	0.46%
0.06%	0.08%	0.10%	0.11%	0.13%	0.15%	0.18%	0.31%	0.33%
0.04%	0.06%	0.08%	0.08%	0.10%	0.11%	0.18%	0.23%	0.33%
0.06%	0.08%	0.10%	0.11%	0.13%	0.15%	0.18%	0.32%	0.33%
0.06%	0.08%	0.10%	0.11%	0.13%	0.15%	0.18%	0.32%	0.33%
0.21%	0.25%	0.30%	0.35%	0.37%	0.41%	0.44%	0.42%	
0.21%	0.19%	0.23%	0.26%	0.29%	0.31%	0.44%	0.42%	
0.38%	0.42%	0.55%	0.67%	0.74%	0.85%	0.89%	0.93%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.39%	0.39%	0.54%	0.68%	0.80%	0.92%	0.97%	1.03%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.39%	0.39%	0.54%	0.68%	0.80%	0.92%	0.97%	1.03%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.37%	0.44%	0.56%	0.68%	0.80%	0.87%	0.93%	0.98%	1.00%
0.39%	0.39%	0.54%	0.68%	0.80%	0.92%	0.97%	1.03%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.39%	0.44%	0.55%	0.68%	0.80%	0.90%	0.95%	1.02%	1.00%
0.37%	0.42%	0.53%	0.65%	0.76%	0.87%	0.91%	0.98%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.39%	0.39%	0.54%	0.68%	0.80%	0.92%	0.97%	1.03%	1.00%
0.38%	0.45%	0.57%	0.69%	0.80%	0.87%	0.94%	0.99%	1.00%
0.37%	0.44%	0.56%	0.68%	0.80%	0.87%	0.93%	0.98%	1.00%
0.15%	0.23%	0.28%	0.33%	0.39%	0.44%	0.49%	0.54%	0.60%
0.15%	0.22%	0.28%	0.33%	0.39%	0.44%	0.49%	0.54%	0.60%
0.15%	0.23%	0.29%	0.35%	0.41%	0.46%	0.52%	0.57%	0.63%
0.15%	0.22%	0.28%	0.34%	0.39%	0.44%	0.50%	0.55%	0.60%
0.15%	0.22%	0.28%	0.33%	0.39%	0.44%	0.49%	0.54%	0.60%
0.15%	0.23%	0.28%	0.33%	0.39%	0.44%	0.49%	0.54%	0.60%
0.15%	0.23%	0.29%	0.35%	0.41%	0.46%	0.52%	0.57%	0.63%
0.15%	0.22%	0.28%	0.33%	0.39%	0.44%	0.49%	0.54%	0.60%
0.15%	0.21%	0.27%	0.32%	0.37%	0.42%	0.48%	0.52%	0.57%
3.86%	5.46%	5.23%	5.84%	6%	6.32%	7.56%	7.60%	7.99%
3.86%	5.20%	4.97%	5.55%	6%	6.32%	7.19%	7.23%	7.99%
3.86%	5.46%	5.23%	5.84%	6%	6.32%	7.56%	7.60%	7.99%
3.86%	5.20%	4.97%	5.55%	6%	6.32%	7.19%	7.23%	7.99%

0.14%	0.18%	40% NR	BB	BB	BB
		40%			
0.14%	0.18%	40% NR	BBB	BBB	A
0.14%	0.18%	40% NR	BBB	BBB	BBB
0.14%	0.18%	40% NR	BBB	BBB	BBB
1.59%	1.72%	24.29% BB	BBB	BBB	BBB
1.64%	1.72%	25% A	AA	AA	AA
		24.29%			
1.64%	1.72%	25% A	AA	AA	AA
1.59%	1.72%	24.29% BB	BBB	BBB	BBB
1.64%	1.72%	25% A	AA	AA	AA
1.64%	1.72%	25% A	AA	AA	AA
		24.29%			
1.55%	1.72%	24.29% BBB	BBB	A	A
1.50%	1.72%	24.29% BBB	BBB	A	A
0.74%	0.78%	37.50% NR	NR	A	A
		37%			
0.74%	0.78%	37% NR	NR	BBB	BBB
0.74%	0.78%	37% NR	NR	BB	BB
		32.50%			
0.65%	0.71%	32.50% A	BBB	A	A
		32.50%			
0.65%	0.71%	32.50% BBB	BBB	BBB	BBB
0.65%	0.71%	32.50% BB	B	BB	BB
		32.50%			
		35%			
	0.36%	35% A	BBB	BBB	A
		35%			
	0.36%	35% BBB	BB	BB	BBB
	0.36%	35% BB	B	B	BB
	0.36%	35% BB	B	B	BB
0.68%	0.56%	30% NR	A	BBB	BBB
		30%			
0.68%	0.56%	30% NR	BBB	BB	BB
		30%			
		40%			
0.99%	1.04%	40% BB	BBB	BBB	BBB
0.98%	1.04%	40% A	A	AA	AA
1.02%	1.04%	40% BBB	A	A	A
0.98%	1.04%	40% A	A	AA	AA
1.02%	1.04%	40% BBB	A	A	A
0.98%	1.04%	40% A	A	AA	AA
0.97%	1.04%	40% BBB	A	A	A
1.02%	1.04%	40% BBB	A	A	A
0.98%	1.04%	40% A	A	AA	AA
		40%			
0.98%	1.04%	40% A	A	AA	AA
0.99%	1.04%	40% BBB	BBB	BBB	BBB
0.99%	1.04%	40% A	A	A	A
0.98%	1.04%	40% A	A	AA	AA
0.98%	1.04%	40% A	A	AA	AA
0.98%	1.04%	40% A	A	AA	AA
1.02%	1.04%	40% BBB	A	A	A
0.98%	1.04%	40% A	A	AA	AA
0.97%	1.04%	40% BBB	A	A	A
		40%			
0.65%	0.69%	40% NR	B	BB	BB
0.65%	0.69%	40% NR	BBB	A	A
0.69%	0.69%	40% NR	BB	BBB	BBB
0.66%	0.69%	40% NR	BB	BBB	BBB
0.65%	0.69%	40% NR	BBB	A	A
		40%			
		40%			
0.65%	0.69%	40% NR	B	BB	BB
0.69%	0.69%	40% NR	BB	BBB	BBB
		40%			
0.65%	0.69%	40% NR	BBB	A	A
0.63%	0.69%	40% NR	BB	BBB	BBB
7.99%	7.85%	40% NR	BBB	BB	BBB
		40%			
7.99%	7.85%	40% NR	A	BBB	A
7.99%	7.85%	40% NR	BBB	BB	BBB
		40%			
7.99%	7.85%	40% NR	A	BBB	A

B	BB	BBB	BB		NR
BBB	A	BBB	BB		NR
BB	BBB	A	BBB		NR
BB	BBB	A	BBB		NR
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
NR	BBB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
NR	B	B	B	NR	NR
BBB	BBB	B	BBB	NR	NR
BB	BB	B	BB	NR	NR
B	B	B	B	NR	NR
A	A	NR	A	NR	
BBB	BBB	NR	BBB	NR	
BB	BB	NR	BB	NR	
BB	BB	NR	BB	NR	
BBB	BBB	NR	NR		NR
BB	BB	NR	NR		NR
A	A	A	A	NR	BB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
A	AA	AA	AA	NR	A
A	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
A	AA	AA	AA	NR	A
A	AA	AA	AA	NR	A
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
BB	BB	BB	BB	CCC	B
A	A	A	A	BB	BBB
BBB	BBB	BBB	BBB	B	BB
BBB	BBB	BBB	BBB	B	BB
A	A	A	A	BB	BBB
BB	BB	BB	BB	CCC	B
BBB	BBB	BBB	BBB	B	BB
A	A	A	A	BB	BBB
BBB	BBB	BBB	BBB	B	BB
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	NR
NR	NR	BBB	BBB	NR	NR

NR	BBB	7	Government	Europe	Sweden
	NR		Government	Europe	Sweden
NR	BBB	6	Government	Europe	Sweden
NR	BBB	7	Government	Europe	Sweden
NR	BBB	7	Government	Europe	Sweden
NR	AA	10	Government	Asia	Thailand
NR	AA	8	Government	Asia	Thailand
	NR		Government	Asia	Thailand
NR	AA	8	Government	Asia	Thailand
NR	AA	10	Government	Asia	Thailand
NR	AA	8	Government	Asia	Thailand
NR	AA	8	Government	Asia	Thailand
	NR		Government	Asia	Thailand
NR	AA	10	Government	Asia	Thailand
NR	AA	10	Government	Asia	Thailand
NR	NR	3	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	NR	4	Consumer Services	Asia	Japan
NR	NR	4	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	B	3	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	B	3	Consumer Services	Asia	Japan
NR	B	3	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	A	4	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	A	4	Consumer Services	Asia	Japan
NR	A	4	Consumer Services	Asia	Japan
NR	A	4	Consumer Services	Asia	Japan
NR	NR	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	NR	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Utilities	Europe	United Kingdom
NR	A	3	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	3	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	3	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	3	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	4	Utilities	Europe	United Kingdom
NR	A	4	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	3	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
NR	A	10	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States

AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
BBB	AA					
BBB	AA	Thin	Thin	DocAdj	DocAdj	Thin
BBB	AA	Thin	Thin	Entity Tier	Entity Tier	Thin
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA					
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin		Thin
DocAdj	Thin	DocAdj	Thin		Thin
Entity Tier	Thin	Entity Tier	Thin		Thin
Entity Tier	Thin	Entity Tier	Thin		Thin
CcyGrp	Thin	Thin		Thin	Thin
DocAdj	Thin	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

KWDUSDXR	29-Aug-08 KWD
KEDXJPYCR	29-Aug-08 KEDX
KEDXJPYXR	29-Aug-08 KEDX
KEPSP-landSGDCR	29-Aug-08 KEPSP-land
KEPSP-landSGDMR	29-Aug-08 KEPSP-land
KEPSP-landUSDCR	29-Aug-08 KEPSP-land
KMGAUDCR	29-Aug-08 KMG
KMGAUDMR	29-Aug-08 KMG
KMGAUDXR	29-Aug-08 KMG
KMGCHFMR	29-Aug-08 KMG
KMGEURCR	29-Aug-08 KMG
KMGEURMM	29-Aug-08 KMG
KMGEURMR	29-Aug-08 KMG
KMGEURXR	29-Aug-08 KMG
KMGGBPMR	29-Aug-08 KMG
KMGHKDMR	29-Aug-08 KMG
KMGHKDXR	29-Aug-08 KMG
KMGJPYMR	29-Aug-08 KMG
KMGJPYXR	29-Aug-08 KMG
KMGUSDCR	29-Aug-08 KMG
KMGUSDMM	29-Aug-08 KMG
KMGUSDMR	29-Aug-08 KMG
KMGUSDXR	29-Aug-08 KMG
KMGEURCR	29-Aug-08 KMG
KMGUSDCR	29-Aug-08 KMG
KMGUSDMR	29-Aug-08 KMG
KMGUSDXR	29-Aug-08 KMG
KERPROHKDCR	29-Aug-08 KERPRO
KERPROHKDMM	29-Aug-08 KERPRO
KERPROUSDCR	29-Aug-08 KERPRO
KERPROUSDMR	29-Aug-08 KERPRO
KEY-BankNAEURMM	29-Aug-08 KEY-BankNA
KEY-BankNAEURMR	29-Aug-08 KEY-BankNA
KEY-BankNAUSDCR	29-Aug-08 KEY-BankNA
KEY-BankNAUSDMM	29-Aug-08 KEY-BankNA
KEY-BankNAUSDMR	29-Aug-08 KEY-BankNA
KEY-BankNAUSDXR	29-Aug-08 KEY-BankNA
KEY-BankNAUSDCR	29-Aug-08 KEY-BankNA
KEY-BankNAUSDMR	29-Aug-08 KEY-BankNA
KEYEURCR	29-Aug-08 KEY
KEYEURMM	29-Aug-08 KEY
KEYEURMR	29-Aug-08 KEY
KEYUSDCR	29-Aug-08 KEY
KEYUSDMM	29-Aug-08 KEY
KEYUSDMR	29-Aug-08 KEY
KEYUSDXR	29-Aug-08 KEY
KEYEURMR	29-Aug-08 KEY
KEYUSDCR	29-Aug-08 KEY
KEYUSDMR	29-Aug-08 KEY
KEYUSDXR	29-Aug-08 KEY
KSECHFMR	29-Aug-08 KSE
KSEEURCR	29-Aug-08 KSE
KSEEURMM	29-Aug-08 KSE
KSEEURMR	29-Aug-08 KSE
KSEEURXR	29-Aug-08 KSE
KSEJPYMR	29-Aug-08 KSE
KSEUSDCR	29-Aug-08 KSE
KSEUSDMM	29-Aug-08 KSE
KSEUSDMR	29-Aug-08 KSE
KSEUSDXR	29-Aug-08 KSE
KFW-IntFinEURCR	29-Aug-08 KFW-IntFin
KFW-IntFinEURMM	29-Aug-08 KFW-IntFin
KFW-IntFinUSDCR	29-Aug-08 KFW-IntFin
KFW-IntFinUSDMR	29-Aug-08 KFW-IntFin
KNBZMKEURCR	29-Aug-08 KNBZMK
KNBZMKEURMM	29-Aug-08 KNBZMK
KNBZMKUSDCR	29-Aug-08 KNBZMK
KNBZMKUSDMM	29-Aug-08 KNBZMK
KNBZMKUSDMR	29-Aug-08 KNBZMK
HYNMTR-KiaEURCR	29-Aug-08 HYNMTR-Kia
HYNMTR-KiaEURMM	29-Aug-08 HYNMTR-Kia
HYNMTR-KiaJPYCR	29-Aug-08 HYNMTR-Kia
HYNMTR-KiaUSDCR	29-Aug-08 HYNMTR-Kia
HYNMTR-KiaUSDMR	29-Aug-08 HYNMTR-Kia

Kellwood Co	4CG848	SNRFOR	USD	XR	Composite
Kenedix Inc	JM567Q	SNRFOR	JPY	CR	Composite
Kenedix Inc	JM567Q	SNRFOR	JPY	XR	Composite
KEPPEL Ld Ltd	Y2B98H	SNRFOR	SGD	CR	Composite
KEPPEL Ld Ltd	Y2B98H	SNRFOR	SGD	MR	Composite
KEPPEL Ld Ltd	Y2B98H	SNRFOR	USD	CR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	AUD	CR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	AUD	MR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	AUD	XR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	CHF	MR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	EUR	CR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	EUR	MM	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	EUR	MR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	EUR	XR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	GBP	MR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	HKD	MR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	HKD	XR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	JPY	MR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	JPY	XR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	USD	CR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	USD	MM	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	USD	MR	Composite
Kerr Mcgee Corp	4DB5BE	SNRFOR	USD	XR	Composite
Kerr Mcgee Corp	4DB5BE	SUBLT2	EUR	CR	Composite
Kerr Mcgee Corp	4DB5BE	SUBLT2	USD	CR	Composite
Kerr Mcgee Corp	4DB5BE	SUBLT2	USD	MR	Composite
Kerr Mcgee Corp	4DB5BE	SUBLT2	USD	XR	Composite
Kerry Pptys Ltd	GL7684	SNRFOR	HKD	CR	Composite
Kerry Pptys Ltd	GL7684	SNRFOR	HKD	MM	Composite
Kerry Pptys Ltd	GL7684	SNRFOR	USD	CR	Composite
Kerry Pptys Ltd	GL7684	SNRFOR	USD	MR	Composite
KeyBank Natl Assn	4DC58L	SNRFOR	EUR	MM	Composite
KeyBank Natl Assn	4DC58L	SNRFOR	EUR	MR	Composite
KeyBank Natl Assn	4DC58L	SNRFOR	USD	CR	Composite
KeyBank Natl Assn	4DC58L	SNRFOR	USD	MM	Composite
KeyBank Natl Assn	4DC58L	SNRFOR	USD	MR	Composite
KeyBank Natl Assn	4DC58L	SNRFOR	USD	XR	Composite
KeyBank Natl Assn	4DC58L	SUBLT2	USD	CR	Composite
KeyBank Natl Assn	4DC58L	SUBLT2	USD	MR	Composite
Keycorp	4DC58D	SNRFOR	EUR	CR	Composite
Keycorp	4DC58D	SNRFOR	EUR	MM	Composite
Keycorp	4DC58D	SNRFOR	EUR	MR	Composite
Keycorp	4DC58D	SNRFOR	USD	CR	Composite
Keycorp	4DC58D	SNRFOR	USD	MM	Composite
Keycorp	4DC58D	SNRFOR	USD	MR	Composite
Keycorp	4DC58D	SNRFOR	USD	XR	Composite
Keycorp	4DC58D	SUBLT2	EUR	MR	Composite
Keycorp	4DC58D	SUBLT2	USD	CR	Composite
Keycorp	4DC58D	SUBLT2	USD	MR	Composite
Keycorp	4DC58D	SUBLT2	USD	XR	Composite
KeySpan Corp	4DC6A3	SNRFOR	CHF	MR	Composite
KeySpan Corp	4DC6A3	SNRFOR	EUR	CR	Composite
KeySpan Corp	4DC6A3	SNRFOR	EUR	MM	Composite
KeySpan Corp	4DC6A3	SNRFOR	EUR	MR	Composite
KeySpan Corp	4DC6A3	SNRFOR	EUR	XR	Composite
KeySpan Corp	4DC6A3	SNRFOR	JPY	MR	Composite
KeySpan Corp	4DC6A3	SNRFOR	USD	CR	Composite
KeySpan Corp	4DC6A3	SNRFOR	USD	MM	Composite
KeySpan Corp	4DC6A3	SNRFOR	USD	MR	Composite
KeySpan Corp	4DC6A3	SNRFOR	USD	XR	Composite
KFW Intl Fin INC	4CA69W	SNRFOR	EUR	CR	Composite
KFW Intl Fin INC	4CA69W	SNRFOR	EUR	MM	Composite
KFW Intl Fin INC	4CA69W	SNRFOR	USD	CR	Composite
KFW Intl Fin INC	4CA69W	SNRFOR	USD	MR	Composite
Khazanah Nasional BHD	Y2BCAV	SNRFOR	EUR	CR	Composite
Khazanah Nasional BHD	Y2BCAV	SNRFOR	EUR	MM	Composite
Khazanah Nasional BHD	Y2BCAV	SNRFOR	USD	CR	Composite
Khazanah Nasional BHD	Y2BCAV	SNRFOR	USD	MM	Composite
Khazanah Nasional BHD	Y2BCAV	SNRFOR	USD	MR	Composite
Kia Mtrs Corp	Y2BD61	SNRFOR	EUR	CR	Composite
Kia Mtrs Corp	Y2BD61	SNRFOR	EUR	MM	Composite
Kia Mtrs Corp	Y2BD61	SNRFOR	JPY	CR	Composite
Kia Mtrs Corp	Y2BD61	SNRFOR	USD	CR	Composite
Kia Mtrs Corp	Y2BD61	SNRFOR	USD	MR	Composite

3.86%	5.00%	4.78%	5.35%	6%	6.32%	6.91%	6.95%	7.99%
					2.63%			
					2.63%			
					2.63%			
0.21%	0.26%	0.28%	0.34%	0.38%	0.43%	0.47%	0.55%	0.83%
0.21%	0.26%	0.28%	0.32%	0.37%	0.41%	0.47%	0.55%	0.83%
0.21%	0.26%	0.28%	0.32%	0.37%	0.41%	0.47%	0.55%	0.83%
0.21%	0.26%	0.28%	0.33%	0.36%	0.41%	0.47%	0.55%	0.84%
0.22%	0.27%	0.30%	0.34%	0.38%	0.43%	0.50%	0.58%	0.88%
0.21%	0.26%	0.28%	0.33%	0.36%	0.41%	0.48%	0.56%	0.85%
0.21%	0.26%	0.28%	0.33%	0.36%	0.41%	0.47%	0.55%	0.84%
0.20%	0.26%	0.27%	0.31%	0.35%	0.40%	0.46%	0.53%	0.81%
0.21%	0.26%	0.28%	0.33%	0.36%	0.41%	0.47%	0.55%	0.84%
0.21%	0.26%	0.28%	0.33%	0.36%	0.41%	0.47%	0.55%	0.84%
0.20%	0.26%	0.27%	0.31%	0.35%	0.40%	0.46%	0.53%	0.81%
0.21%	0.26%	0.28%	0.32%	0.37%	0.41%	0.47%	0.55%	0.83%
0.21%	0.26%	0.28%	0.31%	0.35%	0.39%	0.47%	0.55%	0.83%
0.22%	0.27%	0.30%	0.34%	0.38%	0.43%	0.50%	0.58%	0.88%
0.21%	0.26%	0.28%	0.33%	0.36%	0.41%	0.47%	0.55%	0.84%
0.20%	0.26%	0.27%	0.31%	0.35%	0.40%	0.46%	0.53%	0.81%
	0.34%	0.45%	0.51%		0.67%	0.74%	0.86%	
	0.34%	0.45%	0.51%		0.67%	0.74%	0.86%	
	1.21%	2.05%	2.36%	2.46%	2.60%	2.78%	2.94%	2.95%
	1.21%	2.05%	2.36%	2.46%	2.60%	2.78%	2.94%	2.95%
	1.21%	2.05%	2.36%	2.33%	2.60%	2.64%	2.80%	2.95%
	3.57%	2.13%	3.72%	5.20%	5.02%	4.88%	4.66%	4.97%
	3.57%	2.13%	3.72%	4.99%	4.82%	4.68%	4.48%	4.77%
	3.57%	2.13%	3.72%	4.94%	5.06%	5%	4.71%	4.72%
	3.57%	2.13%	3.72%	4.94%	5.06%	5%	4.71%	4.72%
	3.57%	2.13%	3.72%	4.76%	4.87%	4.82%	4.54%	4.55%
					5.03%	5.13%	5.23%	
0.33%	0.35%	0.42%	0.48%	0.55%	0.61%	0.65%	0.72%	0.84%
0.35%	0.36%	0.44%	0.50%	0.58%	0.64%	0.69%	0.75%	0.86%
0.33%	0.35%	0.42%	0.48%	0.55%	0.61%	0.65%	0.72%	0.84%
0.33%	0.35%	0.42%	0.48%	0.55%	0.61%	0.65%	0.72%	0.84%
0.35%	0.36%	0.44%	0.50%	0.58%	0.64%	0.69%	0.75%	0.88%
0.33%	0.35%	0.42%	0.48%	0.55%	0.61%	0.65%	0.72%	0.84%
0.32%	0.33%	0.40%	0.46%	0.53%	0.59%	0.63%	0.69%	0.81%
				0.10%	0.11%	0.13%	0.15%	
				0.10%	0.11%	0.13%	0.15%	
				0.10%	0.11%	0.13%	0.15%	
				0.10%	0.11%	0.13%	0.15%	
0.52%	0.60%	0.72%	0.87%	0.97%	1.09%	1.15%	1.21%	1.36%
0.52%	0.60%	0.72%	0.87%	0.97%	1.09%	1.15%	1.21%	1.36%
0.69%	0.87%	1.04%	1.19%	1.37%	1.51%	1.58%	1.66%	1.66%
1.23%	1.60%	2.10%	2.65%	2.80%	3.15%	3.44%	3.44%	3.50%
1.23%	1.53%	2.10%	2.65%	2.76%	3.15%	3.30%	3.44%	3.36%
1.23%	1.60%	2.10%	2.65%	2.80%	3.15%	3.44%	3.44%	3.50%
1.23%	1.52%	2.10%	2.65%	2.73%	3.15%	3.26%	3.44%	3.33%

7.99%	7.85%	40%	NR	BBB	BB	BBB
		6%				
		6%				
		40%				
		40%				
		40%				
0.83%	1.01%	40%	BB	BB	BB	BB
0.83%	1.01%	40%	BB	BB	BB	BBB
0.83%	1.01%	40%				
0.84%	1.01%	40%	A	A	A	A
0.88%	1.01%	40%	BBB	BBB	BBB	BBB
0.85%	1.01%	40%	BBB	BBB	BBB	BBB
0.84%	1.01%	40%	A	A	A	A
0.81%	1.01%	40%	BBB	BBB	BBB	BBB
0.84%	1.01%	40%	A	A	A	A
0.84%	1.01%	40%	A	A	A	A
0.81%	1.01%	40%	BBB	BBB	BBB	BBB
0.83%	1.01%	40%	BB	BB	BB	BBB
0.83%	1.01%	40%	BB	BB	BB	BB
0.88%	1.01%	40%	BBB	BBB	BBB	BBB
		40%				
0.84%	1.01%	40%	A	A	A	A
0.81%	1.01%	40%	BBB	BBB	BBB	BBB
		38.50%				
	0.78%	38.50%		NR	NR	NR
	0.78%	38.50%		NR	NR	NR
		38.50%				
		35%		NR	NR	NR
		31.25%				
		35%		NR	NR	NR
		31.25%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
4.76%	4.01%	40.00%		NR	NR	NR
4.57%	4.01%	40.00%		NR	NR	NR
4.52%	4.01%	40.00%		NR	NR	NR
		40.00%				
		40.00%				
4.52%	4.01%	40.00%		NR	NR	NR
4.36%	4.01%	40.00%		NR	NR	NR
		20%				
		20%				
		20%				
		20%				
0.85%	0.89%	40%	BBB	BBB	A	A
0.89%	0.94%	40%	BB	BB	BBB	BBB
		40%				
0.85%	0.89%	40%	BBB	BBB	A	A
		40%				
0.85%	0.89%	40%	B	B	BB	BB
0.89%	0.94%	40%	BB	BB	BBB	BBB
		40%				
0.85%	0.89%	40%	BBB	BBB	A	A
0.82%	0.86%	40%	BB	BB	BBB	BBB
0.18%	0.19%					
0.18%	0.19%					
0.18%	0.19%					
0.18%	0.19%					
1.26%	1.37%	40%				
1.26%	1.37%	40%				
1.65%	2.17%	40%	NR	NR	A	NR
		40%				
		40%				
3.65%	3.79%	40%	NR	BB	NR	NR
3.50%	3.64%	40%	NR	BB	NR	NR
		40%				
3.65%	3.79%	40%	NR	BB	NR	NR
3.47%	3.60%	40%	NR	BB	NR	NR

NR	NR	BB	BB	NR	NR
	NR				
	NR				
	NR				
BB	BB	BB	BB	B	BB
BBB	BBB	BB	BB	B	BB
A	A	A	A	BBB	A
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
BBB	BBB	A	BBB	BB	BBB
A	A	A	A	BBB	A
A	A	A	A	BBB	A
BBB	BBB	A	BBB	BB	BBB
BBB	BBB	BB	BB	B	BB
BB	BB	BB	BB	B	BB
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
BBB	BBB	A	BBB	BB	BBB
	NR	NR	NR		
	NR	NR	NR		
BB	NR	A	A	NR	
BB	NR	A	A	NR	
B	NR	BBB	BBB	NR	
CCC	CCC	CCC	CCC	CCC	CCC
CCC	CCC	CCC	CCC	CCC	CCC
CCC	CCC	CCC	CCC	B	CCC
CCC	CCC	CCC	CCC	B	CCC
CCC	CCC	CCC	CCC	CCC	CCC
	NR	NR	NR		
A	A	BBB	BBB	BB	A
BBB	BBB	BB	BB	B	BBB
A	A	BBB	BBB	BB	A
BB	BB	B	BB	CCC	BB
BBB	BBB	BB	BB	B	BBB
A	A	BBB	BBB	BB	A
BBB	BBB	BB	BB	B	BBB
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
A	A	NR	NR	NR	NR
A	NR	BBB	NR	A	A
BBB	NR	BBB	NR	BBB	BBB
A	NR	BBB	NR	A	A
BBB	NR	BBB	NR	BBB	BBB

NR	NR	2	Consumer Goods	N.Amer	United States
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Singapore
	NR	2	Financials	Asia	Singapore
	NR	2	Financials	Asia	Singapore
NR	BBB	3	Oil & Gas	N.Amer	United States
NR	BBB	3	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	BBB	5	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	BBB	5	Oil & Gas	N.Amer	United States
NR	BBB	3	Oil & Gas	N.Amer	United States
NR	BBB	3	Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	10	Oil & Gas	N.Amer	United States
NR	BBB	5	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	NR	2	Oil & Gas	N.Amer	United States
NR	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	CCC	4	Financials	N.Amer	United States
NR	CCC	4	Financials	N.Amer	United States
NR	CCC	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	CCC	3	Financials	N.Amer	United States
NR	CCC	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BB	A	10	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	9	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
NR	NR	2	Government	N.Amer	United States
NR	NR	2	Government	N.Amer	United States
NR	NR	2	Government	N.Amer	United States
NR	NR	2	Government	N.Amer	United States
	NR		Government	Asia	Malaysia
	NR		Government	Asia	Malaysia
NR	NR	3	Government	Asia	Malaysia
	NR		Government	Asia	Malaysia
	NR		Government	Asia	Malaysia
A	A	2	Consumer Goods	Asia	Korea (Republic of)
BBB	A	2	Consumer Goods	Asia	Korea (Republic of)
	NR		Consumer Goods	Asia	Korea (Republic of)
A	A	2	Consumer Goods	Asia	Korea (Republic of)
BBB	A	2	Consumer Goods	Asia	Korea (Republic of)

BB	B	Thin	DocAdj	DocAdj	DocAdj	Thin
	A					
	A					
	A					
BB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A		Thin	Thin	Thin	
BB	A		Thin	Thin	Thin	
BB	A					
BBB	A		Thin	Thin	Thin	CcyGrp
BBB	A					
BBB	A		Thin	Thin	Thin	CcyGrp
BBB	A		Thin	Thin	Thin	DocAdj
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	BB		Thin	Thin	Thin	DocAdj
A	BB		Thin	Thin	Thin	DocAdj
A	BB		Thin	Thin	Thin	CcyGrp
A	BB					
A	BB					
A	BB		Thin	Thin	Thin	CcyGrp
A	BB		Thin	Thin	Thin	DocAdj
A	BB					
A	BB					
A	BB					
A	BB					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					Thin
AAA	AA					Thin
AAA	AA					Thin
AAA	AA					Thin
A	BBB					
A	BBB					
A	BBB	Thin	Thin	CcyGrp	Thin	CcyGrp
A	BBB					
A	BBB					
BBB	BB	Thin	DocAdj	Thin	Thin	CcyGrp
BBB	BB	Thin	DocAdj	Thin	Thin	DocAdj
BBB	BB					
BBB	BB	Thin	DocAdj	Thin	Thin	CcyGrp
BBB	BB	Thin	DocAdj	Thin	Thin	DocAdj

Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin					
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	CcyGrp	CcyGrp	Thin		
Thin	CcyGrp	CcyGrp	Thin		
Thin	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	Thin	DocAdj	DocAdj	DocAdj
Thin	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	Thin	DocAdj	DocAdj	DocAdj

Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

KIKKOJPYCR	29-Aug-08 KIKKO
KIKKOJPYMR	29-Aug-08 KIKKO
KIKKOJPYXR	29-Aug-08 KIKKO
KIKKOUSDCR	29-Aug-08 KIKKO
KMBAUDMR	29-Aug-08 KMB
KMBCADMR	29-Aug-08 KMB
KMBEURCR	29-Aug-08 KMB
KMBEURMM	29-Aug-08 KMB
KMBEURMR	29-Aug-08 KMB
KMBEURXR	29-Aug-08 KMB
KMBGBPMR	29-Aug-08 KMB
KMBHKDMR	29-Aug-08 KMB
KMBJPYMR	29-Aug-08 KMB
KMBSGDMR	29-Aug-08 KMB
KMBTWDMR	29-Aug-08 KMB
KMBUSDCR	29-Aug-08 KMB
KMBUSDMM	29-Aug-08 KMB
KMBUSDMR	29-Aug-08 KMB
KMBUSDXR	29-Aug-08 KMB
KMBZARMR	29-Aug-08 KMB
KIMAUDCR	29-Aug-08 KIM
KIMAUDMR	29-Aug-08 KIM
KIMEURCR	29-Aug-08 KIM
KIMEURMM	29-Aug-08 KIM
KIMEURMR	29-Aug-08 KIM
KIMEURXR	29-Aug-08 KIM
KIMGBPMR	29-Aug-08 KIM
KIMHKDMR	29-Aug-08 KIM
KIMJPYMR	29-Aug-08 KIM
KIMSGDMR	29-Aug-08 KIM
KIMTWDMR	29-Aug-08 KIM
KIMUSDCR	29-Aug-08 KIM
KIMUSDMM	29-Aug-08 KIM
KIMUSDMR	29-Aug-08 KIM
KIMUSDXR	29-Aug-08 KIM
KMPAUDCR	29-Aug-08 KMP
KMPAUDMR	29-Aug-08 KMP
KMPCHFMR	29-Aug-08 KMP
KMPEURCR	29-Aug-08 KMP
KMPEURMM	29-Aug-08 KMP
KMPEURMR	29-Aug-08 KMP
KMPEURXR	29-Aug-08 KMP
KMPGBPMR	29-Aug-08 KMP
KMPHKDMR	29-Aug-08 KMP
KMPJPYMR	29-Aug-08 KMP
KMPNOKMR	29-Aug-08 KMP
KMPSEKMR	29-Aug-08 KMP
KMPSGDMR	29-Aug-08 KMP
KMPUSDCR	29-Aug-08 KMP
KMPUSDMM	29-Aug-08 KMP
KMPUSDMR	29-Aug-08 KMP
KMPUSDXR	29-Aug-08 KMP
KGEURCR	29-Aug-08 KG
KGEURMM	29-Aug-08 KG
KGEURMR	29-Aug-08 KG
KGJPYXR	29-Aug-08 KG
KGUSDCR	29-Aug-08 KG
KGUSDMM	29-Aug-08 KG
KGUSDMR	29-Aug-08 KG
KGUSDXR	29-Aug-08 KG
KINGFIAUDMM	29-Aug-08 KINGFI
KINGFICADMM	29-Aug-08 KINGFI
KINGFICHFCR	29-Aug-08 KINGFI
KINGFICHFMM	29-Aug-08 KINGFI
KINGFIEURCR	29-Aug-08 KINGFI
KINGFIEURMM	29-Aug-08 KINGFI
KINGFIEURMR	29-Aug-08 KINGFI
KINGFIEURXR	29-Aug-08 KINGFI
KINGFIGBPCR	29-Aug-08 KINGFI
KINGFIGBPMM	29-Aug-08 KINGFI
KINGFIGBPMR	29-Aug-08 KINGFI
KINGFIGBPXR	29-Aug-08 KINGFI
KINGFIHKDMM	29-Aug-08 KINGFI
KINGFIJPYCR	29-Aug-08 KINGFI

Kikkoman Corp	JM5882	SNRFOR	JPY	CR	Composite
Kikkoman Corp	JM5882	SNRFOR	JPY	MR	Composite
Kikkoman Corp	JM5882	SNRFOR	JPY	XR	Composite
Kikkoman Corp	JM5882	SNRFOR	USD	CR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	AUD	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	CAD	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	EUR	CR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	EUR	MM	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	EUR	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	EUR	XR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	GBP	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	HKD	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	JPY	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	SGD	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	TWD	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	USD	CR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	USD	MM	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	USD	MR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	USD	XR	Composite
Kimberly Clark Corp	4DD79E	SNRFOR	ZAR	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	AUD	CR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	AUD	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	EUR	CR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	EUR	MM	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	EUR	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	EUR	XR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	GBP	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	HKD	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	JPY	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	SGD	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	TWD	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	USD	CR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	USD	MM	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	USD	MR	Composite
Kimco Rlty Corp	4DD8AX	SNRFOR	USD	XR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	AUD	CR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	AUD	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	CHF	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	EUR	CR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	EUR	MM	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	EUR	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	EUR	XR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	GBP	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	HKD	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	JPY	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	NOK	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	SEK	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	SGD	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	USD	CR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	USD	MM	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	USD	MR	Composite
Kinder Morgan Engy Partners L P	4DD9A5	SNRFOR	USD	XR	Composite
King Pharmaceuticals Inc	4DEADA	SNRFOR	EUR	CR	Composite
King Pharmaceuticals Inc	4DEADA	SNRFOR	EUR	MM	Composite
King Pharmaceuticals Inc	4DEADA	SNRFOR	EUR	MR	Composite
King Pharmaceuticals Inc	4DEADA	SNRFOR	JPY	XR	Composite
King Pharmaceuticals Inc	4DEADA	SNRFOR	USD	CR	Composite
King Pharmaceuticals Inc	4DEADA	SNRFOR	USD	MM	Composite
King Pharmaceuticals Inc	4DEADA	SNRFOR	USD	MR	Composite
King Pharmaceuticals Inc	4DEADA	SNRFOR	USD	XR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	AUD	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	CAD	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	CHF	CR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	CHF	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	EUR	CR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	EUR	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	EUR	MR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	EUR	XR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	GBP	CR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	GBP	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	GBP	MR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	GBP	XR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	HKD	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	JPY	CR	Composite

0.15%	0.13%	0.18%	0.21%	0.22%	0.25%			
0.15%	0.09%	0.18%	0.15%	0.22%	0.25%			
0.15%	0.11%	0.18%	0.20%	0.22%	0.25%			
0.23%	0.25%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.24%	0.26%	0.33%	0.38%	0.44%	0.50%	0.53%	0.59%	0.81%
0.23%	0.25%	0.31%	0.36%	0.42%	0.48%	0.51%	0.57%	0.77%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.23%	0.25%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.24%	0.26%	0.33%	0.38%	0.44%	0.50%	0.53%	0.59%	0.81%
0.24%	0.26%	0.33%	0.38%	0.44%	0.50%	0.53%	0.59%	0.81%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
0.22%	0.23%	0.30%	0.35%	0.40%	0.46%	0.48%	0.54%	0.74%
0.23%	0.24%	0.31%	0.36%	0.42%	0.48%	0.50%	0.56%	0.77%
2.19%	2.42%	2.62%	2.69%	2.84%	2.85%	2.77%	2.69%	2.55%
2.19%	2.42%	2.62%	2.69%	2.84%	2.85%	2.77%	2.69%	2.55%
2.11%	2.42%	2.62%	2.69%	2.84%	2.85%	2.77%	2.69%	2.55%
2.11%	2.42%	2.62%	2.69%	2.84%	2.85%	2.77%	2.69%	2.55%
2.11%	2.42%	2.62%	2.69%	2.84%	2.85%	2.77%	2.69%	2.55%
2.19%	2.42%	2.62%	2.69%	2.84%	2.85%	2.77%	2.69%	2.55%
2.11%	2.42%	2.62%	2.69%	2.84%	2.85%	2.77%	2.69%	2.55%
2.22%	2.55%	2.76%	2.84%	2.99%	3.00%	2.92%	2.83%	2.69%
2.11%	2.42%	2.62%	2.69%	2.84%	2.85%	2.77%	2.69%	2.55%
0.54%	0.62%	0.74%	0.90%	1.01%	1.13%	1.19%	1.25%	1.42%
0.54%	0.62%	0.74%	0.90%	1.01%	1.13%	1.19%	1.25%	1.42%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.56%	0.65%	0.79%	0.95%	1.06%	1.19%	1.25%	1.32%	1.49%
0.54%	0.63%	0.76%	0.91%	1.02%	1.14%	1.20%	1.27%	1.43%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.54%	0.62%	0.74%	0.90%	1.01%	1.13%	1.19%	1.25%	1.42%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.56%	0.65%	0.79%	0.95%	1.06%	1.19%	1.25%	1.32%	1.49%
0.56%	0.65%	0.79%	0.95%	1.06%	1.19%	1.25%	1.32%	1.49%
0.54%	0.62%	0.75%	0.90%	1.01%	1.13%	1.19%	1.26%	1.42%
0.52%	0.60%	0.72%	0.87%	0.97%	1.09%	1.15%	1.21%	1.36%
		1.48%	1.68%		2.02%	2.38%		
		1.48%	1.68%		2.02%	2.38%		
		1.48%	1.68%		2.02%	2.38%		
		1.48%	1.68%		2.02%	2.38%		
1.52%	1.75%	2.19%	2.64%	2.85%	3.11%	3.13%	3.22%	3.21%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.58%	1.79%	2.31%	2.74%	2.96%	3.19%	3.26%	3.28%	3.37%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.58%	1.79%	2.31%	2.74%	2.96%	3.19%	3.26%	3.28%	3.37%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.50%	1.73%	2.19%	2.62%	2.84%	3.05%	3.11%	3.16%	3.20%
1.43%	1.65%	2.11%	2.52%	2.74%	2.94%	3.00%	3.04%	3.08%
1.58%	1.79%	2.31%	2.74%	2.96%	3.19%	3.26%	3.28%	3.37%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.50%	1.73%	2.19%	2.62%	2.84%	3.05%	3.11%	3.16%	3.20%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.60%	1.84%	2.29%	2.76%	2.99%	3.21%	3.30%	3.38%	3.21%

		35% NR	BB	NR	BB
		35%			
		35% NR	BB	NR	B
		35% NR	B	NR	CCC
0.61%	0.75%	40% BB	B	BB	BBB
0.61%	0.75%	40% A	BB	A	AA
0.64%	0.75%	40% BBB	BB	BBB	A
0.62%	0.75%	40% BBB	BB	BBB	A
0.61%	0.75%	40% A	BB	A	AA
0.61%	0.75%	40%			
0.61%	0.75%	40% A	BB	A	AA
0.61%	0.75%	40% A	BB	A	AA
0.61%	0.75%	40% BB	B	BB	BBB
0.61%	0.75%	40% A	BB	A	AA
0.61%	0.75%	40% A	BB	A	AA
0.64%	0.75%	40% BBB	BB	BBB	A
0.64%	0.75%	40%			
0.61%	0.75%	40% A	BB	A	AA
0.59%	0.75%	40% BBB	BB	BBB	A
0.61%	0.75%	40% A	BB	A	AA
2.44%	2.54%	40% BB	BBB	BBB	BBB
2.44%	2.54%	40% BB	BBB	BBB	BBB
		40%			
		40%			
2.34%	2.50%	40% A	AA	AA	AA
		40%			
2.34%	2.50%	40% A	AA	AA	AA
2.34%	2.50%	40% A	AA	AA	AA
2.44%	2.54%	40% BB	BBB	BBB	BBB
2.34%	2.50%	40% A	AA	AA	AA
		40%			
2.47%	2.63%	40% BBB	A	A	A
		40%			
2.34%	2.50%	40% A	AA	AA	AA
		40%			
1.26%	1.42%	40% BB	BBB	BBB	A
1.26%	1.42%	40% BB	BBB	BBB	A
1.26%	1.42%	40% A	AA	AA	AAA
1.26%	1.50%	40% BBB	A	A	AA
1.26%	1.44%	40% BBB	A	A	AA
1.26%	1.42%	40% A	AA	AA	AAA
1.26%	1.42%	40%			
1.26%	1.42%	40% A	AA	AA	AAA
1.26%	1.42%	40%			
1.26%	1.42%	40% BB	BBB	BBB	A
1.26%	1.42%	40% A	AA	AA	AAA
1.26%	1.42%	40% A	AA	AA	AAA
1.26%	1.42%	40% A	AA	AA	AAA
1.26%	1.50%	40% BBB	A	A	AA
1.26%	1.50%	40%			
1.26%	1.42%	40% A	AA	AA	AAA
1.26%	1.37%	40% BBB	A	A	AA
		40%		NR	NR
		40%			
		40%			
		40%			
		40%		NR	NR
		40%			
		40%		NR	NR
		40%		NR	NR
3.27%	3.26%	40% A	A	A	A
3.22%	3.26%	40% AA	AAA	AA	AAA
3.42%	3.39%	40% A	AA	AA	AA
3.22%	3.26%	40% AA	AAA	AA	AAA
3.42%	3.39%	40% A	AA	AA	AA
3.22%	3.26%	40% AA	AAA	AA	AAA
3.21%	3.22%	40% A	AA	A	AA
3.09%	3.10%	40% A	AA	A	AA
3.42%	3.39%	40% A	AA	AA	AA
3.22%	3.26%	40% AA	AAA	AA	AAA
3.21%	3.22%	40% A	AA	A	AA
		40%			
3.22%	3.26%	40% AA	AAA	AA	AAA
3.45%	3.26%	40% BBB	BBB	BBB	BBB

NR	NR				
NR	NR				
NR	NR				
BB	BBB	BBB	BBB	B	BB
A	AA	AA	AA	BBB	A
BBB	A	A	A	BB	BBB
BBB	A	A	A	BB	BBB
A	AA	AA	AA	BBB	A
A	AA	AA	AA	BBB	A
A	AA	AA	AA	BBB	A
BB	BBB	BBB	BBB	B	BB
A	AA	AA	AA	BBB	A
A	AA	AA	AA	BBB	A
BBB	A	A	A	BB	BBB
A	AA	AA	AA	BBB	A
BBB	A	A	A	BB	BBB
A	AA	AA	AA	BBB	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BB	NR
A	A	A	A	BB	NR
AAA	AA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
AAA	AA	AAA	AAA	A	NR
AAA	AA	AAA	AAA	A	NR
A	A	A	A	BB	NR
AAA	AA	AAA	AAA	A	NR
AAA	AA	AAA	AAA	A	NR
AAA	AA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AAA	AA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
	NR	NR			
	NR	NR			
	NR	NR			
	NR	NR			
A	A	A	A	BBB	BBB
AA	AAA	AAA	AA	A	A
AA	AA	AA	A	A	A
AA	AAA	AAA	AA	A	A
AA	AA	AA	A	A	A
AA	AAA	AAA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	A	A	A
AA	AAA	AAA	AA	A	A
AA	AA	AA	AA	A	A
AA	AAA	AAA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB

	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
NR	AA	7	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	AA	7	Consumer Goods	N.Amer	United States
NR	AA	7	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	AA	7	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	AA	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
NR	AA	7	Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
BBB	AA	9	Financials	N.Amer	United States
BBB	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BBB	AA	9	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	12	Oil & Gas	N.Amer	United States
BB	AA	12	Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
BBB	AA	12	Oil & Gas	N.Amer	United States
BBB	AA	12	Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	AA	12	Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
BBB	AA	12	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
BBB	AA	12	Oil & Gas	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
BBB	AA	16	Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
A	AA	8	Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
A	AA	8	Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
A	AAA	16	Consumer Services	Europe	United Kingdom
A	AAA	16	Consumer Services	Europe	United Kingdom
A	AA	8	Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
A	AAA	16	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
BBB	A	4	Consumer Services	Europe	United Kingdom

A	AA	Thin	DocAdj	Thin	CcyGrp	Thin
A	AA					
A	AA	Thin	DocAdj	Thin	DocAdj	Thin
A	AA	Thin	Entity Tier	Thin	Entity Tier	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB			Thin	Thin	
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB			Thin	Thin	
BB	BBB					
BB	BBB			Thin	Thin	
BB	BBB			Thin	Thin	
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin

Thin
Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	Thin				

Thin Thin

Thin Thin
Thin Thin

Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier

Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

KINGFIJPYMM	29-Aug-08 KINGFI
KINGFINOKMM	29-Aug-08 KINGFI
KINGFISEKMM	29-Aug-08 KINGFI
KINGFISGDCR	29-Aug-08 KINGFI
KINGFISGDMM	29-Aug-08 KINGFI
KINGFITWDMM	29-Aug-08 KINGFI
KINGFIUSDCR	29-Aug-08 KINGFI
KINGFIUSDMM	29-Aug-08 KINGFI
KINGFIUSDMR	29-Aug-08 KINGFI
KINGFIUSDXR	29-Aug-08 KINGFI
KKIEURCR	29-Aug-08 KKI
KKIEURMM	29-Aug-08 KKI
KKIGBPCR	29-Aug-08 KKI
KKIJPYCR	29-Aug-08 KKI
KKIJPYMR	29-Aug-08 KKI
KKIJPYXR	29-Aug-08 KKI
KKIUSDCR	29-Aug-08 KKI
KKIUSDMR	29-Aug-08 KKI
KKIUSDXR	29-Aug-08 KKI
KIONEURMM	29-Aug-08 KION
KIONEURMR	29-Aug-08 KION
KIONUSDMR	29-Aug-08 KION
KHCLEURCR	29-Aug-08 KHCL
KHCLEURMR	29-Aug-08 KHCL
KHCLJPYCR	29-Aug-08 KHCL
KHCLJPYMR	29-Aug-08 KHCL
KHCLJPYXR	29-Aug-08 KHCL
KHCLUSDCR	29-Aug-08 KHCL
KHCLUSDMR	29-Aug-08 KHCL
KITAKJPYCR	29-Aug-08 KITAK
KITAKJPYMM	29-Aug-08 KITAK
KITAKJPYMR	29-Aug-08 KITAK
LIFPEURCR	29-Aug-08 LIFP
LIFPEURMM	29-Aug-08 LIFP
LIFPEURMR	29-Aug-08 LIFP
LIFPUSDCR	29-Aug-08 LIFP
LIFPUSDMM	29-Aug-08 LIFP
PENTAPEURCR	29-Aug-08 PENTAP
PENTAPEURMM	29-Aug-08 PENTAP
PENTAPEURMR	29-Aug-08 PENTAP
PENTAPUSDCR	29-Aug-08 PENTAP
PENTAPUSDMM	29-Aug-08 PENTAP
PENTAPUSDMR	29-Aug-08 PENTAP
SHC-KMEURCR	29-Aug-08 SHC-KM
SHC-KMEURMR	29-Aug-08 SHC-KM
SHC-KMUSDCR	29-Aug-08 SHC-KM
SHC-KMUSDMR	29-Aug-08 SHC-KM
SHC-KMUSDXR	29-Aug-08 SHC-KM
KNIGHTUSDMR	29-Aug-08 KNIGHT
KNIGHTUSDXR	29-Aug-08 KNIGHT
KNIGHTAUDMR	29-Aug-08 KNIGHT
KNIGHTCADMR	29-Aug-08 KNIGHT
KNIGHTCHFMR	29-Aug-08 KNIGHT
KNIGHTEURCR	29-Aug-08 KNIGHT
KNIGHTEURMM	29-Aug-08 KNIGHT
KNIGHTEURMR	29-Aug-08 KNIGHT
KNIGHTEURXR	29-Aug-08 KNIGHT
KNIGHTHKDMR	29-Aug-08 KNIGHT
KNIGHTJPYMR	29-Aug-08 KNIGHT
KNIGHTNOKMR	29-Aug-08 KNIGHT
KNIGHTSGDMR	29-Aug-08 KNIGHT
KNIGHTTWDCR	29-Aug-08 KNIGHT
KNIGHTTWDMR	29-Aug-08 KNIGHT
KNIGHTUSDCR	29-Aug-08 KNIGHT
KNIGHTUSDMM	29-Aug-08 KNIGHT
KNIGHTUSDMR	29-Aug-08 KNIGHT
KNIGHTUSDXR	29-Aug-08 KNIGHT
KNOGREURCR	29-Aug-08 KNOGR
KNOGREURMM	29-Aug-08 KNOGR
KNOGREURMR	29-Aug-08 KNOGR
KNOGRUSDCR	29-Aug-08 KNOGR
KNOGRUSDMM	29-Aug-08 KNOGR
KNOGRUSDMR	29-Aug-08 KNOGR
KOBSTLEURCR	29-Aug-08 KOBSTL

Kingfisher PLC	4-Dec-96	SNRFOR	JPY	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	NOK	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	SEK	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	SGD	CR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	SGD	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	TWD	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	USD	CR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	USD	MM	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	USD	MR	Composite
Kingfisher PLC	4-Dec-96	SNRFOR	USD	XR	Composite
Kintetsu Corp	JM66AM	SNRFOR	EUR	CR	Composite
Kintetsu Corp	JM66AM	SNRFOR	EUR	MM	Composite
Kintetsu Corp	JM66AM	SNRFOR	GBP	CR	Composite
Kintetsu Corp	JM66AM	SNRFOR	JPY	CR	Composite
Kintetsu Corp	JM66AM	SNRFOR	JPY	MR	Composite
Kintetsu Corp	JM66AM	SNRFOR	JPY	XR	Composite
Kintetsu Corp	JM66AM	SNRFOR	USD	CR	Composite
Kintetsu Corp	JM66AM	SNRFOR	USD	MR	Composite
Kintetsu Corp	JM66AM	SNRFOR	USD	XR	Composite
KION GROUP GmbH		SECDOM	EUR	MM	Composite
KION GROUP GmbH		SECDOM	EUR	MR	Composite
KION GROUP GmbH		SECDOM	USD	MR	Composite
Kirin Hldgs Co Ltd	JM685F	SNRFOR	EUR	CR	Composite
Kirin Hldgs Co Ltd	JM685F	SNRFOR	EUR	MR	Composite
Kirin Hldgs Co Ltd	JM685F	SNRFOR	JPY	CR	Composite
Kirin Hldgs Co Ltd	JM685F	SNRFOR	JPY	MR	Composite
Kirin Hldgs Co Ltd	JM685F	SNRFOR	JPY	XR	Composite
Kirin Hldgs Co Ltd	JM685F	SNRFOR	USD	CR	Composite
Kirin Hldgs Co Ltd	JM685F	SNRFOR	USD	MR	Composite
Kitakyushu City		SNRFOR	JPY	CR	Composite
Kitakyushu City		SNRFOR	JPY	MM	Composite
Kitakyushu City		SNRFOR	JPY	MR	Composite
Klepierre	FK8CF3	SNRFOR	EUR	CR	Composite
Klepierre	FK8CF3	SNRFOR	EUR	MM	Composite
Klepierre	FK8CF3	SNRFOR	EUR	MR	Composite
Klepierre	FK8CF3	SNRFOR	USD	CR	Composite
Klepierre	FK8CF3	SNRFOR	USD	MM	Composite
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	EUR	CR	Composite
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	EUR	MM	Composite
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	EUR	MR	Composite
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	USD	CR	Composite
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	USD	MM	Composite
Kloeckner Pentaplast SA	LQDA9N	SNRFOR	USD	MR	Composite
Kmart Corp	4CA7DC	SNRFOR	EUR	CR	Composite
Kmart Corp	4CA7DC	SNRFOR	EUR	MR	Composite
Kmart Corp	4CA7DC	SNRFOR	USD	CR	Composite
Kmart Corp	4CA7DC	SNRFOR	USD	MR	Composite
Kmart Corp	4CA7DC	SNRFOR	USD	XR	Composite
Knight Inc	4DI90F	SECDOM	USD	MR	Composite
Knight Inc	4DI90F	SECDOM	USD	XR	Composite
Knight Inc	4DI90F	SNRFOR	AUD	MR	Composite
Knight Inc	4DI90F	SNRFOR	CAD	MR	Composite
Knight Inc	4DI90F	SNRFOR	CHF	MR	Composite
Knight Inc	4DI90F	SNRFOR	EUR	CR	Composite
Knight Inc	4DI90F	SNRFOR	EUR	MM	Composite
Knight Inc	4DI90F	SNRFOR	EUR	MR	Composite
Knight Inc	4DI90F	SNRFOR	EUR	XR	Composite
Knight Inc	4DI90F	SNRFOR	HKD	MR	Composite
Knight Inc	4DI90F	SNRFOR	JPY	MR	Composite
Knight Inc	4DI90F	SNRFOR	NOK	MR	Composite
Knight Inc	4DI90F	SNRFOR	SGD	MR	Composite
Knight Inc	4DI90F	SNRFOR	TWD	CR	Composite
Knight Inc	4DI90F	SNRFOR	TWD	MR	Composite
Knight Inc	4DI90F	SNRFOR	USD	CR	Composite
Knight Inc	4DI90F	SNRFOR	USD	MM	Composite
Knight Inc	4DI90F	SNRFOR	USD	MR	Composite
Knight Inc	4DI90F	SNRFOR	USD	XR	Composite
Knorr Bremse AG	DGCBBG	SNRFOR	EUR	CR	Composite
Knorr Bremse AG	DGCBBG	SNRFOR	EUR	MM	Composite
Knorr Bremse AG	DGCBBG	SNRFOR	EUR	MR	Composite
Knorr Bremse AG	DGCBBG	SNRFOR	USD	CR	Composite
Knorr Bremse AG	DGCBBG	SNRFOR	USD	MM	Composite
Knorr Bremse AG	DGCBBG	SNRFOR	USD	MR	Composite
Kobe Stl Ltd	4DIHHB	SNRFOR	EUR	CR	Composite

1.52%	1.75%	2.19%	2.64%	2.85%	3.08%	3.15%	3.24%	3.21%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.58%	1.79%	2.31%	2.74%	2.96%	3.19%	3.26%	3.28%	3.37%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.58%	1.79%	2.31%	2.74%	2.96%	3.19%	3.26%	3.28%	3.37%
1.52%	1.75%	2.19%	2.65%	2.88%	3.09%	3.14%	3.21%	3.21%
1.50%	1.73%	2.19%	2.62%	2.84%	3.05%	3.11%	3.16%	3.20%
0.44%	0.49%	0.59%	0.70%	0.76%	0.82%	0.92%	1.02%	1.10%
0.44%	0.49%	0.59%	0.70%	0.76%	0.82%	0.92%	1.02%	1.10%
0.44%	0.49%	0.59%	0.67%	0.76%	0.82%	0.92%	1.02%	1.09%
0.33%	0.38%	0.44%	0.50%	0.57%	0.62%	0.69%	0.76%	0.82%
0.44%	0.49%	0.59%	0.70%	0.76%	0.82%	0.92%	1.02%	1.10%
0.44%	0.49%	0.59%	0.67%	0.72%	0.78%	0.92%	1.02%	1.10%
0.12%	0.16%	0.19%	0.23%	0.25%	0.28%	0.33%	0.35%	0.53%
0.12%	0.16%	0.19%	0.21%	0.24%	0.30%	0.33%	0.35%	0.53%
0.11%	0.16%	0.18%	0.20%	0.24%	0.29%	0.32%	0.35%	0.53%
0.09%	0.12%	0.15%	0.16%	0.19%	0.23%	0.25%	0.35%	0.53%
0.12%	0.16%	0.19%	0.23%	0.25%	0.28%	0.33%	0.35%	0.53%
0.12%	0.16%	0.19%	0.21%	0.24%	0.26%	0.31%	0.35%	0.53%
0.99%	1.13%	1.41%	1.61%	1.83%	2.01%	2.07%	2.12%	2.00%
0.95%	1.09%	1.36%	1.55%	1.76%	1.93%	1.99%	2.04%	2.00%
0.94%	1.07%	1.34%	1.53%	1.74%	1.91%	1.97%	2.02%	2.00%
0.99%	1.13%	1.41%	1.61%	1.83%	2.01%	2.07%	2.12%	2.00%
0.95%	1.09%	1.36%	1.55%	1.76%	1.93%	1.99%	2.04%	2.00%
2.61%	2.79%	3.15%	3.43%	3.57%	4.08%	3.66%	4.14%	4.19%
2.61%	2.79%	3.15%	3.43%	3.57%	4.08%	3.66%	4.14%	4.19%
2.61%	2.79%	3.15%	3.43%	3.57%	4.08%	3.66%	4.14%	4.19%
2.61%	2.79%	3.15%	3.43%	3.57%	4.08%	3.66%	4.14%	4.19%
2.61%	2.79%	3.15%	3.43%	3.57%	4.08%	3.66%	4.14%	4.19%
			1.23%		1.53%	1.85%		
			1.23%		1.53%	1.85%		
0.61%	0.75%	1.07%	1.40%	1.51%	1.61%	1.69%	1.80%	2.44%
0.61%	0.75%	1.04%	1.39%	1.51%	1.60%	1.69%	1.80%	2.44%
0.61%	0.79%	1.09%	1.46%	1.59%	1.69%	1.78%	1.89%	2.44%
0.61%	0.76%	1.05%	1.41%	1.52%	1.62%	1.71%	1.82%	2.44%
0.61%	0.75%	1.04%	1.39%	1.51%	1.60%	1.69%	1.80%	2.44%
0.61%	0.75%	1.04%	1.39%	1.51%	1.60%	1.69%	1.80%	2.44%
0.61%	0.75%	1.07%	1.40%	1.51%	1.61%	1.69%	1.80%	2.44%
0.61%	0.75%	1.04%	1.39%	1.51%	1.60%	1.69%	1.80%	2.44%
0.61%	0.79%	1.09%	1.46%	1.59%	1.69%	1.78%	1.89%	2.44%
0.61%	0.75%	1.04%	1.39%	1.51%	1.60%	1.69%	1.80%	2.44%
0.61%	0.79%	1.09%	1.46%	1.59%	1.69%	1.78%	1.89%	2.44%
0.61%	0.75%	1.04%	1.39%	1.51%	1.60%	1.69%	1.80%	2.44%
0.61%	0.72%	1.00%	1.34%	1.45%	1.54%	1.63%	1.73%	2.44%
		0.34%	0.39%	0.41%	0.42%	0.46%	0.52%	0.57%
		0.34%	0.39%	0.41%	0.42%	0.46%	0.52%	0.57%
		0.34%	0.39%	0.41%	0.42%	0.46%	0.52%	0.57%

3.31%	3.26%	40%	A	A	A	A
3.22%	3.26%	40%	AA	AAA	AA	AAA
3.22%	3.26%	40%	AA	AAA	AA	AAA
3.42%	3.39%	40%	A	AA	AA	AA
3.22%	3.26%	40%	AA	AAA	AA	AAA
		40%				
3.42%	3.39%	40%	A	AA	AA	AA
3.22%	3.26%	40%	AA	AAA	AA	AAA
3.21%	3.22%	40%	A	AA	A	AA
		40%				
1.14%	1.12%	40%	BB	BBB	BBB	BB
		38.13%				
1.14%	1.12%	40%	BB	BBB	BBB	BB
1.14%	1.12%	37%	A	AA	AA	BBB
		38.13%				
0.86%	1.12%	38.13%	BBB	A	A	BB
1.14%	1.12%	40%	BB	BBB	BBB	BB
1.14%	1.12%	38.13%	BB	BBB	BBB	B
		38.13%				
		75%				
		75%				
		75%				
0.39%	0.65%	35.29%	B	CCC	CCC	A
		35.29%				
0.39%	0.65%	35.40%	BBB	BB	BBB	A
0.39%	0.65%	35.29%	BB	B	BB	BBB
0.39%	0.65%	35.29%	BB	B	BB	BBB
0.39%	0.65%	35.29%	B	CCC	CCC	A
0.39%	0.65%	35.29%	B	CCC	CCC	BBB
		25%				
		25%				
		25%				
2.20%	2.26%	40%	BBB	A	A	A
2.20%	2.26%	40%	A	AA	AA	AA
2.20%	2.26%	40%	BBB	A	A	A
2.20%	2.26%	40%	BBB	A	A	A
2.20%	2.26%	40%	A	AA	AA	AA
4.22%		66%	NR	NR	NR	NR
4.22%		66%	NR	NR	NR	NR
		66%				
4.22%		66%	NR	NR	NR	NR
4.22%		66%	NR	NR	NR	NR
4.22%		66%	NR	NR	NR	NR
		8%				
		8%				
		8%				
		8%				
		8%				
		67.50%				NR
		67.50%				NR
1.83%	2.39%	40%	NR	BB	BBB	BBB
1.83%	2.39%	40%	NR	A	AA	AA
		40%				
1.83%	2.39%	40%	NR	BBB	A	A
1.83%	2.39%	40%	NR	BBB	A	A
1.83%	2.39%	40%	NR	A	AA	AA
		40%				
1.83%	2.39%	40%	NR	A	AA	AA
1.83%	2.39%	40%	NR	BB	BBB	BBB
		40%				
1.83%	2.39%	40%	NR	A	AA	AA
1.83%	2.39%	40%	NR	BBB	A	A
1.83%	2.39%	40%	NR	A	AA	AA
1.83%	2.39%	40%	NR	BBB	A	A
		40%				
1.83%	2.39%	40%	NR	A	AA	AA
1.83%	2.39%	40%	NR	BBB	A	A
		40%			NR	NR
		40%			NR	NR
		40%				
		40%				
		40%			NR	NR
		40%				
		33.38%				

A	A	A	A	BBB	A
AA	AAA	AAA	AA	A	A
AA	AAA	AAA	AA	A	A
AA	AA	AA	A	A	A
AA	AAA	AAA	AA	A	A
AA	AA	AA	A	A	A
AA	AAA	AAA	AA	A	A
AA	AA	AA	AA	A	A
BB	BB	BBB	BBB	CCC	BB
BB	BB	BBB	BBB	CCC	BB
BBB	BBB	AA	AA	BB	A
BBB	BB	A	A	B	BBB
BB	BB	BBB	BBB	CCC	BB
B	B	BBB	BBB	CCC	BB
A	A	A	CCC	NR	NR
BBB	BBB	A	CCC	NR	NR
BB	BBB	BBB	CCC	NR	NR
BB	BBB	BBB	CCC	NR	NR
A	A	A	CCC	NR	NR
BBB	BBB	BBB	CCC	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR			
	NR	NR			
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	

BBB	A	4	Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
A	AA	8	Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	8	Consumer Services	Europe	United Kingdom
AA	AA	15	Consumer Services	Europe	United Kingdom
A	AAA	16	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	BBB	3	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	3	Consumer Services	Asia	Japan
NR	A	9	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	A	9	Consumer Services	Asia	Japan
NR	BBB	3	Consumer Services	Asia	Japan
NR	BBB	3	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR			Europe	Germany
	NR			Europe	Germany
	NR			Europe	Germany
NR	BB	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BB	7	Consumer Goods	Asia	Japan
NR	BB	8	Consumer Goods	Asia	Japan
NR	BB	8	Consumer Goods	Asia	Japan
NR	BB	4	Consumer Goods	Asia	Japan
NR	BB	4	Consumer Goods	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
NR	A	9	Financials	Europe	France
NR	A	8	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	8	Financials	Europe	France
	NR	2	Industrials	Europe	Luxembourg
	NR	2	Industrials	Europe	Luxembourg
	NR		Industrials	Europe	Luxembourg
	NR	2	Industrials	Europe	Luxembourg
	NR	2	Industrials	Europe	Luxembourg
	NR	2	Industrials	Europe	Luxembourg
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
NR	A	6	Oil & Gas	N.Amer	United States
	NR	2	Consumer Goods	Europe	Germany
	NR	2	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
	NR	2	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
	NR		Basic Materials	Asia	Japan

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	A					
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
	AA					
	AA					
	AA					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
	CCC					
	CCC					
	CCC					
	CCC					
	CCC					
BB	BBB				Thin	
BB	BBB				Thin	
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A			Thin	Thin	Thin
BBB	A					
BBB	A					

CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin

CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	

Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier

KOBSTLEURMM	29-Aug-08 KOBSTL
KOBSTLEURMR	29-Aug-08 KOBSTL
KOBSTLJPYCR	29-Aug-08 KOBSTL
KOBSTLJPYMR	29-Aug-08 KOBSTL
KOBSTLJPYXR	29-Aug-08 KOBSTL
KOBSTLUSDCR	29-Aug-08 KOBSTL
KOBSTLUSDMM	29-Aug-08 KOBSTL
KOCHLDEURCR	29-Aug-08 KOCHLD
KOCHLDEURMR	29-Aug-08 KOCHLD
KOCHLDUSDCR	29-Aug-08 KOCHLD
KOCHLDUSDMR	29-Aug-08 KOCHLD
KSSAUDCR	29-Aug-08 KSS
KSSAUDMR	29-Aug-08 KSS
KSSAUDXR	29-Aug-08 KSS
KSSCHFMR	29-Aug-08 KSS
KSSEURCR	29-Aug-08 KSS
KSSEURMM	29-Aug-08 KSS
KSSEURMR	29-Aug-08 KSS
KSSEURXR	29-Aug-08 KSS
KSSGBPCR	29-Aug-08 KSS
KSSGBPMR	29-Aug-08 KSS
KSSHKDMR	29-Aug-08 KSS
KSSJPYCR	29-Aug-08 KSS
KSSJPYMR	29-Aug-08 KSS
KSSSGDMR	29-Aug-08 KSS
KSSUSDCR	29-Aug-08 KSS
KSSUSDMM	29-Aug-08 KSS
KSSUSDMR	29-Aug-08 KSS
KSSUSDXR	29-Aug-08 KSS
KSSEURCR	29-Aug-08 KSS
KSSEURMM	29-Aug-08 KSS
KSSEURMR	29-Aug-08 KSS
KSSEURXR	29-Aug-08 KSS
KSSUSDCR	29-Aug-08 KSS
KSSUSDMM	29-Aug-08 KSS
KSSUSDMR	29-Aug-08 KSS
KSSUSDXR	29-Aug-08 KSS
KOJIMAJPYCR	29-Aug-08 KOJIMA
KOJIMAJPYXR	29-Aug-08 KOJIMA
KUKJPYCR	29-Aug-08 KUK
KUKJPYMM	29-Aug-08 KUK
KUKJPYXR	29-Aug-08 KUK
KUKUSDCR	29-Aug-08 KUK
KOMATSEURCR	29-Aug-08 KOMATS
KOMATSEURMM	29-Aug-08 KOMATS
KOMATSJPYCR	29-Aug-08 KOMATS
KOMATSJPYMR	29-Aug-08 KOMATS
KOMATSJPYXR	29-Aug-08 KOMATS
KOMATSUSDCR	29-Aug-08 KOMATS
KOMATSUSDMM	29-Aug-08 KOMATS
KOMATSUSDMR	29-Aug-08 KOMATS
KAAUDCR	29-Aug-08 KA
KAAUDMM	29-Aug-08 KA
KACHFCR	29-Aug-08 KA
KACHFMM	29-Aug-08 KA
KAEURCR	29-Aug-08 KA
KAEURMM	29-Aug-08 KA
KAGBPCR	29-Aug-08 KA
KAGBPMM	29-Aug-08 KA
KAHKDCR	29-Aug-08 KA
KAHKDMM	29-Aug-08 KA
KAUSDCR	29-Aug-08 KA
KAUSDMM	29-Aug-08 KA
KOMORIEURCR	29-Aug-08 KOMORI
KOMORIJPYCR	29-Aug-08 KOMORI
KOMORIUSDCR	29-Aug-08 KOMORI
KOMORIUSDMR	29-Aug-08 KOMORI
KONAMJPYCR	29-Aug-08 KONAM
KONAMJPYXR	29-Aug-08 KONAM
KONAMUSDCR	29-Aug-08 KONAM
KMHEURCR	29-Aug-08 KMH
KMHEURMM	29-Aug-08 KMH
KMHJPYCR	29-Aug-08 KMH
KMHJPYMR	29-Aug-08 KMH

Kobe Stl Ltd	4DIHHB	SNRFOR	EUR	MM	Composite
Kobe Stl Ltd	4DIHHB	SNRFOR	EUR	MR	Composite
Kobe Stl Ltd	4DIHHB	SNRFOR	JPY	CR	Composite
Kobe Stl Ltd	4DIHHB	SNRFOR	JPY	MR	Composite
Kobe Stl Ltd	4DIHHB	SNRFOR	JPY	XR	Composite
Kobe Stl Ltd	4DIHHB	SNRFOR	USD	CR	Composite
Kobe Stl Ltd	4DIHHB	SNRFOR	USD	MM	Composite
Koc Hldg AS	MS9AC6	SNRFOR	EUR	CR	Composite
Koc Hldg AS	MS9AC6	SNRFOR	EUR	MR	Composite
Koc Hldg AS	MS9AC6	SNRFOR	USD	CR	Composite
Koc Hldg AS	MS9AC6	SNRFOR	USD	MR	Composite
Kohls Corp	5F027A	SNRFOR	AUD	CR	Composite
Kohls Corp	5F027A	SNRFOR	AUD	MR	Composite
Kohls Corp	5F027A	SNRFOR	AUD	XR	Composite
Kohls Corp	5F027A	SNRFOR	CHF	MR	Composite
Kohls Corp	5F027A	SNRFOR	EUR	CR	Composite
Kohls Corp	5F027A	SNRFOR	EUR	MM	Composite
Kohls Corp	5F027A	SNRFOR	EUR	MR	Composite
Kohls Corp	5F027A	SNRFOR	EUR	XR	Composite
Kohls Corp	5F027A	SNRFOR	GBP	CR	Composite
Kohls Corp	5F027A	SNRFOR	GBP	MR	Composite
Kohls Corp	5F027A	SNRFOR	HKD	MR	Composite
Kohls Corp	5F027A	SNRFOR	JPY	CR	Composite
Kohls Corp	5F027A	SNRFOR	JPY	MR	Composite
Kohls Corp	5F027A	SNRFOR	SGD	MR	Composite
Kohls Corp	5F027A	SNRFOR	USD	CR	Composite
Kohls Corp	5F027A	SNRFOR	USD	MM	Composite
Kohls Corp	5F027A	SNRFOR	USD	MR	Composite
Kohls Corp	5F027A	SNRFOR	USD	XR	Composite
Kohls Corp	5F027A	SUBLT2	EUR	CR	Composite
Kohls Corp	5F027A	SUBLT2	EUR	MM	Composite
Kohls Corp	5F027A	SUBLT2	EUR	MR	Composite
Kohls Corp	5F027A	SUBLT2	EUR	XR	Composite
Kohls Corp	5F027A	SUBLT2	USD	CR	Composite
Kohls Corp	5F027A	SUBLT2	USD	MM	Composite
Kohls Corp	5F027A	SUBLT2	USD	MR	Composite
Kohls Corp	5F027A	SUBLT2	USD	XR	Composite
Kojima Co Ltd	JM7DFA	SNRFOR	JPY	CR	Composite
Kojima Co Ltd	JM7DFA	SNRFOR	JPY	XR	Composite
Kokuyo Co Ltd	JM8A98	SNRFOR	JPY	CR	Composite
Kokuyo Co Ltd	JM8A98	SNRFOR	JPY	MM	Composite
Kokuyo Co Ltd	JM8A98	SNRFOR	JPY	XR	Composite
Kokuyo Co Ltd	JM8A98	SNRFOR	USD	CR	Composite
Komatsu Ltd	5F049D	SNRFOR	EUR	CR	Composite
Komatsu Ltd	5F049D	SNRFOR	EUR	MM	Composite
Komatsu Ltd	5F049D	SNRFOR	JPY	CR	Composite
Komatsu Ltd	5F049D	SNRFOR	JPY	MR	Composite
Komatsu Ltd	5F049D	SNRFOR	JPY	XR	Composite
Komatsu Ltd	5F049D	SNRFOR	USD	CR	Composite
Komatsu Ltd	5F049D	SNRFOR	USD	MM	Composite
Komatsu Ltd	5F049D	SNRFOR	USD	MR	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	AUD	CR	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	AUD	MM	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	CHF	CR	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	CHF	MM	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	EUR	CR	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	EUR	MM	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	GBP	CR	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	GBP	MM	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	HKD	CR	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	HKD	MM	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	USD	CR	Composite
Kommunalkredit Austria AG	AFCD78	SNRFOR	USD	MM	Composite
KOMORI Corp	JM8EC4	SNRFOR	EUR	CR	Composite
KOMORI Corp	JM8EC4	SNRFOR	JPY	CR	Composite
KOMORI Corp	JM8EC4	SNRFOR	USD	CR	Composite
KOMORI Corp	JM8EC4	SNRFOR	USD	MR	Composite
KONAMI Corp	JM960J	SNRFOR	JPY	CR	Composite
KONAMI Corp	JM960J	SNRFOR	JPY	XR	Composite
KONAMI Corp	JM960J	SNRFOR	USD	CR	Composite
Konica Minolta Hldgs Inc	JM9666	SNRFOR	EUR	CR	Composite
Konica Minolta Hldgs Inc	JM9666	SNRFOR	EUR	MM	Composite
Konica Minolta Hldgs Inc	JM9666	SNRFOR	JPY	CR	Composite
Konica Minolta Hldgs Inc	JM9666	SNRFOR	JPY	MR	Composite

0.26%	0.35%	0.43%	0.52%	0.58%	0.62%	0.71%	0.79%	0.91%
0.26%	0.35%	0.44%	0.53%	0.60%	0.64%	0.71%	0.79%	0.91%
0.19%	0.26%	0.33%	0.40%	0.44%	0.48%	0.53%	0.59%	0.91%
0.26%	0.35%	0.43%	0.52%	0.58%	0.62%	0.71%	0.79%	0.91%
					3.23%			
					3.23%			
0.45%	0.77%	1.03%	1.16%	1.31%	1.47%	1.50%	1.57%	1.72%
0.45%	0.77%	1.03%	1.16%	1.31%	1.47%	1.50%	1.57%	1.72%
0.45%	0.77%	1.03%	1.16%	1.31%	1.47%	1.50%	1.57%	1.72%
0.45%	0.77%	1.03%	1.17%	1.31%	1.48%	1.51%	1.58%	1.73%
0.45%	0.81%	1.08%	1.23%	1.38%	1.56%	1.59%	1.67%	1.82%
0.45%	0.78%	1.04%	1.18%	1.32%	1.49%	1.52%	1.60%	1.75%
0.45%	0.77%	1.03%	1.17%	1.31%	1.48%	1.51%	1.58%	1.73%
0.45%	0.74%	0.99%	1.11%	1.25%	1.43%	1.46%	1.55%	1.67%
0.45%	0.81%	1.08%	1.23%	1.38%	1.56%	1.59%	1.67%	1.82%
0.45%	0.77%	1.03%	1.17%	1.31%	1.48%	1.51%	1.58%	1.73%
0.45%	0.77%	1.03%	1.17%	1.31%	1.48%	1.51%	1.58%	1.73%
0.45%	0.77%	1.03%	1.22%	1.37%	1.56%	1.50%	1.68%	1.72%
0.45%	0.77%	1.03%	1.16%	1.30%	1.49%	1.50%	1.60%	1.72%
0.45%	0.77%	1.03%	1.17%	1.31%	1.48%	1.51%	1.58%	1.73%
0.45%	0.81%	1.08%	1.23%	1.38%	1.56%	1.59%	1.67%	1.82%
0.45%	0.77%	1.03%	1.17%	1.31%	1.48%	1.51%	1.58%	1.73%
0.45%	0.74%	0.99%	1.11%	1.25%	1.43%	1.46%	1.55%	1.67%
	0.87%	1.04%	1.19%	1.31%	1.52%	1.55%	1.58%	1.63%
	0.87%	1.04%	1.19%	1.31%	1.44%	1.47%	1.58%	1.63%
	0.87%	1.04%	1.19%	1.31%	1.44%	1.47%	1.58%	1.63%
			1.29%		1.60%	1.76%	1.99%	
			1.29%		1.60%	1.76%	1.99%	
	0.22%	0.24%	0.34%	0.35%	0.42%	0.48%	0.58%	
	0.22%	0.24%	0.34%	0.35%	0.42%	0.48%	0.58%	
	0.22%	0.24%	0.34%	0.35%	0.42%	0.48%	0.58%	
0.07%	0.10%	0.14%	0.18%	0.22%	0.25%	0.29%	0.35%	
0.07%	0.10%	0.14%	0.18%	0.22%	0.25%	0.29%	0.35%	
0.06%	0.08%	0.10%	0.14%	0.17%	0.19%	0.22%	0.27%	
0.07%	0.10%	0.14%	0.18%	0.22%	0.25%	0.29%	0.35%	

		33.38%				
0.99%	0.81%	33.38%	BB	BBB	BBB	BBB
0.99%	0.81%	38.33%	A	AA	AA	AA
		33.38%				
0.99%	0.81%	33.38%	BBB	A	A	A
0.99%	0.81%	33.38%	BB	BBB	BBB	BBB
		33.38%				
		40%				
		40%				
		40%				
		40%				
1.87%	2.00%	40%	NR	BB	BBB	BBB
1.87%	2.00%	40%	NR	BB	BBB	BBB
1.87%	2.00%	40%	NR	BB	BBB	BBB
1.88%	2.01%	40%	NR	A	AA	AA
1.98%	2.12%	40%	NR	BBB	A	A
1.90%	2.04%	40%	NR	BBB	A	A
1.88%	2.01%	40%	NR	A	AA	AA
1.81%	1.94%	40%	NR	BBB	A	A
1.98%	2.12%	40%	NR	BBB	A	A
1.88%	2.01%	40%	NR	A	AA	AA
1.88%	2.01%	40%	NR	A	AA	AA
1.87%	2.00%	40%	NR	BB	BBB	BBB
1.87%	2.00%	40%	NR	BB	BBB	A
1.88%	2.01%	40%	NR	A	AA	AA
1.98%	2.12%	40%	NR	BBB	A	A
		40%				
1.88%	2.01%	40%	NR	A	AA	AA
1.81%	1.94%	40%	NR	BBB	A	A
		45%		NR	NR	NR
		45%				
		45%		NR	NR	NR
		45%				
		45%				
		45%				
		45%		NR	NR	NR
		45%				
		27.50%				NR
		27.50%				NR
		35%		NR	NR	NR
		35%				
		35%		NR	NR	NR
		35%		NR	NR	NR
0.32%	0.40%	35.00%	CCC	B	B	BBB
		35.00%				
0.32%	0.40%	37.00%	BB	BBB	BBB	AA
		35.00%				
0.32%	0.40%	35.00%	B	BB	BB	A
0.32%	0.40%	35.00%	CCC	B	B	BBB
		35.00%				
		35.00%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		32.00%				
0.56%	0.58%	31.25%		NR	NR	NR
0.56%	0.58%	32.00%		NR	NR	NR
		32.00%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		37.50%				
		37.50%				
0.63%	0.62%	37.50%	NR	A	BBB	A
		37.50%				

BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	BBB	A	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
NR	BB	BB	NR	NR	
NR	BB	BB	NR	NR	
NR	BB	BB	NR	NR	
	NR	NR	NR		
	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
BBB	BBB	BBB	BBB		NR

	NR		Basic Materials	Asia	Japan
NR	A	10	Basic Materials	Asia	Japan
NR	A	8	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	A	9	Basic Materials	Asia	Japan
NR	A	10	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR	2	Financials	MiddleEast	Turkey
	NR		Financials	MiddleEast	Turkey
	NR	2	Financials	MiddleEast	Turkey
	NR		Financials	MiddleEast	Turkey
BB	A	11	Consumer Services	N.Amer	United States
BB	A	11	Consumer Services	N.Amer	United States
BB	A	11	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
BBB	A	11	Consumer Services	N.Amer	United States
BBB	A	11	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
BBB	A	11	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
BB	A	3	Consumer Services	N.Amer	United States
BB	A	3	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
BBB	A	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
NR	BBB	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	8	Industrials	Asia	Japan
NR	BBB	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Financials	Europe	Austria
	NR		Industrials	Asia	Japan
NR	NR	2	Industrials	Asia	Japan
NR	NR	2	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	BBB	5	Technology	Asia	Japan
	NR		Technology	Asia	Japan

BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
	BBB					
	BBB					
	BBB					
	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
	BBB				Thin	
	BBB				Thin	
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	Thin		
DocAdj	DocAdj	Thin	Thin		
DocAdj	DocAdj	Thin	Thin		
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier

KMHJPYXR	29-Aug-08 KMH
KMHUSDCR	29-Aug-08 KMH
KMHUSDMM	29-Aug-08 KMH
KMHUSDMR	29-Aug-08 KMH
KDSMAUDCR	29-Aug-08 KDSM
KDSMAUDMM	29-Aug-08 KDSM
KDSMCADMM	29-Aug-08 KDSM
KDSMCHFCR	29-Aug-08 KDSM
KDSMCHFMM	29-Aug-08 KDSM
KDSMDKKMM	29-Aug-08 KDSM
KDSMEURCR	29-Aug-08 KDSM
KDSMEURMM	29-Aug-08 KDSM
KDSMEURMR	29-Aug-08 KDSM
KDSMGBPCR	29-Aug-08 KDSM
KDSMGBPMM	29-Aug-08 KDSM
KDSMHKDMM	29-Aug-08 KDSM
KDSMJPYCR	29-Aug-08 KDSM
KDSMJPYMM	29-Aug-08 KDSM
KDSMNOKMM	29-Aug-08 KDSM
KDSMSEKMM	29-Aug-08 KDSM
KDSMSGDMM	29-Aug-08 KDSM
KDSMTWDMM	29-Aug-08 KDSM
KDSMUSDCR	29-Aug-08 KDSM
KDSMUSDMM	29-Aug-08 KDSM
KDSMUSDMR	29-Aug-08 KDSM
KPNAUDCR	29-Aug-08 KPN
KPNAUDMM	29-Aug-08 KPN
KPNCADMM	29-Aug-08 KPN
KPNCHFCR	29-Aug-08 KPN
KPNCHFMM	29-Aug-08 KPN
KPNEURCR	29-Aug-08 KPN
KPNEURMM	29-Aug-08 KPN
KPNEURMR	29-Aug-08 KPN
KPNEURXR	29-Aug-08 KPN
KPNGBPCR	29-Aug-08 KPN
KPNGBPMM	29-Aug-08 KPN
KPNHKDMM	29-Aug-08 KPN
KPNJPYCR	29-Aug-08 KPN
KPNJPYMM	29-Aug-08 KPN
KPNNOKMM	29-Aug-08 KPN
KPNSEKMM	29-Aug-08 KPN
KPNSGDMM	29-Aug-08 KPN
KPNTWDMM	29-Aug-08 KPN
KPNUSDCR	29-Aug-08 KPN
KPNUSDMM	29-Aug-08 KPN
KPNUSDMR	29-Aug-08 KPN
KPNUSDXR	29-Aug-08 KPN
KPNCHFCR	29-Aug-08 KPN
KPNCHFMM	29-Aug-08 KPN
KPNEURCR	29-Aug-08 KPN
KPNEURMM	29-Aug-08 KPN
KPNEURMR	29-Aug-08 KPN
KPNUSDCR	29-Aug-08 KPN
KPNUSDMM	29-Aug-08 KPN
KPNUSDMR	29-Aug-08 KPN
PHGAUDCR	29-Aug-08 PHG
PHGAUDMM	29-Aug-08 PHG
PHGCADMM	29-Aug-08 PHG
PHGCHFCR	29-Aug-08 PHG
PHGCHFMM	29-Aug-08 PHG
PHGEURCR	29-Aug-08 PHG
PHGEURMM	29-Aug-08 PHG
PHGEURMR	29-Aug-08 PHG
PHGEURXR	29-Aug-08 PHG
PHGGBPCR	29-Aug-08 PHG
PHGGBPMM	29-Aug-08 PHG
PHGHKDMM	29-Aug-08 PHG
PHGJPYCR	29-Aug-08 PHG
PHGJPYMM	29-Aug-08 PHG
PHGNOKMM	29-Aug-08 PHG
PHGSEKMM	29-Aug-08 PHG
PHGUSDCR	29-Aug-08 PHG
PHGUSDMM	29-Aug-08 PHG
PHGUSDMR	29-Aug-08 PHG

Konica Minolta Hldgs Inc	JM9666	SNRFOR	JPY	XR	Composite
Konica Minolta Hldgs Inc	JM9666	SNRFOR	USD	CR	Composite
Konica Minolta Hldgs Inc	JM9666	SNRFOR	USD	MM	Composite
Konica Minolta Hldgs Inc	JM9666	SNRFOR	USD	MR	Composite
Koninklijke DSM NV	NS517V	SNRFOR	AUD	CR	Composite
Koninklijke DSM NV	NS517V	SNRFOR	AUD	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	CAD	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	CHF	CR	Composite
Koninklijke DSM NV	NS517V	SNRFOR	CHF	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	DKK	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	EUR	CR	Composite
Koninklijke DSM NV	NS517V	SNRFOR	EUR	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	EUR	MR	Composite
Koninklijke DSM NV	NS517V	SNRFOR	GBP	CR	Composite
Koninklijke DSM NV	NS517V	SNRFOR	GBP	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	HKD	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	JPY	CR	Composite
Koninklijke DSM NV	NS517V	SNRFOR	JPY	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	NOK	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	SEK	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	SGD	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	TWD	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	USD	CR	Composite
Koninklijke DSM NV	NS517V	SNRFOR	USD	MM	Composite
Koninklijke DSM NV	NS517V	SNRFOR	USD	MR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	AUD	CR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	AUD	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	CAD	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	CHF	CR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	CHF	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	EUR	CR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	EUR	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	EUR	MR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	EUR	XR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	GBP	CR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	GBP	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	HKD	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	JPY	CR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	JPY	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	NOK	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	SEK	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	SGD	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	TWD	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	USD	CR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	USD	MM	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	USD	MR	Composite
Koninklijke KPN N V	NR6BGI	SNRFOR	USD	XR	Composite
Koninklijke KPN N V	NR6BGI	SUBLT2	CHF	CR	Composite
Koninklijke KPN N V	NR6BGI	SUBLT2	CHF	MM	Composite
Koninklijke KPN N V	NR6BGI	SUBLT2	EUR	CR	Composite
Koninklijke KPN N V	NR6BGI	SUBLT2	EUR	MM	Composite
Koninklijke KPN N V	NR6BGI	SUBLT2	EUR	MR	Composite
Koninklijke KPN N V	NR6BGI	SUBLT2	USD	CR	Composite
Koninklijke KPN N V	NR6BGI	SUBLT2	USD	MM	Composite
Koninklijke KPN N V	NR6BGI	SUBLT2	USD	MR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	AUD	CR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	AUD	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	CAD	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	CHF	CR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	CHF	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	EUR	CR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	EUR	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	EUR	MR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	EUR	XR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	GBP	CR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	GBP	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	HKD	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	JPY	CR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	JPY	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	NOK	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	SEK	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	USD	CR	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	USD	MM	Composite
Koninklijke Philips Electrs N V	5F04B9	SNRFOR	USD	MR	Composite

0.22%	0.16%	0.20%	0.24%	0.26%	0.28%	0.32%	0.37%	0.49%
0.22%	0.21%	0.25%	0.31%	0.34%	0.37%	0.42%	0.51%	0.49%
0.26%	0.31%	0.37%	0.44%	0.52%	0.55%	0.60%	0.64%	0.75%
0.26%	0.30%	0.36%	0.44%	0.50%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.27%	0.28%	0.36%	0.44%	0.51%	0.57%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.27%	0.28%	0.36%	0.44%	0.51%	0.57%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.35%	0.43%	0.49%	0.54%	0.59%	0.63%	0.75%
0.27%	0.28%	0.36%	0.44%	0.51%	0.57%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.44%	0.53%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.44%	0.51%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.27%	0.28%	0.36%	0.44%	0.51%	0.57%	0.60%	0.64%	0.75%
0.26%	0.29%	0.36%	0.43%	0.49%	0.55%	0.60%	0.64%	0.75%
0.26%	0.29%	0.35%	0.43%	0.49%	0.54%	0.59%	0.63%	0.75%
0.31%	0.35%	0.52%	0.68%	0.79%	0.89%	0.96%	1.03%	1.04%
0.30%	0.33%	0.50%	0.65%	0.75%	0.84%	0.91%	0.99%	1.00%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.32%	0.36%	0.52%	0.68%	0.78%	0.88%	0.95%	1.02%	1.06%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.32%	0.36%	0.52%	0.68%	0.78%	0.88%	0.95%	1.02%	1.06%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.30%	0.34%	0.51%	0.65%	0.75%	0.84%	0.91%	0.98%	1.01%
0.29%	0.33%	0.49%	0.62%	0.72%	0.81%	0.88%	0.95%	0.97%
0.32%	0.36%	0.52%	0.68%	0.78%	0.88%	0.95%	1.02%	1.06%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.31%	0.34%	0.53%	0.68%	0.79%	0.88%	0.97%	1.04%	1.06%
0.30%	0.33%	0.51%	0.65%	0.76%	0.85%	0.93%	1.00%	1.01%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.32%	0.36%	0.52%	0.68%	0.78%	0.88%	0.95%	1.02%	1.06%
0.30%	0.35%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.02%
0.30%	0.34%	0.51%	0.65%	0.75%	0.84%	0.91%	0.98%	1.01%
0.29%	0.33%	0.49%	0.62%	0.72%	0.81%	0.88%	0.95%	0.97%
0.30%	0.34%	0.52%	0.68%	0.79%	0.88%	0.96%	1.02%	1.04%
0.30%	0.33%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.00%
0.30%	0.34%	0.52%	0.68%	0.79%	0.88%	0.96%	1.02%	1.04%
0.30%	0.33%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.00%
0.30%	0.33%	0.50%	0.65%	0.75%	0.85%	0.92%	0.99%	1.00%
0.25%	0.28%	0.35%	0.41%	0.53%	0.55%	0.64%	0.69%	0.71%
0.25%	0.28%	0.35%	0.41%	0.50%	0.55%	0.62%	0.66%	0.68%
0.25%	0.26%	0.34%	0.41%	0.48%	0.54%	0.59%	0.65%	0.68%
0.26%	0.27%	0.36%	0.42%	0.48%	0.54%	0.59%	0.67%	0.71%
0.25%	0.26%	0.34%	0.41%	0.48%	0.54%	0.59%	0.65%	0.68%
0.26%	0.27%	0.36%	0.42%	0.48%	0.54%	0.59%	0.67%	0.71%
0.25%	0.26%	0.34%	0.41%	0.48%	0.54%	0.59%	0.65%	0.68%
0.25%	0.27%	0.34%	0.41%	0.48%	0.53%	0.58%	0.64%	0.68%
0.24%	0.26%	0.33%	0.39%	0.45%	0.51%	0.56%	0.61%	0.65%
0.26%	0.27%	0.36%	0.42%	0.48%	0.54%	0.59%	0.67%	0.71%
0.25%	0.26%	0.34%	0.41%	0.48%	0.54%	0.59%	0.65%	0.68%
0.25%	0.26%	0.34%	0.41%	0.48%	0.54%	0.59%	0.65%	0.68%
0.25%	0.28%	0.35%	0.41%	0.53%	0.59%	0.65%	0.65%	0.73%
0.25%	0.28%	0.35%	0.41%	0.51%	0.57%	0.62%	0.65%	0.70%
0.25%	0.26%	0.34%	0.41%	0.48%	0.54%	0.59%	0.65%	0.68%
0.25%	0.26%	0.34%	0.41%	0.48%	0.54%	0.59%	0.65%	0.68%
0.26%	0.27%	0.36%	0.42%	0.48%	0.54%	0.59%	0.67%	0.71%
0.25%	0.26%	0.34%	0.41%	0.48%	0.54%	0.59%	0.65%	0.68%
0.25%	0.27%	0.34%	0.41%	0.48%	0.53%	0.58%	0.64%	0.68%

0.63%	0.62%	37.50%	NR	BBB	BB	BBB
0.63%	0.62%	37.50%	NR	BB	BB	BB
		37.50%				
		37.50%				
0.74%	0.70%	39.10%	BB	BBB	BBB	BBB
0.74%	0.70%	40%	BB	A	A	BBB
0.74%	0.70%	40%	A	AA	AAA	AA
0.74%	0.70%	38.20%	BBB	A	A	A
0.74%	0.70%	40%	A	AA	AAA	AA
		40%				
0.74%	0.70%	38.20%	BBB	A	A	A
0.74%	0.70%	40%	A	AA	AAA	AA
0.74%	0.70%	39.10%	BBB	AA	AA	A
0.74%	0.70%	38.20%	BBB	A	A	A
0.74%	0.70%	40%	A	AA	AAA	AA
0.74%	0.70%	40%	A	AA	AAA	AA
0.74%	0.70%	39.10%	BB	A	A	BBB
0.74%	0.70%	40%	BB	A	A	BBB
0.74%	0.70%	40%	A	AA	AAA	AA
0.74%	0.70%	40%	A	AA	AAA	AA
0.74%	0.70%	40%	A	AA	AAA	AA
		40%				
0.74%	0.70%	38.20%	BBB	A	A	A
0.74%	0.70%	40%	A	AA	AAA	AA
0.74%	0.70%	39.10%	BBB	AA	AA	A
1.05%	1.09%	39.18%	BBB	BBB	A	A
1.05%	1.09%	40%	A	A	A	A
1.05%	1.09%	40%	A	AA	AA	AA
1.10%	1.09%	38.71%	A	A	A	A
1.05%	1.09%	40%	A	AA	AA	AA
1.10%	1.09%	38.71%	A	A	A	A
1.05%	1.09%	40%	A	AA	AA	AA
1.04%	1.09%	39.18%	BBB	A	A	A
1.00%	1.09%	39.18%	BBB	A	A	A
1.10%	1.09%	38.71%	A	A	A	A
1.05%	1.09%	40%	A	AA	AA	AA
1.05%	1.09%	40%	A	AA	AA	AA
1.05%	1.09%	39.18%	BBB	BBB	BBB	BBB
1.05%	1.09%	39.18%	A	A	A	A
1.05%	1.09%	40%	A	AA	AA	AA
1.05%	1.09%	40%	A	AA	AA	AA
1.05%	1.09%	40%	A	AA	AA	AA
		40%				
1.10%	1.09%	38.71%	A	A	A	A
1.05%	1.09%	40%	A	AA	AA	AA
1.04%	1.09%	39.18%	BBB	A	A	A
1.00%	1.09%	39.18%	BBB	A	A	A
1.08%	1.10%	17.14%	NR	BBB	BBB	A
1.08%	1.10%	16%	NR	BBB	BBB	BBB
1.08%	1.10%	17.14%	NR	BBB	BBB	A
1.08%	1.10%	16%	NR	BBB	BBB	BBB
		17.14%				
		17.14%				
1.08%	1.10%	16%	NR	BBB	BBB	BBB
		17.14%				
0.74%	0.76%	40%	BBB	BBB	BBB	BBB
0.74%	0.76%	40%	BBB	BBB	BBB	BBB
0.74%	0.77%	40%	AA	AA	AA	AA
0.77%	0.80%	40%	A	A	A	A
0.74%	0.77%	40%	AA	AA	AA	AA
0.77%	0.80%	40%	A	A	A	A
0.74%	0.77%	40%	AA	AA	AA	AA
0.73%	0.76%	40%	A	A	A	A
0.70%	0.74%	40%	A	A	A	A
0.77%	0.80%	40%	A	A	A	A
0.74%	0.77%	40%	AA	AA	AA	AA
0.74%	0.77%	40%	AA	AA	AA	AA
0.74%	0.76%	40%	BBB	BBB	BBB	BBB
0.74%	0.76%	40%	BBB	BBB	BBB	BBB
0.74%	0.77%	40%	AA	AA	AA	AA
0.74%	0.77%	40%	AA	AA	AA	AA
0.77%	0.80%	40%	A	A	A	A
0.74%	0.77%	40%	AA	AA	AA	AA
0.73%	0.76%	40%	A	A	A	A

BBB	A	BB	BB	NR	BB
BB	BB	BB	B	NR	BB
BBB	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
AAA	AA	AA	AA	NR	NR
AA	A	A	A	NR	NR
AAA	AA	AA	AA	NR	NR
AA	A	A	A	NR	NR
AAA	AA	AA	AA	NR	NR
AA	AA	AA	A	NR	NR
AA	A	A	A	NR	NR
AAA	AA	AA	AA	NR	NR
AAA	AA	AA	AA	NR	NR
BBB	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
AAA	AA	AA	AA	NR	NR
AAA	AA	AA	AA	NR	NR
AAA	AA	AA	AA	NR	NR
AA	A	A	A	NR	NR
AAA	AA	AA	AA	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	BBB	BB
A	A	A	A	A	BB
AAA	AAA	AAA	AAA	BBB	BBB
A	AA	A	AA	BBB	BBB
AAA	AAA	AAA	AAA	BBB	BBB
A	AA	A	AA	BBB	BBB
AAA	AAA	AAA	AAA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
A	AA	A	AA	BBB	BBB
AAA	AAA	AAA	AAA	BBB	BBB
AAA	AAA	AAA	AAA	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BB
AAA	AAA	AAA	AAA	BBB	BBB
AAA	AAA	AAA	AAA	BBB	BBB
AAA	AAA	AAA	AAA	BBB	BBB
A	AA	A	AA	BBB	BBB
AAA	AAA	AAA	AAA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
A	A	A	A	A	NR
A	A	A	A	BBB	NR
A	A	A	A	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BBB	BB
A	BBB	A	A	A	BB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	BBB	BBB	BB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB

NR	BB	6	Technology	Asia	Japan
NR	BBB	7	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	A	12	Basic Materials	Europe	Netherlands
NR	A	12	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
NR	A	5	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
	NR		Basic Materials	Europe	Netherlands
NR	A	5	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
NR	AA	12	Basic Materials	Europe	Netherlands
NR	A	5	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
NR	AA	12	Basic Materials	Europe	Netherlands
NR	AA	12	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
	NR		Basic Materials	Europe	Netherlands
NR	A	5	Basic Materials	Europe	Netherlands
NR	AA	11	Basic Materials	Europe	Netherlands
NR	AA	12	Basic Materials	Europe	Netherlands
NR	A	3	Telecommunications	Europe	Netherlands
NR	A	5	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	A	4	Telecommunications	Europe	Netherlands
NR	A	4	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	AA	14	Telecommunications	Europe	Netherlands
NR	A	3	Telecommunications	Europe	Netherlands
NR	A	3	Telecommunications	Europe	Netherlands
NR	A	3	Telecommunications	Europe	Netherlands
NR	A	3	Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
NR	A	3	Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
BB	A	11	Consumer Goods	Europe	Netherlands
BB	A	11	Consumer Goods	Europe	Netherlands
BBB	AA	9	Consumer Goods	Europe	Netherlands
BBB	A	3	Consumer Goods	Europe	Netherlands
BBB	AA	9	Consumer Goods	Europe	Netherlands
BBB	A	3	Consumer Goods	Europe	Netherlands
BBB	AA	9	Consumer Goods	Europe	Netherlands
BBB	AA	10	Consumer Goods	Europe	Netherlands
BBB	AA	10	Consumer Goods	Europe	Netherlands
BBB	A	3	Consumer Goods	Europe	Netherlands
BBB	AA	9	Consumer Goods	Europe	Netherlands
BBB	AA	9	Consumer Goods	Europe	Netherlands
BB	A	3	Consumer Goods	Europe	Netherlands
BB	A	3	Consumer Goods	Europe	Netherlands
BBB	AA	9	Consumer Goods	Europe	Netherlands
BBB	AA	9	Consumer Goods	Europe	Netherlands
BBB	A	3	Consumer Goods	Europe	Netherlands
BBB	AA	9	Consumer Goods	Europe	Netherlands
BBB	AA	10	Consumer Goods	Europe	Netherlands

BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
A	A	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
A	A	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

PHGUSDXR	29-Aug-08 PHG
VNDXEURCR	29-Aug-08 VNDX
VNDXEURMM	29-Aug-08 VNDX
CITNATAUDCR	29-Aug-08 CITNAT
CITNATAUDMR	29-Aug-08 CITNAT
CITNATCHFCR	29-Aug-08 CITNAT
CITNATEURCR	29-Aug-08 CITNAT
CITNATEURMM	29-Aug-08 CITNAT
CITNATEURMR	29-Aug-08 CITNAT
CITNATHKDCR	29-Aug-08 CITNAT
CITNATJPYCR	29-Aug-08 CITNAT
CITNATKRWCR	29-Aug-08 CITNAT
CITNATKRWMM	29-Aug-08 CITNAT
CITNATSGDCR	29-Aug-08 CITNAT
CITNATUSDCR	29-Aug-08 CITNAT
CITNATUSDMM	29-Aug-08 CITNAT
CITNATUSDMR	29-Aug-08 CITNAT
CITNATUSDXR	29-Aug-08 CITNAT
CITNATEURCR	29-Aug-08 CITNAT
CITNATEURMM	29-Aug-08 CITNAT
CITNATUSDCR	29-Aug-08 CITNAT
CITNATUSDMM	29-Aug-08 CITNAT
CITNATUSDMR	29-Aug-08 CITNAT
KDICBAUDMR	29-Aug-08 KDICB
KDICBEURCR	29-Aug-08 KDICB
KDICBEURMM	29-Aug-08 KDICB
KDICBEURMR	29-Aug-08 KDICB
KDICBGBPCR	29-Aug-08 KDICB
KDICBJPYCR	29-Aug-08 KDICB
KDICBKRWCR	29-Aug-08 KDICB
KDICBKRWMM	29-Aug-08 KDICB
KDICBTWDCR	29-Aug-08 KDICB
KDICBUSDCR	29-Aug-08 KDICB
KDICBUSDMM	29-Aug-08 KDICB
KDICBUSDMR	29-Aug-08 KDICB
KDICBUSDXR	29-Aug-08 KDICB
KDBAUDCR	29-Aug-08 KDB
KDBAUDMR	29-Aug-08 KDB
KDBCHFCR	29-Aug-08 KDB
KDBEURCR	29-Aug-08 KDB
KDBEURMM	29-Aug-08 KDB
KDBEURMR	29-Aug-08 KDB
KDBEURXR	29-Aug-08 KDB
KDBGBPCR	29-Aug-08 KDB
KDBGBPMR	29-Aug-08 KDB
KDBHKDCR	29-Aug-08 KDB
KDBHKDMR	29-Aug-08 KDB
KDBJPYCR	29-Aug-08 KDB
KDBJPYMR	29-Aug-08 KDB
KDBKRWCR	29-Aug-08 KDB
KDBSGDCR	29-Aug-08 KDB
KDBTWDCR	29-Aug-08 KDB
KDBUSDCR	29-Aug-08 KDB
KDBUSDMM	29-Aug-08 KDB
KDBUSDMR	29-Aug-08 KDB
KDBUSDXR	29-Aug-08 KDB
KORELE-KEWPJPYCR	29-Aug-08 KORELE-KEWP
KORELE-KEWPTWDCR	29-Aug-08 KORELE-KEWP
KORELE-KEWPUSDCR	29-Aug-08 KORELE-KEWP
KORELE-KEWPUSDXR	29-Aug-08 KORELE-KEWP
KORELEAUDCR	29-Aug-08 KORELE
KORELEAUDMM	29-Aug-08 KORELE
KORELEAUDMR	29-Aug-08 KORELE
KORELECHFCR	29-Aug-08 KORELE
KORELEEURCR	29-Aug-08 KORELE
KORELEEURMM	29-Aug-08 KORELE
KORELEEURMR	29-Aug-08 KORELE
KORELEEURXR	29-Aug-08 KORELE
KORELEGBPCR	29-Aug-08 KORELE
KORELEHKDCR	29-Aug-08 KORELE
KORELEHKDMR	29-Aug-08 KORELE
KORELEJPYCR	29-Aug-08 KORELE
KORELEJPYMR	29-Aug-08 KORELE
KORELEKRWCR	29-Aug-08 KORELE

Koninklijke Philips Electrs N V	5F04B9	SNRFOR	USD	XR	Composite
Koninklijke Vendex KBB BV	NS644G	SNRFOR	EUR	CR	Composite
Koninklijke Vendex KBB BV	NS644G	SNRFOR	EUR	MM	Composite
Kookmin Bk	5F04DH	SNRFOR	AUD	CR	Composite
Kookmin Bk	5F04DH	SNRFOR	AUD	MR	Composite
Kookmin Bk	5F04DH	SNRFOR	CHF	CR	Composite
Kookmin Bk	5F04DH	SNRFOR	EUR	CR	Composite
Kookmin Bk	5F04DH	SNRFOR	EUR	MM	Composite
Kookmin Bk	5F04DH	SNRFOR	EUR	MR	Composite
Kookmin Bk	5F04DH	SNRFOR	HKD	CR	Composite
Kookmin Bk	5F04DH	SNRFOR	JPY	CR	Composite
Kookmin Bk	5F04DH	SNRFOR	KRW	CR	Composite
Kookmin Bk	5F04DH	SNRFOR	KRW	MM	Composite
Kookmin Bk	5F04DH	SNRFOR	SGD	CR	Composite
Kookmin Bk	5F04DH	SNRFOR	USD	CR	Composite
Kookmin Bk	5F04DH	SNRFOR	USD	MM	Composite
Kookmin Bk	5F04DH	SNRFOR	USD	MR	Composite
Kookmin Bk	5F04DH	SNRFOR	USD	XR	Composite
Kookmin Bk	5F04DH	SUBLT2	EUR	CR	Composite
Kookmin Bk	5F04DH	SUBLT2	EUR	MM	Composite
Kookmin Bk	5F04DH	SUBLT2	USD	CR	Composite
Kookmin Bk	5F04DH	SUBLT2	USD	MM	Composite
Kookmin Bk	5F04DH	SUBLT2	USD	MR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	AUD	MR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	EUR	CR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	EUR	MM	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	EUR	MR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	GBP	CR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	JPY	CR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	KRW	CR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	KRW	MM	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	TWD	CR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	USD	CR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	USD	MM	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	USD	MR	Composite
Korea Dep Ins Corp	5F068O	SNRFOR	USD	XR	Composite
Korea Dev Bk	5F0693	SNRFOR	AUD	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	AUD	MR	Composite
Korea Dev Bk	5F0693	SNRFOR	CHF	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	EUR	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	EUR	MM	Composite
Korea Dev Bk	5F0693	SNRFOR	EUR	MR	Composite
Korea Dev Bk	5F0693	SNRFOR	EUR	XR	Composite
Korea Dev Bk	5F0693	SNRFOR	GBP	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	GBP	MR	Composite
Korea Dev Bk	5F0693	SNRFOR	HKD	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	HKD	MR	Composite
Korea Dev Bk	5F0693	SNRFOR	JPY	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	JPY	MR	Composite
Korea Dev Bk	5F0693	SNRFOR	KRW	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	SGD	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	TWD	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	USD	CR	Composite
Korea Dev Bk	5F0693	SNRFOR	USD	MM	Composite
Korea Dev Bk	5F0693	SNRFOR	USD	MR	Composite
Korea Dev Bk	5F0693	SNRFOR	USD	XR	Composite
Korea East West Pwr Co Ltd	Y2CB9Z	SNRFOR	JPY	CR	Composite
Korea East West Pwr Co Ltd	Y2CB9Z	SNRFOR	TWD	CR	Composite
Korea East West Pwr Co Ltd	Y2CB9Z	SNRFOR	USD	CR	Composite
Korea East West Pwr Co Ltd	Y2CB9Z	SNRFOR	USD	XR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	AUD	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	AUD	MM	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	AUD	MR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	CHF	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	EUR	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	EUR	MM	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	EUR	MR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	EUR	XR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	GBP	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	HKD	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	HKD	MR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	JPY	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	JPY	MR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	KRW	CR	Composite

0.24%	0.26%	0.33%	0.39%	0.45%	0.51%	0.56%	0.61%	0.65%
1.09%	1.11%	1.37%	1.74%	1.98%	2.22%	2.31%	2.39%	2.40%
1.09%	1.06%	1.37%	1.65%	1.88%	2.11%	2.19%	2.27%	2.40%
1.09%	1.12%	1.37%	1.73%	1.93%	2.16%	2.25%	2.34%	2.40%
1.09%	1.12%	1.37%	1.73%	1.93%	2.16%	2.25%	2.34%	2.40%
1.05%	1.07%	1.32%	1.66%	1.85%	2.07%	2.16%	2.25%	2.31%
1.04%	1.06%	1.30%	1.64%	1.83%	2.05%	2.14%	2.23%	2.28%
1.09%	1.12%	1.37%	1.73%	1.93%	2.16%	2.25%	2.34%	2.40%
1.09%	1.12%	1.37%	1.73%	1.93%	2.16%	2.25%	2.34%	2.40%
1.09%	1.12%	1.37%	1.73%	1.93%	2.16%	2.25%	2.34%	2.40%
1.09%	1.12%	1.37%	1.73%	1.93%	2.16%	2.25%	2.34%	2.40%
1.05%	1.07%	1.32%	1.66%	1.85%	2.07%	2.16%	2.25%	2.31%
1.04%	1.06%	1.30%	1.64%	1.83%	2.05%	2.14%	2.23%	2.28%
1.00%	1.02%	1.25%	1.58%	1.77%	1.98%	2.06%	2.15%	2.20%
					3.18%			
					3.02%			
0.50%	0.63%	0.78%	0.91%	1.06%	1.16%	1.22%	1.29%	1.34%
0.50%	0.63%	0.76%	0.90%	1.06%	1.16%	1.22%	1.29%	1.34%
0.47%	0.60%	0.74%	0.87%	1.01%	1.11%	1.17%	1.23%	1.34%
0.50%	0.63%	0.76%	0.90%	1.06%	1.16%	1.22%	1.29%	1.34%
0.50%	0.63%	0.78%	0.91%	1.06%	1.16%	1.22%	1.29%	1.34%
0.50%	0.63%	0.76%	0.90%	1.06%	1.16%	1.22%	1.29%	1.34%
0.50%	0.63%	0.76%	0.90%	1.06%	1.16%	1.22%	1.29%	1.34%
0.50%	0.63%	0.76%	0.90%	1.06%	1.16%	1.22%	1.29%	1.34%
0.47%	0.60%	0.74%	0.87%	1.01%	1.11%	1.17%	1.23%	1.34%
0.73%	0.87%	1.26%	1.38%	1.58%	1.76%	1.84%	1.93%	1.97%
0.73%	0.87%	1.20%	1.34%	1.52%	1.69%	1.75%	1.83%	1.97%
0.73%	0.87%	1.24%	1.40%	1.58%	1.74%	1.81%	1.91%	1.97%
0.73%	0.87%	1.24%	1.40%	1.58%	1.74%	1.81%	1.91%	1.97%
0.70%	0.84%	1.19%	1.35%	1.52%	1.68%	1.75%	1.84%	1.89%
0.70%	0.83%	1.18%	1.33%	1.50%	1.66%	1.73%	1.82%	1.87%
0.73%	0.87%	1.24%	1.40%	1.58%	1.74%	1.81%	1.91%	1.97%
0.73%	0.87%	1.24%	1.40%	1.58%	1.74%	1.81%	1.91%	1.97%
0.70%	0.83%	1.18%	1.33%	1.50%	1.66%	1.73%	1.82%	1.87%
0.73%	0.87%	1.26%	1.45%	1.63%	1.79%	1.81%	1.94%	1.97%
0.73%	0.87%	1.20%	1.38%	1.55%	1.70%	1.81%	1.84%	1.97%
0.73%	0.87%	1.24%	1.40%	1.58%	1.74%	1.81%	1.91%	1.97%
0.73%	0.87%	1.24%	1.40%	1.58%	1.74%	1.81%	1.91%	1.97%
0.73%	0.87%	1.24%	1.40%	1.58%	1.74%	1.81%	1.91%	1.97%
0.70%	0.84%	1.19%	1.35%	1.52%	1.68%	1.75%	1.84%	1.89%
0.70%	0.83%	1.18%	1.33%	1.50%	1.66%	1.73%	1.82%	1.87%
0.67%	0.80%	1.13%	1.28%	1.45%	1.60%	1.66%	1.75%	1.80%
0.63%	0.73%	0.86%	1.01%	1.15%	1.28%	1.33%	1.41%	1.43%
0.63%	0.73%	0.86%	1.01%	1.15%	1.28%	1.33%	1.41%	1.43%
0.63%	0.73%	0.86%	1.01%	1.15%	1.28%	1.33%	1.41%	1.43%
0.50%	0.62%	0.84%	1.00%	1.14%	1.27%	1.32%	1.38%	1.44%
0.50%	0.62%	0.80%	1.00%	1.09%	1.27%	1.32%	1.38%	1.44%
0.50%	0.62%	0.83%	1.00%	1.12%	1.27%	1.32%	1.38%	1.44%
0.50%	0.62%	0.83%	1.00%	1.12%	1.27%	1.32%	1.38%	1.44%
0.48%	0.60%	0.80%	0.96%	1.08%	1.22%	1.27%	1.33%	1.38%
0.48%	0.60%	0.79%	0.95%	1.07%	1.21%	1.26%	1.32%	1.36%
0.50%	0.62%	0.83%	1.00%	1.12%	1.27%	1.32%	1.38%	1.44%
0.48%	0.60%	0.79%	0.95%	1.07%	1.21%	1.26%	1.32%	1.36%
0.50%	0.62%	0.80%	1.00%	1.10%	1.27%	1.32%	1.37%	1.44%
0.50%	0.59%	0.76%	1.00%	1.05%	1.20%	1.25%	1.30%	1.44%
0.50%	0.62%	0.83%	1.00%	1.12%	1.27%	1.32%	1.38%	1.44%

0.70%	0.74%	40% A	A	A	A
		40%			
		40%			
2.35%	2.47%	36.67% BB	BBB	BBB	BBB
2.35%	2.47%	36.67% BB	BBB	BBB	BBB
2.35%	2.47%	36.00% A	AA	AA	AAA
2.35%	2.47%	36.00% A	AA	AA	AAA
2.26%	2.37%	36.67% BBB	A	A	AA
2.23%	2.35%	36.67% BBB	A	A	AA
		36.00%			
2.35%	2.47%	36.67% BB	BBB	BBB	A
2.35%	2.47%	36.00% A	AA	AA	AAA
		36.67%			
2.35%	2.47%	36.00% A	AA	AA	AAA
2.35%	2.47%	36.00% A	AA	AA	AAA
2.26%	2.37%	36.67% BBB	A	A	AA
2.23%	2.35%	36.67% BBB	A	A	AA
2.15%	2.26%	36.67% BBB	A	A	AA
		20%			
		20%			
		20%			
		20%			
		20%			
1.36%	1.40%	37.14% BB	BB	BBB	BBB
1.36%	1.40%	36.67% A	A	AA	AA
		37.14%			
1.29%	1.40%	37.14% BBB	BBB	A	A
1.36%	1.40%	36.67% A	A	AA	AA
1.36%	1.40%	37.14% BB	BB	BBB	BBB
1.36%	1.40%	36.67% A	A	AA	AA
		37.14%			
1.36%	1.40%	36.67% A	A	AA	AA
1.36%	1.40%	36.67% A	A	AA	AA
		37.14%			
1.29%	1.40%	37.14% BBB	BBB	A	A
		37.14%			
2.01%	2.03%	22.50% BB	BBB	BBB	A
2.01%	2.03%	22.50% BB	BBB	BBB	BBB
2.01%	2.03%	22.50% A	AA	AA	AA
2.01%	2.03%	22.50% A	AA	AA	AA
1.93%	2.03%	22.50% BBB	A	A	A
1.91%	2.03%	22.50% BBB	A	A	A
		22.50%			
2.01%	2.03%	22.50% A	AA	AA	AA
		22.50%			
2.01%	2.03%	22.50% A	AA	AA	AA
1.91%	2.03%	22.50% BBB	A	A	A
2.01%	2.03%	22.50% BB	BBB	BBB	BBB
2.01%	2.03%	22.50% BB	BBB	BBB	BBB
2.01%	2.03%	22.50% A	AA	AA	AA
2.01%	2.03%	22.50% A	AA	AA	AA
		22.50%			
2.01%	2.03%	22.50% A	AA	AA	AA
1.93%	2.03%	22.50% BBB	A	A	A
1.91%	2.03%	22.50% BBB	A	A	A
1.84%	2.03%	22.50% BBB	A	A	A
1.65%	1.74%	35% CCC	BB	NR	NR
1.65%	1.74%	35% CCC	A	NR	NR
1.65%	1.74%	35% CCC	A	NR	NR
		35%			
1.42%	1.47%	27.86% BB	BBB	BBB	BBB
		27.86%			
1.42%	1.47%	27.86% BB	BBB	BBB	BBB
1.42%	1.47%	25.83% A	AA	AA	AA
1.42%	1.47%	25.83% A	AA	AA	AA
1.37%	1.42%	27.86% BBB	A	A	A
1.35%	1.40%	25% BBB	A	A	A
		27.86%			
1.42%	1.47%	25.83% A	AA	AA	AA
		25.83%			
1.35%	1.40%	25% BBB	A	A	A
1.42%	1.46%	25% BB	BBB	BBB	BBB
1.35%	1.39%	27.86% BB	BBB	BBB	BBB
1.42%	1.47%	25.83% A	AA	AA	AA

A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
AA	AAA	AAA	AA	AA	AA
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	AA	AA	A	A	A
	BBB				
	BBB				
BBB	BBB	BB	BBB	NR	BB
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
AA	AA	A	AA	NR	A
BBB	BBB	BB	BBB	NR	BB
AA	AA	A	AA	NR	A
AA	AA	A	AA	NR	A
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
A	A	BBB	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
A	A	A	AA	BBB	BBB
A	A	A	AA	BBB	BBB
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
A	A	A	AA	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
A	A	A	AA	BBB	BBB
A	A	A	AA	BBB	BBB
A	A	A	AA	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA

BBB	AA	10	Consumer Goods	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
BBB	A	3	Financials	Asia	Korea (Republic of)
BBB	A	3	Financials	Asia	Korea (Republic of)
AA	AA	14	Financials	Asia	Korea (Republic of)
AA	AA	14	Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
BBB	AA	14	Financials	Asia	Korea (Republic of)
AA	AA	14	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
AA	AA	14	Financials	Asia	Korea (Republic of)
AA	AA	14	Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	B	3	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	B	3	Financials	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	A	10	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
NR	A	4	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	AA	11	Government	Asia	Korea (Republic of)
NR	NR	2	Government	Asia	Korea (Republic of)
NR	NR	2	Government	Asia	Korea (Republic of)
NR	NR	2	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
BB	AA	9	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
BB	AA	9	Government	Asia	Korea (Republic of)
A	AA	9	Government	Asia	Korea (Republic of)
A	AA	9	Government	Asia	Korea (Republic of)
BBB	AA	9	Government	Asia	Korea (Republic of)
BBB	AA	9	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
A	AA	9	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
BBB	AA	9	Government	Asia	Korea (Republic of)
BBB	A	3	Government	Asia	Korea (Republic of)
BBB	A	3	Government	Asia	Korea (Republic of)
A	AA	9	Government	Asia	Korea (Republic of)

A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB					
A	A	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	BBB	Entity Tier	Entity Tier	DocAdj	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Thin	Thin	Thin
A	A	Entity Tier	CcyGrp	Thin	Thin	Thin
A	A	Entity Tier	CcyGrp	Thin	Thin	Thin
A	A					
A	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
A	A					
A	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	DocAdj	Entity Tier	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

DocAdj DocAdj DocAdj Entity Tier Entity Tier Entity Tier
DocAdj DocAdj DocAdj Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

DocAdj

DocAdj
Entity Tier Entity Tier Entity Tier Thin Entity Tier Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin

DocAdj DocAdj DocAdj Thin DocAdj Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
Entity Tier Entity Tier Entity Tier Thin Entity Tier Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin

CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin

DocAdj DocAdj DocAdj Thin DocAdj Thin

CcyGrp DocAdj CcyGrp Entity Tier Entity Tier Thin
DocAdj DocAdj DocAdj Entity Tier Entity Tier Thin
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin
DocAdj Entity Tier DocAdj Entity Tier Entity Tier Thin
DocAdj Entity Tier DocAdj Entity Tier Entity Tier Thin
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin
Thin Thin Thin Thin Thin Thin
Thin Thin Thin Thin Thin Thin
Thin Thin Thin Thin Thin Thin

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Entity Tier DocAdj DocAdj
DocAdj DocAdj DocAdj Entity Tier DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

KORELENZDCR	29-Aug-08 KORELE
KORELESGDCR	29-Aug-08 KORELE
KORELESGDMR	29-Aug-08 KORELE
KORELETWDCR	29-Aug-08 KORELE
KORELEUSDCR	29-Aug-08 KORELE
KORELEUSDMM	29-Aug-08 KORELE
KORELEUSDMR	29-Aug-08 KORELE
KORELEUSDXR	29-Aug-08 KORELE
KEBAUDCR	29-Aug-08 KEB
KEBEURCR	29-Aug-08 KEB
KEBEURMR	29-Aug-08 KEB
KEBKRWCR	29-Aug-08 KEB
KEBUSDCR	29-Aug-08 KEB
KEBUSDMR	29-Aug-08 KEB
KEBEURCR	29-Aug-08 KEB
KEBUSDCR	29-Aug-08 KEB
KOEXPAUDCR	29-Aug-08 KOEXP
KOEXPCHFCR	29-Aug-08 KOEXP
KOEXPEURCR	29-Aug-08 KOEXP
KOEXPEURMM	29-Aug-08 KOEXP
KOEXPJPYCR	29-Aug-08 KOEXP
KOEXPTWDCR	29-Aug-08 KOEXP
KOEXPUSDCR	29-Aug-08 KOEXP
KOEXPUSDMM	29-Aug-08 KOEXP
KOEXPUSDMR	29-Aug-08 KOEXP
KOEXPUSDXR	29-Aug-08 KOEXP
KORGASJPYCR	29-Aug-08 KORGAS
KORGASUSDCR	29-Aug-08 KORGAS
KORGASUSDMR	29-Aug-08 KORGAS
KORGASUSDXR	29-Aug-08 KORGAS
KHNPEURCR	29-Aug-08 KHNP
KHNPUSDCR	29-Aug-08 KHNP
KHNPUSDXR	29-Aug-08 KHNP
KLCUSDCR	29-Aug-08 KLC
KLCUSDMR	29-Aug-08 KLC
KORELE-MidPoUSDCR	29-Aug-08 KORELE-MidPo
KNHCEURCR	29-Aug-08 KNHC
KNHCJPYCR	29-Aug-08 KNHC
KNHCUSDCR	29-Aug-08 KNHC
KNHCUSDMR	29-Aug-08 KNHC
KORELE-KSPUSDCR	29-Aug-08 KORELE-KSP
KORELE-KSPUSDMR	29-Aug-08 KORELE-KSP
KORELE-KSPUSDXR	29-Aug-08 KORELE-KSP
KOWACOUSDCR	29-Aug-08 KOWACO
KOWACOUSDMR	29-Aug-08 KOWACO
KORELE-KWPJPYCR	29-Aug-08 KORELE-KWP
KORELE-KWPUSDCR	29-Aug-08 KORELE-KWP
KCRCEURCR	29-Aug-08 KCRC
KCRCEURMM	29-Aug-08 KCRC
KCRCEURMR	29-Aug-08 KCRC
KCRCGBPCR	29-Aug-08 KCRC
KCRCUSDCR	29-Aug-08 KCRC
KCRCUSDMM	29-Aug-08 KCRC
KCRCUSDMR	29-Aug-08 KCRC
KCRCUSDXR	29-Aug-08 KCRC
KFTAUDMR	29-Aug-08 KFT
KFTAUDXR	29-Aug-08 KFT
KFTCADMR	29-Aug-08 KFT
KFTCHFMR	29-Aug-08 KFT
KFTEURCR	29-Aug-08 KFT
KFTEURMM	29-Aug-08 KFT
KFTEURMR	29-Aug-08 KFT
KFTEURXR	29-Aug-08 KFT
KFTGBPMR	29-Aug-08 KFT
KFTGBPXR	29-Aug-08 KFT
KFTHKDMR	29-Aug-08 KFT
KFTHKDXR	29-Aug-08 KFT
KFTJPYCR	29-Aug-08 KFT
KFTJPYMR	29-Aug-08 KFT
KFTJPYXR	29-Aug-08 KFT
KFTNZDMR	29-Aug-08 KFT
KFTSEKMR	29-Aug-08 KFT
KFTSEKXR	29-Aug-08 KFT
KFTTWDMR	29-Aug-08 KFT

Korea Elec Pwr Corp	5F0694	SNRFOR	NZD	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	SGD	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	SGD	MR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	TWD	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	USD	CR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	USD	MM	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	USD	MR	Composite
Korea Elec Pwr Corp	5F0694	SNRFOR	USD	XR	Composite
Korea Exchange Bk	5F0695	SNRFOR	AUD	CR	Composite
Korea Exchange Bk	5F0695	SNRFOR	EUR	CR	Composite
Korea Exchange Bk	5F0695	SNRFOR	EUR	MR	Composite
Korea Exchange Bk	5F0695	SNRFOR	KRW	CR	Composite
Korea Exchange Bk	5F0695	SNRFOR	USD	CR	Composite
Korea Exchange Bk	5F0695	SNRFOR	USD	MR	Composite
Korea Exchange Bk	5F0695	SUBLT2	EUR	CR	Composite
Korea Exchange Bk	5F0695	SUBLT2	USD	CR	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	AUD	CR	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	CHF	CR	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	EUR	CR	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	EUR	MM	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	JPY	CR	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	TWD	CR	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	USD	CR	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	USD	MM	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	USD	MR	Composite
Korea Expwy Corp	Y2CF9H	SNRFOR	USD	XR	Composite
KOREA GAS Corp	Y2CGE7	SNRFOR	JPY	CR	Composite
KOREA GAS Corp	Y2CGE7	SNRFOR	USD	CR	Composite
KOREA GAS Corp	Y2CGE7	SNRFOR	USD	MR	Composite
KOREA GAS Corp	Y2CGE7	SNRFOR	USD	XR	Composite
Korea Hydro & Nuclear Pwr Co Ltd	Y2CHIP	SNRFOR	EUR	CR	Composite
Korea Hydro & Nuclear Pwr Co Ltd	Y2CHIP	SNRFOR	USD	CR	Composite
Korea Hydro & Nuclear Pwr Co Ltd	Y2CHIP	SNRFOR	USD	XR	Composite
Korea Ld Corp	Y2DB5D	SNRFOR	USD	CR	Composite
Korea Ld Corp	Y2DB5D	SNRFOR	USD	MR	Composite
Korea Midland Pwr Co Ltd	Y2DC87	SNRFOR	USD	CR	Composite
KOREA Natl Hsg Corp	Y2DC94	SNRFOR	EUR	CR	Composite
KOREA Natl Hsg Corp	Y2DC94	SNRFOR	JPY	CR	Composite
KOREA Natl Hsg Corp	Y2DC94	SNRFOR	USD	CR	Composite
KOREA Natl Hsg Corp	Y2DC94	SNRFOR	USD	MR	Composite
Korea Southern Pwr Co Ltd	Y2DDDO	SNRFOR	USD	CR	Composite
Korea Southern Pwr Co Ltd	Y2DDDO	SNRFOR	USD	MR	Composite
Korea Southern Pwr Co Ltd	Y2DDDO	SNRFOR	USD	XR	Composite
Korea Water Res Corp	Y6FB93	SNRFOR	USD	CR	Composite
Korea Water Res Corp	Y6FB93	SNRFOR	USD	MR	Composite
Korea Westn Pwr Co Ltd	Y6FBAG	SNRFOR	JPY	CR	Composite
Korea Westn Pwr Co Ltd	Y6FBAG	SNRFOR	USD	CR	Composite
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	EUR	CR	Composite
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	EUR	MM	Composite
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	EUR	MR	Composite
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	GBP	CR	Composite
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	USD	CR	Composite
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	USD	MM	Composite
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	USD	MR	Composite
Kowloon Canton Rwy Corp	5F07BC	SNRFOR	USD	XR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	AUD	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	AUD	XR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	CAD	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	CHF	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	EUR	CR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	EUR	MM	Composite
Kraft Foods Inc	5F07CS	SNRFOR	EUR	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	EUR	XR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	GBP	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	GBP	XR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	HKD	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	HKD	XR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	JPY	CR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	JPY	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	JPY	XR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	NZD	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	SEK	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	SEK	XR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	TWD	MR	Composite

0.50%	0.62%	0.83%	1.00%	1.12%	1.27%	1.32%	1.38%	1.44%
0.50%	0.62%	0.83%	1.00%	1.12%	1.27%	1.32%	1.38%	1.44%
0.48%	0.60%	0.79%	0.95%	1.07%	1.21%	1.26%	1.32%	1.36%
0.50%	0.62%	0.83%	1.00%	1.12%	1.27%	1.32%	1.38%	1.44%
0.50%	0.62%	0.83%	1.00%	1.12%	1.27%	1.32%	1.38%	1.44%
0.48%	0.60%	0.79%	0.95%	1.07%	1.21%	1.26%	1.32%	1.36%
0.93%	0.76%	1.11%	1.31%	1.52%	1.71%	1.76%	1.87%	1.90%
0.93%	0.76%	1.11%	1.31%	1.52%	1.71%	1.76%	1.87%	1.90%
0.89%	0.76%	1.05%	1.24%	1.45%	1.63%	1.67%	1.78%	1.80%
0.93%	0.76%	1.11%	1.31%	1.52%	1.71%	1.76%	1.87%	1.90%
0.93%	0.76%	1.11%	1.31%	1.52%	1.71%	1.76%	1.87%	1.90%
0.89%	0.76%	1.05%	1.24%	1.45%	1.63%	1.67%	1.78%	1.80%
	0.70%		1.26%	1.92%	2.19%	2.28%	2.42%	2.50%
	0.70%		1.26%	1.92%	2.19%	2.28%	2.42%	2.50%
0.54%	0.69%	0.80%	0.93%	1.08%	1.20%	1.26%	1.34%	1.43%
0.54%	0.69%	0.80%	0.93%	1.08%	1.21%	1.26%	1.34%	1.43%
0.54%	0.69%	0.80%	0.93%	1.08%	1.21%	1.26%	1.34%	1.43%
0.54%	0.69%	0.80%	0.93%	1.08%	1.20%	1.26%	1.34%	1.43%
0.54%	0.69%	0.80%	0.93%	1.08%	1.21%	1.26%	1.34%	1.43%
0.54%	0.69%	0.80%	0.93%	1.08%	1.21%	1.26%	1.34%	1.43%
0.52%	0.66%	0.77%	0.88%	1.03%	1.15%	1.21%	1.28%	1.36%
0.52%	0.59%	0.77%	0.93%	1.07%	1.19%	1.27%	1.33%	1.36%
0.52%	0.59%	0.77%	0.93%	1.07%	1.21%	1.27%	1.33%	1.36%
0.52%	0.59%	0.74%	0.88%	1.02%	1.15%	1.20%	1.26%	1.29%
	0.55%	0.76%	0.82%	1.00%	1.12%	1.18%	1.23%	1.08%
	0.55%	0.76%	0.82%	1.00%	1.12%	1.18%	1.23%	1.08%
0.58%	0.63%	0.80%	0.91%	1.01%	1.16%	1.21%	1.29%	1.33%
0.60%	0.72%	0.84%	0.97%	1.11%	1.24%	1.29%	1.36%	1.40%
0.74%	0.73%	0.79%	0.92%	1.03%	1.21%	1.24%	1.33%	1.35%
0.74%	0.73%	0.79%	0.92%	1.03%	1.19%	1.24%	1.33%	1.35%
0.74%	0.73%	0.79%	0.92%	1.03%	1.21%	1.24%	1.33%	1.35%
0.74%	0.73%	0.75%	0.92%	0.98%	1.15%	1.17%	1.26%	1.28%
	0.72%	0.88%	1.05%	1.18%	1.30%	1.35%	1.42%	1.45%
0.50%	0.67%	0.81%	1.02%	1.11%	1.18%	1.29%	1.30%	1.29%
0.47%	0.67%	0.81%	1.02%	1.06%	1.18%	1.23%	1.30%	1.29%
0.57%	0.59%	0.74%	0.95%	1.09%	1.25%	1.39%	2.04%	1.40%
0.57%	0.59%	0.74%	0.95%	1.09%	1.25%	1.39%	2.04%	1.40%
0.24%	0.25%	0.32%	0.41%	0.47%	0.52%	0.57%	0.63%	0.66%
0.24%	0.24%	0.30%	0.39%	0.44%	0.49%	0.54%	0.60%	0.62%
0.24%	0.25%	0.32%	0.41%	0.47%	0.52%	0.57%	0.63%	0.66%
0.24%	0.25%	0.32%	0.41%	0.47%	0.52%	0.57%	0.63%	0.66%
0.24%	0.24%	0.30%	0.39%	0.44%	0.49%	0.54%	0.60%	0.62%
0.25%	0.35%	0.51%	0.59%	0.67%	0.75%	0.81%	0.92%	1.06%
0.25%	0.35%	0.51%	0.59%	0.67%	0.75%	0.81%	0.92%	1.06%
0.25%	0.36%	0.51%	0.58%	0.68%	0.76%	0.82%	0.93%	1.03%
0.25%	0.36%	0.51%	0.58%	0.68%	0.76%	0.82%	0.93%	1.03%
0.26%	0.37%	0.54%	0.62%	0.72%	0.80%	0.86%	0.98%	1.13%
0.25%	0.36%	0.52%	0.59%	0.68%	0.77%	0.83%	0.94%	1.04%
0.25%	0.36%	0.51%	0.58%	0.68%	0.76%	0.82%	0.93%	1.03%
0.24%	0.34%	0.49%	0.58%	0.66%	0.73%	0.79%	0.89%	1.08%
0.25%	0.36%	0.51%	0.58%	0.68%	0.76%	0.82%	0.93%	1.03%
0.24%	0.34%	0.49%	0.58%	0.66%	0.73%	0.79%	0.89%	1.08%
0.25%	0.36%	0.51%	0.58%	0.68%	0.76%	0.82%	0.93%	1.03%
0.24%	0.34%	0.49%	0.58%	0.66%	0.73%	0.79%	0.89%	1.08%
0.25%	0.35%	0.51%	0.59%	0.67%	0.75%	0.81%	0.92%	1.06%
0.25%	0.35%	0.51%	0.59%	0.67%	0.75%	0.81%	0.92%	1.06%
0.25%	0.36%	0.51%	0.58%	0.68%	0.76%	0.82%	0.93%	1.03%
0.24%	0.34%	0.49%	0.58%	0.66%	0.73%	0.79%	0.89%	1.08%
0.25%	0.36%	0.51%	0.58%	0.68%	0.76%	0.82%	0.93%	1.03%

1.42%	1.47%	25.83%	A	AA	AA	AA
1.42%	1.47%	25.83%	A	AA	AA	AA
1.35%	1.40%	25%	BBB	A	A	A
1.42%	1.47%	25.83%	A	AA	AA	AA
1.42%	1.47%	25.83%	A	AA	AA	AA
		27.86%				
1.35%	1.40%	25%	BBB	A	A	A
		27.86%				
1.91%	1.96%	40%	BB	NR	BB	BB
1.91%	1.96%	40%	A	NR	A	A
1.91%	1.96%	40%	BBB	NR	BBB	BBB
1.91%	1.96%	40%	A	NR	A	A
1.91%	1.96%	40%	A	NR	A	A
1.91%	1.96%	40%	BBB	NR	BBB	BBB
2.51%	2.56%	20%		NR		NR
2.51%	2.56%	20%		NR		NR
1.36%	1.55%	40%	BB	BB	BBB	BBB
1.36%	1.55%	40%	A	A	AA	AA
1.36%	1.55%	40%	A	A	AA	AA
		40%				
1.36%	1.55%	40%	BB	BB	BBB	BBB
1.36%	1.55%	40%	A	A	AA	AA
1.36%	1.55%	40%	A	A	AA	AA
		40%				
1.29%	1.48%	40%	BBB	BBB	A	A
		40%				
1.38%	1.46%	22.50%	NR	NR	BB	BB
1.38%	1.46%	22.50%	NR	NR	A	A
1.38%	1.46%	22.50%	NR	NR	BBB	BBB
		22.50%				
		37.33%		NR	NR	BBB
		37.33%		NR	NR	BBB
		37.33%				
1.35%	1.43%	27.50%	NR	NR	BB	BB
		27.50%				
1.64%	1.73%	40%	NR	A	NR	NR
1.38%	1.41%	37.50%	NR	NR	A	NR
1.38%	1.41%	37.50%	NR	NR	BB	NR
1.38%	1.41%	37.50%	NR	NR	A	NR
1.38%	1.41%	37.50%	NR	NR	BBB	NR
1.47%	1.52%	40%		NR	NR	BB
		40%				
		40%				
1.39%	1.47%	25%	BBB	NR	NR	NR
1.39%	1.47%	25%	BB	NR	NR	NR
		40%	NR	NR	NR	BB
		40%	NR	NR	NR	A
0.75%	0.81%	38.12%	NR	A	A	AA
		36.11%				
0.71%	0.81%	36.11%	NR	BBB	BBB	A
0.75%	0.81%	38.12%	NR	A	A	AA
0.75%	0.81%	38.12%	NR	A	A	AA
		36.11%				
0.71%	0.81%	36.11%	NR	BBB	BBB	A
		36.11%				
1.06%	1.13%	40%	BB	BBB	BBB	BBB
1.06%	1.13%	40%	BB	BBB	BBB	BBB
1.06%	1.13%	40%	A	AA	AA	AA
1.06%	1.13%	40%	A	AA	AA	AA
1.06%	1.13%	40%	BBB	A	A	A
1.06%	1.13%	40%	BBB	A	A	A
1.06%	1.13%	40%	A	AA	AA	AA
1.06%	1.13%	40%	BBB	A	A	AA
1.06%	1.13%	40%	A	AA	AA	AA
1.06%	1.13%	40%	BBB	A	A	AA
		40%				
1.06%	1.13%	40%	BB	BBB	BBB	BBB
1.06%	1.13%		BB	BBB	BBB	BBB
1.06%	1.13%	40%	A	AA	AA	AA
		40%				
1.06%	1.13%	40%	BBB	A	A	AA
1.06%	1.13%	40%	A	AA	AA	AA

AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
BB	BB	BB	BB	BB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
NR	A	A	NR	NR	NR
NR	A	A	NR	NR	NR
A	A	A	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	A	BBB	BBB
BB	BB	BB	BB	BB	NR
A	BBB	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
BB	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	BBB	A	A	A	NR
BB	BB	BB	BB	BB	NR
A	BBB	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BB	BB	BB	BB	BB	NR
BBB	NR	BBB	NR	NR	NR
BBB	NR	BBB	NR	NR	NR
BB	BB	NR	NR	NR	
A	A	NR	NR	NR	
A	AA	A	AA	BBB	BB
BBB	A	BBB	A	BB	B
A	AA	A	AA	BBB	BB
A	AA	A	AA	BBB	BB
BBB	A	BBB	A	BB	B
BBB	A	BBB	BBB	BB	NR
BBB	A	BBB	BBB	BB	NR
AA	AAA	AA	AA	A	NR
AA	AAA	AA	AA	A	NR
A	AA	A	A	BBB	NR
A	AA	A	A	BBB	NR
AA	AAA	AA	AA	A	NR
A	AA	A	AA	A	NR
AA	AAA	AA	AA	A	NR
A	AA	A	AA	A	NR
AA	AAA	AA	AA	A	NR
A	AA	A	AA	A	NR
BBB	A	BBB	BBB	BB	NR
BBB	A	BBB	BBB	BB	NR
AA	AAA	AA	AA	A	NR
A	AA	A	AA	A	NR
AA	AAA	AA	AA	A	NR

A	AA	9	Government	Asia	Korea (Republic of)
A	AA	9	Government	Asia	Korea (Republic of)
BBB	AA	9	Government	Asia	Korea (Republic of)
A	AA	9	Government	Asia	Korea (Republic of)
A	AA	9	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
BBB	AA	9	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	BBB	5	Financials	Asia	Korea (Republic of)
NR	BBB	5	Financials	Asia	Korea (Republic of)
NR	BBB	5	Financials	Asia	Korea (Republic of)
NR	BBB	5	Financials	Asia	Korea (Republic of)
NR	BBB	5	Financials	Asia	Korea (Republic of)
NR	BBB	5	Financials	Asia	Korea (Republic of)
NR	NR	3	Financials	Asia	Korea (Republic of)
NR	NR	3	Financials	Asia	Korea (Republic of)
BB	AA	12	Industrials	Asia	Korea (Republic of)
A	AA	11	Industrials	Asia	Korea (Republic of)
A	AA	11	Industrials	Asia	Korea (Republic of)
	NR		Industrials	Asia	Korea (Republic of)
BB	AA	12	Industrials	Asia	Korea (Republic of)
A	AA	11	Industrials	Asia	Korea (Republic of)
A	AA	11	Industrials	Asia	Korea (Republic of)
	NR		Industrials	Asia	Korea (Republic of)
BBB	AA	12	Industrials	Asia	Korea (Republic of)
	NR		Industrials	Asia	Korea (Republic of)
NR	A	3	Utilities	Asia	Korea (Republic of)
NR	A	3	Utilities	Asia	Korea (Republic of)
NR	A	3	Utilities	Asia	Korea (Republic of)
	NR		Utilities	Asia	Korea (Republic of)
	NR	2	Utilities	Asia	Korea (Republic of)
	NR	2	Utilities	Asia	Korea (Republic of)
	NR		Utilities	Asia	Korea (Republic of)
NR	NR	2	Industrials	Asia	Korea (Republic of)
	NR		Industrials	Asia	Korea (Republic of)
NR	NR	2	Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
NR	A	3	Government	Asia	Korea (Republic of)
NR	BBB	3	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
NR	NR	2	Utilities	Asia	Korea (Republic of)
NR	NR	2	Utilities	Asia	Korea (Republic of)
	NR	3	Government	Asia	Korea (Republic of)
	NR	3	Government	Asia	Korea (Republic of)
NR	A	6	Consumer Services	Asia	Hong Kong
	NR		Consumer Services	Asia	Hong Kong
NR	A	6	Consumer Services	Asia	Hong Kong
NR	A	6	Consumer Services	Asia	Hong Kong
NR	A	6	Consumer Services	Asia	Hong Kong
	NR		Consumer Services	Asia	Hong Kong
NR	A	6	Consumer Services	Asia	Hong Kong
	NR		Consumer Services	Asia	Hong Kong
NR	AA	12	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States

A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BBB	A		Thin		Thin	Thin
BBB	A		Thin		Thin	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Thin	DocAdj	DocAdj	DocAdj
A	A					
A	A		Thin	Thin	CcyGrp	Thin
A	A		Thin	Thin	CcyGrp	Thin
A	A					
A	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	A	Thin	CcyGrp	Thin	Thin	Thin
A	A	Thin	Thin	CcyGrp	Thin	CcyGrp
A	A	Thin	Thin	Entity Tier	Thin	Entity Tier
A	A	Thin	Thin	CcyGrp	Thin	CcyGrp
A	A	Thin	Thin	DocAdj	Thin	DocAdj
A	A		Thin	Thin	CcyGrp	CcyGrp
A	A					
A						
A	A	CcyGrp	Thin	Thin	Thin	DocAdj
A	A	DocAdj	Thin	Thin	Thin	DocAdj
A	A	Thin	Thin	Thin	Entity Tier	Entity Tier
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Thin	Thin	Thin		
CcyGrp	Thin	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp

KFTUSDCR	29-Aug-08 KFT
KFTUSDMM	29-Aug-08 KFT
KFTUSDMR	29-Aug-08 KFT
KFTUSDXR	29-Aug-08 KFT
KFWAUDCR	29-Aug-08 KFW
KFWAUDMM	29-Aug-08 KFW
KFWCHFCR	29-Aug-08 KFW
KFWCHFMM	29-Aug-08 KFW
KFWEURCR	29-Aug-08 KFW
KFWEURMM	29-Aug-08 KFW
KFWEURMR	29-Aug-08 KFW
KFWGBPCR	29-Aug-08 KFW
KFWGBPMM	29-Aug-08 KFW
KFWHKDCR	29-Aug-08 KFW
KFWHKDMM	29-Aug-08 KFW
KFWHUFMM	29-Aug-08 KFW
KFWJPYCR	29-Aug-08 KFW
KFWJPYMM	29-Aug-08 KFW
KFWMXNCR	29-Aug-08 KFW
KFWMXNMM	29-Aug-08 KFW
KFWNZDCR	29-Aug-08 KFW
KFWNZDMM	29-Aug-08 KFW
KFWSGDCR	29-Aug-08 KFW
KFWSGDMM	29-Aug-08 KFW
KFWTRYCR	29-Aug-08 KFW
KFWTRYMM	29-Aug-08 KFW
KFWUSDCR	29-Aug-08 KFW
KFWUSDMM	29-Aug-08 KFW
KFWUSDMR	29-Aug-08 KFW
KFWZARCR	29-Aug-08 KFW
KFWZARMM	29-Aug-08 KFW
KTBTHBCR	29-Aug-08 KTB
KTBUSDCR	29-Aug-08 KTB
KTBUSDMR	29-Aug-08 KTB
KOREATAUDCR	29-Aug-08 KOREAT
KOREATAUDMR	29-Aug-08 KOREAT
KOREATCHFCR	29-Aug-08 KOREAT
KOREATEURCR	29-Aug-08 KOREAT
KOREATEURMM	29-Aug-08 KOREAT
KOREATEURMR	29-Aug-08 KOREAT
KOREATGBPCR	29-Aug-08 KOREAT
KOREATHKDCR	29-Aug-08 KOREAT
KOREATHKDMR	29-Aug-08 KOREAT
KOREATJPYCR	29-Aug-08 KOREAT
KOREATKRWCR	29-Aug-08 KOREAT
KOREATSGDCR	29-Aug-08 KOREAT
KOREATSGDMR	29-Aug-08 KOREAT
KOREATTWDCR	29-Aug-08 KOREAT
KOREATUSDCR	29-Aug-08 KOREAT
KOREATUSDMM	29-Aug-08 KOREAT
KOREATUSDMR	29-Aug-08 KOREAT
KOREATUSDXR	29-Aug-08 KOREAT
KTGAUDCR	29-Aug-08 KTG
KTGAUDMR	29-Aug-08 KTG
KTGCHFCR	29-Aug-08 KTG
KTGEURCR	29-Aug-08 KTG
KTGEURMM	29-Aug-08 KTG
KTGEURMR	29-Aug-08 KTG
KTGJPYCR	29-Aug-08 KTG
KTGJPYMR	29-Aug-08 KTG
KTGUSDCR	29-Aug-08 KTG
KTGUSDMM	29-Aug-08 KTG
KTGUSDMR	29-Aug-08 KTG
KUBEURCR	29-Aug-08 KUB
KUBEURMM	29-Aug-08 KUB
KUBJPYCR	29-Aug-08 KUB
KUBJPYMR	29-Aug-08 KUB
KUBJPYXR	29-Aug-08 KUB
KUBUSDCR	29-Aug-08 KUB
KUBUSDMM	29-Aug-08 KUB
KUBUSDMR	29-Aug-08 KUB
KUMAMJPYCR	29-Aug-08 KUMAM
KUMAMJPYMM	29-Aug-08 KUMAM
KURARAJPYCR	29-Aug-08 KURARA

Kraft Foods Inc	5F07CS	SNRFOR	USD	CR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	USD	MM	Composite
Kraft Foods Inc	5F07CS	SNRFOR	USD	MR	Composite
Kraft Foods Inc	5F07CS	SNRFOR	USD	XR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	AUD	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	AUD	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	CHF	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	CHF	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	EUR	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	EUR	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	EUR	MR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	GBP	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	GBP	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	HKD	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	HKD	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	HUF	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	JPY	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	JPY	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	MXN	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	MXN	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	NZD	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	NZD	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	SGD	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	SGD	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	TRY	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	TRY	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	USD	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	USD	MM	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	USD	MR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	ZAR	CR	Composite
Kred Fuer Wiederaufbau	5F07DF	SNRFOR	ZAR	MM	Composite
Krung Thai Bk Pub Co Ltd	Y2DHGD	SNRFOR	THB	CR	Composite
Krung Thai Bk Pub Co Ltd	Y2DHGD	SNRFOR	USD	CR	Composite
Krung Thai Bk Pub Co Ltd	Y2DHGD	SNRFOR	USD	MR	Composite
KT Corp	4CA8ES	SNRFOR	AUD	CR	Composite
KT Corp	4CA8ES	SNRFOR	AUD	MR	Composite
KT Corp	4CA8ES	SNRFOR	CHF	CR	Composite
KT Corp	4CA8ES	SNRFOR	EUR	CR	Composite
KT Corp	4CA8ES	SNRFOR	EUR	MM	Composite
KT Corp	4CA8ES	SNRFOR	EUR	MR	Composite
KT Corp	4CA8ES	SNRFOR	GBP	CR	Composite
KT Corp	4CA8ES	SNRFOR	HKD	CR	Composite
KT Corp	4CA8ES	SNRFOR	HKD	MR	Composite
KT Corp	4CA8ES	SNRFOR	JPY	CR	Composite
KT Corp	4CA8ES	SNRFOR	KRW	CR	Composite
KT Corp	4CA8ES	SNRFOR	SGD	CR	Composite
KT Corp	4CA8ES	SNRFOR	SGD	MR	Composite
KT Corp	4CA8ES	SNRFOR	TWD	CR	Composite
KT Corp	4CA8ES	SNRFOR	USD	CR	Composite
KT Corp	4CA8ES	SNRFOR	USD	MM	Composite
KT Corp	4CA8ES	SNRFOR	USD	MR	Composite
KT Corp	4CA8ES	SNRFOR	USD	XR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	AUD	CR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	AUD	MR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	CHF	CR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	EUR	CR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	EUR	MM	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	EUR	MR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	JPY	CR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	JPY	MR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	USD	CR	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	USD	MM	Composite
KT&G Co Ltd	Y2DI94	SNRFOR	USD	MR	Composite
Kubota Corp	5F128A	SNRFOR	EUR	CR	Composite
Kubota Corp	5F128A	SNRFOR	EUR	MM	Composite
Kubota Corp	5F128A	SNRFOR	JPY	CR	Composite
Kubota Corp	5F128A	SNRFOR	JPY	MR	Composite
Kubota Corp	5F128A	SNRFOR	JPY	XR	Composite
Kubota Corp	5F128A	SNRFOR	USD	CR	Composite
Kubota Corp	5F128A	SNRFOR	USD	MM	Composite
Kubota Corp	5F128A	SNRFOR	USD	MR	Composite
Kumamoto Prefecture	JMBB8I	SNRFOR	JPY	CR	Composite
Kumamoto Prefecture	JMBB8I	SNRFOR	JPY	MM	Composite
Kuraray Co Ltd	JMA706	SNRFOR	JPY	CR	Composite

0.26%	0.37%	0.54%	0.62%	0.72%	0.80%	0.86%	0.98%	1.13%
0.25%	0.36%	0.51%	0.58%	0.68%	0.76%	0.82%	0.93%	1.03%
0.24%	0.34%	0.49%	0.58%	0.66%	0.73%	0.79%	0.89%	1.08%

		0.75%	0.91%	1.05%	1.20%	1.35%	1.58%	
		0.75%	0.91%	1.05%	1.20%	1.35%	1.58%	
		0.75%	0.91%	1.05%	1.20%	1.35%	1.58%	
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.48%	0.58%	0.77%	0.90%	1.05%	1.19%	1.22%	1.30%	1.34%
0.47%	0.57%	0.76%	0.89%	1.03%	1.18%	1.21%	1.29%	1.32%
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.47%	0.57%	0.76%	0.89%	1.03%	1.18%	1.21%	1.29%	1.32%
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.47%	0.57%	0.76%	0.89%	1.03%	1.18%	1.21%	1.29%	1.32%
0.50%	0.60%	0.80%	0.94%	1.08%	1.23%	1.27%	1.35%	1.39%
0.48%	0.58%	0.77%	0.90%	1.05%	1.19%	1.22%	1.30%	1.34%
0.47%	0.57%	0.76%	0.89%	1.03%	1.18%	1.21%	1.29%	1.32%
0.46%	0.55%	0.74%	0.86%	1.00%	1.13%	1.16%	1.24%	1.28%
0.47%	0.66%	0.83%	0.97%	1.10%	1.20%	1.26%	1.37%	1.42%
0.47%	0.66%	0.83%	0.97%	1.10%	1.20%	1.26%	1.37%	1.42%
0.47%	0.70%	0.83%	0.96%	1.11%	1.21%	1.27%	1.40%	1.42%
0.47%	0.70%	0.83%	0.96%	1.11%	1.21%	1.27%	1.40%	1.42%
0.47%	0.67%	0.79%	0.93%	1.06%	1.15%	1.20%	1.33%	1.42%
0.47%	0.66%	0.83%	0.97%	1.10%	1.20%	1.26%	1.37%	1.42%
0.47%	0.70%	0.83%	0.96%	1.11%	1.21%	1.27%	1.40%	1.42%
0.47%	0.67%	0.80%	0.94%	1.07%	1.16%	1.22%	1.34%	1.42%
0.47%	0.67%	0.79%	0.93%	1.06%	1.15%	1.20%	1.33%	1.42%

0.08%	0.10%	0.15%	0.18%	0.22%	0.25%	0.30%	0.36%	0.38%
0.06%	0.09%	0.11%	0.14%	0.17%	0.19%	0.23%	0.27%	0.38%
0.08%	0.11%	0.15%	0.17%	0.22%	0.25%	0.28%	0.35%	0.38%

	0.13%	0.17%	0.17%	0.21%	0.25%	0.34%	0.40%	
	0.13%	0.17%	0.17%	0.21%	0.25%	0.34%	0.40%	
0.13%	0.22%	0.15%	0.18%	0.21%	0.24%	0.29%	0.69%	

1.06%	1.13%	40%	BBB	A	A	A
		40%				
1.06%	1.13%	40%	A	AA	AA	AA
1.06%	1.13%	40%	BBB	A	A	AA
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		15%			NR	NR
		15%			NR	NR
		15%			NR	NR
1.40%	1.48%	37.14%	BB	BBB	A	BBB
1.40%	1.48%	37.14%	BB	BBB	A	BBB
1.40%	1.48%	36.67%	A	AA	AAA	AA
1.40%	1.48%	36.67%	A	AA	AAA	AA
1.40%	1.48%	37.14%	BBB	A	AA	A
1.40%	1.48%	37.14%	BBB	A	AA	A
1.40%	1.48%	36.67%	A	AA	AAA	AA
		36.67%				
1.40%	1.48%	37.14%	BBB	A	AA	A
1.40%	1.48%	37.14%	BB	BBB	A	BBB
1.40%	1.48%	36.67%	A	AA	AAA	AA
1.40%	1.48%	36.67%	A	AA	AAA	AA
1.40%	1.48%	37.14%	BBB	A	AA	A
		36.67%				
1.40%	1.48%	36.67%	A	AA	AAA	AA
1.40%	1.48%	37.14%	BBB	A	AA	A
1.40%	1.48%	37.14%	BBB	A	AA	A
1.40%	1.48%	37.14%	BBB	A	AA	A
1.53%	1.44%	40%	NR	BB	BBB	BBB
1.53%	1.44%	40%	NR	BB	BBB	BBB
1.53%	1.44%	40%	NR	A	AA	AA
1.53%	1.44%	40%	NR	A	AA	AA
		40%				
1.45%	1.44%	40%	NR	BBB	A	A
1.53%	1.44%	40%	NR	BB	BBB	BBB
		40%				
1.53%	1.44%	40%	NR	A	AA	AA
1.47%	1.44%	40%	NR	BBB	A	A
1.45%	1.44%	40%	NR	BBB	A	A
		34.17%				
		34.17%				
0.35%	0.41%	35.00%	A	A	BBB	AA
		34.17%				
0.35%	0.41%	34.17%	BBB	BBB	BB	A
0.35%	0.41%	34.17%	BB	BB	B	BBB
		34.17%				
		34.17%				
		25%		NR	NR	NR
		25%		NR	NR	NR
		35%	BBB	NR	NR	B

A	AA	A	A	BBB	NR
AA	AAA	AA	AA	A	NR
A	AA	A	AA	A	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	BBB	BBB	BB	BB	NR
A	BBB	BBB	BB	BB	NR
AAA	AA	AA	A	A	NR
AAA	AA	AA	A	A	NR
AA	A	A	BBB	BBB	NR
AA	A	A	BBB	BBB	NR
AAA	AA	AA	A	A	NR
AA	A	A	BBB	BBB	NR
A	BBB	BBB	BB	BB	NR
AAA	AA	AA	A	A	NR
AAA	AA	AA	A	A	NR
AA	A	A	BBB	BBB	NR
AAA	AA	AA	A	A	NR
AA	A	A	BBB	BBB	NR
AA	A	A	BBB	BBB	NR
AA	A	A	BBB	BBB	NR
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	A	AA	NR	A
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
A	A	BBB	A	NR	BBB
AA	AA	A	AA	NR	NR
A	A	BBB	A	NR	NR
BBB	BBB	BB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		

NR	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany

A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
A	A	DocAdj	Thin	Thin	Entity Tier	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier

KURARAJPYXR	29-Aug-08 KURARA
KURARAUSDCR	29-Aug-08 KURARA
KYIVSUSDCR	29-Aug-08 KYIVS
KYIVSUSDMM	29-Aug-08 KYIVS
KYOJPYCR	29-Aug-08 KYO
KYOUSDCR	29-Aug-08 KYO
KYOCTYEURCR	29-Aug-08 KYOCTY
KYOCTYEURMM	29-Aug-08 KYOCTY
KYOCTYJPYCR	29-Aug-08 KYOCTY
KYOCTYJPYMM	29-Aug-08 KYOCTY
KYOCTYJPYMR	29-Aug-08 KYOCTY
KYOCTYUSDCR	29-Aug-08 KYOCTY
KYOCTYUSDMM	29-Aug-08 KYOCTY
KYOTOJPYCR	29-Aug-08 KYOTO
KYOTOJPYMR	29-Aug-08 KYOTO
KYOWAJPYCR	29-Aug-08 KYOWA
KYOWAJPYMR	29-Aug-08 KYOWA
KYOWAJPYXR	29-Aug-08 KYOWA
KHKJPYCR	29-Aug-08 KHK
KHKJPYXR	29-Aug-08 KHK
KHKUSDCR	29-Aug-08 KHK
KYUSELCHFCR	29-Aug-08 KYUSEL
KYUSELEURCR	29-Aug-08 KYUSEL
KYUSELEURMM	29-Aug-08 KYUSEL
KYUSELJPYCR	29-Aug-08 KYUSEL
KYUSELJPYMR	29-Aug-08 KYUSEL
KYUSELJPYXR	29-Aug-08 KYUSEL
KYUSELUSDCR	29-Aug-08 KYUSEL
KYUSELUSDMR	29-Aug-08 KYUSEL
LLL-CorpAUDMR	29-Aug-08 LLL-Corp
LLL-CorpAUDXR	29-Aug-08 LLL-Corp
LLL-CorpEURMM	29-Aug-08 LLL-Corp
LLL-CorpEURMR	29-Aug-08 LLL-Corp
LLL-CorpEURXR	29-Aug-08 LLL-Corp
LLL-CorpHKDXR	29-Aug-08 LLL-Corp
LLL-CorpJPYMM	29-Aug-08 LLL-Corp
LLL-CorpJPYMR	29-Aug-08 LLL-Corp
LLL-CorpJPYXR	29-Aug-08 LLL-Corp
LLL-CorpSGDMR	29-Aug-08 LLL-Corp
LLL-CorpUSDCR	29-Aug-08 LLL-Corp
LLL-CorpUSDMM	29-Aug-08 LLL-Corp
LLL-CorpUSDMR	29-Aug-08 LLL-Corp
LLL-CorpUSDXR	29-Aug-08 LLL-Corp
LLL-CorpAUDMR	29-Aug-08 LLL-Corp
LLL-CorpAUDXR	29-Aug-08 LLL-Corp
LLL-CorpCADMR	29-Aug-08 LLL-Corp
LLL-CorpEURCR	29-Aug-08 LLL-Corp
LLL-CorpEURMM	29-Aug-08 LLL-Corp
LLL-CorpEURMR	29-Aug-08 LLL-Corp
LLL-CorpEURXR	29-Aug-08 LLL-Corp
LLL-CorpHKDXR	29-Aug-08 LLL-Corp
LLL-CorpJPYCR	29-Aug-08 LLL-Corp
LLL-CorpJPYMM	29-Aug-08 LLL-Corp
LLL-CorpJPYMR	29-Aug-08 LLL-Corp
LLL-CorpJPYXR	29-Aug-08 LLL-Corp
LLL-CorpUSDCR	29-Aug-08 LLL-Corp
LLL-CorpUSDMM	29-Aug-08 LLL-Corp
LLL-CorpUSDMR	29-Aug-08 LLL-Corp
LLL-CorpUSDXR	29-Aug-08 LLL-Corp
LLLEURMR	29-Aug-08 LLL
LLLEURXR	29-Aug-08 LLL
LLLUSDCR	29-Aug-08 LLL
LLLUSDMR	29-Aug-08 LLL
LLLUSDXR	29-Aug-08 LLL
LLLUSDCR	29-Aug-08 LLL
LLLUSDMR	29-Aug-08 LLL
LLLUSDXR	29-Aug-08 LLL
CAIXABAUDMM	29-Aug-08 CAIXAB
CAIXABEURCR	29-Aug-08 CAIXAB
CAIXABEURMM	29-Aug-08 CAIXAB
CAIXABEURMR	29-Aug-08 CAIXAB
CAIXABUSDCR	29-Aug-08 CAIXAB
CAIXABUSDMM	29-Aug-08 CAIXAB
CAIXABEURMM	29-Aug-08 CAIXAB

Kuraray Co Ltd	JMA706	SNRFOR	JPY	XR	Composite
Kuraray Co Ltd	JMA706	SNRFOR	USD	CR	Composite
Kyivstar GSM	X1AE8V	SNRFOR	USD	CR	Composite
Kyivstar GSM	X1AE8V	SNRFOR	USD	MM	Composite
Kyocera Corp	5F16AB	SNRFOR	JPY	CR	Composite
Kyocera Corp	5F16AB	SNRFOR	USD	CR	Composite
Kyoto City	JMAGGB	SNRFOR	EUR	CR	Composite
Kyoto City	JMAGGB	SNRFOR	EUR	MM	Composite
Kyoto City	JMAGGB	SNRFOR	JPY	CR	Composite
Kyoto City	JMAGGB	SNRFOR	JPY	MM	Composite
Kyoto City	JMAGGB	SNRFOR	JPY	MR	Composite
Kyoto City	JMAGGB	SNRFOR	USD	CR	Composite
Kyoto City	JMAGGB	SNRFOR	USD	MM	Composite
Kyoto Prefecture	JMB913	SNRFOR	JPY	CR	Composite
Kyoto Prefecture	JMB913	SNRFOR	JPY	MR	Composite
Kyowa Exeo Corp	JMBA55	SNRFOR	JPY	CR	Composite
Kyowa Exeo Corp	JMBA55	SNRFOR	JPY	MR	Composite
Kyowa Exeo Corp	JMBA55	SNRFOR	JPY	XR	Composite
Kyowa Hakko Kogyo Co Ltd	JMBABF	SNRFOR	JPY	CR	Composite
Kyowa Hakko Kogyo Co Ltd	JMBABF	SNRFOR	JPY	XR	Composite
Kyowa Hakko Kogyo Co Ltd	JMBABF	SNRFOR	USD	CR	Composite
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	CHF	CR	Composite
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	EUR	CR	Composite
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	EUR	MM	Composite
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	JPY	CR	Composite
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	JPY	MR	Composite
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	JPY	XR	Composite
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	USD	CR	Composite
Kyushu Elec Pwr Co Inc	5F16DG	SNRFOR	USD	MR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	AUD	MR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	AUD	XR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	EUR	MM	Composite
L 3 Comms Corp	UZ523A	SNRFOR	EUR	MR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	EUR	XR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	HKD	XR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	JPY	MM	Composite
L 3 Comms Corp	UZ523A	SNRFOR	JPY	MR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	JPY	XR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	SGD	MR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	USD	CR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	USD	MM	Composite
L 3 Comms Corp	UZ523A	SNRFOR	USD	MR	Composite
L 3 Comms Corp	UZ523A	SNRFOR	USD	XR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	AUD	MR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	AUD	XR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	CAD	MR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	EUR	CR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	EUR	MM	Composite
L 3 Comms Corp	UZ523A	SUBLT2	EUR	MR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	EUR	XR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	HKD	XR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	JPY	CR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	JPY	MM	Composite
L 3 Comms Corp	UZ523A	SUBLT2	JPY	MR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	JPY	XR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	USD	CR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	USD	MM	Composite
L 3 Comms Corp	UZ523A	SUBLT2	USD	MR	Composite
L 3 Comms Corp	UZ523A	SUBLT2	USD	XR	Composite
L 3 Comms Hldgs INC	5F2666	SNRFOR	EUR	MR	Composite
L 3 Comms Hldgs INC	5F2666	SNRFOR	EUR	XR	Composite
L 3 Comms Hldgs INC	5F2666	SNRFOR	USD	CR	Composite
L 3 Comms Hldgs INC	5F2666	SNRFOR	USD	MR	Composite
L 3 Comms Hldgs INC	5F2666	SNRFOR	USD	XR	Composite
L 3 Comms Hldgs INC	5F2666	SUBLT2	USD	CR	Composite
L 3 Comms Hldgs INC	5F2666	SUBLT2	USD	MR	Composite
L 3 Comms Hldgs INC	5F2666	SUBLT2	USD	XR	Composite
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	AUD	MM	Composite
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	EUR	CR	Composite
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	EUR	MM	Composite
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	EUR	MR	Composite
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	USD	CR	Composite
La C de Aho y Pensiones de Barcelona	EG662D	SNRFOR	USD	MM	Composite
La C de Aho y Pensiones de Barcelona	EG662D	SUBLT2	EUR	MM	Composite

0.10%	0.22%	0.15%	0.18%	0.21%	0.24%	0.29%	0.69%	
0.11%	0.22%	0.15%	0.18%	0.21%	0.24%	0.29%	0.69%	
				3.61%	3.33%	4.18%	4.38%	
				3.61%	3.33%	4.18%	4.38%	
	0.06%	0.13%	0.16%	0.19%	0.24%	0.30%	0.41%	
	0.06%	0.13%	0.16%	0.18%	0.24%	0.30%	0.41%	
	0.06%	0.13%	0.16%	0.19%	0.24%	0.30%	0.41%	
	0.07%	0.10%	0.15%		0.25%	0.31%	0.32%	
0.26%	0.25%	0.43%	0.47%	0.58%	0.67%			
0.26%	0.25%	0.43%	0.47%	0.58%	0.67%			
0.12%	0.13%	0.15%	0.18%	0.20%	0.23%	0.25%	0.35%	
0.12%	0.13%	0.15%	0.18%	0.15%	0.23%	0.25%	0.35%	
0.12%	0.13%	0.15%	0.18%	0.19%	0.23%	0.25%	0.35%	
0.06%	0.09%	0.12%	0.14%	0.16%	0.19%	0.25%	0.31%	0.29%
0.06%	0.09%	0.12%	0.14%	0.16%	0.19%	0.25%	0.31%	0.29%
0.06%	0.10%	0.12%	0.14%	0.16%	0.18%	0.25%	0.31%	0.29%
0.06%	0.10%	0.12%	0.14%	0.16%	0.17%	0.23%	0.29%	0.29%
0.05%	0.09%	0.09%	0.11%	0.12%	0.14%	0.18%	0.23%	0.29%
0.06%	0.09%	0.12%	0.14%	0.16%	0.19%	0.25%	0.31%	0.29%
0.55%	0.65%	0.88%	1.13%	1.34%	1.51%	1.61%	1.68%	0.014578412
0.55%	0.65%	0.88%	1.13%	1.34%	1.51%	1.61%	1.68%	0.014578412
0.55%	0.65%	0.88%	1.13%	1.34%	1.51%	1.61%	1.68%	0.014578412
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.55%	0.67%	0.90%	1.12%	1.34%	1.53%	1.62%	1.69%	0.014632801
0.57%	0.65%	0.85%	1.09%	1.32%	1.52%	1.61%	1.68%	1.83%
0.57%	0.65%	0.85%	1.09%	1.32%	1.52%	1.61%	1.68%	1.83%
0.57%	0.65%	0.85%	1.09%	1.32%	1.52%	1.61%	1.68%	1.83%
0.57%	0.65%	0.85%	1.09%	1.32%	1.52%	1.61%	1.68%	1.83%
0.57%	0.67%	0.88%	1.12%	1.38%	1.55%	1.64%	1.70%	1.83%
0.57%	0.65%	0.85%	1.06%	1.31%	1.51%	1.60%	1.66%	1.83%
0.57%	0.65%	0.85%	1.06%	1.31%	1.51%	1.60%	1.66%	1.83%
0.57%	0.65%	0.85%	1.06%	1.31%	1.51%	1.60%	1.66%	1.83%
0.57%	0.65%	0.85%	1.06%	1.31%	1.51%	1.60%	1.66%	1.83%
0.57%	0.65%	0.85%	1.06%	1.31%	1.51%	1.60%	1.66%	1.83%
0.57%	0.65%	0.85%	1.09%	1.32%	1.52%	1.61%	1.68%	1.83%
0.57%	0.71%	0.93%	1.17%	1.43%	1.63%	1.75%	1.81%	1.83%
0.57%	0.71%	0.93%	1.17%	1.43%	1.63%	1.75%	1.81%	1.83%
0.57%	0.67%	0.88%	1.12%	1.38%	1.55%	1.64%	1.70%	1.83%
0.57%	0.65%	0.85%	1.06%	1.31%	1.51%	1.60%	1.66%	1.83%
0.57%	0.59%	0.86%	1.13%	1.28%	1.50%	1.58%	1.64%	1.91%
0.57%	0.59%	0.86%	1.14%	1.28%	1.52%	1.62%	1.70%	1.91%
0.57%	0.59%	0.86%	1.13%	1.28%	1.50%	1.58%	1.64%	1.91%
0.57%	0.59%	0.86%	1.14%	1.28%	1.52%	1.62%	1.70%	1.91%
0.42%	0.70%	0.88%	1.17%	1.28%	1.60%	1.83%	2.04%	
0.42%	0.70%	0.88%	1.12%	1.28%	1.54%	1.76%	2.04%	
1.65%	1.06%	1.64%	2.07%	2.23%	2.37%	2.34%	2.38%	2.44%
1.65%	1.09%	1.68%	2.15%	2.29%	2.46%	2.34%	2.45%	2.50%
1.65%	1.04%	1.61%	2.05%	2.19%	2.35%	2.34%	2.35%	2.39%
1.65%	1.04%	1.60%	2.04%	2.18%	2.33%	2.34%	2.33%	2.38%
1.65%	1.04%	1.61%	2.05%	2.19%	2.35%	2.34%	2.35%	2.39%
1.98%	1.87%	2.55%	3.14%	3.47%	3.80%	3.48%	3.57%	4.33%

		35% BBB	NR	NR	B
		35% B	NR	NR	B
		30%			
		30%			
		27.50%			
		27.50%			
		27.50%	NR	NR	NR
		27.50%	NR	NR	NR
		27.50%			
		27.50%	NR	NR	NR
		27.50%			
		27.50%	NR	BBB	NR
		27.50%			
		32.50% NR	NR	NR	NR
		32.50%			
		32.50% NR	NR	NR	NR
		37.50% NR	NR	NR	B
		37.50% NR	NR	NR	B
		37.50% NR	NR	NR	B
0.31%	0.33%	35.67% CCC	BB	B	BB
0.31%	0.33%	35.67% CCC	BB	B	BB
		35.33%			
0.31%	0.33%	35% BB	BBB	BBB	BBB
0.31%	0.33%	35.33% B	BB	BB	BB
0.31%	0.33%	35.33% B	A	BB	BB
0.31%	0.33%	35.67% CCC	BB	B	BB
		35.33%			
1.23%	1.60%	40% NR	BBB	BBB	BBB
1.23%	1.60%	40% NR	BBB	BBB	BBB
1.23%	1.60%	40%			
1.23%	1.60%	40% NR	A	A	A
1.23%	1.60%	40% NR	A	A	AA
1.23%	1.60%	40% NR	A	A	AA
1.23%	1.60%	40%			
1.23%	1.60%	40%			
1.23%	1.60%	40% NR	BBB	BBB	BBB
1.23%	1.60%	40%			
1.23%	1.60%	40% NR	A	A	A
1.23%	1.60%	40%			
1.23%	1.60%	40% NR	A	A	A
1.23%	1.60%	40% NR	A	A	AA
1.23%	1.60%	40%			
1.89%	1.97%	40% NR	BBB	BB	BB
1.89%	1.97%	40%			
1.89%	1.97%	40%			
1.89%	1.97%	40%			
1.94%	2.02%	40% NR	A	BBB	A
1.88%	1.95%	40% NR	AA	A	A
1.88%	1.95%	40%			
1.88%	1.95%	40%			
1.88%	1.95%	40%			
1.88%	1.95%	40%			
1.89%	1.97%	40% NR	BBB	BB	BB
2.05%	2.12%	40% NR	A	BBB	BBB
2.05%	2.12%	40%			
1.94%	2.02%	40% NR	A	BBB	A
1.88%	1.95%	40% NR	AA	A	A
1.26%	1.76%	40% NR	NR	BB	B
1.26%	1.76%	40% NR	NR	BBB	BB
		40%			
1.26%	1.76%	40% NR	NR	BB	B
1.26%	1.76%	40% NR	NR	BBB	BB
		20%			
		20% NR	NR	NR	BB
		20% NR	NR	NR	BB
2.43%	2.39%	41.43% NR	BB	BB	BBB
2.52%	2.49%	41.43% NR	BBB	BBB	A
2.42%	2.39%	40% NR	A	A	AA
2.40%	2.36%	41.43% NR	BBB	BBB	A
		41.43%			
2.42%	2.39%	40% NR	A	A	AA
4.33%	4.33%	20% NR	NR	A	A

NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	NR	NR	NR		
BBB	NR	NR	NR		
BB	NR	NR	NR		
	NR	NR	NR		
NR	NR				
NR	NR				
BBB	B	NR	NR		
BB	B	NR	NR		
B	B	NR	NR		
BB	A	B	B	B	NR
BB	A	B	B	B	NR
A	A	BBB	BBB	B	NR
BBB	BBB	BB	BB	B	NR
BBB	BBB	BB	BB	B	NR
BB	A	B	B	B	NR
BBB	BBB	BBB	BBB		NR
BBB	BBB	BBB	BBB		NR
A	A	A	A		NR
A	A	A	A		NR
A	A	A	A		NR
BBB	BBB	BBB	BBB		NR
A	A	A	A		NR
A	A	A	A		NR
A	A	A	A		NR
BB	BB	BB	BBB	NR	B
A	A	A	A	NR	BB
A	A	A	AA	NR	BBB
BB	BB	BB	BBB	NR	B
BBB	BBB	BBB	A	NR	BB
A	A	A	A	NR	BB
A	A	A	AA	NR	BBB
B	B	B	B	NR	NR
A	A	BBB	BBB	NR	NR
B	B	B	B	NR	NR
A	A	BBB	BBB	NR	NR
NR	BB	BB	NR		
NR	BB	BB	NR		
BB	BBB	NR	BB	BB	BB
BBB	A	NR	BBB	BBB	BBB
A	AA	NR	A	A	A
BBB	A	NR	BBB	BBB	BBB
A	AA	NR	A	A	A
A	A	A	A	NR	NR

	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Telecommunications	E.Eur	Ukraine
	NR	2	Telecommunications	E.Eur	Ukraine
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Technology	Asia	Japan
	NR	3	Health Care	Asia	Japan
	NR	3	Health Care	Asia	Japan
	NR	3	Health Care	Asia	Japan
B	BBB	3	Utilities	Asia	Japan
B	BBB	3	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
B	BBB	6	Utilities	Asia	Japan
B	BBB	6	Utilities	Asia	Japan
B	BBB	6	Utilities	Asia	Japan
B	BBB	3	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
NR	A	6	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	A	4	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
BB	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	A	4	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
BB	BBB	7	Financials	Europe	Spain
BBB	BBB	7	Financials	Europe	Spain
A	BBB	7	Financials	Europe	Spain
BBB	BBB	7	Financials	Europe	Spain
	NR		Financials	Europe	Spain
A	BBB	7	Financials	Europe	Spain
NR	BBB	3	Financials	Europe	Spain

A	A	DocAdj	Thin	Thin	Entity Tier	Thin
A	A	Entity Tier	Thin	Thin	Entity Tier	Thin
BB	BB					Thin
BB	BB					Thin
A	AA					
A	AA					
	AA					
	AA					
	AA		Thin	Thin	Thin	CcyGrp
	AA		Thin	Thin	Thin	DocAdj
	AA					
	AA		Thin	Thin	Thin	Entity Tier
	AA					
	AA		Thin	CcyGrp	Thin	
	AA					
	AA	Thin	Thin	Thin	Thin	Thin
	AA					
	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Entity Tier	CcyGrp
A	AA	Thin	Thin	Thin	Entity Tier	DocAdj
A	AA	Thin	Thin	Thin	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	Thin	Thin	DocAdj	Thin
BB	BBB	Thin	Thin	Thin	DocAdj	Thin
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Entity Tier	Thin	Thin			
Entity Tier	Thin	Thin			
Entity Tier	Thin	Thin			
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	Thin			
DocAdj	DocAdj	Thin			
Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
Entity Tier

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin

CAIXABUSDMM	29-Aug-08 CAIXAB
LPXAUDMR	29-Aug-08 LPX
LPXAUDXR	29-Aug-08 LPX
LPXCADMR	29-Aug-08 LPX
LPXEURCR	29-Aug-08 LPX
LPXEURMM	29-Aug-08 LPX
LPXEURMR	29-Aug-08 LPX
LPXEURXR	29-Aug-08 LPX
LPXHKDMR	29-Aug-08 LPX
LPXJPYMR	29-Aug-08 LPX
LPXJPYXR	29-Aug-08 LPX
LPXSGDMR	29-Aug-08 LPX
LPXTWDMR	29-Aug-08 LPX
LPXTWDXR	29-Aug-08 LPX
LPXUSDCR	29-Aug-08 LPX
LPXUSDMM	29-Aug-08 LPX
LPXUSDMR	29-Aug-08 LPX
LPXUSDXR	29-Aug-08 LPX
FRPTTCHFCR	29-Aug-08 FRPTT
FRPTTCHFMM	29-Aug-08 FRPTT
FRPTTEURCR	29-Aug-08 FRPTT
FRPTTEURMM	29-Aug-08 FRPTT
FRPTTUSDCR	29-Aug-08 FRPTT
FRPTTUSDMM	29-Aug-08 FRPTT
FRPTTUSDMR	29-Aug-08 FRPTT
LQIEURMR	29-Aug-08 LQI
LQIEURXR	29-Aug-08 LQI
LQIUSDCR	29-Aug-08 LQI
LQIUSDMR	29-Aug-08 LQI
LQIUSDXR	29-Aug-08 LQI
LHEURCR	29-Aug-08 LH
LHEURMM	29-Aug-08 LH
LHEURMR	29-Aug-08 LH
LHEURXR	29-Aug-08 LH
LHUSDCR	29-Aug-08 LH
LHUSDMM	29-Aug-08 LH
LHUSDMR	29-Aug-08 LH
LHUSDXR	29-Aug-08 LH
LHEURCR	29-Aug-08 LH
LHEURMM	29-Aug-08 LH
LHEURMR	29-Aug-08 LH
LHEURXR	29-Aug-08 LH
LHUSDCR	29-Aug-08 LH
LHUSDMM	29-Aug-08 LH
LHUSDMR	29-Aug-08 LH
LHUSDXR	29-Aug-08 LH
LBTSACHFCR	29-Aug-08 LBTSA
LBTSACHFMM	29-Aug-08 LBTSA
LBTSACHFMR	29-Aug-08 LBTSA
LBTSAEURCR	29-Aug-08 LBTSA
LBTSAEURMM	29-Aug-08 LBTSA
LBTSAUSDMR	29-Aug-08 LBTSA
LADBRK-GrpFinEURCR	29-Aug-08 LADBRK-GrpFin
LADBRK-GrpFinEURMM	29-Aug-08 LADBRK-GrpFin
LADBRK-GrpFinEURMR	29-Aug-08 LADBRK-GrpFin
LADBRK-GrpFinEURXR	29-Aug-08 LADBRK-GrpFin
LADBRK-GrpFinGBPMM	29-Aug-08 LADBRK-GrpFin
LADBRK-GrpFinGBPXR	29-Aug-08 LADBRK-GrpFin
LADBRK-GrpFinUSDCR	29-Aug-08 LADBRK-GrpFin
LADBRK-GrpFinUSDMM	29-Aug-08 LADBRK-GrpFin
LADBRK-GrpFinUSDMR	29-Aug-08 LADBRK-GrpFin
LADBRKAUDCR	29-Aug-08 LADBRK
LADBRKAUDMM	29-Aug-08 LADBRK
LADBRKAUDMR	29-Aug-08 LADBRK
LADBRKAUDXR	29-Aug-08 LADBRK
LADBRKCHFCR	29-Aug-08 LADBRK
LADBRKCHFMM	29-Aug-08 LADBRK
LADBRKCHFMR	29-Aug-08 LADBRK
LADBRKCHFXR	29-Aug-08 LADBRK
LADBRKEURCR	29-Aug-08 LADBRK
LADBRKEURMM	29-Aug-08 LADBRK
LADBRKEURMR	29-Aug-08 LADBRK
LADBRKEURXR	29-Aug-08 LADBRK
LADBRKGBPCR	29-Aug-08 LADBRK

La C de Aho y Pensiones de Barcelona	EG662D	SUBLT2	USD	MM	Composite
LA Pac Corp	59A97B	SNRFOR	AUD	MR	Composite
LA Pac Corp	59A97B	SNRFOR	AUD	XR	Composite
LA Pac Corp	59A97B	SNRFOR	CAD	MR	Composite
LA Pac Corp	59A97B	SNRFOR	EUR	CR	Composite
LA Pac Corp	59A97B	SNRFOR	EUR	MM	Composite
LA Pac Corp	59A97B	SNRFOR	EUR	MR	Composite
LA Pac Corp	59A97B	SNRFOR	EUR	XR	Composite
LA Pac Corp	59A97B	SNRFOR	HKD	MR	Composite
LA Pac Corp	59A97B	SNRFOR	JPY	MR	Composite
LA Pac Corp	59A97B	SNRFOR	JPY	XR	Composite
LA Pac Corp	59A97B	SNRFOR	SGD	MR	Composite
LA Pac Corp	59A97B	SNRFOR	TWD	MR	Composite
LA Pac Corp	59A97B	SNRFOR	TWD	XR	Composite
LA Pac Corp	59A97B	SNRFOR	USD	CR	Composite
LA Pac Corp	59A97B	SNRFOR	USD	MM	Composite
LA Pac Corp	59A97B	SNRFOR	USD	MR	Composite
LA Pac Corp	59A97B	SNRFOR	USD	XR	Composite
La Poste		SNRFOR	CHF	CR	Composite
La Poste		SNRFOR	CHF	MM	Composite
La Poste		SNRFOR	EUR	CR	Composite
La Poste		SNRFOR	EUR	MM	Composite
La Poste		SNRFOR	USD	CR	Composite
La Poste		SNRFOR	USD	MM	Composite
La Poste		SNRFOR	USD	MR	Composite
LA QUINTA Corp	5F45A3	SNRFOR	EUR	MR	Composite
LA QUINTA Corp	5F45A3	SNRFOR	EUR	XR	Composite
LA QUINTA Corp	5F45A3	SNRFOR	USD	CR	Composite
LA QUINTA Corp	5F45A3	SNRFOR	USD	MR	Composite
LA QUINTA Corp	5F45A3	SNRFOR	USD	XR	Composite
Lab Corp Amer Hldgs	5F594R	SNRFOR	EUR	CR	Composite
Lab Corp Amer Hldgs	5F594R	SNRFOR	EUR	MM	Composite
Lab Corp Amer Hldgs	5F594R	SNRFOR	EUR	MR	Composite
Lab Corp Amer Hldgs	5F594R	SNRFOR	EUR	XR	Composite
Lab Corp Amer Hldgs	5F594R	SNRFOR	USD	CR	Composite
Lab Corp Amer Hldgs	5F594R	SNRFOR	USD	MM	Composite
Lab Corp Amer Hldgs	5F594R	SNRFOR	USD	MR	Composite
Lab Corp Amer Hldgs	5F594R	SNRFOR	USD	XR	Composite
Lab Corp Amer Hldgs	5F594R	SUBLT2	EUR	CR	Composite
Lab Corp Amer Hldgs	5F594R	SUBLT2	EUR	MM	Composite
Lab Corp Amer Hldgs	5F594R	SUBLT2	EUR	MR	Composite
Lab Corp Amer Hldgs	5F594R	SUBLT2	EUR	XR	Composite
Lab Corp Amer Hldgs	5F594R	SUBLT2	USD	CR	Composite
Lab Corp Amer Hldgs	5F594R	SUBLT2	USD	MM	Composite
Lab Corp Amer Hldgs	5F594R	SUBLT2	USD	MR	Composite
Lab Corp Amer Hldgs	5F594R	SUBLT2	USD	XR	Composite
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	CHF	CR	Composite
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	CHF	MM	Composite
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	CHF	MR	Composite
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	EUR	CR	Composite
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	EUR	MM	Composite
LABORATOIRES SERONO SA	HO8AHL	SNRFOR	USD	MR	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	EUR	CR	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	EUR	MM	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	EUR	MR	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	EUR	XR	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	GBP	MM	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	GBP	XR	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	USD	CR	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	USD	MM	Composite
Ladbrokes Group Fin plc	GL869Z	SNRFOR	USD	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	AUD	CR	Composite
LADBROKES PLC	GL86AK	SNRFOR	AUD	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	AUD	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	AUD	XR	Composite
LADBROKES PLC	GL86AK	SNRFOR	CHF	CR	Composite
LADBROKES PLC	GL86AK	SNRFOR	CHF	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	CHF	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	CHF	XR	Composite
LADBROKES PLC	GL86AK	SNRFOR	EUR	CR	Composite
LADBROKES PLC	GL86AK	SNRFOR	EUR	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	EUR	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	EUR	XR	Composite
LADBROKES PLC	GL86AK	SNRFOR	GBP	CR	Composite

1.98%	1.87%	2.55%	3.14%	3.47%	3.80%	3.48%	3.57%	4.33%
5.05%	5.99%	6.11%	6.02%	5.96%	5.95%	5.63%	5.33%	5.38%
5.05%	5.99%	6.11%	6.02%	5.96%	5.95%	5.63%	5.33%	5.38%
5.05%	6.33%	6.18%	6.08%	6.05%	5.97%	5.66%	5.37%	5.41%
5.05%	6.40%	6.50%	6.41%	6.37%	6.29%	5.96%	5.64%	5.70%
5.05%	6.15%	6.24%	6.16%	6.11%	6.04%	5.72%	5.42%	5.47%
5.05%	6.33%	6.18%	6.08%	6.05%	5.97%	5.66%	5.37%	5.41%
5.05%	6.10%	5.94%	5.89%	5.85%	5.79%	5.45%	5.15%	5.22%
5.05%	6.33%	6.18%	6.08%	6.05%	5.97%	5.66%	5.37%	5.41%
5.05%	5.99%	6.11%	6.02%	5.96%	5.95%	5.63%	5.33%	5.38%
5.05%	5.99%	6.11%	6.02%	5.96%	5.95%	5.63%	5.33%	5.38%
5.05%	6.33%	6.18%	6.08%	6.05%	5.97%	5.66%	5.37%	5.41%
5.05%	6.33%	6.18%	6.08%	6.05%	5.97%	5.66%	5.37%	5.41%
5.05%	6.10%	5.94%	5.89%	5.85%	5.79%	5.45%	5.15%	5.22%
5.05%	6.40%	6.50%	6.41%	6.37%	6.29%	5.96%	5.64%	5.70%
5.05%	6.15%	6.24%	6.16%	6.11%	6.04%	5.72%	5.42%	5.47%
5.05%	6.33%	6.18%	6.08%	6.05%	5.97%	5.66%	5.37%	5.41%
5.05%	6.10%	5.94%	5.89%	5.85%	5.79%	5.45%	5.15%	5.22%

0.16%	0.20%	0.38%	0.54%	0.70%	0.81%	0.91%	0.96%	0.97%
0.17%	0.21%	0.40%	0.56%	0.74%	0.86%	0.96%	0.96%	0.97%
0.16%	0.20%	0.38%	0.54%	0.70%	0.81%	0.91%	0.96%	0.97%
0.16%	0.19%	0.37%	0.52%	0.67%	0.78%	0.88%	0.96%	0.97%
0.45%	0.70%	0.98%	1.03%	1.19%	1.22%	1.35%	1.51%	1.53%
0.43%	0.67%	0.94%	0.98%	1.15%	1.17%	1.29%	1.45%	1.53%
0.42%	0.67%	0.93%	0.97%	1.13%	1.16%	1.28%	1.43%	1.53%
0.45%	0.70%	0.98%	1.03%	1.19%	1.22%	1.35%	1.51%	1.53%
0.42%	0.67%	0.93%	0.97%	1.13%	1.16%	1.28%	1.43%	1.53%
	0.74%	0.72%	1.08%	0.93%		1.57%	1.70%	
	0.74%	0.72%	1.08%	0.93%		1.57%	1.70%	
	0.74%	0.72%	1.08%	0.93%		1.57%	1.70%	
	0.74%	0.72%	1.08%	0.93%		1.57%	1.70%	
	0.24%	0.30%	0.35%	0.39%	0.43%	0.49%	0.53%	
	0.24%	0.30%	0.35%	0.39%	0.43%	0.49%	0.53%	
	0.24%	0.30%	0.35%	0.39%	0.43%	0.49%	0.53%	
	0.24%	0.30%	0.35%	0.39%	0.43%	0.49%	0.53%	
	0.24%	0.30%	0.35%	0.39%	0.43%	0.49%	0.53%	
	1.50%	1.91%	2.35%	2.64%	2.91%	2.98%	3.05%	
	1.50%	1.91%	2.35%	2.64%	2.91%	2.98%	3.05%	
	1.50%	1.91%	2.35%	2.64%	2.91%	2.98%	3.05%	
1.40%	1.66%	2.08%	2.44%	2.77%	3.04%	3.17%	3.28%	3.24%
1.40%	1.59%	1.98%	2.33%	2.65%	2.92%	3.05%	3.15%	3.24%
1.45%	1.62%	2.02%	2.44%	2.74%	3.06%	3.17%	3.19%	3.40%
1.38%	1.53%	1.96%	2.35%	2.64%	2.91%	3.01%	3.06%	3.19%
1.45%	1.62%	2.02%	2.44%	2.74%	3.06%	3.17%	3.19%	3.40%
1.38%	1.53%	1.96%	2.35%	2.64%	2.91%	3.01%	3.06%	3.19%
1.37%	1.52%	1.94%	2.32%	2.61%	2.88%	2.98%	3.08%	3.16%
1.45%	1.62%	2.02%	2.44%	2.74%	3.06%	3.17%	3.19%	3.40%

4.33%	4.33%	20% NR	NR	A	A
5.40%	5.66%	40% NR	BBB	BBB	BBB
5.40%	5.66%	40% NR	BBB	BBB	BBB
5.50%	5.48%	40% NR	A	AA	AA
5.74%	6.05%	40% NR	A	A	A
5.51%	5.53%	40% NR	A	A	A
5.50%	5.48%	40% NR	A	AA	AA
5.25%	5.54%	40% NR	A	A	A
5.50%	5.48%	40% NR	A	AA	AA
5.40%	5.66%	40% NR	BBB	BBB	BBB
5.40%	5.66%	40% NR	BBB	BBB	BBB
5.50%	5.48%	40% NR	A	AA	AA
5.50%	5.48%	40% NR	A	AA	AA
5.25%	5.54%	40% NR	A	A	A
5.74%	6.05%	40% NR	A	A	A
5.51%	5.53%	40% NR	A	A	A
5.50%	5.48%	40% NR	A	AA	AA
5.25%	5.54%	40% NR	A	A	A
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.04%	1.02%	40% BB	BB	BB	BB
		40%			
1.04%	1.07%	40% BB	BB	BB	BB
1.04%	1.02%	40% BB	BB	BB	BB
1.04%	0.98%	40% BBB	BBB	BBB	BBB
1.48%	1.41%	40% BB	BB	BBB	BB
1.48%	1.41%	40% BB	BB	BBB	BB
1.48%	1.41%	40% BBB	BBB	A	BBB
		40%			
1.48%	1.41%	40% BB	BB	BBB	BB
		40%			
1.48%	1.41%	40% BBB	BBB	A	BBB
		40%			
		40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
	3.01%	40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
	3.01%	40%	NR	NR	NR
	3.01%	40%	NR	NR	NR
		40%			
3.33%	3.33%	40% BBB	BBB	BBB	BBB
3.19%	3.20%	40% BBB	A	A	A
		40%			
		40%			
3.28%	3.29%	40% A	AA	AA	AA
3.15%	3.16%	40% AA	AAA	AAA	AA
		40%			
		40%			
3.28%	3.29%	40% A	AA	AA	AA
3.15%	3.16%	40% AA	AAA	AAA	AA
3.11%	3.18%	40% A	AA	AA	A
		40%			
3.28%	3.29%	40% A	AA	AA	AA

A	A	A	A	NR	NR
BBB	B	A	BBB	BB	BB
BBB	B	A	BBB	BB	BB
A	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
A	A	AA	A	BBB	BBB
A	AA	AAA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AAA	AA	A	A
BBB	B	A	BBB	BB	BB
BBB	B	A	BBB	BB	BB
A	AA	AAA	AA	A	A
A	AA	AAA	AA	A	A
A	A	A	A	BBB	BBB
A	A	AA	A	BBB	BBB
A	A	AA	A	BBB	BBB
A	AA	AAA	AA	A	A
A	A	A	A	BBB	BBB

BB	BBB	BB	NR	NR	NR
BB	BBB	BB	NR	NR	NR
BB	BBB	BB	NR	NR	NR
BBB	A	BBB	NR	NR	NR
B	BB	BB	BB	NR	NR
B	BB	BB	BB	NR	NR
BB	BBB	BBB	BBB	NR	NR
B	BB	BB	BB	NR	NR
BB	BBB	BBB	BBB	NR	NR
NR		NR	NR		
NR		NR	NR		
NR		NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	A
AA	AA	AA	A	A	BBB
AAA	AAA	AAA	AA	A	BBB
AA	AA	AA	A	A	BBB
AAA	AAA	AAA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	A	A	BBB

NR	BBB	3	Financials	Europe	Spain
BB	AA	9	Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
A	BBB	7	Industrials	N.Amer	United States
BBB	AA	7	Industrials	N.Amer	United States
BBB	AA	7	Industrials	N.Amer	United States
A	BBB	7	Industrials	N.Amer	United States
BBB	A	3	Industrials	N.Amer	United States
A	BBB	7	Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
A	BBB	7	Industrials	N.Amer	United States
A	BBB	7	Industrials	N.Amer	United States
BBB	A	3	Industrials	N.Amer	United States
BBB	AA	7	Industrials	N.Amer	United States
BBB	AA	7	Industrials	N.Amer	United States
A	BBB	7	Industrials	N.Amer	United States
BBB	A	3	Industrials	N.Amer	United States
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
BBB	BBB	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	BBB	4	Consumer Services	N.Amer	United States
BBB	BBB	4	Consumer Services	N.Amer	United States
A	BBB	4	Consumer Services	N.Amer	United States
NR	BBB	6	Health Care	N.Amer	United States
NR	BBB	6	Health Care	N.Amer	United States
NR	BBB	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR		Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR		Consumer Services	Europe	United Kingdom
NR	NR	2	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	NR	2	Consumer Services	Europe	United Kingdom
NR	NR	2	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BBB	A	3	Consumer Services	Europe	United Kingdom
A	A	3	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	7	Consumer Services	Europe	United Kingdom
A	AA	14	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	7	Consumer Services	Europe	United Kingdom
A	AA	14	Consumer Services	Europe	United Kingdom
A	AA	14	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	7	Consumer Services	Europe	United Kingdom

AA	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA						
AA						
AA						
AA						
AA						
AA						
AA						
CCC	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	A					
CCC	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BB	BB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BB	BB					
BB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	Thin	Thin	Thin	DocAdj
DocAdj	DocAdj	Thin	Thin	Thin	DocAdj
DocAdj	DocAdj	Thin	Thin	Thin	DocAdj
CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
	Thin	Thin			
	Thin	Thin			
	Thin	Thin			
	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp

Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

LADBRKGBPMM	29-Aug-08 LADBRK
LADBRKGBPMR	29-Aug-08 LADBRK
LADBRKHKDMM	29-Aug-08 LADBRK
LADBRKJPYCR	29-Aug-08 LADBRK
LADBRKJPYMM	29-Aug-08 LADBRK
LADBRKJPYMR	29-Aug-08 LADBRK
LADBRKNZDMR	29-Aug-08 LADBRK
LADBRKNZDXR	29-Aug-08 LADBRK
LADBRKSEKMM	29-Aug-08 LADBRK
LADBRKSGDMM	29-Aug-08 LADBRK
LADBRKSGDMR	29-Aug-08 LADBRK
LADBRKUSDCR	29-Aug-08 LADBRK
LADBRKUSDMM	29-Aug-08 LADBRK
LADBRKUSDMR	29-Aug-08 LADBRK
LADBRKUSDXR	29-Aug-08 LADBRK
LAFCPAUDCR	29-Aug-08 LAFCP
LAFCPAUDMM	29-Aug-08 LAFCP
LAFCPAUDMR	29-Aug-08 LAFCP
LAFCPCADMM	29-Aug-08 LAFCP
LAFCPCHFCR	29-Aug-08 LAFCP
LAFCPCHFMM	29-Aug-08 LAFCP
LAFCPEURCR	29-Aug-08 LAFCP
LAFCPEURMM	29-Aug-08 LAFCP
LAFCPEURMR	29-Aug-08 LAFCP
LAFCPEURXR	29-Aug-08 LAFCP
LAFCPGBPCR	29-Aug-08 LAFCP
LAFCPGBPMM	29-Aug-08 LAFCP
LAFCPHKDMM	29-Aug-08 LAFCP
LAFCPJPYCR	29-Aug-08 LAFCP
LAFCPJPYMM	29-Aug-08 LAFCP
LAFCPSEKMM	29-Aug-08 LAFCP
LAFCPSGDMM	29-Aug-08 LAFCP
LAFCPUSDCR	29-Aug-08 LAFCP
LAFCPUSDMM	29-Aug-08 LAFCP
LAFCPUSDMR	29-Aug-08 LAFCP
LAFCPUSDXR	29-Aug-08 LAFCP
LAFCP-LCUKEURCR	29-Aug-08 LAFCP-LCUK
LAFCP-LCUKEURMM	29-Aug-08 LAFCP-LCUK
LAFCP-LCUKEURMR	29-Aug-08 LAFCP-LCUK
LAFCP-LCUKGBPCR	29-Aug-08 LAFCP-LCUK
LAFCP-LCUKGBPMM	29-Aug-08 LAFCP-LCUK
LAFCP-LCUKUSDCR	29-Aug-08 LAFCP-LCUK
LAFCP-LCUKUSDMM	29-Aug-08 LAFCP-LCUK
LAGARDEURCR	29-Aug-08 LAGARD
LAGARDEURMM	29-Aug-08 LAGARD
LAGARDEURMR	29-Aug-08 LAGARD
LAGARDUSDCR	29-Aug-08 LAGARD
LAGARDUSDMM	29-Aug-08 LAGARD
LAGARDUSDMR	29-Aug-08 LAGARD
LAMRUSDCR	29-Aug-08 LAMR
LAMRUSDXR	29-Aug-08 LAMR
LBWAUDCR	29-Aug-08 LBW
LBWAUDMM	29-Aug-08 LBW
LBWEURCR	29-Aug-08 LBW
LBWEURMM	29-Aug-08 LBW
LBWEURMR	29-Aug-08 LBW
LBWGBPMM	29-Aug-08 LBW
LBWJPYCR	29-Aug-08 LBW
LBWJPYMM	29-Aug-08 LBW
LBWNZDCR	29-Aug-08 LBW
LBWNZDMM	29-Aug-08 LBW
LBWPLNCR	29-Aug-08 LBW
LBWPLNMM	29-Aug-08 LBW
LBWUSDCR	29-Aug-08 LBW
LBWUSDMM	29-Aug-08 LBW
LBWUSDMR	29-Aug-08 LBW
LBWEURCR	29-Aug-08 LBW
LBWEURMM	29-Aug-08 LBW
LBWUSDCR	29-Aug-08 LBW
LBWUSDMM	29-Aug-08 LBW
LBWUSDMR	29-Aug-08 LBW
LBBGAGEURCR	29-Aug-08 LBBGAG
LBBGAGEURMM	29-Aug-08 LBBGAG
LBBGAGEURMR	29-Aug-08 LBBGAG

LADBROKES PLC	GL86AK	SNRFOR	GBP	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	GBP	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	HKD	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	JPY	CR	Composite
LADBROKES PLC	GL86AK	SNRFOR	JPY	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	JPY	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	NZD	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	NZD	XR	Composite
LADBROKES PLC	GL86AK	SNRFOR	SEK	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	SGD	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	SGD	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	USD	CR	Composite
LADBROKES PLC	GL86AK	SNRFOR	USD	MM	Composite
LADBROKES PLC	GL86AK	SNRFOR	USD	MR	Composite
LADBROKES PLC	GL86AK	SNRFOR	USD	XR	Composite
Lafarge	555DE7	SNRFOR	AUD	CR	Composite
Lafarge	555DE7	SNRFOR	AUD	MM	Composite
Lafarge	555DE7	SNRFOR	AUD	MR	Composite
Lafarge	555DE7	SNRFOR	CAD	MM	Composite
Lafarge	555DE7	SNRFOR	CHF	CR	Composite
Lafarge	555DE7	SNRFOR	CHF	MM	Composite
Lafarge	555DE7	SNRFOR	EUR	CR	Composite
Lafarge	555DE7	SNRFOR	EUR	MM	Composite
Lafarge	555DE7	SNRFOR	EUR	MR	Composite
Lafarge	555DE7	SNRFOR	EUR	XR	Composite
Lafarge	555DE7	SNRFOR	GBP	CR	Composite
Lafarge	555DE7	SNRFOR	GBP	MM	Composite
Lafarge	555DE7	SNRFOR	HKD	MM	Composite
Lafarge	555DE7	SNRFOR	JPY	CR	Composite
Lafarge	555DE7	SNRFOR	JPY	MM	Composite
Lafarge	555DE7	SNRFOR	SEK	MM	Composite
Lafarge	555DE7	SNRFOR	SGD	MM	Composite
Lafarge	555DE7	SNRFOR	USD	CR	Composite
Lafarge	555DE7	SNRFOR	USD	MM	Composite
Lafarge	555DE7	SNRFOR	USD	MR	Composite
Lafarge	555DE7	SNRFOR	USD	XR	Composite
Lafarge Cem UK PLC	GL877I	SNRFOR	EUR	CR	Composite
Lafarge Cem UK PLC	GL877I	SNRFOR	EUR	MM	Composite
Lafarge Cem UK PLC	GL877I	SNRFOR	EUR	MR	Composite
Lafarge Cem UK PLC	GL877I	SNRFOR	GBP	CR	Composite
Lafarge Cem UK PLC	GL877I	SNRFOR	GBP	MM	Composite
Lafarge Cem UK PLC	GL877I	SNRFOR	USD	CR	Composite
Lafarge Cem UK PLC	GL877I	SNRFOR	USD	MM	Composite
Lagardere Societes	FL67DS	SNRFOR	EUR	CR	Composite
Lagardere Societes	FL67DS	SNRFOR	EUR	MM	Composite
Lagardere Societes	FL67DS	SNRFOR	EUR	MR	Composite
Lagardere Societes	FL67DS	SNRFOR	USD	CR	Composite
Lagardere Societes	FL67DS	SNRFOR	USD	MM	Composite
Lagardere Societes	FL67DS	SNRFOR	USD	MR	Composite
Lamar Advertising Co	563A96	SNRFOR	USD	CR	Composite
Lamar Advertising Co	563A96	SNRFOR	USD	XR	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	AUD	CR	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	AUD	MM	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	EUR	CR	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	EUR	MM	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	EUR	MR	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	GBP	MM	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	JPY	CR	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	JPY	MM	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	NZD	CR	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	NZD	MM	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	PLN	CR	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	PLN	MM	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	USD	CR	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	USD	MM	Composite
Landbk Baden Wuertbg	565CGE	SNRFOR	USD	MR	Composite
Landbk Baden Wuertbg	565CGE	SUBLT2	EUR	CR	Composite
Landbk Baden Wuertbg	565CGE	SUBLT2	EUR	MM	Composite
Landbk Baden Wuertbg	565CGE	SUBLT2	USD	CR	Composite
Landbk Baden Wuertbg	565CGE	SUBLT2	USD	MM	Composite
Landbk Baden Wuertbg	565CGE	SUBLT2	USD	MR	Composite
Landbk Berlin AG	DK933H	SNRFOR	EUR	CR	Composite
Landbk Berlin AG	DK933H	SNRFOR	EUR	MM	Composite
Landbk Berlin AG	DK933H	SNRFOR	EUR	MR	Composite

1.38%	1.53%	1.96%	2.35%	2.64%	2.91%	3.01%	3.06%	3.19%
1.38%	1.53%	1.96%	2.35%	2.64%	2.91%	3.01%	3.06%	3.19%
1.54%	1.64%	2.08%	2.50%	2.79%	3.07%	3.18%	3.28%	3.24%
1.48%	1.56%	1.99%	2.39%	2.67%	2.94%	3.05%	3.15%	3.24%

1.38%	1.53%	1.96%	2.35%	2.64%	2.91%	3.01%	3.06%	3.19%
1.45%	1.62%	2.02%	2.44%	2.74%	3.06%	3.17%	3.19%	3.40%
1.38%	1.53%	1.96%	2.35%	2.64%	2.91%	3.01%	3.06%	3.19%
1.37%	1.52%	1.94%	2.32%	2.61%	2.88%	2.98%	3.08%	3.16%
1.32%	1.46%	1.87%	2.24%	2.51%	2.78%	2.87%	2.96%	3.04%
0.94%	1.08%	1.43%	1.74%	1.93%	2.12%	2.16%	2.22%	2.29%
0.94%	1.08%	1.43%	1.74%	1.93%	2.12%	2.16%	2.22%	2.29%
0.93%	1.07%	1.43%	1.74%	1.93%	2.11%	2.16%	2.21%	2.28%
0.97%	1.10%	1.47%	1.80%	1.95%	2.16%	2.22%	2.28%	2.36%
0.93%	1.07%	1.43%	1.74%	1.93%	2.11%	2.16%	2.21%	2.28%
0.97%	1.10%	1.47%	1.80%	1.95%	2.16%	2.22%	2.28%	2.36%
0.93%	1.07%	1.43%	1.74%	1.93%	2.11%	2.16%	2.21%	2.28%
0.92%	1.06%	1.41%	1.72%	1.90%	2.09%	2.13%	2.19%	2.24%
0.89%	1.02%	1.36%	1.65%	1.83%	2.01%	2.05%	2.11%	2.16%
0.97%	1.10%	1.47%	1.80%	1.95%	2.16%	2.22%	2.28%	2.36%
0.93%	1.07%	1.43%	1.74%	1.93%	2.11%	2.16%	2.21%	2.28%
0.94%	1.08%	1.43%	1.74%	1.93%	2.12%	2.16%	2.22%	2.29%
0.94%	1.08%	1.43%	1.74%	1.93%	2.12%	2.16%	2.22%	2.29%
0.93%	1.07%	1.43%	1.74%	1.93%	2.11%	2.16%	2.21%	2.28%
0.93%	1.07%	1.43%	1.74%	1.93%	2.11%	2.16%	2.21%	2.28%
0.97%	1.10%	1.47%	1.80%	1.95%	2.16%	2.22%	2.28%	2.36%
0.93%	1.07%	1.43%	1.74%	1.93%	2.11%	2.16%	2.21%	2.28%
0.92%	1.06%	1.41%	1.72%	1.90%	2.09%	2.13%	2.19%	2.24%
0.89%	1.02%	1.36%	1.65%	1.83%	2.01%	2.05%	2.11%	2.16%

0.76%	0.82%	1.04%	1.41%	1.58%	1.75%	1.90%	1.85%	1.71%
0.73%	0.78%	1.00%	1.36%	1.58%	1.68%	1.82%	1.75%	1.71%
0.72%	0.78%	0.99%	1.34%	1.58%	1.66%	1.80%	1.76%	1.71%
0.76%	0.82%	1.04%	1.41%	1.58%	1.75%	1.90%	1.85%	1.71%
0.73%	0.78%	1.00%	1.36%	1.58%	1.68%	1.82%	1.75%	1.71%
0.72%	0.78%	0.99%	1.34%	1.58%	1.66%	1.80%	1.76%	1.71%
					1.91%			
0.29%	0.32%	0.48%	0.60%	0.68%	0.75%	0.76%	0.76%	0.73%
0.29%	0.32%	0.48%	0.60%	0.68%	0.75%	0.76%	0.76%	0.73%
0.30%	0.33%	0.50%	0.62%	0.71%	0.78%	0.79%	0.79%	0.73%
0.29%	0.32%	0.47%	0.60%	0.68%	0.75%	0.76%	0.76%	0.73%
0.29%	0.31%	0.47%	0.59%	0.67%	0.74%	0.75%	0.75%	0.73%
0.29%	0.32%	0.47%	0.60%	0.68%	0.75%	0.76%	0.76%	0.73%
0.29%	0.32%	0.48%	0.60%	0.68%	0.75%	0.76%	0.76%	0.73%
0.30%	0.33%	0.50%	0.62%	0.71%	0.78%	0.79%	0.79%	0.73%
0.29%	0.32%	0.47%	0.60%	0.68%	0.75%	0.76%	0.76%	0.73%
0.30%	0.33%	0.50%	0.62%	0.71%	0.78%	0.79%	0.79%	0.73%
0.29%	0.32%	0.47%	0.60%	0.68%	0.75%	0.76%	0.76%	0.73%
0.30%	0.33%	0.50%	0.62%	0.71%	0.78%	0.79%	0.79%	0.73%
0.29%	0.32%	0.47%	0.60%	0.68%	0.75%	0.76%	0.76%	0.73%
0.29%	0.31%	0.47%	0.59%	0.67%	0.74%	0.75%	0.75%	0.73%
	0.73%	0.93%	1.11%	1.23%	1.37%	1.31%	1.31%	
	0.73%	0.93%	1.11%	1.23%	1.30%	1.31%	1.31%	

0.38%	0.37%	0.48%	0.61%	0.71%	0.76%	0.73%	0.81%
0.38%	0.37%	0.46%	0.58%	0.71%	0.73%	0.70%	0.77%
0.38%	0.37%	0.46%	0.58%	0.71%	0.72%	0.69%	0.77%

3.15%	3.16%	40% AA	AAA	AAA	AA
		40%			
3.15%	3.16%	40% AA	AAA	AAA	AA
3.34%	3.24%	40% BBB	BBB	BBB	BBB
3.21%	3.24%	40% BBB	A	A	A
		40%			
		40%			
		40%			
		40%			
3.15%	3.16%	40% AA	AAA	AAA	AA
		40%			
3.28%	3.29%	40% A	AA	AA	AA
3.15%	3.16%	40% AA	AAA	AAA	AA
3.11%	3.18%	40% A	AA	AA	A
3.00%	3.07%	40% A	AA	AA	A
2.35%	2.38%	40% BB	BBB	BBB	A
2.35%	2.38%	40% BB	BBB	BBB	A
		40%			
2.36%	2.39%	40% A	AA	AA	AAA
2.45%	2.47%	40% BBB	A	A	A
2.36%	2.39%	40% A	AA	AA	AAA
2.45%	2.47%	40% BBB	A	A	A
2.36%	2.39%	40% A	AA	AA	AAA
2.33%	2.35%	40% BBB	A	A	AA
2.24%	2.26%	40% BBB	A	A	AA
2.45%	2.47%	40% BBB	A	A	A
2.36%	2.39%	40% A	AA	AA	AAA
		40%			
2.35%	2.38%	40% BB	BBB	BBB	A
2.35%	2.38%	40% BB	BBB	BBB	A
2.36%	2.39%	40% A	AA	AA	AAA
2.36%	2.39%	40% A	AA	AA	AAA
2.45%	2.47%	40% BBB	A	A	A
2.36%	2.39%	40% A	AA	AA	AAA
2.33%	2.35%	40% BBB	A	A	AA
2.24%	2.26%	40% BBB	A	A	AA
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.60%	1.71%	40% BBB	BBB	BBB	BBB
1.60%	1.71%	40% A	A	A	A
1.60%	1.71%	40% BBB	BBB	BBB	BBB
1.60%	1.71%	40% BBB	BBB	BBB	BBB
1.60%	1.71%	40% A	A	A	A
1.60%	1.71%	40% BBB	BBB	BBB	BBB
		45%			
		45%			
0.73%		40% BB	BB	BBB	BBB
0.73%		40% BB	BB	BBB	BBB
0.77%		40% BBB	BBB	A	A
0.73%		40% A	A	AA	AA
0.73%		40% BBB	BBB	A	A
0.73%		40% A	A	AA	AA
		40%			
0.73%		40% BB	BB	BBB	BBB
0.77%		40% BBB	BBB	A	A
0.73%		40% A	A	AA	AA
0.77%		40% BBB	BBB	A	A
0.73%		40% A	A	AA	AA
0.77%		40% BBB	BBB	A	A
0.73%		40% A	A	AA	AA
0.73%		40% BBB	BBB	A	A
		22.50%	NR	NR	NR
		22.50%	NR	NR	NR
		22.50%			
		22.50%			
		22.50%			
		40% NR	NR	BBB	BBB
		40% NR	NR	A	A
		40% NR	NR	BBB	BBB

AAA	AAA	AAA	AA	A	BBB
AAA	AAA	AAA	AA	A	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	A
AAA	AAA	AAA	AA	A	BBB
AA	AA	AA	A	A	BBB
AAA	AAA	AAA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
BBB	BBB	A	A	BB	BB
BBB	BBB	A	A	BB	BB
AA	AA	AAA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
A	A	AA	AA	BBB	BBB
A	A	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
BBB	BBB	A	A	BB	BB
BBB	BBB	A	A	BB	BB
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
A	A	AA	AA	BBB	BBB
A	A	AA	AA	BBB	BBB
NR	BBB	A	BBB	NR	NR
NR	A	AA	A	NR	NR
NR	BBB	A	BBB	NR	NR
NR	BBB	A	BBB	NR	NR
NR	A	AA	A	NR	NR
NR	BBB	A	BBB	NR	NR
	NR				
BBB	BBB	BBB	BB	NR	CCC
BBB	BBB	BBB	BB	NR	CCC
A	A	A	BBB	NR	B
AA	AA	AA	A	NR	BB
A	A	A	BBB	NR	B
AA	AA	AA	A	NR	BB
BBB	BBB	BBB	BB	NR	CCC
A	A	A	BBB	NR	B
AA	AA	AA	A	NR	BB
A	A	A	BBB	NR	B
AA	AA	AA	A	NR	BB
A	A	A	BBB	NR	B
AA	AA	AA	A	NR	BB
A	A	A	BBB	NR	B
NR	BB	NR	NR		
NR	BBB	NR	NR		
NR	BBB	BB	B		
NR	A	BBB	BB		
NR	BBB	BB	B		

A	AA	14	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	14	Consumer Services	Europe	United Kingdom
BBB	A	4	Consumer Services	Europe	United Kingdom
BBB	A	4	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	14	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	7	Consumer Services	Europe	United Kingdom
A	AA	14	Consumer Services	Europe	United Kingdom
A	AA	14	Consumer Services	Europe	United Kingdom
A	AA	14	Consumer Services	Europe	United Kingdom
BB	AA	11	Industrials	Europe	France
BB	AA	11	Industrials	Europe	France
	NR		Industrials	Europe	France
A	AA	11	Industrials	Europe	France
BBB	A	4	Industrials	Europe	France
A	AA	11	Industrials	Europe	France
BBB	A	4	Industrials	Europe	France
A	AA	11	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BBB	A	4	Industrials	Europe	France
A	AA	11	Industrials	Europe	France
	NR		Industrials	Europe	France
BB	AA	11	Industrials	Europe	France
BB	AA	11	Industrials	Europe	France
A	AA	11	Industrials	Europe	France
A	AA	11	Industrials	Europe	France
BBB	A	4	Industrials	Europe	France
A	AA	11	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
NR	A	5	Consumer Services	Europe	France
NR	A	5	Consumer Services	Europe	France
NR	A	5	Consumer Services	Europe	France
NR	A	5	Consumer Services	Europe	France
NR	A	5	Consumer Services	Europe	France
NR	A	5	Consumer Services	Europe	France
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	A	7	Financials	Europe	Germany
	NR	3	Financials	Europe	Germany
	NR	3	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	BBB	3	Financials	Europe	Germany
	BBB	3	Financials	Europe	Germany
	BBB	3	Financials	Europe	Germany

BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	Thin
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	Thin
B	BBB					
B	BBB					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA					
AAA	AA					
AAA	AA					
A	AA	Thin	Thin	DocAdj	DocAdj	Thin
A	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
A	AA	Thin	Thin	DocAdj	DocAdj	Thin

CcyGrp CcyGrp CcyGrp DocAdj DocAdj CcyGrp

CcyGrp CcyGrp CcyGrp DocAdj DocAdj CcyGrp
DocAdj DocAdj DocAdj Entity Tier DocAdj Entity Tier
CcyGrp CcyGrp CcyGrp Entity Tier CcyGrp Entity Tier

CcyGrp CcyGrp CcyGrp DocAdj DocAdj CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

DocAdj DocAdj DocAdj Thin Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin
DocAdj DocAdj DocAdj Thin Thin Thin
DocAdj DocAdj DocAdj Thin Thin Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin
DocAdj DocAdj DocAdj Thin Thin Thin

Thin
Entity Tier Entity Tier Entity Tier Thin Entity Tier
Entity Tier Entity Tier Entity Tier Thin Entity Tier
DocAdj DocAdj DocAdj Thin DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp

Entity Tier Entity Tier Entity Tier Thin Entity Tier
DocAdj DocAdj DocAdj Thin DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj
CcyGrp CcyGrp CcyGrp Thin CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj
DocAdj Thin Thin
CcyGrp Thin Thin

DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj

CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier

LBBGAGUSDCR	29-Aug-08 LBBGAG
LBBGAGUSDMM	29-Aug-08 LBBGAG
LBBGAGUSDMR	29-Aug-08 LBBGAG
LBHAGCHFCR	29-Aug-08 LBHAG
LBHAGCHFMM	29-Aug-08 LBHAG
LBHAGEURCR	29-Aug-08 LBHAG
LBHAGEURMM	29-Aug-08 LBHAG
LBHAGEURMR	29-Aug-08 LBHAG
LBHAGGBPCR	29-Aug-08 LBHAG
LBHAGUSDCR	29-Aug-08 LBHAG
LBHAGUSDMM	29-Aug-08 LBHAG
LBHAGUSDMR	29-Aug-08 LBHAG
LBHAGEURCR	29-Aug-08 LBHAG
LBHAGEURMM	29-Aug-08 LBHAG
LBHAGGBPCR	29-Aug-08 LBHAG
LBHAGGBPMM	29-Aug-08 LBHAG
LBHAGUSDCR	29-Aug-08 LBHAG
LBHAGUSDMM	29-Aug-08 LBHAG
HESLANAUDMM	29-Aug-08 HESLAN
HESLANEURCR	29-Aug-08 HESLAN
HESLANEURMM	29-Aug-08 HESLAN
HESLANEURMR	29-Aug-08 HESLAN
HESLANGBPCR	29-Aug-08 HESLAN
HESLANGBPMM	29-Aug-08 HESLAN
HESLANUSDCR	29-Aug-08 HESLAN
HESLANUSDMM	29-Aug-08 HESLAN
HESLANUSDMR	29-Aug-08 HESLAN
HESLANEURCR	29-Aug-08 HESLAN
HESLANEURMM	29-Aug-08 HESLAN
HESLANUSDCR	29-Aug-08 HESLAN
HESLANUSDMM	29-Aug-08 HESLAN
LBSGIREURCR	29-Aug-08 LBSGIR
LBSGIREURMM	29-Aug-08 LBSGIR
LBW-LbagEURCR	29-Aug-08 LBW-Lbag
LBW-LbagEURMM	29-Aug-08 LBW-Lbag
LBW-LbagUSDCR	29-Aug-08 LBW-Lbag
LBW-LbagUSDMM	29-Aug-08 LBW-Lbag
LANISLAUDMM	29-Aug-08 LANISL
LANISLCADMM	29-Aug-08 LANISL
LANISLEURCR	29-Aug-08 LANISL
LANISLEURMM	29-Aug-08 LANISL
LANISLEURMR	29-Aug-08 LANISL
LANISLEURXR	29-Aug-08 LANISL
LANISLGBPCR	29-Aug-08 LANISL
LANISLGBPMM	29-Aug-08 LANISL
LANISLHKDMM	29-Aug-08 LANISL
LANISLJPYMM	29-Aug-08 LANISL
LANISLSGDMM	29-Aug-08 LANISL
LANISLTWDMM	29-Aug-08 LANISL
LANISLUSDCR	29-Aug-08 LANISL
LANISLUSDMM	29-Aug-08 LANISL
LANISLUSDMR	29-Aug-08 LANISL
LANISLUSDXR	29-Aug-08 LANISL
LANISLAUDMM	29-Aug-08 LANISL
LANISLEURCR	29-Aug-08 LANISL
LANISLEURMM	29-Aug-08 LANISL
LANISLEURXR	29-Aug-08 LANISL
LANISLGBPMM	29-Aug-08 LANISL
LANISLHKDMM	29-Aug-08 LANISL
LANISLJPYMM	29-Aug-08 LANISL
LANISLSGDMM	29-Aug-08 LANISL
LANISLUSDCR	29-Aug-08 LANISL
LANISLUSDMM	29-Aug-08 LANISL
RENTENAUDCR	29-Aug-08 RENTEN
RENTENAUDMM	29-Aug-08 RENTEN
RENTENAUDMR	29-Aug-08 RENTEN
RENTENDKKCR	29-Aug-08 RENTEN
RENTENEURCR	29-Aug-08 RENTEN
RENTENEURMM	29-Aug-08 RENTEN
RENTENEURXR	29-Aug-08 RENTEN
RENTENGBPCR	29-Aug-08 RENTEN
RENTENHUFCR	29-Aug-08 RENTEN
RENTENJPYCR	29-Aug-08 RENTEN
RENTENJPYMM	29-Aug-08 RENTEN

Landbk Berlin AG	DK933H	SNRFOR	USD	CR	Composite
Landbk Berlin AG	DK933H	SNRFOR	USD	MM	Composite
Landbk Berlin AG	DK933H	SNRFOR	USD	MR	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	CHF	CR	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	CHF	MM	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	EUR	CR	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	EUR	MM	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	EUR	MR	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	GBP	CR	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	USD	CR	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	USD	MM	Composite
Landbk Berlin Hldg AG	DK933M	SNRFOR	USD	MR	Composite
Landbk Berlin Hldg AG	DK933M	SUBLT2	EUR	CR	Composite
Landbk Berlin Hldg AG	DK933M	SUBLT2	EUR	MM	Composite
Landbk Berlin Hldg AG	DK933M	SUBLT2	GBP	CR	Composite
Landbk Berlin Hldg AG	DK933M	SUBLT2	GBP	MM	Composite
Landbk Berlin Hldg AG	DK933M	SUBLT2	USD	CR	Composite
Landbk Berlin Hldg AG	DK933M	SUBLT2	USD	MM	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	AUD	MM	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	EUR	CR	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	EUR	MM	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	EUR	MR	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	GBP	CR	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	GBP	MM	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	USD	CR	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	USD	MM	Composite
Landbk Hessen thueringen Giroz	DHCC60	SNRFOR	USD	MR	Composite
Landbk Hessen thueringen Giroz	DHCC60	SUBLT2	EUR	CR	Composite
Landbk Hessen thueringen Giroz	DHCC60	SUBLT2	EUR	MM	Composite
Landbk Hessen thueringen Giroz	DHCC60	SUBLT2	USD	CR	Composite
Landbk Hessen thueringen Giroz	DHCC60	SUBLT2	USD	MM	Composite
Landbk Saar Giroz	DHCDD9	SNRFOR	EUR	CR	Composite
Landbk Saar Giroz	DHCDD9	SNRFOR	EUR	MM	Composite
Landbk Sachsen AG	DHCDDN	SNRFOR	EUR	CR	Composite
Landbk Sachsen AG	DHCDDN	SNRFOR	EUR	MM	Composite
Landbk Sachsen AG	DHCDDN	SNRFOR	USD	CR	Composite
Landbk Sachsen AG	DHCDDN	SNRFOR	USD	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	AUD	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	CAD	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	EUR	CR	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	EUR	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	EUR	MR	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	EUR	XR	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	GBP	CR	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	GBP	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	HKD	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	JPY	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	SGD	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	TWD	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	USD	CR	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	USD	MM	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	USD	MR	Composite
Landsbanki Is H F	X1BD7U	SNRFOR	USD	XR	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	AUD	MM	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	EUR	CR	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	EUR	MM	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	EUR	XR	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	GBP	MM	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	HKD	MM	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	JPY	MM	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	SGD	MM	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	USD	CR	Composite
Landsbanki Is H F	X1BD7U	SUBLT2	USD	MM	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	AUD	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	AUD	MM	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	AUD	MR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	DKK	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	EUR	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	EUR	MM	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	EUR	XR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	GBP	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	HUF	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	JPY	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	JPY	MM	Composite

0.38%	0.37%	0.48%	0.61%	0.71%	0.76%	0.73%	0.81%	
0.38%	0.37%	0.46%	0.58%	0.71%	0.73%	0.70%	0.77%	
	0.14%	0.10%	0.20%	0.16%	0.27%	0.33%	0.32%	
	0.14%	0.10%	0.20%	0.16%	0.27%	0.33%	0.32%	
	0.14%	0.10%	0.20%	0.16%	0.27%	0.33%	0.32%	
	0.14%	0.10%	0.20%	0.16%	0.27%	0.33%	0.32%	
	0.14%	0.10%	0.20%	0.16%	0.27%	0.33%	0.32%	
					0.38%	0.45%	0.54%	
					0.38%	0.45%	0.54%	
0.32%	0.38%	0.50%	0.60%	0.68%	0.75%	0.77%	0.79%	
0.33%	0.39%	0.52%	0.62%	0.70%	0.78%	0.80%	0.81%	
0.32%	0.38%	0.50%	0.60%	0.68%	0.75%	0.74%	0.76%	
0.32%	0.37%	0.49%	0.59%	0.67%	0.74%	0.76%	0.77%	
0.33%	0.39%	0.52%	0.62%	0.70%	0.78%	0.80%	0.81%	
0.32%	0.38%	0.50%	0.60%	0.68%	0.75%	0.74%	0.76%	
0.33%	0.39%	0.52%	0.62%	0.70%	0.78%	0.80%	0.81%	
0.32%	0.38%	0.50%	0.60%	0.68%	0.75%	0.74%	0.76%	
	0.67%	0.92%	1.14%	1.28%	1.43%	1.45%	1.47%	
	0.67%	0.92%	1.14%	1.28%	1.43%	1.45%	1.47%	
	0.51%	0.62%	0.73%	0.80%	0.87%			
	0.51%	0.62%	0.73%	0.80%	0.87%			
	0.67%				1.57%	0.87%	0.72%	
	0.67%				1.57%	0.87%	0.72%	
	0.67%				1.57%	0.87%	0.72%	
6.81%	6.69%	6.23%	5.80%	5.30%	4.87%	4.60%	4.24%	4.36%
6.83%	6.71%	6.22%	5.79%	5.28%	4.87%	4.59%	4.24%	4.23%
7.12%	7.00%	6.48%	6.04%	5.51%	5.07%	4.77%	4.41%	4.41%
6.83%	6.71%	6.22%	5.79%	5.28%	4.87%	4.59%	4.24%	4.23%
6.77%	6.65%	6.16%	5.73%	5.24%	4.82%	4.53%	4.19%	4.36%
6.52%	6.40%	5.93%	5.52%	5.04%	4.64%	4.37%	4.03%	4.20%
7.12%	7.00%	6.48%	6.04%	5.51%	5.07%	4.77%	4.41%	4.41%
6.83%	6.71%	6.22%	5.79%	5.28%	4.87%	4.59%	4.24%	4.23%
6.83%	6.71%	6.22%	5.79%	5.28%	4.87%	4.59%	4.24%	4.23%
6.66%	6.56%	6.12%	5.80%	5.17%	4.78%	4.50%	4.17%	4.26%
6.83%	6.71%	6.22%	5.79%	5.28%	4.87%	4.59%	4.24%	4.23%
6.83%	6.71%	6.22%	5.79%	5.28%	4.87%	4.59%	4.24%	4.23%
7.12%	7.00%	6.48%	6.04%	5.51%	5.07%	4.77%	4.41%	4.41%
6.83%	6.71%	6.22%	5.79%	5.28%	4.87%	4.59%	4.24%	4.23%
6.77%	6.65%	6.16%	5.73%	5.24%	4.82%	4.53%	4.19%	4.36%
6.52%	6.40%	5.93%	5.52%	5.04%	4.64%	4.37%	4.03%	4.20%
9.83%	9.92%	9.23%	8.63%	7.91%	7.21%	6.90%	6.52%	6.06%
10.22%	10.37%	9.75%	9.02%	8.29%	7.58%	7.21%	6.82%	6.31%
9.79%	9.88%	9.36%	8.64%	7.90%	7.23%	6.88%	6.49%	6.06%
9.35%	9.49%	8.92%	8.26%	7.59%	6.94%	6.60%	6.24%	5.77%
9.79%	9.88%	9.36%	8.64%	7.90%	7.23%	6.88%	6.49%	6.06%
9.79%	9.88%	9.36%	8.64%	7.90%	7.23%	6.88%	6.49%	6.06%
9.83%	9.92%	9.23%	8.63%	7.91%	7.21%	6.90%	6.52%	6.06%
9.79%	9.88%	9.36%	8.64%	7.90%	7.23%	6.88%	6.49%	6.06%
10.22%	10.37%	9.75%	9.02%	8.29%	7.58%	7.21%	6.82%	6.31%
9.79%	9.88%	9.36%	8.64%	7.90%	7.23%	6.88%	6.49%	6.06%
	0.06%							
	0.06%							
	0.06%							
	0.06%							
	0.06%							
	0.06%							
	0.06%							
	0.06%							
	0.06%							

		40% NR	NR	BBB	BBB
		40% NR	NR	A	A
		40%			
		41.25%			
		40%			
0.89%		41.25%	NR	NR	NR
0.89%		40%	NR	NR	NR
		41.25%			
		41.25%			
0.89%		41.25%	NR	NR	NR
0.89%		40%	NR	NR	NR
0.89%		41.25%	NR	NR	NR
		27.50%			
		27.50%			
		27.50%			
		27.50%			
		27.50%			
		27.50%			
0.82%	1.03%	40% CCC	BB	BB	BBB
0.82%	1.03%	40% B	BBB	BBB	A
0.82%	1.03%	40% BB	A	A	AA
0.82%	1.03%	40% B	BBB	BBB	A
0.82%	1.03%	40% B	BBB	BBB	A
0.82%	1.03%	40% BB	A	A	AA
0.82%	1.03%	40% B	BBB	BBB	A
0.82%	1.03%	40% BB	A	A	AA
		40%			
1.73%	1.80%	20%	NR	NR	NR
1.73%	1.80%	20%	NR	NR	NR
		20%			
		20%			
		42%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR		
		40%	NR		
		40%	NR		
		40%			
4.21%	4.13%	40% BBB	A	A	A
4.12%	4.15%	40% AA	AA	AAA	AAA
4.29%	4.32%	40% A	A	AA	AA
4.12%	4.15%	40% AA	AA	AAA	AAA
4.27%	4.10%	40% A	A	AA	AA
4.11%	3.95%	40% A	A	AA	AA
4.29%	4.32%	40% A	A	AA	AA
4.12%	4.15%	40% AA	AA	AAA	AAA
4.12%	4.15%	40% AA	AA	AAA	AAA
4.06%	4.13%	40% A	A	A	A
4.12%	4.15%	40% AA	AA	AAA	AAA
4.12%	4.15%	40% AA	AA	AAA	AAA
4.29%	4.32%	40% A	A	AA	AA
4.12%	4.15%	40% AA	AA	AAA	AAA
4.27%	4.10%	40% A	A	AA	AA
4.11%	3.95%	40% A	A	AA	AA
5.94%	5.84%	20% BBB	BBB	BBB	BBB
6.19%	6.08%	20% A	A	A	A
5.94%	5.84%	20% AA	AA	AA	AA
5.66%	5.57%	20% A	A	A	A
5.94%	5.84%	20% AA	AA	AA	AA
5.94%	5.84%	20% AA	AA	AA	AA
5.94%	5.84%	20% BBB	BBB	BBB	BBB
5.94%	5.84%	20% AA	AA	AA	AA
6.19%	6.08%	20% A	A	A	A
5.94%	5.84%	20% AA	AA	AA	AA
		40%	B		
		40%	B		
		40%	B		
		40%	B		
		40%	B		
		40%	B		
		40%	B		
		40%	B		
		40%	B		
		40%	B		
		40%			

NR	BBB	BB	B		
NR	A	BBB	BB		
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
	NR	NR	NR		
	NR	NR	NR		
BB	BB	BB	BB		NR
BBB	BBB	BBB	BBB		NR
A	A	A	A		NR
BBB	BBB	BBB	BBB		NR
BBB	BBB	BBB	BBB		NR
A	A	A	A		NR
BBB	BBB	BBB	BBB		NR
A	A	A	A		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR				
NR	NR				
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BB
A	AA	A	A	BBB	BB
A	AA	A	A	BBB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
A	A	A	A	A	A
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BB
A	AA	A	A	BBB	BB
BBB	BBB	A	A	BB	BB
A	A	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	A	A	BB	BB
AA	AA	AA	AA	A	A
A	A	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A

	BBB	3	Financials	Europe	Germany
	BBB	3	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
NR	A	5	Financials	Europe	Germany
NR	A	5	Financials	Europe	Germany
NR	A	5	Financials	Europe	Germany
NR	A	5	Financials	Europe	Germany
NR	A	5	Financials	Europe	Germany
NR	A	5	Financials	Europe	Germany
NR	A	5	Financials	Europe	Germany
NR	A	5	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	NR	2	Financials	Europe	Germany
NR	NR	2	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR	2	Government	Europe	Germany
	NR		Government	Europe	Germany
BB	AAA	12	Financials	Europe	Iceland
A	AA	12	Financials	Europe	Iceland
BBB	AA	12	Financials	Europe	Iceland
A	AA	12	Financials	Europe	Iceland
BBB	AA	12	Financials	Europe	Iceland
BBB	AA	12	Financials	Europe	Iceland
BBB	AA	12	Financials	Europe	Iceland
A	AA	12	Financials	Europe	Iceland
A	AA	12	Financials	Europe	Iceland
BB	A	3	Financials	Europe	Iceland
A	AA	12	Financials	Europe	Iceland
A	AA	12	Financials	Europe	Iceland
BBB	AA	12	Financials	Europe	Iceland
A	AA	12	Financials	Europe	Iceland
BBB	AA	12	Financials	Europe	Iceland
BBB	AA	12	Financials	Europe	Iceland
BB	AA	11	Financials	Europe	Iceland
BBB	AA	10	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
BBB	AA	10	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
BB	AA	11	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
BBB	AA	10	Financials	Europe	Iceland
A	AA	9	Financials	Europe	Iceland
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	NR		Financials	Europe	Germany

A	AA	Thin	Thin	DocAdj	DocAdj	Thin
A	AA	Thin	Thin	CcyGrp	CcyGrp	Thin
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
A	BBB		Thin			
A	BBB		Thin			
A	BBB		Thin			
A	BBB					
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA					

DocAdj
CcyGrp

DocAdj
CcyGrp

DocAdj
CcyGrp

Thin
Thin

Thin
Thin

Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin

Entity Tier
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj

Entity Tier
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj

Entity Tier
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

RENTENMXNCR	29-Aug-08 RENTEN
RENTENNZDCR	29-Aug-08 RENTEN
RENTENNZDMM	29-Aug-08 RENTEN
RENTENUSDCR	29-Aug-08 RENTEN
RENTENUSDMM	29-Aug-08 RENTEN
RENTENUSDMR	29-Aug-08 RENTEN
RENTENZARCR	29-Aug-08 RENTEN
LNXAUDMM	29-Aug-08 LNX
LNXEURCR	29-Aug-08 LNX
LNXEURMM	29-Aug-08 LNX
LNXEURMR	29-Aug-08 LNX
LNXGBPMM	29-Aug-08 LNX
LNXHKDMM	29-Aug-08 LNX
LNXJPYMM	29-Aug-08 LNX
LNXSEKMM	29-Aug-08 LNX
LNXSGDMM	29-Aug-08 LNX
LNXUSDCR	29-Aug-08 LNX
LNXUSDMM	29-Aug-08 LNX
LNXUSDMR	29-Aug-08 LNX
LNXUSDXR	29-Aug-08 LNX
LTUSDCR	29-Aug-08 LT
LTUSDMM	29-Aug-08 LT
LTUSDMR	29-Aug-08 LT
LVSANDUSDMR	29-Aug-08 LVSAND
LVSANDUSDXR	29-Aug-08 LVSAND
LVSAND-LVSUSDMR	29-Aug-08 LVSAND-LVS
LVSAND-LVSUSDXR	29-Aug-08 LVSAND-LVS
LVSAND-LVSUSDMM	29-Aug-08 LVSAND-LVS
LVSAND-LVSUSDMR	29-Aug-08 LVSAND-LVS
LVSAND-LVSUSDXR	29-Aug-08 LVSAND-LVS
LCFNGEURCR	29-Aug-08 LCFNG
LCFNGEURMM	29-Aug-08 LCFNG
LCFNGEURXR	29-Aug-08 LCFNG
LCFNGUSDCR	29-Aug-08 LCFNG
LCFNGUSDMM	29-Aug-08 LCFNG
LCFNGUSDXR	29-Aug-08 LCFNG
LAZIOEURCR	29-Aug-08 LAZIO
LAZIOEURMM	29-Aug-08 LAZIO
LAZIOUSDCR	29-Aug-08 LAZIO
LAZIOUSDMM	29-Aug-08 LAZIO
LBHAG-FinplcEURCR	29-Aug-08 LBHAG-Finplc
LBHAG-FinplcGBPCR	29-Aug-08 LBHAG-Finplc
LBHAG-FinplcGBPMM	29-Aug-08 LBHAG-Finplc
LBHAG-FinplcGBPMR	29-Aug-08 LBHAG-Finplc
LBHAG-FinplcUSDMM	29-Aug-08 LBHAG-Finplc
LBHAG-FinplcUSDMR	29-Aug-08 LBHAG-Finplc
LANDEURCR	29-Aug-08 LAND
LANDEURMM	29-Aug-08 LAND
LANDEURMR	29-Aug-08 LAND
LANDUSDCR	29-Aug-08 LAND
LANDUSDMM	29-Aug-08 LAND
LANDUSDMR	29-Aug-08 LAND
LAND-SecPlcAUDCR	29-Aug-08 LAND-SecPlc
LAND-SecPlcAUDMM	29-Aug-08 LAND-SecPlc
LAND-SecPlcCHFCR	29-Aug-08 LAND-SecPlc
LAND-SecPlcCHFMM	29-Aug-08 LAND-SecPlc
LAND-SecPlcEURCR	29-Aug-08 LAND-SecPlc
LAND-SecPlcEURMM	29-Aug-08 LAND-SecPlc
LAND-SecPlcEURMR	29-Aug-08 LAND-SecPlc
LAND-SecPlcGBPCR	29-Aug-08 LAND-SecPlc
LAND-SecPlcGBPMM	29-Aug-08 LAND-SecPlc
LAND-SecPlcGBPMR	29-Aug-08 LAND-SecPlc
LAND-SecPlcGBPXR	29-Aug-08 LAND-SecPlc
LAND-SecPlcJPYCR	29-Aug-08 LAND-SecPlc
LAND-SecPlcJPYMM	29-Aug-08 LAND-SecPlc
LAND-SecPlcUSDCR	29-Aug-08 LAND-SecPlc
LAND-SecPlcUSDMM	29-Aug-08 LAND-SecPlc
LAND-SecPlcUSDMR	29-Aug-08 LAND-SecPlc
LAND-SecPlcUSDXR	29-Aug-08 LAND-SecPlc
LWINUSDCR	29-Aug-08 LWIN
LWINUSDMR	29-Aug-08 LWIN
LWINUSDXR	29-Aug-08 LWIN
LEAUSDMR	29-Aug-08 LEA
LEAUSDXR	29-Aug-08 LEA

Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	MXN	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	NZD	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	NZD	MM	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	USD	CR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	USD	MM	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	USD	MR	Composite
Landwirtschaftliche Rentenbank	DHD91X	SNRFOR	ZAR	CR	Composite
Lanxess	DI535D	SNRFOR	AUD	MM	Composite
Lanxess	DI535D	SNRFOR	EUR	CR	Composite
Lanxess	DI535D	SNRFOR	EUR	MM	Composite
Lanxess	DI535D	SNRFOR	EUR	MR	Composite
Lanxess	DI535D	SNRFOR	GBP	MM	Composite
Lanxess	DI535D	SNRFOR	HKD	MM	Composite
Lanxess	DI535D	SNRFOR	JPY	MM	Composite
Lanxess	DI535D	SNRFOR	SEK	MM	Composite
Lanxess	DI535D	SNRFOR	SGD	MM	Composite
Lanxess	DI535D	SNRFOR	USD	CR	Composite
Lanxess	DI535D	SNRFOR	USD	MM	Composite
Lanxess	DI535D	SNRFOR	USD	MR	Composite
Lanxess	DI535D	SNRFOR	USD	XR	Composite
Larsen & Toubro Ltd	YD738U	SNRFOR	USD	CR	Composite
Larsen & Toubro Ltd	YD738U	SNRFOR	USD	MM	Composite
Larsen & Toubro Ltd	YD738U	SNRFOR	USD	MR	Composite
Las Vegas Sands Corp	568FB7	SNRFOR	USD	MR	Composite
Las Vegas Sands Corp	568FB7	SNRFOR	USD	XR	Composite
Las Vegas Sands LLC	568FBI	SECDOM	USD	MR	Composite
Las Vegas Sands LLC	568FBI	SECDOM	USD	XR	Composite
Las Vegas Sands LLC	568FBI	SNRFOR	USD	MM	Composite
Las Vegas Sands LLC	568FBI	SNRFOR	USD	MR	Composite
Las Vegas Sands LLC	568FBI	SNRFOR	USD	XR	Composite
LaSer Cofinoga	FKAB9Q	SNRFOR	EUR	CR	Composite
LaSer Cofinoga	FKAB9Q	SNRFOR	EUR	MM	Composite
LaSer Cofinoga	FKAB9Q	SNRFOR	EUR	XR	Composite
LaSer Cofinoga	FKAB9Q	SNRFOR	USD	CR	Composite
LaSer Cofinoga	FKAB9Q	SNRFOR	USD	MM	Composite
LaSer Cofinoga	FKAB9Q	SNRFOR	USD	XR	Composite
Lazio Region	5H318S	SNRFOR	EUR	CR	Composite
Lazio Region	5H318S	SNRFOR	EUR	MM	Composite
Lazio Region	5H318S	SNRFOR	USD	CR	Composite
Lazio Region	5H318S	SNRFOR	USD	MM	Composite
LBB Fin IRELAND PLC	GL976C	SNRFOR	EUR	CR	Composite
LBB Fin IRELAND PLC	GL976C	SNRFOR	GBP	CR	Composite
LBB Fin IRELAND PLC	GL976C	SNRFOR	GBP	MM	Composite
LBB Fin IRELAND PLC	GL976C	SNRFOR	GBP	MR	Composite
LBB Fin IRELAND PLC	GL976C	SNRFOR	USD	MM	Composite
LBB Fin IRELAND PLC	GL976C	SNRFOR	USD	MR	Composite
Ld Secs Gp plc	GL8ACR	SNRFOR	EUR	CR	Composite
Ld Secs Gp plc	GL8ACR	SNRFOR	EUR	MM	Composite
Ld Secs Gp plc	GL8ACR	SNRFOR	EUR	MR	Composite
Ld Secs Gp plc	GL8ACR	SNRFOR	USD	CR	Composite
Ld Secs Gp plc	GL8ACR	SNRFOR	USD	MM	Composite
Ld Secs Gp plc	GL8ACR	SNRFOR	USD	MR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	AUD	CR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	AUD	MM	Composite
Ld Secs PLC	GL8ADG	SNRFOR	CHF	CR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	CHF	MM	Composite
Ld Secs PLC	GL8ADG	SNRFOR	EUR	CR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	EUR	MM	Composite
Ld Secs PLC	GL8ADG	SNRFOR	EUR	MR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	GBP	CR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	GBP	MM	Composite
Ld Secs PLC	GL8ADG	SNRFOR	GBP	MR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	GBP	XR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	JPY	CR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	JPY	MM	Composite
Ld Secs PLC	GL8ADG	SNRFOR	USD	CR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	USD	MM	Composite
Ld Secs PLC	GL8ADG	SNRFOR	USD	MR	Composite
Ld Secs PLC	GL8ADG	SNRFOR	USD	XR	Composite
Leap Wireless Intl Inc	5H39E9	SNRFOR	USD	CR	Composite
Leap Wireless Intl Inc	5H39E9	SNRFOR	USD	MR	Composite
Leap Wireless Intl Inc	5H39E9	SNRFOR	USD	XR	Composite
Lear Corp	5H39EB	SECDOM	USD	MR	Composite
Lear Corp	5H39EB	SECDOM	USD	XR	Composite

	0.06%							
	0.06%							
	0.06%							
	0.06%							
	0.06%							
0.53%	0.66%	0.89%	1.10%	1.25%	1.39%	1.44%	1.50%	1.55%
0.56%	0.69%	0.92%	1.14%	1.31%	1.45%	1.50%	1.57%	1.55%
0.54%	0.66%	0.88%	1.10%	1.25%	1.39%	1.44%	1.50%	1.55%
0.53%	0.66%	0.88%	1.09%	1.24%	1.38%	1.43%	1.49%	1.55%
0.54%	0.66%	0.88%	1.10%	1.25%	1.39%	1.44%	1.50%	1.55%
0.54%	0.66%	0.88%	1.10%	1.25%	1.39%	1.44%	1.50%	1.55%
0.53%	0.66%	0.89%	1.10%	1.25%	1.39%	1.44%	1.50%	1.55%
0.54%	0.66%	0.88%	1.10%	1.25%	1.39%	1.44%	1.50%	1.55%
0.54%	0.66%	0.88%	1.10%	1.25%	1.39%	1.44%	1.50%	1.55%
0.56%	0.69%	0.92%	1.14%	1.31%	1.45%	1.50%	1.57%	1.55%
0.54%	0.66%	0.88%	1.10%	1.25%	1.39%	1.44%	1.50%	1.55%
0.53%	0.66%	0.88%	1.09%	1.24%	1.38%	1.43%	1.49%	1.55%
	0.73%		1.61%	1.92%	2.16%	2.27%	2.37%	
	0.73%		1.61%	1.92%	2.16%	2.27%	2.37%	
	0.73%		1.61%	1.92%	2.16%	2.27%	2.37%	
2.07%	2.68%	5.05%	6.51%	6.67%	7.18%	7.18%	7.36%	6.88%
2.00%	2.58%	4.87%	6.27%	6.43%	6.91%	6.92%	7.36%	6.88%
					6.25%			
					6.25%			
				6.16%	6.58%			
				6.16%	6.58%			
						0.49%	0.54%	
						0.49%	0.54%	
						0.49%	0.54%	
						0.49%	0.54%	
0.29%	0.33%	0.28%	0.34%	0.48%	0.52%	0.56%	0.64%	0.63%
0.29%	0.33%	0.28%	0.34%	0.48%	0.50%	0.54%	0.61%	0.63%
0.29%	0.33%	0.28%	0.34%	0.48%	0.52%	0.56%	0.64%	0.63%
0.29%	0.33%	0.28%	0.34%	0.48%	0.50%	0.54%	0.61%	0.63%
1.17%		1.97%	2.21%	2.35%	2.48%	2.53%	2.58%	
1.17%		1.97%	2.21%	2.35%	2.48%	2.53%	2.58%	
1.17%		1.97%	2.21%	2.35%	2.48%	2.53%	2.58%	
1.00%	1.39%	2.06%	2.33%	2.53%	2.64%	2.61%	2.74%	2.98%
1.00%	1.39%	2.06%	2.33%	2.53%	2.64%	2.61%	2.74%	2.98%
1.00%	1.44%	2.15%	2.42%	2.63%	2.73%	2.71%	2.83%	2.98%
1.00%	1.39%	2.06%	2.33%	2.53%	2.65%	2.61%	2.77%	2.98%
1.00%	1.44%	2.15%	2.42%	2.63%	2.73%	2.71%	2.83%	2.98%
1.00%	1.39%	2.06%	2.33%	2.53%	2.65%	2.61%	2.77%	2.98%
1.00%	1.37%	2.04%	2.30%	2.50%	2.62%	2.57%	2.74%	2.98%
1.00%	1.44%	2.15%	2.42%	2.63%	2.73%	2.71%	2.83%	2.98%
1.00%	1.39%	2.06%	2.33%	2.53%	2.65%	2.61%	2.77%	2.98%
1.00%	1.32%	1.97%	2.22%	2.41%	2.50%	2.48%	2.59%	2.98%
1.00%	1.39%	2.06%	2.33%	2.53%	2.64%	2.61%	2.74%	2.98%
1.00%	1.39%	2.06%	2.33%	2.53%	2.64%	2.61%	2.74%	2.98%
1.00%	1.44%	2.15%	2.42%	2.63%	2.73%	2.71%	2.83%	2.98%
1.00%	1.39%	2.06%	2.33%	2.53%	2.65%	2.61%	2.77%	2.98%
1.00%	1.37%	2.04%	2.30%	2.50%	2.62%	2.57%	2.74%	2.98%
	4.53%	5.43%	5.98%	6.20%	6.69%			
	4.53%	5.43%	5.98%	6.20%	6.44%			

		40%		B			
		40%		B			
		40%					
		40%		B			
		40%		B			
		40%					
		40%		B			
1.58%	1.48%	40%	BBB	BBB	BBB	BBB	
1.58%	1.48%	40%	A	A	A	A	
1.58%	1.48%	40%	A	AA	AA	AA	
1.58%	1.48%	40%	A	A	A	A	
1.58%	1.48%	40%	A	AA	AA	AA	
1.58%	1.48%	40%	A	AA	AA	AA	
1.58%	1.48%	40%	BBB	BBB	BBB	BBB	
1.58%	1.48%	40%	A	AA	AA	AA	
1.58%	1.48%	40%	A	AA	AA	AA	
1.58%	1.48%	40%	A	A	A	A	
1.58%	1.48%	40%	A	AA	AA	AA	
1.58%	1.48%	40%	A	A	A	A	
		40%					
		17.50%		NR		NR	
		17.50%		NR		NR	
		17.50%		NR		NR	
7.16%	7.29%	44%	BB	BBB	BBB	BBB	
6.90%	7.02%	40%	BBB	A	A	A	
		72.50%					
		72.50%					
		67.50%					
		67.50%					
		67.50%					
		40%					
		40%					
		40%					
		40%					
		40%					
		40%					
0.71%	0.75%	40%	NR	NR	NR	NR	
0.69%	0.73%	40%	NR	NR	NR	NR	
0.71%	0.75%	40%	NR	NR	NR	NR	
0.69%	0.73%	40%	NR	NR	NR	NR	
		40%					
		40%					
		40%					
		40%					
		40%					
		40%					
		40%	NR		NR	NR	
		40%	NR		NR	NR	
		40%	NR		NR	NR	
		40%					
		40%					
		40%					
2.88%	2.91%	40%	NR	CCC	BB	CCC	
2.88%	2.91%	40%	NR	CCC	BB	CCC	
2.98%	3.00%	40%	NR	B	BBB	B	
2.86%	2.89%	40%	NR	BB	A	BB	
2.98%	3.00%	40%	NR	B	BBB	B	
2.86%	2.89%	40%	NR	BB	A	BB	
2.83%	2.85%	40%	NR	B	BBB	B	
2.98%	3.00%	40%	NR	B	BBB	B	
2.86%	2.89%	40%	NR	BB	A	BB	
		40%					
2.73%	2.74%	40%	NR	B	BBB	B	
2.88%	2.91%	40%	NR	CCC	BB	CCC	
2.88%	2.91%	40%	NR	CCC	BB	CCC	
2.98%	3.00%	40%	NR	B	BBB	B	
2.86%	2.89%	40%	NR	BB	A	BB	
2.83%	2.85%	40%	NR	B	BBB	B	
		40%					
		40%					
		40%					
		40%					
		72.50%		NR	NR	NR	
		72.50%		NR	NR	NR	

BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BB	BBB	NR	NR	B
A	BBB	A	NR	NR	BB
	NR				
	NR				
NR	NR				
NR	NR				
		NR	NR		
		NR	NR		
		NR	NR		
		NR	NR		
NR	A	BB	A	NR	BB
NR	BBB	B	BBB	NR	B
NR	A	BB	A	NR	BB
NR	BBB	B	BBB	NR	B
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
B	B	B	BB	NR	B
B	B	B	BB	NR	B
BB	BB	BB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BBB
BB	BB	BB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BBB
BB	BB	BB	BBB	NR	BB
BB	BB	BB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BBB
BB	BB	BB	BBB	NR	BB
B	B	B	BB	NR	B
B	B	B	BB	NR	B
BB	BB	BB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BBB
BB	BB	BB	BBB	NR	BB
NR	CCC				
NR	CCC				

	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	CCC		Financials	Europe	Germany
NR	A	10	Basic Materials	Europe	Germany
NR	A	10	Basic Materials	Europe	Germany
NR	A	9	Basic Materials	Europe	Germany
NR	A	10	Basic Materials	Europe	Germany
NR	A	9	Basic Materials	Europe	Germany
NR	A	9	Basic Materials	Europe	Germany
NR	A	10	Basic Materials	Europe	Germany
NR	A	9	Basic Materials	Europe	Germany
NR	A	9	Basic Materials	Europe	Germany
NR	A	10	Basic Materials	Europe	Germany
NR	A	9	Basic Materials	Europe	Germany
NR	A	10	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
BBB	A	6	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
BB	NR	3	Government	Europe	Italy
B	NR	3	Government	Europe	Italy
BB	NR	3	Government	Europe	Italy
B	NR	3	Government	Europe	Italy
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR		Financials	Europe	Ireland
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
CCC	BBB	10	Financials	Europe	United Kingdom
CCC	BBB	10	Financials	Europe	United Kingdom
B	BBB	10	Financials	Europe	United Kingdom
BB	BBB	9	Financials	Europe	United Kingdom
B	BBB	10	Financials	Europe	United Kingdom
BB	BBB	9	Financials	Europe	United Kingdom
B	BBB	10	Financials	Europe	United Kingdom
B	BBB	10	Financials	Europe	United Kingdom
BB	BBB	9	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
B	BBB	10	Financials	Europe	United Kingdom
CCC	BBB	10	Financials	Europe	United Kingdom
CCC	BBB	10	Financials	Europe	United Kingdom
B	BBB	10	Financials	Europe	United Kingdom
BB	BBB	9	Financials	Europe	United Kingdom
B	BBB	10	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States

AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA					
AAA	AA		Entity Tier			
AAA	AA		Entity Tier			
AAA	AA					
AAA	AA		Entity Tier			
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
	BBB		Thin		Thin	Thin
	BBB		Thin		Thin	Thin
	BBB		Thin		Thin	Thin
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
BB	B					Thin
BB	B					Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
AA						
AA						
AA						
AA						
AA						
AA						
	A	Thin		Thin	Thin	Thin
	A	Thin		Thin	Thin	Thin
	A	Thin		Thin	Thin	Thin
	A					
	A					
	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
CCC	BB					
CCC	BB					
CCC	BB					
B	B		Thin	Thin	Thin	Thin
B	B		Thin	Thin	Thin	Thin

Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

Thin
Thin
Thin
DocAdj
CcyGrp
Thin
Thin

Thin
Thin

CcyGrp
DocAdj
CcyGrp
DocAdj

Thin
Thin
Thin

Entity Tier
Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp

DocAdj
Entity Tier
Entity Tier
DocAdj
CcyGrp
DocAdj

DocAdj
DocAdj

Entity Tier
Entity Tier
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp

DocAdj
Entity Tier
Entity Tier
DocAdj
CcyGrp
DocAdj

Thin
Thin
Thin
DocAdj
CcyGrp
Thin
Thin

Thin
Thin
Thin

Thin
Thin
Thin

Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin

LEAAUDCR	29-Aug-08 LEA
LEAAUDMR	29-Aug-08 LEA
LEAAUDXR	29-Aug-08 LEA
LEACHFMR	29-Aug-08 LEA
LEAEURCR	29-Aug-08 LEA
LEAEURMM	29-Aug-08 LEA
LEAEURMR	29-Aug-08 LEA
LEAEURXR	29-Aug-08 LEA
LEAGBPMR	29-Aug-08 LEA
LEAHKDMR	29-Aug-08 LEA
LEAHKDXR	29-Aug-08 LEA
LEAILSMR	29-Aug-08 LEA
LEAJPYMR	29-Aug-08 LEA
LEASGDMR	29-Aug-08 LEA
LEAUSDCR	29-Aug-08 LEA
LEAUSDMM	29-Aug-08 LEA
LEAUSDMR	29-Aug-08 LEA
LEAUSDXR	29-Aug-08 LEA
LPCEURCR	29-Aug-08 LPC
LPCEURMM	29-Aug-08 LPC
LPCEURXR	29-Aug-08 LPC
LPCGBPCR	29-Aug-08 LPC
LPCGBPMM	29-Aug-08 LPC
LEBANEURCR	29-Aug-08 LEBAN
LEBANEURMM	29-Aug-08 LEBAN
LEBANEURMR	29-Aug-08 LEBAN
LEBANUSDCR	29-Aug-08 LEBAN
LEBANUSDMM	29-Aug-08 LEBAN
LEBANUSDMR	29-Aug-08 LEBAN
LEBANUSDXR	29-Aug-08 LEBAN
VMCo-LEGACYEURCR	29-Aug-08 VMCo-LEGACY
VMCo-LEGACYEURMM	29-Aug-08 VMCo-LEGACY
VMCo-LEGACYEURMR	29-Aug-08 VMCo-LEGACY
VMCo-LEGACYJPYMR	29-Aug-08 VMCo-LEGACY
VMCo-LEGACYUSDCR	29-Aug-08 VMCo-LEGACY
VMCo-LEGACYUSDMM	29-Aug-08 VMCo-LEGACY
VMCo-LEGACYUSDMR	29-Aug-08 VMCo-LEGACY
VMCo-LEGACYUSDXR	29-Aug-08 VMCo-LEGACY
LGENAUDCR	29-Aug-08 LGEN
LGENAUDMM	29-Aug-08 LGEN
LGENCHFCR	29-Aug-08 LGEN
LGENCHFMM	29-Aug-08 LGEN
LGENEURCR	29-Aug-08 LGEN
LGENEURMM	29-Aug-08 LGEN
LGENEURMR	29-Aug-08 LGEN
LGENEURXR	29-Aug-08 LGEN
LGENGBPCR	29-Aug-08 LGEN
LGENGBPMM	29-Aug-08 LGEN
LGENGBPMR	29-Aug-08 LGEN
LGENGBPXR	29-Aug-08 LGEN
LGENHKDMM	29-Aug-08 LGEN
LGENJPYCR	29-Aug-08 LGEN
LGENJPYMM	29-Aug-08 LGEN
LGENNZDCR	29-Aug-08 LGEN
LGENNZDMM	29-Aug-08 LGEN
LGENSEKMM	29-Aug-08 LGEN
LGENSGDMM	29-Aug-08 LGEN
LGENUSDCR	29-Aug-08 LGEN
LGENUSDMM	29-Aug-08 LGEN
LGENUSDMR	29-Aug-08 LGEN
LGENAUDCR	29-Aug-08 LGEN
LGENDKKMM	29-Aug-08 LGEN
LGENEURCR	29-Aug-08 LGEN
LGENEURMM	29-Aug-08 LGEN
LGENGBPCR	29-Aug-08 LGEN
LGENGBPMM	29-Aug-08 LGEN
LGENHKDCR	29-Aug-08 LGEN
LGENJPYCR	29-Aug-08 LGEN
LGENJPYMM	29-Aug-08 LGEN
LGENSGDCR	29-Aug-08 LGEN
LGENSGDMM	29-Aug-08 LGEN
LGENUSDCR	29-Aug-08 LGEN
LGENUSDMM	29-Aug-08 LGEN
LMEURCR	29-Aug-08 LM

Lear Corp	5H39EB	SNRFOR	AUD	CR	Composite
Lear Corp	5H39EB	SNRFOR	AUD	MR	Composite
Lear Corp	5H39EB	SNRFOR	AUD	XR	Composite
Lear Corp	5H39EB	SNRFOR	CHF	MR	Composite
Lear Corp	5H39EB	SNRFOR	EUR	CR	Composite
Lear Corp	5H39EB	SNRFOR	EUR	MM	Composite
Lear Corp	5H39EB	SNRFOR	EUR	MR	Composite
Lear Corp	5H39EB	SNRFOR	EUR	XR	Composite
Lear Corp	5H39EB	SNRFOR	GBP	MR	Composite
Lear Corp	5H39EB	SNRFOR	HKD	MR	Composite
Lear Corp	5H39EB	SNRFOR	HKD	XR	Composite
Lear Corp	5H39EB	SNRFOR	ILS	MR	Composite
Lear Corp	5H39EB	SNRFOR	JPY	MR	Composite
Lear Corp	5H39EB	SNRFOR	SGD	MR	Composite
Lear Corp	5H39EB	SNRFOR	USD	CR	Composite
Lear Corp	5H39EB	SNRFOR	USD	MM	Composite
Lear Corp	5H39EB	SNRFOR	USD	MR	Composite
Lear Corp	5H39EB	SNRFOR	USD	XR	Composite
LeasePlan Corp NV	NS84AW	SNRFOR	EUR	CR	Composite
LeasePlan Corp NV	NS84AW	SNRFOR	EUR	MM	Composite
LeasePlan Corp NV	NS84AW	SNRFOR	EUR	XR	Composite
LeasePlan Corp NV	NS84AW	SNRFOR	GBP	CR	Composite
LeasePlan Corp NV	NS84AW	SNRFOR	GBP	MM	Composite
Lebanese Rep	5H45B6	SNRFOR	EUR	CR	Composite
Lebanese Rep	5H45B6	SNRFOR	EUR	MM	Composite
Lebanese Rep	5H45B6	SNRFOR	EUR	MR	Composite
Lebanese Rep	5H45B6	SNRFOR	USD	CR	Composite
Lebanese Rep	5H45B6	SNRFOR	USD	MM	Composite
Lebanese Rep	5H45B6	SNRFOR	USD	MR	Composite
Lebanese Rep	5H45B6	SNRFOR	USD	XR	Composite
Legacy Vulcan Corp	576B7F	SNRFOR	EUR	CR	Composite
Legacy Vulcan Corp	576B7F	SNRFOR	EUR	MM	Composite
Legacy Vulcan Corp	576B7F	SNRFOR	EUR	MR	Composite
Legacy Vulcan Corp	576B7F	SNRFOR	JPY	MR	Composite
Legacy Vulcan Corp	576B7F	SNRFOR	USD	CR	Composite
Legacy Vulcan Corp	576B7F	SNRFOR	USD	MM	Composite
Legacy Vulcan Corp	576B7F	SNRFOR	USD	MR	Composite
Legacy Vulcan Corp	576B7F	SNRFOR	USD	XR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	AUD	CR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	AUD	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	CHF	CR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	CHF	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	EUR	CR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	EUR	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	EUR	MR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	EUR	XR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	GBP	CR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	GBP	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	GBP	MR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	GBP	XR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	HKD	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	JPY	CR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	JPY	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	NZD	CR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	NZD	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	SEK	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	SGD	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	USD	CR	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	USD	MM	Composite
Legal & Gen Gp PLC	576A9K	SNRFOR	USD	MR	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	AUD	CR	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	DKK	MM	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	EUR	CR	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	EUR	MM	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	GBP	CR	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	GBP	MM	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	HKD	CR	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	JPY	CR	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	JPY	MM	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	SGD	CR	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	SGD	MM	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	USD	CR	Composite
Legal & Gen Gp PLC	576A9K	SUBLT2	USD	MM	Composite
Legg Mason Inc	576D91	SNRFOR	EUR	CR	Composite

8.33%	8.83%	10.20%	10.75%	10.95%	11.07%	10.62%	9.49%	9.26%
7.93%	8.39%	9.67%	10.19%	10.40%	10.52%	10.05%	9.49%	9.26%
7.78%	8.48%	9.55%	10.12%	10.35%	10.47%	9.98%	9.54%	9.29%
8.27%	8.89%	10.09%	10.69%	10.91%	11.11%	10.56%	10.09%	9.78%
7.94%	8.54%	9.69%	10.26%	10.47%	10.66%	10.14%	9.69%	9.39%
7.78%	8.48%	9.55%	10.12%	10.35%	10.47%	9.98%	9.54%	9.29%
7.57%	8.14%	9.28%	10.03%	9.98%	10.30%	9.90%	9.38%	8.95%
7.78%	8.48%	9.55%	10.12%	10.35%	10.47%	9.98%	9.54%	9.29%
7.78%	8.48%	9.55%	10.12%	10.35%	10.47%	9.98%	9.54%	9.29%
7.78%	8.48%	9.55%	10.12%	10.35%	10.47%	9.98%	9.54%	9.29%
7.86%	8.46%	9.71%	10.07%	10.28%	10.42%	9.94%	9.47%	9.26%
7.78%	8.48%	9.55%	10.12%	10.35%	10.47%	9.98%	9.54%	9.29%
8.27%	8.89%	10.09%	10.69%	10.91%	11.11%	10.56%	10.09%	9.78%
7.78%	8.48%	9.55%	10.12%	10.35%	10.47%	9.98%	9.54%	9.29%
7.57%	8.14%	9.28%	10.03%	9.98%	10.30%	9.90%	9.38%	8.95%

3.07%	3.37%	3.68%	3.87%	4.08%	4.28%	4.54%	4.77%	4.80%
2.83%	3.20%	3.50%	3.66%	3.86%	4.09%	4.32%	4.56%	4.80%
3.07%	3.37%	3.68%	3.87%	4.08%	4.28%	4.54%	4.77%	4.80%
2.83%	3.20%	3.50%	3.66%	3.86%	4.09%	4.32%	4.56%	4.80%
2.80%	3.16%	3.46%	3.62%	3.82%	4.05%	4.27%	4.51%	4.80%
2.70%	3.05%	3.34%	3.49%	3.68%	3.90%	4.12%	4.35%	4.80%
1.62%	1.69%	1.57%	2.49%	2.71%	2.81%	2.85%	2.90%	2.74%
1.54%	1.61%	1.57%	2.37%	2.58%	2.65%	2.70%	2.76%	2.74%
1.62%	1.69%	1.57%	2.49%	2.71%	2.81%	2.85%	2.90%	2.74%
1.54%	1.61%	1.57%	2.37%	2.58%	2.65%	2.70%	2.76%	2.74%
1.48%	1.55%	1.57%	2.28%	2.48%	2.57%	2.60%	2.65%	2.74%
0.38%	0.41%	0.53%	0.66%	0.76%	0.84%	0.86%	0.87%	0.93%
0.38%	0.41%	0.53%	0.66%	0.76%	0.84%	0.86%	0.87%	0.93%
0.39%	0.43%	0.53%	0.66%	0.75%	0.85%	0.85%	0.87%	0.93%
0.38%	0.41%	0.53%	0.66%	0.77%	0.84%	0.86%	0.87%	0.93%
0.39%	0.43%	0.53%	0.66%	0.75%	0.85%	0.85%	0.87%	0.93%
0.38%	0.41%	0.53%	0.66%	0.77%	0.84%	0.86%	0.87%	0.93%
0.37%	0.41%	0.53%	0.65%	0.76%	0.83%	0.84%	0.86%	0.93%
0.36%	0.39%	0.50%	0.62%	0.72%	0.80%	0.81%	0.83%	0.93%
0.39%	0.43%	0.53%	0.66%	0.75%	0.85%	0.85%	0.87%	0.93%
0.38%	0.41%	0.53%	0.66%	0.77%	0.84%	0.86%	0.87%	0.93%

0.38%	0.41%	0.53%	0.66%	0.77%	0.84%	0.86%	0.87%	0.93%
0.39%	0.42%	0.52%	0.67%	0.78%	0.87%	0.90%	0.91%	0.93%
0.37%	0.40%	0.50%	0.65%	0.75%	0.84%	0.86%	0.88%	0.93%
0.39%	0.43%	0.53%	0.66%	0.75%	0.85%	0.85%	0.87%	0.93%
0.38%	0.41%	0.53%	0.66%	0.77%	0.84%	0.86%	0.87%	0.93%
0.38%	0.41%	0.53%	0.66%	0.77%	0.84%	0.86%	0.87%	0.93%
0.38%	0.41%	0.53%	0.66%	0.77%	0.84%	0.86%	0.87%	0.93%
0.39%	0.43%	0.53%	0.66%	0.75%	0.85%	0.85%	0.87%	0.93%
0.38%	0.41%	0.53%	0.66%	0.77%	0.84%	0.86%	0.87%	0.93%
0.37%	0.41%	0.53%	0.65%	0.76%	0.83%	0.84%	0.86%	0.93%
0.59%	0.65%	0.80%	0.97%	1.11%	1.25%	1.29%	1.31%	1.36%
0.60%	0.65%	0.81%	0.99%	1.16%	1.25%	1.32%	1.35%	1.36%
0.57%	0.65%	0.79%	0.94%	1.07%	1.25%	1.27%	1.30%	1.36%
0.60%	0.65%	0.81%	0.99%	1.16%	1.25%	1.32%	1.35%	1.36%
0.57%	0.65%	0.79%	0.94%	1.07%	1.25%	1.27%	1.30%	1.36%
0.60%	0.65%	0.81%	0.99%	1.16%	1.25%	1.32%	1.35%	1.36%
0.59%	0.65%	0.80%	0.97%	1.11%	1.25%	1.29%	1.31%	1.36%
0.59%	0.65%	0.80%	0.97%	1.11%	1.25%	1.29%	1.31%	1.36%
0.60%	0.65%	0.81%	0.99%	1.16%	1.25%	1.32%	1.35%	1.36%
0.60%	0.65%	0.81%	0.99%	1.16%	1.25%	1.32%	1.35%	1.36%
0.57%	0.65%	0.79%	0.94%	1.07%	1.25%	1.27%	1.30%	1.36%
	0.19%	0.35%	0.61%	0.68%	0.84%	1.15%	0.48%	1.31%

9.29%	9.23%	36.95%	BBB	BBB	BBB	BBB
9.29%	9.23%	36.95%	A	A	A	A
		36.95%				
9.25%	9.25%	37%	A	AA	AA	AA
9.69%	9.75%	36.95%	BBB	A	A	A
9.30%	9.36%	36.95%	BBB	A	A	A
9.25%	9.25%	37%	A	AA	AA	AA
8.86%	8.81%	37%	BBB	A	A	A
9.25%	9.25%	37%	A	AA	AA	AA
9.25%	9.25%	37%	A	AA	AA	AA
		37%				
9.25%	9.25%	37%	A	AA	AA	AA
9.29%	9.23%	36.95%	BBB	A	A	A
9.25%	9.25%	37%	A	AA	AA	AA
9.69%	9.75%	36.95%	BBB	A	A	A
		36.95%				
9.25%	9.25%	37%	A	AA	AA	AA
8.86%	8.81%	37%	BBB	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
4.87%	4.90%	25%	A	BB	BB	BB
4.67%	4.70%	25%	BBB	B	BB	B
		25%				
4.87%	4.90%	25%	A	BB	BB	BB
4.67%	4.70%	25%	BBB	B	BB	B
4.62%	4.65%	25%	BBB	B	BB	B
4.45%	4.48%	25%	BBB	B	BB	B
2.15%	2.50%	40%	BBB	BBB	NR	B
		40%				
2.15%	2.50%	40%	A	A	NR	BB
		40%				
2.15%	2.50%	40%	BBB	BBB	NR	B
		40%				
2.15%	2.50%	40%	A	A	NR	BB
2.15%	2.50%	40%	BBB	BBB	NR	B
0.93%	0.94%	40.00%	BB	BBB	BBB	BBB
0.93%	0.94%	40.00%	BB	BBB	BBB	BBB
0.93%	0.94%	40.00%	BBB	A	A	A
0.93%	0.94%	40.00%	A	AA	A	AA
0.93%	0.94%	40.00%	BBB	A	A	A
0.93%	0.94%	40.00%	A	AA	A	AA
0.93%	0.94%	40.00%	BBB	A	A	A
0.93%	0.94%	40.00%	BBB	A	A	A
0.93%	0.94%	40.00%	BBB	A	A	A
0.93%	0.94%	40.00%	A	AA	A	AA
		40.00%				
		40.00%				
0.93%	0.94%	40.00%	A	AA	A	AA
0.93%	0.94%	40.00%	BBB	BBB	BBB	BBB
0.93%	0.94%	40.00%	A	A	A	A
0.93%	0.94%	40.00%	BBB	A	A	A
0.93%	0.94%	40.00%	A	AA	A	AA
0.93%	0.94%	40.00%	A	AA	A	AA
0.93%	0.94%	40.00%	A	AA	A	AA
0.93%	0.94%	40.00%	BBB	A	A	A
0.93%	0.94%	40.00%	A	AA	A	AA
0.93%	0.94%	40.00%	BBB	A	A	A
1.43%	1.41%	20%	BB	NR	BB	BB
		20%				
1.45%	1.41%	20%	BBB	NR	A	A
1.39%	1.41%	20%	BBB	NR	A	A
1.45%	1.41%	20%	BBB	NR	A	A
1.39%	1.41%	20%	BBB	NR	A	A
1.45%	1.41%	20%	BBB	NR	A	A
1.43%	1.41%	20%	BB	NR	BB	BB
1.43%	1.41%	20%	BB	NR	BB	BB
1.45%	1.41%	20%	BBB	NR	A	A
		20%				
1.45%	1.41%	20%	BBB	NR	A	A
1.39%	1.41%	20%	BBB	NR	A	A
1.29%	1.37%	40%		NR	BB	NR

BBB	BBB	BBB	A	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
A	A	AA	AA	BBB	BBB
A	A	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	BBB	A	A	BB	BB
AA	AA	AA	AA	A	A
A	A	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	AA	AA	BBB	BBB

BB	BB	BB	BBB	NR	BBB
BB	B	B	B	NR	BB
BB	BB	BB	BBB	NR	BBB
BB	B	B	B	NR	BB
BB	B	B	B	NR	BB
BB	B	B	B	NR	BB
BBB	BBB	BB	B	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	B	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	B	NR	NR
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	BB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	BB
A	A	A	A	NR	BB
A	A	A	A	NR	BB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	BB
AA	AA	AA	AA	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	BB
AA	AA	AA	AA	NR	BB
AA	AA	AA	AA	NR	BB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	BB
A	A	A	A	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
A	AA	AA	AA	NR	BBB
A	A	A	A	NR	BBB
A	AA	AA	AA	NR	BBB
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
A	AA	AA	AA	NR	BBB
BB	NR	B	NR	NR	NR

BBB	A	3	Consumer Goods	N.Amer	United States
BBB	A	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	7	Consumer Goods	N.Amer	United States
A	AA	9	Consumer Goods	N.Amer	United States
A	AA	9	Consumer Goods	N.Amer	United States
AA	AA	7	Consumer Goods	N.Amer	United States
A	A	4	Consumer Goods	N.Amer	United States
AA	AA	7	Consumer Goods	N.Amer	United States
AA	AA	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	7	Consumer Goods	N.Amer	United States
BBB	A	10	Consumer Goods	N.Amer	United States
AA	AA	7	Consumer Goods	N.Amer	United States
A	AA	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	7	Consumer Goods	N.Amer	United States
A	A	4	Consumer Goods	N.Amer	United States
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
BBB	BBB	5	Government	MiddleEast	Lebanon
BB	BB	5	Government	MiddleEast	Lebanon
	NR		Government	MiddleEast	Lebanon
BBB	BBB	5	Government	MiddleEast	Lebanon
BB	BB	5	Government	MiddleEast	Lebanon
BB	BB	5	Government	MiddleEast	Lebanon
BB	BB	5	Government	MiddleEast	Lebanon
NR	BB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	A	10	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	NR	2	Financials	N.Amer	United States

B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
A						
A						
A						
A						
A						
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	DocAdj	DocAdj	Thin	DocAdj	DocAdj
A	BB					
A	BB	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
A	BB					
A	BB	DocAdj	DocAdj	Thin	DocAdj	DocAdj
A	BB					
A	BB	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	Thin	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin	DocAdj	Thin	DocAdj

DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier

LMEURMM	29-Aug-08 LM
LMEURMR	29-Aug-08 LM
LMUSDCR	29-Aug-08 LM
LMUSDMM	29-Aug-08 LM
LMUSDMR	29-Aug-08 LM
LMUSDXR	29-Aug-08 LM
LEGAUDCR	29-Aug-08 LEG
LEGEURCR	29-Aug-08 LEG
LEGEURMM	29-Aug-08 LEG
LEGEURMR	29-Aug-08 LEG
LEGUSDCR	29-Aug-08 LEG
LEGUSDMR	29-Aug-08 LEG
LEGUSDXR	29-Aug-08 LEG
LGRDSA-frncAUDCR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncAUDMM	29-Aug-08 LGRDSA-frnc
LGRDSA-frncCHFCR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncCHFMM	29-Aug-08 LGRDSA-frnc
LGRDSA-frncEURCR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncEURMM	29-Aug-08 LGRDSA-frnc
LGRDSA-frncEURMR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncEURXR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncJPYCR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncJPYMM	29-Aug-08 LGRDSA-frnc
LGRDSA-frncNZDCR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncNZDMM	29-Aug-08 LGRDSA-frnc
LGRDSA-frncUSDCR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncUSDMM	29-Aug-08 LGRDSA-frnc
LGRDSA-frncUSDMR	29-Aug-08 LGRDSA-frnc
LGRDSA-frncUSDXR	29-Aug-08 LGRDSA-frnc
LEHAUDMM	29-Aug-08 LEH
LEHAUDMR	29-Aug-08 LEH
LEHCADMR	29-Aug-08 LEH
LEHCHFMR	29-Aug-08 LEH
LEHDKKMR	29-Aug-08 LEH
LEHEURCR	29-Aug-08 LEH
LEHEURMM	29-Aug-08 LEH
LEHEURMR	29-Aug-08 LEH
LEHEURXR	29-Aug-08 LEH
LEHGBPMR	29-Aug-08 LEH
LEHGBPXR	29-Aug-08 LEH
LEHHKDCR	29-Aug-08 LEH
LEHHKDMR	29-Aug-08 LEH
LEHJPYCR	29-Aug-08 LEH
LEHJPYMR	29-Aug-08 LEH
LEHKRWMR	29-Aug-08 LEH
LEHMXNMR	29-Aug-08 LEH
LEHSEKMR	29-Aug-08 LEH
LEHSGDMR	29-Aug-08 LEH
LEHTWDMR	29-Aug-08 LEH
LEHUSDCR	29-Aug-08 LEH
LEHUSDMM	29-Aug-08 LEH
LEHUSDMR	29-Aug-08 LEH
LEHUSDXR	29-Aug-08 LEH
LEHZARMR	29-Aug-08 LEH
LEHEURCR	29-Aug-08 LEH
LEHEURMM	29-Aug-08 LEH
LEHEURMR	29-Aug-08 LEH
LEHUSDCR	29-Aug-08 LEH
LEHUSDMM	29-Aug-08 LEH
LEHUSDMR	29-Aug-08 LEH
LEH-LehBroIncEURMM	29-Aug-08 LEH-LehBroInc
LEH-LehBroIncEURMR	29-Aug-08 LEH-LehBroInc
LEH-LehBroIncUSDCR	29-Aug-08 LEH-LehBroInc
LEH-LehBroIncUSDMM	29-Aug-08 LEH-LehBroInc
LEH-LehBroIncUSDMR	29-Aug-08 LEH-LehBroInc
RWE-LeightonAUDMR	29-Aug-08 RWE-Leighton
RWE-LeightonEURMR	29-Aug-08 RWE-Leighton
RWE-LeightonUSDCR	29-Aug-08 RWE-Leighton
RWE-LeightonUSDMR	29-Aug-08 RWE-Leighton
LLCAUDCR	29-Aug-08 LLC
LLCAUDMR	29-Aug-08 LLC
LLCCHFCR	29-Aug-08 LLC
LLCCHFMR	29-Aug-08 LLC
LLCEURCR	29-Aug-08 LLC

Legg Mason Inc	576D91	SNRFOR	EUR	MM	Composite
Legg Mason Inc	576D91	SNRFOR	EUR	MR	Composite
Legg Mason Inc	576D91	SNRFOR	USD	CR	Composite
Legg Mason Inc	576D91	SNRFOR	USD	MM	Composite
Legg Mason Inc	576D91	SNRFOR	USD	MR	Composite
Legg Mason Inc	576D91	SNRFOR	USD	XR	Composite
LEGGETT & PLATT Inc	576AC6	SNRFOR	AUD	CR	Composite
LEGGETT & PLATT Inc	576AC6	SNRFOR	EUR	CR	Composite
LEGGETT & PLATT Inc	576AC6	SNRFOR	EUR	MM	Composite
LEGGETT & PLATT Inc	576AC6	SNRFOR	EUR	MR	Composite
LEGGETT & PLATT Inc	576AC6	SNRFOR	USD	CR	Composite
LEGGETT & PLATT Inc	576AC6	SNRFOR	USD	MR	Composite
LEGGETT & PLATT Inc	576AC6	SNRFOR	USD	XR	Composite
Legrand France	FKB7AQ	SNRFOR	AUD	CR	Composite
Legrand France	FKB7AQ	SNRFOR	AUD	MM	Composite
Legrand France	FKB7AQ	SNRFOR	CHF	CR	Composite
Legrand France	FKB7AQ	SNRFOR	CHF	MM	Composite
Legrand France	FKB7AQ	SNRFOR	EUR	CR	Composite
Legrand France	FKB7AQ	SNRFOR	EUR	MM	Composite
Legrand France	FKB7AQ	SNRFOR	EUR	MR	Composite
Legrand France	FKB7AQ	SNRFOR	EUR	XR	Composite
Legrand France	FKB7AQ	SNRFOR	JPY	CR	Composite
Legrand France	FKB7AQ	SNRFOR	JPY	MM	Composite
Legrand France	FKB7AQ	SNRFOR	NZD	CR	Composite
Legrand France	FKB7AQ	SNRFOR	NZD	MM	Composite
Legrand France	FKB7AQ	SNRFOR	USD	CR	Composite
Legrand France	FKB7AQ	SNRFOR	USD	MM	Composite
Legrand France	FKB7AQ	SNRFOR	USD	MR	Composite
Legrand France	FKB7AQ	SNRFOR	USD	XR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	AUD	MM	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	AUD	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	CAD	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	CHF	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	DKK	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	EUR	CR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	EUR	MM	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	EUR	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	EUR	XR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	GBP	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	GBP	XR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	HKD	CR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	HKD	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	JPY	CR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	JPY	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	KRW	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	MXN	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	SEK	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	SGD	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	TWD	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	USD	CR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	USD	MM	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	USD	MR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	USD	XR	Composite
Lehman Bros Hldgs Inc	576D98	SNRFOR	ZAR	MR	Composite
Lehman Bros Hldgs Inc	576D98	SUBLT2	EUR	CR	Composite
Lehman Bros Hldgs Inc	576D98	SUBLT2	EUR	MM	Composite
Lehman Bros Hldgs Inc	576D98	SUBLT2	EUR	MR	Composite
Lehman Bros Hldgs Inc	576D98	SUBLT2	USD	CR	Composite
Lehman Bros Hldgs Inc	576D98	SUBLT2	USD	MM	Composite
Lehman Bros Hldgs Inc	576D98	SUBLT2	USD	MR	Composite
Lehman Bros Inc	576D99	SNRFOR	EUR	MM	Composite
Lehman Bros Inc	576D99	SNRFOR	EUR	MR	Composite
Lehman Bros Inc	576D99	SNRFOR	USD	CR	Composite
Lehman Bros Inc	576D99	SNRFOR	USD	MM	Composite
Lehman Bros Inc	576D99	SNRFOR	USD	MR	Composite
Leighton Hldgs Ltd	QVA6A9	SNRFOR	AUD	MR	Composite
Leighton Hldgs Ltd	QVA6A9	SNRFOR	EUR	MR	Composite
Leighton Hldgs Ltd	QVA6A9	SNRFOR	USD	CR	Composite
Leighton Hldgs Ltd	QVA6A9	SNRFOR	USD	MR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	AUD	CR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	AUD	MR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	CHF	CR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	CHF	MR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	EUR	CR	Composite

	0.19%	0.33%	0.61%	0.65%	0.84%	1.09%	0.48%	1.31%
	0.19%	0.35%	0.61%	0.68%	0.84%	1.15%	0.48%	1.31%
	0.19%	0.33%	0.61%	0.65%	0.84%	1.09%	0.48%	1.31%
	0.19%	0.32%	0.61%	0.62%	0.84%	1.05%	0.48%	1.31%
0.35%	0.45%	0.65%	0.80%	0.88%	0.99%	1.07%	1.14%	
0.35%	0.45%	0.65%	0.83%	0.92%	1.02%	1.11%	1.18%	
0.35%	0.45%	0.65%	0.79%	0.87%	0.95%	1.06%	1.12%	
0.35%	0.45%	0.65%	0.83%	0.92%	1.02%	1.11%	1.18%	
0.35%	0.45%	0.65%	0.79%	0.87%	0.95%	1.06%	1.12%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
1.08%		1.83%	2.35%		2.80%	2.90%	3.01%	
6.97%	6.96%	5.55%	4.55%	3.75%	3.35%	3.00%	2.60%	2.69%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
7.29%	7.30%	5.85%	4.80%	3.97%	3.64%	3.16%	2.81%	2.85%
7.00%	7.01%	5.62%	4.61%	3.81%	3.42%	3.03%	2.70%	2.73%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.67%	6.68%	5.44%	4.39%	3.70%	3.28%	2.89%	2.58%	2.60%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.97%	7.56%	5.55%	4.55%	3.75%	3.58%	3.15%	2.77%	2.69%
6.97%	7.18%	5.55%	4.55%	3.75%	3.38%	2.99%	2.64%	2.69%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
7.29%	7.30%	5.85%	4.80%	3.97%	3.64%	3.16%	2.81%	2.85%
7.00%	7.01%	5.62%	4.61%	3.81%	3.42%	3.03%	2.70%	2.73%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
6.67%	6.68%	5.44%	4.39%	3.70%	3.28%	2.89%	2.58%	2.60%
6.97%	6.92%	5.58%	4.56%	3.76%	3.37%	3.01%	2.66%	2.73%
7.45%	7.21%	6.30%	5.16%	4.43%	4.13%	3.71%	3.32%	3.16%
7.37%	7.14%	6.24%	5.11%	4.38%	4.09%	3.67%	3.29%	3.12%
7.37%	7.14%	6.24%	5.11%	4.38%	4.09%	3.67%	3.29%	3.12%
					1.53%	1.65%	1.77%	
					1.53%	1.65%	1.77%	
					1.53%	1.65%	1.77%	
					1.53%	1.65%	1.77%	
2.00%	1.99%	2.64%	3.25%	3.33%	3.83%	3.91%	4.09%	3.90%
2.00%	1.99%	2.64%	3.12%	3.33%	3.64%	3.75%	3.92%	3.90%
2.00%	1.96%	2.63%	3.11%	3.32%	3.59%	3.74%	3.89%	3.90%
2.10%	2.08%	2.76%	3.25%	3.49%	3.77%	3.74%	4.09%	4.10%

		40%			
1.29%	1.37%	40%	NR	BBB	NR
1.29%	1.37%	40%	NR	BB	NR
		40%			
1.29%	1.37%	40%	NR	BBB	NR
1.29%	1.37%	40%	NR	BB	NR
1.09%	0.97%	40% NR	NR	NR	BB
1.09%	0.97%	40% NR	NR	NR	BBB
		40%			
1.09%	0.97%	40% NR	NR	NR	A
1.09%	0.97%	40% NR	NR	NR	BBB
1.09%	0.97%	40% NR	NR	NR	A
		40%			
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40%			
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40% NR		NR	NR
		40%			
		40%			
		40.00%			
2.60%	2.65%	40.00% BBB	A	A	A
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
		40.00%			
2.74%	2.80%	40% A	AA	AA	AA
2.63%	2.69%	40.00% A	AA	AA	AA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.51%	2.56%	40.00% A	AA	A	AA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
		40.00%			
		40%			
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.60%	2.65%	40.00% BBB	BBB	A	A
2.60%	2.65%	40.00% BBB	A	A	A
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.74%	2.80%	40% A	AA	AA	AA
2.63%	2.69%	40.00% A	AA	AA	AA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
2.51%	2.56%	40.00% A	AA	A	AA
2.60%	2.66%	40.00% AA	AAA	AA	AAA
		21.25%			
3.14%	3.39%	21.25% BBB	BBB	A	A
3.11%	3.36%	21.25% A	A	AA	AA
		21.25%			
		21.25%			
3.11%	3.36%	21.25% A	A	AA	AA
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
3.99%	4.03%	40.00% BB	BBB	BBB	BBB
3.99%	4.03%	40.00% BB	BBB	BBB	A
		40.00%			
3.99%	4.02%	40.00% A	AA	AA	AA
4.17%	4.22%	40.00% BBB	A	A	AA

BBB	NR	BB	NR	NR	NR
BB	NR	B	NR	NR	NR
BBB	NR	BB	NR	NR	NR
BB	NR	B	NR	NR	NR
B	CCC	B	B		NR
BB	BB	BB	BB		NR
BBB	A	BBB	BBB		NR
BB	BB	BB	BB		NR
BBB	A	BBB	BBB		NR
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		

A	A	A	A	BBB	BB
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AA	A	AA	A	A	BBB
AA	AA	AA	A	A	BBB
AAA	AAA	AA	AA	A	A
A	AA	AA	A	A	BBB
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
A	BBB	BBB	BBB	BBB	BB
A	A	A	A	BBB	BB
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AA	A	AA	A	A	BBB
AA	AA	AA	A	A	BBB
AAA	AAA	AA	AA	A	A
A	AA	AA	A	A	BBB
AAA	AAA	AA	AA	A	A
A	BBB	A	A	BBB	BBB
AA	A	AA	AA	A	A
AA	A	AA	AA	A	A
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AA	AAA	AAA	AA	A
A	A	A	AA	A	A

	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	NR	4	Consumer Goods	N.Amer	United States
NR	NR	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	NR	4	Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR		Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR	2	Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Financials	N.Amer	United States
BB	AA	3	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
BBB	AA	20	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
BBB	AA	6	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
BB	A	4	Financials	N.Amer	United States
BB	A	4	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
BBB	AA	20	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
BBB	AA	6	Financials	N.Amer	United States
A	AA	20	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
A	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Industrials	Oceania	Australia
	NR	2	Industrials	Oceania	Australia
	NR	2	Industrials	Oceania	Australia
	NR	2	Industrials	Oceania	Australia
BBB	AA	3	Industrials	Oceania	Australia
BBB	AA	3	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
AA	AA	10	Industrials	Oceania	Australia
A	AA	11	Industrials	Oceania	Australia

A	AA					
A	AA		Thin	CcyGrp	Thin	CcyGrp
A	AA		Thin	DocAdj	Thin	DocAdj
A	AA					
A	AA		Thin	CcyGrp	Thin	CcyGrp
A	AA		Thin	DocAdj	Thin	DocAdj
A	A	Thin	Thin	Thin	Entity Tier	Entity Tier
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A					
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB					
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB	Thin		Thin	Thin	
BBB	BB					
BBB	BB					
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BBB					
AA	BBB					
AA	BBB					
AA	BBB					
AA	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

LLCEURMM	29-Aug-08 LLC
LLCEURMR	29-Aug-08 LLC
LLCGBPMM	29-Aug-08 LLC
LLCGBPMR	29-Aug-08 LLC
LLCJPYCR	29-Aug-08 LLC
LLCJPYMR	29-Aug-08 LLC
LLCUSDCR	29-Aug-08 LLC
LLCUSDMM	29-Aug-08 LLC
LLCUSDMR	29-Aug-08 LLC
LLCUSDXR	29-Aug-08 LLC
LLC-LLFMngtAUDMR	29-Aug-08 LLC-LLFMngt
LLC-LLFMngtEURMR	29-Aug-08 LLC-LLFMngt
LLC-LLFMngtUSDCR	29-Aug-08 LLC-LLFMngt
LLC-LLFMngtUSDMR	29-Aug-08 LLC-LLFMngt
LENAUDMR	29-Aug-08 LEN
LENAUDXR	29-Aug-08 LEN
LENCADMR	29-Aug-08 LEN
LENCHFMR	29-Aug-08 LEN
LENEURCR	29-Aug-08 LEN
LENEURMM	29-Aug-08 LEN
LENEURMR	29-Aug-08 LEN
LENEURXR	29-Aug-08 LEN
LENGBPMR	29-Aug-08 LEN
LENGBPXR	29-Aug-08 LEN
LENHKDMR	29-Aug-08 LEN
LENHKDXR	29-Aug-08 LEN
LENILSXR	29-Aug-08 LEN
LENJPYMR	29-Aug-08 LEN
LENNOKMR	29-Aug-08 LEN
LENSEKMR	29-Aug-08 LEN
LENSEKXR	29-Aug-08 LEN
LENSGDMR	29-Aug-08 LEN
LENTWDMR	29-Aug-08 LEN
LENUSDCR	29-Aug-08 LEN
LENUSDMM	29-Aug-08 LEN
LENUSDMR	29-Aug-08 LEN
LENUSDXR	29-Aug-08 LEN
LVLTAUDMR	29-Aug-08 LVLT
LVLTAUDXR	29-Aug-08 LVLT
LVLTEURCR	29-Aug-08 LVLT
LVLTEURMM	29-Aug-08 LVLT
LVLTEURMR	29-Aug-08 LVLT
LVLTEURXR	29-Aug-08 LVLT
LVLTHKDXR	29-Aug-08 LVLT
LVLTILSXR	29-Aug-08 LVLT
LVLTUSDCR	29-Aug-08 LVLT
LVLTUSDMM	29-Aug-08 LVLT
LVLTUSDMR	29-Aug-08 LVLT
LVLTUSDXR	29-Aug-08 LVLT
LVLT-FINUSDCR	29-Aug-08 LVLT-FIN
LVLT-FINUSDMR	29-Aug-08 LVLT-FIN
LVLT-FINUSDXR	29-Aug-08 LVLT-FIN
LEVI-+CoAUDMR	29-Aug-08 LEVI-+Co
LEVI-+CoAUDXR	29-Aug-08 LEVI-+Co
LEVI-+CoEURCR	29-Aug-08 LEVI-+Co
LEVI-+CoEURMR	29-Aug-08 LEVI-+Co
LEVI-+CoEURXR	29-Aug-08 LEVI-+Co
LEVI-+CoHKDXR	29-Aug-08 LEVI-+Co
LEVI-+CoILSXR	29-Aug-08 LEVI-+Co
LEVI-+CoUSDCR	29-Aug-08 LEVI-+Co
LEVI-+CoUSDMR	29-Aug-08 LEVI-+Co
LEVI-+CoUSDXR	29-Aug-08 LEVI-+Co
LXKAUDMR	29-Aug-08 LXK
LXKEURCR	29-Aug-08 LXK
LXKEURMM	29-Aug-08 LXK
LXKEURMR	29-Aug-08 LXK
LXKJPYMR	29-Aug-08 LXK
LXKUSDCR	29-Aug-08 LXK
LXKUSDMM	29-Aug-08 LXK
LXKUSDMR	29-Aug-08 LXK
LXKUSDXR	29-Aug-08 LXK
LGCOIL-ELECEURCR	29-Aug-08 LGCOIL-ELEC
LGCOIL-ELECEURMM	29-Aug-08 LGCOIL-ELEC
LGCOIL-ELECJPYCR	29-Aug-08 LGCOIL-ELEC

Lend Lease Corp Ltd	5H8625	SNRFOR	EUR	MM	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	EUR	MR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	GBP	MM	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	GBP	MR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	JPY	CR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	JPY	MR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	USD	CR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	USD	MM	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	USD	MR	Composite
Lend Lease Corp Ltd	5H8625	SNRFOR	USD	XR	Composite
Lend Lease Fds Mgmt Ltd	QVA99M	SNRFOR	AUD	MR	Composite
Lend Lease Fds Mgmt Ltd	QVA99M	SNRFOR	EUR	MR	Composite
Lend Lease Fds Mgmt Ltd	QVA99M	SNRFOR	USD	CR	Composite
Lend Lease Fds Mgmt Ltd	QVA99M	SNRFOR	USD	MR	Composite
Lennar Corp	5H865C	SNRFOR	AUD	MR	Composite
Lennar Corp	5H865C	SNRFOR	AUD	XR	Composite
Lennar Corp	5H865C	SNRFOR	CAD	MR	Composite
Lennar Corp	5H865C	SNRFOR	CHF	MR	Composite
Lennar Corp	5H865C	SNRFOR	EUR	CR	Composite
Lennar Corp	5H865C	SNRFOR	EUR	MM	Composite
Lennar Corp	5H865C	SNRFOR	EUR	MR	Composite
Lennar Corp	5H865C	SNRFOR	EUR	XR	Composite
Lennar Corp	5H865C	SNRFOR	GBP	MR	Composite
Lennar Corp	5H865C	SNRFOR	GBP	XR	Composite
Lennar Corp	5H865C	SNRFOR	HKD	MR	Composite
Lennar Corp	5H865C	SNRFOR	HKD	XR	Composite
Lennar Corp	5H865C	SNRFOR	ILS	XR	Composite
Lennar Corp	5H865C	SNRFOR	JPY	MR	Composite
Lennar Corp	5H865C	SNRFOR	NOK	MR	Composite
Lennar Corp	5H865C	SNRFOR	SEK	MR	Composite
Lennar Corp	5H865C	SNRFOR	SEK	XR	Composite
Lennar Corp	5H865C	SNRFOR	SGD	MR	Composite
Lennar Corp	5H865C	SNRFOR	TWD	MR	Composite
Lennar Corp	5H865C	SNRFOR	USD	CR	Composite
Lennar Corp	5H865C	SNRFOR	USD	MM	Composite
Lennar Corp	5H865C	SNRFOR	USD	MR	Composite
Lennar Corp	5H865C	SNRFOR	USD	XR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	AUD	MR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	AUD	XR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	EUR	CR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	EUR	MM	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	EUR	MR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	EUR	XR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	HKD	XR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	ILS	XR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	USD	CR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	USD	MM	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	USD	MR	Composite
Level 3 Comms Inc	5H99BW	SNRFOR	USD	XR	Composite
LEVEL 3 Fing INC	5H99BH	SNRFOR	USD	CR	Composite
LEVEL 3 Fing INC	5H99BH	SNRFOR	USD	MR	Composite
LEVEL 3 Fing INC	5H99BH	SNRFOR	USD	XR	Composite
Levi Strauss & Co	579A9X	SNRFOR	AUD	MR	Composite
Levi Strauss & Co	579A9X	SNRFOR	AUD	XR	Composite
Levi Strauss & Co	579A9X	SNRFOR	EUR	CR	Composite
Levi Strauss & Co	579A9X	SNRFOR	EUR	MR	Composite
Levi Strauss & Co	579A9X	SNRFOR	EUR	XR	Composite
Levi Strauss & Co	579A9X	SNRFOR	HKD	XR	Composite
Levi Strauss & Co	579A9X	SNRFOR	ILS	XR	Composite
Levi Strauss & Co	579A9X	SNRFOR	USD	CR	Composite
Levi Strauss & Co	579A9X	SNRFOR	USD	MR	Composite
Levi Strauss & Co	579A9X	SNRFOR	USD	XR	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	AUD	MR	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	EUR	CR	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	EUR	MM	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	EUR	MR	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	JPY	MR	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	USD	CR	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	USD	MM	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	USD	MR	Composite
Lexmark Intl Inc	57BGE9	SNRFOR	USD	XR	Composite
Lg Electrs	YD79BJ	SNRFOR	EUR	CR	Composite
Lg Electrs	YD79BJ	SNRFOR	EUR	MM	Composite
Lg Electrs	YD79BJ	SNRFOR	JPY	CR	Composite

2.00%	1.96%	2.63%	3.11%	3.32%	3.59%	3.74%	3.89%	3.90%
2.00%	1.96%	2.63%	3.11%	3.32%	3.59%	3.74%	3.89%	3.90%
2.00%	1.99%	2.64%	3.11%	3.33%	3.62%	3.74%	3.89%	3.90%
2.10%	2.08%	2.76%	3.25%	3.49%	3.77%	3.74%	4.09%	4.10%
2.00%	1.96%	2.63%	3.11%	3.32%	3.59%	3.74%	3.89%	3.90%
3.08%	3.03%		3.43%		3.82%	3.91%	4.06%	
3.08%	3.03%		3.43%		3.82%	3.91%	4.06%	
3.08%	3.03%		3.43%		3.82%	3.91%	4.06%	
9.86%	9.59%	9.63%	9.22%	8.99%	8.65%	8.15%	7.56%	7.66%
9.91%	9.82%	9.76%	9.30%	9.11%	8.75%	8.21%	7.65%	7.73%
9.91%	9.82%	9.76%	9.30%	9.11%	8.75%	8.21%	7.65%	7.73%
10.42%	10.28%	10.29%	9.78%	9.58%	9.24%	8.66%	8.04%	8.16%
10.00%	9.87%	9.87%	9.39%	9.20%	8.87%	8.31%	7.72%	7.84%
9.91%	9.82%	9.76%	9.30%	9.11%	8.75%	8.21%	7.65%	7.73%
9.53%	9.30%	9.37%	8.86%	8.72%	8.48%	7.95%	7.35%	7.47%
9.91%	9.82%	9.76%	9.30%	9.11%	8.75%	8.21%	7.65%	7.73%
9.53%	9.30%	9.37%	8.86%	8.72%	8.48%	7.95%	7.35%	7.47%
9.91%	9.82%	9.76%	9.30%	9.11%	8.75%	8.21%	7.65%	7.73%
9.53%	9.30%	9.37%	8.86%	8.72%	8.48%	7.95%	7.35%	7.47%
9.53%	9.30%	9.37%	8.86%	8.72%	8.48%	7.95%	7.35%	7.47%
9.86%	9.59%	9.63%	9.22%	8.99%	8.65%	8.15%	7.56%	7.66%
9.91%	9.82%	9.76%	9.30%	9.11%	8.75%	8.21%	7.65%	7.73%
9.53%	9.30%	9.37%	8.86%	8.72%	8.48%	7.95%	7.35%	7.47%
9.91%	9.82%	9.76%	9.30%	9.11%	8.75%	8.21%	7.65%	7.73%
10.42%	10.28%	10.29%	9.78%	9.58%	9.24%	8.66%	8.04%	8.16%
9.91%	9.82%	9.76%	9.30%	9.11%	8.75%	8.21%	7.65%	7.73%
9.53%	9.30%	9.37%	8.86%	8.72%	8.48%	7.95%	7.35%	7.47%
6.80%	5.06%	8.74%	9.59%	10.13%	10.17%	9.56%	8.92%	9.06%
6.80%	5.06%	8.41%	9.60%	9.99%	10.10%	9.37%	8.92%	9.06%
6.80%	5.06%	8.41%	9.60%	9.99%	10.10%	9.37%	8.92%	9.06%
6.80%	5.06%	8.41%	9.60%	9.99%	10.10%	9.37%	8.92%	9.06%
6.80%	5.25%	8.98%	9.66%	10.42%	10.35%	9.90%	9.17%	9.41%
6.80%	5.06%	8.41%	9.60%	9.99%	10.10%	9.37%	8.92%	9.06%
7.49%	8.45%	10.21%	9.50%	10.04%	10.02%	9.49%	9.04%	
7.49%	8.45%	9.70%	9.50%	10.04%	10.02%	9.49%	9.04%	
7.49%	8.45%	9.32%	9.50%	10.04%	10.02%	9.49%	9.04%	
3.05%	3.58%	4.92%	5.98%	6.43%	6.92%	7.02%	7.17%	7.10%
3.05%	3.58%	4.92%	5.98%	6.43%	6.92%	7.02%	7.17%	7.10%
3.18%	3.41%	4.98%	6.12%	6.56%	7.04%	7.13%	7.25%	7.29%
2.98%	3.43%	4.88%	5.88%	6.32%	6.87%	6.96%	7.13%	7.08%
2.98%	3.43%	4.88%	5.88%	6.32%	6.87%	6.96%	7.13%	7.08%
2.98%	3.43%	4.88%	5.88%	6.32%	6.87%	6.96%	7.13%	7.08%
3.26%	3.69%	5.31%	6.43%	6.91%	7.45%	7.56%	7.69%	7.68%
3.18%	3.41%	4.98%	6.12%	6.56%	7.04%	7.13%	7.25%	7.29%
2.98%	3.43%	4.88%	5.88%	6.32%	6.87%	6.96%	7.13%	7.08%
0.67%	0.62%	0.74%	1.02%	1.17%	1.28%	1.34%	1.40%	1.43%
0.67%	0.61%	0.70%	0.97%	1.11%	1.21%	1.27%	1.33%	1.36%
0.67%	0.58%	0.70%	0.97%	1.11%	1.21%	1.28%	1.33%	1.36%
0.67%	0.62%	0.74%	1.02%	1.17%	1.28%	1.34%	1.40%	1.43%
0.67%	0.61%	0.70%	0.97%	1.11%	1.21%	1.27%	1.33%	1.36%
0.67%	0.57%	0.68%	0.94%	1.07%	1.17%	1.23%	1.28%	1.31%
1.00%	1.17%	1.56%	1.75%	2.00%	2.24%	2.37%	2.68%	2.88%
1.00%	1.17%	1.56%	1.75%	2.00%	2.24%	2.37%	2.68%	2.88%

		40.00%				
3.99%	4.02%	40.00%	A	AA	AA	AA
		40.00%				
3.99%	4.02%	40.00%	A	AA	AA	AA
		40.00%				
3.99%	4.03%	40.00%	BB	BBB	BBB	A
4.17%	4.22%	40.00%	BBB	A	A	AA
		40.00%				
3.99%	4.02%	40.00%	A	AA	AA	AA
		40.00%				
		40%	NR	B		B
		40%	NR	BBB		BBB
		40%				
		40%	NR	BBB		BBB
7.47%	7.49%	47.45%	BB	BBB	A	A
		47.45%				
7.58%	7.53%	47.63%	A	AA	AA	AAA
7.58%	7.53%	47.63%	A	AA	AA	AAA
7.95%	7.92%	47.60%	BBB	A	AA	AA
7.63%	7.61%	47.45%	BBB	A	AA	AA
7.58%	7.53%	47.63%	A	AA	AA	AAA
7.09%	7.25%	47.13%	BBB	AA	AA	AA
7.58%	7.53%	47.63%	A	AA	AA	AAA
7.09%	7.25%	47.13%	BBB	AA	AA	AA
7.58%	7.53%	47.63%	A	AA	AA	AAA
7.09%	7.25%	47.13%	BBB	AA	AA	AA
7.09%	7.25%	47.13%	BBB	AA	AA	AA
7.47%	7.49%	47.45%	BB	BBB	A	A
7.58%	7.53%	47.63%	A	AA	AA	AAA
		47.63%				
7.09%	7.25%	47.13%	BBB	AA	AA	AA
7.58%	7.53%	47.63%	A	AA	AA	AAA
		47.63%				
7.95%	7.92%	47.60%	BBB	A	AA	AA
		47.45%				
7.58%	7.53%	47.63%	A	AA	AA	AAA
7.09%	7.25%	47.13%	BBB	AA	AA	AA
8.80%	9.14%		NR	BB	BBB	BBB
		37.13%				
		37.13%				
		37.13%				
		37.13%				
8.77%	8.97%	37.13%	NR	A	A	AA
8.77%	8.97%	37.13%	NR	A	A	AA
8.77%	8.97%	37.13%	NR	A	A	AA
		37.13%				
		37.13%				
9.08%	9.34%	37.13%	NR	BBB	A	A
8.77%	8.97%	37.13%	NR	A	A	AA
8.75%	8.70%	45%	NR	NR	BB	NR
8.75%	8.70%	45%	NR	NR	BB	NR
8.75%	8.70%	45%	NR	NR	BBB	NR
7.15%	7.14%	40%	BB	BB	BBB	BBB
7.15%	7.14%	40%	BB	BB	BBB	BBB
		40%				
7.39%	7.34%	40%	A	A	A	AA
7.14%	7.14%	40%	BBB	A	AA	AA
7.14%	7.14%	40%	BBB	A	AA	AA
7.14%	7.14%	40%	BBB	A	AA	AA
7.78%	7.73%	40%	BBB	A	A	A
7.39%	7.34%	40%	A	A	A	AA
7.14%	7.14%	40%	BBB	A	AA	AA
		40%				
1.57%	1.99%	40%	NR	B	BBB	BB
		40%				
1.49%	1.99%	40%	NR	BB	A	BBB
1.49%	1.99%	40%	NR	CCC	BB	B
1.57%	1.99%	40%	NR	B	BBB	BB
		40%				
1.49%	1.99%	40%	NR	BB	A	BBB
1.43%	1.99%	40%	NR	B	BBB	BB
2.75%	2.85%	40%	NR	A	A	AA
		35%				
2.75%	2.85%	35%	NR	BB	BBB	BBB

AA	AA	AAA	AAA	AA	A
AA	AA	AAA	AAA	AA	A
BBB	A	A	A	BBB	BBB
A	A	A	AA	A	A
AA	AA	AAA	AAA	AA	A
	B	B	B		
	BBB	BBB	BBB		
	BBB	BBB	BBB		
BBB	BBB	A	A	BBB	BBB
AA	AA	AAA	AA	A	A
AA	AA	AAA	AA	A	A
A	A	AA	AA	A	A
A	A	AA	AA	A	A
AA	AA	AAA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AAA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AAA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	A	A	BBB	BBB
AA	AA	AAA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AAA	AA	A	A
A	A	AA	AA	A	A
AA	AA	AAA	AA	A	A
AA	AA	AA	AA	A	A
BBB	B	B	BBB	BB	BB
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	BB	BB	A	BBB	BBB
A	AA	AA	A	A	A
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
B	BB	BB	BB	BBB	BB
BB	AA	BBB	BBB	A	BBB
CCC	B	B	B	BB	B
B	BB	BB	BB	BBB	BB
BB	AA	BBB	BBB	A	BBB
B	BB	BB	BB	BBB	BB
A	A	A	AA	A	NR
BB	BB	BB	BBB	BB	NR

	NR		Industrials	Oceania	Australia
AA	AA	10	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
AA	AA	10	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
BBB	AA	12	Industrials	Oceania	Australia
A	AA	11	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
AA	AA	10	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
	BBB	3	Financials	Oceania	Australia
	BBB	3	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	BBB	3	Financials	Oceania	Australia
BBB	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	8	Consumer Goods	N.Amer	United States
AA	AA	8	Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
AA	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
AA	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
AA	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	11	Consumer Goods	N.Amer	United States
AA	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
AA	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
CCC	BB	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
A	BBB	6	Telecommunications	N.Amer	United States
A	BBB	6	Telecommunications	N.Amer	United States
A	BBB	6	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
B	BB	3	Telecommunications	N.Amer	United States
A	BBB	6	Telecommunications	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
BBB	AA	10	Consumer Goods	N.Amer	United States
BBB	AA	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	10	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	7	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	6	Technology	N.Amer	United States
NR	BB	7	Technology	N.Amer	United States
NR	BBB	7	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	6	Technology	N.Amer	United States
NR	BB	7	Technology	N.Amer	United States
BBB	A	4	Technology	Asia	Korea (Republic of)
	NR		Technology	Asia	Korea (Republic of)
B	A	4	Technology	Asia	Korea (Republic of)

BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BBB	Thin	Entity Tier		Entity Tier	
BBB	BBB	Thin	CcyGrp		CcyGrp	
BBB	BBB					
BBB	BBB	Thin	CcyGrp		CcyGrp	
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	B					
CCC	B					
CCC	B					
CCC	B					
CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B					
CCC	B					
CCC	B	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
CCC	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	Thin	DocAdj	Thin	Thin
B	B	Thin	Thin	DocAdj	Thin	Thin
B	B	Thin	Thin	CcyGrp	Thin	Thin
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

LGCOIL-ELECKRWCR	29-Aug-08 LGCOIL-ELEC
LGCOIL-ELECUSDCR	29-Aug-08 LGCOIL-ELEC
LGCOIL-ELECUSDMM	29-Aug-08 LGCOIL-ELEC
LGCOIL-ELECUSDMR	29-Aug-08 LGCOIL-ELEC
LGCOIL-ELECUSDXR	29-Aug-08 LGCOIL-ELEC
LGPHILIPSUSDCR	29-Aug-08 LGPHILIPS
LGPHILIPSUSDMR	29-Aug-08 LGPHILIPS
LIFUNGEURCR	29-Aug-08 LIFUNG
LIFUNGUSDCR	29-Aug-08 LIFUNG
LMLLCAUDCR	29-Aug-08 LMLLC
LMLLCAUDMR	29-Aug-08 LMLLC
LMLLCAUDXR	29-Aug-08 LMLLC
LMLLCCHFMR	29-Aug-08 LMLLC
LMLLCCHFXR	29-Aug-08 LMLLC
LMLLCEURCR	29-Aug-08 LMLLC
LMLLCEURMM	29-Aug-08 LMLLC
LMLLCEURMR	29-Aug-08 LMLLC
LMLLCEURXR	29-Aug-08 LMLLC
LMLLCGBPMR	29-Aug-08 LMLLC
LMLLCGBPXR	29-Aug-08 LMLLC
LMLLCHKDMR	29-Aug-08 LMLLC
LMLLCHKDXR	29-Aug-08 LMLLC
LMLLCILSMR	29-Aug-08 LMLLC
LMLLCJPYMR	29-Aug-08 LMLLC
LMLLCJPYXR	29-Aug-08 LMLLC
LMLLCNZDMR	29-Aug-08 LMLLC
LMLLCNZDXR	29-Aug-08 LMLLC
LMLLCTWDCR	29-Aug-08 LMLLC
LMLLCUSDCR	29-Aug-08 LMLLC
LMLLCUSDMM	29-Aug-08 LMLLC
LMLLCUSDMR	29-Aug-08 LMLLC
LMLLCUSDXR	29-Aug-08 LMLLC
LIBMUTAUDCR	29-Aug-08 LIBMUT
LIBMUTAUDMR	29-Aug-08 LIBMUT
LIBMUTCHFMR	29-Aug-08 LIBMUT
LIBMUTEURCR	29-Aug-08 LIBMUT
LIBMUTEURMM	29-Aug-08 LIBMUT
LIBMUTEURMR	29-Aug-08 LIBMUT
LIBMUTJPYMR	29-Aug-08 LIBMUT
LIBMUTUSDCR	29-Aug-08 LIBMUT
LIBMUTUSDMM	29-Aug-08 LIBMUT
LIBMUTUSDMR	29-Aug-08 LIBMUT
LIBMUTUSDXR	29-Aug-08 LIBMUT
LIBMUTAUDMR	29-Aug-08 LIBMUT
LIBMUTCHFMR	29-Aug-08 LIBMUT
LIBMUTEURCR	29-Aug-08 LIBMUT
LIBMUTEURMM	29-Aug-08 LIBMUT
LIBMUTEURMR	29-Aug-08 LIBMUT
LIBMUTHKDMR	29-Aug-08 LIBMUT
LIBMUTJPYMR	29-Aug-08 LIBMUT
LIBMUTSEKMR	29-Aug-08 LIBMUT
LIBMUTSGDMR	29-Aug-08 LIBMUT
LIBMUTTWDMR	29-Aug-08 LIBMUT
LIBMUTUSDCR	29-Aug-08 LIBMUT
LIBMUTUSDMM	29-Aug-08 LIBMUT
LIBMUTUSDMR	29-Aug-08 LIBMUT
LIBMUTUSDXR	29-Aug-08 LIBMUT
LIBAUDMR	29-Aug-08 LIB
LIBEURCR	29-Aug-08 LIB
LIBEURMM	29-Aug-08 LIB
LIBEURMR	29-Aug-08 LIB
LIBJPYMR	29-Aug-08 LIB
LIBUSDCR	29-Aug-08 LIB
LIBUSDMM	29-Aug-08 LIB
LIBUSDMR	29-Aug-08 LIB
LIBUSDXR	29-Aug-08 LIB
LRY-LPEURCR	29-Aug-08 LRY-LP
LRY-LPEURMM	29-Aug-08 LRY-LP
LRY-LPEURMR	29-Aug-08 LRY-LP
LRY-LPJPYMR	29-Aug-08 LRY-LP
LRY-LPUSDCR	29-Aug-08 LRY-LP
LRY-LPUSDMM	29-Aug-08 LRY-LP
LRY-LPUSDMR	29-Aug-08 LRY-LP
LRY-LPUSDXR	29-Aug-08 LRY-LP

Lg Electrs	YD79BJ	SNRFOR	KRW	CR	Composite
Lg Electrs	YD79BJ	SNRFOR	USD	CR	Composite
Lg Electrs	YD79BJ	SNRFOR	USD	MM	Composite
Lg Electrs	YD79BJ	SNRFOR	USD	MR	Composite
Lg Electrs	YD79BJ	SNRFOR	USD	XR	Composite
LGPhilips LCD Co Ltd	YD77AY	SNRFOR	USD	CR	Composite
LGPhilips LCD Co Ltd	YD77AY	SNRFOR	USD	MR	Composite
Li & Fung Ltd	GL9CDK	SNRFOR	EUR	CR	Composite
Li & Fung Ltd	GL9CDK	SNRFOR	USD	CR	Composite
Liberty Media LLC	5I378G	SNRFOR	AUD	CR	Composite
Liberty Media LLC	5I378G	SNRFOR	AUD	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	AUD	XR	Composite
Liberty Media LLC	5I378G	SNRFOR	CHF	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	CHF	XR	Composite
Liberty Media LLC	5I378G	SNRFOR	EUR	CR	Composite
Liberty Media LLC	5I378G	SNRFOR	EUR	MM	Composite
Liberty Media LLC	5I378G	SNRFOR	EUR	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	EUR	XR	Composite
Liberty Media LLC	5I378G	SNRFOR	GBP	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	GBP	XR	Composite
Liberty Media LLC	5I378G	SNRFOR	HKD	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	HKD	XR	Composite
Liberty Media LLC	5I378G	SNRFOR	ILS	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	JPY	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	JPY	XR	Composite
Liberty Media LLC	5I378G	SNRFOR	NZD	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	NZD	XR	Composite
Liberty Media LLC	5I378G	SNRFOR	TWD	CR	Composite
Liberty Media LLC	5I378G	SNRFOR	USD	CR	Composite
Liberty Media LLC	5I378G	SNRFOR	USD	MM	Composite
Liberty Media LLC	5I378G	SNRFOR	USD	MR	Composite
Liberty Media LLC	5I378G	SNRFOR	USD	XR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	AUD	CR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	AUD	MR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	CHF	MR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	EUR	CR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	EUR	MM	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	EUR	MR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	JPY	MR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	USD	CR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	USD	MM	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	USD	MR	Composite
Liberty Mut Ins Co	5I37GZ	SNRFOR	USD	XR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	AUD	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	CHF	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	EUR	CR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	EUR	MM	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	EUR	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	HKD	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	JPY	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	SEK	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	SGD	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	TWD	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	USD	CR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	USD	MM	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	USD	MR	Composite
Liberty Mut Ins Co	5I37GZ	SUBLT2	USD	XR	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	AUD	MR	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	EUR	CR	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	EUR	MM	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	EUR	MR	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	JPY	MR	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	USD	CR	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	USD	MM	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	USD	MR	Composite
Liberty Mutual Group Inc	5I37GN	SNRFOR	USD	XR	Composite
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	EUR	CR	Composite
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	EUR	MM	Composite
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	EUR	MR	Composite
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	JPY	MR	Composite
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	USD	CR	Composite
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	USD	MM	Composite
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	USD	MR	Composite
LIBERTY Ppty Ltd PARTNERSHIP	5I428J	SNRFOR	USD	XR	Composite

1.00%	1.17%	1.56%	1.75%	2.00%	2.24%	2.37%	2.68%	2.88%
1.00%	1.12%	1.51%	1.68%	1.92%	2.15%	2.28%	2.57%	2.77%
1.00%	1.11%	1.49%	1.67%	1.90%	2.13%	2.25%	2.54%	2.74%
3.29%	3.41%	3.78%	4.07%	4.36%	4.54%	4.71%	4.89%	5.09%
3.13%	3.41%	3.78%	3.87%	4.14%	4.31%	4.71%	4.89%	5.09%
0.54%	0.59%	0.83%	1.10%	1.28%	1.46%	1.49%	1.57%	1.66%
0.54%	0.59%	0.83%	1.10%	1.28%	1.46%	1.49%	1.57%	1.66%
1.25%	1.50%	2.29%	3.07%	3.36%	3.64%	3.67%	3.69%	3.71%
1.25%	1.50%	2.29%	3.07%	3.36%	3.64%	3.67%	3.69%	3.71%
1.25%	1.50%	2.29%	3.07%	3.36%	3.64%	3.67%	3.69%	3.71%
1.25%	1.52%	2.30%	3.09%	3.39%	3.66%	3.71%	3.72%	3.79%
1.25%	1.46%	2.27%	3.01%	3.32%	3.57%	3.61%	3.64%	3.69%
1.25%	1.60%	2.47%	3.27%	3.60%	3.88%	3.92%	3.96%	3.99%
1.25%	1.54%	2.33%	3.14%	3.46%	3.73%	3.76%	3.80%	3.83%
1.25%	1.52%	2.30%	3.09%	3.39%	3.66%	3.71%	3.72%	3.79%
1.25%	1.46%	2.27%	3.01%	3.32%	3.57%	3.61%	3.64%	3.69%
1.25%	1.52%	2.30%	3.09%	3.39%	3.66%	3.71%	3.72%	3.79%
1.25%	1.46%	2.27%	3.01%	3.32%	3.57%	3.61%	3.64%	3.69%
1.25%	1.52%	2.30%	3.09%	3.39%	3.66%	3.71%	3.72%	3.79%
1.25%	1.46%	2.27%	3.01%	3.32%	3.57%	3.61%	3.64%	3.69%
1.25%	1.52%	2.30%	3.09%	3.39%	3.66%	3.71%	3.72%	3.79%
1.25%	1.50%	2.29%	3.11%	3.38%	3.70%	3.74%	3.69%	3.71%
1.25%	1.50%	2.29%	2.99%	3.26%	3.56%	3.60%	3.69%	3.71%
1.25%	1.52%	2.30%	3.09%	3.39%	3.66%	3.71%	3.72%	3.79%
1.25%	1.46%	2.27%	3.01%	3.32%	3.57%	3.61%	3.64%	3.69%
1.25%	1.60%	2.47%	3.27%	3.60%	3.88%	3.92%	3.96%	3.99%
1.25%	1.60%	2.47%	3.27%	3.60%	3.88%	3.92%	3.96%	3.99%
1.25%	1.54%	2.33%	3.14%	3.46%	3.73%	3.76%	3.80%	3.83%
1.25%	1.52%	2.30%	3.09%	3.39%	3.66%	3.71%	3.72%	3.79%
1.25%	1.46%	2.27%	3.01%	3.32%	3.57%	3.61%	3.64%	3.69%
0.80%	0.93%	0.99%	1.08%	1.24%	1.31%	1.41%	1.41%	1.74%
0.80%	0.93%	0.94%	1.08%	1.17%	1.25%	1.33%	1.41%	1.74%
0.80%	0.90%	1.00%	1.08%	1.18%	1.26%	1.34%	1.41%	1.74%
0.80%	0.90%	1.00%	1.08%	1.18%	1.26%	1.34%	1.41%	1.74%
0.80%	0.90%	1.00%	1.08%	1.18%	1.26%	1.34%	1.41%	1.74%
0.80%	0.90%	1.00%	1.08%	1.18%	1.26%	1.34%	1.41%	1.74%
0.80%	0.93%	0.97%	1.08%	1.18%	1.26%	1.34%	1.41%	1.74%
0.80%	0.99%	1.05%	1.15%	1.24%	1.33%	1.41%	1.49%	1.74%
0.80%	0.99%	1.05%	1.15%	1.24%	1.33%	1.41%	1.49%	1.74%
0.80%	0.90%	1.00%	1.08%	1.18%	1.26%	1.34%	1.41%	1.74%
0.80%	0.90%	0.96%	1.05%	1.14%	1.22%	1.29%	1.36%	1.74%
0.57%	0.64%	1.03%	1.09%	1.19%	1.25%	1.37%	1.42%	1.64%
0.57%	0.64%	1.02%	1.08%	1.19%	1.25%	1.36%	1.42%	1.64%
0.57%	0.67%	1.08%	1.14%	1.25%	1.32%	1.44%	1.50%	1.64%
0.57%	0.67%	1.08%	1.14%	1.25%	1.32%	1.44%	1.50%	1.64%
0.57%	0.64%	1.02%	1.08%	1.19%	1.25%	1.36%	1.42%	1.64%
0.57%	0.67%	1.08%	1.14%	1.25%	1.32%	1.44%	1.50%	1.64%
0.57%	0.64%	1.03%	1.09%	1.19%	1.25%	1.37%	1.42%	1.64%
0.57%	0.67%	1.08%	1.14%	1.25%	1.32%	1.44%	1.50%	1.64%
0.57%	0.64%	1.02%	1.08%	1.19%	1.25%	1.36%	1.42%	1.64%
0.57%	0.67%	1.08%	1.14%	1.25%	1.32%	1.44%	1.50%	1.64%
0.57%	0.67%	1.08%	1.14%	1.25%	1.32%	1.44%	1.50%	1.64%
0.57%	0.67%	1.08%	1.14%	1.25%	1.32%	1.44%	1.50%	1.64%
0.57%	0.64%	1.02%	1.08%	1.19%	1.25%	1.36%	1.42%	1.64%
1.45%	1.06%	1.52%	1.65%	1.75%	1.90%	2.01%	2.14%	2.36%
1.45%	1.06%	1.59%	1.68%	1.75%	1.90%	2.01%	2.13%	2.36%
1.45%	1.11%	1.67%	1.76%	1.84%	2.00%	2.12%	2.24%	2.36%
1.45%	1.06%	1.59%	1.68%	1.75%	1.90%	2.01%	2.13%	2.36%
1.45%	1.02%	1.53%	1.61%	1.69%	1.83%	1.94%	2.05%	2.36%
0.73%	1.40%	1.15%	2.23%	2.59%	2.78%	2.51%	2.41%	2.34%
0.73%	1.33%	1.09%	2.12%	2.46%	2.64%	2.39%	2.29%	2.34%
0.73%	1.40%	1.15%	2.23%	2.59%	2.78%	2.51%	2.41%	2.34%
0.73%	1.33%	1.09%	2.12%	2.46%	2.64%	2.39%	2.29%	2.34%

		40%			
2.75%	2.85%	40% NR	A	A	AA
2.75%	2.73%	35% NR	BBB	A	A
2.75%	2.71%	35% NR	BBB	A	A
		35%			
		20% BB	NR	NR	B
		20% BB	NR	NR	B
1.69%	1.74%	40% NR	NR	NR	A
1.69%	1.74%	40% NR	NR	NR	A
3.71%	3.74%	38.67% NR	BBB	BBB	BBB
3.71%	3.74%	38.67% NR	BBB	BBB	BBB
3.71%	3.74%	38.67% NR	BBB	BBB	BBB
3.77%	3.79%	40% NR	AA	A	AA
3.65%	3.68%	36% NR	AA	AA	AA
3.97%	4.00%	38.67% NR	A	A	A
3.81%	3.84%	38.67% NR	A	A	A
3.77%	3.79%	40% NR	AA	A	AA
3.65%	3.68%	36% NR	AA	AA	AA
3.77%	3.79%	40% NR	AA	A	AA
3.65%	3.68%	36% NR	AA	AA	AA
3.77%	3.79%	40% NR	AA	A	AA
3.65%	3.68%	36% NR	AA	AA	AA
3.77%	3.79%	40% NR	AA	A	AA
3.71%	3.74%	40% NR	BBB	BBB	A
3.71%	3.74%	38.67% NR	BBB	BBB	BBB
3.77%	3.79%	40% NR	AA	A	AA
3.65%	3.68%	36% NR	AA	AA	AA
3.97%	4.00%	38.67% NR	A	A	A
3.97%	4.00%	38.67% NR	A	A	A
3.81%	3.84%	38.67% NR	A	A	A
3.77%	3.79%	40% NR	AA	A	AA
3.65%	3.68%	36% NR	AA	AA	AA
1.83%	1.76%	40.00% NR	BB	BBB	BBB
1.83%	1.76%	40% NR	BB	A	BBB
1.83%	1.76%	40.00% NR	A	A	AA
1.83%	1.76%	40.00%			
1.83%	1.76%	40.00%			
1.83%	1.76%	40.00% NR	A	A	AA
1.83%	1.76%	40.00% NR	BB	BBB	BBB
1.83%	1.76%	40.00% NR	BBB	A	A
1.83%	1.76%	40.00%			
1.83%	1.76%	40.00% NR	A	A	AA
1.83%	1.76%	40.00% NR	BBB	A	A
1.84%	1.84%	36% NR	BB	BB	BB
1.84%	1.84%	40% NR	A	A	A
1.84%	1.84%	36% NR	BBB	BBB	BBB
1.84%	1.84%	36%			
1.84%	1.84%	40% NR	A	A	A
1.84%	1.84%	40%			
1.84%	1.84%	36% NR	BB	BB	BB
1.84%	1.84%	40%			
1.84%	1.84%	40% NR	A	A	A
1.84%	1.84%	40%			
1.84%	1.84%	36% NR	BBB	BBB	BBB
1.84%	1.84%	36%			
1.84%	1.84%	40% NR	A	A	A
		36%			
2.94%	3.14%	40% NR	BB	CCC	BB
		40%			
		40%			
2.94%	3.14%	40% NR	A	BBB	BBB
		40%			
2.94%	3.14%	40% NR	BBB	BB	BB
		40%			
2.94%	3.14%	40% NR	A	BBB	BBB
2.94%	3.14%	40% NR	BBB	BB	BB
2.32%	3.44%	40% NR	B	B	BBB
		40%			
2.32%	3.44%	40% NR	BB	BB	A
		40%			
2.32%	3.44%	40% NR	B	B	BBB
		40%			
2.32%	3.44%	40% NR	BB	BB	A
		40%			

A	A	A	AA	A	NR
BBB	BBB	BBB	A	BBB	NR
BBB	BBB	BBB	A	BBB	NR
BB	BB	NR	NR	NR	
BB	BB	NR	NR	NR	
A	A	A	A	A	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
A	A	A	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
B	B	B	BBB	NR	NR
BBB	BBB	BBB	A	NR	NR
BB	BB	BB	BBB	NR	NR
BBB	BBB	BBB	A	NR	NR
BB	BB	BB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
BBB	A	BBB	BBB	NR	NR

	NR		Technology	Asia	Korea (Republic of)
BBB	A	4	Technology	Asia	Korea (Republic of)
BB	A	4	Technology	Asia	Korea (Republic of)
BB	A	4	Technology	Asia	Korea (Republic of)
	NR		Technology	Asia	Korea (Republic of)
	NR	3	Industrials	Asia	Korea (Republic of)
	NR	3	Industrials	Asia	Korea (Republic of)
NR	A	3	Consumer Goods	N.Amer	Bermuda
NR	A	3	Consumer Goods	N.Amer	Bermuda
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
BB	A	3	Consumer Services	N.Amer	United States
BB	A	3	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	A	9	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BB	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BB	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BB	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BB	10	Financials	N.Amer	United States
NR	BB	10	Financials	N.Amer	United States
NR	B	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	B	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	B	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	B	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States

BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
	B	DocAdj	Thin	Thin	DocAdj	DocAdj
	B	DocAdj	Thin	Thin	DocAdj	DocAdj
	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	DocAdj	Entity Tier	DocAdj
BBB	AA	Thin	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

LIEKEURCR	29-Aug-08 LIEK
LIEKEURMM	29-Aug-08 LIEK
LIEKEURXR	29-Aug-08 LIEK
LIEKUSDCR	29-Aug-08 LIEK
LIEKUSDXR	29-Aug-08 LIEK
LNTVEURMM	29-Aug-08 LNTV
LNTVEURMR	29-Aug-08 LNTV
LNTVUSDCR	29-Aug-08 LNTV
LNTVUSDMM	29-Aug-08 LNTV
LNTVUSDMR	29-Aug-08 LNTV
LNTVUSDXR	29-Aug-08 LNTV
LNTVUSDCR	29-Aug-08 LNTV
LNTVUSDMR	29-Aug-08 LNTV
LNTVUSDXR	29-Aug-08 LNTV
LNCRHUSDMR	29-Aug-08 LNCRH
LNCRHUSDXR	29-Aug-08 LNCRH
LNCJPHEURMR	29-Aug-08 LNCJPH
LNCJPHUSDMR	29-Aug-08 LNCJPH
LNCJPHUSDXR	29-Aug-08 LNCJPH
LNCUSDMR	29-Aug-08 LNC
LNCAUDMR	29-Aug-08 LNC
LNCCHFMR	29-Aug-08 LNC
LNCEURCR	29-Aug-08 LNC
LNCEURMM	29-Aug-08 LNC
LNCEURMR	29-Aug-08 LNC
LNCEURXR	29-Aug-08 LNC
LNCHKDMR	29-Aug-08 LNC
LNCJPYMR	29-Aug-08 LNC
LNCSGDMR	29-Aug-08 LNC
LNCUSDCR	29-Aug-08 LNC
LNCUSDMM	29-Aug-08 LNC
LNCUSDMR	29-Aug-08 LNC
LNCUSDXR	29-Aug-08 LNC
LINDEAUDCR	29-Aug-08 LINDE
LINDEAUDMM	29-Aug-08 LINDE
LINDECADMM	29-Aug-08 LINDE
LINDECHFCR	29-Aug-08 LINDE
LINDECHFMM	29-Aug-08 LINDE
LINDEEURCR	29-Aug-08 LINDE
LINDEEURMM	29-Aug-08 LINDE
LINDEEURMR	29-Aug-08 LINDE
LINDEEURXR	29-Aug-08 LINDE
LINDEGBPCR	29-Aug-08 LINDE
LINDEGBPMM	29-Aug-08 LINDE
LINDEGBPMR	29-Aug-08 LINDE
LINDEJPYCR	29-Aug-08 LINDE
LINDEJPYMM	29-Aug-08 LINDE
LINDENOKMM	29-Aug-08 LINDE
LINDESEKMM	29-Aug-08 LINDE
LINDESGDMM	29-Aug-08 LINDE
LINDEUSDCR	29-Aug-08 LINDE
LINDEUSDMM	29-Aug-08 LINDE
LINDEUSDMR	29-Aug-08 LINDE
LINDEUSDXR	29-Aug-08 LINDE
LINENSUSDMR	29-Aug-08 LINENS
LINENSUSDXR	29-Aug-08 LINENS
LINENSUSDMR	29-Aug-08 LINENS
LINENSUSDXR	29-Aug-08 LINENS
LGABLESEURCR	29-Aug-08 LGABLES
LGABLESEURMR	29-Aug-08 LGABLES
LGABLESUSDCR	29-Aug-08 LGABLES
LGABLESUSDMR	29-Aug-08 LGABLES
LIONAUDMR	29-Aug-08 LION
LIONUSDMR	29-Aug-08 LION
LIONUSDXR	29-Aug-08 LION
LIZAUDMR	29-Aug-08 LIZ
LIZCADMR	29-Aug-08 LIZ
LIZEURCR	29-Aug-08 LIZ
LIZEURMM	29-Aug-08 LIZ
LIZEURMR	29-Aug-08 LIZ
LIZEURXR	29-Aug-08 LIZ
LIZGBPMR	29-Aug-08 LIZ
LIZGBPXR	29-Aug-08 LIZ
LIZHKDMR	29-Aug-08 LIZ

Lieken AG	DHCCCY	SNRFOR	EUR	CR	Composite
Lieken AG	DHCCCY	SNRFOR	EUR	MM	Composite
Lieken AG	DHCCCY	SNRFOR	EUR	XR	Composite
Lieken AG	DHCCCY	SNRFOR	USD	CR	Composite
Lieken AG	DHCCCY	SNRFOR	USD	XR	Composite
LIN Television Corp	5I59ED	SNRFOR	EUR	MM	Composite
LIN Television Corp	5I59ED	SNRFOR	EUR	MR	Composite
LIN Television Corp	5I59ED	SNRFOR	USD	CR	Composite
LIN Television Corp	5I59ED	SNRFOR	USD	MM	Composite
LIN Television Corp	5I59ED	SNRFOR	USD	MR	Composite
LIN Television Corp	5I59ED	SNRFOR	USD	XR	Composite
LIN Television Corp	5I59ED	SUBLT2	USD	CR	Composite
LIN Television Corp	5I59ED	SUBLT2	USD	MR	Composite
LIN Television Corp	5I59ED	SUBLT2	USD	XR	Composite
Lincare Hldgs Inc	5I59GA	SNRFOR	USD	MR	Composite
Lincare Hldgs Inc	5I59GA	SNRFOR	USD	XR	Composite
Lincoln JP Hldgs LP	586A9H	SNRFOR	EUR	MR	Composite
Lincoln JP Hldgs LP	586A9H	SNRFOR	USD	MR	Composite
Lincoln JP Hldgs LP	586A9H	SNRFOR	USD	XR	Composite
Lincoln Natl Corp	5I759F	PREFT1	USD	MR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	AUD	MR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	CHF	MR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	EUR	CR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	EUR	MM	Composite
Lincoln Natl Corp	5I759F	SNRFOR	EUR	MR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	EUR	XR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	HKD	MR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	JPY	MR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	SGD	MR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	USD	CR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	USD	MM	Composite
Lincoln Natl Corp	5I759F	SNRFOR	USD	MR	Composite
Lincoln Natl Corp	5I759F	SNRFOR	USD	XR	Composite
Linde AG	DI537C	SNRFOR	AUD	CR	Composite
Linde AG	DI537C	SNRFOR	AUD	MM	Composite
Linde AG	DI537C	SNRFOR	CAD	MM	Composite
Linde AG	DI537C	SNRFOR	CHF	CR	Composite
Linde AG	DI537C	SNRFOR	CHF	MM	Composite
Linde AG	DI537C	SNRFOR	EUR	CR	Composite
Linde AG	DI537C	SNRFOR	EUR	MM	Composite
Linde AG	DI537C	SNRFOR	EUR	MR	Composite
Linde AG	DI537C	SNRFOR	EUR	XR	Composite
Linde AG	DI537C	SNRFOR	GBP	CR	Composite
Linde AG	DI537C	SNRFOR	GBP	MM	Composite
Linde AG	DI537C	SNRFOR	GBP	MR	Composite
Linde AG	DI537C	SNRFOR	JPY	CR	Composite
Linde AG	DI537C	SNRFOR	JPY	MM	Composite
Linde AG	DI537C	SNRFOR	NOK	MM	Composite
Linde AG	DI537C	SNRFOR	SEK	MM	Composite
Linde AG	DI537C	SNRFOR	SGD	MM	Composite
Linde AG	DI537C	SNRFOR	USD	CR	Composite
Linde AG	DI537C	SNRFOR	USD	MM	Composite
Linde AG	DI537C	SNRFOR	USD	MR	Composite
Linde AG	DI537C	SNRFOR	USD	XR	Composite
LINENS N THINGS INC	588BDG	SECDOM	USD	MR	Composite
LINENS N THINGS INC	588BDG	SECDOM	USD	XR	Composite
LINENS N THINGS INC	588BDG	SNRFOR	USD	MR	Composite
LINENS N THINGS INC	588BDG	SNRFOR	USD	XR	Composite
LION GABLES Rlty Ltd PARTNERSHIP	5I982F	SNRFOR	EUR	CR	Composite
LION GABLES Rlty Ltd PARTNERSHIP	5I982F	SNRFOR	EUR	MR	Composite
LION GABLES Rlty Ltd PARTNERSHIP	5I982F	SNRFOR	USD	CR	Composite
LION GABLES Rlty Ltd PARTNERSHIP	5I982F	SNRFOR	USD	MR	Composite
Lion Nathan Ltd	QVADDP	SNRFOR	AUD	MR	Composite
Lion Nathan Ltd	QVADDP	SNRFOR	USD	MR	Composite
Lion Nathan Ltd	QVADDP	SNRFOR	USD	XR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	AUD	MR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	CAD	MR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	EUR	CR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	EUR	MM	Composite
Liz Claiborne Inc	58CC52	SNRFOR	EUR	MR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	EUR	XR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	GBP	MR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	GBP	XR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	HKD	MR	Composite

					3.19%			
					3.19%			
					3.19%			
					3.19%			
0.91%	1.44%	1.72%	1.98%	2.87%	3.40%	3.98%	4.57%	4.08%
0.91%	1.44%	1.72%	1.98%	2.87%	3.40%	3.98%	4.57%	4.08%
0.91%	1.44%	1.72%	1.98%	2.87%	3.40%	3.98%	4.57%	4.08%
2.91%			6.10%		6.86%		6.86%	
2.91%			6.10%		6.86%		6.86%	
	0.38%	0.53%	0.58%	0.82%	1.02%	1.06%	1.17%	
	0.38%	0.53%	0.58%	0.82%	1.02%	1.06%	1.17%	
					2.36%			
1.25%	1.25%	1.39%	1.48%	1.60%	1.70%	1.74%	1.75%	1.78%
1.25%	1.25%	1.39%	1.48%	1.60%	1.70%	1.74%	1.75%	1.78%
1.25%	1.25%	1.39%	1.48%	1.60%	1.70%	1.74%	1.75%	1.78%
1.25%	1.25%	1.39%	1.48%	1.60%	1.70%	1.74%	1.75%	1.78%
1.25%	1.25%	1.39%	1.48%	1.60%	1.70%	1.74%	1.75%	1.78%
1.25%	1.25%	1.39%	1.48%	1.60%	1.70%	1.74%	1.75%	1.78%
1.32%	1.31%	1.47%	1.56%	1.69%	1.79%	1.83%	1.84%	1.88%
1.25%	1.25%	1.39%	1.48%	1.60%	1.70%	1.74%	1.75%	1.78%
1.21%	1.20%	1.34%	1.43%	1.54%	1.63%	1.67%	1.69%	1.72%
0.19%	0.21%	0.28%	0.34%	0.38%	0.44%	0.51%	0.52%	0.54%
0.19%	0.21%	0.28%	0.34%	0.38%	0.44%	0.49%	0.52%	0.54%
0.19%	0.21%	0.27%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.19%	0.22%	0.29%	0.35%	0.39%	0.46%	0.48%	0.52%	0.54%
0.19%	0.21%	0.27%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.19%	0.22%	0.29%	0.35%	0.39%	0.46%	0.48%	0.52%	0.54%
0.19%	0.21%	0.27%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.18%	0.21%	0.27%	0.34%	0.38%	0.43%	0.47%	0.51%	0.54%
0.18%	0.20%	0.26%	0.32%	0.36%	0.42%	0.45%	0.49%	0.54%
0.19%	0.22%	0.29%	0.35%	0.39%	0.46%	0.48%	0.52%	0.54%
0.19%	0.21%	0.27%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.19%	0.21%	0.28%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.19%	0.21%	0.28%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.19%	0.21%	0.27%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.19%	0.21%	0.27%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.19%	0.21%	0.27%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.19%	0.22%	0.29%	0.35%	0.39%	0.46%	0.48%	0.52%	0.54%
0.19%	0.21%	0.27%	0.34%	0.38%	0.44%	0.48%	0.52%	0.54%
0.18%	0.21%	0.27%	0.34%	0.38%	0.43%	0.47%	0.51%	0.54%
	0.26%	0.40%	0.77%		1.03%		1.20%	
	0.64%	0.88%	0.94%	1.05%	1.13%	1.18%	1.29%	1.78%
	0.64%	0.88%	0.94%	1.05%	1.13%	1.18%	1.29%	1.78%
3.10%	3.31%	3.49%	3.86%	4.11%	4.25%	4.09%	4.01%	4.59%
3.07%	3.22%	3.43%	3.90%	4.15%	4.29%	4.13%	4.05%	4.63%
3.30%	3.54%	3.72%	4.11%	4.37%	4.51%	4.35%	4.27%	4.86%
3.11%	3.25%	3.47%	3.94%	4.20%	4.33%	4.18%	4.10%	4.67%
3.07%	3.22%	3.43%	3.90%	4.15%	4.29%	4.13%	4.05%	4.63%
3.10%	3.47%	3.58%	3.84%	4.00%	4.12%	3.99%	3.92%	4.45%
3.10%	3.47%	3.58%	3.84%	4.00%	4.12%	3.99%	3.92%	4.45%
3.07%	3.22%	3.43%	3.90%	4.15%	4.29%	4.13%	4.05%	4.63%

		17.50%				
		17.50%				
		17.50%				
		17.50%				
		17.50%				
		39%				
		39%				
4.31%	4.29%	39%	NR	NR	NR	NR
		39%				
4.31%	4.29%	39%	NR	NR	NR	NR
4.31%	4.29%	40%	NR	NR	NR	NR
		20%				
		20%	NR			NR
		20%	NR			NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		15%				
1.88%	1.38%	40%	BB	BBB	BBB	BBB
1.88%	1.38%	40%	A	AA	AA	AA
		40%				
		40%				
1.88%	1.38%	40%	A	AA	AA	AA
		40%				
1.88%	1.38%	40%	A	AA	AA	AA
1.88%	1.38%	40%	BB	BBB	BBB	BBB
1.88%	1.38%	40%	A	AA	AA	AA
1.98%	1.38%	40%	BBB	A	A	A
		40%				
1.88%	1.38%	40%	A	AA	AA	AA
1.81%	1.38%	40%	BBB	A	A	A
0.58%		39.41%	BB	BBB	A	A
0.58%		40%	BB	BBB	A	A
0.58%		40%	A	AA	AAA	AAA
0.58%		38.50%	BBB	A	A	A
0.58%		40%	A	AA	AAA	AAA
0.58%		38.50%	BBB	A	A	A
0.58%		40%	A	AA	AAA	AAA
0.58%		39.41%	BBB	A	AA	AA
0.58%		39.41%	BBB	A	AA	AA
0.58%		38.50%	BBB	A	A	A
0.58%		40%	A	AA	AAA	AAA
		39.41%				
0.58%		39.41%	BB	BBB	A	A
0.58%		39.41%	BB	BBB	A	A
0.58%		40%	A	AA	AAA	AAA
0.58%		40%	A	AA	AAA	AAA
0.58%		40%	A	AA	AAA	AAA
0.58%		38.50%	BBB	A	A	A
0.58%		40%	A	AA	AAA	AAA
0.58%		39.41%	BBB	A	AA	AA
		39.41%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
1.92%	2.04%	40%		NR	NR	NR
1.92%	2.04%	40%		NR	NR	NR
		40%				
4.65%	4.77%	40%	BB	BBB	BBB	BBB
4.68%	4.78%	40%	A	AA	AA	AA
4.93%	5.04%	40%	BBB	A	A	A
4.74%	4.84%	40%	BBB	A	A	A
4.68%	4.78%	40%	A	AA	AA	AA
4.51%	4.61%	40%	A	A	A	A
		40%				
4.51%	4.61%	40%	A	A	A	A
4.68%	4.78%	40%	A	AA	AA	AA

	NR				
	NR				
	NR				
	NR				
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR		NR		
	NR		NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
BB	BBB	BBB	BBB	BB	B
A	AA	AA	AA	A	BBB
A	AA	AA	AA	A	BBB
A	AA	AA	AA	A	BBB
BB	BBB	BBB	BBB	BB	B
A	AA	AA	AA	A	BBB
BBB	A	A	A	BBB	BB
A	AA	AA	AA	A	BBB
BBB	A	A	A	BBB	BB
A	A	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
AAA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AAA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AAA	AAA	AA	AA	NR	NR
AA	AA	A	A	NR	NR
AA	AA	A	A	NR	NR
A	A	A	A	NR	NR
AAA	AAA	AA	AA	NR	NR
A	A	BBB	BBB	NR	NR
A	A	BBB	BBB	NR	NR
AAA	AAA	AA	AA	NR	NR
AAA	AAA	AA	AA	NR	NR
AAA	AAA	AA	AA	NR	NR
A	A	A	A	NR	NR
AAA	AAA	AA	AA	NR	NR
AA	AA	A	A	NR	NR
	NR		NR		
B	NR	CCC	CCC	NR	NR
BBB	NR	BB	BB	NR	NR
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

	NR	2	Consumer Goods	Europe	Germany
	NR	2	Consumer Goods	Europe	Germany
	NR	2	Consumer Goods	Europe	Germany
	NR	2	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
NR	A	7	Financials	N.Amer	United States
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	A	4	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	A	4	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	A	4	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	A	4	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	AA	15	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
NR	NR	2	Consumer Goods	Oceania	Australia
NR	NR	2	Consumer Goods	Oceania	Australia
	NR		Consumer Goods	Oceania	Australia
BB	AA	9	Consumer Goods	N.Amer	United States
A	AA	9	Consumer Goods	N.Amer	United States
BBB	AA	9	Consumer Goods	N.Amer	United States
BBB	AA	9	Consumer Goods	N.Amer	United States
A	AA	9	Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
A	AA	9	Consumer Goods	N.Amer	United States

BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
B	BB					
B	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB					
B	BB	Thin			Thin	
B	BB	Thin			Thin	
	BBB		Thin	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
CCC	CCC					
CCC	CCC					
D	CCC					
D	CCC					
BB	AA					
BB	AA					
BB	AA					
BB	AA		Thin	Thin	Thin	
BBB	BBB		Thin	Thin	Thin	Entity Tier
BBB	BBB		Thin	Thin	Thin	CcyGrp
BBB	BBB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin
Thin
Thin
Thin

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin		Thin			
Thin		Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			

Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	DocAdj	Entity Tier	Thin	Thin	
Entity Tier	CcyGrp	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	

Thin		Thin			
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

LIZJPYMR	29-Aug-08 LIZ
LIZSEKXR	29-Aug-08 LIZ
LIZSGDMR	29-Aug-08 LIZ
LIZUSDCR	29-Aug-08 LIZ
LIZUSDMM	29-Aug-08 LIZ
LIZUSDMR	29-Aug-08 LIZ
LIZUSDXR	29-Aug-08 LIZ
LLOYDS-BankEURCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURMR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDMR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankAUDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankCHFCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankCHFMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURMR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURXR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankGBPCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankGBPMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankHKDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankJPYCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankJPYMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDMR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDXR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankAUDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURMR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankEURXR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankGBPCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankGBPMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankGBPMR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankHKDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankJPYCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankJPYMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankSGDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankTWDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDCR	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDMM	29-Aug-08 LLOYDS-Bank
LLOYDS-BankUSDMR	29-Aug-08 LLOYDS-Bank
LLOYDSAUDMM	29-Aug-08 LLOYDS
LLOYDSEURCR	29-Aug-08 LLOYDS
LLOYDSEURMM	29-Aug-08 LLOYDS
LLOYDSEURMR	29-Aug-08 LLOYDS
LLOYDSEURXR	29-Aug-08 LLOYDS
LLOYDSHKDMM	29-Aug-08 LLOYDS
LLOYDSUSDCR	29-Aug-08 LLOYDS
LLOYDSUSDMM	29-Aug-08 LLOYDS
LLOYDSUSDMR	29-Aug-08 LLOYDS
LLOYDSUSDXR	29-Aug-08 LLOYDS
LLOYDSAUDMM	29-Aug-08 LLOYDS
LLOYDSEURCR	29-Aug-08 LLOYDS
LLOYDSEURMM	29-Aug-08 LLOYDS
LLOYDSEURMR	29-Aug-08 LLOYDS
LLOYDSGBPCR	29-Aug-08 LLOYDS
LLOYDSGBPMM	29-Aug-08 LLOYDS
LLOYDSGBPMR	29-Aug-08 LLOYDS
LLOYDSHKDMM	29-Aug-08 LLOYDS
LLOYDSJPYMM	29-Aug-08 LLOYDS
LLOYDSSGDMM	29-Aug-08 LLOYDS
LLOYDSUSDCR	29-Aug-08 LLOYDS
LLOYDSUSDMM	29-Aug-08 LLOYDS
LLOYDSUSDMR	29-Aug-08 LLOYDS
LCNCADMR	29-Aug-08 LCN
LCNCADXR	29-Aug-08 LCN
LCNEURCR	29-Aug-08 LCN
LCNEURMR	29-Aug-08 LCN
LCNUSDCR	29-Aug-08 LCN
LCNUSDMR	29-Aug-08 LCN

Liz Claiborne Inc	58CC52	SNRFOR	JPY	MR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	SEK	XR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	SGD	MR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	USD	CR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	USD	MM	Composite
Liz Claiborne Inc	58CC52	SNRFOR	USD	MR	Composite
Liz Claiborne Inc	58CC52	SNRFOR	USD	XR	Composite
Lloyds TSB Bk plc	GKB86O	PREFT1	EUR	CR	Composite
Lloyds TSB Bk plc	GKB86O	PREFT1	EUR	MM	Composite
Lloyds TSB Bk plc	GKB86O	PREFT1	EUR	MR	Composite
Lloyds TSB Bk plc	GKB86O	PREFT1	USD	CR	Composite
Lloyds TSB Bk plc	GKB86O	PREFT1	USD	MM	Composite
Lloyds TSB Bk plc	GKB86O	PREFT1	USD	MR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	AUD	MM	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	CHF	CR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	CHF	MM	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	EUR	CR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	EUR	MM	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	EUR	MR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	EUR	XR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	GBP	CR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	GBP	MM	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	HKD	MM	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	JPY	CR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	JPY	MM	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	USD	CR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	USD	MM	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	USD	MR	Composite
Lloyds TSB Bk plc	GKB86O	SNRFOR	USD	XR	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	AUD	MM	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	EUR	CR	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	EUR	MM	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	EUR	MR	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	EUR	XR	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	GBP	CR	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	GBP	MM	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	GBP	MR	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	HKD	MM	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	JPY	CR	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	JPY	MM	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	SGD	MM	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	TWD	MM	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	USD	CR	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	USD	MM	Composite
Lloyds TSB Bk plc	GKB86O	SUBLT2	USD	MR	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	AUD	MM	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	EUR	CR	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	EUR	MM	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	EUR	MR	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	EUR	XR	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	HKD	MM	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	USD	CR	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	USD	MM	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	USD	MR	Composite
Lloyds TSB Gp plc	58CD7C	SNRFOR	USD	XR	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	AUD	MM	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	EUR	CR	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	EUR	MM	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	EUR	MR	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	GBP	CR	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	GBP	MM	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	GBP	MR	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	HKD	MM	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	JPY	MM	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	SGD	MM	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	USD	CR	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	USD	MM	Composite
Lloyds TSB Gp plc	58CD7C	SUBLT2	USD	MR	Composite
Loblaw Cos Ltd	58CDC9	SNRFOR	CAD	MR	Composite
Loblaw Cos Ltd	58CDC9	SNRFOR	CAD	XR	Composite
Loblaw Cos Ltd	58CDC9	SNRFOR	EUR	CR	Composite
Loblaw Cos Ltd	58CDC9	SNRFOR	EUR	MR	Composite
Loblaw Cos Ltd	58CDC9	SNRFOR	USD	CR	Composite
Loblaw Cos Ltd	58CDC9	SNRFOR	USD	MR	Composite

3.10%	3.31%	3.49%	3.86%	4.11%	4.25%	4.09%	4.01%	4.59%
3.10%	3.47%	3.58%	3.84%	4.00%	4.12%	3.99%	3.92%	4.45%
3.07%	3.22%	3.43%	3.90%	4.15%	4.29%	4.13%	4.05%	4.63%
3.30%	3.54%	3.72%	4.11%	4.37%	4.51%	4.35%	4.27%	4.86%
3.07%	3.22%	3.43%	3.90%	4.15%	4.29%	4.13%	4.05%	4.63%
3.10%	3.47%	3.58%	3.84%	4.00%	4.12%	3.99%	3.92%	4.45%

0.33%	0.43%	0.59%	0.73%	0.82%	0.91%	0.93%	0.95%	0.96%
0.33%	0.44%	0.62%	0.75%	0.85%	0.94%	0.96%	0.98%	0.98%
0.33%	0.43%	0.59%	0.72%	0.81%	0.90%	0.92%	0.94%	0.94%
0.33%	0.44%	0.62%	0.75%	0.85%	0.94%	0.96%	0.98%	0.98%
0.33%	0.43%	0.59%	0.72%	0.81%	0.90%	0.92%	0.94%	0.94%
0.33%	0.42%	0.58%	0.72%	0.81%	0.89%	0.91%	0.93%	0.93%
0.33%	0.41%	0.56%	0.69%	0.78%	0.86%	0.88%	0.90%	0.90%
0.33%	0.44%	0.62%	0.75%	0.85%	0.94%	0.96%	0.98%	0.98%
0.33%	0.43%	0.59%	0.72%	0.81%	0.90%	0.92%	0.94%	0.94%
0.33%	0.43%	0.59%	0.72%	0.81%	0.90%	0.92%	0.94%	0.94%
0.33%	0.43%	0.59%	0.75%	0.86%	0.91%	0.93%	0.99%	0.96%
0.33%	0.43%	0.59%	0.71%	0.83%	0.91%	0.93%	0.95%	0.96%
0.33%	0.44%	0.62%	0.75%	0.85%	0.94%	0.96%	0.98%	0.98%
0.33%	0.43%	0.59%	0.72%	0.81%	0.90%	0.92%	0.94%	0.94%

0.74%	0.81%	1.09%	1.33%	1.49%	1.65%	1.66%	1.70%	1.70%
0.74%	0.84%	1.10%	1.39%	1.56%	1.73%	1.74%	1.75%	1.75%
0.74%	0.81%	1.08%	1.32%	1.47%	1.64%	1.65%	1.68%	1.67%
0.74%	0.80%	1.06%	1.31%	1.46%	1.62%	1.64%	1.66%	1.66%
0.74%	0.84%	1.10%	1.39%	1.56%	1.73%	1.74%	1.75%	1.75%
0.74%	0.81%	1.08%	1.32%	1.47%	1.64%	1.65%	1.68%	1.67%
0.74%	0.80%	1.06%	1.31%	1.46%	1.62%	1.64%	1.66%	1.66%
0.74%	0.81%	1.08%	1.32%	1.47%	1.64%	1.65%	1.68%	1.67%
0.74%	0.81%	1.09%	1.33%	1.49%	1.65%	1.66%	1.70%	1.70%
0.74%	0.81%	1.09%	1.33%	1.49%	1.65%	1.66%	1.70%	1.70%
0.74%	0.81%	1.08%	1.32%	1.47%	1.64%	1.65%	1.68%	1.67%
0.74%	0.81%	1.08%	1.32%	1.47%	1.64%	1.65%	1.68%	1.67%
0.74%	0.84%	1.10%	1.39%	1.56%	1.73%	1.74%	1.75%	1.75%
0.74%	0.81%	1.08%	1.32%	1.47%	1.64%	1.65%	1.68%	1.67%
0.74%	0.80%	1.06%	1.31%	1.46%	1.62%	1.64%	1.66%	1.66%

	0.78%	1.05%	1.32%	1.48%	1.64%	1.65%	1.68%
	0.78%	1.05%	1.32%	1.48%	1.64%	1.65%	1.68%
	0.78%	1.05%	1.32%	1.48%	1.64%	1.65%	1.68%
	0.78%	1.05%	1.32%	1.48%	1.64%	1.65%	1.68%

	0.78%	1.05%	1.32%	1.48%	1.64%	1.65%	1.68%
	0.78%	1.05%	1.32%	1.48%	1.64%	1.65%	1.68%
0.75%	0.94%	1.13%	1.31%	1.42%	1.44%	1.52%	1.66%
0.75%	0.99%	1.19%	1.38%	1.42%	1.44%	1.52%	1.66%
0.75%	0.94%	1.13%	1.31%	1.42%	1.44%	1.52%	1.66%
0.75%	0.99%	1.19%	1.38%	1.42%	1.44%	1.52%	1.66%
0.75%	0.94%	1.13%	1.31%	1.42%	1.44%	1.52%	1.66%

4.65%	4.77%	40% BB	BBB	BBB	BBB
4.51%	4.61%	40% A	A	A	A
4.68%	4.78%	40% A	AA	AA	AA
4.93%	5.04%	40% BBB	A	A	A
		40%			
4.68%	4.78%	40% A	AA	AA	AA
4.51%	4.61%	40% A	A	A	A
		5%			
		5%			
		5%			
		5%			
		5%			
		5%			
0.99%	0.98%	40% NR	BBB	BBB	A
1.03%	0.98%	40% NR	A	A	AA
0.99%	0.98%	40% NR	AA	AA	AAA
1.03%	0.98%	40% NR	A	A	AA
0.99%	0.98%	40% NR	AA	AA	AAA
0.98%	0.98%	40% NR	A	A	AA
0.94%	0.98%	40% NR	A	A	AA
1.03%	0.98%	40% NR	A	A	AA
0.99%	0.98%	40% NR	AA	AA	AAA
0.99%	0.98%	40% NR	AA	AA	AAA
0.99%	0.98%	40% NR	BBB	BBB	BBB
0.99%	0.98%	40% NR	BBB	BBB	A
1.03%	0.98%	40% NR	A	A	AA
0.99%	0.98%	40% NR	AA	AA	AAA
		40%			
		40%			
1.88%	1.94%	20% NR	BBB	BBB	BBB
1.96%	1.94%	20% NR	A	A	A
1.88%	1.94%	20% NR	AA	AA	AA
1.86%	1.94%	20% NR	A	A	A
		20%			
1.96%	1.94%	20% NR	A	A	A
1.88%	1.94%	20% NR	AA	AA	AA
1.86%	1.94%	20% NR	A	A	A
1.88%	1.94%	20% NR	AA	AA	AA
1.88%	1.94%	20% NR	BBB	BBB	BBB
1.88%	1.94%	20% NR	BBB	BBB	BBB
1.88%	1.94%	20% NR	AA	AA	AA
1.88%	1.94%	20% NR	AA	AA	AA
1.96%	1.94%	20% NR	A	A	A
1.88%	1.94%	20% NR	AA	AA	AA
1.86%	1.94%	20% NR	A	A	A
		25.00%			
		25.00%			
		25.00%			
		25.00%			
		25.00%			
		25.00%			
		25.00%			
		25.00%			
		25.00%			
		25.00%			
		20%			
		20%	NR	NR	NR
		20%	NR	NR	NR
		20%			
		20%	NR	NR	NR
		20%	NR	NR	NR
		20%			
		20%			
		20%			
		20%			
		20%	NR	NR	NR
		20%	NR	NR	NR
		20%			
		40% NR	BBB	BBB	BBB
		40%			
		40% NR	BB	BB	BB
		40% NR	BBB	BBB	BBB
		40% NR	BB	BB	BB
		40% NR	BBB	BBB	BBB

BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB

BBB	A	A	A	BB	BB
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	A	A
AA	AAA	AAA	AAA	A	A
BBB	A	A	BBB	BB	BB
BBB	A	A	A	BB	BB
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	A	A

BBB	A	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB

NR	NR	NR	NR
NR	NR	NR	NR
NR	NR	NR	NR
NR	NR	NR	NR

NR	NR	NR	NR
NR	NR	NR	NR
NR	NR	NR	NR
NR	NR	NR	NR
NR	NR	NR	NR
NR	NR	NR	NR
NR	NR	NR	NR

BB	AA	9	Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
A	AA	9	Consumer Goods	N.Amer	United States
BBB	AA	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	9	Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	A	13	Financials	Europe	United Kingdom
NR	A	13	Financials	Europe	United Kingdom
NR	A	6	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada

BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	CcyGrp	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	Thin
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	Thin
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp

Entity Tier
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj

Entity Tier
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj

Entity Tier
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
DocAdj
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
DocAdj
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier
DocAdj
CcyGrp
DocAdj

CcyGrp
CcyGrp
DocAdj
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier
DocAdj
CcyGrp
DocAdj

CcyGrp
CcyGrp
DocAdj
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin
Thin

Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

LMTAUDMR	29-Aug-08 LMT
LMTAUDXR	29-Aug-08 LMT
LMTCADMR	29-Aug-08 LMT
LMTCHFMR	29-Aug-08 LMT
LMTEURCR	29-Aug-08 LMT
LMTEURMM	29-Aug-08 LMT
LMTEURMR	29-Aug-08 LMT
LMTEURXR	29-Aug-08 LMT
LMTGBPMR	29-Aug-08 LMT
LMTGBPXR	29-Aug-08 LMT
LMTHKDMR	29-Aug-08 LMT
LMTHKDXR	29-Aug-08 LMT
LMTJPYCR	29-Aug-08 LMT
LMTJPYMR	29-Aug-08 LMT
LMTJPYXR	29-Aug-08 LMT
LMTSEKMR	29-Aug-08 LMT
LMTSEKXR	29-Aug-08 LMT
LMTUSDCR	29-Aug-08 LMT
LMTUSDMM	29-Aug-08 LMT
LMTUSDMR	29-Aug-08 LMT
LMTUSDXR	29-Aug-08 LMT
LTRAUDCR	29-Aug-08 LTR
LTRAUDMR	29-Aug-08 LTR
LTRAUDXR	29-Aug-08 LTR
LTRCADMR	29-Aug-08 LTR
LTRCHFMR	29-Aug-08 LTR
LTREURCR	29-Aug-08 LTR
LTREURMM	29-Aug-08 LTR
LTREURMR	29-Aug-08 LTR
LTREURXR	29-Aug-08 LTR
LTRGBPMR	29-Aug-08 LTR
LTRGBPXR	29-Aug-08 LTR
LTRHKDMR	29-Aug-08 LTR
LTRHKDXR	29-Aug-08 LTR
LTRJPYCR	29-Aug-08 LTR
LTRJPYMR	29-Aug-08 LTR
LTRJPYXR	29-Aug-08 LTR
LTRNOKMR	29-Aug-08 LTR
LTRNZDMR	29-Aug-08 LTR
LTRSEKMR	29-Aug-08 LTR
LTRSEKXR	29-Aug-08 LTR
LTRSGDMR	29-Aug-08 LTR
LTRUSDCR	29-Aug-08 LTR
LTRUSDMM	29-Aug-08 LTR
LTRUSDMR	29-Aug-08 LTR
LTRUSDXR	29-Aug-08 LTR
LTRAUDMR	29-Aug-08 LTR
LTREURCR	29-Aug-08 LTR
LTREURMM	29-Aug-08 LTR
LTREURMR	29-Aug-08 LTR
LTRJPYMR	29-Aug-08 LTR
LTRTWDMR	29-Aug-08 LTR
LTRUSDCR	29-Aug-08 LTR
LTRUSDMM	29-Aug-08 LTR
LTRUSDMR	29-Aug-08 LTR
LTRUSDXR	29-Aug-08 LTR
LSLPWRUSDCR	29-Aug-08 LSLPWR
LSLPWRUSDMR	29-Aug-08 LSLPWR
LSLPWRUSDXR	29-Aug-08 LSLPWR
LMILNEURMM	29-Aug-08 LMILN
LMILNUSDCR	29-Aug-08 LMILN
LMILNUSDMM	29-Aug-08 LMILN
LMILNUSDMR	29-Aug-08 LMILN
LONZACHFMM	29-Aug-08 LONZA
LONZAEURCR	29-Aug-08 LONZA
LONZAEURMM	29-Aug-08 LONZA
LONZAUSDCR	29-Aug-08 LONZA
LOPROJPYCR	29-Aug-08 LOPRO
LOPROJPYMR	29-Aug-08 LOPRO
LOPROJPYXR	29-Aug-08 LOPRO
LOREALDKKMM	29-Aug-08 LOREAL
LOREALEURCR	29-Aug-08 LOREAL
LOREALEURMM	29-Aug-08 LOREAL
LOREALEURMR	29-Aug-08 LOREAL

Lockheed Martin Corp	58CHB3	SNRFOR	AUD	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	AUD	XR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	CAD	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	CHF	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	EUR	CR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	EUR	MM	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	EUR	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	EUR	XR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	GBP	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	GBP	XR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	HKD	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	HKD	XR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	JPY	CR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	JPY	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	JPY	XR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	SEK	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	SEK	XR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	USD	CR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	USD	MM	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	USD	MR	Composite
Lockheed Martin Corp	58CHB3	SNRFOR	USD	XR	Composite
Loews Corp	5J4466	SNRFOR	AUD	CR	Composite
Loews Corp	5J4466	SNRFOR	AUD	MR	Composite
Loews Corp	5J4466	SNRFOR	AUD	XR	Composite
Loews Corp	5J4466	SNRFOR	CAD	MR	Composite
Loews Corp	5J4466	SNRFOR	CHF	MR	Composite
Loews Corp	5J4466	SNRFOR	EUR	CR	Composite
Loews Corp	5J4466	SNRFOR	EUR	MM	Composite
Loews Corp	5J4466	SNRFOR	EUR	MR	Composite
Loews Corp	5J4466	SNRFOR	EUR	XR	Composite
Loews Corp	5J4466	SNRFOR	GBP	MR	Composite
Loews Corp	5J4466	SNRFOR	GBP	XR	Composite
Loews Corp	5J4466	SNRFOR	HKD	MR	Composite
Loews Corp	5J4466	SNRFOR	HKD	XR	Composite
Loews Corp	5J4466	SNRFOR	JPY	CR	Composite
Loews Corp	5J4466	SNRFOR	JPY	MR	Composite
Loews Corp	5J4466	SNRFOR	JPY	XR	Composite
Loews Corp	5J4466	SNRFOR	NOK	MR	Composite
Loews Corp	5J4466	SNRFOR	NZD	MR	Composite
Loews Corp	5J4466	SNRFOR	SEK	MR	Composite
Loews Corp	5J4466	SNRFOR	SEK	XR	Composite
Loews Corp	5J4466	SNRFOR	SGD	MR	Composite
Loews Corp	5J4466	SNRFOR	USD	CR	Composite
Loews Corp	5J4466	SNRFOR	USD	MM	Composite
Loews Corp	5J4466	SNRFOR	USD	MR	Composite
Loews Corp	5J4466	SNRFOR	USD	XR	Composite
Loews Corp	5J4466	SUBLT2	AUD	MR	Composite
Loews Corp	5J4466	SUBLT2	EUR	CR	Composite
Loews Corp	5J4466	SUBLT2	EUR	MM	Composite
Loews Corp	5J4466	SUBLT2	EUR	MR	Composite
Loews Corp	5J4466	SUBLT2	JPY	MR	Composite
Loews Corp	5J4466	SUBLT2	TWD	MR	Composite
Loews Corp	5J4466	SUBLT2	USD	CR	Composite
Loews Corp	5J4466	SUBLT2	USD	MM	Composite
Loews Corp	5J4466	SUBLT2	USD	MR	Composite
Loews Corp	5J4466	SUBLT2	USD	XR	Composite
Long Is Pwr Auth	5J68F9	SNRFOR	USD	CR	Composite
Long Is Pwr Auth	5J68F9	SNRFOR	USD	MR	Composite
Long Is Pwr Auth	5J68F9	SNRFOR	USD	XR	Composite
Lonmin plc	GLB985	SNRFOR	EUR	MM	Composite
Lonmin plc	GLB985	SNRFOR	USD	CR	Composite
Lonmin plc	GLB985	SNRFOR	USD	MM	Composite
Lonmin plc	GLB985	SNRFOR	USD	MR	Composite
Lonza Group Ag	HM557H	SNRFOR	CHF	MM	Composite
Lonza Group Ag	HM557H	SNRFOR	EUR	CR	Composite
Lonza Group Ag	HM557H	SNRFOR	EUR	MM	Composite
Lonza Group Ag	HM557H	SNRFOR	USD	CR	Composite
Lopro Corp	JMCA17	SNRFOR	JPY	CR	Composite
Lopro Corp	JMCA17	SNRFOR	JPY	MR	Composite
Lopro Corp	JMCA17	SNRFOR	JPY	XR	Composite
L'Oreal	FKD95D	SNRFOR	DKK	MM	Composite
L'Oreal	FKD95D	SNRFOR	EUR	CR	Composite
L'Oreal	FKD95D	SNRFOR	EUR	MM	Composite
L'Oreal	FKD95D	SNRFOR	EUR	MR	Composite

0.07%	0.09%	0.16%	0.22%	0.25%	0.27%	0.31%	0.35%	0.35%
0.07%	0.09%	0.16%	0.22%	0.25%	0.27%	0.31%	0.35%	0.35%
0.07%	0.10%	0.14%	0.23%	0.25%	0.28%	0.31%	0.36%	0.35%
0.07%	0.10%	0.14%	0.23%	0.25%	0.28%	0.31%	0.36%	0.35%
0.07%	0.10%	0.15%	0.24%	0.26%	0.29%	0.33%	0.37%	0.35%
0.07%	0.10%	0.14%	0.23%	0.25%	0.28%	0.31%	0.35%	0.35%
0.07%	0.10%	0.14%	0.23%	0.25%	0.28%	0.31%	0.36%	0.35%
0.07%	0.09%	0.19%	0.21%	0.24%	0.27%	0.30%	0.35%	0.35%
0.07%	0.10%	0.14%	0.23%	0.25%	0.28%	0.31%	0.36%	0.35%
0.07%	0.09%	0.19%	0.21%	0.24%	0.27%	0.30%	0.35%	0.35%
0.07%	0.10%	0.14%	0.23%	0.25%	0.28%	0.31%	0.36%	0.35%
0.07%	0.09%	0.19%	0.21%	0.24%	0.27%	0.30%	0.35%	0.35%
0.07%	0.09%	0.16%	0.22%	0.25%	0.27%	0.31%	0.35%	0.35%
0.07%	0.09%	0.16%	0.22%	0.25%	0.27%	0.31%	0.35%	0.35%
0.07%	0.09%	0.19%	0.21%	0.24%	0.27%	0.30%	0.35%	0.35%
0.07%	0.10%	0.15%	0.24%	0.26%	0.29%	0.33%	0.37%	0.35%
0.07%	0.10%	0.14%	0.23%	0.25%	0.28%	0.31%	0.36%	0.35%
0.07%	0.09%	0.19%	0.21%	0.24%	0.27%	0.30%	0.35%	0.35%
0.30%	0.34%	0.38%	0.42%	0.46%	0.52%	0.56%	0.60%	0.82%
0.30%	0.34%	0.38%	0.42%	0.46%	0.52%	0.56%	0.60%	0.82%
0.30%	0.34%	0.38%	0.42%	0.46%	0.52%	0.56%	0.60%	0.82%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.23%	0.33%	0.41%	0.45%	0.49%	0.55%	0.60%	0.64%	0.87%
0.22%	0.32%	0.38%	0.42%	0.47%	0.53%	0.57%	0.61%	0.84%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.37%	0.38%	0.39%	0.42%	0.45%	0.51%	0.55%	0.59%	0.80%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.37%	0.38%	0.39%	0.42%	0.45%	0.51%	0.55%	0.59%	0.80%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.37%	0.38%	0.39%	0.42%	0.45%	0.51%	0.55%	0.59%	0.80%
0.30%	0.34%	0.38%	0.42%	0.46%	0.52%	0.56%	0.60%	0.82%
0.30%	0.34%	0.38%	0.42%	0.46%	0.52%	0.56%	0.60%	0.82%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.37%	0.38%	0.39%	0.42%	0.45%	0.51%	0.55%	0.59%	0.80%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.23%	0.33%	0.41%	0.45%	0.49%	0.55%	0.60%	0.64%	0.87%
0.22%	0.32%	0.37%	0.41%	0.46%	0.52%	0.56%	0.60%	0.83%
0.37%	0.38%	0.39%	0.42%	0.45%	0.51%	0.55%	0.59%	0.80%
0.41%	0.30%	0.45%	0.45%	0.53%	0.56%	0.63%	0.73%	0.83%
0.41%	0.32%	0.48%	0.45%	0.53%	0.59%	0.68%	0.75%	0.88%
0.41%	0.30%	0.45%	0.45%	0.53%	0.56%	0.63%	0.73%	0.83%
0.41%	0.29%	0.44%	0.45%	0.53%	0.56%	0.62%	0.69%	0.80%
					0.99%			
					0.94%			
					0.90%			
0.20%	0.26%	0.46%	0.66%	0.85%	1.13%	1.16%	1.20%	
0.20%	0.26%	0.46%	0.66%	0.85%	1.08%	1.16%	1.20%	
			0.74%		0.98%			
			0.74%		0.98%			
			0.74%		0.98%			
	9.45%	9.99%	13.53%	11.92%	13.87%	13.06%	13.35%	
	9.45%	9.99%	13.53%	11.92%	13.87%	13.06%	13.35%	
0.11%	0.18%	0.22%	0.26%	0.33%	0.45%	0.50%	0.50%	0.57%
0.11%	0.17%	0.21%	0.25%	0.31%	0.43%	0.48%	0.48%	0.57%
0.11%	0.19%	0.22%	0.26%	0.33%	0.43%	0.47%	0.47%	0.57%

0.36%	0.37%	40%	NR	BB	BB	BBB
0.36%	0.37%	40%	NR	BB	BB	BBB
0.36%	0.37%	40%	NR	A	BBB	AA
0.36%	0.37%	40%	NR	A	BBB	AA
0.36%	0.37%	40%	NR	BBB	BBB	A
0.36%	0.37%	40%	NR	BBB	BBB	A
0.36%	0.37%	40%	NR	A	BBB	AA
0.36%	0.37%	40%	NR	BBB	BBB	A
0.36%	0.37%	40%	NR	A	BBB	AA
0.36%	0.37%	40%	NR	BBB	BBB	A
0.36%	0.37%	40%	NR	A	BBB	AA
0.36%	0.37%	40%	NR	BBB	BBB	A
		40%				
0.36%	0.37%	40%	NR	BB	BB	BBB
0.36%	0.37%		NR	BB	BB	BBB
		40%				
0.36%	0.37%	40%	NR	BBB	BBB	A
0.36%	0.37%	40%	NR	BBB	BBB	A
		40%				
0.36%	0.37%	40%	NR	A	BBB	AA
0.36%	0.37%	40%	NR	BBB	BBB	A
0.85%		40%	BB	BBB	BBB	BBB
0.85%		40%	BB	BBB	BBB	BBB
0.85%		40%	BB	BBB	BBB	BBB
0.85%		40%	A	A	AA	AA
0.85%		40%	A	A	AA	AA
0.85%		40%	BBB	BBB	A	A
0.85%		40%	BBB	BBB	A	A
0.85%		40%	A	A	AA	AA
0.85%		40%	A	A	A	AA
0.85%		40%	A	A	AA	AA
0.85%		40%	A	A	A	AA
0.85%		40%	A	A	AA	AA
0.85%		40%	A	A	A	AA
		40%				
0.85%		40%	BB	BBB	BBB	BBB
0.85%			BB	BBB	BBB	BBB
0.85%		40%	A	A	AA	AA
0.85%		40%	A	A	AA	AA
		40%				
0.85%		40%	A	A	A	AA
0.85%		40%	A	A	AA	AA
0.85%		40%	BBB	BBB	A	A
		40%				
0.85%		40%	A	A	AA	AA
0.85%		40%	A	A	A	AA
		20%				
		20%				
		20%				
0.93%		20%	NR	A	A	NR
		20%				
		20%				
0.98%		20%	NR	BBB	BBB	NR
		20%				
0.93%		20%	NR	A	A	NR
0.90%		20%	NR	BBB	BBB	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%				NR
		40%				NR
		40%				NR
		40%				
		33.75%		NR	NR	NR
		33.75%				
		33.75%		NR	NR	NR
		40%				
0.52%	0.49%	40%	NR	BBB	BBB	A
0.50%	0.49%	40%	NR	A	A	A
0.49%	0.49%	40%	NR	BBB	BBB	A

B	B	B	B	NR	NR
B	B	B	B	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
B	B	B	B	NR	NR
B	B	B	B	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	B	NR
BBB	BBB	BBB	BBB	B	NR
BBB	BBB	BBB	BBB	B	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
BBB	BBB	BBB	BBB	B	NR
BBB	BBB	BBB	BBB	B	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
NR	A	A	A	A	BB
NR	BBB	BBB	BBB	BBB	B
NR	A	A	A	A	BB
NR	BBB	BBB	BBB	BBB	B
	BB				
	BB				
	BB				
NR	BB	NR	NR		
NR	BBB	NR	NR		
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BB	BB	BB	NR	BBB
A	BBB	BBB	BBB	NR	A
BBB	BB	BB	BB	NR	BBB

NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	6 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	6 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	6 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	6 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	6 Industrials	N.Amer	United States
	AA	10 Financials	N.Amer	United States
	AA	10 Financials	N.Amer	United States
	AA	10 Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	AA	10 Financials	N.Amer	United States
	AA	10 Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	A	6 Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	A	6 Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	A	6 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	AA	10 Financials	N.Amer	United States
	AA	10 Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	A	6 Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	A	10 Financials	N.Amer	United States
	A	6 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	BBB	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	BB	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	BBB	4 Financials	N.Amer	United States
	BBB	5 Financials	N.Amer	United States
	CCC	3 Government	N.Amer	United States
	CCC	3 Government	N.Amer	United States
	CCC	3 Government	N.Amer	United States
	NR	Basic Materials	Europe	United Kingdom
	NR	3 Basic Materials	Europe	United Kingdom
	NR	3 Basic Materials	Europe	United Kingdom
	NR	Basic Materials	Europe	United Kingdom
	NR	2 Basic Materials	Europe	Switzerland
	NR	2 Basic Materials	Europe	Switzerland
	NR	2 Basic Materials	Europe	Switzerland
	NR	Basic Materials	Europe	Switzerland
	NR	2 Financials	Asia	Japan
	NR	Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	Consumer Goods	Europe	France
NR	BBB	6 Consumer Goods	Europe	France
NR	BBB	6 Consumer Goods	Europe	France
NR	BBB	6 Consumer Goods	Europe	France

A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	Thin	Thin
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	Thin	Thin
BBB	AA	Thin	DocAdj	DocAdj	Thin	Thin
	AA					
	AA					
	AA					
	BB					
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB					
	BBB				Thin	
	BBB				Thin	
	BBB				Thin	
	BBB					
BB	B		Thin	Thin	Thin	Thin
BB	B					
BB	B		Thin	Thin	Thin	Thin
	A					
	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	
DocAdj					
DocAdj					
DocAdj					
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier

LOREALHKDMM	29-Aug-08 LOREAL
LOREALSGDMM	29-Aug-08 LOREAL
LOREALUSDCR	29-Aug-08 LOREAL
LOREALUSDMM	29-Aug-08 LOREAL
LOREALUSDMR	29-Aug-08 LOREAL
LOREALUSDXR	29-Aug-08 LOREAL
LADWSUSDCR	29-Aug-08 LADWS
LADWSUSDXR	29-Aug-08 LADWS
LOTTOEURCR	29-Aug-08 LOTTO
LOTTOEURMM	29-Aug-08 LOTTO
LOTTOUSDMM	29-Aug-08 LOTTO
LOWAUDMR	29-Aug-08 LOW
LOWCHFMR	29-Aug-08 LOW
LOWEURCR	29-Aug-08 LOW
LOWEURMM	29-Aug-08 LOW
LOWEURMR	29-Aug-08 LOW
LOWEURXR	29-Aug-08 LOW
LOWGBPCR	29-Aug-08 LOW
LOWGBPMM	29-Aug-08 LOW
LOWGBPMR	29-Aug-08 LOW
LOWGBPXR	29-Aug-08 LOW
LOWHKDMR	29-Aug-08 LOW
LOWJPYMR	29-Aug-08 LOW
LOWSGDMR	29-Aug-08 LOW
LOWTWDMR	29-Aug-08 LOW
LOWUSDCR	29-Aug-08 LOW
LOWUSDMM	29-Aug-08 LOW
LOWUSDMR	29-Aug-08 LOW
LOWUSDXR	29-Aug-08 LOW
LRPAUDCR	29-Aug-08 LRP
LRPAUDMM	29-Aug-08 LRP
LRPCHFCR	29-Aug-08 LRP
LRPCHFMM	29-Aug-08 LRP
LRPEURCR	29-Aug-08 LRP
LRPEURMM	29-Aug-08 LRP
LRPEURXR	29-Aug-08 LRP
LRPGBPCR	29-Aug-08 LRP
LRPGBPMM	29-Aug-08 LRP
LRPHKDCR	29-Aug-08 LRP
LRPHKDMM	29-Aug-08 LRP
LRPJPYMM	29-Aug-08 LRP
LRPSGDCR	29-Aug-08 LRP
LRPSGDMM	29-Aug-08 LRP
LRPUSDCR	29-Aug-08 LRP
LRPUSDMM	29-Aug-08 LRP
LRPUSDMR	29-Aug-08 LRP
LRPEURCR	29-Aug-08 LRP
LRPEURMM	29-Aug-08 LRP
LRPUSDCR	29-Aug-08 LRP
LRPUSDMM	29-Aug-08 LRP
LSICEURCR	29-Aug-08 LSIC
LSICEURMR	29-Aug-08 LSIC
LSICUSDCR	29-Aug-08 LSIC
LSICUSDMR	29-Aug-08 LSIC
LSICUSDXR	29-Aug-08 LSIC
LSICEURCR	29-Aug-08 LSIC
LSICEURMR	29-Aug-08 LSIC
LSICUSDCR	29-Aug-08 LSIC
LSICUSDMR	29-Aug-08 LSIC
LSICUSDXR	29-Aug-08 LSIC
LTDAUDMM	29-Aug-08 LTD
LTDAUDMR	29-Aug-08 LTD
LTDAUDXR	29-Aug-08 LTD
LTDCADMR	29-Aug-08 LTD
LTDCHFMR	29-Aug-08 LTD
LTDEURCR	29-Aug-08 LTD
LTDEURMM	29-Aug-08 LTD
LTDEURMR	29-Aug-08 LTD
LTDEURXR	29-Aug-08 LTD
LTDGBPXR	29-Aug-08 LTD
LTDHKDMR	29-Aug-08 LTD
LTDJPYMR	29-Aug-08 LTD
LTDNOKMR	29-Aug-08 LTD
LTDSEKMR	29-Aug-08 LTD

L'Oreal	FKD95D	SNRFOR	HKD	MM	Composite
L'Oreal	FKD95D	SNRFOR	SGD	MM	Composite
L'Oreal	FKD95D	SNRFOR	USD	CR	Composite
L'Oreal	FKD95D	SNRFOR	USD	MM	Composite
L'Oreal	FKD95D	SNRFOR	USD	MR	Composite
L'Oreal	FKD95D	SNRFOR	USD	XR	Composite
Los Angeles Dept of Water & Swr	5J8977	SNRFOR	USD	CR	Composite
Los Angeles Dept of Water & Swr	5J8977	SNRFOR	USD	XR	Composite
LOTTOMATICA SPA	TZ9584	SNRFOR	EUR	CR	Composite
LOTTOMATICA SPA	TZ9584	SNRFOR	EUR	MM	Composite
LOTTOMATICA SPA	TZ9584	SNRFOR	USD	MM	Composite
Lowes Cos Inc	59CEC7	SNRFOR	AUD	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	CHF	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	EUR	CR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	EUR	MM	Composite
Lowes Cos Inc	59CEC7	SNRFOR	EUR	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	EUR	XR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	GBP	CR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	GBP	MM	Composite
Lowes Cos Inc	59CEC7	SNRFOR	GBP	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	GBP	XR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	HKD	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	JPY	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	SGD	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	TWD	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	USD	CR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	USD	MM	Composite
Lowes Cos Inc	59CEC7	SNRFOR	USD	MR	Composite
Lowes Cos Inc	59CEC7	SNRFOR	USD	XR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	AUD	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	AUD	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	CHF	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	CHF	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	EUR	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	EUR	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	EUR	XR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	GBP	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	GBP	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	HKD	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	HKD	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	JPY	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	SGD	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	SGD	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	USD	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	USD	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SNRFOR	USD	MR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SUBLT2	EUR	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SUBLT2	EUR	MM	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SUBLT2	USD	CR	Composite
LRP Landbk Rheinland Pfalz	DI57D6	SUBLT2	USD	MM	Composite
LSI Corp	59D99P	SNRFOR	EUR	CR	Composite
LSI Corp	59D99P	SNRFOR	EUR	MR	Composite
LSI Corp	59D99P	SNRFOR	USD	CR	Composite
LSI Corp	59D99P	SNRFOR	USD	MR	Composite
LSI Corp	59D99P	SNRFOR	USD	XR	Composite
LSI Corp	59D99P	SUBLT2	EUR	CR	Composite
LSI Corp	59D99P	SUBLT2	EUR	MR	Composite
LSI Corp	59D99P	SUBLT2	USD	CR	Composite
LSI Corp	59D99P	SUBLT2	USD	MR	Composite
LSI Corp	59D99P	SUBLT2	USD	XR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	AUD	MM	Composite
Ltd Brands Inc	8GB68R	SNRFOR	AUD	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	AUD	XR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	CAD	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	CHF	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	EUR	CR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	EUR	MM	Composite
Ltd Brands Inc	8GB68R	SNRFOR	EUR	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	EUR	XR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	GBP	XR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	HKD	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	JPY	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	NOK	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	SEK	MR	Composite

0.11%	0.18%	0.22%	0.26%	0.33%	0.45%	0.50%	0.50%	0.57%
0.11%	0.17%	0.21%	0.25%	0.31%	0.43%	0.48%	0.48%	0.57%
					0.49%			
					0.49%			
0.42%	0.39%	0.50%	0.62%	0.69%	0.78%	0.80%	0.84%	0.99%
0.39%	0.40%	0.51%	0.62%	0.69%	0.79%	0.80%	0.84%	1.03%
0.42%	0.42%	0.53%	0.65%	0.73%	0.83%	0.84%	0.89%	1.08%
0.39%	0.40%	0.51%	0.62%	0.70%	0.80%	0.81%	0.85%	1.04%
0.39%	0.40%	0.51%	0.62%	0.69%	0.79%	0.80%	0.84%	1.03%
0.39%	0.38%	0.49%	0.58%	0.67%	0.77%	0.77%	0.81%	0.99%
0.39%	0.40%	0.51%	0.62%	0.69%	0.79%	0.80%	0.84%	1.03%
0.39%	0.38%	0.49%	0.58%	0.67%	0.77%	0.77%	0.81%	0.99%
0.39%	0.40%	0.51%	0.62%	0.69%	0.79%	0.80%	0.84%	1.03%
0.42%	0.39%	0.50%	0.62%	0.69%	0.78%	0.80%	0.84%	0.99%
0.39%	0.40%	0.51%	0.62%	0.69%	0.79%	0.80%	0.84%	1.03%
0.42%	0.42%	0.53%	0.65%	0.73%	0.83%	0.84%	0.89%	1.08%
0.42%	0.42%	0.53%	0.65%	0.73%	0.83%	0.84%	0.89%	1.08%
0.39%	0.40%	0.51%	0.62%	0.69%	0.79%	0.80%	0.84%	1.03%
0.39%	0.38%	0.49%	0.58%	0.67%	0.77%	0.77%	0.81%	0.99%
0.14%	0.31%	0.36%	0.58%	0.63%	0.72%	0.72%	0.75%	
0.14%	0.31%	0.36%	0.58%	0.63%	0.72%	0.72%	0.75%	
0.14%	0.33%	0.36%	0.58%	0.65%	0.75%	0.72%	0.75%	
0.14%	0.31%	0.36%	0.58%	0.63%	0.72%	0.72%	0.75%	
0.14%	0.33%	0.36%	0.58%	0.65%	0.75%	0.72%	0.75%	
0.14%	0.31%	0.36%	0.58%	0.63%	0.72%	0.72%	0.75%	
0.14%	0.30%	0.36%	0.58%	0.60%	0.69%	0.72%	0.75%	
0.14%	0.33%	0.36%	0.58%	0.65%	0.75%	0.72%	0.75%	
0.14%	0.31%	0.36%	0.58%	0.63%	0.72%	0.72%	0.75%	
0.14%	0.33%	0.36%	0.58%	0.65%	0.75%	0.72%	0.75%	
0.14%	0.31%	0.36%	0.58%	0.63%	0.72%	0.72%	0.75%	
0.14%	0.33%	0.36%	0.58%	0.65%	0.75%	0.72%	0.75%	
0.14%	0.31%	0.36%	0.58%	0.63%	0.72%	0.72%	0.75%	
					1.73%			
					1.73%			
	0.67%		1.42%		1.69%	2.62%	2.94%	
	0.67%		1.42%		1.69%	2.62%	2.94%	
	0.67%		1.42%		1.69%	2.62%	2.94%	
	0.67%		1.42%		1.69%	2.62%	2.94%	
2.39%	2.29%	2.64%	2.98%	3.17%	3.36%	3.35%	3.39%	3.60%
2.39%	2.29%	2.64%	2.98%	3.17%	3.36%	3.35%	3.39%	3.60%
2.41%	2.28%	2.63%	3.01%	3.17%	3.37%	3.38%	3.41%	3.61%
2.41%	2.28%	2.63%	3.01%	3.17%	3.37%	3.38%	3.41%	3.61%
2.53%	2.41%	2.77%	3.16%	3.35%	3.54%	3.55%	3.59%	3.80%
2.43%	2.31%	2.66%	3.03%	3.21%	3.40%	3.41%	3.45%	3.65%
2.41%	2.28%	2.63%	3.01%	3.17%	3.37%	3.38%	3.41%	3.61%
2.32%	2.20%	2.54%	2.88%	3.04%	3.22%	3.23%	3.32%	3.48%
2.32%	2.20%	2.54%	2.88%	3.04%	3.22%	3.23%	3.32%	3.48%
2.41%	2.28%	2.63%	3.01%	3.17%	3.37%	3.38%	3.41%	3.61%
2.39%	2.29%	2.64%	2.98%	3.17%	3.36%	3.35%	3.39%	3.60%
2.41%	2.28%	2.63%	3.01%	3.17%	3.37%	3.38%	3.41%	3.61%

		40%				
		40%				
0.52%	0.49%	40%	NR	BBB	BBB	A
0.50%	0.49%	40%	NR	A	A	A
		40%				
		40%				
		80%				
		80%				
		40%				
		40%				
		40%				
1.02%	1.07%	40%	BB	B	BBB	A
1.03%	1.13%	40%	A	BBB	AA	AA
1.08%	1.19%	40%	BBB	BB	A	A
1.04%	1.14%	40%	BBB	BB	A	A
1.03%	1.13%	40%	A	BBB	AA	AA
0.99%	1.09%	40%	BBB	BB	A	A
		40%				
		40%				
1.03%	1.13%	40%	A	BBB	AA	AA
0.99%	1.09%	40%	BBB	BB	A	A
1.03%	1.13%	40%	A	BBB	AA	AA
1.02%	1.07%	40%	BB	B	BBB	A
1.03%	1.13%	40%	A	BBB	AA	AA
		40%				
1.08%	1.19%	40%	BBB	BB	A	A
1.08%	1.19%	40%				
1.03%	1.13%	40%	A	BBB	AA	AA
0.99%	1.09%	40%	BBB	BB	A	A
		41.67%	NR	CCC	NR	NR
		41.67%	NR	CCC	NR	NR
		41.67%	NR	B	NR	NR
		40%	NR	BB	NR	NR
		41.67%	NR	B	NR	NR
		40%	NR	BB	NR	NR
		41.67%	NR	B	NR	NR
		41.67%	NR	B	NR	NR
		40%	NR	BB	NR	NR
		41.67%	NR	B	NR	NR
		40%	NR	BB	NR	NR
		41.67%				
		41.67%	NR	B	NR	NR
		40%	NR	BB	NR	NR
		41.67%	NR	B	NR	NR
		40%	NR	BB	NR	NR
		41.67%				
		32.50%				
		32.50%				
		32.50%				
		32.50%				
		40%				
		40%				
		40%				
		40%				
		40%				
		29.50%				
		29.50%		NR		NR
		29.50%		NR		NR
		29.50%		NR		NR
		29.50%		NR		NR
3.59%	3.70%	40%	BB	BBB	BBB	BBB
3.59%	3.70%	40%	BB	BBB	BBB	BBB
		40%				
3.59%	3.71%	40%	A	AA	AA	AA
3.59%	3.71%	40%	A	AA	AA	AA
3.78%	3.90%	40%	BBB	A	A	A
3.63%	3.75%	40%	BBB	A	A	A
3.59%	3.71%	40%	A	AA	AA	AA
3.46%	3.57%	40%	BBB	A	A	A
3.46%	3.57%	40%	BBB	A	A	A
3.59%	3.71%	40%	A	AA	AA	AA
3.59%	3.70%	40%	BB	BBB	BBB	BBB
3.59%	3.71%	40%	A	AA	AA	AA
		40%				

BBB	BB	BB	BB	NR	BBB
A	BBB	BBB	BBB	NR	A
	NR				
	NR				
BBB	A	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BBB
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
BBB	A	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BBB
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
A	B	NR	NR		
BB	B	NR	NR		
BBB	BB	NR	NR		
A	BBB	NR	NR		
BBB	BB	NR	NR		
A	BBB	NR	NR		
BBB	BB	NR	NR		
BBB	BB	NR	NR		
A	BBB	NR	NR		
BBB	BB	NR	NR		
A	BBB	NR	NR		
BBB	BB	NR	NR		
A	BBB	NR	NR		
BBB	BB	NR	NR		
A	BBB	NR	NR		
	NR				
	NR				
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A

	NR		Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
NR	BBB	6	Consumer Goods	Europe	France
NR	BBB	6	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR		Consumer Services	Europe	Italy
	NR		Consumer Services	Europe	Italy
	NR		Consumer Services	Europe	Italy
BB	A	12	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
BB	A	12	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR	5	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States

	A					
	A					
	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A					
	A					
BBB	BBB					
BBB	BBB					
BBB	BBB					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Thin	Thin	Entity Tier
AA	AA	Thin	Entity Tier	Thin	Thin	Entity Tier
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	CcyGrp	Thin	Thin	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB		Thin		Thin	
BB	BBB		Thin		Thin	
BB	BBB		Thin		Thin	
BB	BBB		Thin		Thin	
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					

DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Thin	Thin			
Entity Tier	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

LTDSEKXR	29-Aug-08 LTD
LTDSGDMR	29-Aug-08 LTD
LTDTWDMR	29-Aug-08 LTD
LTDUSDCR	29-Aug-08 LTD
LTDUSDMM	29-Aug-08 LTD
LTDUSDMR	29-Aug-08 LTD
LTDUSDXR	29-Aug-08 LTD
LZEURCR	29-Aug-08 LZ
LZEURMM	29-Aug-08 LZ
LZEURMR	29-Aug-08 LZ
LZUSDCR	29-Aug-08 LZ
LZUSDMM	29-Aug-08 LZ
LZUSDMR	29-Aug-08 LZ
LZUSDXR	29-Aug-08 LZ
LUAUDMR	29-Aug-08 LU
LUAUDXR	29-Aug-08 LU
LUEURCR	29-Aug-08 LU
LUEURMM	29-Aug-08 LU
LUEURMR	29-Aug-08 LU
LUEURXR	29-Aug-08 LU
LUHKDXR	29-Aug-08 LU
LUUSDCR	29-Aug-08 LU
LUUSDMM	29-Aug-08 LU
LUUSDMR	29-Aug-08 LU
LUUSDXR	29-Aug-08 LU
LUKOILEURCR	29-Aug-08 LUKOIL
LUKOILEURMM	29-Aug-08 LUKOIL
LUKOILGBPCR	29-Aug-08 LUKOIL
LUKOILRUBCR	29-Aug-08 LUKOIL
LUKOILRUBMM	29-Aug-08 LUKOIL
LUKOILUSDCR	29-Aug-08 LUKOIL
LUKOILUSDMM	29-Aug-08 LUKOIL
LUPINEURCR	29-Aug-08 LUPIN
LUPINEURMM	29-Aug-08 LUPIN
LUPINUSDCR	29-Aug-08 LUPIN
LUPINUSDMM	29-Aug-08 LUPIN
LUPINUSDMR	29-Aug-08 LUPIN
MOETAUDCR	29-Aug-08 MOET
MOETAUDMM	29-Aug-08 MOET
MOETCADMM	29-Aug-08 MOET
MOETCHFCR	29-Aug-08 MOET
MOETCHFMM	29-Aug-08 MOET
MOETEURCR	29-Aug-08 MOET
MOETEURMM	29-Aug-08 MOET
MOETEURMR	29-Aug-08 MOET
MOETGBPCR	29-Aug-08 MOET
MOETGBPMM	29-Aug-08 MOET
MOETHKDMM	29-Aug-08 MOET
MOETJPYCR	29-Aug-08 MOET
MOETJPYMM	29-Aug-08 MOET
MOETSEKMM	29-Aug-08 MOET
MOETSGDCR	29-Aug-08 MOET
MOETSGDMM	29-Aug-08 MOET
MOETTWDCR	29-Aug-08 MOET
MOETTWDMM	29-Aug-08 MOET
MOETUSDCR	29-Aug-08 MOET
MOETUSDMM	29-Aug-08 MOET
MOETUSDMR	29-Aug-08 MOET
MOETUSDXR	29-Aug-08 MOET
LYOEURMM	29-Aug-08 LYO
LYOEURMR	29-Aug-08 LYO
LYOEURXR	29-Aug-08 LYO
LYOUSDCR	29-Aug-08 LYO
LYOUSDMM	29-Aug-08 LYO
LYOUSDMR	29-Aug-08 LYO
LYOUSDXR	29-Aug-08 LYO
LYOAUDMR	29-Aug-08 LYO
LYOAUDXR	29-Aug-08 LYO
LYOCHFMR	29-Aug-08 LYO
LYOCHFXR	29-Aug-08 LYO
LYOEURMM	29-Aug-08 LYO
LYOEURMR	29-Aug-08 LYO
LYOEURXR	29-Aug-08 LYO
LYOHKDXR	29-Aug-08 LYO

Ltd Brands Inc	8GB68R	SNRFOR	SEK	XR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	SGD	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	TWD	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	USD	CR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	USD	MM	Composite
Ltd Brands Inc	8GB68R	SNRFOR	USD	MR	Composite
Ltd Brands Inc	8GB68R	SNRFOR	USD	XR	Composite
Lubrizol Corp	59DB98	SNRFOR	EUR	CR	Composite
Lubrizol Corp	59DB98	SNRFOR	EUR	MM	Composite
Lubrizol Corp	59DB98	SNRFOR	EUR	MR	Composite
Lubrizol Corp	59DB98	SNRFOR	USD	CR	Composite
Lubrizol Corp	59DB98	SNRFOR	USD	MM	Composite
Lubrizol Corp	59DB98	SNRFOR	USD	MR	Composite
Lubrizol Corp	59DB98	SNRFOR	USD	XR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	AUD	MR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	AUD	XR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	EUR	CR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	EUR	MM	Composite
Lucent Tech Inc	59DDA9	SNRFOR	EUR	MR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	EUR	XR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	HKD	XR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	USD	CR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	USD	MM	Composite
Lucent Tech Inc	59DDA9	SNRFOR	USD	MR	Composite
Lucent Tech Inc	59DDA9	SNRFOR	USD	XR	Composite
Lukoil Co	6DEFE8	SNRFOR	EUR	CR	Composite
Lukoil Co	6DEFE8	SNRFOR	EUR	MM	Composite
Lukoil Co	6DEFE8	SNRFOR	GBP	CR	Composite
Lukoil Co	6DEFE8	SNRFOR	RUB	CR	Composite
Lukoil Co	6DEFE8	SNRFOR	RUB	MM	Composite
Lukoil Co	6DEFE8	SNRFOR	USD	CR	Composite
Lukoil Co	6DEFE8	SNRFOR	USD	MM	Composite
Lupin Ltd	YD898H	SNRFOR	EUR	CR	Composite
Lupin Ltd	YD898H	SNRFOR	EUR	MM	Composite
Lupin Ltd	YD898H	SNRFOR	USD	CR	Composite
Lupin Ltd	YD898H	SNRFOR	USD	MM	Composite
Lupin Ltd	YD898H	SNRFOR	USD	MR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	AUD	CR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	AUD	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	CAD	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	CHF	CR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	CHF	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	EUR	CR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	EUR	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	EUR	MR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	GBP	CR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	GBP	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	HKD	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	JPY	CR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	JPY	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	SEK	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	SGD	CR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	SGD	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	TWD	CR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	TWD	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	USD	CR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	USD	MM	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	USD	MR	Composite
LVMH Moet Hennessy Louis Vuitton	5F2685	SNRFOR	USD	XR	Composite
Lyondell Chem Co	UZA6AC	SECDOM	EUR	MM	Composite
Lyondell Chem Co	UZA6AC	SECDOM	EUR	MR	Composite
Lyondell Chem Co	UZA6AC	SECDOM	EUR	XR	Composite
Lyondell Chem Co	UZA6AC	SECDOM	USD	CR	Composite
Lyondell Chem Co	UZA6AC	SECDOM	USD	MM	Composite
Lyondell Chem Co	UZA6AC	SECDOM	USD	MR	Composite
Lyondell Chem Co	UZA6AC	SECDOM	USD	XR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	AUD	MR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	AUD	XR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	CHF	MR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	CHF	XR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	EUR	MM	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	EUR	MR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	EUR	XR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	HKD	XR	Composite

2.32%	2.20%	2.54%	2.88%	3.04%	3.22%	3.23%	3.32%	3.48%
2.41%	2.28%	2.63%	3.01%	3.17%	3.37%	3.38%	3.41%	3.61%
2.53%	2.41%	2.77%	3.16%	3.35%	3.54%	3.55%	3.59%	3.80%
2.41%	2.28%	2.63%	3.01%	3.17%	3.37%	3.38%	3.41%	3.61%
2.32%	2.20%	2.54%	2.88%	3.04%	3.22%	3.23%	3.32%	3.48%
0.48%	0.57%	0.66%	0.76%	0.88%	0.97%	1.03%	1.08%	1.15%
0.46%	0.54%	0.64%	0.73%	0.84%	0.93%	0.98%	1.03%	1.15%
0.46%	0.54%	0.64%	0.72%	0.83%	0.92%	0.98%	1.03%	1.15%
0.48%	0.57%	0.66%	0.76%	0.88%	0.97%	1.03%	1.08%	1.15%
0.46%	0.54%	0.64%	0.72%	0.83%	0.92%	0.98%	1.03%	1.15%
0.44%	0.52%	0.61%	0.69%	0.80%	0.89%	0.94%	0.99%	1.15%
1.71%	2.25%	3.32%	4.11%	4.57%	4.86%	4.81%	4.89%	4.72%
1.81%	2.39%	3.55%	4.28%	4.86%	5.22%	5.16%	5.26%	5.16%
1.71%	2.28%	3.25%	4.06%	4.60%	4.94%	4.90%	5.02%	4.90%
1.66%	2.19%	3.13%	3.94%	4.45%	4.81%	4.74%	4.75%	4.72%
1.66%	2.19%	3.13%	3.94%	4.45%	4.81%	4.74%	4.75%	4.72%
1.81%	2.39%	3.55%	4.28%	4.86%	5.22%	5.16%	5.26%	5.16%
1.71%	2.28%	3.25%	4.06%	4.60%	4.94%	4.90%	5.02%	4.90%
1.66%	2.19%	3.13%	3.94%	4.45%	4.81%	4.74%	4.75%	4.72%
1.68%	1.80%	2.09%	2.58%	2.84%	3%	3.11%	3.26%	3.22%
1.68%	1.73%	2.09%	2.48%	2.73%	2.88%	2.99%	3.13%	3.09%
1.68%	1.80%	2.09%	2.58%	2.84%	3%	3.11%	3.26%	3.22%
1.68%	1.80%	2.09%	2.58%	2.84%	3%	3.11%	3.26%	3.22%
1.68%	1.73%	2.09%	2.48%	2.73%	2.88%	2.99%	3.13%	3.09%
1.68%	1.80%	2.09%	2.58%	2.84%	3%	3.11%	3.26%	3.22%
1.68%	1.73%	2.09%	2.48%	2.73%	2.88%	2.99%	3.13%	3.09%
			1.52%		2.15%			
			1.52%		2.15%			
			1.52%		2.15%			
0.27%	0.33%	0.41%	0.49%	0.57%	0.62%	0.70%	0.72%	0.84%
0.27%	0.31%	0.41%	0.49%	0.55%	0.62%	0.67%	0.72%	0.84%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.28%	0.32%	0.42%	0.50%	0.57%	0.63%	0.68%	0.73%	0.86%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.28%	0.32%	0.42%	0.50%	0.57%	0.63%	0.68%	0.73%	0.86%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.27%	0.31%	0.40%	0.48%	0.54%	0.60%	0.65%	0.70%	0.82%
0.28%	0.32%	0.42%	0.50%	0.57%	0.63%	0.68%	0.73%	0.86%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.27%	0.33%	0.41%	0.49%	0.55%	0.62%	0.67%	0.72%	0.84%
0.27%	0.32%	0.41%	0.49%	0.55%	0.62%	0.67%	0.72%	0.84%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.28%	0.32%	0.42%	0.50%	0.57%	0.63%	0.68%	0.73%	0.86%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.28%	0.32%	0.42%	0.50%	0.57%	0.63%	0.68%	0.73%	0.86%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.28%	0.32%	0.42%	0.50%	0.57%	0.63%	0.68%	0.73%	0.86%
0.27%	0.31%	0.40%	0.48%	0.54%	0.61%	0.66%	0.71%	0.83%
0.27%	0.31%	0.40%	0.48%	0.54%	0.60%	0.65%	0.70%	0.82%
5.72%	6.55%	7.77%	8.37%	9.40%	9.44%	9.21%	8.97%	7.69%
6.25%	6.55%	8.47%	9.16%	10.27%	10.27%	10.01%	9.74%	7.69%
5.94%	6.55%	8.05%	8.70%	9.76%	9.75%	9.51%	9.25%	7.69%
5.72%	6.55%	7.77%	8.37%	9.40%	9.44%	9.21%	8.97%	7.69%
5.76%	6.39%	7.78%	8.86%	9.46%	9.90%	9.72%	9.50%	9.54%
5.76%	6.39%	7.78%	8.86%	9.46%	9.90%	9.72%	9.50%	9.54%
5.91%	6.44%	7.74%	9.07%	9.57%	9.95%	9.70%	9.50%	9.54%
5.76%	6.35%	7.79%	8.69%	9.36%	9.86%	9.73%	9.44%	9.54%
5.91%	6.44%	7.74%	9.07%	9.57%	9.95%	9.70%	9.50%	9.54%
5.76%	6.35%	7.79%	8.69%	9.36%	9.86%	9.73%	9.44%	9.54%
5.76%	6.35%	7.79%	8.69%	9.36%	9.86%	9.73%	9.44%	9.54%

3.46%	3.57%	40% BBB	A	A	A
3.59%	3.71%	40% A	AA	AA	AA
		40%			
3.78%	3.90%	40% BBB	A	A	A
		40%			
3.59%	3.71%	40% A	AA	AA	AA
3.46%	3.57%	40% BBB	A	A	A
1.19%	1.06%	40% BBB	A	A	A
1.19%	1.06%	40% BBB	A	A	A
1.19%	1.06%	40% A	A	AA	AA
1.19%	1.06%	40% BBB	A	A	A
		40%			
1.19%	1.06%	40% A	A	AA	AA
1.19%	1.06%	40% BBB	A	A	A
4.93%	4.73%	40% BB	BB	BBB	BBB
		40%			
5.28%	5.17%	40% BBB	BBB	A	A
		40%			
4.91%	4.91%	40% A	A	AA	AA
4.72%	4.73%	40% BBB	BBB	A	A
4.72%	4.73%	40% BBB	BBB	A	A
5.28%	5.17%	40% BBB	BBB	A	A
		40%			
4.91%	4.91%	40% A	A	AA	AA
4.72%	4.73%	40% BBB	BBB	A	A
3.48%	3.33%	40% NR	A	NR	A
3.48%	3.19%	40% NR	BBB	NR	BBB
3.48%	3.33%	40% NR	A	NR	A
3.48%	3.33%	40% NR	A	NR	A
3.48%	3.19%	40% NR	BBB	NR	BBB
3.48%	3.33%	40% NR	A	NR	A
3.48%	3.19%	40% NR	BBB	NR	BBB
		17.50%			
		17.50%			
		17.50%			NR
		17.50%			NR
		17.50%			NR
0.87%	0.93%	40% BB	BBB	BBB	A
0.87%	0.93%	40% BB	A	BBB	A
0.86%	0.89%	40% A	AA	AA	AA
0.90%	0.95%	40% BBB	A	A	AA
0.86%	0.89%	40% A	AA	AA	AA
0.90%	0.95%	40% BBB	A	A	AA
0.86%	0.89%	40% A	AA	AA	AA
0.85%	0.90%	40% BBB	A	A	AA
0.90%	0.95%	40% BBB	A	A	AA
0.86%	0.89%	40% A	AA	AA	AA
0.86%	0.89%	40% A	AA	AA	AA
0.87%	0.93%	40% BB	BBB	BBB	A
0.87%	0.93%	40% BB	A	BBB	A
0.86%	0.89%	40% A	AA	AA	AA
0.90%	0.95%	40% BBB	A	A	AA
0.86%	0.89%	40% A	AA	AA	AA
0.90%	0.95%	40% BBB	A	A	AA
0.86%	0.89%	40% A	AA	AA	AA
0.90%	0.95%	40% BBB	A	A	AA
0.86%	0.89%	40% A	AA	AA	AA
0.85%	0.90%	40% BBB	A	A	AA
		40%			
		45%			
		45%			
7.74%	9.14%	40% BBB	NR	BBB	BBB
7.74%	9.14%	45% BB	NR	BB	BBB
		45%			
7.74%	9.14%	45% BB	NR	BB	BBB
7.74%	9.14%	40% BBB	NR	BBB	BBB
9.68%	9.72%	40% BB	BB	B	B
9.68%	9.72%	40% BB	BB	B	B
9.86%	9.78%	40% BBB	BB	BB	AA
9.50%	9.50%	40% A	A	BBB	BBB
		40%			
9.86%	9.78%	40% BBB	BB	BB	AA
9.50%	9.50%	40% A	A	BBB	BBB
9.50%	9.50%	40% A	A	BBB	BBB

A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	A	AA	BBB	A
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	A	A	A	BBB	BBB
AA	AA	A	AA	BBB	A
A	AA	AA	A	A	A
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR

	NR				
	NR				
	NR				
BBB	A	BBB	A	BB	BB
A	A	A	A	BB	BB
AA	AAA	AA	AA	A	A
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	A
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	A
A	AA	AA	AA	BBB	BBB
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
AA	AAA	AA	AA	A	A
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	A
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	A
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	A
A	AA	AA	AA	BBB	BBB

BB	BBB	BB	BB	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BBB	BB	BB	NR	NR
B	B	B	B	NR	BB
B	B	B	B	NR	BB
AA	BBB	A	A	NR	BBB
BBB	A	BBB	BBB	NR	BBB
AA	BBB	A	A	NR	BBB
BBB	A	BBB	BBB	NR	BBB
BBB	A	BBB	BBB	NR	BBB

BBB	A	4	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	United States
BB	AA	9	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
BBB	AA	9	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
BBB	A	6	Technology	N.Amer	United States
A	A	7	Technology	N.Amer	United States
A	A	7	Technology	N.Amer	United States
BBB	AA	9	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
BBB	A	6	Technology	N.Amer	United States
A	A	7	Technology	N.Amer	United States
A	A	4	Oil & Gas	E.Eur	Russian Federation
BBB	A	4	Oil & Gas	E.Eur	Russian Federation
A	A	4	Oil & Gas	E.Eur	Russian Federation
A	A	4	Oil & Gas	E.Eur	Russian Federation
BBB	A	4	Oil & Gas	E.Eur	Russian Federation
A	A	4	Oil & Gas	E.Eur	Russian Federation
BBB	A	4	Oil & Gas	E.Eur	Russian Federation
	NR		Health Care	India	India
	NR		Health Care	India	India
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
B	AA	12	Consumer Goods	Europe	France
B	AA	12	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
A	A	6	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
A	A	6	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
BBB	AA	12	Consumer Goods	Europe	France
A	A	6	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
B	AA	12	Consumer Goods	Europe	France
B	AA	12	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
A	A	6	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
A	A	6	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
A	A	6	Consumer Goods	Europe	France
A	AA	12	Consumer Goods	Europe	France
BBB	AA	12	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BBB	6	Basic Materials	N.Amer	United States
NR	BBB	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BBB	7	Basic Materials	N.Amer	United States
NR	BBB	6	Basic Materials	N.Amer	United States
B	A	11	Basic Materials	N.Amer	United States
B	A	11	Basic Materials	N.Amer	United States
BBB	BBB	6	Basic Materials	N.Amer	United States
BB	BBB	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	BBB	6	Basic Materials	N.Amer	United States
BB	BBB	7	Basic Materials	N.Amer	United States
BB	BBB	7	Basic Materials	N.Amer	United States

BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BB	Thin	DocAdj	Thin	DocAdj	DocAdj
	BBB					
	BBB					
	BBB				Thin	
	BBB				Thin	
	BBB				Thin	
BBB	A	Entity Tier	DocAdj	Entity Tier	Entity Tier	DocAdj
BBB	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BB	B					
BB	B					
BB	B	CcyGrp	Thin	CcyGrp	CcyGrp	DocAdj
BB	B	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	Thin	CcyGrp	CcyGrp	DocAdj
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin					
Thin					
Thin					
Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp

LYOILSXR	29-Aug-08 LYO
LYOJPYMR	29-Aug-08 LYO
LYOJPYXR	29-Aug-08 LYO
LYONZDMR	29-Aug-08 LYO
LYONZDXR	29-Aug-08 LYO
LYOUSDCR	29-Aug-08 LYO
LYOUSDMM	29-Aug-08 LYO
LYOUSDMR	29-Aug-08 LYO
LYOUSDXR	29-Aug-08 LYO
MDCAUDMR	29-Aug-08 MDC
MDCAUDXR	29-Aug-08 MDC
MDCCADMR	29-Aug-08 MDC
MDCEURMM	29-Aug-08 MDC
MDCEURMR	29-Aug-08 MDC
MDCEURXR	29-Aug-08 MDC
MDCGBPMR	29-Aug-08 MDC
MDCHKDMR	29-Aug-08 MDC
MDCJPYMR	29-Aug-08 MDC
MDCSGDMR	29-Aug-08 MDC
MDCTWDMR	29-Aug-08 MDC
MDCUSDCR	29-Aug-08 MDC
MDCUSDMM	29-Aug-08 MDC
MDCUSDMR	29-Aug-08 MDC
MDCUSDXR	29-Aug-08 MDC
MIHOMUSDXR	29-Aug-08 MIHOM
MESSAAUDCR	29-Aug-08 MESSA
MESSAAUDMM	29-Aug-08 MESSA
MESSACHFCR	29-Aug-08 MESSA
MESSACHFMM	29-Aug-08 MESSA
MESSAEURCR	29-Aug-08 MESSA
MESSAEURMM	29-Aug-08 MESSA
MESSAEURMR	29-Aug-08 MESSA
MESSAEURXR	29-Aug-08 MESSA
MESSAGBPMM	29-Aug-08 MESSA
MESSAILSMM	29-Aug-08 MESSA
MESSAJPYCR	29-Aug-08 MESSA
MESSAJPYMM	29-Aug-08 MESSA
MESSAUSDCR	29-Aug-08 MESSA
MESSAUSDMM	29-Aug-08 MESSA
MESSAUSDMR	29-Aug-08 MESSA
MESSAUSDXR	29-Aug-08 MESSA
MASSBUSDCR	29-Aug-08 MASSB
MASSBUSDMR	29-Aug-08 MASSB
MASSBUSDXR	29-Aug-08 MASSB
MASSMU-LifeInsEURMR	29-Aug-08 MASSMU-LifeIns
MASSMU-LifeInsGBPMR	29-Aug-08 MASSMU-LifeIns
MASSMU-LifeInsJPYCR	29-Aug-08 MASSMU-LifeIns
MASSMU-LifeInsJPYMR	29-Aug-08 MASSMU-LifeIns
MASSMU-LifeInsUSDCR	29-Aug-08 MASSMU-LifeIns
MASSMU-LifeInsUSDMR	29-Aug-08 MASSMU-LifeIns
MASSMU-LifeInsUSDXR	29-Aug-08 MASSMU-LifeIns
MASSMU-LifeInsUSDMR	29-Aug-08 MASSMU-LifeIns
CLIEURCR	29-Aug-08 CLI
CLIEURMR	29-Aug-08 CLI
CLIUSDCR	29-Aug-08 CLI
CLIUSDMR	29-Aug-08 CLI
CLIUSDXR	29-Aug-08 CLI
CLI-LPEURMM	29-Aug-08 CLI-LP
CLI-LPEURMR	29-Aug-08 CLI-LP
CLI-LPJPYMR	29-Aug-08 CLI-LP
CLI-LPUSDCR	29-Aug-08 CLI-LP
CLI-LPUSDMM	29-Aug-08 CLI-LP
CLI-LPUSDMR	29-Aug-08 CLI-LP
CLI-LPUSDXR	29-Aug-08 CLI-LP
MQBAUDMR	29-Aug-08 MQB
MQBDKKMR	29-Aug-08 MQB
MQBEURCR	29-Aug-08 MQB
MQBEURMM	29-Aug-08 MQB
MQBEURMR	29-Aug-08 MQB
MQBGBPMM	29-Aug-08 MQB
MQBGBPMR	29-Aug-08 MQB
MQBHKDCR	29-Aug-08 MQB
MQBHKDMR	29-Aug-08 MQB
MQBJPYMR	29-Aug-08 MQB

Lyondell Chem Co	UZA6AC	SNRFOR	ILS	XR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	JPY	MR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	JPY	XR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	NZD	MR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	NZD	XR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	USD	CR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	USD	MM	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	USD	MR	Composite
Lyondell Chem Co	UZA6AC	SNRFOR	USD	XR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	AUD	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	AUD	XR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	CAD	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	EUR	MM	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	EUR	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	EUR	XR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	GBP	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	HKD	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	JPY	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	SGD	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	TWD	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	USD	CR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	USD	MM	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	USD	MR	Composite
M D C Hldgs Inc	5A78DD	SNRFOR	USD	XR	Composite
M I HOMES INC	5A835G	SNRFOR	USD	XR	Composite
M real Corp	X2AEDG	SNRFOR	AUD	CR	Composite
M real Corp	X2AEDG	SNRFOR	AUD	MM	Composite
M real Corp	X2AEDG	SNRFOR	CHF	CR	Composite
M real Corp	X2AEDG	SNRFOR	CHF	MM	Composite
M real Corp	X2AEDG	SNRFOR	EUR	CR	Composite
M real Corp	X2AEDG	SNRFOR	EUR	MM	Composite
M real Corp	X2AEDG	SNRFOR	EUR	MR	Composite
M real Corp	X2AEDG	SNRFOR	EUR	XR	Composite
M real Corp	X2AEDG	SNRFOR	GBP	MM	Composite
M real Corp	X2AEDG	SNRFOR	ILS	MM	Composite
M real Corp	X2AEDG	SNRFOR	JPY	CR	Composite
M real Corp	X2AEDG	SNRFOR	JPY	MM	Composite
M real Corp	X2AEDG	SNRFOR	USD	CR	Composite
M real Corp	X2AEDG	SNRFOR	USD	MM	Composite
M real Corp	X2AEDG	SNRFOR	USD	MR	Composite
M real Corp	X2AEDG	SNRFOR	USD	XR	Composite
MA Bay Transpn Auth	5CCACG	SNRFOR	USD	CR	Composite
MA Bay Transpn Auth	5CCACG	SNRFOR	USD	MR	Composite
MA Bay Transpn Auth	5CCACG	SNRFOR	USD	XR	Composite
MA Mut Life Ins Co	5CCCDD	SNRFOR	EUR	MR	Composite
MA Mut Life Ins Co	5CCCDD	SNRFOR	GBP	MR	Composite
MA Mut Life Ins Co	5CCCDD	SNRFOR	JPY	CR	Composite
MA Mut Life Ins Co	5CCCDD	SNRFOR	JPY	MR	Composite
MA Mut Life Ins Co	5CCCDD	SNRFOR	USD	CR	Composite
MA Mut Life Ins Co	5CCCDD	SNRFOR	USD	MR	Composite
MA Mut Life Ins Co	5CCCDD	SNRFOR	USD	XR	Composite
MA Mut Life Ins Co	5CCCDD	SUBLT2	USD	MR	Composite
MACK CALI Rlty Corp	5A98CH	SNRFOR	EUR	CR	Composite
MACK CALI Rlty Corp	5A98CH	SNRFOR	EUR	MR	Composite
MACK CALI Rlty Corp	5A98CH	SNRFOR	USD	CR	Composite
MACK CALI Rlty Corp	5A98CH	SNRFOR	USD	MR	Composite
MACK CALI Rlty Corp	5A98CH	SNRFOR	USD	XR	Composite
Mack Cali Rlty LP	5A98CY	SNRFOR	EUR	MM	Composite
Mack Cali Rlty LP	5A98CY	SNRFOR	EUR	MR	Composite
Mack Cali Rlty LP	5A98CY	SNRFOR	JPY	MR	Composite
Mack Cali Rlty LP	5A98CY	SNRFOR	USD	CR	Composite
Mack Cali Rlty LP	5A98CY	SNRFOR	USD	MM	Composite
Mack Cali Rlty LP	5A98CY	SNRFOR	USD	MR	Composite
Mack Cali Rlty LP	5A98CY	SNRFOR	USD	XR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	AUD	MR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	DKK	MR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	EUR	CR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	EUR	MM	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	EUR	MR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	GBP	MM	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	GBP	MR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	HKD	CR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	HKD	MR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	JPY	MR	Composite

5.76%	6.35%	7.79%	8.69%	9.36%	9.86%	9.73%	9.44%	9.54%
5.76%	6.39%	7.78%	8.86%	9.46%	9.90%	9.72%	9.50%	9.54%
5.91%	6.44%	7.74%	9.07%	9.57%	9.95%	9.70%	9.50%	9.54%
5.76%	6.35%	7.79%	8.69%	9.36%	9.86%	9.73%	9.44%	9.54%
6.22%	6.86%	8.33%	9.46%	10.10%	10.64%	10.43%	10.16%	9.54%
5.91%	6.44%	7.74%	9.07%	9.57%	9.95%	9.70%	9.50%	9.54%
5.76%	6.35%	7.79%	8.69%	9.36%	9.86%	9.73%	9.44%	9.54%
1.19%	1.40%	1.69%	1.65%	1.64%	1.62%	1.57%	1.52%	1.52%
1.19%	1.40%	1.69%	1.65%	1.64%	1.62%	1.57%	1.52%	1.52%
1.19%	1.41%	1.69%	1.68%	1.66%	1.63%	1.58%	1.54%	1.52%
1.19%	1.41%	1.69%	1.68%	1.66%	1.63%	1.58%	1.54%	1.52%
1.19%	1.36%	1.63%	1.56%	1.57%	1.55%	1.52%	1.47%	1.52%
1.19%	1.41%	1.69%	1.68%	1.66%	1.63%	1.58%	1.54%	1.52%
1.19%	1.40%	1.69%	1.65%	1.64%	1.62%	1.57%	1.52%	1.52%
1.19%	1.41%	1.69%	1.68%	1.66%	1.63%	1.58%	1.54%	1.52%
1.19%	1.41%	1.69%	1.68%	1.66%	1.63%	1.58%	1.54%	1.52%
1.19%	1.41%	1.69%	1.68%	1.66%	1.63%	1.58%	1.54%	1.52%
1.19%	1.36%	1.63%	1.56%	1.57%	1.55%	1.52%	1.47%	1.52%
					4.05%	4.15%	5.63%	
12.36%	13.06%	16.73%	15.22%	14.17%	13.54%	12.67%	11.71%	10.50%
12.36%	13.06%	16.73%	15.22%	14.17%	13.54%	12.67%	11.71%	10.50%
12.88%	13.54%	17.45%	15.86%	14.51%	14.12%	12.94%	12.13%	10.50%
12.36%	12.97%	16.57%	15.07%	14.03%	13.45%	12.56%	11.59%	10.50%
12.88%	13.54%	17.45%	15.86%	14.51%	14.12%	12.94%	12.13%	10.50%
12.36%	12.97%	16.57%	15.07%	14.03%	13.45%	12.56%	11.59%	10.50%
12.23%	12.86%	16.58%	15.06%	14.00%	13.41%	12.52%	11.57%	10.50%
11.78%	12.39%	15.97%	14.51%	13.48%	12.92%	12.06%	11.14%	10.50%
12.36%	12.97%	16.57%	15.07%	14.03%	13.45%	12.56%	11.59%	10.50%
12.36%	12.97%	16.57%	15.07%	14.03%	13.45%	12.56%	11.59%	10.50%
12.36%	13.06%	16.73%	15.22%	14.17%	13.54%	12.67%	11.71%	10.50%
12.36%	13.06%	16.73%	15.22%	14.17%	13.54%	12.67%	11.71%	10.50%
12.88%	13.54%	17.45%	15.86%	14.51%	14.12%	12.94%	12.13%	10.50%
12.36%	12.97%	16.57%	15.07%	14.03%	13.45%	12.56%	11.59%	10.50%
12.23%	12.86%	16.58%	15.06%	14.00%	13.41%	12.52%	11.57%	10.50%
11.78%	12.39%	15.97%	14.51%	13.48%	12.92%	12.06%	11.14%	10.50%
					0.42%		0.49%	
					0.42%		0.49%	
					0.42%		0.49%	
0.15%	0.17%	0.24%	0.22%	0.26%	0.29%	0.33%	0.33%	0.38%
0.15%	0.17%	0.24%	0.22%	0.26%	0.29%	0.33%	0.33%	0.38%
0.15%	0.17%	0.24%	0.22%	0.26%	0.29%	0.33%	0.33%	0.38%
0.15%	0.17%	0.24%	0.22%	0.26%	0.29%	0.33%	0.33%	0.38%
0.15%	0.17%	0.24%	0.22%	0.26%	0.29%	0.33%	0.33%	0.38%
0.15%	0.17%	0.24%	0.22%	0.26%	0.29%	0.33%	0.33%	0.38%
0.15%	0.17%	0.24%	0.22%	0.26%	0.29%	0.33%	0.33%	0.38%
0.15%	0.17%	0.24%	0.22%	0.26%	0.29%	0.33%	0.33%	0.38%
2.09%	1.87%	2.39%	2.66%	2.72%	2.98%	2.66%	2.51%	2.51%
2.09%	1.87%	2.39%	2.66%	2.72%	2.83%	2.66%	2.51%	2.51%
2.09%	1.87%	2.39%	2.66%	2.72%	2.83%	2.66%	2.51%	2.51%
1.92%	1.97%	2.34%	2.40%	2.66%	2.82%	2.64%	2.55%	2.49%
2.02%	2.07%	2.47%	2.60%	2.80%	2.96%	2.79%	2.68%	2.49%
1.92%	1.97%	2.34%	2.40%	2.66%	2.82%	2.64%	2.55%	2.49%
1.85%	1.90%	2.26%	2.38%	2.56%	2.71%	2.55%	2.45%	2.49%
1.86%	2.22%	2.60%	2.80%	2.85%	2.97%	2.99%	3.00%	3.23%
1.86%	2.22%	2.63%	2.85%	2.88%	2.99%	3.03%	3.05%	3.23%
1.88%	2.25%	2.66%	2.88%	2.91%	3.02%	3.06%	3.08%	3.26%
1.86%	2.22%	2.63%	2.85%	2.88%	2.99%	3.03%	3.05%	3.23%
1.96%	2.34%	2.77%	3.00%	3.03%	3.15%	3.19%	3.21%	3.40%
1.86%	2.22%	2.63%	2.85%	2.88%	2.99%	3.03%	3.05%	3.23%

9.50%	9.50%	40% A	A	BBB	BBB
		40%			
9.68%	9.72%	40% BB	BB	B	B
9.86%	9.78%	40% BBB	BB	BB	AA
9.50%	9.50%	40% A	A	BBB	BBB
10.38%	10.38%	40% BBB	BBB	BB	BB
		40%			
9.86%	9.78%	40% BBB	BB	BB	AA
9.50%	9.50%	40% A	A	BBB	BBB
1.44%	1.48%	41.60% NR	BB	BBB	BBB
1.44%	1.48%	41.60% NR	BB	BBB	BBB
1.44%	1.49%	42% NR	A	AA	AA
		41.60%			
1.44%	1.49%	42% NR	A	AA	AA
1.39%	1.43%	45% NR	BBB	A	A
		42%			
1.44%	1.49%	42% NR	A	AA	AA
1.44%	1.48%	41.60% NR	BB	BBB	BBB
1.44%	1.49%	42% NR	A	AA	AA
1.44%	1.49%	42% NR	A	AA	AA
		41.60%			
		41.60%			
1.44%	1.49%	42% NR	A	AA	AA
1.39%	1.43%	45% NR	BBB	A	A
		40%			
12.21%	12.21%	40% BB	BBB	A	A
12.21%	12.21%	40% BB	BBB	A	A
12.66%	12.61%	40% BBB	A	AA	AA
12.13%	12.08%	40% A	AA	AAA	AAA
12.66%	12.61%	40% BBB	A	AA	AA
12.13%	12.08%	40% A	AA	AAA	AAA
12.03%	11.98%	40% BBB	A	AA	AA
11.59%	11.54%	40% BBB	A	AA	AA
12.13%	12.08%	40% A	AA	AAA	AAA
12.13%	12.08%	40% A	AA	AAA	AAA
12.21%	12.21%	40% BB	BBB	A	A
12.21%	12.21%	40% BB	BBB	A	A
12.66%	12.61%	40% BBB	A	AA	AA
12.13%	12.08%	40% A	AA	AAA	AAA
12.03%	11.98%	40% BBB	A	AA	AA
11.59%	11.54%	40% BBB	A	AA	AA

0.39%	0.39%	40% NR	NR	A	A
0.39%	0.39%	40%			
0.39%	0.39%	40% NR	NR	BB	BB
0.39%	0.39%	40% NR	NR	BB	BB
0.39%	0.39%	40%			
0.39%	0.39%	40% NR	NR	A	A
0.39%	0.39%	40%			
0.39%	0.39%	20%			
2.51%	2.51%	40% NR	NR	NR	NR
2.51%	2.51%	40% NR	NR	NR	NR
		40%			
2.51%	2.51%	40% NR	NR	NR	NR
		40%			
		40%			
2.61%	2.68%	40% A	A	A	A
		40%			
2.75%	2.68%	40% BBB	BBB	BBB	BBB
		40%			
2.61%	2.68%	40% A	A	A	A
2.51%	2.68%	40% BBB	BBB	BBB	BBB
3.20%	3.38%	40% BB	BB	BBB	BBB
		40%			
		40%			
		40%			
3.20%	3.38%	40% A	A	AA	AA
3.23%	3.42%	40% BBB	BBB	A	A
3.20%	3.38%	40% A	A	AA	AA
3.36%	3.56%	40% BBB	BBB	A	A
3.20%	3.38%	40% A	A	AA	AA
		40%			

BBB	A	BBB	BBB	NR	BBB
B	B	B	B	NR	BB
AA	BBB	A	A	NR	BBB
BBB	A	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BBB
AA	BBB	A	A	NR	BBB
BBB	A	BBB	BBB	NR	BBB
BBB	A	A	A	NR	CCC
BBB	A	A	A	NR	CCC
AA	AAA	AAA	AA	NR	BB
AA	AAA	AAA	AA	NR	BB
A	A	AA	A	NR	B
AA	AAA	AAA	AA	NR	BB
BBB	A	A	A	NR	CCC
AA	AAA	AAA	AA	NR	BB
AA	AAA	AAA	AA	NR	BB
AA	AAA	AAA	AA	NR	BB
A	A	AA	A	NR	B
	NR	NR	NR		
A	A	A	A	NR	BB
A	A	A	A	NR	BB
A	AA	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
A	AA	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AAA	AAA	AAA	AAA	NR	A
A	A	A	A	NR	BB
A	A	A	A	NR	BB
A	AA	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
	NR		NR		
	NR		NR		
	NR		NR		
A	A	A	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
A	A	A	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
AA	AA	A	AA	NR	A
A	A	BBB	A	NR	BBB
BBB	A	BBB	BBB	BBB	BB
AA	AAA	AA	AA	AA	A
A	AA	A	A	A	BBB
AA	AAA	AA	AA	AA	A
A	AA	A	A	A	BBB
AA	AAA	AA	AA	AA	A

BB	BBB	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
B	A	11	Basic Materials	N.Amer	United States
BBB	BBB	6	Basic Materials	N.Amer	United States
BB	BBB	7	Basic Materials	N.Amer	United States
BB	A	11	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	BBB	6	Basic Materials	N.Amer	United States
BB	BBB	7	Basic Materials	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
BB	BBB	14	Basic Materials	Europe	Finland
BB	BBB	14	Basic Materials	Europe	Finland
BBB	BBB	14	Basic Materials	Europe	Finland
A	BBB	13	Basic Materials	Europe	Finland
BBB	BBB	14	Basic Materials	Europe	Finland
A	BBB	13	Basic Materials	Europe	Finland
BBB	BBB	14	Basic Materials	Europe	Finland
BBB	BBB	14	Basic Materials	Europe	Finland
A	BBB	13	Basic Materials	Europe	Finland
A	BBB	13	Basic Materials	Europe	Finland
BB	BBB	14	Basic Materials	Europe	Finland
BB	BBB	14	Basic Materials	Europe	Finland
BBB	BBB	14	Basic Materials	Europe	Finland
A	BBB	13	Basic Materials	Europe	Finland
BBB	BBB	14	Basic Materials	Europe	Finland
BBB	BBB	14	Basic Materials	Europe	Finland
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	3	Financials	N.Amer	United States
NR	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
BB	AA	14	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
BBB	AA	13	Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
BBB	AA	13	Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia

B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
B						
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

AA	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin		Thin			
Thin		Thin			
Thin		Thin			
CcyGrp	CcyGrp	Thin	Thin	Thin	
Entity Tier	Entity Tier	Thin	Thin	Thin	
Entity Tier	Entity Tier	Thin	Thin	Thin	
CcyGrp	CcyGrp	Thin	Thin	Thin	
DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier

MQBSGDMR	29-Aug-08 MQB
MQBUSDCR	29-Aug-08 MQB
MQBUSDMM	29-Aug-08 MQB
MQBUSDMR	29-Aug-08 MQB
MQBUSDXR	29-Aug-08 MQB
MQBAUDMR	29-Aug-08 MQB
MQBDKKMR	29-Aug-08 MQB
MQBEURCR	29-Aug-08 MQB
MQBEURMR	29-Aug-08 MQB
MQBGBPMR	29-Aug-08 MQB
MQBJPYMR	29-Aug-08 MQB
MQBNOKMR	29-Aug-08 MQB
MQBTWDMR	29-Aug-08 MQB
MQBUSDCR	29-Aug-08 MQB
MQBUSDMM	29-Aug-08 MQB
MQBUSDMR	29-Aug-08 MQB
MQBUSDXR	29-Aug-08 MQB
MAUDCR	29-Aug-08 M
MAUDMR	29-Aug-08 M
MAUDXR	29-Aug-08 M
MCADMR	29-Aug-08 M
MCHFMR	29-Aug-08 M
MEURCR	29-Aug-08 M
MEURMM	29-Aug-08 M
MEURMR	29-Aug-08 M
MEURXR	29-Aug-08 M
MGBPMR	29-Aug-08 M
MGBPXR	29-Aug-08 M
MHKDMR	29-Aug-08 M
MHKDXR	29-Aug-08 M
MJPYMR	29-Aug-08 M
MSEKMR	29-Aug-08 M
MSEKXR	29-Aug-08 M
MSGDMR	29-Aug-08 M
MTWDCR	29-Aug-08 M
MTWDMR	29-Aug-08 M
MUSDCR	29-Aug-08 M
MUSDMM	29-Aug-08 M
MUSDMR	29-Aug-08 M
MUSDXR	29-Aug-08 M
M-RHIAUDCR	29-Aug-08 M-RHI
M-RHIAUDMR	29-Aug-08 M-RHI
M-RHIAUDXR	29-Aug-08 M-RHI
M-RHICHFMR	29-Aug-08 M-RHI
M-RHIEURCR	29-Aug-08 M-RHI
M-RHIEURMM	29-Aug-08 M-RHI
M-RHIEURMR	29-Aug-08 M-RHI
M-RHIEURXR	29-Aug-08 M-RHI
M-RHIGBPMR	29-Aug-08 M-RHI
M-RHIHKDMR	29-Aug-08 M-RHI
M-RHIHKDXR	29-Aug-08 M-RHI
M-RHIJPYMR	29-Aug-08 M-RHI
M-RHITWDCR	29-Aug-08 M-RHI
M-RHIUSDCR	29-Aug-08 M-RHI
M-RHIUSDMM	29-Aug-08 M-RHI
M-RHIUSDMR	29-Aug-08 M-RHI
M-RHIUSDXR	29-Aug-08 M-RHI
MDPACEURCR	29-Aug-08 MDPAC
MDPACEURMM	29-Aug-08 MDPAC
MDPACEURMR	29-Aug-08 MDPAC
MDPACUSDCR	29-Aug-08 MDPAC
MDPACUSDMM	29-Aug-08 MDPAC
MDPACUSDMR	29-Aug-08 MDPAC
MDPACUSDXR	29-Aug-08 MDPAC
MAEDAEURMR	29-Aug-08 MAEDA
MAEDAJPYCR	29-Aug-08 MAEDA
MAEDAJPYMR	29-Aug-08 MAEDA
MAEDAJPYXR	29-Aug-08 MAEDA
MAEDAUSDCR	29-Aug-08 MAEDA
MMH-MPUSDCR	29-Aug-08 MMH-MP
MMH-MPUSDMR	29-Aug-08 MMH-MP
MMH-MPUSDXR	29-Aug-08 MMH-MP
MGAEURCR	29-Aug-08 MGA
MGAEURMR	29-Aug-08 MGA

Macquarie Bk Ltd	5AB67W	SNRFOR	SGD	MR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	USD	CR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	USD	MM	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	USD	MR	Composite
Macquarie Bk Ltd	5AB67W	SNRFOR	USD	XR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	AUD	MR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	DKK	MR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	EUR	CR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	EUR	MR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	GBP	MR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	JPY	MR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	NOK	MR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	TWD	MR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	USD	CR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	USD	MM	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	USD	MR	Composite
Macquarie Bk Ltd	5AB67W	SUBLT2	USD	XR	Composite
Macy s Inc	5AB77V	SNRFOR	AUD	CR	Composite
Macy s Inc	5AB77V	SNRFOR	AUD	MR	Composite
Macy s Inc	5AB77V	SNRFOR	AUD	XR	Composite
Macy s Inc	5AB77V	SNRFOR	CAD	MR	Composite
Macy s Inc	5AB77V	SNRFOR	CHF	MR	Composite
Macy s Inc	5AB77V	SNRFOR	EUR	CR	Composite
Macy s Inc	5AB77V	SNRFOR	EUR	MM	Composite
Macy s Inc	5AB77V	SNRFOR	EUR	MR	Composite
Macy s Inc	5AB77V	SNRFOR	EUR	XR	Composite
Macy s Inc	5AB77V	SNRFOR	GBP	MR	Composite
Macy s Inc	5AB77V	SNRFOR	GBP	XR	Composite
Macy s Inc	5AB77V	SNRFOR	HKD	MR	Composite
Macy s Inc	5AB77V	SNRFOR	HKD	XR	Composite
Macy s Inc	5AB77V	SNRFOR	JPY	MR	Composite
Macy s Inc	5AB77V	SNRFOR	SEK	MR	Composite
Macy s Inc	5AB77V	SNRFOR	SEK	XR	Composite
Macy s Inc	5AB77V	SNRFOR	SGD	MR	Composite
Macy s Inc	5AB77V	SNRFOR	TWD	CR	Composite
Macy s Inc	5AB77V	SNRFOR	TWD	MR	Composite
Macy s Inc	5AB77V	SNRFOR	USD	CR	Composite
Macy s Inc	5AB77V	SNRFOR	USD	MM	Composite
Macy s Inc	5AB77V	SNRFOR	USD	MR	Composite
Macy s Inc	5AB77V	SNRFOR	USD	XR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	AUD	CR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	AUD	MR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	AUD	XR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	CHF	MR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	EUR	CR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	EUR	MM	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	EUR	MR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	EUR	XR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	GBP	MR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	HKD	MR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	HKD	XR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	JPY	MR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	TWD	CR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	USD	CR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	USD	MM	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	USD	MR	Composite
Macy s Retail Hldgs Inc	5AB773	SNRFOR	USD	XR	Composite
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	EUR	CR	Composite
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	EUR	MM	Composite
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	EUR	MR	Composite
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	USD	CR	Composite
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	USD	MM	Composite
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	USD	MR	Composite
Madison Dearborn Partners Inc	5ACB7I	SNRFOR	USD	XR	Composite
MAEDA Corp	JMCDDO	SNRFOR	EUR	MR	Composite
MAEDA Corp	JMCDDO	SNRFOR	JPY	CR	Composite
MAEDA Corp	JMCDDO	SNRFOR	JPY	MR	Composite
MAEDA Corp	JMCDDO	SNRFOR	JPY	XR	Composite
MAEDA Corp	JMCDDO	SNRFOR	USD	CR	Composite
Magellan Midstream Partners LP	5AE988	SNRFOR	USD	CR	Composite
Magellan Midstream Partners LP	5AE988	SNRFOR	USD	MR	Composite
Magellan Midstream Partners LP	5AE988	SNRFOR	USD	XR	Composite
MAGNA Intl INC	5AEB44	SNRFOR	EUR	CR	Composite
MAGNA Intl INC	5AEB44	SNRFOR	EUR	MR	Composite

1.86%	2.22%	2.63%	2.85%	2.88%	2.99%	3.03%	3.05%	3.23%
1.96%	2.34%	2.77%	3.00%	3.03%	3.15%	3.19%	3.21%	3.40%
1.88%	2.25%	2.66%	2.88%	2.91%	3.02%	3.06%	3.08%	3.26%
1.86%	2.22%	2.63%	2.85%	2.88%	2.99%	3.03%	3.05%	3.23%
2.73%	3.09%	3.46%	3.91%	3.98%	4.16%	4.20%	4.26%	4.19%
2.73%	3.09%	3.58%	3.91%	3.98%	4.15%	4.20%	4.26%	4.19%
2.73%	3.09%	3.58%	3.91%	3.98%	4.15%	4.20%	4.26%	4.19%
2.73%	3.09%	3.58%	3.91%	3.98%	4.15%	4.20%	4.26%	4.19%
2.73%	3.09%	3.58%	3.91%	3.98%	4.15%	4.20%	4.26%	4.19%
2.88%	3.26%	3.76%	4.12%	4.19%	4.36%	4.42%	4.49%	4.41%
2.73%	3.09%	3.58%	3.91%	3.98%	4.15%	4.20%	4.26%	4.19%
1.69%	1.65%	2.02%	2.23%	2.43%	2.63%	2.63%	2.64%	2.90%
1.69%	1.65%	2.02%	2.23%	2.43%	2.63%	2.63%	2.64%	2.90%
1.68%	1.67%	2.03%	2.27%	2.47%	2.67%	2.67%	2.68%	2.74%
1.68%	1.67%	2.03%	2.27%	2.47%	2.67%	2.67%	2.68%	2.74%
1.79%	1.76%	2.15%	2.40%	2.60%	2.80%	2.79%	2.82%	2.88%
1.68%	1.67%	2.03%	2.27%	2.47%	2.67%	2.67%	2.68%	2.74%
1.63%	1.60%	1.97%	2.19%	2.39%	2.57%	2.54%	2.60%	2.81%
1.68%	1.67%	2.03%	2.27%	2.47%	2.67%	2.67%	2.68%	2.74%
1.63%	1.60%	1.97%	2.19%	2.39%	2.57%	2.54%	2.60%	2.81%
1.68%	1.67%	2.03%	2.27%	2.47%	2.67%	2.67%	2.68%	2.74%
1.63%	1.60%	1.97%	2.19%	2.39%	2.57%	2.54%	2.60%	2.81%
1.69%	1.65%	2.02%	2.23%	2.43%	2.63%	2.63%	2.64%	2.90%
1.63%	1.60%	1.97%	2.19%	2.39%	2.57%	2.54%	2.60%	2.81%
1.68%	1.67%	2.03%	2.27%	2.47%	2.67%	2.67%	2.68%	2.74%
1.79%	1.76%	2.15%	2.40%	2.60%	2.80%	2.79%	2.82%	2.88%
1.79%	1.76%	2.15%	2.40%	2.60%	2.80%	2.79%	2.82%	2.88%
1.68%	1.67%	2.03%	2.27%	2.47%	2.67%	2.67%	2.68%	2.74%
1.63%	1.60%	1.97%	2.19%	2.39%	2.57%	2.54%	2.60%	2.81%
1.59%	1.53%	1.76%	2.02%	2.37%	2.54%	2.52%	2.52%	2.57%
1.59%	1.53%	1.76%	2.02%	2.37%	2.54%	2.52%	2.52%	2.57%
1.59%	1.57%	1.77%	2.05%	2.38%	2.56%	2.54%	2.55%	2.57%
1.68%	1.61%	1.87%	2.15%	2.50%	2.69%	2.67%	2.68%	2.57%
1.59%	1.57%	1.77%	2.05%	2.38%	2.56%	2.54%	2.55%	2.57%
1.54%	1.51%	1.74%	1.99%	2.29%	2.40%	2.40%	2.43%	2.57%
1.59%	1.57%	1.77%	2.05%	2.38%	2.56%	2.54%	2.55%	2.57%
1.59%	1.57%	1.77%	2.05%	2.38%	2.56%	2.54%	2.55%	2.57%
1.54%	1.51%	1.74%	1.99%	2.29%	2.40%	2.40%	2.43%	2.57%
1.59%	1.53%	1.76%	2.02%	2.37%	2.54%	2.52%	2.52%	2.57%
1.68%	1.61%	1.87%	2.15%	2.50%	2.69%	2.67%	2.68%	2.57%
1.68%	1.61%	1.87%	2.15%	2.50%	2.69%	2.67%	2.68%	2.57%
1.59%	1.57%	1.77%	2.05%	2.38%	2.56%	2.54%	2.55%	2.57%
1.54%	1.51%	1.74%	1.99%	2.29%	2.40%	2.40%	2.43%	2.57%
	2.99%	3.68%	4.23%	4.68%	4.99%	5.11%	5.23%	
	2.99%	3.68%	4.23%	4.68%	4.99%	5.11%	5.23%	
	2.99%	3.68%	4.23%	4.68%	4.99%	5.11%	5.23%	
	2.99%	3.68%	4.23%	4.68%	4.99%	5.11%	5.23%	
	2.99%	3.68%	4.23%	4.68%	4.99%	5.11%	5.23%	
	2.99%	3.68%	4.23%	4.68%	4.99%	5.11%	5.23%	
	2.99%	3.68%	4.23%	4.68%	4.99%	5.11%	5.23%	
0.91%	1.35%	1.58%	1.67%	1.76%	1.90%	1.86%	2.01%	2.17%
0.93%	1.35%	1.58%	1.69%	1.76%	1.90%	1.95%	2.04%	2.17%
0.72%	1.35%	1.58%	1.30%	1.42%	1.53%	1.48%	1.63%	2.17%
0.91%	1.35%	1.58%	1.67%	1.76%	1.90%	1.86%	2.01%	2.17%
0.70%	0.78%	0.82%	0.96%	0.97%	1.25%	1.40%	1.55%	1.55%
0.70%	0.74%	0.82%	0.91%	0.97%	1.19%	1.33%	1.48%	1.48%
0.70%	0.72%	0.82%	0.88%	0.97%	1.15%	1.29%	1.42%	1.42%
0.38%	0.78%	0.56%	0.71%	0.94%	1.01%	1.04%	1.50%	1.59%
0.38%	0.78%	0.56%	0.71%	0.89%	0.96%	0.98%	1.50%	1.59%

3.20%	3.38%	40%	A	A	AA	AA
3.36%	3.56%	40%	BBB	BBB	A	A
3.23%	3.42%	40%	BBB	BBB	A	A
3.20%	3.38%	40%	A	A	AA	AA
		40%				
4.25%	4.36%	17.57%	BB	BBB	BB	BBB
		17.57%				
		17.57%				
4.25%	4.36%	17.57%	A	AA	A	AA
4.25%	4.36%	17.57%	A	AA	A	AA
		17.57%				
4.25%	4.36%	17.57%	A	AA	A	AA
4.25%	4.36%	17.57%	A	AA	A	AA
4.48%	4.36%	17.57%	BBB	A	BBB	A
		17.57%				
4.25%	4.36%	17.57%	A	AA	A	AA
		17.57%				
2.98%	2.95%	40%	BBB	BBB	BBB	BBB
2.98%	2.95%	40%	BBB	BBB	BBB	BBB
		40%				
3.11%	2.96%	40%	AA	AA	AA	AA
3.11%	2.96%	40%	AA	AA	AA	AA
3.19%	3.16%	40%	A	A	A	A
		40%				
3.11%	2.96%	40%	AA	AA	AA	AA
3.00%	2.96%	40%	A	AA	AA	AA
3.11%	2.96%	40%	AA	AA	AA	AA
3.00%	2.96%	40%	A	AA	AA	AA
3.11%	2.96%	40%	AA	AA	AA	AA
3.00%	2.96%	40%	A	AA	AA	AA
2.98%	2.95%	40%	BBB	BBB	BBB	BBB
		40%				
3.00%	2.96%	40%	A	AA	AA	AA
3.11%	2.96%	40%	AA	AA	AA	AA
3.19%	3.16%	40%	A	A	A	A
		40%				
3.19%	3.16%	40%	A	A	A	A
		40%				
3.11%	2.96%	40%	AA	AA	AA	AA
3.00%	2.96%	40%	A	AA	AA	AA
3.03%	2.87%	40%	BB	BBB	BBB	BBB
3.03%	2.87%	40%	BB	BBB	BBB	BBB
		40%				
3.06%	2.92%	40%	A	A	AA	AA
3.21%	3.07%	40%	BBB	A	A	A
		40%				
3.06%	2.92%	40%	A	A	AA	AA
2.94%	2.80%	40%	BBB	A	A	A
3.06%	2.92%	40%	A	A	AA	AA
3.06%	2.92%	40%	A	A	AA	AA
2.94%	2.80%	40%	BBB	A	A	A
3.03%	2.87%	40%	BB	BBB	BBB	BBB
3.21%	3.07%	40%	BBB	A	A	A
3.21%	3.07%	40%	BBB	A	A	A
		40%				
3.06%	2.92%	40%	A	A	AA	AA
2.94%	2.80%	40%	BBB	A	A	A
		40.00%		NR	NR	NR
		40.00%		NR	NR	NR
		40.00%		NR	NR	NR
		40.00%		NR	NR	NR
		40.00%		NR	NR	NR
		40.00%		NR	NR	NR
		40.00%		NR	NR	NR
			BB	BB	BB	BB
		35%	A	BB	BB	A
		30.40%				
		30.40%	BBB	BB	BB	BBB
		30.40%	BB	BB	BB	BB
1.55%	1.55%	40%	NR	BBB	NR	BBB
1.48%	1.48%	40%	NR	A	NR	A
1.42%	1.42%	40%	NR	BBB	NR	BBB
1.65%	0.89%	40%	NR	NR	NR	NR
1.65%	0.89%	40%	NR	NR	NR	NR

AA	AAA	AA	AA	AA	A
A	AA	A	A	A	BBB
A	AA	A	A	A	BBB
AA	AAA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	A	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	A	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	A	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	A	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	A	AA	A	A
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	AA	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	AA	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	AA	NR	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BB	BB	NR	
A	A	A	A	NR	
BB	BB	BBB	BB	NR	
BBB	BBB	BB	BB	NR	
NR	BB	BBB	BBB		
NR	BBB	A	A		
NR	BB	BBB	BBB		
BBB	BBB	B	NR	NR	NR
A	A	BB	NR	NR	NR

A	AA	13 Financials	Oceania	Australia
BBB	AA	13 Financials	Oceania	Australia
BBB	AA	13 Financials	Oceania	Australia
A	AA	13 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	A	11 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	A	10 Financials	Oceania	Australia
NR	A	10 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	A	10 Financials	Oceania	Australia
NR	A	10 Financials	Oceania	Australia
NR	A	11 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	A	10 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
BB	AA	11 Consumer Services	N.Amer	United States
BB	AA	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	AA	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BB	AA	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	AA	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	AA	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
B	AA	9 Consumer Services	N.Amer	United States
B	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	A	9 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	A	9 Consumer Services	N.Amer	United States
A	BBB	5 Consumer Services	N.Amer	United States
BBB	A	9 Consumer Services	N.Amer	United States
BBB	A	9 Consumer Services	N.Amer	United States
A	BBB	5 Consumer Services	N.Amer	United States
B	AA	9 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	A	9 Consumer Services	N.Amer	United States
A	BBB	5 Consumer Services	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	A	6 Industrials	Asia	Japan
	A	4 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
	BB	5 Industrials	Asia	Japan
	A	6 Industrials	Asia	Japan
	A	5 Oil & Gas	N.Amer	United States
	A	5 Oil & Gas	N.Amer	United States
	A	5 Oil & Gas	N.Amer	United States
NR	NR	3 Consumer Goods	N.Amer	Canada
NR	NR	3 Consumer Goods	N.Amer	Canada

A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	Entity Tier	Entity Tier	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	Thin	DocAdj	Thin
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	Thin
BBB	AA	Thin	DocAdj	Thin	DocAdj	Thin
A	BBB	Thin	Thin	Thin	Thin	DocAdj
A	BBB	Thin	Thin	Thin	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	CcyGrp
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin		
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

MGAJPYMR	29-Aug-08 MGA
MGAUSDCR	29-Aug-08 MGA
MGAUSDMR	29-Aug-08 MGA
MGAUSDXR	29-Aug-08 MGA
MGAEURCR	29-Aug-08 MGA
MGAEURMR	29-Aug-08 MGA
MGAUSDCR	29-Aug-08 MGA
MGAUSDMR	29-Aug-08 MGA
MCSC-SAUSDCR	29-Aug-08 MCSC-SA
MCSC-SAUSDMR	29-Aug-08 MCSC-SA
MCSC-SAUSDXR	29-Aug-08 MCSC-SA
MOLGP-RTEURCR	29-Aug-08 MOLGP-RT
MOLGP-RTEURMM	29-Aug-08 MOLGP-RT
MOLGP-RTEURMR	29-Aug-08 MOLGP-RT
MOLGP-RTUSDMM	29-Aug-08 MOLGP-RT
MAHSEMUSDCR	29-Aug-08 MAHSEM
MAHSEMUSDMM	29-Aug-08 MAHSEM
MAHSEMUSDMR	29-Aug-08 MAHSEM
MAHASUSDCR	29-Aug-08 MAHAS
MAHASUSDMM	29-Aug-08 MAHAS
MAHASUSDMR	29-Aug-08 MAHAS
MHNDRAEURCR	29-Aug-08 MHNDRA
MHNDRAEURMM	29-Aug-08 MHNDRA
MHNDRAEURMR	29-Aug-08 MHNDRA
MHNDRAUSDCR	29-Aug-08 MHNDRA
MHNDRAUSDMM	29-Aug-08 MHNDRA
MHNDRAUSDMR	29-Aug-08 MHNDRA
MHNDRAUSDXR	29-Aug-08 MHNDRA
MAKINOJPYCR	29-Aug-08 MAKINO
MAKINOJPYXR	29-Aug-08 MAKINO
MAKITAJPYCR	29-Aug-08 MAKITA
MAKITAJPYXR	29-Aug-08 MAKITA
MAKITAUSDCR	29-Aug-08 MAKITA
MAYMKAUDCR	29-Aug-08 MAYMK
MAYMKEURCR	29-Aug-08 MAYMK
MAYMKEURMM	29-Aug-08 MAYMK
MAYMKJPYCR	29-Aug-08 MAYMK
MAYMKMYRCR	29-Aug-08 MAYMK
MAYMKMYRMM	29-Aug-08 MAYMK
MAYMKSGDMM	29-Aug-08 MAYMK
MAYMKUSDCR	29-Aug-08 MAYMK
MAYMKUSDMM	29-Aug-08 MAYMK
MAYMKUSDMR	29-Aug-08 MAYMK
MAYMKUSDXR	29-Aug-08 MAYMK
MAYMKAUDCR	29-Aug-08 MAYMK
MAYMKAUDMR	29-Aug-08 MAYMK
MAYMKCHFCR	29-Aug-08 MAYMK
MAYMKEURCR	29-Aug-08 MAYMK
MAYMKEURMM	29-Aug-08 MAYMK
MAYMKEURMR	29-Aug-08 MAYMK
MAYMKSGDCR	29-Aug-08 MAYMK
MAYMKUSDCR	29-Aug-08 MAYMK
MAYMKUSDMM	29-Aug-08 MAYMK
MAYMKUSDMR	29-Aug-08 MAYMK
MAYMKUSDXR	29-Aug-08 MAYMK
MALAYSAUDCR	29-Aug-08 MALAYS
MALAYSEURCR	29-Aug-08 MALAYS
MALAYSEURMM	29-Aug-08 MALAYS
MALAYSEURMR	29-Aug-08 MALAYS
MALAYSGBPCR	29-Aug-08 MALAYS
MALAYSJPYCR	29-Aug-08 MALAYS
MALAYSJPYMR	29-Aug-08 MALAYS
MALAYSSGDCR	29-Aug-08 MALAYS
MALAYSUSDCR	29-Aug-08 MALAYS
MALAYSUSDMM	29-Aug-08 MALAYS
MALAYSUSDMR	29-Aug-08 MALAYS
MALAYSUSDXR	29-Aug-08 MALAYS
MANAGEURCR	29-Aug-08 MANAG
MANAGEURMM	29-Aug-08 MANAG
MANAGUSDMM	29-Aug-08 MANAG
EMGLNAUDMM	29-Aug-08 EMGLN
EMGLNCADMM	29-Aug-08 EMGLN
EMGLNEURCR	29-Aug-08 EMGLN
EMGLNEURMM	29-Aug-08 EMGLN

MAGNA Intl INC	5AEB44	SNRFOR	JPY	MR	Composite
MAGNA Intl INC	5AEB44	SNRFOR	USD	CR	Composite
MAGNA Intl INC	5AEB44	SNRFOR	USD	MR	Composite
MAGNA Intl INC	5AEB44	SNRFOR	USD	XR	Composite
MAGNA Intl INC	5AEB44	SUBLT2	EUR	CR	Composite
MAGNA Intl INC	5AEB44	SUBLT2	EUR	MR	Composite
MAGNA Intl INC	5AEB44	SUBLT2	USD	CR	Composite
MAGNA Intl INC	5AEB44	SUBLT2	USD	MR	Composite
MagnaChip Semiconductor SA		SNRFOR	USD	CR	Composite
MagnaChip Semiconductor SA		SNRFOR	USD	MR	Composite
MagnaChip Semiconductor SA		SNRFOR	USD	XR	Composite
Magyar Olaj es Gazipari Reszvenytarsasag MOL	X29A8T	SNRFOR	EUR	CR	Composite
Magyar Olaj es Gazipari Reszvenytarsasag MOL	X29A8T	SNRFOR	EUR	MM	Composite
Magyar Olaj es Gazipari Reszvenytarsasag MOL	X29A8T	SNRFOR	EUR	MR	Composite
Magyar Olaj es Gazipari Reszvenytarsasag MOL	X29A8T	SNRFOR	USD	MM	Composite
Maharashtra Seamless Ltd	YD945S	SNRFOR	USD	CR	Composite
Maharashtra Seamless Ltd	YD945S	SNRFOR	USD	MM	Composite
Maharashtra Seamless Ltd	YD945S	SNRFOR	USD	MR	Composite
Mahavir Spinning Mills Ltd	YD948V	SNRFOR	USD	CR	Composite
Mahavir Spinning Mills Ltd	YD948V	SNRFOR	USD	MM	Composite
Mahavir Spinning Mills Ltd	YD948V	SNRFOR	USD	MR	Composite
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	EUR	CR	Composite
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	EUR	MM	Composite
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	EUR	MR	Composite
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	USD	CR	Composite
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	USD	MM	Composite
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	USD	MR	Composite
MAHINDRA & MAHINDRA Ltd	YD957A	SNRFOR	USD	XR	Composite
Makino Mlg Mach Co Ltd	JMCE83	SNRFOR	JPY	CR	Composite
Makino Mlg Mach Co Ltd	JMCE83	SNRFOR	JPY	XR	Composite
Makita Corp	JMCEDC	SNRFOR	JPY	CR	Composite
Makita Corp	JMCEDC	SNRFOR	JPY	XR	Composite
Makita Corp	JMCEDC	SNRFOR	USD	CR	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	AUD	CR	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	EUR	CR	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	EUR	MM	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	JPY	CR	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	MYR	CR	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	MYR	MM	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	SGD	MM	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	USD	CR	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	USD	MM	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	USD	MR	Composite
Malayan Bkg BHD	Y39AD8	SNRFOR	USD	XR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	AUD	CR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	AUD	MR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	CHF	CR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	EUR	CR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	EUR	MM	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	EUR	MR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	SGD	CR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	USD	CR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	USD	MM	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	USD	MR	Composite
Malayan Bkg BHD	Y39AD8	SUBLT2	USD	XR	Composite
Malaysia	5B6994	SNRFOR	AUD	CR	Composite
Malaysia	5B6994	SNRFOR	EUR	CR	Composite
Malaysia	5B6994	SNRFOR	EUR	MM	Composite
Malaysia	5B6994	SNRFOR	EUR	MR	Composite
Malaysia	5B6994	SNRFOR	GBP	CR	Composite
Malaysia	5B6994	SNRFOR	JPY	CR	Composite
Malaysia	5B6994	SNRFOR	JPY	MR	Composite
Malaysia	5B6994	SNRFOR	SGD	CR	Composite
Malaysia	5B6994	SNRFOR	USD	CR	Composite
Malaysia	5B6994	SNRFOR	USD	MM	Composite
Malaysia	5B6994	SNRFOR	USD	MR	Composite
Malaysia	5B6994	SNRFOR	USD	XR	Composite
MAN AG	DI6887	SNRFOR	EUR	CR	Composite
MAN AG	DI6887	SNRFOR	EUR	MM	Composite
MAN AG	DI6887	SNRFOR	USD	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	AUD	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	CAD	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	EUR	CR	Composite
Man Gp plc	GLCG9V	SNRFOR	EUR	MM	Composite

0.38%	0.78%	0.56%	0.71%	0.89%	0.96%	0.98%	1.50%	1.59%
0.38%	0.78%	0.56%	0.71%	0.94%	1.01%	1.04%	1.50%	1.59%
0.38%	0.78%	0.56%	0.71%	0.89%	0.96%	0.98%	1.50%	1.59%
0.38%	0.78%	0.56%	0.71%	0.86%	0.92%	0.95%	1.50%	1.59%
1.26%	1.46%	2.01%	2.26%	2.45%	2.70%	2.88%	3.00%	2.59%
1.26%	1.46%	1.93%	2.26%	2.45%	2.59%	2.76%	2.88%	2.59%
1.26%	1.46%	1.93%	2.26%	2.45%	2.59%	2.76%	2.88%	2.59%
					1.90%			
					1.90%			
	0.92%		5.43%	5.55%	6.05%	2.93%	3.14%	
	0.92%		5.43%	5.55%	6.05%	2.93%	3.14%	
	0.92%		5.43%	5.55%	6.05%	2.93%	3.14%	
	0.92%		5.43%	5.55%	6.05%	2.93%	3.14%	
	0.92%		5.43%	5.55%	6.05%	2.93%	3.14%	
	0.92%		5.43%	5.55%	6.05%	2.93%	3.14%	
0.15%	0.22%	0.27%	0.41%	0.48%	0.40%			
0.15%	0.22%	0.27%	0.41%	0.48%	0.40%			
0.14%	0.13%	0.17%	0.21%	0.24%	0.28%	0.34%	0.43%	
0.14%	0.13%	0.17%	0.21%	0.24%	0.28%	0.34%	0.43%	
0.14%	0.13%	0.17%	0.21%	0.24%	0.28%	0.34%	0.43%	
0.35%	0.70%	0.85%	0.99%	1.12%	1.30%	1.35%	1.44%	1.63%
0.35%	0.70%	0.85%	0.99%	1.12%	1.30%	1.35%	1.44%	1.63%
0.35%	0.70%	0.85%	0.99%	1.12%	1.30%	1.35%	1.44%	1.63%
0.35%	0.70%	0.85%	0.99%	1.12%	1.30%	1.35%	1.44%	1.63%
0.35%	0.66%	0.81%	0.94%	1.06%	1.23%	1.28%	1.37%	1.63%
0.35%	0.64%	0.78%	0.91%	1.03%	1.19%	1.24%	1.32%	1.63%
0.84%	1.00%	1.14%	1.33%	1.47%	1.63%	1.69%	1.79%	1.68%
0.84%	1.00%	1.14%	1.33%	1.47%	1.63%	1.69%	1.79%	1.68%
0.84%	0.89%	1.09%	1.29%	1.47%	1.64%	1.71%	1.82%	1.68%
0.84%	0.89%	1.09%	1.29%	1.47%	1.64%	1.71%	1.82%	1.68%
0.84%	0.89%	1.09%	1.29%	1.47%	1.64%	1.71%	1.82%	1.68%
0.84%	0.89%	1.09%	1.29%	1.47%	1.64%	1.71%	1.82%	1.68%
0.84%	0.96%	1.10%	1.27%	1.41%	1.56%	1.62%	1.71%	1.68%
0.48%	0.68%	0.85%	0.99%	1.14%	1.27%	1.33%	1.41%	1.44%
0.48%	0.68%	0.83%	0.98%	1.13%	1.27%	1.33%	1.42%	1.44%
0.48%	0.68%	0.83%	0.98%	1.13%	1.27%	1.33%	1.42%	1.44%
0.48%	0.68%	0.85%	0.99%	1.14%	1.27%	1.33%	1.41%	1.44%
0.48%	0.68%	0.83%	0.98%	1.13%	1.27%	1.33%	1.42%	1.44%
0.48%	0.68%	0.83%	0.98%	1.13%	1.27%	1.33%	1.42%	1.44%
0.45%	0.65%	0.81%	0.95%	1.08%	1.21%	1.27%	1.35%	1.37%
0.44%	0.63%	0.78%	0.91%	1.04%	1.16%	1.22%	1.30%	1.32%
0.33%	0.48%	0.61%	0.78%	0.83%	0.93%	1.00%	1.07%	1.20%
0.33%	0.46%	0.59%	0.74%	0.80%	0.90%	0.96%	1.03%	1.15%
0.33%	0.46%	0.59%	0.74%	0.80%	0.90%	0.96%	1.03%	1.15%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%

1.65%	0.89%	40%	NR	NR	NR	NR
1.65%	0.89%	40%	NR	NR	NR	NR
1.65%	0.89%	40%	NR	NR	NR	NR
1.65%	0.89%	40%	NR	NR	NR	NR
		20%				
		20%				
		20%				
		20%				
		40%				
		40%				
		40%				
2.75%	2.68%	38%	NR	NR	B	NR
2.64%	2.68%	40%	NR	NR	B	NR
		38%				
2.64%	2.68%	40%	NR	NR	B	NR
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		16.67%		NR		NR
		16.67%				
		16.67%		NR		NR
		16.67%		NR		NR
		16.67%		NR		NR
		16.67%		NR		NR
		16.67%		NR		NR
		27.50%	NR	NR	NR	NR
		27.50%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
1.51%	1.63%	36.67%	NR	B	BB	BBB
1.51%	1.63%	36.67%	NR	A	A	AA
		36.67%				
		36.67%				
1.51%	1.63%	36.67%	NR	A	A	AA
		36.67%				
		36.67%				
1.51%	1.63%	36.67%	NR	A	A	AA
		36.67%				
1.43%	1.63%	36.67%	NR	BB	BBB	A
1.38%	1.63%	36.67%	NR	BB	BBB	A
1.83%	1.70%	25%	NR	B	BB	BBB
1.83%	1.70%	25%	NR	B	BB	BBB
1.91%	1.70%	20%	NR	A	AA	A
1.91%	1.70%	20%	NR	A	AA	A
		25%				
		25%				
1.91%	1.70%	20%	NR	A	AA	A
1.91%	1.70%	20%	NR	A	AA	A
		25%				
1.76%	1.70%	25%	NR	CCC	BBB	A
		25%				
1.47%	1.57%	23.33%	BB	BBB	BBB	BBB
1.47%	1.57%	24.29%	A	AA	AA	AA
		23.33%				
		23.33%				
1.47%	1.57%	24.29%	A	AA	AA	AA
1.47%	1.57%	23.33%	BB	BBB	BBB	BBB
		23.33%				
1.47%	1.57%	24.29%	A	AA	AA	AA
1.47%	1.57%	24.29%	A	AA	AA	AA
		23.33%				
1.40%	1.49%	23.33%	BBB	A	A	A
1.35%	1.43%	23.33%	BBB	A	A	A
1.10%	1.12%	40%	NR	B	BB	BB
1.10%	1.12%	40%	NR	BB	BBB	BBB
1.10%	1.12%	40%	NR	BB	BBB	BBB
2.57%	2.72%	40%	BB	BB	BBB	BBB
2.57%	2.72%		A	A	A	A
2.57%	2.72%	40%	BBB	BBB	A	A
2.57%	2.72%	40%	A	A	A	A

BB	BB	CCC	NR	NR	NR
BBB	BBB	B	NR	NR	NR
A	A	BB	NR	NR	NR
BBB	BBB	B	NR	NR	NR
NR	B	B	B	NR	BB
NR	B	B	B	NR	BBB
NR	B	B	B	NR	BBB
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR				
NR	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	BB	NR	BB
A	A	A	A	NR	A
A	A	A	A	NR	A
A	A	A	A	NR	A
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BBB
BB	BBB	BBB	BBB	NR	BB
BB	BBB	BBB	BBB	NR	BB
A	AA	AA	AA	NR	A
A	AA	AA	AA	NR	A
A	AA	AA	AA	NR	A
A	AA	AA	AA	NR	A
BBB	A	A	A	NR	BBB
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
B	BB	B	B	BBB	NR
BB	BBB	BB	BB	A	NR
BB	BBB	BB	BB	A	NR
BBB	BB	BBB	BBB	NR	NR
A	A	AA	AA	NR	NR
A	BBB	A	A	NR	NR
A	A	AA	AA	NR	NR

NR	NR	3	Consumer Goods	N.Amer	Canada
NR	NR	3	Consumer Goods	N.Amer	Canada
NR	NR	3	Consumer Goods	N.Amer	Canada
NR	NR	3	Consumer Goods	N.Amer	Canada
	NR		Consumer Goods	N.Amer	Canada
	NR		Consumer Goods	N.Amer	Canada
	NR		Consumer Goods	N.Amer	Canada
	NR		Consumer Goods	N.Amer	Canada
	NR		Technology	Europe	Luxembourg
	NR		Technology	Europe	Luxembourg
	NR		Technology	Europe	Luxembourg
NR	NR	3	Oil & Gas	E.Eur	Hungary
NR	NR	3	Oil & Gas	E.Eur	Hungary
	NR		Oil & Gas	E.Eur	Hungary
NR	NR	3	Oil & Gas	E.Eur	Hungary
	NR	2	Basic Materials	India	India
	NR		Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR		Consumer Goods	India	India
	NR		Consumer Goods	India	India
	NR		Consumer Goods	India	India
	NR	2	Industrials	India	India
	NR		Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
NR	A	5	Financials	Asia	Malaysia
NR	A	5	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	A	5	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	A	5	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	A	5	Financials	Asia	Malaysia
NR	A	5	Financials	Asia	Malaysia
NR	A	8	Financials	Asia	Malaysia
NR	A	8	Financials	Asia	Malaysia
NR	A	7	Financials	Asia	Malaysia
NR	A	7	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	A	7	Financials	Asia	Malaysia
NR	A	7	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	A	8	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
BB	AA	13	Government	Asia	Malaysia
A	AA	12	Government	Asia	Malaysia
	NR		Government	Asia	Malaysia
	NR		Government	Asia	Malaysia
A	AA	12	Government	Asia	Malaysia
BB	AA	13	Government	Asia	Malaysia
	NR		Government	Asia	Malaysia
A	AA	12	Government	Asia	Malaysia
A	AA	12	Government	Asia	Malaysia
	NR		Government	Asia	Malaysia
BBB	AA	13	Government	Asia	Malaysia
BBB	AA	13	Government	Asia	Malaysia
NR	BBB	5	Industrials	Europe	Germany
NR	BBB	5	Industrials	Europe	Germany
NR	BBB	5	Industrials	Europe	Germany
BB	A	5	Financials	Europe	United Kingdom
A	A	5	Financials	Europe	United Kingdom
BB	A	5	Financials	Europe	United Kingdom
A	A	5	Financials	Europe	United Kingdom

A	BBB	Thin	Thin	Thin	Thin	Entity Tier
A	BBB	Thin	Thin	Thin	Thin	DocAdj
A	BBB	Thin	Thin	Thin	Thin	CcyGrp
A	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
	BB	Thin	Thin	DocAdj	Thin	Thin
	BB	Thin	Thin	DocAdj	Thin	Thin
	BB					
	BB	Thin	Thin	DocAdj	Thin	Thin
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
	B		Thin		Thin	Thin
	B					
	B		Thin		Thin	Thin
	B		Thin		Thin	Thin
	B		Thin		Thin	Thin
	B		Thin		Thin	Thin
	B		Thin		Thin	Thin
	AA	Thin	Thin	Thin	Thin	Thin
	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	CcyGrp	Thin
Thin					
Thin					

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp

EMGLNEURMR	29-Aug-08 EMGLN
EMGLNEURXR	29-Aug-08 EMGLN
EMGLNGBPCR	29-Aug-08 EMGLN
EMGLNGBPMM	29-Aug-08 EMGLN
EMGLNHKDMM	29-Aug-08 EMGLN
EMGLNJPYCR	29-Aug-08 EMGLN
EMGLNJPYMM	29-Aug-08 EMGLN
EMGLNSGDMM	29-Aug-08 EMGLN
EMGLNTWDMM	29-Aug-08 EMGLN
EMGLNUSDCR	29-Aug-08 EMGLN
EMGLNUSDMM	29-Aug-08 EMGLN
EMGLNUSDMR	29-Aug-08 EMGLN
EMGLNDKKMM	29-Aug-08 EMGLN
EMGLNEURCR	29-Aug-08 EMGLN
EMGLNEURMM	29-Aug-08 EMGLN
EMGLNGBPMM	29-Aug-08 EMGLN
EMGLNHKDMM	29-Aug-08 EMGLN
EMGLNSGDMM	29-Aug-08 EMGLN
EMGLNUSDCR	29-Aug-08 EMGLN
EMGLNUSDMM	29-Aug-08 EMGLN
EMGLNUSDMR	29-Aug-08 EMGLN
EMGLNUSDXR	29-Aug-08 EMGLN
MBGAUDMR	29-Aug-08 MBG
MBGAUDXR	29-Aug-08 MBG
MBGCHFMR	29-Aug-08 MBG
MBGCHFXR	29-Aug-08 MBG
MBGEURMM	29-Aug-08 MBG
MBGEURMR	29-Aug-08 MBG
MBGEURXR	29-Aug-08 MBG
MBGJPYMR	29-Aug-08 MBG
MBGNZDMR	29-Aug-08 MBG
MBGNZDXR	29-Aug-08 MBG
MBGUSDCR	29-Aug-08 MBG
MBGUSDMM	29-Aug-08 MBG
MBGUSDMR	29-Aug-08 MBG
MBGUSDXR	29-Aug-08 MBG
MBGEURMM	29-Aug-08 MBG
MBGEURMR	29-Aug-08 MBG
MBGEURXR	29-Aug-08 MBG
MBGUSDCR	29-Aug-08 MBG
MBGUSDMM	29-Aug-08 MBG
MBGUSDMR	29-Aug-08 MBG
MBGUSDXR	29-Aug-08 MBG
MTWEURMM	29-Aug-08 MTW
MTWUSDCR	29-Aug-08 MTW
MTWUSDMR	29-Aug-08 MTW
MTWUSDXR	29-Aug-08 MTW
HCRDKKMR	29-Aug-08 HCR
HCREURCR	29-Aug-08 HCR
HCREURMM	29-Aug-08 HCR
HCREURMR	29-Aug-08 HCR
HCREURXR	29-Aug-08 HCR
HCRJPYMR	29-Aug-08 HCR
HCRSGDMR	29-Aug-08 HCR
HCRUSDCR	29-Aug-08 HCR
HCRUSDMM	29-Aug-08 HCR
HCRUSDMR	29-Aug-08 HCR
HCRUSDXR	29-Aug-08 HCR
MANAUDMR	29-Aug-08 MAN
MANEURCR	29-Aug-08 MAN
MANEURMM	29-Aug-08 MAN
MANEURMR	29-Aug-08 MAN
MANUSDCR	29-Aug-08 MAN
MANUSDMM	29-Aug-08 MAN
MANUSDMR	29-Aug-08 MAN
MANUSDXR	29-Aug-08 MAN
MALI-ManLifInsEURMM	29-Aug-08 MALI-ManLifIns
MALI-ManLifInsEURMR	29-Aug-08 MALI-ManLifIns
MALI-ManLifInsUSDCR	29-Aug-08 MALI-ManLifIns
MALI-ManLifInsUSDMR	29-Aug-08 MALI-ManLifIns
MALI-ManLifInsEURMM	29-Aug-08 MALI-ManLifIns
MALI-ManLifInsEURMR	29-Aug-08 MALI-ManLifIns
MALI-ManLifInsUSDCR	29-Aug-08 MALI-ManLifIns
MALI-ManLifInsUSDMR	29-Aug-08 MALI-ManLifIns

Man Gp plc	GLCG9V	SNRFOR	EUR	MR	Composite
Man Gp plc	GLCG9V	SNRFOR	EUR	XR	Composite
Man Gp plc	GLCG9V	SNRFOR	GBP	CR	Composite
Man Gp plc	GLCG9V	SNRFOR	GBP	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	HKD	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	JPY	CR	Composite
Man Gp plc	GLCG9V	SNRFOR	JPY	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	SGD	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	TWD	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	USD	CR	Composite
Man Gp plc	GLCG9V	SNRFOR	USD	MM	Composite
Man Gp plc	GLCG9V	SNRFOR	USD	MR	Composite
Man Gp plc	GLCG9V	SUBLT2	DKK	MM	Composite
Man Gp plc	GLCG9V	SUBLT2	EUR	CR	Composite
Man Gp plc	GLCG9V	SUBLT2	EUR	MM	Composite
Man Gp plc	GLCG9V	SUBLT2	GBP	MM	Composite
Man Gp plc	GLCG9V	SUBLT2	HKD	MM	Composite
Man Gp plc	GLCG9V	SUBLT2	SGD	MM	Composite
Man Gp plc	GLCG9V	SUBLT2	USD	CR	Composite
Man Gp plc	GLCG9V	SUBLT2	USD	MM	Composite
Man Gp plc	GLCG9V	SUBLT2	USD	MR	Composite
Man Gp plc	GLCG9V	SUBLT2	USD	XR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	AUD	MR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	AUD	XR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	CHF	MR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	CHF	XR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	EUR	MM	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	EUR	MR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	EUR	XR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	JPY	MR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	NZD	MR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	NZD	XR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	USD	CR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	USD	MM	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	USD	MR	Composite
Mandalay Resort Gp	5B87BD	SNRFOR	USD	XR	Composite
Mandalay Resort Gp	5B87BD	SUBLT2	EUR	MM	Composite
Mandalay Resort Gp	5B87BD	SUBLT2	EUR	MR	Composite
Mandalay Resort Gp	5B87BD	SUBLT2	EUR	XR	Composite
Mandalay Resort Gp	5B87BD	SUBLT2	USD	CR	Composite
Mandalay Resort Gp	5B87BD	SUBLT2	USD	MM	Composite
Mandalay Resort Gp	5B87BD	SUBLT2	USD	MR	Composite
Mandalay Resort Gp	5B87BD	SUBLT2	USD	XR	Composite
Manitowoc Co Inc	UZB94S	SNRFOR	EUR	MM	Composite
Manitowoc Co Inc	UZB94S	SNRFOR	USD	CR	Composite
Manitowoc Co Inc	UZB94S	SNRFOR	USD	MR	Composite
Manitowoc Co Inc	UZB94S	SNRFOR	USD	XR	Composite
Manor Care Inc	5BA45A	SNRFOR	DKK	MR	Composite
Manor Care Inc	5BA45A	SNRFOR	EUR	CR	Composite
Manor Care Inc	5BA45A	SNRFOR	EUR	MM	Composite
Manor Care Inc	5BA45A	SNRFOR	EUR	MR	Composite
Manor Care Inc	5BA45A	SNRFOR	EUR	XR	Composite
Manor Care Inc	5BA45A	SNRFOR	JPY	MR	Composite
Manor Care Inc	5BA45A	SNRFOR	SGD	MR	Composite
Manor Care Inc	5BA45A	SNRFOR	USD	CR	Composite
Manor Care Inc	5BA45A	SNRFOR	USD	MM	Composite
Manor Care Inc	5BA45A	SNRFOR	USD	MR	Composite
Manor Care Inc	5BA45A	SNRFOR	USD	XR	Composite
Manpower Inc	5BA59P	SNRFOR	AUD	MR	Composite
Manpower Inc	5BA59P	SNRFOR	EUR	CR	Composite
Manpower Inc	5BA59P	SNRFOR	EUR	MM	Composite
Manpower Inc	5BA59P	SNRFOR	EUR	MR	Composite
Manpower Inc	5BA59P	SNRFOR	USD	CR	Composite
Manpower Inc	5BA59P	SNRFOR	USD	MM	Composite
Manpower Inc	5BA59P	SNRFOR	USD	MR	Composite
Manpower Inc	5BA59P	SNRFOR	USD	XR	Composite
Manufacturers Life Ins Co	5BAC97	SNRFOR	EUR	MM	Composite
Manufacturers Life Ins Co	5BAC97	SNRFOR	EUR	MR	Composite
Manufacturers Life Ins Co	5BAC97	SNRFOR	USD	CR	Composite
Manufacturers Life Ins Co	5BAC97	SNRFOR	USD	MR	Composite
Manufacturers Life Ins Co	5BAC97	SUBLT2	EUR	MM	Composite
Manufacturers Life Ins Co	5BAC97	SUBLT2	EUR	MR	Composite
Manufacturers Life Ins Co	5BAC97	SUBLT2	USD	CR	Composite
Manufacturers Life Ins Co	5BAC97	SUBLT2	USD	MR	Composite

1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.44%	0.97%	1.40%	1.77%	1.84%	1.97%	2.00%	2.17%	2.26%
1.44%	0.97%	1.40%	1.77%	1.84%	1.97%	2.00%	2.17%	2.26%
1.44%	0.97%	1.40%	1.77%	1.84%	1.97%	2.00%	2.17%	2.26%
1.44%	0.97%	1.40%	1.77%	1.84%	1.97%	2.00%	2.17%	2.26%
1.50%	1.01%	1.46%	1.81%	1.94%	2.07%	2.12%	2.25%	2.26%
1.44%	0.97%	1.40%	1.77%	1.84%	1.97%	2.00%	2.17%	2.26%
1.42%	0.96%	1.39%	1.76%	1.84%	1.97%	2.02%	2.14%	2.26%
1.42%	0.96%	1.39%	1.76%	1.84%	1.97%	2.02%	2.14%	2.26%
1.85%	4.17%	5.24%	6.54%	6.94%	7.27%	7.25%	7.04%	6.80%
1.85%	4.17%	5.24%	6.54%	6.94%	7.27%	7.25%	7.04%	6.80%
1.85%	4.32%	5.40%	6.75%	7.23%	7.50%	7.50%	7.26%	6.80%
1.85%	4.14%	5.26%	6.49%	6.96%	7.20%	7.12%	6.97%	6.80%
1.85%	4.32%	5.40%	6.75%	7.23%	7.50%	7.50%	7.26%	6.80%
1.85%	4.14%	5.26%	6.49%	6.96%	7.20%	7.12%	6.97%	6.80%
1.85%	4.32%	5.40%	6.75%	7.23%	7.50%	7.50%	7.26%	6.80%
1.85%	4.14%	5.26%	6.49%	6.96%	7.20%	7.12%	6.97%	6.80%
1.85%	4.54%	5.69%	7.10%	7.61%	7.89%	7.82%	7.65%	6.80%
1.85%	4.32%	5.40%	6.75%	7.23%	7.50%	7.50%	7.26%	6.80%
1.85%	4.14%	5.26%	6.49%	6.96%	7.20%	7.12%	6.97%	6.80%
6.16%	5.02%	5.98%	7.26%	7.78%	7.93%	8.14%	8.07%	7.87%
6.16%	5.02%	5.98%	7.26%	7.78%	7.93%	8.14%	8.07%	7.87%
6.16%	4.83%	5.91%	7.20%	7.65%	7.77%	7.84%	7.77%	7.87%
4.96%	4.96%	5.04%	5.09%	5.30%	5.57%	5.60%	5.67%	5.61%
4.96%	4.66%	4.85%	4.91%	5.11%	5.33%	5.41%	5.44%	5.40%
4.96%	4.79%	4.84%	5.06%	5.28%	5.54%	5.54%	5.59%	5.61%
4.96%	5.09%	5.17%	5.36%	5.58%	5.86%	5.89%	5.95%	5.91%
4.96%	4.96%	5.04%	5.09%	5.30%	5.57%	5.60%	5.67%	5.61%
4.96%	4.66%	4.85%	4.91%	5.11%	5.33%	5.41%	5.44%	5.40%
0.18%	0.52%	0.63%	0.74%	0.87%	1.03%	1.19%	1.17%	1.50%
0.18%	0.55%	0.66%	0.74%	0.92%	1.08%	1.25%	1.23%	1.58%
0.18%	0.53%	0.63%	0.71%	0.85%	1.03%	1.20%	1.18%	1.51%
0.18%	0.52%	0.63%	0.70%	0.84%	1.02%	1.19%	1.17%	1.50%
0.18%	0.55%	0.66%	0.74%	0.92%	1.08%	1.25%	1.23%	1.58%
0.18%	0.52%	0.63%	0.70%	0.84%	1.02%	1.19%	1.17%	1.50%
0.18%	0.50%	0.60%	0.72%	0.84%	0.99%	1.14%	1.13%	1.44%
	0.13%	0.13%	0.17%	0.20%	0.24%	0.27%	0.41%	
	0.13%	0.13%	0.17%	0.20%	0.24%	0.27%	0.41%	
	0.42%	0.44%	0.47%	0.49%	0.52%	0.54%	0.58%	

2.57%	2.72%	40%	BBB	BBB	A	A
2.57%	2.72%	40%				
2.57%	2.72%	40%	BBB	BBB	A	A
2.57%	2.72%	40%	A	A	A	A
2.57%	2.72%	40%	A	A	A	A
2.57%	2.72%	40%	BB	BB	BBB	BBB
2.57%	2.72%	40%	BB	BB	BBB	BBB
2.57%	2.72%	40%	A	A	A	A
2.57%	2.72%	40%				
2.57%	2.72%	40%	BBB	BBB	A	A
2.57%	2.72%	40%	A	A	A	A
2.57%	2.72%	40%	BBB	BBB	A	A
2.57%	2.72%	17.86%				
2.57%	2.72%	18.57%	BB	BBB	A	A
2.46%	2.61%	17.86%	BBB	A	AA	AA
2.46%	2.61%	17.86%				
2.46%	2.61%	17.86%				
2.46%	2.61%	17.86%				
2.57%	2.72%	18.57%	BB	BBB	A	A
2.46%	2.61%	17.86%	BBB	A	AA	AA
2.44%	2.58%	18.57%	BB	BBB	A	A
2.44%	2.58%	18.57%				
7.09%	6.99%	40%	NR	BBB	BBB	BBB
7.09%	6.99%	40%	NR	BBB	BBB	BBB
7.29%	7.26%	40%	NR	A	A	A
6.99%	6.99%	40%	NR	AA	A	AA
		40%				
7.29%	7.26%	40%	NR	A	A	A
6.99%	6.99%	40%	NR	AA	A	AA
		40%				
7.29%	7.26%	40%	NR	A	A	A
6.99%	6.99%	40%	NR	AA	A	AA
7.67%	7.64%	40%	NR	A	A	A
		40%				
7.29%	7.26%	40%	NR	A	A	A
6.99%	6.99%	40%	NR	AA	A	AA
		23.40%				
7.10%	7.00%	23.40%	NR	BB	BBB	BBB
		20%				
		23.40%				
		23.40%				
7.10%	7.00%	23.40%	NR	BB	BBB	BBB
7.10%	7.00%	20%	NR	A	A	A
		37.50%				
		37.50%				
		37.50%				
		37.50%				
		36.25%				
		36.67%				
		36.67%				
5.68%	5.71%	36.25%	NR	A	BBB	BBB
5.46%	5.51%	36.25%	NR	B	BBB	BB
5.64%	5.65%	36.67%	NR	CCC	BB	B
		36.25%				
5.97%	6.02%	36.67%	NR	B	BBB	BB
		36.67%				
5.68%	5.71%	36.25%	NR	A	BBB	BBB
5.46%	5.51%	36.25%	NR	B	BBB	BB
1.60%	1.64%	40%	NR	CCC	B	B
1.60%	1.73%	40%	NR	B	BB	BB
1.60%	1.66%	40%	NR	B	BB	BB
1.60%	1.64%	40%	NR	BB	BBB	BBB
1.60%	1.73%	40%	NR	B	BB	BB
		40%				
1.60%	1.64%	40%	NR	BB	BBB	BBB
1.60%	1.58%	40%	NR	B	BB	BB
		40%		NR	NR	BB
		40%				
		40%				
		40%		NR	NR	BBB
		40%				
		40%				
		40%				
0.80%		40%		NR	NR	NR

A	BBB	A	A	NR	NR
A	BBB	A	A	NR	NR
A	A	AA	AA	NR	NR
A	A	AA	AA	NR	NR
BBB	BB	BBB	BBB	NR	NR
BBB	BB	BBB	BBB	NR	NR
A	A	AA	AA	NR	NR
A	BBB	A	A	NR	NR
A	A	AA	AA	NR	NR
A	BBB	A	A	NR	NR
A	A	A	A	NR	BBB
A	A	A	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	AA	NR	A
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
AA	AA	A	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	A	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	A	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	AA	NR	A
A	BBB	B	B	NR	NR
A	BBB	B	B	NR	NR
A	A	BB	BB	NR	NR
A	BBB	BBB	BBB	A	BB
BBB	BBB	BBB	BBB	BBB	B
BB	B	B	B	BB	CCC
BBB	BB	BB	BB	BBB	B
A	BBB	BBB	BBB	A	BB
BBB	BBB	BBB	BBB	BBB	B
B	BB	BB	BB	B	NR
BB	BBB	BBB	BBB	BB	NR
BB	BBB	BBB	BBB	BB	NR
BBB	A	A	AA	BB	NR
BB	BBB	BBB	BBB	BB	NR
BBB	A	A	AA	BB	NR
BB	BBB	BBB	BBB	BB	NR
BB	NR	NR	NR		
BBB	NR	NR	NR		
NR	NR	NR	NR		NR

BB	A	5	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	A	5	Financials	Europe	United Kingdom
A	A	5	Financials	Europe	United Kingdom
A	A	5	Financials	Europe	United Kingdom
BB	A	5	Financials	Europe	United Kingdom
BB	A	5	Financials	Europe	United Kingdom
A	A	5	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	A	5	Financials	Europe	United Kingdom
A	A	5	Financials	Europe	United Kingdom
BB	A	5	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	BBB	7	Financials	Europe	United Kingdom
BBB	BBB	5	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	BBB	7	Financials	Europe	United Kingdom
BBB	BBB	5	Financials	Europe	United Kingdom
BB	BBB	7	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	A	7	Consumer Services	N.Amer	United States
BB	A	7	Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	7	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	4	Consumer Services	N.Amer	United States
NR	BB	3	Consumer Services	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BB	BBB	9	Health Care	N.Amer	United States
B	BBB	3	Health Care	N.Amer	United States
CCC	BBB	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
B	BBB	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BB	BBB	9	Health Care	N.Amer	United States
B	BBB	3	Health Care	N.Amer	United States
CCC	BBB	10	Industrials	N.Amer	United States
B	BBB	10	Industrials	N.Amer	United States
B	BBB	10	Industrials	N.Amer	United States
BB	BBB	9	Industrials	N.Amer	United States
B	BBB	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	BBB	9	Industrials	N.Amer	United States
B	BBB	10	Industrials	N.Amer	United States
	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada

BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B					
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		Thin	Thin	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA		Thin	Thin	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin		Thin	

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

MRO-MOCCUSDCR	29-Aug-08 MRO-MOCC
MRO-MOCCUSDMR	29-Aug-08 MRO-MOCC
MRO-MOCCUSDXR	29-Aug-08 MRO-MOCC
MROAUDMR	29-Aug-08 MRO
MROCHFMR	29-Aug-08 MRO
MROEURCR	29-Aug-08 MRO
MROEURMM	29-Aug-08 MRO
MROEURMR	29-Aug-08 MRO
MROEURXR	29-Aug-08 MRO
MROGBPMR	29-Aug-08 MRO
MROHKDMR	29-Aug-08 MRO
MROJPYMR	29-Aug-08 MRO
MROTWDCR	29-Aug-08 MRO
MROUSDCR	29-Aug-08 MRO
MROUSDMM	29-Aug-08 MRO
MROUSDMR	29-Aug-08 MRO
MROUSDXR	29-Aug-08 MRO
MPBPCLEURCR	29-Aug-08 MPBPCL
MPBPCLEURMM	29-Aug-08 MPBPCL
MAOLUSDCR	29-Aug-08 MAOL
MARINRUSDMR	29-Aug-08 MARINR
MARINRUSDXR	29-Aug-08 MARINR
MKLEURMR	29-Aug-08 MKL
MKLHKDMR	29-Aug-08 MKL
MKLJPYMR	29-Aug-08 MKL
MKLUSDMM	29-Aug-08 MKL
MKLUSDMR	29-Aug-08 MKL
MKSAUDMM	29-Aug-08 MKS
MKSEURCR	29-Aug-08 MKS
MKSEURMM	29-Aug-08 MKS
MKSEURMR	29-Aug-08 MKS
MKSEURXR	29-Aug-08 MKS
MKSGBPCR	29-Aug-08 MKS
MKSGBPMM	29-Aug-08 MKS
MKSJPYMM	29-Aug-08 MKS
MKSUSDCR	29-Aug-08 MKS
MKSUSDMM	29-Aug-08 MKS
MKSUSDMR	29-Aug-08 MKS
MKS-M+SPIcAUDCR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcAUDMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcAUDMR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcCADMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcCHFCR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcCHFMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcEURCR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcEURMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcEURMR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcEURXR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcGBPCR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcGBPMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcGBPMR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcGBPXR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcHKDCR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcHKDMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcILSMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcJPYCR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcJPYMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcNOKMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcNZDMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcSEKMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcSGDMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcTWDCR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcTWDMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcUSDCR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcUSDMM	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcUSDMR	29-Aug-08 MKS-M+SPIc
MKS-M+SPIcUSDXR	29-Aug-08 MKS-M+SPIc
MARAUDCR	29-Aug-08 MAR
MARAUDMR	29-Aug-08 MAR
MARAUDXR	29-Aug-08 MAR
MARCADMR	29-Aug-08 MAR
MARCHFMR	29-Aug-08 MAR
MAREURCR	29-Aug-08 MAR
MAREURMM	29-Aug-08 MAR

Marathon Oil Canada Corp	5BBDCJ	SNRFOR	USD	CR	Composite
Marathon Oil Canada Corp	5BBDCJ	SNRFOR	USD	MR	Composite
Marathon Oil Canada Corp	5BBDCJ	SNRFOR	USD	XR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	AUD	MR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	CHF	MR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	EUR	CR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	EUR	MM	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	EUR	MR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	EUR	XR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	GBP	MR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	HKD	MR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	JPY	MR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	TWD	CR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	USD	CR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	USD	MM	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	USD	MR	Composite
Marathon Oil Corp	5BBDCD	SNRFOR	USD	XR	Composite
Marfin Popular Bk Pub Co Ltd	MSE83Y	SNRFOR	EUR	CR	Composite
Marfin Popular Bk Pub Co Ltd	MSE83Y	SNRFOR	EUR	MM	Composite
Marfrig Overseas Ltd	GLD95V	SNRFOR	USD	CR	Composite
Mariner Engy Inc	5BEC9Y	SNRFOR	USD	MR	Composite
Mariner Engy Inc	5BEC9Y	SNRFOR	USD	XR	Composite
Markel Corp	5C7588	SNRFOR	EUR	MR	Composite
Markel Corp	5C7588	SNRFOR	HKD	MR	Composite
Markel Corp	5C7588	SNRFOR	JPY	MR	Composite
Markel Corp	5C7588	SNRFOR	USD	MM	Composite
Markel Corp	5C7588	SNRFOR	USD	MR	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	AUD	MM	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	EUR	CR	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	EUR	MM	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	EUR	MR	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	EUR	XR	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	GBP	CR	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	GBP	MM	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	JPY	MM	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	USD	CR	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	USD	MM	Composite
MARKS & SPENCER GROUP PLC	5C79A3	SNRFOR	USD	MR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	AUD	CR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	AUD	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	AUD	MR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	CAD	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	CHF	CR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	CHF	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	EUR	CR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	EUR	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	EUR	MR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	EUR	XR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	GBP	CR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	GBP	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	GBP	MR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	GBP	XR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	HKD	CR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	HKD	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	ILS	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	JPY	CR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	JPY	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	NOK	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	NZD	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	SEK	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	SGD	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	TWD	CR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	TWD	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	USD	CR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	USD	MM	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	USD	MR	Composite
Marks & Spencer p l c	GLDABF	SNRFOR	USD	XR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	AUD	CR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	AUD	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	AUD	XR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	CAD	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	CHF	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	EUR	CR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	EUR	MM	Composite

	0.66%		0.98%	1.15%	1.27%	1.38%	1.45%	
	0.66%		0.98%	1.15%	1.27%	1.38%	1.45%	
0.46%	0.74%	0.93%	1.11%	1.21%	1.30%	1.36%	1.42%	1.53%
0.46%	0.75%	0.93%	1.11%	1.22%	1.31%	1.37%	1.43%	1.53%
0.46%	0.79%	0.98%	1.16%	1.27%	1.37%	1.44%	1.51%	1.61%
0.46%	0.79%	0.98%	1.16%	1.27%	1.37%	1.44%	1.51%	1.61%
0.46%	0.75%	0.93%	1.11%	1.22%	1.31%	1.37%	1.43%	1.53%
0.46%	0.75%	0.93%	1.11%	1.22%	1.31%	1.37%	1.43%	1.53%
0.46%	0.75%	0.93%	1.11%	1.22%	1.31%	1.37%	1.43%	1.53%
0.46%	0.75%	0.93%	1.11%	1.22%	1.31%	1.37%	1.43%	1.53%
0.46%	0.74%	0.93%	1.11%	1.21%	1.30%	1.36%	1.42%	1.53%
0.46%	0.79%	0.98%	1.16%	1.27%	1.37%	1.44%	1.51%	1.61%
0.46%	0.79%	0.98%	1.16%	1.27%	1.37%	1.44%	1.51%	1.61%
0.46%	0.75%	0.93%	1.11%	1.22%	1.31%	1.37%	1.43%	1.53%
0.46%	0.75%	0.93%	1.11%	1.22%	1.31%	1.37%	1.43%	1.53%
0.46%	0.72%	0.90%	1.07%	1.17%	1.24%	1.30%	1.38%	1.47%
1.75%	2.24%	2.75%	3.50%	3.40%	3.76%	4.17%	4.60%	5.19%
					2.93%			
					2.93%			
	0.65%	0.69%	0.78%	0.87%	1%	1.09%	1.23%	1.27%
	0.65%	0.69%	0.78%	0.88%	1%	1.10%	1.24%	1.27%
	0.65%	0.69%	0.78%	0.87%	1%	1.09%	1.23%	1.27%
	1.24%	1.70%	2.14%	2.31%	2.65%	2.72%	2.77%	
	1.19%	1.62%	2.05%	2.31%	2.53%	2.60%	2.65%	
	1.18%	1.61%	2.03%	2.31%	2.51%	2.58%	2.63%	
	1.19%	1.64%	2.07%	2.31%	2.56%	2.63%	2.68%	
	1.24%	1.70%	2.14%	2.31%	2.65%	2.72%	2.77%	
	1.19%	1.62%	2.05%	2.31%	2.53%	2.60%	2.65%	
	1.18%	1.61%	2.03%	2.31%	2.51%	2.58%	2.63%	
1.19%	1.38%	1.76%	2.15%	2.41%	2.64%	2.71%	2.77%	2.84%
1.14%	1.32%	1.69%	2.06%	2.32%	2.53%	2.60%	2.66%	2.73%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.16%	1.32%	1.78%	2.13%	2.39%	2.63%	2.67%	2.74%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.16%	1.32%	1.78%	2.13%	2.39%	2.63%	2.67%	2.74%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.12%	1.25%	1.68%	2.03%	2.28%	2.51%	2.56%	2.61%	2.70%
1.07%	1.20%	1.61%	1.96%	2.20%	2.42%	2.47%	2.51%	2.70%
1.16%	1.32%	1.78%	2.13%	2.39%	2.63%	2.67%	2.74%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.12%	1.25%	1.68%	2.03%	2.28%	2.51%	2.56%	2.61%	2.70%
1.16%	1.32%	1.78%	2.13%	2.39%	2.63%	2.67%	2.74%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.13%	1.33%	1.76%	2.16%	2.42%	2.65%	2.71%	2.79%	2.85%
1.13%	1.32%	1.69%	2.07%	2.32%	2.55%	2.61%	2.68%	2.74%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.16%	1.32%	1.78%	2.13%	2.39%	2.63%	2.67%	2.74%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.16%	1.32%	1.78%	2.13%	2.39%	2.63%	2.67%	2.74%	2.70%
1.13%	1.27%	1.68%	2.06%	2.30%	2.54%	2.60%	2.64%	2.70%
1.12%	1.25%	1.68%	2.03%	2.28%	2.51%	2.56%	2.61%	2.70%
1.07%	1.20%	1.61%	1.96%	2.20%	2.42%	2.47%	2.51%	2.70%
1.45%	1.40%	1.69%	1.95%	2.16%	2.35%	2.36%	2.42%	2.46%
1.45%	1.40%	1.69%	1.95%	2.16%	2.35%	2.36%	2.42%	2.46%
1.45%	1.40%	1.69%	1.95%	2.16%	2.35%	2.36%	2.42%	2.46%
1.40%	1.40%	1.68%	1.98%	2.17%	2.36%	2.37%	2.44%	2.44%
1.40%	1.40%	1.68%	1.98%	2.17%	2.36%	2.37%	2.44%	2.44%
1.47%	1.48%	1.81%	2.09%	2.31%	2.50%	2.52%	2.57%	2.59%
1.41%	1.42%	1.70%	2.00%	2.22%	2.40%	2.42%	2.47%	2.49%

		40%				
		40%	NR			NR
		40%	NR			NR
1.57%	1.61%	35.67%	NR	BB	BBB	BBB
1.60%	1.63%	40%	NR	A	AA	AA
1.65%	1.68%	39.44%	NR	BBB	A	A
1.65%	1.68%	39.44%				
1.60%	1.63%	40%	NR	A	AA	AA
1.60%	1.63%	39.44%				
1.60%	1.63%	40%	NR	A	AA	AA
1.60%	1.63%	40%				
1.57%	1.61%	39.44%	NR	BB	BBB	BBB
1.65%	1.68%	39.44%	NR	BBB	A	A
1.65%	1.68%	39.44%	NR	BBB	A	A
1.60%	1.63%	39.44%				
1.60%	1.63%	40%	NR	A	AA	AA
1.51%	1.54%	39.44%	NR	BBB	A	A
		42.50%				
		42.50%				
4.78%	5.37%	40%	BB	BBB	A	NR
		40%				
		40%				
1.21%	1.68%	40%		NR	NR	NR
		40%				
		40%				
1.21%	1.68%	40%		NR	NR	NR
1.21%	1.68%	40%		NR	NR	NR
		40%				
		40%		BBB	BBB	BBB
		40%		A	A	A
		40%		BBB	BBB	BBB
		40%				
		40%				
		40%				
		40%		BB	BB	BB
		40%		BBB	BBB	BBB
		40%		A	A	A
		40%		BBB	BBB	BBB
2.90%	2.95%	40%	BBB	BBB	BBB	BBB
2.90%	2.95%	40%	A	A	A	A
		40%				
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.92%	2.99%	40%	A	AA	A	AA
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.92%	2.99%	40%	A	AA	A	AA
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.83%	2.89%	40%	A	AA	A	AA
2.72%	2.78%	40%	A	AA	A	AA
2.92%	2.99%	40%	A	AA	A	AA
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.83%	2.89%	40%	A	AA	A	AA
		40%				
2.92%	2.99%	40%	A	AA	A	AA
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.91%	2.95%	40%	BBB	BBB	BBB	BBB
2.78%	2.82%	40%	BBB	A	A	A
2.81%	2.87%	40%	AA	AAA	AA	AAA
		40%				
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.92%	2.99%	40%	A	AA	A	AA
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.92%	2.99%	40%	A	AA	A	AA
2.81%	2.87%	40%	AA	AAA	AA	AAA
2.83%	2.89%	40%	A	AA	A	AA
2.72%	2.78%	40%	A	AA	A	AA
2.42%	2.41%	40%	BB	BBB	BBB	A
2.42%	2.41%	40%	BB	BBB	BBB	A
2.42%	2.41%	40%	BB	BBB	BBB	A
2.44%	2.44%	40%	A	AA	AA	AA
2.44%	2.44%	40%	A	AA	AA	AA
2.58%	2.57%	40%	BBB	A	A	AA
2.48%	2.46%	40%	BBB	A	A	AA

NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR	NR	NR
	NR				
	NR				
BBB	NR	BBB	BBB	NR	NR
BB	NR	BB	BB	NR	NR
BBB	NR	BBB	BBB	NR	NR
NR	BBB	BBB	BBB		
NR	A	A	A		
NR	BBB	BBB	BBB		
NR	BB	BB	BB		
NR	BBB	BBB	BBB		
NR	A	A	A		
NR	BBB	BBB	BBB		
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AAA	AAA	AAA	BB	AA
A	AA	A	AA	BB	A
AA	AAA	AAA	AAA	BB	AA
A	AA	A	AA	BB	A
AA	AAA	AAA	AAA	BB	AA
A	AA	AA	AA	BB	A
A	AA	AA	AA	BB	A
A	AA	A	AA	BB	A
AA	AAA	AAA	AAA	BB	AA
A	AA	AA	AA	BB	A
A	AA	A	AA	BB	A
AA	AAA	AAA	AAA	BB	AA
AA	AAA	AAA	AAA	BB	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AAA	BB	AA
AA	AAA	AAA	AAA	BB	AA
A	AA	A	AA	BB	A
AA	AAA	AAA	AAA	BB	AA
A	AA	A	AA	BB	A
AA	AAA	AAA	AAA	BB	AA
A	AA	AA	AA	BB	A
A	AA	AA	AA	BB	A
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	AA	A	A	A	A
A	AA	A	A	A	A

	NR		Oil & Gas	N.Amer	Canada
	NR	2	Oil & Gas	N.Amer	Canada
	NR	2	Oil & Gas	N.Amer	Canada
BB	A	10	Oil & Gas	N.Amer	United States
A	A	9	Oil & Gas	N.Amer	United States
BBB	A	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	A	10	Oil & Gas	N.Amer	United States
BBB	A	10	Oil & Gas	N.Amer	United States
BBB	A	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	9	Oil & Gas	N.Amer	United States
BBB	A	3	Oil & Gas	N.Amer	United States
	NR		Financials	Europe	Cyprus
	NR		Financials	Europe	Cyprus
NR	NR	2		OffShore	Cayman Islands
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Consumer Services	Europe	United Kingdom
	A	4	Consumer Services	Europe	United Kingdom
	A	4	Consumer Services	Europe	United Kingdom
	A	4	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	A	4	Consumer Services	Europe	United Kingdom
	A	4	Consumer Services	Europe	United Kingdom
	A	4	Consumer Services	Europe	United Kingdom
	A	4	Consumer Services	Europe	United Kingdom
BBB	A	3	Consumer Services	Europe	United Kingdom
BBB	A	3	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	A	6	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	A	6	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	AA	12	Consumer Services	Europe	United Kingdom
A	AA	12	Consumer Services	Europe	United Kingdom
A	A	6	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	AA	12	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	A	6	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
BBB	A	4	Consumer Services	Europe	United Kingdom
A	A	4	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	A	6	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	A	6	Consumer Services	Europe	United Kingdom
AA	AA	12	Consumer Services	Europe	United Kingdom
A	AA	12	Consumer Services	Europe	United Kingdom
A	AA	12	Consumer Services	Europe	United Kingdom
BB	AA	12	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States

BBB	BBB					
BBB	BBB		Thin		Thin	Thin
BBB	BBB		Thin		Thin	Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
		CcyGrp	CcyGrp	CcyGrp	Thin	Thin
B	BB					
B	BB					
BBB	AA		Thin	Thin	Thin	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA		Thin	Thin	Thin	DocAdj
BBB	AA		Thin	Thin	Thin	CcyGrp
A	BB					
A	BB		DocAdj	DocAdj	DocAdj	Thin
A	BB		CcyGrp	CcyGrp	CcyGrp	Thin
A	BB		DocAdj	DocAdj	DocAdj	Thin
A	BB					
A	BB					
A	BB					
A	BB		Entity Tier	Entity Tier	Entity Tier	Thin
A	BB		DocAdj	DocAdj	DocAdj	Thin
A	BB		CcyGrp	CcyGrp	CcyGrp	Thin
A	BB		DocAdj	DocAdj	DocAdj	Thin
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin
Thin					
Thin					
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier

MAREURMR	29-Aug-08 MAR
MAREURXR	29-Aug-08 MAR
MARGBPMR	29-Aug-08 MAR
MARGBPXR	29-Aug-08 MAR
MARHKDMR	29-Aug-08 MAR
MARHKDXR	29-Aug-08 MAR
MARJPYMR	29-Aug-08 MAR
MARJPYXR	29-Aug-08 MAR
MARNOKMR	29-Aug-08 MAR
MARSEKMR	29-Aug-08 MAR
MARSEKXR	29-Aug-08 MAR
MARTWDCR	29-Aug-08 MAR
MARTWDMR	29-Aug-08 MAR
MARUSDCR	29-Aug-08 MAR
MARUSDMM	29-Aug-08 MAR
MARUSDMR	29-Aug-08 MAR
MARUSDXR	29-Aug-08 MAR
MMCAUDMR	29-Aug-08 MMC
MMCAUDXR	29-Aug-08 MMC
MMCCADMR	29-Aug-08 MMC
MMCCHFMR	29-Aug-08 MMC
MMCEURCR	29-Aug-08 MMC
MMCEURMM	29-Aug-08 MMC
MMCEURMR	29-Aug-08 MMC
MMCEURXR	29-Aug-08 MMC
MMCGBPMR	29-Aug-08 MMC
MMCGBPXR	29-Aug-08 MMC
MMCHKDMR	29-Aug-08 MMC
MMCILSMR	29-Aug-08 MMC
MMCJPYMR	29-Aug-08 MMC
MMCSEKMR	29-Aug-08 MMC
MMCSEKXR	29-Aug-08 MMC
MMCSGDMR	29-Aug-08 MMC
MMCUSDCR	29-Aug-08 MMC
MMCUSDMM	29-Aug-08 MMC
MMCUSDMR	29-Aug-08 MMC
MMCUSDXR	29-Aug-08 MMC
MIEURMR	29-Aug-08 MI
MIUSDMR	29-Aug-08 MI
MIUSDXR	29-Aug-08 MI
MLMAUDMR	29-Aug-08 MLM
MLMEURCR	29-Aug-08 MLM
MLMEURMM	29-Aug-08 MLM
MLMEURMR	29-Aug-08 MLM
MLMJPYMR	29-Aug-08 MLM
MLMUSDCR	29-Aug-08 MLM
MLMUSDMM	29-Aug-08 MLM
MLMUSDMR	29-Aug-08 MLM
MLMUSDXR	29-Aug-08 MLM
MARUBAUDCR	29-Aug-08 MARUB
MARUBEURCR	29-Aug-08 MARUB
MARUBEURMM	29-Aug-08 MARUB
MARUBEURMR	29-Aug-08 MARUB
MARUBJPYCR	29-Aug-08 MARUB
MARUBJPYMM	29-Aug-08 MARUB
MARUBJPYMR	29-Aug-08 MARUB
MARUBJPYXR	29-Aug-08 MARUB
MARUBUSDCR	29-Aug-08 MARUB
MARUBUSDMR	29-Aug-08 MARUB
MARUTSJPYCR	29-Aug-08 MARUTS
MARGRPEURCR	29-Aug-08 MARGRP
MARGRPEURMR	29-Aug-08 MARGRP
MARGRPJPYCR	29-Aug-08 MARGRP
MARGRPJPYMR	29-Aug-08 MARGRP
MARGRPJPYXR	29-Aug-08 MARGRP
MARGRPUSDCR	29-Aug-08 MARGRP
MARGRPUSDMR	29-Aug-08 MARGRP
MARGRPUSDXR	29-Aug-08 MARGRP
MASAUDMR	29-Aug-08 MAS
MASAUDXR	29-Aug-08 MAS
MASCADMR	29-Aug-08 MAS
MASCHFMR	29-Aug-08 MAS
MASEURCR	29-Aug-08 MAS
MASEURMM	29-Aug-08 MAS

Marriott Intl Inc	5C8A93	SNRFOR	EUR	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	EUR	XR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	GBP	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	GBP	XR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	HKD	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	HKD	XR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	JPY	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	JPY	XR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	NOK	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	SEK	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	SEK	XR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	TWD	CR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	TWD	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	USD	CR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	USD	MM	Composite
Marriott Intl Inc	5C8A93	SNRFOR	USD	MR	Composite
Marriott Intl Inc	5C8A93	SNRFOR	USD	XR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	AUD	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	AUD	XR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	CAD	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	CHF	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	EUR	CR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	EUR	MM	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	EUR	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	EUR	XR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	GBP	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	GBP	XR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	HKD	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	ILS	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	JPY	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	SEK	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	SEK	XR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	SGD	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	USD	CR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	USD	MM	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	USD	MR	Composite
Marsh & Mclennan Cos Inc	5C88BC	SNRFOR	USD	XR	Composite
Marshall & Ilsley Corp	5C89B7	SNRFOR	EUR	MR	Composite
Marshall & Ilsley Corp	5C89B7	SNRFOR	USD	MR	Composite
Marshall & Ilsley Corp	5C89B7	SNRFOR	USD	XR	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	AUD	MR	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	EUR	CR	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	EUR	MM	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	EUR	MR	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	JPY	MR	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	USD	CR	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	USD	MM	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	USD	MR	Composite
Martin Marietta Matls Inc	5CA5AC	SNRFOR	USD	XR	Composite
Marubeni Corp	5CAB91	SNRFOR	AUD	CR	Composite
Marubeni Corp	5CAB91	SNRFOR	EUR	CR	Composite
Marubeni Corp	5CAB91	SNRFOR	EUR	MM	Composite
Marubeni Corp	5CAB91	SNRFOR	EUR	MR	Composite
Marubeni Corp	5CAB91	SNRFOR	JPY	CR	Composite
Marubeni Corp	5CAB91	SNRFOR	JPY	MM	Composite
Marubeni Corp	5CAB91	SNRFOR	JPY	MR	Composite
Marubeni Corp	5CAB91	SNRFOR	JPY	XR	Composite
Marubeni Corp	5CAB91	SNRFOR	USD	CR	Composite
Marubeni Corp	5CAB91	SNRFOR	USD	MR	Composite
Maruetsu Inc	JMCIA8	SNRFOR	JPY	CR	Composite
MARUI GROUP Co Ltd	5CAB95	SNRFOR	EUR	CR	Composite
MARUI GROUP Co Ltd	5CAB95	SNRFOR	EUR	MR	Composite
MARUI GROUP Co Ltd	5CAB95	SNRFOR	JPY	CR	Composite
MARUI GROUP Co Ltd	5CAB95	SNRFOR	JPY	MR	Composite
MARUI GROUP Co Ltd	5CAB95	SNRFOR	JPY	XR	Composite
MARUI GROUP Co Ltd	5CAB95	SNRFOR	USD	CR	Composite
MARUI GROUP Co Ltd	5CAB95	SNRFOR	USD	MR	Composite
MARUI GROUP Co Ltd	5CAB95	SNRFOR	USD	XR	Composite
Masco Corp	5CB9EI	SNRFOR	AUD	MR	Composite
Masco Corp	5CB9EI	SNRFOR	AUD	XR	Composite
Masco Corp	5CB9EI	SNRFOR	CAD	MR	Composite
Masco Corp	5CB9EI	SNRFOR	CHF	MR	Composite
Masco Corp	5CB9EI	SNRFOR	EUR	CR	Composite
Masco Corp	5CB9EI	SNRFOR	EUR	MM	Composite

1.40%	1.40%	1.68%	1.98%	2.17%	2.36%	2.37%	2.44%	2.44%
1.49%	1.37%	1.68%	1.93%	2.14%	2.31%	2.34%	2.39%	2.33%
1.40%	1.40%	1.68%	1.98%	2.17%	2.36%	2.37%	2.44%	2.44%
1.49%	1.37%	1.68%	1.93%	2.14%	2.31%	2.34%	2.39%	2.33%
1.40%	1.40%	1.68%	1.98%	2.17%	2.36%	2.37%	2.44%	2.44%
1.49%	1.37%	1.68%	1.93%	2.14%	2.31%	2.34%	2.39%	2.33%
1.45%	1.40%	1.69%	1.95%	2.16%	2.35%	2.36%	2.42%	2.46%
1.45%	1.40%	1.69%	1.95%	2.16%	2.35%	2.36%	2.42%	2.46%
1.40%	1.40%	1.68%	1.98%	2.17%	2.36%	2.37%	2.44%	2.44%
1.40%	1.40%	1.68%	1.98%	2.17%	2.36%	2.37%	2.44%	2.44%
1.49%	1.37%	1.68%	1.93%	2.14%	2.31%	2.34%	2.39%	2.33%
1.47%	1.48%	1.81%	2.09%	2.31%	2.50%	2.52%	2.57%	2.59%
1.47%	1.48%	1.81%	2.09%	2.31%	2.50%	2.52%	2.57%	2.59%
1.47%	1.48%	1.81%	2.09%	2.31%	2.50%	2.52%	2.57%	2.59%
1.47%	1.48%	1.81%	2.09%	2.31%	2.50%	2.52%	2.57%	2.59%
1.40%	1.40%	1.68%	1.98%	2.17%	2.36%	2.37%	2.44%	2.44%
1.49%	1.37%	1.68%	1.93%	2.14%	2.31%	2.34%	2.39%	2.33%
0.31%	0.37%	0.44%	0.49%	0.54%	0.60%	0.65%	0.73%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.39%	0.46%	0.52%	0.58%	0.63%	0.70%	0.78%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.35%	0.44%	0.47%	0.54%	0.58%	0.64%	0.71%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.35%	0.44%	0.47%	0.54%	0.58%	0.64%	0.71%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.37%	0.46%	0.50%	0.54%	0.59%	0.65%	0.73%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.35%	0.44%	0.47%	0.54%	0.58%	0.64%	0.71%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.39%	0.46%	0.52%	0.58%	0.63%	0.70%	0.78%	0.74%
0.31%	0.37%	0.43%	0.49%	0.55%	0.60%	0.66%	0.75%	0.74%
0.31%	0.35%	0.44%	0.47%	0.54%	0.58%	0.64%	0.71%	0.74%
1.05%	1.54%	1.93%	2.07%	2.16%	2.28%	2.29%	2.29%	2.32%
1.10%	1.62%	2.03%	2.18%	2.27%	2.40%	2.42%	2.41%	2.45%
1.06%	1.55%	1.94%	2.09%	2.18%	2.30%	2.32%	2.32%	2.35%
1.05%	1.54%	1.93%	2.07%	2.16%	2.29%	2.30%	2.29%	2.32%
1.10%	1.62%	2.03%	2.18%	2.27%	2.40%	2.42%	2.41%	2.45%
1.06%	1.55%	1.94%	2.09%	2.18%	2.30%	2.32%	2.32%	2.35%
1.05%	1.54%	1.93%	2.07%	2.16%	2.29%	2.30%	2.29%	2.32%
1.01%	1.48%	1.85%	1.99%	2.08%	2.19%	2.21%	2.21%	2.24%
0.48%	0.74%	0.96%	1.20%	1.29%	1.36%	1.46%	1.61%	1.78%
0.48%	0.71%	0.92%	1.15%	1.24%	1.31%	1.40%	1.54%	1.76%
0.48%	0.77%	0.96%	1.19%	1.28%	1.36%	1.48%	1.57%	1.78%
0.39%	0.61%	0.72%	0.89%	0.96%	1.02%	1.11%	1.19%	1.33%
0.48%	0.74%	0.96%	1.20%	1.29%	1.36%	1.46%	1.61%	1.78%
0.48%	0.70%	0.91%	1.14%	1.22%	1.30%	1.38%	1.53%	1.78%
	0.41%	0.47%	0.50%	0.58%	0.63%			
1.49%	1.37%	1.68%	1.93%	2.14%	2.31%	2.34%	2.39%	2.33%
0.39%	0.46%	0.52%	0.63%	0.70%	0.76%	0.86%	0.93%	1.00%
0.39%	0.39%	0.42%	0.48%	0.54%	0.59%	0.65%	0.69%	1.00%
0.39%	0.47%	0.53%	0.63%	0.70%	0.76%	0.86%	0.93%	1.00%
3.10%	3.33%	3.34%	3.24%	3.28%	3.27%	3.17%	3.00%	3.01%
3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
3.27%	3.53%	3.55%	3.45%	3.48%	3.47%	3.37%	3.18%	3.20%
3.14%	3.39%	3.41%	3.31%	3.34%	3.33%	3.23%	3.06%	3.07%

2.44%	2.44%	40%	A	AA	AA	AA
2.37%	2.33%	40%	A	A	AA	AA
2.44%	2.44%	40%	A	AA	AA	AA
2.37%	2.33%	40%	A	A	AA	AA
2.44%	2.44%	40%	A	AA	AA	AA
2.37%	2.33%	40%	A	A	AA	AA
2.42%	2.41%	40%	BB	BBB	BBB	A
2.42%	2.41%	40%	BB	BBB	BBB	A
2.44%	2.44%	40%	A	AA	AA	AA
2.44%	2.44%	40%				
2.37%	2.33%	40%	A	A	AA	AA
2.58%	2.57%	40%	BBB	A	A	AA
2.58%	2.57%	40%				
2.58%	2.57%	40%	BBB	A	A	AA
2.58%	2.57%	40%				
2.44%	2.44%	40%	A	AA	AA	AA
2.37%	2.33%	40%	A	A	AA	AA
0.75%	1.37%	40%	NR	BB	BBB	A
		40%				
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	BBB	A	A
		40%				
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	BBB	A	A
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	BBB	A	A
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	BB	A	A
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	BBB	A	A
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	BBB	A	A
		40%				
0.75%	1.37%	40%	NR	A	AA	AA
0.75%	1.37%	40%	NR	BBB	A	A
		40.00%				
		40.00%				
		40.00%				
2.33%	2.51%	40%	BB	BB	BBB	BBB
2.45%	2.64%	40%	BBB	BBB	A	A
2.35%	2.53%	40%	BBB	BBB	A	A
2.33%	2.51%	40%	BBB	A	A	AA
		40%				
2.45%	2.64%	40%	BBB	BBB	A	A
2.35%	2.53%		BBB	BBB	A	A
2.33%	2.51%	40%	BBB	A	A	AA
2.24%	2.42%	40%	BBB	BBB	A	A
		36%				
1.86%	1.89%	36%	BB	A	A	AA
1.86%	1.89%	36%	BB	BBB	BBB	A
		36%				
1.85%	1.88%	36%	A	AA	AA	AA
		36%				
		36%				
1.39%	1.41%	36%	BBB	BBB	A	A
1.86%	1.89%	36%	BB	A	A	AA
1.86%	1.89%	36%	BB	BBB	BBB	A
		35%		NR	NR	NR
2.37%	2.33%	33.75%				
		35.62%				
1.04%	1.08%	36%	NR	BBB	A	A
		35.62%				
1.04%	1.08%	35.62%	NR	CCC	BB	BBB
1.04%	1.08%	33.75%	NR	CCC	BB	BB
		35.62%				
		35.62%				
3.05%	3.05%	41.71%	BBB	BBB	BBB	BBB
		41.71%				
3.05%	3.05%	39.25%	AA	AA	AA	AA
3.05%	3.05%	39.25%	AA	AA	AA	AA
3.22%	3.21%	41.71%	A	A	A	A
3.09%	3.09%	41.71%	A	A	A	A

AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	A
BBB	A	BBB	BBB	BBB	BBB
BBB	A	BBB	BBB	BBB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	A
A	A	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR

BBB	BBB	BBB	BBB	BB	B
A	A	A	A	BBB	BB
A	A	A	A	BBB	BB
A	AA	AA	AA	A	BBB
A	A	A	A	BBB	BB
A	A	A	A	BBB	BB
A	AA	AA	AA	A	BBB
A	A	A	A	BBB	BB
AA	A	A	A	BB	BB
A	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	A	A	A	BB	BB
A	BBB	BBB	BBB	BB	BB
NR	NR				
A	A	A	BB	NR	NR
BBB	BBB	BBB	B	NR	NR
BB	BB	BB	CCC	NR	NR
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB

A	AA	11	Consumer Services	N.Amer	United States
A	A	8	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
A	A	8	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
A	A	8	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	8	Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	11	Consumer Services	N.Amer	United States
A	A	8	Consumer Services	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	8	Industrials	N.Amer	United States
BBB	AA	8	Industrials	N.Amer	United States
BBB	AA	8	Industrials	N.Amer	United States
A	A	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA	8	Industrials	N.Amer	United States
BBB	AA	8	Industrials	N.Amer	United States
A	A	7	Industrials	N.Amer	United States
BBB	AA	8	Industrials	N.Amer	United States
	NR		Industrials	Asia	Japan
BB	A	4	Industrials	Asia	Japan
BB	A	4	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
A	AA	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BBB	AA	7	Industrials	Asia	Japan
BB	A	4	Industrials	Asia	Japan
BB	A	4	Industrials	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	7	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	7	Consumer Services	Asia	Japan
NR	BBB	7	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
BBB	AA	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
AA	AA	11	Industrials	N.Amer	United States
AA	AA	11	Industrials	N.Amer	United States
A	AA	11	Industrials	N.Amer	United States
A	AA	11	Industrials	N.Amer	United States

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
	A		Thin	Thin	Thin	Thin
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier

MASEURMR	29-Aug-08 MAS
MASEURXR	29-Aug-08 MAS
MASGBPMR	29-Aug-08 MAS
MASHKDMR	29-Aug-08 MAS
MASJPYMR	29-Aug-08 MAS
MASNOKMR	29-Aug-08 MAS
MASSGDMR	29-Aug-08 MAS
MASTWDCR	29-Aug-08 MAS
MASTWDMR	29-Aug-08 MAS
MASUSDCR	29-Aug-08 MAS
MASUSDMM	29-Aug-08 MAS
MASUSDMR	29-Aug-08 MAS
MASUSDXR	29-Aug-08 MAS
MSQBEURCR	29-Aug-08 MSQB
MSQBEURMM	29-Aug-08 MSQB
MSQBUSDCR	29-Aug-08 MSQB
MSQBUSDMM	29-Aug-08 MSQB
MSQBUSDMR	29-Aug-08 MSQB
MSQBEURCR	29-Aug-08 MSQB
MSQBUSDCR	29-Aug-08 MSQB
MSQBUSDMM	29-Aug-08 MSQB
MINTUSDMR	29-Aug-08 MINT
MINTUSDXR	29-Aug-08 MINT
MEEAUDXR	29-Aug-08 MEE
MEEEURMM	29-Aug-08 MEE
MEEEURMR	29-Aug-08 MEE
MEEEURXR	29-Aug-08 MEE
MEEJPYXR	29-Aug-08 MEE
MEEUSDCR	29-Aug-08 MEE
MEEUSDMM	29-Aug-08 MEE
MEEUSDMR	29-Aug-08 MEE
MEEUSDXR	29-Aug-08 MEE
MATSECJPYCR	29-Aug-08 MATSEC
MATSECJPYMR	29-Aug-08 MATSEC
MATSECJPYXR	29-Aug-08 MATSEC
MATSECUSDCR	29-Aug-08 MATSEC
MATSELEURCR	29-Aug-08 MATSEL
MATSELJPYCR	29-Aug-08 MATSEL
MATSELJPYMR	29-Aug-08 MATSEL
MATSELJPYXR	29-Aug-08 MATSEL
MATSELUSDCR	29-Aug-08 MATSEL
MATSELUSDMM	29-Aug-08 MATSEL
MATSELUSDMR	29-Aug-08 MATSEL
MATSELUSDXR	29-Aug-08 MATSEL
MATSEWEURCR	29-Aug-08 MATSEW
MATSEWJPYCR	29-Aug-08 MATSEW
MATSEWJPYMR	29-Aug-08 MATSEW
MATSEWJPYXR	29-Aug-08 MATSEW
MATSEWUSDCR	29-Aug-08 MATSEW
MATAUDCR	29-Aug-08 MAT
MATAUDMR	29-Aug-08 MAT
MATCADMR	29-Aug-08 MAT
MATCHFMR	29-Aug-08 MAT
MATEURCR	29-Aug-08 MAT
MATEURMM	29-Aug-08 MAT
MATEURMR	29-Aug-08 MAT
MATEURXR	29-Aug-08 MAT
MATGBPMR	29-Aug-08 MAT
MATHKDMR	29-Aug-08 MAT
MATJPYMR	29-Aug-08 MAT
MATSGDMR	29-Aug-08 MAT
MATTWDCR	29-Aug-08 MAT
MATUSDCR	29-Aug-08 MAT
MATUSDMM	29-Aug-08 MAT
MATUSDMR	29-Aug-08 MAT
MATUSDXR	29-Aug-08 MAT
MAXEURCR	29-Aug-08 MAX
MAXEURMM	29-Aug-08 MAX
MAXUSDMM	29-Aug-08 MAX
MYGAUDCR	29-Aug-08 MYG
MYGAUDMR	29-Aug-08 MYG
MYGAUDXR	29-Aug-08 MYG
MYGCHFMR	29-Aug-08 MYG
MYGEURCR	29-Aug-08 MYG

Masco Corp	5CB9EI	SNRFOR	EUR	MR	Composite
Masco Corp	5CB9EI	SNRFOR	EUR	XR	Composite
Masco Corp	5CB9EI	SNRFOR	GBP	MR	Composite
Masco Corp	5CB9EI	SNRFOR	HKD	MR	Composite
Masco Corp	5CB9EI	SNRFOR	JPY	MR	Composite
Masco Corp	5CB9EI	SNRFOR	NOK	MR	Composite
Masco Corp	5CB9EI	SNRFOR	SGD	MR	Composite
Masco Corp	5CB9EI	SNRFOR	TWD	CR	Composite
Masco Corp	5CB9EI	SNRFOR	TWD	MR	Composite
Masco Corp	5CB9EI	SNRFOR	USD	CR	Composite
Masco Corp	5CB9EI	SNRFOR	USD	MM	Composite
Masco Corp	5CB9EI	SNRFOR	USD	MR	Composite
Masco Corp	5CB9EI	SNRFOR	USD	XR	Composite
Mashreqbank Psc	MSEB3Y	SNRFOR	EUR	CR	Composite
Mashreqbank Psc	MSEB3Y	SNRFOR	EUR	MM	Composite
Mashreqbank Psc	MSEB3Y	SNRFOR	USD	CR	Composite
Mashreqbank Psc	MSEB3Y	SNRFOR	USD	MM	Composite
Mashreqbank Psc	MSEB3Y	SNRFOR	USD	MR	Composite
Mashreqbank Psc	MSEB3Y	SUBLT2	EUR	CR	Composite
Mashreqbank Psc	MSEB3Y	SUBLT2	USD	CR	Composite
Mashreqbank Psc	MSEB3Y	SUBLT2	USD	MM	Composite
Masonite Intl Corp	CH8BH3	SECDOM	USD	MR	Composite
Masonite Intl Corp	CH8BH3	SECDOM	USD	XR	Composite
Massey Engy Co	5CD823	SNRFOR	AUD	XR	Composite
Massey Engy Co	5CD823	SNRFOR	EUR	MM	Composite
Massey Engy Co	5CD823	SNRFOR	EUR	MR	Composite
Massey Engy Co	5CD823	SNRFOR	EUR	XR	Composite
Massey Engy Co	5CD823	SNRFOR	JPY	XR	Composite
Massey Engy Co	5CD823	SNRFOR	USD	CR	Composite
Massey Engy Co	5CD823	SNRFOR	USD	MM	Composite
Massey Engy Co	5CD823	SNRFOR	USD	MR	Composite
Massey Engy Co	5CD823	SNRFOR	USD	XR	Composite
Matsui Secs Co Ltd	JN48EI	SNRFOR	JPY	CR	Composite
Matsui Secs Co Ltd	JN48EI	SNRFOR	JPY	MR	Composite
Matsui Secs Co Ltd	JN48EI	SNRFOR	JPY	XR	Composite
Matsui Secs Co Ltd	JN48EI	SNRFOR	USD	CR	Composite
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	EUR	CR	Composite
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	JPY	CR	Composite
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	JPY	MR	Composite
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	JPY	XR	Composite
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	USD	CR	Composite
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	USD	MM	Composite
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	USD	MR	Composite
Matsushita Elec Indl Co Ltd	5CDEFG	SNRFOR	USD	XR	Composite
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	EUR	CR	Composite
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	JPY	CR	Composite
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	JPY	MR	Composite
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	JPY	XR	Composite
Matsushita Elec Wks Ltd	5CDEG9	SNRFOR	USD	CR	Composite
Mattel Inc	5CE789	SNRFOR	AUD	CR	Composite
Mattel Inc	5CE789	SNRFOR	AUD	MR	Composite
Mattel Inc	5CE789	SNRFOR	CAD	MR	Composite
Mattel Inc	5CE789	SNRFOR	CHF	MR	Composite
Mattel Inc	5CE789	SNRFOR	EUR	CR	Composite
Mattel Inc	5CE789	SNRFOR	EUR	MM	Composite
Mattel Inc	5CE789	SNRFOR	EUR	MR	Composite
Mattel Inc	5CE789	SNRFOR	EUR	XR	Composite
Mattel Inc	5CE789	SNRFOR	GBP	MR	Composite
Mattel Inc	5CE789	SNRFOR	HKD	MR	Composite
Mattel Inc	5CE789	SNRFOR	JPY	MR	Composite
Mattel Inc	5CE789	SNRFOR	SGD	MR	Composite
Mattel Inc	5CE789	SNRFOR	TWD	CR	Composite
Mattel Inc	5CE789	SNRFOR	USD	CR	Composite
Mattel Inc	5CE789	SNRFOR	USD	MM	Composite
Mattel Inc	5CE789	SNRFOR	USD	MR	Composite
Mattel Inc	5CE789	SNRFOR	USD	XR	Composite
maxingvest AG	DI7ABU	SNRFOR	EUR	CR	Composite
maxingvest AG	DI7ABU	SNRFOR	EUR	MM	Composite
maxingvest AG	DI7ABU	SNRFOR	USD	MM	Composite
Maytag Corp	5CFDEB	SNRFOR	AUD	CR	Composite
Maytag Corp	5CFDEB	SNRFOR	AUD	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	AUD	XR	Composite
Maytag Corp	5CFDEB	SNRFOR	CHF	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	EUR	CR	Composite

3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
2.99%	3.23%	3.20%	3.15%	3.17%	3.19%	3.10%	2.93%	2.93%
3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
3.10%	3.33%	3.34%	3.24%	3.28%	3.27%	3.17%	3.00%	3.01%
3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
3.27%	3.53%	3.55%	3.45%	3.48%	3.47%	3.37%	3.18%	3.20%
3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
3.27%	3.53%	3.55%	3.45%	3.48%	3.47%	3.37%	3.18%	3.20%
3.14%	3.39%	3.41%	3.31%	3.34%	3.33%	3.23%	3.06%	3.07%
3.10%	3.36%	3.39%	3.31%	3.31%	3.29%	3.20%	3.02%	3.04%
2.99%	3.23%	3.20%	3.15%	3.17%	3.19%	3.10%	2.93%	2.93%
0.94%	1.28%	1.55%	1.65%	1.82%	2.11%	2.18%	2.10%	
0.94%	1.28%	1.55%	1.65%	1.77%	2.03%	2.09%	2.10%	
0.94%	1.28%	1.55%	1.65%	1.82%	2.11%	2.18%	2.10%	
0.94%	1.28%	1.55%	1.65%	1.77%	2.03%	2.09%	2.10%	
2.24%	1.82%	2.22%	2.50%	2.84%	3.25%	3.03%	3.64%	
2.24%	1.82%	2.22%	2.50%	2.84%	3.25%	3.03%	3.64%	
2.24%	1.82%	2.22%	2.40%	2.72%	3.12%	3.03%	3.64%	
			6.78%	6.50%	7.15%	7.85%		
			6.78%	6.50%	7.15%	7.85%		
1.90%	1.76%	2.20%	2.67%	3.13%	3.48%	3.66%	3.75%	3.81%
1.83%	1.74%	2.11%	2.57%	3.01%	3.35%	3.53%	3.62%	3.67%
2.01%	1.86%	2.31%	2.82%	3.29%	3.66%	3.85%	3.95%	4.01%
1.90%	1.76%	2.20%	2.67%	3.13%	3.48%	3.66%	3.75%	3.81%
1.83%	1.74%	2.11%	2.57%	3.01%	3.35%	3.53%	3.62%	3.67%
1.37%	1.40%	1.53%	1.60%	1.65%	1.73%	1.78%	1.85%	2.23%
1.37%	1.06%	1.19%	1.20%	1.24%	1.31%	1.39%	1.85%	1.67%
1.37%	1.38%	1.49%	1.60%	1.65%	1.71%	1.76%	1.85%	2.00%
0.11%	0.13%	0.16%	0.19%	0.22%	0.26%	0.30%	0.36%	0.38%
0.09%	0.13%	0.16%	0.19%	0.22%	0.25%	0.30%	0.35%	0.38%
0.09%	0.11%	0.12%	0.14%	0.17%	0.19%	0.23%	0.26%	0.29%
0.11%	0.13%	0.16%	0.19%	0.22%	0.26%	0.30%	0.36%	0.38%
0.10%	0.12%	0.15%	0.18%	0.22%	0.25%	0.29%	0.34%	0.38%
0.10%	0.12%	0.15%	0.18%	0.21%	0.24%	0.29%	0.34%	0.38%
0.10%	0.14%	0.17%	0.19%	0.23%	0.26%	0.30%	0.37%	0.41%
0.10%	0.14%	0.17%	0.19%	0.23%	0.26%	0.31%	0.37%	0.41%
0.10%	0.11%	0.13%	0.15%	0.18%	0.20%	0.24%	0.29%	0.41%
0.30%	0.38%	0.46%	0.58%	0.64%	0.75%	0.79%	0.84%	0.73%
0.30%	0.38%	0.46%	0.58%	0.64%	0.75%	0.79%	0.84%	0.73%
0.30%	0.40%	0.46%	0.58%	0.65%	0.75%	0.79%	0.84%	0.73%
0.30%	0.40%	0.46%	0.58%	0.65%	0.75%	0.79%	0.84%	0.73%
0.32%	0.41%	0.48%	0.61%	0.69%	0.79%	0.83%	0.88%	0.73%
0.30%	0.39%	0.46%	0.59%	0.66%	0.76%	0.80%	0.85%	0.73%
0.30%	0.40%	0.46%	0.58%	0.65%	0.75%	0.79%	0.84%	0.73%
0.29%	0.38%	0.44%	0.55%	0.63%	0.73%	0.76%	0.81%	0.73%
0.30%	0.40%	0.46%	0.58%	0.65%	0.75%	0.79%	0.84%	0.73%
0.30%	0.40%	0.46%	0.58%	0.65%	0.75%	0.79%	0.84%	0.73%
0.30%	0.38%	0.46%	0.58%	0.64%	0.75%	0.79%	0.84%	0.73%
0.30%	0.40%	0.46%	0.58%	0.65%	0.75%	0.79%	0.84%	0.73%
0.32%	0.41%	0.48%	0.61%	0.69%	0.79%	0.83%	0.88%	0.73%
0.32%	0.41%	0.48%	0.61%	0.69%	0.79%	0.83%	0.88%	0.73%
0.30%	0.40%	0.46%	0.58%	0.65%	0.75%	0.79%	0.84%	0.73%
0.29%	0.38%	0.44%	0.55%	0.63%	0.73%	0.76%	0.81%	0.73%
					0.48%	0.79%	0.87%	
					0.48%	0.79%	0.87%	
					0.48%	0.79%	0.87%	
0.21%	0.25%	0.32%	0.40%	0.47%	0.53%	0.57%	0.62%	1.09%
0.21%	0.25%	0.32%	0.40%	0.47%	0.53%	0.57%	0.62%	1.09%
0.21%	0.26%	0.32%	0.40%	0.47%	0.55%	0.57%	0.62%	1.09%
0.23%	0.27%	0.34%	0.42%	0.49%	0.57%	0.61%	0.65%	1.09%

3.05%	3.05%	39.25% AA	AA	AA	AA
2.94%	2.94%	45.67% A	A	A	A
3.05%	3.05%	39.25% AA	AA	AA	AA
3.05%	3.05%	39.25% AA	AA	AA	AA
3.05%	3.05%	41.71% BBB	BBB	BBB	BBB
3.05%	3.05%	39.25% AA	AA	AA	AA
3.05%	3.05%	39.25% AA	AA	AA	AA
3.22%	3.21%	41.71% A	A	A	A
3.05%	3.05%	39.25% AA	AA	AA	AA
3.22%	3.21%	41.71% A	A	A	A
3.09%	3.09%	41.71% A	A	A	A
3.05%	3.05%	39.25% AA	AA	AA	AA
2.94%	2.94%	45.67% A	A	A	A
2.29%	2.32%	25% NR	NR	NR	NR
2.20%	2.23%	25% NR	NR	NR	NR
2.29%	2.32%	25% NR	NR	NR	NR
2.20%	2.23%	25% NR	NR	NR	NR
		25%			
		20% NR	NR	NR	BBB
		20% NR	NR	NR	BBB
		20% NR	NR	NR	BBB
		67.50%			NR
		67.50%			NR
		40%			
		40%			
3.81%	3.76%	40% BBB	A	A	A
3.67%	3.62%	40% A	AA	AA	AA
		40%			
4.01%	3.95%	40% BBB	A	A	A
		40%			
3.81%	3.76%	40% BBB	A	A	A
3.67%	3.62%	40% A	AA	AA	AA
2.15%	2.22%	37.00% NR	AA	A	A
		37.00%			
2.15%	2.22%	37.00% NR	A	BBB	BBB
2.15%	2.22%	37.00% NR	BBB	BBB	BB
0.42%		35.71% A	A	BB	BBB
0.42%		36% BB	BBB	BBB	A
		35.71%			
0.42%		35.71% BB	BB	BB	BBB
0.42%		35.71% A	A	BB	BBB
0.42%		35.71% BBB	BBB	B	BB
0.42%		35.71% BBB	BBB	B	BB
		35.71%			
0.43%	0.51%	30% NR	BB	BB	BB
0.43%	0.51%	30% NR	A	A	A
		30%			
0.43%	0.51%	30% NR	BBB	BBB	BBB
		30%			
1.17%	1.24%	40% BB	B	CCC	B
1.17%	1.24%	40% BB	B	CCC	B
1.17%	1.26%	40% A	BBB	BB	BBB
1.17%	1.26%	40% A	BBB	BB	BBB
1.17%	1.32%	40% BBB	BB	B	BB
1.17%	1.27%	40% BBB	BB	B	BB
1.17%	1.26%	40% A	BBB	BB	BBB
1.17%	1.21%	40% BBB	BB	B	BB
1.17%	1.26%	40% A	BBB	BB	BBB
1.17%	1.26%	40% A	BBB	BB	BBB
1.17%	1.24%	40% BB	B	CCC	B
1.17%	1.26%	40% A	BBB	BB	BBB
1.17%	1.32%	40% BBB	BB	B	BB
1.17%	1.32%	40% BBB	BB	B	BB
		40%			
1.17%	1.26%	40% A	BBB	BB	BBB
1.17%	1.21%	40% BBB	BB	B	BB
		40%			
		40%			
		40%			
1.10%	1.18%	40% B	B	CCC	B
1.10%	1.18%	40% B	B	CCC	B
		40%			
1.14%	1.18%	40% BBB	BBB	BB	BBB
1.16%	1.18%	40% BB	BB	B	BB

AA	AA	AA	AA	A	A
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	AA	BBB	BBB
B	BB	BBB	NR		BBB
B	BB	BBB	NR		BBB
B	BB	BBB	NR		BBB
B	BB	BBB	NR		BBB
BBB	BBB	NR	NR		
BBB	BBB	NR	NR		
BBB	BBB	NR	NR		
NR	NR	NR			
NR	NR	NR			
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	NR	BB	NR
BBB	BBB	BBB	NR	BB	NR
BB	BB	BBB	NR	BB	NR
BBB	BBB	BBB	BB	B	BB
AA	A	BBB	BBB	BBB	BB
A	BBB	BB	BB	BB	BB
BBB	BBB	BBB	BB	B	BB
BB	BB	BB	B	B	BB
BB	BB	BB	B	B	BB
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
B	BB	BBB	B	NR	NR
B	BB	BBB	B	NR	NR
BB	A	AA	BBB	NR	NR
BB	A	AA	BBB	NR	NR
BB	BBB	A	BB	NR	NR
BB	BBB	A	BB	NR	NR
BB	A	AA	BBB	NR	NR
BB	A	A	BBB	NR	NR
BB	A	AA	BBB	NR	NR
BB	A	AA	BBB	NR	NR
B	BB	BBB	B	NR	NR
BB	A	AA	BBB	NR	NR
BB	BBB	A	BB	NR	NR
BB	BBB	A	BB	NR	NR
BB	A	AA	BBB	NR	NR
BB	A	A	BBB	NR	NR
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
B	BB	BB	BB	NR	B
B	BB	BB	BB	NR	B
BBB	BBB	BBB	A	NR	BBB
BB	BBB	BBB	BBB	NR	BB

AA	AA	11	Industrials	N.Amer	United States
A	AA	6	Industrials	N.Amer	United States
AA	AA	11	Industrials	N.Amer	United States
AA	AA	11	Industrials	N.Amer	United States
BBB	AA	11	Industrials	N.Amer	United States
AA	AA	11	Industrials	N.Amer	United States
AA	AA	11	Industrials	N.Amer	United States
A	AA	11	Industrials	N.Amer	United States
AA	AA	11	Industrials	N.Amer	United States
A	AA	11	Industrials	N.Amer	United States
A	AA	11	Industrials	N.Amer	United States
AA	AA	11	Industrials	N.Amer	United States
A	AA	6	Industrials	N.Amer	United States
BB	NR	3	Financials	MiddleEast	United Arab Emirates
B	NR	3	Financials	MiddleEast	United Arab Emirates
BB	NR	3	Financials	MiddleEast	United Arab Emirates
B	NR	3	Financials	MiddleEast	United Arab Emirates
	NR		Financials	MiddleEast	United Arab Emirates
	NR	3	Financials	MiddleEast	United Arab Emirates
	NR	3	Financials	MiddleEast	United Arab Emirates
	NR	3	Financials	MiddleEast	United Arab Emirates
	NR	2	Industrials	N.Amer	Canada
	NR	2	Industrials	N.Amer	Canada
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	A	9	Basic Materials	N.Amer	United States
A	AA	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	A	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	A	9	Basic Materials	N.Amer	United States
A	AA	9	Basic Materials	N.Amer	United States
NR	A	7	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	7	Financials	Asia	Japan
NR	A	7	Financials	Asia	Japan
	BBB	5	Consumer Goods	Asia	Japan
	BBB	6	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	BBB	6	Consumer Goods	Asia	Japan
	BBB	5	Consumer Goods	Asia	Japan
	BBB	5	Consumer Goods	Asia	Japan
	BBB	5	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	A	5	Industrials	Asia	Japan
NR	A	5	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	5	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
CCC	BBB	8	Consumer Goods	N.Amer	United States
CCC	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	3	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
CCC	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
B	BBB	8	Consumer Goods	N.Amer	United States
B	BBB	3	Consumer Goods	N.Amer	United States
	NR	2	Consumer Services	Europe	Germany
	NR	2	Consumer Services	Europe	Germany
	NR	2	Consumer Services	Europe	Germany
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	6	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	Thin	CcyGrp
A	A	Thin	Thin	Thin	Thin	DocAdj
A	A	Thin	Thin	Thin	Thin	CcyGrp
A	A	Thin	Thin	Thin	Thin	DocAdj
A	A					
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	DocAdj	DocAdj
B					Thin	Thin
B					Thin	Thin
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A					
	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
	A					
	A					
	A					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin		DocAdj	CcyGrp
DocAdj	DocAdj	Thin		DocAdj	DocAdj
DocAdj	DocAdj	Thin		DocAdj	CcyGrp
DocAdj	DocAdj	Thin		DocAdj	DocAdj
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Thin	Thin				
Thin	Thin				
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	Thin	DocAdj	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

MYGEURMM	29-Aug-08 MYG
MYGEURMR	29-Aug-08 MYG
MYGEURXR	29-Aug-08 MYG
MYGGBPMR	29-Aug-08 MYG
MYGHKDMR	29-Aug-08 MYG
MYGHKDXR	29-Aug-08 MYG
MYGILSMR	29-Aug-08 MYG
MYGJPYMR	29-Aug-08 MYG
MYGSGDMR	29-Aug-08 MYG
MYGTWDCR	29-Aug-08 MYG
MYGTWDMR	29-Aug-08 MYG
MYGUSDCR	29-Aug-08 MYG
MYGUSDMM	29-Aug-08 MYG
MYGUSDMR	29-Aug-08 MYG
MYGUSDXR	29-Aug-08 MYG
MAZDAAUDCR	29-Aug-08 MAZDA
MAZDAEURCR	29-Aug-08 MAZDA
MAZDAEURMM	29-Aug-08 MAZDA
MAZDAEURMR	29-Aug-08 MAZDA
MAZDAJPYCR	29-Aug-08 MAZDA
MAZDAJPYMR	29-Aug-08 MAZDA
MAZDAJPYXR	29-Aug-08 MAZDA
MAZDAUSDCR	29-Aug-08 MAZDA
MAZDAUSDMM	29-Aug-08 MAZDA
MBI-GlobalAUDMR	29-Aug-08 MBI-Global
MBI-GlobalEURMR	29-Aug-08 MBI-Global
MBI-GlobalUSDMR	29-Aug-08 MBI-Global
MBI-GlobalUSDXR	29-Aug-08 MBI-Global
MBIAUDCR	29-Aug-08 MBI
MBIAUDMR	29-Aug-08 MBI
MBICADMR	29-Aug-08 MBI
MBICHFMR	29-Aug-08 MBI
MBIDKKMR	29-Aug-08 MBI
MBIEURCR	29-Aug-08 MBI
MBIEURMM	29-Aug-08 MBI
MBIEURMR	29-Aug-08 MBI
MBIEURXR	29-Aug-08 MBI
MBIGBPMR	29-Aug-08 MBI
MBIGBPXR	29-Aug-08 MBI
MBIHKDMR	29-Aug-08 MBI
MBIJPYCR	29-Aug-08 MBI
MBIJPYMR	29-Aug-08 MBI
MBINOKMR	29-Aug-08 MBI
MBINZDMR	29-Aug-08 MBI
MBISEKMR	29-Aug-08 MBI
MBISGDMR	29-Aug-08 MBI
MBITWDCR	29-Aug-08 MBI
MBITWDMR	29-Aug-08 MBI
MBIUSDCR	29-Aug-08 MBI
MBIUSDMM	29-Aug-08 MBI
MBIUSDMR	29-Aug-08 MBI
MBIUSDXR	29-Aug-08 MBI
MBI-InsCorpAUDCR	29-Aug-08 MBI-InsCorp
MBI-InsCorpAUDMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpAUDXR	29-Aug-08 MBI-InsCorp
MBI-InsCorpCADMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpCHFMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpDKKMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpEURCR	29-Aug-08 MBI-InsCorp
MBI-InsCorpEURMM	29-Aug-08 MBI-InsCorp
MBI-InsCorpEURMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpEURXR	29-Aug-08 MBI-InsCorp
MBI-InsCorpGBPMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpGBPXR	29-Aug-08 MBI-InsCorp
MBI-InsCorpHKDMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpHKDXR	29-Aug-08 MBI-InsCorp
MBI-InsCorpJPYCR	29-Aug-08 MBI-InsCorp
MBI-InsCorpJPYMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpJPYXR	29-Aug-08 MBI-InsCorp
MBI-InsCorpSEKMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpSEKXR	29-Aug-08 MBI-InsCorp
MBI-InsCorpSGDMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpTWDMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpTWDXR	29-Aug-08 MBI-InsCorp

Maytag Corp	5CFDEB	SNRFOR	EUR	MM	Composite
Maytag Corp	5CFDEB	SNRFOR	EUR	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	EUR	XR	Composite
Maytag Corp	5CFDEB	SNRFOR	GBP	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	HKD	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	HKD	XR	Composite
Maytag Corp	5CFDEB	SNRFOR	ILS	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	JPY	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	SGD	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	TWD	CR	Composite
Maytag Corp	5CFDEB	SNRFOR	TWD	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	USD	CR	Composite
Maytag Corp	5CFDEB	SNRFOR	USD	MM	Composite
Maytag Corp	5CFDEB	SNRFOR	USD	MR	Composite
Maytag Corp	5CFDEB	SNRFOR	USD	XR	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	AUD	CR	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	EUR	CR	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	EUR	MM	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	EUR	MR	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	JPY	CR	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	JPY	MR	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	JPY	XR	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	USD	CR	Composite
Mazda Mtr Corp	5CFFFD	SNRFOR	USD	MM	Composite
Mbia Glob Fdg Llc	UZCEES	SNRFOR	AUD	MR	Composite
Mbia Glob Fdg Llc	UZCEES	SNRFOR	EUR	MR	Composite
Mbia Glob Fdg Llc	UZCEES	SNRFOR	USD	MR	Composite
Mbia Glob Fdg Llc	UZCEES	SNRFOR	USD	XR	Composite
MBIA Inc.	5A788E	SNRFOR	AUD	CR	Composite
MBIA Inc.	5A788E	SNRFOR	AUD	MR	Composite
MBIA Inc.	5A788E	SNRFOR	CAD	MR	Composite
MBIA Inc.	5A788E	SNRFOR	CHF	MR	Composite
MBIA Inc.	5A788E	SNRFOR	DKK	MR	Composite
MBIA Inc.	5A788E	SNRFOR	EUR	CR	Composite
MBIA Inc.	5A788E	SNRFOR	EUR	MM	Composite
MBIA Inc.	5A788E	SNRFOR	EUR	MR	Composite
MBIA Inc.	5A788E	SNRFOR	EUR	XR	Composite
MBIA Inc.	5A788E	SNRFOR	GBP	MR	Composite
MBIA Inc.	5A788E	SNRFOR	GBP	XR	Composite
MBIA Inc.	5A788E	SNRFOR	HKD	MR	Composite
MBIA Inc.	5A788E	SNRFOR	JPY	CR	Composite
MBIA Inc.	5A788E	SNRFOR	JPY	MR	Composite
MBIA Inc.	5A788E	SNRFOR	NOK	MR	Composite
MBIA Inc.	5A788E	SNRFOR	NZD	MR	Composite
MBIA Inc.	5A788E	SNRFOR	SEK	MR	Composite
MBIA Inc.	5A788E	SNRFOR	SGD	MR	Composite
MBIA Inc.	5A788E	SNRFOR	TWD	CR	Composite
MBIA Inc.	5A788E	SNRFOR	TWD	MR	Composite
MBIA Inc.	5A788E	SNRFOR	USD	CR	Composite
MBIA Inc.	5A788E	SNRFOR	USD	MM	Composite
MBIA Inc.	5A788E	SNRFOR	USD	MR	Composite
MBIA Inc.	5A788E	SNRFOR	USD	XR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	AUD	CR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	AUD	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	AUD	XR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	CAD	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	CHF	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	DKK	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	EUR	CR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	EUR	MM	Composite
MBIA Ins Corp	5A78LP	SNRFOR	EUR	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	EUR	XR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	GBP	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	GBP	XR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	HKD	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	HKD	XR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	JPY	CR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	JPY	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	JPY	XR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	SEK	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	SEK	XR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	SGD	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	TWD	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	TWD	XR	Composite

0.22%	0.26%	0.32%	0.41%	0.47%	0.54%	0.58%	0.63%	1.09%
0.21%	0.26%	0.32%	0.40%	0.47%	0.55%	0.57%	0.62%	1.09%
0.21%	0.24%	0.31%	0.39%	0.45%	0.53%	0.57%	0.59%	1.09%
0.21%	0.26%	0.32%	0.40%	0.47%	0.55%	0.57%	0.62%	1.09%
0.21%	0.26%	0.32%	0.40%	0.47%	0.55%	0.57%	0.62%	1.09%
0.21%	0.24%	0.31%	0.39%	0.45%	0.53%	0.57%	0.59%	1.09%
0.21%	0.26%	0.32%	0.40%	0.47%	0.55%	0.57%	0.62%	1.09%
0.21%	0.25%	0.32%	0.40%	0.47%	0.53%	0.57%	0.62%	1.09%
0.23%	0.27%	0.34%	0.42%	0.49%	0.57%	0.61%	0.65%	1.09%
0.23%	0.27%	0.34%	0.42%	0.49%	0.57%	0.61%	0.65%	1.09%
0.21%	0.26%	0.32%	0.40%	0.47%	0.55%	0.57%	0.62%	1.09%
0.21%	0.24%	0.31%	0.39%	0.45%	0.53%	0.57%	0.59%	1.09%
0.65%	0.75%	0.88%	1.07%	1.17%	1.26%	1.38%	1.47%	1.46%
0.65%	0.75%	0.92%	1.09%	1.17%	1.25%	1.38%	1.47%	1.46%
0.65%	0.75%	0.87%	1.05%	1.17%	1.21%	1.38%	1.47%	1.46%
0.66%	0.75%	0.87%	1.07%	1.17%	1.27%	1.39%	1.46%	1.46%
0.49%	0.60%	0.69%	0.81%	0.88%	0.95%	1.04%	1.10%	1.46%
0.65%	0.75%	0.92%	1.09%	1.17%	1.25%	1.38%	1.47%	1.46%

8.85%	10.59%		13.83%	13.22%	12.57%	11.44%	10.57%	
15.81%	16.82%	13.93%	13.19%	12.36%	12.41%	10.40%	9.80%	9.47%
15.81%	15.98%	13.93%	13.19%	12.36%	11.79%	10.40%	9.31%	9.00%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
16.70%	16.36%	14.65%	13.97%	13.08%	12.36%	10.99%	9.77%	9.45%
16.03%	15.71%	14.06%	13.41%	12.55%	11.86%	10.55%	9.38%	9.07%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.28%	14.97%	13.40%	12.78%	11.97%	11.29%	10.06%	8.86%	8.65%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.81%	16.11%	13.93%	13.19%	12.36%	11.73%	10.40%	9.15%	9.02%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
16.70%	16.36%	14.65%	13.97%	13.08%	12.36%	10.99%	9.77%	9.45%
15.87%	15.55%	13.92%	13.21%	12.38%	11.76%	10.44%	9.29%	8.98%
15.28%	14.97%	13.40%	12.78%	11.97%	11.29%	10.06%	8.86%	8.65%
18.22%	15.04%	14.49%	13.63%	12.94%	12.38%	11.16%	10.18%	9.73%
18.22%	15.04%	14.49%	13.63%	12.94%	12.38%	11.16%	10.18%	9.73%
18.22%	15.11%	14.50%	13.64%	12.98%	12.28%	11.23%	10.29%	9.73%
18.22%	15.11%	14.50%	13.64%	12.98%	12.28%	11.23%	10.29%	9.73%
18.22%	15.92%	15.38%	14.46%	13.75%	12.94%	11.84%	10.86%	9.73%
18.22%	15.28%	14.76%	13.88%	13.20%	12.42%	11.36%	10.43%	9.73%
18.22%	15.11%	14.50%	13.64%	12.98%	12.28%	11.23%	10.29%	9.73%
18.22%	15.26%	14.46%	13.23%	12.58%	11.84%	10.83%	9.94%	9.73%
18.22%	15.11%	14.50%	13.64%	12.98%	12.28%	11.23%	10.29%	9.73%
18.22%	15.26%	14.46%	13.23%	12.58%	11.84%	10.83%	9.94%	9.73%
18.22%	15.11%	14.50%	13.64%	12.98%	12.28%	11.23%	10.29%	9.73%
18.22%	15.26%	14.46%	13.23%	12.58%	11.84%	10.83%	9.94%	9.73%
18.22%	15.04%	14.49%	13.63%	12.94%	12.38%	11.16%	10.18%	9.73%
18.22%	15.04%	14.49%	13.63%	12.94%	12.38%	11.16%	10.18%	9.73%
18.22%	15.26%	14.46%	13.23%	12.58%	11.84%	10.83%	9.94%	9.73%
18.22%	15.11%	14.50%	13.64%	12.98%	12.28%	11.23%	10.29%	9.73%

1.12%	1.18%	40%	BB	BB	B	BB
1.14%	1.18%	40%	BBB	BBB	BB	BBB
1.06%	1.18%	40%	BB	BBB	BBB	BBB
1.14%	1.18%	40%	BBB	BBB	BB	BBB
1.14%	1.18%	40%	BBB	BBB	BB	BBB
1.06%	1.18%	40%	BB	BBB	BBB	BBB
1.14%	1.18%	40%	BBB	BBB	BB	BBB
1.10%	1.18%	40%	B	B	CCC	B
		40%				
1.16%	1.18%	40%	BB	BB	B	BB
		40%				
1.16%	1.18%	40%	BB	BB	B	BB
		40%				
1.14%	1.18%	40%	BBB	BBB	BB	BBB
1.06%	1.18%	40%	BB	BBB	BBB	BBB
1.57%	1.57%	38.33%	BB	BBB	BBB	BBB
1.57%	1.57%	38.33%	BB	BBB	BBB	A
		38.33%				
1.57%	1.57%		BB	BBB	BBB	BBB
1.57%	1.57%	38.33%	A	AA	AA	AA
		38.33%				
1.57%	1.57%	38.33%	BBB	BBB	BBB	A
1.57%	1.57%	38.33%	BB	BBB	BBB	A
		38.33%				
		40%				
		40%				
		40%	NR	NR		NR
		40%				
9.02%	8.84%	26.78%	BBB	BBB	BBB	BBB
8.55%	8.38%	26.78%	BBB	BBB	BBB	BBB
8.75%	8.76%	26.78%	AA	AA	AA	AA
8.75%	8.76%	26.78%	AA	AA	AA	AA
		26.78%				
9.19%	9.21%	26.78%	A	A	A	A
8.82%	8.85%	26.78%	A	A	A	A
8.75%	8.76%	26.78%	AA	AA	AA	AA
8.41%	8.69%	26.78%	A	A	A	A
8.75%	8.76%	26.78%	AA	AA	AA	AA
		26.78%				
8.75%	8.76%	26.78%	AA	AA	AA	AA
		26.78%				
8.71%	8.74%	26.78%	BBB	A	BBB	BBB
8.75%	8.76%	26.78%	AA	AA	AA	AA
8.75%	8.76%	26.78%	AA	AA	AA	AA
8.75%	8.76%	26.78%	AA	AA	AA	AA
8.75%	8.76%	26.78%	AA	AA	AA	AA
		26.78%				
8.75%	8.76%	26.78%	AA	AA	AA	AA
9.19%	9.21%	26.78%	A	A	A	A
		26.78%				
8.75%	8.76%	26.78%	AA	AA	AA	AA
8.41%	8.69%	26.78%	A	A	A	A
9.53%	9.17%	26.30%	NR	BBB	BBB	BB
9.53%	9.17%	26.30%	NR	BBB	BBB	BB
		26.30%				
9.53%	9.26%	25.37%	NR	AA	AA	A
9.53%	9.26%	25.37%	NR	AA	AA	A
		25.37%				
9.53%	9.74%	26.30%	NR	A	A	BBB
9.53%	9.35%	26.30%	NR	A	A	BBB
9.53%	9.26%	25.37%	NR	AA	AA	A
9.53%	8.91%	26.30%	NR	A	A	BBB
9.53%	9.26%	25.37%	NR	AA	AA	A
9.53%	8.91%	26.30%	NR	A	A	BBB
9.53%	9.26%	25.37%	NR	AA	AA	A
9.53%	8.91%	26.30%	NR	A	A	BBB
		26.30%				
9.53%	9.17%	26.30%	NR	BBB	BBB	BB
9.53%	9.17%	26.30%	NR	BBB	BBB	BB
		25.37%				
9.53%	8.91%	26.30%	NR	A	A	BBB
9.53%	9.26%	25.37%	NR	AA	AA	A
		25.37%				
		26.30%				

BB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	A	NR	BBB
BBB	BBB	BBB	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	A	NR	BBB
B	BB	BB	BB	NR	B
BB	BBB	BBB	BBB	NR	BB
BB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR

NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	BBB
BBB	A	BBB	A	A	A
AA	AAA	AA	AAA	AA	A
AA	AAA	AA	AAA	AA	A
A	AA	A	AA	A	BBB
A	AA	A	AA	A	BBB
AA	AAA	AA	AAA	AA	A
A	A	A	A	A	BBB
AA	AAA	AA	AAA	AA	A
AA	AAA	AA	AAA	AA	A
BBB	A	BBB	A	BBB	BB
AA	AAA	AA	AAA	AA	A
AA	AAA	AA	AAA	AA	A
AA	AAA	AA	AAA	AA	A
AA	AAA	AA	AAA	AA	A
AA	AAA	AA	AAA	AA	A
A	AA	A	AA	A	BBB
AA	AAA	AA	AAA	AA	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	AA	A	NR	BB
A	A	AA	A	NR	BB
A	A	A	BBB	NR	BB
A	A	AA	A	NR	BB
A	A	A	BBB	NR	BB
A	A	AA	A	NR	BB
A	A	A	BBB	NR	BB
A	A	AA	A	NR	BB
A	A	A	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	BBB	NR	BB
A	A	AA	A	NR	BB

NR	BBB	8 Consumer Goods	N.Amer	United States
NR	BBB	6 Consumer Goods	N.Amer	United States
NR	BBB	4 Consumer Goods	N.Amer	United States
NR	BBB	6 Consumer Goods	N.Amer	United States
NR	BBB	6 Consumer Goods	N.Amer	United States
NR	BBB	4 Consumer Goods	N.Amer	United States
NR	BBB	6 Consumer Goods	N.Amer	United States
NR	BBB	8 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	BBB	8 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	BBB	8 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	BBB	6 Consumer Goods	N.Amer	United States
NR	BBB	4 Consumer Goods	N.Amer	United States
NR	A	10 Consumer Goods	Asia	Japan
NR	A	3 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
NR	A	4 Consumer Goods	Asia	Japan
NR	A	8 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
NR	A	8 Consumer Goods	Asia	Japan
NR	A	3 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	BBB	4 Financials	N.Amer	United States
A	A	4 Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	17 Financials	N.Amer	United States
A	AA	17 Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
A	AA	5 Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	3 Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
A	AA	17 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
AA	AA	16 Financials	N.Amer	United States
A	AA	5 Financials	N.Amer	United States
BB	A	7 Financials	N.Amer	United States
BB	A	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	A	5 Financials	N.Amer	United States
A	A	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
A	A	5 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
A	A	5 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
A	A	5 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	A	7 Financials	N.Amer	United States
BB	A	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
A	A	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States

BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	DocAdj	CcyGrp	Entity Tier
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	DocAdj	CcyGrp	Entity Tier
BB	BBB					
	B					
	B					
	B	Thin	Thin		Thin	Thin
	B					
A	B	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
A	B	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B					
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B					
A	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Thin	CcyGrp	CcyGrp	DocAdj	DocAdj
A	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Thin	CcyGrp	CcyGrp	DocAdj	DocAdj
A	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Thin	CcyGrp	CcyGrp	DocAdj	DocAdj
A	B					
A	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B					
A	B	Thin	CcyGrp	CcyGrp	DocAdj	DocAdj
A	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B					

DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin

Thin	Thin	Thin			
DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier

MBI-InsCorpUSDCR	29-Aug-08 MBI-InsCorp
MBI-InsCorpUSDMM	29-Aug-08 MBI-InsCorp
MBI-InsCorpUSDMR	29-Aug-08 MBI-InsCorp
MBI-InsCorpUSDXR	29-Aug-08 MBI-InsCorp
KRB-EurFundEURCR	29-Aug-08 KRB-EurFund
KRB-EurFundEURMR	29-Aug-08 KRB-EurFund
KRB-EurFundEURXR	29-Aug-08 KRB-EurFund
KRB-EurFundGBPCR	29-Aug-08 KRB-EurFund
KRB-EurFundGBPMM	29-Aug-08 KRB-EurFund
KRB-EurFundJPYCR	29-Aug-08 KRB-EurFund
KRB-EurFundUSDCR	29-Aug-08 KRB-EurFund
KRB-EurFundUSDMR	29-Aug-08 KRB-EurFund
MCLTHYAUDMR	29-Aug-08 MCLTHY
MCLTHYCADMR	29-Aug-08 MCLTHY
MCLTHYCHFMR	29-Aug-08 MCLTHY
MCLTHYEURCR	29-Aug-08 MCLTHY
MCLTHYEURMM	29-Aug-08 MCLTHY
MCLTHYEURMR	29-Aug-08 MCLTHY
MCLTHYEURXR	29-Aug-08 MCLTHY
MCLTHYHKDMR	29-Aug-08 MCLTHY
MCLTHYJPYMM	29-Aug-08 MCLTHY
MCLTHYJPYMR	29-Aug-08 MCLTHY
MCLTHYSEKMR	29-Aug-08 MCLTHY
MCLTHYSGDMR	29-Aug-08 MCLTHY
MCLTHYTWDMR	29-Aug-08 MCLTHY
MCLTHYUSDCR	29-Aug-08 MCLTHY
MCLTHYUSDMM	29-Aug-08 MCLTHY
MCLTHYUSDMR	29-Aug-08 MCLTHY
MCLTHYUSDXR	29-Aug-08 MCLTHY
MCDAUDMR	29-Aug-08 MCD
MCDAUDXR	29-Aug-08 MCD
MCDCADMR	29-Aug-08 MCD
MCDCHFMR	29-Aug-08 MCD
MCDEURCR	29-Aug-08 MCD
MCDEURMM	29-Aug-08 MCD
MCDEURMR	29-Aug-08 MCD
MCDEURXR	29-Aug-08 MCD
MCDGBPMM	29-Aug-08 MCD
MCDGBPMR	29-Aug-08 MCD
MCDGBPXR	29-Aug-08 MCD
MCDHKDCR	29-Aug-08 MCD
MCDHKDMR	29-Aug-08 MCD
MCDHKDXR	29-Aug-08 MCD
MCDJPYCR	29-Aug-08 MCD
MCDJPYMM	29-Aug-08 MCD
MCDJPYMR	29-Aug-08 MCD
MCDJPYXR	29-Aug-08 MCD
MCDSEKMR	29-Aug-08 MCD
MCDSEKXR	29-Aug-08 MCD
MCDSGDMR	29-Aug-08 MCD
MCDUSDCR	29-Aug-08 MCD
MCDUSDMM	29-Aug-08 MCD
MCDUSDMR	29-Aug-08 MCD
MCDUSDXR	29-Aug-08 MCD
MHPEURCR	29-Aug-08 MHP
MHPEURMM	29-Aug-08 MHP
MHPEURMR	29-Aug-08 MHP
MHPUSDCR	29-Aug-08 MHP
MHPUSDMM	29-Aug-08 MHP
MHPUSDMR	29-Aug-08 MHP
MHPUSDXR	29-Aug-08 MHP
VZ-MCILLCAUDMR	29-Aug-08 VZ-MCILLC
VZ-MCILLCAUDXR	29-Aug-08 VZ-MCILLC
VZ-MCILLCEURCR	29-Aug-08 VZ-MCILLC
VZ-MCILLCEURMM	29-Aug-08 VZ-MCILLC
VZ-MCILLCEURMR	29-Aug-08 VZ-MCILLC
VZ-MCILLCEURXR	29-Aug-08 VZ-MCILLC
VZ-MCILLCGBPMR	29-Aug-08 VZ-MCILLC
VZ-MCILLCJPYXR	29-Aug-08 VZ-MCILLC
VZ-MCILLCUSDCR	29-Aug-08 VZ-MCILLC
VZ-MCILLCUSDMM	29-Aug-08 VZ-MCILLC
VZ-MCILLCUSDMR	29-Aug-08 VZ-MCILLC
VZ-MCILLCUSDXR	29-Aug-08 VZ-MCILLC
MCKAUDCR	29-Aug-08 MCK

MBIA Ins Corp	5A78LP	SNRFOR	USD	CR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	USD	MM	Composite
MBIA Ins Corp	5A78LP	SNRFOR	USD	MR	Composite
MBIA Ins Corp	5A78LP	SNRFOR	USD	XR	Composite
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	EUR	CR	Composite
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	EUR	MR	Composite
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	EUR	XR	Composite
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	GBP	CR	Composite
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	GBP	MM	Composite
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	JPY	CR	Composite
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	USD	CR	Composite
MBNA Eurp Fdg plc	GLEA4Z	SNRFOR	USD	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	AUD	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	CAD	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	CHF	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	EUR	CR	Composite
McClatchy Co	5CGDCH	SNRFOR	EUR	MM	Composite
McClatchy Co	5CGDCH	SNRFOR	EUR	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	EUR	XR	Composite
McClatchy Co	5CGDCH	SNRFOR	HKD	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	JPY	MM	Composite
McClatchy Co	5CGDCH	SNRFOR	JPY	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	SEK	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	SGD	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	TWD	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	USD	CR	Composite
McClatchy Co	5CGDCH	SNRFOR	USD	MM	Composite
McClatchy Co	5CGDCH	SNRFOR	USD	MR	Composite
McClatchy Co	5CGDCH	SNRFOR	USD	XR	Composite
McDonalds Corp	5D8148	SNRFOR	AUD	MR	Composite
McDonalds Corp	5D8148	SNRFOR	AUD	XR	Composite
McDonalds Corp	5D8148	SNRFOR	CAD	MR	Composite
McDonalds Corp	5D8148	SNRFOR	CHF	MR	Composite
McDonalds Corp	5D8148	SNRFOR	EUR	CR	Composite
McDonalds Corp	5D8148	SNRFOR	EUR	MM	Composite
McDonalds Corp	5D8148	SNRFOR	EUR	MR	Composite
McDonalds Corp	5D8148	SNRFOR	EUR	XR	Composite
McDonalds Corp	5D8148	SNRFOR	GBP	MM	Composite
McDonalds Corp	5D8148	SNRFOR	GBP	MR	Composite
McDonalds Corp	5D8148	SNRFOR	GBP	XR	Composite
McDonalds Corp	5D8148	SNRFOR	HKD	CR	Composite
McDonalds Corp	5D8148	SNRFOR	HKD	MR	Composite
McDonalds Corp	5D8148	SNRFOR	HKD	XR	Composite
McDonalds Corp	5D8148	SNRFOR	JPY	CR	Composite
McDonalds Corp	5D8148	SNRFOR	JPY	MM	Composite
McDonalds Corp	5D8148	SNRFOR	JPY	MR	Composite
McDonalds Corp	5D8148	SNRFOR	JPY	XR	Composite
McDonalds Corp	5D8148	SNRFOR	SEK	MR	Composite
McDonalds Corp	5D8148	SNRFOR	SEK	XR	Composite
McDonalds Corp	5D8148	SNRFOR	SGD	MR	Composite
McDonalds Corp	5D8148	SNRFOR	USD	CR	Composite
McDonalds Corp	5D8148	SNRFOR	USD	MM	Composite
McDonalds Corp	5D8148	SNRFOR	USD	MR	Composite
McDonalds Corp	5D8148	SNRFOR	USD	XR	Composite
McGraw Hill Cos Inc	5D86A9	SNRFOR	EUR	CR	Composite
McGraw Hill Cos Inc	5D86A9	SNRFOR	EUR	MM	Composite
McGraw Hill Cos Inc	5D86A9	SNRFOR	EUR	MR	Composite
McGraw Hill Cos Inc	5D86A9	SNRFOR	USD	CR	Composite
McGraw Hill Cos Inc	5D86A9	SNRFOR	USD	MM	Composite
McGraw Hill Cos Inc	5D86A9	SNRFOR	USD	MR	Composite
McGraw Hill Cos Inc	5D86A9	SNRFOR	USD	XR	Composite
MCI, LLC	5A79CL	SNRFOR	AUD	MR	Composite
MCI, LLC	5A79CL	SNRFOR	AUD	XR	Composite
MCI, LLC	5A79CL	SNRFOR	EUR	CR	Composite
MCI, LLC	5A79CL	SNRFOR	EUR	MM	Composite
MCI, LLC	5A79CL	SNRFOR	EUR	MR	Composite
MCI, LLC	5A79CL	SNRFOR	EUR	XR	Composite
MCI, LLC	5A79CL	SNRFOR	GBP	MR	Composite
MCI, LLC	5A79CL	SNRFOR	JPY	XR	Composite
MCI, LLC	5A79CL	SNRFOR	USD	CR	Composite
MCI, LLC	5A79CL	SNRFOR	USD	MM	Composite
MCI, LLC	5A79CL	SNRFOR	USD	MR	Composite
MCI, LLC	5A79CL	SNRFOR	USD	XR	Composite
McKesson Corp	UZDD52	SNRFOR	AUD	CR	Composite

18.22%	15.92%	15.38%	14.46%	13.75%	12.94%	11.84%	10.86%	9.73%
18.22%	15.11%	14.50%	13.64%	12.98%	12.28%	11.23%	10.29%	9.73%
18.22%	15.26%	14.46%	13.23%	12.58%	11.84%	10.83%	9.94%	9.73%
9.24%	11.76%	14.69%	15.15%	14.36%	14.10%	12.88%	11.94%	11.88%
9.53%	11.86%	14.81%	15.25%	14.51%	14.14%	12.99%	12.03%	12.04%
10.03%	12.47%	15.53%	16.04%	15.23%	14.87%	13.69%	12.65%	12.62%
9.53%	11.86%	14.81%	15.25%	14.51%	14.14%	12.99%	12.03%	12.04%
9.18%	11.15%	13.97%	14.54%	13.93%	13.52%	12.52%	11.57%	11.55%
9.53%	11.86%	14.81%	15.25%	14.51%	14.14%	12.99%	12.03%	12.04%
9.24%	11.76%	14.69%	15.15%	14.36%	14.10%	12.88%	11.94%	11.88%
9.24%	11.76%	14.69%	15.15%	14.36%	14.10%	12.88%	11.94%	11.88%
10.03%	12.47%	15.53%	16.04%	15.23%	14.87%	13.69%	12.65%	12.62%
9.53%	11.86%	14.81%	15.25%	14.51%	14.14%	12.99%	12.03%	12.04%
9.18%	11.15%	13.97%	14.54%	13.93%	13.52%	12.52%	11.57%	11.55%
0.12%	0.14%	0.17%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.12%	0.14%	0.17%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.12%	0.15%	0.18%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.12%	0.15%	0.18%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.13%	0.15%	0.19%	0.21%	0.25%	0.30%	0.34%	0.39%	0.48%
0.12%	0.14%	0.18%	0.20%	0.24%	0.29%	0.33%	0.37%	0.48%
0.12%	0.15%	0.18%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.12%	0.14%	0.17%	0.19%	0.23%	0.27%	0.31%	0.36%	0.48%
0.12%	0.14%	0.18%	0.20%	0.24%	0.29%	0.33%	0.37%	0.48%
0.12%	0.15%	0.18%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.12%	0.14%	0.17%	0.19%	0.23%	0.27%	0.31%	0.36%	0.48%
0.13%	0.15%	0.19%	0.21%	0.25%	0.30%	0.34%	0.39%	0.48%
0.12%	0.15%	0.18%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.12%	0.14%	0.17%	0.19%	0.23%	0.27%	0.31%	0.36%	0.48%
0.12%	0.14%	0.18%	0.21%	0.26%	0.30%	0.32%	0.37%	0.48%
0.12%	0.13%	0.17%	0.20%	0.24%	0.28%	0.32%	0.37%	0.48%
0.12%	0.13%	0.16%	0.19%	0.24%	0.27%	0.32%	0.37%	0.48%
0.12%	0.15%	0.18%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.12%	0.14%	0.17%	0.19%	0.23%	0.27%	0.31%	0.36%	0.48%
0.12%	0.15%	0.18%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.13%	0.15%	0.19%	0.21%	0.25%	0.30%	0.34%	0.39%	0.48%
0.12%	0.14%	0.18%	0.20%	0.24%	0.29%	0.33%	0.37%	0.48%
0.12%	0.15%	0.18%	0.20%	0.24%	0.29%	0.32%	0.37%	0.48%
0.12%	0.14%	0.17%	0.19%	0.23%	0.27%	0.31%	0.36%	0.48%
	0.46%	0.59%	0.89%	1.03%	1.20%	1.25%	1.32%	
	0.44%	0.59%	0.85%	0.99%	1.15%	1.20%	1.27%	
	0.44%	0.59%	0.84%	0.98%	1.14%	1.19%	1.25%	
	0.46%	0.59%	0.89%	1.03%	1.20%	1.25%	1.32%	
	0.44%	0.59%	0.85%	0.99%	1.15%	1.20%	1.27%	
	0.44%	0.59%	0.84%	0.98%	1.14%	1.19%	1.25%	
	0.42%	0.59%	0.81%	0.94%	1.10%	1.15%	1.21%	
	0.05%	0.07%	0.09%	0.11%	0.13%	0.14%	0.16%	
	0.05%	0.07%	0.09%	0.11%	0.13%	0.14%	0.17%	
	0.05%	0.07%	0.09%	0.11%	0.13%	0.14%	0.16%	
	0.05%	0.07%	0.09%	0.11%	0.13%	0.14%	0.17%	
	0.05%	0.07%	0.09%	0.11%	0.13%	0.14%	0.16%	
0.25%	0.31%	0.39%	0.43%	0.47%	0.52%	0.57%	0.62%	0.78%

9.53%	9.74%	26.30%	NR	A	A	BBB
		26.30%				
9.53%	9.26%	25.37%	NR	AA	AA	A
9.53%	8.91%	26.30%	NR	A	A	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
12.05%	11.96%	27.42%	BB	BBB	BBB	BBB
12.11%	12.04%	27.55%	BBB	AA	AA	AA
		27.55%				
12.73%	12.65%	27.42%	BBB	A	A	A
		27.42%				
12.11%	12.04%	27.55%	BBB	AA	AA	AA
11.65%	11.57%	27.75%	BBB	A	A	A
12.11%	12.04%	27.55%	BBB	AA	AA	AA
12.05%	11.96%	27.42%	BB	BBB	BBB	BBB
12.05%	11.96%	27.42%	BB	BBB	BBB	BBB
		27.55%				
		27.55%				
		27.55%				
12.73%	12.65%	27.42%	BBB	A	A	A
		27.42%				
12.11%	12.04%	27.55%	BBB	AA	AA	AA
11.65%	11.57%	27.75%	BBB	A	A	A
0.51%	0.93%	40%	BB	BBB	BBB	BBB
0.51%	0.93%	40%	BB	BBB	BBB	BBB
0.51%	0.93%	40%	A	AA	AA	AA
0.51%	0.93%	40%	A	AA	AA	AA
0.54%	0.93%	40%	BBB	A	A	A
0.52%	0.93%	40%	BBB	A	A	A
0.51%	0.93%	40%	A	AA	AA	AA
0.49%	0.93%	40%	BBB	A	A	A
0.52%	0.93%	40%	BBB	A	A	A
0.51%	0.93%	40%	A	AA	AA	AA
0.49%	0.93%	40%	BBB	A	A	A
0.54%	0.93%	40%	BBB	A	A	A
0.51%	0.93%	40%	A	AA	AA	AA
0.49%	0.93%	40%	BBB	A	A	A
0.51%	0.93%	40%	BB	BBB	BBB	BBB
		40%				
0.51%	0.93%	40%	BB	BBB	BBB	BBB
0.51%	0.93%		BB	BBB	BBB	BBB
0.51%	0.93%	40%	A	AA	AA	AA
0.49%	0.93%	40%	BBB	A	A	A
0.51%	0.93%	40%	A	AA	AA	AA
0.54%	0.93%	40%	BBB	A	A	A
0.52%	0.93%	40%	BBB	A	A	A
0.51%	0.93%	40%	A	AA	AA	AA
0.49%	0.93%	40%	BBB	A	A	A
		37.75%		B	NR	B
		37.75%		B	NR	B
		37.75%		BB	NR	BB
		37.75%		B	NR	B
		37.75%		B	NR	B
		37.75%		BB	NR	BB
		37.75%		B	NR	B
0.69%	0.86%			B	B	BB
		40%				
		40%				
		40%				
0.69%	0.86%	40%		BB	BB	BBB
0.69%	0.86%	40%		BBB	BBB	A
		40%				
		40%				
		40%				
		40%				
0.69%	0.86%	40%		BB	BB	BBB
0.69%	0.86%	40%		BBB	BBB	A
0.93%	0.88%	40%	NR	BBB	BBB	BBB

A	A	A	BBB	NR	BB
A	A	AA	A	NR	BB
A	A	A	BBB	NR	BB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	AA	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	AA	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	AA	AA	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	AA	A	NR	BBB
BB	BB	BB	BB		
BB	BB	BB	BB		
BBB	BBB	BBB	BBB		
BB	BB	BB	BB		
BB	BB	BB	BB		
BBB	BBB	BBB	BBB		
BB	BB	BB	BB		
BB	NR	NR	CCC		NR
BBB	NR	NR	B		NR
A	NR	NR	BB		NR
BBB	NR	NR	B		NR
A	NR	NR	BB		NR
BBB	BBB	BBB	BBB	NR	NR

BBB	A	6 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	A	5 Financials	N.Amer	United States
BBB	A	6 Financials	N.Amer	United States
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
BB	AA	9 Consumer Services	N.Amer	United States
A	AA	8 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	AA	8 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	AA	8 Consumer Services	N.Amer	United States
BBB	A	3 Consumer Services	N.Amer	United States
A	AA	8 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	AA	8 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	AA	8 Consumer Services	N.Amer	United States
BBB	A	3 Consumer Services	N.Amer	United States
NR	A	10 Consumer Services	N.Amer	United States
NR	A	10 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	6 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	6 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	6 Consumer Services	N.Amer	United States
NR	A	3 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	3 Consumer Services	N.Amer	United States
NR	A	3 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	6 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	9 Consumer Services	N.Amer	United States
NR	A	8 Consumer Services	N.Amer	United States
NR	A	6 Consumer Services	N.Amer	United States
	BBB	5 Consumer Services	N.Amer	United States
	BBB	5 Consumer Services	N.Amer	United States
	BBB	5 Consumer Services	N.Amer	United States
	BBB	5 Consumer Services	N.Amer	United States
	BBB	5 Consumer Services	N.Amer	United States
	BBB	5 Consumer Services	N.Amer	United States
	BBB	5 Consumer Services	N.Amer	United States
NR	BBB	2 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	BBB	2 Telecommunications	N.Amer	United States
NR	BBB	2 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	BBB	2 Telecommunications	N.Amer	United States
NR	BBB	2 Telecommunications	N.Amer	United States
NR	A	10 Consumer Services	N.Amer	United States

A	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	B					
A	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Thin	CcyGrp	CcyGrp	DocAdj	DocAdj
A						
A						
A						
A						
A						
A						
A						
A						
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B					
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		DocAdj	Thin	DocAdj	DocAdj
A	BBB		DocAdj	Thin	DocAdj	DocAdj
A	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
A	BBB		DocAdj	Thin	DocAdj	DocAdj
A	BBB		DocAdj	Thin	DocAdj	DocAdj
A	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
A	BBB		DocAdj	Thin	DocAdj	DocAdj
BBB	A		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A					
BBB	A		DocAdj	DocAdj	DocAdj	DocAdj
BBB	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A		DocAdj	DocAdj	DocAdj	DocAdj
BBB	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
Thin	Thin	Entity Tier		Thin	Thin

Thin	Thin	DocAdj		Thin	Thin
Thin	Thin	CcyGrp		Thin	Thin

Thin	Thin	DocAdj		Thin	Thin
Thin	Thin	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

MCKAUDMR	29-Aug-08 MCK
MCKAUDXR	29-Aug-08 MCK
MCKCADMR	29-Aug-08 MCK
MCKCHFMR	29-Aug-08 MCK
MCKEURCR	29-Aug-08 MCK
MCKEURMM	29-Aug-08 MCK
MCKEURMR	29-Aug-08 MCK
MCKEURXR	29-Aug-08 MCK
MCKGBPMR	29-Aug-08 MCK
MCKGBPXR	29-Aug-08 MCK
MCKHKDMR	29-Aug-08 MCK
MCKHKDXR	29-Aug-08 MCK
MCKJPYMR	29-Aug-08 MCK
MCKSEKMR	29-Aug-08 MCK
MCKSEKXR	29-Aug-08 MCK
MCKSGDMR	29-Aug-08 MCK
MCKTWDCR	29-Aug-08 MCK
MCKUSDCR	29-Aug-08 MCK
MCKUSDMM	29-Aug-08 MCK
MCKUSDMR	29-Aug-08 MCK
MCKUSDXR	29-Aug-08 MCK
MDMBKEURCR	29-Aug-08 MDMBK
MDMBKEURMM	29-Aug-08 MDMBK
MDMBKRUBCR	29-Aug-08 MDMBK
MDMBKUSDCR	29-Aug-08 MDMBK
MDMBKUSDMM	29-Aug-08 MDMBK
MDMBKUSDMR	29-Aug-08 MDMBK
MWVAUDMR	29-Aug-08 MWV
MWVAUDXR	29-Aug-08 MWV
MWVCADMR	29-Aug-08 MWV
MWVCHFMR	29-Aug-08 MWV
MWVEURCR	29-Aug-08 MWV
MWVEURMM	29-Aug-08 MWV
MWVEURMR	29-Aug-08 MWV
MWVEURXR	29-Aug-08 MWV
MWVGBPMR	29-Aug-08 MWV
MWVGBPXR	29-Aug-08 MWV
MWVHKDMR	29-Aug-08 MWV
MWVHKDXR	29-Aug-08 MWV
MWVJPYMR	29-Aug-08 MWV
MWVJPYXR	29-Aug-08 MWV
MWVNOKMR	29-Aug-08 MWV
MWVSEKMR	29-Aug-08 MWV
MWVSEKXR	29-Aug-08 MWV
MWVTWDMR	29-Aug-08 MWV
MWVUSDCR	29-Aug-08 MWV
MWVUSDMM	29-Aug-08 MWV
MWVUSDMR	29-Aug-08 MWV
MWVUSDXR	29-Aug-08 MWV
MECINTEURCR	29-Aug-08 MECINT
MECINTEURMM	29-Aug-08 MECINT
MECINTEURXR	29-Aug-08 MECINT
MRK-MdcoHlthSInEURMM	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInEURMR	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInEURXR	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInHKDMR	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInJPYMR	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInSGDMR	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInUSDCR	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInUSDMM	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInUSDMR	29-Aug-08 MRK-MdcoHlthSIn
MRK-MdcoHlthSInUSDXR	29-Aug-08 MRK-MdcoHlthSIn
MCCCUSDMR	29-Aug-08 MCCC
MCCCUSDXR	29-Aug-08 MCCC
MCCC-MedcomLLCAUDMR	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCAUDXR	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCEURMM	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCEURMR	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCEURXR	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCHKDXR	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCILSXR	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCUSDCR	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCUSDMM	29-Aug-08 MCCC-MedcomLLC
MCCC-MedcomLLCUSDMR	29-Aug-08 MCCC-MedcomLLC

McKesson Corp	UZDD52	SNRFOR	AUD	MR	Composite
McKesson Corp	UZDD52	SNRFOR	AUD	XR	Composite
McKesson Corp	UZDD52	SNRFOR	CAD	MR	Composite
McKesson Corp	UZDD52	SNRFOR	CHF	MR	Composite
McKesson Corp	UZDD52	SNRFOR	EUR	CR	Composite
McKesson Corp	UZDD52	SNRFOR	EUR	MM	Composite
McKesson Corp	UZDD52	SNRFOR	EUR	MR	Composite
McKesson Corp	UZDD52	SNRFOR	EUR	XR	Composite
McKesson Corp	UZDD52	SNRFOR	GBP	MR	Composite
McKesson Corp	UZDD52	SNRFOR	GBP	XR	Composite
McKesson Corp	UZDD52	SNRFOR	HKD	MR	Composite
McKesson Corp	UZDD52	SNRFOR	HKD	XR	Composite
McKesson Corp	UZDD52	SNRFOR	JPY	MR	Composite
McKesson Corp	UZDD52	SNRFOR	SEK	MR	Composite
McKesson Corp	UZDD52	SNRFOR	SEK	XR	Composite
McKesson Corp	UZDD52	SNRFOR	SGD	MR	Composite
McKesson Corp	UZDD52	SNRFOR	TWD	CR	Composite
McKesson Corp	UZDD52	SNRFOR	USD	CR	Composite
McKesson Corp	UZDD52	SNRFOR	USD	MM	Composite
McKesson Corp	UZDD52	SNRFOR	USD	MR	Composite
McKesson Corp	UZDD52	SNRFOR	USD	XR	Composite
MDM Bank	XC742K	SNRFOR	EUR	CR	Composite
MDM Bank	XC742K	SNRFOR	EUR	MM	Composite
MDM Bank	XC742K	SNRFOR	RUB	CR	Composite
MDM Bank	XC742K	SNRFOR	USD	CR	Composite
MDM Bank	XC742K	SNRFOR	USD	MM	Composite
MDM Bank	XC742K	SNRFOR	USD	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	AUD	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	AUD	XR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	CAD	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	CHF	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	EUR	CR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	EUR	MM	Composite
MeadWestvaco Corp	5DB667	SNRFOR	EUR	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	EUR	XR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	GBP	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	GBP	XR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	HKD	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	HKD	XR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	JPY	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	JPY	XR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	NOK	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	SEK	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	SEK	XR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	TWD	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	USD	CR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	USD	MM	Composite
MeadWestvaco Corp	5DB667	SNRFOR	USD	MR	Composite
MeadWestvaco Corp	5DB667	SNRFOR	USD	XR	Composite
MECACHROME Intl INC	5DB79Q	SUBLT2	EUR	CR	Composite
MECACHROME Intl INC	5DB79Q	SUBLT2	EUR	MM	Composite
MECACHROME Intl INC	5DB79Q	SUBLT2	EUR	XR	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	EUR	MM	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	EUR	MR	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	EUR	XR	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	HKD	MR	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	JPY	MR	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	SGD	MR	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	USD	CR	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	USD	MM	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	USD	MR	Composite
MEDCO HEALTH SOLUTIONS INC	5DC45Z	SNRFOR	USD	XR	Composite
Mediacom Comms Corp	5DC8AQ	SNRFOR	USD	MR	Composite
Mediacom Comms Corp	5DC8AQ	SNRFOR	USD	XR	Composite
Mediacom LLC	UZDA8D	SNRFOR	AUD	MR	Composite
Mediacom LLC	UZDA8D	SNRFOR	AUD	XR	Composite
Mediacom LLC	UZDA8D	SNRFOR	EUR	MM	Composite
Mediacom LLC	UZDA8D	SNRFOR	EUR	MR	Composite
Mediacom LLC	UZDA8D	SNRFOR	EUR	XR	Composite
Mediacom LLC	UZDA8D	SNRFOR	HKD	XR	Composite
Mediacom LLC	UZDA8D	SNRFOR	ILS	XR	Composite
Mediacom LLC	UZDA8D	SNRFOR	USD	CR	Composite
Mediacom LLC	UZDA8D	SNRFOR	USD	MM	Composite
Mediacom LLC	UZDA8D	SNRFOR	USD	MR	Composite

0.25%	0.31%	0.39%	0.43%	0.47%	0.52%	0.57%	0.62%	0.78%
0.25%	0.31%	0.39%	0.43%	0.47%	0.53%	0.58%	0.62%	0.78%
0.25%	0.31%	0.39%	0.43%	0.47%	0.53%	0.58%	0.62%	0.78%
0.25%	0.33%	0.42%	0.45%	0.51%	0.56%	0.61%	0.66%	0.78%
0.25%	0.31%	0.39%	0.43%	0.47%	0.53%	0.58%	0.62%	0.78%
0.25%	0.30%	0.38%	0.42%	0.47%	0.51%	0.56%	0.61%	0.78%
0.25%	0.31%	0.39%	0.43%	0.47%	0.53%	0.58%	0.62%	0.78%
0.25%	0.30%	0.38%	0.42%	0.47%	0.51%	0.56%	0.61%	0.78%
0.25%	0.31%	0.39%	0.43%	0.47%	0.53%	0.58%	0.62%	0.78%
0.25%	0.30%	0.38%	0.42%	0.47%	0.51%	0.56%	0.61%	0.78%
0.25%	0.31%	0.39%	0.43%	0.47%	0.52%	0.57%	0.62%	0.78%
0.25%	0.30%	0.38%	0.42%	0.47%	0.51%	0.56%	0.61%	0.78%
0.25%	0.31%	0.39%	0.43%	0.47%	0.53%	0.58%	0.62%	0.78%
0.25%	0.33%	0.42%	0.45%	0.51%	0.56%	0.61%	0.66%	0.78%
0.25%	0.33%	0.42%	0.45%	0.51%	0.56%	0.61%	0.66%	0.78%
0.25%	0.31%	0.39%	0.43%	0.47%	0.53%	0.58%	0.62%	0.78%
0.25%	0.30%	0.38%	0.42%	0.47%	0.51%	0.56%	0.61%	0.78%
3.36%	2.77%	3.05%	3.34%	3.58%	4.03%	4.45%	4.59%	4.70%
3.36%	2.77%	3.05%	3.34%	3.58%	4.03%	4.45%	4.59%	4.70%
3.36%	2.77%	3.05%	3.34%	3.58%	4.03%	4.45%	4.59%	4.70%
1.03%	1.13%	1.35%	1.61%	1.82%	1.99%	2.03%	2.06%	2.13%
1.03%	1.09%	1.35%	1.55%	1.76%	1.92%	1.96%	1.98%	2.13%
1.10%	1.19%	1.34%	1.65%	1.85%	2.00%	2.03%	2.07%	2.03%
1.10%	1.19%	1.34%	1.65%	1.85%	2.00%	2.03%	2.07%	2.03%
1.12%	1.23%	1.43%	1.72%	1.93%	2.10%	2.15%	2.17%	2.14%
1.10%	1.19%	1.34%	1.65%	1.85%	2.00%	2.03%	2.07%	2.03%
1.03%	1.15%	1.34%	1.55%	1.77%	1.93%	1.98%	2.00%	2.22%
1.10%	1.19%	1.34%	1.65%	1.85%	2.00%	2.03%	2.07%	2.03%
1.03%	1.15%	1.34%	1.55%	1.77%	1.93%	1.98%	2.00%	2.22%
1.10%	1.19%	1.34%	1.65%	1.85%	2.00%	2.03%	2.07%	2.03%
1.03%	1.15%	1.34%	1.55%	1.77%	1.93%	1.98%	2.00%	2.22%
1.03%	1.16%	1.35%	1.62%	1.81%	1.98%	2.02%	2.04%	2.13%
1.03%	1.16%	1.35%	1.62%	1.81%	1.98%	2.02%	2.04%	2.13%
1.10%	1.19%	1.34%	1.65%	1.85%	2.00%	2.03%	2.07%	2.03%
1.03%	1.15%	1.34%	1.55%	1.77%	1.93%	1.98%	2.00%	2.22%
1.12%	1.23%	1.43%	1.72%	1.93%	2.10%	2.15%	2.17%	2.14%
1.10%	1.19%	1.34%	1.65%	1.85%	2.00%	2.03%	2.07%	2.03%
1.03%	1.15%	1.34%	1.55%	1.77%	1.93%	1.98%	2.00%	2.22%
0.61%	0.68%	0.63%	0.85%	0.92%	1.03%	1.10%	1.22%	1.40%
0.61%	0.68%	0.63%	0.85%	0.92%	1.03%	1.10%	1.22%	1.40%
0.59%	0.66%	0.60%	0.82%	0.88%	0.99%	1.06%	1.18%	1.35%
0.59%	0.66%	0.60%	0.82%	0.88%	0.99%	1.06%	1.18%	1.35%
0.61%	0.68%	0.63%	0.85%	0.92%	1.03%	1.10%	1.22%	1.40%
0.61%	0.68%	0.63%	0.85%	0.92%	1.03%	1.10%	1.22%	1.40%
0.65%	0.72%	0.66%	0.89%	0.97%	1.08%	1.16%	1.29%	1.47%
0.65%	0.72%	0.66%	0.89%	0.97%	1.08%	1.16%	1.29%	1.47%
0.61%	0.68%	0.63%	0.85%	0.92%	1.03%	1.10%	1.22%	1.40%
0.59%	0.66%	0.60%	0.82%	0.88%	0.99%	1.06%	1.18%	1.35%
					2.75%			
					2.75%			
5.30%	5.75%	6.76%	6.99%	7.19%	7.55%	7.48%	7.39%	7.53%
5.45%	5.97%	6.95%	7.19%	7.42%	7.79%	7.71%	7.62%	7.82%
5.31%	5.75%	6.75%	6.96%	7.19%	7.51%	7.47%	7.38%	7.53%
5.31%	5.75%	6.75%	6.96%	7.19%	7.51%	7.47%	7.38%	7.53%
5.31%	5.75%	6.75%	6.96%	7.19%	7.51%	7.47%	7.38%	7.53%
5.45%	5.97%	6.95%	7.19%	7.42%	7.79%	7.71%	7.62%	7.82%

0.93%	0.88%	40%	NR	BBB	BBB	BBB
		40%				
0.93%	0.88%	40%	NR	AA	AA	AA
0.93%	0.88%	40%	NR	AA	AA	AA
0.93%	0.88%	40%	NR	A	A	A
		40%				
0.93%	0.88%	40%	NR	AA	AA	AA
0.93%	0.88%	40%	NR	A	A	A
0.93%	0.88%	40%	NR	AA	AA	AA
0.93%	0.88%	40%	NR	A	A	A
0.93%	0.88%	40%	NR	AA	AA	AA
0.93%	0.88%	40%	NR	A	A	A
0.93%	0.88%	40%	NR	BBB	BBB	BBB
		40%				
0.93%	0.88%	40%	NR	A	A	A
0.93%	0.88%	40%	NR	AA	AA	AA
0.93%	0.88%	40%	NR	A	A	A
0.93%	0.88%	40%	NR	A	A	A
		40%				
0.93%	0.88%	40%	NR	AA	AA	AA
0.93%	0.88%	40%	NR	A	A	A
4.75%	4.79%	25%	NR	NR	NR	NR
		25%				
4.75%	4.79%	25%	NR	NR	NR	NR
4.75%	4.79%	25%	NR	NR	NR	NR
		25%				
		25%				
2.65%	2.82%	40%	BB	A	BBB	A
2.65%	2.82%	40%	BB	BBB	BBB	BBB
2.72%	2.91%	40%	A	AA	AA	AA
2.72%	2.91%	40%	A	AA	AA	AA
2.86%	3.07%	40%	BBB	A	A	A
		40%				
2.72%	2.91%	40%	A	AA	AA	AA
2.62%	2.82%	40%	BBB	A	A	A
2.72%	2.91%	40%	A	AA	AA	AA
2.62%	2.82%	40%	BBB	A	A	A
2.72%	2.91%	40%	A	AA	AA	AA
2.62%	2.82%	40%	BBB	A	A	A
2.65%	2.82%	40%	BB	BBB	BBB	BBB
2.65%	2.82%	40%	BB	BBB	BBB	BBB
2.72%	2.91%	40%	A	AA	AA	AA
		40%				
2.62%	2.82%	40%	BBB	A	A	A
		40%				
2.86%	3.07%	40%	BBB	A	A	A
		40%				
2.72%	2.91%	40%	A	AA	AA	AA
2.62%	2.82%	40%	BBB	A	A	A
		40%				
		40%				
		40%				
1.45%	1.70%	38.75%				
1.45%	1.70%	40%	BB	AA	A	BBB
1.45%	1.63%	38.75%	B	A	BBB	BB
1.45%	1.63%	40%				
1.45%	1.70%	38.75%	CCC	BBB	BB	B
1.45%	1.70%	40%				
1.45%	1.79%	38.75%	B	A	BBB	BB
1.45%	1.79%	38.75%				
1.45%	1.70%	40%	BB	AA	A	BBB
1.45%	1.63%	38.75%	B	A	BBB	BB
		40%				
		40%				
7.52%	7.55%		BB	BB	BBB	BBB
		40%				
		40%				
7.81%	7.84%	40%	BBB	BBB	A	A
7.52%	7.55%	40%	A	A	A	AA
7.52%	7.55%	40%	A	A	A	AA
7.52%	7.55%	40%	A	A	A	AA
		40%				
		40%				
7.81%	7.84%	40%	BBB	BBB	A	A

BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	BBB	B
BBB	BBB	BBB	BBB	BBB	B
AA	AA	AA	AA	A	BB
AA	AA	AA	AA	A	BB
A	A	A	A	A	BB
AA	AA	AA	AA	A	BB
A	A	A	AA	A	BBB
AA	AA	AA	AA	A	BB
A	A	A	AA	A	BBB
AA	AA	AA	AA	A	BB
A	A	A	AA	A	BBB
BBB	BBB	BBB	BBB	BBB	B
BBB	BBB	BBB	BBB	BBB	B
AA	AA	AA	AA	A	BB
A	A	A	AA	A	BBB
A	A	A	A	A	BB
AA	AA	AA	AA	A	BB
A	A	A	AA	A	BBB
BB	BBB	BBB	A	BB	NR
B	BB	BB	BBB	B	NR
CCC	B	B	BB	CCC	NR
B	BB	BB	BBB	B	NR
BB	BBB	BBB	A	BB	NR
B	BB	BB	BBB	B	NR
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB

NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	NR	2	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
NR	NR	2	Financials	E.Eur	Russian Federation
NR	NR	2	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
B	A	3	Industrials	N.Amer	United States
B	A	3	Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
B	AA	10	Industrials	N.Amer	United States
B	AA	10	Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	AA	9	Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
	NR		Consumer Goods	N.Amer	Canada
	NR		Consumer Goods	N.Amer	Canada
	NR		Consumer Goods	N.Amer	Canada
	NR		Health Care	N.Amer	United States
B	B	9	Health Care	N.Amer	United States
CCC	B	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
CCC	B	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
CCC	B	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
B	B	9	Health Care	N.Amer	United States
CCC	B	9	Health Care	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BB	AA	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	6	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	6	Consumer Services	N.Amer	United States

BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB					
BBB	BBB	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC						
CCC						
CCC						
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

MCCC-MedcomLLCUSDXR	29-Aug-08 MCCC-MedcomLLC
MEDHOLEURMM	29-Aug-08 MEDHOL
MEDHOLEURMR	29-Aug-08 MEDHOL
MEDIEURMM	29-Aug-08 MEDI
MEDIEURMR	29-Aug-08 MEDI
MEDIUSDMR	29-Aug-08 MEDI
MEDIUSDXR	29-Aug-08 MEDI
BACREDAUDCR	29-Aug-08 BACRED
BACREDAUDMM	29-Aug-08 BACRED
BACREDCHFCR	29-Aug-08 BACRED
BACREDCHFMM	29-Aug-08 BACRED
BACREDEURCR	29-Aug-08 BACRED
BACREDEURMM	29-Aug-08 BACRED
BACREDEURMR	29-Aug-08 BACRED
BACREDGBPMM	29-Aug-08 BACRED
BACREDJPYCR	29-Aug-08 BACRED
BACREDJPYMM	29-Aug-08 BACRED
BACREDNZDCR	29-Aug-08 BACRED
BACREDNZDMM	29-Aug-08 BACRED
BACREDUSDCR	29-Aug-08 BACRED
BACREDUSDMM	29-Aug-08 BACRED
BACREDUSDMR	29-Aug-08 BACRED
BACREDEURCR	29-Aug-08 BACRED
BACREDEURMM	29-Aug-08 BACRED
BACREDGBPCR	29-Aug-08 BACRED
BACREDGBPMM	29-Aug-08 BACRED
BACREDUSDCR	29-Aug-08 BACRED
BACREDUSDMM	29-Aug-08 BACRED
BACREDUSDMR	29-Aug-08 BACRED
MDTAUDMR	29-Aug-08 MDT
MDTCHFMR	29-Aug-08 MDT
MDTEURCR	29-Aug-08 MDT
MDTEURMM	29-Aug-08 MDT
MDTEURMR	29-Aug-08 MDT
MDTEURXR	29-Aug-08 MDT
MDTGBPMR	29-Aug-08 MDT
MDTHKDMR	29-Aug-08 MDT
MDTJPYMR	29-Aug-08 MDT
MDTSGDMR	29-Aug-08 MDT
MDTUSDCR	29-Aug-08 MDT
MDTUSDMM	29-Aug-08 MDT
MDTUSDMR	29-Aug-08 MDT
MDTUSDXR	29-Aug-08 MDT
MEGAEURCR	29-Aug-08 MEGA
MEGAEURMM	29-Aug-08 MEGA
MEGATWDCR	29-Aug-08 MEGA
MEGAUSDCR	29-Aug-08 MEGA
MEGAUSDMM	29-Aug-08 MEGA
MEGAUSDMR	29-Aug-08 MEGA
MGFNEURCR	29-Aug-08 MGFN
MGFNRUBCR	29-Aug-08 MGFN
MGFNUSDCR	29-Aug-08 MGFN
MGFNUSDMM	29-Aug-08 MGFN
MEIJIJPYCR	29-Aug-08 MEIJI
MEIJIJPYMR	29-Aug-08 MEIJI
MEIJIJPYXR	29-Aug-08 MEIJI
MEIJIUSDCR	29-Aug-08 MEIJI
MEIJIUSDMR	29-Aug-08 MEIJI
MEIJIUSDXR	29-Aug-08 MEIJI
MEIJSKJPYCR	29-Aug-08 MEIJSK
MEIJSKJPYXR	29-Aug-08 MEIJSK
MEL-BankNAEURCR	29-Aug-08 MEL-BankNA
MEL-BankNAEURMM	29-Aug-08 MEL-BankNA
MEL-BankNAEURMR	29-Aug-08 MEL-BankNA
MEL-BankNAEURXR	29-Aug-08 MEL-BankNA
MEL-BankNAGBPMR	29-Aug-08 MEL-BankNA
MEL-BankNAUSDCR	29-Aug-08 MEL-BankNA
MEL-BankNAUSDMM	29-Aug-08 MEL-BankNA
MEL-BankNAUSDMR	29-Aug-08 MEL-BankNA
MEL-BankNAUSDXR	29-Aug-08 MEL-BankNA
MEL-FundCorpEURMR	29-Aug-08 MEL-FundCorp
MEL-FundCorpGBPMM	29-Aug-08 MEL-FundCorp
MEL-FundCorpUSDMR	29-Aug-08 MEL-FundCorp
MEL-FundCorpUSDXR	29-Aug-08 MEL-FundCorp

Mediacom LLC	UZDA8D	SNRFOR	USD	XR	Composite
MEDIANNUAIRE Hldg SA		SECDOM	EUR	MM	Composite
MEDIANNUAIRE Hldg SA		SECDOM	EUR	MR	Composite
Medimmune Inc	5DCAFI	SNRFOR	EUR	MM	Composite
Medimmune Inc	5DCAFI	SNRFOR	EUR	MR	Composite
Medimmune Inc	5DCAFI	SNRFOR	USD	MR	Composite
Medimmune Inc	5DCAFI	SNRFOR	USD	XR	Composite
Mediobanca SpA	TZCEH2	SNRFOR	AUD	CR	Composite
Mediobanca SpA	TZCEH2	SNRFOR	AUD	MM	Composite
Mediobanca SpA	TZCEH2	SNRFOR	CHF	CR	Composite
Mediobanca SpA	TZCEH2	SNRFOR	CHF	MM	Composite
Mediobanca SpA	TZCEH2	SNRFOR	EUR	CR	Composite
Mediobanca SpA	TZCEH2	SNRFOR	EUR	MM	Composite
Mediobanca SpA	TZCEH2	SNRFOR	EUR	MR	Composite
Mediobanca SpA	TZCEH2	SNRFOR	GBP	MM	Composite
Mediobanca SpA	TZCEH2	SNRFOR	JPY	CR	Composite
Mediobanca SpA	TZCEH2	SNRFOR	JPY	MM	Composite
Mediobanca SpA	TZCEH2	SNRFOR	NZD	CR	Composite
Mediobanca SpA	TZCEH2	SNRFOR	NZD	MM	Composite
Mediobanca SpA	TZCEH2	SNRFOR	USD	CR	Composite
Mediobanca SpA	TZCEH2	SNRFOR	USD	MM	Composite
Mediobanca SpA	TZCEH2	SNRFOR	USD	MR	Composite
Mediobanca SpA	TZCEH2	SUBLT2	EUR	CR	Composite
Mediobanca SpA	TZCEH2	SUBLT2	EUR	MM	Composite
Mediobanca SpA	TZCEH2	SUBLT2	GBP	CR	Composite
Mediobanca SpA	TZCEH2	SUBLT2	GBP	MM	Composite
Mediobanca SpA	TZCEH2	SUBLT2	USD	CR	Composite
Mediobanca SpA	TZCEH2	SUBLT2	USD	MM	Composite
Mediobanca SpA	TZCEH2	SUBLT2	USD	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	AUD	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	CHF	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	EUR	CR	Composite
Medtronic Inc	5DD55A	SNRFOR	EUR	MM	Composite
Medtronic Inc	5DD55A	SNRFOR	EUR	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	EUR	XR	Composite
Medtronic Inc	5DD55A	SNRFOR	GBP	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	HKD	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	JPY	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	SGD	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	USD	CR	Composite
Medtronic Inc	5DD55A	SNRFOR	USD	MM	Composite
Medtronic Inc	5DD55A	SNRFOR	USD	MR	Composite
Medtronic Inc	5DD55A	SNRFOR	USD	XR	Composite
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	EUR	CR	Composite
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	EUR	MM	Composite
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	TWD	CR	Composite
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	USD	CR	Composite
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	USD	MM	Composite
MEGA Finl Hldg CO LTD	Y3ED9B	SNRFOR	USD	MR	Composite
MegaFon SA	LR89BH	SNRFOR	EUR	CR	Composite
MegaFon SA	LR89BH	SNRFOR	RUB	CR	Composite
MegaFon SA	LR89BH	SNRFOR	USD	CR	Composite
MegaFon SA	LR89BH	SNRFOR	USD	MM	Composite
Meiji Dairies Corp	5DD7HG	SNRFOR	JPY	CR	Composite
Meiji Dairies Corp	5DD7HG	SNRFOR	JPY	MR	Composite
Meiji Dairies Corp	5DD7HG	SNRFOR	JPY	XR	Composite
Meiji Dairies Corp	5DD7HG	SNRFOR	USD	CR	Composite
Meiji Dairies Corp	5DD7HG	SNRFOR	USD	MR	Composite
Meiji Dairies Corp	5DD7HG	SNRFOR	USD	XR	Composite
Meiji Seika Kaisha Ltd	JN58DC	SNRFOR	JPY	CR	Composite
Meiji Seika Kaisha Ltd	JN58DC	SNRFOR	JPY	XR	Composite
MELLON Bk NA	5DDE97	SNRFOR	EUR	CR	Composite
MELLON Bk NA	5DDE97	SNRFOR	EUR	MM	Composite
MELLON Bk NA	5DDE97	SNRFOR	EUR	MR	Composite
MELLON Bk NA	5DDE97	SNRFOR	EUR	XR	Composite
MELLON Bk NA	5DDE97	SNRFOR	GBP	MR	Composite
MELLON Bk NA	5DDE97	SNRFOR	USD	CR	Composite
MELLON Bk NA	5DDE97	SNRFOR	USD	MM	Composite
MELLON Bk NA	5DDE97	SNRFOR	USD	MR	Composite
MELLON Bk NA	5DDE97	SNRFOR	USD	XR	Composite
Mellon Fdg Corp	5DDA66	SNRFOR	EUR	MR	Composite
Mellon Fdg Corp	5DDA66	SNRFOR	GBP	MM	Composite
Mellon Fdg Corp	5DDA66	SNRFOR	USD	MR	Composite
Mellon Fdg Corp	5DDA66	SNRFOR	USD	XR	Composite

5.31%	5.75%	6.75%	6.96%	7.19%	7.51%	7.47%	7.38%	7.53%
	2.28%	2.66%	2.98%		2.79%			
	2.28%	2.66%	2.98%		2.79%			
	0.22%		0.43%		0.16%			
	0.22%		0.43%		0.16%			
	0.22%		0.43%		0.16%			
0.25%	0.32%	0.52%	0.65%	0.72%	0.79%	0.81%	0.83%	0.90%
0.25%	0.32%	0.52%	0.65%	0.72%	0.79%	0.81%	0.83%	0.90%
0.26%	0.32%	0.53%	0.68%	0.75%	0.82%	0.83%	0.85%	0.93%
0.25%	0.31%	0.52%	0.63%	0.71%	0.78%	0.80%	0.83%	0.89%
0.26%	0.32%	0.53%	0.68%	0.75%	0.82%	0.83%	0.85%	0.93%
0.25%	0.31%	0.52%	0.63%	0.71%	0.78%	0.80%	0.83%	0.89%
0.25%	0.32%	0.51%	0.63%	0.71%	0.78%	0.79%	0.81%	0.88%
0.25%	0.31%	0.52%	0.63%	0.71%	0.78%	0.80%	0.83%	0.89%
0.25%	0.32%	0.52%	0.65%	0.72%	0.79%	0.81%	0.83%	0.90%
0.25%	0.32%	0.52%	0.65%	0.72%	0.79%	0.81%	0.83%	0.90%
0.26%	0.32%	0.53%	0.68%	0.75%	0.82%	0.83%	0.85%	0.93%
0.25%	0.31%	0.52%	0.63%	0.71%	0.78%	0.80%	0.83%	0.89%
0.26%	0.32%	0.53%	0.68%	0.75%	0.82%	0.83%	0.85%	0.93%
0.25%	0.31%	0.52%	0.63%	0.71%	0.78%	0.80%	0.83%	0.89%
0.68%	0.62%	0.99%	1.22%	1.35%	1.41%	1.45%	1.48%	1.44%
0.68%	0.59%	0.94%	1.17%	1.29%	1.35%	1.39%	1.41%	1.44%
0.68%	0.62%	0.99%	1.22%	1.35%	1.41%	1.45%	1.48%	1.44%
0.68%	0.59%	0.94%	1.17%	1.29%	1.35%	1.39%	1.41%	1.44%
0.68%	0.62%	0.99%	1.22%	1.35%	1.41%	1.45%	1.48%	1.44%
0.68%	0.59%	0.94%	1.17%	1.29%	1.35%	1.39%	1.41%	1.44%
0.11%	0.16%	0.26%	0.35%	0.43%	0.47%	0.53%	0.59%	0.57%
0.11%	0.16%	0.26%	0.35%	0.43%	0.47%	0.53%	0.59%	0.57%
0.11%	0.17%	0.27%	0.37%	0.45%	0.50%	0.56%	0.62%	0.57%
0.11%	0.16%	0.26%	0.35%	0.43%	0.47%	0.53%	0.59%	0.57%
0.10%	0.16%	0.25%	0.34%	0.42%	0.46%	0.52%	0.56%	0.57%
0.11%	0.16%	0.26%	0.35%	0.43%	0.47%	0.53%	0.59%	0.57%
0.11%	0.16%	0.26%	0.35%	0.43%	0.47%	0.53%	0.59%	0.57%
0.11%	0.16%	0.26%	0.35%	0.43%	0.47%	0.53%	0.59%	0.57%
0.11%	0.17%	0.27%	0.37%	0.45%	0.50%	0.56%	0.62%	0.57%
0.11%	0.16%	0.26%	0.35%	0.43%	0.47%	0.53%	0.59%	0.57%
0.10%	0.16%	0.25%	0.34%	0.42%	0.46%	0.52%	0.56%	0.57%
1.10%	1.20%	1.09%	1.33%	1.47%	1.66%	1.72%	1.81%	
1.10%	1.20%	1.09%	1.33%	1.47%	1.66%	1.72%	1.81%	
1.10%	1.20%	1.09%	1.26%	1.39%	1.58%	1.63%	1.72%	
2.77%	3.05%	3.39%	3.32%	3.49%	3.64%	3.76%	3.74%	
2.77%	3.05%	3.39%	3.32%	3.49%	3.64%	3.76%	3.74%	
2.77%	3.05%	3.39%	3.32%	3.49%	3.64%	3.76%	3.74%	
2.77%	3.05%	3.39%	3.32%	3.49%	3.64%	3.76%	3.74%	
			0.22%	0.24%	0.29%	0.36%	0.44%	0.46%
			0.22%	0.19%	0.22%	0.27%	0.33%	0.46%
			0.22%	0.24%	0.29%	0.36%	0.45%	0.46%
			0.22%	0.24%	0.29%	0.36%	0.45%	0.46%
0.16%	0.16%	0.16%	0.19%	0.25%	0.20%	0.31%	0.42%	
0.16%	0.16%	0.16%	0.19%	0.25%	0.20%	0.31%	0.42%	
	0.08%				0.12%			

7.52%	7.55%	40%	A	A	A	AA
		70%		NR	NR	NR
		70%		NR	NR	NR
		40%				
		40%		NR		NR
		40%		NR		NR
		40%		NR		NR
0.90%	1.03%	41.00%	BB	BBB	BBB	BBB
0.90%	1.03%	41.00%	BB	BBB	BBB	BBB
0.94%	1.06%	41.43%	BBB	A	A	A
0.90%	1.02%	40%	BBB	AA	AA	AA
0.94%	1.06%	41.43%	BBB	A	A	A
0.90%	1.02%	40%	BBB	AA	AA	AA
0.89%	1.01%	41.00%	BBB	A	A	A
0.90%	1.02%	40%	BBB	AA	AA	AA
0.90%	1.03%	41.00%	BB	BBB	BBB	BBB
0.90%	1.03%	41.00%	BB	BBB	BBB	BBB
0.94%	1.06%	41.43%	BBB	A	A	A
0.90%	1.02%	40%	BBB	AA	AA	AA
0.94%	1.06%	41.43%	BBB	A	A	A
0.90%	1.02%	40%	BBB	AA	AA	AA
		41.00%				
1.40%		20%	NR	BBB	BBB	A
1.40%		20%	NR	A	A	AA
1.40%		20%	NR	BBB	BBB	A
1.40%		20%	NR	A	A	AA
1.40%		20%	NR	BBB	BBB	A
1.40%		20%	NR	A	A	AA
		20%				
0.59%	1.06%	40%	BB	BB	B	B
0.59%	1.06%	40%	A	A	BBB	BBB
0.59%	1.06%	40%	BBB	BBB	BB	BB
		40%				
0.59%	1.06%	40%	A	A	BBB	BBB
0.59%	1.06%	40%	BBB	BBB	BB	BB
		40%				
0.59%	1.06%	40%	A	A	BBB	BBB
0.59%	1.06%	40%	BB	BB	B	B
0.59%	1.06%	40%	A	A	BBB	BBB
0.59%	1.06%	40%	BBB	BBB	BB	BB
		40%				
0.59%	1.06%	40%	A	A	BBB	BBB
0.59%	1.06%	40%	BBB	BBB	BB	BB
		20%				
		20%				
		20%	NR	NR	NR	BBB
		20%	NR	NR	NR	BBB
		20%				
		20%	NR	NR	NR	BB
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
	0.52%	30%				NR
		30%				
	0.52%	30%				NR
	0.52%	30%				NR
	0.52%	30%				NR
		30%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		45.00%				
		45.00%				
		45.00%				
		45.00%				
		45.00%				
		45.00%				
		45.00%				
		45.00%				
		45.00%				
		40%				
		40%				
		40%		NR		
		40%				

AA	AA	AA	AA	A	A
	NR				
	NR				
	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BB	BBB	BB	BB	NR	NR
A	AA	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
A	AA	A	A	NR	NR
A	A	A	A	NR	NR
A	AA	A	A	NR	NR
BB	BBB	BB	BB	NR	NR
A	AA	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
A	AA	A	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	A	A		
BBB	BBB	A	A		
BB	BB	BBB	BBB		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	NR	
BB	BB	BB	BB	NR	
B	B	B	B	NR	
B	B	B	B	NR	
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				

A	A	6	Consumer Services	N.Amer	United States
	NR	2		Europe	France
	NR	2		Europe	France
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
CCC	AA	11	Financials	Europe	Italy
CCC	AA	11	Financials	Europe	Italy
B	A	5	Financials	Europe	Italy
BB	AA	11	Financials	Europe	Italy
B	A	5	Financials	Europe	Italy
BB	AA	11	Financials	Europe	Italy
B	AA	11	Financials	Europe	Italy
BB	AA	11	Financials	Europe	Italy
CCC	AA	11	Financials	Europe	Italy
CCC	AA	11	Financials	Europe	Italy
B	A	5	Financials	Europe	Italy
BB	AA	11	Financials	Europe	Italy
B	A	5	Financials	Europe	Italy
BB	AA	11	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	BBB	5	Financials	Europe	Italy
	BBB	5	Financials	Europe	Italy
	BBB	5	Financials	Europe	Italy
	BBB	5	Financials	Europe	Italy
	BBB	5	Financials	Europe	Italy
	BBB	5	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR		Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	BBB	3	Financials	Asia	Taiwan Province of China
	BBB	3	Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	BBB	3	Financials	Asia	Taiwan Province of China
	NR	2	Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
NR	BBB	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	B	4	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States

B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
			Thin	Thin	Thin	
			Thin	Thin	Thin	
BBB	AA					
BBB	AA		Thin		Thin	
BBB	AA		Thin		Thin	
BBB	AA		Thin		Thin	
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
	A					
	A					
	A	Thin	Thin	Thin	CcyGrp	CcyGrp
	A	Thin	Thin	Thin	CcyGrp	CcyGrp
	A					
	A	Thin	Thin	Thin	DocAdj	DocAdj
BB		Thin	Thin	Thin	Thin	Thin
BB		Thin	Thin	Thin	Thin	Thin
BB		Thin	Thin	Thin	Thin	Thin
BB		Thin	Thin	Thin	Thin	Thin
BBB	AA				Thin	CcyGrp
BBB	AA					
BBB	AA				Thin	DocAdj
BBB	AA				Thin	Entity Tier
BBB	AA				Thin	Entity Tier
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA		Thin			
AA	AA					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					

CcyGrp
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier

MEPC46EURCR	29-Aug-08 MEPC46
MEPC46EURMM	29-Aug-08 MEPC46
MEPC46GBPCR	29-Aug-08 MEPC46
MEPC46GBPMM	29-Aug-08 MEPC46
MEPC46GBPMR	29-Aug-08 MEPC46
MEPC46USDCR	29-Aug-08 MEPC46
MEPC46USDMM	29-Aug-08 MEPC46
MEPC46USDMR	29-Aug-08 MEPC46
MEPC46USDXR	29-Aug-08 MEPC46
MLLUSDCR	29-Aug-08 MLL
MLLUSDMM	29-Aug-08 MLL
MLLUSDMR	29-Aug-08 MLL
MLLUSDXR	29-Aug-08 MLL
MRCRUSDCR	29-Aug-08 MRCR
MRCRUSDXR	29-Aug-08 MRCR
MRKAUDCR	29-Aug-08 MRK
MRKAUDMR	29-Aug-08 MRK
MRKCHFMR	29-Aug-08 MRK
MRKEURCR	29-Aug-08 MRK
MRKEURMM	29-Aug-08 MRK
MRKEURMR	29-Aug-08 MRK
MRKGBPCR	29-Aug-08 MRK
MRKGBPMR	29-Aug-08 MRK
MRKHKDMR	29-Aug-08 MRK
MRKJPYCR	29-Aug-08 MRK
MRKJPYMR	29-Aug-08 MRK
MRKSGDMR	29-Aug-08 MRK
MRKUSDCR	29-Aug-08 MRK
MRKUSDMM	29-Aug-08 MRK
MRKUSDMR	29-Aug-08 MRK
MRKUSDXR	29-Aug-08 MRK
MRKZARMR	29-Aug-08 MRK
MKGAEURCR	29-Aug-08 MKGA
MKGAEURMM	29-Aug-08 MKGA
MKGAEURMR	29-Aug-08 MKGA
MKGAGBPMM	29-Aug-08 MKGA
MKGAUSDCR	29-Aug-08 MKGA
MKGAUSDMM	29-Aug-08 MKGA
MKGAUSDMR	29-Aug-08 MKGA
MERQEURMM	29-Aug-08 MERQ
MERQEURMR	29-Aug-08 MERQ
MERQUSDMM	29-Aug-08 MERQ
MERQUSDMR	29-Aug-08 MERQ
MERQUSDXR	29-Aug-08 MERQ
MRHMCEURMR	29-Aug-08 MRHMC
MRHMCJPYXR	29-Aug-08 MRHMC
MRHMCUSDCR	29-Aug-08 MRHMC
MRHMCUSDMR	29-Aug-08 MRHMC
MRHMCUSDXR	29-Aug-08 MRHMC
MERAUDCR	29-Aug-08 MER
MERAUDMR	29-Aug-08 MER
MERCADMR	29-Aug-08 MER
MERCHFMR	29-Aug-08 MER
MERDKKMR	29-Aug-08 MER
MEREURCR	29-Aug-08 MER
MEREURMM	29-Aug-08 MER
MEREURMR	29-Aug-08 MER
MEREURXR	29-Aug-08 MER
MERGBPMM	29-Aug-08 MER
MERGBPMR	29-Aug-08 MER
MERGBPXR	29-Aug-08 MER
MERHKDCR	29-Aug-08 MER
MERHKDMR	29-Aug-08 MER
MERJPYCR	29-Aug-08 MER
MERJPYMR	29-Aug-08 MER
MERKRWMR	29-Aug-08 MER
MERMXNMR	29-Aug-08 MER
MERNZDMR	29-Aug-08 MER
MERSEKMR	29-Aug-08 MER
MERSGDCR	29-Aug-08 MER
MERSGDMR	29-Aug-08 MER
MERTWDMR	29-Aug-08 MER
MERUSDCR	29-Aug-08 MER
MERUSDMM	29-Aug-08 MER

MEPC 1946 Ltd	GLEIAG	SNRFOR	EUR	CR	Composite
MEPC 1946 Ltd	GLEIAG	SNRFOR	EUR	MM	Composite
MEPC 1946 Ltd	GLEIAG	SNRFOR	GBP	CR	Composite
MEPC 1946 Ltd	GLEIAG	SNRFOR	GBP	MM	Composite
MEPC 1946 Ltd	GLEIAG	SNRFOR	GBP	MR	Composite
MEPC 1946 Ltd	GLEIAG	SNRFOR	USD	CR	Composite
MEPC 1946 Ltd	GLEIAG	SNRFOR	USD	MM	Composite
MEPC 1946 Ltd	GLEIAG	SNRFOR	USD	MR	Composite
MEPC 1946 Ltd	GLEIAG	SNRFOR	USD	XR	Composite
Mercator Lines Ltd	YE6067	SNRFOR	USD	CR	Composite
Mercator Lines Ltd	YE6067	SNRFOR	USD	MM	Composite
Mercator Lines Ltd	YE6067	SNRFOR	USD	MR	Composite
Mercator Lines Ltd	YE6067	SNRFOR	USD	XR	Composite
Mercer Intl Inc	5DG85B	SNRFOR	USD	CR	Composite
Mercer Intl Inc	5DG85B	SNRFOR	USD	XR	Composite
Merck & Co Inc	5DHC64	SNRFOR	AUD	CR	Composite
Merck & Co Inc	5DHC64	SNRFOR	AUD	MR	Composite
Merck & Co Inc	5DHC64	SNRFOR	CHF	MR	Composite
Merck & Co Inc	5DHC64	SNRFOR	EUR	CR	Composite
Merck & Co Inc	5DHC64	SNRFOR	EUR	MM	Composite
Merck & Co Inc	5DHC64	SNRFOR	EUR	MR	Composite
Merck & Co Inc	5DHC64	SNRFOR	GBP	CR	Composite
Merck & Co Inc	5DHC64	SNRFOR	GBP	MR	Composite
Merck & Co Inc	5DHC64	SNRFOR	HKD	MR	Composite
Merck & Co Inc	5DHC64	SNRFOR	JPY	CR	Composite
Merck & Co Inc	5DHC64	SNRFOR	JPY	MR	Composite
Merck & Co Inc	5DHC64	SNRFOR	SGD	MR	Composite
Merck & Co Inc	5DHC64	SNRFOR	USD	CR	Composite
Merck & Co Inc	5DHC64	SNRFOR	USD	MM	Composite
Merck & Co Inc	5DHC64	SNRFOR	USD	MR	Composite
Merck & Co Inc	5DHC64	SNRFOR	USD	XR	Composite
Merck & Co Inc	5DHC64	SNRFOR	ZAR	MR	Composite
Merck KGaA	DI88C3	SNRFOR	EUR	CR	Composite
Merck KGaA	DI88C3	SNRFOR	EUR	MM	Composite
Merck KGaA	DI88C3	SNRFOR	EUR	MR	Composite
Merck KGaA	DI88C3	SNRFOR	GBP	MM	Composite
Merck KGaA	DI88C3	SNRFOR	USD	CR	Composite
Merck KGaA	DI88C3	SNRFOR	USD	MM	Composite
Merck KGaA	DI88C3	SNRFOR	USD	MR	Composite
Mercury Interactive Corp	5DHD45	SNRFOR	EUR	MM	Composite
Mercury Interactive Corp	5DHD45	SNRFOR	EUR	MR	Composite
Mercury Interactive Corp	5DHD45	SNRFOR	USD	MM	Composite
Mercury Interactive Corp	5DHD45	SNRFOR	USD	MR	Composite
Mercury Interactive Corp	5DHD45	SNRFOR	USD	XR	Composite
Meritage Homes Corp	5E901B	SNRFOR	EUR	MR	Composite
Meritage Homes Corp	5E901B	SNRFOR	JPY	XR	Composite
Meritage Homes Corp	5E901B	SNRFOR	USD	CR	Composite
Meritage Homes Corp	5E901B	SNRFOR	USD	MR	Composite
Meritage Homes Corp	5E901B	SNRFOR	USD	XR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	AUD	CR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	AUD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	CAD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	CHF	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	DKK	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	EUR	CR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	EUR	MM	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	EUR	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	EUR	XR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	GBP	MM	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	GBP	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	GBP	XR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	HKD	CR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	HKD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	JPY	CR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	JPY	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	KRW	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	MXN	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	NZD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	SEK	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	SGD	CR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	SGD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	TWD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	USD	CR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	USD	MM	Composite

	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%	
	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%	
	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%	
	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%	2.80%	
					2.43%			
					2.43%			
					2.43%			
					2.43%			
0.09%	0.17%	0.21%	0.26%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.17%	0.21%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.17%	0.21%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.18%	0.22%	0.26%	0.31%	0.36%	0.40%	0.45%	0.51%
0.09%	0.17%	0.22%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.17%	0.21%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.18%	0.22%	0.26%	0.31%	0.36%	0.40%	0.45%	0.51%
0.09%	0.17%	0.21%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.17%	0.21%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.17%	0.19%	0.24%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.17%	0.21%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.09%	0.18%	0.22%	0.26%	0.31%	0.36%	0.40%	0.45%	0.51%
0.09%	0.17%	0.21%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.08%	0.17%	0.21%	0.24%	0.28%	0.33%	0.37%	0.41%	0.51%
0.09%	0.17%	0.21%	0.25%	0.30%	0.35%	0.38%	0.43%	0.51%
0.22%	0.30%	0.42%	0.52%	0.59%	0.66%	0.71%	0.74%	0.85%
0.21%	0.29%	0.41%	0.49%	0.57%	0.64%	0.68%	0.71%	0.85%
0.21%	0.29%	0.41%	0.49%	0.57%	0.64%	0.68%	0.71%	0.85%
0.22%	0.30%	0.42%	0.52%	0.59%	0.66%	0.71%	0.74%	0.85%
0.21%	0.29%	0.41%	0.49%	0.57%	0.64%	0.68%	0.71%	0.85%
0.21%	0.28%	0.40%	0.49%	0.56%	0.63%	0.67%	0.70%	0.85%
	0.30%	0.41%	0.53%	0.64%	0.69%	0.73%	0.89%	
	0.30%	0.39%	0.53%	0.62%	0.69%	0.73%	0.89%	
6.03%	6.16%	6.56%	6.96%	7.08%	7.25%	6.84%	6.56%	6.69%
5.86%	5.99%	6.38%	6.78%	6.89%	6.98%	6.65%	6.38%	6.44%
6.03%	6.16%	6.56%	6.96%	7.08%	7.25%	6.84%	6.56%	6.69%
5.80%	5.94%	6.33%	6.72%	6.83%	6.98%	6.59%	6.32%	6.44%
4.37%	4.52%	4.11%	3.76%	3.46%	3.28%	3.09%	2.95%	2.78%
4.15%	4.30%	3.91%	3.57%	3.29%	3.12%	2.93%	2.80%	2.78%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.63%	4.54%	4.09%	3.76%	3.49%	3.29%	3.11%	2.92%	2.91%
4.44%	4.36%	3.93%	3.61%	3.35%	3.15%	2.98%	2.81%	2.80%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.23%	4.23%	3.74%	3.44%	3.12%	2.98%	2.83%	2.67%	2.66%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.23%	4.23%	3.74%	3.44%	3.12%	2.98%	2.83%	2.67%	2.66%
4.63%	4.54%	4.09%	3.76%	3.49%	3.29%	3.11%	2.92%	2.91%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.39%	4.57%	4.07%	3.79%	3.50%	3.28%	3.08%	2.89%	2.78%
4.17%	4.34%	3.86%	3.61%	3.32%	3.11%	2.93%	2.75%	2.78%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.63%	4.54%	4.09%	3.76%	3.49%	3.29%	3.11%	2.92%	2.91%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.63%	4.54%	4.09%	3.76%	3.49%	3.29%	3.11%	2.92%	2.91%

		40.00%	NR	NR	NR
		40.00%	NR	NR	NR
		40.00%			
		40.00%	NR	NR	NR
		40.00%			
		40.00%			
		40.00%	NR	NR	NR
		40.00%			
		40.00%			
		16.88%			
		16.88%			
		16.88%			
		16.88%			
		35.00%			
		35.00%			
0.57%	0.65%	40% B	BB	BB	BB
0.57%	0.65%	40% B	BB	BB	BBB
0.57%	0.65%	40% BBB	A	BBB	A
0.60%	0.65%	40% BB	BBB	BB	A
0.58%	0.65%	40% BB	BBB	BB	A
0.57%	0.65%	40% BBB	A	BBB	A
0.60%	0.65%	40% BB	BBB	BB	A
0.57%	0.65%	40% BBB	A	BBB	A
0.57%	0.65%	40% BBB	A	BBB	A
		40%			
0.57%	0.65%	40% B	BB	A	BBB
0.57%	0.65%	40% BBB	A	BBB	A
0.60%	0.65%	40% BB	BBB	BB	A
		40%			
0.57%	0.65%	40% BBB	A	BBB	A
0.55%	0.65%	40% BB	BBB	BB	A
0.57%	0.65%	40% BBB	A	BBB	A
0.91%	1.03%	38.89% B	BB	BB	BBB
0.91%	1.03%	38.89% BB	BBB	BBB	A
		38.89%			
0.91%	1.03%	38.89% BB	BBB	BBB	A
0.91%	1.03%	38.89% B	BB	BB	BBB
0.91%	1.03%	38.89% BB	BBB	BBB	A
0.91%	1.03%	38.89% B	BB	BB	BBB
		40%			
		40%			
		40%			
		40%	NR	BB	NR
		40%	NR	BB	NR
6.69%	6.69%	40% BBB	BB	BB	B
6.53%	6.44%	40.25% BB	B	B	CCC
		40.25%			
6.69%	6.69%	40% BBB	BB	BB	B
6.44%	6.44%	40.50% A	BB	BB	BB
2.91%	2.89%	40.00% BBB	BBB	BBB	BBB
2.77%	2.74%	40.00% A	A	A	A
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.76%	2.76%	40.00% AA	AA	AA	AAA
		40.00%			
2.90%	2.91%	40% A	A	A	AA
2.79%	2.79%	40% A	A	A	AA
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.66%	2.66%	40% A	A	A	AA
		40%			
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.66%	2.66%	40% A	A	A	AA
2.90%	2.91%	40% A	A	A	AA
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.82%	2.76%	40.00% BBB	BBB	BBB	BBB
2.68%	2.76%	40% A	A	A	A
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.76%	2.76%	AA	AA	AA	AAA
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.90%	2.91%	40% A	A	A	AA
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.76%	2.76%	40.00% AA	AA	AA	AAA
2.90%	2.91%	40% A	A	A	AA
		40%			

NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
	NR				
	NR				
	NR				
B	B	B	B	NR	B
B	B	B	B	NR	B
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
BB	BB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	BBB	BBB	NR	BBB
BBB	BBB	B	B	NR	B
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	BB	BB	NR	BB
BBB	BBB	BBB	BBB	NR	BBB
BB	BB	B	B	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	B	B	NR	NR
BB	NR	NR	NR		
BB	NR	NR	NR		
BB	BBB	BB	BB	BB	B
B	BB	B	B	B	CCC
BB	BBB	BB	BB	BB	B
BB	A	BB	BB	BBB	B
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	A
AAA	AA	AA	AAA	A	A
AAA	AA	AA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AAA	AA	AA	AAA	A	A
A	A	A	AA	BBB	BBB
AAA	AA	AA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
AAA	AA	AA	AAA	A	A
AAA	AA	AA	AAA	A	A
AAA	AA	AA	AAA	A	A
AAA	AA	AA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
AAA	AA	AA	AAA	A	A
AAA	AA	AA	AAA	A	A
AA	AA	AA	AA	BBB	BBB

	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BBB	11	Health Care	N.Amer	United States
NR	BBB	11	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	3	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	A	10	Health Care	N.Amer	United States
NR	BBB	10	Health Care	N.Amer	United States
NR	BBB	5	Health Care	Europe	Germany
NR	BBB	5	Health Care	Europe	Germany
	NR		Health Care	Europe	Germany
NR	BBB	5	Health Care	Europe	Germany
NR	BBB	5	Health Care	Europe	Germany
NR	BBB	5	Health Care	Europe	Germany
NR	BBB	5	Health Care	Europe	Germany
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
BB	BBB	6	Consumer Goods	N.Amer	United States
B	BBB	6	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	BBB	6	Consumer Goods	N.Amer	United States
BBB	BB	6	Consumer Goods	N.Amer	United States
BBB	BBB	5	Financials	N.Amer	United States
A	BBB	5	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
BBB	A	6	Financials	N.Amer	United States
BBB	A	6	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
A	AA	11	Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States

B	BBB		Thin	Thin	Thin	Thin
B	BBB		Thin	Thin	Thin	Thin
B	BBB					
B	BBB		Thin	Thin	Thin	Thin
B	BBB					
B	BBB					
B	BBB		Thin	Thin	Thin	Thin
B	BBB					
B	BBB					
	BB					
	BB					
	BB					
	BB					
B						
B						
AA	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	A					
	A					
	A					
	A		Thin	DocAdj	Thin	DocAdj
	A		Thin	DocAdj	Thin	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	DocAdj	DocAdj	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	DocAdj	DocAdj	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

MERUSDMR	29-Aug-08 MER
MERUSDXR	29-Aug-08 MER
MERZARMR	29-Aug-08 MER
MERAUDCR	29-Aug-08 MER
MERAUDMR	29-Aug-08 MER
MERCHFMR	29-Aug-08 MER
MEREURCR	29-Aug-08 MER
MEREURMM	29-Aug-08 MER
MEREURMR	29-Aug-08 MER
MERGBPMR	29-Aug-08 MER
MERHKDCR	29-Aug-08 MER
MERJPYMR	29-Aug-08 MER
MERUSDCR	29-Aug-08 MER
MERUSDMR	29-Aug-08 MER
MERUSDXR	29-Aug-08 MER
MET-LIAUDMR	29-Aug-08 MET-LI
MET-LIEURMM	29-Aug-08 MET-LI
MET-LIEURMR	29-Aug-08 MET-LI
MET-LIJPYMR	29-Aug-08 MET-LI
MET-LIUSDCR	29-Aug-08 MET-LI
MET-LIUSDMR	29-Aug-08 MET-LI
MET-LIUSDXR	29-Aug-08 MET-LI
MTAUSDCR	29-Aug-08 MTA
MTAUSDMR	29-Aug-08 MTA
MTAUSDXR	29-Aug-08 MTA
METALDUSDMR	29-Aug-08 METALD
METALDUSDXR	29-Aug-08 METALD
MEOHFAUDMR	29-Aug-08 MEOHF
MEOHFAUDXR	29-Aug-08 MEOHF
MEOHFCHFMR	29-Aug-08 MEOHF
MEOHFCHFXR	29-Aug-08 MEOHF
MEOHFEURMR	29-Aug-08 MEOHF
MEOHFEURXR	29-Aug-08 MEOHF
MEOHFJPYMR	29-Aug-08 MEOHF
MEOHFNZDMR	29-Aug-08 MEOHF
MEOHFNZDXR	29-Aug-08 MEOHF
MEOHFUSDCR	29-Aug-08 MEOHF
MEOHFUSDMR	29-Aug-08 MEOHF
MEOHFUSDXR	29-Aug-08 MEOHF
METAUDMR	29-Aug-08 MET
METAUDXR	29-Aug-08 MET
METCADMR	29-Aug-08 MET
METCHFMR	29-Aug-08 MET
METEURCR	29-Aug-08 MET
METEURMM	29-Aug-08 MET
METEURMR	29-Aug-08 MET
METEURXR	29-Aug-08 MET
METGBPCR	29-Aug-08 MET
METGBPMM	29-Aug-08 MET
METGBPMR	29-Aug-08 MET
METGBPXR	29-Aug-08 MET
METHKDMR	29-Aug-08 MET
METHKDXR	29-Aug-08 MET
METJPYCR	29-Aug-08 MET
METJPYMR	29-Aug-08 MET
METJPYXR	29-Aug-08 MET
METSEKMR	29-Aug-08 MET
METSEKXR	29-Aug-08 MET
METSGDMR	29-Aug-08 MET
METTWDMR	29-Aug-08 MET
METUSDCR	29-Aug-08 MET
METUSDMM	29-Aug-08 MET
METUSDMR	29-Aug-08 MET
METUSDXR	29-Aug-08 MET
METFNLAUDCR	29-Aug-08 METFNL
METFNLAUDMM	29-Aug-08 METFNL
METFNLCADMM	29-Aug-08 METFNL
METFNLCHFCR	29-Aug-08 METFNL
METFNLCHFMM	29-Aug-08 METFNL
METFNLEURCR	29-Aug-08 METFNL
METFNLEURMM	29-Aug-08 METFNL
METFNLEURMR	29-Aug-08 METFNL
METFNLEURXR	29-Aug-08 METFNL
METFNLGBPCR	29-Aug-08 METFNL

Merrill Lynch & Co Inc	5E919G	SNRFOR	USD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	USD	XR	Composite
Merrill Lynch & Co Inc	5E919G	SNRFOR	ZAR	MR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	AUD	CR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	AUD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	CHF	MR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	EUR	CR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	EUR	MM	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	EUR	MR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	GBP	MR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	HKD	CR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	JPY	MR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	USD	CR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	USD	MR	Composite
Merrill Lynch & Co Inc	5E919G	SUBLT2	USD	XR	Composite
Met Life Ins Co	5EB38A	SNRFOR	AUD	MR	Composite
Met Life Ins Co	5EB38A	SNRFOR	EUR	MM	Composite
Met Life Ins Co	5EB38A	SNRFOR	EUR	MR	Composite
Met Life Ins Co	5EB38A	SNRFOR	JPY	MR	Composite
Met Life Ins Co	5EB38A	SNRFOR	USD	CR	Composite
Met Life Ins Co	5EB38A	SNRFOR	USD	MR	Composite
Met Life Ins Co	5EB38A	SNRFOR	USD	XR	Composite
Met Transpn Auth	5EB7E0	SNRFOR	USD	CR	Composite
Met Transpn Auth	5EB7E0	SNRFOR	USD	MR	Composite
Met Transpn Auth	5EB7E0	SNRFOR	USD	XR	Composite
Metaldyne Corp	5EA276	SNRFOR	USD	MR	Composite
Metaldyne Corp	5EA276	SNRFOR	USD	XR	Composite
METHANEX Corp	5EA66L	SNRFOR	AUD	MR	Composite
METHANEX Corp	5EA66L	SNRFOR	AUD	XR	Composite
METHANEX Corp	5EA66L	SNRFOR	CHF	MR	Composite
METHANEX Corp	5EA66L	SNRFOR	CHF	XR	Composite
METHANEX Corp	5EA66L	SNRFOR	EUR	MR	Composite
METHANEX Corp	5EA66L	SNRFOR	EUR	XR	Composite
METHANEX Corp	5EA66L	SNRFOR	JPY	MR	Composite
METHANEX Corp	5EA66L	SNRFOR	NZD	MR	Composite
METHANEX Corp	5EA66L	SNRFOR	NZD	XR	Composite
METHANEX Corp	5EA66L	SNRFOR	USD	CR	Composite
METHANEX Corp	5EA66L	SNRFOR	USD	MR	Composite
METHANEX Corp	5EA66L	SNRFOR	USD	XR	Composite
MetLife Inc	5EA6BX	SNRFOR	AUD	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	AUD	XR	Composite
MetLife Inc	5EA6BX	SNRFOR	CAD	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	CHF	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	EUR	CR	Composite
MetLife Inc	5EA6BX	SNRFOR	EUR	MM	Composite
MetLife Inc	5EA6BX	SNRFOR	EUR	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	EUR	XR	Composite
MetLife Inc	5EA6BX	SNRFOR	GBP	CR	Composite
MetLife Inc	5EA6BX	SNRFOR	GBP	MM	Composite
MetLife Inc	5EA6BX	SNRFOR	GBP	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	GBP	XR	Composite
MetLife Inc	5EA6BX	SNRFOR	HKD	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	HKD	XR	Composite
MetLife Inc	5EA6BX	SNRFOR	JPY	CR	Composite
MetLife Inc	5EA6BX	SNRFOR	JPY	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	JPY	XR	Composite
MetLife Inc	5EA6BX	SNRFOR	SEK	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	SEK	XR	Composite
MetLife Inc	5EA6BX	SNRFOR	SGD	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	TWD	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	USD	CR	Composite
MetLife Inc	5EA6BX	SNRFOR	USD	MM	Composite
MetLife Inc	5EA6BX	SNRFOR	USD	MR	Composite
MetLife Inc	5EA6BX	SNRFOR	USD	XR	Composite
METRO AG	DI8CFE	SNRFOR	AUD	CR	Composite
METRO AG	DI8CFE	SNRFOR	AUD	MM	Composite
METRO AG	DI8CFE	SNRFOR	CAD	MM	Composite
METRO AG	DI8CFE	SNRFOR	CHF	CR	Composite
METRO AG	DI8CFE	SNRFOR	CHF	MM	Composite
METRO AG	DI8CFE	SNRFOR	EUR	CR	Composite
METRO AG	DI8CFE	SNRFOR	EUR	MM	Composite
METRO AG	DI8CFE	SNRFOR	EUR	MR	Composite
METRO AG	DI8CFE	SNRFOR	EUR	XR	Composite
METRO AG	DI8CFE	SNRFOR	GBP	CR	Composite

4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.23%	4.23%	3.74%	3.44%	3.12%	2.98%	2.83%	2.67%	2.66%
4.40%	4.30%	3.86%	3.58%	3.32%	3.12%	2.96%	2.78%	2.77%
4.62%	4.52%	4.35%	3.85%	3.72%	3.60%	3.38%	3.26%	3.31%
4.62%	4.52%	4.35%	3.85%	3.72%	3.60%	3.38%	3.26%	3.31%
4.58%	4.50%	4.31%	3.85%	3.69%	3.59%	3.37%	3.25%	3.31%
4.65%	4.56%	4.38%	3.89%	3.75%	3.64%	3.41%	3.29%	3.31%
4.58%	4.50%	4.31%	3.85%	3.69%	3.59%	3.37%	3.25%	3.31%
4.85%	4.75%	4.57%	4.05%	3.91%	3.79%	3.56%	3.43%	3.31%
4.62%	4.52%	4.35%	3.85%	3.72%	3.60%	3.38%	3.26%	3.31%
4.85%	4.75%	4.57%	4.05%	3.91%	3.79%	3.56%	3.43%	3.31%
4.58%	4.50%	4.31%	3.85%	3.69%	3.59%	3.37%	3.25%	3.31%
4.44%	4.35%	4.18%	3.71%	3.57%	3.47%	3.25%	3.14%	3.31%
	0.90%	0.95%	1.00%	1.05%	0.99%	1.17%	2.09%	2.08%
	0.90%	0.95%	1.00%	1.05%	0.99%	1.17%	2.09%	2.08%
	0.90%	0.95%	1.00%	1.05%	0.99%	1.17%	2.09%	2.08%
	0.90%	0.95%	1.00%	1.05%	0.99%	1.12%	2.09%	2.08%
					0.72%	0.74%	0.75%	
					0.69%	0.74%	0.75%	
					0.66%	0.74%	0.75%	
8.09%	8.38%	8.72%	8.94%	9.05%	9.09%	9.05%	9.01%	
0.85%	1.02%	1.35%	1.56%	1.75%	1.84%	1.95%	2.04%	
0.85%	1.02%	1.35%	1.56%	1.75%	1.84%	1.95%	2.04%	
0.85%	1.02%	1.35%	1.56%	1.75%	1.84%	1.95%	2.04%	
0.82%	0.98%	1.30%	1.50%	1.69%	1.77%	1.88%	1.97%	
0.85%	1.02%	1.35%	1.56%	1.75%	1.84%	1.95%	2.04%	
0.82%	0.98%	1.30%	1.50%	1.69%	1.77%	1.88%	1.97%	
0.85%	1.02%	1.35%	1.56%	1.75%	1.84%	1.95%	2.04%	
0.85%	1.02%	1.35%	1.56%	1.75%	1.84%	1.95%	2.04%	
0.82%	0.98%	1.30%	1.50%	1.69%	1.77%	1.88%	1.97%	
0.89%	1.07%	1.42%	1.64%	1.84%	1.93%	2.05%	2.15%	
0.85%	1.02%	1.35%	1.56%	1.75%	1.84%	1.95%	2.04%	
0.82%	0.98%	1.30%	1.50%	1.69%	1.77%	1.88%	1.97%	
1.33%	1.46%	1.63%	1.72%	1.85%	1.96%	2.01%	2.03%	2.07%
1.33%	1.46%	1.63%	1.72%	1.85%	1.96%	2.01%	2.03%	2.07%
1.33%	1.47%	1.61%	1.73%	1.87%	1.97%	2.03%	2.05%	2.07%
1.33%	1.47%	1.61%	1.73%	1.87%	1.97%	2.03%	2.05%	2.07%
1.33%	1.55%	1.74%	1.83%	1.96%	2.08%	2.13%	2.16%	2.19%
1.33%	1.49%	1.63%	1.76%	1.89%	1.99%	2.05%	2.07%	2.10%
1.33%	1.47%	1.61%	1.73%	1.87%	1.97%	2.03%	2.05%	2.07%
1.33%	1.42%	1.63%	1.69%	1.83%	1.93%	1.95%	2.00%	2.00%
1.33%	1.42%	1.63%	1.69%	1.83%	1.93%	1.95%	2.00%	2.00%
1.33%	1.42%	1.63%	1.69%	1.83%	1.93%	1.95%	2.00%	2.00%
1.33%	1.47%	1.61%	1.73%	1.87%	1.97%	2.03%	2.05%	2.07%
1.33%	1.42%	1.63%	1.69%	1.83%	1.93%	1.95%	2.00%	2.00%
1.33%	1.47%	1.61%	1.73%	1.87%	1.97%	2.03%	2.05%	2.07%
1.33%	1.42%	1.63%	1.69%	1.83%	1.93%	1.95%	2.00%	2.00%
1.33%	1.42%	1.63%	1.69%	1.83%	1.93%	1.95%	2.00%	2.00%
1.33%	1.46%	1.63%	1.72%	1.89%	2.01%	2.01%	2.09%	2.07%
1.33%	1.46%	1.63%	1.72%	1.82%	1.94%	2.01%	2.01%	2.07%
1.33%	1.46%	1.63%	1.72%	1.82%	1.94%	2.01%	2.01%	2.07%
1.33%	1.42%	1.63%	1.69%	1.83%	1.93%	1.95%	2.00%	2.00%
1.33%	1.47%	1.61%	1.73%	1.87%	1.97%	2.03%	2.05%	2.07%
1.33%	1.47%	1.61%	1.73%	1.87%	1.97%	2.03%	2.05%	2.07%
1.33%	1.55%	1.74%	1.83%	1.96%	2.08%	2.13%	2.16%	2.19%
1.33%	1.49%	1.63%	1.76%	1.89%	1.99%	2.05%	2.07%	2.10%
1.33%	1.47%	1.61%	1.73%	1.87%	1.97%	2.03%	2.05%	2.07%
1.33%	1.42%	1.63%	1.69%	1.83%	1.93%	1.95%	2.00%	2.00%
0.37%	0.44%	0.59%	0.69%	0.78%	0.87%	0.97%	1.05%	1.02%
0.37%	0.44%	0.56%	0.69%	0.78%	0.87%	0.93%	1.00%	1.02%
0.36%	0.43%	0.55%	0.67%	0.77%	0.85%	0.91%	0.97%	1.02%
0.37%	0.45%	0.57%	0.72%	0.82%	0.89%	0.94%	0.99%	1.02%
0.36%	0.43%	0.55%	0.67%	0.77%	0.85%	0.91%	0.97%	1.02%
0.37%	0.45%	0.57%	0.72%	0.82%	0.89%	0.94%	0.99%	1.02%
0.36%	0.43%	0.55%	0.67%	0.77%	0.85%	0.91%	0.97%	1.02%
0.36%	0.43%	0.56%	0.68%	0.76%	0.85%	0.90%	0.96%	1.02%
0.35%	0.41%	0.53%	0.65%	0.74%	0.82%	0.87%	0.92%	1.02%
0.37%	0.45%	0.57%	0.72%	0.82%	0.89%	0.94%	0.99%	1.02%

2.76%	2.76%	40.00%	AA	AA	AA	AAA
2.66%	2.66%	40%	A	A	A	AA
2.76%	2.76%	40.00%	AA	AA	AA	AAA
3.22%	3.25%	21.67%	BB	BBB	BB	BBB
3.22%	3.25%	21.67%	BB	BBB	BB	BBB
3.22%	3.25%	22%	A	AA	A	AA
		21.67%				
3.25%	3.28%	21.67%	BBB	A	BBB	A
3.22%	3.25%	22%	A	AA	A	AA
		22%				
3.38%	3.42%	21.67%	BBB	A	BBB	A
3.22%	3.25%	21.67%	BB	BBB	BB	BBB
3.38%	3.42%	21.67%	BBB	A	BBB	A
3.22%	3.25%	22%	A	AA	A	AA
3.10%	3.13%	21.67%	BBB	A	BBB	A
1.73%	1.94%	40%		NR	NR	NR
		40%				
1.73%	1.94%	40%		NR	NR	NR
		40%				
		40%				
1.73%	1.94%	40%		NR	NR	NR
1.73%	1.94%	40%		NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
2.24%	2.04%	40%	BB	B	CCC	CCC
2.24%	2.04%	40%	BB	B	CCC	CCC
2.24%	2.04%	40%	A	BBB	BB	BBB
2.24%	2.04%	40%	BBB	BB	B	B
2.24%	2.04%	40%	A	BBB	BB	BBB
2.24%	2.04%	40%	BBB	BB	B	B
2.24%	2.04%	40%	BB	B	CCC	CCC
2.24%	2.04%	40%	A	BBB	BB	BBB
2.24%	2.04%	40%	BBB	BB	B	B
2.24%	2.04%	40%	BBB	BB	B	B
2.24%	2.04%	40%	A	BBB	BB	BBB
2.24%	2.04%	40%	BBB	BB	B	B
2.15%	2.15%	40%	NR	BB	BBB	BBB
2.15%	2.15%	40%	NR	BB	BBB	BBB
2.15%	2.15%	40%	NR	A	A	AA
2.15%	2.15%	40%	NR	A	A	AA
2.27%	2.15%	40%	NR	BBB	A	A
2.18%	2.15%	40%	NR	BBB	A	A
2.15%	2.15%	40%	NR	A	A	AA
2.08%	2.15%	40%	NR	BBB	A	A
2.08%	2.15%	40%				
2.08%	2.15%	40%				
2.15%	2.15%	40%	NR	A	A	AA
2.08%	2.15%	40%	NR	BBB	A	A
2.15%	2.15%	40%	NR	A	A	AA
2.08%	2.15%	40%	NR	BBB	A	A
2.08%	2.15%	40%				
2.15%	2.15%	40%	NR	BB	BBB	BBB
2.15%	2.15%		NR	BB	BBB	BBB
2.15%	2.15%	40%				
2.08%	2.15%	40%	NR	BBB	A	A
2.15%	2.15%	40%	NR	A	A	AA
2.15%	2.15%	40%				
2.27%	2.15%	40%	NR	BBB	A	A
2.18%	2.15%	40%	NR	BBB	A	A
2.15%	2.15%	40%	NR	A	A	AA
2.08%	2.15%	40%	NR	BBB	A	A
1.40%	1.29%	40%	BBB	BBB	BBB	A
1.40%	1.29%	40%	BBB	BBB	A	A
1.40%	1.29%	40%	AA	AA	AA	AA
1.40%	1.29%	40%	A	AA	AA	AA
1.40%	1.29%	40%	AA	AA	AA	AA
1.40%	1.29%	40%	A	AA	AA	AA
1.40%	1.29%	40%	AA	AA	AA	AA
1.40%	1.29%	40%	A	A	AA	AA
1.40%	1.29%	40%	A	A	AA	AA
1.40%	1.29%	40%	A	AA	AA	AA

AAA	AA	AA	AAA	A	A
A	A	A	AA	BBB	BBB
AAA	AA	AA	AAA	A	A
BB	BBB	BBB	BBB	NR	BB
BB	BBB	BBB	BBB	NR	BB
A	AA	AA	AA	NR	A
BBB	A	A	A	NR	BBB
A	AA	AA	AA	NR	A
BBB	A	A	A	NR	BBB
BB	BBB	BBB	BBB	NR	BB
BBB	A	A	A	NR	BBB
A	AA	AA	AA	NR	A
BBB	A	A	A	NR	BBB
NR	NR	BB	NR	NR	NR
NR	NR	A	NR	NR	NR
NR	NR	A	NR	NR	NR
NR	NR	BBB	NR	NR	NR
	BBB	NR	NR		
	BBB	NR	NR		
	BBB	NR	NR		
NR	NR	NR	NR		
B	B	B	B		NR
B	B	B	B		NR
BBB	BBB	BBB	BBB		NR
BB	BB	BB	BB		NR
BBB	BBB	BBB	BBB		NR
BB	BB	BB	BB		NR
B	B	B	B		NR
BBB	BBB	BBB	BBB		NR
BB	BB	BB	BB		NR
BB	BB	BB	BB		NR
BBB	BBB	BBB	BBB		NR
BB	BB	BB	BB		NR
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	AA	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	AA	BBB	BBB
BBB	A	BBB	BBB	BB	NR
BBB	A	A	A	BB	NR
AA	AAA	AAA	AAA	BB	NR
AA	AA	AA	AA	BB	NR
AA	AAA	AAA	AAA	BB	NR
AA	AA	AA	AA	BB	NR
AA	AAA	AAA	AAA	BB	NR
A	AA	AA	AA	BB	NR
A	AA	AA	AA	BB	NR
AA	AA	AA	AA	BB	NR

A	AA	11 Financials	N.Amer	United States
BBB	AA	3 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
BB	A	7 Financials	N.Amer	United States
BB	A	7 Financials	N.Amer	United States
A	A	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	A	7 Financials	N.Amer	United States
A	A	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	A	7 Financials	N.Amer	United States
BB	A	7 Financials	N.Amer	United States
BBB	A	7 Financials	N.Amer	United States
A	A	7 Financials	N.Amer	United States
BBB	A	7 Financials	N.Amer	United States
NR	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	NR	2 Financials	N.Amer	United States
NR	NR	2 Financials	N.Amer	United States
	NR	3 Government	N.Amer	United States
	NR	3 Government	N.Amer	United States
	NR	3 Government	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	BBB	4 Basic Materials	N.Amer	Canada
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	5 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
NR	A	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	5 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	5 Financials	N.Amer	United States
NR	A	14 Consumer Services	Europe	Germany
NR	A	14 Consumer Services	Europe	Germany
NR	AA	13 Consumer Services	Europe	Germany
NR	A	7 Consumer Services	Europe	Germany
NR	AA	13 Consumer Services	Europe	Germany
NR	A	7 Consumer Services	Europe	Germany
NR	AA	13 Consumer Services	Europe	Germany
NR	AA	14 Consumer Services	Europe	Germany
NR	AA	14 Consumer Services	Europe	Germany
NR	A	7 Consumer Services	Europe	Germany

A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	DocAdj	DocAdj	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
	AA					
	AA					
	AA					
CCC	B					
CCC	B	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	A					
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Entity Tier	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	DocAdj	DocAdj	Entity Tier	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

METFNLGBPMM	29-Aug-08 METFNL
METFNLHKDMM	29-Aug-08 METFNL
METFNLJPYCR	29-Aug-08 METFNL
METFNLJPYMM	29-Aug-08 METFNL
METFNLSEKMM	29-Aug-08 METFNL
METFNLSGDMM	29-Aug-08 METFNL
METFNLTWDMM	29-Aug-08 METFNL
METFNLUSDCR	29-Aug-08 METFNL
METFNLUSDMM	29-Aug-08 METFNL
METFNLUSDMR	29-Aug-08 METFNL
METFNLUSDXR	29-Aug-08 METFNL
MGMUSDCR	29-Aug-08 MGM
MGMUSDMR	29-Aug-08 MGM
MGMUSDXR	29-Aug-08 MGM
MGMUSDCR	29-Aug-08 MGM
MGMUSDMR	29-Aug-08 MGM
MGMUSDXR	29-Aug-08 MGM
MECO-WireUSDMR	29-Aug-08 MECO-Wire
MECO-WireUSDXR	29-Aug-08 MECO-Wire
MECO-WireUSDMR	29-Aug-08 MECO-Wire
MECO-WireUSDXR	29-Aug-08 MECO-Wire
TOKYOEURCR	29-Aug-08 TOKYO
TOKYOJPYCR	29-Aug-08 TOKYO
TOKYOJPYMM	29-Aug-08 TOKYO
TOKYOJPYMR	29-Aug-08 TOKYO
TOKYOUSDCR	29-Aug-08 TOKYO
METSOAUDCR	29-Aug-08 METSO
METSOAUDMM	29-Aug-08 METSO
METSOCADMM	29-Aug-08 METSO
METSOCHFCR	29-Aug-08 METSO
METSOCHFMM	29-Aug-08 METSO
METSOEURCR	29-Aug-08 METSO
METSOEURMM	29-Aug-08 METSO
METSOEURMR	29-Aug-08 METSO
METSOEURXR	29-Aug-08 METSO
METSOGBPMM	29-Aug-08 METSO
METSOJPYCR	29-Aug-08 METSO
METSOJPYMM	29-Aug-08 METSO
METSOUSDCR	29-Aug-08 METSO
METSOUSDMM	29-Aug-08 METSO
METSOUSDMR	29-Aug-08 METSO
METSOUSDXR	29-Aug-08 METSO
MGICAUDCR	29-Aug-08 MGIC
MGICAUDMR	29-Aug-08 MGIC
MGICCADMR	29-Aug-08 MGIC
MGICCHFMR	29-Aug-08 MGIC
MGICEURCR	29-Aug-08 MGIC
MGICEURMM	29-Aug-08 MGIC
MGICEURMR	29-Aug-08 MGIC
MGICEURXR	29-Aug-08 MGIC
MGICGBPCR	29-Aug-08 MGIC
MGICGBPMR	29-Aug-08 MGIC
MGICHKDMR	29-Aug-08 MGIC
MGICJPYMR	29-Aug-08 MGIC
MGICNOKMR	29-Aug-08 MGIC
MGICSGDMR	29-Aug-08 MGIC
MGICTWDMR	29-Aug-08 MGIC
MGICUSDCR	29-Aug-08 MGIC
MGICUSDMM	29-Aug-08 MGIC
MGICUSDMR	29-Aug-08 MGIC
MGICUSDXR	29-Aug-08 MGIC
MGGEURMM	29-Aug-08 MGG
MGGEURMR	29-Aug-08 MGG
MGGEURXR	29-Aug-08 MGG
MGGGBPXR	29-Aug-08 MGG
MGGUSDMM	29-Aug-08 MGG
MGGUSDMR	29-Aug-08 MGG
MGGUSDXR	29-Aug-08 MGG
MGGAUDMR	29-Aug-08 MGG
MGGAUDXR	29-Aug-08 MGG
MGGCHFMR	29-Aug-08 MGG
MGGEURCR	29-Aug-08 MGG
MGGEURMM	29-Aug-08 MGG
MGGEURMR	29-Aug-08 MGG

METRO AG	DI8CFE	SNRFOR	GBP	MM	Composite
METRO AG	DI8CFE	SNRFOR	HKD	MM	Composite
METRO AG	DI8CFE	SNRFOR	JPY	CR	Composite
METRO AG	DI8CFE	SNRFOR	JPY	MM	Composite
METRO AG	DI8CFE	SNRFOR	SEK	MM	Composite
METRO AG	DI8CFE	SNRFOR	SGD	MM	Composite
METRO AG	DI8CFE	SNRFOR	TWD	MM	Composite
METRO AG	DI8CFE	SNRFOR	USD	CR	Composite
METRO AG	DI8CFE	SNRFOR	USD	MM	Composite
METRO AG	DI8CFE	SNRFOR	USD	MR	Composite
METRO AG	DI8CFE	SNRFOR	USD	XR	Composite
Metro Goldwyn Mayer Inc	5EA771	SECDOM	USD	CR	Composite
Metro Goldwyn Mayer Inc	5EA771	SECDOM	USD	MR	Composite
Metro Goldwyn Mayer Inc	5EA771	SECDOM	USD	XR	Composite
Metro Goldwyn Mayer Inc	5EA771	SNRFOR	USD	CR	Composite
Metro Goldwyn Mayer Inc	5EA771	SNRFOR	USD	MR	Composite
Metro Goldwyn Mayer Inc	5EA771	SNRFOR	USD	XR	Composite
MetroPCS Wireless Inc	5EA879	SECDOM	USD	MR	Composite
MetroPCS Wireless Inc	5EA879	SECDOM	USD	XR	Composite
MetroPCS Wireless Inc	5EA879	SNRFOR	USD	MR	Composite
MetroPCS Wireless Inc	5EA879	SNRFOR	USD	XR	Composite
Metropolis Tokyo	JRFA55	SNRFOR	EUR	CR	Composite
Metropolis Tokyo	JRFA55	SNRFOR	JPY	CR	Composite
Metropolis Tokyo	JRFA55	SNRFOR	JPY	MM	Composite
Metropolis Tokyo	JRFA55	SNRFOR	JPY	MR	Composite
Metropolis Tokyo	JRFA55	SNRFOR	USD	CR	Composite
Metso Corp	5EB8D8	SNRFOR	AUD	CR	Composite
Metso Corp	5EB8D8	SNRFOR	AUD	MM	Composite
Metso Corp	5EB8D8	SNRFOR	CAD	MM	Composite
Metso Corp	5EB8D8	SNRFOR	CHF	CR	Composite
Metso Corp	5EB8D8	SNRFOR	CHF	MM	Composite
Metso Corp	5EB8D8	SNRFOR	EUR	CR	Composite
Metso Corp	5EB8D8	SNRFOR	EUR	MM	Composite
Metso Corp	5EB8D8	SNRFOR	EUR	MR	Composite
Metso Corp	5EB8D8	SNRFOR	EUR	XR	Composite
Metso Corp	5EB8D8	SNRFOR	GBP	MM	Composite
Metso Corp	5EB8D8	SNRFOR	JPY	CR	Composite
Metso Corp	5EB8D8	SNRFOR	JPY	MM	Composite
Metso Corp	5EB8D8	SNRFOR	USD	CR	Composite
Metso Corp	5EB8D8	SNRFOR	USD	MM	Composite
Metso Corp	5EB8D8	SNRFOR	USD	MR	Composite
Metso Corp	5EB8D8	SNRFOR	USD	XR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	AUD	CR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	AUD	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	CAD	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	CHF	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	EUR	CR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	EUR	MM	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	EUR	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	EUR	XR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	GBP	CR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	GBP	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	HKD	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	JPY	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	NOK	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	SGD	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	TWD	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	USD	CR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	USD	MM	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	USD	MR	Composite
MGIC Invt Corp	5A7AC9	SNRFOR	USD	XR	Composite
MGM MIRAGE	5A7BE8	SECDOM	EUR	MM	Composite
MGM MIRAGE	5A7BE8	SECDOM	EUR	MR	Composite
MGM MIRAGE	5A7BE8	SECDOM	EUR	XR	Composite
MGM MIRAGE	5A7BE8	SECDOM	GBP	XR	Composite
MGM MIRAGE	5A7BE8	SECDOM	USD	MM	Composite
MGM MIRAGE	5A7BE8	SECDOM	USD	MR	Composite
MGM MIRAGE	5A7BE8	SECDOM	USD	XR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	AUD	MR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	AUD	XR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	CHF	MR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	EUR	CR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	EUR	MM	Composite
MGM MIRAGE	5A7BE8	SNRFOR	EUR	MR	Composite

0.36%	0.43%	0.55%	0.67%	0.77%	0.85%	0.91%	0.97%	1.02%
0.37%	0.44%	0.58%	0.69%	0.78%	0.90%	0.97%	0.98%	1.02%
0.37%	0.44%	0.55%	0.69%	0.78%	0.86%	0.93%	0.98%	1.02%
0.36%	0.43%	0.55%	0.67%	0.77%	0.85%	0.91%	0.97%	1.02%
0.36%	0.43%	0.55%	0.67%	0.77%	0.85%	0.91%	0.97%	1.02%
0.37%	0.45%	0.57%	0.72%	0.82%	0.89%	0.94%	0.99%	1.02%
0.36%	0.43%	0.55%	0.67%	0.77%	0.85%	0.91%	0.97%	1.02%
0.36%	0.43%	0.56%	0.68%	0.76%	0.85%	0.90%	0.96%	1.02%
					8.67%			
					8.67%			
					8.67%			
					2.75%			
					2.75%			
			1.19%		2.10%			
			1.19%		2.10%			
2.95%	2.95%	3.77%	3.33%	3.48%	3.51%			
2.95%	2.95%	3.77%	3.33%	3.48%	3.51%			
0.06%	0.07%	0.08%	0.11%	0.13%	0.14%	0.24%	0.19%	
0.06%	0.07%	0.08%	0.11%	0.13%	0.14%	0.24%	0.20%	
0.06%	0.07%	0.07%	0.11%	0.12%	0.14%	0.24%	0.19%	
0.06%	0.07%	0.08%	0.11%	0.13%	0.14%	0.24%	0.19%	
0.48%	0.63%	0.87%	1.03%	1.18%	1.31%	1.38%	1.47%	1.50%
0.48%	0.63%	0.84%	0.99%	1.14%	1.25%	1.33%	1.41%	1.50%
0.48%	0.63%	0.77%	0.94%	1.10%	1.23%	1.28%	1.36%	1.50%
0.50%	0.67%	0.80%	0.98%	1.15%	1.29%	1.35%	1.40%	1.56%
0.48%	0.63%	0.77%	0.94%	1.10%	1.23%	1.28%	1.36%	1.50%
0.50%	0.67%	0.80%	0.98%	1.15%	1.29%	1.35%	1.40%	1.56%
0.48%	0.63%	0.77%	0.94%	1.10%	1.23%	1.28%	1.36%	1.50%
0.47%	0.62%	0.77%	0.94%	1.09%	1.21%	1.27%	1.34%	1.49%
0.45%	0.60%	0.74%	0.90%	1.05%	1.17%	1.23%	1.29%	1.43%
0.48%	0.63%	0.77%	0.94%	1.10%	1.23%	1.28%	1.36%	1.50%
0.48%	0.63%	0.78%	0.95%	1.11%	1.23%	1.30%	1.37%	1.50%
0.48%	0.63%	0.78%	0.95%	1.11%	1.23%	1.30%	1.37%	1.50%
0.50%	0.67%	0.80%	0.98%	1.15%	1.29%	1.35%	1.40%	1.56%
0.48%	0.63%	0.77%	0.94%	1.10%	1.23%	1.28%	1.36%	1.50%
0.47%	0.62%	0.77%	0.94%	1.09%	1.21%	1.27%	1.34%	1.49%
0.45%	0.60%	0.74%	0.90%	1.05%	1.17%	1.23%	1.29%	1.43%
14.86%	14.73%	14.82%	12.54%	11.05%	10.15%	8.64%	7.47%	5.76%
14.86%	14.73%	14.04%	11.88%	10.49%	9.63%	8.21%	7.09%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
15.70%	15.58%	13.80%	11.93%	10.67%	9.78%	8.44%	7.44%	5.76%
14.90%	14.96%	13.25%	11.45%	10.24%	9.39%	8.10%	7.14%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
15.70%	15.58%	13.80%	11.93%	10.67%	9.78%	8.44%	7.44%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
14.86%	14.73%	13.12%	11.33%	10.29%	9.43%	8.03%	6.94%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
15.70%	15.58%	13.80%	11.93%	10.67%	9.78%	8.44%	7.44%	5.76%
14.74%	14.91%	13.11%	11.32%	10.14%	9.30%	8.03%	7.07%	5.76%
14.37%	14.36%	12.63%	10.91%	9.81%	8.87%	7.72%	6.81%	5.76%
	4.03%	4.79%	5.48%	6.30%	6.49%	6.24%	6.16%	
	4.03%	4.79%	5.48%	6.30%	6.49%	6.24%	6.16%	
	4.03%	4.79%	5.48%	6.30%	6.49%	6.24%	6.16%	
	4.03%	4.79%	5.48%	6.30%	6.49%	6.24%	6.16%	
3.07%	4.44%	5.28%	6.53%	6.91%	7.24%	7.13%	7.05%	6.98%
3.07%	4.44%	5.28%	6.53%	6.91%	7.24%	7.13%	7.05%	6.98%
3.31%	4.67%	5.72%	7.07%	7.46%	7.85%	7.74%	7.64%	7.61%
3.15%	4.34%	5.43%	6.56%	6.94%	7.33%	7.36%	7.16%	7.23%

1.40%	1.29%	40%	AA	AA	AA	AA
		40%				
1.40%	1.29%	40%	BBB	BBB	BBB	A
1.40%	1.29%	40%	BBB	BBB	A	A
1.40%	1.29%	40%	AA	AA	AA	AA
1.40%	1.29%	40%	AA	AA	AA	AA
		40%				
1.40%	1.29%	40%	A	AA	AA	AA
1.40%	1.29%	40%	AA	AA	AA	AA
1.40%	1.29%	40%	A	A	AA	AA
		40%				
		70%				
		70%				
		70%				
		67.50%				
		67.50%				
		67.50%				
		72.50%				NR
		72.50%				NR
		68%	NR	NR	NR	NR
		68%	NR	NR	NR	NR
	0.29%	35%	NR	BB	B	B
	0.29%	35%	NR	A	BBB	BB
	0.29%	35%	NR	BBB	BB	BB
		35%				
	0.29%	35%	NR	BB	B	B
1.48%	1.48%	39.00%	BB	BBB	BBB	BBB
1.48%	1.48%	39.00%	BB	BBB	A	A
1.48%	1.47%		A	AA	AAA	AAA
1.54%	1.53%	39.00%	BBB	A	A	A
1.48%	1.47%	38.50%	A	AA	AAA	AAA
1.54%	1.53%	39.00%	BBB	A	A	A
1.48%	1.47%	38.50%	A	AA	AAA	AAA
1.46%	1.46%	39.00%	BBB	A	AA	AA
1.41%	1.40%	39.00%	BBB	A	AA	AA
1.48%	1.47%	38.50%	A	AA	AAA	AAA
1.48%	1.48%	39.00%	BB	BBB	A	A
1.48%	1.48%	39.00%	BB	BBB	A	A
1.54%	1.53%	39.00%	BBB	A	A	A
1.48%	1.47%	38.50%	A	AA	AAA	AAA
1.46%	1.46%	39.00%	BBB	A	AA	AA
1.41%	1.40%	39.00%	BBB	A	AA	AA
6.91%	5.50%	31.32%	BB	BBB	BBB	BBB
6.91%	5.50%	31.32%	BB	BBB	A	A
6.90%	5.50%	31.32%	A	AA	AAA	AAA
6.90%	5.50%	31.32%	A	AA	AAA	AAA
7.20%	5.50%	31.32%	BBB	A	AA	AA
6.91%	5.50%	31.32%	BBB	A	AA	AA
6.90%	5.50%	31.32%	A	AA	AAA	AAA
		31.32%				
7.20%	5.50%	31.32%	BBB	A	AA	AA
6.90%	5.50%	31.32%	A	AA	AAA	AAA
6.90%	5.50%	31.32%	A	AA	AAA	AAA
6.91%	5.50%	31.32%	BB	BBB	A	A
6.90%	5.50%	31.32%	A	AA	AAA	AAA
6.90%	5.50%	31.32%	A	AA	AAA	AAA
6.90%	5.50%	31.32%	A	AA	AAA	AAA
7.20%	5.50%	31.32%	BBB	A	AA	AA
		31.32%				
6.90%	5.50%	31.32%	A	AA	AAA	AAA
6.59%	5.50%	31.32%	BBB	A	AA	AA
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
7.02%	7.02%	40%	B	BB	BBB	BBB
7.02%	7.02%	40%	B	BB	BBB	BBB
		40%				
7.65%	7.67%	40%	BBB	A	A	A
		40%				
7.27%	7.29%	40%	BBB	A	A	A

AA	AAA	AAA	AAA	BB	NR
BBB	BBB	BBB	A	BB	NR
BBB	A	A	A	BB	NR
AA	AAA	AAA	AAA	BB	NR
AA	AAA	AAA	AAA	BB	NR
AA	AA	AA	AA	BB	NR
AA	AAA	AAA	AAA	BB	NR
A	AA	AA	AA	BB	NR
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
NR	NR				
NR	NR				
BB	BBB	NR	B		
A	AA	NR	BB		
BBB	A	NR	BB		
BB	BBB	NR	B		
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AAA	AAA	AA	AAA	A	A
AA	A	AA	A	BBB	BBB
AAA	AAA	AA	AAA	A	A
AA	A	AA	A	BBB	BBB
AAA	AAA	AA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AAA	AAA	AA	AAA	A	A
A	A	A	A	BB	BB
A	A	A	A	BB	BB
AA	A	AA	A	BBB	BBB
AAA	AAA	AA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AA	AA	AAA	AAA	NR	A
AA	AA	AAA	AAA	NR	A
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
AA	AA	AAA	AAA	NR	A
A	AA	AA	AA	NR	BBB
AA	AA	AAA	AAA	NR	A
A	A	A	AA	NR	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
A	AA	A	A	BBB	BBB
A	A	A	A	BBB	BBB

NR	AA	13	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
NR	A	3	Consumer Services	Europe	Germany
NR	A	3	Consumer Services	Europe	Germany
NR	AA	13	Consumer Services	Europe	Germany
NR	AA	13	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
NR	A	7	Consumer Services	Europe	Germany
NR	AA	13	Consumer Services	Europe	Germany
NR	AA	14	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
NR	B	6	Government	Asia	Japan
NR	B	6	Government	Asia	Japan
NR	B	6	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	B	6	Government	Asia	Japan
BB	A	3	Industrials	Europe	Finland
BB	A	3	Industrials	Europe	Finland
BBB	AA	13	Industrials	Europe	Finland
BBB	A	5	Industrials	Europe	Finland
BBB	AA	13	Industrials	Europe	Finland
BBB	A	5	Industrials	Europe	Finland
BBB	AA	13	Industrials	Europe	Finland
BBB	AA	14	Industrials	Europe	Finland
BBB	AA	14	Industrials	Europe	Finland
BBB	AA	13	Industrials	Europe	Finland
BB	AA	14	Industrials	Europe	Finland
BB	AA	14	Industrials	Europe	Finland
BBB	A	5	Industrials	Europe	Finland
BBB	AA	13	Industrials	Europe	Finland
BBB	AA	14	Industrials	Europe	Finland
BBB	AA	14	Industrials	Europe	Finland
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
NR	AA	12	Financials	N.Amer	United States
NR	AA	12	Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	12	Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
NR	AA	12	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	10	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
B	BB				Thin	
B	BB				Thin	
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B					
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B					
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	CcyGrp	DocAdj	DocAdj	CcyGrp
BB	B					
BB	B					
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B					
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Entity Tier	Thin	Entity Tier			Thin
CcyGrp	Thin	DocAdj			Thin
DocAdj	Thin	DocAdj			Thin
Entity Tier	Thin	Entity Tier			Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj

CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

MGGEURXR	29-Aug-08 MGG
MGGGBPMR	29-Aug-08 MGG
MGGGBPXR	29-Aug-08 MGG
MGGHKDMR	29-Aug-08 MGG
MGGHKDXR	29-Aug-08 MGG
MGGILSXR	29-Aug-08 MGG
MGGJPYMR	29-Aug-08 MGG
MGGJPYXR	29-Aug-08 MGG
MGGNZDMR	29-Aug-08 MGG
MGGUSDCR	29-Aug-08 MGG
MGGUSDMM	29-Aug-08 MGG
MGGUSDMR	29-Aug-08 MGG
MGGUSDXR	29-Aug-08 MGG
MGGEURMM	29-Aug-08 MGG
MGGEURMR	29-Aug-08 MGG
MGGEURXR	29-Aug-08 MGG
MGGUSDMM	29-Aug-08 MGG
MGGUSDMR	29-Aug-08 MGG
MGGUSDXR	29-Aug-08 MGG
TI-MGTIUSDCR	29-Aug-08 TI-MGTI
TI-MGTIUSDMR	29-Aug-08 TI-MGTI
MIKEUSDMR	29-Aug-08 MIKE
MIKEUSDXR	29-Aug-08 MIKE
MIKEUSDCR	29-Aug-08 MIKE
MIKEUSDMR	29-Aug-08 MIKE
MIKEUSDXR	29-Aug-08 MIKE
MIKEUSDCR	29-Aug-08 MIKE
MIKEUSDXR	29-Aug-08 MIKE
MUEURCR	29-Aug-08 MU
MUEURMM	29-Aug-08 MU
MUUSDCR	29-Aug-08 MU
MUUSDMR	29-Aug-08 MU
MUUSDXR	29-Aug-08 MU
MUUSDXR	29-Aug-08 MU
MSFTEURCR	29-Aug-08 MSFT
MSFTEURMM	29-Aug-08 MSFT
MSFTEURMR	29-Aug-08 MSFT
MSFTUSDCR	29-Aug-08 MSFT
MSFTUSDMM	29-Aug-08 MSFT
MSFTUSDMR	29-Aug-08 MSFT
MSFTUSDXR	29-Aug-08 MSFT
BRK-MidAmEngyEURMM	29-Aug-08 BRK-MidAmEngy
BRK-MidAmEngyEURMR	29-Aug-08 BRK-MidAmEngy
BRK-MidAmEngyUSDMM	29-Aug-08 BRK-MidAmEngy
BRK-MidAmEngyUSDMR	29-Aug-08 BRK-MidAmEngy
BRK-MidAmEngyUSDXR	29-Aug-08 BRK-MidAmEngy
EIX-MidwGenEURMM	29-Aug-08 EIX-MidwGen
EIX-MidwGenEURMR	29-Aug-08 EIX-MidwGen
EIX-MidwGenUSDMM	29-Aug-08 EIX-MidwGen
EIX-MidwGenUSDMR	29-Aug-08 EIX-MidwGen
EIX-MidwGenUSDXR	29-Aug-08 EIX-MidwGen
EIX-MidwGenUSDMR	29-Aug-08 EIX-MidwGen
EIX-MidwGenUSDXR	29-Aug-08 EIX-MidwGen
MIGROSCHFCR	29-Aug-08 MIGROS
MIGROSCHFMM	29-Aug-08 MIGROS
MIGROSCHFMR	29-Aug-08 MIGROS
MIGROSEURCR	29-Aug-08 MIGROS
MIGROSEURMM	29-Aug-08 MIGROS
MIGROSUSDCR	29-Aug-08 MIGROS
MIGROSUSDMM	29-Aug-08 MIGROS
MIGROSUSDMR	29-Aug-08 MIGROS
LYO-AmericaAUDMR	29-Aug-08 LYO-America
LYO-AmericaAUDXR	29-Aug-08 LYO-America
LYO-AmericaEURCR	29-Aug-08 LYO-America
LYO-AmericaEURMM	29-Aug-08 LYO-America
LYO-AmericaEURMR	29-Aug-08 LYO-America
LYO-AmericaEURXR	29-Aug-08 LYO-America
LYO-AmericaHKDXR	29-Aug-08 LYO-America
LYO-AmericaSGDMR	29-Aug-08 LYO-America
LYO-AmericaUSDCR	29-Aug-08 LYO-America
LYO-AmericaUSDMM	29-Aug-08 LYO-America
LYO-AmericaUSDMR	29-Aug-08 LYO-America
LYO-AmericaUSDXR	29-Aug-08 LYO-America
LYO-MCHEURCR	29-Aug-08 LYO-MCH

MGM MIRAGE	5A7BE8	SNRFOR	EUR	XR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	GBP	MR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	GBP	XR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	HKD	MR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	HKD	XR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	ILS	XR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	JPY	MR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	JPY	XR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	NZD	MR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	USD	CR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	USD	MM	Composite
MGM MIRAGE	5A7BE8	SNRFOR	USD	MR	Composite
MGM MIRAGE	5A7BE8	SNRFOR	USD	XR	Composite
MGM MIRAGE	5A7BE8	SUBLT2	EUR	MM	Composite
MGM MIRAGE	5A7BE8	SUBLT2	EUR	MR	Composite
MGM MIRAGE	5A7BE8	SUBLT2	EUR	XR	Composite
MGM MIRAGE	5A7BE8	SUBLT2	USD	MM	Composite
MGM MIRAGE	5A7BE8	SUBLT2	USD	MR	Composite
MGM MIRAGE	5A7BE8	SUBLT2	USD	XR	Composite
MGTI Fin Co Ltd	GM718Y	SNRFOR	USD	CR	Composite
MGTI Fin Co Ltd	GM718Y	SNRFOR	USD	MR	Composite
Michaels Stores Inc	5ED48F	SECDOM	USD	MR	Composite
Michaels Stores Inc	5ED48F	SECDOM	USD	XR	Composite
Michaels Stores Inc	5ED48F	SNRFOR	USD	CR	Composite
Michaels Stores Inc	5ED48F	SNRFOR	USD	MR	Composite
Michaels Stores Inc	5ED48F	SNRFOR	USD	XR	Composite
Michaels Stores Inc	5ED48F	SUBLT2	USD	CR	Composite
Michaels Stores Inc	5ED48F	SUBLT2	USD	XR	Composite
Micron Tech Inc	5EE623	SNRFOR	EUR	CR	Composite
Micron Tech Inc	5EE623	SNRFOR	EUR	MM	Composite
Micron Tech Inc	5EE623	SNRFOR	USD	CR	Composite
Micron Tech Inc	5EE623	SNRFOR	USD	MR	Composite
Micron Tech Inc	5EE623	SNRFOR	USD	XR	Composite
Micron Tech Inc	5EE623	SUBLT2	USD	XR	Composite
Microsoft Corp	5EDDA9	SNRFOR	EUR	CR	Composite
Microsoft Corp	5EDDA9	SNRFOR	EUR	MM	Composite
Microsoft Corp	5EDDA9	SNRFOR	EUR	MR	Composite
Microsoft Corp	5EDDA9	SNRFOR	USD	CR	Composite
Microsoft Corp	5EDDA9	SNRFOR	USD	MM	Composite
Microsoft Corp	5EDDA9	SNRFOR	USD	MR	Composite
Microsoft Corp	5EDDA9	SNRFOR	USD	XR	Composite
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	EUR	MM	Composite
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	EUR	MR	Composite
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	USD	MM	Composite
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	USD	MR	Composite
Midamerican Engy Hldgs Co	5EEB8X	SNRFOR	USD	XR	Composite
Midwest Generation LLC	5EHB5Y	SECDOM	EUR	MM	Composite
Midwest Generation LLC	5EHB5Y	SECDOM	EUR	MR	Composite
Midwest Generation LLC	5EHB5Y	SECDOM	USD	MM	Composite
Midwest Generation LLC	5EHB5Y	SECDOM	USD	MR	Composite
Midwest Generation LLC	5EHB5Y	SECDOM	USD	XR	Composite
Midwest Generation LLC	5EHB5Y	SNRFOR	USD	MR	Composite
Midwest Generation LLC	5EHB5Y	SNRFOR	USD	XR	Composite
Migros Genossenschafts Bund	JO98CB	SNRFOR	CHF	CR	Composite
Migros Genossenschafts Bund	JO98CB	SNRFOR	CHF	MM	Composite
Migros Genossenschafts Bund	JO98CB	SNRFOR	CHF	MR	Composite
Migros Genossenschafts Bund	JO98CB	SNRFOR	EUR	CR	Composite
Migros Genossenschafts Bund	JO98CB	SNRFOR	EUR	MM	Composite
Migros Genossenschafts Bund	JO98CB	SNRFOR	USD	CR	Composite
Migros Genossenschafts Bund	JO98CB	SNRFOR	USD	MM	Composite
Migros Genossenschafts Bund	JO98CB	SNRFOR	USD	MR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	AUD	MR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	AUD	XR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	EUR	CR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	EUR	MM	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	EUR	MR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	EUR	XR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	HKD	XR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	SGD	MR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	USD	CR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	USD	MM	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	USD	MR	Composite
MILLENNIUM AMERICA INC	6G039T	SNRFOR	USD	XR	Composite
Millennium Chems Inc	5EII93	SNRFOR	EUR	CR	Composite

3.03%	4.33%	5.30%	6.52%	6.90%	7.22%	7.13%	7.03%	6.98%
3.15%	4.34%	5.43%	6.56%	6.94%	7.33%	7.36%	7.16%	7.23%
3.03%	4.33%	5.30%	6.52%	6.90%	7.22%	7.13%	7.03%	6.98%
3.15%	4.34%	5.43%	6.56%	6.94%	7.33%	7.36%	7.16%	7.23%
3.03%	4.33%	5.30%	6.52%	6.90%	7.22%	7.13%	7.03%	6.98%
3.03%	4.33%	5.30%	6.52%	6.90%	7.22%	7.13%	7.03%	6.98%
3.07%	4.44%	5.28%	6.53%	6.91%	7.24%	7.13%	7.05%	6.98%
3.07%	4.44%	5.28%	6.53%	6.91%	7.24%	7.13%	7.05%	6.98%
3.31%	4.67%	5.72%	7.07%	7.46%	7.85%	7.74%	7.64%	7.61%
3.15%	4.34%	5.43%	6.56%	6.94%	7.33%	7.36%	7.16%	7.23%
3.03%	4.33%	5.30%	6.52%	6.90%	7.22%	7.13%	7.03%	6.98%
6.15%	4.98%	6.26%	7.53%	7.43%	8.12%	8.15%	8.61%	
6.15%	4.98%	6.03%	7.25%	7.38%	7.97%	8.09%	8.36%	
6.15%	4.98%	6.26%	7.53%	7.43%	8.12%	8.15%	8.61%	
6.15%	4.98%	6.03%	7.25%	7.38%	7.97%	8.09%	8.36%	
					2.59%			
					2.59%			
	6.08%	6.41%	6.81%	7.13%	7.65%	7.66%	7.95%	
	6.08%	6.41%	6.81%	7.13%	7.37%	7.66%	7.95%	
10.57%	10.18%	10.31%	11.28%	11.70%	12.38%	12.46%	13.57%	11.69%
10.04%	9.67%	9.79%	10.71%	11.11%	11.76%	11.83%	12.89%	11.69%
9.67%	9.78%	9.83%	10.74%	11.11%	11.60%	11.59%	12.91%	11.69%
1.03%	1.24%	1.38%	1.91%	2.43%	2.67%	3.01%	3.29%	3.14%
1.03%	1.24%	1.38%	1.91%	2.34%	2.67%	3.01%	3.29%	3.14%
	2.75%		4.15%		5.23%			
0.16%	0.11%	0.10%	0.20%	0.27%	0.27%	0.33%	0.36%	
0.16%	0.11%	0.10%	0.20%	0.27%	0.27%	0.32%	0.34%	
0.16%	0.11%	0.10%	0.20%	0.27%	0.27%	0.33%	0.36%	
0.16%	0.11%	0.10%	0.20%	0.27%	0.27%	0.32%	0.34%	
0.16%	0.11%	0.10%	0.20%	0.27%	0.27%	0.30%	0.33%	
					0.75%			
					0.75%			
					0.75%			
1.13%	1.13%	1.59%	2.09%	2.23%	2.41%	2.58%	2.76%	2.78%
1.13%	1.13%	1.59%	2.09%	2.23%	2.41%	2.58%	2.76%	2.78%
1.13%	1.13%	1.59%	2.09%	2.23%	2.41%	2.58%	2.76%	2.78%
1.13%	1.13%	1.59%	2.09%	2.23%	2.41%	2.58%	2.76%	2.78%
1.13%	1.13%	1.53%	2.09%	2.23%	2.32%	2.48%	2.66%	2.78%
1.15%	1.15%	1.56%	1.98%	2.20%	2.78%	2.54%	2.68%	2.68%
1.15%	1.15%	1.56%	1.98%	2.20%	2.78%	2.54%	2.68%	2.68%
	0.13%	0.17%	0.19%	0.22%	0.29%		0.91%	
	0.13%	0.17%	0.19%	0.22%	0.29%		0.91%	
	0.13%	0.17%	0.19%	0.22%	0.29%		0.91%	
4.74%	5.27%	6.53%	7.67%	8.75%	9.55%	9.72%	9.97%	10.37%
4.74%	5.17%	6.41%	7.53%	8.58%	9.30%	9.44%	9.96%	10.11%
4.74%	5.17%	6.41%	7.53%	8.58%	9.30%	9.44%	9.96%	10.11%
4.74%	5.37%	6.65%	7.81%	9.11%	9.84%	9.95%	9.72%	10.50%
4.74%	5.65%	7.00%	8.22%	9.42%	10.26%	10.45%	10.77%	11.05%
4.74%	5.37%	6.65%	7.81%	9.11%	9.84%	9.95%	9.72%	10.50%
4.74%	5.17%	6.41%	7.53%	8.58%	9.30%	9.44%	9.96%	10.11%

7.02%	7.02%	40%	BBB	A	A	AA
7.27%	7.29%	40%	BBB	A	A	A
7.02%	7.02%	40%	BBB	A	A	AA
7.27%	7.29%	40%	BBB	A	A	A
7.02%	7.02%	40%	BBB	A	A	AA
7.02%	7.02%	40%	BBB	A	A	AA
7.02%	7.02%	40%	B	BB	BBB	BBB
7.02%	7.02%	40%	B	BB	BBB	BBB
		40%				
7.65%	7.67%	40%	BBB	A	A	A
		40%				
7.27%	7.29%	40%	BBB	A	A	A
7.02%	7.02%	40%	BBB	A	A	AA
		20%				
8.12%	8.10%	20%	NR	NR	B	B
8.12%	7.80%	20%	NR	NR	B	B
		20%				
8.12%	8.10%	20%	NR	NR	B	B
8.12%	7.80%	20%	NR	NR	B	B
		25%				
		25%				
		67.50%		NR	NR	NR
		67.50%		NR	NR	NR
12.67%	12.09%	40%	BB	BB	BB	BBB
12.03%	11.49%	40%	BB	BB	BB	BBB
11.66%	10.91%	40%	BBB	BBB	BBB	BBB
		40%				
		40%				
		37.00%				
		37.00%				
		37.00%				
3.19%	3.24%	37.00%	NR	NR	NR	NR
3.19%	3.24%	37.00%	NR	NR	NR	NR
		35%		NR		NR
0.31%		40%	NR	NR	NR	NR
		40%				
0.31%		40%	NR	NR	NR	NR
0.31%		40%	NR	NR	NR	NR
		40%				
0.31%		40%	NR	NR	NR	NR
0.31%		40%	NR	NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
2.89%	2.31%	45%				
2.89%	2.31%	45%				
2.89%	2.31%	45%				
2.89%	2.31%	45%		NR	BBB	NR
2.89%	2.31%	45%		NR	BBB	NR
2.68%	2.68%	40%		NR	NR	NR
2.68%	2.68%	40%		NR	NR	NR
		40%				
	0.56%	40%		NR	NR	NR
		40%				
	0.56%	40%		NR	NR	NR
	0.56%	40%		NR	NR	NR
		40%				
		40%				
		40%				
10.08%	10.37%		NR	B	B	B
		40%				
		40%				
		40%				
		40%				
10.00%	10.01%	40%	NR	BB	BB	BB
10.00%	10.01%	40%	NR	BB	BB	BB
10.40%	10.61%	40%	NR	BB	BB	BB
10.95%	11.17%	40%	NR	BB	BB	BB
		40%				
10.40%	10.61%	40%	NR	BB	BB	BB
10.00%	10.01%	40%	NR	BB	BB	BB
		36.25%				

AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
A	AA	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	B	BBB	BB		NR
A	BBB	BBB	BBB		NR
A	B	BBB	BB		NR
A	BBB	BBB	BBB		NR
	NR				
	NR				
NR	BBB	NR	NR		
NR	BBB	NR	NR		
BBB	BBB	BBB	BB	NR	BBB
BBB	BBB	BBB	BB	NR	BBB
A	A	A	BBB	NR	A
B	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
	NR				
NR	NR	BB	BB		NR
NR	NR	BBB	BBB		NR
NR	NR	BB	BB		NR
NR	NR	BBB	BBB		NR
NR	NR	BB	BB		NR
	NR				
	NR				
	NR				
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
B	CCC	CCC	BB	B	BB
BBB	BB	BB	BBB	BB	A
BBB	BB	BB	BBB	BB	A
BBB	BBB	BB	BBB	BB	BBB
BB	BB	BB	BB	BB	BBB
BBB	BBB	BB	BBB	BB	BBB
BBB	BB	BB	BBB	BB	A

A	A	11	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
A	A	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
B	BB	4	Consumer Services	N.Amer	United States
B	BB	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
B	BB	4	Consumer Services	N.Amer	United States
B	BB	3	Consumer Services	N.Amer	United States
	NR	2	Telecommunications	OffShore	Cayman Islands
	NR	2	Telecommunications	OffShore	Cayman Islands
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
BBB	BBB	6	Consumer Services	N.Amer	United States
BBB	BBB	6	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
NR	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Consumer Services	Europe	Switzerland
NR	NR	2	Consumer Services	Europe	Switzerland
	NR		Consumer Services	Europe	Switzerland
NR	NR	2	Consumer Services	Europe	Switzerland
NR	NR	2	Consumer Services	Europe	Switzerland
	NR		Consumer Services	Europe	Switzerland
	NR		Consumer Services	Europe	Switzerland
	NR		Consumer Services	Europe	Switzerland
B	BBB	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	BBB	5	Basic Materials	N.Amer	United States
A	BBB	5	Basic Materials	N.Amer	United States
BBB	BBB	5	Basic Materials	N.Amer	United States
BBB	BBB	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	BBB	5	Basic Materials	N.Amer	United States
A	BBB	5	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States

BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	Thin	DocAdj	DocAdj	CcyGrp
BB	B	Thin	Thin	DocAdj	DocAdj	CcyGrp
BB	B					
BB	B	Thin	Thin	DocAdj	DocAdj	CcyGrp
BB	B	Thin	Thin	DocAdj	DocAdj	CcyGrp
	BB					
	BB					
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
BB	BB					
BB	BB					
BB	BB					
BB	BB	Thin	Thin	Thin	Thin	DocAdj
BB	BB	Thin	Thin	Thin	Thin	CcyGrp
B	BB		Thin		Thin	
AA	A	Thin	Thin	Thin	Thin	Thin
AA	A					
AA	A	Thin	Thin	Thin	Thin	Thin
AA	A	Thin	Thin	Thin	Thin	Thin
AA	A					
AA	A	Thin	Thin	Thin	Thin	Thin
AA	A	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB		Thin	DocAdj	Thin	Thin
BBB	BB		Thin	DocAdj	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B					
BB	B					
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
B	B					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj		Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp		Thin	DocAdj
DocAdj	CcyGrp	DocAdj		Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp		Thin	DocAdj
Thin					
Thin					
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin					
Thin	DocAdj	DocAdj		Thin	
Thin	CcyGrp	CcyGrp		Thin	
Thin	DocAdj	DocAdj		Thin	
Thin	CcyGrp	CcyGrp		Thin	
Thin	DocAdj	DocAdj		Thin	
Thin					
Thin					
Thin					
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin		Thin			Thin
Thin		Thin			Thin
Thin		Thin			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

LYO-MCHEURMM	29-Aug-08 LYO-MCH
LYO-MCHEURMR	29-Aug-08 LYO-MCH
LYO-MCHUSDCR	29-Aug-08 LYO-MCH
LYO-MCHUSDMM	29-Aug-08 LYO-MCH
LYO-MCHUSDMR	29-Aug-08 LYO-MCH
LYO-MCHUSDXR	29-Aug-08 LYO-MCH
MICCUSDCR	29-Aug-08 MICC
MICCUSDMR	29-Aug-08 MICC
MICCUSDXR	29-Aug-08 MICC
MINEBAJPYCR	29-Aug-08 MINEBA
MINEBAJPYMR	29-Aug-08 MINEBA
MINEBAJPYXR	29-Aug-08 MINEBA
MINEBAUSDCR	29-Aug-08 MINEBA
MINEBAUSDMR	29-Aug-08 MINEBA
MGG-MirageResAUDMR	29-Aug-08 MGG-MirageRes
MGG-MirageResCHFMR	29-Aug-08 MGG-MirageRes
MGG-MirageResEURCR	29-Aug-08 MGG-MirageRes
MGG-MirageResEURMR	29-Aug-08 MGG-MirageRes
MGG-MirageResEURXR	29-Aug-08 MGG-MirageRes
MGG-MirageResJPYMR	29-Aug-08 MGG-MirageRes
MGG-MirageResNZDMR	29-Aug-08 MGG-MirageRes
MGG-MirageResUSDCR	29-Aug-08 MGG-MirageRes
MGG-MirageResUSDMR	29-Aug-08 MGG-MirageRes
MGG-MirageResUSDXR	29-Aug-08 MGG-MirageRes
MIR-AmerGenLLCEURCR	29-Aug-08 MIR-AmerGenLLC
MIR-AmerGenLLCUSDCR	29-Aug-08 MIR-AmerGenLLC
MIR-AmerGenLLCUSDMR	29-Aug-08 MIR-AmerGenLLC
MIR-AmerGenLLCUSDXR	29-Aug-08 MIR-AmerGenLLC
MIREURCR	29-Aug-08 MIR
MIREURMM	29-Aug-08 MIR
MIREURMR	29-Aug-08 MIR
MIREURXR	29-Aug-08 MIR
MIRUSDCR	29-Aug-08 MIR
MIRUSDMM	29-Aug-08 MIR
MIRUSDMR	29-Aug-08 MIR
MIRUSDXR	29-Aug-08 MIR
MIR-NALLCUSDMR	29-Aug-08 MIR-NALLC
MIR-NALLCUSDXR	29-Aug-08 MIR-NALLC
MIR-NALLCEURMR	29-Aug-08 MIR-NALLC
MIR-NALLCEURXR	29-Aug-08 MIR-NALLC
MIR-NALLCUSDMR	29-Aug-08 MIR-NALLC
MIR-NALLCUSDXR	29-Aug-08 MIR-NALLC
MISCBHAUDCR	29-Aug-08 MISCBH
MISCBHAUDMR	29-Aug-08 MISCBH
MISCBHEURCR	29-Aug-08 MISCBH
MISCBHEURMM	29-Aug-08 MISCBH
MISCBHJPYCR	29-Aug-08 MISCBH
MISCBHJPYMR	29-Aug-08 MISCBH
MISCBHUSDCR	29-Aug-08 MISCBH
MISCBHUSDMM	29-Aug-08 MISCBH
MISCBHUSDMR	29-Aug-08 MISCBH
MITCHMEURCR	29-Aug-08 MITCHM
MITCHMJPYCR	29-Aug-08 MITCHM
MITCHMJPYMR	29-Aug-08 MITCHM
MITCHMJPYXR	29-Aug-08 MITCHM
MITCHMUSDCR	29-Aug-08 MITCHM
MITCHMUSDMR	29-Aug-08 MITCHM
MITCHMUSDXR	29-Aug-08 MITCHM
MCHCPJPYCR	29-Aug-08 MCHCP
MITCOEURCR	29-Aug-08 MITCO
MITCOEURMM	29-Aug-08 MITCO
MITCOEURMR	29-Aug-08 MITCO
MITCOJPYCR	29-Aug-08 MITCO
MITCOJPYMR	29-Aug-08 MITCO
MITCOJPYXR	29-Aug-08 MITCO
MITCOUSDCR	29-Aug-08 MITCO
MITCOUSDMM	29-Aug-08 MITCO
MITCOUSDMR	29-Aug-08 MITCO
MITCOUSDXR	29-Aug-08 MITCO
MITELCEURCR	29-Aug-08 MITELC
MITELCEURMM	29-Aug-08 MITELC
MITELCJPYCR	29-Aug-08 MITELC
MITELCJPYMR	29-Aug-08 MITELC
MITELCJPYXR	29-Aug-08 MITELC

Millennium Chems Inc	5EII93	SNRFOR	EUR	MM	Composite
Millennium Chems Inc	5EII93	SNRFOR	EUR	MR	Composite
Millennium Chems Inc	5EII93	SNRFOR	USD	CR	Composite
Millennium Chems Inc	5EII93	SNRFOR	USD	MM	Composite
Millennium Chems Inc	5EII93	SNRFOR	USD	MR	Composite
Millennium Chems Inc	5EII93	SNRFOR	USD	XR	Composite
Millicom Intl Cellular SA	LR9BGN	SNRFOR	USD	CR	Composite
Millicom Intl Cellular SA	LR9BGN	SNRFOR	USD	MR	Composite
Millicom Intl Cellular SA	LR9BGN	SNRFOR	USD	XR	Composite
Minebea Co Ltd	6G2997	SNRFOR	JPY	CR	Composite
Minebea Co Ltd	6G2997	SNRFOR	JPY	MR	Composite
Minebea Co Ltd	6G2997	SNRFOR	JPY	XR	Composite
Minebea Co Ltd	6G2997	SNRFOR	USD	CR	Composite
Minebea Co Ltd	6G2997	SNRFOR	USD	MR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	AUD	MR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	CHF	MR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	EUR	CR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	EUR	MR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	EUR	XR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	JPY	MR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	NZD	MR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	USD	CR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	USD	MR	Composite
Mirage Resorts Inc	664A8G	SNRFOR	USD	XR	Composite
Mirant Americas Generation LLC	664ADM	SNRFOR	EUR	CR	Composite
Mirant Americas Generation LLC	664ADM	SNRFOR	USD	CR	Composite
Mirant Americas Generation LLC	664ADM	SNRFOR	USD	MR	Composite
Mirant Americas Generation LLC	664ADM	SNRFOR	USD	XR	Composite
Mirant Corp	664ADC	SNRFOR	EUR	CR	Composite
Mirant Corp	664ADC	SNRFOR	EUR	MM	Composite
Mirant Corp	664ADC	SNRFOR	EUR	MR	Composite
Mirant Corp	664ADC	SNRFOR	EUR	XR	Composite
Mirant Corp	664ADC	SNRFOR	USD	CR	Composite
Mirant Corp	664ADC	SNRFOR	USD	MM	Composite
Mirant Corp	664ADC	SNRFOR	USD	MR	Composite
Mirant Corp	664ADC	SNRFOR	USD	XR	Composite
Mirant North America LLC	664ADN	SECDOM	USD	MR	Composite
Mirant North America LLC	664ADN	SECDOM	USD	XR	Composite
Mirant North America LLC	664ADN	SNRFOR	EUR	MR	Composite
Mirant North America LLC	664ADN	SNRFOR	EUR	XR	Composite
Mirant North America LLC	664ADN	SNRFOR	USD	MR	Composite
Mirant North America LLC	664ADN	SNRFOR	USD	XR	Composite
MISC BHD	YE688H	SNRFOR	AUD	CR	Composite
MISC BHD	YE688H	SNRFOR	AUD	MR	Composite
MISC BHD	YE688H	SNRFOR	EUR	CR	Composite
MISC BHD	YE688H	SNRFOR	EUR	MM	Composite
MISC BHD	YE688H	SNRFOR	JPY	CR	Composite
MISC BHD	YE688H	SNRFOR	JPY	MR	Composite
MISC BHD	YE688H	SNRFOR	USD	CR	Composite
MISC BHD	YE688H	SNRFOR	USD	MM	Composite
MISC BHD	YE688H	SNRFOR	USD	MR	Composite
MITSUBISHI Chem Corp	666DD8	SNRFOR	EUR	CR	Composite
MITSUBISHI Chem Corp	666DD8	SNRFOR	JPY	CR	Composite
MITSUBISHI Chem Corp	666DD8	SNRFOR	JPY	MR	Composite
MITSUBISHI Chem Corp	666DD8	SNRFOR	JPY	XR	Composite
MITSUBISHI Chem Corp	666DD8	SNRFOR	USD	CR	Composite
MITSUBISHI Chem Corp	666DD8	SNRFOR	USD	MR	Composite
MITSUBISHI Chem Corp	666DD8	SNRFOR	USD	XR	Composite
Mitsubishi Chem Hldgs Corp	JN844A	SNRFOR	JPY	CR	Composite
Mitsubishi Corp	666DDF	SNRFOR	EUR	CR	Composite
Mitsubishi Corp	666DDF	SNRFOR	EUR	MM	Composite
Mitsubishi Corp	666DDF	SNRFOR	EUR	MR	Composite
Mitsubishi Corp	666DDF	SNRFOR	JPY	CR	Composite
Mitsubishi Corp	666DDF	SNRFOR	JPY	MR	Composite
Mitsubishi Corp	666DDF	SNRFOR	JPY	XR	Composite
Mitsubishi Corp	666DDF	SNRFOR	USD	CR	Composite
Mitsubishi Corp	666DDF	SNRFOR	USD	MM	Composite
Mitsubishi Corp	666DDF	SNRFOR	USD	MR	Composite
Mitsubishi Corp	666DDF	SNRFOR	USD	XR	Composite
Mitsubishi Elec Corp	666DED	SNRFOR	EUR	CR	Composite
Mitsubishi Elec Corp	666DED	SNRFOR	EUR	MM	Composite
Mitsubishi Elec Corp	666DED	SNRFOR	JPY	CR	Composite
Mitsubishi Elec Corp	666DED	SNRFOR	JPY	MR	Composite
Mitsubishi Elec Corp	666DED	SNRFOR	JPY	XR	Composite

8.50%	9.13%	8.24%	9.54%	9.84%	11.40%	11.33%	11.26%	10.65%
8.50%	9.13%	8.24%	9.54%	9.84%	10.83%	10.77%	10.70%	10.65%
8.50%	9.13%	8.24%	9.54%	9.84%	10.44%	10.31%	10.20%	10.65%
	0.30%	0.37%	0.40%	0.46%	0.54%	0.61%	0.71%	
	0.23%	0.37%	0.30%	0.35%	0.41%	0.46%	0.53%	
	0.30%	0.37%	0.40%	0.46%	0.54%	0.61%	0.71%	
	0.30%	0.37%	0.40%	0.46%	0.54%	0.61%	0.71%	
	2.37%	3.00%	4.08%	4.69%	5.26%	5.41%	5.58%	
	2.37%	3.00%	4.08%	4.69%	5.26%	5.41%	5.58%	
	2.37%	3.00%	4.08%	4.69%	5.26%	5.41%	5.58%	
	2.37%	3.00%	4.08%	4.69%	5.26%	5.41%	5.58%	
1.68%	1.64%	2.21%	3.09%	3.09%	3.09%	3.09%	3.09%	3.09%
1.68%	1.64%	2.21%	3.09%	3.09%	3.09%	3.09%	3.09%	3.09%
1.68%	1.64%	2.76%	3.32%	3.83%	4.29%	4.36%	4.41%	4.67%
1.66%	1.58%	2.67%	3.29%	3.69%	4.13%	4.28%	4.24%	4.50%
1.68%	1.64%	2.76%	3.32%	3.83%	4.29%	4.36%	4.41%	4.67%
1.66%	1.58%	2.67%	3.29%	3.69%	4.13%	4.28%	4.24%	4.50%
0.61%	0.73%	0.98%	1.11%	1.25%	1.37%	1.45%	1.54%	1.57%
0.61%	0.69%	0.98%	1.10%	1.24%	1.36%	1.45%	1.54%	1.57%
0.61%	0.73%	0.98%	1.11%	1.25%	1.37%	1.45%	1.54%	1.57%
0.61%	0.73%	0.98%	1.11%	1.25%	1.37%	1.45%	1.54%	1.57%
0.61%	0.69%	0.98%	1.10%	1.24%	1.36%	1.45%	1.54%	1.57%
0.61%	0.65%	0.94%	1.06%	1.20%	1.31%	1.37%	1.47%	1.49%
0.23%	0.32%	0.42%	0.48%	0.57%	0.63%	0.70%	0.79%	0.90%
0.23%	0.30%	0.41%	0.48%	0.57%	0.63%	0.70%	0.81%	0.90%
0.17%	0.25%	0.33%	0.38%	0.44%	0.48%	0.52%	0.61%	0.90%
0.23%	0.32%	0.42%	0.48%	0.57%	0.63%	0.70%	0.79%	0.90%
	0.46%	0.52%	0.59%	0.66%	0.67%	0.75%	0.85%	
0.15%	0.23%	0.29%	0.34%	0.37%	0.41%	0.47%	0.54%	0.65%
0.15%	0.22%	0.27%	0.32%	0.36%	0.39%	0.45%	0.52%	0.65%
0.15%	0.22%	0.28%	0.33%	0.37%	0.41%	0.47%	0.55%	0.65%
0.15%	0.22%	0.27%	0.33%	0.36%	0.40%	0.46%	0.54%	0.65%
0.12%	0.17%	0.21%	0.26%	0.28%	0.32%	0.36%	0.42%	0.65%
0.15%	0.23%	0.29%	0.34%	0.37%	0.41%	0.47%	0.54%	0.65%
0.15%	0.22%	0.27%	0.32%	0.36%	0.39%	0.45%	0.52%	0.65%
0.15%	0.21%	0.26%	0.30%	0.35%	0.40%	0.44%	0.52%	0.56%
0.17%	0.22%	0.26%	0.30%	0.35%	0.39%	0.44%	0.52%	0.55%
0.14%	0.16%	0.20%	0.23%	0.26%	0.30%	0.33%	0.39%	0.41%

		36.25%				
		36.25%				
10.49%		36.25%	NR	NR	NR	NR
		36.25%				
10.49%		36.25%	NR	NR	NR	NR
10.49%		36.25%	NR	NR	NR	NR
		40%				
		40%				
		40%				
		32%		BB	NR	BBB
		32%				
		32%		B	NR	BB
		32%		CCC	NR	B
		32%		CCC	NR	B
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		35%				
		35%				
		35%				
		35%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
3.09%	3.09%	72.50%			NR	
3.09%	3.09%	72.50%			NR	
4.62%	4.62%	40%	BBB	A	BBB	A
4.45%	4.45%	40%	A	A	A	AA
4.62%	4.62%	40%	BBB	A	BBB	A
4.45%	4.45%	40%	A	A	A	AA
		40%				
1.56%	1.61%	40%	NR	BB	BBB	BBB
1.56%	1.61%	40%	NR	A	AA	AA
		40%				
1.56%	1.61%	40%	NR	BB	BBB	BBB
1.56%	1.61%	40%	NR	BB	BBB	BBB
1.56%	1.61%	40%	NR	A	AA	AA
		40%				
1.49%	1.53%	40%	NR	BBB	A	A
	0.99%	31.90%	CCC	B	BB	BB
	0.99%	32.86%	BB	BBB	BBB	A
		31.90%				
	0.99%	31.90%	B	BB	BB	BBB
	0.99%	31.90%	CCC	B	BB	BB
		31.90%				
		31.90%				
		30%		NR	NR	BBB
0.81%	0.81%	33.00%	BB	AA	A	AA
		34.44%				
0.81%	0.81%	34.44%	BB	A	BBB	A
0.84%	0.81%	32.86%	A	AA	AA	AA
0.80%	0.81%	34.44%	BBB	A	A	A
0.63%	0.81%	34.44%	BBB	A	A	A
0.81%	0.81%	33.00%	BB	AA	A	AA
		34.44%				
0.81%	0.81%	34.44%	BB	A	BBB	A
		34.44%				
0.54%		34.75%	B	A	A	A
		35.50%				
0.54%		35.67%	BBB	BBB	AA	A
		35.50%				
0.41%		35.50%	BBB	BB	A	BBB

NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
BBB	BBB	BBB	BBB		
BB	BB	BB	BB		
B	B	B	B		
B	B	B	B		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR					
NR					
A	A	A	A	BBB	BBB
AA	AA	AA	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BB	BB	B	BB	NR	
A	A	BBB	A	NR	
BBB	BBB	BB	BBB	NR	
BB	BB	B	BB	NR	
NR	NR	NR	NR		
AA	AA	AA	AA	B	CCC
A	A	A	A	B	CCC
AA	AA	AA	AA	B	BB
A	A	A	A	B	B
A	A	A	A	B	B
AA	AA	AA	AA	B	CCC
A	A	A	A	B	CCC
A	A	A	A	CCC	B
A	BBB	AA	AA	BB	BBB
BBB	BB	A	A	B	BB

	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	3	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	3	Basic Materials	N.Amer	United States
	NR	3	Basic Materials	N.Amer	United States
	NR		Telecommunications	Europe	Luxembourg
	NR		Telecommunications	Europe	Luxembourg
	NR		Telecommunications	Europe	Luxembourg
	BBB	4	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	B	4	Industrials	Asia	Japan
	BBB	4	Industrials	Asia	Japan
	BBB	4	Industrials	Asia	Japan
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	7	Utilities	N.Amer	United States
BBB	BBB	7	Utilities	N.Amer	United States
BBB	A	7	Utilities	N.Amer	United States
BBB	BBB	7	Utilities	N.Amer	United States
	NR		Industrials	Asia	Malaysia
BB	A	7	Industrials	Asia	Malaysia
A	A	6	Industrials	Asia	Malaysia
	NR		Industrials	Asia	Malaysia
BB	A	7	Industrials	Asia	Malaysia
BB	A	7	Industrials	Asia	Malaysia
A	A	6	Industrials	Asia	Malaysia
	NR		Industrials	Asia	Malaysia
BBB	A	7	Industrials	Asia	Malaysia
NR	BBB	10	Basic Materials	Asia	Japan
NR	BBB	9	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	BBB	10	Basic Materials	Asia	Japan
NR	BBB	10	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR	2		Asia	Japan
NR	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
NR	AA	9	Industrials	Asia	Japan
NR	AA	9	Industrials	Asia	Japan
NR	AA	9	Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	A	4	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	A	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	A	8	Industrials	Asia	Japan

B	B					
B	B					
B	B	Thin	Thin	Thin	Thin	Thin
B	B					
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin
BB						
BB						
BB						
BBB	AA		CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	AA		DocAdj	Thin	DocAdj	DocAdj
BBB	AA		Entity Tier	Thin	Entity Tier	Entity Tier
BBB	AA		Entity Tier	Thin	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB			Thin		Thin
B	BB			Thin		Thin
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
			Thin	Thin	CcyGrp	Thin
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj CcyGrp	DocAdj CcyGrp	DocAdj CcyGrp	Thin Thin	Thin Thin

CcyGrp	CcyGrp	CcyGrp
DocAdj Entity Tier Entity Tier	DocAdj Entity Tier Entity Tier	DocAdj Entity Tier Entity Tier

Thin Thin Thin Thin	Thin Thin Thin Thin	Thin Thin Thin Thin

DocAdj CcyGrp DocAdj CcyGrp	CcyGrp CcyGrp CcyGrp CcyGrp	CcyGrp CcyGrp CcyGrp CcyGrp	DocAdj DocAdj DocAdj DocAdj	DocAdj DocAdj DocAdj DocAdj	DocAdj DocAdj DocAdj DocAdj
Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp
Entity Tier Entity Tier CcyGrp	Entity Tier Entity Tier CcyGrp	Entity Tier Entity Tier CcyGrp	Entity Tier Entity Tier CcyGrp	Entity Tier Entity Tier CcyGrp	Entity Tier Entity Tier CcyGrp
DocAdj Entity Tier CcyGrp	DocAdj Entity Tier CcyGrp	DocAdj Entity Tier CcyGrp	DocAdj Thin Thin	DocAdj	DocAdj Thin Thin
DocAdj Entity Tier	DocAdj Entity Tier	DocAdj Entity Tier	Thin Thin		Thin Thin

Thin CcyGrp	Thin CcyGrp	Thin CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj CcyGrp DocAdj DocAdj CcyGrp	DocAdj CcyGrp DocAdj DocAdj CcyGrp	DocAdj CcyGrp DocAdj DocAdj CcyGrp	Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier	Entity Tier CcyGrp DocAdj DocAdj	Thin Thin Thin Thin Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

MITELCUSDCR	29-Aug-08 MITELC
MITELCUSDMR	29-Aug-08 MITELC
MITELCUSDXR	29-Aug-08 MITELC
MITESTEURCR	29-Aug-08 MITEST
MITESTEURMM	29-Aug-08 MITEST
MITESTJPYCR	29-Aug-08 MITEST
MITESTJPYMR	29-Aug-08 MITEST
MITESTJPYXR	29-Aug-08 MITEST
MITESTUSDCR	29-Aug-08 MITEST
MITESTUSDMM	29-Aug-08 MITEST
MITESTUSDMR	29-Aug-08 MITEST
MITESTUSDXR	29-Aug-08 MITEST
MITGASJPYCR	29-Aug-08 MITGAS
MITGASJPYMR	29-Aug-08 MITGAS
MITGASJPYXR	29-Aug-08 MITGAS
MITHIEURCR	29-Aug-08 MITHI
MITHIEURMM	29-Aug-08 MITHI
MITHIEURMR	29-Aug-08 MITHI
MITHIJPYCR	29-Aug-08 MITHI
MITHIJPYMR	29-Aug-08 MITHI
MITHIJPYXR	29-Aug-08 MITHI
MITHIUSDCR	29-Aug-08 MITHI
MITHIUSDMM	29-Aug-08 MITHI
MITHIUSDMR	29-Aug-08 MITHI
MITHIUSDXR	29-Aug-08 MITHI
MITSWTEURCR	29-Aug-08 MITSWT
MITSWTEURMM	29-Aug-08 MITSWT
MITSWTJPYCR	29-Aug-08 MITSWT
MITSWTJPYMR	29-Aug-08 MITSWT
MITSWTJPYXR	29-Aug-08 MITSWT
MITSWTUSDCR	29-Aug-08 MITSWT
MITSWTUSDMM	29-Aug-08 MITSWT
MITSWTUSDMR	29-Aug-08 MITSWT
MITMATAUDCR	29-Aug-08 MITMAT
MITMATEURMR	29-Aug-08 MITMAT
MITMATJPYCR	29-Aug-08 MITMAT
MITMATJPYMR	29-Aug-08 MITMAT
MITMATJPYXR	29-Aug-08 MITMAT
MITMATUSDCR	29-Aug-08 MITMAT
MITMATUSDMR	29-Aug-08 MITMAT
MITMOTEURCR	29-Aug-08 MITMOT
MITMOTEURMM	29-Aug-08 MITMOT
MITMOTJPYCR	29-Aug-08 MITMOT
MITMOTJPYMR	29-Aug-08 MITMOT
MITMOTJPYXR	29-Aug-08 MITMOT
MITMOTUSDCR	29-Aug-08 MITMOT
MITMOTUSDMM	29-Aug-08 MITMOT
MITMOTUSDXR	29-Aug-08 MITMOT
MITPAPJPYCR	29-Aug-08 MITPAP
MITPAPJPYXR	29-Aug-08 MITPAP
MITPAPUSDCR	29-Aug-08 MITPAP
MITRAYJPYCR	29-Aug-08 MITRAY
MITRAYJPYXR	29-Aug-08 MITRAY
MUFJEURCR	29-Aug-08 MUFJ
MUFJEURMM	29-Aug-08 MUFJ
MUFJJPYCR	29-Aug-08 MUFJ
MUFJJPYXR	29-Aug-08 MUFJ
MUFJUSDCR	29-Aug-08 MUFJ
MUFJUSDMR	29-Aug-08 MUFJ
MUFJUSDXR	29-Aug-08 MUFJ
MUFJEURCR	29-Aug-08 MUFJ
MUFJEURMM	29-Aug-08 MUFJ
MUFJJPYCR	29-Aug-08 MUFJ
MUFJJPYXR	29-Aug-08 MUFJ
MUFJUSDCR	29-Aug-08 MUFJ
MUFJUSDMR	29-Aug-08 MUFJ
MUFJUSDXR	29-Aug-08 MUFJ
MUFJ-UFJLJPYCR	29-Aug-08 MUFJ-UFJL
MUFJ-UFJLJPYXR	29-Aug-08 MUFJ-UFJL
UFJFCEURCR	29-Aug-08 UFJFC
UFJFCEURMM	29-Aug-08 UFJFC
UFJFCJPYCR	29-Aug-08 UFJFC
UFJFCJPYMR	29-Aug-08 UFJFC
UFJFCJPYXR	29-Aug-08 UFJFC

Mitsubishi Elec Corp	666DED	SNRFOR	USD	CR	Composite
Mitsubishi Elec Corp	666DED	SNRFOR	USD	MR	Composite
Mitsubishi Elec Corp	666DED	SNRFOR	USD	XR	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	EUR	CR	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	EUR	MM	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	JPY	CR	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	JPY	MR	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	JPY	XR	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	USD	CR	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	USD	MM	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	USD	MR	Composite
Mitsubishi Estate Co Ltd	666DFB	SNRFOR	USD	XR	Composite
Mitsubishi Gas Chem Co Inc	JN7CEE	SNRFOR	JPY	CR	Composite
Mitsubishi Gas Chem Co Inc	JN7CEE	SNRFOR	JPY	MR	Composite
Mitsubishi Gas Chem Co Inc	JN7CEE	SNRFOR	JPY	XR	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	EUR	CR	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	EUR	MM	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	EUR	MR	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	JPY	CR	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	JPY	MR	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	JPY	XR	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	USD	CR	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	USD	MM	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	USD	MR	Composite
Mitsubishi Heavy Inds Ltd	666DGC	SNRFOR	USD	XR	Composite
Mitsubishi Logistics Corp	JN89B7	SNRFOR	EUR	CR	Composite
Mitsubishi Logistics Corp	JN89B7	SNRFOR	EUR	MM	Composite
Mitsubishi Logistics Corp	JN89B7	SNRFOR	JPY	CR	Composite
Mitsubishi Logistics Corp	JN89B7	SNRFOR	JPY	MR	Composite
Mitsubishi Logistics Corp	JN89B7	SNRFOR	JPY	XR	Composite
Mitsubishi Logistics Corp	JN89B7	SNRFOR	USD	CR	Composite
Mitsubishi Logistics Corp	JN89B7	SNRFOR	USD	MM	Composite
Mitsubishi Logistics Corp	JN89B7	SNRFOR	USD	MR	Composite
Mitsubishi Matls Corp	JN8426	SNRFOR	AUD	CR	Composite
Mitsubishi Matls Corp	JN8426	SNRFOR	EUR	MR	Composite
Mitsubishi Matls Corp	JN8426	SNRFOR	JPY	CR	Composite
Mitsubishi Matls Corp	JN8426	SNRFOR	JPY	MR	Composite
Mitsubishi Matls Corp	JN8426	SNRFOR	JPY	XR	Composite
Mitsubishi Matls Corp	JN8426	SNRFOR	USD	CR	Composite
Mitsubishi Matls Corp	JN8426	SNRFOR	USD	MR	Composite
Mitsubishi Mtrs Corp	JN8544	SNRFOR	EUR	CR	Composite
Mitsubishi Mtrs Corp	JN8544	SNRFOR	EUR	MM	Composite
Mitsubishi Mtrs Corp	JN8544	SNRFOR	JPY	CR	Composite
Mitsubishi Mtrs Corp	JN8544	SNRFOR	JPY	MR	Composite
Mitsubishi Mtrs Corp	JN8544	SNRFOR	JPY	XR	Composite
Mitsubishi Mtrs Corp	JN8544	SNRFOR	USD	CR	Composite
Mitsubishi Mtrs Corp	JN8544	SNRFOR	USD	MM	Composite
Mitsubishi Mtrs Corp	JN8544	SNRFOR	USD	XR	Composite
Mitsubishi Paper Mls Ltd	JN8638	SNRFOR	JPY	CR	Composite
Mitsubishi Paper Mls Ltd	JN8638	SNRFOR	JPY	XR	Composite
Mitsubishi Paper Mls Ltd	JN8638	SNRFOR	USD	CR	Composite
Mitsubishi Rayon Co Ltd	JN87BH	SNRFOR	JPY	CR	Composite
Mitsubishi Rayon Co Ltd	JN87BH	SNRFOR	JPY	XR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	EUR	CR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	EUR	MM	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	JPY	CR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	JPY	XR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	USD	CR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	USD	MR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SNRFOR	USD	XR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	EUR	CR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	EUR	MM	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	JPY	CR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	JPY	XR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	USD	CR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	USD	MR	Composite
Mitsubishi UFJ Finl Group Inc	JN88DG	SUBLT2	USD	XR	Composite
Mitsubishi UFJ Lease Kabushikikaisha	JNB76J	SNRFOR	JPY	CR	Composite
Mitsubishi UFJ Lease Kabushikikaisha	JNB76J	SNRFOR	JPY	XR	Composite
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	EUR	CR	Composite
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	EUR	MM	Composite
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	JPY	CR	Composite
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	JPY	MR	Composite
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	JPY	XR	Composite

0.15%	0.21%	0.26%	0.30%	0.35%	0.40%	0.44%	0.52%	0.56%
0.15%	0.20%	0.24%	0.29%	0.34%	0.38%	0.42%	0.50%	0.56%
0.30%	0.33%	0.39%	0.45%	0.51%	0.56%	0.61%	0.65%	0.71%
0.29%	0.33%	0.38%	0.44%	0.50%	0.55%	0.61%	0.65%	0.71%
0.29%	0.33%	0.36%	0.42%	0.49%	0.53%	0.57%	0.62%	0.71%
0.29%	0.26%	0.28%	0.33%	0.39%	0.42%	0.45%	0.49%	0.71%
0.30%	0.33%	0.39%	0.45%	0.51%	0.56%	0.61%	0.65%	0.71%
0.29%	0.32%	0.37%	0.43%	0.49%	0.53%	0.58%	0.63%	0.71%
					0.37%			
					0.37%			
0.21%	0.27%	0.32%	0.36%	0.42%	0.49%	0.54%	0.61%	0.68%
0.21%	0.27%	0.32%	0.36%	0.42%	0.46%	0.51%	0.61%	0.68%
0.21%	0.27%	0.33%	0.37%	0.43%	0.47%	0.53%	0.62%	0.68%
0.20%	0.27%	0.33%	0.35%	0.42%	0.46%	0.51%	0.60%	0.67%
0.16%	0.21%	0.26%	0.28%	0.38%	0.43%	0.40%	0.47%	0.53%
0.21%	0.27%	0.32%	0.36%	0.42%	0.49%	0.54%	0.61%	0.68%
0.21%	0.27%	0.32%	0.36%	0.42%	0.46%	0.51%	0.61%	0.68%
0.13%	0.14%	0.17%	0.20%	0.22%	0.24%	0.28%	0.35%	
0.13%	0.13%	0.16%	0.19%	0.21%	0.24%	0.28%	0.35%	
0.13%	0.10%	0.13%	0.15%	0.17%	0.24%	0.28%	0.35%	
0.13%	0.14%	0.16%	0.20%	0.21%	0.24%	0.28%	0.35%	
0.51%	0.55%	0.74%	0.83%	0.89%	0.97%	1.05%	1.12%	1.06%
0.51%	0.55%	0.74%	0.83%	0.89%	0.97%	1.05%	1.12%	1.06%
0.51%	0.55%	0.75%	0.84%	0.91%	1.00%	1.06%	1.14%	1.06%
0.51%	0.41%	0.58%	0.64%	0.70%	0.78%	0.80%	0.86%	1.06%
0.51%	0.55%	0.74%	0.83%	0.89%	0.97%	1.05%	1.12%	1.06%
0.90%	1.16%	1.39%	2.28%		3.02%	4.33%	4.89%	3.47%
0.90%	1.16%	1.39%	2.28%		3.02%	4.33%	4.89%	3.47%
0.90%	1.16%	1.39%	2.28%		3.02%	4.33%	4.89%	3.47%
	0.87%	0.97%	1.02%	1.14%	1.22%			
	0.87%	0.97%	1.02%	1.14%	1.22%			
	0.13%	0.18%	0.23%	0.28%	0.33%	0.33%	0.41%	
	0.10%	0.18%	0.23%	0.28%	0.33%	0.33%	0.41%	
0.47%	0.50%	0.56%	0.70%	0.70%	0.84%	0.82%	0.97%	
0.47%	0.50%	0.56%	0.70%	0.70%	0.84%	0.82%	0.97%	
0.47%	0.50%	0.56%	0.70%	0.70%	0.84%	0.82%	0.97%	
0.47%	0.50%	0.56%	0.70%	0.70%	0.84%	0.82%	0.97%	
	0.85%	0.98%	1.05%	1.20%	1.31%			
	0.85%	0.98%	1.05%	1.20%	1.31%			
	0.85%	0.98%	1.05%	1.20%	1.31%			
0.35%	0.39%	0.48%	0.59%		0.69%			
0.35%	0.39%	0.48%	0.44%		0.69%			
	0.19%	0.35%	0.49%	0.65%	0.75%	0.82%	0.94%	1.06%
	0.19%	0.35%	0.55%	0.66%	0.74%	0.82%	0.94%	1.06%
	0.19%	0.35%	0.41%	0.50%	0.57%	0.61%	0.94%	1.06%

0.54%		34.75%	B	A	A	A
0.54%		35.50%	B	BBB	BBB	BBB
		35.50%				
1.04%	0.75%	28.75%	A	BB	A	BBB
		27.43%				
1.04%	0.75%	31.25%	BB	BB	AA	BBB
1.04%	0.75%	27.43%	BB	B	A	BB
1.04%	0.75%	27.43%	BB	B	A	BB
1.04%	0.75%	28.75%	A	BB	A	BBB
1.04%	0.75%	27.43%	BBB	B	BBB	BB
		27.43%				
		27.43%				
		27.50%				
		27.50%				
		27.50%				
0.70%	0.74%	33.93%	BB	CCC	B	B
		33.93%				
0.70%	0.74%	33.93%	BB	CCC	B	B
0.70%	0.74%	30%	A	BB	BBB	BBB
0.67%	0.73%	33.93%	BBB	B	BB	BB
0.53%	0.57%	33.93%	BBB	B	BB	BB
0.70%	0.74%	33.93%	BB	CCC	B	B
		33.93%				
0.70%	0.74%	33.93%	BB	CCC	B	B
		33.93%				
		30.00%				
		30.00%				
	0.75%	30.00%	NR	BBB	BBB	BBB
	0.75%	30.00%	NR	BB	BB	BB
	0.75%	30.00%	NR	BB	BB	BB
	0.75%	30.00%	NR	B	B	B
		30.00%				
		30.00%				
1.16%	1.21%	37.50%	BB	CCC	B	B
1.16%	1.21%		BB	CCC	B	B
1.16%	1.21%	37.50%	BB	BB	BB	BBB
		37.50%				
1.16%	1.21%	37.50%	BB	B	B	BB
1.16%	1.21%	37.50%	BB	CCC	B	B
		37.50%				
3.05%	3.62%	25%	NR	NR	NR	NR
		25%				
3.05%	3.62%	25%	NR	NR	NR	NR
		25%				
3.05%	3.62%	25%	NR	NR	NR	NR
		25%				
		25%				
		25%				
		35%		NR	NR	NR
		35%		NR	NR	NR
		35%				
		30%		BB	NR	NR
		30%		BB	NR	NR
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		12.50%				
		12.50%				
		12.50%		NR	NR	NR
		12.50%		NR	NR	NR
		12.50%		NR	NR	NR
		12.50%				
		12.50%				
		27.50%	NR	NR	NR	BBB
		27.50%	NR	NR	NR	BBB
1.10%	1.15%	18%		NR	NR	CCC
		18%				
1.10%	1.15%	15.67%		NR	NR	B
		18%				
1.10%	1.15%	18%		NR	NR	B

A	A	A	A	CCC	B
BBB	BBB	BBB	BBB	CCC	B
BB	BB	A	A	NR	NR
BBB	BBB	AA	AA	NR	NR
BB	BB	A	A	NR	NR
BB	BB	A	A	NR	NR
BB	BB	A	A	NR	NR
B	B	BBB	BBB	NR	NR
	NR				
	NR				
BB	A	A	BBB	B	BB
BB	BBB	BBB	BBB	B	BB
A	BBB	AA	AA	BBB	A
BBB	BB	A	A	BB	BBB
A	A	A	A	BB	BBB
BB	A	A	BBB	B	BB
BB	BBB	BBB	BBB	B	BB
BBB	NR	NR	NR		
BB	NR	NR	NR		
BB	NR	NR	NR		
B	NR	NR	NR		
BB	BB	B	B	NR	NR
BB	BB	B	B	NR	NR
BBB	BBB	BB	BBB	NR	NR
BB	BB	B	BB	NR	NR
BB	BB	B	B	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
	NR	NR	NR	NR	NR
NR	NR				
NR	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	B	B	NR		
NR	B	B	NR		
NR	B	B	NR		
NR	B	B	NR		
NR	NR				
NR	NR				
NR	NR				
	NR				
	NR				
CCC	CCC	CCC	CCC	NR	NR
BB	BB	BB	CCC	NR	NR
B	B	B	CCC	NR	NR

	A	4	Industrials	Asia	Japan
	A	4	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	8	Financials	Asia	Japan
NR	BBB	9	Financials	Asia	Japan
NR	BB	9	Financials	Asia	Japan
NR	BBB	5	Financials	Asia	Japan
NR	BBB	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
B	BBB	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
B	BBB	3	Industrials	Asia	Japan
BBB	BBB	10	Industrials	Asia	Japan
BB	BBB	10	Industrials	Asia	Japan
BB	BBB	3	Industrials	Asia	Japan
B	BBB	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
B	BBB	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	NR	2	Industrials	Asia	Japan
NR	NR	2	Industrials	Asia	Japan
NR	NR	2	Industrials	Asia	Japan
NR	NR	2	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	7	Basic Materials	Asia	Japan
NR	BBB	7	Basic Materials	Asia	Japan
NR	BBB	5	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	BB	5	Basic Materials	Asia	Japan
NR	BBB	7	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
NR	NR	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	4	Financials	Asia	Japan

A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
BB	A					
BB	A					
BB	A					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
B	BB	Thin	Thin	Thin	Thin	
B	BB					
B	BB	Thin	Thin	Thin	Thin	
B	BB					
B	BB	Thin	Thin	Thin	Thin	
B	BB					
B	BB					
B	BB					
	BBB		Thin	Thin	Thin	Thin
	BBB		Thin	Thin	Thin	Thin
	BBB					
BBB	A		DocAdj	Thin	Thin	Thin
BBB	A		DocAdj	Thin	Thin	Thin
A	AA					
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA	Thin	Thin	Thin	DocAdj	
A	AA	Thin	Thin	Thin	DocAdj	
A	AA		Thin	Thin	Entity Tier	Entity Tier
A	AA					
A	AA		Thin	Thin	DocAdj	CcyGrp
A	AA					
A	AA		Thin	Thin	DocAdj	DocAdj

CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	Entity Tier Entity Tier	Entity Tier Entity Tier	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp DocAdj DocAdj CcyGrp DocAdj	CcyGrp DocAdj DocAdj CcyGrp DocAdj	CcyGrp DocAdj DocAdj CcyGrp DocAdj	Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin
Thin					
Thin CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj CcyGrp DocAdj CcyGrp CcyGrp	DocAdj CcyGrp DocAdj DocAdj CcyGrp	Entity Tier CcyGrp DocAdj DocAdj Entity Tier	Entity Tier CcyGrp DocAdj DocAdj Entity Tier	Entity Tier CcyGrp DocAdj DocAdj Entity Tier	Entity Tier CcyGrp DocAdj DocAdj Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Thin Thin Thin Thin	Thin Thin Thin Thin	Thin Thin Thin Thin			Thin Thin Thin Thin
Entity Tier Entity Tier CcyGrp	Entity Tier Entity Tier CcyGrp	Entity Tier Entity Tier CcyGrp	Thin Thin Thin	Thin Thin Thin	Thin Thin Thin
DocAdj Entity Tier	DocAdj Entity Tier	DocAdj Entity Tier	Thin Thin	Thin Thin	Thin Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin Thin					
Thin Thin	Thin Thin	Thin Thin			
Entity Tier Entity Tier Entity Tier Entity Tier	Entity Tier Entity Tier Entity Tier Entity Tier	Thin Thin Thin Thin			
Thin Thin Thin					
Thin Thin Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

UFJFCUSDCR	29-Aug-08 UFJFC
UFJFCUSDMM	29-Aug-08 UFJFC
UFJFCUSDMR	29-Aug-08 UFJFC
UFJFCUSDXR	29-Aug-08 UFJFC
MITSCOAUDCR	29-Aug-08 MITSCO
MITSCOCHFCR	29-Aug-08 MITSCO
MITSCOEURCR	29-Aug-08 MITSCO
MITSCOEURMM	29-Aug-08 MITSCO
MITSCOEURMR	29-Aug-08 MITSCO
MITSCOEURXR	29-Aug-08 MITSCO
MITSCOJPYCR	29-Aug-08 MITSCO
MITSCOJPYMR	29-Aug-08 MITSCO
MITSCOJPYXR	29-Aug-08 MITSCO
MITSCOUSDCR	29-Aug-08 MITSCO
MITSCOUSDMM	29-Aug-08 MITSCO
MITSCOUSDMR	29-Aug-08 MITSCO
MITTOAEURCR	29-Aug-08 MITTOA
MITTOAEURMR	29-Aug-08 MITTOA
MITTOAJPYCR	29-Aug-08 MITTOA
MITTOAJPYMR	29-Aug-08 MITTOA
MITTOAJPYXR	29-Aug-08 MITTOA
MITTOAUSDCR	29-Aug-08 MITTOA
MITTOAUSDMR	29-Aug-08 MITTOA
MITENGJPYCR	29-Aug-08 MITENG
MITENGJPYXR	29-Aug-08 MITENG
MITSREEURCR	29-Aug-08 MITSRE
MITSREEURMR	29-Aug-08 MITSRE
MITSREJPYCR	29-Aug-08 MITSRE
MITSREJPYMR	29-Aug-08 MITSRE
MITSREJPYXR	29-Aug-08 MITSRE
MITSREUSDCR	29-Aug-08 MITSRE
MITSREUSDMR	29-Aug-08 MITSRE
MITSMIJPYCR	29-Aug-08 MITSMI
MITSMIJPYMR	29-Aug-08 MITSMI
MITSMIJPYXR	29-Aug-08 MITSMI
MITSOLJPYCR	29-Aug-08 MITSOL
MITSOLJPYMR	29-Aug-08 MITSOL
MITSOLJPYXR	29-Aug-08 MITSOL
MITSOLUSDCR	29-Aug-08 MITSOL
MSCOJPYCR	29-Aug-08 MSCO
MSCOJPYXR	29-Aug-08 MSCO
TAISHOEURCR	29-Aug-08 TAISHO
TAISHOEURMM	29-Aug-08 TAISHO
TAISHOEURMR	29-Aug-08 TAISHO
TAISHOHKDCR	29-Aug-08 TAISHO
TAISHOJPYCR	29-Aug-08 TAISHO
TAISHOJPYMR	29-Aug-08 TAISHO
TAISHOJPYXR	29-Aug-08 TAISHO
TAISHOSGDCR	29-Aug-08 TAISHO
TAISHOUSDCR	29-Aug-08 TAISHO
TAISHOUSDMM	29-Aug-08 TAISHO
TAISHOUSDMR	29-Aug-08 TAISHO
TAISHOUSDXR	29-Aug-08 TAISHO
MITSUKJPYCR	29-Aug-08 MITSUK
MITSUKJPYXR	29-Aug-08 MITSUK
MITELEJPYCR	29-Aug-08 MITELE
MITELEJPYXR	29-Aug-08 MITELE
MITELEUSDMR	29-Aug-08 MITELE
MIZUHO-BankAUDCR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankEURCR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankEURMM	29-Aug-08 MIZUHO-Bank
MIZUHO-BankEURMR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankJPYCR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankJPYMR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankJPYXR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankUSDCR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankUSDMM	29-Aug-08 MIZUHO-Bank
MIZUHO-BankUSDMR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankEURCR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankEURMM	29-Aug-08 MIZUHO-Bank
MIZUHO-BankEURMR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankJPYCR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankJPYXR	29-Aug-08 MIZUHO-Bank
MIZUHO-BankUSDCR	29-Aug-08 MIZUHO-Bank

Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	USD	CR	Composite
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	USD	MM	Composite
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	USD	MR	Composite
Mitsubishi UFJ Secs Co Ltd	JN8A8E	SNRFOR	USD	XR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	AUD	CR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	CHF	CR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	EUR	CR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	EUR	MM	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	EUR	MR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	EUR	XR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	JPY	CR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	JPY	MR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	JPY	XR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	USD	CR	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	USD	MM	Composite
Mitsui & Co Ltd	666EA9	SNRFOR	USD	MR	Composite
Mitsui Chems Inc	JN8ACR	SNRFOR	EUR	CR	Composite
Mitsui Chems Inc	JN8ACR	SNRFOR	EUR	MR	Composite
Mitsui Chems Inc	JN8ACR	SNRFOR	JPY	CR	Composite
Mitsui Chems Inc	JN8ACR	SNRFOR	JPY	MR	Composite
Mitsui Chems Inc	JN8ACR	SNRFOR	JPY	XR	Composite
Mitsui Chems Inc	JN8ACR	SNRFOR	USD	CR	Composite
Mitsui Chems Inc	JN8ACR	SNRFOR	USD	MR	Composite
Mitsui Engr & Shipbuilding Co Ltd	JN8BED	SNRFOR	JPY	CR	Composite
Mitsui Engr & Shipbuilding Co Ltd	JN8BED	SNRFOR	JPY	XR	Composite
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	EUR	CR	Composite
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	EUR	MR	Composite
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	JPY	CR	Composite
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	JPY	MR	Composite
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	JPY	XR	Composite
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	USD	CR	Composite
Mitsui Fudosan Co Ltd	JN959U	SNRFOR	USD	MR	Composite
Mitsui Mng & Smlt Co Ltd	JN8DDC	SNRFOR	JPY	CR	Composite
Mitsui Mng & Smlt Co Ltd	JN8DDC	SNRFOR	JPY	MR	Composite
Mitsui Mng & Smlt Co Ltd	JN8DDC	SNRFOR	JPY	XR	Composite
Mitsui OSK Lines Ltd	JN9514	SNRFOR	JPY	CR	Composite
Mitsui OSK Lines Ltd	JN9514	SNRFOR	JPY	MR	Composite
Mitsui OSK Lines Ltd	JN9514	SNRFOR	JPY	XR	Composite
Mitsui OSK Lines Ltd	JN9514	SNRFOR	USD	CR	Composite
Mitsui Soko Co Ltd	JN9845	SNRFOR	JPY	CR	Composite
Mitsui Soko Co Ltd	JN9845	SNRFOR	JPY	XR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	EUR	CR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	EUR	MM	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	EUR	MR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	HKD	CR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	JPY	CR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	JPY	MR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	JPY	XR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	SGD	CR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	USD	CR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	USD	MM	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	USD	MR	Composite
Mitsui Sumitomo Ins Co Ltd	666EBC	SNRFOR	USD	XR	Composite
Mitsukoshi Ltd	JN98AF	SNRFOR	JPY	CR	Composite
Mitsukoshi Ltd	JN98AF	SNRFOR	JPY	XR	Composite
Mitsumi Elec Co Ltd	JN99AA	SNRFOR	JPY	CR	Composite
Mitsumi Elec Co Ltd	JN99AA	SNRFOR	JPY	XR	Composite
Mitsumi Elec Co Ltd	JN99AA	SNRFOR	USD	MR	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	AUD	CR	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	EUR	CR	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	EUR	MM	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	EUR	MR	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	JPY	CR	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	JPY	MR	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	JPY	XR	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	USD	CR	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	USD	MM	Composite
Mizuho Bk Ltd	JN9EIB	SNRFOR	USD	MR	Composite
Mizuho Bk Ltd	JN9EIB	SUBLT2	EUR	CR	Composite
Mizuho Bk Ltd	JN9EIB	SUBLT2	EUR	MM	Composite
Mizuho Bk Ltd	JN9EIB	SUBLT2	EUR	MR	Composite
Mizuho Bk Ltd	JN9EIB	SUBLT2	JPY	CR	Composite
Mizuho Bk Ltd	JN9EIB	SUBLT2	JPY	XR	Composite
Mizuho Bk Ltd	JN9EIB	SUBLT2	USD	CR	Composite

	0.19%	0.35%	0.49%	0.65%	0.75%	0.82%	0.94%	1.06%
	0.19%	0.35%	0.49%	0.65%	0.75%	0.82%	0.94%	1.06%
0.18%	0.22%	0.26%	0.33%	0.37%	0.41%	0.47%	0.55%	0.76%
0.18%	0.22%	0.27%	0.33%	0.37%	0.42%	0.48%	0.54%	0.76%
0.18%	0.22%	0.27%	0.33%	0.37%	0.42%	0.48%	0.54%	0.76%
0.18%	0.17%	0.20%	0.25%	0.28%	0.31%	0.36%	0.41%	0.76%
0.18%	0.22%	0.26%	0.32%	0.37%	0.42%	0.47%	0.55%	0.76%
0.13%	0.17%	0.21%	0.24%	0.28%	0.32%	0.36%	0.42%	0.76%
0.18%	0.22%	0.27%	0.33%	0.37%	0.42%	0.48%	0.54%	0.76%
0.18%	0.21%	0.26%	0.31%	0.35%	0.40%	0.45%	0.51%	0.76%
0.17%	0.26%	0.29%	0.35%	0.40%	0.44%	0.52%	0.63%	0.68%
0.17%	0.26%	0.29%	0.35%	0.40%	0.44%	0.52%	0.63%	0.68%
0.17%	0.27%	0.30%	0.34%	0.40%	0.44%	0.53%	0.63%	0.68%
0.13%	0.21%	0.23%	0.26%	0.30%	0.33%	0.39%	0.47%	0.51%
0.17%	0.26%	0.29%	0.35%	0.40%	0.44%	0.52%	0.63%	0.68%
0.17%	0.26%	0.29%	0.35%	0.40%	0.44%	0.52%	0.63%	0.68%
0.37%	0.34%	0.40%	0.42%	0.49%	0.55%	0.64%	0.79%	
0.37%	0.34%	0.40%	0.42%	0.37%	0.41%	0.64%	0.79%	
0.30%	0.37%	0.49%	0.57%	0.63%	0.67%	0.78%	0.76%	0.93%
0.30%	0.37%	0.46%	0.54%	0.63%	0.64%	0.78%	0.72%	0.93%
0.30%	0.37%	0.47%	0.55%	0.63%	0.68%	0.78%	0.80%	0.93%
0.30%	0.27%	0.36%	0.42%	0.47%	0.51%	0.58%	0.61%	0.93%
0.30%	0.37%	0.49%	0.57%	0.63%	0.67%	0.78%	0.76%	0.93%
0.30%	0.37%	0.46%	0.54%	0.63%	0.64%	0.78%	0.72%	0.93%
0.18%	0.26%	0.35%	0.42%	0.55%	0.49%	0.59%	0.65%	
0.18%	0.26%	0.35%	0.40%	0.55%	0.49%	0.56%	0.65%	
0.18%	0.26%	0.35%	0.32%	0.55%	0.49%	0.45%	0.65%	
0.23%	0.23%	0.29%	0.34%	0.39%	0.44%	0.50%	0.55%	0.58%
0.23%	0.19%	0.23%	0.26%	0.29%	0.33%	0.37%	0.41%	0.58%
0.23%	0.23%	0.29%	0.33%	0.39%	0.44%	0.47%	0.53%	0.58%
0.32%	0.39%	0.46%	0.51%	0.55%	0.58%	0.63%	0.68%	0.98%
0.32%	0.39%	0.46%	0.51%	0.55%	0.58%	0.63%	0.68%	0.98%
0.31%	0.37%	0.42%	0.50%	0.54%	0.60%	0.63%	0.68%	0.98%
0.23%	0.27%	0.32%	0.38%	0.41%	0.45%	0.48%	0.52%	0.98%
0.32%	0.39%	0.46%	0.51%	0.55%	0.58%	0.63%	0.68%	0.98%
0.32%	0.39%	0.46%	0.51%	0.55%	0.58%	0.63%	0.68%	0.98%
0.32%	0.37%	0.43%	0.49%	0.52%	0.56%	0.59%	0.65%	0.98%
0.13%	0.19%	0.23%	0.22%	0.25%	0.29%			
0.13%	0.19%	0.23%	0.22%	0.25%	0.29%			
		0.18%	0.22%	0.28%	0.34%	0.43%	0.58%	
		0.18%	0.22%	0.28%	0.34%	0.43%	0.58%	
0.50%	0.62%	0.69%	0.82%	0.83%	0.89%	0.95%	0.99%	1.07%
0.50%	0.62%	0.68%	0.82%	0.82%	0.89%	0.95%	0.99%	1.07%
0.50%	0.63%	0.69%	0.83%	0.84%	0.90%	0.95%	1.00%	1.07%
0.50%	0.60%	0.69%	0.80%	0.80%	0.86%	0.91%	0.96%	1.03%
	0.95%	1.12%	1.17%	1.34%	1.44%			
	0.95%	1.12%	1.17%	1.34%	1.44%			
	0.95%	1.12%	1.17%	1.34%	1.44%			

1.10%	1.15%	18%	NR	NR	CCC
		18%			
		18%			
1.10%	1.15%	18%	NR	NR	CCC
0.84%	0.75%	35.56% BBB	BBB	BBB	BBB
0.84%	0.75%	36.25% BBB	AA	A	AA
0.84%	0.75%	36.25% BBB	AA	A	AA
		35.56%			
		35.56%			
0.84%	0.75%	35.56% BBB	A	BBB	A
0.84%	0.75%	35% A	AA	AA	AA
		35.56%			
0.63%	0.75%	35.56% BBB	A	A	A
0.84%	0.75%	36.25% BBB	AA	A	AA
		35.56%			
0.84%	0.75%	35.56% BBB	A	BBB	A
0.66%	0.69%	30.71% B	BB	BB	BBB
0.66%	0.69%	30.71% B	BB	BB	BBB
0.66%	0.69%	30.83% BBB	A	A	AA
		30.71%			
0.66%	0.69%	30.71% BB	BBB	BBB	A
0.66%	0.69%	30.71% B	BB	BB	BBB
0.66%	0.69%	30.71% B	BB	BB	BBB
		35% NR	NR	NR	NR
		35% NR	NR	NR	NR
1.02%	1.01%	35% NR	BB	BBB	BBB
1.02%	1.01%	35% NR	BB	BB	BB
1.02%	1.01%	34% NR	A	BBB	BBB
		35%			
1.02%	1.01%	35% NR	BBB	BB	BB
1.02%	1.01%	35% NR	BB	BBB	BBB
1.02%	1.01%	35% NR	BB	BB	BB
		30% NR	NR	NR	A
		25.50% NR	NR	NR	BBB
		25.50% NR	NR	NR	BBB
	0.57%	37.50% NR	AA	BBB	AA
		38%			
	0.57%	38% NR	A	BBB	A
	0.57%	38% NR	BBB	BB	BBB
		25%			
		25%			
0.79%	0.80%	35.71% B	BBB	BBB	AA
		35.63%			
		35.63%			
0.79%	0.80%	35.71% B	BBB	BBB	AA
0.79%	0.80%	35% BBB	BBB	BBB	AA
		35.63%			
0.79%	0.80%	35.63% BB	BB	BB	A
0.79%	0.80%	35.71% B	BBB	BBB	AA
0.79%	0.80%	35.71% B	BBB	BBB	AA
		35.63%			
0.79%	0.80%	35.63% B	BB	BB	A
		35.63%			
		35% NR	NR	NR	NR
		35% NR	NR	NR	NR
		30%		NR	NR
		30%		NR	NR
		30%			
1.13%	1.23%	35.00% NR	BB	BB	BB
		33.75%			
		35.00%			
		35.00%			
1.13%	1.23%	35.00% NR	BB	A	BB
		35.00%			
		35.00%			
1.13%	1.23%	33.75% NR	A	BB	A
1.13%	1.23%	35.00% NR	BBB	BB	BBB
		35.00%			
		20%			
		20%			
		20%			
		20%	NR	BB	BB
		20%	NR	BB	BB
		20%	NR	BB	BB

CCC	CCC	CCC	CCC	NR	NR
CCC	CCC	CCC	CCC	NR	NR
BBB	BBB	BBB	BBB	NR	CCC
A	AA	A	A	NR	CCC
A	AA	A	A	NR	CCC
BBB	A	BBB	BBB	NR	CCC
AA	AA	AA	AA	NR	BB
A	A	A	A	NR	B
A	AA	A	A	NR	CCC
BBB	A	BBB	BBB	NR	CCC
BB	BBB	BB	B	B	NR
BB	BBB	BB	B	B	NR
A	AA	A	BBB	BBB	NR
BBB	A	BBB	BB	BB	NR
BB	BBB	BB	B	B	NR
BB	BBB	BB	B	B	NR
BBB	BBB	NR	NR		
BB	BB	NR	NR		
B	BBB	BBB	A	NR	NR
B	BB	BBB	BBB	NR	NR
BBB	A	AA	A	NR	NR
BB	BBB	A	BBB	NR	NR
B	BBB	BBB	A	NR	NR
B	BB	BBB	BBB	NR	NR
NR	NR	A	NR		
NR	NR	BBB	NR		
NR	NR	BBB	NR		
A	AA	A	A	BB	
BBB	A	BBB	BBB	BB	
BB	BBB	BB	BBB	BB	
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BBB	A	A	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	NR				
NR	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	BB	BB	NR
A	BB	BB	BB	BB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BB	BB				
BB	BB				
BB	BB				

NR	NR	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	5	Financials	Asia	Japan
NR	AA	11	Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
NR	A	10	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	11	Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
NR	A	7	Basic Materials	Asia	Japan
NR	A	7	Basic Materials	Asia	Japan
NR	A	7	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	A	7	Basic Materials	Asia	Japan
NR	A	7	Basic Materials	Asia	Japan
NR	A	7	Basic Materials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
NR	A	3	Financials	Asia	Japan
NR	A	3	Financials	Asia	Japan
NR	BBB	7	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BB	8	Financials	Asia	Japan
NR	A	3	Financials	Asia	Japan
NR	A	3	Financials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
NR	A	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	7	Industrials	Asia	Japan
NR	A	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	6	Financials	Asia	Japan
NR	BBB	7	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BB	8	Financials	Asia	Japan
NR	BBB	6	Financials	Asia	Japan
NR	BBB	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	3	Financials	Asia	Japan
NR	A	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	A	3	Financials	Asia	Japan
	A	3	Financials	Asia	Japan
	A	3	Financials	Asia	Japan

A	AA		Thin	Thin	Entity Tier	Entity Tier
A	AA					
A	AA					
A	AA		Thin	Thin	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA	Thin	Thin	Thin	Thin	CcyGrp
	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	AA	Thin	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Thin	Entity Tier	DocAdj	DocAdj	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Thin	Entity Tier	DocAdj	DocAdj	Entity Tier
BBB	A	Thin	Thin	Thin	CcyGrp	Thin
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	A	Thin	Thin	Thin	DocAdj	Thin
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA					
	AA					
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA						
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
BB	AA	Thin	Thin	Thin	Thin	Thin
BB	AA	Thin	Thin	Thin	Thin	Thin
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
A	AA					
A	AA	Thin	Entity Tier	CcyGrp	Entity Tier	CcyGrp
A	AA					
A	AA					
A	AA	Thin	CcyGrp	Entity Tier	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Entity Tier	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA					
A	AA		Thin	Entity Tier	Entity Tier	Entity Tier
A	AA		Thin	Entity Tier	Entity Tier	Entity Tier
A	AA		Thin	Entity Tier	Entity Tier	Entity Tier

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Entity Tier	CcyGrp	Thin	Thin	Thin
DocAdj	Entity Tier	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	Thin			
Thin	DocAdj	Thin			
Thin	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	Entity Tier		Thin
DocAdj	DocAdj	DocAdj	Entity Tier		Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier					
Entity Tier					
Entity Tier					

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin

MIZUHO-BankUSDMM	29-Aug-08	MIZUHO-Bank
MIZUHO-BankUSDMR	29-Aug-08	MIZUHO-Bank
MIZUHO-CorpBankEURCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankEURMM	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankJPYCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankJPYMR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDMM	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankAUDCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankEURCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankEURMM	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankEURMR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankGBPCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankJPYCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankJPYMR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankJPYXR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankSEKCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDMM	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDMR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDXR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankAUDCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankEURCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankEURMM	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankEURMR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankHKDCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankJPYCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankJPYMM	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankJPYXR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDCR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDMM	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDMR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-CorpBankUSDXR	29-Aug-08	MIZUHO-CorpBank
MIZUHO-GREURCR	29-Aug-08	MIZUHO-GR
MIZUHO-GRJPYCR	29-Aug-08	MIZUHO-GR
MIZUHO-GRUSDCR	29-Aug-08	MIZUHO-GR
MIZUFINEURCR	29-Aug-08	MIZUFIN
MIZUFINJPYCR	29-Aug-08	MIZUFIN
MIZUFINUSDCR	29-Aug-08	MIZUFIN
MIZUFINUSDMR	29-Aug-08	MIZUFIN
MIZUFINUSDXR	29-Aug-08	MIZUFIN
MIZUFINEURCR	29-Aug-08	MIZUFIN
MIZUFINJPYCR	29-Aug-08	MIZUFIN
MIZUFINJPYXR	29-Aug-08	MIZUFIN
MIZUFINUSDCR	29-Aug-08	MIZUFIN
MIZUFINUSDMR	29-Aug-08	MIZUFIN
MIZUFINUSDXR	29-Aug-08	MIZUFIN
MIZUHO-GRmtzbnkJPYCR	29-Aug-08	MIZUHO-GRmtzbnk
MIZUHO-GRmtzbnkUSDCR	29-Aug-08	MIZUHO-GRmtzbnk
OOMLNAUDCR	29-Aug-08	OOMLN
OOMLNAUDMM	29-Aug-08	OOMLN
OOMLNCHFCR	29-Aug-08	OOMLN
OOMLNCHFMM	29-Aug-08	OOMLN
OOMLNEURCR	29-Aug-08	OOMLN
OOMLNEURMM	29-Aug-08	OOMLN
OOMLNEURMR	29-Aug-08	OOMLN
OOMLNEURXR	29-Aug-08	OOMLN
OOMLNGBPCR	29-Aug-08	OOMLN
OOMLNGBPMM	29-Aug-08	OOMLN
OOMLNGBPMR	29-Aug-08	OOMLN
OOMLNHKDMM	29-Aug-08	OOMLN
OOMLNJPYCR	29-Aug-08	OOMLN
OOMLNJPYMM	29-Aug-08	OOMLN
OOMLNNZDCR	29-Aug-08	OOMLN
OOMLNNZDMM	29-Aug-08	OOMLN
OOMLNSEKMM	29-Aug-08	OOMLN
OOMLNSGDMM	29-Aug-08	OOMLN
OOMLNTWDCR	29-Aug-08	OOMLN
OOMLNUSDCR	29-Aug-08	OOMLN
OOMLNUSDMM	29-Aug-08	OOMLN
OOMLNUSDMR	29-Aug-08	OOMLN
OOMLNUSDXR	29-Aug-08	OOMLN
MSHUSDCR	29-Aug-08	MSH
MSHUSDMR	29-Aug-08	MSH

Mizuho Bk Ltd	JN9EIB	SUBLT2	USD	MM	Composite
Mizuho Bk Ltd	JN9EIB	SUBLT2	USD	MR	Composite
Mizuho Corporate Bk	JN9EIE	JRSUBUT2	EUR	CR	Composite
Mizuho Corporate Bk	JN9EIE	JRSUBUT2	EUR	MM	Composite
Mizuho Corporate Bk	JN9EIE	JRSUBUT2	JPY	CR	Composite
Mizuho Corporate Bk	JN9EIE	JRSUBUT2	JPY	MR	Composite
Mizuho Corporate Bk	JN9EIE	JRSUBUT2	USD	CR	Composite
Mizuho Corporate Bk	JN9EIE	JRSUBUT2	USD	MM	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	AUD	CR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	EUR	CR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	EUR	MM	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	EUR	MR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	GBP	CR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	JPY	CR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	JPY	MR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	JPY	XR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	SEK	CR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	USD	CR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	USD	MM	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	USD	MR	Composite
Mizuho Corporate Bk	JN9EIE	SNRFOR	USD	XR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	AUD	CR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	EUR	CR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	EUR	MM	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	EUR	MR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	HKD	CR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	JPY	CR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	JPY	MM	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	JPY	XR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	USD	CR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	USD	MM	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	USD	MR	Composite
Mizuho Corporate Bk	JN9EIE	SUBLT2	USD	XR	Composite
MIZUHO Finl Gp INC	JN9EIU	SUBLT2	EUR	CR	Composite
MIZUHO Finl Gp INC	JN9EIU	SUBLT2	JPY	CR	Composite
MIZUHO Finl Gp INC	JN9EIU	SUBLT2	USD	CR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	EUR	CR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	JPY	CR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	USD	CR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	USD	MR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SNRFOR	USD	XR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	EUR	CR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	JPY	CR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	JPY	XR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	USD	CR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	USD	MR	Composite
Mizuho Finl Strategy Co Ltd	JN9EIV	SUBLT2	USD	XR	Composite
Mizuho Tr & Bkg Co Ltd	JN9EHG	SNRFOR	JPY	CR	Composite
Mizuho Tr & Bkg Co Ltd	JN9EHG	SNRFOR	USD	CR	Composite
mmO2 PLC	5A8395	SNRFOR	AUD	CR	Composite
mmO2 PLC	5A8395	SNRFOR	AUD	MM	Composite
mmO2 PLC	5A8395	SNRFOR	CHF	CR	Composite
mmO2 PLC	5A8395	SNRFOR	CHF	MM	Composite
mmO2 PLC	5A8395	SNRFOR	EUR	CR	Composite
mmO2 PLC	5A8395	SNRFOR	EUR	MM	Composite
mmO2 PLC	5A8395	SNRFOR	EUR	MR	Composite
mmO2 PLC	5A8395	SNRFOR	EUR	XR	Composite
mmO2 PLC	5A8395	SNRFOR	GBP	CR	Composite
mmO2 PLC	5A8395	SNRFOR	GBP	MM	Composite
mmO2 PLC	5A8395	SNRFOR	GBP	MR	Composite
mmO2 PLC	5A8395	SNRFOR	HKD	MM	Composite
mmO2 PLC	5A8395	SNRFOR	JPY	CR	Composite
mmO2 PLC	5A8395	SNRFOR	JPY	MM	Composite
mmO2 PLC	5A8395	SNRFOR	NZD	CR	Composite
mmO2 PLC	5A8395	SNRFOR	NZD	MM	Composite
mmO2 PLC	5A8395	SNRFOR	SEK	MM	Composite
mmO2 PLC	5A8395	SNRFOR	SGD	MM	Composite
mmO2 PLC	5A8395	SNRFOR	TWD	CR	Composite
mmO2 PLC	5A8395	SNRFOR	USD	CR	Composite
mmO2 PLC	5A8395	SNRFOR	USD	MM	Composite
mmO2 PLC	5A8395	SNRFOR	USD	MR	Composite
mmO2 PLC	5A8395	SNRFOR	USD	XR	Composite
MO Hwys & Transpn Commn	6G6992	SNRFOR	USD	CR	Composite
MO Hwys & Transpn Commn	6G6992	SNRFOR	USD	MR	Composite

0.44%	0.61%	0.64%	0.77%	0.78%	0.85%	0.91%	0.96%	0.97%
0.44%	0.59%	0.62%	0.79%	0.78%	0.85%	0.91%	0.96%	0.97%
0.42%	0.57%	0.60%	0.75%	0.75%	0.82%	0.88%	0.92%	0.97%
0.44%	0.59%	0.62%	0.79%	0.78%	0.85%	0.91%	0.96%	0.97%
0.44%	0.61%	0.65%	0.77%	0.78%	0.85%	0.89%	0.94%	0.96%
0.33%	0.45%	0.49%	0.58%	0.58%	0.63%	0.67%	0.71%	0.72%
0.44%	0.59%	0.62%	0.79%	0.78%	0.85%	0.91%	0.96%	0.97%
0.44%	0.59%	0.62%	0.79%	0.78%	0.85%	0.91%	0.96%	0.97%
0.42%	0.56%	0.60%	0.74%	0.74%	0.81%	0.87%	0.91%	0.97%
1.04%	1.07%	1.19%	1.30%	1.36%	1.47%	1.52%	1.55%	1.59%
1.15%	1.18%	1.22%	1.30%	1.36%	1.47%	1.52%	1.57%	1.61%
1.10%	1.13%	1.18%	1.25%	1.31%	1.41%	1.46%	1.51%	1.55%
1.15%	1.18%	1.22%	1.30%	1.36%	1.47%	1.52%	1.57%	1.61%
1.04%	0.92%	1.05%	1.32%	1.35%	1.47%	1.52%	1.56%	1.59%
1.04%	0.69%	0.79%	0.99%	1.01%	1.11%	1.14%	1.16%	1.59%
1.15%	1.18%	1.22%	1.30%	1.36%	1.47%	1.52%	1.57%	1.61%
1.10%	1.13%	1.18%	1.25%	1.31%	1.41%	1.46%	1.51%	1.55%
1.09%	1.12%	1.16%	1.24%	1.29%	1.40%	1.45%	1.49%	1.53%
	1.18%	1.25%	1.34%	1.39%	1.47%			
	1.18%	1.25%	1.33%	1.38%	1.46%			
	1.18%	1.25%	1.34%	1.39%	1.47%			
0.50%	0.57%	0.67%	0.75%	0.77%	0.88%	0.91%	0.97%	
0.50%	0.57%	0.67%	0.75%	0.77%	0.88%	0.91%	0.97%	
0.50%	0.57%	0.67%	0.75%	0.77%	0.88%	0.91%	0.97%	
1.03%	1.11%	1.16%	1.27%	1.37%	1.48%	1.52%	1.59%	
1.03%	1.11%	1.16%	1.27%	1.37%	1.48%	1.52%	1.59%	
1.03%	1.11%	1.16%	1.27%	1.37%	1.48%	1.52%	1.59%	
	0.65%	0.62%	0.73%	0.81%	0.92%	0.93%	0.98%	1.02%
	0.65%	0.62%	0.73%	0.81%	0.92%	0.93%	0.98%	1.02%
0.13%	0.16%	0.21%	0.28%	0.34%	0.39%	0.45%	0.49%	0.54%
0.13%	0.16%	0.21%	0.28%	0.34%	0.39%	0.45%	0.49%	0.54%
0.13%	0.17%	0.22%	0.27%	0.34%	0.40%	0.46%	0.51%	0.56%
0.13%	0.15%	0.21%	0.27%	0.34%	0.38%	0.45%	0.49%	0.54%
0.13%	0.17%	0.22%	0.27%	0.34%	0.40%	0.46%	0.51%	0.56%
0.13%	0.15%	0.21%	0.27%	0.34%	0.38%	0.45%	0.49%	0.54%
0.12%	0.15%	0.21%	0.27%	0.33%	0.38%	0.44%	0.48%	0.53%
0.12%	0.15%	0.20%	0.26%	0.32%	0.37%	0.42%	0.47%	0.51%
0.13%	0.17%	0.22%	0.27%	0.34%	0.40%	0.46%	0.51%	0.56%
0.13%	0.15%	0.21%	0.27%	0.34%	0.38%	0.45%	0.49%	0.54%
0.13%	0.16%	0.21%	0.28%	0.34%	0.39%	0.45%	0.49%	0.54%
0.13%	0.16%	0.21%	0.28%	0.34%	0.39%	0.45%	0.49%	0.54%
0.13%	0.17%	0.22%	0.27%	0.34%	0.40%	0.46%	0.51%	0.56%
0.13%	0.15%	0.21%	0.27%	0.34%	0.38%	0.45%	0.49%	0.54%
0.13%	0.15%	0.21%	0.27%	0.34%	0.38%	0.45%	0.49%	0.54%
0.13%	0.17%	0.22%	0.27%	0.34%	0.40%	0.46%	0.51%	0.56%
0.13%	0.17%	0.22%	0.27%	0.34%	0.40%	0.46%	0.51%	0.56%
0.13%	0.15%	0.21%	0.27%	0.34%	0.38%	0.45%	0.49%	0.54%
0.12%	0.15%	0.21%	0.27%	0.33%	0.38%	0.44%	0.48%	0.53%
					0.33%			
					0.33%			

		20%				
		20%				
		20%				
		20%				
		20%				
		20%				
		20%				
		20%				
1.04%	1.03%	38.33%	BB	BB	BBB	BBB
1.04%	1.01%	38%	A	A	AA	A
1.04%	0.97%	38.33%	BBB	BBB	A	A
		38.33%				
1.04%	1.01%	38%	A	A	AA	A
1.03%	1.02%	38.33%	A	A	AA	AA
		38.33%				
0.77%	0.76%	38.33%	BBB	BBB	A	A
1.04%	1.01%	38%	A	A	AA	A
1.04%	1.01%	38%	A	A	AA	A
		38.33%				
1.04%	0.96%	38.33%	BBB	BBB	A	A
		38.33%				
1.59%	1.54%	16.88%	BB	BBB	BBB	BBB
1.60%	1.54%	19.29%	A	A	AA	AA
1.53%	1.54%	16.88%	BBB	BBB	A	A
		16.88%				
1.60%	1.54%	19.29%	A	A	AA	AA
1.59%	1.54%	18%	BB	A	A	A
		16.88%				
1.59%	1.54%	16.88%	BB	BBB	BBB	BBB
1.60%	1.54%	19.29%	A	A	AA	AA
1.53%	1.54%	16.88%	BBB	BBB	A	A
1.52%	1.54%	16.88%	BBB	BBB	A	A
		16.88%				
		25%		NR	NR	A
		25%		NR	NR	BB
		25%		NR	NR	A
		32.50%	NR	BB	BB	BB
		32.50%	NR	BB	BB	BB
		32.50%	NR	BB	BB	BB
		32.50%				
		32.50%				
		27.50%	NR	NR	NR	A
		27.50%	NR	NR	NR	BB
		27.50%				
		27.50%	NR	NR	NR	A
		27.50%				
		27.50%				
		27.50%		NR	NR	NR
		27.50%		NR	NR	NR
0.70%	0.77%	40%	BB	B	B	B
0.70%	0.77%	40%	BB	B	B	B
0.71%	0.77%	40%	BBB	BB	BBB	A
0.69%	0.77%	40%	A	BBB	BBB	BBB
0.71%	0.77%	40%	BBB	BB	BBB	A
0.69%	0.77%	40%	A	BBB	BBB	BBB
0.69%	0.77%	40%	BBB	BB	BB	BB
0.65%	0.77%	40%	BBB	BB	BB	BB
0.71%	0.77%	40%	BBB	BB	BBB	A
0.69%	0.77%	40%	A	BBB	BBB	BBB
		40%				
		40%				
0.70%	0.77%	40%	BB	B	B	B
0.70%	0.77%	40%	BB	B	B	B
0.71%	0.77%	40%	BBB	BB	BBB	A
0.69%	0.77%	40%	A	BBB	BBB	BBB
		40%				
0.69%	0.77%	40%	A	BBB	BBB	BBB
0.71%	0.77%	40%	BBB	BB	BBB	A
0.71%	0.77%	40%	BBB	BB	BBB	A
0.69%	0.77%	40%	A	BBB	BBB	BBB
0.69%	0.77%	40%	BBB	BB	BB	BB
		40%				

BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BB	BB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A				
BB	BB				
A	A				
BB	BB	BB	BB		
BB	BB	BB	BB		
BB	BB	BB	BB		
NR	A	A	A		
NR	BB	BB	BB		
NR	A	A	A		
NR	CCC	NR	NR	NR	
NR	CCC	NR	NR	NR	
B	BBB	BBB	BBB	CCC	BB
B	BBB	BBB	BBB	CCC	BB
BB	A	A	A	B	BBB
BBB	AA	AA	AA	BB	A
BB	A	A	A	B	BBB
BBB	AA	AA	AA	BB	A
BB	A	A	A	B	BBB
BB	A	A	A	B	BBB
BB	A	A	A	B	BBB
BBB	AA	AA	AA	BB	A
B	BBB	BBB	BBB	CCC	BB
B	BBB	BBB	BBB	CCC	BB
BB	A	A	A	B	BBB
BBB	AA	AA	AA	BB	A
BBB	AA	AA	AA	BB	A
BB	A	A	A	B	BBB
BB	A	A	A	B	BBB
BBB	AA	AA	AA	BB	A
BB	A	A	A	B	BBB
	NR				
	NR				

	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	AA	9	Financials	Asia	Japan
A	A	9	Financials	Asia	Japan
BBB	AA	9	Financials	Asia	Japan
	NR		Financials	Asia	Japan
A	A	9	Financials	Asia	Japan
A	A	7	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BBB	A	7	Financials	Asia	Japan
A	A	9	Financials	Asia	Japan
A	A	9	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BBB	AA	9	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	AA	9	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
NR	BBB	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	5	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
NR	A	9	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	A	3	Financials	Asia	Japan
	A	3	Financials	Asia	Japan
	A	3	Financials	Asia	Japan
	A	4	Financials	Asia	Japan
	A	4	Financials	Asia	Japan
	A	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
NR	A	11	Telecommunications	Europe	United Kingdom
NR	A	11	Telecommunications	Europe	United Kingdom
NR	BBB	5	Telecommunications	Europe	United Kingdom
NR	A	9	Telecommunications	Europe	United Kingdom
NR	BBB	5	Telecommunications	Europe	United Kingdom
NR	A	9	Telecommunications	Europe	United Kingdom
NR	A	11	Telecommunications	Europe	United Kingdom
NR	A	11	Telecommunications	Europe	United Kingdom
NR	BBB	5	Telecommunications	Europe	United Kingdom
NR	A	9	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
NR	A	11	Telecommunications	Europe	United Kingdom
NR	A	11	Telecommunications	Europe	United Kingdom
NR	BBB	5	Telecommunications	Europe	United Kingdom
NR	A	9	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
NR	A	9	Telecommunications	Europe	United Kingdom
NR	BBB	5	Telecommunications	Europe	United Kingdom
NR	BBB	5	Telecommunications	Europe	United Kingdom
NR	A	9	Telecommunications	Europe	United Kingdom
NR	A	11	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States

A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A			Thin	Thin	CcyGrp	CcyGrp
A			Thin	Thin	Entity Tier	Entity Tier
A			Thin	Thin	CcyGrp	CcyGrp
	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA					
	AA					
	AA	Thin	Thin	Thin	CcyGrp	Thin
	AA	Thin	Thin	Thin	Entity Tier	Thin
	AA					
	AA	Thin	Thin	Thin	CcyGrp	Thin
	AA					
	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					

Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp

DocAdj

Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp

DocAdj
CcyGrp
DocAdj
DocAdj

CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier

CcyGrp
Entity Tier

CcyGrp

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp

CcyGrp
DocAdj

Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp

DocAdj

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

MSHUSDXR	29-Aug-08 MSH
XOM-MobilCorpEURCR	29-Aug-08 XOM-MobilCorp
XOM-MobilCorpEURMR	29-Aug-08 XOM-MobilCorp
XOM-MobilCorpHKDMR	29-Aug-08 XOM-MobilCorp
XOM-MobilCorpJPYMR	29-Aug-08 XOM-MobilCorp
XOM-MobilCorpSGDMR	29-Aug-08 XOM-MobilCorp
XOM-MobilCorpUSDMR	29-Aug-08 XOM-MobilCorp
XOM-MobilCorpUSDXR	29-Aug-08 XOM-MobilCorp
MBTEURCR	29-Aug-08 MBT
MBTEURMM	29-Aug-08 MBT
MBTEURMR	29-Aug-08 MBT
MBTUSDCR	29-Aug-08 MBT
MBTUSDMM	29-Aug-08 MBT
MBTUSDMR	29-Aug-08 MBT
MHKAUDMR	29-Aug-08 MHK
MHKEURCR	29-Aug-08 MHK
MHKEURMR	29-Aug-08 MHK
MHKGBPMR	29-Aug-08 MHK
MHKJPYMR	29-Aug-08 MHK
MHKSGDMR	29-Aug-08 MHK
MHKTWDMR	29-Aug-08 MHK
MHKUSDCR	29-Aug-08 MHK
MHKUSDMR	29-Aug-08 MHK
MHKUSDXR	29-Aug-08 MHK
TRIBALEURMM	29-Aug-08 TRIBAL
TRIBALEURMR	29-Aug-08 TRIBAL
TRIBALUSDCR	29-Aug-08 TRIBAL
TRIBALUSDMM	29-Aug-08 TRIBAL
TRIBALUSDMR	29-Aug-08 TRIBAL
TRIBALUSDXR	29-Aug-08 TRIBAL
TRIBALAUDXR	29-Aug-08 TRIBAL
TRIBALUSDCR	29-Aug-08 TRIBAL
TRIBALUSDMR	29-Aug-08 TRIBAL
TRIBALUSDXR	29-Aug-08 TRIBAL
TAPCADMR	29-Aug-08 TAP
TAPCHFMR	29-Aug-08 TAP
TAPEURCR	29-Aug-08 TAP
TAPEURMM	29-Aug-08 TAP
TAPEURMR	29-Aug-08 TAP
TAPJPYMR	29-Aug-08 TAP
TAPUSDCR	29-Aug-08 TAP
TAPUSDMR	29-Aug-08 TAP
MOMPERUSDMR	29-Aug-08 MOMPER
MOMPERUSDXR	29-Aug-08 MOMPER
MOMPEREURMR	29-Aug-08 MOMPER
MOMPERUSDMR	29-Aug-08 MOMPER
MOMPERUSDXR	29-Aug-08 MOMPER
MONAUDCR	29-Aug-08 MON
MONAUDMR	29-Aug-08 MON
MONCHFMR	29-Aug-08 MON
MONEURCR	29-Aug-08 MON
MONEURMM	29-Aug-08 MON
MONEURMR	29-Aug-08 MON
MONEURXR	29-Aug-08 MON
MONGBPMR	29-Aug-08 MON
MONJPYMR	29-Aug-08 MON
MONUSDCR	29-Aug-08 MON
MONUSDMM	29-Aug-08 MON
MONUSDMR	29-Aug-08 MON
MONUSDXR	29-Aug-08 MON
MWDAUDCR	29-Aug-08 MWD
MWDAUDMR	29-Aug-08 MWD
MWDAUDXR	29-Aug-08 MWD
MWDCADMR	29-Aug-08 MWD
MWDCHFMR	29-Aug-08 MWD
MWDEURCR	29-Aug-08 MWD
MWDEURMM	29-Aug-08 MWD
MWDEURMR	29-Aug-08 MWD
MWDEURXR	29-Aug-08 MWD
MWDGBPMM	29-Aug-08 MWD
MWDGBPMR	29-Aug-08 MWD
MWDGBPXR	29-Aug-08 MWD
MWDHKDCR	29-Aug-08 MWD
MWDHKDMR	29-Aug-08 MWD

MO Hwys & Transpn Commn	6G6992	SNRFOR	USD	XR	Composite
Mobil Corp	6G775E	SNRFOR	EUR	CR	Composite
Mobil Corp	6G775E	SNRFOR	EUR	MR	Composite
Mobil Corp	6G775E	SNRFOR	HKD	MR	Composite
Mobil Corp	6G775E	SNRFOR	JPY	MR	Composite
Mobil Corp	6G775E	SNRFOR	SGD	MR	Composite
Mobil Corp	6G775E	SNRFOR	USD	MR	Composite
Mobil Corp	6G775E	SNRFOR	USD	XR	Composite
Mobile Telesystems	XC973T	SNRFOR	EUR	CR	Composite
Mobile Telesystems	XC973T	SNRFOR	EUR	MM	Composite
Mobile Telesystems	XC973T	SNRFOR	EUR	MR	Composite
Mobile Telesystems	XC973T	SNRFOR	USD	CR	Composite
Mobile Telesystems	XC973T	SNRFOR	USD	MM	Composite
Mobile Telesystems	XC973T	SNRFOR	USD	MR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	AUD	MR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	EUR	CR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	EUR	MR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	GBP	MR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	JPY	MR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	SGD	MR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	TWD	MR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	USD	CR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	USD	MR	Composite
Mohawk Inds Inc	6G89A9	SNRFOR	USD	XR	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	EUR	MM	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	EUR	MR	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	USD	CR	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	USD	MM	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	USD	MR	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SNRFOR	USD	XR	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SUBLT2	AUD	XR	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SUBLT2	USD	CR	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SUBLT2	USD	MR	Composite
MOHEGAN TRIBAL GAMING Auth	668B5A	SUBLT2	USD	XR	Composite
Molson Coors Brewing Co	668F8S	SNRFOR	CAD	MR	Composite
Molson Coors Brewing Co	668F8S	SNRFOR	CHF	MR	Composite
Molson Coors Brewing Co	668F8S	SNRFOR	EUR	CR	Composite
Molson Coors Brewing Co	668F8S	SNRFOR	EUR	MM	Composite
Molson Coors Brewing Co	668F8S	SNRFOR	EUR	MR	Composite
Molson Coors Brewing Co	668F8S	SNRFOR	JPY	MR	Composite
Molson Coors Brewing Co	668F8S	SNRFOR	USD	CR	Composite
Molson Coors Brewing Co	668F8S	SNRFOR	USD	MR	Composite
Momentive Performance Matls Inc	668FE1	SECDOM	USD	MR	Composite
Momentive Performance Matls Inc	668FE1	SECDOM	USD	XR	Composite
Momentive Performance Matls Inc	668FE1	SNRFOR	EUR	MR	Composite
Momentive Performance Matls Inc	668FE1	SNRFOR	USD	MR	Composite
Momentive Performance Matls Inc	668FE1	SNRFOR	USD	XR	Composite
Monsanto Co	6H27C2	SNRFOR	AUD	CR	Composite
Monsanto Co	6H27C2	SNRFOR	AUD	MR	Composite
Monsanto Co	6H27C2	SNRFOR	CHF	MR	Composite
Monsanto Co	6H27C2	SNRFOR	EUR	CR	Composite
Monsanto Co	6H27C2	SNRFOR	EUR	MM	Composite
Monsanto Co	6H27C2	SNRFOR	EUR	MR	Composite
Monsanto Co	6H27C2	SNRFOR	EUR	XR	Composite
Monsanto Co	6H27C2	SNRFOR	GBP	MR	Composite
Monsanto Co	6H27C2	SNRFOR	JPY	MR	Composite
Monsanto Co	6H27C2	SNRFOR	USD	CR	Composite
Monsanto Co	6H27C2	SNRFOR	USD	MM	Composite
Monsanto Co	6H27C2	SNRFOR	USD	MR	Composite
Monsanto Co	6H27C2	SNRFOR	USD	XR	Composite
Morgan Stanley	678B8A	SNRFOR	AUD	CR	Composite
Morgan Stanley	678B8A	SNRFOR	AUD	MR	Composite
Morgan Stanley	678B8A	SNRFOR	AUD	XR	Composite
Morgan Stanley	678B8A	SNRFOR	CAD	MR	Composite
Morgan Stanley	678B8A	SNRFOR	CHF	MR	Composite
Morgan Stanley	678B8A	SNRFOR	EUR	CR	Composite
Morgan Stanley	678B8A	SNRFOR	EUR	MM	Composite
Morgan Stanley	678B8A	SNRFOR	EUR	MR	Composite
Morgan Stanley	678B8A	SNRFOR	EUR	XR	Composite
Morgan Stanley	678B8A	SNRFOR	GBP	MM	Composite
Morgan Stanley	678B8A	SNRFOR	GBP	MR	Composite
Morgan Stanley	678B8A	SNRFOR	GBP	XR	Composite
Morgan Stanley	678B8A	SNRFOR	HKD	CR	Composite
Morgan Stanley	678B8A	SNRFOR	HKD	MR	Composite

					0.33%			
0.16%	0.16%	0.18%	0.22%	0.24%	0.27%	0.30%	0.33%	0.40%
0.16%	0.16%	0.18%	0.22%	0.24%	0.27%	0.30%	0.33%	0.40%
0.16%	0.16%	0.17%	0.22%	0.23%	0.26%	0.28%	0.31%	0.40%
2.78%	3.02%	3.35%	3.46%	3.80%	3.87%	3.95%	4.21%	4.49%
2.78%	3.02%	3.22%	3.42%	3.65%	3.73%	3.95%	4.04%	4.49%
2.78%	3.02%	3.35%	3.46%	3.80%	3.87%	3.95%	4.21%	4.49%
2.78%	3.02%	3.22%	3.42%	3.65%	3.73%	3.95%	4.04%	4.49%
2.12%	2.37%	2.42%	2.74%	2.80%	2.85%	2.76%	2.66%	2.49%
2.12%	2.37%	2.42%	2.74%	2.80%	2.85%	2.76%	2.66%	2.49%
2.12%	2.24%	2.29%	2.60%	2.65%	2.71%	2.62%	2.52%	2.37%
2.12%	2.24%	2.29%	2.60%	2.65%	2.71%	2.62%	2.52%	2.37%
2.12%	2.24%	2.29%	2.60%	2.65%	2.71%	2.62%	2.52%	2.37%
2.12%	2.24%	2.29%	2.60%	2.65%	2.71%	2.62%	2.52%	2.37%
2.12%	2.24%	2.29%	2.60%	2.65%	2.71%	2.62%	2.52%	2.37%
2.12%	2.37%	2.42%	2.74%	2.80%	2.85%	2.76%	2.66%	2.49%
2.12%	2.24%	2.29%	2.60%	2.65%	2.71%	2.62%	2.52%	2.37%
2.12%	2.17%	2.21%	2.51%	2.56%	2.61%	2.53%	2.43%	2.28%
4.04%	4.25%	4.36%	4.69%	4.92%	5.32%	5.53%	5.79%	5.35%
3.88%	4.10%	4.20%	4.51%	4.74%	5.32%	5.33%	5.57%	5.35%
	6.50%	8.07%	9.32%	9.94%	9.44%	10.12%	10.85%	11.31%
	6.50%	8.07%	9.32%	10.79%	9.44%	10.98%	10.85%	11.31%
	6.50%	8.07%	9.32%	10.25%	9.44%	10.44%	10.85%	11.31%
	6.50%	8.07%	9.32%	9.86%	9.44%	10.03%	10.85%	11.31%
0.42%	0.46%	0.48%	0.60%	0.67%	0.76%	0.84%	0.89%	1.14%
0.42%	0.46%	0.48%	0.60%	0.67%	0.76%	0.84%	0.89%	1.14%
0.42%	0.46%	0.48%	0.60%	0.67%	0.76%	0.84%	0.89%	1.14%
0.42%	0.46%	0.48%	0.60%	0.67%	0.76%	0.84%	0.89%	1.14%
0.44%	0.48%	0.51%	0.63%	0.71%	0.80%	0.88%	0.94%	1.14%
0.42%	0.46%	0.48%	0.60%	0.67%	0.76%	0.84%	0.89%	1.14%
			2.70%		2.88%	3.55%		
			2.70%		2.88%	3.55%		
					4.23%			
					4.23%			
					4.23%			
0.16%	0.24%	0.35%	0.38%	0.43%	0.47%	0.53%	0.56%	0.63%
0.16%	0.24%	0.35%	0.38%	0.43%	0.47%	0.53%	0.56%	0.63%
0.16%	0.24%	0.34%	0.38%	0.43%	0.48%	0.53%	0.57%	0.64%
0.16%	0.26%	0.37%	0.40%	0.45%	0.50%	0.56%	0.60%	0.67%
0.16%	0.25%	0.34%	0.39%	0.43%	0.48%	0.54%	0.57%	0.64%
0.16%	0.24%	0.34%	0.38%	0.43%	0.48%	0.53%	0.57%	0.64%
0.16%	0.23%	0.35%	0.38%	0.42%	0.46%	0.53%	0.55%	0.61%
0.16%	0.24%	0.34%	0.38%	0.43%	0.48%	0.53%	0.57%	0.64%
0.16%	0.24%	0.35%	0.38%	0.43%	0.47%	0.53%	0.56%	0.63%
0.16%	0.26%	0.37%	0.40%	0.45%	0.50%	0.56%	0.60%	0.67%
0.16%	0.24%	0.34%	0.38%	0.43%	0.48%	0.53%	0.57%	0.64%
0.16%	0.23%	0.35%	0.38%	0.42%	0.46%	0.53%	0.55%	0.61%
3.10%	3.11%	2.83%	2.65%	2.48%	2.30%	2.21%	2.15%	2.16%
2.94%	2.95%	2.68%	2.51%	2.36%	2.19%	2.10%	2.04%	2.06%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
3.10%	3.13%	2.80%	2.65%	2.44%	2.28%	2.23%	2.17%	2.17%
2.97%	3.00%	2.69%	2.54%	2.34%	2.19%	2.14%	2.08%	2.08%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
2.84%	2.86%	2.55%	2.42%	2.21%	2.07%	2.02%	1.99%	1.98%
2.97%	3.00%	2.69%	2.54%	2.34%	2.19%	2.14%	2.08%	2.08%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
3.10%	3.13%	2.80%	2.65%	2.44%	2.28%	2.23%	2.17%	2.17%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%

		40%				
0.39%	0.43%	40%	NR	A	BBB	BB
		40%				
		40%				
		40%				
0.39%	0.43%	40%	NR	A	BBB	BB
0.39%	0.43%	40%	NR	BBB	BB	B
4.21%	4.26%	25%	NR	NR	BBB	A
4.21%	4.26%	28.75%	NR	NR	BBB	BBB
		28.75%				
4.21%	4.26%	25%	NR	NR	BBB	A
4.21%	4.26%	28.75%	NR	NR	BBB	BBB
		28.75%				
2.56%	2.58%	40%				
2.56%	2.58%	40%	NR	BBB	BBB	A
2.56%	2.45%	40%	NR	A	A	AA
2.56%	2.45%	40%				
2.56%	2.45%	40%				
2.56%	2.45%	40%				
2.56%	2.45%	40%				
2.56%	2.58%	40%	NR	BBB	BBB	A
2.56%	2.45%	40%	NR	A	A	AA
2.56%	2.36%	40%	NR	BBB	BBB	A
		35%				
		35%				
		35%				
		35%				
		35%	BB	B	B	B
		35%	BBB	B	B	B
10.71%	10.71%	20%		NR	NR	NR
10.71%	10.71%	20%		NR	NR	NR
10.71%	10.71%	20%		NR	NR	NR
10.71%	10.71%	20%		NR	NR	NR
0.93%	0.98%	40%	BB	BBB	A	A
0.93%	0.98%	40%	BB	BBB	A	A
		40%				
		40%				
0.93%	0.98%	40%	BB	BBB	A	A
0.93%	0.98%	40%	CCC	B	BB	BB
0.98%	0.98%	40%	B	BB	BBB	BBB
0.93%	0.98%	40%	BB	BBB	A	A
		72.50%				NR
		72.50%				NR
		40%				
		40%				
		40%				
0.71%	0.84%	40%	NR	B	BBB	BBB
0.71%	0.84%	40%	NR	B	BBB	BBB
0.72%	0.84%	40%	NR	BBB	AA	AA
0.75%	0.89%	40%	NR	BB	A	A
0.72%	0.85%	40%	NR	BB	A	A
0.72%	0.84%	40%	NR	BBB	AA	AA
0.69%	0.81%	40%	NR	BB	A	A
0.72%	0.84%	40%	NR	BBB	AA	AA
0.71%	0.84%	40%	NR	B	BBB	BBB
0.75%	0.89%	40%	NR	BB	A	A
		40%				
0.72%	0.84%	40%	NR	BBB	AA	AA
0.69%	0.81%	40%	NR	BB	A	A
2.19%	2.14%	40.00%	BBB	BBB	BBB	BBB
2.08%	2.03%	40.00%	A	A	A	A
		40.00%				
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.21%	2.16%	40.00%	A	A	A	AA
2.12%	2.07%	40%	A	A	A	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.02%	1.97%	40.00%	A	A	A	AA
2.12%	2.07%	40%	A	A	A	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA
		40.00%				
2.21%	2.16%	40.00%	A	A	A	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA

	NR				
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BB	NR	BBB	NR	NR
BBB	B	NR	BBB	NR	NR
BBB	BB	NR	BBB	NR	NR
BBB	B	NR	BBB	NR	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
B	NR	B	B	NR	
B	NR	B	B	NR	
BB	NR	BB	NR	NR	NR
BBB	NR	BBB	NR	NR	NR
BBB	NR	BBB	NR	NR	NR
A	NR	A	NR	NR	NR
BBB	BBB	BBB	BBB	NR	A
BBB	BBB	BBB	BBB	NR	A
BBB	BBB	BBB	BBB	NR	A
B	B	B	B	NR	BB
BB	BB	BB	BB	NR	BBB
BBB	BBB	BBB	BBB	NR	A
	NR	NR			
	NR	NR			
	NR				
	NR				
	NR				
BB	BBB	BBB	BB	BB	BB
BB	BBB	BBB	BB	BB	BB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
A	A	A	A	BBB	BBB
A	AA	AA	A	A	A
BB	BBB	BBB	BB	BB	BB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AA	AA	A	AA
AA	AAA	AA	AA	A	AA
AA	AA	A	AA	BBB	A
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	AA
A	A	A	AA	BBB	A
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	AA
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	AA

	NR	2		N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BBB	5	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BBB	5	Oil & Gas	N.Amer	United States
NR	BBB	5	Oil & Gas	N.Amer	United States
NR	NR	4	Telecommunications	E.Eur	Russian Federation
NR	NR	5	Telecommunications	E.Eur	Russian Federation
	NR		Telecommunications	E.Eur	Russian Federation
NR	NR	4	Telecommunications	E.Eur	Russian Federation
NR	NR	5	Telecommunications	E.Eur	Russian Federation
	NR		Telecommunications	E.Eur	Russian Federation
	NR		Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BB	2	Consumer Services	N.Amer	United States
	BB	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
B	A	10	Basic Materials	N.Amer	United States
B	A	10	Basic Materials	N.Amer	United States
BB	A	10	Basic Materials	N.Amer	United States
B	A	10	Basic Materials	N.Amer	United States
B	A	10	Basic Materials	N.Amer	United States
BB	A	10	Basic Materials	N.Amer	United States
B	A	4	Basic Materials	N.Amer	United States
BB	A	10	Basic Materials	N.Amer	United States
B	A	10	Basic Materials	N.Amer	United States
B	A	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BB	A	10	Basic Materials	N.Amer	United States
B	A	4	Basic Materials	N.Amer	United States
BBB	A	5	Financials	N.Amer	United States
A	A	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AA	13	Financials	N.Amer	United States
BBB	AA	13	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BBB	AA	3	Financials	N.Amer	United States
BBB	AA	13	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	13	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States

AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	Thin	DocAdj	CcyGrp	DocAdj
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	Thin	DocAdj	CcyGrp	DocAdj
BB	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BB					
BBB	BB					
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB		Thin	Thin	Thin	Entity Tier
BB	BB		Thin	Thin	Thin	DocAdj
BB	BB		Thin	Thin	Thin	DocAdj
BB	BB		Thin	Thin	Thin	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB				Thin	
BB	BB				Thin	
B	BB					
B	BB					
B	BB					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	DocAdj	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	DocAdj	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	DocAdj	DocAdj	Thin		
Thin	DocAdj	DocAdj	Thin		
Thin	Entity Tier	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin	Thin				
Thin	Thin				
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

MWDJPYCR	29-Aug-08 MWD
MWDJPYMR	29-Aug-08 MWD
MWDKRWMR	29-Aug-08 MWD
MWDNZDMR	29-Aug-08 MWD
MWDSEKMR	29-Aug-08 MWD
MWDSGDCR	29-Aug-08 MWD
MWDSGDMR	29-Aug-08 MWD
MWDTWDMR	29-Aug-08 MWD
MWDUSDCR	29-Aug-08 MWD
MWDUSDMM	29-Aug-08 MWD
MWDUSDMR	29-Aug-08 MWD
MWDUSDXR	29-Aug-08 MWD
MWDZARMR	29-Aug-08 MWD
MWDAUDCR	29-Aug-08 MWD
MWDAUDMR	29-Aug-08 MWD
MWDCHFMR	29-Aug-08 MWD
MWDEURMM	29-Aug-08 MWD
MWDEURMR	29-Aug-08 MWD
MWDHKDCR	29-Aug-08 MWD
MWDJPYMR	29-Aug-08 MWD
MWDUSDCR	29-Aug-08 MWD
MWDUSDMR	29-Aug-08 MWD
MOMILKJPYCR	29-Aug-08 MOMILK
MOMILKJPYMR	29-Aug-08 MOMILK
MOMILKJPYXR	29-Aug-08 MOMILK
MOMILKUSDCR	29-Aug-08 MOMILK
MOMILKUSDMR	29-Aug-08 MOMILK
MOMILKUSDXR	29-Aug-08 MOMILK
MOSUSDXR	29-Aug-08 MOS
MOSEURMM	29-Aug-08 MOS
MOSEURMR	29-Aug-08 MOS
MOSEURXR	29-Aug-08 MOS
MOSUSDCR	29-Aug-08 MOS
MOSUSDMM	29-Aug-08 MOS
MOSUSDMR	29-Aug-08 MOS
MOSUSDXR	29-Aug-08 MOS
MOS-GlobHoldAUDMR	29-Aug-08 MOS-GlobHold
MOS-GlobHoldAUDXR	29-Aug-08 MOS-GlobHold
MOS-GlobHoldEURMM	29-Aug-08 MOS-GlobHold
MOS-GlobHoldEURMR	29-Aug-08 MOS-GlobHold
MOS-GlobHoldEURXR	29-Aug-08 MOS-GlobHold
MOS-GlobHoldHKDXR	29-Aug-08 MOS-GlobHold
MOS-GlobHoldILSXR	29-Aug-08 MOS-GlobHold
MOS-GlobHoldUSDCR	29-Aug-08 MOS-GlobHold
MOS-GlobHoldUSDMM	29-Aug-08 MOS-GlobHold
MOS-GlobHoldUSDMR	29-Aug-08 MOS-GlobHold
MOS-GlobHoldUSDXR	29-Aug-08 MOS-GlobHold
MSSEURCR	29-Aug-08 MSS
MSSEURMM	29-Aug-08 MSS
MSSEURMR	29-Aug-08 MSS
MSSUSDCR	29-Aug-08 MSS
MSSUSDMM	29-Aug-08 MSS
MSSUSDMR	29-Aug-08 MSS
MOTAUDMR	29-Aug-08 MOT
MOTAUDXR	29-Aug-08 MOT
MOTCADMR	29-Aug-08 MOT
MOTCHFMR	29-Aug-08 MOT
MOTEURCR	29-Aug-08 MOT
MOTEURMM	29-Aug-08 MOT
MOTEURMR	29-Aug-08 MOT
MOTEURXR	29-Aug-08 MOT
MOTGBPMR	29-Aug-08 MOT
MOTGBPXR	29-Aug-08 MOT
MOTHKDMR	29-Aug-08 MOT
MOTHKDXR	29-Aug-08 MOT
MOTJPYCR	29-Aug-08 MOT
MOTJPYMR	29-Aug-08 MOT
MOTJPYXR	29-Aug-08 MOT
MOTNZDMR	29-Aug-08 MOT
MOTSEKMR	29-Aug-08 MOT
MOTSEKXR	29-Aug-08 MOT
MOTSGDMR	29-Aug-08 MOT
MOTUSDCR	29-Aug-08 MOT
MOTUSDMM	29-Aug-08 MOT

Morgan Stanley	678B8A	SNRFOR	JPY	CR	Composite
Morgan Stanley	678B8A	SNRFOR	JPY	MR	Composite
Morgan Stanley	678B8A	SNRFOR	KRW	MR	Composite
Morgan Stanley	678B8A	SNRFOR	NZD	MR	Composite
Morgan Stanley	678B8A	SNRFOR	SEK	MR	Composite
Morgan Stanley	678B8A	SNRFOR	SGD	CR	Composite
Morgan Stanley	678B8A	SNRFOR	SGD	MR	Composite
Morgan Stanley	678B8A	SNRFOR	TWD	MR	Composite
Morgan Stanley	678B8A	SNRFOR	USD	CR	Composite
Morgan Stanley	678B8A	SNRFOR	USD	MM	Composite
Morgan Stanley	678B8A	SNRFOR	USD	MR	Composite
Morgan Stanley	678B8A	SNRFOR	USD	XR	Composite
Morgan Stanley	678B8A	SNRFOR	ZAR	MR	Composite
Morgan Stanley	678B8A	SUBLT2	AUD	CR	Composite
Morgan Stanley	678B8A	SUBLT2	AUD	MR	Composite
Morgan Stanley	678B8A	SUBLT2	CHF	MR	Composite
Morgan Stanley	678B8A	SUBLT2	EUR	MM	Composite
Morgan Stanley	678B8A	SUBLT2	EUR	MR	Composite
Morgan Stanley	678B8A	SUBLT2	HKD	CR	Composite
Morgan Stanley	678B8A	SUBLT2	JPY	MR	Composite
Morgan Stanley	678B8A	SUBLT2	USD	CR	Composite
Morgan Stanley	678B8A	SUBLT2	USD	MR	Composite
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	JPY	CR	Composite
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	JPY	MR	Composite
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	JPY	XR	Composite
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	USD	CR	Composite
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	USD	MR	Composite
Morinaga Milk Ind Co Ltd	JNAA51	SNRFOR	USD	XR	Composite
Mosaic Co	67AD9F	SECDOM	USD	XR	Composite
Mosaic Co	67AD9F	SNRFOR	EUR	MM	Composite
Mosaic Co	67AD9F	SNRFOR	EUR	MR	Composite
Mosaic Co	67AD9F	SNRFOR	EUR	XR	Composite
Mosaic Co	67AD9F	SNRFOR	USD	CR	Composite
Mosaic Co	67AD9F	SNRFOR	USD	MM	Composite
Mosaic Co	67AD9F	SNRFOR	USD	MR	Composite
Mosaic Co	67AD9F	SNRFOR	USD	XR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	AUD	MR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	AUD	XR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	EUR	MM	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	EUR	MR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	EUR	XR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	HKD	XR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	ILS	XR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	USD	CR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	USD	MM	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	USD	MR	Composite
Mosaic Glob Hldgs Inc	67AD8J	SNRFOR	USD	XR	Composite
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	EUR	CR	Composite
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	EUR	MM	Composite
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	EUR	MR	Composite
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	USD	CR	Composite
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	USD	MM	Composite
Motherson Sumi Sys Ltd	YE74CK	SNRFOR	USD	MR	Composite
Motorola Inc	6I207D	SNRFOR	AUD	MR	Composite
Motorola Inc	6I207D	SNRFOR	AUD	XR	Composite
Motorola Inc	6I207D	SNRFOR	CAD	MR	Composite
Motorola Inc	6I207D	SNRFOR	CHF	MR	Composite
Motorola Inc	6I207D	SNRFOR	EUR	CR	Composite
Motorola Inc	6I207D	SNRFOR	EUR	MM	Composite
Motorola Inc	6I207D	SNRFOR	EUR	MR	Composite
Motorola Inc	6I207D	SNRFOR	EUR	XR	Composite
Motorola Inc	6I207D	SNRFOR	GBP	MR	Composite
Motorola Inc	6I207D	SNRFOR	GBP	XR	Composite
Motorola Inc	6I207D	SNRFOR	HKD	MR	Composite
Motorola Inc	6I207D	SNRFOR	HKD	XR	Composite
Motorola Inc	6I207D	SNRFOR	JPY	CR	Composite
Motorola Inc	6I207D	SNRFOR	JPY	MR	Composite
Motorola Inc	6I207D	SNRFOR	JPY	XR	Composite
Motorola Inc	6I207D	SNRFOR	NZD	MR	Composite
Motorola Inc	6I207D	SNRFOR	SEK	MR	Composite
Motorola Inc	6I207D	SNRFOR	SEK	XR	Composite
Motorola Inc	6I207D	SNRFOR	SGD	MR	Composite
Motorola Inc	6I207D	SNRFOR	USD	CR	Composite
Motorola Inc	6I207D	SNRFOR	USD	MM	Composite

2.99%	3.16%	2.87%	2.60%	2.44%	2.30%	2.24%	2.15%	2.06%
2.84%	3.00%	2.73%	2.47%	2.32%	2.19%	2.13%	2.04%	2.06%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
3.10%	3.13%	2.80%	2.65%	2.44%	2.28%	2.23%	2.17%	2.17%
2.97%	3.00%	2.69%	2.54%	2.34%	2.19%	2.14%	2.08%	2.08%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
2.84%	2.86%	2.55%	2.42%	2.21%	2.07%	2.02%	1.99%	1.98%
2.95%	2.99%	2.66%	2.52%	2.32%	2.17%	2.13%	2.07%	2.06%
3.69%	3.51%	2.80%	2.67%	2.74%	2.46%	2.32%	2.39%	2.31%
3.69%	3.51%	2.80%	2.67%	2.74%	2.46%	2.32%	2.39%	2.31%
3.69%	3.49%	2.80%	2.67%	2.73%	2.45%	2.32%	2.37%	2.31%
3.73%	3.54%	2.83%	2.70%	2.77%	2.48%	2.34%	2.41%	2.34%
3.69%	3.49%	2.80%	2.67%	2.73%	2.45%	2.32%	2.37%	2.31%
3.88%	3.68%	2.94%	2.81%	2.88%	2.58%	2.44%	2.51%	2.43%
3.69%	3.51%	2.80%	2.67%	2.74%	2.46%	2.32%	2.39%	2.31%
3.88%	3.68%	2.94%	2.81%	2.88%	2.58%	2.44%	2.51%	2.43%
3.69%	3.49%	2.80%	2.67%	2.73%	2.45%	2.32%	2.37%	2.31%
0.18%	0.17%	0.20%	0.22%	0.25%	0.28%	0.31%	0.45%	0.38%
0.18%	0.13%	0.15%	0.16%	0.19%	0.21%	0.31%	0.45%	0.38%
0.18%	0.15%	0.21%	0.24%	0.25%	0.28%	0.31%	0.45%	0.38%
	0.30%	0.39%	0.51%	0.64%	0.83%	0.92%	1.02%	1.01%
0.11%	0.22%	0.31%	0.54%	0.64%	0.79%	0.85%	0.91%	1.31%
0.11%	0.23%	0.33%	0.54%	0.67%	0.79%	0.85%	0.86%	1.31%
0.11%	0.22%	0.31%	0.54%	0.64%	0.79%	0.85%	0.91%	1.31%
0.11%	0.13%	0.30%	0.53%	0.63%	0.76%	0.87%	0.94%	1.05%
0.11%	0.13%	0.30%	0.53%	0.62%	0.75%	0.86%	0.94%	1.05%
0.11%	0.13%	0.30%	0.53%	0.62%	0.75%	0.86%	0.94%	1.05%
0.11%	0.13%	0.30%	0.53%	0.62%	0.75%	0.86%	0.94%	1.05%
0.12%	0.14%	0.32%	0.57%	0.67%	0.82%	0.93%	1.01%	1.05%
0.11%	0.13%	0.30%	0.54%	0.64%	0.77%	0.87%	0.96%	1.05%
0.11%	0.13%	0.30%	0.53%	0.62%	0.75%	0.86%	0.94%	1.05%
	3.18%		3.18%		3.05%			
	3.18%		3.18%		3.05%			
	3.18%		3.18%		3.05%			
	3.18%		3.18%		3.05%			
0.88%	1.03%	1.75%	2.24%	2.40%	2.52%	2.52%	2.53%	2.57%
0.88%	0.99%	1.69%	2.24%	2.40%	2.52%	2.52%	2.53%	2.57%
0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.93%	1.28%	1.86%	2.39%	2.56%	2.69%	2.69%	2.70%	2.73%
0.89%	1.23%	1.79%	2.29%	2.46%	2.58%	2.58%	2.59%	2.62%
0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.85%	1.22%	1.76%	2.19%	2.34%	2.47%	2.46%	2.45%	2.54%
0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.85%	1.22%	1.76%	2.19%	2.34%	2.47%	2.46%	2.45%	2.54%
0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.85%	1.22%	1.76%	2.19%	2.34%	2.47%	2.46%	2.45%	2.54%
0.88%	1.16%	1.75%	2.24%	2.40%	2.52%	2.52%	2.53%	2.57%
0.88%	1.16%	1.75%	2.24%	2.40%	2.52%	2.52%	2.53%	2.57%
0.88%	1.16%	1.75%	2.24%	2.40%	2.52%	2.52%	2.53%	2.57%
0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.85%	1.22%	1.76%	2.19%	2.34%	2.47%	2.46%	2.45%	2.54%
0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.93%	1.28%	1.86%	2.39%	2.56%	2.69%	2.69%	2.70%	2.73%
0.89%	1.23%	1.79%	2.29%	2.46%	2.58%	2.58%	2.59%	2.62%

2.13%	2.04%	40.00%	BBB	BBB	BBB	BBB
2.03%	2.04%	40.00%	A	A	A	A
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA
		40.00%				
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.21%	2.16%	40.00%	A	A	A	AA
2.12%	2.07%	40%	A	A	A	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.02%	1.97%	40.00%	A	A	A	AA
2.10%	2.05%	40.00%	AA	AA	AA	AA
2.40%	2.43%	20%	BB	BBB	BBB	BBB
2.40%	2.43%	20%	BB	BBB	BBB	BBB
2.40%	2.43%	20%	A	AA	AA	AA
2.43%	2.46%	20%	BBB	A	A	A
2.40%	2.43%	20%	A	AA	AA	AA
2.53%	2.56%	20%	BBB	A	A	A
2.40%	2.43%	20%	BB	BBB	BBB	BBB
2.53%	2.56%	20%	BBB	A	A	A
2.40%	2.43%	20%	A	AA	AA	AA
0.40%	0.43%	36.25%	NR	BBB	BBB	BBB
		36.25%				
0.40%	0.43%	36.25%	NR	BBB	BB	BB
0.40%	0.43%	36.25%	NR	BB	BBB	BBB
		36.25%				
		36.25%				
		70%		NR	NR	NR
		40%				
		40%				
1.35%	1.19%	40%	BBB	A	BB	BB
		40%				
		40%				
1.35%	1.19%	40%	BB	BBB	BB	BB
1.35%	1.19%	40%	BBB	A	BB	BB
1.10%	1.23%		B	CCC	B	B
		40%				
		40%				
		40%				
1.10%	1.23%	40%	BBB	BBB	BBB	A
1.10%	1.23%	40%	BBB	BBB	BBB	A
1.10%	1.23%	40%	BBB	BBB	BBB	A
1.20%	1.34%	40%	BB	B	BB	BB
		40%				
1.14%	1.27%	40%	BB	B	BB	BB
1.10%	1.23%	40%	BBB	BBB	BBB	A
		17.50%		NR		NR
		17.50%		NR		NR
		17.50%		NR		NR
		17.50%		NR		NR
		17.50%				
		17.50%				
2.63%	2.69%	40%	BB	A	A	BBB
2.63%	2.69%	40%	BB	BBB	BBB	BBB
2.64%	2.70%	40%	A	AA	AA	AA
2.64%	2.70%	40%	A	AA	AA	AA
2.79%	2.84%	40%	BBB	A	A	A
2.67%	2.72%	40%	BBB	A	A	A
2.64%	2.70%	40%	A	AA	AA	AA
2.55%	2.60%	40%	BBB	A	A	AA
2.64%	2.70%	40%	A	AA	AA	AA
2.55%	2.60%	40%	BBB	A	A	AA
2.64%	2.70%	40%	A	AA	AA	AA
2.55%	2.60%	40%	BBB	A	A	AA
2.63%	2.69%	40%	BB	BBB	BBB	BBB
2.63%	2.69%	40%	BB	BBB	BBB	BBB
2.63%	2.69%		BB	BBB	BBB	BBB
2.64%	2.70%	40%	A	AA	AA	AA
2.64%	2.70%	40%	A	AA	AA	AA
2.55%	2.60%	40%	BBB	A	A	AA
2.64%	2.70%	40%	A	AA	AA	AA
2.79%	2.84%	40%	BBB	A	A	A
2.67%	2.72%	40%	BBB	A	A	A

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	A
AA	AAA	AA	AA	A	AA
AA	AAA	AA	AA	A	AA
AA	AAA	AA	AA	A	AA
AA	AAA	AA	AA	A	AA
AA	AAA	AA	AA	A	AA
AA	AA	A	AA	BBB	A
AA	AA	A	AA	BBB	A
AA	AAA	AA	AA	A	AA
A	A	A	AA	BBB	A
AA	AAA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	BBB	A	BBB	BBB
A	BBB	A	BBB	BB	BB
AA	AA	AA	A	BBB	A
BBB	A	B	NR	NR	NR
BB	BBB	B	NR	NR	NR
B	BB	B	NR	NR	NR
NR	NR	NR	NR	NR	
BBB	A	BBB	BBB	NR	NR
BB	BBB	BB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	CCC
A	A	A	A	NR	BB
A	A	A	A	NR	BB
A	A	A	A	NR	BB
BBB	BBB	BBB	BBB	NR	B
BBB	BB	BB	BBB	NR	B
A	A	A	A	NR	BB
	NR				
	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB

BB	BBB	4 Financials	N.Amer	United States
BB	BBB	4 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	AA	13 Financials	N.Amer	United States
BBB	AA	13 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	AA	3 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BB	AA	6 Financials	N.Amer	United States
BB	AA	6 Financials	N.Amer	United States
A	AA	6 Financials	N.Amer	United States
BBB	AA	6 Financials	N.Amer	United States
A	AA	6 Financials	N.Amer	United States
BBB	AA	6 Financials	N.Amer	United States
BB	AA	6 Financials	N.Amer	United States
BBB	AA	6 Financials	N.Amer	United States
A	AA	6 Financials	N.Amer	United States
NR	BBB	6 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
NR	B	6 Consumer Goods	Asia	Japan
NR	BB	6 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	2 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	BBB	6 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	BBB	4 Basic Materials	N.Amer	United States
NR	BBB	6 Basic Materials	N.Amer	United States
B	BBB	9 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	BBB	8 Basic Materials	N.Amer	United States
BBB	BBB	8 Basic Materials	N.Amer	United States
BBB	BBB	8 Basic Materials	N.Amer	United States
BB	BBB	9 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BB	BBB	3 Basic Materials	N.Amer	United States
BBB	BBB	8 Basic Materials	N.Amer	United States
	NR	2 Consumer Goods	India	India
	NR	2 Consumer Goods	India	India
	NR	2 Consumer Goods	India	India
	NR	2 Consumer Goods	India	India
	NR	Consumer Goods	India	India
	NR	Consumer Goods	India	India
BB	AA	9 Technology	N.Amer	United States
BB	AA	9 Technology	N.Amer	United States
A	AA	7 Technology	N.Amer	United States
A	AA	7 Technology	N.Amer	United States
BBB	AA	9 Technology	N.Amer	United States
BBB	AA	9 Technology	N.Amer	United States
A	AA	7 Technology	N.Amer	United States
BBB	A	6 Technology	N.Amer	United States
A	AA	7 Technology	N.Amer	United States
BBB	A	6 Technology	N.Amer	United States
A	AA	7 Technology	N.Amer	United States
BBB	A	6 Technology	N.Amer	United States
BB	AA	9 Technology	N.Amer	United States
BB	AA	9 Technology	N.Amer	United States
BB	AA	9 Technology	N.Amer	United States
A	AA	7 Technology	N.Amer	United States
A	AA	7 Technology	N.Amer	United States
BBB	A	6 Technology	N.Amer	United States
A	AA	7 Technology	N.Amer	United States
BBB	AA	9 Technology	N.Amer	United States
BBB	AA	9 Technology	N.Amer	United States

AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	CcyGrp	DocAdj	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA					
BBB	AA					
BBB	A		Thin	Thin	Thin	Thin
BB	A					
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BB	A					
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB		Thin		Thin	
	BB		Thin		Thin	
	BB		Thin		Thin	
	BB		Thin		Thin	
	BB					
	BB					
BBB	BB	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
BBB	BB	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

MOTUSDMR	29-Aug-08 MOT
MOTUSDXR	29-Aug-08 MOT
MOVGUSDCR	29-Aug-08 MOVG
MOVGUSDMR	29-Aug-08 MOVG
MOVGUSDXR	29-Aug-08 MOVG
SO-MSPowerEURCR	29-Aug-08 SO-MSPower
SO-MSPowerEURMM	29-Aug-08 SO-MSPower
SO-MSPowerEURMR	29-Aug-08 SO-MSPower
SO-MSPowerUSDCR	29-Aug-08 SO-MSPower
SO-MSPowerUSDMM	29-Aug-08 SO-MSPower
SO-MSPowerUSDMR	29-Aug-08 SO-MSPower
MTNEURCR	29-Aug-08 MTN
MTNUSDCR	29-Aug-08 MTN
MTNUSDMM	29-Aug-08 MTN
MTRCAUDCR	29-Aug-08 MTRC
MTRCAUDMR	29-Aug-08 MTRC
MTRCCHFCR	29-Aug-08 MTRC
MTRCEURCR	29-Aug-08 MTRC
MTRCEURMM	29-Aug-08 MTRC
MTRCEURMR	29-Aug-08 MTRC
MTRCHKDCR	29-Aug-08 MTRC
MTRCHKDMR	29-Aug-08 MTRC
MTRCJPYCR	29-Aug-08 MTRC
MTRCJPYMR	29-Aug-08 MTRC
MTRCSGDCR	29-Aug-08 MTRC
MTRCUSDCR	29-Aug-08 MTRC
MTRCUSDMM	29-Aug-08 MTRC
MTRCUSDMR	29-Aug-08 MTRC
MTRCUSDXR	29-Aug-08 MTRC
KKR-MTUEURCR	29-Aug-08 KKR-MTU
KKR-MTUEURMM	29-Aug-08 KKR-MTU
KKR-MTUUSDMM	29-Aug-08 KKR-MTU
WLTR-MLRLLCUSDMR	29-Aug-08 WLTR-MLRLLC
WLTR-MLRLLCUSDXR	29-Aug-08 WLTR-MLRLLC
MUNHYPCHFCR	29-Aug-08 MUNHYP
MUNHYPCHFMM	29-Aug-08 MUNHYP
MUNHYPEURCR	29-Aug-08 MUNHYP
MUNHYPEURMM	29-Aug-08 MUNHYP
MUNHYPEURMR	29-Aug-08 MUNHYP
MUNHYPUSDCR	29-Aug-08 MUNHYP
MUNHYPUSDMM	29-Aug-08 MUNHYP
MUNREAUDMM	29-Aug-08 MUNRE
MUNRECADMM	29-Aug-08 MUNRE
MUNRECHFCR	29-Aug-08 MUNRE
MUNRECHFMM	29-Aug-08 MUNRE
MUNREEURCR	29-Aug-08 MUNRE
MUNREEURMM	29-Aug-08 MUNRE
MUNREEURMR	29-Aug-08 MUNRE
MUNREEURXR	29-Aug-08 MUNRE
MUNREGBPCR	29-Aug-08 MUNRE
MUNREGBPMM	29-Aug-08 MUNRE
MUNREHKDMM	29-Aug-08 MUNRE
MUNREJPYCR	29-Aug-08 MUNRE
MUNREJPYMM	29-Aug-08 MUNRE
MUNRESEKMM	29-Aug-08 MUNRE
MUNRESGDMM	29-Aug-08 MUNRE
MUNREUSDCR	29-Aug-08 MUNRE
MUNREUSDMM	29-Aug-08 MUNRE
MUNREUSDMR	29-Aug-08 MUNRE
MUNREUSDXR	29-Aug-08 MUNRE
MUNREAUDCR	29-Aug-08 MUNRE
MUNREAUDMM	29-Aug-08 MUNRE
MUNRECHFCR	29-Aug-08 MUNRE
MUNRECHFMM	29-Aug-08 MUNRE
MUNREDKKMM	29-Aug-08 MUNRE
MUNREEURCR	29-Aug-08 MUNRE
MUNREEURMM	29-Aug-08 MUNRE
MUNREEURMR	29-Aug-08 MUNRE
MUNREEURXR	29-Aug-08 MUNRE
MUNREGBPCR	29-Aug-08 MUNRE
MUNREGBPMM	29-Aug-08 MUNRE
MUNREHKDCR	29-Aug-08 MUNRE
MUNREHKDMM	29-Aug-08 MUNRE
MUNREJPYCR	29-Aug-08 MUNRE

Motorola Inc	6I207D	SNRFOR	USD	MR	Composite
Motorola Inc	6I207D	SNRFOR	USD	XR	Composite
Movie Gallery Inc	6I69D9	SNRFOR	USD	CR	Composite
Movie Gallery Inc	6I69D9	SNRFOR	USD	MR	Composite
Movie Gallery Inc	6I69D9	SNRFOR	USD	XR	Composite
MS Pwr Co	6G5958	SNRFOR	EUR	CR	Composite
MS Pwr Co	6G5958	SNRFOR	EUR	MM	Composite
MS Pwr Co	6G5958	SNRFOR	EUR	MR	Composite
MS Pwr Co	6G5958	SNRFOR	USD	CR	Composite
MS Pwr Co	6G5958	SNRFOR	USD	MM	Composite
MS Pwr Co	6G5958	SNRFOR	USD	MR	Composite
MTN GROUP LTD	SA83C0	SNRFOR	EUR	CR	Composite
MTN GROUP LTD	SA83C0	SNRFOR	USD	CR	Composite
MTN GROUP LTD	SA83C0	SNRFOR	USD	MM	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	AUD	CR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	AUD	MR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	CHF	CR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	EUR	CR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	EUR	MM	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	EUR	MR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	HKD	CR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	HKD	MR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	JPY	CR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	JPY	MR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	SGD	CR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	USD	CR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	USD	MM	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	USD	MR	Composite
MTR Corp Ltd	5A8ADE	SNRFOR	USD	XR	Composite
MTU Aero Engines GmbH	DIABBO	SNRFOR	EUR	CR	Composite
MTU Aero Engines GmbH	DIABBO	SNRFOR	EUR	MM	Composite
MTU Aero Engines GmbH	DIABBO	SNRFOR	USD	MM	Composite
Mueller Group LLC	686BCM	SECDOM	USD	MR	Composite
Mueller Group LLC	686BCM	SECDOM	USD	XR	Composite
Muenchener Hypbk EG	DIA963	SNRFOR	CHF	CR	Composite
Muenchener Hypbk EG	DIA963	SNRFOR	CHF	MM	Composite
Muenchener Hypbk EG	DIA963	SNRFOR	EUR	CR	Composite
Muenchener Hypbk EG	DIA963	SNRFOR	EUR	MM	Composite
Muenchener Hypbk EG	DIA963	SNRFOR	EUR	MR	Composite
Muenchener Hypbk EG	DIA963	SNRFOR	USD	CR	Composite
Muenchener Hypbk EG	DIA963	SNRFOR	USD	MM	Composite
Munich Re	687DNG	SNRFOR	AUD	MM	Composite
Munich Re	687DNG	SNRFOR	CAD	MM	Composite
Munich Re	687DNG	SNRFOR	CHF	CR	Composite
Munich Re	687DNG	SNRFOR	CHF	MM	Composite
Munich Re	687DNG	SNRFOR	EUR	CR	Composite
Munich Re	687DNG	SNRFOR	EUR	MM	Composite
Munich Re	687DNG	SNRFOR	EUR	MR	Composite
Munich Re	687DNG	SNRFOR	EUR	XR	Composite
Munich Re	687DNG	SNRFOR	GBP	CR	Composite
Munich Re	687DNG	SNRFOR	GBP	MM	Composite
Munich Re	687DNG	SNRFOR	HKD	MM	Composite
Munich Re	687DNG	SNRFOR	JPY	CR	Composite
Munich Re	687DNG	SNRFOR	JPY	MM	Composite
Munich Re	687DNG	SNRFOR	SEK	MM	Composite
Munich Re	687DNG	SNRFOR	SGD	MM	Composite
Munich Re	687DNG	SNRFOR	USD	CR	Composite
Munich Re	687DNG	SNRFOR	USD	MM	Composite
Munich Re	687DNG	SNRFOR	USD	MR	Composite
Munich Re	687DNG	SNRFOR	USD	XR	Composite
Munich Re	687DNG	SUBLT2	AUD	CR	Composite
Munich Re	687DNG	SUBLT2	AUD	MM	Composite
Munich Re	687DNG	SUBLT2	CHF	CR	Composite
Munich Re	687DNG	SUBLT2	CHF	MM	Composite
Munich Re	687DNG	SUBLT2	DKK	MM	Composite
Munich Re	687DNG	SUBLT2	EUR	CR	Composite
Munich Re	687DNG	SUBLT2	EUR	MM	Composite
Munich Re	687DNG	SUBLT2	EUR	MR	Composite
Munich Re	687DNG	SUBLT2	EUR	XR	Composite
Munich Re	687DNG	SUBLT2	GBP	CR	Composite
Munich Re	687DNG	SUBLT2	GBP	MM	Composite
Munich Re	687DNG	SUBLT2	HKD	CR	Composite
Munich Re	687DNG	SUBLT2	HKD	MM	Composite
Munich Re	687DNG	SUBLT2	JPY	CR	Composite

0.88%	1.21%	1.83%	2.26%	2.44%	2.56%	2.55%	2.58%	2.64%
0.85%	1.22%	1.76%	2.19%	2.34%	2.47%	2.46%	2.45%	2.54%
	0.33%	0.30%	0.35%	0.42%	0.53%	0.57%	0.62%	
	0.33%	0.30%	0.35%	0.42%	0.50%	0.57%	0.62%	
	0.33%	0.30%	0.35%	0.42%	0.53%	0.57%	0.62%	
	0.33%	0.30%	0.35%	0.42%	0.50%	0.57%	0.62%	
0.26%	0.28%	0.35%	0.39%	0.46%	0.52%	0.57%	0.62%	0.63%
0.26%	0.28%	0.35%	0.39%	0.46%	0.52%	0.57%	0.62%	0.63%
0.26%	0.28%	0.35%	0.39%	0.46%	0.52%	0.57%	0.62%	0.63%
0.26%	0.28%	0.35%	0.39%	0.46%	0.52%	0.57%	0.62%	0.63%
0.25%	0.27%	0.33%	0.37%	0.44%	0.50%	0.54%	0.59%	0.61%
0.26%	0.28%	0.35%	0.39%	0.46%	0.52%	0.57%	0.62%	0.63%
0.25%	0.27%	0.33%	0.37%	0.44%	0.50%	0.54%	0.59%	0.61%
0.26%	0.28%	0.35%	0.39%	0.46%	0.52%	0.57%	0.62%	0.63%
0.26%	0.28%	0.35%	0.39%	0.46%	0.52%	0.57%	0.62%	0.63%
0.26%	0.28%	0.35%	0.39%	0.46%	0.52%	0.57%	0.62%	0.63%
0.25%	0.27%	0.33%	0.37%	0.44%	0.50%	0.54%	0.59%	0.61%
0.24%	0.26%	0.32%	0.36%	0.42%	0.48%	0.52%	0.57%	0.58%
			1.97%	2.28%	2.63%	2.79%	3.04%	3.20%
			1.97%	2.28%	2.51%	2.79%	3.04%	3.20%
			1.97%	2.28%	2.51%	2.79%	3.04%	3.20%
	1.45%	1.70%	2.08%		1.82%	2.61%		
	1.45%	1.70%	2.08%		1.82%	2.61%		
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.50%	0.51%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.49%	0.51%	0.61%
0.23%	0.21%	0.31%	0.39%	0.45%	0.49%	0.51%	0.53%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.49%	0.51%	0.61%
0.23%	0.21%	0.31%	0.39%	0.45%	0.49%	0.51%	0.53%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.49%	0.51%	0.61%
0.22%	0.22%	0.30%	0.37%	0.42%	0.47%	0.49%	0.50%	0.61%
0.21%	0.21%	0.29%	0.36%	0.41%	0.45%	0.47%	0.48%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.49%	0.51%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.49%	0.51%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.50%	0.51%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.50%	0.51%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.49%	0.51%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.49%	0.51%	0.61%
0.23%	0.21%	0.31%	0.39%	0.45%	0.49%	0.51%	0.53%	0.61%
0.22%	0.22%	0.30%	0.38%	0.43%	0.48%	0.49%	0.51%	0.61%
0.22%	0.22%	0.30%	0.37%	0.42%	0.47%	0.49%	0.50%	0.61%
0.55%	0.68%	0.84%	0.97%	1.10%	1.21%	1.24%	1.26%	1.37%
0.55%	0.63%	0.86%	0.97%	1.10%	1.21%	1.24%	1.27%	1.37%
0.55%	0.61%	0.83%	0.97%	1.11%	1.22%	1.24%	1.27%	1.37%
0.55%	0.63%	0.86%	0.97%	1.10%	1.21%	1.24%	1.27%	1.37%
0.55%	0.61%	0.83%	0.97%	1.11%	1.22%	1.24%	1.27%	1.37%
0.55%	0.66%	0.82%	0.96%	1.10%	1.20%	1.23%	1.26%	1.37%
0.55%	0.64%	0.79%	0.91%	1.03%	1.14%	1.16%	1.19%	1.37%
0.55%	0.63%	0.86%	0.97%	1.10%	1.21%	1.24%	1.27%	1.37%
0.55%	0.61%	0.83%	0.97%	1.11%	1.22%	1.24%	1.27%	1.37%
0.55%	0.63%	0.86%	0.97%	1.10%	1.21%	1.24%	1.27%	1.37%
0.55%	0.68%	0.84%	1.01%	1.13%	1.24%	1.26%	1.28%	1.37%

2.64%	2.70%	40%	A	AA	AA	AA
2.55%	2.60%	40%	BBB	A	A	AA
		37.50%				
		37.50%				
		37.50%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%				
		40%				
		40%				
0.73%	0.76%	37.14%	BB	BB	BB	BBB
0.73%	0.76%	37.14%	BB	BB	BB	BBB
0.73%	0.76%	36.67%	A	A	A	AA
0.73%	0.76%	36.67%	A	A	A	AA
		37.14%				
0.73%	0.76%	37.14%	BBB	BBB	BBB	A
0.73%	0.76%	36.67%	A	A	A	AA
0.73%	0.76%	37.14%	BBB	BBB	BBB	A
0.73%	0.76%	37.14%	BB	BB	BB	BBB
0.73%	0.76%	37.14%	BB	BB	BB	BBB
		36.67%				
0.73%	0.76%	36.67%	A	A	A	AA
		37.14%				
0.73%	0.76%	37.14%	BBB	BBB	BBB	A
0.73%	0.76%	37.14%	BBB	BBB	BBB	A
		40%				NR
		40%				NR
		40%				NR
		74.50%		NR	NR	NR
		74.50%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
0.54%	0.56%	37.73%	BB	BBB	BBB	BBB
0.54%	0.56%	40.00%	A	AA	AA	AA
0.54%	0.56%	36.88%	BBB	A	A	A
0.54%	0.56%	40.00%	A	AA	AA	AA
0.54%	0.56%	36.88%	BBB	A	A	A
0.54%	0.56%	40.00%	A	AA	AA	AA
0.54%	0.56%	37.73%	BBB	A	A	A
0.54%	0.56%	37.73%	BBB	A	A	A
		36.88%				
0.54%	0.56%	40.00%	A	AA	AA	AA
0.54%	0.56%	40.00%	A	AA	AA	AA
0.54%	0.56%	37.73%	BB	BBB	BBB	BBB
0.54%	0.56%	40.00%	BB	BBB	BBB	BBB
0.54%	0.56%	40.00%	A	AA	AA	AA
0.54%	0.56%	40.00%	A	AA	AA	AA
0.54%	0.56%	36.88%	BBB	A	A	A
0.54%	0.56%	40.00%	A	AA	AA	AA
0.54%	0.56%	37.73%	BBB	A	A	A
		37.73%				
1.33%	1.37%	16.85%	NR	BB	A	A
		16.85%				
1.33%	1.37%	20%	NR	A	AA	AA
1.33%	1.37%	15.83%	NR	AA	AA	AA
		15.83%				
1.33%	1.37%	20%	NR	A	AA	AA
1.33%	1.37%	15.83%	NR	AA	AA	AA
1.33%	1.37%	16.85%	NR	A	AA	AA
1.33%	1.37%	16.85%	NR	A	AA	AA
1.33%	1.37%	20%	NR	A	AA	AA
1.33%	1.37%	15.83%	NR	AA	AA	AA
1.33%	1.37%	20%	NR	A	AA	AA
		15.83%				
1.33%	1.37%	16.85%	NR	BB	BBB	BBB

AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	BBB
NR	B	NR	NR		
NR	BB	NR	NR		
NR	B	NR	NR		
NR	BB	NR	NR		
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
NR	BB	NR	NR	NR	
NR	BBB	NR	NR	NR	
NR	BBB	NR	NR	NR	
	NR	NR			
	NR	NR			
BBB	A	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR

A	AA	7 Technology	N.Amer	United States
BBB	A	6 Technology	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	Telecommunications	Africa	South Africa
	NR	Telecommunications	Africa	South Africa
	NR	Telecommunications	Africa	South Africa
NR	A	10 Consumer Services	Asia	Hong Kong
NR	A	10 Consumer Services	Asia	Hong Kong
NR	A	9 Consumer Services	Asia	Hong Kong
NR	A	9 Consumer Services	Asia	Hong Kong
	NR	Consumer Services	Asia	Hong Kong
NR	A	10 Consumer Services	Asia	Hong Kong
NR	A	9 Consumer Services	Asia	Hong Kong
NR	A	10 Consumer Services	Asia	Hong Kong
NR	A	10 Consumer Services	Asia	Hong Kong
NR	A	10 Consumer Services	Asia	Hong Kong
	NR	Consumer Services	Asia	Hong Kong
NR	A	9 Consumer Services	Asia	Hong Kong
	NR	Consumer Services	Asia	Hong Kong
NR	A	10 Consumer Services	Asia	Hong Kong
NR	A	10 Consumer Services	Asia	Hong Kong
	NR	3 Industrials	Europe	Germany
	NR	3 Industrials	Europe	Germany
	NR	3 Industrials	Europe	Germany
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	A	12 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	BBB	5 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	BBB	5 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	11 Financials	Europe	Germany
NR	A	11 Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	12 Financials	Europe	Germany
NR	A	12 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	BBB	5 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	11 Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	AA	18 Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	11 Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	11 Financials	Europe	Germany
NR	AA	18 Financials	Europe	Germany
NR	AA	18 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	11 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	A	4 Financials	Europe	Germany

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B					
CCC	B					
CCC	B					
A	A		Thin	Thin	Thin	Thin
A	A					
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A					
A	A		Thin	Thin	Thin	Thin
BB						
BB						
BB						
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB				Thin	Thin
BB	BB				Thin	Thin
BB	BB				Thin	Thin
B	BBB		Thin	Thin	Thin	
B	BBB		Thin	Thin	Thin	
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	Thin	Thin	Thin		
CcyGrp	Thin	Thin	Thin		
CcyGrp	Thin	Thin	Thin		
Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

MUNREJPYMM	29-Aug-08 MUNRE
MUNRENOKCR	29-Aug-08 MUNRE
MUNRESGDCR	29-Aug-08 MUNRE
MUNRESGDMM	29-Aug-08 MUNRE
MUNRETWDCR	29-Aug-08 MUNRE
MUNRETWDMM	29-Aug-08 MUNRE
MUNREUSDCR	29-Aug-08 MUNRE
MUNREUSDMM	29-Aug-08 MUNRE
MUNREUSDMR	29-Aug-08 MUNRE
MUNREUSDXR	29-Aug-08 MUNRE
MUNREZARCR	29-Aug-08 MUNRE
MUNRE-AmericaUSDCR	29-Aug-08 MUNRE-America
MUNRE-AmericaUSDMR	29-Aug-08 MUNRE-America
MUREURMR	29-Aug-08 MUR
MURGBPMR	29-Aug-08 MUR
MURJPYMR	29-Aug-08 MUR
MURUSDMR	29-Aug-08 MUR
MURUSDXR	29-Aug-08 MUR
MWCLLCEURCR	29-Aug-08 MWCLLC
MWCLLCEURMM	29-Aug-08 MWCLLC
MWCLLCEURMR	29-Aug-08 MWCLLC
MWCLLCUSDCR	29-Aug-08 MWCLLC
MWCLLCUSDMR	29-Aug-08 MWCLLC
MWCLLCUSDXR	29-Aug-08 MWCLLC
MYLUSDMR	29-Aug-08 MYL
MYLUSDXR	29-Aug-08 MYL
BNGAUDCR	29-Aug-08 BNG
BNGAUDMM	29-Aug-08 BNG
BNGCADCR	29-Aug-08 BNG
BNGCADMM	29-Aug-08 BNG
BNGCHFCR	29-Aug-08 BNG
BNGCHFMM	29-Aug-08 BNG
BNGEURCR	29-Aug-08 BNG
BNGEURMM	29-Aug-08 BNG
BNGGBPCR	29-Aug-08 BNG
BNGGBPMM	29-Aug-08 BNG
BNGJPYMM	29-Aug-08 BNG
BNGNZDCR	29-Aug-08 BNG
BNGNZDMM	29-Aug-08 BNG
BNGUSDCR	29-Aug-08 BNG
BNGUSDMM	29-Aug-08 BNG
NABIUSDMR	29-Aug-08 NABI
NBR-IncAUDMR	29-Aug-08 NBR-Inc
NBR-IncCADMR	29-Aug-08 NBR-Inc
NBR-IncCHFMR	29-Aug-08 NBR-Inc
NBR-IncEURCR	29-Aug-08 NBR-Inc
NBR-IncEURMM	29-Aug-08 NBR-Inc
NBR-IncEURMR	29-Aug-08 NBR-Inc
NBR-IncEURXR	29-Aug-08 NBR-Inc
NBR-IncGBPMR	29-Aug-08 NBR-Inc
NBR-IncHKDMR	29-Aug-08 NBR-Inc
NBR-IncJPYMR	29-Aug-08 NBR-Inc
NBR-IncSGDMR	29-Aug-08 NBR-Inc
NBR-IncUSDCR	29-Aug-08 NBR-Inc
NBR-IncUSDMM	29-Aug-08 NBR-Inc
NBR-IncUSDMR	29-Aug-08 NBR-Inc
NBR-IncUSDXR	29-Aug-08 NBR-Inc
NAFINUSDCR	29-Aug-08 NAFIN
NAFINUSDMR	29-Aug-08 NAFIN
NAFTEURCR	29-Aug-08 NAFT
NAFTEURMM	29-Aug-08 NAFT
NAFTUSDCR	29-Aug-08 NAFT
NAFTUSDMR	29-Aug-08 NAFT
NAFTUSDXR	29-Aug-08 NAFT
NAGOYAJPYCR	29-Aug-08 NAGOYA
NAGOYAJPYMM	29-Aug-08 NAGOYA
NAGOYAJPYXR	29-Aug-08 NAGOYA
NAGOYAUSDCR	29-Aug-08 NAGOYA
NKDTLUSDCR	29-Aug-08 NKDTL
NKDTLUSDMM	29-Aug-08 NKDTL
NKLICEURCR	29-Aug-08 NKLIC
NKLICEURMM	29-Aug-08 NKLIC
NKLICUSDCR	29-Aug-08 NKLIC
NKLICUSDMR	29-Aug-08 NKLIC

Munich Re	687DNG	SUBLT2	JPY	MM	Composite
Munich Re	687DNG	SUBLT2	NOK	CR	Composite
Munich Re	687DNG	SUBLT2	SGD	CR	Composite
Munich Re	687DNG	SUBLT2	SGD	MM	Composite
Munich Re	687DNG	SUBLT2	TWD	CR	Composite
Munich Re	687DNG	SUBLT2	TWD	MM	Composite
Munich Re	687DNG	SUBLT2	USD	CR	Composite
Munich Re	687DNG	SUBLT2	USD	MM	Composite
Munich Re	687DNG	SUBLT2	USD	MR	Composite
Munich Re	687DNG	SUBLT2	USD	XR	Composite
Munich Re	687DNG	SUBLT2	ZAR	CR	Composite
Munich Re America Corp	6I879N	SNRFOR	USD	CR	Composite
Munich Re America Corp	6I879N	SNRFOR	USD	MR	Composite
Murphy Oil Corp	688D88	SNRFOR	EUR	MR	Composite
Murphy Oil Corp	688D88	SNRFOR	GBP	MR	Composite
Murphy Oil Corp	688D88	SNRFOR	JPY	MR	Composite
Murphy Oil Corp	688D88	SNRFOR	USD	MR	Composite
Murphy Oil Corp	688D88	SNRFOR	USD	XR	Composite
MW Custom Papers LLC	68AC9M	SNRFOR	EUR	CR	Composite
MW Custom Papers LLC	68AC9M	SNRFOR	EUR	MM	Composite
MW Custom Papers LLC	68AC9M	SNRFOR	EUR	MR	Composite
MW Custom Papers LLC	68AC9M	SNRFOR	USD	CR	Composite
MW Custom Papers LLC	68AC9M	SNRFOR	USD	MR	Composite
MW Custom Papers LLC	68AC9M	SNRFOR	USD	XR	Composite
Mylan Inc.	68AD7H	SNRFOR	USD	MR	Composite
Mylan Inc.	68AD7H	SNRFOR	USD	XR	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	AUD	CR	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	AUD	MM	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	CAD	CR	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	CAD	MM	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	CHF	CR	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	CHF	MM	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	EUR	CR	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	EUR	MM	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	GBP	CR	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	GBP	MM	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	JPY	MM	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	NZD	CR	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	NZD	MM	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	USD	CR	Composite
N V Bk Neds Gemeenten	NN9A7D	SNRFOR	USD	MM	Composite
NABISCO INC		SNRFOR	USD	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	AUD	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	CAD	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	CHF	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	EUR	CR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	EUR	MM	Composite
Nabors Inds Inc	68BEBE	SNRFOR	EUR	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	EUR	XR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	GBP	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	HKD	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	JPY	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	SGD	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	USD	CR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	USD	MM	Composite
Nabors Inds Inc	68BEBE	SNRFOR	USD	MR	Composite
Nabors Inds Inc	68BEBE	SNRFOR	USD	XR	Composite
Nacional Financiera SNC	GM996D	SNRFOR	USD	CR	Composite
Nacional Financiera SNC	GM996D	SNRFOR	USD	MR	Composite
Naftogaz Ukrainy	X2AEI4	SNRFOR	EUR	CR	Composite
Naftogaz Ukrainy	X2AEI4	SNRFOR	EUR	MM	Composite
Naftogaz Ukrainy	X2AEI4	SNRFOR	USD	CR	Composite
Naftogaz Ukrainy	X2AEI4	SNRFOR	USD	MR	Composite
Naftogaz Ukrainy	X2AEI4	SNRFOR	USD	XR	Composite
Nagoya Rr Co Ltd	JNBACI	SNRFOR	JPY	CR	Composite
Nagoya Rr Co Ltd	JNBACI	SNRFOR	JPY	MM	Composite
Nagoya Rr Co Ltd	JNBACI	SNRFOR	JPY	XR	Composite
Nagoya Rr Co Ltd	JNBACI	SNRFOR	USD	CR	Composite
Nakheel Dev Ltd		SNRFOR	USD	CR	Composite
Nakheel Dev Ltd		SNRFOR	USD	MM	Composite
Nakilat Incorporation	YE8215	SNRFOR	EUR	CR	Composite
Nakilat Incorporation	YE8215	SNRFOR	EUR	MM	Composite
Nakilat Incorporation	YE8215	SNRFOR	USD	CR	Composite
Nakilat Incorporation	YE8215	SNRFOR	USD	MR	Composite

0.55%	0.68%	0.81%	0.98%	1.10%	1.19%	1.21%	1.25%	1.37%
0.55%	0.63%	0.86%	0.97%	1.10%	1.21%	1.24%	1.27%	1.37%
0.55%	0.61%	0.83%	0.97%	1.11%	1.22%	1.24%	1.27%	1.37%
0.55%	0.61%	0.83%	0.97%	1.11%	1.22%	1.24%	1.27%	1.37%
0.55%	0.63%	0.86%	0.97%	1.10%	1.21%	1.24%	1.27%	1.37%
0.55%	0.61%	0.83%	0.97%	1.11%	1.22%	1.24%	1.27%	1.37%
0.55%	0.64%	0.79%	0.91%	1.03%	1.14%	1.16%	1.19%	1.37%
0.55%	0.63%	0.86%	0.97%	1.10%	1.21%	1.24%	1.27%	1.37%
	0.35%		0.33%		0.42%	0.49%	0.61%	
	0.35%		0.33%		0.42%	0.49%	0.61%	
0.80%	0.87%	0.93%	1.01%	1.16%	1.31%	1.38%	1.44%	1.54%
0.80%	0.87%	0.93%	1.01%	1.16%	1.30%	1.37%	1.43%	1.54%
0.80%	0.87%	0.93%	1.01%	1.16%	1.31%	1.38%	1.44%	1.54%
0.77%	0.83%	0.89%	0.97%	1.12%	1.26%	1.33%	1.39%	1.48%
	1.29%	1.49%	1.68%	1.85%	2.01%	2.01%	2.02%	
	1.29%	1.49%	1.68%	1.85%	2.01%	2.01%	2.02%	
	1.29%	1.49%	1.68%	1.85%	2.01%	2.01%	2.02%	
2.00%	2.07%	2.40%	2.75%	2.99%	3.50%	3.84%	4.08%	3.69%
2.00%	2.00%	2.32%	2.70%	2.88%	3.37%	3.70%	3.93%	3.56%

	0.46%	0.54%	0.63%	0.69%	0.75%	0.84%	0.89%	0.98%
0.26%	0.59%	0.66%	0.80%	0.89%	1.00%	1.06%	1.11%	1.14%
0.26%	0.61%	0.66%	0.81%	0.90%	1.00%	1.07%	1.11%	1.15%
0.26%	0.61%	0.66%	0.81%	0.90%	1.00%	1.07%	1.11%	1.15%
0.27%	0.64%	0.69%	0.85%	0.95%	1.06%	1.12%	1.17%	1.21%
0.26%	0.61%	0.66%	0.81%	0.90%	1.00%	1.07%	1.11%	1.15%
0.25%	0.57%	0.65%	0.76%	0.86%	0.95%	1.02%	1.07%	1.11%
0.26%	0.61%	0.66%	0.81%	0.90%	1.00%	1.07%	1.11%	1.15%
0.26%	0.61%	0.66%	0.81%	0.90%	1.00%	1.07%	1.11%	1.15%
0.26%	0.59%	0.66%	0.80%	0.89%	1.00%	1.06%	1.11%	1.14%
0.26%	0.61%	0.66%	0.81%	0.90%	1.00%	1.07%	1.11%	1.15%
0.27%	0.64%	0.69%	0.85%	0.95%	1.06%	1.12%	1.17%	1.21%
0.26%	0.61%	0.66%	0.81%	0.90%	1.00%	1.07%	1.11%	1.15%
0.25%	0.57%	0.65%	0.76%	0.86%	0.95%	1.02%	1.07%	1.11%
16.08%	15.58%	13.84%	12.76%	11.46%	11.09%	9.01%	9.61%	9.71%
15.43%	15.58%	13.84%	12.76%	11.00%	11.09%	9.01%	9.61%	9.71%
16.08%	15.58%	13.84%	12.76%	11.46%	11.09%	9.01%	9.61%	9.71%
14.71%	15.58%	13.84%	12.76%	10.48%	11.09%	9.01%	9.61%	9.71%
0.19%	0.27%	0.32%	0.39%	0.41%	0.46%	0.54%	0.58%	0.82%
0.19%	0.21%	0.25%	0.29%	0.32%	0.35%	0.41%	0.58%	0.82%
0.19%	0.28%	0.33%	0.38%	0.42%	0.47%	0.55%	0.58%	0.82%
	0.49%	0.65%	0.70%	0.84%	1.00%	1.10%	1.22%	
	0.49%	0.65%	0.70%	0.84%	1.00%	1.10%	1.22%	
	0.49%	0.65%	0.70%	0.84%	0.95%	1.05%	1.16%	

1.33%	1.37%	16.85%	NR	BB	BBB	A
		20%				
1.33%	1.37%	20%	NR	A	AA	AA
1.33%	1.37%	15.83%	NR	AA	AA	AA
		20%				
1.33%	1.37%	15.83%	NR	AA	AA	AA
1.33%	1.37%	20%	NR	A	AA	AA
1.33%	1.37%	15.83%	NR	AA	AA	AA
		16.85%				
1.33%	1.37%	16.85%	NR	A	AA	AA
1.33%	1.37%	20%	NR	A	AA	AA
		37.50%		NR		NR
		37.50%		NR		NR
1.92%	1.83%	40%	A	AA	AA	AA
		40%				
1.92%	1.83%	40%	BB	BBB	BBB	BBB
1.92%	1.83%	40%	A	AA	AA	AA
1.92%	1.83%	40%	BBB	A	A	A
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
3.57%	3.90%	40%	NR	B	BBB	BBB
3.57%	3.90%	40%	NR	B	B	B
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
1.16%	1.16%	40%	B	BBB	BBB	A
1.16%	1.16%	40%	BBB	AA	AA	AAA
1.16%	1.16%	40%	BBB	AA	AA	AAA
1.22%	1.22%	40%	BB	A	A	AA
		40%				
1.16%	1.16%	40%	BBB	AA	AA	AAA
1.12%	1.12%	40%	BB	A	A	AA
1.16%	1.16%	40%	BBB	AA	AA	AAA
1.16%	1.16%	40%	BBB	AA	AA	AAA
1.16%	1.16%	40%	B	BBB	BBB	A
1.16%	1.16%	40%	BBB	AA	AA	AAA
1.22%	1.22%	40%	BB	A	A	AA
		40%				
1.16%	1.16%	40%	BBB	AA	AA	AAA
1.12%	1.12%	40%	BB	A	A	AA
		25%				
		25%				
9.57%	9.46%	25%	BBB	NR	NR	NR
9.57%	9.46%	25%	BB	NR	NR	NR
9.57%	9.46%	25%	BBB	NR	NR	NR
		25%				
9.57%	9.46%	25%	BB	NR	NR	NR
0.92%	0.97%	35%	NR	BBB	BBB	BBB
		34%				
0.92%	0.97%	34%	NR	BB	BB	BB
0.92%	0.97%	34%	NR	B	B	BB
		25%				
		25%				
1.35%	1.43%	40%		NR	NR	NR
		40%				
1.35%	1.43%	40%		NR	NR	NR
1.35%	1.43%	40%		NR	NR	NR

A	BBB	BBB	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
	NR	NR	NR		
	NR	NR	NR		
A	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
A	AA	AA	AA	A	NR
BBB	A	A	A	BBB	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BB	BB	BB	BBB	NR
BB	BB	BB	BB	BBB	NR

NR	NR	NR	NR	NR	
BBB	BBB	A	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	A	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	AA	AA	BBB	BBB
BB	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
BB	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
BBB	A	BBB	NR	NR	NR
BB	BBB	BB	NR	NR	NR
B	BBB	B	NR	NR	NR
NR	BBB	BBB	BBB		NR
NR	BBB	BBB	BBB		NR
NR	BB	BB	BB		NR

NR	A	4	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	10	Financials	Europe	Germany
NR	A	11	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	11	Financials	Europe	Germany
NR	A	10	Financials	Europe	Germany
NR	A	11	Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	AA	18	Financials	Europe	Germany
NR	A	10	Financials	Europe	Germany
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
NR	A	7	Oil & Gas	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	3	Health Care	N.Amer	United States
NR	BBB	3	Health Care	N.Amer	United States
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR		Government	Europe	Netherlands
	NR	2	Consumer Goods	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BBB	A	5	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BBB	A	5	Oil & Gas	N.Amer	United States
	NR		Financials	Lat.Amer	Mexico
	NR		Financials	Lat.Amer	Mexico
NR	NR	2	Utilities	E.Eur	Ukraine
NR	NR	2	Utilities	E.Eur	Ukraine
NR	NR	2	Utilities	E.Eur	Ukraine
	NR		Utilities	E.Eur	Ukraine
NR	NR	2	Utilities	E.Eur	Ukraine
CCC	BBB	5	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
CCC	BBB	5	Industrials	Asia	Japan
CCC	BBB	6	Industrials	Asia	Japan
	NR		Financials	MiddleEast	United Arab Emirates
	NR		Financials	MiddleEast	United Arab Emirates
NR	NR	3		N.Amer	United States
	NR			N.Amer	United States
NR	NR	3		N.Amer	United States
NR	NR	3		N.Amer	United States

A	AA	Thin	Entity Tier	DocAdj	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin		Thin	
A	AA		Thin		Thin	
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BB	BB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
	A		Thin	Thin	Thin	Thin
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
B	B	CcyGrp	Thin	Thin	Thin	CcyGrp
B	B	DocAdj	Thin	Thin	Thin	DocAdj
B	B	CcyGrp	Thin	Thin	Thin	CcyGrp
B	B					
B	B	DocAdj	Thin	Thin	Thin	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB					
	BBB					
			Thin	Thin	Thin	Thin
			Thin	Thin	Thin	Thin
			Thin	Thin	Thin	Thin

DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

Thin	Thin	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Entity Tier
DocAdj	DocAdj	Thin	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Thin	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin

NALCOUSDMM	29-Aug-08 NALCO
NALCOUSDMR	29-Aug-08 NALCO
NALCOUSDXR	29-Aug-08 NALCO
NALCOAUDMR	29-Aug-08 NALCO
NALCOAUDXR	29-Aug-08 NALCO
NALCOCADMR	29-Aug-08 NALCO
NALCOEURCR	29-Aug-08 NALCO
NALCOEURMM	29-Aug-08 NALCO
NALCOEURMR	29-Aug-08 NALCO
NALCOEURXR	29-Aug-08 NALCO
NALCOHKDXR	29-Aug-08 NALCO
NALCOUSDCR	29-Aug-08 NALCO
NALCOUSDMM	29-Aug-08 NALCO
NALCOUSDMR	29-Aug-08 NALCO
NALCOUSDXR	29-Aug-08 NALCO
NANYAUSDCR	29-Aug-08 NANYA
NANYAUSDMR	29-Aug-08 NANYA
NANKAIEURCR	29-Aug-08 NANKAI
NANKAIJPYCR	29-Aug-08 NANKAI
NANKAIJPYXR	29-Aug-08 NANKAI
NANKAIUSDCR	29-Aug-08 NANKAI
NANYA-TECHUSDCR	29-Aug-08 NANYA-TECH
NANYA-TECHUSDMR	29-Aug-08 NANYA-TECH
NFSAUDMR	29-Aug-08 NFS
NFSEURMM	29-Aug-08 NFS
NFSEURMR	29-Aug-08 NFS
NFSUSDMR	29-Aug-08 NFS
NFSUSDXR	29-Aug-08 NFS
NHPAUDMR	29-Aug-08 NHP
NHPCHFMR	29-Aug-08 NHP
NHPEURCR	29-Aug-08 NHP
NHPEURMR	29-Aug-08 NHP
NHPJPYMR	29-Aug-08 NHP
NHPNZDMR	29-Aug-08 NHP
NHPUSDCR	29-Aug-08 NHP
NHPUSDMM	29-Aug-08 NHP
NHPUSDMR	29-Aug-08 NHP
NHPUSDXR	29-Aug-08 NHP
NATMUTUSDCR	29-Aug-08 NATMUT
NATMUTUSDMR	29-Aug-08 NATMUT
CCBP-NATIXICHFCR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXICHFMM	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIEURCR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIEURMM	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIEURMR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIEURXR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIGBPCR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIGBPMM	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIGBPMR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIHKDCR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIJPYCR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIJPYMM	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIUSDCR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIUSDMM	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIUSDMR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIUSDXR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIEURCR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIEURMM	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIEURMR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIJPYMM	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIUSDCR	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIUSDMM	29-Aug-08 CCBP-NATIXI
CCBP-NATIXIUSDMR	29-Aug-08 CCBP-NATIXI
NATAGEURCR	29-Aug-08 NATAG
NATAGEURMM	29-Aug-08 NATAG
NATAGHKDCR	29-Aug-08 NATAG
NATAGJPYCR	29-Aug-08 NATAG
NATAGKRWCR	29-Aug-08 NATAG
NATAGUSDCR	29-Aug-08 NATAG
NATAGUSDMM	29-Aug-08 NATAG
NATAGUSDMR	29-Aug-08 NATAG
NATAGUSDCR	29-Aug-08 NATAG
NABAUDMR	29-Aug-08 NAB
NABCADMM	29-Aug-08 NAB

NALCO Co	68BHDA	SECDOM	USD	MM	Composite
NALCO Co	68BHDA	SECDOM	USD	MR	Composite
NALCO Co	68BHDA	SECDOM	USD	XR	Composite
NALCO Co	68BHDA	SNRFOR	AUD	MR	Composite
NALCO Co	68BHDA	SNRFOR	AUD	XR	Composite
NALCO Co	68BHDA	SNRFOR	CAD	MR	Composite
NALCO Co	68BHDA	SNRFOR	EUR	CR	Composite
NALCO Co	68BHDA	SNRFOR	EUR	MM	Composite
NALCO Co	68BHDA	SNRFOR	EUR	MR	Composite
NALCO Co	68BHDA	SNRFOR	EUR	XR	Composite
NALCO Co	68BHDA	SNRFOR	HKD	XR	Composite
NALCO Co	68BHDA	SNRFOR	USD	CR	Composite
NALCO Co	68BHDA	SNRFOR	USD	MM	Composite
NALCO Co	68BHDA	SNRFOR	USD	MR	Composite
NALCO Co	68BHDA	SNRFOR	USD	XR	Composite
Nan Ya Plastics Corp	YE8267	SNRFOR	USD	CR	Composite
Nan Ya Plastics Corp	YE8267	SNRFOR	USD	MR	Composite
Nankai Elec Rwy Co Ltd	JNCC74	SNRFOR	EUR	CR	Composite
Nankai Elec Rwy Co Ltd	JNCC74	SNRFOR	JPY	CR	Composite
Nankai Elec Rwy Co Ltd	JNCC74	SNRFOR	JPY	XR	Composite
Nankai Elec Rwy Co Ltd	JNCC74	SNRFOR	USD	CR	Composite
Nanya Tech Corp	6J326B	SNRFOR	USD	CR	Composite
Nanya Tech Corp	6J326B	SNRFOR	USD	MR	Composite
Nationwide Finl Svcs	69BE73	SNRFOR	AUD	MR	Composite
Nationwide Finl Svcs	69BE73	SNRFOR	EUR	MM	Composite
Nationwide Finl Svcs	69BE73	SNRFOR	EUR	MR	Composite
Nationwide Finl Svcs	69BE73	SNRFOR	USD	MR	Composite
Nationwide Finl Svcs	69BE73	SNRFOR	USD	XR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	AUD	MR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	CHF	MR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	EUR	CR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	EUR	MR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	JPY	MR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	NZD	MR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	USD	CR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	USD	MM	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	USD	MR	Composite
NATIONWIDE HEALTH Pptys INC	69BE82	SNRFOR	USD	XR	Composite
Nationwide Mut Ins Co	69BED8	SNRFOR	USD	CR	Composite
Nationwide Mut Ins Co	69BED8	SNRFOR	USD	MR	Composite
NATIXIS	FLACBO	SNRFOR	CHF	CR	Composite
NATIXIS	FLACBO	SNRFOR	CHF	MM	Composite
NATIXIS	FLACBO	SNRFOR	EUR	CR	Composite
NATIXIS	FLACBO	SNRFOR	EUR	MM	Composite
NATIXIS	FLACBO	SNRFOR	EUR	MR	Composite
NATIXIS	FLACBO	SNRFOR	EUR	XR	Composite
NATIXIS	FLACBO	SNRFOR	GBP	CR	Composite
NATIXIS	FLACBO	SNRFOR	GBP	MM	Composite
NATIXIS	FLACBO	SNRFOR	GBP	MR	Composite
NATIXIS	FLACBO	SNRFOR	HKD	CR	Composite
NATIXIS	FLACBO	SNRFOR	JPY	CR	Composite
NATIXIS	FLACBO	SNRFOR	JPY	MM	Composite
NATIXIS	FLACBO	SNRFOR	USD	CR	Composite
NATIXIS	FLACBO	SNRFOR	USD	MM	Composite
NATIXIS	FLACBO	SNRFOR	USD	MR	Composite
NATIXIS	FLACBO	SNRFOR	USD	XR	Composite
NATIXIS	FLACBO	SUBLT2	EUR	CR	Composite
NATIXIS	FLACBO	SUBLT2	EUR	MM	Composite
NATIXIS	FLACBO	SUBLT2	EUR	MR	Composite
NATIXIS	FLACBO	SUBLT2	JPY	MM	Composite
NATIXIS	FLACBO	SUBLT2	USD	CR	Composite
NATIXIS	FLACBO	SUBLT2	USD	MM	Composite
NATIXIS	FLACBO	SUBLT2	USD	MR	Composite
Natl Agric Coop Federa	YE832M	SNRFOR	EUR	CR	Composite
Natl Agric Coop Federa	YE832M	SNRFOR	EUR	MM	Composite
Natl Agric Coop Federa	YE832M	SNRFOR	HKD	CR	Composite
Natl Agric Coop Federa	YE832M	SNRFOR	JPY	CR	Composite
Natl Agric Coop Federa	YE832M	SNRFOR	KRW	CR	Composite
Natl Agric Coop Federa	YE832M	SNRFOR	USD	CR	Composite
Natl Agric Coop Federa	YE832M	SNRFOR	USD	MM	Composite
Natl Agric Coop Federa	YE832M	SNRFOR	USD	MR	Composite
Natl Agric Coop Federa	YE832M	SUBLT2	USD	CR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	AUD	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	CAD	MM	Composite

1.03%	1.73%	2.66%	3.32%	3.88%	4.22%	4.35%	4.45%	4.47%
1.12%	1.92%	2.88%	3.65%	4.24%	4.57%	4.70%	4.80%	4.89%
1.07%	1.84%	2.76%	3.51%	4.08%	4.38%	4.51%	4.61%	4.69%
1.06%	1.83%	2.73%	3.44%	4.03%	4.33%	4.46%	4.56%	4.64%
1.02%	1.74%	2.64%	3.37%	3.88%	4.18%	4.30%	4.39%	4.47%
1.02%	1.74%	2.64%	3.37%	3.88%	4.18%	4.30%	4.39%	4.47%
1.06%	1.83%	2.73%	3.44%	4.03%	4.33%	4.46%	4.56%	4.64%
1.02%	1.74%	2.64%	3.37%	3.88%	4.18%	4.30%	4.39%	4.47%
0.37%	0.47%	0.57%	0.70%	0.78%	0.85%	0.93%	0.98%	1.05%
0.28%	0.35%	0.42%	0.53%	0.58%	0.64%	0.70%	0.75%	1.05%
0.35%	0.46%	0.55%	0.70%	0.77%	0.85%	0.93%	0.95%	1.05%
	0.78%	0.83%	0.93%	0.99%	1.04%	1.08%	1.14%	
	0.78%	0.83%	0.93%	0.99%	1.04%	1.08%	1.14%	
	0.78%	0.83%	0.93%	0.99%	1.04%	1.08%	1.14%	
	0.78%	0.83%	0.93%	0.99%	1.04%	1.08%	1.14%	
1.72%	1.78%	2.04%	2.22%	2.32%	2.47%	2.26%	2.14%	2.10%
1.72%	1.78%	2.04%	2.22%	2.32%	2.47%	2.26%	2.14%	2.10%
1.81%	1.87%	2.15%	2.34%	2.44%	2.60%	2.38%	2.26%	2.10%
1.72%	1.78%	2.04%	2.22%	2.32%	2.47%	2.26%	2.14%	2.10%
1.72%	1.78%	2.04%	2.22%	2.32%	2.47%	2.26%	2.14%	2.10%
1.72%	1.78%	2.04%	2.22%	2.32%	2.47%	2.26%	2.14%	2.10%
1.81%	1.87%	2.15%	2.34%	2.44%	2.60%	2.38%	2.26%	2.10%
1.74%	1.80%	2.06%	2.24%	2.35%	2.50%	2.28%	2.16%	2.10%
1.72%	1.78%	2.04%	2.22%	2.32%	2.47%	2.26%	2.14%	2.10%
0.16%	0.20%	0.69%	0.57%	0.77%	0.88%	1.01%	1.23%	
0.71%	0.79%	1.00%	1.22%	1.36%	1.51%	1.52%	1.52%	1.55%
0.71%	0.78%	0.96%	1.17%	1.31%	1.44%	1.46%	1.46%	1.48%
0.71%	0.79%	1.00%	1.22%	1.36%	1.51%	1.52%	1.52%	1.55%
0.71%	0.78%	0.96%	1.17%	1.31%	1.44%	1.46%	1.46%	1.48%
0.71%	0.78%	0.95%	1.16%	1.29%	1.43%	1.44%	1.44%	1.47%
0.71%	0.73%	0.92%	1.12%	1.25%	1.38%	1.39%	1.39%	1.41%
0.71%	0.79%	1.00%	1.22%	1.36%	1.51%	1.52%	1.52%	1.55%
0.71%	0.78%	0.96%	1.17%	1.31%	1.44%	1.46%	1.46%	1.48%
0.71%	0.79%	1.00%	1.22%	1.36%	1.51%	1.52%	1.52%	1.55%
0.71%	0.77%	0.96%	1.18%	1.31%	1.45%	1.46%	1.47%	1.48%
0.71%	0.77%	0.96%	1.18%	1.31%	1.45%	1.46%	1.47%	1.48%
0.71%	0.79%	1.00%	1.22%	1.36%	1.51%	1.52%	1.52%	1.55%
0.71%	0.78%	0.96%	1.17%	1.31%	1.44%	1.46%	1.46%	1.48%
0.71%	0.78%	0.95%	1.16%	1.29%	1.43%	1.44%	1.44%	1.47%
1.19%	1.10%	1.57%	1.91%	2.14%	2.40%	2.39%	2.38%	2.52%
1.19%	1.07%	1.50%	1.84%	2.06%	2.31%	2.29%	2.29%	2.42%
1.19%	1.05%	1.49%	1.82%	2.03%	2.28%	2.27%	2.26%	2.40%
1.19%	1.10%	1.57%	1.91%	2.14%	2.40%	2.39%	2.38%	2.52%
1.19%	1.07%	1.50%	1.84%	2.06%	2.31%	2.29%	2.29%	2.42%
1.19%	1.05%	1.49%	1.82%	2.03%	2.28%	2.27%	2.26%	2.40%
	1.06%	1.25%	1.45%	1.63%	1.84%	1.89%	1.89%	2.05%
	1.06%	1.25%	1.45%	1.63%	1.84%	1.89%	1.89%	2.05%
	1.06%	1.25%	1.45%	1.63%	1.84%	1.89%	1.89%	2.05%
	1.06%	1.25%	1.45%	1.63%	1.84%	1.89%	1.89%	2.05%
	1.06%	1.25%	1.45%	1.63%	1.84%	1.89%	1.89%	2.05%
	1.06%	1.25%	1.45%	1.63%	1.84%	1.89%	1.89%	2.05%
1.20%	1.44%	1.74%	2.05%	2.35%	2.22%	2.73%	2.82%	2.91%
0.50%	0.61%	0.71%	0.79%	0.90%	0.96%	1.00%	1.04%	1.08%
0.51%	0.61%	0.71%	0.82%	0.90%	0.97%	1.01%	1.05%	1.10%

		75%				
		75%				
		75%				
4.79%	4.62%		BB	BBB	BBB	BBB
		40%				
		40%				
5.23%	4.99%	40%	BBB	A	A	A
5.02%	4.79%	40%	BBB	A	A	A
4.97%	4.74%	40%	BBB	A	A	A
4.79%	4.57%	40%	A	A	A	A
4.79%	4.57%	40%	A	A	A	A
		40%				
		40%				
4.97%	4.74%	40%	BBB	A	A	A
4.79%	4.57%	40%	A	A	A	A
		20%				
		20%				
		36.67%				
1.08%	1.15%	36%	A	AA	BBB	BB
1.08%	1.15%	36.67%	BBB	A	BB	B
1.08%	1.15%	36.67%	BB	BBB	B	CCC
		27.50%				
		27.50%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
2.10%	2.17%	40%	BB	B	BB	BB
2.10%	2.17%	40%	A	BBB	A	A
2.10%	2.29%	40%	BBB	BB	BBB	BBB
2.10%	2.17%	40%	A	BBB	A	A
2.10%	2.17%	40%	BB	B	BB	BB
2.10%	2.17%	40%	A	BBB	A	A
2.10%	2.29%	40%	BBB	BB	BBB	BBB
2.10%	2.19%	40%	BBB	BB	BBB	BBB
2.10%	2.17%	40%	A	BBB	A	A
		40%				
		40%				
	1.33%	40%	NR	NR	NR	NR
1.46%	1.40%	40%	NR	A	A	A
1.46%	1.40%	40%	NR	AA	AA	AA
1.46%	1.40%	40%	NR	A	A	A
1.46%	1.40%	40%	NR	AA	AA	AA
1.46%	1.40%	40%	NR	A	A	A
1.46%	1.40%	40%	NR	A	A	A
1.46%	1.40%	40%	NR	A	A	A
1.46%	1.40%	40%	NR	AA	AA	AA
		40%				
1.46%	1.40%	40%	NR	A	A	A
1.46%	1.40%	40%	NR	BBB	BBB	BBB
1.46%	1.40%	40%	NR	BBB	BBB	BBB
1.46%	1.40%	40%	NR	A	A	A
1.46%	1.40%	40%	NR	AA	AA	AA
1.46%	1.40%	40%	NR	A	A	A
		40%				
2.49%	2.51%	20%	NR	BBB	A	A
2.37%	2.41%	20%	NR	A	AA	AA
2.36%	2.38%	20%	NR	BBB	A	A
		20%				
2.49%	2.51%	20%	NR	BBB	A	A
2.37%	2.41%	20%	NR	A	AA	AA
2.36%	2.38%	20%	NR	BBB	A	A
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
				NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
2.95%	3.03%	25%	NR	NR	NR	NR
1.07%	1.10%	40%	BB	BBB	BBB	A
1.08%	1.11%	40%	BBB	A	A	AA

BBB	BBB	BB	BB	BB	BB
A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
AA	AA	A	A	A	A
BB	BBB	BBB	A	NR	NR
B	BB	BB	A	NR	NR
CCC	B	B	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	B	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR
A	A	A	BBB	NR	NR
BB	BB	BB	B	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR
BBB	BBB	BBB	BB	NR	NR
A	A	A	BBB	NR	NR
NR	BBB	BB	NR		
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	NR
A	A	A	A	BBB	BB
AA	AA	AA	AA	A	BBB

	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BB	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
BBB	A	9	Utilities	N.Amer	United States
BBB	A	3	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	3	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
	NR		Basic Materials	Asia	Taiwan Province of China
	NR		Basic Materials	Asia	Taiwan Province of China
	NR		Consumer Services	Asia	Japan
NR	BBB	8	Consumer Services	Asia	Japan
NR	BBB	8	Consumer Services	Asia	Japan
NR	BBB	8	Consumer Services	Asia	Japan
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
BB	BBB	8	Financials	N.Amer	United States
A	BBB	8	Financials	N.Amer	United States
BBB	BBB	8	Financials	N.Amer	United States
A	BBB	8	Financials	N.Amer	United States
BB	BBB	8	Financials	N.Amer	United States
A	BBB	8	Financials	N.Amer	United States
BBB	BBB	8	Financials	N.Amer	United States
BBB	BBB	8	Financials	N.Amer	United States
A	BBB	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
	NR		Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	A	9	Financials	Europe	France
	NR		Financials	Europe	France
BBB	BBB	9	Financials	Europe	France
A	BBB	8	Financials	Europe	France
BBB	BBB	9	Financials	Europe	France
	NR		Financials	Europe	France
BBB	BBB	9	Financials	Europe	France
A	BBB	8	Financials	Europe	France
BBB	BBB	9	Financials	Europe	France
	NR	2	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR	2	Financials	Asia	Korea (Republic of)
	NR	2	Financials	Asia	Korea (Republic of)
	NR	2	Financials	Asia	Korea (Republic of)
	NR	2	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR	2	Financials	Asia	Korea (Republic of)
NR	NR	2	Financials	Asia	Korea (Republic of)
BB	AA	3	Financials	Oceania	Australia
BBB	AA	14	Financials	Oceania	Australia

B	BB					
B	BB					
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB					
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A		Thin	Thin	Thin	Thin
A	A					
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A					
A	A		Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	Thin			Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Entity Tier
Entity Tier

NABCADMR	29-Aug-08 NAB
NABCHFMR	29-Aug-08 NAB
NABEURCR	29-Aug-08 NAB
NABEURMM	29-Aug-08 NAB
NABEURMR	29-Aug-08 NAB
NABGBPCR	29-Aug-08 NAB
NABGBPMM	29-Aug-08 NAB
NABGBPMR	29-Aug-08 NAB
NABHKDMR	29-Aug-08 NAB
NABJPYMR	29-Aug-08 NAB
NABNZDCR	29-Aug-08 NAB
NABNZDMR	29-Aug-08 NAB
NABSGDMR	29-Aug-08 NAB
NABUSDCR	29-Aug-08 NAB
NABUSDMM	29-Aug-08 NAB
NABUSDMR	29-Aug-08 NAB
NABUSDXR	29-Aug-08 NAB
NABAUDCR	29-Aug-08 NAB
NABAUDMR	29-Aug-08 NAB
NABEURCR	29-Aug-08 NAB
NABEURMM	29-Aug-08 NAB
NABEURMR	29-Aug-08 NAB
NABGBPMM	29-Aug-08 NAB
NABGBPMR	29-Aug-08 NAB
NABHKDMR	29-Aug-08 NAB
NABJPYMR	29-Aug-08 NAB
NABNZDMR	29-Aug-08 NAB
NABSGDMR	29-Aug-08 NAB
NABUSDCR	29-Aug-08 NAB
NABUSDMM	29-Aug-08 NAB
NABUSDMR	29-Aug-08 NAB
NACNEURCR	29-Aug-08 NACN
NACNEURMR	29-Aug-08 NACN
NACNUSDCR	29-Aug-08 NACN
NACNUSDMR	29-Aug-08 NACN
NATGREEURCR	29-Aug-08 NATGRE
NATGREEURMM	29-Aug-08 NATGRE
NATGREGBPMM	29-Aug-08 NATGRE
NATGREUSDCR	29-Aug-08 NATGRE
NATGREUSDMM	29-Aug-08 NATGRE
NATGREUSDMR	29-Aug-08 NATGRE
NATGREAUDMM	29-Aug-08 NATGRE
NATGRECHFCR	29-Aug-08 NATGRE
NATGRECHFMM	29-Aug-08 NATGRE
NATGREEURCR	29-Aug-08 NATGRE
NATGREEURMM	29-Aug-08 NATGRE
NATGREJPYCR	29-Aug-08 NATGRE
NATGREJPYMM	29-Aug-08 NATGRE
NATGREUSDCR	29-Aug-08 NATGRE
NATGREUSDMM	29-Aug-08 NATGRE
HUNGRYAUDCR	29-Aug-08 HUNGRY
HUNGRYEURCR	29-Aug-08 HUNGRY
HUNGRYEURMM	29-Aug-08 HUNGRY
HUNGRYEURMR	29-Aug-08 HUNGRY
HUNGRYJPYCR	29-Aug-08 HUNGRY
HUNGRYUSDCR	29-Aug-08 HUNGRY
HUNGRYUSDMM	29-Aug-08 HUNGRY
HUNGRYUSDMR	29-Aug-08 HUNGRY
NBADEURCR	29-Aug-08 NBAD
NBADEURMM	29-Aug-08 NBAD
NBADUSDCR	29-Aug-08 NBAD
NBADUSDMM	29-Aug-08 NBAD
NBADUSDMR	29-Aug-08 NBAD
NCC-BankUSDCR	29-Aug-08 NCC-Bank
NCC-BankUSDMR	29-Aug-08 NCC-Bank
NCC-BankUSDXR	29-Aug-08 NCC-Bank
NCCAUDMR	29-Aug-08 NCC
NCCEURCR	29-Aug-08 NCC
NCCEURMM	29-Aug-08 NCC
NCCEURMR	29-Aug-08 NCC
NCCEURXR	29-Aug-08 NCC
NCCUSDCR	29-Aug-08 NCC
NCCUSDMM	29-Aug-08 NCC
NCCUSDMR	29-Aug-08 NCC

Natl Aust Bk Ltd	6J5777	SNRFOR	CAD	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	CHF	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	EUR	CR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	EUR	MM	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	EUR	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	GBP	CR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	GBP	MM	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	GBP	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	HKD	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	JPY	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	NZD	CR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	NZD	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	SGD	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	USD	CR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	USD	MM	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	USD	MR	Composite
Natl Aust Bk Ltd	6J5777	SNRFOR	USD	XR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	AUD	CR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	AUD	MR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	EUR	CR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	EUR	MM	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	EUR	MR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	GBP	MM	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	GBP	MR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	HKD	MR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	JPY	MR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	NZD	MR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	SGD	MR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	USD	CR	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	USD	MM	Composite
Natl Aust Bk Ltd	6J5777	SUBLT2	USD	MR	Composite
Natl Bk Cda	CI61AA	SNRFOR	EUR	CR	Composite
Natl Bk Cda	CI61AA	SNRFOR	EUR	MR	Composite
Natl Bk Cda	CI61AA	SNRFOR	USD	CR	Composite
Natl Bk Cda	CI61AA	SNRFOR	USD	MR	Composite
Natl Bk Greece SA	X2BBCO	SNRFOR	EUR	CR	Composite
Natl Bk Greece SA	X2BBCO	SNRFOR	EUR	MM	Composite
Natl Bk Greece SA	X2BBCO	SNRFOR	GBP	MM	Composite
Natl Bk Greece SA	X2BBCO	SNRFOR	USD	CR	Composite
Natl Bk Greece SA	X2BBCO	SNRFOR	USD	MM	Composite
Natl Bk Greece SA	X2BBCO	SNRFOR	USD	MR	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	AUD	MM	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	CHF	CR	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	CHF	MM	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	EUR	CR	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	EUR	MM	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	JPY	CR	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	JPY	MM	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	USD	CR	Composite
Natl Bk Greece SA	X2BBCO	SUBLT2	USD	MM	Composite
Natl Bk Hungary	696A83	SNRFOR	AUD	CR	Composite
Natl Bk Hungary	696A83	SNRFOR	EUR	CR	Composite
Natl Bk Hungary	696A83	SNRFOR	EUR	MM	Composite
Natl Bk Hungary	696A83	SNRFOR	EUR	MR	Composite
Natl Bk Hungary	696A83	SNRFOR	JPY	CR	Composite
Natl Bk Hungary	696A83	SNRFOR	USD	CR	Composite
Natl Bk Hungary	696A83	SNRFOR	USD	MM	Composite
Natl Bk Hungary	696A83	SNRFOR	USD	MR	Composite
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	EUR	CR	Composite
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	EUR	MM	Composite
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	USD	CR	Composite
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	USD	MM	Composite
Natl Bk of Abu Dhabi	MT788Z	SNRFOR	USD	MR	Composite
Natl City Bk	6J88IG	SNRFOR	USD	CR	Composite
Natl City Bk	6J88IG	SNRFOR	USD	MR	Composite
Natl City Bk	6J88IG	SNRFOR	USD	XR	Composite
Natl City Corp	6J8945	SNRFOR	AUD	MR	Composite
Natl City Corp	6J8945	SNRFOR	EUR	CR	Composite
Natl City Corp	6J8945	SNRFOR	EUR	MM	Composite
Natl City Corp	6J8945	SNRFOR	EUR	MR	Composite
Natl City Corp	6J8945	SNRFOR	EUR	XR	Composite
Natl City Corp	6J8945	SNRFOR	USD	CR	Composite
Natl City Corp	6J8945	SNRFOR	USD	MM	Composite
Natl City Corp	6J8945	SNRFOR	USD	MR	Composite

0.50%	0.61%	0.71%	0.82%	0.90%	0.96%	1.00%	1.04%	1.08%
0.50%	0.61%	0.71%	0.82%	0.90%	0.96%	1.00%	1.04%	1.08%
0.53%	0.63%	0.74%	0.86%	0.94%	1.01%	1.05%	1.09%	1.14%
0.51%	0.61%	0.71%	0.82%	0.90%	0.97%	1.01%	1.05%	1.10%
0.50%	0.61%	0.71%	0.82%	0.90%	0.96%	1.00%	1.04%	1.08%
0.53%	0.63%	0.74%	0.86%	0.94%	1.01%	1.05%	1.09%	1.14%
0.51%	0.61%	0.71%	0.82%	0.90%	0.97%	1.01%	1.05%	1.10%
0.50%	0.61%	0.71%	0.82%	0.90%	0.96%	1.00%	1.04%	1.08%
0.50%	0.61%	0.71%	0.82%	0.90%	0.96%	1.00%	1.04%	1.08%
0.50%	0.61%	0.71%	0.82%	0.90%	0.96%	1.00%	1.04%	1.08%
0.50%	0.61%	0.71%	0.82%	0.90%	0.96%	1.00%	1.04%	1.08%
0.53%	0.63%	0.74%	0.86%	0.94%	1.01%	1.05%	1.09%	1.14%
0.51%	0.61%	0.71%	0.82%	0.90%	0.97%	1.01%	1.05%	1.10%
0.50%	0.61%	0.71%	0.82%	0.90%	0.96%	1.00%	1.04%	1.08%
0.82%	1.01%	1.17%	1.36%	1.43%	1.54%	1.58%	1.63%	1.64%
0.82%	1.01%	1.17%	1.36%	1.43%	1.54%	1.58%	1.63%	1.64%
0.86%	1.05%	1.23%	1.43%	1.49%	1.62%	1.66%	1.70%	1.72%
0.83%	1.01%	1.18%	1.37%	1.43%	1.55%	1.59%	1.64%	1.65%
0.82%	1.00%	1.17%	1.36%	1.42%	1.54%	1.58%	1.63%	1.63%
0.82%	1.00%	1.17%	1.36%	1.42%	1.54%	1.58%	1.63%	1.63%
0.82%	1.00%	1.17%	1.36%	1.42%	1.54%	1.58%	1.63%	1.63%
0.82%	1.01%	1.17%	1.36%	1.43%	1.54%	1.58%	1.63%	1.64%
0.82%	1.00%	1.17%	1.36%	1.42%	1.54%	1.58%	1.63%	1.63%
0.82%	1.00%	1.17%	1.36%	1.42%	1.54%	1.58%	1.63%	1.63%
0.86%	1.05%	1.23%	1.43%	1.49%	1.62%	1.66%	1.70%	1.72%
0.83%	1.01%	1.18%	1.37%	1.43%	1.55%	1.59%	1.64%	1.65%
0.82%	1.00%	1.17%	1.36%	1.42%	1.54%	1.58%	1.63%	1.63%
0.04%	0.07%	0.11%	0.16%	0.13%	0.23%	0.29%	0.35%	
0.04%	0.07%	0.11%	0.16%	0.13%	0.23%	0.29%	0.35%	
0.55%	0.67%	0.84%	1.02%	1.16%	1.29%	1.35%	1.32%	1.62%
0.55%	0.67%	0.80%	0.97%	1.10%	1.29%	1.29%	1.32%	1.62%
0.55%	0.67%	0.84%	1.02%	1.16%	1.29%	1.35%	1.32%	1.62%
0.55%	0.67%	0.80%	0.97%	1.10%	1.29%	1.29%	1.32%	1.62%
	0.86%	1.31%	1.65%	1.86%	2.07%	2.06%	2.08%	2.12%
	0.86%	1.31%	1.71%	1.94%	2.07%	2.15%	2.08%	2.21%
	0.86%	1.31%	1.63%	1.85%	2.07%	2.05%	2.08%	2.11%
	0.86%	1.31%	1.71%	1.94%	2.07%	2.15%	2.08%	2.21%
	0.86%	1.31%	1.63%	1.85%	2.07%	2.05%	2.08%	2.11%
	0.86%	1.31%	1.65%	1.86%	2.07%	2.06%	2.08%	2.12%
	0.86%	1.31%	1.65%	1.86%	2.07%	2.06%	2.08%	2.12%
	0.86%	1.31%	1.71%	1.94%	2.07%	2.15%	2.08%	2.21%
	0.86%	1.31%	1.63%	1.85%	2.07%	2.05%	2.08%	2.11%
	0.35%	0.61%	0.87%	1.03%	1.23%	1.35%	1.54%	1.65%
	0.35%	0.61%	0.87%	1.03%	1.23%	1.35%	1.54%	1.65%
	0.35%	0.61%	0.87%	1.03%	1.23%	1.35%	1.54%	1.65%
	0.35%	0.61%	0.87%	1.03%	1.23%	1.35%	1.54%	1.65%
0.52%	0.64%	0.74%	0.83%	0.96%	1.06%	1.11%	1.27%	
0.52%	0.64%	0.74%	0.83%	1.00%	1.10%	1.16%	1.27%	
0.52%	0.64%	0.74%	0.83%	0.96%	1.06%	1.11%	1.27%	
	16.20%		13.70%		12%	11.74%	11.01%	
	16.20%		13.70%		12.63%	12.44%	11.01%	
	16.20%		13.70%		12%	11.74%	11.01%	

1.07%	1.10%	40% A	AA	AA	AAA
1.07%	1.10%	40% A	AA	AA	AAA
1.13%	1.15%	40% BBB	A	A	AA
1.08%	1.11%	40% BBB	A	A	AA
1.07%	1.10%	40% A	AA	AA	AAA
1.13%	1.15%	40% BBB	A	A	AA
1.08%	1.11%	40% BBB	A	A	AA
1.07%	1.10%	40% A	AA	AA	AAA
1.07%	1.10%	40% A	AA	AA	AAA
1.07%	1.10%	40% BB	BBB	BBB	A
		40%			
1.07%	1.10%	40% A	AA	AA	AAA
		40%			
1.13%	1.15%	40% BBB	A	A	AA
1.08%	1.11%	40% BBB	A	A	AA
1.07%	1.10%	40% A	AA	AA	AAA
		40%			
1.71%	1.76%	20% BB	BBB	BBB	A
1.71%	1.76%	20% BB	BBB	BBB	A
1.79%	1.86%	20% BBB	A	A	AA
1.72%	1.78%	20% BBB	A	A	AA
1.70%	1.76%	20% A	AA	A	AAA
		20%			
1.70%	1.76%	20% A	AA	A	AAA
1.70%	1.76%	20% A	AA	A	AAA
1.71%	1.76%	20% BB	BBB	BBB	A
1.70%	1.76%	20% A	AA	A	AAA
1.70%	1.76%	20% A	AA	A	AAA
1.79%	1.86%	20% BBB	A	A	AA
1.72%	1.78%	20% BBB	A	A	AA
1.70%	1.76%	20% A	AA	A	AAA
		40%			
		40% NR	NR	A	NR
		40%			
		40% NR	NR	A	NR
1.58%		42.50% NR	NR	BB	BB
1.58%		40% NR	NR	BBB	BBB
		40%			
1.58%		42.50% NR	NR	BB	BB
1.58%		40% NR	NR	BBB	BBB
		42.50%			
2.08%	2.09%	20%	NR	NR	B
2.08%	2.09%	20%	NR	NR	BB
2.08%	2.09%	20%	NR	NR	BBB
2.08%	2.09%	20%	NR	NR	BB
2.08%	2.09%	20%	NR	NR	BBB
2.08%	2.09%	20%	NR	NR	B
2.08%	2.09%	20%	NR	NR	B
2.08%	2.09%	20%	NR	NR	BB
2.08%	2.09%	20%	NR	NR	BBB
1.65%	1.65%	25%	NR	NR	NR
1.65%	1.65%	25%	NR	NR	NR
		25%			
		25%			
1.65%	1.65%	25%	NR	NR	NR
1.65%	1.65%	25%	NR	NR	NR
		25%			
		25%			
		45%			
1.34%		45% NR	NR	NR	NR
1.34%		45% NR	NR	NR	NR
1.34%		45% NR	NR	NR	NR
		45%			
		40%			
		40%			
		40%			
		35.00%			
		35.00%			
		35.00%			
		35.00%	NR		NR
		35.00%			
		35.00%	NR		NR
		35.00%			
		35.00%	NR		NR

AA	AAA	AAA	AAA	AA	A
AA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	AA	A
AA	AAA	AAA	AAA	AA	A
A	A	A	A	BBB	BB
AA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	AA	A
A	A	A	A	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	NR	BB	NR	NR	NR
BBB	NR	BBB	NR	NR	NR
BB	NR	BB	NR	NR	NR
BBB	NR	BBB	NR	NR	NR
B	NR	B	NR	B	NR
BB	NR	BB	NR	BB	NR
BBB	NR	BBB	NR	BBB	NR
BB	NR	BB	NR	BB	NR
BBB	NR	BBB	NR	BBB	NR
B	NR	B	NR	B	NR
B	NR	B	NR	B	NR
BB	NR	BB	NR	BB	NR
BBB	NR	BBB	NR	BBB	NR
CCC	CCC	CCC	NR	NR	NR
BB	BB	BB	NR	NR	NR
CCC	CCC	CCC	NR	NR	NR
BB	BB	BB	NR	NR	NR
B	B	B	NR		NR
B	B	B	NR		NR
B	B	B	NR		NR
	A	BBB	NR		
	BBB	BB	NR		
	A	BBB	NR		

A	AA	13	Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
BBB	AA	14	Financials	Oceania	Australia
BBB	AA	14	Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
BBB	AA	14	Financials	Oceania	Australia
BBB	AA	14	Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
BB	AA	14	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
BBB	AA	14	Financials	Oceania	Australia
BBB	AA	14	Financials	Oceania	Australia
A	AA	13	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
BB	AA	13	Financials	Oceania	Australia
BB	AA	13	Financials	Oceania	Australia
BBB	AA	13	Financials	Oceania	Australia
BBB	AA	13	Financials	Oceania	Australia
A	AA	11	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
A	AA	11	Financials	Oceania	Australia
A	AA	11	Financials	Oceania	Australia
BB	AA	13	Financials	Oceania	Australia
A	AA	11	Financials	Oceania	Australia
A	AA	11	Financials	Oceania	Australia
BBB	AA	13	Financials	Oceania	Australia
BBB	AA	13	Financials	Oceania	Australia
A	AA	11	Financials	Oceania	Australia
	NR		Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR	2	Financials	Europe	Greece
	NR	2	Financials	Europe	Greece
	NR		Financials	Europe	Greece
	NR	2	Financials	Europe	Greece
	NR	2	Financials	Europe	Greece
	NR		Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
NR	NR	2	Financials	Europe	Greece
CCC	NR	3	Government	E.Eur	Hungary
BB	NR	3	Government	E.Eur	Hungary
	NR		Government	E.Eur	Hungary
	NR		Government	E.Eur	Hungary
CCC	NR	3	Government	E.Eur	Hungary
BB	NR	3	Government	E.Eur	Hungary
	NR		Government	E.Eur	Hungary
	NR		Government	E.Eur	Hungary
	NR		Government	MiddleEast	United Arab Emirates
	NR	3	Government	MiddleEast	United Arab Emirates
	NR	3	Government	MiddleEast	United Arab Emirates
	NR	3	Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States

AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Thin	CcyGrp	Thin	Thin
A	AA					
A	AA	Thin	Thin	CcyGrp	Thin	Thin
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA		Thin	Thin	Entity Tier	Entity Tier
A	AA		Thin	Thin	DocAdj	DocAdj
A	AA		Thin	Thin	CcyGrp	CcyGrp
A	AA		Thin	Thin	DocAdj	DocAdj
A	AA		Thin	Thin	CcyGrp	CcyGrp
A	AA		Thin	Thin	Entity Tier	Entity Tier
A	AA		Thin	Thin	Entity Tier	Entity Tier
A	AA		Thin	Thin	DocAdj	DocAdj
A	AA		Thin	Thin	CcyGrp	CcyGrp
A	A		Thin	Thin	Thin	Entity Tier
A	A		Thin	Thin	Thin	CcyGrp
A	A					
A	A					
A	A		Thin	Thin	Thin	Entity Tier
A	A		Thin	Thin	Thin	CcyGrp
A	A					
A	A					
AA	A					
AA	A	Thin	Thin	Thin	Thin	DocAdj
AA	A	Thin	Thin	Thin	Thin	DocAdj
AA	A	Thin	Thin	Thin	Thin	DocAdj
AA	A					
A	B					
A	B					
A	B					
A	B					
A	B					
A	B					
A	B		Thin		Thin	
A	B					
A	B		Thin		Thin	
A	B					
A	B		Thin		Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	DocAdj	Thin	Thin	Thin	
Thin	CcyGrp	Thin	Thin	Thin	
Thin	DocAdj	Thin	Thin	Thin	
Thin	CcyGrp	Thin	Thin	Thin	
Thin	Entity Tier	Thin	Entity Tier	Thin	Thin
Thin	DocAdj	Thin	DocAdj	Thin	Thin
Thin	CcyGrp	Thin	CcyGrp	Thin	Thin
Thin	DocAdj	Thin	DocAdj	Thin	Thin
Thin	CcyGrp	Thin	CcyGrp	Thin	Thin
Thin	Entity Tier	Thin	Entity Tier	Thin	Thin
Thin	Entity Tier	Thin	Entity Tier	Thin	Thin
Thin	DocAdj	Thin	DocAdj	Thin	Thin
Thin	CcyGrp	Thin	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Thin	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	Thin	Thin	Thin	CcyGrp
DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	Thin		Thin	
CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	Thin			

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin

NCCUSDXR	29-Aug-08 NCC
NCCUSDCR	29-Aug-08 NCC
NCCUSDMR	29-Aug-08 NCC
NCCUSDXR	29-Aug-08 NCC
NCBKEURCR	29-Aug-08 NCBK
NCBKEURMM	29-Aug-08 NCBK
NCBKUSDCR	29-Aug-08 NCBK
NCBKUSDMM	29-Aug-08 NCBK
NFGEURCR	29-Aug-08 NFG
NFGEURMR	29-Aug-08 NFG
NFGUSDCR	29-Aug-08 NFG
NFGUSDMR	29-Aug-08 NFG
NGP-NGETAUDMM	29-Aug-08 NGP-NGET
NGP-NGETCHFCR	29-Aug-08 NGP-NGET
NGP-NGETCHFMM	29-Aug-08 NGP-NGET
NGP-NGETEURCR	29-Aug-08 NGP-NGET
NGP-NGETEURMM	29-Aug-08 NGP-NGET
NGP-NGETEURMR	29-Aug-08 NGP-NGET
NGP-NGETGBPCR	29-Aug-08 NGP-NGET
NGP-NGETGBPMM	29-Aug-08 NGP-NGET
NGP-NGETJPYCR	29-Aug-08 NGP-NGET
NGP-NGETJPYMM	29-Aug-08 NGP-NGET
NGP-NGETJPYMR	29-Aug-08 NGP-NGET
NGP-NGETUSDCR	29-Aug-08 NGP-NGET
NGP-NGETUSDMM	29-Aug-08 NGP-NGET
NGP-NGETUSDMR	29-Aug-08 NGP-NGET
NGP-NatlHldplcEURCR	29-Aug-08 NGP-NatlHldplc
NGP-NatlHldplcEURMM	29-Aug-08 NGP-NatlHldplc
NGP-NatlHldplcEURMR	29-Aug-08 NGP-NatlHldplc
NGP-NatlHldplcGBPMM	29-Aug-08 NGP-NatlHldplc
NGP-NatlHldplcUSDCR	29-Aug-08 NGP-NatlHldplc
NGP-NatlHldplcUSDMM	29-Aug-08 NGP-NatlHldplc
NGP-NatlHldplcUSDMR	29-Aug-08 NGP-NatlHldplc
NGGPLCCHFCR	29-Aug-08 NGGPLC
NGGPLCCHFMM	29-Aug-08 NGGPLC
NGGPLCEURCR	29-Aug-08 NGGPLC
NGGPLCEURMM	29-Aug-08 NGGPLC
NGGPLCEURMR	29-Aug-08 NGGPLC
NGGPLCGBPCR	29-Aug-08 NGGPLC
NGGPLCGBPMM	29-Aug-08 NGGPLC
NGGPLCJPYCR	29-Aug-08 NGGPLC
NGGPLCJPYMM	29-Aug-08 NGGPLC
NGGPLCJPYMR	29-Aug-08 NGGPLC
NGGPLCUSDCR	29-Aug-08 NGGPLC
NGGPLCUSDMM	29-Aug-08 NGGPLC
NGGPLCUSDMR	29-Aug-08 NGGPLC
NGPAUDCR	29-Aug-08 NGP
NGPAUDMM	29-Aug-08 NGP
NGPCADMM	29-Aug-08 NGP
NGPCHFCR	29-Aug-08 NGP
NGPCHFMM	29-Aug-08 NGP
NGPEURCR	29-Aug-08 NGP
NGPEURMM	29-Aug-08 NGP
NGPEURMR	29-Aug-08 NGP
NGPEURXR	29-Aug-08 NGP
NGPGBPCR	29-Aug-08 NGP
NGPGBPMM	29-Aug-08 NGP
NGPGBPXR	29-Aug-08 NGP
NGPHKDMM	29-Aug-08 NGP
NGPJPYCR	29-Aug-08 NGP
NGPJPYMM	29-Aug-08 NGP
NGPJPYMR	29-Aug-08 NGP
NGPNOKMM	29-Aug-08 NGP
NGPSEKMM	29-Aug-08 NGP
NGPSGDMM	29-Aug-08 NGP
NGPUSDCR	29-Aug-08 NGP
NGPUSDMM	29-Aug-08 NGP
NGPUSDMR	29-Aug-08 NGP
NGPUSDXR	29-Aug-08 NGP
NLFCJPYCR	29-Aug-08 NLFC
NLFCUSDCR	29-Aug-08 NLFC
NOVEURCR	29-Aug-08 NOV
NOVEURMM	29-Aug-08 NOV
NOVEURMR	29-Aug-08 NOV

Natl City Corp	6J8945	SNRFOR	USD	XR	Composite
Natl City Corp	6J8945	SUBLT2	USD	CR	Composite
Natl City Corp	6J8945	SUBLT2	USD	MR	Composite
Natl City Corp	6J8945	SUBLT2	USD	XR	Composite
Natl Coml Bk	MT947S	SNRFOR	EUR	CR	Composite
Natl Coml Bk	MT947S	SNRFOR	EUR	MM	Composite
Natl Coml Bk	MT947S	SNRFOR	USD	CR	Composite
Natl Coml Bk	MT947S	SNRFOR	USD	MM	Composite
Natl Fuel Gas Co	6J9798	SNRFOR	EUR	CR	Composite
Natl Fuel Gas Co	6J9798	SNRFOR	EUR	MR	Composite
Natl Fuel Gas Co	6J9798	SNRFOR	USD	CR	Composite
Natl Fuel Gas Co	6J9798	SNRFOR	USD	MR	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	AUD	MM	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	CHF	CR	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	CHF	MM	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	EUR	CR	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	EUR	MM	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	EUR	MR	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	GBP	CR	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	GBP	MM	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	JPY	CR	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	JPY	MM	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	JPY	MR	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	USD	CR	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	USD	MM	Composite
Natl Grid Electricity Transmission plc	GM9ACK	SNRFOR	USD	MR	Composite
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	EUR	CR	Composite
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	EUR	MM	Composite
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	EUR	MR	Composite
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	GBP	MM	Composite
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	USD	CR	Composite
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	USD	MM	Composite
Natl GRID GAS Hldgs PLC	GM9ADK	SNRFOR	USD	MR	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	CHF	CR	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	CHF	MM	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	EUR	CR	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	EUR	MM	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	EUR	MR	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	GBP	CR	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	GBP	MM	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	JPY	CR	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	JPY	MM	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	JPY	MR	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	USD	CR	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	USD	MM	Composite
Natl Grid Gas Plc	GM9ADL	SNRFOR	USD	MR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	AUD	CR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	AUD	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	CAD	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	CHF	CR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	CHF	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	EUR	CR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	EUR	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	EUR	MR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	EUR	XR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	GBP	CR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	GBP	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	GBP	XR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	HKD	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	JPY	CR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	JPY	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	JPY	MR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	NOK	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	SEK	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	SGD	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	USD	CR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	USD	MM	Composite
Natl Grid Plc	GM9ACP	SNRFOR	USD	MR	Composite
Natl Grid Plc	GM9ACP	SNRFOR	USD	XR	Composite
Natl Life Fin Corp	JNCECE	SNRFOR	JPY	CR	Composite
Natl Life Fin Corp	JNCECE	SNRFOR	USD	CR	Composite
Natl Oilwell Varco Inc	UA99CI	SNRFOR	EUR	CR	Composite
Natl Oilwell Varco Inc	UA99CI	SNRFOR	EUR	MM	Composite
Natl Oilwell Varco Inc	UA99CI	SNRFOR	EUR	MR	Composite

	16.20%		13.70%		11.56%	11.38%	11.01%	
	0.70%	0.82%	0.94%	1.04%	1.15%	1.21%	1.13%	
	0.70%	0.82%	0.94%	1.04%	1.15%	1.21%	1.13%	
	0.70%	0.82%	0.94%	1.04%	1.15%	1.21%	1.13%	
	0.70%	0.82%	0.94%	1.04%	1.15%	1.21%	1.13%	
	0.18%	0.21%	0.25%	0.35%	0.38%	0.34%	0.38%	
	0.18%	0.21%	0.25%	0.35%	0.38%	0.34%	0.38%	
	0.18%	0.21%	0.25%	0.35%	0.38%	0.34%	0.38%	
	0.18%	0.21%	0.25%	0.35%	0.38%	0.34%	0.38%	
0.10%	0.17%	0.36%	0.47%	0.55%	0.61%	0.66%	0.72%	0.76%
0.10%	0.18%	0.38%	0.49%	0.57%	0.61%	0.67%	0.73%	0.76%
0.10%	0.17%	0.36%	0.47%	0.55%	0.60%	0.65%	0.71%	0.76%
0.10%	0.18%	0.38%	0.49%	0.57%	0.61%	0.67%	0.73%	0.76%
0.10%	0.17%	0.36%	0.47%	0.55%	0.60%	0.65%	0.71%	0.76%
0.10%	0.17%	0.35%	0.46%	0.54%	0.59%	0.65%	0.70%	0.76%
0.10%	0.18%	0.38%	0.49%	0.57%	0.61%	0.67%	0.73%	0.76%
0.10%	0.17%	0.36%	0.47%	0.55%	0.60%	0.65%	0.71%	0.76%
0.10%	0.17%	0.36%	0.47%	0.55%	0.61%	0.66%	0.72%	0.76%
0.10%	0.17%	0.36%	0.47%	0.55%	0.61%	0.66%	0.72%	0.76%
0.10%	0.18%	0.38%	0.49%	0.57%	0.61%	0.67%	0.73%	0.76%
0.10%	0.17%	0.36%	0.47%	0.55%	0.60%	0.65%	0.71%	0.76%
0.10%	0.17%	0.35%	0.46%	0.54%	0.59%	0.65%	0.70%	0.76%
	0.16%	0.20%	0.24%	0.28%	0.33%	0.34%	0.39%	
	0.16%	0.20%	0.24%	0.28%	0.33%	0.34%	0.39%	
0.22%	0.25%	0.37%	0.48%	0.54%	0.62%	0.67%	0.71%	0.74%
0.22%	0.24%	0.35%	0.46%	0.51%	0.59%	0.65%	0.69%	0.71%
0.22%	0.25%	0.37%	0.48%	0.54%	0.62%	0.67%	0.71%	0.74%
0.22%	0.24%	0.35%	0.46%	0.51%	0.59%	0.65%	0.69%	0.71%
0.22%	0.24%	0.35%	0.45%	0.51%	0.59%	0.64%	0.68%	0.70%
0.22%	0.25%	0.37%	0.48%	0.54%	0.62%	0.67%	0.71%	0.74%
0.22%	0.24%	0.35%	0.46%	0.51%	0.59%	0.65%	0.69%	0.71%
0.22%	0.24%	0.35%	0.46%	0.52%	0.60%	0.65%	0.69%	0.72%
0.22%	0.24%	0.35%	0.46%	0.52%	0.60%	0.65%	0.69%	0.72%
0.22%	0.25%	0.37%	0.48%	0.54%	0.62%	0.67%	0.71%	0.74%
0.22%	0.24%	0.35%	0.46%	0.51%	0.59%	0.65%	0.69%	0.71%
0.22%	0.24%	0.35%	0.45%	0.51%	0.59%	0.64%	0.68%	0.70%
0.28%	0.32%	0.44%	0.53%	0.60%	0.69%	0.75%	0.76%	0.83%
0.28%	0.32%	0.44%	0.53%	0.60%	0.66%	0.72%	0.76%	0.83%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.29%	0.30%	0.45%	0.55%	0.62%	0.69%	0.73%	0.79%	0.86%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.29%	0.30%	0.45%	0.55%	0.62%	0.69%	0.73%	0.79%	0.86%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.27%	0.31%	0.43%	0.52%	0.59%	0.66%	0.70%	0.75%	0.82%
0.27%	0.31%	0.43%	0.52%	0.59%	0.66%	0.70%	0.75%	0.82%
0.29%	0.30%	0.45%	0.55%	0.62%	0.69%	0.73%	0.79%	0.86%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.28%	0.32%	0.44%	0.55%	0.60%	0.70%	0.75%	0.76%	0.83%
0.28%	0.32%	0.44%	0.53%	0.60%	0.66%	0.72%	0.76%	0.83%
0.28%	0.32%	0.44%	0.52%	0.60%	0.66%	0.71%	0.76%	0.83%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.29%	0.30%	0.45%	0.55%	0.62%	0.69%	0.73%	0.79%	0.86%
0.28%	0.29%	0.43%	0.53%	0.60%	0.66%	0.71%	0.75%	0.82%
0.27%	0.31%	0.43%	0.52%	0.59%	0.66%	0.70%	0.75%	0.82%
0.27%	0.31%	0.43%	0.52%	0.59%	0.66%	0.70%	0.75%	0.82%
	0.14%	0.10%	0.18%		0.24%	0.29%	0.37%	
	0.14%	0.10%	0.18%		0.24%	0.29%	0.37%	
0.06%	0.27%	0.62%	0.54%	0.70%	0.80%	1.09%	1.26%	

		35.00%	NR		NR
		20%			
		20%			
		20%			
1.20%		40%	NR	NR	NR
1.20%		40%	NR	NR	NR
1.20%		40%	NR	NR	NR
1.20%		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
0.80%	0.89%	40% NR	BB	BB	B
0.80%	0.89%	40% NR	BBB	BBB	BB
0.80%	0.89%	40% NR	A	BBB	BBB
0.80%	0.89%	40% NR	BBB	BBB	BB
0.80%	0.89%	40% NR	A	BBB	BBB
0.80%	0.89%	40% NR	BBB	BBB	BB
0.80%	0.89%	40% NR	BBB	BBB	BB
0.80%	0.89%	40% NR	A	BBB	BBB
0.80%	0.89%	40% NR	BB	BB	B
0.80%	0.89%	40% NR	BB	BB	B
		40%			
0.80%	0.89%	40% NR	BBB	BBB	BB
0.80%	0.89%	40% NR	A	BBB	BBB
0.80%	0.89%	40% NR	BBB	BBB	BB
		40%			
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
		40%			
		40%			
0.71%	0.77%	40% NR	BB	BB	BB
0.71%	0.77%	40% NR	BBB	BBB	BBB
0.71%	0.77%	40% NR	BB	BB	BB
0.71%	0.77%	40% NR	BBB	BBB	BBB
0.71%	0.77%	40% NR	BB	BB	BB
0.71%	0.77%	40% NR	BB	BB	BB
0.71%	0.77%	40% NR	BBB	BBB	BBB
0.71%	0.77%	40% NR	B	B	B
0.71%	0.77%	40% NR	B	B	B
		40%			
0.71%	0.77%	40% NR	BB	BB	BB
0.71%	0.77%	40% NR	BBB	BBB	BBB
0.71%	0.77%	40% NR	BB	BB	BB
0.86%	1.11%	40% BB	BB	BBB	A
0.86%	1.11%	40% BB	BB	BBB	A
0.85%	1.11%	40% A	A	AA	AA
0.89%	1.11%	40% BBB	A	A	AA
0.85%	1.11%	40% A	A	AA	AA
0.89%	1.11%	40% BBB	A	A	AA
0.85%	1.11%	40% A	A	AA	AA
0.84%	1.11%	40% BBB	BBB	A	AA
0.84%	1.11%	40%			
0.89%	1.11%	40% BBB	A	A	AA
0.85%	1.11%	40% A	A	AA	AA
0.85%	1.11%	40%			
0.85%	1.11%	40% A	A	AA	AA
0.86%	1.11%	40% BB	BB	BBB	BBB
0.86%	1.11%	40% BB	BB	BBB	A
0.86%	1.11%	40% BB	BB	BBB	BBB
0.85%	1.11%	40% A	A	AA	AA
0.85%	1.11%	40% A	A	AA	AA
0.85%	1.11%	40% A	A	AA	AA
0.89%	1.11%	40% BBB	A	A	AA
0.85%	1.11%	40% A	A	AA	AA
0.84%	1.11%	40% BBB	BBB	A	AA
0.84%	1.11%	40%			
		35%	NR	NR	NR
		35%	NR	NR	NR
		40%			
		40%			
		40% NR	NR	NR	NR

	BBB	BB	NR		
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
B	B	B	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BB	BB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BB	BB	BBB	NR	NR
BB	BB	BB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BB	BB	BBB	NR	NR
B	B	B	BB	NR	NR
B	B	B	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BB	BB	BBB	NR	NR
BB	BB	BB	BBB	NR	NR
NR	NR	NR	BBB		
NR	NR	NR	BBB		
BB	BBB	BBB	BBB	BB	NR
BBB	A	BBB	AA	BBB	NR
BB	BBB	BBB	BBB	BB	NR
BBB	A	BBB	AA	BBB	NR
BB	BBB	BBB	BBB	BB	NR
BB	BBB	BBB	BBB	BB	NR
BBB	A	BBB	AA	BBB	NR
B	BB	BB	BB	B	NR
B	BB	BB	BB	B	NR
BB	BBB	BBB	BBB	BB	NR
BBB	A	BBB	AA	BBB	NR
BB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	BB
BBB	A	A	BBB	BB	BB
AA	AAA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AAA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AAA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
A	AA	AA	A	BBB	BBB
AA	AAA	AAA	AA	A	A
AA	AAA	AAA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	A	A	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AAA	AAA	AA	A	A
AA	AAA	AAA	AA	A	A
AA	AAA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AAA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
	NR	NR	NR		
	NR	NR	NR		
A	NR	BB	BB		

	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Government	MiddleEast	Saudi Arabia
	NR	2	Government	MiddleEast	Saudi Arabia
	NR	2	Government	MiddleEast	Saudi Arabia
	NR	2	Government	MiddleEast	Saudi Arabia
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
NR	BBB	5	Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	5	Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	5	Utilities	Europe	United Kingdom
NR	BBB	5	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	5	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	6	Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	6	Utilities	Europe	United Kingdom
NR	BBB	7	Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	6	Utilities	Europe	United Kingdom
NR	BBB	7	Utilities	Europe	United Kingdom
NR	BBB	7	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	6	Utilities	Europe	United Kingdom
NR	BBB	7	Utilities	Europe	United Kingdom
NR	A	3	Utilities	Europe	United Kingdom
NR	A	3	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
NR	A	6	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
NR	A	6	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	A	6	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
NR	A	4	Utilities	Europe	United Kingdom
NR	A	4	Utilities	Europe	United Kingdom
NR	A	4	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
NR	A	6	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
NR	AA	12	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States

A	B		Thin		Thin	
A	B					
A	B					
A	B					
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
	AA		Thin	Thin	Thin	
	AA		Thin	Thin	Thin	
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	CcyGrp

DocAdj	DocAdj	Thin			
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	CcyGrp			
Thin	Thin	CcyGrp			
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	DocAdj	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	CcyGrp	CcyGrp			

Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp

NOVUSDCR	29-Aug-08 NOV
NOVUSDMM	29-Aug-08 NOV
NOVUSDMR	29-Aug-08 NOV
NOVUSDXR	29-Aug-08 NOV
NATPOWEURCR	29-Aug-08 NATPOW
NATPOWEURMM	29-Aug-08 NATPOW
NATPOWGBPCR	29-Aug-08 NATPOW
NATPOWUSDCR	29-Aug-08 NATPOW
NATPOWUSDMR	29-Aug-08 NATPOW
NATPOWUSDXR	29-Aug-08 NATPOW
NRPUSDMR	29-Aug-08 NRP
NRUCAUDCR	29-Aug-08 NRUC
NRUCAUDMR	29-Aug-08 NRUC
NRUCAUDXR	29-Aug-08 NRUC
NRUCCADMR	29-Aug-08 NRUC
NRUCCHFMR	29-Aug-08 NRUC
NRUCEURCR	29-Aug-08 NRUC
NRUCEURMM	29-Aug-08 NRUC
NRUCEURMR	29-Aug-08 NRUC
NRUCEURXR	29-Aug-08 NRUC
NRUCGBPMR	29-Aug-08 NRUC
NRUCGBPXR	29-Aug-08 NRUC
NRUCHKDMR	29-Aug-08 NRUC
NRUCHKDXR	29-Aug-08 NRUC
NRUCJPYCR	29-Aug-08 NRUC
NRUCJPYMR	29-Aug-08 NRUC
NRUCJPYXR	29-Aug-08 NRUC
NRUCNZDMR	29-Aug-08 NRUC
NRUCSEKMR	29-Aug-08 NRUC
NRUCSEKXR	29-Aug-08 NRUC
NRUCSGDMR	29-Aug-08 NRUC
NRUCTWDCR	29-Aug-08 NRUC
NRUCUSDCR	29-Aug-08 NRUC
NRUCUSDMM	29-Aug-08 NRUC
NRUCUSDMR	29-Aug-08 NRUC
NRUCUSDXR	29-Aug-08 NRUC
NRUCZARMR	29-Aug-08 NRUC
NSMUSDMR	29-Aug-08 NSM
NSMUSDXR	29-Aug-08 NSM
NSIEURCR	29-Aug-08 NSI
NSIEURMM	29-Aug-08 NSI
NSIEURMR	29-Aug-08 NSI
NSIUSDCR	29-Aug-08 NSI
NSIUSDMM	29-Aug-08 NSI
NSIUSDMR	29-Aug-08 NSI
RBOS-NatwestEURCR	29-Aug-08 RBOS-Natwest
RBOS-NatwestEURMM	29-Aug-08 RBOS-Natwest
RBOS-NatwestGBPCR	29-Aug-08 RBOS-Natwest
RBOS-NatwestGBPMM	29-Aug-08 RBOS-Natwest
RBOS-NatwestUSDCR	29-Aug-08 RBOS-Natwest
RBOS-NatwestUSDMM	29-Aug-08 RBOS-Natwest
NAV-FinCorpUSDMR	29-Aug-08 NAV-FinCorp
NAV-FinCorpUSDXR	29-Aug-08 NAV-FinCorp
NAV-FinCorpEURMR	29-Aug-08 NAV-FinCorp
NAV-FinCorpUSDMR	29-Aug-08 NAV-FinCorp
NAV-FinCorpUSDXR	29-Aug-08 NAV-FinCorp
NAVAUDMM	29-Aug-08 NAV
NAVAUDMR	29-Aug-08 NAV
NAVAUDXR	29-Aug-08 NAV
NAVCHFMR	29-Aug-08 NAV
NAVCHFXR	29-Aug-08 NAV
NAVEURCR	29-Aug-08 NAV
NAVEURMM	29-Aug-08 NAV
NAVEURMR	29-Aug-08 NAV
NAVEURXR	29-Aug-08 NAV
NAVHKDXR	29-Aug-08 NAV
NAVJPYMR	29-Aug-08 NAV
NAVJPYXR	29-Aug-08 NAV
NAVNZDMR	29-Aug-08 NAV
NAVNZDXR	29-Aug-08 NAV
NAVUSDCR	29-Aug-08 NAV
NAVUSDMM	29-Aug-08 NAV
NAVUSDMR	29-Aug-08 NAV
NAVUSDXR	29-Aug-08 NAV

Natl Oilwell Varco Inc	UA99CI	SNRFOR	USD	CR	Composite
Natl Oilwell Varco Inc	UA99CI	SNRFOR	USD	MM	Composite
Natl Oilwell Varco Inc	UA99CI	SNRFOR	USD	MR	Composite
Natl Oilwell Varco Inc	UA99CI	SNRFOR	USD	XR	Composite
Natl Pwr Corp	69A8AC	SNRFOR	EUR	CR	Composite
Natl Pwr Corp	69A8AC	SNRFOR	EUR	MM	Composite
Natl Pwr Corp	69A8AC	SNRFOR	GBP	CR	Composite
Natl Pwr Corp	69A8AC	SNRFOR	USD	CR	Composite
Natl Pwr Corp	69A8AC	SNRFOR	USD	MR	Composite
Natl Pwr Corp	69A8AC	SNRFOR	USD	XR	Composite
Natl Retail Pptys Inc	69AB5G	SNRFOR	USD	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	AUD	CR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	AUD	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	AUD	XR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	CAD	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	CHF	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	EUR	CR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	EUR	MM	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	EUR	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	EUR	XR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	GBP	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	GBP	XR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	HKD	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	HKD	XR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	JPY	CR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	JPY	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	JPY	XR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	NZD	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	SEK	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	SEK	XR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	SGD	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	TWD	CR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	USD	CR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	USD	MM	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	USD	MR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	USD	XR	Composite
Natl Rural Utils Coop Fin Corp	69AB75	SNRFOR	ZAR	MR	Composite
Natl Semicon Corp	69ADA4	SNRFOR	USD	MR	Composite
Natl Semicon Corp	69ADA4	SNRFOR	USD	XR	Composite
Natl Svc Inds Inc	69ADBC	SNRFOR	EUR	CR	Composite
Natl Svc Inds Inc	69ADBC	SNRFOR	EUR	MM	Composite
Natl Svc Inds Inc	69ADBC	SNRFOR	EUR	MR	Composite
Natl Svc Inds Inc	69ADBC	SNRFOR	USD	CR	Composite
Natl Svc Inds Inc	69ADBC	SNRFOR	USD	MM	Composite
Natl Svc Inds Inc	69ADBC	SNRFOR	USD	MR	Composite
Natl Westminster Bk PLC	GM9B93	SNRFOR	EUR	CR	Composite
Natl Westminster Bk PLC	GM9B93	SNRFOR	EUR	MM	Composite
Natl Westminster Bk PLC	GM9B93	SNRFOR	GBP	CR	Composite
Natl Westminster Bk PLC	GM9B93	SNRFOR	GBP	MM	Composite
Natl Westminster Bk PLC	GM9B93	SNRFOR	USD	CR	Composite
Natl Westminster Bk PLC	GM9B93	SNRFOR	USD	MM	Composite
Navistar Finl Corp	69BH92	SECDOM	USD	MR	Composite
Navistar Finl Corp	69BH92	SECDOM	USD	XR	Composite
Navistar Finl Corp	69BH92	SNRFOR	EUR	MR	Composite
Navistar Finl Corp	69BH92	SNRFOR	USD	MR	Composite
Navistar Finl Corp	69BH92	SNRFOR	USD	XR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	AUD	MM	Composite
Navistar Intl Corp	69CC7I	SNRFOR	AUD	MR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	AUD	XR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	CHF	MR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	CHF	XR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	EUR	CR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	EUR	MM	Composite
Navistar Intl Corp	69CC7I	SNRFOR	EUR	MR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	EUR	XR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	HKD	XR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	JPY	MR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	JPY	XR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	NZD	MR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	NZD	XR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	USD	CR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	USD	MM	Composite
Navistar Intl Corp	69CC7I	SNRFOR	USD	MR	Composite
Navistar Intl Corp	69CC7I	SNRFOR	USD	XR	Composite

0.06%	0.27%	0.62%	0.54%	0.74%	0.80%	1.09%	1.25%	
0.06%	0.27%	0.62%	0.54%	0.70%	0.80%	1.09%	1.26%	
0.06%	0.27%	0.62%	0.54%	0.68%	0.80%	1.05%	1.22%	
1.08%	1.11%	1.54%	1.91%	2.24%	2.61%	2.82%	3.16%	3.29%
1.08%	1.11%	1.54%	1.91%	2.24%	2.61%	2.82%	3.16%	3.29%
1.08%	1.05%	1.61%	1.93%	2.24%	2.61%	2.79%	3.16%	3.32%
2.01%	2.19%	2.32%	2.99%	3.13%	3.18%	3.19%	3.13%	
0.46%	0.50%	0.54%	0.57%	0.62%	0.66%	0.68%	0.75%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.66%	0.68%	0.75%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.66%	0.68%	0.75%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.49%	0.53%	0.57%	0.61%	0.66%	0.70%	0.72%	0.79%	0.81%
0.47%	0.50%	0.54%	0.58%	0.63%	0.67%	0.69%	0.76%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.44%	0.48%	0.52%	0.56%	0.61%	0.65%	0.67%	0.71%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.44%	0.48%	0.52%	0.56%	0.61%	0.65%	0.67%	0.71%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.44%	0.48%	0.52%	0.56%	0.61%	0.65%	0.67%	0.71%	0.81%
0.44%	0.48%	0.52%	0.56%	0.61%	0.65%	0.67%	0.71%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.66%	0.68%	0.75%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.66%	0.68%	0.75%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.44%	0.48%	0.52%	0.56%	0.61%	0.65%	0.67%	0.71%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.49%	0.53%	0.57%	0.61%	0.66%	0.70%	0.72%	0.79%	0.81%
0.49%	0.53%	0.57%	0.61%	0.66%	0.70%	0.72%	0.79%	0.81%
0.47%	0.50%	0.54%	0.58%	0.63%	0.67%	0.69%	0.76%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
0.44%	0.48%	0.52%	0.56%	0.61%	0.65%	0.67%	0.71%	0.81%
0.46%	0.50%	0.54%	0.57%	0.62%	0.67%	0.69%	0.75%	0.81%
					0.50%			
					0.50%			
	0.50%	0.59%	0.65%		0.76%	0.87%	1.11%	
	0.50%	0.59%	0.65%		0.76%	0.87%	1.11%	
	0.50%	0.59%	0.65%		0.76%	0.87%	1.11%	
	0.50%	0.59%	0.65%		0.76%	0.87%	1.11%	
	0.51%	0.80%	0.99%	1.11%	1.23%	1.25%	1.28%	
	0.51%	0.76%	0.94%	1.06%	1.18%	1.19%	1.22%	
	0.51%	0.80%	0.99%	1.11%	1.23%	1.25%	1.28%	
	0.51%	0.80%	0.99%	1.11%	1.23%	1.25%	1.28%	
	0.51%	0.76%	0.94%	1.06%	1.18%	1.19%	1.22%	
					4.21%			
					4.21%			
			3.08%		3.95%			
			3.08%		3.80%			
1.44%	1.80%	2.54%	3.07%	3.33%	4.04%	4.09%	4.22%	4.02%
1.44%	1.80%	2.54%	3.07%	3.33%	4.04%	4.09%	4.22%	4.02%
1.49%	1.80%	2.62%	3.14%	3.42%	4.17%	4.22%	4.34%	4.02%
1.43%	1.73%	2.58%	3.03%	3.32%	4.02%	4.07%	4.18%	4.02%
1.56%	1.94%	2.76%	3.31%	3.60%	4.39%	4.44%	4.56%	4.02%
1.49%	1.80%	2.62%	3.14%	3.42%	4.17%	4.22%	4.34%	4.02%
1.43%	1.73%	2.58%	3.03%	3.32%	4.02%	4.07%	4.18%	4.02%
1.43%	1.73%	2.58%	3.03%	3.32%	4.02%	4.07%	4.18%	4.02%
1.44%	1.80%	2.54%	3.07%	3.33%	4.04%	4.09%	4.22%	4.02%
1.44%	1.80%	2.54%	3.07%	3.33%	4.04%	4.09%	4.22%	4.02%
1.49%	1.80%	2.62%	3.14%	3.42%	4.17%	4.22%	4.34%	4.02%
1.43%	1.73%	2.58%	3.03%	3.32%	4.02%	4.07%	4.18%	4.02%
1.56%	1.94%	2.76%	3.31%	3.60%	4.39%	4.44%	4.56%	4.02%
1.49%	1.80%	2.62%	3.14%	3.42%	4.17%	4.22%	4.34%	4.02%
1.43%	1.73%	2.58%	3.03%	3.32%	4.02%	4.07%	4.18%	4.02%

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0051427

		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		25%				
		25%				
3.45%	3.61%	25%	NR	A	A	A
3.45%	3.61%	25%	NR	A	A	A
3.28%	3.43%	25%	NR	BBB	BB	BBB
		25%				
		40%	NR	NR	NR	NR
0.84%	0.88%	40%	BB	BBB	BBB	BBB
0.84%	0.88%	40%	BB	BBB	BBB	BBB
0.84%	0.88%	40%	BB	BBB	BBB	BBB
0.84%	0.88%	40%	A	AA	AA	AA
0.84%	0.88%	40%	A	AA	AA	AA
0.88%	0.92%	40%	BBB	A	A	A
0.85%	0.89%	40%	BBB	A	A	A
0.84%	0.88%	40%	A	AA	AA	AA
0.81%	0.84%	40%	BBB	A	A	A
0.84%	0.88%	40%	A	AA	AA	AA
0.81%	0.84%	40%	BBB	A	A	A
0.84%	0.88%	40%	A	AA	AA	AA
0.81%	0.84%	40%	BBB	A	A	A
0.81%	0.84%	40%				
0.84%	0.88%	40%	BB	BBB	BBB	BBB
0.84%	0.88%		BB	BBB	BBB	BBB
0.84%	0.88%	40%	A	AA	AA	AA
0.84%	0.88%	40%				
0.81%	0.84%	40%	BBB	A	A	A
0.84%	0.88%	40%	A	AA	AA	AA
0.88%	0.92%	40%	BBB	A	A	A
0.88%	0.92%	40%	BBB	A	A	A
0.85%	0.89%	40%	BBB	A	A	A
0.84%	0.88%	40%	A	AA	AA	AA
0.81%	0.84%	40%	BBB	A	A	A
0.84%	0.88%	40%	A	AA	AA	AA
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	A	A
		40%		NR	BBB	BBB
		40%		NR	A	A
		40%				
		40%		NR	A	A
		40%		NR	BBB	BBB
		72.50%				
		72.50%				
		37.50%				
		37.50%				NR
		37.50%				NR
		40%				
4.35%	4.23%	40%	BB	B	BB	B
4.35%	4.23%	40%	BB	B	BB	B
4.51%	4.23%	40%	BBB	A	BBB	A
4.34%	4.23%	40%	A	BB	BBB	BB
4.75%	4.23%	40%	BBB	BB	BBB	BB
		40%				
4.51%	4.23%	40%	BBB	A	BBB	A
4.34%	4.23%	40%	A	BB	BBB	BB
4.34%	4.23%	40%	A	BB	BBB	BB
4.35%	4.23%	40%	BB	B	BB	B
4.35%	4.23%	40%	BB	B	BB	B
4.51%	4.23%	40%	BBB	A	BBB	A
4.34%	4.23%	40%	A	BB	BBB	BB
4.75%	4.23%	40%	BBB	BB	BBB	BB
		40%				
4.51%	4.23%	40%	BBB	A	BBB	A
4.34%	4.23%	40%	A	BB	BBB	BB

BBB	NR	B	CCC		
A	NR	BB	BB		
BBB	NR	B	CCC		
A	NR	A	NR	A	A
A	NR	A	NR	A	A
BBB	NR	BBB	NR	BBB	BBB
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
	NR				
	NR				
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
A	A	A	A		
BBB	BBB	BBB	BBB		
A	A	A	A		
A	A	A	A		
BBB	BBB	BBB	BBB		
	NR				
	NR				
	BB				
	BB				
BB	CCC	B	B	NR	B
BB	CCC	B	B	NR	B
BBB	B	BB	BB	NR	BB
BBB	BB	BBB	BBB	NR	BBB
BBB	B	BB	BB	NR	BB
BBB	B	BB	BB	NR	BB
BBB	BB	BBB	BBB	NR	BBB
BB	CCC	B	B	NR	B
BB	CCC	B	B	NR	B
BBB	B	BB	BB	NR	BB
BBB	BB	BBB	BBB	NR	BBB
BBB	B	BB	BB	NR	BB
BBB	B	BB	BB	NR	BB
BBB	BB	BBB	BBB	NR	BBB

	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Government	Asia	Philippines
	NR		Government	Asia	Philippines
A	A	2	Government	Asia	Philippines
A	A	2	Government	Asia	Philippines
BBB	A	2	Government	Asia	Philippines
	NR		Government	Asia	Philippines
	NR	2	Financials	N.Amer	United States
BB	AA	10	Financials	N.Amer	United States
BB	AA	10	Financials	N.Amer	United States
BB	AA	10	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	10	Financials	N.Amer	United States
BB	AA	10	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
A	AA	9	Financials	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States

BBB	A	Thin	Thin	Thin	Thin	DocAdj
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	CcyGrp
BBB	A	Thin	Thin	Thin	Thin	DocAdj
BB	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	
BBB	A					
BBB	A		Thin	Thin	Thin	
BBB	A		Thin	Thin	Thin	
BBB	A					
BBB	A		Thin	Thin	Thin	
AA	AA		Thin	CcyGrp	CcyGrp	CcyGrp
AA	AA		Thin	DocAdj	DocAdj	DocAdj
AA	AA		Thin	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA		Thin	CcyGrp	CcyGrp	CcyGrp
AA	AA		Thin	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB					
BB	BB					
BB	BB				Thin	
BB	BB				Thin	
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	DocAdj	DocAdj			
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Thin	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
Thin	DocAdj	Thin	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
Thin					
Thin					
DocAdj					
DocAdj					
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

NAVEURCR	29-Aug-08 NAV
NAVEURXR	29-Aug-08 NAV
NAVUSDCR	29-Aug-08 NAV
NAVUSDMR	29-Aug-08 NAV
NAVUSDXR	29-Aug-08 NAV
NCILJPYCR	29-Aug-08 NCIL
NECORPEURCR	29-Aug-08 NECORP
NECORPEURMM	29-Aug-08 NECORP
NECORPEURMR	29-Aug-08 NECORP
NECORPJPYCR	29-Aug-08 NECORP
NECORPJPYMR	29-Aug-08 NECORP
NECORPJPYXR	29-Aug-08 NECORP
NECORPUSDCR	29-Aug-08 NECORP
NECORPUSDMM	29-Aug-08 NECORP
NECORPUSDMR	29-Aug-08 NECORP
NECORPUSDXR	29-Aug-08 NECORP
NECORP-ELECEURCR	29-Aug-08 NECORP-ELEC
NECORP-ELECEURMM	29-Aug-08 NECORP-ELEC
NECORP-ELECJPYCR	29-Aug-08 NECORP-ELEC
NECORP-ELECJPYMR	29-Aug-08 NECORP-ELEC
NECORP-ELECJPYXR	29-Aug-08 NECORP-ELEC
NECORP-ELECUSDCR	29-Aug-08 NECORP-ELEC
NECORP-ELECUSDMM	29-Aug-08 NECORP-ELEC
NECORP-ELECUSDMR	29-Aug-08 NECORP-ELEC
NEDWBKAUDMR	29-Aug-08 NEDWBK
NEDWBKCHFCR	29-Aug-08 NEDWBK
NEDWBKCHFMM	29-Aug-08 NEDWBK
NEDWBKEURCR	29-Aug-08 NEDWBK
NEDWBKEURMM	29-Aug-08 NEDWBK
NEDWBKGBPCR	29-Aug-08 NEDWBK
NEDWBKGBPMM	29-Aug-08 NEDWBK
NEDWBKGBPXR	29-Aug-08 NEDWBK
NEDWBKJPYCR	29-Aug-08 NEDWBK
NEDWBKJPYMM	29-Aug-08 NEDWBK
NEDWBKUSDCR	29-Aug-08 NEDWBK
NEDWBKUSDMM	29-Aug-08 NEDWBK
NEDWBKUSDMR	29-Aug-08 NEDWBK
NMGUSDMR	29-Aug-08 NMG
NMGUSDXR	29-Aug-08 NMG
NMGAUDMR	29-Aug-08 NMG
NMGEURCR	29-Aug-08 NMG
NMGEURMM	29-Aug-08 NMG
NMGEURMR	29-Aug-08 NMG
NMGEURXR	29-Aug-08 NMG
NMGJPYMR	29-Aug-08 NMG
NMGSGDMR	29-Aug-08 NMG
NMGTWDMR	29-Aug-08 NMG
NMGUSDCR	29-Aug-08 NMG
NMGUSDMM	29-Aug-08 NMG
NMGUSDMR	29-Aug-08 NMG
NMGUSDXR	29-Aug-08 NMG
NMGUSDMR	29-Aug-08 NMG
NMGUSDXR	29-Aug-08 NMG
NESTLE-HldgIncCHFCR	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncCHFMM	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncEURCR	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncEURMM	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncEURMR	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncGBPCR	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncGBPMM	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncJPYMM	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncUSDCR	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncUSDMM	29-Aug-08 NESTLE-HldgInc
NESTLE-HldgIncUSDMR	29-Aug-08 NESTLE-HldgInc
NESTLEAUDCR	29-Aug-08 NESTLE
NESTLEAUDMM	29-Aug-08 NESTLE
NESTLECHFCR	29-Aug-08 NESTLE
NESTLECHFMM	29-Aug-08 NESTLE
NESTLEEURCR	29-Aug-08 NESTLE
NESTLEEURMM	29-Aug-08 NESTLE
NESTLEEURMR	29-Aug-08 NESTLE
NESTLEGBPMM	29-Aug-08 NESTLE
NESTLEHKDMM	29-Aug-08 NESTLE
NESTLEILSMM	29-Aug-08 NESTLE

Navistar Intl Corp	69CC7I	SUBLT2	EUR	CR	Composite
Navistar Intl Corp	69CC7I	SUBLT2	EUR	XR	Composite
Navistar Intl Corp	69CC7I	SUBLT2	USD	CR	Composite
Navistar Intl Corp	69CC7I	SUBLT2	USD	MR	Composite
Navistar Intl Corp	69CC7I	SUBLT2	USD	XR	Composite
NC Intl Ltd		SNRFOR	JPY	CR	Composite
NEC Corp	68B955	SNRFOR	EUR	CR	Composite
NEC Corp	68B955	SNRFOR	EUR	MM	Composite
NEC Corp	68B955	SNRFOR	EUR	MR	Composite
NEC Corp	68B955	SNRFOR	JPY	CR	Composite
NEC Corp	68B955	SNRFOR	JPY	MR	Composite
NEC Corp	68B955	SNRFOR	JPY	XR	Composite
NEC Corp	68B955	SNRFOR	USD	CR	Composite
NEC Corp	68B955	SNRFOR	USD	MM	Composite
NEC Corp	68B955	SNRFOR	USD	MR	Composite
NEC Corp	68B955	SNRFOR	USD	XR	Composite
Nec Electrs Corp	JNCG9V	SNRFOR	EUR	CR	Composite
Nec Electrs Corp	JNCG9V	SNRFOR	EUR	MM	Composite
Nec Electrs Corp	JNCG9V	SNRFOR	JPY	CR	Composite
Nec Electrs Corp	JNCG9V	SNRFOR	JPY	MR	Composite
Nec Electrs Corp	JNCG9V	SNRFOR	JPY	XR	Composite
Nec Electrs Corp	JNCG9V	SNRFOR	USD	CR	Composite
Nec Electrs Corp	JNCG9V	SNRFOR	USD	MM	Composite
Nec Electrs Corp	JNCG9V	SNRFOR	USD	MR	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	AUD	MR	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	CHF	CR	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	CHF	MM	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	EUR	CR	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	EUR	MM	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	GBP	CR	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	GBP	MM	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	GBP	XR	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	JPY	CR	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	JPY	MM	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	USD	CR	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	USD	MM	Composite
Nederlandse Waterschapsbank NV	NT78GL	SNRFOR	USD	MR	Composite
Neiman Marcus Gp Inc	6A4224	SECDOM	USD	MR	Composite
Neiman Marcus Gp Inc	6A4224	SECDOM	USD	XR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	AUD	MR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	EUR	CR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	EUR	MM	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	EUR	MR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	EUR	XR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	JPY	MR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	SGD	MR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	TWD	MR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	USD	CR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	USD	MM	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	USD	MR	Composite
Neiman Marcus Gp Inc	6A4224	SNRFOR	USD	XR	Composite
Neiman Marcus Gp Inc	6A4224	SUBLT2	USD	MR	Composite
Neiman Marcus Gp Inc	6A4224	SUBLT2	USD	XR	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	CHF	CR	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	CHF	MM	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	EUR	CR	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	EUR	MM	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	EUR	MR	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	GBP	CR	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	GBP	MM	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	JPY	MM	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	USD	CR	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	USD	MM	Composite
Nestle Hldgs Inc	6A5168	SNRFOR	USD	MR	Composite
Nestle S A	6A516F	SNRFOR	AUD	CR	Composite
Nestle S A	6A516F	SNRFOR	AUD	MM	Composite
Nestle S A	6A516F	SNRFOR	CHF	CR	Composite
Nestle S A	6A516F	SNRFOR	CHF	MM	Composite
Nestle S A	6A516F	SNRFOR	EUR	CR	Composite
Nestle S A	6A516F	SNRFOR	EUR	MM	Composite
Nestle S A	6A516F	SNRFOR	EUR	MR	Composite
Nestle S A	6A516F	SNRFOR	GBP	MM	Composite
Nestle S A	6A516F	SNRFOR	HKD	MM	Composite
Nestle S A	6A516F	SNRFOR	ILS	MM	Composite

	1.99%	2.79%	3.42%	3.80%	4.11%	3.92%	4.07%	
	1.99%	2.79%	3.42%	3.80%	4.11%	3.92%	4.07%	
	1.99%	2.79%	3.42%	3.80%	4.11%	3.92%	4.07%	
					0.44%			
0.26%	0.39%	0.45%	0.55%	0.60%	0.66%	0.72%	0.80%	0.86%
0.26%	0.37%	0.43%	0.53%	0.58%	0.63%	0.69%	0.77%	0.86%
0.26%	0.37%	0.43%	0.52%	0.57%	0.62%	0.68%	0.76%	0.86%
0.26%	0.38%	0.45%	0.54%	0.59%	0.65%	0.71%	0.79%	0.86%
0.26%	0.36%	0.42%	0.52%	0.56%	0.62%	0.68%	0.77%	0.86%
0.26%	0.28%	0.33%	0.41%	0.44%	0.49%	0.54%	0.60%	0.86%
0.26%	0.39%	0.45%	0.55%	0.60%	0.66%	0.72%	0.80%	0.86%
0.26%	0.37%	0.43%	0.52%	0.57%	0.62%	0.68%	0.76%	0.86%
0.82%	1.27%	1.41%	1.51%	1.61%	1.71%	1.79%	1.89%	2.05%
0.83%	1.27%	1.44%	1.56%	1.59%	1.68%	1.78%	1.88%	2.05%
0.66%	0.98%	1.10%	1.18%	1.24%	1.30%	1.37%	1.44%	2.05%
0.82%	1.27%	1.41%	1.51%	1.61%	1.71%	1.79%	1.89%	2.05%

1.51%	1.87%				2.80%	4.14%		
1.51%	1.87%				2.80%	4.14%		
2.06%	2.01%	3.08%	4.07%	4.48%	4.83%	4.91%	5.00%	5.11%
2.21%	2.23%	3.30%	4.34%	4.78%	5.15%	5.24%	5.35%	5.44%
2.10%	2.13%	3.14%	4.13%	4.56%	4.91%	4.97%	5.07%	5.14%
2.05%	2.05%	3.03%	3.94%	4.39%	4.70%	4.84%	4.92%	5.03%
2.06%	2.01%	3.08%	4.07%	4.48%	4.83%	4.91%	5.00%	5.11%
2.21%	2.23%	3.30%	4.34%	4.78%	5.15%	5.24%	5.35%	5.44%
2.10%	2.13%	3.14%	4.13%	4.56%	4.91%	4.97%	5.07%	5.14%
2.05%	2.05%	3.03%	3.94%	4.39%	4.70%	4.84%	4.92%	5.03%
3.64%	4.15%	4.86%	5.60%	5.68%	6.48%	6.62%	6.64%	
3.64%	4.15%	4.86%	5.60%	5.48%	6.24%	6.38%	6.64%	
	0.20%	0.24%	0.31%	0.36%	0.41%	0.45%	0.49%	
	0.20%	0.24%	0.31%	0.36%	0.41%	0.45%	0.49%	
	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.47%	
	0.20%	0.24%	0.31%	0.36%	0.41%	0.45%	0.49%	
	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.47%	
	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.48%	
	0.20%	0.24%	0.31%	0.36%	0.41%	0.45%	0.49%	
	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.47%	
	0.19%	0.24%	0.31%	0.36%	0.39%	0.43%	0.47%	
0.16%	0.19%	0.25%	0.30%	0.35%	0.40%	0.44%	0.48%	0.51%
0.16%	0.19%	0.25%	0.30%	0.35%	0.40%	0.44%	0.48%	0.51%
0.17%	0.21%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
0.17%	0.21%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
0.16%	0.19%	0.24%	0.30%	0.34%	0.39%	0.43%	0.47%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%

		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
0.90%	0.93%	38%	NR	BBB	BB	BBB
0.90%	0.93%	37.78%	NR	BB	B	BB
0.90%	0.93%	37.78%	NR	BB	B	BB
0.90%	0.93%	36%	NR	BBB	A	BBB
0.90%	0.93%	37.78%	NR	BB	BBB	BB
0.90%	0.93%	37.78%	NR	BB	BBB	BB
0.90%	0.93%	38%	NR	BBB	BB	BBB
		37.78%				
0.90%	0.93%	37.78%	NR	BB	B	BB
		37.78%				
2.58%	2.15%	40%	BB	A	A	A
		35.63%				
2.58%	2.15%	31.25%	A	AA	AA	AA
		35.63%				
2.58%	2.15%	35.63%	BB	A	A	A
2.58%	2.15%	40%	BB	A	A	A
		35.63%				
		35.63%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
			NR	NR		
			NR	NR		
5.27%	5.25%	40%	BB	BB	BBB	BBB
5.62%	5.59%	40%	BBB	A	A	A
		40%				
5.27%	5.33%	40%	A	AA	AA	AA
5.14%	5.17%	40%	A	AA	AA	AA
5.27%	5.25%	40%	BB	BB	BBB	BBB
		40%				
		40%				
5.62%	5.59%	40%	BBB	A	A	A
		40%				
5.27%	5.33%	40%	A	AA	AA	AA
5.14%	5.17%	40%	A	AA	AA	AA
6.27%	6.64%	20%	NR	NR	NR	NR
6.27%	6.64%	20%	NR	NR	NR	NR
	0.56%	36.00%		BB	NR	NR
		36.00%				
	0.56%	36.00%		BB	NR	NR
	0.56%	36.00%		BB	NR	NR
		36.00%				
	0.56%	36.00%		BB	NR	NR
	0.56%	36.00%		BB	NR	NR
	0.56%	36.00%		B	NR	NR
	0.56%	36.00%		BB	NR	NR
	0.56%	36.00%		BB	NR	NR
	0.56%	36.00%		BB	NR	NR
0.52%	0.50%	38.80%	B	BB	BBB	A
0.52%	0.50%	38.80%	B	BB	BBB	A
0.54%	0.50%	38.00%	BB	BB	A	AA
0.52%	0.50%	40%	BBB	A	AA	AA
0.54%	0.50%	38.00%	BB	BB	A	AA
0.52%	0.50%	40%	BBB	A	AA	AA
0.52%	0.50%	38.80%	BB	BBB	A	AA
0.52%	0.50%	40%	BBB	A	AA	AA
0.52%	0.50%	40%	BBB	A	AA	AA
		40%				

NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR

	NR	NR			
	NR	NR			
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	A	BBB
A	BBB	A	NR		NR
BBB	BBB	BBB	NR		NR
NR	BB	BB	B		
NR	BB	BB	B		
NR	BB	BB	B		
NR	BB	BB	B		
NR	B	B	CCC		
NR	BB	BB	B		
NR	BB	BB	B		
NR	BB	BB	B		
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	AA	A	A	BB	BBB
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A

	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Consumer Goods	OffShore	Cayman Islands
NR	BB	8	Technology	Asia	Japan
NR	BB	8	Technology	Asia	Japan
NR	BB	8	Technology	Asia	Japan
NR	BBB	9	Technology	Asia	Japan
NR	BBB	9	Technology	Asia	Japan
NR	BBB	9	Technology	Asia	Japan
NR	BB	8	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	BB	8	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	A	3	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	A	9	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	A	9	Technology	Asia	Japan
NR	A	3	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BB	AA	9	Consumer Services	N.Amer	United States
BBB	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	AA	6	Consumer Services	N.Amer	United States
BB	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	AA	6	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	AA	12	Consumer Goods	Europe	Switzerland
NR	AA	12	Consumer Goods	Europe	Switzerland
NR	A	5	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
NR	A	5	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
NR	AA	12	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
	NR		Consumer Goods	Europe	Switzerland

B	BB					
B	BB					
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
B	BB	Thin	Thin			
B	BB	Thin	Thin			
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	Thin	Thin	Thin	CcyGrp
B	BB	Thin	Thin	Thin	Thin	DocAdj
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA					
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA					
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		Entity Tier	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA		DocAdj	Thin	Thin	Thin
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	CcyGrp	Thin		Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin
DocAdj	DocAdj	DocAdj			Thin
DocAdj	DocAdj	DocAdj			Thin
DocAdj	DocAdj	DocAdj			Thin
DocAdj	DocAdj	DocAdj			Thin
Entity Tier	Entity Tier	Entity Tier			Thin
DocAdj	DocAdj	DocAdj			Thin
DocAdj	DocAdj	DocAdj			Thin
DocAdj	DocAdj	DocAdj			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin

Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp

NESTLEILSMR	29-Aug-08 NESTLE
NESTLEJPYCR	29-Aug-08 NESTLE
NESTLEJPYMM	29-Aug-08 NESTLE
NESTLENZDCR	29-Aug-08 NESTLE
NESTLENZDMM	29-Aug-08 NESTLE
NESTLESEKMM	29-Aug-08 NESTLE
NESTLESGDMM	29-Aug-08 NESTLE
NESTLETWDMM	29-Aug-08 NESTLE
NESTLEUSDCR	29-Aug-08 NESTLE
NESTLEUSDMM	29-Aug-08 NESTLE
NESTLEUSDMR	29-Aug-08 NESTLE
NESTLEZARMM	29-Aug-08 NESTLE
NHHUSDCR	29-Aug-08 NHH
NHHZARCR	29-Aug-08 NHH
NHHZARMM	29-Aug-08 NHH
RTGRP-RtkplcEURCR	29-Aug-08 RTGRP-Rtkplc
RTGRP-RtkplcEURMM	29-Aug-08 RTGRP-Rtkplc
RTGRP-RtkplcGBPCR	29-Aug-08 RTGRP-Rtkplc
RTGRP-RtkplcGBPMR	29-Aug-08 RTGRP-Rtkplc
RTGRP-RtkplcUSDCR	29-Aug-08 RTGRP-Rtkplc
RTGRP-RtkplcUSDMM	29-Aug-08 RTGRP-Rtkplc
RTGRP-RtkplcUSDMR	29-Aug-08 RTGRP-Rtkplc
SVU-NEWABAUDMR	29-Aug-08 SVU-NEWAB
SVU-NEWABAUDXR	29-Aug-08 SVU-NEWAB
SVU-NEWABCADMR	29-Aug-08 SVU-NEWAB
SVU-NEWABCHFMR	29-Aug-08 SVU-NEWAB
SVU-NEWABEURCR	29-Aug-08 SVU-NEWAB
SVU-NEWABEURMM	29-Aug-08 SVU-NEWAB
SVU-NEWABEURMR	29-Aug-08 SVU-NEWAB
SVU-NEWABEURXR	29-Aug-08 SVU-NEWAB
SVU-NEWABGBPMM	29-Aug-08 SVU-NEWAB
SVU-NEWABGBPMR	29-Aug-08 SVU-NEWAB
SVU-NEWABHKDMR	29-Aug-08 SVU-NEWAB
SVU-NEWABHKDXR	29-Aug-08 SVU-NEWAB
SVU-NEWABJPYMR	29-Aug-08 SVU-NEWAB
SVU-NEWABNZDMR	29-Aug-08 SVU-NEWAB
SVU-NEWABSEKMR	29-Aug-08 SVU-NEWAB
SVU-NEWABSGDMR	29-Aug-08 SVU-NEWAB
SVU-NEWABUSDCR	29-Aug-08 SVU-NEWAB
SVU-NEWABUSDMM	29-Aug-08 SVU-NEWAB
SVU-NEWABUSDMR	29-Aug-08 SVU-NEWAB
SVU-NEWABUSDXR	29-Aug-08 SVU-NEWAB
NEWAMREURCR	29-Aug-08 NEWAMR
NEWAMREURMM	29-Aug-08 NEWAMR
NEWAMREURMR	29-Aug-08 NEWAMR
NEWAMRUSDCR	29-Aug-08 NEWAMR
NEWAMRUSDMM	29-Aug-08 NEWAMR
NEWAMRUSDMR	29-Aug-08 NEWAMR
NEWAMRUSDXR	29-Aug-08 NEWAMR
CNG-AWEAUDCR	29-Aug-08 CNG-AWE
CNG-AWEAUDMR	29-Aug-08 CNG-AWE
CNG-AWECHFMR	29-Aug-08 CNG-AWE
CNG-AWEEURCR	29-Aug-08 CNG-AWE
CNG-AWEEURMM	29-Aug-08 CNG-AWE
CNG-AWEEURMR	29-Aug-08 CNG-AWE
CNG-AWEEURXR	29-Aug-08 CNG-AWE
CNG-AWEGBPMR	29-Aug-08 CNG-AWE
CNG-AWEHKDMR	29-Aug-08 CNG-AWE
CNG-AWEJPYMR	29-Aug-08 CNG-AWE
CNG-AWEJPYXR	29-Aug-08 CNG-AWE
CNG-AWESGDMR	29-Aug-08 CNG-AWE
CNG-AWETWDMR	29-Aug-08 CNG-AWE
CNG-AWEUSDCR	29-Aug-08 CNG-AWE
CNG-AWEUSDMM	29-Aug-08 CNG-AWE
CNG-AWEUSDMR	29-Aug-08 CNG-AWE
CNG-AWEUSDXR	29-Aug-08 CNG-AWE
NXL-NPRealtyTstUSDCR	29-Aug-08 NXL-NPRealtyTst
NXL-NPRealtyTstUSDMR	29-Aug-08 NXL-NPRealtyTst
NSWTCAUDCR	29-Aug-08 NSWTC
NSWTCAUDMR	29-Aug-08 NSWTC
NSWTCNZDCR	29-Aug-08 NSWTC
NSWTCUSDCR	29-Aug-08 NSWTC
NSWTCUSDMR	29-Aug-08 NSWTC
NWCLUSDCR	29-Aug-08 NWCL

Nestle S A	6A516F	SNRFOR	ILS	MR	Composite
Nestle S A	6A516F	SNRFOR	JPY	CR	Composite
Nestle S A	6A516F	SNRFOR	JPY	MM	Composite
Nestle S A	6A516F	SNRFOR	NZD	CR	Composite
Nestle S A	6A516F	SNRFOR	NZD	MM	Composite
Nestle S A	6A516F	SNRFOR	SEK	MM	Composite
Nestle S A	6A516F	SNRFOR	SGD	MM	Composite
Nestle S A	6A516F	SNRFOR	TWD	MM	Composite
Nestle S A	6A516F	SNRFOR	USD	CR	Composite
Nestle S A	6A516F	SNRFOR	USD	MM	Composite
Nestle S A	6A516F	SNRFOR	USD	MR	Composite
Nestle S A	6A516F	SNRFOR	ZAR	MM	Composite
Network Healthcare Hldgs Ltd	SXA61Z	SNRFOR	USD	CR	Composite
Network Healthcare Hldgs Ltd	SXA61Z	SNRFOR	ZAR	CR	Composite
Network Healthcare Hldgs Ltd	SXA61Z	SNRFOR	ZAR	MM	Composite
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	EUR	CR	Composite
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	EUR	MM	Composite
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	GBP	CR	Composite
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	GBP	MR	Composite
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	USD	CR	Composite
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	USD	MM	Composite
Network Rail Infstruc Ltd	GNA8CF	SNRFOR	USD	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	AUD	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	AUD	XR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	CAD	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	CHF	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	EUR	CR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	EUR	MM	Composite
New Albertson s Inc	6A59CJ	SNRFOR	EUR	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	EUR	XR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	GBP	MM	Composite
New Albertson s Inc	6A59CJ	SNRFOR	GBP	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	HKD	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	HKD	XR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	JPY	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	NZD	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	SEK	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	SGD	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	USD	CR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	USD	MM	Composite
New Albertson s Inc	6A59CJ	SNRFOR	USD	MR	Composite
New Albertson s Inc	6A59CJ	SNRFOR	USD	XR	Composite
New Amern Cap Inc	6A59GE	SNRFOR	EUR	CR	Composite
New Amern Cap Inc	6A59GE	SNRFOR	EUR	MM	Composite
New Amern Cap Inc	6A59GE	SNRFOR	EUR	MR	Composite
New Amern Cap Inc	6A59GE	SNRFOR	USD	CR	Composite
New Amern Cap Inc	6A59GE	SNRFOR	USD	MM	Composite
New Amern Cap Inc	6A59GE	SNRFOR	USD	MR	Composite
New Amern Cap Inc	6A59GE	SNRFOR	USD	XR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	AUD	CR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	AUD	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	CHF	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	EUR	CR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	EUR	MM	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	EUR	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	EUR	XR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	GBP	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	HKD	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	JPY	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	JPY	XR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	SGD	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	TWD	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	USD	CR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	USD	MM	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	USD	MR	Composite
New Cingular Wireless Services Inc	6A78DN	SNRFOR	USD	XR	Composite
New Plan Rlty Tr	6AC85E	SNRFOR	USD	CR	Composite
New Plan Rlty Tr	6AC85E	SNRFOR	USD	MR	Composite
New South Wales Treas Corp	QWDA5L	SNRFOR	AUD	CR	Composite
New South Wales Treas Corp	QWDA5L	SNRFOR	AUD	MR	Composite
New South Wales Treas Corp	QWDA5L	SNRFOR	NZD	CR	Composite
New South Wales Treas Corp	QWDA5L	SNRFOR	USD	CR	Composite
New South Wales Treas Corp	QWDA5L	SNRFOR	USD	MR	Composite
New World China Ld Ltd	GMADCD	SNRFOR	USD	CR	Composite

0.18%	0.20%	0.25%	0.31%	0.37%	0.42%	0.48%	0.51%	0.53%
0.17%	0.19%	0.25%	0.29%	0.35%	0.40%	0.46%	0.48%	0.51%
0.17%	0.21%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
0.17%	0.21%	0.26%	0.32%	0.36%	0.41%	0.46%	0.50%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
0.16%	0.19%	0.24%	0.30%	0.34%	0.39%	0.43%	0.47%	0.51%
0.16%	0.19%	0.24%	0.30%	0.35%	0.39%	0.43%	0.48%	0.51%
	0.44%	0.53%	0.66%	0.75%	0.88%	0.88%	0.94%	
	0.44%	0.53%	0.63%	0.75%	0.88%	0.88%	0.94%	
	0.44%	0.53%	0.63%	0.75%	0.88%	0.88%	0.94%	
0.70%	0.74%	1.02%	1.17%	1.27%	1.38%	1.39%	1.41%	1.36%
0.70%	0.76%	1.02%	1.22%	1.28%	1.39%	1.40%	1.42%	1.36%
0.70%	0.79%	1.07%	1.28%	1.35%	1.47%	1.48%	1.52%	1.36%
0.70%	0.76%	1.03%	1.23%	1.30%	1.41%	1.42%	1.43%	1.36%
0.70%	0.76%	1.02%	1.22%	1.28%	1.39%	1.40%	1.42%	1.36%
0.70%	0.72%	0.95%	1.16%	1.23%	1.34%	1.35%	1.40%	1.36%
0.70%	0.76%	1.02%	1.22%	1.28%	1.39%	1.40%	1.42%	1.36%
0.70%	0.72%	0.95%	1.16%	1.23%	1.34%	1.35%	1.40%	1.36%
0.70%	0.75%	1.02%	1.19%	1.27%	1.38%	1.39%	1.43%	1.36%
0.70%	0.76%	1.02%	1.22%	1.28%	1.39%	1.40%	1.42%	1.36%
0.70%	0.76%	1.02%	1.22%	1.28%	1.39%	1.40%	1.42%	1.36%
0.70%	0.79%	1.07%	1.28%	1.35%	1.47%	1.48%	1.52%	1.36%
0.70%	0.76%	1.02%	1.22%	1.28%	1.39%	1.40%	1.42%	1.36%
0.70%	0.72%	0.95%	1.16%	1.23%	1.34%	1.35%	1.40%	1.36%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.32%	0.35%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.32%	0.35%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.33%	0.36%	0.46%
0.11%	0.14%	0.20%	0.23%	0.27%	0.30%	0.34%	0.37%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.33%	0.36%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.33%	0.36%	0.46%
0.11%	0.13%	0.18%	0.21%	0.25%	0.27%	0.32%	0.34%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.33%	0.36%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.32%	0.35%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.32%	0.35%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.33%	0.36%	0.46%
0.11%	0.14%	0.20%	0.23%	0.27%	0.30%	0.34%	0.37%	0.46%
0.11%	0.13%	0.19%	0.22%	0.26%	0.29%	0.33%	0.36%	0.46%
0.11%	0.13%	0.18%	0.21%	0.25%	0.27%	0.32%	0.34%	0.46%
					8.70%			
					8.70%			

		38.80%				
0.52%	0.50%	38.80%	BB	BBB	BBB	BBB
0.52%	0.50%	38.80%	BBB	A	BBB	A
0.54%	0.50%	38.00%	BB	BB	A	AA
0.52%	0.50%	40%	BBB	A	AA	AA
0.52%	0.50%	40%	BBB	A	AA	AA
0.52%	0.50%	40%	BBB	A	AA	AA
0.52%	0.50%	40%	BBB	A	AA	AA
0.54%	0.50%	38.00%	BB	BB	A	AA
0.52%	0.50%	40%	BBB	A	AA	AA
0.52%	0.50%	38.80%	BB	BBB	A	AA
0.52%	0.50%	40%	BBB	A	AA	AA
		40%				
		40%				
		40%				
		40%		NR	NR	B
		40%		NR	NR	B
		40%				
		40%				
		40%				
		40%		NR	NR	B
		40%				
1.47%	2.27%	40%	NR	A	BBB	A
		40%				
		40%				
1.47%	2.27%	40%	NR	AA	AA	AA
1.47%	2.39%	40%	NR	A	A	A
1.47%	2.29%	40%	NR	A	A	A
1.47%	2.27%	40%	NR	AA	AA	AA
1.47%	2.18%	40%	NR	A	A	A
		40%				
		40%				
1.47%	2.27%	40%	NR	AA	AA	AA
1.47%	2.18%	40%	NR	A	A	A
1.47%	2.27%	40%	NR	BBB	BBB	BBB
1.47%	2.27%	40%	NR	AA	AA	AA
		40%				
1.47%	2.27%	40%	NR	AA	AA	AA
1.47%	2.39%	40%	NR	A	A	A
		40%				
1.47%	2.27%	40%	NR	AA	AA	AA
1.47%	2.18%	40%	NR	A	A	A
		37.50%				
		37.50%				
		37.50%				
		37.50%				
		37.50%				
		37.50%				
		37.50%				
0.45%		40%	NR	BB	BB	BB
0.45%		40%	NR	BB	BB	BB
0.45%		40%	NR	A	A	A
0.45%		40%	NR	BBB	BBB	BBB
0.45%		40%	NR	BBB	BBB	BBB
0.45%		40%	NR	A	A	A
0.45%		40%	NR	BBB	BBB	A
0.45%		40%	NR	A	A	A
		40%				
0.45%		40%	NR	BB	BB	BB
0.45%			NR	BB	BB	BB
0.45%		40%	NR	A	A	A
		40%				
0.45%		40%	NR	BBB	BBB	BBB
		40%				
0.45%		40%	NR	A	A	A
0.45%		40%	NR	BBB	BBB	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				

BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	AA	A	A	BB	BBB
AA	AA	AA	AA	BB	
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	A	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BB	B	B	BB	NR	NR
BB	B	B	BB	NR	NR
A	BBB	BBB	A	NR	NR
BBB	BB	BB	BBB	NR	NR
BBB	BB	BB	BBB	NR	NR
A	BBB	BBB	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	BBB	BBB	A	NR	NR
BB	B	B	BB	NR	NR
BB	B	B	BB	NR	NR
A	BBB	BBB	A	NR	NR
BBB	BB	BB	BBB	NR	NR
A	BBB	BBB	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
	NR				
	NR				

	NR		Consumer Goods	Europe	Switzerland
NR	A	3	Consumer Goods	Europe	Switzerland
NR	A	3	Consumer Goods	Europe	Switzerland
NR	A	5	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
NR	A	5	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
NR	AA	12	Consumer Goods	Europe	Switzerland
NR	AA	10	Consumer Goods	Europe	Switzerland
	NR		Health Care	Africa	South Africa
	NR		Health Care	Africa	South Africa
	NR		Health Care	Africa	South Africa
	NR	2	Industrials	Europe	United Kingdom
	NR	2	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR	2	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
CCC	A	3		N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
B	A	11		N.Amer	United States
CCC	A	12		N.Amer	United States
CCC	A	12		N.Amer	United States
B	A	11		N.Amer	United States
CCC	A	7		N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
B	A	11		N.Amer	United States
CCC	A	7		N.Amer	United States
CCC	A	12		N.Amer	United States
B	A	11		N.Amer	United States
	NR			N.Amer	United States
B	A	11		N.Amer	United States
CCC	A	12		N.Amer	United States
	NR			N.Amer	United States
B	A	11		N.Amer	United States
CCC	A	7		N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	5	Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	BBB	8	Telecommunications	N.Amer	United States
	BBB	5	Telecommunications	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Government	Oceania	Australia
	NR		Government	Oceania	Australia
	NR		Government	Oceania	Australia
	NR		Government	Oceania	Australia
	NR		Government	Oceania	Australia
	NR		Financials	OffShore	Cayman Islands

AA	AA					
AA	AA	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
	BB					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A					
BBB	A					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A					
B	BBB	Thin	CcyGrp	Entity Tier	CcyGrp	CcyGrp
B						
B	BBB					
B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B		Thin	DocAdj	DocAdj	DocAdj	DocAdj
B		Thin	DocAdj	DocAdj	DocAdj	DocAdj
B		Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B		Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BBB					
B	BBB					
B		Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B		Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B						
B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B		Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BBB					
B		Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B		Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B					
A	B					
A	B					
A	B					
A	B					
A	B					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B					
BBB	B					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
	B					

DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin

Thin	Thin	Thin
Thin	Thin	Thin

Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Entity Tier

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj

Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin				
Thin				

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin

NWCLUSDMR	29-Aug-08	NWCL
NEWWLDHKDCR	29-Aug-08	NEWWLD
NEWWLDUSDCR	29-Aug-08	NEWWLD
NZAUDMR	29-Aug-08	NZ
NZEURCR	29-Aug-08	NZ
NZEURMM	29-Aug-08	NZ
NZEURMR	29-Aug-08	NZ
NZJPYMR	29-Aug-08	NZ
NZNZDMR	29-Aug-08	NZ
NZUSDCR	29-Aug-08	NZ
NZUSDMM	29-Aug-08	NZ
NZUSDMR	29-Aug-08	NZ
NZUSDXR	29-Aug-08	NZ
NWLAUDCR	29-Aug-08	NWL
NWLAUDMR	29-Aug-08	NWL
NWLAUDXR	29-Aug-08	NWL
NWLCADMR	29-Aug-08	NWL
NWLCHFMR	29-Aug-08	NWL
NWLEURCR	29-Aug-08	NWL
NWLEURMM	29-Aug-08	NWL
NWLEURMR	29-Aug-08	NWL
NWLEURXR	29-Aug-08	NWL
NWLGBPMR	29-Aug-08	NWL
NWLHKDMR	29-Aug-08	NWL
NWLHKDXR	29-Aug-08	NWL
NWLJPYMR	29-Aug-08	NWL
NWLJPYXR	29-Aug-08	NWL
NWLNOKMR	29-Aug-08	NWL
NWLSEKMR	29-Aug-08	NWL
NWLSEKXR	29-Aug-08	NWL
NWLSGDMR	29-Aug-08	NWL
NWLUSDCR	29-Aug-08	NWL
NWLUSDMM	29-Aug-08	NWL
NWLUSDMR	29-Aug-08	NWL
NWLUSDXR	29-Aug-08	NWL
NFXEURCR	29-Aug-08	NFX
NFXEURMR	29-Aug-08	NFX
NFXEURXR	29-Aug-08	NFX
NFXUSDCR	29-Aug-08	NFX
NFXUSDMR	29-Aug-08	NFX
NFXUSDXR	29-Aug-08	NFX
NFXUSDMR	29-Aug-08	NFX
NFXUSDXR	29-Aug-08	NFX
NEMAUDCR	29-Aug-08	NEM
NEMAUDMR	29-Aug-08	NEM
NEMCHFMR	29-Aug-08	NEM
NEMEURCR	29-Aug-08	NEM
NEMEURMM	29-Aug-08	NEM
NEMEURMR	29-Aug-08	NEM
NEMEURXR	29-Aug-08	NEM
NEMJPYMR	29-Aug-08	NEM
NEMUSDCR	29-Aug-08	NEM
NEMUSDMM	29-Aug-08	NEM
NEMUSDMR	29-Aug-08	NEM
NEMUSDXR	29-Aug-08	NEM
NEM-USALtdCHFMR	29-Aug-08	NEM-USALtd
NEM-USALtdEURCR	29-Aug-08	NEM-USALtd
NEM-USALtdEURMM	29-Aug-08	NEM-USALtd
NEM-USALtdEURMR	29-Aug-08	NEM-USALtd
NEM-USALtdJPYMR	29-Aug-08	NEM-USALtd
NEM-USALtdUSDCR	29-Aug-08	NEM-USALtd
NEM-USALtdUSDMM	29-Aug-08	NEM-USALtd
NEM-USALtdUSDMR	29-Aug-08	NEM-USALtd
NEM-USALtdUSDXR	29-Aug-08	NEM-USALtd
NEWPAGEUSDMR	29-Aug-08	NEWPAGE
NEWPAGEUSDXR	29-Aug-08	NEWPAGE
NEWPAGEUSDCR	29-Aug-08	NEWPAGE
NEWPAGEUSDMR	29-Aug-08	NEWPAGE
NEWPAGEUSDXR	29-Aug-08	NEWPAGE
NWS-AmHldgAUDMR	29-Aug-08	NWS-AmHldg
NWS-AmHldgCHFMR	29-Aug-08	NWS-AmHldg
NWS-AmHldgEURCR	29-Aug-08	NWS-AmHldg
NWS-AmHldgEURMM	29-Aug-08	NWS-AmHldg
NWS-AmHldgEURMR	29-Aug-08	NWS-AmHldg

New World China Ld Ltd	GMADCD	SNRFOR	USD	MR	Composite
New World Dev Co Ltd	YE938C	SNRFOR	HKD	CR	Composite
New World Dev Co Ltd	YE938C	SNRFOR	USD	CR	Composite
New Zld	6B5178	SNRFOR	AUD	MR	Composite
New Zld	6B5178	SNRFOR	EUR	CR	Composite
New Zld	6B5178	SNRFOR	EUR	MM	Composite
New Zld	6B5178	SNRFOR	EUR	MR	Composite
New Zld	6B5178	SNRFOR	JPY	MR	Composite
New Zld	6B5178	SNRFOR	NZD	MR	Composite
New Zld	6B5178	SNRFOR	USD	CR	Composite
New Zld	6B5178	SNRFOR	USD	MM	Composite
New Zld	6B5178	SNRFOR	USD	MR	Composite
New Zld	6B5178	SNRFOR	USD	XR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	AUD	CR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	AUD	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	AUD	XR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	CAD	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	CHF	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	EUR	CR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	EUR	MM	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	EUR	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	EUR	XR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	GBP	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	HKD	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	HKD	XR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	JPY	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	JPY	XR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	NOK	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	SEK	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	SEK	XR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	SGD	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	USD	CR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	USD	MM	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	USD	MR	Composite
Newell Rubbermaid Inc	6B634B	SNRFOR	USD	XR	Composite
Newfield Expl Co	6B63B9	SNRFOR	EUR	CR	Composite
Newfield Expl Co	6B63B9	SNRFOR	EUR	MR	Composite
Newfield Expl Co	6B63B9	SNRFOR	EUR	XR	Composite
Newfield Expl Co	6B63B9	SNRFOR	USD	CR	Composite
Newfield Expl Co	6B63B9	SNRFOR	USD	MR	Composite
Newfield Expl Co	6B63B9	SNRFOR	USD	XR	Composite
Newfield Expl Co	6B63B9	SUBLT2	USD	MR	Composite
Newfield Expl Co	6B63B9	SUBLT2	USD	XR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	AUD	CR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	AUD	MR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	CHF	MR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	EUR	CR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	EUR	MM	Composite
Newmont Mng Corp	6B67AL	SNRFOR	EUR	MR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	EUR	XR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	JPY	MR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	USD	CR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	USD	MM	Composite
Newmont Mng Corp	6B67AL	SNRFOR	USD	MR	Composite
Newmont Mng Corp	6B67AL	SNRFOR	USD	XR	Composite
Newmont USA Ltd	6B679C	SNRFOR	CHF	MR	Composite
Newmont USA Ltd	6B679C	SNRFOR	EUR	CR	Composite
Newmont USA Ltd	6B679C	SNRFOR	EUR	MM	Composite
Newmont USA Ltd	6B679C	SNRFOR	EUR	MR	Composite
Newmont USA Ltd	6B679C	SNRFOR	JPY	MR	Composite
Newmont USA Ltd	6B679C	SNRFOR	USD	CR	Composite
Newmont USA Ltd	6B679C	SNRFOR	USD	MM	Composite
Newmont USA Ltd	6B679C	SNRFOR	USD	MR	Composite
Newmont USA Ltd	6B679C	SNRFOR	USD	XR	Composite
NewPage Corp	6B6886	SECDOM	USD	MR	Composite
NewPage Corp	6B6886	SECDOM	USD	XR	Composite
NewPage Corp	6B6886	SNRFOR	USD	CR	Composite
NewPage Corp	6B6886	SNRFOR	USD	MR	Composite
NewPage Corp	6B6886	SNRFOR	USD	XR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	AUD	MR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	CHF	MR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	EUR	CR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	EUR	MM	Composite
News America Hldgs Inc	6B76BF	SNRFOR	EUR	MR	Composite

	5.50%				5.38%	2.43%		
	5.50%				5.38%	2.43%		
0.05%	0.08%	0.14%	0.21%	0.24%	0.29%	0.33%	0.37%	0.40%
0.05%	0.08%	0.14%	0.21%	0.25%	0.30%	0.34%	0.39%	0.42%
0.05%	0.08%	0.14%	0.21%	0.24%	0.29%	0.33%	0.37%	0.40%
0.05%	0.08%	0.14%	0.21%	0.24%	0.30%	0.33%	0.37%	0.40%
0.05%	0.08%	0.14%	0.21%	0.25%	0.30%	0.34%	0.39%	0.42%
0.05%	0.08%	0.14%	0.21%	0.24%	0.29%	0.33%	0.37%	0.40%
0.05%	0.08%	0.14%	0.21%	0.24%	0.30%	0.33%	0.37%	0.40%
1.07%	1.14%	1.30%	1.36%	1.47%	1.59%	1.62%	1.68%	1.86%
1.07%	1.14%	1.30%	1.36%	1.47%	1.59%	1.62%	1.68%	1.86%
1.07%	1.14%	1.30%	1.36%	1.47%	1.59%	1.62%	1.68%	1.86%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.14%	1.21%	1.38%	1.43%	1.56%	1.68%	1.71%	1.76%	1.97%
1.09%	1.16%	1.32%	1.38%	1.50%	1.61%	1.65%	1.69%	1.89%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.04%	1.12%	1.26%	1.29%	1.44%	1.54%	1.58%	1.61%	1.81%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.04%	1.12%	1.26%	1.29%	1.44%	1.54%	1.58%	1.61%	1.81%
1.07%	1.14%	1.30%	1.36%	1.47%	1.59%	1.62%	1.68%	1.86%
1.07%	1.14%	1.30%	1.36%	1.47%	1.59%	1.62%	1.68%	1.86%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.04%	1.12%	1.26%	1.29%	1.44%	1.54%	1.58%	1.61%	1.81%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.14%	1.21%	1.38%	1.43%	1.56%	1.68%	1.71%	1.76%	1.97%
1.14%	1.21%	1.38%	1.43%	1.56%	1.68%	1.71%	1.76%	1.97%
1.08%	1.15%	1.31%	1.36%	1.48%	1.60%	1.64%	1.68%	1.87%
1.04%	1.12%	1.26%	1.29%	1.44%	1.54%	1.58%	1.61%	1.81%
0.56%	0.87%	1.21%	1.31%	1.63%	1.91%	2.04%	2.32%	2.50%
0.56%	0.80%	1.10%	1.20%	1.50%	1.74%	1.93%	2.19%	2.50%
0.56%	0.87%	1.21%	1.31%	1.63%	1.91%	2.04%	2.32%	2.50%
0.56%	0.82%	1.15%	1.25%	1.54%	1.81%	1.97%	2.16%	2.50%
0.56%	0.80%	1.10%	1.20%	1.50%	1.74%	1.93%	2.19%	2.50%
	1.26%	1.40%	1.66%	1.97%	2.25%	2.40%	2.57%	
	1.26%	1.40%	1.66%	1.97%	2.25%	2.40%	2.57%	
0.56%	0.54%	0.69%	0.80%	0.89%	1.00%	1.05%	1.10%	1.18%
0.56%	0.54%	0.69%	0.80%	0.89%	1.00%	1.05%	1.10%	1.18%
0.56%	0.54%	0.69%	0.80%	0.89%	1.00%	1.05%	1.10%	1.18%
0.56%	0.54%	0.69%	0.80%	0.89%	1.00%	1.05%	1.10%	1.18%
0.59%	0.56%	0.73%	0.84%	0.94%	1.05%	1.10%	1.16%	1.25%
0.56%	0.54%	0.69%	0.80%	0.89%	1.00%	1.05%	1.10%	1.18%
0.17%	0.28%	0.28%	0.30%	0.33%	0.39%	0.43%	0.48%	0.48%
0.17%	0.30%	0.28%	0.31%	0.35%	0.40%	0.44%	0.49%	0.48%
0.17%	0.28%	0.28%	0.30%	0.33%	0.39%	0.43%	0.48%	0.48%
0.17%	0.28%	0.27%	0.29%	0.33%	0.38%	0.42%	0.46%	0.48%
0.17%	0.30%	0.28%	0.31%	0.35%	0.40%	0.44%	0.49%	0.48%
0.17%	0.28%	0.28%	0.30%	0.33%	0.39%	0.43%	0.48%	0.48%
0.16%	0.27%	0.27%	0.28%	0.32%	0.37%	0.41%	0.45%	0.48%
			3.40%		3.89%	4.23%		
			3.28%		3.74%	4.23%		
					3.84%			
					3.84%			
					3.84%			
0.23%	0.27%	0.36%	0.48%	0.54%	0.59%	0.62%	0.68%	1.00%

		40%				
		35%		NR		
		35%		NR		
0.37%	0.38%	40%	NR	CCC	NR	NR
0.37%	0.38%	40%	NR	B	NR	NR
		40%				
		40%				
0.37%	0.38%	40%	NR	CCC	NR	NR
0.37%	0.38%	40%	NR	B	NR	NR
0.37%	0.38%	40%	NR	B	NR	NR
0.37%	0.38%	40%	NR	B	NR	NR
0.37%	0.38%	40%	NR	B	NR	NR
		40%				
1.95%	2.02%	40%	BB	BBB	BBB	BBB
1.95%	2.02%	40%	BB	BBB	BBB	BBB
1.95%	2.02%	40%	BB	BBB	BBB	BBB
1.97%	2.03%	40%	A	AA	AA	AA
1.97%	2.03%	40%	A	AA	AA	AA
2.07%	2.14%	40%	BBB	A	A	A
1.99%	2.05%	40%	BBB	A	A	A
1.97%	2.03%	40%	A	AA	AA	AA
1.90%	1.96%	40%	A	A	A	A
1.97%	2.03%	40%	A	AA	AA	AA
1.97%	2.03%	40%	A	AA	AA	AA
1.90%	1.96%	40%	A	A	A	A
1.95%	2.02%	40%	BB	BBB	BBB	BBB
1.95%	2.02%		BB	BBB	BBB	BBB
1.97%	2.03%	40%	A	AA	AA	AA
1.97%	2.03%	40%				
1.90%	1.96%	40%	A	A	A	A
1.97%	2.03%	40%	A	AA	AA	AA
2.07%	2.14%	40%	BBB	A	A	A
2.07%	2.14%	40%				
1.97%	2.03%	40%	A	AA	AA	AA
1.90%	1.96%	40%	A	A	A	A
2.14%	2.49%	40%	NR	BB	BB	B
		40%				
2.14%	2.27%	40%	NR	A	BBB	BBB
2.14%	2.49%	40%	NR	BB	BB	B
2.14%	2.36%	40%	NR	BBB	BBB	BB
2.14%	2.27%	40%	NR	A	BBB	BBB
		40%		NR	NR	NR
		40%		NR	NR	NR
1.17%	1.22%	40%	BB	BB	BBB	BBB
1.17%	1.22%	40%	BB	BB	BBB	BBB
		40%				
		40%				
		40%				
1.17%	1.22%	40%	A	AA	AA	AA
		40%				
1.17%	1.22%	40%	BB	BB	BBB	BBB
1.17%	1.22%	40%	BBB	A	A	A
		40%				
1.17%	1.22%	40%	A	AA	AA	AA
		40%				
0.70%	0.87%	40%	BB	BBB	A	BBB
0.70%	0.87%	40%	B	BB	BB	BB
		40%				
0.70%	0.87%	40%	BB	BBB	A	BBB
0.70%	0.87%	40%	CCC	B	B	B
0.70%	0.87%	40%	B	BB	BB	BB
		40%				
0.70%	0.87%	40%	BB	BBB	A	BBB
0.70%	0.87%	40%	B	BB	BB	BB
		74.50%				BB
		74.50%				BB
		40%				
		40%				
		40%				
		40%	B	B	BB	BB
		40%				
		40%				
		40%				
		40%				

	NR	NR			
	NR	NR			
BB	BB	BB	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	NR
BB	BB	BB	BB	BB	NR
BBB	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	A	A	A	A	NR
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
BB	B	BBB	BB	NR	NR
BBB	BB	BB	BBB	NR	NR
BB	B	BBB	BB	NR	NR
BBB	B	BBB	A	NR	NR
BBB	BB	BB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	A	A	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
	BB	NR			
	BB	NR			
	NR				
	NR				
	NR				
BB	BB	BB	BB	NR	

	NR		Financials	OffShore	Cayman Islands
	NR	2	Industrials	Asia	Hong Kong
	NR	2	Industrials	Asia	Hong Kong
NR	A	4	Government	Oceania	New Zealand
NR	A	4	Government	Oceania	New Zealand
	NR		Government	Oceania	New Zealand
	NR		Government	Oceania	New Zealand
NR	A	4	Government	Oceania	New Zealand
NR	A	3	Government	Oceania	New Zealand
NR	A	4	Government	Oceania	New Zealand
NR	A	4	Government	Oceania	New Zealand
NR	A	3	Government	Oceania	New Zealand
	NR		Government	Oceania	New Zealand
BB	AA	9	Consumer Goods	N.Amer	United States
BB	AA	9	Consumer Goods	N.Amer	United States
BB	AA	9	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	9	Consumer Goods	N.Amer	United States
BBB	AA	9	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
BB	AA	9	Consumer Goods	N.Amer	United States
BB	AA	9	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
BBB	AA	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
A	A	6	Consumer Goods	N.Amer	United States
BBB	BBB	4	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	BBB	4	Oil & Gas	N.Amer	United States
BBB	BBB	4	Oil & Gas	N.Amer	United States
A	BBB	4	Oil & Gas	N.Amer	United States
BBB	BBB	4	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
NR	AA	9	Basic Materials	N.Amer	United States
NR	AA	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	AA	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	AA	9	Basic Materials	N.Amer	United States
NR	AA	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	AA	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BBB	6	Basic Materials	N.Amer	United States
NR	BB	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BBB	6	Basic Materials	N.Amer	United States
NR	BB	7	Basic Materials	N.Amer	United States
NR	BB	7	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BBB	6	Basic Materials	N.Amer	United States
NR	BB	7	Basic Materials	N.Amer	United States
	BBB	3	Basic Materials	N.Amer	United States
	BBB	3	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	A	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States

	B					
	B		Thin			
	B		Thin			
AA	AA	Thin	Entity Tier	Thin	Thin	Entity Tier
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA					
AA	AA					
AA	AA	Thin	Entity Tier	Thin	Thin	Entity Tier
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA	Thin	DocAdj	Thin	Thin	DocAdj
AA	AA					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB				DocAdj	
B	BB				DocAdj	
B	BB					
B	BB					
B	BB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A					
BBB	A					

Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	Thin				
DocAdj	Thin				
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin		

Thin
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

NWS-AmHldgEURXR	29-Aug-08 NWS-AmHldg
NWS-AmHldgHKDMR	29-Aug-08 NWS-AmHldg
NWS-AmHldgHKDXR	29-Aug-08 NWS-AmHldg
NWS-AmHldgJPYMR	29-Aug-08 NWS-AmHldg
NWS-AmHldgNZDMR	29-Aug-08 NWS-AmHldg
NWS-AmHldgUSDCR	29-Aug-08 NWS-AmHldg
NWS-AmHldgUSDMM	29-Aug-08 NWS-AmHldg
NWS-AmHldgUSDMR	29-Aug-08 NWS-AmHldg
NWS-AmHldgUSDXR	29-Aug-08 NWS-AmHldg
NWS-AmIncAUDMR	29-Aug-08 NWS-AmInc
NWS-AmIncAUDXR	29-Aug-08 NWS-AmInc
NWS-AmIncCADMR	29-Aug-08 NWS-AmInc
NWS-AmIncCHFMR	29-Aug-08 NWS-AmInc
NWS-AmIncEURCR	29-Aug-08 NWS-AmInc
NWS-AmIncEURMM	29-Aug-08 NWS-AmInc
NWS-AmIncEURMR	29-Aug-08 NWS-AmInc
NWS-AmIncEURXR	29-Aug-08 NWS-AmInc
NWS-AmIncGBPMR	29-Aug-08 NWS-AmInc
NWS-AmIncGBPXR	29-Aug-08 NWS-AmInc
NWS-AmIncHKDMR	29-Aug-08 NWS-AmInc
NWS-AmIncHKDXR	29-Aug-08 NWS-AmInc
NWS-AmIncJPYMR	29-Aug-08 NWS-AmInc
NWS-AmIncJPYXR	29-Aug-08 NWS-AmInc
NWS-AmIncNZDMR	29-Aug-08 NWS-AmInc
NWS-AmIncSEKMR	29-Aug-08 NWS-AmInc
NWS-AmIncSEKXR	29-Aug-08 NWS-AmInc
NWS-AmIncUSDCR	29-Aug-08 NWS-AmInc
NWS-AmIncUSDMM	29-Aug-08 NWS-AmInc
NWS-AmIncUSDMR	29-Aug-08 NWS-AmInc
NWS-AmIncUSDXR	29-Aug-08 NWS-AmInc
NWSEURMR	29-Aug-08 NWS
NWSUSDCR	29-Aug-08 NWS
NWSUSDMR	29-Aug-08 NWS
NWSUSDXR	29-Aug-08 NWS
NWS-HldgsLtdEURCR	29-Aug-08 NWS-HldgsLtd
NWS-HldgsLtdEURMM	29-Aug-08 NWS-HldgsLtd
NWS-HldgsLtdEURMR	29-Aug-08 NWS-HldgsLtd
NWS-HldgsLtdEURXR	29-Aug-08 NWS-HldgsLtd
NWS-HldgsLtdGBPXR	29-Aug-08 NWS-HldgsLtd
NWS-HldgsLtdUSDCR	29-Aug-08 NWS-HldgsLtd
NWS-HldgsLtdUSDMM	29-Aug-08 NWS-HldgsLtd
NWS-HldgsLtdUSDMR	29-Aug-08 NWS-HldgsLtd
NWS-HldgsLtdUSDXR	29-Aug-08 NWS-HldgsLtd
NXYAUDMR	29-Aug-08 NXY
NXYEURCR	29-Aug-08 NXY
NXYEURMM	29-Aug-08 NXY
NXYEURMR	29-Aug-08 NXY
NXYEURXR	29-Aug-08 NXY
NXYJPYMR	29-Aug-08 NXY
NXYUSDCR	29-Aug-08 NXY
NXYUSDMM	29-Aug-08 NXY
NXYUSDMR	29-Aug-08 NXY
NXYUSDXR	29-Aug-08 NXY
NXTAUDMM	29-Aug-08 NXT
NXTEURCR	29-Aug-08 NXT
NXTEURMM	29-Aug-08 NXT
NXTEURMR	29-Aug-08 NXT
NXTGBPCR	29-Aug-08 NXT
NXTGBPMM	29-Aug-08 NXT
NXTGBPXR	29-Aug-08 NXT
NXTHKDMM	29-Aug-08 NXT
NXTJPYMM	29-Aug-08 NXT
NXTSEKMM	29-Aug-08 NXT
NXTSGDMM	29-Aug-08 NXT
NXTUSDCR	29-Aug-08 NXT
NXTUSDMM	29-Aug-08 NXT
NXTUSDMR	29-Aug-08 NXT
S-NXTLAUDMR	29-Aug-08 S-NXTL
S-NXTLAUDXR	29-Aug-08 S-NXTL
S-NXTLEURCR	29-Aug-08 S-NXTL
S-NXTLEURMM	29-Aug-08 S-NXTL
S-NXTLEURMR	29-Aug-08 S-NXTL
S-NXTLEURXR	29-Aug-08 S-NXTL
S-NXTLUSDCR	29-Aug-08 S-NXTL

News America Hldgs Inc	6B76BF	SNRFOR	EUR	XR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	HKD	MR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	HKD	XR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	JPY	MR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	NZD	MR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	USD	CR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	USD	MM	Composite
News America Hldgs Inc	6B76BF	SNRFOR	USD	MR	Composite
News America Hldgs Inc	6B76BF	SNRFOR	USD	XR	Composite
News America Inc	6B76CA	SNRFOR	AUD	MR	Composite
News America Inc	6B76CA	SNRFOR	AUD	XR	Composite
News America Inc	6B76CA	SNRFOR	CAD	MR	Composite
News America Inc	6B76CA	SNRFOR	CHF	MR	Composite
News America Inc	6B76CA	SNRFOR	EUR	CR	Composite
News America Inc	6B76CA	SNRFOR	EUR	MM	Composite
News America Inc	6B76CA	SNRFOR	EUR	MR	Composite
News America Inc	6B76CA	SNRFOR	EUR	XR	Composite
News America Inc	6B76CA	SNRFOR	GBP	MR	Composite
News America Inc	6B76CA	SNRFOR	GBP	XR	Composite
News America Inc	6B76CA	SNRFOR	HKD	MR	Composite
News America Inc	6B76CA	SNRFOR	HKD	XR	Composite
News America Inc	6B76CA	SNRFOR	JPY	MR	Composite
News America Inc	6B76CA	SNRFOR	JPY	XR	Composite
News America Inc	6B76CA	SNRFOR	NZD	MR	Composite
News America Inc	6B76CA	SNRFOR	SEK	MR	Composite
News America Inc	6B76CA	SNRFOR	SEK	XR	Composite
News America Inc	6B76CA	SNRFOR	USD	CR	Composite
News America Inc	6B76CA	SNRFOR	USD	MM	Composite
News America Inc	6B76CA	SNRFOR	USD	MR	Composite
News America Inc	6B76CA	SNRFOR	USD	XR	Composite
News Corp	6B76CM	SNRFOR	EUR	MR	Composite
News Corp	6B76CM	SNRFOR	USD	CR	Composite
News Corp	6B76CM	SNRFOR	USD	MR	Composite
News Corp	6B76CM	SNRFOR	USD	XR	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	EUR	CR	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	EUR	MM	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	EUR	MR	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	EUR	XR	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	GBP	XR	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	USD	CR	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	USD	MM	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	USD	MR	Composite
NEWS Hldgs Ltd	QWCFGY	SNRFOR	USD	XR	Composite
Nexen Inc	6B867L	SNRFOR	AUD	MR	Composite
Nexen Inc	6B867L	SNRFOR	EUR	CR	Composite
Nexen Inc	6B867L	SNRFOR	EUR	MM	Composite
Nexen Inc	6B867L	SNRFOR	EUR	MR	Composite
Nexen Inc	6B867L	SNRFOR	EUR	XR	Composite
Nexen Inc	6B867L	SNRFOR	JPY	MR	Composite
Nexen Inc	6B867L	SNRFOR	USD	CR	Composite
Nexen Inc	6B867L	SNRFOR	USD	MM	Composite
Nexen Inc	6B867L	SNRFOR	USD	MR	Composite
Nexen Inc	6B867L	SNRFOR	USD	XR	Composite
Next plc	GMB517	SNRFOR	AUD	MM	Composite
Next plc	GMB517	SNRFOR	EUR	CR	Composite
Next plc	GMB517	SNRFOR	EUR	MM	Composite
Next plc	GMB517	SNRFOR	EUR	MR	Composite
Next plc	GMB517	SNRFOR	GBP	CR	Composite
Next plc	GMB517	SNRFOR	GBP	MM	Composite
Next plc	GMB517	SNRFOR	GBP	XR	Composite
Next plc	GMB517	SNRFOR	HKD	MM	Composite
Next plc	GMB517	SNRFOR	JPY	MM	Composite
Next plc	GMB517	SNRFOR	SEK	MM	Composite
Next plc	GMB517	SNRFOR	SGD	MM	Composite
Next plc	GMB517	SNRFOR	USD	CR	Composite
Next plc	GMB517	SNRFOR	USD	MM	Composite
Next plc	GMB517	SNRFOR	USD	MR	Composite
Nextel Comms Inc	6B86AN	SNRFOR	AUD	MR	Composite
Nextel Comms Inc	6B86AN	SNRFOR	AUD	XR	Composite
Nextel Comms Inc	6B86AN	SNRFOR	EUR	CR	Composite
Nextel Comms Inc	6B86AN	SNRFOR	EUR	MM	Composite
Nextel Comms Inc	6B86AN	SNRFOR	EUR	MR	Composite
Nextel Comms Inc	6B86AN	SNRFOR	EUR	XR	Composite
Nextel Comms Inc	6B86AN	SNRFOR	USD	CR	Composite

0.23%	0.26%	0.35%	0.46%	0.53%	0.58%	0.61%	0.66%	1.00%
0.23%	0.27%	0.37%	0.48%	0.55%	0.60%	0.63%	0.68%	1.00%
0.23%	0.26%	0.35%	0.46%	0.53%	0.58%	0.61%	0.66%	1.00%
0.23%	0.27%	0.36%	0.47%	0.53%	0.59%	0.63%	0.68%	0.72%
0.23%	0.27%	0.36%	0.47%	0.53%	0.59%	0.63%	0.68%	0.72%
0.23%	0.27%	0.37%	0.48%	0.54%	0.60%	0.64%	0.68%	0.72%
0.23%	0.27%	0.37%	0.48%	0.54%	0.60%	0.64%	0.68%	0.72%
0.25%	0.29%	0.39%	0.50%	0.57%	0.63%	0.67%	0.72%	0.76%
0.24%	0.27%	0.37%	0.48%	0.54%	0.61%	0.64%	0.70%	0.73%
0.23%	0.27%	0.37%	0.48%	0.54%	0.60%	0.64%	0.68%	0.72%
0.23%	0.26%	0.35%	0.45%	0.51%	0.58%	0.61%	0.66%	0.70%
0.23%	0.27%	0.37%	0.48%	0.54%	0.60%	0.64%	0.68%	0.72%
0.23%	0.26%	0.35%	0.45%	0.51%	0.58%	0.61%	0.66%	0.70%
0.23%	0.27%	0.37%	0.48%	0.54%	0.60%	0.64%	0.68%	0.72%
0.23%	0.26%	0.35%	0.45%	0.51%	0.58%	0.61%	0.66%	0.70%
0.23%	0.27%	0.36%	0.47%	0.53%	0.59%	0.63%	0.68%	0.72%
0.23%	0.27%	0.36%	0.47%	0.53%	0.59%	0.63%	0.68%	0.72%
0.23%	0.27%	0.37%	0.48%	0.54%	0.60%	0.64%	0.68%	0.72%
0.23%	0.26%	0.35%	0.45%	0.51%	0.58%	0.61%	0.66%	0.70%
0.25%	0.29%	0.39%	0.50%	0.57%	0.63%	0.67%	0.72%	0.76%
0.23%	0.27%	0.37%	0.48%	0.54%	0.60%	0.64%	0.68%	0.72%
0.23%	0.26%	0.35%	0.45%	0.51%	0.58%	0.61%	0.66%	0.70%
	0.25%	0.31%	0.50%	0.55%	0.60%	0.63%	0.67%	
	0.25%	0.31%	0.53%	0.55%	0.63%	0.67%	0.71%	
	0.25%	0.31%	0.50%	0.55%	0.60%	0.63%	0.67%	
	0.25%	0.31%	0.48%	0.55%	0.58%	0.61%	0.65%	
	0.26%	0.42%	0.48%	0.54%	0.60%	0.71%	0.75%	
	0.26%	0.40%	0.48%	0.54%	0.60%	0.68%	0.75%	
	0.26%	0.38%	0.48%	0.54%	0.60%	0.65%	0.75%	
	0.26%	0.38%	0.48%	0.54%	0.60%	0.65%	0.75%	
	0.26%	0.42%	0.48%	0.54%	0.60%	0.71%	0.75%	
	0.26%	0.40%	0.48%	0.54%	0.60%	0.68%	0.75%	
	0.26%	0.38%	0.48%	0.54%	0.60%	0.65%	0.75%	
0.89%	0.93%	0.87%	0.99%	1.12%	1.24%	1.30%	1.40%	1.58%
0.94%	0.97%	0.94%	1.05%	1.18%	1.30%	1.36%	1.45%	1.66%
0.90%	0.94%	0.90%	1.00%	1.14%	1.25%	1.30%	1.39%	1.59%
0.89%	0.93%	0.89%	0.99%	1.12%	1.24%	1.29%	1.37%	1.58%
0.86%	0.89%	0.86%	0.96%	1.08%	1.19%	1.24%	1.32%	1.52%
0.89%	0.93%	0.87%	0.99%	1.12%	1.24%	1.30%	1.40%	1.58%
0.94%	0.97%	0.94%	1.05%	1.18%	1.30%	1.36%	1.45%	1.66%
0.90%	0.94%	0.90%	1.00%	1.14%	1.25%	1.30%	1.39%	1.59%
0.89%	0.93%	0.89%	0.99%	1.12%	1.24%	1.29%	1.37%	1.58%
0.86%	0.89%	0.86%	0.96%	1.08%	1.19%	1.24%	1.32%	1.52%
1.17%	1.42%	1.93%	2.35%	2.58%	2.81%	2.87%	2.93%	3.14%
1.21%	1.48%	2.01%	2.44%	2.68%	2.93%	2.99%	3.05%	3.23%
1.16%	1.43%	1.93%	2.34%	2.58%	2.81%	2.87%	2.93%	3.09%
1.15%	1.41%	1.91%	2.32%	2.55%	2.78%	2.84%	2.90%	3.07%
1.21%	1.48%	2.01%	2.44%	2.68%	2.93%	2.99%	3.05%	3.23%
1.16%	1.43%	1.93%	2.34%	2.58%	2.81%	2.87%	2.93%	3.09%
1.16%	1.43%	1.93%	2.34%	2.58%	2.81%	2.87%	2.93%	3.09%
1.17%	1.42%	1.93%	2.35%	2.58%	2.81%	2.87%	2.93%	3.14%
1.16%	1.43%	1.93%	2.34%	2.58%	2.81%	2.87%	2.93%	3.09%
1.16%	1.43%	1.93%	2.34%	2.58%	2.81%	2.87%	2.93%	3.09%
1.21%	1.48%	2.01%	2.44%	2.68%	2.93%	2.99%	3.05%	3.23%
1.16%	1.43%	1.93%	2.34%	2.58%	2.81%	2.87%	2.93%	3.09%
3.55%	3.75%	4.45%	4.23%	4.26%	4.32%	4.15%	3.99%	
3.63%	3.84%	4.54%	4.26%	4.35%	4.46%	4.29%	4.15%	
3.51%	3.70%	4.27%	4.19%	4.20%	4.31%	4.24%	4.08%	
3.82%	4.04%	4.73%	4.53%	4.58%	4.60%	4.41%	4.25%	

		40% B	BB	BBB	BBB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40% B	BBB	A	A
		40% B	BB	BBB	BBB
0.74%	0.76%	40% B	BB	BBB	BBB
0.74%	0.76%	40% B	BB	BBB	BBB
0.74%	0.76%	40% BBB	A	AA	AA
0.74%	0.76%	40% BBB	A	AA	AA
0.79%	0.76%	40% BB	BBB	A	A
0.76%	0.76%	40% BB	BBB	A	A
0.74%	0.76%	40% BBB	A	AA	AA
0.72%	0.76%	40% BB	A	AA	AA
0.74%	0.76%	40% BBB	A	AA	AA
0.72%	0.76%	40% BB	A	AA	AA
0.74%	0.76%	40% BBB	A	AA	AA
0.72%	0.76%	40% BB	A	AA	AA
0.74%	0.76%	40% B	BB	BBB	BBB
0.74%	0.76%	B	BB	BBB	BBB
0.74%	0.76%	40% BBB	A	AA	AA
		40%			
0.72%	0.76%	40% BB	A	AA	AA
0.79%	0.76%	40% BB	BBB	A	A
		40%			
0.74%	0.76%	40% BBB	A	AA	AA
0.72%	0.76%	40% BB	A	AA	AA
		40%	NR	NR	A
		40%	NR	NR	BBB
		40%	NR	NR	A
		40%	NR	NR	BBB
		40%	NR	BB	NR
		40%			
		40%	NR	BB	NR
		40%	NR	BB	NR
		40%	NR	BB	NR
		40%	NR	BB	NR
		40%			
		40%	NR	BB	NR
		40%	NR	BB	NR
1.49%	1.63%	40% BB	BBB	BBB	BBB
1.49%	1.63%	40% BBB	A	A	A
1.49%	1.63%	40% BBB	A	A	A
1.49%	1.63%	40% A	AA	AA	AA
1.49%	1.63%	40% BBB	A	A	A
1.49%	1.63%	40% BB	BBB	BBB	BBB
1.49%	1.63%	40% BBB	A	A	A
1.49%	1.63%	40% BBB	A	A	A
1.49%	1.63%	40% A	AA	AA	AA
1.49%	1.63%	40% BBB	A	A	A
3.27%	3.19%	40% BBB	BBB	BBB	A
3.27%	3.29%	40% A	A	A	A
3.27%	3.15%	40% AA	AA	AA	AA
3.27%	3.13%	40% A	A	A	A
3.27%	3.29%	40% A	A	A	A
3.27%	3.15%	40% AA	AA	AA	AA
		40%			
3.27%	3.15%	40% AA	AA	AA	AA
3.27%	3.19%	40% BBB	BBB	BBB	A
3.27%	3.15%	40% AA	AA	AA	AA
3.27%	3.15%	40% AA	AA	AA	AA
3.27%	3.29%	40% A	A	A	A
3.27%	3.15%	40% AA	AA	AA	AA
		40%			
5.59%	5.30%	40% BB	BB	BBB	BBB
		40%			
		40%			
		40%			
5.59%	5.30%	40% BBB	BBB	A	AA
5.59%	5.30%	40% A	A	A	AA
5.59%	5.30%	40% BBB	BBB	A	A

BBB	BBB	BBB	BBB	NR	
BBB	A	BBB	A	NR	
BBB	BBB	BBB	BBB	NR	
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	AA	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	AA	A	AA	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	AA	BBB	BBB
NR	A	A	A		
NR	BBB	BBB	BBB		
NR	A	A	A		
NR	BBB	BBB	BBB		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
A	BBB	BBB	BBB	BB	NR
AA	A	A	A	BBB	NR
AA	A	A	A	BBB	NR
AAA	AA	AA	AA	A	NR
AA	A	A	A	BBB	NR
A	BBB	BBB	BBB	BB	NR
AA	A	A	A	BBB	NR
AA	A	A	A	BBB	NR
AAA	AA	AA	AA	A	NR
AA	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BB
AA	AA	AA	AA	A	BB
A	A	A	A	BBB	BB
A	A	A	A	BBB	BB
AA	AA	AA	AA	A	BB
AA	AA	AA	AA	A	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BB
AA	AA	AA	AA	A	BB
A	A	A	A	BBB	BB
AA	AA	AA	AA	A	BB
BBB	BBB	BBB	BB		NR
A	A	A	A		NR
A	A	A	A		NR
A	A	BBB	BBB		NR

	A	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	A	3	Consumer Services	N.Amer	United States
	A	4	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	10	Consumer Services	N.Amer	United States
NR	A	8	Consumer Services	N.Amer	United States
	A	3	Consumer Services	N.Amer	United States
	A	3	Consumer Services	N.Amer	United States
	A	3	Consumer Services	N.Amer	United States
	A	3	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
NR	AA	11	Oil & Gas	N.Amer	Canada
BB	AA	11	Consumer Services	Europe	United Kingdom
BBB	AA	11	Consumer Services	Europe	United Kingdom
A	AA	11	Consumer Services	Europe	United Kingdom
BBB	AA	11	Consumer Services	Europe	United Kingdom
BBB	AA	11	Consumer Services	Europe	United Kingdom
A	AA	11	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	11	Consumer Services	Europe	United Kingdom
BB	AA	11	Consumer Services	Europe	United Kingdom
A	AA	11	Consumer Services	Europe	United Kingdom
A	AA	11	Consumer Services	Europe	United Kingdom
BBB	AA	11	Consumer Services	Europe	United Kingdom
A	AA	11	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	7	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	4	Telecommunications	N.Amer	United States
NR	A	5	Telecommunications	N.Amer	United States
NR	A	7	Telecommunications	N.Amer	United States

BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A		Thin	Thin	CcyGrp	Thin
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	CcyGrp	Thin
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	DocAdj	Thin	Thin
BBB	A					
BBB	A		Thin	DocAdj	Thin	Thin
BBB	A		Thin	DocAdj	Thin	Thin
BBB	A		Thin	DocAdj	Thin	Thin
BBB	A		Thin	DocAdj	Thin	Thin
BBB	A					
BBB	A		Thin	DocAdj	Thin	Thin
BBB	A		Thin	DocAdj	Thin	Thin
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	DocAdj	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
Thin	DocAdj	Thin			
Thin	DocAdj	Thin			
Thin	DocAdj	Thin			
Thin	DocAdj	Thin			
Thin	DocAdj	Thin			
Thin	DocAdj	Thin			
Thin	DocAdj	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

S-NXTLUSDMM	29-Aug-08 S-NXTL
S-NXTLUSDMR	29-Aug-08 S-NXTL
S-NXTLUSDXR	29-Aug-08 S-NXTL
NXTPAUDXR	29-Aug-08 NXTP
NXTPEURMM	29-Aug-08 NXTP
NXTPEURMR	29-Aug-08 NXTP
NXTPEURXR	29-Aug-08 NXTP
NXTPUSDCR	29-Aug-08 NXTP
NXTPUSDMM	29-Aug-08 NXTP
NXTPUSDMR	29-Aug-08 NXTP
NXTPUSDXR	29-Aug-08 NXTP
NGGLN-NGGFinEURCR	29-Aug-08 NGGLN-NGGFin
NGGLN-NGGFinEURMM	29-Aug-08 NGGLN-NGGFin
NGGLN-NGGFinEURMR	29-Aug-08 NGGLN-NGGFin
NGGLN-NGGFinEURXR	29-Aug-08 NGGLN-NGGFin
NGGLN-NGGFinUSDCR	29-Aug-08 NGGLN-NGGFin
NGGLN-NGGFinUSDMM	29-Aug-08 NGGLN-NGGFin
NGGLN-NGGFinUSDMR	29-Aug-08 NGGLN-NGGFin
NGGLN-NGGFinUSDXR	29-Aug-08 NGGLN-NGGFin
NGKSPKJPYCR	29-Aug-08 NGKSPK
NGKSPKJPYMR	29-Aug-08 NGKSPK
NGKSPKJPYXR	29-Aug-08 NGKSPK
NGKSPKUSDCR	29-Aug-08 NGKSPK
NGGLN-NiaMoPwrEURCR	29-Aug-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrEURMM	29-Aug-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrEURMR	29-Aug-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrEURXR	29-Aug-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrUSDCR	29-Aug-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrUSDMM	29-Aug-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrUSDMR	29-Aug-08 NGGLN-NiaMoPwr
NGGLN-NiaMoPwrUSDXR	29-Aug-08 NGGLN-NiaMoPwr
NIBBNKAUDCR	29-Aug-08 NIBBNK
NIBBNKAUDMM	29-Aug-08 NIBBNK
NIBBNKCADCR	29-Aug-08 NIBBNK
NIBBNKCADMM	29-Aug-08 NIBBNK
NIBBNKCHFMM	29-Aug-08 NIBBNK
NIBBNKEURCR	29-Aug-08 NIBBNK
NIBBNKEURMM	29-Aug-08 NIBBNK
NIBBNKEURMR	29-Aug-08 NIBBNK
NIBBNKGBPCR	29-Aug-08 NIBBNK
NIBBNKGBPMM	29-Aug-08 NIBBNK
NIBBNKGBPMR	29-Aug-08 NIBBNK
NIBBNKJPYMM	29-Aug-08 NIBBNK
NIBBNKUSDCR	29-Aug-08 NIBBNK
NIBBNKUSDMM	29-Aug-08 NIBBNK
NIBBNKUSDMR	29-Aug-08 NIBBNK
NIBBNKEURCR	29-Aug-08 NIBBNK
NIBBNKEURMM	29-Aug-08 NIBBNK
NIBBNKUSDCR	29-Aug-08 NIBBNK
NIBBNKUSDMM	29-Aug-08 NIBBNK
NIBBNKUSDMR	29-Aug-08 NIBBNK
NICHIREURCR	29-Aug-08 NICHIR
NICHIREURMM	29-Aug-08 NICHIR
NICHIRJPYCR	29-Aug-08 NICHIR
NICHIRJPYXR	29-Aug-08 NICHIR
NICHIRUSDCR	29-Aug-08 NICHIR
NICHIRUSDMM	29-Aug-08 NICHIR
GASEURCR	29-Aug-08 GAS
GASEURMM	29-Aug-08 GAS
GASEURMR	29-Aug-08 GAS
GASNOKMR	29-Aug-08 GAS
GASUSDCR	29-Aug-08 GAS
GASUSDMR	29-Aug-08 GAS
NIPPDSJPYCR	29-Aug-08 NIPPDS
NIPPDSJPYMR	29-Aug-08 NIPPDS
NIPPDSJPYXR	29-Aug-08 NIPPDS
NIPPDSUSDCR	29-Aug-08 NIPPDS
NIPPDSUSDMR	29-Aug-08 NIPPDS
NIECOEURMM	29-Aug-08 NIECO
NIECOEURXR	29-Aug-08 NIECO
NIECOUSDMR	29-Aug-08 NIECO
NIECOUSDXR	29-Aug-08 NIECO
NIECOAUDCR	29-Aug-08 NIECO
NIECOAUDMM	29-Aug-08 NIECO

Nextel Comms Inc	6B86AN	SNRFOR	USD	MM	Composite
Nextel Comms Inc	6B86AN	SNRFOR	USD	MR	Composite
Nextel Comms Inc	6B86AN	SNRFOR	USD	XR	Composite
Nextel Partners Inc	6B866I	SNRFOR	AUD	XR	Composite
Nextel Partners Inc	6B866I	SNRFOR	EUR	MM	Composite
Nextel Partners Inc	6B866I	SNRFOR	EUR	MR	Composite
Nextel Partners Inc	6B866I	SNRFOR	EUR	XR	Composite
Nextel Partners Inc	6B866I	SNRFOR	USD	CR	Composite
Nextel Partners Inc	6B866I	SNRFOR	USD	MM	Composite
Nextel Partners Inc	6B866I	SNRFOR	USD	MR	Composite
Nextel Partners Inc	6B866I	SNRFOR	USD	XR	Composite
NGG Fin plc	GMB544	SNRFOR	EUR	CR	Composite
NGG Fin plc	GMB544	SNRFOR	EUR	MM	Composite
NGG Fin plc	GMB544	SNRFOR	EUR	MR	Composite
NGG Fin plc	GMB544	SNRFOR	EUR	XR	Composite
NGG Fin plc	GMB544	SNRFOR	USD	CR	Composite
NGG Fin plc	GMB544	SNRFOR	USD	MM	Composite
NGG Fin plc	GMB544	SNRFOR	USD	MR	Composite
NGG Fin plc	GMB544	SNRFOR	USD	XR	Composite
NGK Spark Plug Co Ltd	JNDA2A	SNRFOR	JPY	CR	Composite
NGK Spark Plug Co Ltd	JNDA2A	SNRFOR	JPY	MR	Composite
NGK Spark Plug Co Ltd	JNDA2A	SNRFOR	JPY	XR	Composite
NGK Spark Plug Co Ltd	JNDA2A	SNRFOR	USD	CR	Composite
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	EUR	CR	Composite
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	EUR	MM	Composite
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	EUR	MR	Composite
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	EUR	XR	Composite
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	USD	CR	Composite
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	USD	MM	Composite
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	USD	MR	Composite
Niagara Mohawk Pwr Corp	U0B887	SNRFOR	USD	XR	Composite
NIBC Bk NV	NT935F	SNRFOR	AUD	CR	Composite
NIBC Bk NV	NT935F	SNRFOR	AUD	MM	Composite
NIBC Bk NV	NT935F	SNRFOR	CAD	CR	Composite
NIBC Bk NV	NT935F	SNRFOR	CAD	MM	Composite
NIBC Bk NV	NT935F	SNRFOR	CHF	MM	Composite
NIBC Bk NV	NT935F	SNRFOR	EUR	CR	Composite
NIBC Bk NV	NT935F	SNRFOR	EUR	MM	Composite
NIBC Bk NV	NT935F	SNRFOR	EUR	MR	Composite
NIBC Bk NV	NT935F	SNRFOR	GBP	CR	Composite
NIBC Bk NV	NT935F	SNRFOR	GBP	MM	Composite
NIBC Bk NV	NT935F	SNRFOR	GBP	MR	Composite
NIBC Bk NV	NT935F	SNRFOR	JPY	MM	Composite
NIBC Bk NV	NT935F	SNRFOR	USD	CR	Composite
NIBC Bk NV	NT935F	SNRFOR	USD	MM	Composite
NIBC Bk NV	NT935F	SNRFOR	USD	MR	Composite
NIBC Bk NV	NT935F	SUBLT2	EUR	CR	Composite
NIBC Bk NV	NT935F	SUBLT2	EUR	MM	Composite
NIBC Bk NV	NT935F	SUBLT2	USD	CR	Composite
NIBC Bk NV	NT935F	SUBLT2	USD	MM	Composite
NIBC Bk NV	NT935F	SUBLT2	USD	MR	Composite
Nichirei Corp	JNDGDA	SNRFOR	EUR	CR	Composite
Nichirei Corp	JNDGDA	SNRFOR	EUR	MM	Composite
Nichirei Corp	JNDGDA	SNRFOR	JPY	CR	Composite
Nichirei Corp	JNDGDA	SNRFOR	JPY	XR	Composite
Nichirei Corp	JNDGDA	SNRFOR	USD	CR	Composite
Nichirei Corp	JNDGDA	SNRFOR	USD	MM	Composite
NICOR INC.	6B948E	SNRFOR	EUR	CR	Composite
NICOR INC.	6B948E	SNRFOR	EUR	MM	Composite
NICOR INC.	6B948E	SNRFOR	EUR	MR	Composite
NICOR INC.	6B948E	SNRFOR	NOK	MR	Composite
NICOR INC.	6B948E	SNRFOR	USD	CR	Composite
NICOR INC.	6B948E	SNRFOR	USD	MR	Composite
Nidec Corp	JO500V	SNRFOR	JPY	CR	Composite
Nidec Corp	JO500V	SNRFOR	JPY	MR	Composite
Nidec Corp	JO500V	SNRFOR	JPY	XR	Composite
Nidec Corp	JO500V	SNRFOR	USD	CR	Composite
Nidec Corp	JO500V	SNRFOR	USD	MR	Composite
Nielsen Co	NT952F	SECDOM	EUR	MM	Composite
Nielsen Co	NT952F	SECDOM	EUR	XR	Composite
Nielsen Co	NT952F	SECDOM	USD	MR	Composite
Nielsen Co	NT952F	SECDOM	USD	XR	Composite
Nielsen Co	NT952F	SNRFOR	AUD	CR	Composite
Nielsen Co	NT952F	SNRFOR	AUD	MM	Composite

3.63%	3.84%	4.54%	4.26%	4.35%	4.46%	4.29%	4.15%	
3.51%	3.70%	4.27%	4.19%	4.20%	4.31%	4.24%	4.08%	
3.71%	3.75%	3.96%	4.40%	4.35%	4.60%	4.57%	4.43%	3.82%
3.71%	3.75%	3.96%	4.26%	4.21%	4.46%	4.57%	4.29%	3.82%
3.71%	3.75%	3.96%	4.40%	4.35%	4.60%	4.57%	4.43%	3.82%
3.71%	3.75%	3.96%	4.26%	4.21%	4.46%	4.57%	4.29%	3.82%
0.19%	0.28%	0.31%	0.36%	0.40%	0.45%	0.55%	0.70%	0.79%
0.19%	0.28%	0.31%	0.27%	0.30%	0.34%	0.41%	0.70%	0.79%
0.19%	0.28%	0.31%	0.36%	0.40%	0.45%	0.55%	0.70%	0.79%
0.13%	0.30%	0.40%	0.52%	0.61%	0.67%	0.72%	0.75%	
0.13%	0.28%	0.38%	0.50%	0.58%	0.64%	0.68%	0.71%	
0.13%	0.30%	0.40%	0.52%	0.61%	0.67%	0.72%	0.75%	
0.13%	0.28%	0.38%	0.50%	0.58%	0.64%	0.68%	0.71%	
0.13%	0.27%	0.37%	0.48%	0.56%	0.61%	0.66%	0.68%	
5.54%	4.84%	4.78%	4.69%	4.60%	4.50%	3.99%	3.80%	3.60%
5.54%	4.84%	4.78%	4.69%	4.60%	4.50%	3.99%	3.80%	3.60%
5.54%	4.84%	4.98%	4.87%	4.80%	4.69%	4.14%	3.80%	3.74%
5.54%	4.84%	4.78%	4.69%	4.60%	4.50%	3.99%	3.80%	3.57%
5.54%	4.84%	4.98%	4.87%	4.80%	4.69%	4.14%	3.80%	3.74%
5.54%	4.84%	4.78%	4.69%	4.60%	4.50%	3.99%	3.80%	3.57%
5.54%	4.84%	4.98%	4.87%	4.80%	4.69%	4.14%	3.80%	3.74%
5.54%	4.84%	4.78%	4.69%	4.60%	4.50%	3.99%	3.80%	3.57%
5.54%	4.84%	4.98%	4.87%	4.80%	4.69%	4.14%	3.80%	3.74%
5.54%	4.84%	4.78%	4.69%	4.60%	4.50%	3.99%	3.80%	3.57%
		12.08%		9.44%				
		12.08%		9.44%				
		12.08%		9.44%				
	0.16%	0.21%	0.21%	0.27%	0.32%	0.37%	0.45%	
	0.14%	0.15%	0.16%	0.27%	0.23%	0.27%	0.45%	
	0.47%		0.56%		0.67%	0.72%	0.73%	
	0.47%		0.56%		0.67%	0.72%	0.73%	
	0.47%		0.56%		0.67%	0.72%	0.73%	
	0.16%	0.25%	0.29%	0.33%	0.37%	0.44%	0.51%	0.51%
	0.13%	0.19%	0.22%	0.25%	0.27%	0.33%	0.38%	0.51%
	0.16%	0.24%	0.28%	0.32%	0.36%	0.43%	0.49%	0.51%
	1.49%	2.15%	2.96%	3.34%	3.50%	3.70%	4.65%	
	1.42%	2.05%	2.96%	3.18%	3.50%	3.70%	4.65%	
	1.42%	2.05%	2.96%	3.18%	3.50%	3.70%	4.65%	
2.94%	3.24%	4.56%	5.65%	5.88%	6.49%	6.62%	6.73%	6.81%
2.81%	3.11%	4.36%	5.39%	5.88%	6.22%	6.35%	6.42%	6.50%

		40%				
5.59%	5.30%	40%	BBB	BBB	A	AA
5.59%	5.30%	40%	A	A	A	AA
		40%				
		40%				
3.43%	3.79%	40%	NR	NR	NR	BBB
3.43%	3.79%	40%	NR	NR	NR	A
		40%				
		40%				
3.43%	3.79%	40%	NR	NR	NR	BBB
3.43%	3.79%	40%	NR	NR	NR	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
	0.87%	30%	NR	NR	NR	A
		31.25%				
	0.87%	31.25%	NR	NR	NR	BBB
	0.87%	31.25%	NR	NR	NR	BB
		40%	NR	BB	BB	BBB
		40%				
		40%	NR	BBB	BBB	A
		40%				
		40%	NR	BB	BB	BBB
		40%				
		40%	NR	BBB	BBB	A
		40%	NR	BB	BB	BBB
3.07%	3.60%	40%	NR	NR	CCC	CCC
3.07%	3.60%	40%	NR	NR	CCC	CCC
3.07%	3.60%	40%	NR	NR	B	B
3.07%	3.60%	40%	NR	NR	BB	BB
		40%				
3.07%	3.60%	40%	NR	NR	B	B
3.07%	3.60%	40%	NR	NR	BB	BB
		40%				
3.07%	3.60%	40%	NR	NR	B	B
3.07%	3.60%	40%	NR	NR	BB	BB
		40%				
		40%				
3.07%	3.60%	40%	NR	NR	B	B
3.07%	3.60%	40%	NR	NR	BB	BB
		40%				
		30%			NR	
		30%			NR	
		30%				
		30%				
		30%			NR	
		30.40%				
		30.40%				
		35%		BBB	A	BB
		30.40%		A	BBB	BB
		30.40%				
		30.40%				
		36.11%				
		36.11%				
		36.11%		NR		NR
		36.11%		NR		NR
		36.11%				
		36.11%		NR		NR
0.53%	0.55%	27.50%		BBB	BBB	A
		29.00%				
0.53%	0.55%	29.00%		BB	BB	BBB
0.53%	0.55%	29.00%		B	B	BB
		29.00%				
		67.50%		BB	BB	NR
		67.50%		BB	BB	NR
		67.50%				
		67.50%		BB	BB	NR
6.59%	6.58%	40%	BBB	BBB	BBB	BBB
6.59%	6.58%	40%	A	A	A	A

A	A	A	A		NR
A	A	A	A		NR
BB	BBB	NR	BBB	NR	NR
BBB	A	NR	A	NR	NR
BB	BBB	NR	BBB	NR	NR
BBB	A	NR	A	NR	NR

A	A	A	NR	NR	
BBB	BBB	BBB	NR	NR	
BB	BB	BB	NR	NR	
BBB	BBB	BBB	BBB		
A	A	A	A		
BBB	BBB	BBB	BBB		
A	A	A	A		
BBB	BBB	BBB	BBB		
BB	BB	B	NR	B	NR
BB	BB	B	NR	B	NR
BBB	BBB	BB	NR	BB	NR
A	A	BBB	NR	BBB	NR
BBB	BBB	BB	NR	BB	NR
A	A	BBB	NR	BBB	NR
BBB	BBB	BB	NR	BB	NR
A	A	BBB	NR	BBB	NR
BBB	BBB	BB	NR	BB	NR
A	A	BBB	NR	BBB	NR
NR					
NR					
NR					
NR	BBB	BBB	NR		
NR	BB	BB	NR		

	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BBB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
B	BB	B	B	NR	NR
BB	NR	NR	NR		
BB	NR	NR	NR		
BB	NR	NR	NR		
A	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB

	NR		Telecommunications	N.Amer	United States
NR	A	4	Telecommunications	N.Amer	United States
NR	A	5	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	NR	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	NR	4	Consumer Goods	Asia	Japan
NR	NR	4	Consumer Goods	Asia	Japan
	BBB	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BBB	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BBB	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BBB	6	Utilities	N.Amer	United States
	BBB	6	Utilities	N.Amer	United States
NR	BBB	3	Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	BBB	4	Consumer Goods	Asia	Japan
	B	5	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
NR	BBB	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	6	Industrials	Asia	Japan
NR	BBB	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
BBB	A	4	Consumer Services	Europe	Netherlands
BBB	A	4	Consumer Services	Europe	Netherlands

BBB	BB					
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Thin	Thin	DocAdj	DocAdj
A	AA	Thin	Thin	Thin	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	BB	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	BB					
A	BB					
A	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	BB					
BBB	BB			Thin		Thin
BBB	BB			Thin		Thin
BBB	BB					
BBB	BB					
BBB	BB			Thin		Thin
BBB	AA					
BBB	AA					
BBB	AA		CcyGrp	CcyGrp	DocAdj	Thin
BBB	AA		CcyGrp	DocAdj	DocAdj	Thin
BBB	AA					
BBB	AA					
A	A					
A	A					
A	A		Thin		Thin	
A	A		Thin		Thin	
A	A					
A	A		Thin		Thin	
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
B	B		DocAdj	DocAdj	Thin	DocAdj
B	B		DocAdj	DocAdj	Thin	DocAdj
B	B					
B	B		DocAdj	DocAdj	Thin	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier

CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin		Thin
DocAdj	DocAdj	Thin	Thin		Thin
Entity Tier	Entity Tier	Thin	Thin		Thin
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Thin	Entity Tier	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier

Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier

NIECOCHFCR	29-Aug-08 NIECO
NIECOCHFMM	29-Aug-08 NIECO
NIECOEURCR	29-Aug-08 NIECO
NIECOEURMM	29-Aug-08 NIECO
NIECOEURMR	29-Aug-08 NIECO
NIECOEURXR	29-Aug-08 NIECO
NIECOGBPCR	29-Aug-08 NIECO
NIECOGBPMM	29-Aug-08 NIECO
NIECOGBPMR	29-Aug-08 NIECO
NIECOHKDMM	29-Aug-08 NIECO
NIECOJPYCR	29-Aug-08 NIECO
NIECOJPYMM	29-Aug-08 NIECO
NIECOSEKMM	29-Aug-08 NIECO
NIECOSGDMM	29-Aug-08 NIECO
NIECOTWDMM	29-Aug-08 NIECO
NIECOUSDCR	29-Aug-08 NIECO
NIECOUSDMM	29-Aug-08 NIECO
NIECOUSDMR	29-Aug-08 NIECO
NIECOUSDXR	29-Aug-08 NIECO
NIECOAUDCR	29-Aug-08 NIECO
NIECOEURCR	29-Aug-08 NIECO
NIECOEURMM	29-Aug-08 NIECO
NIECOUSDCR	29-Aug-08 NIECO
NIECOUSDMM	29-Aug-08 NIECO
NIECOUSDMR	29-Aug-08 NIECO
VNUGRP-FinLLCEURMM	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCEURXR	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDMM	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDXR	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCEURMM	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCEURXR	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDMM	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDXR	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCEURXR	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDMM	29-Aug-08 VNUGRP-FinLLC
VNUGRP-FinLLCUSDXR	29-Aug-08 VNUGRP-FinLLC
NIELSNEURCR	29-Aug-08 NIELSN
NIELSNEURMM	29-Aug-08 NIELSN
NIELSNEURXR	29-Aug-08 NIELSN
NIELSNUSDMM	29-Aug-08 NIELSN
NIELSNUSDXR	29-Aug-08 NIELSN
NIFCOJPYCR	29-Aug-08 NIFCO
NIFCOJPYMR	29-Aug-08 NIFCO
NIFCOJPYXR	29-Aug-08 NIFCO
NXTL-NIIHdngIncUSDMR	29-Aug-08 NXTL-NIIHdngInc
NXTL-NIIHdngIncUSDXR	29-Aug-08 NXTL-NIIHdngInc
NIIGJPYCR	29-Aug-08 NIIG
NIIGJPYMM	29-Aug-08 NIIG
NIIGJPYMR	29-Aug-08 NIIG
NKEAUDMR	29-Aug-08 NKE
NKEEURCR	29-Aug-08 NKE
NKEEURMM	29-Aug-08 NKE
NKEEURMR	29-Aug-08 NKE
NKEJPYMR	29-Aug-08 NKE
NKEUSDCR	29-Aug-08 NKE
NKEUSDMM	29-Aug-08 NKE
NKEUSDMR	29-Aug-08 NKE
C-NikCitEURCR	29-Aug-08 C-NikCit
C-NikCitEURMR	29-Aug-08 C-NikCit
C-NikCitJPYCR	29-Aug-08 C-NikCit
C-NikCitJPYMR	29-Aug-08 C-NikCit
C-NikCitJPYXR	29-Aug-08 C-NikCit
C-NikCitUSDCR	29-Aug-08 C-NikCit
NIKKO-SecsEURCR	29-Aug-08 NIKKO-Secs
NIKKO-SecsJPYCR	29-Aug-08 NIKKO-Secs
NIKKO-SecsJPYMR	29-Aug-08 NIKKO-Secs
NIKKO-SecsJPYXR	29-Aug-08 NIKKO-Secs
NIKKO-SecsUSDCR	29-Aug-08 NIKKO-Secs
NIKKO-SecsUSDMR	29-Aug-08 NIKKO-Secs
NIKONEURCR	29-Aug-08 NIKON
NIKONEURMR	29-Aug-08 NIKON
NIKONJPYCR	29-Aug-08 NIKON
NIKONJPYMR	29-Aug-08 NIKON
NIKONJPYXR	29-Aug-08 NIKON

Nielsen Co	NT952F	SNRFOR	CHF	CR	Composite
Nielsen Co	NT952F	SNRFOR	CHF	MM	Composite
Nielsen Co	NT952F	SNRFOR	EUR	CR	Composite
Nielsen Co	NT952F	SNRFOR	EUR	MM	Composite
Nielsen Co	NT952F	SNRFOR	EUR	MR	Composite
Nielsen Co	NT952F	SNRFOR	EUR	XR	Composite
Nielsen Co	NT952F	SNRFOR	GBP	CR	Composite
Nielsen Co	NT952F	SNRFOR	GBP	MM	Composite
Nielsen Co	NT952F	SNRFOR	GBP	MR	Composite
Nielsen Co	NT952F	SNRFOR	HKD	MM	Composite
Nielsen Co	NT952F	SNRFOR	JPY	CR	Composite
Nielsen Co	NT952F	SNRFOR	JPY	MM	Composite
Nielsen Co	NT952F	SNRFOR	SEK	MM	Composite
Nielsen Co	NT952F	SNRFOR	SGD	MM	Composite
Nielsen Co	NT952F	SNRFOR	TWD	MM	Composite
Nielsen Co	NT952F	SNRFOR	USD	CR	Composite
Nielsen Co	NT952F	SNRFOR	USD	MM	Composite
Nielsen Co	NT952F	SNRFOR	USD	MR	Composite
Nielsen Co	NT952F	SNRFOR	USD	XR	Composite
Nielsen Co	NT952F	SUBLT2	AUD	CR	Composite
Nielsen Co	NT952F	SUBLT2	EUR	CR	Composite
Nielsen Co	NT952F	SUBLT2	EUR	MM	Composite
Nielsen Co	NT952F	SUBLT2	USD	CR	Composite
Nielsen Co	NT952F	SUBLT2	USD	MM	Composite
Nielsen Co	NT952F	SUBLT2	USD	MR	Composite
Nielsen Fin LLC	6B949O	SECDOM	EUR	MM	Composite
Nielsen Fin LLC	6B949O	SECDOM	EUR	XR	Composite
Nielsen Fin LLC	6B949O	SECDOM	USD	MM	Composite
Nielsen Fin LLC	6B949O	SECDOM	USD	XR	Composite
Nielsen Fin LLC	6B949O	SNRFOR	EUR	MM	Composite
Nielsen Fin LLC	6B949O	SNRFOR	EUR	XR	Composite
Nielsen Fin LLC	6B949O	SNRFOR	USD	MM	Composite
Nielsen Fin LLC	6B949O	SNRFOR	USD	XR	Composite
Nielsen Fin LLC	6B949O	SUBLT2	EUR	XR	Composite
Nielsen Fin LLC	6B949O	SUBLT2	USD	MM	Composite
Nielsen Fin LLC	6B949O	SUBLT2	USD	XR	Composite
Nielsen Finl Group Inc	6B949P	SNRFOR	EUR	CR	Composite
Nielsen Finl Group Inc	6B949P	SNRFOR	EUR	MM	Composite
Nielsen Finl Group Inc	6B949P	SNRFOR	EUR	XR	Composite
Nielsen Finl Group Inc	6B949P	SNRFOR	USD	MM	Composite
Nielsen Finl Group Inc	6B949P	SNRFOR	USD	XR	Composite
Nifco Inc	JO5024	SNRFOR	JPY	CR	Composite
Nifco Inc	JO5024	SNRFOR	JPY	MR	Composite
Nifco Inc	JO5024	SNRFOR	JPY	XR	Composite
Nii Hldgs Inc	68BA4I	SNRFOR	USD	MR	Composite
Nii Hldgs Inc	68BA4I	SNRFOR	USD	XR	Composite
Niigata Prefecture	JP9CHG	SNRFOR	JPY	CR	Composite
Niigata Prefecture	JP9CHG	SNRFOR	JPY	MM	Composite
Niigata Prefecture	JP9CHG	SNRFOR	JPY	MR	Composite
NIKE, Inc.	6B9516	SNRFOR	AUD	MR	Composite
NIKE, Inc.	6B9516	SNRFOR	EUR	CR	Composite
NIKE, Inc.	6B9516	SNRFOR	EUR	MM	Composite
NIKE, Inc.	6B9516	SNRFOR	EUR	MR	Composite
NIKE, Inc.	6B9516	SNRFOR	JPY	MR	Composite
NIKE, Inc.	6B9516	SNRFOR	USD	CR	Composite
NIKE, Inc.	6B9516	SNRFOR	USD	MM	Composite
NIKE, Inc.	6B9516	SNRFOR	USD	MR	Composite
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	EUR	CR	Composite
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	EUR	MR	Composite
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	JPY	CR	Composite
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	JPY	MR	Composite
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	JPY	XR	Composite
Nikko Citi Hldgs Inc	JO66E6	SNRFOR	USD	CR	Composite
Nikko Cordial Secs Inc	JO6695	SNRFOR	EUR	CR	Composite
Nikko Cordial Secs Inc	JO6695	SNRFOR	JPY	CR	Composite
Nikko Cordial Secs Inc	JO6695	SNRFOR	JPY	MR	Composite
Nikko Cordial Secs Inc	JO6695	SNRFOR	JPY	XR	Composite
Nikko Cordial Secs Inc	JO6695	SNRFOR	USD	CR	Composite
Nikko Cordial Secs Inc	JO6695	SNRFOR	USD	MR	Composite
Nikon Corp	6B9522	SNRFOR	EUR	CR	Composite
Nikon Corp	6B9522	SNRFOR	EUR	MR	Composite
Nikon Corp	6B9522	SNRFOR	JPY	CR	Composite
Nikon Corp	6B9522	SNRFOR	JPY	MR	Composite
Nikon Corp	6B9522	SNRFOR	JPY	XR	Composite

2.85%	3.26%	4.61%	5.74%	6.15%	6.55%	6.71%	6.83%	6.86%
2.69%	3.09%	4.38%	5.42%	5.86%	6.23%	6.34%	6.43%	6.52%
2.85%	3.26%	4.61%	5.74%	6.15%	6.55%	6.71%	6.83%	6.86%
2.69%	3.09%	4.38%	5.42%	5.86%	6.23%	6.34%	6.43%	6.52%
2.67%	3.08%	4.37%	5.41%	5.81%	6.19%	6.30%	6.42%	6.52%
2.57%	3.00%	4.21%	5.29%	5.60%	6.06%	6.18%	6.25%	6.28%
2.85%	3.26%	4.61%	5.74%	6.15%	6.55%	6.71%	6.83%	6.86%
2.69%	3.09%	4.38%	5.42%	5.86%	6.23%	6.34%	6.43%	6.52%
2.92%	3.34%	4.57%	5.64%	6.04%	6.49%	6.63%	6.76%	6.85%
2.80%	3.21%	4.37%	5.40%	5.80%	6.23%	6.36%	6.46%	6.54%
2.69%	3.09%	4.38%	5.42%	5.86%	6.23%	6.34%	6.43%	6.52%
2.85%	3.26%	4.61%	5.74%	6.15%	6.55%	6.71%	6.83%	6.86%
2.69%	3.09%	4.38%	5.42%	5.86%	6.23%	6.34%	6.43%	6.52%
2.67%	3.08%	4.37%	5.41%	5.81%	6.19%	6.30%	6.42%	6.52%
2.57%	3.00%	4.21%	5.29%	5.60%	6.06%	6.18%	6.25%	6.28%
2.76%	3.10%	4.31%	5.40%	5.89%	6.28%	6.26%	6.54%	
2.76%	3.10%	4.31%	5.40%	5.89%	6.28%	6.26%	6.54%	
2.76%	3.10%	4.31%	5.40%	5.89%	6.28%	6.26%	6.54%	
2.76%	3.10%	4.31%	5.40%	5.89%	6.28%	6.26%	6.54%	
2.76%	3.10%	4.31%	5.40%	5.89%	6.28%	6.26%	6.54%	
2.02%	2.53%	2.94%	3.47%	3.40%	3.85%	4.08%	3.93%	3.93%
2.02%	2.53%	2.80%	3.31%	3.40%	3.85%	3.88%	3.93%	3.93%
2.02%	2.53%	2.94%	3.47%	3.40%	3.85%	4.08%	3.93%	3.93%
2.02%	2.53%	2.80%	3.31%	3.40%	3.85%	3.88%	3.93%	3.93%
1.84%	2.16%	3.01%	3.53%	4.09%	3.81%	3.81%	3.81%	3.81%
1.84%	2.16%	3.01%	3.53%	4.09%	3.63%	3.63%	3.63%	3.63%
1.84%	2.16%	3.01%	3.53%	4.09%	3.63%			
			0.32%	0.37%	0.42%	0.52%	0.64%	
			0.32%	0.37%	0.42%	0.52%	0.64%	
	0.13%	0.15%	0.17%	0.19%	0.23%	0.27%	0.35%	
	0.13%	0.15%	0.17%	0.19%	0.22%	0.27%	0.34%	
0.17%	0.21%	0.30%	0.35%	0.46%	0.51%	0.55%	0.63%	0.74%
0.17%	0.20%	0.29%	0.35%	0.46%	0.51%	0.55%	0.61%	0.74%
0.17%	0.21%	0.30%	0.35%	0.46%	0.51%	0.55%	0.63%	0.74%
0.17%	0.21%	0.30%	0.37%	0.48%	0.53%	0.58%	0.64%	0.74%
0.17%	0.20%	0.29%	0.35%	0.46%	0.51%	0.55%	0.61%	0.74%
0.59%	0.72%	0.85%	1.03%	1.07%	1.17%	1.25%	1.30%	1.44%
0.59%	0.73%	0.85%	1.00%	1.10%	1.18%	1.25%	1.29%	1.44%
0.59%	0.57%	0.64%	0.76%	0.87%	0.90%	0.94%	1.03%	1.12%
0.59%	0.72%	0.85%	1.03%	1.07%	1.17%	1.25%	1.30%	1.44%
	0.91%	0.98%	1.06%	1.12%	1.21%	1.26%	1.30%	
	0.91%	0.97%	1.06%	1.11%	1.21%	1.26%	1.30%	
	0.91%	0.97%	1.06%	1.11%	1.21%	1.26%	1.30%	
	0.91%	0.98%	1.06%	1.12%	1.21%	1.26%	1.30%	
	0.91%	0.94%	1.06%	1.07%	1.21%	1.26%	1.30%	
0.20%	0.23%	0.26%	0.30%	0.35%	0.38%	0.45%	0.53%	0.62%
0.20%	0.22%	0.24%	0.29%	0.35%	0.36%	0.42%	0.50%	0.62%
0.19%	0.23%	0.26%	0.30%	0.35%	0.39%	0.46%	0.54%	0.62%
0.16%	0.17%	0.20%	0.23%	0.27%	0.29%	0.35%	0.41%	0.62%

6.73%	6.78%	40%	A	A	A	A
6.51%	6.52%	40%	AA	AAA	AA	AA
6.73%	6.78%	40%	A	A	A	A
6.51%	6.52%	40%	AA	AAA	AA	AA
6.42%	6.46%	40%	A	AA	A	A
6.18%	6.22%	40%	A	A	A	A
6.73%	6.78%	40%	A	A	A	A
6.51%	6.52%	40%	AA	AAA	AA	AA
		40%				
		40%				
6.79%	6.83%	40%	BBB	BBB	BBB	BBB
6.48%	6.56%	40%	A	A	A	A
		40%				
6.51%	6.52%	40%	AA	AAA	AA	AA
		40%				
6.73%	6.78%	40%	A	A	A	A
6.51%	6.52%	40%	AA	AAA	AA	AA
6.42%	6.46%	40%	A	AA	A	A
6.18%	6.22%	40%	A	A	A	A
		35.00%				
		35.00%	NR	NR	NR	NR
		35.00%	NR	NR	NR	NR
		35.00%	NR	NR	NR	NR
		35.00%	NR	NR	NR	NR
		35.00%	NR	NR	NR	NR
3.93%	3.93%	67.50%	NR	NR	BB	B
3.93%	3.93%	67.50%	NR	NR	BB	B
3.93%	3.93%	67.50%	NR	NR	BB	B
3.93%	3.93%	67.50%	NR	NR	BB	B
3.81%	3.81%	67.50%	NR	NR	NR	NR
3.63%	3.63%	67.50%	NR	NR	NR	NR
		67.50%				
		67.50%	NR	NR	NR	NR
		32.50%				
		32.50%				
		32.50%				
		40%				
		40%				
		40%				
		40%				
		40%				
		25%				NR
		25%				
		25%				NR
		40%				
		40%				
	0.36%	18.50%		NR	NR	NR
	0.36%	18.50%		NR	NR	NR
		18.50%				
0.83%	0.88%	40%	NR	B	B	BB
		40%				
		40%				
0.83%	0.88%	40%	NR	BBB	BBB	A
0.83%	0.88%	40%	NR	B	B	BB
0.83%	0.88%	40%	NR	BB	BB	BBB
		40%				
0.83%	0.88%	40%	NR	BBB	BBB	A
1.47%	1.59%	40%	NR	B	BB	A
		35.83%				
1.47%	1.59%	35.00%	NR	A	A	A
		35.83%				
1.47%	1.59%	35.83%	NR	BBB	BBB	BBB
1.47%	1.59%	40%	NR	B	BB	A
		35%		NR	A	NR
		35%		NR	BB	NR
		35%				
		35%		NR	BB	NR
		35%		NR	A	NR
		35%		NR	BBB	NR
0.74%	0.76%	30.67%	B	A	A	BBB
0.74%	0.76%	31.75%	B	BBB	BBB	BB
0.74%	0.76%	31.29%	A	A	A	A
		31.75%				
0.74%	0.76%	31.75%	B	BBB	BBB	BBB

AA	AA	A	A	A	A
AA	AAA	AAA	AA	A	AA
AA	AA	A	A	A	A
AA	AAA	AAA	AA	A	AA
A	AA	AA	AA	A	A
A	A	A	A	A	A
AA	AA	A	A	A	A
AA	AAA	AAA	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
AA	AAA	AAA	AA	A	AA
AA	AA	A	A	A	A
AA	AAA	AAA	AA	A	AA
A	AA	AA	AA	A	A
A	A	A	A	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	B				
NR	B				
NR	B				
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	NR	A		
BBB	BBB	NR	BBB		
B	BBB	CCC	CCC	NR	NR
BBB	AA	BB	BB	NR	NR
B	BBB	CCC	CCC	NR	NR
BB	A	B	B	NR	NR
BBB	AA	BB	BB	NR	NR
BBB	BB	BB	BBB	BB	NR
BBB	A	A	A	A	NR
BB	BBB	BBB	BBB	BB	NR
BBB	BB	BB	BBB	BB	NR
A	NR	NR	NR		
BB	NR	NR	NR		
BB	NR	NR	NR		
A	NR	NR	NR		
BBB	NR	NR	NR		
BB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR

A	A	6	Consumer Services	Europe	Netherlands
AA	AA	13	Consumer Services	Europe	Netherlands
A	A	6	Consumer Services	Europe	Netherlands
AA	AA	13	Consumer Services	Europe	Netherlands
A	AA	13	Consumer Services	Europe	Netherlands
A	AA	3	Consumer Services	Europe	Netherlands
A	A	6	Consumer Services	Europe	Netherlands
AA	AA	13	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
BBB	A	5	Consumer Services	Europe	Netherlands
A	A	5	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
AA	AA	13	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
A	A	6	Consumer Services	Europe	Netherlands
AA	AA	13	Consumer Services	Europe	Netherlands
A	AA	13	Consumer Services	Europe	Netherlands
A	AA	3	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	NR	3	Government	Asia	Japan
NR	NR	3	Government	Asia	Japan
	NR		Government	Asia	Japan
NR	BBB	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
NR	BBB	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
NR	A	3	Consumer Goods	Asia	Japan
NR	A	3	Consumer Goods	Asia	Japan
NR	BBB	7	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BBB	7	Consumer Goods	Asia	Japan

B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BBB	B					
BBB	B	Thin	Thin	Thin	Thin	Thin
BBB	B	Thin	Thin	Thin	Thin	Thin
BBB	B	Thin	Thin	Thin	Thin	Thin
BBB	B	Thin	Thin	Thin	Thin	Thin
BBB	B	Thin	Thin	Thin	Thin	Thin
B		Thin	Thin	DocAdj	DocAdj	Thin
B		Thin	Thin	DocAdj	DocAdj	Thin
B		Thin	Thin	DocAdj	DocAdj	Thin
B		Thin	Thin	DocAdj	DocAdj	Thin
B		Thin	Thin	Thin	Thin	Thin
B		Thin	Thin	Thin	Thin	Thin
B						
B		Thin	Thin	Thin	Thin	Thin
B						
B						
B						

	AA				Thin	Thin
	AA					
	AA				Thin	Thin
	AA		Thin	Thin	Thin	CcyGrp
	AA		Thin	Thin	Thin	DocAdj
	AA					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA		Thin	CcyGrp	Thin	CcyGrp
A	AA		Thin	Entity Tier	Thin	Entity Tier
A	AA					
A	AA		Thin	Entity Tier	Thin	Entity Tier
A	AA		Thin	CcyGrp	Thin	CcyGrp
A	AA		Thin	DocAdj	Thin	DocAdj
BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	DocAdj	Thin
Thin	DocAdj	Thin
Thin	DocAdj	Thin
Thin	DocAdj	Thin
DocAdj		
DocAdj		

DocAdj

Thin	Thin	Thin

Thin	Thin	Thin

CcyGrp	Thin	CcyGrp			Thin
DocAdj	Thin	DocAdj			Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

NIKONUSDCR	29-Aug-08 NIKON
NIKONUSDMR	29-Aug-08 NIKON
NIPEGLEURCR	29-Aug-08 NIPEGL
NIPEGLJPYCR	29-Aug-08 NIPEGL
NIPEGLJPYMR	29-Aug-08 NIPEGL
NIPEGLJPYXR	29-Aug-08 NIPEGL
NIPEGLUSDCR	29-Aug-08 NIPEGL
NIPEXPJPYCR	29-Aug-08 NIPEXP
NIPEXPJPYMR	29-Aug-08 NIPEXP
NIPEXPJPYXR	29-Aug-08 NIPEXP
NIPEXPUSDCR	29-Aug-08 NIPEXP
NIPPFLJPYCR	29-Aug-08 NIPPFL
NIPPFLJPYXR	29-Aug-08 NIPPFL
NIPKONJPYCR	29-Aug-08 NIPKON
NIPKONJPYXR	29-Aug-08 NIPKON
NIPLIFJPYCR	29-Aug-08 NIPLIF
NIPLIFJPYXR	29-Aug-08 NIPLIF
NIPLIFUSDCR	29-Aug-08 NIPLIF
NIPLIFJPYCR	29-Aug-08 NIPLIF
NIPLIFJPYXR	29-Aug-08 NIPLIF
NIPLIFUSDCR	29-Aug-08 NIPLIF
NIPPLMJPYCR	29-Aug-08 NIPPLM
NIPPLMJPYXR	29-Aug-08 NIPPLM
NIPMEAEURCR	29-Aug-08 NIPMEA
NIPMEAEURMM	29-Aug-08 NIPMEA
NIPMEAJPYCR	29-Aug-08 NIPMEA
NIPMEAJPYXR	29-Aug-08 NIPMEA
NIPMEAUSDCR	29-Aug-08 NIPMEA
NIPMEAUSDMR	29-Aug-08 NIPMEA
NIPOILEURCR	29-Aug-08 NIPOIL
NIPOILEURMR	29-Aug-08 NIPOIL
NIPOILGBPCR	29-Aug-08 NIPOIL
NIPOILJPYCR	29-Aug-08 NIPOIL
NIPOILJPYMR	29-Aug-08 NIPOIL
NIPOILJPYXR	29-Aug-08 NIPOIL
NIPOILUSDCR	29-Aug-08 NIPOIL
NIPOILUSDMM	29-Aug-08 NIPOIL
NIPOILUSDMR	29-Aug-08 NIPOIL
NIPOILUSDXR	29-Aug-08 NIPOIL
NPGEURCR	29-Aug-08 NPG
NPGEURMR	29-Aug-08 NPG
NPGJPYCR	29-Aug-08 NPG
NPGJPYXR	29-Aug-08 NPG
NPGUSDCR	29-Aug-08 NPG
NPGUSDMR	29-Aug-08 NPG
NPG-NPIEURCR	29-Aug-08 NPG-NPI
NPG-NPIEURMR	29-Aug-08 NPG-NPI
NPG-NPIJPYCR	29-Aug-08 NPG-NPI
NPG-NPIJPYMR	29-Aug-08 NPG-NPI
NPG-NPIJPYXR	29-Aug-08 NPG-NPI
NPG-NPIUSDCR	29-Aug-08 NPG-NPI
NPG-NPIUSDMR	29-Aug-08 NPG-NPI
NIPSHGEURCR	29-Aug-08 NIPSHG
NIPSHGEURMM	29-Aug-08 NIPSHG
NIPSHGJPYCR	29-Aug-08 NIPSHG
NIPSHGJPYMR	29-Aug-08 NIPSHG
NIPSHGJPYXR	29-Aug-08 NIPSHG
NIPSHGUSDCR	29-Aug-08 NIPSHG
NIPSHGUSDMM	29-Aug-08 NIPSHG
NIPSHGUSDMR	29-Aug-08 NIPSHG
NIPSTLEURCR	29-Aug-08 NIPSTL
NIPSTLEURMR	29-Aug-08 NIPSTL
NIPSTLJPYCR	29-Aug-08 NIPSTL
NIPSTLJPYMR	29-Aug-08 NIPSTL
NIPSTLJPYXR	29-Aug-08 NIPSTL
NIPSTLUSDCR	29-Aug-08 NIPSTL
NIPSTLUSDMR	29-Aug-08 NIPSTL
NIPSTLUSDXR	29-Aug-08 NIPSTL
NTTCHFCR	29-Aug-08 NTT
NTTEURCR	29-Aug-08 NTT
NTTEURMM	29-Aug-08 NTT
NTTGBPCR	29-Aug-08 NTT
NTTJPYCR	29-Aug-08 NTT
NTTJPYMR	29-Aug-08 NTT

Nikon Corp	6B9522	SNRFOR	USD	CR	Composite
Nikon Corp	6B9522	SNRFOR	USD	MR	Composite
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	EUR	CR	Composite
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	JPY	CR	Composite
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	JPY	MR	Composite
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	JPY	XR	Composite
Nippon Elec Glass Co Ltd	JO856B	SNRFOR	USD	CR	Composite
Nippon Express Co Ltd	JO86AD	SNRFOR	JPY	CR	Composite
Nippon Express Co Ltd	JO86AD	SNRFOR	JPY	MR	Composite
Nippon Express Co Ltd	JO86AD	SNRFOR	JPY	XR	Composite
Nippon Express Co Ltd	JO86AD	SNRFOR	USD	CR	Composite
Nippon Flour Mls Co Ltd	JO88EA	SNRFOR	JPY	CR	Composite
Nippon Flour Mls Co Ltd	JO88EA	SNRFOR	JPY	XR	Composite
Nippon Konpo Unyu Soko Co Ltd	JO99D8	SNRFOR	JPY	CR	Composite
Nippon Konpo Unyu Soko Co Ltd	JO99D8	SNRFOR	JPY	XR	Composite
Nippon Life Ins Co	JO9AEN	SNRFOR	JPY	CR	Composite
Nippon Life Ins Co	JO9AEN	SNRFOR	JPY	XR	Composite
Nippon Life Ins Co	JO9AEN	SNRFOR	USD	CR	Composite
Nippon Life Ins Co	JO9AEN	SUBLT2	JPY	CR	Composite
Nippon Life Ins Co	JO9AEN	SUBLT2	JPY	XR	Composite
Nippon Life Ins Co	JO9AEN	SUBLT2	USD	CR	Composite
Nippon Lt Metal Co Ltd	JO9B79	SNRFOR	JPY	CR	Composite
Nippon Lt Metal Co Ltd	JO9B79	SNRFOR	JPY	XR	Composite
Nippon Meat Packers Inc	JO9BC7	SNRFOR	EUR	CR	Composite
Nippon Meat Packers Inc	JO9BC7	SNRFOR	EUR	MM	Composite
Nippon Meat Packers Inc	JO9BC7	SNRFOR	JPY	CR	Composite
Nippon Meat Packers Inc	JO9BC7	SNRFOR	JPY	XR	Composite
Nippon Meat Packers Inc	JO9BC7	SNRFOR	USD	CR	Composite
Nippon Meat Packers Inc	JO9BC7	SNRFOR	USD	MR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	EUR	CR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	EUR	MR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	GBP	CR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	JPY	CR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	JPY	MR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	JPY	XR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	USD	CR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	USD	MM	Composite
Nippon Oil Corp	6B9A68	SNRFOR	USD	MR	Composite
Nippon Oil Corp	6B9A68	SNRFOR	USD	XR	Composite
Nippon Paper Group Inc	JOB989	SNRFOR	EUR	CR	Composite
Nippon Paper Group Inc	JOB989	SNRFOR	EUR	MR	Composite
Nippon Paper Group Inc	JOB989	SNRFOR	JPY	CR	Composite
Nippon Paper Group Inc	JOB989	SNRFOR	JPY	XR	Composite
Nippon Paper Group Inc	JOB989	SNRFOR	USD	CR	Composite
Nippon Paper Group Inc	JOB989	SNRFOR	USD	MR	Composite
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	EUR	CR	Composite
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	EUR	MR	Composite
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	JPY	CR	Composite
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	JPY	MR	Composite
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	JPY	XR	Composite
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	USD	CR	Composite
Nippon Paper Inds Co Ltd	JOA57C	SNRFOR	USD	MR	Composite
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	EUR	CR	Composite
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	EUR	MM	Composite
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	JPY	CR	Composite
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	JPY	MR	Composite
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	JPY	XR	Composite
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	USD	CR	Composite
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	USD	MM	Composite
Nippon Sheet Glass Co Ltd	JOABBA	SNRFOR	USD	MR	Composite
Nippon Stl Corp	6B9A7A	SNRFOR	EUR	CR	Composite
Nippon Stl Corp	6B9A7A	SNRFOR	EUR	MR	Composite
Nippon Stl Corp	6B9A7A	SNRFOR	JPY	CR	Composite
Nippon Stl Corp	6B9A7A	SNRFOR	JPY	MR	Composite
Nippon Stl Corp	6B9A7A	SNRFOR	JPY	XR	Composite
Nippon Stl Corp	6B9A7A	SNRFOR	USD	CR	Composite
Nippon Stl Corp	6B9A7A	SNRFOR	USD	MR	Composite
Nippon Stl Corp	6B9A7A	SNRFOR	USD	XR	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	CHF	CR	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	EUR	CR	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	EUR	MM	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	GBP	CR	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	JPY	CR	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	JPY	MR	Composite

0.20%	0.23%	0.26%	0.30%	0.35%	0.38%	0.45%	0.53%	0.62%
0.20%	0.22%	0.24%	0.29%	0.35%	0.36%	0.42%	0.50%	0.62%
0.16%	0.17%	0.23%	0.26%	0.30%	0.33%	0.43%	0.52%	
0.16%	0.17%	0.17%	0.19%	0.22%	0.25%	0.33%	0.39%	
0.16%	0.17%	0.21%	0.23%	0.27%	0.30%	0.36%	0.43%	
0.18%	0.11%	0.14%	0.24%	0.26%	0.31%	0.45%	0.38%	0.55%
0.18%	0.11%	0.11%	0.18%	0.20%	0.23%	0.45%	0.32%	0.55%
0.18%	0.11%	0.14%	0.24%	0.26%	0.31%	0.45%	0.39%	0.55%
	0.16%	0.18%	0.20%	0.25%	0.29%	0.35%	0.44%	
	0.16%	0.18%	0.20%	0.19%	0.22%	0.35%	0.44%	
0.20%		0.22%	0.26%	0.31%	0.36%			
0.20%		0.22%	0.26%	0.31%	0.36%			
	0.32%	0.38%	0.57%	0.64%	0.73%		0.87%	
	0.32%	0.38%	0.57%	0.64%	0.73%		0.87%	
	0.32%	0.38%	0.57%	0.64%	0.73%		0.87%	
0.45%	0.62%	0.87%	0.83%	0.91%	0.99%			
0.45%	0.62%	0.87%	0.83%	0.91%	0.99%			
0.45%	0.62%	0.87%	0.83%	0.91%	0.99%			
0.35%	0.44%	0.51%	0.61%	0.68%	0.71%	0.79%	0.88%	
0.35%	0.44%	0.51%	0.46%	0.51%	0.71%	0.79%	0.88%	
0.05%	0.10%	0.15%	0.21%	0.27%	0.30%	0.37%	0.55%	
0.05%	0.10%	0.15%	0.21%	0.27%	0.30%	0.37%	0.41%	
0.05%	0.10%	0.15%	0.21%	0.27%	0.30%	0.37%	0.49%	
0.07%	0.15%	0.15%	0.17%	0.22%	0.25%	0.30%	0.34%	
0.07%	0.15%	0.15%	0.17%	0.21%	0.23%	0.28%	0.34%	
0.07%	0.15%	0.15%	0.17%	0.21%	0.24%	0.28%	0.34%	
0.05%	0.11%	0.11%	0.13%	0.16%	0.18%	0.21%	0.25%	
0.07%	0.15%	0.15%	0.17%	0.22%	0.25%	0.30%	0.34%	
0.07%	0.15%	0.15%	0.17%	0.21%	0.24%	0.29%	0.34%	
0.07%	0.15%	0.15%	0.17%	0.21%	0.23%	0.28%	0.34%	
0.45%	0.48%	0.63%	0.77%	0.82%	0.90%	0.97%	1.04%	1.43%
0.45%	0.45%	0.63%	0.73%	0.82%	0.90%	0.93%	0.99%	1.43%
0.45%	0.48%	0.64%	0.77%	0.82%	0.90%	0.96%	1.03%	1.43%
0.45%	0.36%	0.49%	0.58%	0.61%	0.68%	0.72%	0.79%	1.43%
0.45%	0.48%	0.63%	0.77%	0.82%	0.90%	0.97%	1.04%	1.43%
0.34%	0.46%	0.63%	0.78%	0.83%	0.90%	0.96%	1.02%	1.50%
0.34%	0.46%	0.63%	0.78%	0.83%	0.90%	0.96%	1.02%	1.50%
0.37%	0.47%	0.62%	0.77%	0.83%	0.90%	0.98%	1.02%	1.50%
0.35%	0.46%	0.59%	0.73%	0.79%	0.86%	0.93%	1.02%	1.50%
0.28%	0.36%	0.47%	0.58%	0.62%	0.68%	0.74%	1.02%	1.50%
0.34%	0.46%	0.63%	0.78%	0.83%	0.90%	0.96%	1.02%	1.50%
0.34%	0.46%	0.63%	0.78%	0.83%	0.90%	0.96%	1.02%	1.50%
0.39%	0.50%	0.66%	0.79%	0.88%	0.95%	1.03%	1.07%	1.22%
0.30%	0.37%	0.49%	0.60%	0.66%	0.71%	0.77%	0.82%	1.22%
0.39%	0.50%	0.66%	0.79%	0.88%	0.95%	1.03%	1.02%	1.22%
0.39%	0.50%	0.66%	0.79%	0.88%	0.95%	1.03%	1.02%	1.22%
0.15%	0.20%	0.28%	0.32%	0.37%	0.41%	0.46%	0.53%	0.55%
0.14%	0.19%	0.26%	0.29%	0.35%	0.39%	0.44%	0.51%	0.55%
0.15%	0.20%	0.27%	0.31%	0.36%	0.40%	0.45%	0.52%	0.55%
0.14%	0.19%	0.26%	0.30%	0.35%	0.38%	0.44%	0.51%	0.55%
0.11%	0.15%	0.20%	0.29%	0.27%	0.30%	0.35%	0.40%	0.55%
0.15%	0.20%	0.28%	0.32%	0.37%	0.41%	0.46%	0.53%	0.55%
0.14%	0.19%	0.26%	0.29%	0.35%	0.39%	0.44%	0.51%	0.55%
0.13%	0.07%	0.09%	0.15%	0.19%	0.22%	0.27%	0.34%	0.33%
0.13%	0.07%	0.09%	0.15%	0.19%	0.22%	0.27%	0.34%	0.33%
0.13%	0.07%	0.09%	0.15%	0.19%	0.22%	0.27%	0.34%	0.33%
0.13%	0.08%	0.08%	0.15%	0.18%	0.22%	0.26%	0.31%	0.33%

0.74%	0.76%	30.67%	B	A	A	BBB
0.74%	0.76%	31.75%	B	BBB	BBB	BB
		32.50%				
		32.50%	NR	NR	BB	BB
		32.50%				
		32.50%	NR	NR	BB	BB
		32.50%	NR	NR	B	B
0.36%	0.64%	38%	NR	NR	BBB	A
		35.62%				
0.36%	0.64%	35.62%	NR	NR	BB	BBB
0.36%	0.64%	35.62%	NR	NR	B	BB
		32.50%		NR	NR	NR
		32.50%		NR	NR	NR
		27.50%	NR		NR	NR
		27.50%	NR		NR	NR
		35%		NR	NR	NR
		35%		NR	NR	NR
		35%		NR	NR	NR
		17.50%	NR	NR	NR	NR
		17.50%	NR	NR	NR	NR
		17.50%	NR	NR	NR	NR
		35%	NR	NR	NR	A
		35%	NR	NR	NR	BBB
		30%				
		30%				
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		30%				
		30%	NR	NR	NR	NR
		34.29%	CCC	CCC	CCC	BB
		34.29%	CCC	CCC	CCC	BB
		34.29%				
		36%	BB	BB	BB	A
		34.29%				
		34.29%	B	B	B	BBB
		34.29%	CCC	CCC	CCC	BB
		34.29%	CCC	CCC	CCC	BB
		34.29%	CCC	CCC	CCC	BB
		34.29%				
1.50%	1.71%	37.86%	BB	BBB	BBB	BBB
1.50%	1.71%	37.86%	BB	BBB	BBB	BBB
1.50%	1.71%	38%	BB	A	AA	AA
1.50%	1.71%	37.86%	BB	BBB	A	A
1.50%	1.71%	37.86%	BB	BBB	BBB	BBB
		37.86%				
1.64%	1.30%	35.00%	BB	BB	BBB	BBB
1.64%	1.30%	34.17%	BB	BB	BBB	BBB
1.64%	1.30%	33.00%	BBB	A	A	AA
1.64%	1.30%	34.17%	BBB	BBB	BBB	A
1.64%	1.30%	34.17%	BBB	BBB	BBB	A
1.64%	1.30%	35.00%	BB	BB	BBB	BBB
1.64%	1.30%	34.17%	BB	BB	BBB	BBB
		35.00%				
		35.00%				
1.40%	1.26%	35.00%	BB	BBB	BB	BBB
		35.00%				
1.40%	1.26%	35.00%	BB	BB	B	BB
1.40%	1.26%	35.00%	CCC	CCC	CCC	B
		35.00%				
1.40%	1.26%	35.00%	CCC	CCC	CCC	B
0.54%	0.60%	32.00%	A	A	AA	AA
0.54%	0.60%	30.56%	BBB	BBB	A	A
0.54%	0.59%	30.00%	A	AA	AA	AA
0.54%	0.56%	30.56%	BBB	A	A	A
0.54%	0.44%	30.00%	BBB	A	A	A
0.54%	0.60%	32.00%	A	A	AA	AA
0.54%	0.60%	30.56%	BBB	BBB	A	A
		30.56%				
0.48%	0.36%	32.50%	NR	CCC	BB	BBB
0.48%	0.36%	32.50%	NR	CCC	BB	BBB
		32.78%				
0.48%	0.36%	32.50%	NR	CCC	BB	BBB
0.48%	0.36%	31%	NR	BB	BB	A
		32.78%				

BB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BB	BB	BB		
BB	BB	BB	BB		
B	B	B	B		
A	A	NR	A	NR	NR
BBB	BBB	NR	BBB	NR	NR
BB	BB	NR	BB	NR	NR
BBB	BBB	NR	NR		
BBB	BBB	NR	NR		
NR	NR				
NR	NR				
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
NR	NR				
NR	NR				
NR	NR				
A	NR	NR	NR		
BBB	NR	NR	NR		
NR	NR	NR	B		
NR	NR	NR	B		
NR	NR	NR	B		
BB	BBB	BBB	B		
B	BB	BB	B		
BBB	A	A	BBB		
BB	BBB	BBB	BB		
BB	BBB	BBB	B		
B	BB	BB	B		
B	BB	BB	B		
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	AA	A	AA	NR	NR
BBB	A	BBB	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BBB	NR	NR	NR
BB	BB	BBB	NR	NR	NR
A	A	AA	NR	NR	NR
BBB	BBB	A	NR	NR	NR
BBB	BBB	A	NR	NR	NR
BB	BB	BBB	NR	NR	NR
BB	BB	BBB	NR	NR	NR
BB	A	BBB	BBB	NR	CCC
B	BBB	BB	BB	NR	CCC
B	BBB	BB	CCC	NR	CCC
B	BBB	BB	CCC	NR	CCC
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
AA	AA	AAA	AA	BB	NR
A	A	AA	AA	BB	NR
A	A	AA	AA	BB	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
A	BBB	BB	BB	NR	NR
A	BBB	BB	BB	NR	NR
A	BBB	BB	BB	NR	NR
A	A	BBB	BB	NR	NR

NR	A	3 Consumer Goods	Asia	Japan
NR	A	3 Consumer Goods	Asia	Japan
	NR	Technology	Asia	Japan
	BBB	3 Technology	Asia	Japan
	NR	Technology	Asia	Japan
	BBB	3 Technology	Asia	Japan
	BBB	3 Technology	Asia	Japan
NR	NR	5 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	NR	5 Industrials	Asia	Japan
NR	NR	5 Industrials	Asia	Japan
	NR	3 Consumer Goods	Asia	Japan
	NR	3 Consumer Goods	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Basic Materials	Asia	Japan
	NR	2 Basic Materials	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	BB	4 Oil & Gas	Asia	Japan
	BB	4 Oil & Gas	Asia	Japan
	NR	Oil & Gas	Asia	Japan
	BBB	7 Oil & Gas	Asia	Japan
	NR	Oil & Gas	Asia	Japan
	BBB	7 Oil & Gas	Asia	Japan
	BB	4 Oil & Gas	Asia	Japan
	BB	4 Oil & Gas	Asia	Japan
	BB	4 Oil & Gas	Asia	Japan
	NR	Oil & Gas	Asia	Japan
NR	A	7 Basic Materials	Asia	Japan
NR	A	7 Basic Materials	Asia	Japan
NR	A	6 Basic Materials	Asia	Japan
NR	BBB	6 Basic Materials	Asia	Japan
NR	A	7 Basic Materials	Asia	Japan
	NR	Basic Materials	Asia	Japan
NR	A	5 Basic Materials	Asia	Japan
NR	A	5 Basic Materials	Asia	Japan
NR	A	5 Basic Materials	Asia	Japan
NR	A	5 Basic Materials	Asia	Japan
NR	A	5 Basic Materials	Asia	Japan
NR	A	5 Basic Materials	Asia	Japan
NR	A	5 Basic Materials	Asia	Japan
	NR	Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	BBB	5 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	BBB	5 Industrials	Asia	Japan
NR	BB	6 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
NR	BB	6 Industrials	Asia	Japan
BB	A	9 Basic Materials	Asia	Japan
BB	A	9 Basic Materials	Asia	Japan
A	AA	10 Basic Materials	Asia	Japan
BBB	AA	10 Basic Materials	Asia	Japan
BBB	BBB	10 Basic Materials	Asia	Japan
BB	A	9 Basic Materials	Asia	Japan
BB	A	9 Basic Materials	Asia	Japan
	NR	Basic Materials	Asia	Japan
NR	BB	4 Telecommunications	Asia	Japan
NR	BB	4 Telecommunications	Asia	Japan
	NR	Telecommunications	Asia	Japan
NR	BB	4 Telecommunications	Asia	Japan
NR	BB	6 Telecommunications	Asia	Japan
	NR	Telecommunications	Asia	Japan

BBB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Entity Tier	DocAdj	DocAdj	DocAdj	Entity Tier
BBB	A					
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
	AA		Thin	Thin	Thin	DocAdj
	AA		Thin	Thin	Thin	DocAdj
	AA	Thin		Thin	Thin	Thin
	AA	Thin		Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
	AA	Thin	Thin	Thin	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	AA					
BB	AA	Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier
BB	AA	Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier
BB	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier
BB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
AA	A	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier			
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Thin					
Thin					
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	DocAdj			
Thin	Thin	DocAdj			
Thin	Thin	Entity Tier			
CcyGrp	CcyGrp	Entity Tier			
DocAdj	DocAdj	Entity Tier			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	Entity Tier			
DocAdj	DocAdj	Entity Tier			
DocAdj	DocAdj	Entity Tier			
Entity Tier	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier

NTTJPYXR	29-Aug-08 NTT
NTTUSDCR	29-Aug-08 NTT
NTTUSDMR	29-Aug-08 NTT
NTTUSDXR	29-Aug-08 NTT
NIPYUEURCR	29-Aug-08 NIPYU
NIPYUJPYCR	29-Aug-08 NIPYU
NIPYUJPYMR	29-Aug-08 NIPYU
NIPYUJPYXR	29-Aug-08 NIPYU
NIPYUUSDCR	29-Aug-08 NIPYU
NIPYUUSDMR	29-Aug-08 NIPYU
NIPYUUSDXR	29-Aug-08 NIPYU
NISSHOJPYCR	29-Aug-08 NISSHO
NISSHOJPYMR	29-Aug-08 NISSHO
NISSHOJPYXR	29-Aug-08 NISSHO
NISGRPJPYCR	29-Aug-08 NISGRP
NISGRPJPYXR	29-Aug-08 NISGRP
NISGRPUSDCR	29-Aug-08 NISGRP
NISGRPUSDXR	29-Aug-08 NISGRP
NCBANKJPYCR	29-Aug-08 NCBANK
NCBANKJPYXR	29-Aug-08 NCBANK
NCBANKUSDCR	29-Aug-08 NCBANK
NCBANKJPYCR	29-Aug-08 NCBANK
NCBANKJPYXR	29-Aug-08 NCBANK
NCBANKUSDCR	29-Aug-08 NCBANK
NISHIMEURCR	29-Aug-08 NISHIM
NISHIMEURMM	29-Aug-08 NISHIM
NISHIMEURMR	29-Aug-08 NISHIM
NISHIMJPYCR	29-Aug-08 NISHIM
NISHIMJPYMR	29-Aug-08 NISHIM
NISHIMJPYXR	29-Aug-08 NISHIM
NISHIMUSDCR	29-Aug-08 NISHIM
NISHIMUSDMM	29-Aug-08 NISHIM
NI-FinCorpAUDMR	29-Aug-08 NI-FinCorp
NI-FinCorpCHFMR	29-Aug-08 NI-FinCorp
NI-FinCorpEURCR	29-Aug-08 NI-FinCorp
NI-FinCorpEURMM	29-Aug-08 NI-FinCorp
NI-FinCorpEURMR	29-Aug-08 NI-FinCorp
NI-FinCorpEURXR	29-Aug-08 NI-FinCorp
NI-FinCorpHKDMR	29-Aug-08 NI-FinCorp
NI-FinCorpJPYMM	29-Aug-08 NI-FinCorp
NI-FinCorpJPYMR	29-Aug-08 NI-FinCorp
NI-FinCorpUSDCR	29-Aug-08 NI-FinCorp
NI-FinCorpUSDMM	29-Aug-08 NI-FinCorp
NI-FinCorpUSDMR	29-Aug-08 NI-FinCorp
NI-FinCorpUSDXR	29-Aug-08 NI-FinCorp
NIAUDMR	29-Aug-08 NI
NIEURCR	29-Aug-08 NI
NIEURMM	29-Aug-08 NI
NIEURMR	29-Aug-08 NI
NIJPYMR	29-Aug-08 NI
NIUSDCR	29-Aug-08 NI
NIUSDMM	29-Aug-08 NI
NIUSDMR	29-Aug-08 NI
NIUSDXR	29-Aug-08 NI
NSANY-NNAACEURCR	29-Aug-08 NSANY-NNAAC
NSANY-NNAACJPYCR	29-Aug-08 NSANY-NNAAC
NSANY-NNAACJPYMR	29-Aug-08 NSANY-NNAAC
NSANY-NNAACUSDCR	29-Aug-08 NSANY-NNAAC
NSANY-NNAACUSDMM	29-Aug-08 NSANY-NNAAC
NSANY-NNAACUSDMR	29-Aug-08 NSANY-NNAAC
NSANYEURCR	29-Aug-08 NSANY
NSANYEURMM	29-Aug-08 NSANY
NSANYEURMR	29-Aug-08 NSANY
NSANYJPYCR	29-Aug-08 NSANY
NSANYJPYMM	29-Aug-08 NSANY
NSANYJPYMR	29-Aug-08 NSANY
NSANYJPYXR	29-Aug-08 NSANY
NSANYUSDCR	29-Aug-08 NSANY
NSANYUSDMR	29-Aug-08 NSANY
NSANYUSDXR	29-Aug-08 NSANY
NISHMIJPYCR	29-Aug-08 NISHMI
NISHMIJPYXR	29-Aug-08 NISHMI
NISSFMJPYCR	29-Aug-08 NISSFM
NISSTLJPYCR	29-Aug-08 NISSTL

Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	JPY	XR	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	USD	CR	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	USD	MR	Composite
Nippon Telegraph & Tel Corp	6B9A86	SNRFOR	USD	XR	Composite
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	EUR	CR	Composite
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	JPY	CR	Composite
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	JPY	MR	Composite
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	JPY	XR	Composite
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	USD	CR	Composite
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	USD	MR	Composite
Nippon Yusen Kabushiki Kaisha	6B9A96	SNRFOR	USD	XR	Composite
Nipro	JOBCBA	SNRFOR	JPY	CR	Composite
Nipro	JOBCBA	SNRFOR	JPY	MR	Composite
Nipro	JOBCBA	SNRFOR	JPY	XR	Composite
NIS GROUP CO LTD	JOBB68	SNRFOR	JPY	CR	Composite
NIS GROUP CO LTD	JOBB68	SNRFOR	JPY	XR	Composite
NIS GROUP CO LTD	JOBB68	SNRFOR	USD	CR	Composite
NIS GROUP CO LTD	JOBB68	SNRFOR	USD	XR	Composite
Nishi Nippon City Bk Ltd	JOBDEA	SNRFOR	JPY	CR	Composite
Nishi Nippon City Bk Ltd	JOBDEA	SNRFOR	JPY	XR	Composite
Nishi Nippon City Bk Ltd	JOBDEA	SNRFOR	USD	CR	Composite
Nishi Nippon City Bk Ltd	JOBDEA	SUBLT2	JPY	CR	Composite
Nishi Nippon City Bk Ltd	JOBDEA	SUBLT2	JPY	XR	Composite
Nishi Nippon City Bk Ltd	JOBDEA	SUBLT2	USD	CR	Composite
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	EUR	CR	Composite
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	EUR	MM	Composite
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	EUR	MR	Composite
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	JPY	CR	Composite
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	JPY	MR	Composite
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	JPY	XR	Composite
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	USD	CR	Composite
Nishimatsu Constr Co Ltd	JOBDA3	SNRFOR	USD	MM	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	AUD	MR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	CHF	MR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	EUR	CR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	EUR	MM	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	EUR	MR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	EUR	XR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	HKD	MR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	JPY	MM	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	JPY	MR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	USD	CR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	USD	MM	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	USD	MR	Composite
NiSource Fin Corp	6B9BAT	SNRFOR	USD	XR	Composite
NiSource Inc	6B9BAS	SNRFOR	AUD	MR	Composite
NiSource Inc	6B9BAS	SNRFOR	EUR	CR	Composite
NiSource Inc	6B9BAS	SNRFOR	EUR	MM	Composite
NiSource Inc	6B9BAS	SNRFOR	EUR	MR	Composite
NiSource Inc	6B9BAS	SNRFOR	JPY	MR	Composite
NiSource Inc	6B9BAS	SNRFOR	USD	CR	Composite
NiSource Inc	6B9BAS	SNRFOR	USD	MM	Composite
NiSource Inc	6B9BAS	SNRFOR	USD	MR	Composite
NiSource Inc	6B9BAS	SNRFOR	USD	XR	Composite
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	EUR	CR	Composite
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	JPY	CR	Composite
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	JPY	MR	Composite
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	USD	CR	Composite
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	USD	MM	Composite
Nissan Mtr Accep Corp	6B9BB4	SNRFOR	USD	MR	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	EUR	CR	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	EUR	MM	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	EUR	MR	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	JPY	CR	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	JPY	MM	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	JPY	MR	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	JPY	XR	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	USD	CR	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	USD	MR	Composite
Nissan Mtr Co Ltd	6B9BB8	SNRFOR	USD	XR	Composite
NISSHIN OILLIO GROUP LTD	JOCE8A	SNRFOR	JPY	CR	Composite
NISSHIN OILLIO GROUP LTD	JOCE8A	SNRFOR	JPY	XR	Composite
Nisshin Seifun Gp Inc	JOCD96	SNRFOR	JPY	CR	Composite
Nisshin Steel Co Ltd	JOCFA9	SNRFOR	JPY	CR	Composite

0.13%	0.06%	0.06%	0.12%	0.14%	0.16%	0.20%	0.25%	0.33%
0.13%	0.07%	0.09%	0.15%	0.19%	0.22%	0.27%	0.34%	0.33%
0.13%	0.07%	0.08%	0.14%	0.18%	0.21%	0.26%	0.32%	0.33%
0.19%	0.26%	0.28%	0.34%	0.39%	0.44%	0.53%	0.72%	0.67%
0.19%	0.27%	0.28%	0.34%	0.39%	0.44%	0.53%	0.73%	0.67%
0.14%	0.20%	0.21%	0.26%	0.30%	0.33%	0.41%	0.55%	0.51%
0.19%	0.26%	0.28%	0.34%	0.39%	0.44%	0.53%	0.72%	0.67%
		0.22%	0.29%	0.36%	0.40%	0.45%	0.53%	
		0.22%	0.29%	0.36%	0.40%	0.34%	0.53%	
15.25%	15.25%	27%	15.25%	27%	15.25%	15.28%		
15.25%	15.25%	27%	15.25%	27%	15.25%	15.28%		
15.25%	15.25%	27%	15.25%	27%	15.25%	15.28%		
0.48%	0.60%	0.79%	0.86%	1.07%	1.21%			
0.48%	0.60%	0.79%	0.86%	1.07%	1.21%			
0.48%	0.60%	0.79%	0.86%	1.07%	1.21%			
	1.06%		1.14%		1.20%			
	1.06%		1.14%		1.20%			
	1.06%		1.14%		1.20%			
1.27%	1.42%	1.63%	1.76%	1.85%	1.97%	2.00%	2.06%	2.31%
1.25%	1.42%	1.64%	1.75%	1.85%	1.98%	2.00%	2.05%	2.31%
0.94%	1.07%	1.25%	1.32%	1.39%	1.48%	1.50%	1.54%	2.31%
1.27%	1.42%	1.63%	1.76%	1.85%	1.97%	2.00%	2.06%	2.31%
0.88%	1.10%	1.21%	1.37%	1.54%	1.69%	1.74%	1.87%	1.97%
0.94%	1.10%	1.21%	1.37%	1.55%	1.69%	1.75%	1.88%	1.98%
0.94%	1.10%	1.21%	1.37%	1.55%	1.69%	1.75%	1.88%	1.98%
0.88%	1.10%	1.21%	1.37%	1.54%	1.69%	1.74%	1.87%	1.97%
0.88%	1.10%	1.21%	1.37%	1.54%	1.69%	1.74%	1.87%	1.97%
0.99%	1.16%	1.27%	1.44%	1.63%	1.78%	1.84%	1.98%	2.08%
0.94%	1.10%	1.21%	1.37%	1.55%	1.69%	1.75%	1.88%	1.98%
0.90%	1.06%	1.16%	1.32%	1.49%	1.63%	1.68%	1.81%	1.90%
0.96%	0.71%	1.26%	1.41%	1.46%	1.65%	1.72%	1.81%	1.90%
0.96%	0.75%	1.33%	1.48%	1.54%	1.74%	1.81%	1.90%	2.00%
0.96%	0.71%	1.26%	1.41%	1.46%	1.65%	1.72%	1.81%	1.90%
0.96%	0.71%	1.26%	1.41%	1.46%	1.65%	1.72%	1.81%	1.90%
0.96%	0.75%	1.33%	1.48%	1.54%	1.74%	1.81%	1.90%	2.00%
0.96%	0.71%	1.26%	1.41%	1.46%	1.65%	1.72%	1.81%	1.90%
0.96%	0.69%	1.21%	1.36%	1.41%	1.59%	1.65%	1.74%	1.83%
0.68%	0.77%	1.13%	1.34%	1.48%	1.67%	1.75%	1.82%	1.83%
0.68%	0.76%	1.10%	1.32%	1.42%	1.69%	1.75%	1.82%	1.83%
0.68%	0.76%	1.10%	1.32%	1.42%	1.69%	1.75%	1.82%	1.83%
0.68%	0.77%	1.13%	1.34%	1.48%	1.67%	1.75%	1.82%	1.83%
0.68%	0.74%	1.07%	1.28%	1.39%	1.64%	1.69%	1.75%	1.83%
0.68%	0.73%	1.06%	1.27%	1.37%	1.63%	1.68%	1.73%	1.83%
0.69%	0.80%	0.95%	1.05%	1.12%	1.23%	1.32%	1.33%	1.68%
0.64%	0.75%	0.90%	1.05%	1.11%	1.22%	1.30%	1.32%	1.67%
0.64%	0.74%	0.86%	1.00%	1.06%	1.16%	1.24%	1.26%	1.59%
0.64%	0.58%	0.68%	0.79%	0.84%	0.92%	0.98%	0.99%	1.25%
0.69%	0.80%	0.95%	1.05%	1.12%	1.23%	1.32%	1.33%	1.68%
0.66%	0.76%	0.91%	1.00%	1.06%	1.17%	1.25%	1.27%	1.68%
					0.31%			
					0.31%			
0.09%	0.12%	0.15%	0.17%	0.20%	0.23%			
					0.36%	0.43%	0.54%	

0.48%	0.36%	32.78%	NR	B	B	BBB
0.48%	0.36%	32.50%	NR	CCC	BB	BBB
0.48%	0.36%	32.78%	NR	CCC	B	BB
		32.78%				
0.74%	0.74%	35%	B	BB	BB	BBB
0.74%	0.74%	35%	BBB	A	A	AA
		35%				
0.57%	0.74%	35%	BB	BBB	BBB	A
0.74%	0.74%	35%	B	BB	BB	BBB
		35%				
		35%				
		27.50%			NR	NR
		27.50%				
		27.50%			NR	NR
		35%	NR	NR	NR	NR
		35%	NR	NR	NR	NR
		35%	NR	NR	NR	NR
		35%				
		27.50%	NR	NR	NR	NR
		27.50%	NR	NR	NR	NR
		27.50%	NR	NR	NR	NR
		30%		B		NR
		30%		B		NR
		30%		B		NR
		32.86%				
		32.86%				
	2.38%	32.86%	BBB	BBB	BBB	BBB
	2.38%	31%	AA	A	AA	AA
		32.86%				
	2.38%	32.86%	A	BBB	A	A
	2.38%	32.86%	BBB	BBB	BBB	BBB
		32.86%				
2.00%	2.00%	40%	BB	BB	BBB	BBB
2.01%	2.01%	40%	A	A	AA	AA
		40%				
		40%				
2.01%	2.01%	40%	A	A	AA	AA
		40%				
		40%				
2.00%	2.00%	40%	BB	BB	BBB	BBB
2.00%	2.00%	40%	BB	BB	BBB	BBB
2.12%	2.12%	40%	BBB	BBB	A	A
		40%				
2.01%	2.01%	40%	A	A	AA	AA
1.94%	1.94%	40%	BBB	BBB	A	A
2.19%	2.12%	40%	NR	B	BB	BBB
2.19%	2.12%	40%	NR	BB	BBB	A
		40%				
2.19%	2.12%	40%	NR	BBB	A	AA
2.19%	2.12%	40%	NR	B	BB	BBB
2.19%	2.12%	40%	NR	BB	BBB	A
		40%				
2.19%	2.12%	40%	NR	BBB	A	AA
2.19%	2.12%	40%	NR	BB	BBB	A
2.25%	2.36%	40%	NR	B	A	A
2.25%	2.36%	40%	NR	CCC	BB	CCC
2.25%	2.36%	40%	NR	CCC	BB	CCC
2.25%	2.36%	40%	NR	B	A	A
2.25%	2.36%	40%	NR	B	BBB	B
2.25%	2.36%	40%	NR	B	BBB	B
1.79%	1.78%	40%	A	AA	A	AA
		34.44%				
		34.44%				
1.78%	1.77%	32.86%	BB	A	AA	AAA
		34.44%				
1.69%	1.69%	34.44%	BB	A	A	AA
1.33%	1.33%	34.44%	BB	A	A	AA
1.79%	1.78%	40%	A	AA	A	AA
1.79%	1.78%	34.44%	BBB	A	BBB	A
		34.44%				
		30%				
		30%				
		32.50%	NR	A	A	NR
		32.50%				

BBB	BBB	BB	B	NR	NR
A	BBB	BB	BB	NR	NR
BBB	BB	B	B	NR	NR
BBB	BBB	BB	BB	BB	BB
AA	AA	A	A	A	A
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	BB	BB
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR				
NR	NR				
NR	NR				
	NR				
	NR				
	NR				
BBB	BBB	BB	BBB	NR	
AA	AA	A	AA	NR	
A	A	BBB	A	NR	
BBB	BBB	BB	BBB	NR	
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
BB	BB	BB	BB	NR	NR
B	BB	B	CCC	NR	NR
B	BB	B	CCC	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BB	B	NR	NR
BBB	BBB	BB	B	NR	NR
A	AA	AA	A	BB	B
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	AA	AA	A	BB	B
A	A	A	BBB	BB	B
	NR				
	NR				
A	A				
	NR	NR	NR		

NR	BB	6	Telecommunications	Asia	Japan
NR	BB	4	Telecommunications	Asia	Japan
NR	BB	4	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
NR	A	6	Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
NR	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	2	Health Care	Asia	Japan
	NR		Health Care	Asia	Japan
	NR	2	Health Care	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	9	Industrials	Asia	Japan
NR	A	8	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	8	Industrials	Asia	Japan
NR	A	9	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BB	AA	9	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	AA	9	Oil & Gas	N.Amer	United States
BB	AA	9	Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
NR	BBB	7	Utilities	N.Amer	United States
NR	BBB	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BBB	7	Utilities	N.Amer	United States
NR	BBB	7	Utilities	N.Amer	United States
NR	BBB	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BBB	7	Utilities	N.Amer	United States
NR	BBB	7	Utilities	N.Amer	United States
NR	BBB	5	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	5	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
B	A	7	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
BBB	AA	10	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
BBB	AA	10	Consumer Goods	Asia	Japan
BBB	A	10	Consumer Goods	Asia	Japan
B	A	7	Consumer Goods	Asia	Japan
B	A	7	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	A	3	Consumer Goods	Asia	Japan
	NR	2	Basic Materials	Asia	Japan

AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	Entity Tier	DocAdj	DocAdj	DocAdj
AA	A					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA					
	AA			Thin	Thin	Thin
	AA					
	AA			Thin	Thin	Thin
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BB	AA		Entity Tier		Thin	
BB	AA		Entity Tier		Thin	
BB	AA		Entity Tier		Thin	
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
	AA					
	AA					
A	AA	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
BBB	A					

DocAdj
CcyGrp
DocAdj

Entity Tier
CcyGrp

DocAdj
Entity Tier

Thin

Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
CcyGrp

DocAdj
Entity Tier

Entity Tier
CcyGrp

CcyGrp

Entity Tier
Entity Tier
DocAdj

CcyGrp
DocAdj
Entity Tier
DocAdj

CcyGrp
Entity Tier
DocAdj

CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp

CcyGrp

DocAdj
DocAdj
CcyGrp
DocAdj

Thin
Thin
CcyGrp
Thin

DocAdj
CcyGrp
DocAdj

Thin
Thin
Thin
Thin

Entity Tier
CcyGrp

DocAdj
Entity Tier

Entity Tier
CcyGrp

CcyGrp

Entity Tier
Entity Tier
DocAdj

CcyGrp
DocAdj
Entity Tier
DocAdj

CcyGrp
Entity Tier
DocAdj

CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp

CcyGrp

DocAdj
DocAdj
CcyGrp
DocAdj

Thin

Thin

Thin

Thin

Thin

Thin

Thin
Thin

Entity Tier
CcyGrp

DocAdj
Entity Tier

Entity Tier
CcyGrp

CcyGrp

Entity Tier
Entity Tier
DocAdj

CcyGrp
DocAdj
Entity Tier
DocAdj

CcyGrp
Entity Tier
DocAdj

CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp

CcyGrp

DocAdj
DocAdj
CcyGrp
DocAdj

Thin
Thin
CcyGrp
Thin

DocAdj
DocAdj

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin

NISSTLJPYXR	29-Aug-08 NISSTL
NISSTLUSDCR	29-Aug-08 NISSTL
NEAUDMR	29-Aug-08 NE
NEEURCR	29-Aug-08 NE
NEEURMM	29-Aug-08 NE
NEEURMR	29-Aug-08 NE
NEGBPMR	29-Aug-08 NE
NEHKDMR	29-Aug-08 NE
NEJPYMR	29-Aug-08 NE
NESGDMR	29-Aug-08 NE
NEUSDCR	29-Aug-08 NE
NEUSDMR	29-Aug-08 NE
NEUSDXR	29-Aug-08 NE
NBLEURCR	29-Aug-08 NBL
NBLEURMM	29-Aug-08 NBL
NBLEURMR	29-Aug-08 NBL
NBLGBPMM	29-Aug-08 NBL
NBLGBPMR	29-Aug-08 NBL
NBLUSDCR	29-Aug-08 NBL
NBLUSDMM	29-Aug-08 NBL
NBLUSDMR	29-Aug-08 NBL
NBLUSDXR	29-Aug-08 NBL
NBLGPAUDCR	29-Aug-08 NBLGP
NBLGPAUDMM	29-Aug-08 NBLGP
NBLGPAUDMR	29-Aug-08 NBLGP
NBLGPCADCR	29-Aug-08 NBLGP
NBLGPEURCR	29-Aug-08 NBLGP
NBLGPEURMM	29-Aug-08 NBLGP
NBLGPEURMR	29-Aug-08 NBLGP
NBLGPHKDCR	29-Aug-08 NBLGP
NBLGPHKDMR	29-Aug-08 NBLGP
NBLGPJPYCR	29-Aug-08 NBLGP
NBLGPJPYMR	29-Aug-08 NBLGP
NBLGPSGDMR	29-Aug-08 NBLGP
NBLGPUSDCR	29-Aug-08 NBLGP
NBLGPUSDMM	29-Aug-08 NBLGP
NBLGPUSDMR	29-Aug-08 NBLGP
NBLGPUSDXR	29-Aug-08 NBLGP
NOKIAAUDCR	29-Aug-08 NOKIA
NOKIAAUDMM	29-Aug-08 NOKIA
NOKIACADMM	29-Aug-08 NOKIA
NOKIACHFCR	29-Aug-08 NOKIA
NOKIACHFMM	29-Aug-08 NOKIA
NOKIAEURCR	29-Aug-08 NOKIA
NOKIAEURMM	29-Aug-08 NOKIA
NOKIAEURMR	29-Aug-08 NOKIA
NOKIAEURXR	29-Aug-08 NOKIA
NOKIAGBPCR	29-Aug-08 NOKIA
NOKIAGBPMM	29-Aug-08 NOKIA
NOKIAJPYCR	29-Aug-08 NOKIA
NOKIAJPYMM	29-Aug-08 NOKIA
NOKIANOKMM	29-Aug-08 NOKIA
NOKIASEKMM	29-Aug-08 NOKIA
NOKIAUSDCR	29-Aug-08 NOKIA
NOKIAUSDMM	29-Aug-08 NOKIA
NOKIAUSDMR	29-Aug-08 NOKIA
NOKIAUSDXR	29-Aug-08 NOKIA
NOMOSUSDCR	29-Aug-08 NOMOS
NOMOSUSDMR	29-Aug-08 NOMOS
NOMURAAUDCR	29-Aug-08 NOMURA
NOMURACHFCR	29-Aug-08 NOMURA
NOMURAEURCR	29-Aug-08 NOMURA
NOMURAEURMM	29-Aug-08 NOMURA
NOMURAGBPCR	29-Aug-08 NOMURA
NOMURAHKDCR	29-Aug-08 NOMURA
NOMURAJPYCR	29-Aug-08 NOMURA
NOMURAJPYXR	29-Aug-08 NOMURA
NOMURAMXNCR	29-Aug-08 NOMURA
NOMURAUSDCR	29-Aug-08 NOMURA
NOMURAUSDMM	29-Aug-08 NOMURA
NOMURAUSDMR	29-Aug-08 NOMURA
NOMURAUSDXR	29-Aug-08 NOMURA
NOMURA-IntlEURCR	29-Aug-08 NOMURA-Intl
NOMURA-IntlUSDCR	29-Aug-08 NOMURA-Intl

Nisshin Steel Co Ltd	JOCFA9	SNRFOR	JPY	XR	Composite
Nisshin Steel Co Ltd	JOCFA9	SNRFOR	USD	CR	Composite
Noble Corp	GMB964	SNRFOR	AUD	MR	Composite
Noble Corp	GMB964	SNRFOR	EUR	CR	Composite
Noble Corp	GMB964	SNRFOR	EUR	MM	Composite
Noble Corp	GMB964	SNRFOR	EUR	MR	Composite
Noble Corp	GMB964	SNRFOR	GBP	MR	Composite
Noble Corp	GMB964	SNRFOR	HKD	MR	Composite
Noble Corp	GMB964	SNRFOR	JPY	MR	Composite
Noble Corp	GMB964	SNRFOR	SGD	MR	Composite
Noble Corp	GMB964	SNRFOR	USD	CR	Composite
Noble Corp	GMB964	SNRFOR	USD	MR	Composite
Noble Corp	GMB964	SNRFOR	USD	XR	Composite
Noble Engy Inc	6BA548	SNRFOR	EUR	CR	Composite
Noble Engy Inc	6BA548	SNRFOR	EUR	MM	Composite
Noble Engy Inc	6BA548	SNRFOR	EUR	MR	Composite
Noble Engy Inc	6BA548	SNRFOR	GBP	MM	Composite
Noble Engy Inc	6BA548	SNRFOR	GBP	MR	Composite
Noble Engy Inc	6BA548	SNRFOR	USD	CR	Composite
Noble Engy Inc	6BA548	SNRFOR	USD	MM	Composite
Noble Engy Inc	6BA548	SNRFOR	USD	MR	Composite
Noble Engy Inc	6BA548	SNRFOR	USD	XR	Composite
Noble Group Ltd	GMB96V	SNRFOR	AUD	CR	Composite
Noble Group Ltd	GMB96V	SNRFOR	AUD	MM	Composite
Noble Group Ltd	GMB96V	SNRFOR	AUD	MR	Composite
Noble Group Ltd	GMB96V	SNRFOR	CAD	CR	Composite
Noble Group Ltd	GMB96V	SNRFOR	EUR	CR	Composite
Noble Group Ltd	GMB96V	SNRFOR	EUR	MM	Composite
Noble Group Ltd	GMB96V	SNRFOR	EUR	MR	Composite
Noble Group Ltd	GMB96V	SNRFOR	HKD	CR	Composite
Noble Group Ltd	GMB96V	SNRFOR	HKD	MR	Composite
Noble Group Ltd	GMB96V	SNRFOR	JPY	CR	Composite
Noble Group Ltd	GMB96V	SNRFOR	JPY	MR	Composite
Noble Group Ltd	GMB96V	SNRFOR	SGD	MR	Composite
Noble Group Ltd	GMB96V	SNRFOR	USD	CR	Composite
Noble Group Ltd	GMB96V	SNRFOR	USD	MM	Composite
Noble Group Ltd	GMB96V	SNRFOR	USD	MR	Composite
Noble Group Ltd	GMB96V	SNRFOR	USD	XR	Composite
Nokia Oyj	XD79FA	SNRFOR	AUD	CR	Composite
Nokia Oyj	XD79FA	SNRFOR	AUD	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	CAD	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	CHF	CR	Composite
Nokia Oyj	XD79FA	SNRFOR	CHF	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	EUR	CR	Composite
Nokia Oyj	XD79FA	SNRFOR	EUR	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	EUR	MR	Composite
Nokia Oyj	XD79FA	SNRFOR	EUR	XR	Composite
Nokia Oyj	XD79FA	SNRFOR	GBP	CR	Composite
Nokia Oyj	XD79FA	SNRFOR	GBP	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	JPY	CR	Composite
Nokia Oyj	XD79FA	SNRFOR	JPY	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	NOK	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	SEK	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	USD	CR	Composite
Nokia Oyj	XD79FA	SNRFOR	USD	MM	Composite
Nokia Oyj	XD79FA	SNRFOR	USD	MR	Composite
Nokia Oyj	XD79FA	SNRFOR	USD	XR	Composite
Nomos Bk		SNRFOR	USD	CR	Composite
Nomos Bk		SNRFOR	USD	MR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	AUD	CR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	CHF	CR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	EUR	CR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	EUR	MM	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	GBP	CR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	HKD	CR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	JPY	CR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	JPY	XR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	MXN	CR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	USD	CR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	USD	MM	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	USD	MR	Composite
Nomura Hldgs Inc	6BA88M	SNRFOR	USD	XR	Composite
Nomura Intl plc	GMBBB2	SNRFOR	EUR	CR	Composite
Nomura Intl plc	GMBBB2	SNRFOR	USD	CR	Composite

					0.36%	0.43%	0.54%	
					0.36%	0.43%	0.54%	
0.18%	0.27%	0.51%	0.58%	0.64%	0.72%	0.79%	0.85%	0.90%
0.19%	0.26%	0.53%	0.61%	0.68%	0.76%	0.83%	0.90%	0.90%
0.18%	0.25%	0.51%	0.58%	0.65%	0.73%	0.80%	0.86%	0.90%
0.18%	0.25%	0.51%	0.58%	0.64%	0.72%	0.79%	0.85%	0.90%
0.18%	0.25%	0.51%	0.58%	0.64%	0.72%	0.79%	0.85%	0.90%
0.18%	0.27%	0.51%	0.58%	0.64%	0.72%	0.79%	0.85%	0.90%
0.18%	0.25%	0.51%	0.58%	0.64%	0.72%	0.79%	0.85%	0.90%
0.18%	0.26%	0.49%	0.56%	0.62%	0.70%	0.76%	0.82%	0.90%
0.66%	0.75%	0.84%	0.96%	1.02%	1.15%	1.21%	1.31%	1.43%
0.66%	0.75%	0.84%	0.96%	1.02%	1.15%	1.21%	1.31%	1.43%
0.69%	0.79%	0.89%	1.01%	1.08%	1.21%	1.27%	1.38%	1.50%
0.66%	0.75%	0.84%	0.96%	1.02%	1.15%	1.21%	1.31%	1.43%
1.35%	1.80%	2.34%	2.79%	3.10%	3.42%	3.71%	3.99%	3.99%
1.35%	1.80%	2.34%	2.79%	3.10%	3.42%	3.71%	3.99%	3.99%
1.35%	1.88%	2.34%	2.75%	3.11%	3.41%	3.72%	3.98%	3.88%
1.35%	1.88%	2.34%	2.75%	3.11%	3.41%	3.72%	3.98%	3.88%
1.30%	1.78%	2.26%	2.70%	3.00%	3.32%	3.58%	3.87%	3.87%
1.35%	1.88%	2.34%	2.75%	3.11%	3.41%	3.72%	3.98%	3.88%
1.28%	1.76%	2.24%	2.67%	2.96%	3.28%	3.54%	3.83%	3.83%
1.35%	1.80%	2.34%	2.79%	3.10%	3.42%	3.71%	3.99%	3.99%
1.35%	1.80%	2.34%	2.79%	3.10%	3.42%	3.71%	3.99%	3.99%
1.28%	1.76%	2.24%	2.67%	2.96%	3.28%	3.54%	3.83%	3.83%
1.35%	1.88%	2.34%	2.75%	3.11%	3.41%	3.72%	3.98%	3.88%
1.30%	1.78%	2.26%	2.70%	3.00%	3.32%	3.58%	3.87%	3.87%
1.28%	1.76%	2.24%	2.67%	2.96%	3.28%	3.54%	3.83%	3.83%
0.24%	0.28%	0.35%	0.43%	0.50%	0.57%	0.62%	0.66%	0.73%
0.24%	0.27%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%
0.25%	0.28%	0.37%	0.45%	0.51%	0.58%	0.62%	0.67%	0.75%
0.24%	0.27%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%
0.25%	0.28%	0.37%	0.45%	0.51%	0.58%	0.62%	0.67%	0.75%
0.24%	0.27%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%
0.24%	0.27%	0.34%	0.43%	0.49%	0.56%	0.61%	0.65%	0.71%
0.25%	0.28%	0.37%	0.45%	0.51%	0.58%	0.62%	0.67%	0.75%
0.24%	0.27%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%
0.24%	0.28%	0.37%	0.45%	0.53%	0.61%	0.67%	0.72%	0.73%
0.24%	0.27%	0.35%	0.43%	0.51%	0.58%	0.64%	0.69%	0.73%
0.24%	0.27%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%
0.25%	0.28%	0.37%	0.45%	0.51%	0.58%	0.62%	0.67%	0.75%
0.24%	0.27%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%
0.24%	0.27%	0.34%	0.43%	0.49%	0.56%	0.61%	0.65%	0.71%
0.23%	0.26%	0.33%	0.41%	0.47%	0.54%	0.58%	0.63%	0.68%
	5.42%	5.77%	6.01%		6.16%			
0.52%	0.62%	0.67%	0.76%	0.88%	0.91%	1.00%	1.08%	1.19%
0.52%	0.62%	0.74%	0.82%	0.88%	0.93%	1.01%	1.07%	1.19%
0.52%	0.62%	0.74%	0.82%	0.88%	0.93%	1.01%	1.07%	1.19%
0.52%	0.62%	0.74%	0.82%	0.88%	0.93%	1.01%	1.07%	1.19%
0.52%	0.62%	0.74%	0.82%	0.88%	0.93%	1.01%	1.07%	1.19%
0.43%	0.60%	0.67%	0.76%	0.84%	0.94%	1.02%	1.08%	1.18%
0.52%	0.62%	0.74%	0.82%	0.88%	0.93%	1.01%	1.07%	1.19%
0.52%	0.62%	0.74%	0.82%	0.88%	0.93%	1.01%	1.07%	1.19%
0.52%	0.62%	0.71%	0.78%	0.88%	0.88%	0.96%	1.01%	1.19%
0.69%	0.61%	0.75%	0.77%	0.88%	0.84%	0.87%	0.92%	
0.69%	0.61%	0.75%	0.77%	0.88%	0.84%	0.87%	0.92%	

		32.50%				
		32.50%				
0.91%	0.93%	40%	BB	B	BB	BBB
0.95%	0.93%	40%	BBB	BB	A	A
0.92%	0.93%	40%	BBB	BB	A	A
0.91%	0.93%	40%	A	BBB	AA	AA
		40%				
0.91%	0.93%	40%	A	BBB	AA	AA
0.91%	0.93%	40%	BB	B	BB	BBB
		40%				
		40%				
0.91%	0.93%	40%	A	BBB	AA	AA
0.87%	0.93%	40%	BBB	BB	A	A
		40%				
		40%				
1.35%	1.54%	40%	A	A	A	A
		40%				
1.35%	1.54%	40%	A	A	A	A
1.42%	1.62%	40%	BBB	BBB	BBB	BBB
		40%				
1.35%	1.54%	40%	A	A	A	A
		40%				
3.88%	3.88%	40%	BBB	BBB	BBB	BBB
		40%				
3.88%	3.88%	40%	BBB	BBB	BBB	BBB
3.88%	3.88%	40%	AA	A	AA	AA
3.88%	3.88%	40%	AA	A	AA	AA
3.72%	3.72%	40%	A	A	A	A
		40%				
3.88%	3.88%	40%	AA	A	AA	AA
3.69%	3.69%	40%	A	A	A	A
3.88%	3.88%	40%	BBB	BBB	BBB	BBB
3.88%	3.88%	40%	BBB	BBB	BBB	BBB
3.69%	3.69%	40%	A	A	A	A
3.88%	3.88%	40%	AA	A	AA	AA
3.72%	3.72%	40%	A	A	A	A
3.69%	3.69%	40%	A	A	A	A
		40%				
		40%				
0.75%	0.77%	40%	BB	BBB	BBB	BBB
0.75%	0.77%	40%	A	AA	AA	AA
0.75%	0.77%	40%	BBB	A	A	A
0.75%	0.77%	40%	A	AA	AA	AA
0.75%	0.77%	40%	BBB	A	A	A
0.75%	0.77%	40%	A	AA	AA	AA
0.75%	0.77%	40%	BBB	A	A	A
		40%				
0.75%	0.77%	40%	BBB	A	A	A
0.75%	0.77%	40%	A	AA	AA	AA
0.75%	0.77%	40%	BB	BBB	BBB	BBB
0.75%	0.77%	40%	BB	A	A	A
0.75%	0.77%	40%	A	AA	AA	AA
		40%				
0.75%	0.77%	40%	BBB	A	A	A
0.75%	0.77%	40%	A	AA	AA	AA
0.75%	0.77%	40%	BBB	A	A	A
0.75%	0.77%	40%	BBB	A	A	A
		22.50%		NR	NR	NR
		22.50%				
1.23%	1.29%	36.67%	B	CCC	BBB	BBB
1.23%	1.29%		B	CCC	A	A
1.23%	1.29%	37.50%	B	CCC	A	A
		36.67%				
1.23%	1.29%	37.50%	B	CCC	A	A
1.23%	1.29%		B	CCC	A	A
1.22%	1.28%	36.67%	A	BB	A	AA
		36.67%				
1.23%	1.29%		B	CCC	A	A
1.23%	1.29%	37.50%	B	CCC	A	A
		36.67%				
1.23%	1.29%	36.67%	B	CCC	BBB	BBB
		36.67%				
		17.50%	NR	NR	NR	NR
		17.50%	NR	NR	NR	NR

	NR	NR	NR		
	NR	NR	NR		
BBB	BBB	BBB	BBB	NR	B
A	A	A	A	NR	BB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
BBB	BBB	BBB	BBB	NR	B
AA	AA	AA	AA	NR	BBB
A	A	A	A	NR	BB
AA	AA	A	AA	BBB	A
AA	AA	A	AA	BBB	A
A	A	BBB	A	BB	BBB
AA	AA	A	AA	BBB	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	A	A	A	BB	NR
AA	AAA	AAA	AAA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	BBB	NR
A	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AAA	AAA	AAA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	BBB	NR
A	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
	NR				
BB	B	BBB	BBB	BB	BB
BB	BB	A	A	BB	BB
BB	BB	A	A	BB	BB
BB	BB	A	A	BB	BB
BB	BB	A	A	BB	BB
A	BBB	A	AA	A	A
BB	BB	A	A	BB	BB
BB	BB	A	A	BB	BB
BB	B	BBB	BBB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		

	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
NR	A	11	Oil & Gas	OffShore	Cayman Islands
NR	A	11	Oil & Gas	OffShore	Cayman Islands
NR	A	11	Oil & Gas	OffShore	Cayman Islands
NR	A	11	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
NR	A	11	Oil & Gas	OffShore	Cayman Islands
NR	A	11	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
NR	A	11	Oil & Gas	OffShore	Cayman Islands
NR	A	11	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	N.Amer	United States
BBB	A	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	AA	10	Basic Materials	N.Amer	Bermuda
	NR		Basic Materials	N.Amer	Bermuda
BB	AA	10	Basic Materials	N.Amer	Bermuda
A	AA	8	Basic Materials	N.Amer	Bermuda
A	AA	8	Basic Materials	N.Amer	Bermuda
BBB	AA	10	Basic Materials	N.Amer	Bermuda
	NR		Basic Materials	N.Amer	Bermuda
A	AA	8	Basic Materials	N.Amer	Bermuda
BBB	AA	10	Basic Materials	N.Amer	Bermuda
BB	AA	10	Basic Materials	N.Amer	Bermuda
BB	AA	10	Basic Materials	N.Amer	Bermuda
BBB	AA	10	Basic Materials	N.Amer	Bermuda
A	AA	8	Basic Materials	N.Amer	Bermuda
BBB	AA	10	Basic Materials	N.Amer	Bermuda
BBB	AA	10	Basic Materials	N.Amer	Bermuda
	NR		Basic Materials	N.Amer	Bermuda
	NR		Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
NR	A	5	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
NR	A	5	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
	NR		Technology	Europe	Finland
NR	A	5	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
NR	A	3	Technology	Europe	Finland
NR	A	3	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
	NR		Technology	Europe	Finland
NR	A	5	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
NR	AA	12	Technology	Europe	Finland
	NR	2	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
BB	A	8	Financials	Asia	Japan
BB	A	5	Financials	Asia	Japan
BB	A	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	5	Financials	Asia	Japan
BB	A	5	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	5	Financials	Asia	Japan
BB	A	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom

BBB	A					
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB			Thin	Thin	Thin	
BB						
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	Entity Tier
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	DocAdj	DocAdj	Entity Tier
BBB	AA					
		Thin	Thin	Thin	Thin	Thin
		Thin	Thin	Thin	Thin	Thin

Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Thin	Thin	Thin			
Thin	Thin	Thin			

Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier

CcyGrp
Entity Tier
CcyGrp

Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin

NOMURA-SecsEURCR	29-Aug-08 NOMURA-Secs
NOMURA-SecsEURMR	29-Aug-08 NOMURA-Secs
NOMURA-SecsJPYCR	29-Aug-08 NOMURA-Secs
NOMURA-SecsJPYMR	29-Aug-08 NOMURA-Secs
NOMURA-SecsJPYXR	29-Aug-08 NOMURA-Secs
NOMURA-SecsUSDCR	29-Aug-08 NOMURA-Secs
NOMURA-SecsUSDMR	29-Aug-08 NOMURA-Secs
NORMPCUSDCR	29-Aug-08 NORMPC
NORMPCUSDMR	29-Aug-08 NORMPC
NORMPCUSDXR	29-Aug-08 NORMPC
NBDAUDMR	29-Aug-08 NBD
NBDCADMR	29-Aug-08 NBD
NBDEURCR	29-Aug-08 NBD
NBDEURMR	29-Aug-08 NBD
NBDEURXR	29-Aug-08 NBD
NBDHKDMR	29-Aug-08 NBD
NBDJPYMR	29-Aug-08 NBD
NBDSGDMR	29-Aug-08 NBD
NBDTWDMR	29-Aug-08 NBD
NBDUSDCR	29-Aug-08 NBD
NBDUSDMR	29-Aug-08 NBD
NBDUSDXR	29-Aug-08 NBD
NDBCHFCR	29-Aug-08 NDB
NDBCHFMM	29-Aug-08 NDB
NDBEURCR	29-Aug-08 NDB
NDBEURMM	29-Aug-08 NDB
NDBEURMR	29-Aug-08 NDB
NDBUSDCR	29-Aug-08 NDB
NDBUSDMM	29-Aug-08 NDB
NDBUSDMR	29-Aug-08 NDB
NDBEURCR	29-Aug-08 NDB
NDBEURMM	29-Aug-08 NDB
NDBUSDCR	29-Aug-08 NDB
NDBUSDMM	29-Aug-08 NDB
NORDEAEURCR	29-Aug-08 NORDEA
NORDEAEURMM	29-Aug-08 NORDEA
NORDEAEURMR	29-Aug-08 NORDEA
NORDEAGBPMM	29-Aug-08 NORDEA
NORDEAHKDCR	29-Aug-08 NORDEA
NORDEAHKDMM	29-Aug-08 NORDEA
NORDEAJPYMM	29-Aug-08 NORDEA
NORDEASGDCR	29-Aug-08 NORDEA
NORDEASGDMM	29-Aug-08 NORDEA
NORDEAUSDCR	29-Aug-08 NORDEA
NORDEAUSDMM	29-Aug-08 NORDEA
NORDEAUSDMR	29-Aug-08 NORDEA
NORDEAEURCR	29-Aug-08 NORDEA
NORDEAEURMM	29-Aug-08 NORDEA
NORDEAEURMR	29-Aug-08 NORDEA
NORDEAGBPCR	29-Aug-08 NORDEA
NORDEAGBPMM	29-Aug-08 NORDEA
NORDEAGBPXR	29-Aug-08 NORDEA
NORDEAUSDCR	29-Aug-08 NORDEA
NORDEAUSDMM	29-Aug-08 NORDEA
NORDEAUSDMR	29-Aug-08 NORDEA
NORDEA-FinlandEURCR	29-Aug-08 NORDEA-Finland
NORDEA-FinlandEURMM	29-Aug-08 NORDEA-Finland
NORDEA-FinlandGBPCR	29-Aug-08 NORDEA-Finland
NORDEA-FinlandGBPMM	29-Aug-08 NORDEA-Finland
NORDEA-FinlandUSDCR	29-Aug-08 NORDEA-Finland
NORDEA-FinlandUSDMM	29-Aug-08 NORDEA-Finland
NORDEA-FinlandEURCR	29-Aug-08 NORDEA-Finland
NORDEA-FinlandEURMM	29-Aug-08 NORDEA-Finland
NORDEA-FinlandGBPCR	29-Aug-08 NORDEA-Finland
NORDEA-FinlandGBPMM	29-Aug-08 NORDEA-Finland
NORDEA-FinlandUSDCR	29-Aug-08 NORDEA-Finland
NORDEA-FinlandUSDMM	29-Aug-08 NORDEA-Finland
NORDEA-NorgeEURCR	29-Aug-08 NORDEA-Norge
NORDEA-NorgeEURMM	29-Aug-08 NORDEA-Norge
NORDEA-NorgeUSDCR	29-Aug-08 NORDEA-Norge
NORDEA-NorgeUSDMM	29-Aug-08 NORDEA-Norge
NIBAUDCR	29-Aug-08 NIB
NIBCADCR	29-Aug-08 NIB
NIBEURCR	29-Aug-08 NIB

Nomura Secs Co Ltd	JOE92P	SNRFOR	EUR	CR	Composite
Nomura Secs Co Ltd	JOE92P	SNRFOR	EUR	MR	Composite
Nomura Secs Co Ltd	JOE92P	SNRFOR	JPY	CR	Composite
Nomura Secs Co Ltd	JOE92P	SNRFOR	JPY	MR	Composite
Nomura Secs Co Ltd	JOE92P	SNRFOR	JPY	XR	Composite
Nomura Secs Co Ltd	JOE92P	SNRFOR	USD	CR	Composite
Nomura Secs Co Ltd	JOE92P	SNRFOR	USD	MR	Composite
Norampac Inc	6BA96P	SNRFOR	USD	CR	Composite
Norampac Inc	6BA96P	SNRFOR	USD	MR	Composite
Norampac Inc	6BA96P	SNRFOR	USD	XR	Composite
Norbord Inc	6BA9CX	SNRFOR	AUD	MR	Composite
Norbord Inc	6BA9CX	SNRFOR	CAD	MR	Composite
Norbord Inc	6BA9CX	SNRFOR	EUR	CR	Composite
Norbord Inc	6BA9CX	SNRFOR	EUR	MR	Composite
Norbord Inc	6BA9CX	SNRFOR	EUR	XR	Composite
Norbord Inc	6BA9CX	SNRFOR	HKD	MR	Composite
Norbord Inc	6BA9CX	SNRFOR	JPY	MR	Composite
Norbord Inc	6BA9CX	SNRFOR	SGD	MR	Composite
Norbord Inc	6BA9CX	SNRFOR	TWD	MR	Composite
Norbord Inc	6BA9CX	SNRFOR	USD	CR	Composite
Norbord Inc	6BA9CX	SNRFOR	USD	MR	Composite
Norbord Inc	6BA9CX	SNRFOR	USD	XR	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	CHF	CR	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	CHF	MM	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	EUR	CR	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	EUR	MM	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	EUR	MR	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	USD	CR	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	USD	MM	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SNRFOR	USD	MR	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SUBLT2	EUR	CR	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SUBLT2	EUR	MM	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SUBLT2	USD	CR	Composite
Norddeutsche Landbk Girozentrale	6BAABM	SUBLT2	USD	MM	Composite
Nordea Bk AB	W1D97L	SNRFOR	EUR	CR	Composite
Nordea Bk AB	W1D97L	SNRFOR	EUR	MM	Composite
Nordea Bk AB	W1D97L	SNRFOR	EUR	MR	Composite
Nordea Bk AB	W1D97L	SNRFOR	GBP	MM	Composite
Nordea Bk AB	W1D97L	SNRFOR	HKD	CR	Composite
Nordea Bk AB	W1D97L	SNRFOR	HKD	MM	Composite
Nordea Bk AB	W1D97L	SNRFOR	JPY	MM	Composite
Nordea Bk AB	W1D97L	SNRFOR	SGD	CR	Composite
Nordea Bk AB	W1D97L	SNRFOR	SGD	MM	Composite
Nordea Bk AB	W1D97L	SNRFOR	USD	CR	Composite
Nordea Bk AB	W1D97L	SNRFOR	USD	MM	Composite
Nordea Bk AB	W1D97L	SNRFOR	USD	MR	Composite
Nordea Bk AB	W1D97L	SUBLT2	EUR	CR	Composite
Nordea Bk AB	W1D97L	SUBLT2	EUR	MM	Composite
Nordea Bk AB	W1D97L	SUBLT2	EUR	MR	Composite
Nordea Bk AB	W1D97L	SUBLT2	GBP	CR	Composite
Nordea Bk AB	W1D97L	SUBLT2	GBP	MM	Composite
Nordea Bk AB	W1D97L	SUBLT2	GBP	XR	Composite
Nordea Bk AB	W1D97L	SUBLT2	USD	CR	Composite
Nordea Bk AB	W1D97L	SUBLT2	USD	MM	Composite
Nordea Bk AB	W1D97L	SUBLT2	USD	MR	Composite
Nordea Bk Finland PLC	X2DEA9	SNRFOR	EUR	CR	Composite
Nordea Bk Finland PLC	X2DEA9	SNRFOR	EUR	MM	Composite
Nordea Bk Finland PLC	X2DEA9	SNRFOR	GBP	CR	Composite
Nordea Bk Finland PLC	X2DEA9	SNRFOR	GBP	MM	Composite
Nordea Bk Finland PLC	X2DEA9	SNRFOR	USD	CR	Composite
Nordea Bk Finland PLC	X2DEA9	SNRFOR	USD	MM	Composite
Nordea Bk Finland PLC	X2DEA9	SUBLT2	EUR	CR	Composite
Nordea Bk Finland PLC	X2DEA9	SUBLT2	EUR	MM	Composite
Nordea Bk Finland PLC	X2DEA9	SUBLT2	GBP	CR	Composite
Nordea Bk Finland PLC	X2DEA9	SUBLT2	GBP	MM	Composite
Nordea Bk Finland PLC	X2DEA9	SUBLT2	USD	CR	Composite
Nordea Bk Finland PLC	X2DEA9	SUBLT2	USD	MM	Composite
Nordea Bk Norge ASA	RVDB58	SNRFOR	EUR	CR	Composite
Nordea Bk Norge ASA	RVDB58	SNRFOR	EUR	MM	Composite
Nordea Bk Norge ASA	RVDB58	SNRFOR	USD	CR	Composite
Nordea Bk Norge ASA	RVDB58	SNRFOR	USD	MM	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	AUD	CR	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	CAD	CR	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	EUR	CR	Composite

0.37%	0.51%	0.61%	0.70%	0.79%	0.85%	0.93%	1.03%	1.18%
0.37%	0.49%	0.58%	0.66%	0.75%	0.81%	0.88%	0.97%	1.18%
0.41%	0.48%	0.60%	0.70%	0.77%	0.85%	0.92%	1.02%	1.17%
0.39%	0.49%	0.61%	0.67%	0.76%	0.81%	0.89%	0.99%	1.11%
0.31%	0.39%	0.48%	0.53%	0.60%	0.64%	0.70%	0.78%	0.88%
0.37%	0.51%	0.61%	0.70%	0.79%	0.85%	0.93%	1.03%	1.18%
0.37%	0.49%	0.58%	0.66%	0.75%	0.81%	0.88%	0.97%	1.18%
				3.11%	6.99%	7.50%	7.52%	
				3.11%	6.99%	7.50%	7.52%	
				3.11%	6.99%	7.50%	7.52%	
6.29%	6.45%	6.44%	6.48%	6.33%	6.24%	5.93%	5.48%	5.43%
6.65%	6.83%	6.82%	6.84%	6.66%	6.58%	6.25%	5.78%	5.73%
6.31%	6.48%	6.47%	6.49%	6.33%	6.25%	5.94%	5.49%	5.44%
6.09%	6.25%	6.24%	6.25%	6.09%	6.02%	5.72%	5.29%	5.24%
6.31%	6.48%	6.47%	6.49%	6.33%	6.25%	5.94%	5.49%	5.44%
6.29%	6.45%	6.44%	6.48%	6.33%	6.24%	5.93%	5.48%	5.43%
6.31%	6.48%	6.47%	6.49%	6.33%	6.25%	5.94%	5.49%	5.44%
6.65%	6.83%	6.82%	6.84%	6.66%	6.58%	6.25%	5.78%	5.73%
6.31%	6.48%	6.47%	6.49%	6.33%	6.25%	5.94%	5.49%	5.44%
6.09%	6.25%	6.24%	6.25%	6.09%	6.02%	5.72%	5.29%	5.24%
0.14%	0.41%		0.60%	0.67%	0.72%	0.71%	0.74%	
0.14%	0.43%		0.63%	0.69%	0.75%	0.74%	0.77%	
0.14%	0.41%		0.60%	0.67%	0.72%	0.71%	0.74%	
0.14%	0.43%		0.63%	0.69%	0.75%	0.74%	0.77%	
0.14%	0.41%		0.60%	0.67%	0.72%	0.71%	0.74%	
					1.55%			
					1.55%			
0.26%	0.28%	0.41%	0.52%	0.53%	0.61%	0.64%	0.69%	0.61%
0.26%	0.27%	0.41%	0.50%	0.51%	0.59%	0.61%	0.66%	0.61%
0.26%	0.28%	0.41%	0.52%	0.53%	0.61%	0.64%	0.69%	0.61%
0.26%	0.27%	0.41%	0.50%	0.51%	0.59%	0.61%	0.66%	0.61%
0.26%	0.27%	0.41%	0.50%	0.51%	0.60%	0.62%	0.67%	0.61%
0.26%	0.28%	0.41%	0.52%	0.53%	0.61%	0.64%	0.69%	0.61%
0.26%	0.27%	0.41%	0.50%	0.51%	0.59%	0.61%	0.66%	0.61%
0.26%	0.28%	0.41%	0.52%	0.53%	0.61%	0.64%	0.69%	0.61%
0.26%	0.27%	0.41%	0.50%	0.51%	0.59%	0.61%	0.66%	0.61%
0.50%	0.54%	0.67%	0.78%	0.89%	1.00%	1.03%	1.07%	1.05%
0.47%	0.52%	0.65%	0.78%	0.85%	0.96%	0.98%	1.03%	1.00%
0.50%	0.54%	0.67%	0.78%	0.89%	1.00%	1.03%	1.07%	1.05%
0.47%	0.52%	0.65%	0.78%	0.85%	0.96%	0.98%	1.03%	1.00%
0.45%	0.50%	0.62%	0.78%	0.81%	0.92%	0.94%	0.98%	0.96%
0.50%	0.54%	0.67%	0.78%	0.89%	1.00%	1.03%	1.07%	1.05%
0.47%	0.52%	0.65%	0.78%	0.85%	0.96%	0.98%	1.03%	1.00%
0.47%	0.52%	0.64%	0.78%	0.84%	0.95%	0.97%	1.02%	1.00%
	0.24%		0.52%		0.59%	0.66%	0.70%	
	0.24%		0.52%		0.59%	0.64%	0.67%	
	0.24%		0.52%		0.59%	0.66%	0.70%	
	0.24%		0.52%		0.59%	0.64%	0.67%	
	0.24%	0.36%		0.51%	0.58%	0.60%	0.62%	0.65%
	0.24%	0.36%		0.51%	0.58%	0.60%	0.62%	0.65%

1.16%	1.14%	28.75%	BB	A	A	AA
1.16%	1.14%	33.33%	BB	BBB	BBB	A
1.15%	1.14%	35%	BBB	AA	A	AA
1.09%	1.14%	33.33%	BBB	BBB	BBB	A
0.86%	1.14%	33.33%	BBB	BBB	BBB	A
1.16%	1.14%	28.75%	BB	A	A	AA
1.16%	1.14%	33.33%	BB	BBB	BBB	A
3.38%	3.38%	40%				
3.38%	3.38%	40%				
3.38%	3.38%	40%				
5.25%	5.30%	40%	BB	BBB	BBB	BBB
		40%				
5.53%	5.58%	40%	BBB	A	BBB	A
5.25%	5.30%	40%	A	AA	A	AA
5.06%	5.10%	40%	BBB	A	BBB	A
5.25%	5.30%	40%	A	AA	A	AA
5.25%	5.30%	40%	BB	BBB	BBB	BBB
5.25%	5.30%	40%	A	AA	A	AA
		40%				
5.53%	5.58%	40%	BBB	A	BBB	A
5.25%	5.30%	40%	A	AA	A	AA
5.06%	5.10%	40%	BBB	A	BBB	A
		40%				
		40%	NR	BBB		A
		40%	NR	BB		BBB
		40%	NR	BBB		A
		40%				
		40%	NR	BB		BBB
		40%	NR	BBB		A
		40%				
		20%				
		20%				
		20%				
		20%				
0.63%		38.89%	NR	BBB	NR	A
0.60%		38.33%	NR	A	NR	A
		38.89%				
		38.33%				
0.63%		38.89%	NR	BBB	NR	A
0.60%		38.33%	NR	A	NR	A
0.62%		38.89%	NR	BB	NR	BBB
0.63%		38.89%	NR	BBB	NR	A
0.60%		38.33%	NR	A	NR	A
0.63%		38.89%	NR	BBB	NR	A
0.60%		38.33%	NR	A	NR	A
		38.89%				
1.05%	1.08%	20%	BBB	BBB	BBB	NR
1.01%	1.08%	20%	A	A	A	NR
		20%				
1.05%	1.08%	20%	BBB	BBB	BBB	NR
1.01%	1.08%	20%	A	A	A	NR
0.96%	1.08%	20%	BBB	BBB	BBB	NR
1.05%	1.08%	20%	BBB	BBB	BBB	NR
1.01%	1.08%	20%	A	A	A	NR
1.00%	1.08%	20%	BBB	BBB	BBB	NR
		40%		NR		NR
		40%		NR		NR
		40%				
		40%				
		40%		NR		NR
		40%		NR		NR
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		40%		NR	NR	
		40%		NR	NR	
		40%				
		40%				
		35.00%				
		35.00%				
		35.00%				

BBB	A	A	A	BB	BB
BB	BBB	BBB	BBB	BB	BB
BBB	A	AA	AA	A	A
BB	BBB	A	A	BBB	BBB
BB	BBB	A	A	BBB	BBB
BBB	A	A	A	BB	BB
BB	BBB	BBB	BBB	BB	BB
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
B	BBB	BBB	BBB	BB	BB
BB	A	A	A	BBB	BBB
BBB	AA	AA	AA	A	A
BB	A	A	A	BBB	BBB
BBB	AA	AA	AA	A	A
B	BBB	BBB	BBB	BB	BB
BBB	AA	AA	AA	A	A
BB	A	A	A	BBB	BBB
BBB	AA	AA	AA	A	A
BB	A	A	A	BBB	BBB
A	BBB	BBB	BB		
BBB	BB	BB	B		
A	BBB	BBB	BB		
BBB	BB	BB	B		
A	BBB	BBB	BB		
	NR				
	NR				
BB	BBB	A	BBB	NR	BBB
A	A	BBB	A	NR	BBB
BB	BBB	A	BBB	NR	BBB
A	A	BBB	A	NR	BBB
B	BB	BB	BB	NR	BB
BB	BBB	A	BBB	NR	BBB
A	A	BBB	A	NR	BBB
BB	BBB	A	BBB	NR	BBB
A	A	BBB	A	NR	BBB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
	NR	BB	BB		
	NR	BBB	BB		
	NR	BB	BB		
	NR	BBB	BB		
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	

NR	A	6 Financials	Asia	Japan
NR	A	6 Financials	Asia	Japan
NR	A	9 Financials	Asia	Japan
NR	AA	9 Financials	Asia	Japan
NR	AA	9 Financials	Asia	Japan
NR	A	6 Financials	Asia	Japan
NR	A	6 Financials	Asia	Japan
NR	NR	2 Industrials	N.Amer	Canada
NR	NR	2 Industrials	N.Amer	Canada
NR	NR	2 Industrials	N.Amer	Canada
BB	AA	9 Industrials	N.Amer	Canada
	NR	Industrials	N.Amer	Canada
BBB	AA	9 Industrials	N.Amer	Canada
A	AA	9 Industrials	N.Amer	Canada
BBB	AA	9 Industrials	N.Amer	Canada
A	AA	9 Industrials	N.Amer	Canada
BB	AA	9 Industrials	N.Amer	Canada
A	AA	9 Industrials	N.Amer	Canada
	NR	Industrials	N.Amer	Canada
BBB	AA	9 Industrials	N.Amer	Canada
A	AA	9 Industrials	N.Amer	Canada
BBB	AA	9 Industrials	N.Amer	Canada
	NR	Financials	Europe	Germany
	BBB	5 Financials	Europe	Germany
	BBB	5 Financials	Europe	Germany
	BBB	5 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	BBB	5 Financials	Europe	Germany
	BBB	5 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	2 Financials	Europe	Germany
	NR	2 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	A	3 Financials	Europe	Sweden
	A	6 Financials	Europe	Sweden
	NR	Financials	Europe	Sweden
	NR	Financials	Europe	Sweden
	A	3 Financials	Europe	Sweden
	A	6 Financials	Europe	Sweden
	A	8 Financials	Europe	Sweden
	A	3 Financials	Europe	Sweden
	A	6 Financials	Europe	Sweden
	A	3 Financials	Europe	Sweden
	A	6 Financials	Europe	Sweden
	NR	Financials	Europe	Sweden
NR	A	6 Financials	Europe	Sweden
NR	A	6 Financials	Europe	Sweden
	NR	Financials	Europe	Sweden
NR	A	6 Financials	Europe	Sweden
NR	A	6 Financials	Europe	Sweden
NR	A	6 Financials	Europe	Sweden
NR	A	6 Financials	Europe	Sweden
NR	A	6 Financials	Europe	Sweden
NR	A	6 Financials	Europe	Sweden
	NR	2 Financials	Europe	Finland
	NR	2 Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	2 Financials	Europe	Finland
	NR	2 Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	2 Financials	Europe	Norway
	NR	2 Financials	Europe	Norway
	NR	Financials	Europe	Norway
	NR	Financials	Europe	Norway
	NR	Government	Supra	Supra National
	NR	Government	Supra	Supra National
	NR	Government	Supra	Supra National

A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					Thin
BB	B					Thin
BB	B					Thin
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp		CcyGrp	CcyGrp
A	AA	Thin	DocAdj		DocAdj	DocAdj
A	AA	Thin	CcyGrp		CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj		DocAdj	DocAdj
A	AA	Thin	CcyGrp		CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
AA	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
AA	AA					
A	AA	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	Thin	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	Thin	DocAdj
AA	AA		Thin		Thin	
AA	AA		Thin		Thin	
AA	AA					
AA	AA					
AA	AA		Thin		Thin	
AA	AA		Thin		Thin	
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
AA	AA		Thin	Thin		Thin
AA	AA		Thin	Thin		Thin
AA	AA					
AA	AA					
AAA	AA					
AAA	AA					
AAA	AA					

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
Thin					
Thin					
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	DocAdj	DocAdj			
Thin	CcyGrp	DocAdj			
Thin	DocAdj	DocAdj			
Thin	CcyGrp	DocAdj			
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		

CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin

NIBEURMM	29-Aug-08 NIB
NIBGBPCR	29-Aug-08 NIB
NIBHKDCR	29-Aug-08 NIB
NIBMXNCR	29-Aug-08 NIB
NIBNZDCR	29-Aug-08 NIB
NIBUSDCR	29-Aug-08 NIB
NIBUSDMM	29-Aug-08 NIB
NIBUSDMR	29-Aug-08 NIB
NTCHAEURMM	29-Aug-08 NTCHA
NTCHAEURMR	29-Aug-08 NTCHA
NTCHAEURXR	29-Aug-08 NTCHA
NTCHAUSDMM	29-Aug-08 NTCHA
NTCHAAUDMM	29-Aug-08 NTCHA
NTCHACHFMM	29-Aug-08 NTCHA
NTCHAEURCR	29-Aug-08 NTCHA
NTCHAEURMM	29-Aug-08 NTCHA
NTCHAEURMR	29-Aug-08 NTCHA
NTCHAEURXR	29-Aug-08 NTCHA
NTCHAGBPCR	29-Aug-08 NTCHA
NTCHAGBPMM	29-Aug-08 NTCHA
NTCHAGBPMR	29-Aug-08 NTCHA
NTCHAJPYMM	29-Aug-08 NTCHA
NTCHASEKMM	29-Aug-08 NTCHA
NTCHAUSDCR	29-Aug-08 NTCHA
NTCHAUSDMM	29-Aug-08 NTCHA
NTCHAUSDMR	29-Aug-08 NTCHA
NTCHAUSDXR	29-Aug-08 NTCHA
JWNAUDCR	29-Aug-08 JWN
JWNAUDMR	29-Aug-08 JWN
JWNAUDXR	29-Aug-08 JWN
JWNCADMR	29-Aug-08 JWN
JWNCHFMR	29-Aug-08 JWN
JWNEURCR	29-Aug-08 JWN
JWNEURMM	29-Aug-08 JWN
JWNEURMR	29-Aug-08 JWN
JWNEURXR	29-Aug-08 JWN
JWNGBPMR	29-Aug-08 JWN
JWNGBPXR	29-Aug-08 JWN
JWNHKDMR	29-Aug-08 JWN
JWNHKDXR	29-Aug-08 JWN
JWNJPYMR	29-Aug-08 JWN
JWNJPYXR	29-Aug-08 JWN
JWNNOKMR	29-Aug-08 JWN
JWNSEKMR	29-Aug-08 JWN
JWNSEKXR	29-Aug-08 JWN
JWNSGDMR	29-Aug-08 JWN
JWNUSDCR	29-Aug-08 JWN
JWNUSDMM	29-Aug-08 JWN
JWNUSDMR	29-Aug-08 JWN
JWNUSDXR	29-Aug-08 JWN
NSCAUDMR	29-Aug-08 NSC
NSCAUDXR	29-Aug-08 NSC
NSCCADMR	29-Aug-08 NSC
NSCCHFMR	29-Aug-08 NSC
NSCEURCR	29-Aug-08 NSC
NSCEURMM	29-Aug-08 NSC
NSCEURMR	29-Aug-08 NSC
NSCEURXR	29-Aug-08 NSC
NSCGBPMR	29-Aug-08 NSC
NSCGBPXR	29-Aug-08 NSC
NSCHKDMR	29-Aug-08 NSC
NSCHKDXR	29-Aug-08 NSC
NSCJPYMR	29-Aug-08 NSC
NSCJPYXR	29-Aug-08 NSC
NSCSEKMR	29-Aug-08 NSC
NSCSEKXR	29-Aug-08 NSC
NSCUSDCR	29-Aug-08 NSC
NSCUSDMM	29-Aug-08 NSC
NSCUSDMR	29-Aug-08 NSC
NSCUSDXR	29-Aug-08 NSC
NSCZARMR	29-Aug-08 NSC
NRLSKEURCR	29-Aug-08 NRLSK
NRLSKEURMM	29-Aug-08 NRLSK
NRLSKRUBCR	29-Aug-08 NRLSK

Nordic Invt Bk	6BAB8T	SNRFOR	EUR	MM	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	GBP	CR	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	HKD	CR	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	MXN	CR	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	NZD	CR	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	USD	CR	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	USD	MM	Composite
Nordic Invt Bk	6BAB8T	SNRFOR	USD	MR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SECDOM	EUR	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SECDOM	EUR	MR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SECDOM	EUR	XR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SECDOM	USD	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	AUD	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	CHF	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	EUR	CR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	EUR	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	EUR	MR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	EUR	XR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	GBP	CR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	GBP	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	GBP	MR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	JPY	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	SEK	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	USD	CR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	USD	MM	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	USD	MR	Composite
NORDIC Tel Co Hldg ApS	KN48C9	SNRFOR	USD	XR	Composite
Nordstrom Inc	6BABCA	SNRFOR	AUD	CR	Composite
Nordstrom Inc	6BABCA	SNRFOR	AUD	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	AUD	XR	Composite
Nordstrom Inc	6BABCA	SNRFOR	CAD	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	CHF	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	EUR	CR	Composite
Nordstrom Inc	6BABCA	SNRFOR	EUR	MM	Composite
Nordstrom Inc	6BABCA	SNRFOR	EUR	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	EUR	XR	Composite
Nordstrom Inc	6BABCA	SNRFOR	GBP	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	GBP	XR	Composite
Nordstrom Inc	6BABCA	SNRFOR	HKD	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	HKD	XR	Composite
Nordstrom Inc	6BABCA	SNRFOR	JPY	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	JPY	XR	Composite
Nordstrom Inc	6BABCA	SNRFOR	NOK	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	SEK	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	SEK	XR	Composite
Nordstrom Inc	6BABCA	SNRFOR	SGD	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	USD	CR	Composite
Nordstrom Inc	6BABCA	SNRFOR	USD	MM	Composite
Nordstrom Inc	6BABCA	SNRFOR	USD	MR	Composite
Nordstrom Inc	6BABCA	SNRFOR	USD	XR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	AUD	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	AUD	XR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	CAD	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	CHF	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	EUR	CR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	EUR	MM	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	EUR	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	EUR	XR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	GBP	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	GBP	XR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	HKD	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	HKD	XR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	JPY	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	JPY	XR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	SEK	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	SEK	XR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	USD	CR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	USD	MM	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	USD	MR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	USD	XR	Composite
Norfolk Sthn Corp	6BADC8	SNRFOR	ZAR	MR	Composite
Norilsk Nickel	XC966R	SNRFOR	EUR	CR	Composite
Norilsk Nickel	XC966R	SNRFOR	EUR	MM	Composite
Norilsk Nickel	XC966R	SNRFOR	RUB	CR	Composite

	0.83%	1.13%	1.43%	1.74%	2.57%	2.84%		
	0.83%	1.13%	1.43%	1.74%	2.57%	2.84%		
	0.83%	1.13%	1.43%	1.74%	2.57%	2.84%		
	0.83%	1.13%	1.43%	1.74%	2.57%	2.84%		
1.79%	1.96%	2.96%	3.67%	4.11%	4.48%	4.67%	4.80%	4.81%
1.86%	2.03%	3.08%	3.81%	4.27%	4.65%	4.85%	4.97%	5.01%
1.79%	1.96%	2.96%	3.67%	4.11%	4.48%	4.67%	4.80%	4.81%
1.77%	1.92%	2.93%	3.62%	4.06%	4.42%	4.60%	4.73%	4.76%
1.71%	1.85%	2.82%	3.49%	3.91%	4.26%	4.43%	4.55%	4.58%
1.86%	2.03%	3.08%	3.81%	4.27%	4.65%	4.85%	4.97%	5.01%
1.79%	1.96%	2.96%	3.67%	4.11%	4.48%	4.67%	4.80%	4.81%
1.77%	1.92%	2.93%	3.62%	4.06%	4.42%	4.60%	4.73%	4.76%
1.79%	1.96%	2.96%	3.67%	4.11%	4.48%	4.67%	4.80%	4.81%
1.86%	2.03%	3.08%	3.81%	4.27%	4.65%	4.85%	4.97%	5.01%
1.79%	1.96%	2.96%	3.67%	4.11%	4.48%	4.67%	4.80%	4.81%
1.77%	1.92%	2.93%	3.62%	4.06%	4.42%	4.60%	4.73%	4.76%
1.71%	1.85%	2.82%	3.49%	3.91%	4.26%	4.43%	4.55%	4.58%
0.85%	0.88%	1.03%	1.27%	1.33%	1.56%	1.62%	1.57%	1.70%
0.85%	0.88%	1.03%	1.20%	1.33%	1.48%	1.54%	1.57%	1.70%
0.85%	0.88%	1.03%	1.16%	1.33%	1.43%	1.48%	1.57%	1.70%
0.83%	0.90%	1.05%	1.20%	1.34%	1.49%	1.52%	1.57%	1.73%
0.83%	0.90%	1.05%	1.20%	1.34%	1.49%	1.52%	1.57%	1.73%
0.90%	0.93%	1.09%	1.26%	1.43%	1.57%	1.60%	1.68%	1.81%
0.84%	0.90%	1.05%	1.21%	1.35%	1.51%	1.54%	1.59%	1.74%
0.83%	0.90%	1.05%	1.20%	1.34%	1.49%	1.52%	1.57%	1.73%
0.83%	0.86%	1.00%	1.16%	1.31%	1.44%	1.46%	1.54%	1.67%
0.83%	0.90%	1.05%	1.20%	1.34%	1.49%	1.52%	1.57%	1.73%
0.83%	0.86%	1.00%	1.16%	1.31%	1.44%	1.46%	1.54%	1.67%
0.83%	0.90%	1.05%	1.20%	1.34%	1.49%	1.52%	1.57%	1.73%
0.83%	0.86%	1.00%	1.16%	1.31%	1.44%	1.46%	1.54%	1.67%
0.85%	0.88%	1.03%	1.19%	1.33%	1.48%	1.52%	1.57%	1.70%
0.85%	0.88%	1.03%	1.19%	1.33%	1.48%	1.52%	1.57%	1.70%
0.83%	0.90%	1.05%	1.20%	1.34%	1.49%	1.52%	1.57%	1.73%
0.83%	0.86%	1.00%	1.16%	1.31%	1.44%	1.46%	1.54%	1.67%
0.83%	0.90%	1.05%	1.20%	1.34%	1.49%	1.52%	1.57%	1.73%
0.90%	0.93%	1.09%	1.26%	1.43%	1.57%	1.60%	1.68%	1.81%
0.83%	0.90%	1.05%	1.20%	1.34%	1.49%	1.52%	1.57%	1.73%
0.83%	0.86%	1.00%	1.16%	1.31%	1.44%	1.46%	1.54%	1.67%
0.24%	0.21%	0.29%	0.34%	0.40%	0.44%	0.50%	0.54%	0.95%
0.24%	0.21%	0.29%	0.34%	0.40%	0.44%	0.50%	0.54%	0.95%
0.24%	0.21%	0.28%	0.34%	0.40%	0.45%	0.50%	0.55%	0.95%
0.24%	0.21%	0.28%	0.34%	0.40%	0.45%	0.50%	0.55%	0.95%
0.25%	0.22%	0.31%	0.36%	0.42%	0.47%	0.53%	0.57%	0.95%
0.24%	0.21%	0.28%	0.34%	0.40%	0.45%	0.50%	0.55%	0.95%
0.23%	0.20%	0.29%	0.33%	0.39%	0.44%	0.50%	0.54%	0.95%
0.24%	0.21%	0.28%	0.34%	0.40%	0.45%	0.50%	0.55%	0.95%
0.23%	0.20%	0.29%	0.33%	0.39%	0.44%	0.50%	0.54%	0.95%
0.24%	0.21%	0.28%	0.34%	0.40%	0.45%	0.50%	0.55%	0.95%
0.23%	0.20%	0.29%	0.33%	0.39%	0.44%	0.50%	0.54%	0.95%
0.24%	0.21%	0.29%	0.34%	0.40%	0.44%	0.50%	0.54%	0.95%
0.24%	0.21%	0.29%	0.34%	0.40%	0.44%	0.50%	0.54%	0.95%
0.23%	0.20%	0.29%	0.33%	0.39%	0.44%	0.50%	0.54%	0.95%
0.25%	0.22%	0.31%	0.36%	0.42%	0.47%	0.53%	0.57%	0.95%
0.24%	0.21%	0.28%	0.34%	0.40%	0.45%	0.50%	0.55%	0.95%
0.23%	0.20%	0.29%	0.33%	0.39%	0.44%	0.50%	0.54%	0.95%
0.24%	0.21%	0.28%	0.34%	0.40%	0.45%	0.50%	0.55%	0.95%
					2.99%			
					2.87%			
					2.99%			

		35.00%				
		35.00%				
		35.00%				
		35.00%				
		35.00%				
		35.00%				
		35.00%				
		35.00%				
		72%		NR	NR	NR
		72%		NR	NR	NR
		72%		NR	NR	NR
		72%		NR	NR	NR
		40%				
4.80%	4.82%	40%	AA	AA	AAA	AAA
5.00%	5.04%	40%	A	A	AA	AA
4.80%	4.82%	40%	AA	AA	AAA	AAA
4.75%	4.79%	40%	A	A	AA	AA
4.57%	4.61%	40%	A	A	AA	AA
5.00%	5.04%	40%	A	A	AA	AA
4.80%	4.82%	40%	AA	AA	AAA	AAA
4.75%	4.79%	40%	A	A	AA	AA
		40%				
4.80%	4.82%	40%	AA	AA	AAA	AAA
5.00%	5.04%	40%	A	A	AA	AA
4.80%	4.82%	40%	AA	AA	AAA	AAA
4.75%	4.79%	40%	A	A	AA	AA
4.57%	4.61%	40%	A	A	AA	AA
1.78%	1.88%	40%	BB	BBB	BBB	BBB
1.78%	1.88%	40%	BB	BBB	BBB	A
1.78%	1.88%	40%	BB	BBB	BBB	BBB
1.80%	1.88%	40%	A	AA	AA	AA
1.80%	1.88%	40%	A	AA	AA	AA
1.89%	1.98%	40%	BBB	A	A	A
1.81%	1.91%	40%	BBB	A	A	A
1.80%	1.88%	40%	A	AA	AA	AA
1.75%	1.82%	40%	A	AA	AA	AA
1.80%	1.88%	40%	A	AA	AA	AA
1.75%	1.82%	40%	A	AA	AA	AA
1.80%	1.88%	40%	A	AA	AA	AA
1.75%	1.82%	40%	A	AA	AA	AA
1.78%	1.88%	40%	BB	BBB	BBB	BBB
1.78%	1.88%		BB	BBB	BBB	BBB
1.80%	1.88%	40%	A	AA	AA	AA
		40%				
1.75%	1.82%	40%	A	AA	AA	AA
1.80%	1.88%	40%	A	AA	AA	AA
1.89%	1.98%	40%	BBB	A	A	A
		40%				
1.80%	1.88%	40%	A	AA	AA	AA
1.75%	1.82%	40%	A	AA	AA	AA
0.58%	1.08%	40%	BB	BBB	BBB	BBB
0.58%	1.08%	40%	BB	BBB	BBB	BBB
0.58%	1.08%	40%	A	AA	A	AA
0.58%	1.08%	40%	A	AA	A	AA
0.58%	1.08%	40%	BBB	A	A	A
		40%				
0.58%	1.08%	40%	A	AA	A	AA
0.58%	1.08%	40%	BBB	A	A	AA
0.58%	1.08%	40%	A	AA	A	AA
0.58%	1.08%	40%	BBB	A	A	AA
0.58%	1.08%	40%	A	AA	A	AA
0.58%	1.08%	40%	BBB	A	A	AA
0.58%	1.08%	40%	BB	BBB	BBB	BBB
0.58%	1.08%		BB	BBB	BBB	BBB
		40%				
0.58%	1.08%	40%	BBB	A	A	AA
0.58%	1.08%	40%	BBB	A	A	A
		40%				
0.58%	1.08%	40%	A	AA	A	AA
0.58%	1.08%	40%	BBB	A	A	AA
0.58%	1.08%	40%	A	AA	A	AA
		40%				
		40%				
		40%				

NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	BBB	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	BBB	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	BBB	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
BBB	BBB	BBB	BBB	BB	BB
BBB	A	A	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
	B				
	B				
	B				

	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR		Government	Supra	Supra National
	NR	2	Telecommunications	Europe	Denmark
	NR	2	Telecommunications	Europe	Denmark
	NR	2	Telecommunications	Europe	Denmark
	NR	2	Telecommunications	Europe	Denmark
	NR		Telecommunications	Europe	Denmark
A	AA	14	Telecommunications	Europe	Denmark
BBB	AA	15	Telecommunications	Europe	Denmark
A	AA	14	Telecommunications	Europe	Denmark
BBB	AA	15	Telecommunications	Europe	Denmark
BBB	AA	15	Telecommunications	Europe	Denmark
BBB	AA	15	Telecommunications	Europe	Denmark
A	AA	14	Telecommunications	Europe	Denmark
BBB	AA	15	Telecommunications	Europe	Denmark
	NR		Telecommunications	Europe	Denmark
A	AA	14	Telecommunications	Europe	Denmark
BBB	AA	15	Telecommunications	Europe	Denmark
A	AA	14	Telecommunications	Europe	Denmark
BBB	AA	15	Telecommunications	Europe	Denmark
BBB	AA	15	Telecommunications	Europe	Denmark
BB	A	3	Consumer Services	N.Amer	United States
BB	A	3	Consumer Services	N.Amer	United States
BB	A	3	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
	CCC	3	Basic Materials	E.Eur	Russian Federation
	CCC	3	Basic Materials	E.Eur	Russian Federation
	CCC	3	Basic Materials	E.Eur	Russian Federation

AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
	BB					

Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj					
DocAdj					
DocAdj					

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

NRLSKRUBMM	29-Aug-08 NRLSK
NRLSKUSDCR	29-Aug-08 NRLSK
NRLSKUSDMM	29-Aug-08 NRLSK
NORBKEURCR	29-Aug-08 NORBK
NORBKEURMM	29-Aug-08 NORBK
NORBKGBPMM	29-Aug-08 NORBK
NORBKJPYCR	29-Aug-08 NORBK
NORBKJPYMR	29-Aug-08 NORBK
NORBKJPYXR	29-Aug-08 NORBK
NORBKUSDCR	29-Aug-08 NORBK
NORBKUSDMM	29-Aug-08 NORBK
NORBKUSDMR	29-Aug-08 NORBK
NORBKUSDXR	29-Aug-08 NORBK
NORBKEURCR	29-Aug-08 NORBK
NORBKGBPCR	29-Aug-08 NORBK
NORBKJPYCR	29-Aug-08 NORBK
NORBKJPYXR	29-Aug-08 NORBK
NORBKUSDCR	29-Aug-08 NORBK
NORBKUSDMR	29-Aug-08 NORBK
NORBKUSDXR	29-Aug-08 NORBK
NHYAUDCR	29-Aug-08 NHY
NHYAUDMM	29-Aug-08 NHY
NHYCHFCR	29-Aug-08 NHY
NHYCHFMM	29-Aug-08 NHY
NHYEURCR	29-Aug-08 NHY
NHYEURMM	29-Aug-08 NHY
NHYEURMR	29-Aug-08 NHY
NHYEURXR	29-Aug-08 NHY
NHYGBPCR	29-Aug-08 NHY
NHYGBPMM	29-Aug-08 NHY
NHYJPYMM	29-Aug-08 NHY
NHYNOKMM	29-Aug-08 NHY
NHYUSDCR	29-Aug-08 NHY
NHYUSDMM	29-Aug-08 NHY
NHYUSDMR	29-Aug-08 NHY
NSINOAUDCR	29-Aug-08 NSINO
NSINOAUDMM	29-Aug-08 NSINO
NSINOCADMM	29-Aug-08 NSINO
NSINOCHFMM	29-Aug-08 NSINO
NSINODKKMM	29-Aug-08 NSINO
NSINOEURCR	29-Aug-08 NSINO
NSINOEURMM	29-Aug-08 NSINO
NSINOEURMR	29-Aug-08 NSINO
NSINOGBPCR	29-Aug-08 NSINO
NSINOGBPMM	29-Aug-08 NSINO
NSINOGBPMR	29-Aug-08 NSINO
NSINOHKDMM	29-Aug-08 NSINO
NSINOJPYCR	29-Aug-08 NSINO
NSINOJPYMM	29-Aug-08 NSINO
NSINOSEKMM	29-Aug-08 NSINO
NSINOUSDCR	29-Aug-08 NSINO
NSINOUSDMM	29-Aug-08 NSINO
NSINOUSDMR	29-Aug-08 NSINO
NSINOUSDXR	29-Aug-08 NSINO
NTKUSDCR	29-Aug-08 NTK
NTKUSDMR	29-Aug-08 NTK
NTKUSDXR	29-Aug-08 NTK
NTAUDMR	29-Aug-08 NT
NTAUDXR	29-Aug-08 NT
NTEURCR	29-Aug-08 NT
NTEURMM	29-Aug-08 NT
NTEURMR	29-Aug-08 NT
NTEURXR	29-Aug-08 NT
NTHKDXR	29-Aug-08 NT
NTUSDCR	29-Aug-08 NT
NTUSDMM	29-Aug-08 NT
NTUSDMR	29-Aug-08 NT
NTUSDXR	29-Aug-08 NT
NT-LtdEURCR	29-Aug-08 NT-Ltd
NT-LtdEURMM	29-Aug-08 NT-Ltd
NT-LtdEURMR	29-Aug-08 NT-Ltd
NT-LtdEURXR	29-Aug-08 NT-Ltd
NT-LtdUSDCR	29-Aug-08 NT-Ltd
NT-LtdUSDMM	29-Aug-08 NT-Ltd

Norilsk Nickel	XC966R	SNRFOR	RUB	MM	Composite
Norilsk Nickel	XC966R	SNRFOR	USD	CR	Composite
Norilsk Nickel	XC966R	SNRFOR	USD	MM	Composite
Norinchukin Bk	6BB62B	SNRFOR	EUR	CR	Composite
Norinchukin Bk	6BB62B	SNRFOR	EUR	MM	Composite
Norinchukin Bk	6BB62B	SNRFOR	GBP	MM	Composite
Norinchukin Bk	6BB62B	SNRFOR	JPY	CR	Composite
Norinchukin Bk	6BB62B	SNRFOR	JPY	MR	Composite
Norinchukin Bk	6BB62B	SNRFOR	JPY	XR	Composite
Norinchukin Bk	6BB62B	SNRFOR	USD	CR	Composite
Norinchukin Bk	6BB62B	SNRFOR	USD	MM	Composite
Norinchukin Bk	6BB62B	SNRFOR	USD	MR	Composite
Norinchukin Bk	6BB62B	SNRFOR	USD	XR	Composite
Norinchukin Bk	6BB62B	SUBLT2	EUR	CR	Composite
Norinchukin Bk	6BB62B	SUBLT2	GBP	CR	Composite
Norinchukin Bk	6BB62B	SUBLT2	JPY	CR	Composite
Norinchukin Bk	6BB62B	SUBLT2	JPY	XR	Composite
Norinchukin Bk	6BB62B	SUBLT2	USD	CR	Composite
Norinchukin Bk	6BB62B	SUBLT2	USD	MR	Composite
Norinchukin Bk	6BB62B	SUBLT2	USD	XR	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	AUD	CR	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	AUD	MM	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	CHF	CR	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	CHF	MM	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	EUR	CR	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	EUR	MM	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	EUR	MR	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	EUR	XR	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	GBP	CR	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	GBP	MM	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	JPY	MM	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	NOK	MM	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	USD	CR	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	USD	MM	Composite
NORSK HYDRO ASA	RX7226	SNRFOR	USD	MR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	AUD	CR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	AUD	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	CAD	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	CHF	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	DKK	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	EUR	CR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	EUR	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	EUR	MR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	GBP	CR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	GBP	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	GBP	MR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	HKD	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	JPY	CR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	JPY	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	SEK	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	USD	CR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	USD	MM	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	USD	MR	Composite
Norske Skogindustrier ASA	RZ8039	SNRFOR	USD	XR	Composite
Nortek Inc	6BBBAE	SNRFOR	USD	CR	Composite
Nortek Inc	6BBBAE	SNRFOR	USD	MR	Composite
Nortek Inc	6BBBAE	SNRFOR	USD	XR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	AUD	MR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	AUD	XR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	EUR	CR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	EUR	MM	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	EUR	MR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	EUR	XR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	HKD	XR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	USD	CR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	USD	MM	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	USD	MR	Composite
Nortel Networks Corp	6BBBBE	SNRFOR	USD	XR	Composite
Nortel Networks Ltd	6BBBBF	SNRFOR	EUR	CR	Composite
Nortel Networks Ltd	6BBBBF	SNRFOR	EUR	MM	Composite
Nortel Networks Ltd	6BBBBF	SNRFOR	EUR	MR	Composite
Nortel Networks Ltd	6BBBBF	SNRFOR	EUR	XR	Composite
Nortel Networks Ltd	6BBBBF	SNRFOR	USD	CR	Composite
Nortel Networks Ltd	6BBBBF	SNRFOR	USD	MM	Composite

					2.87%			
					2.99%			
					2.87%			
0.44%	0.53%	0.70%	0.82%	0.84%	0.91%	0.98%	1%	1.11%
0.49%	0.58%	0.68%	0.82%	0.81%	0.89%	0.95%	1.01%	1.08%
0.37%	0.43%	0.51%	0.62%	0.63%	0.66%	0.78%	0.76%	0.81%
0.44%	0.53%	0.70%	0.82%	0.84%	0.91%	0.98%	1%	1.11%
0.44%	0.53%	0.70%	0.82%	0.78%	0.85%	0.93%	0.95%	1.11%
0.44%	0.42%	0.70%	0.82%	0.62%	0.67%	0.73%	0.75%	1.11%
0.85%	1.21%	1.29%	1.42%	1.47%	1.56%	1.62%	1.67%	1.66%
0.85%	1.21%	1.29%	1.42%	1.47%	1.56%	1.62%	1.67%	1.66%
0.87%	0.96%	1.25%	1.38%	1.44%	1.54%	1.58%	1.63%	1.64%
0.68%	0.72%	0.94%	1.04%	1.08%	1.16%	1.19%	1.27%	1.64%
0.85%	1.21%	1.29%	1.42%	1.47%	1.56%	1.62%	1.67%	1.66%
0.85%	1.15%	1.23%	1.36%	1.40%	1.49%	1.55%	1.66%	1.58%
0.85%	0.91%	0.97%	1.07%	1.11%	1.18%	1.22%	1.31%	1.25%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.39%	0.51%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.39%	0.51%
0.16%	0.18%	0.26%	0.31%	0.28%	0.32%	0.36%	0.41%	0.51%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.40%	0.51%
0.16%	0.18%	0.26%	0.31%	0.28%	0.32%	0.36%	0.41%	0.51%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.40%	0.51%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.39%	0.51%
0.14%	0.16%	0.26%	0.31%	0.28%	0.29%	0.36%	0.38%	0.51%
0.16%	0.18%	0.26%	0.31%	0.28%	0.32%	0.36%	0.41%	0.51%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.40%	0.51%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.39%	0.51%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.40%	0.51%
0.16%	0.18%	0.26%	0.31%	0.28%	0.32%	0.36%	0.41%	0.51%
0.15%	0.17%	0.26%	0.31%	0.28%	0.31%	0.36%	0.40%	0.51%
6.66%	6.55%	9.99%	10.92%	10.79%	10.45%	9.84%	9.32%	9.26%
6.66%	6.55%	9.99%	10.92%	10.79%	10.45%	9.84%	9.32%	9.26%
6.63%	6.50%	9.98%	10.90%	10.77%	10.45%	9.85%	9.30%	9.20%
6.63%	6.50%	9.98%	10.90%	10.77%	10.45%	9.85%	9.30%	9.20%
6.90%	6.80%	10.42%	11.35%	11.23%	10.91%	10.28%	9.71%	9.60%
6.63%	6.50%	9.98%	10.90%	10.77%	10.45%	9.85%	9.30%	9.20%
6.56%	6.46%	9.90%	10.79%	10.67%	10.37%	9.77%	9.23%	9.12%
6.63%	6.50%	9.98%	10.90%	10.77%	10.45%	9.85%	9.30%	9.20%
6.66%	6.55%	9.99%	10.92%	10.79%	10.45%	9.84%	9.32%	9.63%
6.66%	6.55%	9.99%	10.92%	10.79%	10.45%	9.84%	9.32%	9.25%
6.90%	6.80%	10.42%	11.35%	11.23%	10.91%	10.28%	9.71%	9.60%
6.63%	6.50%	9.98%	10.90%	10.77%	10.45%	9.85%	9.30%	9.20%
6.56%	6.46%	9.90%	10.79%	10.67%	10.37%	9.77%	9.23%	9.12%
6.32%	6.22%	9.53%	10.39%	10.27%	9.98%	9.41%	8.89%	8.78%
	2.01%	2.49%	3.08%	3.45%	3.68%			
	2.01%	2.49%	3.08%	3.45%	3.68%			
2.92%	3.39%	5.03%	6.15%	6.67%	7.10%	6.94%	6.85%	6.97%
3.02%	3.59%	5.41%	6.66%	7.19%	7.63%	7.45%	7.34%	7.47%
2.85%	3.34%	5.02%	6.28%	6.80%	7.17%	7.01%	6.94%	7.13%
2.78%	3.30%	5.00%	6.16%	6.64%	7.05%	6.89%	6.76%	6.77%
2.78%	3.30%	5.00%	6.16%	6.64%	7.05%	6.89%	6.76%	6.77%
3.02%	3.59%	5.41%	6.66%	7.19%	7.63%	7.45%	7.34%	7.47%
2.85%	3.34%	5.02%	6.28%	6.80%	7.17%	7.01%	6.94%	7.13%
2.78%	3.30%	5.00%	6.16%	6.64%	7.05%	6.89%	6.76%	6.77%
2.80%	3.71%	5.54%	6.75%	7.26%	7.69%	7.49%	7.37%	7.42%
2.80%	3.46%	5.25%	6.35%	6.89%	7.29%	7.12%	7.00%	7.05%
2.80%	3.45%	5.08%	6.18%	6.65%	7.04%	6.86%	6.74%	6.79%
2.80%	3.71%	5.54%	6.75%	7.26%	7.69%	7.49%	7.37%	7.42%

		40%				
		40%				
		40%				
1.09%	1.14%	25%	BB	A	BB	BB
		25%				
		25%				
1.09%	1.14%	25%	BBB	A	A	A
		25%				
1.09%	1.14%	25%	BBB	BBB	BBB	BBB
1.09%	1.14%	25%	BB	A	BB	BB
		25%				
1.09%	1.14%	25%	BB	BBB	BB	BB
1.09%	1.14%		BB	BBB	BB	BB
1.65%	1.72%	17.50%	BB	A	A	A
1.65%	1.72%	17.50%	BB	A	A	A
1.63%	1.69%	20%	A	A	A	A
1.63%	1.69%	22.14%	BBB	BBB	BBB	BBB
1.65%	1.72%	17.50%	BB	A	A	A
1.57%	1.64%	22.14%	BB	BBB	A	A
1.24%	1.29%	22.14%	BB	BBB	A	A
		40%	BB	B	NR	NR
		40%	BB	B	NR	NR
		40%	BBB	BB	NR	NR
		40%	A	BBB	NR	NR
		40%	BBB	BB	NR	NR
		40%	A	BBB	NR	NR
		40%	BBB	BB	NR	NR
		40%	BBB	BB	NR	NR
		40%	BBB	BB	NR	NR
		40%	A	BBB	NR	NR
		40%	BB	B	NR	NR
		40%	A	BBB	NR	NR
		40%	BBB	BB	NR	NR
		40%	A	BBB	NR	NR
		40%				
9.12%	9.21%	40%	BBB	BBB	A	A
9.12%	9.21%	40%	BBB	BBB	A	A
9.11%	9.20%	40%	AA	AA	AAA	AAA
9.11%	9.20%	40%	AA	AA	AAA	AAA
		40%				
9.48%	9.57%	40%	A	A	AA	AA
9.11%	9.20%	40%	AA	AA	AAA	AAA
9.00%	9.10%	40%	A	A	AA	AA
		40%				
		40%				
		40%				
9.11%	9.20%	40%	AA	AA	AAA	AAA
9.02%	8.87%	40%	BBB	BBB	A	A
8.66%	8.52%	40%	BBB	BBB	A	A
		40%				
9.48%	9.57%	40%	A	A	AA	AA
9.11%	9.20%	40%	AA	AA	AAA	AAA
9.00%	9.10%	40%	A	A	AA	AA
8.67%	8.76%	40%	A	A	AA	AA
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
7.06%	6.82%		BB	A	A	A
		37.67%				
7.63%	7.41%	37.67%	A	AA	AA	AA
		37.67%				
7.25%	7.04%	36%	A	AA	AA	AA
6.97%	6.81%	36.50%	A	AA	AA	AA
6.97%	6.81%	36.50%	A	AA	AA	AA
7.63%	7.41%	37.67%	A	AA	AA	AA
		37.67%				
7.25%	7.04%	36%	A	AA	AA	AA
6.97%	6.81%	36.50%	A	AA	AA	AA
6.80%	6.83%	40%	NR	A	A	A
		40%				
6.80%	6.83%	40%	NR	A	A	A
6.80%	6.83%	40%	NR	A	AA	AA
6.80%	6.83%	40%	NR	A	A	A
		40%				

	B				
	B				
	B				
A	A	A	A	BB	BB
A	A	A	A	A	BB
BBB	BBB	BB	BBB	BBB	BB
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	AA	A	AA	A	A
A	AA	A	AA	A	A
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	AA	A	AA	A	A
A	A	A	BBB	BBB	BBB
A	A	A	BBB	BBB	BBB
NR	BB	NR	BB	NR	
NR	BB	NR	BB	NR	
NR	BBB	NR	BBB	NR	
NR	A	NR	A	NR	
NR	BBB	NR	BBB	NR	
NR	A	NR	A	NR	
NR	BBB	NR	BBB	NR	
NR	BBB	NR	BBB	NR	
NR	BBB	NR	BBB	NR	
NR	A	NR	A	NR	
NR	BB	NR	BB	NR	
NR	A	NR	A	NR	
NR	BBB	NR	BBB	NR	
NR	A	NR	A	NR	
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
NR	NR				
NR	NR				
BBB	A	BBB	A	BB	BB
A	AA	A	AA	BBB	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	AA	BBB	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	A
A	A	BBB	BBB	B	NR
A	A	BBB	BBB	B	NR
AA	AA	A	A	BB	NR
A	A	BBB	BBB	B	NR

	CCC	3	Basic Materials	E.Eur	Russian Federation
	CCC	3	Basic Materials	E.Eur	Russian Federation
	CCC	3	Basic Materials	E.Eur	Russian Federation
BB	A	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	4	Financials	Asia	Japan
BB	A	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	5	Financials	Asia	Japan
BB	BB	5	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
BB	A	4	Financials	Asia	Japan
BB	A	4	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
BBB	AA	7	Financials	Asia	Japan
BBB	AA	7	Financials	Asia	Japan
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR	3	Oil & Gas	Europe	Norway
	NR		Oil & Gas	Europe	Norway
BBB	AA	10	Basic Materials	Europe	Norway
BBB	AA	10	Basic Materials	Europe	Norway
AA	AA	9	Basic Materials	Europe	Norway
AA	AA	9	Basic Materials	Europe	Norway
	NR		Basic Materials	Europe	Norway
A	AA	9	Basic Materials	Europe	Norway
AA	AA	9	Basic Materials	Europe	Norway
A	AA	9	Basic Materials	Europe	Norway
	NR		Basic Materials	Europe	Norway
	NR		Basic Materials	Europe	Norway
	NR		Basic Materials	Europe	Norway
AA	AA	9	Basic Materials	Europe	Norway
BBB	AA	10	Basic Materials	Europe	Norway
A	AA	10	Basic Materials	Europe	Norway
	NR		Basic Materials	Europe	Norway
A	AA	9	Basic Materials	Europe	Norway
AA	AA	9	Basic Materials	Europe	Norway
A	AA	9	Basic Materials	Europe	Norway
A	AA	9	Basic Materials	Europe	Norway
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
BB	AA	12	Technology	N.Amer	Canada
	NR		Technology	N.Amer	Canada
BBB	AA	12	Technology	N.Amer	Canada
	NR		Technology	N.Amer	Canada
BBB	AA	8	Technology	N.Amer	Canada
A	AA	10	Technology	N.Amer	Canada
A	AA	10	Technology	N.Amer	Canada
BBB	AA	12	Technology	N.Amer	Canada
	NR		Technology	N.Amer	Canada
BBB	AA	8	Technology	N.Amer	Canada
A	AA	10	Technology	N.Amer	Canada
NR	A	6	Technology	N.Amer	Canada
	NR		Technology	N.Amer	Canada
NR	A	3	Technology	N.Amer	Canada
NR	A	6	Technology	N.Amer	Canada
NR	A	6	Technology	N.Amer	Canada
	NR		Technology	N.Amer	Canada

	BB					
	BB					
	BB					
A	AA	Entity Tier	CcyGrp	Entity Tier	Entity Tier	CcyGrp
A	AA					
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	Entity Tier	Entity Tier	CcyGrp
A	AA					
A	AA	Entity Tier	DocAdj	Entity Tier	Entity Tier	DocAdj
A	AA	Entity Tier	DocAdj	Entity Tier	Entity Tier	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Thin	Thin	Thin
BBB	AA	Entity Tier	Entity Tier	Thin	Thin	Thin
BBB	AA	DocAdj	DocAdj	Thin	Thin	Thin
BBB	AA	CcyGrp	CcyGrp	Thin	Thin	Thin
BBB	AA	DocAdj	DocAdj	Thin	Thin	Thin
BBB	AA	CcyGrp	CcyGrp	Thin	Thin	Thin
BBB	AA	DocAdj	DocAdj	Thin	Thin	Thin
BBB	AA	DocAdj	DocAdj	Thin	Thin	Thin
BBB	AA	DocAdj	DocAdj	Thin	Thin	Thin
BBB	AA	CcyGrp	CcyGrp	Thin	Thin	Thin
BBB	AA	Entity Tier	Entity Tier	Thin	Thin	Thin
BBB	AA	CcyGrp	CcyGrp	Thin	Thin	Thin
BBB	AA	DocAdj	DocAdj	Thin	Thin	Thin
BBB	AA	CcyGrp	CcyGrp	Thin	Thin	Thin
BBB	AA					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B					
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					

DocAdj
DocAdj
DocAdj

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Thin	Entity Tier	Thin		
Entity Tier	Thin	Entity Tier	Thin		
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		
DocAdj	Thin	DocAdj	Thin		
DocAdj	Thin	DocAdj	Thin		
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		
Entity Tier	Thin	Entity Tier	Thin		
CcyGrp	Thin	CcyGrp	Thin		
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin
Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin

Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier

NT-LtdUSDMR	29-Aug-08 NT-Ltd
NT-LtdUSDXR	29-Aug-08 NT-Ltd
LAFAUDMR	29-Aug-08 LAF
LAFEURCR	29-Aug-08 LAF
LAFEURMM	29-Aug-08 LAF
LAFEURMR	29-Aug-08 LAF
LAFUSDCR	29-Aug-08 LAF
LAFUSDMM	29-Aug-08 LAF
LAFUSDMR	29-Aug-08 LAF
LAFUSDXR	29-Aug-08 LAF
NACG-EPUSDMR	29-Aug-08 NACG-EP
NACG-EPUSDXR	29-Aug-08 NACG-EP
NCEMPAUSDCR	29-Aug-08 NCEMPA
NCEMPAUSDMR	29-Aug-08 NCEMPA
NCEMPAUSDXR	29-Aug-08 NCEMPA
NTHUSDCR	29-Aug-08 NTH
NTHUSDMR	29-Aug-08 NTH
NTHUSDXR	29-Aug-08 NTH
NUAUDCR	29-Aug-08 NU
NUEURCR	29-Aug-08 NU
NUEURMM	29-Aug-08 NU
NUEURMR	29-Aug-08 NU
NUEURXR	29-Aug-08 NU
NUGBPCR	29-Aug-08 NU
NUUSDCR	29-Aug-08 NU
NUUSDMM	29-Aug-08 NU
NUUSDMR	29-Aug-08 NU
NUUSDXR	29-Aug-08 NU
NOCAUDMR	29-Aug-08 NOC
NOCAUDXR	29-Aug-08 NOC
NOCCADMR	29-Aug-08 NOC
NOCCHFMR	29-Aug-08 NOC
NOCEURCR	29-Aug-08 NOC
NOCEURMM	29-Aug-08 NOC
NOCEURMR	29-Aug-08 NOC
NOCEURXR	29-Aug-08 NOC
NOCGBPMR	29-Aug-08 NOC
NOCGBPXR	29-Aug-08 NOC
NOCHKDMR	29-Aug-08 NOC
NOCHKDXR	29-Aug-08 NOC
NOCJPYMR	29-Aug-08 NOC
NOCJPYXR	29-Aug-08 NOC
NOCSEKMR	29-Aug-08 NOC
NOCSEKXR	29-Aug-08 NOC
NOCUSDCR	29-Aug-08 NOC
NOCUSDMM	29-Aug-08 NOC
NOCUSDMR	29-Aug-08 NOC
NOCUSDXR	29-Aug-08 NOC
NOC-NGSMSAUDMR	29-Aug-08 NOC-NGSMS
NOC-NGSMSAUDXR	29-Aug-08 NOC-NGSMS
NOC-NGSMSCHFMR	29-Aug-08 NOC-NGSMS
NOC-NGSMSEURCR	29-Aug-08 NOC-NGSMS
NOC-NGSMSEURMM	29-Aug-08 NOC-NGSMS
NOC-NGSMSEURMR	29-Aug-08 NOC-NGSMS
NOC-NGSMSEURXR	29-Aug-08 NOC-NGSMS
NOC-NGSMSHKDXR	29-Aug-08 NOC-NGSMS
NOC-NGSMSILSXR	29-Aug-08 NOC-NGSMS
NOC-NGSMSJPYMR	29-Aug-08 NOC-NGSMS
NOC-NGSMSJPYXR	29-Aug-08 NOC-NGSMS
NOC-NGSMSUSDCR	29-Aug-08 NOC-NGSMS
NOC-NGSMSUSDMM	29-Aug-08 NOC-NGSMS
NOC-NGSMSUSDMR	29-Aug-08 NOC-NGSMS
NOC-NGSMSUSDXR	29-Aug-08 NOC-NGSMS
NOC-SysCorpEURCR	29-Aug-08 NOC-SysCorp
NOC-SysCorpEURMM	29-Aug-08 NOC-SysCorp
NOC-SysCorpEURMR	29-Aug-08 NOC-SysCorp
NOC-SysCorpUSDCR	29-Aug-08 NOC-SysCorp
NOC-SysCorpUSDMM	29-Aug-08 NOC-SysCorp
NOC-SysCorpUSDMR	29-Aug-08 NOC-SysCorp
NOC-SysCorpUSDXR	29-Aug-08 NOC-SysCorp
NWACEURMR	29-Aug-08 NWAC
NWACEURXR	29-Aug-08 NWAC
NWACUSDCR	29-Aug-08 NWAC
NWACUSDMR	29-Aug-08 NWAC

Nortel Networks Ltd	6BBBBF	SNRFOR	USD	MR	Composite
Nortel Networks Ltd	6BBBBF	SNRFOR	USD	XR	Composite
North Amer Lafarge Inc	555DE8	SNRFOR	AUD	MR	Composite
North Amer Lafarge Inc	555DE8	SNRFOR	EUR	CR	Composite
North Amer Lafarge Inc	555DE8	SNRFOR	EUR	MM	Composite
North Amer Lafarge Inc	555DE8	SNRFOR	EUR	MR	Composite
North Amer Lafarge Inc	555DE8	SNRFOR	USD	CR	Composite
North Amer Lafarge Inc	555DE8	SNRFOR	USD	MM	Composite
North Amer Lafarge Inc	555DE8	SNRFOR	USD	MR	Composite
North Amer Lafarge Inc	555DE8	SNRFOR	USD	XR	Composite
North Amern Energy Partners Inc	6BBEC8	SNRFOR	USD	MR	Composite
North Amern Energy Partners Inc	6BBEC8	SNRFOR	USD	XR	Composite
North Carolina Eastern Mun Pwr Agy	6BD9AF	SNRFOR	USD	CR	Composite
North Carolina Eastern Mun Pwr Agy	6BD9AF	SNRFOR	USD	MR	Composite
North Carolina Eastern Mun Pwr Agy	6BD9AF	SNRFOR	USD	XR	Composite
North TX Twy Auth	6C8AD1	SNRFOR	USD	CR	Composite
North TX Twy Auth	6C8AD1	SNRFOR	USD	MR	Composite
North TX Twy Auth	6C8AD1	SNRFOR	USD	XR	Composite
Northeast Utils	6CA7CG	SNRFOR	AUD	CR	Composite
Northeast Utils	6CA7CG	SNRFOR	EUR	CR	Composite
Northeast Utils	6CA7CG	SNRFOR	EUR	MM	Composite
Northeast Utils	6CA7CG	SNRFOR	EUR	MR	Composite
Northeast Utils	6CA7CG	SNRFOR	EUR	XR	Composite
Northeast Utils	6CA7CG	SNRFOR	GBP	CR	Composite
Northeast Utils	6CA7CG	SNRFOR	USD	CR	Composite
Northeast Utils	6CA7CG	SNRFOR	USD	MM	Composite
Northeast Utils	6CA7CG	SNRFOR	USD	MR	Composite
Northeast Utils	6CA7CG	SNRFOR	USD	XR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	AUD	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	AUD	XR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	CAD	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	CHF	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	EUR	CR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	EUR	MM	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	EUR	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	EUR	XR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	GBP	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	GBP	XR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	HKD	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	HKD	XR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	JPY	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	JPY	XR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	SEK	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	SEK	XR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	USD	CR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	USD	MM	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	USD	MR	Composite
Northrop Grumman Corp	6CCE87	SNRFOR	USD	XR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	AUD	MR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	AUD	XR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	CHF	MR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	EUR	CR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	EUR	MM	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	EUR	MR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	EUR	XR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	HKD	XR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	ILS	XR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	JPY	MR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	JPY	XR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	USD	CR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	USD	MM	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	USD	MR	Composite
Northrop Grumman Space & Mission Sys Corp	6CCE9G	SNRFOR	USD	XR	Composite
Northrop Grumman Sys Corp	6CCE88	SNRFOR	EUR	CR	Composite
Northrop Grumman Sys Corp	6CCE88	SNRFOR	EUR	MM	Composite
Northrop Grumman Sys Corp	6CCE88	SNRFOR	EUR	MR	Composite
Northrop Grumman Sys Corp	6CCE88	SNRFOR	USD	CR	Composite
Northrop Grumman Sys Corp	6CCE88	SNRFOR	USD	MM	Composite
Northrop Grumman Sys Corp	6CCE88	SNRFOR	USD	MR	Composite
Northrop Grumman Sys Corp	6CCE88	SNRFOR	USD	XR	Composite
Northwest Airls Corp	6CD9A8	SNRFOR	EUR	MR	Composite
Northwest Airls Corp	6CD9A8	SNRFOR	EUR	XR	Composite
Northwest Airls Corp	6CD9A8	SNRFOR	USD	CR	Composite
Northwest Airls Corp	6CD9A8	SNRFOR	USD	MR	Composite

2.80%	3.46%	5.25%	6.35%	6.89%	7.29%	7.12%	7.00%	7.05%
2.80%	3.45%	5.08%	6.18%	6.65%	7.04%	6.86%	6.74%	6.79%
	0.49%	0.67%	0.83%	0.98%	1.12%	1.35%	1.30%	
	0.49%	0.71%	0.88%	1.04%	1.18%	1.35%	1.30%	
	0.49%	0.67%	0.83%	0.98%	1.12%	1.35%	1.30%	
	0.49%	0.65%	0.80%	0.95%	1.08%	1.35%	1.30%	
					1.01%			
					0.96%			
					0.92%			
					1.41%			
					1.41%			
					1.41%			
0.19%	0.24%	0.39%	0.45%	0.53%	0.61%	0.66%	0.74%	0.86%
0.19%	0.25%	0.41%	0.47%	0.55%	0.64%	0.69%	0.77%	0.90%
0.19%	0.25%	0.41%	0.47%	0.55%	0.64%	0.69%	0.77%	0.90%
0.19%	0.24%	0.39%	0.44%	0.53%	0.60%	0.66%	0.73%	0.86%
0.19%	0.24%	0.39%	0.44%	0.53%	0.60%	0.66%	0.73%	0.86%
0.19%	0.24%	0.39%	0.44%	0.53%	0.60%	0.66%	0.73%	0.86%
0.19%	0.25%	0.41%	0.47%	0.55%	0.64%	0.69%	0.77%	0.90%
0.19%	0.25%	0.41%	0.47%	0.55%	0.64%	0.69%	0.77%	0.90%
0.19%	0.24%	0.39%	0.44%	0.53%	0.60%	0.66%	0.73%	0.86%
0.19%	0.23%	0.37%	0.43%	0.51%	0.58%	0.63%	0.71%	0.83%
0.24%	0.18%	0.27%	0.31%	0.36%	0.40%	0.42%	0.48%	0.59%
0.24%	0.18%	0.27%	0.31%	0.36%	0.40%	0.42%	0.48%	0.59%
0.24%	0.18%	0.26%	0.31%	0.36%	0.40%	0.43%	0.48%	0.59%
0.24%	0.18%	0.26%	0.31%	0.36%	0.40%	0.43%	0.48%	0.59%
0.25%	0.19%	0.28%	0.33%	0.37%	0.42%	0.45%	0.50%	0.59%
0.24%	0.18%	0.26%	0.31%	0.36%	0.40%	0.43%	0.48%	0.59%
0.23%	0.18%	0.26%	0.30%	0.33%	0.38%	0.41%	0.47%	0.59%
0.24%	0.18%	0.26%	0.31%	0.36%	0.40%	0.43%	0.48%	0.59%
0.23%	0.18%	0.26%	0.30%	0.33%	0.38%	0.41%	0.47%	0.59%
0.24%	0.18%	0.26%	0.31%	0.36%	0.40%	0.43%	0.48%	0.59%
0.23%	0.18%	0.26%	0.30%	0.33%	0.38%	0.41%	0.47%	0.59%
0.24%	0.18%	0.27%	0.31%	0.36%	0.40%	0.42%	0.48%	0.59%
0.24%	0.18%	0.27%	0.31%	0.36%	0.40%	0.42%	0.48%	0.59%
0.23%	0.18%	0.26%	0.30%	0.33%	0.38%	0.41%	0.47%	0.59%
0.25%	0.19%	0.28%	0.33%	0.37%	0.42%	0.45%	0.50%	0.59%
0.24%	0.18%	0.26%	0.31%	0.36%	0.40%	0.43%	0.48%	0.59%
0.23%	0.18%	0.26%	0.30%	0.33%	0.38%	0.41%	0.47%	0.59%
0.10%	0.15%	0.15%	0.32%	0.28%	0.43%	0.50%	0.51%	0.55%
0.10%	0.16%	0.15%	0.34%	0.28%	0.45%	0.51%	0.54%	0.55%
0.10%	0.15%	0.15%	0.32%	0.28%	0.43%	0.50%	0.51%	0.55%
0.10%	0.15%	0.15%	0.32%	0.28%	0.43%	0.48%	0.51%	0.55%
0.10%	0.16%	0.15%	0.34%	0.28%	0.45%	0.51%	0.54%	0.55%
0.10%	0.15%	0.15%	0.32%	0.28%	0.43%	0.50%	0.51%	0.55%
0.10%	0.15%	0.15%	0.31%	0.28%	0.41%	0.47%	0.49%	0.55%
	0.17%	0.24%	0.31%	0.34%	0.40%	0.44%	0.52%	
	0.17%	0.24%	0.31%	0.34%	0.40%	0.44%	0.50%	
	0.17%	0.24%	0.31%	0.34%	0.40%	0.44%	0.50%	
	0.17%	0.24%	0.31%	0.34%	0.40%	0.44%	0.52%	
	0.17%	0.24%	0.31%	0.34%	0.40%	0.44%	0.50%	
	0.17%	0.24%	0.31%	0.34%	0.40%	0.44%	0.50%	
					9.75%			
					9.75%			
					9.75%			

6.80%	6.83%	40%	NR	A	A	A
6.80%	6.83%	40%	NR	A	AA	AA
		40.00%				
		40.00%				
		40.00%				
		40.00%		NR	BB	BB
		40.00%		NR	B	B
		40.00%				
		40.00%		NR	BB	BB
		40.00%		NR	B	B
		40%				
		40%				
0.87%	0.98%	40%	NR	B	B	BB
0.91%	1.03%	40%	NR	BB	BB	BBB
0.91%	1.03%	40%				
0.87%	0.98%	40%	NR	BBB	BBB	A
0.87%	0.98%	40%				
0.87%	0.98%	40%				
0.91%	1.03%	40%	NR	BB	BB	BBB
0.91%	1.03%	40%				
0.87%	0.98%	40%	NR	BBB	BBB	A
0.83%	0.94%	40%	NR	BB	BB	BBB
0.71%	0.75%	40%	BB	BB	BBB	BBB
0.71%	0.75%	40%	BB	BB	BBB	BBB
0.71%	0.75%	40%	A	BBB	AA	AA
0.71%	0.75%	40%	A	BBB	AA	AA
0.71%	0.75%	40%	BBB	BBB	A	A
		40%				
0.71%	0.75%	40%	A	BBB	AA	AA
0.71%	0.75%	40%	BBB	BBB	A	A
0.71%	0.75%	40%	A	BBB	AA	AA
0.71%	0.75%	40%	BBB	BBB	A	A
0.71%	0.75%	40%	A	BBB	AA	AA
0.71%	0.75%	40%	BBB	BBB	A	A
0.71%	0.75%	40%	BB	BB	BBB	BBB
0.71%	0.75%		BB	BB	BBB	BBB
		40%				
0.71%	0.75%	40%	BBB	BBB	A	A
0.71%	0.75%	40%	BBB	BBB	A	A
		40%				
0.71%	0.75%	40%	A	BBB	AA	AA
0.71%	0.75%	40%	BBB	BBB	A	A
		40%				
		40%				
0.59%	0.65%	40%	NR	A	NR	AA
0.62%	0.68%	40%	NR	BB	NR	A
		40%				
0.59%	0.65%	40%	NR	A	NR	AA
		40%				
		40%				
		40%				
0.59%	0.65%	40%	NR	B	NR	BBB
		40%				
0.62%	0.68%	40%	NR	BB	NR	A
		40%				
0.59%	0.65%	40%	NR	A	NR	AA
0.57%	0.62%	40%	NR	BB	NR	A
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		31.50%				
		31.50%				
		31.50%				
		31.50%				

A	A	BBB	BBB	B	NR
AA	AA	A	A	BB	NR
BB	BB	NR	NR		
B	B	NR	NR		
BB	BB	NR	NR		
B	B	NR	NR		
	BB				
	BB				
	BB				
	NR				
	NR				
	NR				
BB	BB	BB	B	B	B
BBB	BBB	BBB	BB	BB	BB
A	BBB	A	BBB	BBB	BBB
BBB	BBB	BBB	BB	BB	BB
A	BBB	A	BBB	BBB	BBB
BBB	BBB	BBB	BB	BB	BB
BB	BBB	BBB	B	NR	NR
BB	BBB	BBB	B	NR	NR
A	AA	AA	BBB	NR	NR
A	AA	AA	BBB	NR	NR
BBB	A	A	BB	NR	NR
A	AA	AA	BBB	NR	NR
BBB	AA	AA	BBB	NR	NR
A	AA	AA	BBB	NR	NR
BBB	AA	AA	BBB	NR	NR
A	AA	AA	BBB	NR	NR
BBB	AA	AA	BBB	NR	NR
BB	BBB	BBB	B	NR	NR
BB	BBB	BBB	B	NR	NR
BBB	AA	AA	BBB	NR	NR
BBB	A	A	BB	NR	NR
A	AA	AA	BBB	NR	NR
BBB	AA	AA	BBB	NR	NR
NR	A	A	BB	NR	BBB
NR	BBB	BBB	B	NR	BB
NR	A	A	BB	NR	BBB
NR	BB	BB	CCC	NR	B
NR	BBB	BBB	B	NR	BB
NR	A	A	BB	NR	BBB
NR	BBB	BBB	B	NR	BB
NR	NR	NR	BBB		
NR	NR	NR	BBB		
NR	NR	NR	A		
NR	NR	NR	BBB		
NR	NR	NR	BBB		
NR	NR	NR	A		
	NR				
	NR				
	NR				

NR	A	3	Technology	N.Amer	Canada
NR	A	6	Technology	N.Amer	Canada
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	BBB	3	Industrials	N.Amer	United States
	BBB	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	BBB	3	Industrials	N.Amer	United States
	BBB	3	Industrials	N.Amer	United States
	NR		Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	CCC	3		N.Amer	United States
	CCC	3		N.Amer	United States
	CCC	3		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
B	BBB	6	Utilities	N.Amer	United States
BB	BBB	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	BBB	5	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BB	BBB	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	BBB	5	Utilities	N.Amer	United States
BB	BBB	6	Utilities	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BB	10	Industrials	N.Amer	United States
NR	BB	10	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BB	10	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BB	10	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BB	10	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BB	10	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	B	3	Industrials	N.Amer	United States
B	B	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	B	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
CCC	B	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	B	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	B	3	Industrials	N.Amer	United States
B	B	5	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States

BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BBB		Thin	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB		Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BBB		Thin	DocAdj	DocAdj	DocAdj
B						
B						

BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	Thin
BBB	AA	Thin	DocAdj	Thin	DocAdj	Thin
BBB	AA					
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	Thin
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	Thin	Entity Tier	Thin	Entity Tier	Thin
BBB	AA					
BBB	AA	Thin	DocAdj	Thin	DocAdj	Thin
BBB	AA					
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	Thin
BBB	AA	Thin	DocAdj	Thin	DocAdj	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
B	B					
B	B					
B	B					
B	B					

CcyGrp	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	Thin	Thin
DocAdj	Thin	Thin

CcyGrp	Thin	Thin
DocAdj	Thin	Thin

DocAdj
DocAdj
DocAdj
Thin
Thin
Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	DocAdj			
Thin	Thin	DocAdj			
Thin	Thin	CcyGrp			
Thin	Thin	DocAdj			
Thin	Thin	DocAdj			
Thin	Thin	CcyGrp			

Thin
Thin

Thin

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

NWACUSDXR	29-Aug-08 NWAC
NCXAUDMR	29-Aug-08 NCX
NCXAUDXR	29-Aug-08 NCX
NCXCADMR	29-Aug-08 NCX
NCXCADXR	29-Aug-08 NCX
NCXCHFMR	29-Aug-08 NCX
NCXEURCR	29-Aug-08 NCX
NCXEURMM	29-Aug-08 NCX
NCXEURMR	29-Aug-08 NCX
NCXEURXR	29-Aug-08 NCX
NCXGBPXR	29-Aug-08 NCX
NCXHKDMR	29-Aug-08 NCX
NCXHKDXR	29-Aug-08 NCX
NCXILSXR	29-Aug-08 NCX
NCXJPYMR	29-Aug-08 NCX
NCXJPYXR	29-Aug-08 NCX
NCXNZDMR	29-Aug-08 NCX
NCXSGDMR	29-Aug-08 NCX
NCXSGDXR	29-Aug-08 NCX
NCXUSDCR	29-Aug-08 NCX
NCXUSDMM	29-Aug-08 NCX
NCXUSDMR	29-Aug-08 NCX
NCXUSDXR	29-Aug-08 NCX
NOVARTAUDCR	29-Aug-08 NOVART
NOVARTAUDMM	29-Aug-08 NOVART
NOVARTCHFCR	29-Aug-08 NOVART
NOVARTCHFMM	29-Aug-08 NOVART
NOVARTEURCR	29-Aug-08 NOVART
NOVARTEURMM	29-Aug-08 NOVART
NOVARTEURMR	29-Aug-08 NOVART
NOVARTGBPCR	29-Aug-08 NOVART
NOVARTGBPMM	29-Aug-08 NOVART
NOVARTGBPMR	29-Aug-08 NOVART
NOVARTHKDMM	29-Aug-08 NOVART
NOVARTJPYCR	29-Aug-08 NOVART
NOVARTJPYMM	29-Aug-08 NOVART
NOVARTNZDCR	29-Aug-08 NOVART
NOVARTNZDMM	29-Aug-08 NOVART
NOVARTSGDMM	29-Aug-08 NOVART
NOVARTUSDCR	29-Aug-08 NOVART
NOVARTUSDMM	29-Aug-08 NOVART
NOVARTUSDMR	29-Aug-08 NOVART
NOVARTUSDXR	29-Aug-08 NOVART
NOVART-VacDiagAUDMR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagEURCR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagEURMM	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagEURMR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagEURXR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagGBPMR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagHKDMR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagJPYMR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagUSDCR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagUSDMM	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagUSDMR	29-Aug-08 NOVART-VacDiag
NOVART-VacDiagUSDXR	29-Aug-08 NOVART-VacDiag
NVLSUSDMR	29-Aug-08 NVLS
NVLSUSDXR	29-Aug-08 NVLS
NVLLEURMM	29-Aug-08 NVLL
NVLLUSDMR	29-Aug-08 NVLL
NVLLUSDXR	29-Aug-08 NVLL
XEL-NRGIncUSDMR	29-Aug-08 XEL-NRGInc
XEL-NRGIncUSDXR	29-Aug-08 XEL-NRGInc
XEL-NRGIncEURCR	29-Aug-08 XEL-NRGInc
XEL-NRGIncEURMM	29-Aug-08 XEL-NRGInc
XEL-NRGIncEURMR	29-Aug-08 XEL-NRGInc
XEL-NRGIncEURXR	29-Aug-08 XEL-NRGInc
XEL-NRGIncUSDCR	29-Aug-08 XEL-NRGInc
XEL-NRGIncUSDMM	29-Aug-08 XEL-NRGInc
XEL-NRGIncUSDMR	29-Aug-08 XEL-NRGInc
XEL-NRGIncUSDXR	29-Aug-08 XEL-NRGInc
NRGTXSAUDXR	29-Aug-08 NRGTXS
NRGTXSCADMR	29-Aug-08 NRGTXS
NRGTXSEURMM	29-Aug-08 NRGTXS
NRGTXSEURMR	29-Aug-08 NRGTXS

Northwest Airls Corp	6CD9A8	SNRFOR	USD	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	AUD	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	AUD	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	CAD	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	CAD	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	CHF	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	EUR	CR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	EUR	MM	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	EUR	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	EUR	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	GBP	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	HKD	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	HKD	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	ILS	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	JPY	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	JPY	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	NZD	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	SGD	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	SGD	XR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	USD	CR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	USD	MM	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	USD	MR	Composite
NOVA Chems Corp	6CFGE3	SNRFOR	USD	XR	Composite
Novartis AG	6CFHF2	SNRFOR	AUD	CR	Composite
Novartis AG	6CFHF2	SNRFOR	AUD	MM	Composite
Novartis AG	6CFHF2	SNRFOR	CHF	CR	Composite
Novartis AG	6CFHF2	SNRFOR	CHF	MM	Composite
Novartis AG	6CFHF2	SNRFOR	EUR	CR	Composite
Novartis AG	6CFHF2	SNRFOR	EUR	MM	Composite
Novartis AG	6CFHF2	SNRFOR	EUR	MR	Composite
Novartis AG	6CFHF2	SNRFOR	GBP	CR	Composite
Novartis AG	6CFHF2	SNRFOR	GBP	MM	Composite
Novartis AG	6CFHF2	SNRFOR	GBP	MR	Composite
Novartis AG	6CFHF2	SNRFOR	HKD	MM	Composite
Novartis AG	6CFHF2	SNRFOR	JPY	CR	Composite
Novartis AG	6CFHF2	SNRFOR	JPY	MM	Composite
Novartis AG	6CFHF2	SNRFOR	NZD	CR	Composite
Novartis AG	6CFHF2	SNRFOR	NZD	MM	Composite
Novartis AG	6CFHF2	SNRFOR	SGD	MM	Composite
Novartis AG	6CFHF2	SNRFOR	USD	CR	Composite
Novartis AG	6CFHF2	SNRFOR	USD	MM	Composite
Novartis AG	6CFHF2	SNRFOR	USD	MR	Composite
Novartis AG	6CFHF2	SNRFOR	USD	XR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	AUD	MR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	EUR	CR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	EUR	MM	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	EUR	MR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	EUR	XR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	GBP	MR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	HKD	MR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	JPY	MR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	USD	CR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	USD	MM	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	USD	MR	Composite
Novartis Vaccines & Diagnostics Inc	6CFHFU	SNRFOR	USD	XR	Composite
Novelis Inc	6D700X	SNRFOR	USD	MR	Composite
Novelis Inc	6D700X	SNRFOR	USD	XR	Composite
NOVELL INC	6D7006	SNRFOR	EUR	MM	Composite
NOVELL INC	6D7006	SNRFOR	USD	MR	Composite
NOVELL INC	6D7006	SNRFOR	USD	XR	Composite
NRG Energy Inc	68BCAE	SECDOM	USD	MR	Composite
NRG Energy Inc	68BCAE	SECDOM	USD	XR	Composite
NRG Energy Inc	68BCAE	SNRFOR	EUR	CR	Composite
NRG Energy Inc	68BCAE	SNRFOR	EUR	MM	Composite
NRG Energy Inc	68BCAE	SNRFOR	EUR	MR	Composite
NRG Energy Inc	68BCAE	SNRFOR	EUR	XR	Composite
NRG Energy Inc	68BCAE	SNRFOR	USD	CR	Composite
NRG Energy Inc	68BCAE	SNRFOR	USD	MM	Composite
NRG Energy Inc	68BCAE	SNRFOR	USD	MR	Composite
NRG Energy Inc	68BCAE	SNRFOR	USD	XR	Composite
NRG TX LLC	6D723G	SNRFOR	AUD	XR	Composite
NRG TX LLC	6D723G	SNRFOR	CAD	MR	Composite
NRG TX LLC	6D723G	SNRFOR	EUR	MM	Composite
NRG TX LLC	6D723G	SNRFOR	EUR	MR	Composite

					9.75%			
2.41%	2.62%	4.18%	4.93%	5.36%	5.79%	5.77%	5.74%	6.07%
2.41%	2.62%	4.18%	4.93%	5.36%	5.79%	5.77%	5.74%	6.07%
2.42%	2.66%	4.19%	4.99%	5.44%	5.89%	5.87%	5.78%	6.23%
2.42%	2.59%	4.12%	4.88%	5.31%	5.75%	5.73%	5.70%	6.07%
2.59%	2.82%	4.47%	5.31%	5.76%	6.24%	6.22%	6.19%	6.56%
2.42%	2.66%	4.19%	4.99%	5.44%	5.89%	5.87%	5.78%	6.23%
2.42%	2.59%	4.12%	4.88%	5.31%	5.75%	5.73%	5.70%	6.07%
2.42%	2.59%	4.12%	4.88%	5.31%	5.75%	5.73%	5.70%	6.07%
2.42%	2.66%	4.19%	4.99%	5.44%	5.89%	5.87%	5.78%	6.23%
2.42%	2.59%	4.12%	4.88%	5.31%	5.75%	5.73%	5.70%	6.07%
2.42%	2.59%	4.12%	4.88%	5.31%	5.75%	5.73%	5.70%	6.07%
2.41%	2.62%	4.18%	4.93%	5.36%	5.79%	5.77%	5.74%	6.07%
2.42%	2.66%	4.19%	4.99%	5.44%	5.89%	5.87%	5.78%	6.23%
2.59%	2.82%	4.47%	5.31%	5.76%	6.24%	6.22%	6.19%	6.56%
2.42%	2.66%	4.19%	4.99%	5.44%	5.89%	5.87%	5.78%	6.23%
2.42%	2.59%	4.12%	4.88%	5.31%	5.75%	5.73%	5.70%	6.07%
0.14%	0.18%	0.24%	0.28%	0.33%	0.36%	0.40%	0.42%	0.52%
0.14%	0.18%	0.23%	0.28%	0.31%	0.36%	0.40%	0.42%	0.52%
0.14%	0.18%	0.24%	0.29%	0.33%	0.37%	0.41%	0.42%	0.52%
0.14%	0.17%	0.23%	0.28%	0.32%	0.36%	0.39%	0.42%	0.52%
0.14%	0.18%	0.24%	0.29%	0.33%	0.37%	0.41%	0.42%	0.52%
0.14%	0.17%	0.23%	0.28%	0.32%	0.36%	0.39%	0.42%	0.52%
0.14%	0.17%	0.23%	0.27%	0.32%	0.35%	0.39%	0.41%	0.52%
0.14%	0.17%	0.23%	0.27%	0.32%	0.35%	0.39%	0.41%	0.52%
0.14%	0.17%	0.23%	0.28%	0.32%	0.36%	0.39%	0.42%	0.52%
0.14%	0.17%	0.23%	0.27%	0.32%	0.35%	0.39%	0.41%	0.52%
0.14%	0.17%	0.23%	0.28%	0.32%	0.36%	0.39%	0.42%	0.52%
0.14%	0.18%	0.24%	0.28%	0.34%	0.37%	0.42%	0.42%	0.52%
0.14%	0.18%	0.23%	0.28%	0.32%	0.36%	0.41%	0.42%	0.52%
0.14%	0.18%	0.24%	0.29%	0.33%	0.37%	0.41%	0.42%	0.52%
0.14%	0.17%	0.23%	0.28%	0.32%	0.36%	0.39%	0.42%	0.52%
0.14%	0.17%	0.23%	0.28%	0.32%	0.36%	0.39%	0.42%	0.52%
0.14%	0.18%	0.24%	0.29%	0.33%	0.37%	0.41%	0.42%	0.52%
0.14%	0.17%	0.23%	0.28%	0.32%	0.36%	0.39%	0.42%	0.52%
0.14%	0.17%	0.23%	0.27%	0.32%	0.35%	0.39%	0.41%	0.52%
0.14%	0.17%	0.23%	0.27%	0.32%	0.35%	0.39%	0.41%	0.52%
		0.26%	0.29%		0.34%	0.37%	0.42%	
		0.26%	0.29%		0.34%	0.37%	0.42%	
		0.26%	0.29%		0.34%	0.37%	0.42%	
		0.26%	0.29%		0.34%	0.37%	0.42%	
		0.26%	0.29%		0.34%	0.37%	0.42%	
		0.26%	0.29%		0.34%	0.37%	0.42%	
		0.26%	0.29%		0.34%	0.37%	0.42%	
		0.26%	0.29%		0.34%	0.37%	0.42%	
	0.84%	1.83%	2.02%	2.33%	2.66%	2.73%	2.93%	2.99%
	0.84%	1.83%	1.94%	2.33%	2.56%	2.73%	2.93%	2.99%
	1.03%	1.71%	1.87%	2.02%	2.18%			
	1.03%	1.64%	1.87%	2.02%	2.18%			
1.53%	1.70%	2.41%	3.17%	3.65%	4.12%	4.22%	4.25%	4.44%
1.48%	1.62%	2.33%	3.09%	3.56%	4.00%	4.09%	4.14%	4.28%
1.53%	1.70%	2.41%	3.17%	3.65%	4.12%	4.22%	4.25%	4.44%
1.48%	1.62%	2.33%	3.09%	3.56%	4.00%	4.09%	4.14%	4.28%
0.12%	0.21%	0.24%	0.42%	0.53%	0.59%	0.71%	1.33%	1.80%

		31.50%				
6.10%	6.03%	40%	BB	BBB	BBB	BBB
6.10%	6.03%	40%	BB	BBB	BBB	BBB
6.26%	5.93%	40%	A	A	A	AA
6.11%	5.97%	40%	A	AA	AA	AA
		40%				
6.58%	6.51%	40%	BBB	A	A	A
		40%				
6.26%	5.93%	40%	A	A	A	AA
6.11%	5.97%	40%	A	AA	AA	AA
6.11%	5.97%	40%	A	AA	AA	AA
6.26%	5.93%	40%	A	A	A	AA
6.11%	5.97%	40%	A	AA	AA	AA
6.11%	5.97%	40%	A	AA	AA	AA
		40%				
6.10%	6.03%	40%	BB	BBB	BBB	BBB
		40%				
6.26%	5.93%	40%	A	A	A	AA
		40%				
6.58%	6.51%	40%	BBB	A	A	A
		40%				
6.26%	5.93%	40%	A	A	A	AA
6.11%	5.97%	40%	A	AA	AA	AA
0.54%	0.54%	40%	BB	B	BB	BBB
0.54%	0.54%	40%	BB	BB	BBB	BBB
0.56%	0.56%	40%	BBB	BBB	BBB	A
0.54%	0.54%	40%	A	A	BBB	AA
0.56%	0.56%	40%	BBB	BBB	BBB	A
0.54%	0.54%	40%	A	A	BBB	AA
0.54%	0.53%	40%	BBB	BBB	BB	A
0.54%	0.53%	40%				
0.54%	0.54%	40%	A	A	BBB	AA
0.54%	0.53%		BBB	BBB	BB	A
0.54%	0.54%	40%	A	A	BBB	AA
0.54%	0.54%	40%	BB	B	B	BBB
0.54%	0.54%	40%	BB	BB	BB	BBB
0.56%	0.56%	40%	BBB	BBB	BBB	A
0.54%	0.54%	40%	A	A	BBB	AA
0.54%	0.54%	40%	A	A	BBB	AA
0.56%	0.56%	40%	BBB	BBB	BBB	A
0.54%	0.54%	40%	A	A	BBB	AA
0.54%	0.53%	40%	BBB	BBB	BB	A
0.54%	0.53%	40%				
	0.48%	40%			NR	NR
	0.48%	40%			NR	NR
	0.48%	40%			NR	NR
	0.48%	40%			NR	NR
		40%				
		40%				
		40%				
	0.48%	40%			NR	NR
	0.48%	40%			NR	NR
		40%				
	0.48%	40%			NR	NR
	0.48%	40%			NR	NR
		40%				
		40%				
		40%				
3.05%	3.11%	40%		NR	NR	B
3.05%	3.11%	40%		NR	NR	BB
2.37%	2.50%	72.50%		NR	B	NR
2.37%	2.50%	72.50%		NR	B	NR
		40%				
		40%				
4.39%	4.41%	40%	BBB	A	A	A
4.23%	4.29%	40%	A	AA	AA	AA
		40%				
		40%				
4.39%	4.41%	40%	BBB	A	A	A
4.23%	4.29%	40%	A	AA	AA	AA
		40%				
2.23%	2.22%	40%	NR	BB	BB	BB
		40%				
		40%				

	NR				
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
B	BBB	BBB	BBB	NR	BB
BB	BBB	BBB	BBB	NR	BB
BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
B	BBB	BBB	BBB	NR	BB
BB	A	A	BBB	NR	BB
BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
BBB	AA	AA	AA	NR	A
BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
BB	A	A	A	NR	BBB
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
NR	B	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	NR				NR
NR	NR				NR
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
BB	A	BB	B	NR	CCC

	NR	2	Consumer Services	N.Amer	United States
BB	AA	10	Basic Materials	N.Amer	Canada
BB	AA	10	Basic Materials	N.Amer	Canada
A	A	6	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BBB	AA	10	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
A	A	6	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
A	A	6	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BB	AA	10	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
A	A	6	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BBB	AA	10	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
A	A	6	Basic Materials	N.Amer	Canada
A	AA	8	Basic Materials	N.Amer	Canada
CCC	BBB	11	Health Care	Europe	Switzerland
CCC	BBB	11	Health Care	Europe	Switzerland
B	BBB	11	Health Care	Europe	Switzerland
BB	A	11	Health Care	Europe	Switzerland
B	BBB	11	Health Care	Europe	Switzerland
BB	A	11	Health Care	Europe	Switzerland
B	A	11	Health Care	Europe	Switzerland
	NR		Health Care	Europe	Switzerland
BB	A	11	Health Care	Europe	Switzerland
B	A	11	Health Care	Europe	Switzerland
BB	A	11	Health Care	Europe	Switzerland
CCC	BBB	3	Health Care	Europe	Switzerland
CCC	BBB	3	Health Care	Europe	Switzerland
B	BBB	11	Health Care	Europe	Switzerland
BB	A	11	Health Care	Europe	Switzerland
BB	A	11	Health Care	Europe	Switzerland
B	BBB	11	Health Care	Europe	Switzerland
BB	A	11	Health Care	Europe	Switzerland
B	A	11	Health Care	Europe	Switzerland
	NR		Health Care	Europe	Switzerland
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
NR	NR	2	Health Care	N.Amer	United States
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
	NR		Technology	N.Amer	United States
NR	NR	3	Technology	N.Amer	United States
NR	NR	3	Technology	N.Amer	United States
NR	NR	2	Utilities	N.Amer	United States
NR	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	3	Utilities	N.Amer	United States
A	AA	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	3	Utilities	N.Amer	United States
A	AA	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BB	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States

B	B					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
AA	AA	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
AA	AA	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
BBB	AA			Thin	Thin	
BBB	AA			Thin	Thin	
BBB	AA			Thin	Thin	
BBB	AA			Thin	Thin	
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA			Thin	Thin	
BBB	AA			Thin	Thin	
BBB	AA					
BBB	AA			Thin	Thin	
BBB	AA			Thin	Thin	
B	BBB					
B	BBB					
	BB					
	BB		Thin	Thin	DocAdj	Thin
	BB		Thin	Thin	CcyGrp	Thin
BB	BB		Thin	DocAdj	Thin	Thin
BB	BB		Thin	DocAdj	Thin	Thin
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	A					
B	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	A					
B	A					

Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin				Thin	Thin
Thin				Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp

NRGTXSHKDXR	29-Aug-08 NRGTXS
NRGTXSUSDCR	29-Aug-08 NRGTXS
NRGTXSUSDMM	29-Aug-08 NRGTXS
NRGTXSUSDMR	29-Aug-08 NRGTXS
NRGTXSUSDXR	29-Aug-08 NRGTXS
NRWBKAUDCR	29-Aug-08 NRWBK
NRWBKAUDMM	29-Aug-08 NRWBK
NRWBKEURCR	29-Aug-08 NRWBK
NRWBKEURMM	29-Aug-08 NRWBK
NRWBKGBPCR	29-Aug-08 NRWBK
NRWBKGBPMM	29-Aug-08 NRWBK
NRWBKJPYMM	29-Aug-08 NRWBK
NRWBKUSDCR	29-Aug-08 NRWBK
NRWBKUSDMM	29-Aug-08 NRWBK
NRWBKUSDMR	29-Aug-08 NRWBK
NIPSEIJPYCR	29-Aug-08 NIPSEI
NIPSEIJPYMR	29-Aug-08 NIPSEI
NIPSEIJPYXR	29-Aug-08 NIPSEI
NSTEURCR	29-Aug-08 NST
NSTUSDCR	29-Aug-08 NST
NSTUSDMR	29-Aug-08 NST
NST-ECEURMR	29-Aug-08 NST-EC
NST-ECUSDMR	29-Aug-08 NST-EC
NBP-PipelineUSDCR	29-Aug-08 NBP-Pipeline
NBP-PipelineUSDMR	29-Aug-08 NBP-Pipeline
NRBSAUDCR	29-Aug-08 NRBS
NRBSAUDMM	29-Aug-08 NRBS
NRBSEURCR	29-Aug-08 NRBS
NRBSEURMM	29-Aug-08 NRBS
NRBSEURMR	29-Aug-08 NRBS
NRBSEURXR	29-Aug-08 NRBS
NRBSGBPCR	29-Aug-08 NRBS
NRBSGBPMM	29-Aug-08 NRBS
NRBSGBPMR	29-Aug-08 NRBS
NRBSGBPXR	29-Aug-08 NRBS
NRBSJPYMM	29-Aug-08 NRBS
NRBSUSDCR	29-Aug-08 NRBS
NRBSUSDMM	29-Aug-08 NRBS
NRBSUSDMR	29-Aug-08 NRBS
NRBSUSDXR	29-Aug-08 NRBS
NRBSEURCR	29-Aug-08 NRBS
NRBSEURMM	29-Aug-08 NRBS
NRBSGBPCR	29-Aug-08 NRBS
NRBSGBPMM	29-Aug-08 NRBS
NRBSUSDCR	29-Aug-08 NRBS
NRBSUSDMM	29-Aug-08 NRBS
NRBSUSDMR	29-Aug-08 NRBS
NRBSUSDXR	29-Aug-08 NRBS
XEL-NStatesPwrEURCR	29-Aug-08 XEL-NStatesPwr
XEL-NStatesPwrEURMR	29-Aug-08 XEL-NStatesPwr
XEL-NStatesPwrEURXR	29-Aug-08 XEL-NStatesPwr
XEL-NStatesPwrUSDCR	29-Aug-08 XEL-NStatesPwr
XEL-NStatesPwrUSDMR	29-Aug-08 XEL-NStatesPwr
XEL-NStatesPwrUSDXR	29-Aug-08 XEL-NStatesPwr
NTNCRPJPYCR	29-Aug-08 NTNCRP
NTNCRPJPYXR	29-Aug-08 NTNCRP
NTNCRPUSDCR	29-Aug-08 NTNCRP
NTPCLEURCR	29-Aug-08 NTPCL
NTPCLEURMM	29-Aug-08 NTPCL
NTPCLUSDCR	29-Aug-08 NTPCL
NTPCLUSDMM	29-Aug-08 NTPCL
NTPCLUSDMR	29-Aug-08 NTPCL
NTTDCEURCR	29-Aug-08 NTTDC
NTTDCJPYCR	29-Aug-08 NTTDC
NTTDCJPYMR	29-Aug-08 NTTDC
NTTDCJPYXR	29-Aug-08 NTTDC
NTTDCUSDCR	29-Aug-08 NTTDC
NTTDCMAUDCR	29-Aug-08 NTTDCM
NTTDCMEURCR	29-Aug-08 NTTDCM
NTTDCMEURMM	29-Aug-08 NTTDCM
NTTDCMEURMR	29-Aug-08 NTTDCM
NTTDCMJPYCR	29-Aug-08 NTTDCM
NTTDCMJPYMR	29-Aug-08 NTTDCM
NTTDCMJPYXR	29-Aug-08 NTTDCM

NRG TX LLC	6D723G	SNRFOR	HKD	XR	Composite
NRG TX LLC	6D723G	SNRFOR	USD	CR	Composite
NRG TX LLC	6D723G	SNRFOR	USD	MM	Composite
NRG TX LLC	6D723G	SNRFOR	USD	MR	Composite
NRG TX LLC	6D723G	SNRFOR	USD	XR	Composite
NRW.BANK	DICGIL	SNRFOR	AUD	CR	Composite
NRW.BANK	DICGIL	SNRFOR	AUD	MM	Composite
NRW.BANK	DICGIL	SNRFOR	EUR	CR	Composite
NRW.BANK	DICGIL	SNRFOR	EUR	MM	Composite
NRW.BANK	DICGIL	SNRFOR	GBP	CR	Composite
NRW.BANK	DICGIL	SNRFOR	GBP	MM	Composite
NRW.BANK	DICGIL	SNRFOR	JPY	MM	Composite
NRW.BANK	DICGIL	SNRFOR	USD	CR	Composite
NRW.BANK	DICGIL	SNRFOR	USD	MM	Composite
NRW.BANK	DICGIL	SNRFOR	USD	MR	Composite
NSK Ltd.	JOAA55	SNRFOR	JPY	CR	Composite
NSK Ltd.	JOAA55	SNRFOR	JPY	MR	Composite
NSK Ltd.	JOAA55	SNRFOR	JPY	XR	Composite
NSTAR	6D71AN	SNRFOR	EUR	CR	Composite
NSTAR	6D71AN	SNRFOR	USD	CR	Composite
NSTAR	6D71AN	SNRFOR	USD	MR	Composite
NSTAR Elec Co	6D723D	SNRFOR	EUR	MR	Composite
NSTAR Elec Co	6D723D	SNRFOR	USD	MR	Composite
Nthn Border Pipeline Co	6CABFF	SNRFOR	USD	CR	Composite
Nthn Border Pipeline Co	6CABFF	SNRFOR	USD	MR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	AUD	CR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	AUD	MM	Composite
Nthn Rock plc	GMCA4T	SNRFOR	EUR	CR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	EUR	MM	Composite
Nthn Rock plc	GMCA4T	SNRFOR	EUR	MR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	EUR	XR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	GBP	CR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	GBP	MM	Composite
Nthn Rock plc	GMCA4T	SNRFOR	GBP	MR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	GBP	XR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	JPY	MM	Composite
Nthn Rock plc	GMCA4T	SNRFOR	USD	CR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	USD	MM	Composite
Nthn Rock plc	GMCA4T	SNRFOR	USD	MR	Composite
Nthn Rock plc	GMCA4T	SNRFOR	USD	XR	Composite
Nthn Rock plc	GMCA4T	SUBLT2	EUR	CR	Composite
Nthn Rock plc	GMCA4T	SUBLT2	EUR	MM	Composite
Nthn Rock plc	GMCA4T	SUBLT2	GBP	CR	Composite
Nthn Rock plc	GMCA4T	SUBLT2	GBP	MM	Composite
Nthn Rock plc	GMCA4T	SUBLT2	USD	CR	Composite
Nthn Rock plc	GMCA4T	SUBLT2	USD	MM	Composite
Nthn Rock plc	GMCA4T	SUBLT2	USD	MR	Composite
Nthn Rock plc	GMCA4T	SUBLT2	USD	XR	Composite
Nthn Sts Pwr Co	6CBCE9	SNRFOR	EUR	CR	Composite
Nthn Sts Pwr Co	6CBCE9	SNRFOR	EUR	MR	Composite
Nthn Sts Pwr Co	6CBCE9	SNRFOR	EUR	XR	Composite
Nthn Sts Pwr Co	6CBCE9	SNRFOR	USD	CR	Composite
Nthn Sts Pwr Co	6CBCE9	SNRFOR	USD	MR	Composite
Nthn Sts Pwr Co	6CBCE9	SNRFOR	USD	XR	Composite
NTN Corp	JOEC88	SNRFOR	JPY	CR	Composite
NTN Corp	JOEC88	SNRFOR	JPY	XR	Composite
NTN Corp	JOEC88	SNRFOR	USD	CR	Composite
NTPC Ltd	Y4A63G	SNRFOR	EUR	CR	Composite
NTPC Ltd	Y4A63G	SNRFOR	EUR	MM	Composite
NTPC Ltd	Y4A63G	SNRFOR	USD	CR	Composite
NTPC Ltd	Y4A63G	SNRFOR	USD	MM	Composite
NTPC Ltd	Y4A63G	SNRFOR	USD	MR	Composite
NTT DATA Corp	JOECBY	SNRFOR	EUR	CR	Composite
NTT DATA Corp	JOECBY	SNRFOR	JPY	CR	Composite
NTT DATA Corp	JOECBY	SNRFOR	JPY	MR	Composite
NTT DATA Corp	JOECBY	SNRFOR	JPY	XR	Composite
NTT DATA Corp	JOECBY	SNRFOR	USD	CR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	AUD	CR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	EUR	CR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	EUR	MM	Composite
NTT Docomo Inc	68BD6O	SNRFOR	EUR	MR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	JPY	CR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	JPY	MR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	JPY	XR	Composite

0.12%	0.20%	0.23%	0.40%	0.51%	0.57%	0.68%	1.28%	1.80%
0.12%	0.21%	0.24%	0.42%	0.53%	0.59%	0.71%	1.33%	1.80%
0.12%	0.20%	0.23%	0.40%	0.51%	0.57%	0.68%	1.28%	1.80%
	0.26%	0.30%	0.33%	0.39%	0.44%	0.50%	0.58%	
	0.26%	0.30%	0.33%	0.39%	0.44%	0.38%	0.58%	
	0.25%		0.45%	0.58%	0.60%	0.66%	0.71%	
	0.25%		0.45%	0.58%	0.60%	0.66%	0.71%	
	0.25%		0.45%	0.58%	0.60%	0.66%	0.71%	
				0.40%		0.48%		
			0.67%		0.84%			
1.59%	1.46%	1.52%	1.79%	1.73%	1.77%	1.78%	1.89%	1.90%
1.59%	1.46%	1.52%	1.79%	1.73%	1.77%	1.78%	1.89%	1.90%
1.59%	1.51%	1.59%	1.86%	1.80%	1.84%	1.83%	1.96%	1.90%
1.59%	1.44%	1.52%	1.78%	1.72%	1.76%	1.75%	1.88%	1.90%
1.59%	1.43%	1.51%	1.77%	1.71%	1.74%	1.74%	1.86%	1.90%
1.59%	1.51%	1.59%	1.86%	1.80%	1.84%	1.83%	1.96%	1.90%
1.59%	1.44%	1.52%	1.78%	1.72%	1.76%	1.75%	1.88%	1.90%
1.59%	1.38%	1.45%	1.70%	1.65%	1.68%	1.67%	1.79%	1.90%
1.59%	1.46%	1.52%	1.79%	1.73%	1.77%	1.78%	1.89%	1.90%
1.59%	1.51%	1.59%	1.86%	1.80%	1.84%	1.83%	1.96%	1.90%
1.59%	1.44%	1.52%	1.78%	1.72%	1.76%	1.75%	1.88%	1.90%
4.79%	4.70%	4.23%	3.84%	3.49%	3.19%	3.15%	3.01%	2.82%
4.79%	4.70%	4.23%	3.84%	3.49%	3.19%	3.01%	2.87%	2.82%
4.79%	4.70%	4.23%	3.84%	3.49%	3.19%	3.15%	3.01%	2.82%
4.79%	4.70%	4.23%	3.84%	3.49%	3.19%	3.01%	2.87%	2.82%
4.79%	4.70%	4.23%	3.84%	3.49%	3.19%	3.15%	3.01%	2.82%
4.79%	4.70%	4.23%	3.84%	3.49%	3.19%	3.01%	2.87%	2.82%
4.79%	4.70%	4.23%	3.84%	3.49%	3.19%	2.89%	2.75%	2.82%
0.34%	0.36%	0.36%	0.42%	0.48%	0.57%	0.64%	0.72%	0.72%
0.34%	0.36%	0.36%	0.42%	0.48%	0.57%	0.64%	0.72%	0.72%
0.34%	0.36%	0.36%	0.42%	0.48%	0.57%	0.64%	0.72%	0.72%
0.34%	0.36%	0.36%	0.42%	0.48%	0.57%	0.64%	0.72%	0.72%
0.34%	0.36%	0.36%	0.42%	0.48%	0.57%	0.64%	0.72%	0.72%
0.34%	0.36%	0.36%	0.42%	0.48%	0.57%	0.64%	0.72%	0.72%
0.27%	0.26%	0.31%	0.34%	0.45%	0.50%	0.56%	0.67%	
0.20%	0.22%	0.25%	0.28%	0.34%	0.38%	0.42%	0.50%	
0.25%	0.27%	0.31%	0.34%	0.41%	0.45%	0.50%	0.60%	
1.49%	1.99%	1.81%	2.18%	2.16%	2.44%	2.46%	2.71%	2.79%
1.49%	1.99%	1.81%	2.18%	2.16%	2.32%	2.46%	2.58%	2.79%
0.08%	0.13%	0.15%	0.17%	0.18%	0.21%	0.23%	0.32%	
0.08%	0.13%	0.15%	0.17%	0.18%	0.21%	0.23%	0.32%	
0.08%	0.13%	0.15%	0.17%	0.14%	0.15%	0.23%	0.32%	
0.08%	0.13%	0.15%	0.17%	0.18%	0.21%	0.23%	0.32%	
0.08%	0.09%	0.14%	0.17%	0.19%	0.22%	0.26%	0.31%	0.35%
0.08%	0.09%	0.15%	0.18%	0.19%	0.22%	0.26%	0.31%	0.35%
0.08%	0.09%	0.13%	0.16%	0.19%	0.22%	0.26%	0.31%	0.35%
0.06%	0.07%	0.10%	0.12%	0.15%	0.17%	0.20%	0.24%	0.26%

2.15%	2.22%	40% NR	BBB	BB	BB
		40%			
		40%			
2.23%	2.22%	40% NR	BB	BB	BB
2.15%	2.22%	40% NR	BBB	BB	BB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		30%	NR	NR	NR
		25.50%			
		25.50%	NR	NR	NR
		38.00%	NR		NR
		38.00%	NR		NR
		38.00%	NR		NR
		40%			
		40%			
		40%			
		40%			NR
1.50%	1.94%	40% NR	B	B	BB
1.50%	1.94%	40% NR	B	B	BB
1.50%	1.94%	40% NR	BB	BB	BBB
1.50%	1.94%	40% NR	BBB	BBB	A
1.50%	1.94%	40% NR	BB	BB	BBB
		40%			
1.50%	1.94%	40% NR	BB	BB	BBB
1.50%	1.94%	40% NR	BBB	BBB	A
		40%			
1.50%	1.94%	40% NR	BB	BB	BBB
1.50%	1.94%	NR	B	B	BB
1.50%	1.94%	40% NR	BB	BB	BBB
1.50%	1.94%	40% NR	BBB	BBB	A
		40%			
		40%			
	2.47%	20% NR	NR	NR	NR
	2.47%	20% NR	NR	NR	NR
	2.47%	20% NR	NR	NR	NR
	2.47%	20% NR	NR	NR	NR
	2.47%	20% NR	NR	NR	NR
	2.47%	20% NR	NR	NR	NR
		20%			
	2.47%	20% NR	NR	NR	NR
0.72%	0.72%	40%			
0.72%	0.72%	40% NR	NR	NR	NR
0.72%	0.72%	40%			
0.72%	0.72%	40%			
0.72%	0.72%	40% NR	NR	NR	NR
0.72%	0.72%	40%			
		30% B	BBB	BBB	BBB
		31.25% B	BB	BB	BB
		31.25% CCC	CCC	B	B
		15%			
		15%			
2.94%	3.14%	15% NR	NR	NR	NR
		15%			
2.94%	3.14%	15% NR	NR	NR	NR
0.31%	0.34%	30% NR	NR	NR	NR
0.31%	0.34%	30% NR	NR	NR	NR
		30%			
0.31%	0.34%	30% NR	NR	NR	NR
0.31%	0.34%	30% NR	NR	NR	NR
0.36%	0.38%	30% CCC	BB	B	B
0.37%	0.38%	31% CCC	BBB	BB	BB
		30%			
		30%			
0.35%	0.37%	30% BB	A	BB	BBB
		30%			
0.26%	0.28%	30% B	BBB	B	BB

BBB	BBB	BBB	BB	NR	CCC
BB	A	BB	B	NR	CCC
BBB	BBB	BBB	BB	NR	CCC
NR	NR	A	NR		
NR	NR	BBB	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR		NR			
	NR				
BB	BB	CCC	B	NR	NR
BB	BB	CCC	B	NR	NR
BBB	BBB	BB	BB	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
BBB	BBB	BB	BB	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	CCC	B	NR	NR
BBB	BBB	BB	BB	NR	NR
A	A	BBB	BBB	NR	NR
NR	NR	BB	BB	NR	
NR	NR	BBB	BBB	NR	
NR	NR	BB	BB	NR	
NR	NR	BBB	BBB	NR	
NR	NR	BB	BB	NR	
NR	NR	BBB	BBB	NR	
NR	NR	BB	BB	NR	
BBB	NR	NR	NR		
BBB	NR	NR	NR		
BB	B	B	CCC		
BB	B	B	CCC		
B	B	CCC	CCC		
NR	BBB	NR	BBB	NR	NR
NR	BBB	NR	BBB	NR	NR
BB	BB	NR	NR		NR
A	A	NR	NR		NR
BBB	BBB	NR	NR		NR
BB	BB	NR	NR		NR
BB	B	B	B	BB	CCC
BBB	BBB	A	BBB	A	A
BB	BBB	BBB	BBB	A	BB
B	BB	BB	BB	BBB	B

NR	BB	5	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BB	6	Utilities	N.Amer	United States
NR	BB	5	Utilities	N.Amer	United States
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR		Government	Europe	Germany
	NR	2	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
NR	BBB	8	Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	BB	8	Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
NR	BBB	8	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BBB	3	Industrials	Asia	Japan
	BBB	3	Industrials	Asia	Japan
	BB	3	Industrials	Asia	Japan
	NR		Government	India	India
	NR		Government	India	India
NR	NR	3	Government	India	India
	NR		Government	India	India
NR	NR	3	Government	India	India
NR	NR	3	Technology	Asia	Japan
NR	NR	3	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	NR	3	Technology	Asia	Japan
NR	NR	3	Technology	Asia	Japan
BB	A	8	Telecommunications	Asia	Japan
A	BBB	6	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
A	BB	7	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
BBB	BB	7	Telecommunications	Asia	Japan

B	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	A					
B	A					
B	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
A	A		Thin		Thin	Thin
A	A		Thin		Thin	Thin
A	A		Thin		Thin	Thin
A	AA					
A	AA					Thin
A	A					
A	A				Thin	
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
B	A	Thin	Thin	Thin	Thin	Thin
B	A	Thin	Thin	Thin	Thin	Thin
B	A	Thin	Thin	Thin	Thin	Thin
B	A	Thin	Thin	Thin	Thin	Thin
B	A	Thin	Thin	Thin	Thin	Thin
B	A	Thin	Thin	Thin	Thin	Thin
B	A					
B	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	CcyGrp
BBB	A					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB					
BB	BB	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Entity Tier
	A	Thin	Thin	Thin	Thin	CcyGrp
	A					
	A	Thin	Thin	Thin	Thin	DocAdj
	A	Thin	Thin	Thin	Thin	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

Thin	CcyGrp	Thin
Thin	DocAdj	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
	Thin	
Thin		

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin		Thin
Thin	CcyGrp	CcyGrp	Thin		Thin
Thin	DocAdj	DocAdj	Thin		Thin
Thin	CcyGrp	CcyGrp	Thin		Thin
Thin	DocAdj	DocAdj	Thin		Thin
Thin	CcyGrp	CcyGrp	Thin		Thin
Thin	DocAdj	DocAdj	Thin		Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier			
DocAdj	Thin	DocAdj	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
Entity Tier	Thin	Thin		Thin	Thin
CcyGrp	Thin	Thin		Thin	Thin
DocAdj	Thin	Thin		Thin	Thin
Entity Tier	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

NTTDCMTWDCR	29-Aug-08 NTTDCM
NTTDCMUSDCR	29-Aug-08 NTTDCM
NTTDCMUSDMR	29-Aug-08 NTTDCM
NTTDCMUSDXR	29-Aug-08 NTTDCM
NUEAUDMR	29-Aug-08 NUE
NUECADMR	29-Aug-08 NUE
NUEDKKMR	29-Aug-08 NUE
NUEEURCR	29-Aug-08 NUE
NUEEURMM	29-Aug-08 NUE
NUEEURMR	29-Aug-08 NUE
NUEEURXR	29-Aug-08 NUE
NUEHKDMR	29-Aug-08 NUE
NUEJPYMR	29-Aug-08 NUE
NUESGDMR	29-Aug-08 NUE
NUETWDMR	29-Aug-08 NUE
NUEUSDCR	29-Aug-08 NUE
NUEUSDMM	29-Aug-08 NUE
NUEUSDMR	29-Aug-08 NUE
NUEUSDXR	29-Aug-08 NUE
NUEZARMR	29-Aug-08 NUE
NUTVNAEURCR	29-Aug-08 NUTVNA
NUTVNAEURMM	29-Aug-08 NUTVNA
NUTVNAEURMR	29-Aug-08 NUTVNA
NUTVNAUSDCR	29-Aug-08 NUTVNA
NUTVNAUSDMM	29-Aug-08 NUTVNA
NUTVNAEURCR	29-Aug-08 NUTVNA
NUTVNAEURMM	29-Aug-08 NUTVNA
NUTVNAUSDMM	29-Aug-08 NUTVNA
NUONNVAUDMM	29-Aug-08 NUONNV
NUONNVEURCR	29-Aug-08 NUONNV
NUONNVEURMM	29-Aug-08 NUONNV
NUONNVEURMR	29-Aug-08 NUONNV
NUONNVHKDMM	29-Aug-08 NUONNV
NUONNVJPYMM	29-Aug-08 NUONNV
NUONNVSGDMM	29-Aug-08 NUONNV
NUONNVUSDCR	29-Aug-08 NUONNV
NUONNVUSDMM	29-Aug-08 NUONNV
NUONNVUSDMR	29-Aug-08 NUONNV
NUSTRUSDMR	29-Aug-08 NUSTR
NUSTRUSDXR	29-Aug-08 NUSTR
NUELP-KPLOPUSDCR	29-Aug-08 NUELP-KPLOP
NUELP-KPLOPUSDMR	29-Aug-08 NUELP-KPLOP
TRV-NUVUSDMR	29-Aug-08 TRV-NUV
TRV-NUVUSDXR	29-Aug-08 TRV-NUV
SRP-NVPowerEURMM	29-Aug-08 SRP-NVPower
SRP-NVPowerEURMR	29-Aug-08 SRP-NVPower
SRP-NVPowerUSDCR	29-Aug-08 SRP-NVPower
SRP-NVPowerUSDMM	29-Aug-08 SRP-NVPower
SRP-NVPowerUSDMR	29-Aug-08 SRP-NVPower
SRP-NVPowerUSDXR	29-Aug-08 SRP-NVPower
SRP-NVPowerEURCR	29-Aug-08 SRP-NVPower
SRP-NVPowerEURMM	29-Aug-08 SRP-NVPower
SRP-NVPowerEURMR	29-Aug-08 SRP-NVPower
SRP-NVPowerEURXR	29-Aug-08 SRP-NVPower
SRP-NVPowerUSDCR	29-Aug-08 SRP-NVPower
SRP-NVPowerUSDMM	29-Aug-08 SRP-NVPower
SRP-NVPowerUSDMR	29-Aug-08 SRP-NVPower
SRP-NVPowerUSDXR	29-Aug-08 SRP-NVPower
NVREURMR	29-Aug-08 NVR
NVREURXR	29-Aug-08 NVR
NVRUSDCR	29-Aug-08 NVR
NVRUSDMR	29-Aug-08 NVR
NVRUSDXR	29-Aug-08 NVR
NXPEURMM	29-Aug-08 NXP
NXPEURXR	29-Aug-08 NXP
NXPUSDMM	29-Aug-08 NXP
NXPUSDMR	29-Aug-08 NXP
NXPUSDXR	29-Aug-08 NXP
NXPAUDMM	29-Aug-08 NXP
NXPCHFMM	29-Aug-08 NXP
NXPEURCR	29-Aug-08 NXP
NXPEURMM	29-Aug-08 NXP
NXPEURMR	29-Aug-08 NXP
NXPEURXR	29-Aug-08 NXP

NTT Docomo Inc	68BD6O	SNRFOR	TWD	CR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	USD	CR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	USD	MR	Composite
NTT Docomo Inc	68BD6O	SNRFOR	USD	XR	Composite
Nucor Corp	6D737A	SNRFOR	AUD	MR	Composite
Nucor Corp	6D737A	SNRFOR	CAD	MR	Composite
Nucor Corp	6D737A	SNRFOR	DKK	MR	Composite
Nucor Corp	6D737A	SNRFOR	EUR	CR	Composite
Nucor Corp	6D737A	SNRFOR	EUR	MM	Composite
Nucor Corp	6D737A	SNRFOR	EUR	MR	Composite
Nucor Corp	6D737A	SNRFOR	EUR	XR	Composite
Nucor Corp	6D737A	SNRFOR	HKD	MR	Composite
Nucor Corp	6D737A	SNRFOR	JPY	MR	Composite
Nucor Corp	6D737A	SNRFOR	SGD	MR	Composite
Nucor Corp	6D737A	SNRFOR	TWD	MR	Composite
Nucor Corp	6D737A	SNRFOR	USD	CR	Composite
Nucor Corp	6D737A	SNRFOR	USD	MM	Composite
Nucor Corp	6D737A	SNRFOR	USD	MR	Composite
Nucor Corp	6D737A	SNRFOR	USD	XR	Composite
Nucor Corp	6D737A	SNRFOR	ZAR	MR	Composite
Numico NV	NSB99F	SNRFOR	EUR	CR	Composite
Numico NV	NSB99F	SNRFOR	EUR	MM	Composite
Numico NV	NSB99F	SNRFOR	EUR	MR	Composite
Numico NV	NSB99F	SNRFOR	USD	CR	Composite
Numico NV	NSB99F	SNRFOR	USD	MM	Composite
Numico NV	NSB99F	SUBLT2	EUR	CR	Composite
Numico NV	NSB99F	SUBLT2	EUR	MM	Composite
Numico NV	NSB99F	SUBLT2	USD	MM	Composite
Nuon NV	NTB580	SNRFOR	AUD	MM	Composite
Nuon NV	NTB580	SNRFOR	EUR	CR	Composite
Nuon NV	NTB580	SNRFOR	EUR	MM	Composite
Nuon NV	NTB580	SNRFOR	EUR	MR	Composite
Nuon NV	NTB580	SNRFOR	HKD	MM	Composite
Nuon NV	NTB580	SNRFOR	JPY	MM	Composite
Nuon NV	NTB580	SNRFOR	SGD	MM	Composite
Nuon NV	NTB580	SNRFOR	USD	CR	Composite
Nuon NV	NTB580	SNRFOR	USD	MM	Composite
Nuon NV	NTB580	SNRFOR	USD	MR	Composite
NuStar Logistics LP	6D75DR	SNRFOR	USD	MR	Composite
NuStar Logistics LP	6D75DR	SNRFOR	USD	XR	Composite
NuStar Pipeline Oper Partnership LP	6D75DZ	SNRFOR	USD	CR	Composite
NuStar Pipeline Oper Partnership LP	6D75DZ	SNRFOR	USD	MR	Composite
NUVEEN Invts INC	6D799F	SNRFOR	USD	MR	Composite
NUVEEN Invts INC	6D799F	SNRFOR	USD	XR	Composite
NV Pwr Co	U0A546	SECDOM	EUR	MM	Composite
NV Pwr Co	U0A546	SECDOM	EUR	MR	Composite
NV Pwr Co	U0A546	SECDOM	USD	CR	Composite
NV Pwr Co	U0A546	SECDOM	USD	MM	Composite
NV Pwr Co	U0A546	SECDOM	USD	MR	Composite
NV Pwr Co	U0A546	SECDOM	USD	XR	Composite
NV Pwr Co	U0A546	SNRFOR	EUR	CR	Composite
NV Pwr Co	U0A546	SNRFOR	EUR	MM	Composite
NV Pwr Co	U0A546	SNRFOR	EUR	MR	Composite
NV Pwr Co	U0A546	SNRFOR	EUR	XR	Composite
NV Pwr Co	U0A546	SNRFOR	USD	CR	Composite
NV Pwr Co	U0A546	SNRFOR	USD	MM	Composite
NV Pwr Co	U0A546	SNRFOR	USD	MR	Composite
NV Pwr Co	U0A546	SNRFOR	USD	XR	Composite
NVR, Inc.	68BD8X	SNRFOR	EUR	MR	Composite
NVR, Inc.	68BD8X	SNRFOR	EUR	XR	Composite
NVR, Inc.	68BD8X	SNRFOR	USD	CR	Composite
NVR, Inc.	68BD8X	SNRFOR	USD	MR	Composite
NVR, Inc.	68BD8X	SNRFOR	USD	XR	Composite
NXP B.V.	NTBEFL	SECDOM	EUR	MM	Composite
NXP B.V.	NTBEFL	SECDOM	EUR	XR	Composite
NXP B.V.	NTBEFL	SECDOM	USD	MM	Composite
NXP B.V.	NTBEFL	SECDOM	USD	MR	Composite
NXP B.V.	NTBEFL	SECDOM	USD	XR	Composite
NXP B.V.	NTBEFL	SNRFOR	AUD	MM	Composite
NXP B.V.	NTBEFL	SNRFOR	CHF	MM	Composite
NXP B.V.	NTBEFL	SNRFOR	EUR	CR	Composite
NXP B.V.	NTBEFL	SNRFOR	EUR	MM	Composite
NXP B.V.	NTBEFL	SNRFOR	EUR	MR	Composite
NXP B.V.	NTBEFL	SNRFOR	EUR	XR	Composite

0.08%	0.09%	0.15%	0.18%	0.19%	0.22%	0.26%	0.31%	0.35%
0.08%	0.09%	0.15%	0.18%	0.19%	0.22%	0.26%	0.31%	0.35%
0.08%	0.08%	0.14%	0.17%	0.19%	0.21%	0.25%	0.29%	0.33%
0.36%	0.35%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.89%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%
0.38%	0.37%	0.51%	0.59%	0.67%	0.75%	0.84%	0.88%	0.94%
0.38%	0.37%	0.51%	0.59%	0.67%	0.75%	0.84%	0.88%	0.94%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%
0.36%	0.35%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.89%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%
0.38%	0.37%	0.51%	0.59%	0.67%	0.75%	0.84%	0.88%	0.94%
0.36%	0.36%	0.49%	0.57%	0.65%	0.72%	0.80%	0.84%	0.90%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%
0.35%	0.34%	0.46%	0.54%	0.62%	0.69%	0.77%	0.80%	0.86%
0.36%	0.36%	0.48%	0.56%	0.64%	0.71%	0.79%	0.83%	0.90%

	0.56%					1.00%	1.12%	
	0.56%					1.00%	1.12%	
	0.56%					1.00%	1.12%	
0.19%	0.20%	0.27%	0.31%	0.37%	0.43%	0.48%	0.53%	0.60%
0.19%	0.21%	0.28%	0.33%	0.38%	0.45%	0.50%	0.55%	0.60%
0.19%	0.20%	0.27%	0.31%	0.37%	0.43%	0.48%	0.53%	0.60%
0.19%	0.20%	0.27%	0.31%	0.37%	0.43%	0.48%	0.53%	0.60%
0.19%	0.20%	0.27%	0.31%	0.37%	0.43%	0.48%	0.53%	0.60%
0.19%	0.20%	0.27%	0.31%	0.37%	0.43%	0.48%	0.53%	0.60%
0.19%	0.21%	0.28%	0.33%	0.38%	0.45%	0.50%	0.55%	0.60%
0.19%	0.20%	0.27%	0.31%	0.37%	0.43%	0.48%	0.53%	0.60%
0.19%	0.20%	0.26%	0.31%	0.36%	0.43%	0.47%	0.52%	0.60%
	0.75%	1.05%	1.23%	1.34%	1.45%	1.55%	1.68%	
					0.86%	1.15%	1.31%	
					0.86%	1.15%	1.31%	
0.45%	0.54%	0.61%	0.67%	0.71%	0.77%	0.81%	0.84%	0.99%
2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%
2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%
2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%
2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%
2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%
2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%	2.23%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.28%	0.87%	1.19%	1.28%	1.37%	1.49%	1.56%	1.60%	2.37%
1.28%	0.83%	1.11%	1.21%	1.32%	1.44%	1.47%	1.54%	2.37%
1.28%	0.91%	1.25%	1.33%	1.44%	1.57%	1.63%	1.68%	2.37%
1.28%	0.87%	1.19%	1.28%	1.37%	1.49%	1.56%	1.60%	2.37%
1.28%	0.83%	1.11%	1.21%	1.32%	1.44%	1.47%	1.54%	2.37%
5.10%	4.60%	5.50%	6.50%	6.73%	6.89%	6.91%	6.91%	
5.10%	4.60%	5.50%	6.50%	6.73%	6.89%	6.91%	6.91%	
5.10%	4.60%	5.50%	6.50%	6.73%	6.89%	6.91%	6.91%	
5.10%	4.60%	5.50%	6.50%	6.73%	6.89%	6.91%	6.91%	
5.10%	4.60%	5.50%	6.50%	6.73%	6.89%	6.91%	6.91%	
6.68%	8.24%	12.07%	13.63%	13.70%	13.69%	13.25%	12.78%	12.56%
6.75%	8.24%	12.31%	13.83%	13.79%	13.78%	13.22%	12.74%	13.03%
6.92%	8.70%	12.74%	14.37%	14.42%	14.42%	13.85%	13.39%	13.32%
6.75%	8.24%	12.31%	13.83%	13.79%	13.78%	13.22%	12.74%	13.03%
6.33%	8.29%	11.49%	13.04%	13.42%	13.43%	12.67%	12.69%	12.19%

0.37%	0.38%	31% CCC	BBB	BB	BB
0.37%	0.38%	31% CCC	BBB	BB	BB
0.35%	0.36%	30% CCC	BB	B	B
		30%			
0.91%	0.96%	40% B	BBB	BBB	BBB
0.91%	0.96%	40% BBB	AA	AA	AA
0.91%	0.96%	40%			
0.96%	1.01%	40% BB	A	A	A
0.96%	1.01%	40%			
0.91%	0.96%	40% BBB	AA	AA	AA
0.91%	0.96%	40%			
0.91%	0.96%	40% BBB	AA	AA	AA
0.91%	0.96%	40% B	BBB	BBB	BBB
0.91%	0.96%	40% BBB	AA	AA	AA
0.91%	0.96%	40%			
0.96%	1.01%	40% BB	A	A	A
0.92%	0.97%	40% BB	A	A	A
0.91%	0.96%	40% BBB	AA	AA	AA
0.88%	0.92%	40% BB	A	A	A
0.91%	0.96%	40% BBB	AA	AA	AA
		40%			
		40%			
		40%			
		40%			
		40%			
1.24%	1.30%	15%	NR		
1.24%	1.30%	15%	NR		
1.24%	1.30%	15%	NR		
0.72%	0.80%	40% NR	CCC	BBB	BBB
0.72%	0.80%	40% NR	B	A	A
0.72%	0.80%	40% NR	BB	AA	AA
		40%			
0.72%	0.80%	40% NR	BB	AA	AA
0.72%	0.80%	40% NR	CCC	BBB	BBB
0.72%	0.80%	40% NR	BB	AA	AA
0.72%	0.80%	40% NR	B	A	A
0.72%	0.80%	40% NR	BB	AA	AA
0.72%	0.80%	40% NR	B	A	A
		40%	NR	NR	NR
		40%			
		35%			
		35%			
1.12%	0.93%	40%			
		40%			
2.23%	2.23%	70%			
2.23%	2.23%	70%			
2.23%	2.23%	70%			
2.23%	2.23%	70%			
2.23%	2.23%	70%			
2.23%	2.23%	70%			
1.57%	1.57%	40%			
1.57%	1.57%	40%			
1.57%	1.57%	40%			
1.57%	1.57%	40%			
1.57%	1.57%	40%			
1.57%	1.57%	40%			
1.57%	1.57%	40%			
1.57%	1.57%	40%			
2.46%		40% NR	BBB	BB	BBB
2.37%		40% NR	A	A	A
2.59%		39.72% NR	BBB	BB	BB
2.46%		40% NR	BBB	BB	BBB
2.37%		40% NR	A	A	A
	7.15%	40% NR	NR	NR	NR
	7.15%	40% NR	NR	NR	NR
	7.15%	40% NR	NR	NR	NR
	7.15%	40% NR	NR	NR	NR
	7.15%	40% NR	NR	NR	NR
12.69%	12.74%	29.32% BBB	BBB	A	A
12.98%	13.02%	28.29% A	AA	AA	AA
13.41%	13.42%	29.32% A	A	AA	AA
12.98%	13.02%	28.29% A	AA	AA	AA
		29.32%			
12.27%	12.28%	29.50% A	A	A	A

BBB	BBB	A	BBB	A	A
BBB	BBB	A	BBB	A	A
BB	BB	BBB	BB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
		NR	NR		NR
		NR	NR		NR
		NR	NR		NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
NR	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
BBB	BB	BB	BBB	NR	B
A	A	BB	BBB	NR	B
BBB	BBB	BB	BBB	NR	B
BBB	BB	BB	BBB	NR	B
A	A	BB	BBB	NR	B
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	BBB	A	A	BB	BBB
AA	AA	AAA	AA	A	A
AA	A	AA	AA	BBB	BBB
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB

A	BBB	6	Telecommunications	Asia	Japan
A	BBB	6	Telecommunications	Asia	Japan
BBB	BBB	6	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
BB	AA	10	Basic Materials	N.Amer	United States
A	AA	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	AA	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	AA	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	AA	10	Basic Materials	N.Amer	United States
BB	AA	10	Basic Materials	N.Amer	United States
A	AA	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	AA	10	Basic Materials	N.Amer	United States
BBB	AA	10	Basic Materials	N.Amer	United States
A	AA	10	Basic Materials	N.Amer	United States
BBB	AA	10	Basic Materials	N.Amer	United States
A	AA	10	Basic Materials	N.Amer	United States
	NR		Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
NR	NR		Consumer Goods	Europe	Netherlands
NR	NR		Consumer Goods	Europe	Netherlands
NR	NR		Consumer Goods	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
	NR		Utilities	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
NR	A	10	Utilities	Europe	Netherlands
	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	BB	4	Consumer Goods	N.Amer	United States
	BB	6	Consumer Goods	N.Amer	United States
	BB	7	Consumer Goods	N.Amer	United States
	BB	4	Consumer Goods	N.Amer	United States
	BB	6	Consumer Goods	N.Amer	United States
NR	NR	2	Technology	Europe	Germany
NR	NR	2	Technology	Europe	Germany
NR	NR	2	Technology	Europe	Germany
NR	NR	2	Technology	Europe	Germany
NR	NR	2	Technology	Europe	Germany
BB	AA	11	Technology	Europe	Germany
A	AA	9	Technology	Europe	Germany
BBB	AA	11	Technology	Europe	Germany
A	AA	9	Technology	Europe	Germany
	NR		Technology	Europe	Germany
BBB	A	3	Technology	Europe	Germany

AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB					
	BBB					
	BBB					
	BBB					
	BBB		Thin			
	BBB		Thin			
	BBB		Thin			
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	A					
BBB	A					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B	Thin	Thin	Thin	Thin	Thin
BB	B	Thin	Thin	Thin	Thin	Thin
	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Thin Thin Thin Thin
Thin Thin Thin Thin
Thin Thin Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Thin Thin
DocAdj DocAdj DocAdj Entity Tier Thin Thin
CcyGrp CcyGrp CcyGrp Entity Tier Thin Thin

CcyGrp CcyGrp CcyGrp Entity Tier Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Thin Thin
CcyGrp CcyGrp CcyGrp Entity Tier Thin Thin
DocAdj DocAdj DocAdj Entity Tier Thin Thin
CcyGrp CcyGrp CcyGrp Entity Tier Thin Thin
DocAdj DocAdj DocAdj Entity Tier Thin Thin
Thin Thin Thin

Thin Thin Thin
Thin Thin Thin

Thin

Thin
Thin
Thin

Thin

Thin
Thin
CcyGrp CcyGrp DocAdj Thin DocAdj
CcyGrp CcyGrp DocAdj Thin DocAdj
DocAdj DocAdj DocAdj Thin DocAdj
CcyGrp CcyGrp DocAdj Thin DocAdj
CcyGrp CcyGrp DocAdj Thin DocAdj
Thin Thin Thin Thin
Thin Thin Thin Thin
Thin Thin Thin Thin
Thin Thin Thin Thin
Thin Thin Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp DocAdj CcyGrp DocAdj DocAdj DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp

NXPJPYMM	29-Aug-08 NXP
NXPJPYXR	29-Aug-08 NXP
NXPUSDCR	29-Aug-08 NXP
NXPUSDMM	29-Aug-08 NXP
NXPUSDMR	29-Aug-08 NXP
NXPUSDXR	29-Aug-08 NXP
NYWTRUSDCR	29-Aug-08 NYWTR
NYWTRUSDMR	29-Aug-08 NYWTR
NYWTRUSDXR	29-Aug-08 NYWTR
TFAUSDCR	29-Aug-08 TFA
TFAUSDMR	29-Aug-08 TFA
TFAUSDXR	29-Aug-08 TFA
NYL-FundingEURMR	29-Aug-08 NYL-Funding
NYL-FundingGBPMR	29-Aug-08 NYL-Funding
NYL-FundingUSDMR	29-Aug-08 NYL-Funding
NYL-FundingUSDXR	29-Aug-08 NYL-Funding
NYL-GfunGBPMR	29-Aug-08 NYL-Gfun
NYL-GfunUSDMR	29-Aug-08 NYL-Gfun
NYLEURMR	29-Aug-08 NYL
NYLGBPMR	29-Aug-08 NYL
NYLGBPXR	29-Aug-08 NYL
NYLUSDMR	29-Aug-08 NYL
NYLUSDXR	29-Aug-08 NYL
NYTAUDMM	29-Aug-08 NYT
NYTAUDMR	29-Aug-08 NYT
NYTAUDXR	29-Aug-08 NYT
NYTCADMR	29-Aug-08 NYT
NYTEURCR	29-Aug-08 NYT
NYTEURMM	29-Aug-08 NYT
NYTEURMR	29-Aug-08 NYT
NYTEURXR	29-Aug-08 NYT
NYTHKDMR	29-Aug-08 NYT
NYTJPYMR	29-Aug-08 NYT
NYTSGDMR	29-Aug-08 NYT
NYTTWDMR	29-Aug-08 NYT
NYTUSDCR	29-Aug-08 NYT
NYTUSDMR	29-Aug-08 NYT
NYTUSDXR	29-Aug-08 NYT
NYCOEURMM	29-Aug-08 NYCO
NYCOEURMR	29-Aug-08 NYCO
NYCOEURXR	29-Aug-08 NYCO
NYCOUSDMR	29-Aug-08 NYCO
TATNEFUSDCR	29-Aug-08 TATNEF
TATNEFUSDMM	29-Aug-08 TATNEF
TMENRUEURCR	29-Aug-08 TMENRU
TMENRUEURMM	29-Aug-08 TMENRU
TMENRUUSDCR	29-Aug-08 TMENRU
TMENRUUSDMM	29-Aug-08 TMENRU
TMENRUUSDMR	29-Aug-08 TMENRU
OBACRPEURCR	29-Aug-08 OBACRP
OBACRPJPYCR	29-Aug-08 OBACRP
OBACRPJPYMR	29-Aug-08 OBACRP
OBACRPJPYXR	29-Aug-08 OBACRP
OBACRPUSDCR	29-Aug-08 OBACRP
OHLSAEURMM	29-Aug-08 OHLSA
OXYAUDMR	29-Aug-08 OXY
OXYCHFMR	29-Aug-08 OXY
OXYEURCR	29-Aug-08 OXY
OXYEURMM	29-Aug-08 OXY
OXYEURMR	29-Aug-08 OXY
OXYEURXR	29-Aug-08 OXY
OXYGBPMR	29-Aug-08 OXY
OXYJPYMR	29-Aug-08 OXY
OXYUSDCR	29-Aug-08 OXY
OXYUSDMM	29-Aug-08 OXY
OXYUSDMR	29-Aug-08 OXY
OXYUSDXR	29-Aug-08 OXY
OCEANUSDCR	29-Aug-08 OCEAN
ODAKYUJPYCR	29-Aug-08 ODAKYU
ODAKYUJPYMR	29-Aug-08 ODAKYU
ODAKYUJPYXR	29-Aug-08 ODAKYU
ODAKYUUSDCR	29-Aug-08 ODAKYU
FFHCN-ORHAUDMR	29-Aug-08 FFHCN-ORH
FFHCN-ORHEURCR	29-Aug-08 FFHCN-ORH

NXP B.V.	NTBEFL	SNRFOR	JPY	MM	Composite
NXP B.V.	NTBEFL	SNRFOR	JPY	XR	Composite
NXP B.V.	NTBEFL	SNRFOR	USD	CR	Composite
NXP B.V.	NTBEFL	SNRFOR	USD	MM	Composite
NXP B.V.	NTBEFL	SNRFOR	USD	MR	Composite
NXP B.V.	NTBEFL	SNRFOR	USD	XR	Composite
NY City Mun Water Fin Auth Water & Swr Sys	6ADG9H	SNRFOR	USD	CR	Composite
NY City Mun Water Fin Auth Water & Swr Sys	6ADG9H	SNRFOR	USD	MR	Composite
NY City Mun Water Fin Auth Water & Swr Sys	6ADG9H	SNRFOR	USD	XR	Composite
NY City Transitional Fin Auth	6ADG8L	SNRFOR	USD	CR	Composite
NY City Transitional Fin Auth	6ADG8L	SNRFOR	USD	MR	Composite
NY City Transitional Fin Auth	6ADG8L	SNRFOR	USD	XR	Composite
NY Life Fdg	U0ADEC	SNRFOR	EUR	MR	Composite
NY Life Fdg	U0ADEC	SNRFOR	GBP	MR	Composite
NY Life Fdg	U0ADEC	SNRFOR	USD	MR	Composite
NY Life Fdg	U0ADEC	SNRFOR	USD	XR	Composite
Ny Life Glob Fdg		SNRFOR	GBP	MR	Composite
Ny Life Glob Fdg		SNRFOR	USD	MR	Composite
NY Life Ins Co	6ADE7I	SNRFOR	EUR	MR	Composite
NY Life Ins Co	6ADE7I	SNRFOR	GBP	MR	Composite
NY Life Ins Co	6ADE7I	SNRFOR	GBP	XR	Composite
NY Life Ins Co	6ADE7I	SNRFOR	USD	MR	Composite
NY Life Ins Co	6ADE7I	SNRFOR	USD	XR	Composite
NY Times Co	6B5122	SNRFOR	AUD	MM	Composite
NY Times Co	6B5122	SNRFOR	AUD	MR	Composite
NY Times Co	6B5122	SNRFOR	AUD	XR	Composite
NY Times Co	6B5122	SNRFOR	CAD	MR	Composite
NY Times Co	6B5122	SNRFOR	EUR	CR	Composite
NY Times Co	6B5122	SNRFOR	EUR	MM	Composite
NY Times Co	6B5122	SNRFOR	EUR	MR	Composite
NY Times Co	6B5122	SNRFOR	EUR	XR	Composite
NY Times Co	6B5122	SNRFOR	HKD	MR	Composite
NY Times Co	6B5122	SNRFOR	JPY	MR	Composite
NY Times Co	6B5122	SNRFOR	SGD	MR	Composite
NY Times Co	6B5122	SNRFOR	TWD	MR	Composite
NY Times Co	6B5122	SNRFOR	USD	CR	Composite
NY Times Co	6B5122	SNRFOR	USD	MR	Composite
NY Times Co	6B5122	SNRFOR	USD	XR	Composite
Nyco Hldgs 2 Aps		SECDOM	EUR	MM	Composite
Nyco Hldgs 2 Aps		SECDOM	EUR	MR	Composite
Nyco Hldgs 2 Aps		SECDOM	EUR	XR	Composite
Nyco Hldgs 2 Aps		SECDOM	USD	MR	Composite
OAO Tatneft	X5HC9C	SNRFOR	USD	CR	Composite
OAO Tatneft	X5HC9C	SNRFOR	USD	MM	Composite
OAO Tyumen Oil Co		SNRFOR	EUR	CR	Composite
OAO Tyumen Oil Co		SNRFOR	EUR	MM	Composite
OAO Tyumen Oil Co		SNRFOR	USD	CR	Composite
OAO Tyumen Oil Co		SNRFOR	USD	MM	Composite
OAO Tyumen Oil Co		SNRFOR	USD	MR	Composite
OBAYASHI Corp	JOEHA8	SNRFOR	EUR	CR	Composite
OBAYASHI Corp	JOEHA8	SNRFOR	JPY	CR	Composite
OBAYASHI Corp	JOEHA8	SNRFOR	JPY	MR	Composite
OBAYASHI Corp	JOEHA8	SNRFOR	JPY	XR	Composite
OBAYASHI Corp	JOEHA8	SNRFOR	USD	CR	Composite
Obrascon Huarte Lain SA	ELEGEH	SNRFOR	EUR	MM	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	AUD	MR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	CHF	MR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	EUR	CR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	EUR	MM	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	EUR	MR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	EUR	XR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	GBP	MR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	JPY	MR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	USD	CR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	USD	MM	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	USD	MR	Composite
Occidental Pete Corp	6DB9EI	SNRFOR	USD	XR	Composite
Ocean Grand Hldgs Ltd	GMCFDN	SNRFOR	USD	CR	Composite
Odakyu Elec Rwy Co Ltd	JOEEBE	SNRFOR	JPY	CR	Composite
Odakyu Elec Rwy Co Ltd	JOEEBE	SNRFOR	JPY	MR	Composite
Odakyu Elec Rwy Co Ltd	JOEEBE	SNRFOR	JPY	XR	Composite
Odakyu Elec Rwy Co Ltd	JOEEBE	SNRFOR	USD	CR	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	AUD	MR	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	EUR	CR	Composite

6.92%	8.70%	12.74%	14.37%	14.42%	14.42%	13.85%	13.39%	13.32%
6.75%	8.24%	12.31%	13.83%	13.79%	13.78%	13.22%	12.74%	13.03%
6.68%	8.26%	12.10%	13.65%	13.69%	13.70%	13.16%	12.72%	12.90%
6.33%	8.29%	11.49%	13.04%	13.42%	13.43%	12.67%	12.69%	12.19%
			0.27%		0.33%		0.40%	
			0.27%		0.33%		0.40%	
			0.27%		0.33%		0.40%	
					0.30%			
					0.30%			
					0.30%			
						0.71%		
						0.71%		
0.19%	0.33%	0.28%	0.42%	0.44%	0.52%	0.55%	0.61%	0.007231816
0.19%	0.33%	0.28%	0.42%	0.44%	0.52%	0.55%	0.61%	0.007231816
0.19%	0.33%	0.28%	0.42%	0.44%	0.52%	0.55%	0.61%	0.007231816
0.19%	0.33%	0.28%	0.42%	0.44%	0.52%	0.55%	0.61%	0.007231816
0.19%	0.33%	0.28%	0.42%	0.44%	0.52%	0.53%	0.59%	0.007119371
2.69%	2.75%	3.62%	4.01%	4.09%	4.15%	3.92%	3.70%	3.62%
2.69%	2.75%	3.62%	4.01%	4.09%	4.15%	3.92%	3.70%	3.62%
2.69%	2.73%	3.63%	4.05%	4.11%	4.19%	3.95%	3.73%	3.74%
2.83%	2.85%	3.82%	4.25%	4.33%	4.41%	4.17%	3.95%	3.93%
2.72%	2.74%	3.67%	4.08%	4.16%	4.23%	4.00%	3.79%	3.78%
2.69%	2.73%	3.63%	4.05%	4.11%	4.19%	3.95%	3.73%	3.74%
2.59%	2.59%	3.44%	3.89%	3.99%	4.04%	3.82%	3.64%	3.60%
2.69%	2.73%	3.63%	4.05%	4.11%	4.19%	3.95%	3.73%	3.74%
2.69%	2.75%	3.62%	4.01%	4.09%	4.15%	3.92%	3.70%	3.62%
2.69%	2.73%	3.63%	4.05%	4.11%	4.19%	3.95%	3.73%	3.74%
2.83%	2.85%	3.82%	4.25%	4.33%	4.41%	4.17%	3.95%	3.93%
2.69%	2.73%	3.63%	4.05%	4.11%	4.19%	3.95%	3.73%	3.74%
2.59%	2.59%	3.44%	3.89%	3.99%	4.04%	3.82%	3.64%	3.60%
	4.87%				3.65%			
	4.87%				3.65%			
	4.87%				3.65%			
	4.87%				3.65%			
		1.92%	2.27%		3.75%	4.20%	4.61%	
		1.92%	2.27%		3.75%	4.20%	4.61%	
	2.07%	3.59%	3.67%		3.85%		4.11%	
	2.07%	3.59%	3.67%		3.85%		4.11%	
0.33%	0.42%	0.55%	0.62%	0.66%	0.75%	0.84%	0.94%	0.95%
0.34%	0.42%	0.55%	0.62%	0.67%	0.75%	0.86%	0.94%	0.95%
0.26%	0.33%	0.41%	0.47%	0.50%	0.56%	0.64%	0.70%	0.95%
0.33%	0.42%	0.55%	0.62%	0.66%	0.75%	0.84%	0.94%	0.95%
	2.67%	3.24%	3.87%	4.28%				
0.37%	0.37%	0.47%	0.50%	0.56%	0.64%	0.68%	0.76%	0.85%
0.37%	0.37%	0.46%	0.50%	0.56%	0.64%	0.69%	0.76%	0.86%
0.37%	0.37%	0.46%	0.50%	0.56%	0.64%	0.69%	0.76%	0.86%
0.37%	0.38%	0.47%	0.50%	0.56%	0.63%	0.67%	0.72%	0.81%
0.37%	0.37%	0.46%	0.50%	0.56%	0.64%	0.69%	0.76%	0.86%
0.37%	0.37%	0.47%	0.50%	0.56%	0.64%	0.68%	0.76%	0.85%
0.37%	0.39%	0.49%	0.53%	0.59%	0.68%	0.73%	0.80%	0.89%
0.37%	0.37%	0.46%	0.50%	0.56%	0.64%	0.69%	0.76%	0.86%
0.37%	0.38%	0.47%	0.50%	0.56%	0.63%	0.67%	0.72%	0.81%
0.12%	0.12%	0.14%	0.16%	0.19%	0.22%	0.27%	0.34%	0.47%
0.12%	0.09%	0.11%	0.12%	0.14%	0.17%	0.27%	0.34%	0.47%
0.12%	0.12%	0.13%	0.15%	0.19%	0.22%	0.27%	0.34%	0.47%
0.59%	0.67%	0.79%	0.99%	1.11%	1.18%	1.27%	1.33%	1.42%

		29.32%				
		29.32%				
13.41%	13.42%	29.32%	A	A	AA	AA
12.98%	13.02%	28.29%	A	AA	AA	AA
12.74%	12.89%	29.32%	A	A	AA	AA
12.27%	12.28%	29.50%	A	A	A	A
						NR
						NR
						NR
		40%				
		40%				
		40%				
		40.00%				
		40.00%				
		40.00%				
		40.00%				
		40%				
		40%				
0.84%	0.84%	40%	NR	NR	NR	NR
0.84%	0.84%	40%	NR	NR	NR	NR
0.84%	0.84%	40%				
0.84%	0.84%	40%	NR	NR	NR	NR
0.84%	0.84%	40%	NR	NR	NR	NR
3.64%	3.60%	40%	BB	BBB	BBB	A
3.64%	3.60%	40%	BB	BBB	BBB	A
		40%				
3.66%	3.76%	40%	A	A	AA	AAA
3.88%	3.94%	40%	BBB	BBB	A	AA
3.72%	3.78%	40%	BBB	BBB	A	AA
3.66%	3.76%	40%	A	A	AA	AAA
3.55%	3.62%	40%	BBB	A	A	AA
3.66%	3.76%	40%	A	A	AA	AAA
3.64%	3.60%	40%	BB	BBB	BBB	A
3.66%	3.76%	40%	A	A	AA	AAA
		40%				
3.88%	3.94%	40%	BBB	BBB	A	AA
3.66%	3.76%	40%	A	A	AA	AAA
3.55%	3.62%	40%	BBB	A	A	AA
		70%		NR		
		70%		NR		
		70%		NR		
		70%		NR		
		22.50%			NR	NR
		22.50%			NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%				
		40%				
1.05%	1.02%	35.71%	BB	BBB	BBB	BBB
1.05%	1.02%	36%	A	AA	AA	AA
		35.71%				
1.05%	1.02%	35.71%	BBB	A	A	A
1.05%	1.02%	35.71%	BB	BBB	BBB	BBB
		40%		NR	NR	NR
0.89%	0.94%	40%	NR	BBB	BBB	BBB
0.89%	0.94%	40%	NR	AA	A	AA
		40%				
		40%				
0.89%	0.94%	40%	NR	AA	A	AA
0.86%	0.91%	40%	NR	A	A	A
0.89%	0.94%	40%	NR	AA	A	AA
0.89%	0.94%	40%	NR	BBB	BBB	BBB
0.94%	0.99%	40%	NR	A	A	A
		40%				
0.89%	0.94%	40%	NR	AA	A	AA
0.86%	0.91%	40%	NR	A	A	A
		40%				
0.32%	0.59%	35.83%	NR	A	A	A
		35.83%				
0.32%	0.59%	35.83%	NR	BBB	BBB	BBB
0.32%	0.59%	35.83%	NR	BB	BB	BB
1.56%	1.63%	40%	B	BBB	BB	BB
		40%				

AA	A	AA	AA	BBB	BBB
AA	AA	AAA	AA	A	A
AA	A	AA	AA	BBB	BBB
A	A	AA	A	BBB	BBB
	NR		NR		
	NR		NR		
	NR		NR		
	NR				
	NR				
	NR				
		NR			
		NR			
NR	NR	A	A		NR
NR	NR	A	A		NR
NR	NR	A	A		NR
NR	NR	BBB	BBB		NR
BBB	A	A	BBB	BB	BB
BBB	A	A	BBB	BB	BB
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
A	A	AA	A	BBB	BBB
AA	AA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AA	AAA	AA	A	A
BBB	A	A	BBB	BB	BB
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
AA	AA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
	NR				
	NR				
	NR				
	NR				
	NR	NR	NR		
	NR	NR	NR		
	NR		NR		
	NR		NR		
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR					
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	A	A	A
A	AA	A	A	A	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	A	BBB
A	A	BB	BB	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BB	BBB	B	NR

	NR		Technology	Europe	Germany
	NR		Technology	Europe	Germany
BBB	AA	11	Technology	Europe	Germany
A	AA	9	Technology	Europe	Germany
BBB	AA	11	Technology	Europe	Germany
BBB	A	3	Technology	Europe	Germany
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR		Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
A	A	6	Consumer Services	N.Amer	United States
	NR	2	Health Care	Europe	Denmark
	NR	2	Health Care	Europe	Denmark
	NR	2	Health Care	Europe	Denmark
	NR	2	Health Care	Europe	Denmark
	NR	2	Oil & Gas	E.Eur	Russian Federation
	NR	2	Oil & Gas	E.Eur	Russian Federation
	NR	2	Oil & Gas	E.Eur	Russian Federation
	NR		Oil & Gas	E.Eur	Russian Federation
	NR	2	Oil & Gas	E.Eur	Russian Federation
	NR		Oil & Gas	E.Eur	Russian Federation
	NR		Oil & Gas	E.Eur	Russian Federation
NR	A	11	Industrials	Asia	Japan
NR	A	11	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	11	Industrials	Asia	Japan
NR	A	11	Industrials	Asia	Japan
	NR		Industrials	Europe	Spain
BB	AA	11	Oil & Gas	N.Amer	United States
A	A	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	11	Oil & Gas	N.Amer	United States
BBB	A	6	Oil & Gas	N.Amer	United States
A	A	11	Oil & Gas	N.Amer	United States
BB	AA	11	Oil & Gas	N.Amer	United States
BBB	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	11	Oil & Gas	N.Amer	United States
BBB	A	6	Oil & Gas	N.Amer	United States
	NR		Industrials	N.Amer	Bermuda
NR	BBB	3	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	3	Consumer Services	Asia	Japan
NR	BBB	3	Consumer Services	Asia	Japan
NR	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States

	B					
	B					
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
					Thin	
					Thin	
					Thin	
AA	A					
AA	A					
AA	A					
AA	A					
AA	AA					
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B		Thin			
BB	B		Thin			
BB	B		Thin			
BB	B		Thin			
B				Thin	Thin	
B				Thin	Thin	
B	BB		Thin	Thin	Thin	
B	BB					
B	BB		Thin	Thin	Thin	
B	BB					
B	BB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB		Thin	Thin	Thin	Thin
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
D						
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin					
Thin					
Thin					
	Thin				
	Thin				
Thin	CcyGrp	CcyGrp		Thin	
Thin	CcyGrp	CcyGrp		Thin	
Thin	CcyGrp	CcyGrp		Thin	
Thin	DocAdj	DocAdj		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
Thin					
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin		Thin			
Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp

Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

FFHCN-ORHEURMM	29-Aug-08 FFHCN-ORH
FFHCN-ORHEURMR	29-Aug-08 FFHCN-ORH
FFHCN-ORHHKDMR	29-Aug-08 FFHCN-ORH
FFHCN-ORHJPYMR	29-Aug-08 FFHCN-ORH
FFHCN-ORHUSDCR	29-Aug-08 FFHCN-ORH
FFHCN-ORHUSDMM	29-Aug-08 FFHCN-ORH
FFHCN-ORHUSDMR	29-Aug-08 FFHCN-ORH
FFHCN-ORHUSDXR	29-Aug-08 FFHCN-ORH
ODPAUDMR	29-Aug-08 ODP
ODPEURCR	29-Aug-08 ODP
ODPEURMM	29-Aug-08 ODP
ODPEURMR	29-Aug-08 ODP
ODPEURXR	29-Aug-08 ODP
ODPJPYMR	29-Aug-08 ODP
ODPUSDCR	29-Aug-08 ODP
ODPUSDMM	29-Aug-08 ODP
ODPUSDMR	29-Aug-08 ODP
ODPUSDXR	29-Aug-08 ODP
ODPEURCR	29-Aug-08 ODP
ODPEURMM	29-Aug-08 ODP
ODPEURMR	29-Aug-08 ODP
ODPEURXR	29-Aug-08 ODP
ODPUSDCR	29-Aug-08 ODP
ODPUSDMM	29-Aug-08 ODP
ODPUSDMR	29-Aug-08 ODP
ODPUSDXR	29-Aug-08 ODP
OMXEURCR	29-Aug-08 OMX
OMXEURMM	29-Aug-08 OMX
OMXEURMR	29-Aug-08 OMX
OMXEURXR	29-Aug-08 OMX
OMXGBPMM	29-Aug-08 OMX
OMXGBPMR	29-Aug-08 OMX
OMXGBPXR	29-Aug-08 OMX
OMXUSDCR	29-Aug-08 OMX
OMXUSDMM	29-Aug-08 OMX
OMXUSDMR	29-Aug-08 OMX
OMXUSDXR	29-Aug-08 OMX
OHIOCCUSDCR	29-Aug-08 OHIOCC
OHIOCCUSDMR	29-Aug-08 OHIOCC
OHIOCCUSDXR	29-Aug-08 OHIOCC
FE-OHEdEURMM	29-Aug-08 FE-OHEd
FE-OHEdEURMR	29-Aug-08 FE-OHEd
FE-OHEdUSDCR	29-Aug-08 FE-OHEd
FE-OHEdUSDMM	29-Aug-08 FE-OHEd
FE-OHEdUSDMR	29-Aug-08 FE-OHEd
FE-OHEdUSDXR	29-Aug-08 FE-OHEd
OJIEURMR	29-Aug-08 OJI
OJIJPYCR	29-Aug-08 OJI
OJIJPYMR	29-Aug-08 OJI
OJIJPYXR	29-Aug-08 OJI
OJIUSDCR	29-Aug-08 OJI
OMEGFUSDCR	29-Aug-08 OMEGF
OMEGFUSDMR	29-Aug-08 OMEGF
ROSNEFEURCR	29-Aug-08 ROSNEF
ROSNEFEURMM	29-Aug-08 ROSNEF
ROSNEFUSDCR	29-Aug-08 ROSNEF
ROSNEFUSDMM	29-Aug-08 ROSNEF
UKROTSEURCR	29-Aug-08 UKROTS
UKROTSEURMM	29-Aug-08 UKROTS
UKROTSUSDCR	29-Aug-08 UKROTS
UKROTSUSDMR	29-Aug-08 UKROTS
OGE-OKGas+ElecUSDMR	29-Aug-08 OGE-OKGas+Elec
OKAMCOJPYCR	29-Aug-08 OKAMCO
OKAMCOJPYXR	29-Aug-08 OKAMCO
OKIJPYCR	29-Aug-08 OKI
OKIJPYXR	29-Aug-08 OKI
OKPOWRJPYCR	29-Aug-08 OKPOWR
OKPOWRJPYXR	29-Aug-08 OKPOWR
OKOBKEURCR	29-Aug-08 OKOBK
OKOBKEURMM	29-Aug-08 OKOBK
OKOBKHKDCR	29-Aug-08 OKOBK
OKOBKHKDMM	29-Aug-08 OKOBK
OKOBKUSDCR	29-Aug-08 OKOBK
OKOBKUSDMM	29-Aug-08 OKOBK

Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	EUR	MM	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	EUR	MR	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	HKD	MR	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	JPY	MR	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	USD	CR	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	USD	MM	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	USD	MR	Composite
Odyssey Re Hldgs Corp	6DD73Y	SNRFOR	USD	XR	Composite
Office Depot Inc	6DD842	SNRFOR	AUD	MR	Composite
Office Depot Inc	6DD842	SNRFOR	EUR	CR	Composite
Office Depot Inc	6DD842	SNRFOR	EUR	MM	Composite
Office Depot Inc	6DD842	SNRFOR	EUR	MR	Composite
Office Depot Inc	6DD842	SNRFOR	EUR	XR	Composite
Office Depot Inc	6DD842	SNRFOR	JPY	MR	Composite
Office Depot Inc	6DD842	SNRFOR	USD	CR	Composite
Office Depot Inc	6DD842	SNRFOR	USD	MM	Composite
Office Depot Inc	6DD842	SNRFOR	USD	MR	Composite
Office Depot Inc	6DD842	SNRFOR	USD	XR	Composite
Office Depot Inc	6DD842	SUBLT2	EUR	CR	Composite
Office Depot Inc	6DD842	SUBLT2	EUR	MM	Composite
Office Depot Inc	6DD842	SUBLT2	EUR	MR	Composite
Office Depot Inc	6DD842	SUBLT2	EUR	XR	Composite
Office Depot Inc	6DD842	SUBLT2	USD	CR	Composite
Office Depot Inc	6DD842	SUBLT2	USD	MM	Composite
Office Depot Inc	6DD842	SUBLT2	USD	MR	Composite
Office Depot Inc	6DD842	SUBLT2	USD	XR	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	EUR	CR	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	EUR	MM	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	EUR	MR	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	EUR	XR	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	GBP	MM	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	GBP	MR	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	GBP	XR	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	USD	CR	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	USD	MM	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	USD	MR	Composite
OfficeMax Incorporated	6DD84R	SNRFOR	USD	XR	Composite
OH Cas Corp	6DE964	SNRFOR	USD	CR	Composite
OH Cas Corp	6DE964	SNRFOR	USD	MR	Composite
OH Cas Corp	6DE964	SNRFOR	USD	XR	Composite
OH Edison Co	6DEA7B	SNRFOR	EUR	MM	Composite
OH Edison Co	6DEA7B	SNRFOR	EUR	MR	Composite
OH Edison Co	6DEA7B	SNRFOR	USD	CR	Composite
OH Edison Co	6DEA7B	SNRFOR	USD	MM	Composite
OH Edison Co	6DEA7B	SNRFOR	USD	MR	Composite
OH Edison Co	6DEA7B	SNRFOR	USD	XR	Composite
Oji Paper Co Ltd	6DF929	SNRFOR	EUR	MR	Composite
Oji Paper Co Ltd	6DF929	SNRFOR	JPY	CR	Composite
Oji Paper Co Ltd	6DF929	SNRFOR	JPY	MR	Composite
Oji Paper Co Ltd	6DF929	SNRFOR	JPY	XR	Composite
Oji Paper Co Ltd	6DF929	SNRFOR	USD	CR	Composite
OJSC MegaFon		SNRFOR	USD	CR	Composite
OJSC MegaFon		SNRFOR	USD	MR	Composite
OJSC Oil Co Rosneft	X4ACDG	SNRFOR	EUR	CR	Composite
OJSC Oil Co Rosneft	X4ACDG	SNRFOR	EUR	MM	Composite
OJSC Oil Co Rosneft	X4ACDG	SNRFOR	USD	CR	Composite
OJSC Oil Co Rosneft	X4ACDG	SNRFOR	USD	MM	Composite
OJSC Ukrsotsbank	X6BBCD	SNRFOR	EUR	CR	Composite
OJSC Ukrsotsbank	X6BBCD	SNRFOR	EUR	MM	Composite
OJSC Ukrsotsbank	X6BBCD	SNRFOR	USD	CR	Composite
OJSC Ukrsotsbank	X6BBCD	SNRFOR	USD	MR	Composite
OK Gas & Elec	6DFGDD	SNRFOR	USD	MR	Composite
OKAMURA Corp	JP6565	SNRFOR	JPY	CR	Composite
OKAMURA Corp	JP6565	SNRFOR	JPY	XR	Composite
Oki Elec Ind Co Ltd	6DFCDB	SNRFOR	JPY	CR	Composite
Oki Elec Ind Co Ltd	6DFCDB	SNRFOR	JPY	XR	Composite
Okinawa Elec Pwr Co Inc	JP6896	SNRFOR	JPY	CR	Composite
Okinawa Elec Pwr Co Inc	JP6896	SNRFOR	JPY	XR	Composite
OKO Bk Gp		SNRFOR	EUR	CR	Composite
OKO Bk Gp		SNRFOR	EUR	MM	Composite
OKO Bk Gp		SNRFOR	HKD	CR	Composite
OKO Bk Gp		SNRFOR	HKD	MM	Composite
OKO Bk Gp		SNRFOR	USD	CR	Composite
OKO Bk Gp		SNRFOR	USD	MM	Composite

0.59%	0.68%	0.80%	0.95%	1.10%	1.20%	1.28%	1.35%	1.43%
0.59%	0.67%	0.79%	0.94%	1.09%	1.17%	1.27%	1.33%	1.42%
0.62%	0.70%	0.83%	0.99%	1.18%	1.25%	1.33%	1.40%	1.49%
0.59%	0.68%	0.80%	0.95%	1.10%	1.20%	1.28%	1.35%	1.43%
0.59%	0.67%	0.79%	0.94%	1.09%	1.17%	1.27%	1.33%	1.42%
0.57%	0.64%	0.76%	0.96%	1.08%	1.14%	1.22%	1.28%	1.37%
3.66%	3.73%	4.25%	4.53%	4.75%	5.00%	4.77%	4.63%	4.85%
3.86%	3.96%	4.48%	4.81%	5.01%	5.26%	5.06%	4.92%	5.10%
3.70%	3.80%	4.30%	4.62%	4.81%	5.05%	4.86%	4.72%	4.90%
3.66%	3.75%	4.25%	4.56%	4.76%	5.00%	4.78%	4.65%	4.85%
3.53%	3.77%	4.10%	4.44%	4.58%	4.81%	4.70%	4.54%	4.67%
3.66%	3.73%	4.25%	4.53%	4.75%	5.00%	4.77%	4.63%	4.85%
3.86%	3.96%	4.48%	4.81%	5.01%	5.26%	5.06%	4.92%	5.10%
3.66%	3.75%	4.25%	4.56%	4.76%	5.00%	4.78%	4.65%	4.85%
3.53%	3.77%	4.10%	4.44%	4.58%	4.81%	4.70%	4.54%	4.67%
4.18%	3.65%	4.68%	4.76%	5.00%	5.23%	5.09%	4.92%	5.02%
4.18%	3.50%	4.50%	4.57%	4.80%	5.02%	4.89%	4.72%	4.82%
4.18%	3.46%	4.45%	4.52%	4.75%	4.97%	4.81%	4.67%	4.77%
4.18%	3.65%	4.68%	4.76%	5.00%	5.23%	5.09%	4.92%	5.02%
4.18%	3.46%	4.45%	4.52%	4.75%	4.97%	4.81%	4.67%	4.77%
4.18%	3.34%	4.29%	4.36%	4.57%	4.79%	4.67%	4.50%	4.60%
0.18%	0.63%	0.71%	1.09%	1.32%	1.55%	1.78%	1.90%	2.03%
0.18%	0.60%	0.68%	1.05%	1.26%	1.49%	1.71%	1.82%	2.03%
0.18%	0.60%	0.68%	1.04%	1.25%	1.47%	1.69%	1.82%	2.03%
0.18%	0.58%	0.65%	1.00%	1.20%	1.42%	1.63%	1.74%	2.03%
0.18%	0.63%	0.71%	1.09%	1.32%	1.55%	1.78%	1.90%	2.03%
0.18%	0.60%	0.68%	1.04%	1.25%	1.47%	1.69%	1.82%	2.03%
0.18%	0.58%	0.65%	1.00%	1.20%	1.42%	1.63%	1.74%	2.03%
0.27%	0.30%	0.39%	0.51%	0.60%	0.64%	0.68%	0.75%	
0.27%	0.29%	0.37%	0.49%	0.58%	0.62%	0.65%	0.72%	
0.30%	0.43%	0.50%	0.55%	0.63%	0.69%	0.73%	0.83%	1.06%
0.30%	0.43%	0.52%	0.55%	0.65%	0.69%	0.73%	0.85%	1.06%
0.30%	0.33%	0.39%	0.41%	0.49%	0.52%	0.56%	0.66%	1.06%
0.30%	0.46%	0.53%	0.55%	0.67%	0.69%	0.73%	0.83%	1.06%
	2.75%	3.46%	3.55%		3.69%	4.07%	4.25%	
1.94%	2.31%	2.53%	2.52%	2.65%	2.95%	3.09%	3.21%	3.30%
1.94%	2.22%	2.43%	2.42%	2.54%	2.84%	2.97%	3.08%	3.30%
1.94%	2.31%	2.53%	2.52%	2.65%	2.95%	3.09%	3.21%	3.30%
1.94%	2.22%	2.43%	2.42%	2.54%	2.84%	2.97%	3.08%	3.30%
3.16%	3.85%	4.20%	4.34%	4.60%	4.91%	5.41%	5.65%	
3.03%	3.85%	4.20%	4.17%	4.60%	4.71%	5.19%	5.42%	
3.16%	3.85%	4.20%	4.34%	4.60%	4.91%	5.41%	5.65%	
					0.60%			
0.20%					0.33%			
0.20%					0.33%			
1.65%	1.27%	1.32%	1.18%	1.40%	1.53%	1.55%	2.71%	2.89%
1.65%	1.27%	1.32%	1.00%	1.10%	1.40%	1.55%	2.71%	2.89%
	0.10%	0.12%	0.14%	0.17%	0.20%	0.25%	0.32%	
	0.08%	0.12%	0.14%	0.13%	0.15%	0.19%	0.24%	
					0.29%			
					0.29%			
					0.29%			
					0.29%			
					0.29%			

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0051589

1.56%	1.63%	40%	BB	A	BBB	BBB
1.56%	1.63%	40%	BBB	AA	A	AA
		40%				
		40%				
1.56%	1.63%	40%	BB	A	BBB	BBB
1.56%	1.63%	40%	BB	A	BBB	BBB
1.56%	1.63%	40%	BBB	AA	A	AA
1.56%	1.63%	40%	BB	A	BBB	BBB
4.65%	4.97%	40%	BB	BBB	BBB	BBB
4.89%	5.25%	40%	BBB	A	A	A
4.70%	5.04%	40%	BBB	A	A	A
4.65%	4.99%	40%	A	AA	AA	AA
4.48%	4.81%	40%	BBB	A	A	A
4.65%	4.97%	40%	BB	BBB	BBB	BBB
4.89%	5.25%	40%	BBB	A	A	A
		40%				
4.65%	4.99%	40%	A	AA	AA	AA
4.48%	4.81%	40%	BBB	A	A	A
4.68%	4.68%	40%	NR	BBB	BB	BB
4.68%	4.68%	40%	NR	BBB	BB	BB
4.68%	4.68%	40%	NR	A	BBB	BBB
		40%				
4.68%	4.68%	40%	NR	BBB	BB	BB
		40%				
4.68%	4.68%	40%	NR	A	BBB	BBB
4.68%	4.68%	40%	NR	BBB	BB	BB
2.20%		40%	NR	BB	CCC	BB
2.20%		40%	NR	BB	CCC	BB
2.20%		40%	NR	BBB	B	BB
2.20%		40%	NR	BB	CCC	BB
		40%				
		40%				
		40%				
2.20%		40%	NR	BB	CCC	BB
		40%				
2.20%		40%	NR	BBB	B	BB
2.20%		40%	NR	BB	CCC	BB
		40.00%				
		40.00%				
		40.00%				
		40%				
		40%				
		40%				
		40%				
0.77%	0.83%	40%	NR	BBB	BBB	BBB
0.77%	0.83%	40%	NR	BB	BB	BB
			NR	BB	BB	B
		37.50%	NR	BB	BB	BBB
		35.83%				
		35.83%	NR	B	B	BB
		35.83%	NR	BB	BB	B
4.42%	4.46%	25%		NR	NR	A
		25%				
3.42%	3.59%	25%	NR	A	A	A
3.42%	3.44%	25%	NR	BBB	BBB	BBB
3.42%	3.59%	25%	NR	A	A	A
3.42%	3.44%	25%	NR	BBB	BBB	BBB
		40%	B	NR	NR	B
		40%	B	NR	NR	B
		40%	B	NR	NR	B
		40%				
		40%				
		27.50%	NR			
		27.50%	NR			
2.40%	3.13%	35%	NR	NR	NR	A
2.40%	3.13%	30.40%	NR	NR	NR	BBB
		27.50%		BBB	NR	NR
		27.50%		BB	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				

A	A	BBB	A	BB	NR
AA	AA	A	AA	BBB	NR
A	A	BBB	A	BB	NR
A	A	BBB	A	BB	NR
AA	AA	A	AA	BBB	NR
A	A	BBB	A	BB	NR
BBB	BBB	BBB	BBB	B	BB
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
BBB	BBB	BBB	BBB	B	BB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
BBB	BB	BB	BB	BB	NR
BBB	BB	BB	BB	BB	NR
A	BBB	BBB	BBB	BBB	NR
BBB	BB	BB	BB	BB	NR
A	BBB	BBB	BBB	BBB	NR
BBB	BB	A	BB	BB	NR
BBB	BB	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
A	BB	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
A	BB	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
BBB	BBB	A	BBB		NR
BB	BB	BBB	BB		NR
BB	B	B	CCC	CCC	
BB	BBB	BBB	BB	CCC	
B	BB	BB	B	CCC	
BB	B	B	CCC	CCC	
	A	A	A		A
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	B	B	B		
NR	B	B	B		
NR	B	B	B		
	NR				
	NR				
	NR				
A	A	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
A	A	A	A		
BBB	BBB	BBB	BBB		
	NR				
	NR				
	NR				
	NR				
	NR				

NR	A	9 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
NR	A	9 Financials	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	A	9 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	AA	9 Consumer Services	N.Amer	United States
BBB	A	9 Consumer Services	N.Amer	United States
NR	BB	5 Consumer Services	N.Amer	United States
NR	BB	5 Consumer Services	N.Amer	United States
NR	BB	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	BB	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	BB	5 Consumer Services	N.Amer	United States
NR	BB	5 Consumer Services	N.Amer	United States
	BBB	4 Consumer Services	N.Amer	United States
	BBB	4 Consumer Services	N.Amer	United States
	BB	4 Consumer Services	N.Amer	United States
	BBB	4 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	BBB	4 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	BB	4 Consumer Services	N.Amer	United States
	BBB	4 Consumer Services	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	BBB	5 Utilities	N.Amer	United States
NR	BBB	5 Utilities	N.Amer	United States
	BBB	9 Basic Materials	Asia	Japan
	BB	8 Basic Materials	Asia	Japan
	NR	Basic Materials	Asia	Japan
	BB	8 Basic Materials	Asia	Japan
	BBB	9 Basic Materials	Asia	Japan
A	A	3 Telecommunications	E.Eur	Russian Federation
	NR	Telecommunications	E.Eur	Russian Federation
A	A	4 Government	E.Eur	Russian Federation
BBB	A	4 Government	E.Eur	Russian Federation
A	A	4 Government	E.Eur	Russian Federation
BBB	A	4 Government	E.Eur	Russian Federation
	BBB	3 Financials	E.Eur	Ukraine
	BBB	3 Financials	E.Eur	Ukraine
	BBB	3 Financials	E.Eur	Ukraine
	NR	Financials	E.Eur	Ukraine
	NR	2 Utilities	N.Amer	United States
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
NR	NR	5 Technology	Asia	Japan
NR	NR	3 Technology	Asia	Japan
	A	3 Utilities	Asia	Japan
	BB	3 Utilities	Asia	Japan
	NR	2 Financials	Europe	Finland
	NR	2 Financials	Europe	Finland
	NR	2 Financials	Europe	Finland
	NR	2 Financials	Europe	Finland
	NR	Financials	Europe	Finland
	NR	2 Financials	Europe	Finland

BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB						
BBB						
BBB						
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	Entity Tier	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	Entity Tier	DocAdj
			Thin	Thin	CcyGrp	
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	Thin	Thin	DocAdj	Thin
	BB	DocAdj	Thin	Thin	DocAdj	Thin
	BB	DocAdj	Thin	Thin	DocAdj	Thin
	BB					
A	A					
	AA	Thin				
	AA	Thin				
BB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	A	Thin	Thin	Thin	DocAdj	DocAdj
AA	AA		CcyGrp	Thin	Thin	CcyGrp
AA	AA		DocAdj	Thin	Thin	DocAdj
	AA					
	AA					
	AA					
	AA					
	AA					
	AA					

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	CcyGrp	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier		
CcyGrp	CcyGrp	CcyGrp	Entity Tier		
DocAdj	DocAdj	DocAdj	Entity Tier		
Entity Tier	Entity Tier	Entity Tier	Entity Tier		
CcyGrp	CcyGrp	CcyGrp		CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
Thin					
Thin					
Thin					
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
Thin					
Thin					
Thin					
Thin					
Thin					

Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

OLDMUTAUDCR	29-Aug-08 OLDMUT
OLDMUTAUDMM	29-Aug-08 OLDMUT
OLDMUTCHFCR	29-Aug-08 OLDMUT
OLDMUTCHFMM	29-Aug-08 OLDMUT
OLDMUTEURCR	29-Aug-08 OLDMUT
OLDMUTEURMM	29-Aug-08 OLDMUT
OLDMUTEURMR	29-Aug-08 OLDMUT
OLDMUTEURXR	29-Aug-08 OLDMUT
OLDMUTGBPCR	29-Aug-08 OLDMUT
OLDMUTGBPMM	29-Aug-08 OLDMUT
OLDMUTGBPMR	29-Aug-08 OLDMUT
OLDMUTGBPXR	29-Aug-08 OLDMUT
OLDMUTJPYCR	29-Aug-08 OLDMUT
OLDMUTJPYMM	29-Aug-08 OLDMUT
OLDMUTSGDMM	29-Aug-08 OLDMUT
OLDMUTTWDCR	29-Aug-08 OLDMUT
OLDMUTUSDCR	29-Aug-08 OLDMUT
OLDMUTUSDMM	29-Aug-08 OLDMUT
OLDMUTUSDMR	29-Aug-08 OLDMUT
OLDMUTUSDXR	29-Aug-08 OLDMUT
OLDMUTZARCR	29-Aug-08 OLDMUT
OLDMUTAUDMM	29-Aug-08 OLDMUT
OLDMUTEURCR	29-Aug-08 OLDMUT
OLDMUTEURMM	29-Aug-08 OLDMUT
OLDMUTGBPCR	29-Aug-08 OLDMUT
OLDMUTGBPMM	29-Aug-08 OLDMUT
OLDMUTHKDMM	29-Aug-08 OLDMUT
OLDMUTUSDCR	29-Aug-08 OLDMUT
OLDMUTUSDMM	29-Aug-08 OLDMUT
OLDMUTUSDMR	29-Aug-08 OLDMUT
OLNAUDMR	29-Aug-08 OLN
OLNAUDXR	29-Aug-08 OLN
OLNCADMR	29-Aug-08 OLN
OLNCHFMR	29-Aug-08 OLN
OLNEURCR	29-Aug-08 OLN
OLNEURMM	29-Aug-08 OLN
OLNEURMR	29-Aug-08 OLN
OLNEURXR	29-Aug-08 OLN
OLNGBPMR	29-Aug-08 OLN
OLNGBPXR	29-Aug-08 OLN
OLNHKDMR	29-Aug-08 OLN
OLNJPYMR	29-Aug-08 OLN
OLNSEKMR	29-Aug-08 OLN
OLNSEKXR	29-Aug-08 OLN
OLNSGDMR	29-Aug-08 OLN
OLNTWDMR	29-Aug-08 OLN
OLNUSDCR	29-Aug-08 OLN
OLNUSDMM	29-Aug-08 OLN
OLNUSDMR	29-Aug-08 OLN
OLNUSDXR	29-Aug-08 OLN
OLYMPCJPYCR	29-Aug-08 OLYMPC
OLYMPCJPYXR	29-Aug-08 OLYMPC
OLYMPCUSDCR	29-Aug-08 OLYMPC
OHIUSDMR	29-Aug-08 OHI
OHIUSDXR	29-Aug-08 OHI
OCREURCR	29-Aug-08 OCR
OCREURMM	29-Aug-08 OCR
OCREURMR	29-Aug-08 OCR
OCREURXR	29-Aug-08 OCR
OCRUSDCR	29-Aug-08 OCR
OCRUSDMM	29-Aug-08 OCR
OCRUSDMR	29-Aug-08 OCR
OCRUSDXR	29-Aug-08 OCR
OCRCADXR	29-Aug-08 OCR
OCREURCR	29-Aug-08 OCR
OCREURMM	29-Aug-08 OCR
OCREURMR	29-Aug-08 OCR
OCREURXR	29-Aug-08 OCR
OCRJPYXR	29-Aug-08 OCR
OCRUSDCR	29-Aug-08 OCR
OCRUSDMM	29-Aug-08 OCR
OCRUSDMR	29-Aug-08 OCR
OCRUSDXR	29-Aug-08 OCR
OMCAUDCR	29-Aug-08 OMC

Old Mut plc	6E8034	SNRFOR	AUD	CR	Composite
Old Mut plc	6E8034	SNRFOR	AUD	MM	Composite
Old Mut plc	6E8034	SNRFOR	CHF	CR	Composite
Old Mut plc	6E8034	SNRFOR	CHF	MM	Composite
Old Mut plc	6E8034	SNRFOR	EUR	CR	Composite
Old Mut plc	6E8034	SNRFOR	EUR	MM	Composite
Old Mut plc	6E8034	SNRFOR	EUR	MR	Composite
Old Mut plc	6E8034	SNRFOR	EUR	XR	Composite
Old Mut plc	6E8034	SNRFOR	GBP	CR	Composite
Old Mut plc	6E8034	SNRFOR	GBP	MM	Composite
Old Mut plc	6E8034	SNRFOR	GBP	MR	Composite
Old Mut plc	6E8034	SNRFOR	GBP	XR	Composite
Old Mut plc	6E8034	SNRFOR	JPY	CR	Composite
Old Mut plc	6E8034	SNRFOR	JPY	MM	Composite
Old Mut plc	6E8034	SNRFOR	SGD	MM	Composite
Old Mut plc	6E8034	SNRFOR	TWD	CR	Composite
Old Mut plc	6E8034	SNRFOR	USD	CR	Composite
Old Mut plc	6E8034	SNRFOR	USD	MM	Composite
Old Mut plc	6E8034	SNRFOR	USD	MR	Composite
Old Mut plc	6E8034	SNRFOR	USD	XR	Composite
Old Mut plc	6E8034	SNRFOR	ZAR	CR	Composite
Old Mut plc	6E8034	SUBLT2	AUD	MM	Composite
Old Mut plc	6E8034	SUBLT2	EUR	CR	Composite
Old Mut plc	6E8034	SUBLT2	EUR	MM	Composite
Old Mut plc	6E8034	SUBLT2	GBP	CR	Composite
Old Mut plc	6E8034	SUBLT2	GBP	MM	Composite
Old Mut plc	6E8034	SUBLT2	HKD	MM	Composite
Old Mut plc	6E8034	SUBLT2	USD	CR	Composite
Old Mut plc	6E8034	SUBLT2	USD	MM	Composite
Old Mut plc	6E8034	SUBLT2	USD	MR	Composite
Olin Corp	6E86CB	SNRFOR	AUD	MR	Composite
Olin Corp	6E86CB	SNRFOR	AUD	XR	Composite
Olin Corp	6E86CB	SNRFOR	CAD	MR	Composite
Olin Corp	6E86CB	SNRFOR	CHF	MR	Composite
Olin Corp	6E86CB	SNRFOR	EUR	CR	Composite
Olin Corp	6E86CB	SNRFOR	EUR	MM	Composite
Olin Corp	6E86CB	SNRFOR	EUR	MR	Composite
Olin Corp	6E86CB	SNRFOR	EUR	XR	Composite
Olin Corp	6E86CB	SNRFOR	GBP	MR	Composite
Olin Corp	6E86CB	SNRFOR	GBP	XR	Composite
Olin Corp	6E86CB	SNRFOR	HKD	MR	Composite
Olin Corp	6E86CB	SNRFOR	JPY	MR	Composite
Olin Corp	6E86CB	SNRFOR	SEK	MR	Composite
Olin Corp	6E86CB	SNRFOR	SEK	XR	Composite
Olin Corp	6E86CB	SNRFOR	SGD	MR	Composite
Olin Corp	6E86CB	SNRFOR	TWD	MR	Composite
Olin Corp	6E86CB	SNRFOR	USD	CR	Composite
Olin Corp	6E86CB	SNRFOR	USD	MM	Composite
Olin Corp	6E86CB	SNRFOR	USD	MR	Composite
Olin Corp	6E86CB	SNRFOR	USD	XR	Composite
Olympus Corp	6E979Z	SNRFOR	JPY	CR	Composite
Olympus Corp	6E979Z	SNRFOR	JPY	XR	Composite
Olympus Corp	6E979Z	SNRFOR	USD	CR	Composite
Omega Healthcare Invs Inc	6E9AC9	SNRFOR	USD	MR	Composite
Omega Healthcare Invs Inc	6E9AC9	SNRFOR	USD	XR	Composite
Omnicare Inc	6E9A94	SNRFOR	EUR	CR	Composite
Omnicare Inc	6E9A94	SNRFOR	EUR	MM	Composite
Omnicare Inc	6E9A94	SNRFOR	EUR	MR	Composite
Omnicare Inc	6E9A94	SNRFOR	EUR	XR	Composite
Omnicare Inc	6E9A94	SNRFOR	USD	CR	Composite
Omnicare Inc	6E9A94	SNRFOR	USD	MM	Composite
Omnicare Inc	6E9A94	SNRFOR	USD	MR	Composite
Omnicare Inc	6E9A94	SNRFOR	USD	XR	Composite
Omnicare Inc	6E9A94	SUBLT2	CAD	XR	Composite
Omnicare Inc	6E9A94	SUBLT2	EUR	CR	Composite
Omnicare Inc	6E9A94	SUBLT2	EUR	MM	Composite
Omnicare Inc	6E9A94	SUBLT2	EUR	MR	Composite
Omnicare Inc	6E9A94	SUBLT2	EUR	XR	Composite
Omnicare Inc	6E9A94	SUBLT2	JPY	XR	Composite
Omnicare Inc	6E9A94	SUBLT2	USD	CR	Composite
Omnicare Inc	6E9A94	SUBLT2	USD	MM	Composite
Omnicare Inc	6E9A94	SUBLT2	USD	MR	Composite
Omnicare Inc	6E9A94	SUBLT2	USD	XR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	AUD	CR	Composite

0.61%	0.72%	0.91%	1.10%	1.25%	1.38%	1.41%	1.45%	1.54%
0.61%	0.72%	0.91%	1.05%	1.20%	1.32%	1.35%	1.38%	1.54%
0.63%	0.75%	0.95%	1.17%	1.26%	1.38%	1.43%	1.45%	1.54%
0.61%	0.72%	0.92%	1.12%	1.25%	1.36%	1.38%	1.40%	1.54%
0.63%	0.75%	0.95%	1.17%	1.26%	1.38%	1.43%	1.45%	1.54%
0.61%	0.72%	0.92%	1.12%	1.25%	1.36%	1.38%	1.40%	1.54%
0.60%	0.71%	0.90%	1.11%	1.22%	1.34%	1.37%	1.39%	1.54%
0.63%	0.75%	0.95%	1.17%	1.26%	1.38%	1.43%	1.45%	1.54%
0.61%	0.72%	0.92%	1.12%	1.25%	1.36%	1.38%	1.40%	1.54%
0.58%	0.69%	0.87%	1.07%	1.18%	1.29%	1.32%	1.34%	1.54%
0.61%	0.72%	0.91%	1.19%	1.33%	1.45%	1.49%	1.50%	1.54%
0.61%	0.72%	0.91%	1.13%	1.27%	1.38%	1.42%	1.43%	1.54%
0.61%	0.72%	0.92%	1.12%	1.25%	1.36%	1.38%	1.40%	1.54%
0.63%	0.75%	0.95%	1.17%	1.26%	1.38%	1.43%	1.45%	1.54%
0.63%	0.75%	0.95%	1.17%	1.26%	1.38%	1.43%	1.45%	1.54%
0.61%	0.72%	0.92%	1.12%	1.25%	1.36%	1.38%	1.40%	1.54%
0.60%	0.71%	0.90%	1.11%	1.22%	1.34%	1.37%	1.39%	1.54%
0.63%	0.75%	0.95%	1.17%	1.26%	1.38%	1.43%	1.45%	1.54%
0.82%	0.97%	1.33%	1.63%	1.80%	1.95%	1.97%	2.01%	2.06%
0.82%	0.97%	1.23%	1.54%	1.75%	1.90%	1.93%	1.92%	1.98%
0.82%	0.97%	1.33%	1.63%	1.80%	1.95%	1.97%	2.01%	2.06%
0.82%	0.97%	1.23%	1.54%	1.75%	1.90%	1.93%	1.92%	1.98%
0.82%	0.97%	1.23%	1.54%	1.75%	1.90%	1.93%	1.92%	1.98%
0.82%	0.97%	1.33%	1.63%	1.80%	1.95%	1.97%	2.01%	2.06%
0.82%	0.97%	1.23%	1.54%	1.75%	1.90%	1.93%	1.92%	1.98%
1.02%	1.12%	1.27%	1.47%	1.60%	1.72%	1.71%	1.68%	1.89%
1.02%	1.12%	1.27%	1.47%	1.60%	1.72%	1.71%	1.68%	1.89%
1.02%	1.10%	1.28%	1.49%	1.61%	1.73%	1.69%	1.64%	1.69%
1.08%	1.16%	1.35%	1.57%	1.70%	1.83%	1.82%	1.79%	1.78%
1.03%	1.11%	1.29%	1.51%	1.64%	1.76%	1.71%	1.66%	1.71%
1.02%	1.10%	1.28%	1.49%	1.61%	1.73%	1.69%	1.64%	1.69%
0.99%	1.06%	1.20%	1.44%	1.57%	1.69%	1.71%	1.70%	1.85%
1.02%	1.10%	1.28%	1.49%	1.61%	1.73%	1.69%	1.64%	1.69%
0.99%	1.06%	1.20%	1.44%	1.57%	1.69%	1.71%	1.70%	1.85%
1.02%	1.10%	1.28%	1.49%	1.61%	1.73%	1.69%	1.64%	1.69%
1.02%	1.12%	1.27%	1.47%	1.60%	1.72%	1.71%	1.68%	1.89%
0.99%	1.06%	1.20%	1.44%	1.57%	1.69%	1.71%	1.70%	1.85%
1.08%	1.16%	1.35%	1.57%	1.70%	1.83%	1.82%	1.79%	1.78%
1.02%	1.10%	1.28%	1.49%	1.61%	1.73%	1.69%	1.64%	1.69%
0.99%	1.06%	1.20%	1.44%	1.57%	1.69%	1.71%	1.70%	1.85%
0.20%	0.23%	0.28%	0.29%	0.36%	0.40%	0.47%	0.59%	0.63%
0.20%	0.17%	0.20%	0.23%	0.27%	0.30%	0.34%	0.42%	0.46%
0.20%	0.21%	0.26%	0.27%	0.34%	0.38%	0.42%	0.52%	0.60%
					4.08%	4.06%		
					4.08%	4.06%		
2.06%	0.84%	2.20%	2.89%	3.42%	3.75%	3.97%	4.05%	3.75%
2.06%	0.84%	2.20%	2.74%	3.25%	3.57%	3.77%	3.84%	3.75%
2.06%	0.84%	2.20%	2.64%	3.13%	3.43%	3.64%	3.71%	3.75%
2.06%	0.84%	2.20%	2.89%	3.42%	3.75%	3.97%	4.05%	3.75%
2.06%	0.84%	2.20%	2.74%	3.25%	3.57%	3.77%	3.84%	3.75%
2.06%	0.84%	2.20%	2.64%	3.13%	3.43%	3.64%	3.71%	3.75%
0.90%	1.20%	2.31%	2.94%	3.46%	3.89%	4.09%	4.11%	3.90%
0.90%	1.14%	2.20%	2.80%	3.29%	3.69%	3.89%	3.90%	3.90%
0.90%	1.09%	2.11%	2.72%	3.18%	3.56%	3.75%	3.77%	3.90%
0.90%	1.10%	2.15%	2.72%	3.19%	3.60%	3.78%	3.77%	3.90%
0.90%	1.20%	2.31%	2.94%	3.46%	3.89%	4.09%	4.11%	3.90%
0.90%	1.14%	2.20%	2.80%	3.29%	3.69%	3.89%	3.90%	3.90%
0.90%	1.09%	2.11%	2.72%	3.18%	3.56%	3.75%	3.77%	3.90%
0.18%	0.25%	0.34%	0.47%	0.53%	0.58%	0.60%	0.63%	0.77%

1.38%	1.53%	40%	BB	BBB	BBB	BBB
1.38%	1.53%	40%	BB	BBB	BBB	A
1.38%	1.53%	40%	BBB	A	A	A
1.38%	1.53%	40%	A	AA	A	AA
1.38%	1.53%	40%	BBB	A	A	A
1.38%	1.53%	40%	A	AA	A	AA
1.38%	1.53%	40%	BBB	A	A	A
		40%				
1.38%	1.53%	40%	BBB	A	A	A
1.38%	1.53%	40%	A	AA	A	AA
		40%				
1.38%	1.53%	40%	BBB	A	A	A
1.38%	1.53%	40%	BB	BBB	BBB	BBB
1.38%	1.53%	40%	BB	BBB	BBB	A
1.38%	1.53%	40%	A	AA	A	AA
1.38%	1.53%	40%	BBB	A	A	A
1.38%	1.53%	40%	BBB	A	A	A
1.38%	1.53%	40%	A	AA	A	AA
1.38%	1.53%	40%	BBB	A	A	A
		40%				
1.38%	1.53%	40%	BBB	A	A	A
		20%				
2.15%	2.28%	20%	NR	A	A	A
2.06%	2.19%	20%	NR	A	A	AA
2.15%	2.28%	20%	NR	A	A	A
2.06%	2.19%	20%	NR	A	A	AA
2.06%	2.19%	20%	NR	A	A	AA
2.15%	2.28%	20%	NR	A	A	A
2.06%	2.19%	20%	NR	A	A	AA
		20%				
1.89%	1.90%	40%	BB	BBB	BBB	BBB
1.89%	1.90%	40%	BB	BBB	BBB	BBB
1.89%	1.90%	40%	A	A	AA	AA
		40%				
1.89%	1.90%	40%	BBB	BBB	A	A
1.89%	1.90%	40%	BBB	BBB	A	A
1.89%	1.90%	40%	A	A	AA	AA
1.89%	1.90%	40%	BBB	A	A	A
1.89%	1.90%	40%	A	A	AA	AA
1.89%	1.90%	40%	BBB	A	A	A
1.89%	1.90%	40%	A	A	AA	AA
1.89%	1.90%	40%	BB	BBB	BBB	BBB
		40%				
1.89%	1.90%	40%	BBB	A	A	A
		40%				
		40%				
1.89%	1.90%	40%	BBB	BBB	A	A
		40%				
1.89%	1.90%	40%	A	A	AA	AA
1.89%	1.90%	40%	BBB	A	A	A
0.59%	0.60%	30%	NR	B	BBB	BBB
0.59%	0.60%	30.83%	NR	B	BB	B
0.59%	0.60%	30.83%	NR	CCC	B	CCC
		40%				
		40%				
3.95%	3.75%	38.33%	NR	NR	NR	B
		38.33%				
3.95%	3.75%	38.33%	NR	NR	NR	B
3.95%	3.75%	40%	NR	NR	NR	BB
3.95%	3.75%	38.33%	NR	NR	NR	B
		38.33%				
3.95%	3.75%	38.33%	NR	NR	NR	B
3.95%	3.75%	40%	NR	NR	NR	BB
		20%				
4.15%	4.27%	20%	NR	B	B	BB
		20%				
3.94%	4.05%	20%	NR	B	B	BB
3.80%	3.90%	20%	NR	BB	BB	BB
3.89%	3.95%	20%	NR	CCC	CCC	B
4.15%	4.27%	20%	NR	B	B	BB
		20%				
3.94%	4.05%	20%	NR	B	B	BB
3.80%	3.90%	20%	NR	BB	BB	BB
0.81%	0.85%	39.25%	BB	BBB	BBB	BBB

BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	BBB	BBB
AA	AA	A	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	A	BBB	BBB	BBB
AA	AA	A	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	A	BBB	BBB	BBB
BBB	BBB	BBB	BBB	B	NR
BBB	BBB	BBB	BBB	B	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	B	NR
A	A	A	A	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BB	NR
BBB	BBB	BB	BBB	BBB	NR
BB	BB	B	BB	BB	NR
B	B	CCC	B	B	NR
	NR	NR			
	NR	NR			
B	B	B	BB	NR	NR
B	B	B	BB	NR	NR
BB	BB	BB	BBB	NR	NR
B	B	B	BB	NR	NR
B	B	B	BB	NR	NR
BB	BB	BB	BBB	NR	NR
B	BBB	BBB	BB	NR	BB
B	BBB	BBB	BB	NR	BB
BB	BBB	A	BBB	NR	BB
CCC	BB	BB	B	NR	B
B	BBB	BBB	BB	NR	BB
B	BBB	BBB	BB	NR	BB
BB	BBB	A	BBB	NR	BB
BBB	A	BBB	BBB	BB	BB

NR	A	3 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	AA	11 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	AA	11 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	10 Financials	Europe	United Kingdom
NR	AA	11 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
B	A	4 Financials	Europe	United Kingdom
B	A	6 Financials	Europe	United Kingdom
B	A	4 Financials	Europe	United Kingdom
B	A	6 Financials	Europe	United Kingdom
B	A	6 Financials	Europe	United Kingdom
B	A	4 Financials	Europe	United Kingdom
B	A	6 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	A	8 Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
NR	A	8 Basic Materials	N.Amer	United States
NR	A	5 Basic Materials	N.Amer	United States
NR	BBB	5 Consumer Goods	Asia	Japan
NR	BB	5 Consumer Goods	Asia	Japan
NR	BBB	5 Consumer Goods	Asia	Japan
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
NR	NR	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	NR	5 Consumer Services	N.Amer	United States
NR	NR	4 Consumer Services	N.Amer	United States
NR	NR	5 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	NR	5 Consumer Services	N.Amer	United States
NR	NR	4 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	BBB	3 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	BBB	3 Consumer Services	N.Amer	United States
BB	BBB	3 Consumer Services	N.Amer	United States
B	BBB	3 Consumer Services	N.Amer	United States
BB	BBB	3 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BB	BBB	3 Consumer Services	N.Amer	United States
BB	BBB	3 Consumer Services	N.Amer	United States
NR	AA	12 Consumer Services	N.Amer	United States

A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB					
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Thin	Thin				
Thin	Thin				
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

OMCAUDMR	29-Aug-08 OMC
OMCAUDXR	29-Aug-08 OMC
OMCCADMR	29-Aug-08 OMC
OMCCHFMR	29-Aug-08 OMC
OMCEURCR	29-Aug-08 OMC
OMCEURMM	29-Aug-08 OMC
OMCEURMR	29-Aug-08 OMC
OMCEURXR	29-Aug-08 OMC
OMCGBPMR	29-Aug-08 OMC
OMCGBPXR	29-Aug-08 OMC
OMCHKDMR	29-Aug-08 OMC
OMCHKDXR	29-Aug-08 OMC
OMCJPYCR	29-Aug-08 OMC
OMCJPYMR	29-Aug-08 OMC
OMCJPYXR	29-Aug-08 OMC
OMCNOKMR	29-Aug-08 OMC
OMCSEKMR	29-Aug-08 OMC
OMCSEKXR	29-Aug-08 OMC
OMCTWDCR	29-Aug-08 OMC
OMCUSDCR	29-Aug-08 OMC
OMCUSDMM	29-Aug-08 OMC
OMCUSDMR	29-Aug-08 OMC
OMCUSDXR	29-Aug-08 OMC
OMRONJPYCR	29-Aug-08 OMRON
OMRONJPYMR	29-Aug-08 OMRON
OMRONJPYXR	29-Aug-08 OMRON
OMRONUSDCR	29-Aug-08 OMRON
OMRONUSDMR	29-Aug-08 OMRON
OMVEURCR	29-Aug-08 OMV
OMVEURMM	29-Aug-08 OMV
ONNNUSDCR	29-Aug-08 ONNN
ONNNUSDMR	29-Aug-08 ONNN
ONNNUSDXR	29-Aug-08 ONNN
EFHC-OncorAUDMR	29-Aug-08 EFHC-Oncor
EFHC-OncorEURMM	29-Aug-08 EFHC-Oncor
EFHC-OncorEURMR	29-Aug-08 EFHC-Oncor
EFHC-OncorJPYMR	29-Aug-08 EFHC-Oncor
EFHC-OncorUSDMM	29-Aug-08 EFHC-Oncor
EFHC-OncorUSDMR	29-Aug-08 EFHC-Oncor
EFHC-OncorUSDXR	29-Aug-08 EFHC-Oncor
NUWGBPCR	29-Aug-08 NUW
NUWGBPMM	29-Aug-08 NUW
OKEAUDMR	29-Aug-08 OKE
OKEEURCR	29-Aug-08 OKE
OKEEURMM	29-Aug-08 OKE
OKEEURMR	29-Aug-08 OKE
OKEEURXR	29-Aug-08 OKE
OKEGBPMM	29-Aug-08 OKE
OKEGBPMR	29-Aug-08 OKE
OKEHKDMR	29-Aug-08 OKE
OKESGDMR	29-Aug-08 OKE
OKEUSDCR	29-Aug-08 OKE
OKEUSDMM	29-Aug-08 OKE
OKEUSDMR	29-Aug-08 OKE
OKEUSDXR	29-Aug-08 OKE
ONEOKEURMM	29-Aug-08 ONEOK
ONEOKEURMR	29-Aug-08 ONEOK
ONEOKUSDMM	29-Aug-08 ONEOK
ONEOKUSDMR	29-Aug-08 ONEOK
ONEOKUSDXR	29-Aug-08 ONEOK
ONOSM-ONOFin2CHFMM	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2EURCR	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2EURMM	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2EURMR	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2EURXR	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2GBPCR	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2GBPMM	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2USDCR	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2USDMM	29-Aug-08 ONOSM-ONOFin2
ONOSM-ONOFin2USDMR	29-Aug-08 ONOSM-ONOFin2
ONOFINEURCR	29-Aug-08 ONOFIN
ONOFINEURMM	29-Aug-08 ONOFIN
ONOFINEURMR	29-Aug-08 ONOFIN
ONOFINUSDCR	29-Aug-08 ONOFIN

Omnicom Gp Inc	6E9AAA	SNRFOR	AUD	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	AUD	XR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	CAD	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	CHF	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	EUR	CR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	EUR	MM	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	EUR	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	EUR	XR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	GBP	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	GBP	XR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	HKD	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	HKD	XR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	JPY	CR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	JPY	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	JPY	XR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	NOK	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	SEK	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	SEK	XR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	TWD	CR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	USD	CR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	USD	MM	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	USD	MR	Composite
Omnicom Gp Inc	6E9AAA	SNRFOR	USD	XR	Composite
Omron Corp	6EA366	SNRFOR	JPY	CR	Composite
Omron Corp	6EA366	SNRFOR	JPY	MR	Composite
Omron Corp	6EA366	SNRFOR	JPY	XR	Composite
Omron Corp	6EA366	SNRFOR	USD	CR	Composite
Omron Corp	6EA366	SNRFOR	USD	MR	Composite
OMV AG	AF65A6	SNRFOR	EUR	CR	Composite
OMV AG	AF65A6	SNRFOR	EUR	MM	Composite
ON Semiconductor Corp	6EA39H	SNRFOR	USD	CR	Composite
ON Semiconductor Corp	6EA39H	SNRFOR	USD	MR	Composite
ON Semiconductor Corp	6EA39H	SNRFOR	USD	XR	Composite
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	AUD	MR	Composite
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	EUR	MM	Composite
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	EUR	MR	Composite
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	JPY	MR	Composite
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	USD	MM	Composite
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	USD	MR	Composite
Oncor Elec Delivery Co LLC	6EA54V	SNRFOR	USD	XR	Composite
Ondeo Svcs U K Plc		SNRFOR	GBP	CR	Composite
Ondeo Svcs U K Plc		SNRFOR	GBP	MM	Composite
Oneok Inc	6EA8E8	SNRFOR	AUD	MR	Composite
Oneok Inc	6EA8E8	SNRFOR	EUR	CR	Composite
Oneok Inc	6EA8E8	SNRFOR	EUR	MM	Composite
Oneok Inc	6EA8E8	SNRFOR	EUR	MR	Composite
Oneok Inc	6EA8E8	SNRFOR	EUR	XR	Composite
Oneok Inc	6EA8E8	SNRFOR	GBP	MM	Composite
Oneok Inc	6EA8E8	SNRFOR	GBP	MR	Composite
Oneok Inc	6EA8E8	SNRFOR	HKD	MR	Composite
Oneok Inc	6EA8E8	SNRFOR	SGD	MR	Composite
Oneok Inc	6EA8E8	SNRFOR	USD	CR	Composite
Oneok Inc	6EA8E8	SNRFOR	USD	MM	Composite
Oneok Inc	6EA8E8	SNRFOR	USD	MR	Composite
Oneok Inc	6EA8E8	SNRFOR	USD	XR	Composite
ONEOK Partners LP	6EA8EV	SNRFOR	EUR	MM	Composite
ONEOK Partners LP	6EA8EV	SNRFOR	EUR	MR	Composite
ONEOK Partners LP	6EA8EV	SNRFOR	USD	MM	Composite
ONEOK Partners LP	6EA8EV	SNRFOR	USD	MR	Composite
ONEOK Partners LP	6EA8EV	SNRFOR	USD	XR	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	CHF	MM	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	EUR	CR	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	EUR	MM	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	EUR	MR	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	EUR	XR	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	GBP	CR	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	GBP	MM	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	USD	CR	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	USD	MM	Composite
ONO Fin II plc	GMDC6Q	SNRFOR	USD	MR	Composite
ONO Fin PLC	6EA9A8	SNRFOR	EUR	CR	Composite
ONO Fin PLC	6EA9A8	SNRFOR	EUR	MM	Composite
ONO Fin PLC	6EA9A8	SNRFOR	EUR	MR	Composite
ONO Fin PLC	6EA9A8	SNRFOR	USD	CR	Composite

0.18%	0.25%	0.34%	0.47%	0.53%	0.58%	0.60%	0.63%	0.77%
0.18%	0.25%	0.34%	0.47%	0.53%	0.58%	0.60%	0.63%	0.77%
0.19%	0.25%	0.34%	0.48%	0.54%	0.59%	0.61%	0.63%	0.77%
0.19%	0.25%	0.34%	0.48%	0.54%	0.59%	0.61%	0.63%	0.77%
0.20%	0.26%	0.36%	0.50%	0.56%	0.62%	0.64%	0.67%	0.81%
0.19%	0.25%	0.35%	0.48%	0.54%	0.60%	0.62%	0.64%	0.78%
0.19%	0.25%	0.34%	0.48%	0.54%	0.59%	0.61%	0.63%	0.77%
0.18%	0.24%	0.33%	0.45%	0.51%	0.57%	0.58%	0.61%	0.74%
0.19%	0.25%	0.34%	0.48%	0.54%	0.59%	0.61%	0.63%	0.77%
0.18%	0.24%	0.33%	0.45%	0.51%	0.57%	0.58%	0.61%	0.74%
0.19%	0.25%	0.34%	0.48%	0.54%	0.59%	0.61%	0.63%	0.77%
0.18%	0.24%	0.33%	0.45%	0.51%	0.57%	0.58%	0.61%	0.74%
0.18%	0.25%	0.34%	0.47%	0.53%	0.58%	0.60%	0.63%	0.77%
0.18%	0.25%	0.34%	0.47%	0.53%	0.58%	0.60%	0.63%	0.77%
0.19%	0.25%	0.34%	0.48%	0.54%	0.59%	0.61%	0.63%	0.77%
0.18%	0.24%	0.33%	0.45%	0.51%	0.57%	0.58%	0.61%	0.74%
0.20%	0.26%	0.36%	0.50%	0.56%	0.62%	0.64%	0.67%	0.81%
0.20%	0.26%	0.36%	0.50%	0.56%	0.62%	0.64%	0.67%	0.81%
0.19%	0.25%	0.34%	0.48%	0.54%	0.59%	0.61%	0.63%	0.77%
0.18%	0.24%	0.33%	0.45%	0.51%	0.57%	0.58%	0.61%	0.74%
	0.13%	0.15%	0.18%	0.21%	0.23%	0.27%		
	0.13%	0.15%	0.18%	0.21%	0.23%	0.27%		
	0.13%	0.15%	0.18%	0.21%	0.23%	0.27%		
	0.13%	0.15%	0.18%	0.21%	0.23%	0.27%		
	0.13%	0.15%	0.18%	0.21%	0.23%	0.27%		
0.32%			0.59%		0.93%	0.98%	1.01%	
1.05%		1.53%	2.28%	2.78%	3.15%			
1.05%		1.53%	2.28%	2.78%	3.15%			
1.05%		1.53%	2.28%	2.78%	3.15%			
0.31%	0.47%	0.56%	0.65%	0.72%	0.79%	0.87%	0.96%	0.93%
0.31%	0.47%	0.56%	0.65%	0.72%	0.79%	0.87%	0.96%	0.93%
0.31%	0.47%	0.56%	0.63%	0.72%	0.76%	0.87%	0.92%	0.93%
0.33%	0.54%	0.59%	0.72%	0.81%	0.89%	0.94%	1.01%	1.04%
0.33%	0.61%	0.62%	0.76%	0.85%	0.94%	0.98%	1.06%	1.04%
0.33%	0.58%	0.59%	0.72%	0.81%	0.89%	0.93%	1.01%	1.04%
0.33%	0.58%	0.59%	0.72%	0.81%	0.89%	0.93%	1.01%	1.04%
0.33%	0.58%	0.59%	0.72%	0.81%	0.89%	0.93%	1.01%	1.04%
0.33%	0.61%	0.62%	0.76%	0.85%	0.94%	0.98%	1.06%	1.04%
0.33%	0.58%	0.59%	0.72%	0.81%	0.89%	0.93%	1.01%	1.04%
0.33%	0.56%	0.57%	0.69%	0.78%	0.86%	0.90%	0.97%	1.04%
0.71%	0.65%	0.80%	0.89%	1.00%	1.09%	1.15%	1.24%	1.37%
0.71%	0.65%	0.80%	0.89%	1.00%	1.09%	1.15%	1.24%	1.37%
0.68%	0.63%	0.77%	0.85%	0.96%	1.05%	1.11%	1.19%	1.32%
6.90%	8.82%	11.33%	12.21%	12.20%	12.06%	11.54%	11.25%	11.10%
7.19%	9.05%	11.77%	12.72%	12.71%	12.56%	12.02%	11.70%	11.56%
6.90%	8.82%	11.33%	12.21%	12.20%	12.06%	11.54%	11.25%	11.10%
6.83%	8.73%	11.18%	12.08%	12.07%	11.93%	11.42%	11.11%	10.99%
7.19%	9.05%	11.77%	12.72%	12.71%	12.56%	12.02%	11.70%	11.56%
6.90%	8.82%	11.33%	12.21%	12.20%	12.06%	11.54%	11.25%	11.10%
7.19%	9.05%	11.77%	12.72%	12.71%	12.56%	12.02%	11.70%	11.56%
6.90%	8.82%	11.33%	12.21%	12.20%	12.06%	11.54%	11.25%	11.10%
7.18%	9.44%	11.22%	12.84%	12.56%	12.41%	11.74%	11.25%	
7.18%	9.06%	11.22%	12.32%	12.06%	11.91%	11.74%	11.25%	
7.18%	9.44%	11.22%	12.84%	12.56%	12.41%	11.74%	11.25%	

0.81%	0.85%	39.25%	BB	BBB	BBB	BBB
0.81%	0.85%	39.25%	BB	BBB	BBB	BBB
0.81%	0.85%	40%	A	AA	A	AA
0.81%	0.85%	40%	A	AA	A	AA
0.86%	0.85%	39.25%	BBB	A	A	A
0.82%	0.85%	39.25%	BBB	A	A	A
0.81%	0.85%	40%	A	AA	A	AA
0.78%	0.85%	37.50%	BBB	A	A	A
0.81%	0.85%	40%	A	AA	A	AA
0.78%	0.85%	37.50%	BBB	A	A	A
0.81%	0.85%	40%	A	AA	A	AA
0.78%	0.85%	37.50%	BBB	A	A	A
		39.25%				
0.81%	0.85%	39.25%	BB	BBB	BBB	BBB
0.81%	0.85%		BB	BBB	BBB	BBB
0.81%	0.85%	40%	A	AA	A	AA
		40%				
0.78%	0.85%	37.50%	BBB	A	A	A
0.86%	0.85%	39.25%	BBB	A	A	A
0.86%	0.85%	39.25%	BBB	A	A	A
		39.25%				
0.81%	0.85%	40%	A	AA	A	AA
0.78%	0.85%	37.50%	BBB	A	A	A
		30%		NR	NR	NR
		30%		NR	NR	NR
		30%		NR	NR	NR
		30%		NR	NR	NR
		30%		NR	NR	NR
		40%				
	1.50%	40%	NR			NR
		40%	NR		NR	NR
		40%	NR		NR	NR
		40%	NR		NR	NR
		40%				
		40%				
		40%	NR	NR	NR	BBB
		40%				
		40%				
		40%	NR	NR	NR	BBB
		40%	NR	NR	NR	BB
		40%				
		40%				
1.00%	1.04%	40%	NR	BBB	BBB	BBB
1.00%	1.04%	40%	NR	A	A	A
		40%				
1.00%	1.04%	40%	NR	AA	AA	AA
		40%				
		40%				
1.00%	1.04%	40%	NR	AA	AA	AA
1.00%	1.04%	40%	NR	AA	AA	AA
		40%				
1.00%	1.04%	40%	NR	A	A	A
		40%				
1.00%	1.04%	40%	NR	AA	AA	AA
1.00%	1.04%	40%	NR	A	A	A
		40%				
1.42%	1.43%	40%	A	AA	AA	AA
		40%				
1.42%	1.43%	40%	A	AA	AA	AA
1.37%	1.38%	40%	BBB	A	A	A
11.16%	11.24%	36.11%	AA	AA	AAA	AA
11.62%	11.71%	36.50%	A	A	AA	A
11.16%	11.24%	36.11%	AA	AA	AAA	AA
11.04%	11.12%	36.50%	A	A	AA	A
		36.50%				
11.62%	11.71%	36.50%	A	A	AA	A
11.16%	11.24%	36.11%	AA	AA	AAA	AA
11.62%	11.71%	36.50%	A	A	AA	A
11.16%	11.24%	36.11%	AA	AA	AAA	AA
		36.50%				
10.22%		40%	NR	CCC	NR	BB
10.22%		40%	NR	CCC	NR	BB
		40%				
10.22%		40%	NR	CCC	NR	BB

BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
	NR	NR	NR		
NR	NR				
NR	NR				
NR	NR				
NR	A	NR	BBB	NR	
NR	A	NR	BBB	NR	
NR	BBB	NR	BBB	NR	
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
BBB	BB	NR	NR		NR
BBB	BB	NR	NR		NR
BBB	BB	NR	NR		NR

NR	AA	12 Consumer Services	N.Amer	United States
NR	AA	12 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	AA	12 Consumer Services	N.Amer	United States
NR	AA	12 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	7 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	7 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	7 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	AA	12 Consumer Services	N.Amer	United States
NR	AA	12 Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	7 Consumer Services	N.Amer	United States
NR	AA	12 Consumer Services	N.Amer	United States
NR	AA	12 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	11 Consumer Services	N.Amer	United States
NR	A	7 Consumer Services	N.Amer	United States
	NR	2 Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	Oil & Gas	Europe	Austria
NR	NR	2 Oil & Gas	Europe	Austria
	NR	2 Technology	N.Amer	United States
	NR	2 Technology	N.Amer	United States
	NR	2 Technology	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	3 Utilities	N.Amer	United States
	NR	4 Utilities	N.Amer	United States
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	A	11 Utilities	N.Amer	United States
NR	A	10 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	10 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	10 Utilities	N.Amer	United States
NR	A	10 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	10 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	A	10 Utilities	N.Amer	United States
NR	A	10 Utilities	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
A	A	8 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
A	A	8 Oil & Gas	N.Amer	United States
BBB	A	8 Oil & Gas	N.Amer	United States
A	AA	13 Financials	Europe	Ireland
BBB	AA	13 Financials	Europe	Ireland
A	AA	13 Financials	Europe	Ireland
BBB	AA	13 Financials	Europe	Ireland
	NR	Financials	Europe	Ireland
BBB	AA	13 Financials	Europe	Ireland
A	AA	13 Financials	Europe	Ireland
BBB	AA	13 Financials	Europe	Ireland
A	AA	13 Financials	Europe	Ireland
	NR	Financials	Europe	Ireland
	NR	3 Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States

A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
	BBB					
	BBB	Thin			Thin	
BB	BB	Thin		Thin	Thin	Thin
BB	BB	Thin		Thin	Thin	Thin
BB	BB	Thin		Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	CcyGrp	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	CcyGrp	Thin
BBB	BBB	Thin	Thin	Thin	DocAdj	Thin
BBB						
BBB						
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B					
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
B	B	Thin	DocAdj	Thin	DocAdj	DocAdj
B	B	Thin	DocAdj	Thin	DocAdj	DocAdj
B	B					
B	B	Thin	DocAdj	Thin	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	Thin				

Thin	Thin	Thin			Thin
Thin					
Thin					
Thin					

CcyGrp	Thin	DocAdj	Thin		

CcyGrp	Thin	DocAdj	Thin		
DocAdj	Thin	DocAdj	Thin		

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Thin	Thin		Thin	
DocAdj	Thin	Thin		Thin	
DocAdj	Thin	Thin		Thin	

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin

ONOFINUSDMM	29-Aug-08 ONOFIN
ONOFINUSDMR	29-Aug-08 ONOFIN
ONOFINUSDXR	29-Aug-08 ONOFIN
URSABKEURCR	29-Aug-08 URSABK
URSABKRUBCR	29-Aug-08 URSABK
URSABKUSDCR	29-Aug-08 URSABK
URSABKUSDMR	29-Aug-08 URSABK
VIPEURCR	29-Aug-08 VIP
VIPEURMR	29-Aug-08 VIP
VIPUSDCR	29-Aug-08 VIP
VIPUSDMM	29-Aug-08 VIP
VIPUSDMR	29-Aug-08 VIP
OPTIUSDMR	29-Aug-08 OPTI
OPTIUSDXR	29-Aug-08 OPTI
OSUSDMR	29-Aug-08 OS
OSUSDXR	29-Aug-08 OS
ORCLECHFMR	29-Aug-08 ORCLE
ORCLEEURMR	29-Aug-08 ORCLE
ORCLEHKDMR	29-Aug-08 ORCLE
ORCLEJPYMR	29-Aug-08 ORCLE
ORCLESGDMR	29-Aug-08 ORCLE
ORCLEUSDMR	29-Aug-08 ORCLE
ORCLSYAUDMR	29-Aug-08 ORCLSY
ORCLSYCHFMR	29-Aug-08 ORCLSY
ORCLSYEURCR	29-Aug-08 ORCLSY
ORCLSYEURMM	29-Aug-08 ORCLSY
ORCLSYEURMR	29-Aug-08 ORCLSY
ORCLSYEURXR	29-Aug-08 ORCLSY
ORCLSYJPYCR	29-Aug-08 ORCLSY
ORCLSYJPYMR	29-Aug-08 ORCLSY
ORCLSYUSDCR	29-Aug-08 ORCLSY
ORCLSYUSDMM	29-Aug-08 ORCLSY
ORCLSYUSDMR	29-Aug-08 ORCLSY
ORCLSYUSDXR	29-Aug-08 ORCLSY
FRTEL-OrangeLtdEURCR	29-Aug-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdEURMM	29-Aug-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdEURMR	29-Aug-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdGBPCR	29-Aug-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdUSDCR	29-Aug-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdUSDMM	29-Aug-08 FRTEL-OrangeLtd
FRTEL-OrangeLtdUSDMR	29-Aug-08 FRTEL-OrangeLtd
ORTEHEURCR	29-Aug-08 ORTEH
ORTEHEURMM	29-Aug-08 ORTEH
ORTEHUSDCR	29-Aug-08 ORTEH
ORTEHUSDMM	29-Aug-08 ORTEH
ORCHIDUSDCR	29-Aug-08 ORCHID
ORCHIDUSDMR	29-Aug-08 ORCHID
ORIAUUSDCR	29-Aug-08 ORIAU
ORIAUUSDMR	29-Aug-08 ORIAU
ORILNDJPYCR	29-Aug-08 ORILND
ORILNDJPYMR	29-Aug-08 ORILND
ORILNDJPYXR	29-Aug-08 ORILND
URUGAYEURCR	29-Aug-08 URUGAY
URUGAYEURMM	29-Aug-08 URUGAY
URUGAYUSDCR	29-Aug-08 URUGAY
URUGAYUSDMM	29-Aug-08 URUGAY
URUGAYUSDMR	29-Aug-08 URUGAY
URUGAYUSDXR	29-Aug-08 URUGAY
BORAUAUDMR	29-Aug-08 BORAU
BORAUEURMR	29-Aug-08 BORAU
BORAUUSDCR	29-Aug-08 BORAU
BORAUUSDMR	29-Aug-08 BORAU
ORIXAUDCR	29-Aug-08 ORIX
ORIXCHFCR	29-Aug-08 ORIX
ORIXEURCR	29-Aug-08 ORIX
ORIXEURMM	29-Aug-08 ORIX
ORIXEURMR	29-Aug-08 ORIX
ORIXGBPCR	29-Aug-08 ORIX
ORIXHKDCR	29-Aug-08 ORIX
ORIXJPYCR	29-Aug-08 ORIX
ORIXJPYMR	29-Aug-08 ORIX
ORIXJPYXR	29-Aug-08 ORIX
ORIXNOKCR	29-Aug-08 ORIX
ORIXSGDCR	29-Aug-08 ORIX

ONO Fin PLC	6EA9A8	SNRFOR	USD	MM	Composite
ONO Fin PLC	6EA9A8	SNRFOR	USD	MR	Composite
ONO Fin PLC	6EA9A8	SNRFOR	USD	XR	Composite
Open Jt Stk Co URSA Bk	X6E7BT	SNRFOR	EUR	CR	Composite
Open Jt Stk Co URSA Bk	X6E7BT	SNRFOR	RUB	CR	Composite
Open Jt Stk Co URSA Bk	X6E7BT	SNRFOR	USD	CR	Composite
Open Jt Stk Co URSA Bk	X6E7BT	SNRFOR	USD	MR	Composite
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	EUR	CR	Composite
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	EUR	MR	Composite
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	USD	CR	Composite
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	USD	MM	Composite
OPEN Jt Stk Co VIMPEL Comms	X6GGBZ	SNRFOR	USD	MR	Composite
OPTI Canada Inc	6EBBBN	SNRFOR	USD	MR	Composite
OPTI Canada Inc	6EBBBN	SNRFOR	USD	XR	Composite
OR STEEL MILLS INC	6EE67G	SNRFOR	USD	MR	Composite
OR STEEL MILLS INC	6EE67G	SNRFOR	USD	XR	Composite
Oracle Corp	6EC42L	SNRFOR	CHF	MR	Composite
Oracle Corp	6EC42L	SNRFOR	EUR	MR	Composite
Oracle Corp	6EC42L	SNRFOR	HKD	MR	Composite
Oracle Corp	6EC42L	SNRFOR	JPY	MR	Composite
Oracle Corp	6EC42L	SNRFOR	SGD	MR	Composite
Oracle Corp	6EC42L	SNRFOR	USD	MR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	AUD	MR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	CHF	MR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	EUR	CR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	EUR	MM	Composite
Oracle Sys Corp	6EC42I	SNRFOR	EUR	MR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	EUR	XR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	JPY	CR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	JPY	MR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	USD	CR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	USD	MM	Composite
Oracle Sys Corp	6EC42I	SNRFOR	USD	MR	Composite
Oracle Sys Corp	6EC42I	SNRFOR	USD	XR	Composite
Orange Ltd	GMDDEN	SNRFOR	EUR	CR	Composite
Orange Ltd	GMDDEN	SNRFOR	EUR	MM	Composite
Orange Ltd	GMDDEN	SNRFOR	EUR	MR	Composite
Orange Ltd	GMDDEN	SNRFOR	GBP	CR	Composite
Orange Ltd	GMDDEN	SNRFOR	USD	CR	Composite
Orange Ltd	GMDDEN	SNRFOR	USD	MM	Composite
Orange Ltd	GMDDEN	SNRFOR	USD	MR	Composite
Orascom Telecom Hldg SAE	MTC78R	SNRFOR	EUR	CR	Composite
Orascom Telecom Hldg SAE	MTC78R	SNRFOR	EUR	MM	Composite
Orascom Telecom Hldg SAE	MTC78R	SNRFOR	USD	CR	Composite
Orascom Telecom Hldg SAE	MTC78R	SNRFOR	USD	MM	Composite
Orchid Chems & Pharmaceuticals Ltd	Y4ADDY	SNRFOR	USD	CR	Composite
Orchid Chems & Pharmaceuticals Ltd	Y4ADDY	SNRFOR	USD	MR	Composite
Orica Ltd	QX876T	SNRFOR	USD	CR	Composite
Orica Ltd	QX876T	SNRFOR	USD	MR	Composite
Oriental Ld Co Ltd	JP78BY	SNRFOR	JPY	CR	Composite
Oriental Ld Co Ltd	JP78BY	SNRFOR	JPY	MR	Composite
Oriental Ld Co Ltd	JP78BY	SNRFOR	JPY	XR	Composite
Oriental Rep Uruguay	9A89AG	SNRFOR	EUR	CR	Composite
Oriental Rep Uruguay	9A89AG	SNRFOR	EUR	MM	Composite
Oriental Rep Uruguay	9A89AG	SNRFOR	USD	CR	Composite
Oriental Rep Uruguay	9A89AG	SNRFOR	USD	MM	Composite
Oriental Rep Uruguay	9A89AG	SNRFOR	USD	MR	Composite
Oriental Rep Uruguay	9A89AG	SNRFOR	USD	XR	Composite
Origin Engy Ltd	QX8771	SNRFOR	AUD	MR	Composite
Origin Engy Ltd	QX8771	SNRFOR	EUR	MR	Composite
Origin Engy Ltd	QX8771	SNRFOR	USD	CR	Composite
Origin Engy Ltd	QX8771	SNRFOR	USD	MR	Composite
ORIX Corp	6EE963	SNRFOR	AUD	CR	Composite
ORIX Corp	6EE963	SNRFOR	CHF	CR	Composite
ORIX Corp	6EE963	SNRFOR	EUR	CR	Composite
ORIX Corp	6EE963	SNRFOR	EUR	MM	Composite
ORIX Corp	6EE963	SNRFOR	EUR	MR	Composite
ORIX Corp	6EE963	SNRFOR	GBP	CR	Composite
ORIX Corp	6EE963	SNRFOR	HKD	CR	Composite
ORIX Corp	6EE963	SNRFOR	JPY	CR	Composite
ORIX Corp	6EE963	SNRFOR	JPY	MR	Composite
ORIX Corp	6EE963	SNRFOR	JPY	XR	Composite
ORIX Corp	6EE963	SNRFOR	NOK	CR	Composite
ORIX Corp	6EE963	SNRFOR	SGD	CR	Composite

7.18%	9.06%	11.22%	12.32%	12.06%	11.91%	11.74%	11.25%	
7.18%	8.96%	11.22%	12.20%	11.94%	11.79%	11.74%	11.25%	
7.18%	8.63%	11.22%	11.75%	11.50%	11.36%	11.74%	11.25%	
5.85%	6%	6.48%	6.98%	7.16%	6.28%	7.65%	7.94%	
5.85%	6%	6.48%	6.98%	7.16%	6.28%	7.65%	7.94%	
5.85%	6%	6.48%	6.98%	7.16%	6.28%	7.65%	7.94%	
2.92%	3.07%	3.30%	3.49%	3.69%	3.94%	4.08%	4.27%	4.29%
2.92%	3.07%	3.30%	3.49%	3.69%	3.94%	4.08%	4.27%	4.29%
2.81%	2.94%	3.17%	3.35%	3.54%	3.78%	3.92%	4.10%	4.29%
		1.68%	2.34%	2.94%	3.36%	3.52%	3.70%	3.51%
		1.68%	2.34%	2.94%	3.23%	3.39%	3.56%	3.51%
		1.08%	1.39%	1.69%	1.98%			
		1.08%	1.39%	1.69%	1.98%			
0.11%	0.26%	0.31%	0.43%	0.47%	0.55%	0.59%	0.63%	
0.11%	0.26%	0.31%	0.43%	0.47%	0.55%	0.59%	0.63%	
0.11%	0.26%	0.31%	0.43%	0.47%	0.55%	0.59%	0.63%	
0.11%	0.26%	0.31%	0.43%	0.47%	0.55%	0.59%	0.63%	
0.11%	0.26%	0.31%	0.43%	0.47%	0.55%	0.59%	0.63%	
0.11%	0.26%	0.31%	0.43%	0.47%	0.55%	0.59%	0.63%	
0.11%	0.26%	0.33%	0.45%	0.51%	0.59%	0.64%	0.69%	0.62%
0.11%	0.26%	0.33%	0.45%	0.51%	0.59%	0.64%	0.69%	0.62%
0.11%	0.26%	0.33%	0.45%	0.51%	0.59%	0.64%	0.69%	0.62%
0.11%	0.26%	0.33%	0.45%	0.51%	0.59%	0.64%	0.69%	0.62%
0.11%	0.25%	0.31%	0.42%	0.48%	0.56%	0.61%	0.66%	0.62%
0.11%	0.25%	0.31%	0.42%	0.48%	0.56%	0.61%	0.66%	0.62%
0.11%	0.25%	0.31%	0.42%	0.48%	0.56%	0.61%	0.66%	0.62%
0.11%	0.25%	0.31%	0.42%	0.48%	0.56%	0.61%	0.66%	0.62%
0.11%	0.26%	0.33%	0.45%	0.51%	0.59%	0.64%	0.69%	0.62%
0.11%	0.25%	0.31%	0.42%	0.48%	0.56%	0.61%	0.66%	0.62%
0.11%	0.25%	0.31%	0.42%	0.48%	0.56%	0.61%	0.66%	0.62%
0.11%	0.24%	0.30%	0.41%	0.46%	0.54%	0.58%	0.63%	0.62%
	0.34%	0.58%	0.71%	0.78%	0.87%	0.94%	1.01%	
	0.34%	0.58%	0.71%	0.78%	0.87%	0.94%	1.01%	
	2.56%	3.11%	3.54%	4.29%	4.44%	4.50%	4.01%	
	2.56%	3.11%	3.54%	4.29%	4.44%	4.50%	4.01%	
	2.56%	3.11%	3.54%	4.29%	4.44%	4.50%	4.01%	
				8.13%	9.50%			
				8.13%	9.50%			
0.15%	0.21%	0.23%	0.29%	0.32%	0.35%	0.40%	0.38%	0.55%
0.15%	0.16%	0.18%	0.22%	0.24%	0.26%	0.30%	0.38%	0.55%
0.46%	0.67%	1.08%	1.31%	1.51%	1.71%	1.97%	2.15%	2.84%
0.46%	0.67%	1.08%	1.31%	1.51%	1.71%	1.97%	2.15%	2.84%
0.46%	0.63%	1.02%	1.25%	1.44%	1.63%	1.87%	2.04%	2.84%
0.38%	0.44%	0.55%	0.76%	0.82%	0.93%	1.03%	1.16%	1.22%
0.38%	0.44%	0.55%	0.76%	0.82%	0.93%	1.03%	1.16%	1.22%
0.38%	0.44%	0.55%	0.76%	0.82%	0.93%	1.03%	1.16%	1.22%
0.38%	0.44%	0.55%	0.76%	0.82%	0.93%	1.03%	1.16%	1.22%
1.60%	1.56%	1.65%	1.69%	1.76%	1.78%	1.85%	1.93%	1.90%
1.60%	1.57%	1.65%	1.68%	1.76%	1.78%	1.85%	1.86%	1.90%
1.60%	1.57%	1.65%	1.68%	1.76%	1.78%	1.85%	1.86%	1.90%
1.54%	1.50%	1.58%	1.61%	1.69%	1.71%	1.78%	1.79%	1.90%
1.52%	1.49%	1.57%	1.60%	1.67%	1.69%	1.76%	1.77%	1.90%
1.60%	1.57%	1.65%	1.68%	1.76%	1.78%	1.85%	1.86%	1.90%
1.60%	1.57%	1.65%	1.68%	1.76%	1.78%	1.85%	1.86%	1.90%
1.60%	1.56%	1.65%	1.69%	1.76%	1.78%	1.85%	1.94%	1.96%
1.56%	1.51%	1.59%	1.62%	1.67%	1.70%	1.75%	1.83%	1.86%
1.23%	1.19%	1.25%	1.28%	1.32%	1.34%	1.38%	1.45%	1.47%
1.60%	1.57%	1.65%	1.68%	1.76%	1.78%	1.85%	1.86%	1.90%
1.60%	1.57%	1.65%	1.68%	1.76%	1.78%	1.85%	1.86%	1.90%

10.22%		40% NR	CCC	NR	BB
10.22%		40% NR	CCC	NR	BB
10.22%		40% NR	CCC	NR	BB
		25% NR	NR	NR	NR
		25% NR	NR	NR	NR
		25% NR	NR	NR	NR
		25%			
4.52%	4.56%	40% BB	A	A	A
		36.88%			
4.52%	4.56%	40% BB	A	A	A
4.52%	4.56%	36.88% B	BBB	BBB	BBB
		36.88%			
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		40% NR	A	A	A
		40% NR	A	A	A
		40% NR	A	A	A
		40% NR	BB	BB	BB
		40% NR	A	A	A
		40% NR	A	A	A
0.89%	0.99%	40%			
0.89%	0.99%	40%			
0.89%	0.99%	40% NR	B	BB	BBB
0.89%	0.99%	40%			
0.89%	0.99%	40% NR	BB	BBB	A
0.89%	0.99%	40%			
0.89%	0.99%	40% NR	CCC	B	BB
0.89%	0.99%	40%			
0.89%	0.99%	40% NR	B	BB	BBB
0.89%	0.99%	40%			
0.89%	0.99%	40% NR	BB	BBB	A
0.89%	0.99%	40% NR	B	BB	BBB
1.29%	1.33%	38.67%	NR	NR	NR
1.29%	1.33%	38.67%	NR	NR	NR
		38.67%			
		38.67%			
		38.67%			
		38.67%			
		38.67%			
4.84%		25%	NR	NR	NR
		25%			
4.84%		25%	NR	NR	NR
4.84%		25%	NR	NR	NR
		37.50%			
		37.50%			
		40%			
		40%			
		35% NR	B	BBB	BB
		34%			
		34% NR	B	BB	B
2.50%	2.78%	25% NR	A	A	A
		24%			
2.50%	2.78%	25% NR	A	A	A
		24%			
2.50%	2.78%	24% NR	BBB	BBB	BBB
		24%			
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
2.02%	2.03%	36.11% BB	BBB	BBB	BBB
2.10%	2.03%	37.14% A	AA	AA	AA
2.10%	2.03%	37.14% A	AA	AA	AA
2.01%	2.03%	36.11% BBB	A	A	A
1.99%	2.03%	36.11% BBB	A	A	A
2.10%	2.03%	37.14% A	AA	AA	AA
2.10%	2.03%	37.14% A	AA	AA	AA
2.06%	2.03%	33.75% A	AA	AA	AA
1.93%	2.03%	36.11% BB	A	A	A
1.53%	2.03%	36.11% BB	A	A	A
2.10%	2.03%	37.14% A	AA	AA	AA
2.10%	2.03%	37.14% A	AA	AA	AA

BBB	BB	NR	NR		NR
BBB	BB	NR	NR		NR
BBB	BB	NR	NR		NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	BBB	A	A	NR	NR
A	BBB	A	A	NR	NR
BBB	BB	BBB	BBB	NR	NR
NR	B	B	B	NR	
NR	BB	BB	BB	NR	
NR	NR				
NR	NR				
A	A	A	A		
A	A	A	A		
A	A	A	A		
BB	BB	BB	BB		
A	A	A	A		
A	A	A	A		
BB	BB	BBB	BBB	NR	NR
BBB	BBB	A	A	NR	NR
B	B	BB	BB	NR	NR
BB	BB	BBB	BBB	NR	NR
BBB	BBB	A	A	NR	NR
BB	BB	BBB	BBB	NR	NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR				
NR	NR				
BB	BBB	BBB	NR	NR	
B	BB	BB	NR	NR	
A	A	BB	A	NR	NR
A	A	BB	A	NR	NR
BBB	BBB	B	BBB	NR	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	A	BB	A
A	AA	AA	A	BB	A
BBB	A	A	BBB	BB	BBB
BBB	A	A	BBB	BB	BBB
A	AA	AA	A	BB	A
A	AA	AA	A	BB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	AA	AA	A	BB	A
A	AA	AA	A	BB	A

	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	2	Financials	E.Eur	Russian Federation
	NR	2	Financials	E.Eur	Russian Federation
	NR	2	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
NR	BBB	6	Telecommunications	E.Eur	Russian Federation
	NR		Telecommunications	E.Eur	Russian Federation
NR	BBB	6	Telecommunications	E.Eur	Russian Federation
NR	BBB	6	Telecommunications	E.Eur	Russian Federation
	NR		Telecommunications	E.Eur	Russian Federation
	NR	3	Oil & Gas	N.Amer	Canada
	NR	3	Oil & Gas	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	A	5	Technology	N.Amer	United States
	A	5	Technology	N.Amer	United States
	A	5	Technology	N.Amer	United States
	A	5	Technology	N.Amer	United States
	A	5	Technology	N.Amer	United States
	A	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
NR	BBB	5	Technology	N.Amer	United States
NR	NR	2	Telecommunications	Europe	United Kingdom
NR	NR	2	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR	2	Telecommunications	Africa	Egypt
	NR		Telecommunications	Africa	Egypt
	NR	2	Telecommunications	Africa	Egypt
	NR	2	Telecommunications	Africa	Egypt
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	NR		Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
	BBB	5	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	BBB	5	Consumer Services	Asia	Japan
NR	A	3	Government	Lat.Amer	Uruguay
	NR		Government	Lat.Amer	Uruguay
NR	A	3	Government	Lat.Amer	Uruguay
	NR		Government	Lat.Amer	Uruguay
NR	A	3	Government	Lat.Amer	Uruguay
	NR		Government	Lat.Amer	Uruguay
	NR	2	Utilities	Oceania	Australia
	NR	2	Utilities	Oceania	Australia
	NR	2	Utilities	Oceania	Australia
	NR	2	Utilities	Oceania	Australia
NR	AA	9	Financials	Asia	Japan
NR	A	8	Financials	Asia	Japan
NR	A	8	Financials	Asia	Japan
NR	A	8	Financials	Asia	Japan
NR	A	8	Financials	Asia	Japan
NR	A	8	Financials	Asia	Japan
NR	A	8	Financials	Asia	Japan
NR	AA	9	Financials	Asia	Japan
NR	AA	9	Financials	Asia	Japan
NR	AA	9	Financials	Asia	Japan
NR	A	8	Financials	Asia	Japan
NR	A	8	Financials	Asia	Japan

B	B	Thin	DocAdj	Thin	DocAdj	DocAdj
B	B	Thin	DocAdj	Thin	DocAdj	DocAdj
B	B	Thin	DocAdj	Thin	DocAdj	DocAdj
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB			Thin	Thin	Thin
BB	BB			Thin	Thin	Thin
B	BBB			Thin	Thin	Thin
B	BBB			Thin	Thin	Thin
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
B	BB		Thin	Thin	Thin	Thin
B	BB					
B	BB		Thin	Thin	Thin	Thin
B	BB		Thin	Thin	Thin	Thin
	B					Thin
	B					Thin
BBB	A					
BBB	A					
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BBB					
B	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BBB					
B	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	Thin	Thin		Thin	
DocAdj	Thin	Thin		Thin	
DocAdj	Thin	Thin		Thin	
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin					
Thin					
CcyGrp	CcyGrp	Thin	Thin		
DocAdj	DocAdj	Thin	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

ORIXTWDCR	29-Aug-08 ORIX
ORIXUSDCR	29-Aug-08 ORIX
ORIXUSDMR	29-Aug-08 ORIX
ORIXUSDXR	29-Aug-08 ORIX
ORKBNOEURCR	29-Aug-08 ORKBNO
ORKBNOEURMM	29-Aug-08 ORKBNO
ORKBNOEURMR	29-Aug-08 ORKBNO
ORKBNOHKDMM	29-Aug-08 ORKBNO
ORKBNONOKMM	29-Aug-08 ORKBNO
ORKBNOSEKMM	29-Aug-08 ORKBNO
ORKBNOUSDCR	29-Aug-08 ORKBNO
ORKBNOUSDMM	29-Aug-08 ORKBNO
OSAKAGEURCR	29-Aug-08 OSAKAG
OSAKAGEURMR	29-Aug-08 OSAKAG
OSAKAGGBPCR	29-Aug-08 OSAKAG
OSAKAGJPYCR	29-Aug-08 OSAKAG
OSAKAGJPYMR	29-Aug-08 OSAKAG
OSAKAGJPYXR	29-Aug-08 OSAKAG
OSAKAGUSDCR	29-Aug-08 OSAKAG
OSAKAGUSDMR	29-Aug-08 OSAKAG
OSAKAGUSDXR	29-Aug-08 OSAKAG
OSAKAJPYCR	29-Aug-08 OSAKA
OSAKAJPYMM	29-Aug-08 OSAKA
OSAKAJPYMR	29-Aug-08 OSAKA
OSAKAJPYXR	29-Aug-08 OSAKA
OSAKAUSDCR	29-Aug-08 OSAKA
OSHKUSDXR	29-Aug-08 OSHK
OSIRPUSDMR	29-Aug-08 OSIRP
OSIRPUSDXR	29-Aug-08 OSIRP
OKBAUDCR	29-Aug-08 OKB
OKBCADCR	29-Aug-08 OKB
OKBEURCR	29-Aug-08 OKB
OKBEURMM	29-Aug-08 OKB
OKBGBPCR	29-Aug-08 OKB
OKBUSDCR	29-Aug-08 OKB
OKBUSDMM	29-Aug-08 OKB
OSTENGEURCR	29-Aug-08 OSTENG
OSTENGEURMM	29-Aug-08 OSTENG
OSTENGJPYCR	29-Aug-08 OSTENG
OSTENGUSDCR	29-Aug-08 OSTENG
OSTENGUSDMM	29-Aug-08 OSTENG
OTPEURCR	29-Aug-08 OTP
OTPEURMM	29-Aug-08 OTP
OTPEURMR	29-Aug-08 OTP
OTPUSDCR	29-Aug-08 OTP
OTPUSDMM	29-Aug-08 OTP
OTPEURCR	29-Aug-08 OTP
OTPEURMM	29-Aug-08 OTP
OTPUSDXR	29-Aug-08 OTP
OUTOEURMM	29-Aug-08 OUTO
OUTOSEKMM	29-Aug-08 OUTO
OUTOUSDMR	29-Aug-08 OUTO
OCBCEURCR	29-Aug-08 OCBC
OCBCHKDCR	29-Aug-08 OCBC
OCBCJPYCR	29-Aug-08 OCBC
OCBCSGDCR	29-Aug-08 OCBC
OCBCUSDCR	29-Aug-08 OCBC
OCBCUSDXR	29-Aug-08 OCBC
OCBCAUDCR	29-Aug-08 OCBC
OCBCAUDMR	29-Aug-08 OCBC
OCBCEURCR	29-Aug-08 OCBC
OCBCEURMM	29-Aug-08 OCBC
OCBCEURMR	29-Aug-08 OCBC
OCBCJPYCR	29-Aug-08 OCBC
OCBCUSDCR	29-Aug-08 OCBC
OCBCUSDMM	29-Aug-08 OCBC
OCBCUSDMR	29-Aug-08 OCBC
OCBCUSDXR	29-Aug-08 OCBC
OCBCEURCR	29-Aug-08 OCBC
OCBCEURMM	29-Aug-08 OCBC
OCBCEURMR	29-Aug-08 OCBC
OCBCGBPCR	29-Aug-08 OCBC
OCBCJPYCR	29-Aug-08 OCBC
OCBCTWDCR	29-Aug-08 OCBC

ORIX Corp	6EE963	SNRFOR	TWD	CR	Composite
ORIX Corp	6EE963	SNRFOR	USD	CR	Composite
ORIX Corp	6EE963	SNRFOR	USD	MR	Composite
ORIX Corp	6EE963	SNRFOR	USD	XR	Composite
Orkla ASA	6EE964	SNRFOR	EUR	CR	Composite
Orkla ASA	6EE964	SNRFOR	EUR	MM	Composite
Orkla ASA	6EE964	SNRFOR	EUR	MR	Composite
Orkla ASA	6EE964	SNRFOR	HKD	MM	Composite
Orkla ASA	6EE964	SNRFOR	NOK	MM	Composite
Orkla ASA	6EE964	SNRFOR	SEK	MM	Composite
Orkla ASA	6EE964	SNRFOR	USD	CR	Composite
Orkla ASA	6EE964	SNRFOR	USD	MM	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	EUR	CR	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	EUR	MR	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	GBP	CR	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	JPY	CR	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	JPY	MR	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	JPY	XR	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	USD	CR	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	USD	MR	Composite
Osaka Gas Co Ltd	JP8552	SNRFOR	USD	XR	Composite
Osaka Prefecture	JP87EW	SNRFOR	JPY	CR	Composite
Osaka Prefecture	JP87EW	SNRFOR	JPY	MM	Composite
Osaka Prefecture	JP87EW	SNRFOR	JPY	MR	Composite
Osaka Prefecture	JP87EW	SNRFOR	JPY	XR	Composite
Osaka Prefecture	JP87EW	SNRFOR	USD	CR	Composite
Oshkosh Corp	6EGA4H	SECDOM	USD	XR	Composite
OSI Restaurant Partners Inc	6D814E	SNRFOR	USD	MR	Composite
OSI Restaurant Partners Inc	6D814E	SNRFOR	USD	XR	Composite
Ost Kontrollbank AG	6DD77D	SNRFOR	AUD	CR	Composite
Ost Kontrollbank AG	6DD77D	SNRFOR	CAD	CR	Composite
Ost Kontrollbank AG	6DD77D	SNRFOR	EUR	CR	Composite
Ost Kontrollbank AG	6DD77D	SNRFOR	EUR	MM	Composite
Ost Kontrollbank AG	6DD77D	SNRFOR	GBP	CR	Composite
Ost Kontrollbank AG	6DD77D	SNRFOR	USD	CR	Composite
Ost Kontrollbank AG	6DD77D	SNRFOR	USD	MM	Composite
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	EUR	CR	Composite
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	EUR	MM	Composite
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	JPY	CR	Composite
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	USD	CR	Composite
Osterreichische Elektrizitatswirtschafts AG Verbundgesellschaft	AFA7AP	SNRFOR	USD	MM	Composite
OTP Bk Plc	XD689G	SNRFOR	EUR	CR	Composite
OTP Bk Plc	XD689G	SNRFOR	EUR	MM	Composite
OTP Bk Plc	XD689G	SNRFOR	EUR	MR	Composite
OTP Bk Plc	XD689G	SNRFOR	USD	CR	Composite
OTP Bk Plc	XD689G	SNRFOR	USD	MM	Composite
OTP Bk Plc	XD689G	SUBLT2	EUR	CR	Composite
OTP Bk Plc	XD689G	SUBLT2	EUR	MM	Composite
OTP Bk Plc	XD689G	SUBLT2	USD	XR	Composite
Outokumpu Oyj	XD7277	SNRFOR	EUR	MM	Composite
Outokumpu Oyj	XD7277	SNRFOR	SEK	MM	Composite
Outokumpu Oyj	XD7277	SNRFOR	USD	MR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	EUR	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	HKD	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	JPY	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	SGD	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	USD	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	JRSUBUT2	USD	XR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	AUD	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	AUD	MR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	EUR	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	EUR	MM	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	EUR	MR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	JPY	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	USD	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	USD	MM	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	USD	MR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SNRFOR	USD	XR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	EUR	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	EUR	MM	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	EUR	MR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	GBP	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	JPY	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	TWD	CR	Composite

1.60%	1.57%	1.65%	1.68%	1.76%	1.78%	1.85%	1.86%	1.90%
1.60%	1.57%	1.65%	1.68%	1.76%	1.78%	1.85%	1.86%	1.90%
1.52%	1.49%	1.57%	1.60%	1.67%	1.69%	1.76%	1.77%	1.90%
1.20%	1.18%	1.24%	1.26%	1.32%	1.33%	1.39%	1.40%	1.90%
					0.77%	0.81%	0.96%	
					0.77%	0.81%	0.96%	
					0.77%	0.81%	0.96%	
					0.77%	0.81%	0.96%	
					0.77%	0.81%	0.96%	
0.06%	0.07%	0.09%	0.11%	0.13%	0.15%	0.18%	0.25%	0.23%
0.06%	0.07%	0.09%	0.11%	0.13%	0.15%	0.18%	0.25%	0.23%
0.06%	0.08%	0.08%	0.10%	0.13%	0.15%	0.19%	0.24%	0.23%
0.04%	0.07%	0.07%	0.09%	0.10%	0.12%	0.15%	0.18%	0.23%
0.06%	0.07%	0.09%	0.11%	0.13%	0.15%	0.18%	0.25%	0.23%
0.06%	0.07%	0.09%	0.10%	0.12%	0.15%	0.17%	0.23%	0.23%
0.20%	0.15%	0.19%	0.24%	0.26%	0.30%	0.36%	0.46%	
0.20%	0.15%	0.19%	0.23%	0.26%	0.29%	0.36%	0.46%	
0.20%	0.11%	0.14%	0.18%	0.26%	0.22%	0.36%	0.46%	
0.20%	0.14%	0.18%	0.23%	0.26%	0.30%	0.36%	0.46%	
			4.20%		4.55%	4.78%		
					0.20%			
					0.20%			
					0.20%			
					0.20%			
					0.20%			
					0.20%			
					0.20%			
					0.38%			
					0.38%			
					0.38%			
0.46%	0.99%	1.09%	1.11%	1.21%	1.30%	1.31%	1.33%	1.23%
0.46%	0.95%	1.09%	1.11%	1.21%	1.30%	1.31%	1.33%	1.23%
0.46%	0.95%	1.09%	1.11%	1.21%	1.30%	1.31%	1.33%	1.23%
	0.91%						2.06%	2.13%
	0.91%						2.06%	2.13%
	0.91%						2.06%	2.13%
	2.27%	2.27%	2.27%	2.27%	2.27%			
	2.27%	2.27%	2.27%	2.27%	2.27%			
	0.89%	1.02%	1.13%	1.23%	1.33%	1.38%	1.46%	1.49%
	0.89%	1.02%	1.13%	1.23%	1.33%	1.38%	1.46%	1.49%
0.30%	0.33%	0.46%	0.65%	0.75%	0.76%	0.81%	0.85%	1.11%
0.30%	0.33%	0.46%	0.65%	0.75%	0.76%	0.81%	0.85%	1.11%
0.30%	0.33%	0.46%	0.65%	0.75%	0.76%	0.81%	0.85%	1.11%
0.30%	0.33%	0.46%	0.65%	0.72%	0.72%	0.77%	0.81%	1.05%
0.30%	0.33%	0.46%	0.65%	0.75%	0.76%	0.81%	0.85%	1.11%
0.30%	0.33%	0.46%	0.65%	0.72%	0.72%	0.77%	0.81%	1.05%
0.30%	0.33%	0.46%	0.65%	0.69%	0.69%	0.74%	0.78%	1.01%
0.82%	0.84%	0.95%	1.02%	1.17%	1.32%	1.39%	1.45%	1.71%
0.82%	0.80%	0.90%	0.97%	1.12%	1.25%	1.32%	1.38%	1.62%
0.82%	0.84%	0.95%	1.02%	1.17%	1.32%	1.39%	1.45%	1.71%
0.82%	0.84%	0.95%	1.02%	1.17%	1.32%	1.39%	1.45%	1.71%
0.82%	0.84%	0.95%	1.02%	1.17%	1.32%	1.39%	1.45%	1.71%

2.10%	2.03%	37.14%	A	AA	AA	AA
2.10%	2.03%	37.14%	A	AA	AA	AA
1.99%	2.03%	36.11%	BBB	A	A	A
1.57%	2.03%	36.11%	BBB	A	A	A
1.12%		40%				
1.12%		40%				
		40%				
		40%				
1.12%		40%				
1.12%		40%				
		40%				
1.12%		40%				
0.39%	0.30%	38.00%	CCC	BBB	BBB	BBB
		35.25%				
0.39%	0.30%	38.00%	CCC	BBB	BBB	BBB
0.39%	0.30%	36.75%	BB	A	BBB	A
		35.25%				
0.39%	0.30%	35.25%	B	BBB	A	A
0.39%	0.30%	38.00%	CCC	BBB	BBB	BBB
0.39%	0.30%	35.25%	CCC	BB	BB	BB
		35.25%				
0.56%	0.62%	35%	NR	BBB	BBB	BBB
0.56%	0.62%	35%	NR	BB	BB	BB
		35%				
0.56%	0.62%	35%	NR	BB	BB	BB
0.56%	0.62%	35%	NR	B	B	B
		70%				NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		36.00%				
		36.00%				
		36.00%				
		36.00%				
		36.00%				
1.43%		40%	NR	B	NR	NR
1.43%		40%	NR	B	NR	NR
		40%				
		40%				
1.43%		40%	NR	B	NR	NR
2.18%		20%		NR		
2.18%		20%		NR		
2.18%		20%		NR		
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
1.54%		20%		NR	NR	NR
		20%				
		20%				
		20%				
1.54%		20%		NR	NR	NR
		20%				
1.13%	1.17%	35.00%	NR	NR	NR	NR
1.13%	1.17%	35.00%	NR	NR	NR	NR
1.13%	1.17%	40.00%	NR	NR	NR	NR
		35.00%				
1.08%	1.11%	35.00%	NR	NR	NR	NR
		35.00%				
1.13%	1.17%	40.00%	NR	NR	NR	NR
		35.00%				
1.08%	1.11%	35.00%	NR	NR	NR	NR
1.04%	1.07%	35.00%	NR	NR	NR	NR
1.54%	1.60%	20%	NR	A	A	AA
		20%				
1.54%	1.60%	20%	NR	BBB	BBB	A
1.54%	1.60%	20%	NR	A	A	AA
1.54%	1.60%	20%	NR	BB	BB	BBB
1.54%	1.60%	20%	NR	A	A	AA

A	AA	AA	A	BB	A
A	AA	AA	A	BB	A
BBB	A	A	BBB	BB	BBB
BBB	A	A	BBB	BB	BBB
	NR	NR	NR		NR
	NR	NR	NR		NR
	NR	NR	NR		NR
	NR	NR	NR		NR
	NR	NR	NR		NR
BBB	A	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
B	BBB	CCC	NR		NR
B	BB	CCC	NR		NR
B	BB	CCC	NR		NR
B	BB	CCC	NR		NR
	NR	NR			
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
NR	NR				
NR	NR				
NR	A	A	A	NR	NR
NR	A	A	A	NR	NR
BB	BB	BB	BB	BB	BB
BB	BB	BB	BB	BB	BB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	AA	A	NR
BBB	A	A	A	BBB	NR
A	AA	AA	AA	A	NR
BB	BBB	BBB	BBB	BB	NR
A	AA	AA	AA	A	NR

NR	A	8 Financials	Asia	Japan
NR	A	8 Financials	Asia	Japan
NR	A	8 Financials	Asia	Japan
NR	A	8 Financials	Asia	Japan
	NR	2 Consumer Goods	Europe	Norway
	NR	2 Consumer Goods	Europe	Norway
	NR	Consumer Goods	Europe	Norway
	NR	Consumer Goods	Europe	Norway
	NR	2 Consumer Goods	Europe	Norway
	NR	2 Consumer Goods	Europe	Norway
	NR	Consumer Goods	Europe	Norway
	NR	2 Consumer Goods	Europe	Norway
NR	BB	5 Utilities	Asia	Japan
	NR	Utilities	Asia	Japan
NR	BB	5 Utilities	Asia	Japan
NR	BB	7 Utilities	Asia	Japan
	NR	Utilities	Asia	Japan
NR	BB	7 Utilities	Asia	Japan
NR	BB	5 Utilities	Asia	Japan
NR	BB	5 Utilities	Asia	Japan
	NR	Utilities	Asia	Japan
NR	BB	4 Government	Asia	Japan
NR	BB	4 Government	Asia	Japan
	NR	Government	Asia	Japan
NR	B	4 Government	Asia	Japan
NR	BB	6 Government	Asia	Japan
	NR	2 Industrials	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Financials	Europe	Austria
	NR	2 Financials	Europe	Austria
	NR	2 Financials	Europe	Austria
	NR	2 Financials	Europe	Austria
	NR	2 Financials	Europe	Austria
	NR	2 Financials	Europe	Austria
	NR	2 Financials	Europe	Austria
	NR	2 Government	Europe	Austria
	NR	2 Government	Europe	Austria
	NR	2 Government	Europe	Austria
	NR	Government	Europe	Austria
	NR	Government	Europe	Austria
	NR	2 Financials	E.Eur	Hungary
	NR	2 Financials	E.Eur	Hungary
	NR	Financials	E.Eur	Hungary
	NR	Financials	E.Eur	Hungary
	NR	2 Financials	E.Eur	Hungary
	NR	Financials	E.Eur	Hungary
	NR	Financials	E.Eur	Hungary
	NR	Financials	E.Eur	Hungary
	NR	2 Basic Materials	Europe	Finland
	NR	2 Basic Materials	Europe	Finland
	NR	Basic Materials	Europe	Finland
	NR	3 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
	NR	3 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
BB	A	4 Financials	Asia	Singapore
BB	A	4 Financials	Asia	Singapore
A	A	4 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
BBB	A	4 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
A	A	4 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
BBB	A	4 Financials	Asia	Singapore
BBB	A	4 Financials	Asia	Singapore
NR	A	8 Financials	Asia	Singapore
	NR	Financials	Asia	Singapore
NR	A	8 Financials	Asia	Singapore
NR	A	8 Financials	Asia	Singapore
NR	A	8 Financials	Asia	Singapore
NR	A	8 Financials	Asia	Singapore

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	A					
	A					
	A					
	A					
	A					
	A					
	A					
	A					
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
	AA	Thin	CcyGrp	CcyGrp	CcyGrp	Entity Tier
	AA	Thin	DocAdj	DocAdj	DocAdj	Entity Tier
	AA					
	AA	Thin	DocAdj	DocAdj	DocAdj	Entity Tier
	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB					Thin	
B	BB					
B	BB					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Thin	DocAdj	Thin	Thin	Thin
A	AA	Thin	DocAdj	Thin	Thin	Thin
A	AA					
A	AA					
A	AA	Thin	DocAdj	Thin	Thin	Thin
A	AA		Thin			
A	AA		Thin			
A	AA		Thin			
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB					
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA					
AA	AA	Thin	Thin	Thin	Thin	Entity Tier
AA	AA	Thin	Thin	Thin	Thin	Entity Tier
AA	AA	Thin	Thin	Thin	Thin	CcyGrp
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	DocAdj
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	CcyGrp
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	DocAdj
AA	AA	Thin	Thin	Thin	Thin	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Entity Tier	Thin		Thin	Thin
DocAdj	Entity Tier	Thin		Thin	Thin
DocAdj	Entity Tier	Thin		Thin	Thin
Entity Tier	Entity Tier	Thin		Thin	Thin
Thin	Thin				
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
		Thin	Thin	Thin	
		Thin	Thin	Thin	
		Thin	Thin	Thin	
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp

OCBCUSDCR	29-Aug-08 OCBC
OCBCUSDMM	29-Aug-08 OCBC
OCBCUSDMR	29-Aug-08 OCBC
OCBCUSDXR	29-Aug-08 OCBC
OSGEURMR	29-Aug-08 OSG
OSGEURXR	29-Aug-08 OSG
OSGUSDCR	29-Aug-08 OSG
OSGUSDMR	29-Aug-08 OSG
OSGUSDXR	29-Aug-08 OSG
OMIUSDCR	29-Aug-08 OMI
OMIUSDMR	29-Aug-08 OMI
OMIUSDXR	29-Aug-08 OMI
OI-BrockwayEURCR	29-Aug-08 OI-Brockway
OI-BrockwayEURMM	29-Aug-08 OI-Brockway
OI-BrockwayEURMR	29-Aug-08 OI-Brockway
OI-BrockwayEURXR	29-Aug-08 OI-Brockway
OI-BrockwayUSDCR	29-Aug-08 OI-Brockway
OI-BrockwayUSDMM	29-Aug-08 OI-Brockway
OI-BrockwayUSDMR	29-Aug-08 OI-Brockway
OI-BrockwayUSDXR	29-Aug-08 OI-Brockway
OWCEURCR	29-Aug-08 OWC
OWCEURMM	29-Aug-08 OWC
OWCEURMR	29-Aug-08 OWC
OWCJPYMR	29-Aug-08 OWC
OWCTWDMR	29-Aug-08 OWC
OWCUSDCR	29-Aug-08 OWC
OWCUSDMM	29-Aug-08 OWC
OWCUSDMR	29-Aug-08 OWC
OWCUSDXR	29-Aug-08 OWC
OIAUDMR	29-Aug-08 OI
OIAUDXR	29-Aug-08 OI
OIEURCR	29-Aug-08 OI
OIEURMM	29-Aug-08 OI
OIEURMR	29-Aug-08 OI
OIEURXR	29-Aug-08 OI
OIGBPCR	29-Aug-08 OI
OIGBPMR	29-Aug-08 OI
OIGBPXR	29-Aug-08 OI
OIHKDXR	29-Aug-08 OI
OIILSXR	29-Aug-08 OI
OIJPYXR	29-Aug-08 OI
OIUSDCR	29-Aug-08 OI
OIUSDMM	29-Aug-08 OI
OIUSDMR	29-Aug-08 OI
OIUSDXR	29-Aug-08 OI
GLTEURCR	29-Aug-08 GLT
GLTEURMM	29-Aug-08 GLT
GLTEURMR	29-Aug-08 GLT
GLTJPYMR	29-Aug-08 GLT
GLTUSDCR	29-Aug-08 GLT
GLTUSDMM	29-Aug-08 GLT
GLTUSDMR	29-Aug-08 GLT
GLTUSDXR	29-Aug-08 GLT
PNMUSDMR	29-Aug-08 PNM
PCG-PacGas+ElecEURMM	29-Aug-08 PCG-PacGas+Elec
PCG-PacGas+ElecEURMR	29-Aug-08 PCG-PacGas+Elec
PCG-PacGas+ElecUSDCR	29-Aug-08 PCG-PacGas+Elec
PCG-PacGas+ElecUSDMM	29-Aug-08 PCG-PacGas+Elec
PCG-PacGas+ElecUSDMR	29-Aug-08 PCG-PacGas+Elec
PCG-PacGas+ElecUSDXR	29-Aug-08 PCG-PacGas+Elec
PACLIFAUDMR	29-Aug-08 PACLIF
PACLIFEURCR	29-Aug-08 PACLIF
PACLIFEURMM	29-Aug-08 PACLIF
PACLIFEURMR	29-Aug-08 PACLIF
PACLIFGBPMM	29-Aug-08 PACLIF
PACLIFGBPMR	29-Aug-08 PACLIF
PACLIFGBPXR	29-Aug-08 PACLIF
PACLIFUSDMM	29-Aug-08 PACLIF
PACLIFUSDMR	29-Aug-08 PACLIF
PCAR-FinCorpEURCR	29-Aug-08 PCAR-FinCorp
PCAR-FinCorpEURMM	29-Aug-08 PCAR-FinCorp
PCAR-FinCorpEURMR	29-Aug-08 PCAR-FinCorp
PCAR-FinCorpEURXR	29-Aug-08 PCAR-FinCorp
PCAR-FinCorpUSDCR	29-Aug-08 PCAR-FinCorp

Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	USD	CR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	USD	MM	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	USD	MR	Composite
Oversea Chinese Bkg Corp Ltd	Y4A66C	SUBLT2	USD	XR	Composite
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	EUR	MR	Composite
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	EUR	XR	Composite
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	USD	CR	Composite
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	USD	MR	Composite
OVERSEAS SHIPHOLDING GROUP INC	6F939E	SNRFOR	USD	XR	Composite
OWENS & MINOR INC	6F97A5	SNRFOR	USD	CR	Composite
OWENS & MINOR INC	6F97A5	SNRFOR	USD	MR	Composite
OWENS & MINOR INC	6F97A5	SNRFOR	USD	XR	Composite
Owens Brockway Glass Container Inc	6F97AW	SNRFOR	EUR	CR	Composite
Owens Brockway Glass Container Inc	6F97AW	SNRFOR	EUR	MM	Composite
Owens Brockway Glass Container Inc	6F97AW	SNRFOR	EUR	MR	Composite
Owens Brockway Glass Container Inc	6F97AW	SNRFOR	EUR	XR	Composite
Owens Brockway Glass Container Inc	6F97AW	SNRFOR	USD	CR	Composite
Owens Brockway Glass Container Inc	6F97AW	SNRFOR	USD	MM	Composite
Owens Brockway Glass Container Inc	6F97AW	SNRFOR	USD	MR	Composite
Owens Brockway Glass Container Inc	6F97AW	SNRFOR	USD	XR	Composite
Owens Corning	6F97AI	SNRFOR	EUR	CR	Composite
Owens Corning	6F97AI	SNRFOR	EUR	MM	Composite
Owens Corning	6F97AI	SNRFOR	EUR	MR	Composite
Owens Corning	6F97AI	SNRFOR	JPY	MR	Composite
Owens Corning	6F97AI	SNRFOR	TWD	MR	Composite
Owens Corning	6F97AI	SNRFOR	USD	CR	Composite
Owens Corning	6F97AI	SNRFOR	USD	MM	Composite
Owens Corning	6F97AI	SNRFOR	USD	MR	Composite
Owens Corning	6F97AI	SNRFOR	USD	XR	Composite
Owens IL Inc	6F97DE	SNRFOR	AUD	MR	Composite
Owens IL Inc	6F97DE	SNRFOR	AUD	XR	Composite
Owens IL Inc	6F97DE	SNRFOR	EUR	CR	Composite
Owens IL Inc	6F97DE	SNRFOR	EUR	MM	Composite
Owens IL Inc	6F97DE	SNRFOR	EUR	MR	Composite
Owens IL Inc	6F97DE	SNRFOR	EUR	XR	Composite
Owens IL Inc	6F97DE	SNRFOR	GBP	CR	Composite
Owens IL Inc	6F97DE	SNRFOR	GBP	MR	Composite
Owens IL Inc	6F97DE	SNRFOR	GBP	XR	Composite
Owens IL Inc	6F97DE	SNRFOR	HKD	XR	Composite
Owens IL Inc	6F97DE	SNRFOR	ILS	XR	Composite
Owens IL Inc	6F97DE	SNRFOR	JPY	XR	Composite
Owens IL Inc	6F97DE	SNRFOR	USD	CR	Composite
Owens IL Inc	6F97DE	SNRFOR	USD	MM	Composite
Owens IL Inc	6F97DE	SNRFOR	USD	MR	Composite
Owens IL Inc	6F97DE	SNRFOR	USD	XR	Composite
P H Glatfelter Co	3AEA47	SNRFOR	EUR	CR	Composite
P H Glatfelter Co	3AEA47	SNRFOR	EUR	MM	Composite
P H Glatfelter Co	3AEA47	SNRFOR	EUR	MR	Composite
P H Glatfelter Co	3AEA47	SNRFOR	JPY	MR	Composite
P H Glatfelter Co	3AEA47	SNRFOR	USD	CR	Composite
P H Glatfelter Co	3AEA47	SNRFOR	USD	MM	Composite
P H Glatfelter Co	3AEA47	SNRFOR	USD	MR	Composite
P H Glatfelter Co	3AEA47	SNRFOR	USD	XR	Composite
P N M Res Inc	6FC7DQ	SNRFOR	USD	MR	Composite
Pac Gas & Elec Co	6FD738	SNRFOR	EUR	MM	Composite
Pac Gas & Elec Co	6FD738	SNRFOR	EUR	MR	Composite
Pac Gas & Elec Co	6FD738	SNRFOR	USD	CR	Composite
Pac Gas & Elec Co	6FD738	SNRFOR	USD	MM	Composite
Pac Gas & Elec Co	6FD738	SNRFOR	USD	MR	Composite
Pac Gas & Elec Co	6FD738	SNRFOR	USD	XR	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	AUD	MR	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	EUR	CR	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	EUR	MM	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	EUR	MR	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	GBP	MM	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	GBP	MR	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	GBP	XR	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	USD	MM	Composite
Pac Life Fdg LLC	GMEDAR	SNRFOR	USD	MR	Composite
PACCAR Finl CORP	6FCA88	SNRFOR	EUR	CR	Composite
PACCAR Finl CORP	6FCA88	SNRFOR	EUR	MM	Composite
PACCAR Finl CORP	6FCA88	SNRFOR	EUR	MR	Composite
PACCAR Finl CORP	6FCA88	SNRFOR	EUR	XR	Composite
PACCAR Finl CORP	6FCA88	SNRFOR	USD	CR	Composite

0.82%	0.84%	0.95%	1.02%	1.17%	1.32%	1.39%	1.45%	1.71%
0.82%	0.80%	0.90%	0.97%	1.12%	1.25%	1.32%	1.38%	1.62%
1.51%	1.38%	2.35%	2.16%	3.08%	3.12%	3.01%	3.06%	3.59%
1.51%	1.38%	2.35%	2.08%	2.96%	3.01%	2.90%	3.06%	3.59%
1.51%	1.38%	2.35%	2.27%	3.24%	3.29%	3.17%	3.06%	3.59%
1.51%	1.38%	2.35%	2.16%	3.08%	3.12%	3.01%	3.06%	3.59%
1.51%	1.38%	2.35%	2.08%	2.96%	3.01%	2.90%	3.06%	3.59%
					1.88%			
					1.88%			
					1.88%			
0.67%	0.83%	0.85%	1.15%	1.52%	1.86%	2.12%	2.23%	2.48%
0.70%	0.85%	0.88%	1.15%	1.57%	1.91%	2.16%	2.29%	2.48%
0.67%	0.83%	0.85%	1.15%	1.52%	1.86%	2.12%	2.23%	2.48%
1.50%	1.52%	2.15%	2.82%	3.26%	3.77%	3.67%	3.46%	3.32%
1.44%	1.46%	2.06%	2.71%	3.13%	3.62%	3.52%	3.32%	3.32%
1.42%	1.45%	2.04%	2.69%	3.10%	3.57%	3.48%	3.29%	3.32%
1.50%	1.52%	2.15%	2.82%	3.26%	3.77%	3.67%	3.46%	3.32%
1.44%	1.46%	2.06%	2.71%	3.13%	3.62%	3.52%	3.32%	3.32%
1.42%	1.45%	2.04%	2.69%	3.10%	3.57%	3.48%	3.29%	3.32%
1.37%	1.39%	1.97%	2.58%	2.98%	3.45%	3.36%	3.17%	3.32%
0.67%	0.80%	1.33%	1.89%	2.21%	2.63%	2.77%	2.88%	3.26%
0.67%	0.80%	1.33%	1.89%	2.21%	2.63%	2.77%	2.88%	3.26%
0.71%	0.87%	1.44%	2.07%	2.40%	2.86%	2.97%	3.06%	3.56%
0.68%	0.84%	1.38%	1.98%	2.31%	2.74%	2.85%	2.94%	3.42%
0.67%	0.83%	1.37%	1.96%	2.28%	2.71%	2.82%	2.91%	3.38%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
0.67%	0.83%	1.37%	1.96%	2.28%	2.71%	2.82%	2.91%	3.38%
0.65%	0.82%	1.33%	1.90%	2.21%	2.63%	2.73%	2.82%	3.26%
	0.61%	0.72%	0.93%		1.25%			
	0.61%	0.72%	0.93%		1.25%			
	0.61%	0.72%	0.93%		1.25%			
	0.61%	0.72%	0.93%		1.25%			
	0.61%	0.72%	0.93%		1.25%			
0.56%	0.60%	0.71%	0.85%	0.98%	1.06%	1.10%	1.19%	1.30%
0.56%	0.60%	0.71%	0.85%	0.98%	1.06%	1.10%	1.19%	1.30%
0.56%	0.60%	0.71%	0.85%	0.98%	1.06%	1.10%	1.19%	1.30%
0.56%	0.60%	0.71%	0.85%	0.98%	1.06%	1.10%	1.19%	1.30%
0.56%	0.60%	0.71%	0.85%	0.98%	1.06%	1.10%	1.19%	1.30%
0.56%	0.58%	0.68%	0.82%	0.94%	1.03%	1.06%	1.15%	1.30%
	0.28%	0.33%	0.38%	0.42%	0.50%	0.60%	0.68%	
	0.28%	0.33%	0.39%	0.42%	0.51%	0.60%	0.69%	
	0.28%	0.33%	0.38%	0.42%	0.50%	0.60%	0.68%	
	0.28%	0.33%	0.38%	0.42%	0.50%	0.60%	0.68%	
	0.28%	0.33%	0.39%	0.42%	0.51%	0.60%	0.69%	
	0.28%	0.33%	0.38%	0.42%	0.50%	0.60%	0.68%	
0.07%	0.09%	0.19%	0.18%	0.21%	0.28%	0.41%	0.50%	0.53%
0.07%	0.09%	0.18%	0.18%	0.20%	0.27%	0.40%	0.48%	0.53%
0.07%	0.09%	0.18%	0.18%	0.20%	0.27%	0.39%	0.48%	0.53%
0.07%	0.09%	0.19%	0.18%	0.19%	0.28%	0.38%	0.46%	0.53%
0.07%	0.09%	0.19%	0.18%	0.21%	0.28%	0.41%	0.50%	0.53%

1.54%	1.60%	20% NR	A	A	AA
		20%			
1.54%	1.60%	20% NR	BBB	BBB	A
		20%			
3.89%	3.20%	40% NR	NR	NR	A
3.89%	3.20%	40% NR	NR	NR	BBB
3.89%	3.20%	40% NR	NR	NR	BBB
3.89%	3.20%	40% NR	NR	NR	A
3.89%	3.20%	40% NR	NR	NR	BBB
		35%			
		35%			
		35%			
		40%			
		40%			
		40%			
1.86%	1.92%	40% BBB	BB	BB	NR
		40%			
		40%			
1.86%	1.92%	40% BB	B	BB	NR
1.86%	1.92%	40% BBB	BB	BB	NR
3.70%	3.53%	40% BBB	BB	BBB	A
3.70%	3.53%	40% BBB	BB	BBB	A
3.70%	3.53%	40% BBB	A	BBB	A
		40%			
		40%			
3.70%	3.53%	40% BBB	BB	BBB	A
3.70%	3.53%	40% BBB	BB	BBB	A
3.70%	3.53%	40% BBB	A	BBB	A
3.70%	3.53%	40% BBB	BB	BBB	A
3.28%	3.30%	40% CCC	BBB	BBB	BBB
3.28%	3.30%	40% CCC	BBB	BBB	BBB
3.58%	3.30%	40% B	BBB	A	A
3.44%	3.30%	40% B	BBB	A	A
3.40%	3.30%	40% B	BBB	A	A
3.28%	3.30%	40% B	AA	AA	AA
3.28%	3.30%	40%			
3.28%	3.30%	40%			
3.28%	3.30%	40%			
3.28%	3.30%	40% B	AA	AA	AA
3.28%	3.30%	40% B	AA	AA	AA
3.28%	3.30%	40%			
3.28%	3.30%	40%			
3.28%	3.30%	40%			
3.40%	3.30%	40% B	BBB	A	A
3.28%	3.30%	40% B	AA	AA	AA
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
1.30%	1.42%	40%			
1.30%	1.42%	40% NR	A	A	AA
1.30%	1.42%	40%			
1.30%	1.42%	40%			
1.30%	1.42%	40% NR	A	A	AA
1.25%	1.36%	40% NR	BBB	BBB	A
		40.00%	NR	NR	CCC
		40.00%			
		40.00%	NR	NR	B
		40.00%	NR	NR	BB
		40.00%			
		40.00%	NR	NR	BB
		40.00%			
		40.00%	NR	NR	B
		40.00%	NR	NR	BB
0.59%		40% NR	NR	CCC	NR
0.59%		40% NR	NR	CCC	NR
0.59%		40% NR	NR	A	NR
0.59%		40% NR	NR	CCC	NR
0.59%		40% NR	NR	CCC	NR

A	AA	AA	AA	A	NR
BBB	A	A	A	BBB	NR
BB	BB	BB	NR	NR	NR
BB	A	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	A	BB	NR	NR	NR
	NR				
	NR				
	NR				
BBB	BBB	B	BB	NR	NR
BBB	BB	BB	BB	NR	NR
BBB	BBB	B	BB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
A	BB	BBB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
A	BB	BBB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	B	B	BB
BBB	BBB	BBB	B	B	BB
A	A	A	BB	BB	BBB
A	A	A	BB	BB	BBB
A	A	A	BB	BB	BBB
AA	AA	A	BBB	BBB	A
AA	AA	A	BBB	BBB	A
AA	AA	A	BBB	BBB	A
A	A	A	BB	BB	BBB
AA	AA	A	BBB	BBB	A
	NR				
	NR				
	NR				
	NR				
	NR				
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
NR	CCC	NR	CCC		
NR	B	NR	B		
NR	BB	NR	BB		
NR	BB	NR	BB		
NR	B	NR	B		
NR	BB	NR	BB		
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR

NR	A	8	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
NR	A	8	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
NR	NR	4	Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
NR	NR	4	Industrials	N.Amer	United States
NR	NR	4	Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	AA	8	Industrials	N.Amer	United States
NR	AA	8	Industrials	N.Amer	United States
NR	AA	8	Industrials	N.Amer	United States
NR	AA	8	Industrials	N.Amer	United States
NR	AA	8	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	AA	8	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	10	Utilities	N.Amer	United States
BBB	A	10	Utilities	N.Amer	United States
	NR	3	Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR	3	Financials	OffShore	Cayman Islands
	NR	3	Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR	3	Financials	OffShore	Cayman Islands
	NR		Financials	OffShore	Cayman Islands
	NR	3	Financials	OffShore	Cayman Islands
	NR	3	Financials	OffShore	Cayman Islands
	NR	5	Industrials	N.Amer	United States
	NR	5	Industrials	N.Amer	United States
	NR	4	Industrials	N.Amer	United States
	NR	5	Industrials	N.Amer	United States
	NR	5	Industrials	N.Amer	United States

AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
BB	BB	Thin	Thin	Thin	CcyGrp	DocAdj
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	CcyGrp	DocAdj
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB					
B	BBB					
B	BBB					
B	BBB					
B	BBB	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
B	BBB					
B	BBB					
B	BBB	DocAdj	DocAdj	DocAdj	Thin	DocAdj
B	BBB	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB		Thin	Thin	Thin	
BB	BBB					
BB	BBB		Thin	Thin	Thin	
BB	BBB					
BB	BBB		Thin	Thin	Thin	
BB	BBB					
BB	BBB		Thin	Thin	Thin	
BB	BBB		Thin	Thin	Thin	
BB						
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		Thin	Thin	Entity Tier	Thin
AA	AA					
AA	AA		Thin	Thin	DocAdj	Thin
AA	AA		Thin	Thin	CcyGrp	Thin
AA	AA					
AA	AA		Thin	Thin	CcyGrp	Thin
AA	AA					
AA	AA		Thin	Thin	DocAdj	Thin
AA	AA		Thin	Thin	CcyGrp	Thin
A	AA	Thin	Thin	DocAdj	Thin	DocAdj
A	AA	Thin	Thin	DocAdj	Thin	DocAdj
A	AA	Thin	Thin	CcyGrp	Thin	CcyGrp
A	AA	Thin	Thin	DocAdj	Thin	DocAdj
A	AA	Thin	Thin	DocAdj	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	DocAdj	Thin	Thin	Thin	Thin
Thin					
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Thin	Entity Tier			
DocAdj	Thin	DocAdj			
CcyGrp	Thin	CcyGrp			
CcyGrp	Thin	CcyGrp			
DocAdj	Thin	DocAdj			
CcyGrp	Thin	CcyGrp			
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

PCAR-FinCorpUSDMM	29-Aug-08 PCAR-FinCorp
PCAR-FinCorpUSDMR	29-Aug-08 PCAR-FinCorp
PCAR-FinCorpUSDXR	29-Aug-08 PCAR-FinCorp
PCAREURCR	29-Aug-08 PCAR
PCAREURMM	29-Aug-08 PCAR
PCAREURMR	29-Aug-08 PCAR
PCARGBPCR	29-Aug-08 PCAR
PCARGBPMM	29-Aug-08 PCAR
PCARUSDCR	29-Aug-08 PCAR
PCARUSDMM	29-Aug-08 PCAR
PCARUSDMR	29-Aug-08 PCAR
PACMUTEURMR	29-Aug-08 PACMUT
PACMUTUSDCR	29-Aug-08 PACMUT
PACMUTUSDMR	29-Aug-08 PACMUT
PACMUTUSDXR	29-Aug-08 PACMUT
SCOTPO-PacificoEURCR	29-Aug-08 SCOTPO-Pacifico
SCOTPO-PacificoEURMM	29-Aug-08 SCOTPO-Pacifico
SCOTPO-PacificoEURMR	29-Aug-08 SCOTPO-Pacifico
SCOTPO-PacificoUSDCR	29-Aug-08 SCOTPO-Pacifico
SCOTPO-PacificoUSDMM	29-Aug-08 SCOTPO-Pacifico
SCOTPO-PacificoUSDMR	29-Aug-08 SCOTPO-Pacifico
SCOTPO-PacificoUSDXR	29-Aug-08 SCOTPO-Pacifico
PACKAMAUDMR	29-Aug-08 PACKAM
PACKAMCHFMR	29-Aug-08 PACKAM
PACKAMEURCR	29-Aug-08 PACKAM
PACKAMEURMM	29-Aug-08 PACKAM
PACKAMEURMR	29-Aug-08 PACKAM
PACKAMEURXR	29-Aug-08 PACKAM
PACKAMJPYMR	29-Aug-08 PACKAM
PACKAMJPYXR	29-Aug-08 PACKAM
PACKAMNOKMR	29-Aug-08 PACKAM
PACKAMSGDMR	29-Aug-08 PACKAM
PACKAMUSDCR	29-Aug-08 PACKAM
PACKAMUSDMM	29-Aug-08 PACKAM
PACKAMUSDMR	29-Aug-08 PACKAM
PACKAMUSDXR	29-Aug-08 PACKAM
PTVDKKMR	29-Aug-08 PTV
PTVEURCR	29-Aug-08 PTV
PTVEURMM	29-Aug-08 PTV
PTVEURMR	29-Aug-08 PTV
PTVHKDMR	29-Aug-08 PTV
PTVJPYMR	29-Aug-08 PTV
PTVUSDCR	29-Aug-08 PTV
PTVUSDMR	29-Aug-08 PTV
PTVUSDXR	29-Aug-08 PTV
PAITONUSDCR	29-Aug-08 PAITON
PAITONUSDMR	29-Aug-08 PAITON
ORTEH-PMCLUSDCR	29-Aug-08 ORTEH-PMCL
ORTEH-PMCLUSDMR	29-Aug-08 ORTEH-PMCL
PLLUSDCR	29-Aug-08 PLL
PLLUSDMR	29-Aug-08 PLL
MATSEL-PanahomeJPYCR	29-Aug-08 MATSEL-Panahome
MATSEL-PanahomeJPYXR	29-Aug-08 MATSEL-Panahome
PANRICEURMM	29-Aug-08 PANRIC
PANRICEURMR	29-Aug-08 PANRIC
PKDAUDMR	29-Aug-08 PKD
PKDAUDXR	29-Aug-08 PKD
PKDEURMM	29-Aug-08 PKD
PKDEURMR	29-Aug-08 PKD
PKDEURXR	29-Aug-08 PKD
PKDHKDXR	29-Aug-08 PKD
PKDILSXR	29-Aug-08 PKD
PKDJPYMM	29-Aug-08 PKD
PKDJPYMR	29-Aug-08 PKD
PKDJPYXR	29-Aug-08 PKD
PKDUSDCR	29-Aug-08 PKD
PKDUSDMM	29-Aug-08 PKD
PKDUSDMR	29-Aug-08 PKD
PKDUSDXR	29-Aug-08 PKD
PHAUDMR	29-Aug-08 PH
PHEURCR	29-Aug-08 PH
PHEURMM	29-Aug-08 PH
PHEURMR	29-Aug-08 PH
PHEURXR	29-Aug-08 PH

PACCAR Finl CORP	6FCA88	SNRFOR	USD	MM	Composite
PACCAR Finl CORP	6FCA88	SNRFOR	USD	MR	Composite
PACCAR Finl CORP	6FCA88	SNRFOR	USD	XR	Composite
Paccar Inc	6FCA89	SNRFOR	EUR	CR	Composite
Paccar Inc	6FCA89	SNRFOR	EUR	MM	Composite
Paccar Inc	6FCA89	SNRFOR	EUR	MR	Composite
Paccar Inc	6FCA89	SNRFOR	GBP	CR	Composite
Paccar Inc	6FCA89	SNRFOR	GBP	MM	Composite
Paccar Inc	6FCA89	SNRFOR	USD	CR	Composite
Paccar Inc	6FCA89	SNRFOR	USD	MM	Composite
Paccar Inc	6FCA89	SNRFOR	USD	MR	Composite
Pacific Life Ins Co	6FD8JG	SNRFOR	EUR	MR	Composite
Pacific Life Ins Co	6FD8JG	SNRFOR	USD	CR	Composite
Pacific Life Ins Co	6FD8JG	SNRFOR	USD	MR	Composite
Pacific Life Ins Co	6FD8JG	SNRFOR	USD	XR	Composite
Pacificorp	6FE625	SNRFOR	EUR	CR	Composite
Pacificorp	6FE625	SNRFOR	EUR	MM	Composite
Pacificorp	6FE625	SNRFOR	EUR	MR	Composite
Pacificorp	6FE625	SNRFOR	USD	CR	Composite
Pacificorp	6FE625	SNRFOR	USD	MM	Composite
Pacificorp	6FE625	SNRFOR	USD	MR	Composite
Pacificorp	6FE625	SNRFOR	USD	XR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	AUD	MR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	CHF	MR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	EUR	CR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	EUR	MM	Composite
Packaging Corp Amer	6FE66B	SNRFOR	EUR	MR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	EUR	XR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	JPY	MR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	JPY	XR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	NOK	MR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	SGD	MR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	USD	CR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	USD	MM	Composite
Packaging Corp Amer	6FE66B	SNRFOR	USD	MR	Composite
Packaging Corp Amer	6FE66B	SNRFOR	USD	XR	Composite
Pactiv Corp	6FE77C	SNRFOR	DKK	MR	Composite
Pactiv Corp	6FE77C	SNRFOR	EUR	CR	Composite
Pactiv Corp	6FE77C	SNRFOR	EUR	MM	Composite
Pactiv Corp	6FE77C	SNRFOR	EUR	MR	Composite
Pactiv Corp	6FE77C	SNRFOR	HKD	MR	Composite
Pactiv Corp	6FE77C	SNRFOR	JPY	MR	Composite
Pactiv Corp	6FE77C	SNRFOR	USD	CR	Composite
Pactiv Corp	6FE77C	SNRFOR	USD	MR	Composite
Pactiv Corp	6FE77C	SNRFOR	USD	XR	Composite
Paiton Engy Fdg BV		SNRFOR	USD	CR	Composite
Paiton Engy Fdg BV		SNRFOR	USD	MR	Composite
Pakistan Mobile Comms Ltd	Y4C75A	SNRFOR	USD	CR	Composite
Pakistan Mobile Comms Ltd	Y4C75A	SNRFOR	USD	MR	Composite
Pall Corp	6FFA6B	SNRFOR	USD	CR	Composite
Pall Corp	6FFA6B	SNRFOR	USD	MR	Composite
PanaHome Corp	JP989K	SNRFOR	JPY	CR	Composite
PanaHome Corp	JP989K	SNRFOR	JPY	XR	Composite
PANRICO SA		SECDOM	EUR	MM	Composite
PANRICO SA		SECDOM	EUR	MR	Composite
Parker Drilling Co	7H1189	SNRFOR	AUD	MR	Composite
Parker Drilling Co	7H1189	SNRFOR	AUD	XR	Composite
Parker Drilling Co	7H1189	SNRFOR	EUR	MM	Composite
Parker Drilling Co	7H1189	SNRFOR	EUR	MR	Composite
Parker Drilling Co	7H1189	SNRFOR	EUR	XR	Composite
Parker Drilling Co	7H1189	SNRFOR	HKD	XR	Composite
Parker Drilling Co	7H1189	SNRFOR	ILS	XR	Composite
Parker Drilling Co	7H1189	SNRFOR	JPY	MM	Composite
Parker Drilling Co	7H1189	SNRFOR	JPY	MR	Composite
Parker Drilling Co	7H1189	SNRFOR	JPY	XR	Composite
Parker Drilling Co	7H1189	SNRFOR	USD	CR	Composite
Parker Drilling Co	7H1189	SNRFOR	USD	MM	Composite
Parker Drilling Co	7H1189	SNRFOR	USD	MR	Composite
Parker Drilling Co	7H1189	SNRFOR	USD	XR	Composite
PARKER HANNIFIN Corp	7H119D	SNRFOR	AUD	MR	Composite
PARKER HANNIFIN Corp	7H119D	SNRFOR	EUR	CR	Composite
PARKER HANNIFIN Corp	7H119D	SNRFOR	EUR	MM	Composite
PARKER HANNIFIN Corp	7H119D	SNRFOR	EUR	MR	Composite
PARKER HANNIFIN Corp	7H119D	SNRFOR	EUR	XR	Composite

0.07%	0.09%	0.18%	0.18%	0.20%	0.27%	0.39%	0.48%	0.53%
0.07%	0.09%	0.19%	0.18%	0.19%	0.28%	0.38%	0.46%	0.53%
					0.37%			
					0.36%			
					0.37%			
					0.36%			
					0.37%			
					0.36%			
					0.36%			
	0.22%	0.23%	0.31%	0.27%	0.38%	0.41%		
	0.22%	0.23%	0.31%	0.27%	0.38%	0.41%		
	0.22%	0.23%	0.31%	0.27%	0.38%	0.41%		
0.43%	0.48%	0.54%	0.60%	0.66%	0.71%	0.73%	0.79%	
0.43%	0.52%	0.68%	0.85%	0.98%	1.11%	1.16%	1.22%	1.26%
0.43%	0.52%	0.68%	0.85%	0.98%	1.11%	1.16%	1.22%	1.26%
0.43%	0.52%	0.68%	0.85%	0.98%	1.11%	1.16%	1.22%	1.26%
0.43%	0.52%	0.68%	0.85%	0.98%	1.11%	1.16%	1.22%	1.26%
0.43%	0.52%	0.68%	0.85%	0.98%	1.11%	1.16%	1.22%	1.26%
0.43%	0.52%	0.68%	0.85%	0.98%	1.11%	1.16%	1.22%	1.26%
0.43%	0.52%	0.68%	0.85%	0.98%	1.11%	1.16%	1.22%	1.26%
0.43%	0.52%	0.68%	0.85%	0.98%	1.11%	1.16%	1.22%	1.26%
0.42%	0.50%	0.66%	0.82%	0.94%	1.07%	1.12%	1.17%	1.26%
0.51%	0.60%	0.77%	0.94%	1.10%	1.24%	1.25%	1.29%	1.38%
0.51%	0.60%	0.77%	0.94%	1.10%	1.24%	1.25%	1.29%	1.38%
0.51%	0.60%	0.77%	0.94%	1.10%	1.24%	1.25%	1.29%	1.38%
0.49%	0.57%	0.74%	0.91%	1.06%	1.19%	1.21%	1.24%	1.38%
					4.50%			
					4.50%			
	7.18%	7.55%	7.70%		8.03%	8.46%	9.08%	
	7.18%	7.55%	7.70%		8.03%	8.46%	9.08%	
	0.09%	0.12%	0.15%	0.21%				
	0.09%	0.12%	0.15%	0.21%				
			0.45%		0.64%	0.54%		
			0.45%		0.64%	0.54%		
1.42%	1.57%	1.83%	2.18%	2.70%	3.04%	3.17%	3.27%	3.35%
1.42%	1.57%	1.83%	2.18%	2.70%	3.04%	3.17%	3.27%	3.35%
1.42%	1.57%	1.83%	2.18%	2.70%	3.04%	3.17%	3.27%	3.35%
1.42%	1.57%	1.83%	2.18%	2.70%	3.04%	3.17%	3.27%	3.35%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
0.23%	0.36%	0.56%	0.63%	0.73%	0.79%	0.85%	0.89%	0.87%
0.24%	0.35%	0.59%	0.66%	0.77%	0.84%	0.90%	0.94%	0.87%
0.23%	0.33%	0.57%	0.63%	0.74%	0.80%	0.86%	0.90%	0.87%
0.23%	0.33%	0.56%	0.63%	0.73%	0.79%	0.85%	0.89%	0.87%

		40%				
0.59%		40%	NR	NR	A	NR
0.59%		40%	NR	NR	CCC	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%	NR	NR	NR	A
		40%				
1.05%	1.68%	40%	BB	BBB	BBB	BBB
1.05%	1.68%	40%	A	AA	AA	AA
		40%				
		40%				
1.05%	1.68%	40%	A	AA	AA	AA
		40%				
1.05%	1.68%	40%	BB	BBB	BBB	BBB
1.05%	1.68%	40%	BB	BBB	BBB	BBB
1.05%	1.68%	40%	A	AA	AA	AA
1.05%	1.68%	40%	A	AA	AA	AA
		40%				
		40%				
1.05%	1.68%	40%	A	AA	AA	AA
1.05%	1.62%	40%	BBB	A	A	A
		40%				
		40%				
		40%				
1.36%	1.37%	40%	A	AA	A	AA
1.36%	1.37%	40%	A	AA	A	AA
		40%				
		40%				
1.36%	1.37%	40%	A	AA	A	AA
1.31%	1.37%	40%	BBB	A	BBB	A
		22.50%				
		22.50%				
		27.50%		NR	NR	NR
		27.50%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		30%				NR
		30%				NR
		70%				
		70%				
3.33%	3.36%		CCC	BBB	BB	BBB
3.33%	3.36%	40%	CCC	BBB	BB	BBB
3.33%	3.36%	40%				
3.33%	3.36%	40%				
3.33%	3.34%	40%	BB	AA	A	AA
3.33%	3.34%	40%	BB	AA	A	AA
3.33%	3.34%	40%	BB	AA	A	AA
3.33%	3.34%	40%				
3.33%	3.34%	40%				
3.33%	3.34%	40%				
3.33%	3.34%	40%				
3.33%	3.34%	40%				
3.33%	3.34%	40%	B	A	BBB	A
3.33%	3.34%	40%	BB	AA	A	AA
0.92%	0.95%	40%	BB	B	B	BB
0.92%	0.95%	40%	BBB	BB	BB	BBB
0.92%	0.95%	40%	BBB	BB	BB	BBB
0.92%	0.95%	40%	A	BBB	BBB	A
		40%				

BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
	BB				
	BB				
	BB				
	BB				
	BB				
	BB				
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	A	A		
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
	NR				
	NR				
	NR	NR	NR		
	NR	NR	NR		
NR					
NR					
	NR	NR			
	NR	NR			
BBB	BBB	BBB	BBB	B	BB
BBB	BBB	BBB	BBB	B	BB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BBB	A
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR

	NR		Industrials	N.Amer	United States
	NR	4	Industrials	N.Amer	United States
	NR	5	Industrials	N.Amer	United States
	CCC	3	Industrials	N.Amer	United States
	CCC	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	CCC	3	Industrials	N.Amer	United States
	CCC	3	Industrials	N.Amer	United States
	CCC	3	Industrials	N.Amer	United States
	CCC	3	Industrials	N.Amer	United States
	CCC	3	Industrials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
B	A	10	Industrials	N.Amer	United States
BBB	A	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	10	Industrials	N.Amer	United States
B	A	10	Industrials	N.Amer	United States
BBB	A	9	Industrials	N.Amer	United States
BBB	A	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	9	Industrials	N.Amer	United States
BB	A	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
	NR	2	Utilities	Europe	Netherlands
	NR	2	Utilities	Europe	Netherlands
	NR	2		India	Pakistan
	NR	2		India	Pakistan
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Europe	Spain
	NR		Consumer Goods	Europe	Spain
B	AA	6	Oil & Gas	N.Amer	United States
B	AA	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	AA	6	Oil & Gas	N.Amer	United States
BBB	AA	6	Oil & Gas	N.Amer	United States
BBB	AA	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	AA	6	Oil & Gas	N.Amer	United States
BBB	AA	6	Oil & Gas	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States

A	AA					
A	AA	Thin	Thin	CcyGrp	Thin	CcyGrp
A	AA	Thin	Thin	DocAdj	Thin	DocAdj
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	CcyGrp	Thin
BBB	A					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B			Thin	Thin	Thin	
B			Thin	Thin	Thin	
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
	A				Thin	
	A				Thin	
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj					
DocAdj					
DocAdj					
DocAdj					
DocAdj					
DocAdj					
DocAdj					
Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

PHUSDCR	29-Aug-08 PH
PHUSDMM	29-Aug-08 PH
PHUSDMR	29-Aug-08 PH
PHUSDXR	29-Aug-08 PH
PRGLUSDCR	29-Aug-08 PRGL
PRGLUSDMR	29-Aug-08 PRGL
PARFINEURCR	29-Aug-08 PARFIN
PARFINEURMM	29-Aug-08 PARFIN
PARFINEURMR	29-Aug-08 PARFIN
PARFINUSDCR	29-Aug-08 PARFIN
PARFINUSDMM	29-Aug-08 PARFIN
PARFINUSDMR	29-Aug-08 PARFIN
PARFINUSDXR	29-Aug-08 PARFIN
PARFIN-SpAAUDCR	29-Aug-08 PARFIN-SpA
PARFIN-SpAAUDMM	29-Aug-08 PARFIN-SpA
PARFIN-SpACHFCR	29-Aug-08 PARFIN-SpA
PARFIN-SpACHFMM	29-Aug-08 PARFIN-SpA
PARFIN-SpAEURCR	29-Aug-08 PARFIN-SpA
PARFIN-SpAEURMM	29-Aug-08 PARFIN-SpA
PARFIN-SpAEURMR	29-Aug-08 PARFIN-SpA
PARFIN-SpAEURXR	29-Aug-08 PARFIN-SpA
PARFIN-SpAGBPCR	29-Aug-08 PARFIN-SpA
PARFIN-SpAGBPMM	29-Aug-08 PARFIN-SpA
PARFIN-SpAHKDCR	29-Aug-08 PARFIN-SpA
PARFIN-SpAHKDMM	29-Aug-08 PARFIN-SpA
PARFIN-SpAJPYCR	29-Aug-08 PARFIN-SpA
PARFIN-SpAJPYMM	29-Aug-08 PARFIN-SpA
PARFIN-SpAJPYXR	29-Aug-08 PARFIN-SpA
PARFIN-SpANZDCR	29-Aug-08 PARFIN-SpA
PARFIN-SpANZDMM	29-Aug-08 PARFIN-SpA
PARFIN-SpASGDCR	29-Aug-08 PARFIN-SpA
PARFIN-SpASGDMM	29-Aug-08 PARFIN-SpA
PARFIN-SpAUSDCR	29-Aug-08 PARFIN-SpA
PARFIN-SpAUSDMM	29-Aug-08 PARFIN-SpA
PARFIN-SpAUSDMR	29-Aug-08 PARFIN-SpA
PARFIN-SpAUSDXR	29-Aug-08 PARFIN-SpA
PTMKUSDMR	29-Aug-08 PTMK
PTMKUSDXR	29-Aug-08 PTMK
PTMKUSDMR	29-Aug-08 PTMK
PTMKUSDXR	29-Aug-08 PTMK
PCCW-HKTTelLtdAUDCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdAUDMR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdCHFCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdEURCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdEURMM	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdEURMR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdEURXR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdGBPCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdHKDCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdHKDMR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdJPYCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdJPYMR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdNZDCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdSEKCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdSGDCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdSGDMR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdTWDMR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdUSDCR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdUSDMM	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdUSDMR	29-Aug-08 PCCW-HKTTelLtd
PCCW-HKTTelLtdUSDXR	29-Aug-08 PCCW-HKTTelLtd
PCCW-PCCWLtdAUDCR	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdAUDMR	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdEURCR	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdEURMM	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdEURMR	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdHKDCR	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdUSDCR	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdUSDMM	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdUSDMR	29-Aug-08 PCCW-PCCWLtd
PCCW-PCCWLtdUSDXR	29-Aug-08 PCCW-PCCWLtd
PLCOALCADMR	29-Aug-08 PLCOAL
PLCOALEURMR	29-Aug-08 PLCOAL
PLCOALEURXR	29-Aug-08 PLCOAL

PARKER HANNIFIN Corp	7H119D	SNRFOR	USD	CR	Composite
PARKER HANNIFIN Corp	7H119D	SNRFOR	USD	MM	Composite
PARKER HANNIFIN Corp	7H119D	SNRFOR	USD	MR	Composite
PARKER HANNIFIN Corp	7H119D	SNRFOR	USD	XR	Composite
Parkson Retail Group Ltd	GMFCA7	SNRFOR	USD	CR	Composite
Parkson Retail Group Ltd	GMFCA7	SNRFOR	USD	MR	Composite
Parmalat Finanziaria SPA	7H18C8	SNRFOR	EUR	CR	Composite
Parmalat Finanziaria SPA	7H18C8	SNRFOR	EUR	MM	Composite
Parmalat Finanziaria SPA	7H18C8	SNRFOR	EUR	MR	Composite
Parmalat Finanziaria SPA	7H18C8	SNRFOR	USD	CR	Composite
Parmalat Finanziaria SPA	7H18C8	SNRFOR	USD	MM	Composite
Parmalat Finanziaria SPA	7H18C8	SNRFOR	USD	MR	Composite
Parmalat Finanziaria SPA	7H18C8	SNRFOR	USD	XR	Composite
Parmalat S p A	7H18MG	SNRFOR	AUD	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	AUD	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	CHF	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	CHF	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	EUR	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	EUR	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	EUR	MR	Composite
Parmalat S p A	7H18MG	SNRFOR	EUR	XR	Composite
Parmalat S p A	7H18MG	SNRFOR	GBP	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	GBP	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	HKD	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	HKD	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	JPY	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	JPY	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	JPY	XR	Composite
Parmalat S p A	7H18MG	SNRFOR	NZD	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	NZD	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	SGD	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	SGD	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	USD	CR	Composite
Parmalat S p A	7H18MG	SNRFOR	USD	MM	Composite
Parmalat S p A	7H18MG	SNRFOR	USD	MR	Composite
Parmalat S p A	7H18MG	SNRFOR	USD	XR	Composite
Pathmark Stores Inc	7H354C	SNRFOR	USD	MR	Composite
Pathmark Stores Inc	7H354C	SNRFOR	USD	XR	Composite
Pathmark Stores Inc	7H354C	SUBLT2	USD	MR	Composite
Pathmark Stores Inc	7H354C	SUBLT2	USD	XR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	AUD	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	AUD	MR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	CHF	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	EUR	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	EUR	MM	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	EUR	MR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	EUR	XR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	GBP	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	HKD	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	HKD	MR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	JPY	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	JPY	MR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	NZD	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	SEK	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	SGD	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	SGD	MR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	TWD	MR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	USD	CR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	USD	MM	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	USD	MR	Composite
PCCW HKT Tel Ltd	Y4E82R	SNRFOR	USD	XR	Composite
PCCW Ltd	7H499K	SNRFOR	AUD	CR	Composite
PCCW Ltd	7H499K	SNRFOR	AUD	MR	Composite
PCCW Ltd	7H499K	SNRFOR	EUR	CR	Composite
PCCW Ltd	7H499K	SNRFOR	EUR	MM	Composite
PCCW Ltd	7H499K	SNRFOR	EUR	MR	Composite
PCCW Ltd	7H499K	SNRFOR	HKD	CR	Composite
PCCW Ltd	7H499K	SNRFOR	USD	CR	Composite
PCCW Ltd	7H499K	SNRFOR	USD	MM	Composite
PCCW Ltd	7H499K	SNRFOR	USD	MR	Composite
PCCW Ltd	7H499K	SNRFOR	USD	XR	Composite
Peabody Engy Corp	7H499D	SNRFOR	CAD	MR	Composite
Peabody Engy Corp	7H499D	SNRFOR	EUR	MR	Composite
Peabody Engy Corp	7H499D	SNRFOR	EUR	XR	Composite

0.24%	0.35%	0.59%	0.66%	0.77%	0.84%	0.90%	0.94%	0.87%
0.23%	0.33%	0.56%	0.63%	0.73%	0.79%	0.85%	0.89%	0.87%
0.22%	0.32%	0.54%	0.60%	0.71%	0.76%	0.82%	0.86%	0.87%
					4.12%			
					4.12%			
	150.42%			65.83%	59.82%	52.96%	46.45%	
	150.42%			65.83%	59.82%	52.96%	46.45%	
	150.42%			65.83%	59.82%	52.96%	46.45%	
	150.42%			65.83%	59.82%	52.96%	46.45%	
	150.42%			65.83%	59.82%	52.96%	46.45%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
74.75%	84.91%	68.92%	63.12%	60.10%	59.90%	71.81%	71.86%	
0.86%	0.71%	0.76%	0.89%	1.24%	1.63%	1.68%	1.73%	2.27%
0.86%	0.71%	0.76%	0.89%	1.24%	1.63%	1.68%	1.73%	2.27%
			4.39%		5.00%			
1.25%	1.26%	1.23%	1.49%	1.71%	1.91%	2.03%	2.14%	2.29%
1.25%	1.26%	1.23%	1.49%	1.71%	1.91%	2.03%	2.14%	2.29%
1.25%	1.26%	1.23%	1.51%	1.71%	1.91%	2.03%	2.15%	2.29%
1.25%	1.26%	1.23%	1.51%	1.71%	1.91%	2.03%	2.15%	2.29%
1.25%	1.21%	1.18%	1.44%	1.64%	1.83%	1.95%	2.06%	2.20%
1.25%	1.20%	1.16%	1.43%	1.63%	1.81%	1.93%	2.04%	2.17%
1.25%	1.26%	1.23%	1.51%	1.71%	1.91%	2.03%	2.15%	2.29%
1.25%	1.26%	1.23%	1.51%	1.71%	1.91%	2.03%	2.15%	2.29%
1.25%	1.20%	1.16%	1.43%	1.63%	1.81%	1.93%	2.04%	2.17%
1.25%	1.26%	1.23%	1.49%	1.71%	1.91%	2.03%	2.14%	2.29%
1.25%	1.26%	1.23%	1.49%	1.71%	1.91%	2.03%	2.14%	2.29%
1.25%	1.26%	1.23%	1.51%	1.71%	1.91%	2.03%	2.15%	2.29%
1.25%	1.26%	1.23%	1.51%	1.71%	1.91%	2.03%	2.15%	2.29%
1.25%	1.20%	1.16%	1.43%	1.63%	1.81%	1.93%	2.04%	2.17%
1.25%	1.20%	1.16%	1.43%	1.63%	1.81%	1.93%	2.04%	2.17%
1.25%	1.26%	1.23%	1.51%	1.71%	1.91%	2.03%	2.15%	2.29%
1.25%	1.21%	1.18%	1.44%	1.64%	1.83%	1.95%	2.06%	2.20%
1.25%	1.20%	1.16%	1.43%	1.63%	1.81%	1.93%	2.04%	2.17%
1.25%	1.15%	1.12%	1.37%	1.57%	1.75%	1.86%	1.97%	2.09%
	1.10%	1.06%	1.43%	1.58%	1.84%	1.88%	2.01%	3.01%
	1.10%	1.06%	1.43%	1.58%	1.84%	1.88%	2.01%	3.01%
	1.10%	1.06%	1.38%	1.58%	1.78%	1.88%	2.01%	3.01%
	1.10%	1.06%	1.43%	1.58%	1.84%	1.88%	2.01%	3.01%
	1.10%	1.06%	1.36%	1.58%	1.76%	1.88%	2.01%	3.01%
0.93%	0.93%	1.16%	1.72%	2.04%	2.38%	2.48%	2.58%	2.52%
0.93%	0.93%	1.16%	1.72%	2.04%	2.38%	2.48%	2.58%	2.52%
0.90%	0.90%	1.12%	1.62%	1.95%	2.30%	2.39%	2.51%	2.42%

0.92%	0.95%	40%	BBB	BB	BB	BBB
		40%				
0.92%	0.95%	40%	A	BBB	BBB	A
0.92%	0.95%	40%	BBB	BB	BB	BBB
		22.50%				
		22.50%				
		40%		NR		
		40%		NR		
		40%				
		40%		NR		
		40%		NR		
		40%		NR		
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%				
	2.50%	40%	NR	NR	NR	NR
	2.50%	40%	NR	NR	NR	NR
		17.50%				
		17.50%				NR
2.33%	2.43%	38.57%	NR	BBB	BBB	BBB
2.33%	2.43%	38.57%	NR	BBB	BBB	BBB
2.33%	2.43%	38%	NR	AA	AA	AA
2.33%	2.43%	38%	NR	AA	AA	AA
2.24%	2.33%	38.57%	NR	A	A	A
2.21%	2.31%	40%	NR	A	A	A
		38.57%				
2.33%	2.43%	38%	NR	AA	AA	AA
2.33%	2.43%	38%	NR	AA	AA	AA
2.21%	2.31%	40%	NR	A	A	A
2.33%	2.43%	38.57%	NR	BBB	BBB	BBB
2.33%	2.43%	38.57%	NR	BBB	BBB	BBB
2.33%	2.43%	38%	NR	AA	AA	AA
		38%				
2.33%	2.43%	38%	NR	AA	AA	AA
2.21%	2.31%	40%	NR	A	A	A
2.21%	2.31%	40%	NR	A	A	A
2.33%	2.43%	38%	NR	AA	AA	AA
2.24%	2.33%	38.57%	NR	A	A	A
2.21%	2.31%	40%	NR	A	A	A
2.13%	2.22%	38.57%	NR	A	A	A
		40%				
3.02%	3.04%	40%		NR	NR	BB
3.02%	3.04%	40%		NR	NR	A
3.02%	3.04%	40%		NR	NR	BBB
		40%				
		40%				
3.02%	3.04%	40%		NR	NR	A
		40%				
3.02%	3.04%	40%		NR	NR	BBB
		40%				
2.69%	2.63%	40%				
2.69%	2.63%	40%	BBB	BBB	BBB	A
2.59%	2.66%	40%	A	A	AA	AA

BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR

NR	BBB	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
	NR	2	Consumer Services	OffShore	Cayman Islands
	NR	2	Consumer Services	OffShore	Cayman Islands
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR	2	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BB	AA	10	Telecommunications	Asia	Hong Kong
BB	AA	10	Telecommunications	Asia	Hong Kong
A	AA	10	Telecommunications	Asia	Hong Kong
A	AA	10	Telecommunications	Asia	Hong Kong
BBB	AA	10	Telecommunications	Asia	Hong Kong
BBB	AA	10	Telecommunications	Asia	Hong Kong
	NR		Telecommunications	Asia	Hong Kong
A	AA	10	Telecommunications	Asia	Hong Kong
A	AA	10	Telecommunications	Asia	Hong Kong
BBB	AA	10	Telecommunications	Asia	Hong Kong
BB	AA	10	Telecommunications	Asia	Hong Kong
BB	AA	10	Telecommunications	Asia	Hong Kong
A	AA	10	Telecommunications	Asia	Hong Kong
	NR		Telecommunications	Asia	Hong Kong
A	AA	10	Telecommunications	Asia	Hong Kong
BBB	AA	10	Telecommunications	Asia	Hong Kong
BBB	AA	10	Telecommunications	Asia	Hong Kong
A	AA	10	Telecommunications	Asia	Hong Kong
BBB	AA	10	Telecommunications	Asia	Hong Kong
BBB	AA	10	Telecommunications	Asia	Hong Kong
BBB	AA	10	Telecommunications	Asia	Hong Kong
	NR		Telecommunications	Asia	Hong Kong
NR	NR	3	Telecommunications	Asia	Hong Kong
NR	NR	3	Telecommunications	Asia	Hong Kong
NR	NR	3	Telecommunications	Asia	Hong Kong
	NR		Telecommunications	Asia	Hong Kong
	NR		Telecommunications	Asia	Hong Kong
NR	NR	3	Telecommunications	Asia	Hong Kong
	NR		Telecommunications	Asia	Hong Kong
NR	NR	3	Telecommunications	Asia	Hong Kong
	NR		Telecommunications	Asia	Hong Kong
	NR		Basic Materials	N.Amer	United States
BBB	AA	8	Basic Materials	N.Amer	United States
A	AA	7	Basic Materials	N.Amer	United States

A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB					
D	B		Thin			Thin
D	B		Thin			Thin
D	B					
D	B		Thin			Thin
D	B		Thin			Thin
D	B		Thin			Thin
D	B					
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B					
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B					
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B	Thin	Thin	Thin	Thin	Thin
D	B					
D	B					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
CCC	BBB					
CCC	BBB				Thin	
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB					
	BBB		Thin	Thin	Entity Tier	Thin
	BBB		Thin	Thin	CcyGrp	Thin
	BBB		Thin	Thin	DocAdj	Thin
	BBB					
	BBB					
	BBB		Thin	Thin	CcyGrp	Thin
	BBB					
	BBB		Thin	Thin	DocAdj	Thin
	BBB					
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin		Thin
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp

PLCOALUSDCR	29-Aug-08 PLCOAL
PLCOALUSDMR	29-Aug-08 PLCOAL
PLCOALUSDXR	29-Aug-08 PLCOAL
PSONAUDCR	29-Aug-08 PSON
PSONAUDMM	29-Aug-08 PSON
PSONCADMM	29-Aug-08 PSON
PSONCHFCR	29-Aug-08 PSON
PSONCHFMM	29-Aug-08 PSON
PSONEURCR	29-Aug-08 PSON
PSONEURMM	29-Aug-08 PSON
PSONEURMR	29-Aug-08 PSON
PSONGBPCR	29-Aug-08 PSON
PSONGBPMM	29-Aug-08 PSON
PSONHKDMM	29-Aug-08 PSON
PSONJPYCR	29-Aug-08 PSON
PSONJPYMM	29-Aug-08 PSON
PSONNOKMM	29-Aug-08 PSON
PSONSEKMM	29-Aug-08 PSON
PSONSGDCR	29-Aug-08 PSON
PSONSGDMM	29-Aug-08 PSON
PSONTWDCR	29-Aug-08 PSON
PSONUSDCR	29-Aug-08 PSON
PSONUSDMM	29-Aug-08 PSON
PSONUSDMR	29-Aug-08 PSON
PSONUSDXR	29-Aug-08 PSON
PECFPCHFCR	29-Aug-08 PECFP
PECFPCHFMM	29-Aug-08 PECFP
PECFPEURCR	29-Aug-08 PECFP
PECFPEURMM	29-Aug-08 PECFP
PECFPEURMR	29-Aug-08 PECFP
PECFPJPYCR	29-Aug-08 PECFP
PECFPJPYMM	29-Aug-08 PECFP
PECFPUSDCR	29-Aug-08 PECFP
PECFPUSDMM	29-Aug-08 PECFP
PECFPUSDMR	29-Aug-08 PECFP
EXC-PecoEnergyEURMM	29-Aug-08 EXC-PecoEnergy
EXC-PecoEnergyEURMR	29-Aug-08 EXC-PecoEnergy
EXC-PecoEnergyUSDCR	29-Aug-08 EXC-PecoEnergy
EXC-PecoEnergyUSDMM	29-Aug-08 EXC-PecoEnergy
EXC-PecoEnergyUSDMR	29-Aug-08 EXC-PecoEnergy
PGPTY-PGILEURCR	29-Aug-08 PGPTY-PGIL
PGPTY-PGILEURMM	29-Aug-08 PGPTY-PGIL
PGPTY-PGILEURMR	29-Aug-08 PGPTY-PGIL
PGPTY-PGILUSDCR	29-Aug-08 PGPTY-PGIL
PGPTY-PGILUSDMR	29-Aug-08 PGPTY-PGIL
PGPTY-PGILZARCR	29-Aug-08 PGPTY-PGIL
PGPTYEURCR	29-Aug-08 PGPTY
PGPTYEURMM	29-Aug-08 PGPTY
PEMEX-PrFunMTstEURXR	29-Aug-08 PEMEX-PrFunMTst
PEMEX-PrFunMTstUSDCR	29-Aug-08 PEMEX-PrFunMTst
PEMEX-PrFunMTstUSDMR	29-Aug-08 PEMEX-PrFunMTst
PEMEX-PrFunMTstUSDXR	29-Aug-08 PEMEX-PrFunMTst
POEURCR	29-Aug-08 PO
POEURMM	29-Aug-08 PO
POEURMR	29-Aug-08 PO
POUSDCR	29-Aug-08 PO
POUSDMM	29-Aug-08 PO
POUSDMR	29-Aug-08 PO
PENNUSDMR	29-Aug-08 PENN
PENNUSDXR	29-Aug-08 PENN
PENNUSDMR	29-Aug-08 PENN
PENNUSDXR	29-Aug-08 PENN
PZLEURCR	29-Aug-08 PZL
PZLEURMM	29-Aug-08 PZL
PZLEURMR	29-Aug-08 PZL
PZLEURXR	29-Aug-08 PZL
PZLUSDCR	29-Aug-08 PZL
PZLUSDMM	29-Aug-08 PZL
PZLUSDMR	29-Aug-08 PZL
PZLUSDXR	29-Aug-08 PZL
PNREURCR	29-Aug-08 PNR
PNREURMM	29-Aug-08 PNR
PNREURMR	29-Aug-08 PNR
PNRUSDCR	29-Aug-08 PNR

Peabody Engy Corp	7H499D	SNRFOR	USD	CR	Composite
Peabody Engy Corp	7H499D	SNRFOR	USD	MR	Composite
Peabody Engy Corp	7H499D	SNRFOR	USD	XR	Composite
Pearson plc	7H5516	SNRFOR	AUD	CR	Composite
Pearson plc	7H5516	SNRFOR	AUD	MM	Composite
Pearson plc	7H5516	SNRFOR	CAD	MM	Composite
Pearson plc	7H5516	SNRFOR	CHF	CR	Composite
Pearson plc	7H5516	SNRFOR	CHF	MM	Composite
Pearson plc	7H5516	SNRFOR	EUR	CR	Composite
Pearson plc	7H5516	SNRFOR	EUR	MM	Composite
Pearson plc	7H5516	SNRFOR	EUR	MR	Composite
Pearson plc	7H5516	SNRFOR	GBP	CR	Composite
Pearson plc	7H5516	SNRFOR	GBP	MM	Composite
Pearson plc	7H5516	SNRFOR	HKD	MM	Composite
Pearson plc	7H5516	SNRFOR	JPY	CR	Composite
Pearson plc	7H5516	SNRFOR	JPY	MM	Composite
Pearson plc	7H5516	SNRFOR	NOK	MM	Composite
Pearson plc	7H5516	SNRFOR	SEK	MM	Composite
Pearson plc	7H5516	SNRFOR	SGD	CR	Composite
Pearson plc	7H5516	SNRFOR	SGD	MM	Composite
Pearson plc	7H5516	SNRFOR	TWD	CR	Composite
Pearson plc	7H5516	SNRFOR	USD	CR	Composite
Pearson plc	7H5516	SNRFOR	USD	MM	Composite
Pearson plc	7H5516	SNRFOR	USD	MR	Composite
Pearson plc	7H5516	SNRFOR	USD	XR	Composite
Pechiney	7H5666	SNRFOR	CHF	CR	Composite
Pechiney	7H5666	SNRFOR	CHF	MM	Composite
Pechiney	7H5666	SNRFOR	EUR	CR	Composite
Pechiney	7H5666	SNRFOR	EUR	MM	Composite
Pechiney	7H5666	SNRFOR	EUR	MR	Composite
Pechiney	7H5666	SNRFOR	JPY	CR	Composite
Pechiney	7H5666	SNRFOR	JPY	MM	Composite
Pechiney	7H5666	SNRFOR	USD	CR	Composite
Pechiney	7H5666	SNRFOR	USD	MM	Composite
Pechiney	7H5666	SNRFOR	USD	MR	Composite
Peco Engy Co	6FC634	SNRFOR	EUR	MM	Composite
Peco Engy Co	6FC634	SNRFOR	EUR	MR	Composite
Peco Engy Co	6FC634	SNRFOR	USD	CR	Composite
Peco Engy Co	6FC634	SNRFOR	USD	MM	Composite
Peco Engy Co	6FC634	SNRFOR	USD	MR	Composite
Peermont Glob Invts Ltd	SXEICI	SNRFOR	EUR	CR	Composite
Peermont Glob Invts Ltd	SXEICI	SNRFOR	EUR	MM	Composite
Peermont Glob Invts Ltd	SXEICI	SNRFOR	EUR	MR	Composite
Peermont Glob Invts Ltd	SXEICI	SNRFOR	USD	CR	Composite
Peermont Glob Invts Ltd	SXEICI	SNRFOR	USD	MR	Composite
Peermont Glob Invts Ltd	SXEICI	SNRFOR	ZAR	CR	Composite
Peermont Glob Proprietary Ltd	SA97DM	SNRFOR	EUR	CR	Composite
Peermont Glob Proprietary Ltd	SA97DM	SNRFOR	EUR	MM	Composite
Pemex Proj Fdg Master Tr	776A96	SNRFOR	EUR	XR	Composite
Pemex Proj Fdg Master Tr	776A96	SNRFOR	USD	CR	Composite
Pemex Proj Fdg Master Tr	776A96	SNRFOR	USD	MR	Composite
Pemex Proj Fdg Master Tr	776A96	SNRFOR	USD	XR	Composite
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	EUR	CR	Composite
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	EUR	MM	Composite
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	EUR	MR	Composite
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	USD	CR	Composite
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	USD	MM	Composite
Peninsular & Oriental Steam Nav Co	7H78A9	SNRFOR	USD	MR	Composite
Penn Natl Gaming Inc	777CBF	SNRFOR	USD	MR	Composite
Penn Natl Gaming Inc	777CBF	SNRFOR	USD	XR	Composite
Penn Natl Gaming Inc	777CBF	SUBLT2	USD	MR	Composite
Penn Natl Gaming Inc	777CBF	SUBLT2	USD	XR	Composite
Pennzoil Quaker St Co	779C55	SNRFOR	EUR	CR	Composite
Pennzoil Quaker St Co	779C55	SNRFOR	EUR	MM	Composite
Pennzoil Quaker St Co	779C55	SNRFOR	EUR	MR	Composite
Pennzoil Quaker St Co	779C55	SNRFOR	EUR	XR	Composite
Pennzoil Quaker St Co	779C55	SNRFOR	USD	CR	Composite
Pennzoil Quaker St Co	779C55	SNRFOR	USD	MM	Composite
Pennzoil Quaker St Co	779C55	SNRFOR	USD	MR	Composite
Pennzoil Quaker St Co	779C55	SNRFOR	USD	XR	Composite
Pentair Inc	779F94	SNRFOR	EUR	CR	Composite
Pentair Inc	779F94	SNRFOR	EUR	MM	Composite
Pentair Inc	779F94	SNRFOR	EUR	MR	Composite
Pentair Inc	779F94	SNRFOR	USD	CR	Composite

0.98%	0.98%	1.32%	1.81%	2.14%	2.50%	2.61%	2.72%	2.65%
0.93%	0.93%	1.16%	1.72%	2.04%	2.38%	2.48%	2.58%	2.52%
0.90%	0.90%	1.12%	1.62%	1.95%	2.30%	2.39%	2.51%	2.42%
0.24%	0.27%	0.36%	0.46%	0.55%	0.62%	0.68%	0.73%	0.76%
0.24%	0.25%	0.35%	0.44%	0.52%	0.59%	0.65%	0.71%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.25%	0.27%	0.36%	0.45%	0.53%	0.62%	0.67%	0.74%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.25%	0.27%	0.36%	0.45%	0.53%	0.62%	0.67%	0.74%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.23%	0.26%	0.35%	0.44%	0.52%	0.59%	0.64%	0.70%	0.76%
0.25%	0.27%	0.36%	0.45%	0.53%	0.62%	0.67%	0.74%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.24%	0.27%	0.35%	0.45%	0.53%	0.60%	0.65%	0.71%	0.76%
0.24%	0.27%	0.35%	0.45%	0.53%	0.60%	0.65%	0.71%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.25%	0.27%	0.36%	0.45%	0.53%	0.62%	0.67%	0.74%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.25%	0.27%	0.36%	0.45%	0.53%	0.62%	0.67%	0.74%	0.76%
0.25%	0.27%	0.36%	0.45%	0.53%	0.62%	0.67%	0.74%	0.76%
0.24%	0.27%	0.35%	0.44%	0.52%	0.60%	0.65%	0.72%	0.76%
0.23%	0.26%	0.35%	0.44%	0.52%	0.59%	0.64%	0.70%	0.76%
0.22%	0.25%	0.33%	0.42%	0.50%	0.56%	0.62%	0.68%	0.76%
0.16%	0.19%	0.23%	0.29%	0.32%	0.36%	0.39%	0.37%	
0.16%	0.19%	0.22%	0.28%	0.30%	0.36%	0.38%	0.50%	
0.16%	0.19%	0.23%	0.29%	0.32%	0.36%	0.39%	0.37%	
0.16%	0.19%	0.22%	0.28%	0.30%	0.36%	0.38%	0.50%	
0.16%	0.19%	0.22%	0.28%	0.30%	0.36%	0.37%	0.49%	
0.16%	0.19%	0.23%	0.28%	0.31%	0.35%	0.38%	0.45%	
0.16%	0.19%	0.23%	0.28%	0.31%	0.35%	0.38%	0.45%	
0.16%	0.19%	0.23%	0.29%	0.32%	0.36%	0.39%	0.37%	
0.16%	0.19%	0.22%	0.28%	0.30%	0.36%	0.38%	0.50%	
0.16%	0.19%	0.22%	0.28%	0.30%	0.36%	0.37%	0.49%	
	2.94%	3.31%	4.80%		6.41%	6.37%	6.74%	
	2.94%	3.31%	4.80%		6.41%	6.37%	6.74%	
	4.93%	5.43%	5.83%		6.18%			
	4.93%	5.43%	5.83%		6.18%			
	1.33%	1.42%	0.85%		1.06%	1.14%	1.22%	
	1.33%	1.42%	0.85%		1.06%	1.14%	1.22%	
3.78%	2.99%	3.07%	3.22%	3.37%	3.59%	3.67%	3.83%	
3.78%	2.99%	3.07%	3.22%	3.37%	3.46%	3.67%	3.83%	
3.43%	3.96%	4.54%	5.64%	5.89%	6.35%	6.80%	6.93%	
3.43%	3.81%	4.54%	5.42%	5.67%	6.11%	6.54%	6.67%	
			0.06%	0.08%	0.09%	0.11%	0.19%	
			0.06%	0.08%	0.09%	0.11%	0.19%	
			0.06%	0.08%	0.09%	0.11%	0.19%	
			0.06%	0.08%	0.09%	0.11%	0.19%	
			0.06%	0.08%	0.09%	0.11%	0.19%	
			0.06%	0.08%	0.09%	0.11%	0.19%	
			0.06%	0.08%	0.09%	0.11%	0.19%	
			0.06%	0.08%	0.09%	0.11%	0.19%	
	0.25%	0.29%	0.34%	0.35%	0.43%	0.40%	0.54%	0.57%
	0.26%	0.31%	0.34%	0.37%	0.45%	0.40%	0.54%	0.57%

2.83%	2.76%	40%	BBB	BBB	A
2.69%	2.63%	40%	BBB	BBB	A
2.59%	2.66%	40%	A	AA	AA
0.79%	0.81%	39.35%	BB	BBB	BBB
0.79%	0.81%	40%	BB	BBB	BBB
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	38.71%	BBB	A	A
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	38.71%	BBB	A	A
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	39.35%	BBB	A	A
0.79%	0.81%	38.71%	BBB	A	A
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	39.35%	BB	BBB	BBB
0.79%	0.81%	40%	BB	BBB	BBB
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	38.71%	BBB	A	A
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	38.71%	BBB	A	A
0.79%	0.81%	38.71%	BBB	A	A
0.79%	0.81%	40%	A	AA	AA
0.79%	0.81%	39.35%	BBB	A	A
0.79%	0.81%	39.35%	BBB	A	A
		40%	NR	BB	BB
		40%	NR	BBB	BBB
		40%	NR	BB	BB
		40%	NR	BBB	BBB
		40%	NR	BB	BB
		40%	NR	B	B
		40%	NR	B	B
		40%	NR	BB	BB
		40%	NR	BBB	BBB
		40%	NR	BB	BB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	NR	NR	NR
		40%			
		40%			
		40%	NR	NR	NR
		40%			
		67.50%	NR	NR	NR
		67.50%	NR	NR	NR
		20%	NR	BBB	NR
		20%	NR	BBB	NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		41%			
		41%			
0.58%	0.66%	40%		A	A
0.58%	0.70%	41%		BBB	BBB

	NR
	NR
	NR

A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BB	BBB	BB	A		
BBB	BBB	BBB	BBB		
BB	BBB	BB	A		
BBB	BBB	BBB	BBB		
BB	BBB	BB	BBB		
B	BB	B	BB		
B	BB	B	BB		
BB	BBB	BB	A		
BBB	BBB	BBB	BBB		
BB	BBB	BB	BBB		
	NR	NR	NR		
	NR	NR	NR		
	NR				
	NR				
	NR	NR	NR		
	NR	NR	NR		
NR	B	NR	NR		
NR	B	NR	NR		
B	BBB	BB	BB		
B	A	B	B		
NR	BB	NR	NR		
NR	BB	NR	NR		
NR	BBB	NR	NR		
NR	BB	NR	NR		
NR	BB	NR	NR		
NR	BB	NR	NR		
NR	BBB	NR	NR		
NR	BB	NR	NR		
A	A	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR

BBB	AA	8 Basic Materials	N.Amer	United States
BBB	AA	8 Basic Materials	N.Amer	United States
A	AA	7 Basic Materials	N.Amer	United States
NR	A	3 Consumer Services	Europe	United Kingdom
NR	A	3 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	8 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
NR	A	9 Consumer Services	Europe	United Kingdom
	BBB	3 Industrials	Europe	France
	BBB	5 Industrials	Europe	France
	BBB	3 Industrials	Europe	France
	BBB	5 Industrials	Europe	France
	BBB	6 Industrials	Europe	France
	BBB	6 Industrials	Europe	France
	BBB	6 Industrials	Europe	France
	BBB	3 Industrials	Europe	France
	BBB	5 Industrials	Europe	France
	BBB	6 Industrials	Europe	France
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Consumer Services	Africa	South Africa
	NR	2 Consumer Services	Africa	South Africa
	NR	Consumer Services	Africa	South Africa
	NR	2 Consumer Services	Africa	South Africa
	NR	Consumer Services	Africa	South Africa
	NR	Consumer Services	Africa	South Africa
	NR	2 Consumer Services	Africa	South Africa
	NR	2 Consumer Services	Africa	South Africa
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Industrials	Europe	United Kingdom
	NR	2 Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
	NR	2 Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
	NR	3 Consumer Services	N.Amer	United States
	NR	3 Consumer Services	N.Amer	United States
	BBB	3 Consumer Services	N.Amer	United States
	BBB	3 Consumer Services	N.Amer	United States
	NR	3 Oil & Gas	N.Amer	United States
	NR	3 Oil & Gas	N.Amer	United States
	NR	3 Oil & Gas	N.Amer	United States
	NR	3 Oil & Gas	N.Amer	United States
	NR	3 Oil & Gas	N.Amer	United States
	NR	3 Oil & Gas	N.Amer	United States
	NR	3 Oil & Gas	N.Amer	United States
	NR	3 Oil & Gas	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	NR	3 Consumer Goods	N.Amer	United States
BB	NR	3 Consumer Goods	N.Amer	United States

BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
	B					
	B		Thin	Thin	Thin	
	B					
	B		Thin	Thin	Thin	
	B					
	B					
CCC			Thin	Thin	Thin	
CCC			Thin	Thin	Thin	
BBB						
BBB						
BBB						
BBB						
	BBB					
	BBB		Thin	Thin	Thin	
	BBB					
	BBB					
	BBB		Thin	Thin	Thin	
	BBB					
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	Thin	CcyGrp	DocAdj
AA	AA				Thin	Thin
AA	AA				Thin	Thin
AA	AA				Thin	Thin
AA	AA				Thin	Thin
AA	AA				Thin	Thin
AA	AA				Thin	Thin
AA	AA				Thin	Thin
AA	AA				Thin	Thin
BBB	A					
BBB	A					
BBB	A		CcyGrp	CcyGrp	Thin	CcyGrp
BBB	A		DocAdj	DocAdj	Thin	DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj

DocAdj
DocAdj
CcyGrp
Thin
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

PNRUSDMM	29-Aug-08 PNR
PNRUSDMR	29-Aug-08 PNR
PNRUSDXR	29-Aug-08 PNR
PGLEURMR	29-Aug-08 PGL
PGLUSDMR	29-Aug-08 PGL
CHINACNYCR	29-Aug-08 CHINA
CHINAEURCR	29-Aug-08 CHINA
CHINAEURMM	29-Aug-08 CHINA
CHINAGBPCR	29-Aug-08 CHINA
CHINAHKDCR	29-Aug-08 CHINA
CHINAJPYCR	29-Aug-08 CHINA
CHINAJPYMR	29-Aug-08 CHINA
CHINASGDCR	29-Aug-08 CHINA
CHINAUSDCR	29-Aug-08 CHINA
CHINAUSDMM	29-Aug-08 CHINA
CHINAUSDMR	29-Aug-08 CHINA
CHINAUSDXR	29-Aug-08 CHINA
PBYEURMM	29-Aug-08 PBY
PBYEURMR	29-Aug-08 PBY
PBYUSDCR	29-Aug-08 PBY
PBYUSDMM	29-Aug-08 PBY
PBYUSDMR	29-Aug-08 PBY
PBYUSDXR	29-Aug-08 PBY
POMAUDCR	29-Aug-08 POM
POMAUDMR	29-Aug-08 POM
POMCHFMR	29-Aug-08 POM
POMEURCR	29-Aug-08 POM
POMEURMM	29-Aug-08 POM
POMEURMR	29-Aug-08 POM
POMHKDMR	29-Aug-08 POM
POMJPYMR	29-Aug-08 POM
POMUSDCR	29-Aug-08 POM
POMUSDMM	29-Aug-08 POM
POMUSDMR	29-Aug-08 POM
POMUSDXR	29-Aug-08 POM
PBGEURCR	29-Aug-08 PBG
PBGEURMR	29-Aug-08 PBG
PBGEURXR	29-Aug-08 PBG
PBGUSDCR	29-Aug-08 PBG
PBGUSDMR	29-Aug-08 PBG
PBGUSDXR	29-Aug-08 PBG
PASEURCR	29-Aug-08 PAS
PASUSDCR	29-Aug-08 PAS
PASUSDMR	29-Aug-08 PAS
PEPAUDMR	29-Aug-08 PEP
PEPEURCR	29-Aug-08 PEP
PEPEURMM	29-Aug-08 PEP
PEPEURMR	29-Aug-08 PEP
PEPEURXR	29-Aug-08 PEP
PEPHKDMR	29-Aug-08 PEP
PEPJPYMM	29-Aug-08 PEP
PEPJPYMR	29-Aug-08 PEP
PEPSGDMR	29-Aug-08 PEP
PEPUSDCR	29-Aug-08 PEP
PEPUSDMM	29-Aug-08 PEP
PEPUSDMR	29-Aug-08 PEP
PEPUSDXR	29-Aug-08 PEP
PEPZARMR	29-Aug-08 PEP
PKIEURCR	29-Aug-08 PKI
PKIEURMM	29-Aug-08 PKI
PKIEURMR	29-Aug-08 PKI
PKIEURXR	29-Aug-08 PKI
PKIUSDCR	29-Aug-08 PKI
PKIUSDMM	29-Aug-08 PKI
PKIUSDMR	29-Aug-08 PKI
PKIUSDXR	29-Aug-08 PKI
PKIUSDCR	29-Aug-08 PKI
PKIUSDMR	29-Aug-08 PKI
PKMCUSDCR	29-Aug-08 PKMC
PKMCUSDMR	29-Aug-08 PKMC
PKMCUSDXR	29-Aug-08 PKMC
PERNODAUDMM	29-Aug-08 PERNOD
PERNODCHFCR	29-Aug-08 PERNOD
PERNODCHFMM	29-Aug-08 PERNOD

Pentair Inc	779F94	SNRFOR	USD	MM	Composite
Pentair Inc	779F94	SNRFOR	USD	MR	Composite
Pentair Inc	779F94	SNRFOR	USD	XR	Composite
PEOPLES ENERGY Corp	7I2133	SNRFOR	EUR	MR	Composite
PEOPLES ENERGY Corp	7I2133	SNRFOR	USD	MR	Composite
Peoples Rep China	7I343A	SNRFOR	CNY	CR	Composite
Peoples Rep China	7I343A	SNRFOR	EUR	CR	Composite
Peoples Rep China	7I343A	SNRFOR	EUR	MM	Composite
Peoples Rep China	7I343A	SNRFOR	GBP	CR	Composite
Peoples Rep China	7I343A	SNRFOR	HKD	CR	Composite
Peoples Rep China	7I343A	SNRFOR	JPY	CR	Composite
Peoples Rep China	7I343A	SNRFOR	JPY	MR	Composite
Peoples Rep China	7I343A	SNRFOR	SGD	CR	Composite
Peoples Rep China	7I343A	SNRFOR	USD	CR	Composite
Peoples Rep China	7I343A	SNRFOR	USD	MM	Composite
Peoples Rep China	7I343A	SNRFOR	USD	MR	Composite
Peoples Rep China	7I343A	SNRFOR	USD	XR	Composite
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	EUR	MM	Composite
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	EUR	MR	Composite
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	USD	CR	Composite
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	USD	MM	Composite
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	USD	MR	Composite
Pep Boys Manny Moe & Jack	7I459F	SNRFOR	USD	XR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	AUD	CR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	AUD	MR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	CHF	MR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	EUR	CR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	EUR	MM	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	EUR	MR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	HKD	MR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	JPY	MR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	USD	CR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	USD	MM	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	USD	MR	Composite
Pepco Hldgs Inc	7I45BA	SNRFOR	USD	XR	Composite
Pepsi Bottling Gp Inc	7I4749	SNRFOR	EUR	CR	Composite
Pepsi Bottling Gp Inc	7I4749	SNRFOR	EUR	MR	Composite
Pepsi Bottling Gp Inc	7I4749	SNRFOR	EUR	XR	Composite
Pepsi Bottling Gp Inc	7I4749	SNRFOR	USD	CR	Composite
Pepsi Bottling Gp Inc	7I4749	SNRFOR	USD	MR	Composite
Pepsi Bottling Gp Inc	7I4749	SNRFOR	USD	XR	Composite
PepsiAmericas Inc	7I477S	SNRFOR	EUR	CR	Composite
PepsiAmericas Inc	7I477S	SNRFOR	USD	CR	Composite
PepsiAmericas Inc	7I477S	SNRFOR	USD	MR	Composite
Pepsico Inc	7I478C	SNRFOR	AUD	MR	Composite
Pepsico Inc	7I478C	SNRFOR	EUR	CR	Composite
Pepsico Inc	7I478C	SNRFOR	EUR	MM	Composite
Pepsico Inc	7I478C	SNRFOR	EUR	MR	Composite
Pepsico Inc	7I478C	SNRFOR	EUR	XR	Composite
Pepsico Inc	7I478C	SNRFOR	HKD	MR	Composite
Pepsico Inc	7I478C	SNRFOR	JPY	MM	Composite
Pepsico Inc	7I478C	SNRFOR	JPY	MR	Composite
Pepsico Inc	7I478C	SNRFOR	SGD	MR	Composite
Pepsico Inc	7I478C	SNRFOR	USD	CR	Composite
Pepsico Inc	7I478C	SNRFOR	USD	MM	Composite
Pepsico Inc	7I478C	SNRFOR	USD	MR	Composite
Pepsico Inc	7I478C	SNRFOR	USD	XR	Composite
Pepsico Inc	7I478C	SNRFOR	ZAR	MR	Composite
PerkinElmer Inc	7I544A	SNRFOR	EUR	CR	Composite
PerkinElmer Inc	7I544A	SNRFOR	EUR	MM	Composite
PerkinElmer Inc	7I544A	SNRFOR	EUR	MR	Composite
PerkinElmer Inc	7I544A	SNRFOR	EUR	XR	Composite
PerkinElmer Inc	7I544A	SNRFOR	USD	CR	Composite
PerkinElmer Inc	7I544A	SNRFOR	USD	MM	Composite
PerkinElmer Inc	7I544A	SNRFOR	USD	MR	Composite
PerkinElmer Inc	7I544A	SNRFOR	USD	XR	Composite
PerkinElmer Inc	7I544A	SUBLT2	USD	CR	Composite
PerkinElmer Inc	7I544A	SUBLT2	USD	MR	Composite
Perkins & Marie Callender s Inc	7I544J	SNRFOR	USD	CR	Composite
Perkins & Marie Callender s Inc	7I544J	SNRFOR	USD	MR	Composite
Perkins & Marie Callender s Inc	7I544J	SNRFOR	USD	XR	Composite
Pernod Ricard	7I568A	SNRFOR	AUD	MM	Composite
Pernod Ricard	7I568A	SNRFOR	CHF	CR	Composite
Pernod Ricard	7I568A	SNRFOR	CHF	MM	Composite

	0.25%	0.29%	0.34%	0.35%	0.43%	0.40%	0.54%	0.57%
	0.24%	0.28%	0.34%	0.34%	0.41%	0.40%	0.54%	0.57%
	0.33%	0.37%	0.40%	0.42%	0.44%	0.51%	0.58%	
	0.33%	0.37%	0.40%	0.42%	0.44%	0.51%	0.58%	
0.33%	0.35%	0.43%	0.50%	0.59%	0.66%	0.70%	0.76%	1.02%
0.33%	0.35%	0.43%	0.50%	0.59%	0.66%	0.70%	0.76%	1.02%
0.32%	0.33%	0.42%	0.48%	0.57%	0.63%	0.67%	0.74%	1.02%
0.33%	0.35%	0.43%	0.50%	0.59%	0.66%	0.70%	0.76%	1.02%
0.32%	0.35%	0.43%	0.50%	0.59%	0.66%	0.70%	0.76%	1.02%
0.33%	0.35%	0.43%	0.50%	0.59%	0.66%	0.70%	0.76%	1.02%
0.33%	0.35%	0.43%	0.50%	0.59%	0.66%	0.70%	0.76%	1.02%
0.32%	0.33%	0.41%	0.48%	0.56%	0.63%	0.67%	0.73%	1.02%
0.31%	0.32%	0.40%	0.46%	0.54%	0.60%	0.64%	0.70%	1.02%
	1.58%		1.65%		2.17%	2.44%	2.68%	
	1.58%		1.57%		2.06%	2.31%	2.55%	
	1.58%		1.51%		1.99%	2.23%	2.45%	
0.53%	0.57%	0.69%	0.84%	0.99%	1.09%	1.14%	1.24%	1.38%
0.53%	0.57%	0.69%	0.84%	0.99%	1.09%	1.14%	1.24%	1.38%
0.53%	0.57%	0.69%	0.84%	0.99%	1.09%	1.14%	1.24%	1.38%
0.56%	0.60%	0.72%	0.89%	1.04%	1.15%	1.20%	1.30%	1.45%
0.53%	0.57%	0.69%	0.84%	0.99%	1.09%	1.14%	1.24%	1.38%
0.53%	0.57%	0.69%	0.84%	0.99%	1.09%	1.14%	1.24%	1.38%
0.56%	0.60%	0.72%	0.89%	1.04%	1.15%	1.20%	1.30%	1.45%
0.53%	0.57%	0.69%	0.84%	0.99%	1.09%	1.14%	1.24%	1.38%
0.23%	0.29%	0.40%	0.46%	0.47%	0.54%	0.59%	0.66%	0.78%
0.23%	0.29%	0.40%	0.46%	0.47%	0.54%	0.59%	0.66%	0.78%
0.23%	0.29%	0.40%	0.46%	0.47%	0.54%	0.59%	0.66%	0.78%
0.23%	0.29%	0.40%	0.46%	0.47%	0.54%	0.59%	0.66%	0.78%
0.23%	0.29%	0.40%	0.46%	0.47%	0.54%	0.59%	0.66%	0.78%
0.23%	0.29%	0.40%	0.46%	0.47%	0.54%	0.59%	0.66%	0.78%
	0.22%	0.30%	0.37%	0.41%	0.46%	0.48%	0.53%	
	0.22%	0.30%	0.35%	0.39%	0.44%	0.48%	0.53%	
0.19%	0.30%	0.37%	0.38%	0.40%	0.45%	0.50%	0.55%	0.57%
0.19%	0.28%	0.35%	0.36%	0.39%	0.43%	0.48%	0.53%	0.55%
0.19%	0.29%	0.37%	0.36%	0.38%	0.43%	0.47%	0.53%	0.55%
0.19%	0.29%	0.37%	0.36%	0.38%	0.43%	0.47%	0.53%	0.55%
0.19%	0.28%	0.35%	0.36%	0.38%	0.43%	0.47%	0.53%	0.55%
0.19%	0.28%	0.35%	0.36%	0.38%	0.43%	0.47%	0.53%	0.55%
0.19%	0.29%	0.37%	0.36%	0.38%	0.43%	0.47%	0.53%	0.55%
0.19%	0.30%	0.37%	0.38%	0.40%	0.45%	0.50%	0.55%	0.57%
0.19%	0.29%	0.37%	0.36%	0.38%	0.43%	0.47%	0.53%	0.55%
0.19%	0.27%	0.36%	0.35%	0.37%	0.41%	0.45%	0.51%	0.52%
0.19%	0.29%	0.37%	0.36%	0.38%	0.43%	0.47%	0.53%	0.55%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
1.42%	1.56%	1.82%	2.13%	2.70%	3.04%	3.14%	3.25%	3.34%
0.19%	0.25%	0.39%	0.63%	0.82%	0.97%	1.02%	1.07%	1.21%
0.20%	0.26%	0.41%	0.67%	0.86%	1.02%	1.07%	1.13%	1.21%
0.19%	0.25%	0.39%	0.63%	0.82%	0.97%	1.02%	1.07%	1.21%
0.18%	0.24%	0.38%	0.61%	0.79%	0.93%	0.98%	1.03%	1.21%
	0.28%	0.39%	0.61%	0.83%	0.96%	1.04%	1.11%	
	0.28%	0.39%	0.61%	0.79%	0.91%	1.04%	1.11%	
					19.38%			
					19.38%			
					19.38%			
1.47%	1.73%	2.14%	2.48%	2.67%	2.85%	2.94%	2.97%	3.16%
1.52%	1.83%	2.23%	2.62%	2.77%	2.99%	3.07%	3.14%	3.24%
1.46%	1.71%	2.09%	2.44%	2.66%	2.81%	2.87%	2.95%	3.10%

		41%			
0.58%	0.66%	40%	A	A	NR
0.58%	0.64%	41%	BBB	BBB	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
0.91%	0.98%	25% A	AA	AAA	AA
0.91%	0.98%	25% A	AA	AAA	AA
0.91%	0.98%	25% BBB	A	AA	A
		25%			
0.91%	0.98%	25% A	AA	AAA	AA
0.91%	0.98%	25% BB	BBB	A	BBB
		25%			
0.91%	0.98%	25% A	AA	AAA	AA
0.91%	0.98%	25% A	AA	AAA	AA
		25%			
0.91%	0.98%	25% BBB	A	AA	A
0.91%	0.98%	25% BBB	A	AA	A
		40%			
		40%			
		40%	NR		B
		40%			
		40%	NR		B
		40%	NR		B
1.45%	1.48%	40% BBB	BBB	BBB	BBB
1.45%	1.48%	40% BBB	BBB	BBB	BBB
1.45%	1.48%	40% AA	AA	AA	AA
1.53%	1.56%	40% A	A	A	A
		40%			
1.45%	1.48%	40% AA	AA	AA	AA
		40%			
1.45%	1.48%	40% BBB	BBB	BBB	BBB
1.53%	1.56%	40% A	A	A	A
		40%			
1.45%	1.48%	40% AA	AA	AA	AA
		40%			
0.90%	0.97%	40%			
0.90%	0.97%	40% NR	NR	A	A
0.90%	0.97%	40%			
0.90%	0.97%	40%			
0.90%	0.97%	40% NR	NR	A	A
0.90%	0.97%	40%			
		40%			
		40%	NR	NR	BB
		40%	NR	NR	BBB
		40%			
0.59%	0.64%	40% NR	BBB	BB	BB
0.56%	0.64%	40% NR	BBB	BB	BB
0.56%	0.64%	40% NR	A	BBB	BBB
		40%			
0.56%	0.64%	40% NR	A	BBB	BBB
0.56%	0.64%	40% NR	BB	BB	B
0.56%	0.64%	40% NR	BB	BB	B
0.56%	0.64%	40% NR	A	BBB	BBB
0.59%	0.64%	40% NR	BBB	BB	BB
		40%			
0.56%	0.64%	40% NR	A	BBB	BBB
0.54%	0.64%	40% NR	BBB	BB	BB
0.56%	0.64%	40% NR	A	BBB	BBB
3.33%	3.34%	40%			
3.33%	3.34%	40%			
1.15%	1.14%	40% A	A	BBB	A
		40%			
1.15%	1.20%	40% BBB	BBB	BB	BBB
		40%			
1.15%	1.14%	40% A	A	BBB	A
1.15%	1.09%	40% BBB	BBB	BB	BBB
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%			
		40%			
3.27%	3.20%	40% BBB	BBB	BBB	BBB
3.31%	3.32%	40% A	A	A	A
3.25%	3.21%	40% AA	AA	AA	AA

A	A	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
BBB	BBB	NR	NR		
BBB	BBB	NR	NR		
AA	AA	AAA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
A	A	AA	A	NR	NR
AA	AA	AAA	AA	NR	NR
BBB	BBB	A	BBB	NR	NR
AA	AA	AAA	AA	NR	NR
AA	AA	AAA	AA	NR	NR
A	A	AA	A	NR	NR
A	A	AA	A	NR	NR
	B	B	B		
	B	B	B		
	B	B	B		
BBB	A	BBB	A	BB	BB
BBB	A	BBB	A	BB	BB
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
AA	AAA	AA	AAA	A	A
BBB	A	BBB	A	BB	BB
A	AA	A	AA	BBB	BBB
AA	AAA	AA	AAA	A	A
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
B	BB	NR	NR		
BB	BBB	NR	NR		
BBB	BBB	BBB	BB	BB	BB
BBB	BBB	BBB	BB	BB	BB
A	A	A	BBB	BBB	BBB
A	A	A	BBB	BBB	BBB
BB	BB	BB	B	B	B
BB	BB	BB	B	B	B
A	A	A	BBB	BBB	BBB
BBB	BBB	BBB	BB	BB	BB
A	A	A	BBB	BBB	BBB
BBB	BBB	BBB	BB	BB	BB
A	A	A	BBB	BBB	BBB
BBB	BBB	BBB	A	NR	NR
BB	BB	BB	BBB	NR	NR
BBB	BBB	BBB	A	NR	NR
BB	BB	BB	BBB	NR	NR
BB	BBB	NR	NR		
BB	BBB	NR	NR		
	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A

	NR		Consumer Goods	N.Amer	United States
BBB	NR	3	Consumer Goods	N.Amer	United States
BB	NR	3	Consumer Goods	N.Amer	United States
	NR	3	Utilities	N.Amer	United States
	NR	3	Utilities	N.Amer	United States
NR	AA	11	Government	Asia	China
NR	AA	11	Government	Asia	China
NR	AA	11	Government	Asia	China
	NR		Government	Asia	China
NR	AA	11	Government	Asia	China
NR	AA	11	Government	Asia	China
	NR		Government	Asia	China
NR	AA	11	Government	Asia	China
NR	AA	11	Government	Asia	China
	NR		Government	Asia	China
NR	AA	11	Government	Asia	China
NR	AA	11	Government	Asia	China
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BB	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BB	3	Consumer Services	N.Amer	United States
	BB	3	Consumer Services	N.Amer	United States
BB	AA	12	Utilities	N.Amer	United States
BB	AA	12	Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
BBB	AA	12	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BB	AA	12	Utilities	N.Amer	United States
BBB	AA	12	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	12	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
NR	BBB	7	Consumer Goods	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	BBB	8	Industrials	N.Amer	United States
B	BBB	8	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Goods	Europe	France
A	A	3	Consumer Goods	Europe	France
A	AA	9	Consumer Goods	Europe	France

BBB	A					
BBB	A		CcyGrp	CcyGrp	Thin	CcyGrp
BBB	A		DocAdj	DocAdj	Thin	DocAdj
A	A		Thin	Thin	Thin	CcyGrp
A	A		Thin	Thin	Thin	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BBB					
B	BBB					
B	BBB		Thin		DocAdj	
B	BBB					
B	BBB		Thin		DocAdj	
B	BBB		Thin		DocAdj	
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
A	A					
A	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A		Thin	Thin	DocAdj	DocAdj
A	A		Thin	Thin	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB		Thin	Thin	Thin	DocAdj
BB	BBB		Thin	Thin	Thin	DocAdj
CCC	CCC					
CCC	CCC					
CCC	CCC					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	Thin	Thin	Thin	Thin	CcyGrp
DocAdj	Thin	Thin	Thin	Thin	DocAdj
CcyGrp	Thin	Thin			
CcyGrp	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp

PERNODEURCR	29-Aug-08 PERNOD
PERNODEURMM	29-Aug-08 PERNOD
PERNODEURMR	29-Aug-08 PERNOD
PERNODGBPCR	29-Aug-08 PERNOD
PERNODGBPMM	29-Aug-08 PERNOD
PERNODJPYCR	29-Aug-08 PERNOD
PERNODJPYMM	29-Aug-08 PERNOD
PERNODUSDCR	29-Aug-08 PERNOD
PERNODUSDMM	29-Aug-08 PERNOD
PERNODUSDMR	29-Aug-08 PERNOD
PLNIJUSDCR	29-Aug-08 PLNIJ
PLNIJUSDMR	29-Aug-08 PLNIJ
BMZIJ-CIUSDCR	29-Aug-08 BMZIJ-CI
BMZIJ-CIUSDMR	29-Aug-08 BMZIJ-CI
BMZIJ-CIUSDXR	29-Aug-08 BMZIJ-CI
PCACNAUDMR	29-Aug-08 PCACN
PCACNCADMR	29-Aug-08 PCACN
PCACNCHFMR	29-Aug-08 PCACN
PCACNEURCR	29-Aug-08 PCACN
PCACNEURMM	29-Aug-08 PCACN
PCACNEURMR	29-Aug-08 PCACN
PCACNJPYMR	29-Aug-08 PCACN
PCACNUSDCR	29-Aug-08 PCACN
PCACNUSDMM	29-Aug-08 PCACN
PCACNUSDMR	29-Aug-08 PCACN
PETENREURCR	29-Aug-08 PETENR
PETENRUSDCR	29-Aug-08 PETENR
PETENRUSDMR	29-Aug-08 PETENR
PETBRA-IntFinEURCR	29-Aug-08 PETBRA-IntFin
PETBRA-IntFinEURMM	29-Aug-08 PETBRA-IntFin
PETBRA-IntFinUSDCR	29-Aug-08 PETBRA-IntFin
PETBRA-IntFinUSDMM	29-Aug-08 PETBRA-IntFin
PETBRA-IntFinUSDMR	29-Aug-08 PETBRA-IntFin
PETBRA-IntFinUSDXR	29-Aug-08 PETBRA-IntFin
PTWKUSDCR	29-Aug-08 PTWK
PTWKUSDMR	29-Aug-08 PTWK
PTWKUSDXR	29-Aug-08 PTWK
PETBRAEURCR	29-Aug-08 PETBRA
PETBRAEURMM	29-Aug-08 PETBRA
PETBRAEURMR	29-Aug-08 PETBRA
PETBRAGBPCR	29-Aug-08 PETBRA
PETBRAUSDCR	29-Aug-08 PETBRA
PETBRAUSDMM	29-Aug-08 PETBRA
PETBRAUSDMR	29-Aug-08 PETBRA
PETBRAUSDXR	29-Aug-08 PETBRA
PDVUSDCR	29-Aug-08 PDV
PDVUSDMR	29-Aug-08 PDV
PDVUSDXR	29-Aug-08 PDV
PEMEXAUDCR	29-Aug-08 PEMEX
PEMEXAUDMM	29-Aug-08 PEMEX
PEMEXAUDMR	29-Aug-08 PEMEX
PEMEXCADCR	29-Aug-08 PEMEX
PEMEXCHFCR	29-Aug-08 PEMEX
PEMEXCHFMR	29-Aug-08 PEMEX
PEMEXEURCR	29-Aug-08 PEMEX
PEMEXEURMM	29-Aug-08 PEMEX
PEMEXEURMR	29-Aug-08 PEMEX
PEMEXEURXR	29-Aug-08 PEMEX
PEMEXGBPCR	29-Aug-08 PEMEX
PEMEXGBPMM	29-Aug-08 PEMEX
PEMEXHKDCR	29-Aug-08 PEMEX
PEMEXILSCR	29-Aug-08 PEMEX
PEMEXJPYCR	29-Aug-08 PEMEX
PEMEXJPYMR	29-Aug-08 PEMEX
PEMEXNOKCR	29-Aug-08 PEMEX
PEMEXSEKCR	29-Aug-08 PEMEX
PEMEXSGDCR	29-Aug-08 PEMEX
PEMEXTWDCR	29-Aug-08 PEMEX
PEMEXUSDCR	29-Aug-08 PEMEX
PEMEXUSDMM	29-Aug-08 PEMEX
PEMEXUSDMR	29-Aug-08 PEMEX
PEMEXUSDXR	29-Aug-08 PEMEX
PETROLAUDCR	29-Aug-08 PETROL
PETROLAUDMR	29-Aug-08 PETROL

Pernod Ricard	7I568A	SNRFOR	EUR	CR	Composite
Pernod Ricard	7I568A	SNRFOR	EUR	MM	Composite
Pernod Ricard	7I568A	SNRFOR	EUR	MR	Composite
Pernod Ricard	7I568A	SNRFOR	GBP	CR	Composite
Pernod Ricard	7I568A	SNRFOR	GBP	MM	Composite
Pernod Ricard	7I568A	SNRFOR	JPY	CR	Composite
Pernod Ricard	7I568A	SNRFOR	JPY	MM	Composite
Pernod Ricard	7I568A	SNRFOR	USD	CR	Composite
Pernod Ricard	7I568A	SNRFOR	USD	MM	Composite
Pernod Ricard	7I568A	SNRFOR	USD	MR	Composite
Perusahaan Listrik Negara PT		SNRFOR	USD	CR	Composite
Perusahaan Listrik Negara PT		SNRFOR	USD	MR	Composite
Perusahaan Perseroan Persero PT Bk Mandiri Tbk	YF835V	SNRFOR	USD	CR	Composite
Perusahaan Perseroan Persero PT Bk Mandiri Tbk	YF835V	SNRFOR	USD	MR	Composite
Perusahaan Perseroan Persero PT Bk Mandiri Tbk	YF835V	SNRFOR	USD	XR	Composite
Petro Cda	787A86	SNRFOR	AUD	MR	Composite
Petro Cda	787A86	SNRFOR	CAD	MR	Composite
Petro Cda	787A86	SNRFOR	CHF	MR	Composite
Petro Cda	787A86	SNRFOR	EUR	CR	Composite
Petro Cda	787A86	SNRFOR	EUR	MM	Composite
Petro Cda	787A86	SNRFOR	EUR	MR	Composite
Petro Cda	787A86	SNRFOR	JPY	MR	Composite
Petro Cda	787A86	SNRFOR	USD	CR	Composite
Petro Cda	787A86	SNRFOR	USD	MM	Composite
Petro Cda	787A86	SNRFOR	USD	MR	Composite
PETROBRAS ENERGIA SA	PWFFAS	SNRFOR	EUR	CR	Composite
PETROBRAS ENERGIA SA	PWFFAS	SNRFOR	USD	CR	Composite
PETROBRAS ENERGIA SA	PWFFAS	SNRFOR	USD	MR	Composite
Petrobras Intl Fin Co	GN72AJ	SNRFOR	EUR	CR	Composite
Petrobras Intl Fin Co	GN72AJ	SNRFOR	EUR	MM	Composite
Petrobras Intl Fin Co	GN72AJ	SNRFOR	USD	CR	Composite
Petrobras Intl Fin Co	GN72AJ	SNRFOR	USD	MM	Composite
Petrobras Intl Fin Co	GN72AJ	SNRFOR	USD	MR	Composite
Petrobras Intl Fin Co	GN72AJ	SNRFOR	USD	XR	Composite
PETROHAWK ENERGY Corp	787ADE	SNRFOR	USD	CR	Composite
PETROHAWK ENERGY Corp	787ADE	SNRFOR	USD	MR	Composite
PETROHAWK ENERGY Corp	787ADE	SNRFOR	USD	XR	Composite
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	EUR	CR	Composite
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	EUR	MM	Composite
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	EUR	MR	Composite
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	GBP	CR	Composite
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	USD	CR	Composite
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	USD	MM	Composite
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	USD	MR	Composite
PETROLEO BRASILEIRO SA PETROBRAS	787B9Z	SNRFOR	USD	XR	Composite
Petroleos de Venezuela Sa	PWF87O	SNRFOR	USD	CR	Composite
Petroleos de Venezuela Sa	PWF87O	SNRFOR	USD	MR	Composite
Petroleos de Venezuela Sa	PWF87O	SNRFOR	USD	XR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	AUD	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	AUD	MM	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	AUD	MR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	CAD	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	CHF	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	CHF	MR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	EUR	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	EUR	MM	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	EUR	MR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	EUR	XR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	GBP	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	GBP	MM	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	HKD	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	ILS	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	JPY	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	JPY	MR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	NOK	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	SEK	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	SGD	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	TWD	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	USD	CR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	USD	MM	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	USD	MR	Composite
Petroleos Mexicanos SA	787B9U	SNRFOR	USD	XR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	AUD	CR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	AUD	MR	Composite

1.52%	1.83%	2.23%	2.62%	2.77%	2.99%	3.07%	3.14%	3.24%
1.46%	1.71%	2.09%	2.44%	2.66%	2.81%	2.87%	2.95%	3.10%
1.45%	1.70%	2.09%	2.43%	2.63%	2.80%	2.87%	2.92%	3.08%
1.52%	1.83%	2.23%	2.62%	2.77%	2.99%	3.07%	3.14%	3.24%
1.46%	1.71%	2.09%	2.44%	2.66%	2.81%	2.87%	2.95%	3.10%
1.47%	1.73%	2.14%	2.48%	2.67%	2.85%	2.94%	2.97%	3.16%
1.47%	1.73%	2.14%	2.48%	2.67%	2.85%	2.94%	2.97%	3.16%
1.52%	1.83%	2.23%	2.62%	2.77%	2.99%	3.07%	3.14%	3.24%
1.46%	1.71%	2.09%	2.44%	2.66%	2.81%	2.87%	2.95%	3.10%
1.45%	1.70%	2.09%	2.43%	2.63%	2.80%	2.87%	2.92%	3.08%
			2.64%	2.95%	3.30%	3.57%	3.83%	
1.30%	1.42%	1.75%	2.18%	2.31%	2.60%	2.84%	3.10%	3.08%
1.24%	1.42%	1.75%	2.07%	2.20%	2.47%	2.70%	2.94%	3.08%
0.81%	0.82%	0.95%	1.05%	1.16%	1.26%	1.32%	1.39%	1.52%
0.78%	0.80%	0.93%	1.04%	1.15%	1.26%	1.32%	1.39%	1.52%
0.78%	0.80%	0.93%	1.04%	1.15%	1.26%	1.32%	1.39%	1.52%
0.81%	0.82%	0.95%	1.05%	1.16%	1.26%	1.32%	1.39%	1.52%
0.78%	0.80%	0.93%	1.04%	1.15%	1.26%	1.32%	1.39%	1.52%
	2.05%		2.46%		2.95%	3.13%	3.29%	
	2.05%		2.46%		2.95%	3.13%	3.29%	
	2.05%		2.46%		2.95%	3.13%	3.29%	
					1.55%			
					1.55%			
3.37%	3.38%	3.40%	2.68%	2.86%	3.41%	3.46%	3.67%	3.34%
3.37%	3.38%	3.40%	2.68%	2.86%	3.28%	3.46%	3.67%	3.34%
0.52%	0.69%	1.07%	1.17%	1.32%	1.52%	1.65%	1.79%	2.00%
0.51%	0.67%	1.03%	1.13%	1.30%	1.47%	1.60%	1.74%	1.92%
0.52%	0.69%	1.07%	1.17%	1.32%	1.52%	1.65%	1.79%	2.00%
0.52%	0.69%	1.07%	1.17%	1.32%	1.52%	1.65%	1.79%	2.00%
0.51%	0.67%	1.03%	1.13%	1.30%	1.47%	1.60%	1.74%	1.92%
0.50%	0.66%	1.01%	1.12%	1.29%	1.45%	1.58%	1.73%	1.90%
0.48%	0.63%	0.98%	1.08%	1.29%	1.41%	1.52%	1.68%	1.83%
4.74%	5.52%	6.04%	6.27%	6.57%	6.90%	7.14%	7.38%	7.49%
4.50%	5.16%	5.73%	6.00%	6.29%	6.63%	6.87%	7.11%	7.11%
0.26%	0.37%	0.71%	0.95%	1.14%	1.34%	1.49%	1.63%	1.72%
0.26%	0.37%	0.71%	0.95%	1.14%	1.34%	1.49%	1.63%	1.72%
0.26%	0.37%	0.71%	0.95%	1.14%	1.34%	1.49%	1.63%	1.72%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.25%	0.36%	0.69%	0.90%	1.09%	1.28%	1.43%	1.56%	1.65%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.36%	0.69%	0.91%	1.10%	1.30%	1.45%	1.58%	1.67%
0.25%	0.36%	0.69%	0.90%	1.09%	1.28%	1.43%	1.56%	1.65%
0.24%	0.34%	0.66%	0.87%	1.05%	1.24%	1.38%	1.51%	1.59%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.71%	0.94%	1.14%	1.33%	1.48%	1.63%	1.72%
0.26%	0.37%	0.67%	0.89%	1.08%	1.27%	1.41%	1.55%	1.72%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.37%	0.72%	0.95%	1.14%	1.34%	1.50%	1.64%	1.74%
0.26%	0.36%	0.69%	0.91%	1.10%	1.30%	1.45%	1.58%	1.67%
0.25%	0.36%	0.69%	0.90%	1.09%	1.28%	1.43%	1.56%	1.65%
0.25%	0.36%	0.69%	0.90%	1.09%	1.28%	1.43%	1.56%	1.65%
0.60%	0.77%	0.89%	1.03%	1.16%	1.28%	1.34%	1.42%	1.43%
0.60%	0.77%	0.89%	1.03%	1.16%	1.28%	1.34%	1.42%	1.43%

3.31%	3.32%	40%	A	A	A	A
3.25%	3.21%	40%	AA	AA	AA	AA
3.22%	3.15%	40%	A	A	A	A
3.31%	3.32%	40%	A	A	A	A
3.25%	3.21%	40%	AA	AA	AA	AA
3.27%	3.20%	40%	BBB	BBB	BBB	BBB
3.27%	3.20%	40%	BBB	BBB	BBB	BBB
3.31%	3.32%	40%	A	A	A	A
3.25%	3.21%	40%	AA	AA	AA	AA
3.22%	3.15%	40%	A	A	A	A
		25%				NR
		25%				
3.52%	3.68%	30%	A	NR	NR	A
3.52%	3.68%	30%	BBB	NR	NR	BBB
		30%				
1.53%	1.57%	39.75%	BBB	BBB	BBB	BBB
		40%				
1.53%	1.57%	40%	A	AA	AA	AA
		39.75%				
		39.75%				
1.53%	1.57%	40%	A	AA	AA	AA
1.53%	1.57%	39.75%	BBB	BBB	BBB	BBB
		39.75%				
		39.75%				
1.53%	1.57%	40%	A	AA	AA	AA
		25%		NR		NR
		25%		NR		NR
		25%		NR		NR
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		22.50%				
		40%				
3.31%	3.31%	40%	NR	NR	NR	NR
3.31%	3.31%	40%	NR	NR	NR	NR
1.92%	2.03%	25%	A	A	BBB	A
1.84%	1.95%	27.14%	BBB	A	BBB	A
		27.14%				
1.92%	2.03%		A	A	BBB	A
1.92%	2.03%	25%	A	A	BBB	A
1.84%	1.95%	27.14%	BBB	A	BBB	A
1.82%	1.93%	27.14%	BBB	A	BBB	A
1.75%	1.86%	27.14%	BBB	A	BBB	A
7.56%	7.52%	36.25%	A	AA	AA	AA
7.18%	7.14%	37%	BBB	A	A	A
		37%				
1.87%	1.95%	31.94%	BB	BB	BBB	A
1.87%	1.95%	31.94%				
1.87%	1.95%	31.94%	BB	BB	BBB	A
1.89%	1.95%	32.81%	A	A	AA	AA
1.89%	1.95%	32.81%	A	A	AA	AA
1.80%	1.86%	25%	BBB	BBB	A	A
1.89%	1.95%	32.81%	A	A	AA	AA
1.82%	1.88%	31.94%	BBB	BBB	A	A
1.80%	1.86%	25%	BBB	BBB	A	A
1.73%	1.79%	31.94%	BBB	BBB	A	A
1.89%	1.95%	32.81%	A	A	AA	AA
1.89%	1.95%	31.94%				
1.89%	1.95%	32.81%	A	A	AA	AA
1.89%	1.95%	32.81%	A	A	AA	AA
1.87%	1.95%	31.94%	BB	BB	A	A
1.87%	1.95%	31.94%	BB	BB	BBB	BBB
1.89%	1.95%	32.81%	A	A	AA	AA
1.89%	1.95%	32.81%	A	A	AA	AA
1.89%	1.95%	32.81%	A	A	AA	AA
1.89%	1.95%	32.81%	A	A	AA	AA
1.89%	1.95%	32.81%	A	A	AA	AA
1.82%	1.88%	31.94%	BBB	BBB	A	A
1.80%	1.86%	25%	BBB	BBB	A	A
1.80%	1.86%	31.94%				
1.47%	1.50%	25%	BB	BBB	BB	BBB
1.47%	1.50%	25%	BB	BBB	BB	BBB

A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR		
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BB	BBB	BB	BB
AA	AA	A	AA	A	A
AA	AA	A	AA	A	A
BBB	BBB	BB	BBB	BB	BB
AA	AA	A	AA	A	A
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	A				
	A				
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
A	AA	AA	A	BBB	AA
A	A	A	A	BBB	A
A	AA	AA	A	BBB	AA
A	AA	AA	A	BBB	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	A	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	A	BBB	A	BB	BBB
BBB	A	BBB	A	BB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB

A	A	3	Consumer Goods	Europe	France
A	AA	9	Consumer Goods	Europe	France
A	AA	10	Consumer Goods	Europe	France
A	A	3	Consumer Goods	Europe	France
A	AA	9	Consumer Goods	Europe	France
BBB	AA	10	Consumer Goods	Europe	France
BBB	AA	10	Consumer Goods	Europe	France
A	A	3	Consumer Goods	Europe	France
A	AA	9	Consumer Goods	Europe	France
A	AA	10	Consumer Goods	Europe	France
	NR	2	Government	Asia	Indonesia
	NR		Government	Asia	Indonesia
NR	A	3	Financials	Asia	Indonesia
NR	A	3	Financials	Asia	Indonesia
	NR		Financials	Asia	Indonesia
BB	AA	10	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
A	AA	10	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
A	AA	10	Oil & Gas	N.Amer	Canada
BB	AA	10	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
A	AA	10	Oil & Gas	N.Amer	Canada
	NR	2	Oil & Gas	Lat.Amer	Argentina
	NR	2	Oil & Gas	Lat.Amer	Argentina
	NR	2	Oil & Gas	Lat.Amer	Argentina
	B	3	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
	B	3	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	N.Amer	United States
NR	NR	3	Oil & Gas	N.Amer	United States
NR	NR	3	Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	Lat.Amer	Brazil
BBB	AA	8	Oil & Gas	Lat.Amer	Brazil
	NR		Oil & Gas	Lat.Amer	Brazil
A	A	6	Oil & Gas	Lat.Amer	Brazil
A	A	6	Oil & Gas	Lat.Amer	Brazil
BBB	AA	8	Oil & Gas	Lat.Amer	Brazil
BBB	AA	8	Oil & Gas	Lat.Amer	Brazil
BBB	A	3	Oil & Gas	Lat.Amer	Brazil
A	AA	5	Government	Lat.Amer	Venezuela
BBB	AA	6	Government	Lat.Amer	Venezuela
	NR		Government	Lat.Amer	Venezuela
BB	AA	13	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
BB	AA	13	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
BBB	AA	12	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
BBB	AA	12	Government	Lat.Amer	Mexico
BBB	AA	12	Government	Lat.Amer	Mexico
BBB	AA	12	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
BB	A	4	Government	Lat.Amer	Mexico
BB	A	4	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
A	AA	11	Government	Lat.Amer	Mexico
BBB	AA	12	Government	Lat.Amer	Mexico
BBB	AA	12	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
BB	AA	10	Oil & Gas	Asia	Malaysia
BB	AA	10	Oil & Gas	Asia	Malaysia

BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB				Thin	Thin
	BB					
B	A	CcyGrp	Thin	Thin	CcyGrp	CcyGrp
B	A	DocAdj	Thin	Thin	DocAdj	DocAdj
B	A					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB		Thin		Thin	
BB	BB		Thin		Thin	
BB	BB		Thin		Thin	
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
B	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
Thin

CcyGrp
DocAdj

Entity Tier

CcyGrp

CcyGrp
Entity Tier

CcyGrp
Thin
Thin
Thin
CcyGrp

CcyGrp

CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
Thin

CcyGrp
DocAdj

Entity Tier

CcyGrp

CcyGrp
Entity Tier

CcyGrp
Thin
Thin
Thin
CcyGrp

CcyGrp

CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
Thin

CcyGrp
DocAdj

Entity Tier

CcyGrp

CcyGrp
Entity Tier

CcyGrp
Thin
Thin
Thin
CcyGrp

CcyGrp

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
Thin

Thin
Thin

Entity Tier

CcyGrp

CcyGrp
Entity Tier

Thin
Thin
Thin
Thin

Thin

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
Thin

Thin
Thin

Entity Tier

CcyGrp

CcyGrp
Entity Tier

Thin
Thin
Thin
Thin

Thin

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
Thin

Thin
Thin

Entity Tier

CcyGrp

CcyGrp
Entity Tier

Thin
Thin
Thin
Thin

Thin

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
Thin

Thin
Thin

Entity Tier

CcyGrp

CcyGrp
Entity Tier

Thin
Thin
Thin
Thin

Thin

CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier

PETROLEURCR	29-Aug-08 PETROL
PETROLEURMM	29-Aug-08 PETROL
PETROLEURMR	29-Aug-08 PETROL
PETROLEURXR	29-Aug-08 PETROL
PETROLJPYCR	29-Aug-08 PETROL
PETROLJPYMM	29-Aug-08 PETROL
PETROLJPYMR	29-Aug-08 PETROL
PETROLMYRCR	29-Aug-08 PETROL
PETROLUSDCR	29-Aug-08 PETROL
PETROLUSDMM	29-Aug-08 PETROL
PETROLUSDMR	29-Aug-08 PETROL
PETROLUSDXR	29-Aug-08 PETROL
PETFINUSDMR	29-Aug-08 PETFIN
PETFINUSDXR	29-Aug-08 PETFIN
PEUGOTAUDCR	29-Aug-08 PEUGOT
PEUGOTAUDMM	29-Aug-08 PEUGOT
PEUGOTCADMM	29-Aug-08 PEUGOT
PEUGOTCHFCR	29-Aug-08 PEUGOT
PEUGOTCHFMM	29-Aug-08 PEUGOT
PEUGOTEURCR	29-Aug-08 PEUGOT
PEUGOTEURMM	29-Aug-08 PEUGOT
PEUGOTEURMR	29-Aug-08 PEUGOT
PEUGOTEURXR	29-Aug-08 PEUGOT
PEUGOTGBPCR	29-Aug-08 PEUGOT
PEUGOTGBPMM	29-Aug-08 PEUGOT
PEUGOTHKDMM	29-Aug-08 PEUGOT
PEUGOTJPYCR	29-Aug-08 PEUGOT
PEUGOTJPYMM	29-Aug-08 PEUGOT
PEUGOTJPYMR	29-Aug-08 PEUGOT
PEUGOTNOKMM	29-Aug-08 PEUGOT
PEUGOTSEKMM	29-Aug-08 PEUGOT
PEUGOTSGDMM	29-Aug-08 PEUGOT
PEUGOTTWDCR	29-Aug-08 PEUGOT
PEUGOTTWDMM	29-Aug-08 PEUGOT
PEUGOTUSDCR	29-Aug-08 PEUGOT
PEUGOTUSDMM	29-Aug-08 PEUGOT
PEUGOTUSDMR	29-Aug-08 PEUGOT
PEUGOTUSDXR	29-Aug-08 PEUGOT
PFEAUDCR	29-Aug-08 PFE
PFEAUDMR	29-Aug-08 PFE
PFEEURCR	29-Aug-08 PFE
PFEEURMM	29-Aug-08 PFE
PFEEURMR	29-Aug-08 PFE
PFEGBPMR	29-Aug-08 PFE
PFEHKDMR	29-Aug-08 PFE
PFEJPYCR	29-Aug-08 PFE
PFEJPYMR	29-Aug-08 PFE
PFESGDMR	29-Aug-08 PFE
PFETWDMR	29-Aug-08 PFE
PFEUSDCR	29-Aug-08 PFE
PFEUSDMM	29-Aug-08 PFE
PFEUSDMR	29-Aug-08 PFE
PFEUSDXR	29-Aug-08 PFE
PCGCADMR	29-Aug-08 PCG
PCGEURMR	29-Aug-08 PCG
PCGGBPMR	29-Aug-08 PCG
PCGUSDCR	29-Aug-08 PCG
PCGUSDMR	29-Aug-08 PCG
PCGUSDXR	29-Aug-08 PCG
PGNIGEURCR	29-Aug-08 PGNIG
PGNIGEURMM	29-Aug-08 PGNIG
PGNIGEURMR	29-Aug-08 PGNIG
PGNIGJPYCR	29-Aug-08 PGNIG
PGNIGJPYMM	29-Aug-08 PGNIG
PGNIGJPYMR	29-Aug-08 PGNIG
PGNIGUSDCR	29-Aug-08 PGNIG
PGNIGUSDMM	29-Aug-08 PGNIG
PGNIGUSDMR	29-Aug-08 PGNIG
PHAEURCR	29-Aug-08 PHA
PHAEURMM	29-Aug-08 PHA
PHAEURMR	29-Aug-08 PHA
PHAUSDCR	29-Aug-08 PHA
PHAUSDMM	29-Aug-08 PHA
PHAUSDMR	29-Aug-08 PHA

Petroliam Nasional BHD Petronas	787D78	SNRFOR	EUR	CR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	EUR	MM	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	EUR	MR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	EUR	XR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	JPY	CR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	JPY	MM	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	JPY	MR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	MYR	CR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	USD	CR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	USD	MM	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	USD	MR	Composite
Petroliam Nasional BHD Petronas	787D78	SNRFOR	USD	XR	Composite
PETROPLUS Fin LTD	GN758U	SNRFOR	USD	MR	Composite
PETROPLUS Fin LTD	GN758U	SNRFOR	USD	XR	Composite
Peugeot SA	6FC9LG	SNRFOR	AUD	CR	Composite
Peugeot SA	6FC9LG	SNRFOR	AUD	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	CAD	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	CHF	CR	Composite
Peugeot SA	6FC9LG	SNRFOR	CHF	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	EUR	CR	Composite
Peugeot SA	6FC9LG	SNRFOR	EUR	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	EUR	MR	Composite
Peugeot SA	6FC9LG	SNRFOR	EUR	XR	Composite
Peugeot SA	6FC9LG	SNRFOR	GBP	CR	Composite
Peugeot SA	6FC9LG	SNRFOR	GBP	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	HKD	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	JPY	CR	Composite
Peugeot SA	6FC9LG	SNRFOR	JPY	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	JPY	MR	Composite
Peugeot SA	6FC9LG	SNRFOR	NOK	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	SEK	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	SGD	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	TWD	CR	Composite
Peugeot SA	6FC9LG	SNRFOR	TWD	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	USD	CR	Composite
Peugeot SA	6FC9LG	SNRFOR	USD	MM	Composite
Peugeot SA	6FC9LG	SNRFOR	USD	MR	Composite
Peugeot SA	6FC9LG	SNRFOR	USD	XR	Composite
Pfizer Inc	7I8789	SNRFOR	AUD	CR	Composite
Pfizer Inc	7I8789	SNRFOR	AUD	MR	Composite
Pfizer Inc	7I8789	SNRFOR	EUR	CR	Composite
Pfizer Inc	7I8789	SNRFOR	EUR	MM	Composite
Pfizer Inc	7I8789	SNRFOR	EUR	MR	Composite
Pfizer Inc	7I8789	SNRFOR	GBP	MR	Composite
Pfizer Inc	7I8789	SNRFOR	HKD	MR	Composite
Pfizer Inc	7I8789	SNRFOR	JPY	CR	Composite
Pfizer Inc	7I8789	SNRFOR	JPY	MR	Composite
Pfizer Inc	7I8789	SNRFOR	SGD	MR	Composite
Pfizer Inc	7I8789	SNRFOR	TWD	MR	Composite
Pfizer Inc	7I8789	SNRFOR	USD	CR	Composite
Pfizer Inc	7I8789	SNRFOR	USD	MM	Composite
Pfizer Inc	7I8789	SNRFOR	USD	MR	Composite
Pfizer Inc	7I8789	SNRFOR	USD	XR	Composite
PG&E Corp	6FC64D	SNRFOR	CAD	MR	Composite
PG&E Corp	6FC64D	SNRFOR	EUR	MR	Composite
PG&E Corp	6FC64D	SNRFOR	GBP	MR	Composite
PG&E Corp	6FC64D	SNRFOR	USD	CR	Composite
PG&E Corp	6FC64D	SNRFOR	USD	MR	Composite
PG&E Corp	6FC64D	SNRFOR	USD	XR	Composite
PGNiG	7A47LG	SNRFOR	EUR	CR	Composite
PGNiG	7A47LG	SNRFOR	EUR	MM	Composite
PGNiG	7A47LG	SNRFOR	EUR	MR	Composite
PGNiG	7A47LG	SNRFOR	JPY	CR	Composite
PGNiG	7A47LG	SNRFOR	JPY	MM	Composite
PGNiG	7A47LG	SNRFOR	JPY	MR	Composite
PGNiG	7A47LG	SNRFOR	USD	CR	Composite
PGNiG	7A47LG	SNRFOR	USD	MM	Composite
PGNiG	7A47LG	SNRFOR	USD	MR	Composite
Pharmacia Corp	7I884X	SNRFOR	EUR	CR	Composite
Pharmacia Corp	7I884X	SNRFOR	EUR	MM	Composite
Pharmacia Corp	7I884X	SNRFOR	EUR	MR	Composite
Pharmacia Corp	7I884X	SNRFOR	USD	CR	Composite
Pharmacia Corp	7I884X	SNRFOR	USD	MM	Composite
Pharmacia Corp	7I884X	SNRFOR	USD	MR	Composite

0.57%	0.77%	0.89%	1.03%	1.16%	1.28%	1.34%	1.42%	1.43%
0.55%	0.74%	0.86%	0.99%	1.12%	1.24%	1.29%	1.36%	1.37%
0.54%	0.73%	0.85%	0.98%	1.11%	1.22%	1.28%	1.35%	1.36%
0.60%	0.77%	0.89%	1.03%	1.16%	1.28%	1.34%	1.42%	1.43%
0.60%	0.77%	0.89%	1.03%	1.16%	1.28%	1.34%	1.42%	1.43%
0.57%	0.77%	0.89%	1.03%	1.16%	1.28%	1.34%	1.42%	1.43%
0.57%	0.77%	0.89%	1.03%	1.16%	1.28%	1.34%	1.42%	1.43%
0.54%	0.73%	0.85%	0.98%	1.11%	1.22%	1.28%	1.35%	1.36%
0.52%	0.70%	0.82%	0.95%	1.07%	1.18%	1.23%	1.30%	1.31%
0.77%	0.88%	1.16%	1.46%	1.69%	1.85%	1.94%	1.97%	1.99%
0.77%	0.88%	1.11%	1.40%	1.62%	1.78%	1.85%	1.89%	1.99%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.91%	1.19%	1.48%	1.68%	1.86%	1.92%	1.97%	2.08%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.91%	1.19%	1.48%	1.68%	1.86%	1.92%	1.97%	2.08%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.86%	1.14%	1.40%	1.60%	1.76%	1.82%	1.87%	1.97%
0.77%	0.91%	1.19%	1.48%	1.68%	1.86%	1.92%	1.97%	2.08%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.88%	1.16%	1.47%	1.70%	1.86%	1.95%	1.90%	1.99%
0.77%	0.88%	1.11%	1.41%	1.63%	1.79%	1.86%	1.90%	1.99%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.91%	1.19%	1.48%	1.68%	1.86%	1.92%	1.97%	2.08%
0.77%	0.87%	1.15%	1.42%	1.62%	1.78%	1.84%	1.90%	1.99%
0.77%	0.86%	1.14%	1.40%	1.60%	1.76%	1.82%	1.87%	1.97%
0.11%	0.15%	0.21%	0.27%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.15%	0.21%	0.27%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.16%	0.22%	0.29%	0.34%	0.40%	0.42%	0.45%	0.49%
0.11%	0.15%	0.21%	0.28%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.15%	0.21%	0.28%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.15%	0.21%	0.28%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.15%	0.21%	0.28%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.15%	0.21%	0.27%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.15%	0.21%	0.28%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.15%	0.21%	0.28%	0.32%	0.38%	0.40%	0.43%	0.49%
0.11%	0.16%	0.22%	0.29%	0.34%	0.40%	0.42%	0.45%	0.49%
0.11%	0.15%	0.21%	0.28%	0.32%	0.38%	0.40%	0.43%	0.49%
	0.48%	0.75%	0.78%	0.79%	0.90%	0.98%	1.02%	0.95%
	0.48%	0.75%	0.82%	0.84%	0.95%	1.03%	1.02%	0.95%
	0.48%	0.75%	0.78%	0.79%	0.90%	0.98%	1.02%	0.95%
					0.50%	0.66%	0.72%	
					0.50%	0.66%	0.72%	
	0.20%	0.28%	0.31%	0.35%	0.40%	0.44%	0.48%	
	0.20%	0.28%	0.31%	0.37%	0.40%	0.44%	0.48%	
	0.20%	0.28%	0.31%	0.35%	0.40%	0.44%	0.48%	

1.47%	1.50%	25% A	AA	A	AA
1.41%	1.44%	25% BBB	A	BBB	A
1.40%	1.42%	25% BBB	A	BBB	A
		25%			
1.47%	1.50%	25% BB	BBB	BB	BBB
		25%			
1.47%	1.50%	25% BB	BBB	BB	BBB
1.47%	1.50%	25% A	AA	A	AA
1.47%	1.50%	25% A	AA	A	AA
		25%			
1.40%	1.42%	25% BBB	A	BBB	A
1.35%	1.37%	25% BBB	A	BBB	A
		40%			
		40%			
2.06%	1.95%	40% NR	BBB	BBB	BBB
2.06%	1.95%	40% NR	BBB	A	A
1.93%	1.95%	40% NR	AA	AAA	AAA
2.00%	2.03%	40% NR	A	A	AA
1.93%	1.95%	40% NR	AA	AAA	AAA
2.00%	2.03%	40% NR	A	A	AA
1.93%	1.95%	40% NR	AA	AAA	AAA
1.90%	1.93%	40% NR	A	AA	AA
		40%			
2.00%	2.03%	40% NR	A	A	AA
1.93%	1.95%	40% NR	AA	AAA	AAA
1.93%	1.95%	40% NR	AA	AAA	AAA
2.06%	1.95%	40% NR	BBB	BBB	BBB
2.06%	1.95%	40% NR	BBB	A	A
		40%			
1.93%	1.95%	40% NR	AA	AAA	AAA
1.93%	1.95%	40% NR	AA	AAA	AAA
1.93%	1.95%	40% NR	AA	AAA	AAA
		40%			
		40%			
2.00%	2.03%	40% NR	A	A	AA
1.93%	1.95%	40% NR	AA	AAA	AAA
1.90%	1.93%	40% NR	A	AA	AA
		40%			
0.55%	0.49%	40% B	BB	BB	BB
0.55%	0.49%	40% B	BB	BB	BB
0.55%	0.49%	40% BB	BBB	BBB	BBB
0.55%	0.49%	40% BB	BBB	BBB	BBB
0.55%	0.49%	40% BBB	A	A	A
0.55%	0.49%	40% BBB	A	A	A
0.55%	0.49%	40% BBB	A	A	A
		40%			
0.55%	0.49%	40% B	BB	BB	BB
0.55%	0.49%	40% BBB	A	A	A
0.55%	0.49%	40% BBB	A	A	A
0.55%	0.49%	40% BB	BBB	BBB	BBB
		40%			
0.55%	0.49%	40% BBB	A	A	A
		40%			
		37.50%			
1.06%	1.27%	37.50%	NR	NR	BBB
		37.50%			
1.06%	1.27%	37.50%	NR	NR	BB
1.06%	1.27%	37.50%	NR	NR	BBB
		37.50%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		38.86%			
		38.86%			
		40%	NR	NR	NR
		38.86%	NR	NR	NR
		38.86%			
		40%	NR	NR	NR

AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AA	AAA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AAA	AA	A	A
AA	AA	AAA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	BBB	BB	BB
AA	AA	AAA	AA	A	A
AA	AA	AAA	AA	A	A
AA	AA	AAA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AA	A	A
A	A	AA	A	BBB	BBB
BB	BB	B	B	NR	NR
BB	BB	B	B	NR	NR
BBB	BBB	BB	BB	NR	NR
BBB	BBB	BB	BB	NR	NR
A	A	BBB	BBB	NR	NR
A	A	BBB	BBB	NR	NR
A	A	BBB	BBB	NR	NR
BB	BB	B	B	NR	NR
A	A	BBB	BBB	NR	NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
A	A	BBB	BBB	NR	NR
BBB	A	A	NR	NR	NR
BB	BBB	BBB	NR	NR	NR
BBB	A	A	NR	NR	NR
	NR	NR	NR		
	NR	NR	NR		
B	BBB	BBB	NR		
B	B	B	NR		
B	BBB	BBB	NR		

A	AA	10	Oil & Gas	Asia	Malaysia
BBB	AA	10	Oil & Gas	Asia	Malaysia
BBB	AA	10	Oil & Gas	Asia	Malaysia
	NR		Oil & Gas	Asia	Malaysia
BB	AA	10	Oil & Gas	Asia	Malaysia
	NR		Oil & Gas	Asia	Malaysia
BB	AA	10	Oil & Gas	Asia	Malaysia
A	AA	10	Oil & Gas	Asia	Malaysia
A	AA	10	Oil & Gas	Asia	Malaysia
	NR		Oil & Gas	Asia	Malaysia
BBB	AA	10	Oil & Gas	Asia	Malaysia
BBB	AA	10	Oil & Gas	Asia	Malaysia
	NR		Oil & Gas	N.Amer	Bermuda
	NR		Oil & Gas	N.Amer	Bermuda
BB	A	4	Consumer Goods	Europe	France
BB	A	4	Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
BBB	A	11	Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
BBB	A	11	Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
BBB	A	11	Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
BB	A	4	Consumer Goods	Europe	France
BB	A	4	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
BBB	A	11	Consumer Goods	Europe	France
A	AA	11	Consumer Goods	Europe	France
BBB	AA	11	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Government	E.Eur	Poland
	NR	2	Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	3	Health Care	N.Amer	United States
	NR	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	3	Health Care	N.Amer	United States

A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B						
B						
BBB	BBB	Thin	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
BBB	BBB					
BBB	BBB		Thin	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB		Thin	Thin	DocAdj	DocAdj
BBB	BBB		Thin	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	DocAdj
A	AA		Thin	Thin	Thin	DocAdj
A	AA					
A	AA		Thin	Thin	Thin	DocAdj

CcyGrp
DocAdj
DocAdj

Entity Tier

Entity Tier
CcyGrp
CcyGrp

DocAdj
DocAdj

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp

DocAdj
CcyGrp
DocAdj

Entity Tier
Entity Tier
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
DocAdj

CcyGrp

CcyGrp

DocAdj
CcyGrp

Thin
Thin

CcyGrp
DocAdj

CcyGrp

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

PHAUSDXR	29-Aug-08 PHA
PDAUDMR	29-Aug-08 PD
PDCADMR	29-Aug-08 PD
PDCHFMR	29-Aug-08 PD
PDEURCR	29-Aug-08 PD
PDEURMM	29-Aug-08 PD
PDEURMR	29-Aug-08 PD
PDEURXR	29-Aug-08 PD
PDHKDMR	29-Aug-08 PD
PDJPYMR	29-Aug-08 PD
PDNZDMR	29-Aug-08 PD
PDSGDMR	29-Aug-08 PD
PDUSDCR	29-Aug-08 PD
PDUSDMM	29-Aug-08 PD
PDUSDMR	29-Aug-08 PD
PDUSDXR	29-Aug-08 PD
PHHCOAUDCR	29-Aug-08 PHHCO
PHHCOAUDMR	29-Aug-08 PHHCO
PHHCOEURCR	29-Aug-08 PHHCO
PHHCOEURMM	29-Aug-08 PHHCO
PHHCOEURMR	29-Aug-08 PHHCO
PHHCOEURXR	29-Aug-08 PHHCO
PHHCOHKDMR	29-Aug-08 PHHCO
PHHCOSGDMR	29-Aug-08 PHHCO
PHHCOUSDCR	29-Aug-08 PHHCO
PHHCOUSDMM	29-Aug-08 PHHCO
PHHCOUSDMR	29-Aug-08 PHHCO
PHHCOUSDXR	29-Aug-08 PHHCO
MO-CapCorpAUDMR	29-Aug-08 MO-CapCorp
MO-CapCorpCADMR	29-Aug-08 MO-CapCorp
MO-CapCorpCHFMR	29-Aug-08 MO-CapCorp
MO-CapCorpEURCR	29-Aug-08 MO-CapCorp
MO-CapCorpEURMR	29-Aug-08 MO-CapCorp
MO-CapCorpJPYMR	29-Aug-08 MO-CapCorp
MO-CapCorpNZDMR	29-Aug-08 MO-CapCorp
MO-CapCorpUSDCR	29-Aug-08 MO-CapCorp
MO-CapCorpUSDMR	29-Aug-08 MO-CapCorp
MO-CapCorpUSDXR	29-Aug-08 MO-CapCorp
MO-PHMIEURMR	29-Aug-08 MO-PHMI
MO-PHMIEURXR	29-Aug-08 MO-PHMI
MO-PHMIUSDMR	29-Aug-08 MO-PHMI
TELPMAUDCR	29-Aug-08 TELPM
TELPMAUDMR	29-Aug-08 TELPM
TELPMEURCR	29-Aug-08 TELPM
TELPMEURMM	29-Aug-08 TELPM
TELPMEURMR	29-Aug-08 TELPM
TELPMJPYCR	29-Aug-08 TELPM
TELPMJPYXR	29-Aug-08 TELPM
TELPMUSDCR	29-Aug-08 TELPM
TELPMUSDMM	29-Aug-08 TELPM
TELPMUSDMR	29-Aug-08 TELPM
TELPMUSDXR	29-Aug-08 TELPM
CHXUSDCR	29-Aug-08 CHX
CHXUSDMR	29-Aug-08 CHX
CHXUSDXR	29-Aug-08 CHX
NIPSHG-PILKINGAUDMM	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGCHFCR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGCHFMM	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGEURCR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGEURMM	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGEURMR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGEURXR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGGBPCR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGGBPMM	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGHKDMM	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGJPYCR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGJPYMM	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGSGDMM	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGTWDCR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGUSDCR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGUSDMM	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGUSDMR	29-Aug-08 NIPSHG-PILKING
NIPSHG-PILKINGUSDXR	29-Aug-08 NIPSHG-PILKING
PNKUSDXR	29-Aug-08 PNK

Pharmacia Corp	7I884X	SNRFOR	USD	XR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	AUD	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	CAD	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	CHF	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	EUR	CR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	EUR	MM	Composite
Phelps Dodge Corp	7I898B	SNRFOR	EUR	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	EUR	XR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	HKD	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	JPY	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	NZD	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	SGD	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	USD	CR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	USD	MM	Composite
Phelps Dodge Corp	7I898B	SNRFOR	USD	MR	Composite
Phelps Dodge Corp	7I898B	SNRFOR	USD	XR	Composite
PHH Corp	6FC652	SNRFOR	AUD	CR	Composite
PHH Corp	6FC652	SNRFOR	AUD	MR	Composite
PHH Corp	6FC652	SNRFOR	EUR	CR	Composite
PHH Corp	6FC652	SNRFOR	EUR	MM	Composite
PHH Corp	6FC652	SNRFOR	EUR	MR	Composite
PHH Corp	6FC652	SNRFOR	EUR	XR	Composite
PHH Corp	6FC652	SNRFOR	HKD	MR	Composite
PHH Corp	6FC652	SNRFOR	SGD	MR	Composite
PHH Corp	6FC652	SNRFOR	USD	CR	Composite
PHH Corp	6FC652	SNRFOR	USD	MM	Composite
PHH Corp	6FC652	SNRFOR	USD	MR	Composite
PHH Corp	6FC652	SNRFOR	USD	XR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	AUD	MR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	CAD	MR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	CHF	MR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	EUR	CR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	EUR	MR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	JPY	MR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	NZD	MR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	USD	CR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	USD	MR	Composite
Philip Morris Cap Corp	UB8997	SNRFOR	USD	XR	Composite
Philip Morris Intl Inc	7I997L	SNRFOR	EUR	MR	Composite
Philip Morris Intl Inc	7I997L	SNRFOR	EUR	XR	Composite
Philip Morris Intl Inc	7I997L	SNRFOR	USD	MR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	AUD	CR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	AUD	MR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	EUR	CR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	EUR	MM	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	EUR	MR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	JPY	CR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	JPY	XR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	USD	CR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	USD	MM	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	USD	MR	Composite
Philippine Long Distance Tel Co	789A77	SNRFOR	USD	XR	Composite
Pilgrims Pride Corp	7J35AD	SNRFOR	USD	CR	Composite
Pilgrims Pride Corp	7J35AD	SNRFOR	USD	MR	Composite
Pilgrims Pride Corp	7J35AD	SNRFOR	USD	XR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	AUD	MM	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	CHF	CR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	CHF	MM	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	EUR	CR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	EUR	MM	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	EUR	MR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	EUR	XR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	GBP	CR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	GBP	MM	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	HKD	MM	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	JPY	CR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	JPY	MM	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	SGD	MM	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	TWD	CR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	USD	CR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	USD	MM	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	USD	MR	Composite
PILKINGTON GROUP Ltd	GN79DJ	SNRFOR	USD	XR	Composite
Pinnacle Entmt Inc	7J579B	SUBLT2	USD	XR	Composite

0.16%	0.18%	0.22%	0.27%	0.30%	0.34%	0.36%	0.38%	0.93%
0.16%	0.18%	0.23%	0.28%	0.30%	0.34%	0.36%	0.38%	0.93%
0.16%	0.18%	0.23%	0.28%	0.30%	0.34%	0.36%	0.38%	0.93%
0.16%	0.19%	0.24%	0.29%	0.32%	0.36%	0.38%	0.40%	0.93%
0.16%	0.18%	0.23%	0.28%	0.30%	0.34%	0.37%	0.39%	0.93%
0.16%	0.18%	0.23%	0.28%	0.30%	0.34%	0.36%	0.38%	0.93%
0.16%	0.18%	0.23%	0.28%	0.30%	0.34%	0.36%	0.38%	0.93%
0.16%	0.18%	0.22%	0.27%	0.30%	0.34%	0.36%	0.38%	0.93%
0.16%	0.18%	0.23%	0.28%	0.30%	0.34%	0.36%	0.38%	0.93%
0.16%	0.19%	0.24%	0.29%	0.32%	0.36%	0.38%	0.40%	0.93%
0.16%	0.18%	0.23%	0.28%	0.30%	0.34%	0.36%	0.38%	0.93%
0.15%	0.17%	0.22%	0.27%	0.29%	0.33%	0.35%	0.37%	0.93%
5.06%	5.42%	5.13%	4.87%	4.52%	4.43%	4.11%	3.67%	3.70%
5.06%	5.42%	5.13%	4.87%	4.52%	4.43%	4.11%	3.67%	3.70%
5.32%	5.41%	5.13%	4.87%	4.50%	4.46%	4.11%	3.67%	3.75%
5.12%	5.25%	4.98%	4.72%	4.45%	4.24%	3.98%	3.55%	3.61%
5.32%	5.41%	5.13%	4.87%	4.50%	4.46%	4.11%	3.67%	3.75%
5.33%	5.74%	5.45%	5.16%	4.81%	4.69%	4.35%	3.88%	3.94%
5.32%	5.41%	5.13%	4.87%	4.50%	4.46%	4.11%	3.67%	3.75%
5.12%	5.25%	4.98%	4.72%	4.45%	4.24%	3.98%	3.55%	3.61%
0.56%	0.35%	0.47%	0.56%	0.67%	0.75%	0.88%	0.86%	0.94%
0.56%	0.37%	0.48%	0.57%	0.68%	0.78%	0.90%	0.91%	0.94%
0.56%	0.35%	0.47%	0.56%	0.67%	0.75%	0.88%	0.86%	0.94%
0.56%	0.35%	0.47%	0.56%	0.67%	0.75%	0.88%	0.86%	0.94%
0.56%	0.34%	0.44%	0.52%	0.63%	0.71%	0.82%	0.83%	0.94%
0.47%	0.51%	0.57%	0.66%	0.71%	0.80%	0.80%	0.91%	
0.47%	0.51%	0.55%	0.66%	0.68%	0.77%	0.77%	0.91%	
0.47%	0.51%	0.57%	0.66%	0.71%	0.80%	0.80%	0.91%	
0.88%	1.44%	1.72%	2.02%	2.28%	2.58%	2.85%	3.13%	3.17%
0.88%	1.42%	1.72%	2.00%	2.30%	2.59%	2.86%	3.14%	3.17%
0.84%	1.40%	1.66%	1.95%	2.21%	2.48%	2.73%	3.01%	3.01%
0.88%	1.44%	1.72%	2.02%	2.28%	2.58%	2.85%	3.13%	3.17%
0.88%	1.42%	1.72%	2.00%	2.30%	2.59%	2.86%	3.14%	3.17%
0.84%	1.40%	1.66%	1.95%	2.21%	2.48%	2.73%	3.01%	3.01%
	2.27%	4.13%	5.32%	6.47%	7.49%	7.68%	7.85%	7.89%
	2.27%	4.13%	5.32%	6.47%	7.49%	7.68%	7.85%	7.89%
0.21%	0.28%	0.37%	0.44%	0.51%	0.57%	0.62%	0.67%	0.78%
0.21%	0.29%	0.38%	0.45%	0.52%	0.60%	0.65%	0.68%	0.78%
0.20%	0.27%	0.37%	0.44%	0.50%	0.57%	0.62%	0.66%	0.78%
0.21%	0.29%	0.38%	0.45%	0.52%	0.60%	0.65%	0.68%	0.78%
0.20%	0.27%	0.37%	0.44%	0.50%	0.57%	0.62%	0.66%	0.78%
0.20%	0.26%	0.35%	0.42%	0.48%	0.54%	0.59%	0.63%	0.78%
0.20%	0.27%	0.37%	0.44%	0.50%	0.57%	0.62%	0.66%	0.78%
0.21%	0.28%	0.37%	0.44%	0.51%	0.57%	0.62%	0.67%	0.78%
0.21%	0.28%	0.37%	0.44%	0.51%	0.57%	0.62%	0.67%	0.78%
0.20%	0.27%	0.37%	0.44%	0.50%	0.57%	0.62%	0.66%	0.78%
0.21%	0.29%	0.38%	0.45%	0.52%	0.60%	0.65%	0.68%	0.78%
0.21%	0.29%	0.38%	0.45%	0.52%	0.60%	0.65%	0.68%	0.78%
0.20%	0.27%	0.37%	0.44%	0.50%	0.57%	0.62%	0.66%	0.78%
0.21%	0.27%	0.36%	0.43%	0.50%	0.56%	0.61%	0.65%	0.78%

		38.86%			
0.39%	0.44%	40% CCC	BB	B	B
0.39%	0.44%	40% BB	A	BBB	BBB
0.39%	0.44%	40% BB	A	BBB	BBB
0.39%	0.44%	40% B	BBB	BB	BB
0.39%	0.44%	40% B	BBB	BB	BB
0.39%	0.44%	40% BB	A	BBB	BBB
		40%			
0.39%	0.44%	40% BB	A	BBB	BBB
0.39%	0.44%	40% CCC	BB	B	B
0.39%	0.44%	40% BB	A	BBB	BBB
		40%			
0.39%	0.44%	40% B	BBB	BB	BB
		40%			
0.39%	0.44%	40% BB	A	BBB	BBB
0.39%	0.44%	40% B	BBB	BB	BB
3.75%	3.66%	38.75% BB	B	CCC	B
3.75%	3.66%	38.75% BB	B	CCC	B
		38.75%			
		38.75%			
3.72%	3.66%	38.57% A	BB	BB	BBB
3.59%	3.52%	38.75% BBB	BB	B	BB
		38.57%			
3.72%	3.66%	38.57% A	BB	BB	BBB
3.92%	3.85%	38.75% BBB	BB	B	BB
		38.75%			
3.72%	3.66%	38.57% A	BB	BB	BBB
3.59%	3.52%	38.75% BBB	BB	B	BB
		40%			
		40%			
1.17%	1.73%	40% NR	BBB	A	A
1.17%	1.73%	40% NR	BBB	BBB	BBB
1.17%	1.73%	40% NR	BBB	A	A
		40%			
		40%			
		40%			
1.17%	1.73%	40% NR	BBB	A	A
1.17%	1.73%	40% NR	BBB	BBB	BBB
		40% NR	NR	A	NR
		40% NR	NR	BBB	NR
		40% NR	NR	A	NR
		24%			
3.15%	3.20%	24% BB	BB	BBB	BBB
3.15%	3.20%	25% A	A	A	A
		24%			
2.99%	3.20%	24% BBB	B	A	A
3.15%	3.20%	24% BB	BB	BBB	BBB
		24%			
3.15%	3.20%	25% A	A	A	A
		24%			
2.99%	3.20%	24% BBB	B	A	A
		24%			
7.90%	7.91%	40%	NR	NR	NR
		40%			
7.90%	7.91%	40%	NR	NR	NR
0.79%	0.86%	40% B	B	B	BB
0.81%	0.86%	40% BB	BB	BBB	BBB
0.79%	0.86%	40% BBB	BB	AA	AA
0.81%	0.86%	40% BB	BB	BBB	BBB
0.79%	0.86%	40% BBB	BB	AA	AA
		40%			
0.75%	0.86%	40% BB	BB	BB	BBB
		40%			
0.79%	0.86%	40% BBB	BB	AA	AA
		40%			
0.79%	0.86%	40% B	B	B	BB
0.79%	0.86%	40% B	B	B	BB
0.79%	0.86%	40% BBB	BB	AA	AA
0.81%	0.86%	40% BB	BB	BBB	BBB
0.81%	0.86%	40% BB	BB	BBB	BBB
0.79%	0.86%	40% BBB	BB	AA	AA
0.77%	0.86%	40% BB	BB	BB	BBB
		40%			
		40%			

BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
B	B	B	B	CCC	B
B	B	B	B	CCC	B
BBB	BBB	BB	BBB	B	BBB
A	A	BB	BB	B	BB
BBB	BBB	BB	BBB	B	BBB
BB	BB	BB	BB	B	BB
BBB	BBB	BB	BBB	B	BBB
A	A	BB	BB	B	BB
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	A	NR		
BB	BBB	BBB	NR		
BBB	A	A	NR		
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	BBB	NR	CCC
BBB	A	A	A	NR	B
AA	AA	AA	AA	NR	BB
BBB	A	A	A	NR	B
AA	AA	AA	AA	NR	BB
BBB	A	A	A	NR	B
AA	AA	AA	AA	NR	BB
BB	BBB	BBB	BBB	NR	CCC
BB	BBB	BBB	BBB	NR	CCC
AA	AA	AA	AA	NR	BB
BBB	A	A	A	NR	B
BBB	A	A	A	NR	B
AA	AA	AA	AA	NR	BB
BBB	A	A	A	NR	B

	NR		Health Care	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
NR	BB	6	Basic Materials	N.Amer	United States
B	BB	10	Industrials	N.Amer	United States
B	BB	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	BB	8	Industrials	N.Amer	United States
BB	BB	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	BB	8	Industrials	N.Amer	United States
BB	BB	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	BB	8	Industrials	N.Amer	United States
BB	BB	3	Industrials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	3	Financials	N.Amer	United States
NR	BBB	4	Financials	N.Amer	United States
NR	BBB	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	3	Financials	N.Amer	United States
NR	BBB	4	Financials	N.Amer	United States
	NR	3		N.Amer	United States
	NR	3		N.Amer	United States
	NR	3		N.Amer	United States
	NR		Telecommunications	Asia	Philippines
NR	AA	9	Telecommunications	Asia	Philippines
NR	A	7	Telecommunications	Asia	Philippines
	NR		Telecommunications	Asia	Philippines
NR	AA	9	Telecommunications	Asia	Philippines
NR	AA	9	Telecommunications	Asia	Philippines
	NR		Telecommunications	Asia	Philippines
NR	A	7	Telecommunications	Asia	Philippines
	NR		Telecommunications	Asia	Philippines
NR	AA	9	Telecommunications	Asia	Philippines
	NR		Telecommunications	Asia	Philippines
NR	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
NR	BBB	11	Industrials	Europe	United Kingdom
NR	BBB	5	Industrials	Europe	United Kingdom
NR	BBB	10	Industrials	Europe	United Kingdom
NR	BBB	5	Industrials	Europe	United Kingdom
NR	BBB	10	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
NR	BBB	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
NR	BBB	10	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
NR	BBB	11	Industrials	Europe	United Kingdom
NR	BBB	11	Industrials	Europe	United Kingdom
NR	BBB	10	Industrials	Europe	United Kingdom
NR	BBB	5	Industrials	Europe	United Kingdom
NR	BBB	5	Industrials	Europe	United Kingdom
NR	BBB	10	Industrials	Europe	United Kingdom
NR	BBB	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Consumer Services	N.Amer	United States

A	AA					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
		Thin	Thin	CcyGrp	Thin	CcyGrp
		Thin	Thin	DocAdj	Thin	DocAdj
		Thin	Thin	CcyGrp	Thin	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	B		Thin	Thin	Thin	Thin
BB	B					
BB	B		Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
CCC	BB					

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin

PFILLC-PfgrpUSDMR	29-Aug-08 PFILLC-Pfgrp
PFILLC-PfgrpUSDXR	29-Aug-08 PFILLC-Pfgrp
PNWEURCR	29-Aug-08 PNW
PNWEURMM	29-Aug-08 PNW
PNWEURMR	29-Aug-08 PNW
PNWUSDCR	29-Aug-08 PNW
PNWUSDMM	29-Aug-08 PNW
PNWUSDMR	29-Aug-08 PNW
POINELEURCR	29-Aug-08 POINEL
POINELEURMM	29-Aug-08 POINEL
POINELEURMR	29-Aug-08 POINEL
POINELJPYCR	29-Aug-08 POINEL
POINELJPYMR	29-Aug-08 POINEL
POINELJPYXR	29-Aug-08 POINEL
POINELUSDCR	29-Aug-08 POINEL
POINELUSDMM	29-Aug-08 POINEL
POINELUSDMR	29-Aug-08 POINEL
PXDAUDMR	29-Aug-08 PXD
PXDCADMR	29-Aug-08 PXD
PXDCHFMR	29-Aug-08 PXD
PXDEURCR	29-Aug-08 PXD
PXDEURMM	29-Aug-08 PXD
PXDEURMR	29-Aug-08 PXD
PXDEURXR	29-Aug-08 PXD
PXDHKDMR	29-Aug-08 PXD
PXDJPYMR	29-Aug-08 PXD
PXDUSDCR	29-Aug-08 PXD
PXDUSDMM	29-Aug-08 PXD
PXDUSDMR	29-Aug-08 PXD
PXDUSDXR	29-Aug-08 PXD
PIRBEURCR	29-Aug-08 PIRB
PIRBEURMM	29-Aug-08 PIRB
PIRBEURMR	29-Aug-08 PIRB
PIRBEURXR	29-Aug-08 PIRB
PIRBEURCR	29-Aug-08 PIRB
PIRBEURMM	29-Aug-08 PIRB
PIRBEURXR	29-Aug-08 PIRB
PIRELNAUDCR	29-Aug-08 PIRELN
PIRELNAUDMM	29-Aug-08 PIRELN
PIRELNCHFCR	29-Aug-08 PIRELN
PIRELNCHFMM	29-Aug-08 PIRELN
PIRELNEURCR	29-Aug-08 PIRELN
PIRELNEURMM	29-Aug-08 PIRELN
PIRELNEURMR	29-Aug-08 PIRELN
PIRELNJPYCR	29-Aug-08 PIRELN
PIRELNJPYMM	29-Aug-08 PIRELN
PIRELNJPYMR	29-Aug-08 PIRELN
PIRELNNZDCR	29-Aug-08 PIRELN
PIRELNNZDMM	29-Aug-08 PIRELN
PIRELNUSDCR	29-Aug-08 PIRELN
PIRELNUSDMM	29-Aug-08 PIRELN
PIRELNUSDMR	29-Aug-08 PIRELN
PBI-CredCorpCHFMR	29-Aug-08 PBI-CredCorp
PBI-CredCorpEURCR	29-Aug-08 PBI-CredCorp
PBI-CredCorpEURMR	29-Aug-08 PBI-CredCorp
PBI-CredCorpEURXR	29-Aug-08 PBI-CredCorp
PBI-CredCorpGBPMR	29-Aug-08 PBI-CredCorp
PBI-CredCorpJPYMR	29-Aug-08 PBI-CredCorp
PBI-CredCorpUSDCR	29-Aug-08 PBI-CredCorp
PBI-CredCorpUSDMR	29-Aug-08 PBI-CredCorp
PBI-CredCorpUSDXR	29-Aug-08 PBI-CredCorp
PBIAUDMR	29-Aug-08 PBI
PBICADMR	29-Aug-08 PBI
PBICHFMR	29-Aug-08 PBI
PBIEURCR	29-Aug-08 PBI
PBIEURMM	29-Aug-08 PBI
PBIEURMR	29-Aug-08 PBI
PBIEURXR	29-Aug-08 PBI
PBIGBPMR	29-Aug-08 PBI
PBIHKDMR	29-Aug-08 PBI
PBIJPYMR	29-Aug-08 PBI
PBISGDMR	29-Aug-08 PBI
PBITWDMR	29-Aug-08 PBI
PBIUSDCR	29-Aug-08 PBI

Pinnacle Foods Group LLC	7J57A1	SNRFOR	USD	MR	Composite
Pinnacle Foods Group LLC	7J57A1	SNRFOR	USD	XR	Composite
Pinnacle West Cap Corp	7J57CC	SNRFOR	EUR	CR	Composite
Pinnacle West Cap Corp	7J57CC	SNRFOR	EUR	MM	Composite
Pinnacle West Cap Corp	7J57CC	SNRFOR	EUR	MR	Composite
Pinnacle West Cap Corp	7J57CC	SNRFOR	USD	CR	Composite
Pinnacle West Cap Corp	7J57CC	SNRFOR	USD	MM	Composite
Pinnacle West Cap Corp	7J57CC	SNRFOR	USD	MR	Composite
Pioneer Corp	7J59AA	SNRFOR	EUR	CR	Composite
Pioneer Corp	7J59AA	SNRFOR	EUR	MM	Composite
Pioneer Corp	7J59AA	SNRFOR	EUR	MR	Composite
Pioneer Corp	7J59AA	SNRFOR	JPY	CR	Composite
Pioneer Corp	7J59AA	SNRFOR	JPY	MR	Composite
Pioneer Corp	7J59AA	SNRFOR	JPY	XR	Composite
Pioneer Corp	7J59AA	SNRFOR	USD	CR	Composite
Pioneer Corp	7J59AA	SNRFOR	USD	MM	Composite
Pioneer Corp	7J59AA	SNRFOR	USD	MR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	AUD	MR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	CAD	MR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	CHF	MR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	EUR	CR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	EUR	MM	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	EUR	MR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	EUR	XR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	HKD	MR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	JPY	MR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	USD	CR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	USD	MM	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	USD	MR	Composite
Pioneer Nat Res Co	795AFF	SNRFOR	USD	XR	Composite
Piraeus Bk SA	XX69CG	SNRFOR	EUR	CR	Composite
Piraeus Bk SA	XX69CG	SNRFOR	EUR	MM	Composite
Piraeus Bk SA	XX69CG	SNRFOR	EUR	MR	Composite
Piraeus Bk SA	XX69CG	SNRFOR	EUR	XR	Composite
Piraeus Bk SA	XX69CG	SUBLT2	EUR	CR	Composite
Piraeus Bk SA	XX69CG	SUBLT2	EUR	MM	Composite
Piraeus Bk SA	XX69CG	SUBLT2	EUR	XR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	AUD	CR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	AUD	MM	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	CHF	CR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	CHF	MM	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	EUR	CR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	EUR	MM	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	EUR	MR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	JPY	CR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	JPY	MM	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	JPY	MR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	NZD	CR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	NZD	MM	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	USD	CR	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	USD	MM	Composite
Pirelli & C SpA	T0D9AM	SNRFOR	USD	MR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	CHF	MR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	EUR	CR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	EUR	MR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	EUR	XR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	GBP	MR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	JPY	MR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	USD	CR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	USD	MR	Composite
Pitney Bowes Cr Corp	7J68BE	SNRFOR	USD	XR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	AUD	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	CAD	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	CHF	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	EUR	CR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	EUR	MM	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	EUR	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	EUR	XR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	GBP	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	HKD	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	JPY	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	SGD	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	TWD	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	USD	CR	Composite

4.03%	4.03%	4.03%	4.03%	4.03%	4.03%	4.50%	4.50%	4.03%
4.03%	4.03%	4.03%	4.03%	4.03%	4.03%	4.50%	4.50%	4.03%
0.14%	0.20%	0.24%	0.32%	0.40%	0.43%	0.51%	0.60%	0.69%
0.14%	0.20%	0.24%	0.32%	0.40%	0.43%	0.51%	0.60%	0.69%
0.62%	0.82%	0.97%	1.20%	1.30%	1.33%	1.43%	1.56%	1.70%
0.62%	0.82%	0.97%	1.15%	1.25%	1.28%	1.37%	1.56%	1.70%
0.62%	0.82%	0.97%	1.19%	1.30%	1.33%	1.44%	1.56%	1.69%
0.61%	0.78%	0.92%	1.14%	1.27%	1.29%	1.40%	1.51%	1.61%
0.48%	0.62%	0.73%	0.90%	1.00%	1.02%	1.10%	1.20%	1.27%
0.62%	0.82%	0.97%	1.20%	1.30%	1.33%	1.43%	1.56%	1.70%
1.14%	1.39%	1.71%	1.92%	2.17%	2.38%	2.46%	2.52%	2.89%
1.15%	1.41%	1.74%	1.93%	2.20%	2.40%	2.47%	2.56%	2.96%
1.15%	1.41%	1.74%	1.93%	2.20%	2.40%	2.47%	2.56%	2.96%
1.15%	1.41%	1.74%	1.93%	2.20%	2.40%	2.47%	2.56%	2.96%
1.11%	1.36%	1.68%	1.87%	2.11%	2.31%	2.39%	2.46%	2.80%
1.14%	1.39%	1.71%	1.92%	2.17%	2.38%	2.46%	2.52%	2.89%
1.20%	1.46%	1.81%	2.03%	2.30%	2.51%	2.59%	2.67%	3.06%
1.15%	1.41%	1.74%	1.93%	2.20%	2.40%	2.47%	2.56%	2.96%
1.11%	1.36%	1.68%	1.87%	2.11%	2.31%	2.39%	2.46%	2.80%
	0.48%	0.88%	1.32%	1.42%	1.55%	1.56%	1.55%	1.48%
	0.48%	0.88%	1.32%	1.42%	1.55%	1.49%	1.55%	1.48%
	0.48%	0.88%	1.32%	1.42%	1.55%	1.42%	1.55%	1.48%
					0.70%			
					0.70%			
					0.70%			
0.76%	0.86%	1.24%	1.46%	1.52%	1.75%	1.80%	1.91%	2.01%
0.76%	0.86%	1.24%	1.46%	1.52%	1.75%	1.80%	1.91%	2.01%
0.76%	0.90%	1.15%	1.41%	1.57%	1.80%	1.87%	1.99%	2.01%
0.76%	0.86%	1.11%	1.36%	1.52%	1.68%	1.80%	1.91%	2.01%
0.76%	0.90%	1.15%	1.41%	1.57%	1.80%	1.87%	1.99%	2.01%
0.76%	0.86%	1.11%	1.36%	1.52%	1.68%	1.80%	1.91%	2.01%
0.76%	0.86%	1.24%	1.46%	1.52%	1.75%	1.80%	1.91%	2.01%
0.76%	0.86%	1.24%	1.46%	1.52%	1.75%	1.80%	1.91%	2.01%
0.76%	0.90%	1.15%	1.41%	1.57%	1.80%	1.87%	1.99%	2.01%
0.76%	0.86%	1.11%	1.36%	1.52%	1.68%	1.80%	1.91%	2.01%
0.76%	0.90%	1.15%	1.41%	1.57%	1.80%	1.87%	1.99%	2.01%
0.76%	0.86%	1.11%	1.36%	1.52%	1.68%	1.80%	1.91%	2.01%
0.76%	0.85%	1.21%	1.42%	1.51%	1.71%	1.77%	1.89%	2.01%
			0.42%		0.56%			
			0.42%		0.56%			
			0.42%		0.56%			
0.29%	0.29%	0.37%	0.48%	0.53%	0.60%	0.63%	0.66%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.29%	0.30%	0.39%	0.51%	0.56%	0.64%	0.67%	0.70%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.29%	0.29%	0.37%	0.48%	0.53%	0.60%	0.63%	0.66%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.29%	0.30%	0.39%	0.51%	0.56%	0.64%	0.67%	0.70%	0.72%

4.03%	4.03%	40% NR	NR	NR	NR
4.03%	4.03%	40% NR	NR	NR	NR
		42%			
		42%			
0.70%		40% NR	A	BBB	BBB
		42%			
		42%			
0.70%		40% NR	A	BBB	BBB
1.80%	1.80%	35.00% BB	BB	BBB	BBB
1.80%	1.80%	32.62% BB	BB	BBB	BB
		32.62%			
1.79%	1.79%	31% A	A	AA	BBB
1.70%	1.70%	32.62% BBB	BBB	A	BB
1.34%	1.34%	32.62% BBB	BBB	A	BB
1.80%	1.80%	35.00% BB	BB	BBB	BBB
		32.62%			
		32.62%			
2.71%	2.96%	40% BBB	BBB	BBB	A
2.86%	2.90%	40% AA	AA	AA	AA
2.86%	2.90%	40% AA	AA	AA	AA
		40%			
		40%			
2.86%	2.90%	40% AA	AA	AA	AA
2.76%	2.89%	40% A	A	A	AA
		40%			
2.71%	2.96%	40% BBB	BBB	BBB	A
2.89%	3.16%	40% A	A	A	AA
		40%			
2.86%	2.90%	40% AA	AA	AA	AA
2.76%	2.89%	40% A	A	A	AA
1.68%		40%	NR	NR	NR
1.68%		40%	NR	NR	NR
		40%			
1.68%		40%	NR	NR	NR
		20%			
		20%			
		20%			
2.05%	2.77%	40% NR	B	CCC	CCC
2.05%	2.77%	40% NR	B	CCC	CCC
2.05%	2.77%	40% NR	BB	CCC	CCC
2.05%	2.77%	40% NR	BBB	BB	BBB
2.05%	2.77%	40% NR	BB	CCC	CCC
2.05%	2.77%	40% NR	BBB	BB	BBB
		40%			
2.05%	2.77%	40% NR	B	CCC	CCC
2.05%	2.77%	40% NR	B	CCC	CCC
		40%			
2.05%	2.77%	40% NR	BB	CCC	CCC
2.05%	2.77%	40% NR	BBB	BB	BBB
2.05%	2.77%	40% NR	BB	CCC	CCC
2.05%	2.77%	40% NR	BBB	BB	BBB
2.05%	2.77%	40% NR	BB	CCC	CCC
		40%			
		40%			
		40%			NR
		40%			
		40%			
		40%			NR
		40%			
		40%			NR
		40%			
0.88%	0.95%	40% NR	B	BB	BBB
0.88%	0.95%	40% NR	BB	A	AA
0.88%	0.95%	40% NR	BB	A	AA
0.93%	1.00%	40% NR	B	BBB	A
		40%			
0.88%	0.95%	40% NR	BB	A	AA
		40%			
0.88%	0.95%	40% NR	BB	A	AA
0.88%	0.95%	40% NR	BB	A	AA
0.88%	0.95%	40% NR	B	BB	BBB
0.88%	0.95%	40% NR	BB	A	AA
0.88%	0.95%	40% NR	BB	A	AA
0.93%	1.00%	40% NR	B	BBB	A

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	A	A	A	NR	NR
NR	A	A	A	NR	NR
A	BBB	BBB	BBB	CCC	CCC
BBB	BB	BB	BBB	CCC	CCC
BB	BBB	BBB	AA	BB	BB
BB	BB	BB	A	B	B
BB	BB	BB	A	B	B
A	BBB	BBB	BBB	CCC	CCC
BBB	A	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	A	A	BBB
BBB	A	BBB	BBB	BBB	BB
A	AA	A	A	A	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	A	BBB
NR	NR	CCC	NR	NR	NR
NR	NR	CCC	NR	NR	NR
NR	NR	CCC	NR	NR	NR
	NR				
	NR				
	NR				
B	B	BB	B	NR	NR
B	B	BB	B	NR	NR
BB	BB	BBB	BB	NR	NR
BB	BBB	A	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BB	BBB	A	BBB	NR	NR
B	B	BB	B	NR	NR
B	B	BB	B	NR	NR
BB	BB	BBB	BB	NR	NR
BB	BBB	A	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BB	BBB	A	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
	NR				
	NR				
	NR				
B	BBB	BBB	BBB	NR	BB
BBB	AA	AA	AA	NR	A
BBB	AA	AA	AA	NR	A
BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
BBB	AA	AA	AA	NR	A
BBB	AA	AA	AA	NR	A
B	BBB	BBB	BBB	NR	BB
BBB	AA	AA	AA	NR	A
BBB	AA	AA	AA	NR	A
BB	A	A	A	NR	BBB

NR	NR	2	Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	4	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	A	4	Utilities	N.Amer	United States
CCC	BBB	3	Consumer Goods	Asia	Japan
CCC	BBB	3	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
BB	BBB	8	Consumer Goods	Asia	Japan
B	A	8	Consumer Goods	Asia	Japan
B	A	8	Consumer Goods	Asia	Japan
CCC	BBB	3	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
BB	AA	12	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BB	A	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	AA	12	Oil & Gas	N.Amer	United States
BB	AA	12	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	10	Oil & Gas	N.Amer	United States
BB	A	6	Oil & Gas	N.Amer	United States
	NR	2	Financials	Europe	Greece
	NR	2	Financials	Europe	Greece
	NR		Financials	Europe	Greece
	NR	2	Financials	Europe	Greece
	NR	2	Financials	Europe	Greece
	NR	2	Financials	Europe	Greece
	NR	2	Financials	Europe	Greece
NR	BB	6	Consumer Goods	Europe	Italy
NR	BB	6	Consumer Goods	Europe	Italy
NR	BB	6	Consumer Goods	Europe	Italy
NR	BBB	5	Consumer Goods	Europe	Italy
NR	BB	6	Consumer Goods	Europe	Italy
NR	BBB	5	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
NR	BB	6	Consumer Goods	Europe	Italy
NR	BB	6	Consumer Goods	Europe	Italy
	NR		Consumer Goods	Europe	Italy
NR	BB	6	Consumer Goods	Europe	Italy
NR	BBB	5	Consumer Goods	Europe	Italy
NR	BB	6	Consumer Goods	Europe	Italy
NR	BBB	5	Consumer Goods	Europe	Italy
NR	BB	6	Consumer Goods	Europe	Italy
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
CCC	BBB	10	Technology	N.Amer	United States
B	BBB	10	Technology	N.Amer	United States
B	BBB	10	Technology	N.Amer	United States
CCC	BBB	10	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
B	BBB	10	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
B	BBB	10	Technology	N.Amer	United States
B	BBB	10	Technology	N.Amer	United States
CCC	BBB	10	Technology	N.Amer	United States
B	BBB	10	Technology	N.Amer	United States
B	BBB	10	Technology	N.Amer	United States
CCC	BBB	10	Technology	N.Amer	United States

CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A					
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB					
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A				Thin	
A	A					
A	A					
A	A				Thin	
A	A					
A	A				Thin	
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	DocAdj	Thin	Thin	Thin	
Thin	DocAdj	Thin	Thin	Thin	
Thin	DocAdj	Thin	Thin	Thin	
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier

PBIUSDMM	29-Aug-08 PBI
PBIUSDMR	29-Aug-08 PBI
PBIUSDXR	29-Aug-08 PBI
PBIZARMR	29-Aug-08 PBI
PAAPEURMM	29-Aug-08 PAAP
PAAPEURMR	29-Aug-08 PAAP
PAAPUSDCR	29-Aug-08 PAAP
PAAPUSDMM	29-Aug-08 PAAP
PAAPUSDMR	29-Aug-08 PAAP
PAAPUSDXR	29-Aug-08 PAAP
PXPUSDCR	29-Aug-08 PXP
PXPUSDMR	29-Aug-08 PXP
PXPUSDXR	29-Aug-08 PXP
PYXUSDCR	29-Aug-08 PYX
PYXUSDMR	29-Aug-08 PYX
PYXUSDXR	29-Aug-08 PYX
HUNPACUSDMR	29-Aug-08 HUNPAC
HUNPACUSDXR	29-Aug-08 HUNPAC
PLGE-PGINUSDCR	29-Aug-08 PLGE-PGIN
PLGE-PGINUSDMR	29-Aug-08 PLGE-PGIN
PLGE-PGINUSDXR	29-Aug-08 PLGE-PGIN
PLGE-PGINUSDMR	29-Aug-08 PLGE-PGIN
PLGE-PGINUSDXR	29-Aug-08 PLGE-PGIN
PMIAUDCR	29-Aug-08 PMI
PMIAUDMR	29-Aug-08 PMI
PMICADMR	29-Aug-08 PMI
PMICHFMR	29-Aug-08 PMI
PMIDKKMR	29-Aug-08 PMI
PMIEURCR	29-Aug-08 PMI
PMIEURMM	29-Aug-08 PMI
PMIEURMR	29-Aug-08 PMI
PMIEURXR	29-Aug-08 PMI
PMIGBPMR	29-Aug-08 PMI
PMIHKDMR	29-Aug-08 PMI
PMIJPYCR	29-Aug-08 PMI
PMIJPYMR	29-Aug-08 PMI
PMINOKMR	29-Aug-08 PMI
PMISGDMR	29-Aug-08 PMI
PMITWDCR	29-Aug-08 PMI
PMITWDMR	29-Aug-08 PMI
PMIUSDCR	29-Aug-08 PMI
PMIUSDMM	29-Aug-08 PMI
PMIUSDMR	29-Aug-08 PMI
PMIUSDXR	29-Aug-08 PMI
PNC-FundCorpUSDCR	29-Aug-08 PNC-FundCorp
PNC-FundCorpUSDMR	29-Aug-08 PNC-FundCorp
PNC-FundCorpUSDXR	29-Aug-08 PNC-FundCorp
PNCEURCR	29-Aug-08 PNC
PNCEURMR	29-Aug-08 PNC
PNCEURXR	29-Aug-08 PNC
PNCUSDCR	29-Aug-08 PNC
PNCUSDMR	29-Aug-08 PNC
PNCUSDXR	29-Aug-08 PNC
PNCUSDCR	29-Aug-08 PNC
PNCUSDMR	29-Aug-08 PNC
PNCUSDXR	29-Aug-08 PNC
MYCALJPYCR	29-Aug-08 MYCAL
RLCHFMR	29-Aug-08 RL
RLEURCR	29-Aug-08 RL
RLEURMM	29-Aug-08 RL
RLEURMR	29-Aug-08 RL
RLJPYCR	29-Aug-08 RL
RLJPYMM	29-Aug-08 RL
RLJPYMR	29-Aug-08 RL
RLUSDCR	29-Aug-08 RL
RLUSDMM	29-Aug-08 RL
RLUSDMR	29-Aug-08 RL
POLAUDMR	29-Aug-08 POL
POLAUDXR	29-Aug-08 POL
POLEURCR	29-Aug-08 POL
POLEURMM	29-Aug-08 POL
POLEURMR	29-Aug-08 POL
POLEURXR	29-Aug-08 POL
POLHKDXR	29-Aug-08 POL

Pitney Bowes Inc	7J68BG	SNRFOR	USD	MM	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	USD	MR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	USD	XR	Composite
Pitney Bowes Inc	7J68BG	SNRFOR	ZAR	MR	Composite
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	EUR	MM	Composite
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	EUR	MR	Composite
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	USD	CR	Composite
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	USD	MM	Composite
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	USD	MR	Composite
PLAINS ALL Amern PIPELINE LP	798B53	SNRFOR	USD	XR	Composite
Plains Expl & Prodtn Co	798B55	SNRFOR	USD	CR	Composite
Plains Expl & Prodtn Co	798B55	SNRFOR	USD	MR	Composite
Plains Expl & Prodtn Co	798B55	SNRFOR	USD	XR	Composite
PLAYTEX Prods INC	79A94S	SNRFOR	USD	CR	Composite
PLAYTEX Prods INC	79A94S	SNRFOR	USD	MR	Composite
PLAYTEX Prods INC	79A94S	SNRFOR	USD	XR	Composite
Pliant Corp	79BA49	SNRFOR	USD	MR	Composite
Pliant Corp	79BA49	SNRFOR	USD	XR	Composite
Ply Gem Inds Inc	79BD57	SNRFOR	USD	CR	Composite
Ply Gem Inds Inc	79BD57	SNRFOR	USD	MR	Composite
Ply Gem Inds Inc	79BD57	SNRFOR	USD	XR	Composite
Ply Gem Inds Inc	79BD57	SUBLT2	USD	MR	Composite
Ply Gem Inds Inc	79BD57	SUBLT2	USD	XR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	AUD	CR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	AUD	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	CAD	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	CHF	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	DKK	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	EUR	CR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	EUR	MM	Composite
PMI Gp Inc	6FC78Q	SNRFOR	EUR	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	EUR	XR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	GBP	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	HKD	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	JPY	CR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	JPY	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	NOK	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	SGD	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	TWD	CR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	TWD	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	USD	CR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	USD	MM	Composite
PMI Gp Inc	6FC78Q	SNRFOR	USD	MR	Composite
PMI Gp Inc	6FC78Q	SNRFOR	USD	XR	Composite
PNC Fdg Corp	6FC7BD	SNRFOR	USD	CR	Composite
PNC Fdg Corp	6FC7BD	SNRFOR	USD	MR	Composite
PNC Fdg Corp	6FC7BD	SNRFOR	USD	XR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	EUR	CR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	EUR	MR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	EUR	XR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	USD	CR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	USD	MR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SNRFOR	USD	XR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SUBLT2	USD	CR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SUBLT2	USD	MR	Composite
PNC Finl SERVICES GROUP INC	6FC7BC	SUBLT2	USD	XR	Composite
Pocket Card Co Ltd	JP9CCD	SNRFOR	JPY	CR	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	CHF	MR	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	EUR	CR	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	EUR	MM	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	EUR	MR	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	JPY	CR	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	JPY	MM	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	JPY	MR	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	USD	CR	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	USD	MM	Composite
Polo Ralph Lauren Corp	7A46C9	SNRFOR	USD	MR	Composite
Polyone Corp	7A48GY	SNRFOR	AUD	MR	Composite
Polyone Corp	7A48GY	SNRFOR	AUD	XR	Composite
Polyone Corp	7A48GY	SNRFOR	EUR	CR	Composite
Polyone Corp	7A48GY	SNRFOR	EUR	MM	Composite
Polyone Corp	7A48GY	SNRFOR	EUR	MR	Composite
Polyone Corp	7A48GY	SNRFOR	EUR	XR	Composite
Polyone Corp	7A48GY	SNRFOR	HKD	XR	Composite

0.29%	0.29%	0.38%	0.49%	0.54%	0.61%	0.64%	0.67%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.29%	0.27%	0.36%	0.46%	0.51%	0.58%	0.61%	0.64%	0.72%
0.29%	0.28%	0.37%	0.48%	0.53%	0.61%	0.63%	0.66%	0.72%
0.95%	0.75%	1.17%	1.22%	1.33%	1.44%	1.53%	1.62%	1.62%
1.00%	0.73%	1.23%	1.29%	1.40%	1.51%	1.61%	1.70%	1.62%
0.95%	0.75%	1.17%	1.22%	1.33%	1.44%	1.53%	1.62%	1.62%
0.91%	0.72%	1.13%	1.18%	1.28%	1.38%	1.47%	1.56%	1.62%
1.67%	1.67%	1.25%	1.37%	1.36%	2.19%	2.48%	2.51%	1.96%
1.67%	1.67%	1.25%	1.37%	1.36%	2.19%	2.48%	2.51%	1.96%
1.67%	1.67%	1.25%	1.37%	1.36%	2.19%	2.48%	2.51%	1.96%

20.64%	23.53%	18.35%	15.55%	14.25%	13.50%	11.56%	10.05%	8.33%
20.64%	22.35%	17.31%	14.66%	13.44%	12.74%	10.92%	9.51%	8.33%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
21.82%	18.54%	16.51%	14.95%	13.64%	12.66%	10.86%	9.50%	8.83%
20.34%	17.58%	15.68%	14.35%	13.10%	12.16%	10.42%	9.12%	8.48%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
19.96%	17.80%	15.80%	13.62%	12.47%	11.72%	10.07%	8.78%	8.08%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
20.64%	18.43%	16.67%	13.97%	13.01%	12.23%	10.60%	9.21%	8.33%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
21.82%	18.54%	16.51%	14.95%	13.64%	12.66%	10.86%	9.50%	8.83%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
21.82%	18.54%	16.51%	14.95%	13.64%	12.66%	10.86%	9.50%	8.83%
20.13%	17.39%	15.51%	14.19%	12.95%	12.02%	10.30%	9.00%	8.41%
19.96%	17.80%	15.80%	13.62%	12.47%	11.72%	10.07%	8.78%	8.08%
			1.10%		1.04%			

					2.48%			
	0.14%	0.23%	0.30%	0.41%	0.41%	0.58%	0.65%	0.65%
	0.14%	0.23%	0.31%	0.41%	0.43%	0.58%	0.65%	0.65%
	0.14%	0.23%	0.30%	0.41%	0.42%	0.58%	0.65%	0.65%
	0.14%	0.23%	0.30%	0.41%	0.41%	0.58%	0.65%	0.65%
	0.15%	0.23%	0.30%	0.41%	0.41%	0.58%	0.65%	0.65%
	0.14%	0.23%	0.31%	0.41%	0.43%	0.58%	0.65%	0.65%
	0.14%	0.23%	0.30%	0.41%	0.41%	0.58%	0.65%	0.65%
2.03%	2.85%	4.14%	5.13%	5.53%	5.98%	6.02%	6.11%	6.21%
2.03%	2.82%	4.29%	5.29%	5.72%	6.14%	6.20%	6.21%	6.45%
2.03%	2.78%	4.09%	5.09%	5.51%	5.91%	5.98%	6.06%	6.21%
2.03%	2.78%	4.09%	5.09%	5.51%	5.91%	5.98%	6.06%	6.21%

0.89%	0.96%	40% NR	B	BBB	A
0.88%	0.95%	40% NR	BB	A	AA
0.85%	0.92%	40% NR	B	BBB	A
0.88%	0.95%	40% NR	BB	A	AA
		40%			
1.63%	1.62%	40% BBB	A	A	AA
1.63%	1.62%	40% BB	BB	BBB	A
		40%			
1.63%	1.62%	40% BBB	A	A	AA
1.63%	1.62%	40% BB	BB	BBB	A
1.97%	1.98%	40%	NR	NR	NR
1.97%	1.98%	40%	NR	NR	NR
1.97%	1.98%	40%	NR	NR	NR
		40%			
		40%			
		40%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		40%			
		40%			
8.32%	8.28%	29.79% BB	BBB	BBB	BBB
8.32%	8.28%	29.79% BB	A	A	A
8.32%	8.28%	29.79% A	AA	AA	AA
8.32%	8.28%	29.79% A	AA	AA	AA
		29.79%			
8.76%	8.71%	29.79% BBB	A	A	A
8.41%	8.37%	29.79% BBB	A	A	A
8.32%	8.28%	29.79% A	AA	AA	AA
8.01%	7.97%	29.79% BBB	A	A	A
8.32%	8.28%	29.79% A	AA	AA	AA
8.32%	8.28%	29.79% A	AA	AA	AA
		29.79%			
8.32%	8.28%	29.79% BB	BBB	A	A
8.32%	8.28%	29.79% A	AA	AA	AA
8.32%	8.28%	29.79% A	AA	AA	AA
8.76%	8.71%	29.79% BBB	A	A	A
8.32%	8.28%	29.79% A	AA	AA	AA
8.76%	8.71%	29.79% BBB	A	A	A
		29.79%			
8.32%	8.28%	29.79% A	AA	AA	AA
8.01%	7.97%	29.79% BBB	A	A	A
		42.50%			
		42.50%			NR
		42.50%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		17.50%			
		17.50%			
		17.50%			
		27.50%			
0.70%	0.75%	40%	A	NR	BBB
0.70%	0.75%	40%	BBB	NR	BB
0.70%	0.75%	40%	BBB	NR	BB
0.70%	0.75%	40%	A	NR	BBB
		40%			
		40%			
0.70%	0.75%	40%	BB	NR	B
0.70%	0.75%	40%	BBB	NR	BB
		40%			
0.70%	0.75%	40%	A	NR	BBB
6.19%	6.23%	40% NR	BBB	BBB	BBB
		40%			
		40%			
		40%			
6.43%	6.44%	40% NR	A	A	A
6.19%	6.19%	40% NR	AA	AA	AA
6.19%	6.19%	40% NR	AA	AA	AA

BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
BB	A	A	A	NR	BBB
BBB	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	BBB	BB
AA	AAA	AAA	AAA	AA	A
AA	AAA	AAA	AAA	AA	A
A	AA	AA	AA	A	BBB
A	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	AA	A
A	A	A	A	A	BBB
AA	AAA	AAA	AAA	AA	A
AA	AAA	AAA	AAA	AA	A
A	A	A	A	BBB	BB
AA	AAA	AAA	AAA	AA	A
AA	AAA	AAA	AAA	AA	A
A	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	AA	A
A	AA	AA	AA	A	BBB
AA	AAA	AAA	AAA	AA	A
A	A	A	A	A	BBB
	NR				

	NR				
NR	BBB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BB

A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A

CCC	BBB	10 Technology	N.Amer	United States
B	BBB	10 Technology	N.Amer	United States
CCC	BBB	10 Technology	N.Amer	United States
B	BBB	10 Technology	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	BBB	9 Oil & Gas	N.Amer	United States
NR	BBB	9 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
NR	BBB	9 Oil & Gas	N.Amer	United States
NR	BBB	9 Oil & Gas	N.Amer	United States
NR	NR	2 Oil & Gas	N.Amer	United States
NR	NR	2 Oil & Gas	N.Amer	United States
NR	NR	2 Oil & Gas	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BB	BBB	3 Financials	N.Amer	United States
BB	BBB	3 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	A	4 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BB	A	4 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	AA	12 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	12 Financials	N.Amer	United States
BBB	A	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	Asia	Japan
NR	NR	4 Consumer Goods	N.Amer	United States
NR	NR	4 Consumer Goods	N.Amer	United States
NR	NR	4 Consumer Goods	N.Amer	United States
NR	NR	4 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	NR	4 Consumer Goods	N.Amer	United States
NR	NR	4 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	NR	4 Consumer Goods	N.Amer	United States
BB	AA	7 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	A	3 Basic Materials	N.Amer	United States
A	AA	6 Basic Materials	N.Amer	United States
A	AA	6 Basic Materials	N.Amer	United States

A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
B	BBB					
B	BBB					
B	BBB					
B						
B						
B						
B						
B						
B						
BBB	B	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B					
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B					
BBB	B	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B					
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA				Thin	
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
	A					
BBB	A		CcyGrp	Thin	CcyGrp	Thin
BBB	A		DocAdj	Thin	DocAdj	Thin
BBB	A		DocAdj	Thin	DocAdj	Thin
BBB	A		CcyGrp	Thin	CcyGrp	Thin
BBB	A					
BBB	A					
BBB	A		Entity Tier	Thin	Entity Tier	Thin
BBB	A		DocAdj	Thin	DocAdj	Thin
BBB	A					
BBB	A		CcyGrp	Thin	CcyGrp	Thin
B	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B					
B	B					
B	B	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj
CcyGrp
DocAdj
CcyGrp

CcyGrp
DocAdj

CcyGrp
DocAdj
Thin
Thin
Thin

DocAdj
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
CcyGrp

Thin

Thin
CcyGrp
DocAdj
DocAdj
CcyGrp

Entity Tier
DocAdj

CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
CcyGrp

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp
CcyGrp

DocAdj
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
DocAdj

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

POLILSXR	29-Aug-08 POL
POLJPYXR	29-Aug-08 POL
POLUSDCR	29-Aug-08 POL
POLUSDMM	29-Aug-08 POL
POLUSDMR	29-Aug-08 POL
POLUSDXR	29-Aug-08 POL
POIN-PLYPEURCR	29-Aug-08 POIN-PLYP
POIN-PLYPEURMM	29-Aug-08 POIN-PLYP
POIN-PLYPEURMR	29-Aug-08 POIN-PLYP
POIN-PLYPUSDCR	29-Aug-08 POIN-PLYP
POIN-PLYPUSDMR	29-Aug-08 POIN-PLYP
POIN-PLYPUSDXR	29-Aug-08 POIN-PLYP
BPOPAUDMR	29-Aug-08 BPOP
BPOPEURCR	29-Aug-08 BPOP
BPOPEURMM	29-Aug-08 BPOP
BPOPEURMR	29-Aug-08 BPOP
BPOPEURXR	29-Aug-08 BPOP
BPOPUSDCR	29-Aug-08 BPOP
BPOPUSDMM	29-Aug-08 BPOP
BPOPUSDMR	29-Aug-08 BPOP
BPOPUSDXR	29-Aug-08 BPOP
PAUTOEURCR	29-Aug-08 PAUTO
PAUTOEURMM	29-Aug-08 PAUTO
PAUTOEURMR	29-Aug-08 PAUTO
PAUTOUSDCR	29-Aug-08 PAUTO
PAUTOUSDMM	29-Aug-08 PAUTO
PAUTOUSDMR	29-Aug-08 PAUTO
PORTOLUSDCR	29-Aug-08 PORTOL
PORTOLUSDMM	29-Aug-08 PORTOL
PORTOLUSDXR	29-Aug-08 PORTOL
PLTMPL-IntFinAUDCR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinAUDMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinCADMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinCHFCR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinCHFMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinEURCR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinEURMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinEURMR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinEURXR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinGBPCR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinGBPMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinHKDMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinJPYCR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinJPYMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinSEKMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinSGDMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinTWDMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinUSDCR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinUSDMM	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinUSDMR	29-Aug-08 PLTMPL-IntFin
PLTMPL-IntFinUSDXR	29-Aug-08 PLTMPL-IntFin
PLTMPLEURCR	29-Aug-08 PLTMPL
PLTMPLEURMM	29-Aug-08 PLTMPL
PLTMPLEURMR	29-Aug-08 PLTMPL
PLTMPLEURXR	29-Aug-08 PLTMPL
PLTMPLGBPMM	29-Aug-08 PLTMPL
PLTMPLJPYMM	29-Aug-08 PLTMPL
PLTMPLUSDCR	29-Aug-08 PLTMPL
PLTMPLUSDMM	29-Aug-08 PLTMPL
PLTMPLUSDMR	29-Aug-08 PLTMPL
PLTMPLUSDXR	29-Aug-08 PLTMPL
POHANGAUDCR	29-Aug-08 POHANG
POHANGAUDMR	29-Aug-08 POHANG
POHANGCHFCR	29-Aug-08 POHANG
POHANGDKKCR	29-Aug-08 POHANG
POHANGEURCR	29-Aug-08 POHANG
POHANGEURMM	29-Aug-08 POHANG
POHANGEURMR	29-Aug-08 POHANG
POHANGEURXR	29-Aug-08 POHANG
POHANGGBPCR	29-Aug-08 POHANG
POHANGGBPMR	29-Aug-08 POHANG
POHANGHKDCR	29-Aug-08 POHANG
POHANGHKDMR	29-Aug-08 POHANG
POHANGJPYCR	29-Aug-08 POHANG

Polyone Corp	7A48GY	SNRFOR	ILS	XR	Composite
Polyone Corp	7A48GY	SNRFOR	JPY	XR	Composite
Polyone Corp	7A48GY	SNRFOR	USD	CR	Composite
Polyone Corp	7A48GY	SNRFOR	USD	MM	Composite
Polyone Corp	7A48GY	SNRFOR	USD	MR	Composite
Polyone Corp	7A48GY	SNRFOR	USD	XR	Composite
Polypore Inc	7A48G3	SNRFOR	EUR	CR	Composite
Polypore Inc	7A48G3	SNRFOR	EUR	MM	Composite
Polypore Inc	7A48G3	SNRFOR	EUR	MR	Composite
Polypore Inc	7A48G3	SNRFOR	USD	CR	Composite
Polypore Inc	7A48G3	SNRFOR	USD	MR	Composite
Polypore Inc	7A48G3	SNRFOR	USD	XR	Composite
Pop Inc	7A648B	SNRFOR	AUD	MR	Composite
Pop Inc	7A648B	SNRFOR	EUR	CR	Composite
Pop Inc	7A648B	SNRFOR	EUR	MM	Composite
Pop Inc	7A648B	SNRFOR	EUR	MR	Composite
Pop Inc	7A648B	SNRFOR	EUR	XR	Composite
Pop Inc	7A648B	SNRFOR	USD	CR	Composite
Pop Inc	7A648B	SNRFOR	USD	MM	Composite
Pop Inc	7A648B	SNRFOR	USD	MR	Composite
Pop Inc	7A648B	SNRFOR	USD	XR	Composite
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	EUR	CR	Composite
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	EUR	MM	Composite
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	EUR	MR	Composite
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	USD	CR	Composite
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	USD	MM	Composite
Porsche Automobil Hldg SE	DJ76AK	SNRFOR	USD	MR	Composite
Portola Packaging Inc	7AA708	SNRFOR	USD	CR	Composite
Portola Packaging Inc	7AA708	SNRFOR	USD	MM	Composite
Portola Packaging Inc	7AA708	SNRFOR	USD	XR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	AUD	CR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	AUD	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	CAD	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	CHF	CR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	CHF	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	EUR	CR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	EUR	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	EUR	MR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	EUR	XR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	GBP	CR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	GBP	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	HKD	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	JPY	CR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	JPY	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	SEK	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	SGD	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	TWD	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	USD	CR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	USD	MM	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	USD	MR	Composite
Portugal Telecom Intl Fin B V	NU811I	SNRFOR	USD	XR	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	EUR	CR	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	EUR	MM	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	EUR	MR	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	EUR	XR	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	GBP	MM	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	JPY	MM	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	USD	CR	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	USD	MM	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	USD	MR	Composite
Portugal Telecom SGPS S A	7AA99A	SNRFOR	USD	XR	Composite
POSCO	6FC7CB	SNRFOR	AUD	CR	Composite
POSCO	6FC7CB	SNRFOR	AUD	MR	Composite
POSCO	6FC7CB	SNRFOR	CHF	CR	Composite
POSCO	6FC7CB	SNRFOR	DKK	CR	Composite
POSCO	6FC7CB	SNRFOR	EUR	CR	Composite
POSCO	6FC7CB	SNRFOR	EUR	MM	Composite
POSCO	6FC7CB	SNRFOR	EUR	MR	Composite
POSCO	6FC7CB	SNRFOR	EUR	XR	Composite
POSCO	6FC7CB	SNRFOR	GBP	CR	Composite
POSCO	6FC7CB	SNRFOR	GBP	MR	Composite
POSCO	6FC7CB	SNRFOR	HKD	CR	Composite
POSCO	6FC7CB	SNRFOR	HKD	MR	Composite
POSCO	6FC7CB	SNRFOR	JPY	CR	Composite

2.03%	2.78%	4.09%	5.09%	5.51%	5.91%	5.98%	6.06%	6.21%
2.03%	2.82%	4.29%	5.29%	5.72%	6.14%	6.20%	6.21%	6.45%
2.03%	2.78%	4.09%	5.09%	5.51%	5.91%	5.98%	6.06%	6.21%
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
1.10%	1.12%	1.16%	1.21%	1.24%	1.25%	1.31%	1.35%	
0.64%	0.95%	1.31%	1.59%	1.83%	1.97%	2.06%	2.14%	2.27%
0.61%	0.88%	1.26%	1.52%	1.76%	1.94%	2.00%	2.09%	2.17%
0.61%	0.88%	1.24%	1.51%	1.74%	1.90%	1.98%	2.06%	2.15%
0.64%	0.95%	1.31%	1.59%	1.83%	1.97%	2.06%	2.14%	2.27%
0.61%	0.88%	1.26%	1.52%	1.76%	1.94%	2.00%	2.09%	2.17%
					7.40%			
					7.40%			
					7.40%			
0.36%	0.49%	0.73%	0.97%	1.12%	1.25%	1.33%	1.43%	1.41%
0.36%	0.49%	0.73%	0.92%	1.07%	1.20%	1.28%	1.38%	1.41%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.37%	0.51%	0.78%	0.97%	1.10%	1.24%	1.32%	1.41%	1.43%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.37%	0.51%	0.78%	0.97%	1.10%	1.24%	1.32%	1.41%	1.43%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.35%	0.48%	0.72%	0.92%	1.05%	1.19%	1.27%	1.35%	1.36%
0.34%	0.47%	0.70%	0.88%	1.01%	1.14%	1.22%	1.30%	1.31%
0.37%	0.51%	0.78%	0.97%	1.10%	1.24%	1.32%	1.41%	1.43%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.36%	0.49%	0.73%	0.93%	1.07%	1.21%	1.29%	1.37%	1.41%
0.36%	0.49%	0.73%	0.93%	1.07%	1.21%	1.29%	1.37%	1.41%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.37%	0.51%	0.78%	0.97%	1.10%	1.24%	1.32%	1.41%	1.43%
0.36%	0.49%	0.73%	0.92%	1.06%	1.20%	1.29%	1.36%	1.38%
0.38%	0.50%	0.73%	0.94%	1.09%	1.25%	1.35%	1.44%	1.26%
0.36%	0.48%	0.71%	0.91%	1.06%	1.20%	1.29%	1.38%	1.26%
0.36%	0.48%	0.70%	0.90%	1.05%	1.18%	1.28%	1.37%	1.26%
0.36%	0.48%	0.71%	0.91%	1.06%	1.20%	1.29%	1.38%	1.26%
0.38%	0.50%	0.73%	0.94%	1.09%	1.25%	1.35%	1.44%	1.26%
0.36%	0.48%	0.71%	0.91%	1.06%	1.20%	1.29%	1.38%	1.26%
0.36%	0.48%	0.70%	0.90%	1.05%	1.18%	1.28%	1.37%	1.26%
0.61%	0.50%	0.85%	1.06%	1.17%	1.28%	1.31%	1.44%	1.45%
0.61%	0.50%	0.85%	1.01%	1.11%	1.22%	1.31%	1.36%	1.45%
0.63%	0.50%	0.85%	1.08%	1.16%	1.26%	1.31%	1.39%	1.42%
0.63%	0.50%	0.85%	1.08%	1.16%	1.26%	1.31%	1.39%	1.42%
0.60%	0.48%	0.81%	1.03%	1.11%	1.20%	1.25%	1.33%	1.35%
0.63%	0.50%	0.85%	1.08%	1.16%	1.26%	1.31%	1.39%	1.42%
0.60%	0.48%	0.81%	1.03%	1.11%	1.20%	1.25%	1.33%	1.35%
0.61%	0.50%	0.84%	1.04%	1.14%	1.25%	1.31%	1.40%	1.49%

6.19%	6.19%	40%	NR	AA	AA	AA
		40%				
		40%				
		40%				
6.43%	6.44%	40%	NR	A	A	A
6.19%	6.19%	40%	NR	AA	AA	AA
		37.50%				
		37.50%				
		37.50%				
		37.50%				
		37.50%				
		37.50%				
1.31%	1.36%	40%	NR	NR	NR	NR
1.31%	1.36%	40%	NR	NR	NR	NR
1.31%	1.36%	40%	NR	NR	NR	NR
1.31%	1.36%	40%	NR	NR	NR	NR
1.31%	1.36%	40%	NR	NR	NR	NR
1.31%	1.36%	40%	NR	NR	NR	NR
1.31%	1.36%	40%	NR	NR	NR	NR
1.31%	1.36%	40%	NR	NR	NR	NR
1.31%	1.36%	40%	NR	NR	NR	NR
2.35%	2.22%	40%	BBB	A	A	A
2.25%	2.22%	40%	A	AA	AA	AAA
2.23%	2.22%	40%	BBB	A	A	AA
2.35%	2.22%	40%	BBB	A	A	A
2.25%	2.22%	40%	A	AA	AA	AAA
		40%				
		40%				
		40%				
		40%				
1.47%	1.47%	39.28%	BB	BBB	A	BBB
1.47%	1.47%	39.28%	BB	BBB	A	A
1.47%	1.47%	40%	A	AA	AAA	AAA
1.47%	1.47%	38.50%	BBB	A	A	AA
1.47%	1.47%	40%	A	AA	AAA	AAA
1.47%	1.47%	38.50%	BBB	A	A	AA
1.47%	1.47%	40%	A	AA	AAA	AAA
1.47%	1.47%	39.28%	BBB	A	AA	AA
1.47%	1.47%	39.28%	BBB	A	AA	AA
1.47%	1.47%	38.50%	BBB	A	A	AA
1.47%	1.47%	40%	A	AA	AAA	AAA
1.47%	1.47%	40%	A	AA	AAA	AAA
1.47%	1.47%	39.28%	BB	BBB	A	A
1.47%	1.47%	40%	BB	BBB	A	A
1.47%	1.47%	40%	A	AA	AAA	AAA
1.47%	1.47%	40%	A	AA	AAA	AAA
1.47%	1.47%	40%	A	AA	AAA	AAA
1.47%	1.47%	38.50%	BBB	A	A	AA
1.47%	1.47%	40%	A	AA	AAA	AAA
		39.28%				
		39.28%				
1.47%	1.75%	40%	BBB	A	A	A
1.47%	1.75%	40%	A	AA	A	AA
1.47%	1.75%	40%	BBB	A	A	A
		40%				
1.47%	1.75%	40%	A	AA	A	AA
		40%				
1.47%	1.75%	40%	BBB	A	A	A
1.47%	1.75%	40%	A	AA	A	AA
1.47%	1.75%	40%	BBB	A	A	A
		40%				
1.45%	1.48%	40%	BB	BBB	A	BBB
1.45%	1.48%	40%	BB	BBB	A	BBB
1.45%	1.49%	40%	A	A	AA	AA
		40%				
1.45%	1.49%	40%	A	A	AA	AA
		40%				
1.38%	1.42%	40%	BBB	BBB	AA	A
		40%				
1.45%	1.49%	40%	A	A	AA	AA
		40%				
		40%				
1.38%	1.42%	40%	BBB	BBB	AA	A
1.45%	1.49%	40%	A	A	AA	AA

AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
NR	CCC	CCC	CCC		NR
NR	CCC	CCC	CCC		NR
NR	CCC	CCC	CCC		NR
NR	CCC	CCC	CCC		NR
NR	CCC	CCC	CCC		NR
NR	CCC	CCC	CCC		NR
NR	CCC	CCC	CCC		NR
NR	CCC	CCC	CCC		NR
NR	CCC	CCC	CCC		NR
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
A	A	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	A	A
	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AAA	AAA	AAA	AAA	A	NR
A	AA	A	A	BBB	NR
AAA	AAA	AAA	AAA	A	NR
A	AA	A	A	BBB	NR
AAA	AAA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
A	AA	A	A	BBB	NR
AAA	AAA	AAA	AAA	A	NR
AAA	AAA	AAA	AAA	A	NR
A	A	A	A	BB	NR
A	A	A	A	BB	NR
AAA	AAA	AAA	AAA	A	NR
AAA	AAA	AAA	AAA	A	NR
AAA	AAA	AAA	AAA	A	NR
A	AA	A	A	BBB	NR
AAA	AAA	AAA	AAA	A	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AA	AA	AA	A	BBB

A	AA	6	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	A	3	Basic Materials	N.Amer	United States
A	AA	6	Basic Materials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	NR	3	Financials	Caribbean	Puerto Rico
NR	A	5	Consumer Goods	Europe	Germany
NR	AA	9	Consumer Goods	Europe	Germany
NR	AA	11	Consumer Goods	Europe	Germany
NR	A	5	Consumer Goods	Europe	Germany
NR	AA	9	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
NR	A	3	Telecommunications	Europe	Netherlands
NR	A	3	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Netherlands
NR	AA	16	Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
NR	A	6	Telecommunications	Europe	Portugal
NR	A	6	Telecommunications	Europe	Portugal
NR	A	6	Telecommunications	Europe	Portugal
	NR		Telecommunications	Europe	Portugal
NR	A	6	Telecommunications	Europe	Portugal
	NR		Telecommunications	Europe	Portugal
NR	A	6	Telecommunications	Europe	Portugal
NR	A	6	Telecommunications	Europe	Portugal
NR	A	6	Telecommunications	Europe	Portugal
	NR		Telecommunications	Europe	Portugal
BBB	A	3	Basic Materials	Asia	Korea (Republic of)
BBB	A	3	Basic Materials	Asia	Korea (Republic of)
AA	A	12	Basic Materials	Asia	Korea (Republic of)
	NR		Basic Materials	Asia	Korea (Republic of)
AA	A	12	Basic Materials	Asia	Korea (Republic of)
	NR		Basic Materials	Asia	Korea (Republic of)
A	A	13	Basic Materials	Asia	Korea (Republic of)
	NR		Basic Materials	Asia	Korea (Republic of)
AA	A	12	Basic Materials	Asia	Korea (Republic of)
	NR		Basic Materials	Asia	Korea (Republic of)
	NR		Basic Materials	Asia	Korea (Republic of)
A	A	13	Basic Materials	Asia	Korea (Republic of)
BBB	A	7	Basic Materials	Asia	Korea (Republic of)

B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B					
B	B	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B					
B	B					
B	B					
B	B					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
CCC						
CCC						
CCC						
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin					
Thin					
Thin					
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	DocAdj

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

POHANGJPYMR	29-Aug-08 POHANG
POHANGNOKCR	29-Aug-08 POHANG
POHANGSGDCR	29-Aug-08 POHANG
POHANGSGDMR	29-Aug-08 POHANG
POHANGTWDCR	29-Aug-08 POHANG
POHANGUSDCR	29-Aug-08 POHANG
POHANGUSDMM	29-Aug-08 POHANG
POHANGUSDMR	29-Aug-08 POHANG
POHANGUSDXR	29-Aug-08 POHANG
POSTAP-AptHomesAUDMR	29-Aug-08 POSTAP-AptHomes
POSTAP-AptHomesEURCR	29-Aug-08 POSTAP-AptHomes
POSTAP-AptHomesEURMM	29-Aug-08 POSTAP-AptHomes
POSTAP-AptHomesEURMR	29-Aug-08 POSTAP-AptHomes
POSTAP-AptHomesJPYMR	29-Aug-08 POSTAP-AptHomes
POSTAP-AptHomesUSDCR	29-Aug-08 POSTAP-AptHomes
POSTAP-AptHomesUSDMM	29-Aug-08 POSTAP-AptHomes
POSTAP-AptHomesUSDMR	29-Aug-08 POSTAP-AptHomes
POSTAP-AptHomesUSDXR	29-Aug-08 POSTAP-AptHomes
POTAUDMR	29-Aug-08 POT
POTCADMR	29-Aug-08 POT
POTEURCR	29-Aug-08 POT
POTEURMM	29-Aug-08 POT
POTEURMR	29-Aug-08 POT
POTEURXR	29-Aug-08 POT
POTGBPMR	29-Aug-08 POT
POTJPYMR	29-Aug-08 POT
POTUSDCR	29-Aug-08 POT
POTUSDMM	29-Aug-08 POT
POTUSDMR	29-Aug-08 POT
POTUSDXR	29-Aug-08 POT
PCHEURCR	29-Aug-08 PCH
PCHEURMM	29-Aug-08 PCH
PCHEURMR	29-Aug-08 PCH
PCHUSDCR	29-Aug-08 PCH
PCHUSDMM	29-Aug-08 PCH
PCHUSDMR	29-Aug-08 PCH
PCHUSDXR	29-Aug-08 PCH
POM-CapInvAUDCR	29-Aug-08 POM-CapInv
POM-CapInvAUDMR	29-Aug-08 POM-CapInv
POM-CapInvEURMM	29-Aug-08 POM-CapInv
POM-CapInvEURMR	29-Aug-08 POM-CapInv
POM-CapInvUSDCR	29-Aug-08 POM-CapInv
POM-CapInvUSDMM	29-Aug-08 POM-CapInv
POM-CapInvUSDMR	29-Aug-08 POM-CapInv
POM-PotoEleAUDMR	29-Aug-08 POM-PotoEle
POM-PotoEleEURCR	29-Aug-08 POM-PotoEle
POM-PotoEleEURMM	29-Aug-08 POM-PotoEle
POM-PotoEleEURMR	29-Aug-08 POM-PotoEle
POM-PotoEleJPYMR	29-Aug-08 POM-PotoEle
POM-PotoEleUSDCR	29-Aug-08 POM-PotoEle
POM-PotoEleUSDMM	29-Aug-08 POM-PotoEle
POM-PotoEleUSDMR	29-Aug-08 POM-PotoEle
POM-PotoEleUSDXR	29-Aug-08 POM-PotoEle
POWCHIEURCR	29-Aug-08 POWCHI
POWCHIEURMM	29-Aug-08 POWCHI
POWCHITWDCR	29-Aug-08 POWCHI
POWCHIUSDCR	29-Aug-08 POWCHI
POWCHIUSDMM	29-Aug-08 POWCHI
POWCHIUSDMR	29-Aug-08 POWCHI
POWCHIUSDXR	29-Aug-08 POWCHI
EON-PWGLNCHFCR	29-Aug-08 EON-PWGLN
EON-PWGLNCHFMM	29-Aug-08 EON-PWGLN
EON-PWGLNEURCR	29-Aug-08 EON-PWGLN
EON-PWGLNEURMM	29-Aug-08 EON-PWGLN
EON-PWGLNEURMR	29-Aug-08 EON-PWGLN
EON-PWGLNGBPCR	29-Aug-08 EON-PWGLN
EON-PWGLNJPYCR	29-Aug-08 EON-PWGLN
EON-PWGLNJPYMM	29-Aug-08 EON-PWGLN
EON-PWGLNUSDCR	29-Aug-08 EON-PWGLN
EON-PWGLNUSDMM	29-Aug-08 EON-PWGLN
EON-PWGLNUSDMR	29-Aug-08 EON-PWGLN
PPGAUDMR	29-Aug-08 PPG
PPGCADMR	29-Aug-08 PPG
PPGCHFMR	29-Aug-08 PPG

POSCO	6FC7CB	SNRFOR	JPY	MR	Composite
POSCO	6FC7CB	SNRFOR	NOK	CR	Composite
POSCO	6FC7CB	SNRFOR	SGD	CR	Composite
POSCO	6FC7CB	SNRFOR	SGD	MR	Composite
POSCO	6FC7CB	SNRFOR	TWD	CR	Composite
POSCO	6FC7CB	SNRFOR	USD	CR	Composite
POSCO	6FC7CB	SNRFOR	USD	MM	Composite
POSCO	6FC7CB	SNRFOR	USD	MR	Composite
POSCO	6FC7CB	SNRFOR	USD	XR	Composite
Post Apt Homes LP	7AAB56	SNRFOR	AUD	MR	Composite
Post Apt Homes LP	7AAB56	SNRFOR	EUR	CR	Composite
Post Apt Homes LP	7AAB56	SNRFOR	EUR	MM	Composite
Post Apt Homes LP	7AAB56	SNRFOR	EUR	MR	Composite
Post Apt Homes LP	7AAB56	SNRFOR	JPY	MR	Composite
Post Apt Homes LP	7AAB56	SNRFOR	USD	CR	Composite
Post Apt Homes LP	7AAB56	SNRFOR	USD	MM	Composite
Post Apt Homes LP	7AAB56	SNRFOR	USD	MR	Composite
Post Apt Homes LP	7AAB56	SNRFOR	USD	XR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	AUD	MR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	CAD	MR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	EUR	CR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	EUR	MM	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	EUR	MR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	EUR	XR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	GBP	MR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	JPY	MR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	USD	CR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	USD	MM	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	USD	MR	Composite
Potash Corp Sask Inc	CJB53E	SNRFOR	USD	XR	Composite
Potlatch Corp	7AAD8A	SNRFOR	EUR	CR	Composite
Potlatch Corp	7AAD8A	SNRFOR	EUR	MM	Composite
Potlatch Corp	7AAD8A	SNRFOR	EUR	MR	Composite
Potlatch Corp	7AAD8A	SNRFOR	USD	CR	Composite
Potlatch Corp	7AAD8A	SNRFOR	USD	MM	Composite
Potlatch Corp	7AAD8A	SNRFOR	USD	MR	Composite
Potlatch Corp	7AAD8A	SNRFOR	USD	XR	Composite
Potomac Cap Invt Corp	7AADB9	SNRFOR	AUD	CR	Composite
Potomac Cap Invt Corp	7AADB9	SNRFOR	AUD	MR	Composite
Potomac Cap Invt Corp	7AADB9	SNRFOR	EUR	MM	Composite
Potomac Cap Invt Corp	7AADB9	SNRFOR	EUR	MR	Composite
Potomac Cap Invt Corp	7AADB9	SNRFOR	USD	CR	Composite
Potomac Cap Invt Corp	7AADB9	SNRFOR	USD	MM	Composite
Potomac Cap Invt Corp	7AADB9	SNRFOR	USD	MR	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	AUD	MR	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	EUR	CR	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	EUR	MM	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	EUR	MR	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	JPY	MR	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	USD	CR	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	USD	MM	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	USD	MR	Composite
Potomac Elec Pwr Co	7AADDG	SNRFOR	USD	XR	Composite
Powerchip Semicon Corp	7ACC4N	SNRFOR	EUR	CR	Composite
Powerchip Semicon Corp	7ACC4N	SNRFOR	EUR	MM	Composite
Powerchip Semicon Corp	7ACC4N	SNRFOR	TWD	CR	Composite
Powerchip Semicon Corp	7ACC4N	SNRFOR	USD	CR	Composite
Powerchip Semicon Corp	7ACC4N	SNRFOR	USD	MM	Composite
Powerchip Semicon Corp	7ACC4N	SNRFOR	USD	MR	Composite
Powerchip Semicon Corp	7ACC4N	SNRFOR	USD	XR	Composite
POWERGEN Ltd	7ABH95	SNRFOR	CHF	CR	Composite
POWERGEN Ltd	7ABH95	SNRFOR	CHF	MM	Composite
POWERGEN Ltd	7ABH95	SNRFOR	EUR	CR	Composite
POWERGEN Ltd	7ABH95	SNRFOR	EUR	MM	Composite
POWERGEN Ltd	7ABH95	SNRFOR	EUR	MR	Composite
POWERGEN Ltd	7ABH95	SNRFOR	GBP	CR	Composite
POWERGEN Ltd	7ABH95	SNRFOR	JPY	CR	Composite
POWERGEN Ltd	7ABH95	SNRFOR	JPY	MM	Composite
POWERGEN Ltd	7ABH95	SNRFOR	USD	CR	Composite
POWERGEN Ltd	7ABH95	SNRFOR	USD	MM	Composite
POWERGEN Ltd	7ABH95	SNRFOR	USD	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	AUD	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	CAD	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	CHF	MR	Composite

0.59%	0.47%	0.80%	1.00%	1.09%	1.20%	1.25%	1.33%	1.42%
0.63%	0.50%	0.85%	1.08%	1.16%	1.26%	1.31%	1.39%	1.42%
0.63%	0.50%	0.85%	1.08%	1.16%	1.26%	1.31%	1.39%	1.42%
0.60%	0.48%	0.81%	1.03%	1.11%	1.20%	1.25%	1.33%	1.35%
0.63%	0.50%	0.85%	1.08%	1.16%	1.26%	1.31%	1.39%	1.42%
0.63%	0.50%	0.85%	1.08%	1.16%	1.26%	1.31%	1.39%	1.42%
0.60%	0.48%	0.81%	1.03%	1.11%	1.20%	1.25%	1.33%	1.35%
1.88%	1.82%	1.91%	1.80%	2.13%	2.40%	2.61%	2.55%	2.67%
1.88%	1.92%	2.01%	1.90%	2.24%	2.52%	2.75%	2.68%	2.67%
1.88%	1.84%	1.93%	1.82%	2.15%	2.42%	2.64%	2.58%	2.67%
1.88%	1.82%	1.91%	1.80%	2.13%	2.40%	2.61%	2.55%	2.67%
1.88%	1.92%	2.01%	1.90%	2.24%	2.52%	2.75%	2.68%	2.67%
1.88%	1.84%	1.93%	1.82%	2.15%	2.42%	2.64%	2.58%	2.67%
1.88%	1.82%	1.91%	1.80%	2.13%	2.40%	2.61%	2.55%	2.67%
1.88%	1.75%	1.84%	1.74%	2.05%	2.31%	2.51%	2.46%	2.67%
0.33%	0.35%	0.36%	0.41%	0.45%	0.52%	0.57%	0.63%	0.74%
0.33%	0.35%	0.36%	0.41%	0.45%	0.52%	0.56%	0.63%	0.74%
0.35%	0.37%	0.38%	0.43%	0.48%	0.55%	0.59%	0.66%	0.78%
0.33%	0.35%	0.36%	0.41%	0.45%	0.52%	0.56%	0.63%	0.74%
0.33%	0.35%	0.36%	0.41%	0.45%	0.52%	0.56%	0.63%	0.74%
0.33%	0.35%	0.36%	0.41%	0.45%	0.52%	0.57%	0.63%	0.74%
0.35%	0.37%	0.38%	0.43%	0.48%	0.55%	0.59%	0.66%	0.78%
0.33%	0.36%	0.36%	0.41%	0.46%	0.52%	0.57%	0.64%	0.75%
0.33%	0.35%	0.36%	0.41%	0.45%	0.52%	0.56%	0.63%	0.74%
0.32%	0.34%	0.35%	0.39%	0.44%	0.50%	0.54%	0.61%	0.71%
					2.09%			
					2.00%			
					1.98%			
					2.09%			
					2.00%			
					1.98%			
					1.91%			
0.66%	0.73%	0.75%	0.88%	0.98%	1.08%	1.14%	1.25%	1.25%
0.66%	0.73%	0.75%	0.87%	0.97%	1.07%	1.13%	1.25%	1.25%
0.66%	0.73%	0.75%	0.88%	0.98%	1.08%	1.14%	1.25%	1.25%
0.66%	0.73%	0.75%	0.87%	0.97%	1.07%	1.13%	1.25%	1.25%
0.45%	0.55%	0.60%	0.78%	0.85%	0.95%	1.00%	1.08%	0.87%
0.45%	0.58%	0.63%	0.82%	0.90%	0.95%	1.00%	1.13%	0.87%
0.45%	0.55%	0.60%	0.78%	0.85%	0.95%	1.00%	1.10%	0.87%
0.45%	0.55%	0.60%	0.78%	0.85%	0.95%	1.00%	1.08%	0.87%
0.45%	0.58%	0.63%	0.82%	0.90%	0.95%	1.00%	1.13%	0.87%
0.45%	0.55%	0.60%	0.78%	0.85%	0.95%	1.00%	1.10%	0.87%
0.15%	0.23%	0.32%	0.34%	0.39%	0.41%	0.48%	0.54%	0.57%
0.15%	0.22%	0.30%	0.34%	0.38%	0.40%	0.46%	0.52%	0.57%
0.15%	0.23%	0.32%	0.34%	0.39%	0.41%	0.48%	0.54%	0.57%
0.15%	0.22%	0.30%	0.34%	0.38%	0.40%	0.46%	0.52%	0.57%
0.15%	0.23%	0.31%	0.34%	0.41%	0.44%	0.50%	0.56%	0.57%
0.15%	0.23%	0.31%	0.34%	0.41%	0.44%	0.50%	0.56%	0.57%
0.15%	0.23%	0.32%	0.34%	0.39%	0.41%	0.48%	0.54%	0.57%
0.15%	0.22%	0.30%	0.34%	0.38%	0.40%	0.46%	0.52%	0.57%
0.55%	0.54%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.08%
0.55%	0.53%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.04%
0.55%	0.53%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.04%

1.45%	1.41%	40%	BBB	BBB	A	A
1.45%	1.49%	40%	A	A	AA	AA
1.45%	1.49%	40%	A	A	AA	AA
1.38%	1.42%	40%	BBB	BBB	AA	A
1.45%	1.49%	40%	A	A	AA	AA
1.45%	1.49%	40%	A	A	AA	AA
		40%				
1.38%	1.42%	40%	BBB	BBB	AA	A
		40%				
2.69%	2.72%	40.00%	NR	B	BB	B
2.69%	2.72%	40.00%	NR	BB	BBB	BB
2.69%	2.72%	40.00%	NR	BB	BBB	BB
2.69%	2.72%	40.00%	NR	BBB	A	BBB
		40.00%				
2.69%	2.72%	40.00%	NR	BB	BBB	BB
2.69%	2.72%	40.00%	NR	BB	BBB	BB
2.69%	2.72%	40.00%	NR	BBB	A	BBB
2.69%	2.72%	40.00%	NR	BB	BBB	BB
0.71%	0.77%	40%	B	BB	BBB	BBB
0.71%	0.77%	40%	BBB	A	AA	AA
0.75%	0.77%	40%	BB	BBB	A	A
		40%				
0.71%	0.77%	40%	BBB	A	AA	AA
		40%				
0.71%	0.77%	40%	BBB	A	AA	AA
0.71%	0.77%	40%	B	BB	BBB	BBB
0.75%	0.77%	40%	BB	BBB	A	A
0.72%	0.77%	40%	BB	BBB	A	A
0.71%	0.77%	40%	BBB	A	AA	AA
0.69%	0.77%	40%	BB	BBB	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		39.63%				
		39.63%				
1.28%		39.63%	NR	NR	NR	BB
1.28%		40%	NR	NR	NR	BBB
		39.63%				
1.28%		39.63%	NR	NR	NR	BB
1.28%		40%	NR	NR	NR	BBB
0.87%		40%	NR	B	BB	B
0.87%		40%	NR	BB	BBB	BB
		40%				
0.87%		40%	NR	BBB	A	BBB
0.87%		40%	NR	B	BB	B
0.87%		40%	NR	BB	BBB	BB
		40%				
0.87%		40%	NR	BBB	A	BBB
		40%				
		19.50%				
		19.50%				
		19.50%				
		19.50%				
		19.50%				
		19.50%				
		19.50%				
0.44%	0.46%	40%	NR	BB	B	NR
0.44%	0.46%	40%	NR	BB	BB	NR
0.44%	0.46%	40%	NR	BB	B	NR
0.44%	0.46%	40%	NR	BB	BB	NR
		40%				
		40%				
0.44%	0.46%	40%	NR	B	CCC	NR
0.44%	0.46%	40%	NR	B	CCC	NR
0.44%	0.46%	40%	NR	BB	B	NR
0.44%	0.46%	40%	NR	BB	BB	NR
		40%				
1.14%	1.21%	40%	CCC	BBB	B	BBB
1.15%	1.22%	40%	BB	AA	BBB	AA
1.15%	1.22%	40%	BB	AA	BBB	AA

A	A	A	A	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AA	A	A	A	A
B	BB	B	B	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BBB	BB	BB	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BBB	BB	BB	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
	B				
	B				
	B				
	B				
	B				
	B				
	B				
BB	BB	BBB	NR	NR	NR
BBB	BBB	A	NR	NR	NR
BB	BB	BBB	NR	NR	NR
BBB	BBB	A	NR	NR	NR
B	NR	NR	B	NR	NR
BB	NR	NR	BB	NR	NR
BBB	NR	NR	BBB	NR	NR
B	NR	NR	B	NR	NR
BB	NR	NR	BB	NR	NR
BBB	NR	NR	BBB	NR	NR
B	B	B	B	NR	NR
BB	BBB	BB	BB	NR	NR
B	B	B	B	NR	NR
BB	BBB	BB	BB	NR	NR
CCC	CCC	CCC	CCC	NR	NR
CCC	CCC	CCC	CCC	NR	NR
B	B	B	B	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BBB	BBB	B	BB	BB
A	AA	AA	BBB	A	A
A	AA	AA	BBB	A	A

BBB	A	8	Basic Materials	Asia	Korea (Republic of)
AA	A	12	Basic Materials	Asia	Korea (Republic of)
AA	A	12	Basic Materials	Asia	Korea (Republic of)
A	A	13	Basic Materials	Asia	Korea (Republic of)
AA	A	12	Basic Materials	Asia	Korea (Republic of)
AA	A	12	Basic Materials	Asia	Korea (Republic of)
	NR		Basic Materials	Asia	Korea (Republic of)
A	A	13	Basic Materials	Asia	Korea (Republic of)
	NR		Basic Materials	Asia	Korea (Republic of)
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
	CCC	3	Basic Materials	N.Amer	United States
	CCC	3	Basic Materials	N.Amer	United States
	CCC	3	Basic Materials	N.Amer	United States
	CCC	3	Basic Materials	N.Amer	United States
	CCC	3	Basic Materials	N.Amer	United States
	CCC	3	Basic Materials	N.Amer	United States
	CCC	3	Basic Materials	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	4	Utilities	N.Amer	United States
	NR	4	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	4	Utilities	N.Amer	United States
	NR	4	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	4	Utilities	Europe	United Kingdom
NR	BBB	3	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
BB	A	10	Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States

A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
	B					
	B					
	B					
	B					
	B					
	B					
	B					
A	A	Thin	DocAdj	DocAdj	Thin	DocAdj
A	A	Thin	DocAdj	CcyGrp	Thin	CcyGrp
A	A	Thin	DocAdj	DocAdj	Thin	DocAdj
A	A	Thin	DocAdj	CcyGrp	Thin	CcyGrp
A	A					
A	A					
A	A	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
A	A	Thin	DocAdj	DocAdj	Thin	DocAdj
A	A	Thin	DocAdj	CcyGrp	Thin	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

DocAdj

Entity Tier
DocAdj
DocAdj
CcyGrp

DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj

CcyGrp

CcyGrp
Entity Tier
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj
DocAdj
DocAdj
DocAdj
DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp
Thin
Thin

Thin
Thin
Thin

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

DocAdj

Entity Tier
DocAdj
DocAdj
CcyGrp

DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj

CcyGrp

CcyGrp
Entity Tier
DocAdj
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp
Thin
Thin

Thin
Thin
Thin

DocAdj
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

DocAdj

Entity Tier
DocAdj
DocAdj
CcyGrp

DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj

CcyGrp

CcyGrp
Entity Tier
DocAdj
DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp
Thin
Thin

Thin
Thin
Thin

Entity Tier
CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

DocAdj

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin

Thin

Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

PPGDKKMR	29-Aug-08 PPG
PPGEURCR	29-Aug-08 PPG
PPGEURMM	29-Aug-08 PPG
PPGEURMR	29-Aug-08 PPG
PPGEURXR	29-Aug-08 PPG
PPGGBPMR	29-Aug-08 PPG
PPGHKDMR	29-Aug-08 PPG
PPGJPYMR	29-Aug-08 PPG
PPGNOKMR	29-Aug-08 PPG
PPGSGDMR	29-Aug-08 PPG
PPGTWDMR	29-Aug-08 PPG
PPGUSDCR	29-Aug-08 PPG
PPGUSDMM	29-Aug-08 PPG
PPGUSDMR	29-Aug-08 PPG
PPGUSDXR	29-Aug-08 PPG
PPLCAPAUDMR	29-Aug-08 PPLCAP
PPLCAPEURCR	29-Aug-08 PPLCAP
PPLCAPEURMM	29-Aug-08 PPLCAP
PPLCAPEURMR	29-Aug-08 PPLCAP
PPLCAPUSDCR	29-Aug-08 PPLCAP
PPLCAPUSDMM	29-Aug-08 PPLCAP
PPLCAPUSDMR	29-Aug-08 PPLCAP
PPLCAPUSDXR	29-Aug-08 PPLCAP
PPLAUDMR	29-Aug-08 PPL
PPLEURCR	29-Aug-08 PPL
PPLEURMM	29-Aug-08 PPL
PPLEURMR	29-Aug-08 PPL
PPLGBPMR	29-Aug-08 PPL
PPLHKDMR	29-Aug-08 PPL
PPLSGDMR	29-Aug-08 PPL
PPLUSDCR	29-Aug-08 PPL
PPLUSDMM	29-Aug-08 PPL
PPLUSDMR	29-Aug-08 PPL
PPLUSDXR	29-Aug-08 PPL
PPL-ElecUtilEURCR	29-Aug-08 PPL-ElecUtil
PPL-ElecUtilEURMM	29-Aug-08 PPL-ElecUtil
PPL-ElecUtilUSDCR	29-Aug-08 PPL-ElecUtil
PPL-ElecUtilUSDMR	29-Aug-08 PPL-ElecUtil
PPL-EnergySuppAUDMR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppEURMM	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppEURMR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppGBPMR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppHKDMR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppJPYMR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppSGDMR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppTWDMR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppUSDCR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppUSDMM	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppUSDMR	29-Aug-08 PPL-EnergySupp
PPL-EnergySuppUSDXR	29-Aug-08 PPL-EnergySupp
PPRAUDCR	29-Aug-08 PPR
PPRAUDMM	29-Aug-08 PPR
PPRAUDMR	29-Aug-08 PPR
PPRCADMM	29-Aug-08 PPR
PPRCHFCR	29-Aug-08 PPR
PPRCHFMM	29-Aug-08 PPR
PPREURCR	29-Aug-08 PPR
PPREURMM	29-Aug-08 PPR
PPREURMR	29-Aug-08 PPR
PPREURXR	29-Aug-08 PPR
PPRGBPMM	29-Aug-08 PPR
PPRHKDMM	29-Aug-08 PPR
PPRJPYCR	29-Aug-08 PPR
PPRJPYMM	29-Aug-08 PPR
PPRNZDCR	29-Aug-08 PPR
PPRNZDMM	29-Aug-08 PPR
PPRSEKMM	29-Aug-08 PPR
PPRSGDCR	29-Aug-08 PPR
PPRSGDMM	29-Aug-08 PPR
PPRTWDCR	29-Aug-08 PPR
PPRTWDMM	29-Aug-08 PPR
PPRUSDCR	29-Aug-08 PPR
PPRUSDMM	29-Aug-08 PPR
PPRUSDMR	29-Aug-08 PPR

PPG Inds Inc	6FC856	SNRFOR	DKK	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	EUR	CR	Composite
PPG Inds Inc	6FC856	SNRFOR	EUR	MM	Composite
PPG Inds Inc	6FC856	SNRFOR	EUR	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	EUR	XR	Composite
PPG Inds Inc	6FC856	SNRFOR	GBP	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	HKD	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	JPY	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	NOK	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	SGD	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	TWD	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	USD	CR	Composite
PPG Inds Inc	6FC856	SNRFOR	USD	MM	Composite
PPG Inds Inc	6FC856	SNRFOR	USD	MR	Composite
PPG Inds Inc	6FC856	SNRFOR	USD	XR	Composite
PPL Cap Fdg Inc	6FC7DF	SNRFOR	AUD	MR	Composite
PPL Cap Fdg Inc	6FC7DF	SNRFOR	EUR	CR	Composite
PPL Cap Fdg Inc	6FC7DF	SNRFOR	EUR	MM	Composite
PPL Cap Fdg Inc	6FC7DF	SNRFOR	EUR	MR	Composite
PPL Cap Fdg Inc	6FC7DF	SNRFOR	USD	CR	Composite
PPL Cap Fdg Inc	6FC7DF	SNRFOR	USD	MM	Composite
PPL Cap Fdg Inc	6FC7DF	SNRFOR	USD	MR	Composite
PPL Cap Fdg Inc	6FC7DF	SNRFOR	USD	XR	Composite
PPL Corp	6FC86U	SNRFOR	AUD	MR	Composite
PPL Corp	6FC86U	SNRFOR	EUR	CR	Composite
PPL Corp	6FC86U	SNRFOR	EUR	MM	Composite
PPL Corp	6FC86U	SNRFOR	EUR	MR	Composite
PPL Corp	6FC86U	SNRFOR	GBP	MR	Composite
PPL Corp	6FC86U	SNRFOR	HKD	MR	Composite
PPL Corp	6FC86U	SNRFOR	SGD	MR	Composite
PPL Corp	6FC86U	SNRFOR	USD	CR	Composite
PPL Corp	6FC86U	SNRFOR	USD	MM	Composite
PPL Corp	6FC86U	SNRFOR	USD	MR	Composite
PPL Corp	6FC86U	SNRFOR	USD	XR	Composite
PPL Elec Utils Corp	6FC86V	SNRFOR	EUR	CR	Composite
PPL Elec Utils Corp	6FC86V	SNRFOR	EUR	MM	Composite
PPL Elec Utils Corp	6FC86V	SNRFOR	USD	CR	Composite
PPL Elec Utils Corp	6FC86V	SNRFOR	USD	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	AUD	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	EUR	MM	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	EUR	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	GBP	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	HKD	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	JPY	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	SGD	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	TWD	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	USD	CR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	USD	MM	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	USD	MR	Composite
PPL Engy Supp LLC	6FC87L	SNRFOR	USD	XR	Composite
PPR	FMB84F	SNRFOR	AUD	CR	Composite
PPR	FMB84F	SNRFOR	AUD	MM	Composite
PPR	FMB84F	SNRFOR	AUD	MR	Composite
PPR	FMB84F	SNRFOR	CAD	MM	Composite
PPR	FMB84F	SNRFOR	CHF	CR	Composite
PPR	FMB84F	SNRFOR	CHF	MM	Composite
PPR	FMB84F	SNRFOR	EUR	CR	Composite
PPR	FMB84F	SNRFOR	EUR	MM	Composite
PPR	FMB84F	SNRFOR	EUR	MR	Composite
PPR	FMB84F	SNRFOR	EUR	XR	Composite
PPR	FMB84F	SNRFOR	GBP	MM	Composite
PPR	FMB84F	SNRFOR	HKD	MM	Composite
PPR	FMB84F	SNRFOR	JPY	CR	Composite
PPR	FMB84F	SNRFOR	JPY	MM	Composite
PPR	FMB84F	SNRFOR	NZD	CR	Composite
PPR	FMB84F	SNRFOR	NZD	MM	Composite
PPR	FMB84F	SNRFOR	SEK	MM	Composite
PPR	FMB84F	SNRFOR	SGD	CR	Composite
PPR	FMB84F	SNRFOR	SGD	MM	Composite
PPR	FMB84F	SNRFOR	TWD	CR	Composite
PPR	FMB84F	SNRFOR	TWD	MM	Composite
PPR	FMB84F	SNRFOR	USD	CR	Composite
PPR	FMB84F	SNRFOR	USD	MM	Composite
PPR	FMB84F	SNRFOR	USD	MR	Composite

0.58%	0.57%	0.65%	0.74%	0.88%	0.97%	1.01%	1.07%	1.09%
0.55%	0.53%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.04%
0.55%	0.53%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.04%
0.55%	0.53%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.04%
0.55%	0.54%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.08%
0.55%	0.53%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.04%
0.55%	0.53%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.04%
0.58%	0.57%	0.65%	0.74%	0.88%	0.97%	1.01%	1.07%	1.09%
0.55%	0.53%	0.61%	0.70%	0.83%	0.92%	0.96%	1.01%	1.04%
0.53%	0.52%	0.59%	0.68%	0.80%	0.89%	0.92%	0.98%	1.05%
0.88%	0.53%	0.98%	1.00%	1.09%	1.15%	1.20%	1.30%	
0.88%	0.53%	0.98%	1.06%	1.15%	1.15%	1.20%	1.30%	
0.88%	0.53%	0.98%	1.01%	1.10%	1.15%	1.20%	1.30%	
0.88%	0.53%	0.98%	1.00%	1.09%	1.15%	1.20%	1.30%	
0.88%	0.53%	0.98%	1.06%	1.15%	1.15%	1.20%	1.30%	
0.88%	0.53%	0.98%	1.01%	1.10%	1.15%	1.20%	1.30%	
0.88%	0.53%	0.98%	1.00%	1.09%	1.15%	1.20%	1.30%	
0.54%	0.71%	1.20%	1.27%	1.41%	1.48%	1.57%	1.66%	1.77%
0.54%	0.71%	1.20%	1.27%	1.41%	1.48%	1.57%	1.66%	1.77%
0.54%	0.71%	1.20%	1.27%	1.41%	1.48%	1.57%	1.66%	1.77%
0.54%	0.71%	1.20%	1.27%	1.41%	1.48%	1.57%	1.66%	1.77%
	0.44%	0.62%	0.80%	0.90%	1%	1.05%	1.10%	
0.85%	0.73%	1.11%	1.33%	1.45%	1.54%	1.60%	1.69%	1.79%
0.85%	0.73%	1.11%	1.33%	1.45%	1.54%	1.60%	1.69%	1.79%
0.85%	0.79%	1.09%	1.33%	1.45%	1.55%	1.60%	1.69%	1.79%
0.85%	0.79%	1.09%	1.33%	1.45%	1.55%	1.60%	1.69%	1.79%
0.85%	0.79%	1.09%	1.33%	1.45%	1.55%	1.60%	1.69%	1.79%
0.85%	0.73%	1.11%	1.33%	1.45%	1.54%	1.60%	1.69%	1.79%
0.85%	0.79%	1.09%	1.33%	1.45%	1.55%	1.60%	1.69%	1.79%
0.85%	0.79%	1.09%	1.33%	1.45%	1.55%	1.60%	1.69%	1.79%
0.85%	0.78%	1.14%	1.40%	1.53%	1.63%	1.69%	1.79%	1.88%
0.85%	0.78%	1.14%	1.40%	1.53%	1.63%	1.69%	1.79%	1.88%
0.85%	0.79%	1.09%	1.33%	1.45%	1.55%	1.60%	1.69%	1.79%
0.85%	0.76%	1.05%	1.28%	1.40%	1.49%	1.55%	1.64%	1.72%
1.01%	1.21%	1.61%	1.99%	2.23%	2.44%	2.49%	2.57%	2.62%
0.97%	1.16%	1.54%	1.91%	2.14%	2.34%	2.39%	2.46%	2.51%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
0.98%	1.26%	1.65%	2.01%	2.23%	2.44%	2.50%	2.57%	2.52%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
0.98%	1.26%	1.65%	2.01%	2.23%	2.44%	2.50%	2.57%	2.52%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
0.99%	1.17%	1.55%	1.91%	2.13%	2.34%	2.39%	2.46%	2.52%
0.95%	1.13%	1.49%	1.84%	2.05%	2.25%	2.30%	2.37%	2.52%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
1.03%	1.20%	1.60%	1.95%	2.17%	2.43%	2.49%	2.58%	2.52%
0.99%	1.15%	1.53%	1.95%	2.17%	2.33%	2.39%	2.47%	2.52%
0.98%	1.26%	1.65%	2.01%	2.23%	2.44%	2.50%	2.57%	2.52%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
0.98%	1.26%	1.65%	2.01%	2.23%	2.44%	2.50%	2.57%	2.52%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
0.98%	1.26%	1.65%	2.01%	2.23%	2.44%	2.50%	2.57%	2.52%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
0.98%	1.26%	1.65%	2.01%	2.23%	2.44%	2.50%	2.57%	2.52%
1.01%	1.18%	1.56%	1.93%	2.16%	2.37%	2.42%	2.48%	2.52%
0.99%	1.17%	1.55%	1.91%	2.13%	2.34%	2.39%	2.46%	2.52%

		40%			
1.21%	1.28%	40% B	A	BB	A
		40%			
1.15%	1.22%	40% BB	AA	BBB	AA
		40%			
1.15%	1.22%	40% BB	AA	BBB	AA
1.15%	1.22%	40% BB	AA	BBB	AA
1.14%	1.21%	40% CCC	BBB	B	BBB
1.15%	1.22%	40% BB	AA	BBB	AA
1.15%	1.22%	40% BB	AA	BBB	AA
		40%			
1.21%	1.28%	40% B	A	BB	A
		40%			
1.15%	1.22%	40% BB	AA	BBB	AA
1.11%	1.17%	40% B	A	BB	A
1.35%		40% NR	NR	NR	BB
1.35%		40% NR	NR	NR	BBB
1.35%		40% NR	NR	NR	BBB
1.35%		40% NR	NR	NR	A
1.35%		40% NR	NR	NR	BBB
1.35%		40% NR	NR	NR	BBB
1.35%		40% NR	NR	NR	A
		40%			
1.90%	1.98%	39.40% NR	BB	NR	BBB
		39.40%			
		39.40%			
1.90%	1.98%	40% NR	A	NR	AA
1.90%	1.98%	40% NR	A	NR	AA
		40%			
		40%			
		39.40%			
		39.40%			
1.90%	1.98%	40% NR	A	NR	AA
		39.40%			
		40%			
		40%			
		40%			
		40%	NR	NR	NR
1.83%	2.01%	40% NR	BB	BBB	BBB
1.83%	2.01%	40%			
1.83%	2.02%	40% NR	A	AA	AA
1.83%	2.02%	40% NR	A	AA	AA
1.83%	2.02%	40% NR	A	AA	AA
1.83%	2.01%	40% NR	BB	BBB	BBB
1.83%	2.02%	40% NR	A	AA	AA
1.83%	2.02%	40%			
1.83%	2.12%	40% NR	BB	A	A
1.83%	2.12%	40%			
1.83%	2.02%	40% NR	A	AA	AA
1.83%	1.94%	40% NR	BB	A	A
2.62%	2.57%	40% BBB	BBB	BBB	BBB
2.62%	2.47%	40% A	A	A	A
		40%			
2.49%	2.51%	40% AA	AAA	AAA	AAA
2.59%	2.61%	40% A	AA	A	AA
2.49%	2.51%	40% AA	AAA	AAA	AAA
2.59%	2.61%	40% A	AA	A	AA
2.49%	2.51%	40% AA	AAA	AAA	AAA
2.54%	2.57%	40% A	AA	AA	AA
2.45%	2.48%	40% A	AA	AA	AA
2.49%	2.51%	40% AA	AAA	AAA	AAA
		40%			
2.67%	2.71%	40% BBB	BBB	BBB	A
2.56%	2.61%	40% A	A	A	A
2.59%	2.61%	40% A	AA	A	AA
2.49%	2.51%	40% AA	AAA	AAA	AAA
2.49%	2.51%	40% AA	AAA	AAA	AAA
2.59%	2.61%	40% A	AA	A	AA
2.49%	2.51%	40% AA	AAA	AAA	AAA
2.59%	2.61%	40% A	AA	A	AA
2.49%	2.51%	40% AA	AAA	AAA	AAA
2.59%	2.61%	40% A	AA	A	AA
2.49%	2.51%	40% AA	AAA	AAA	AAA
2.54%	2.57%	40% A	AA	AA	AA

BBB	A	A	BB	BBB	BBB
A	AA	AA	BBB	A	A
A	AA	AA	BBB	A	A
A	AA	AA	BBB	A	A
BB	BBB	BBB	B	BB	BB
A	AA	AA	BBB	A	A
A	AA	AA	BBB	A	A
BBB	A	A	BB	BBB	BBB
A	AA	AA	BBB	A	A
BBB	A	A	BB	BBB	BBB
BB	NR	NR	NR		NR
BBB	NR	NR	NR		NR
BBB	NR	NR	NR		NR
A	NR	NR	NR		NR
BBB	NR	NR	NR		NR
BBB	NR	NR	NR		NR
A	NR	NR	NR		NR
BB	BBB	BB	BB	B	CCC
A	AA	A	A	BBB	BB
A	AA	A	A	BBB	BB
A	AA	A	A	BBB	BB
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AA	AAA	AAA	AAA	BB	A
AA	AA	AA	AA	BB	A
AA	AAA	AAA	AAA	BB	A
AA	AA	AA	AA	BB	A
AA	AAA	AAA	AAA	BB	A
A	AA	AA	AA	BB	A
A	AA	AA	AA	BB	A
AA	AAA	AAA	AAA	BB	A
BBB	BBB	BBB	BBB	BB	BBB
BBB	A	A	A	BB	A
AA	AA	AA	AA	BB	A
AA	AAA	AAA	AAA	BB	A
AA	AAA	AAA	AAA	BB	A
AA	AA	AA	AA	BB	A
AA	AAA	AAA	AAA	BB	A
AA	AA	AA	AA	BB	A
AA	AAA	AAA	AAA	BB	A
AA	AA	AA	AA	BB	A
AA	AAA	AAA	AAA	BB	A
A	AA	AA	AA	BB	A

	NR		Basic Materials	N.Amer	United States
BBB	A	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
BB	A	10	Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	A	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	A	10	Basic Materials	N.Amer	United States
BBB	A	10	Basic Materials	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
B	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
BB	BBB	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	BBB	9	Utilities	N.Amer	United States
A	BBB	9	Utilities	N.Amer	United States
A	BBB	9	Utilities	N.Amer	United States
BB	BBB	10	Utilities	N.Amer	United States
A	BBB	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	BBB	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	BBB	9	Utilities	N.Amer	United States
BBB	BBB	10	Utilities	N.Amer	United States
BBB	A	5	Consumer Services	Europe	France
A	A	5	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	8	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	8	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BBB	A	3	Consumer Services	Europe	France
A	A	3	Consumer Services	Europe	France
A	AA	8	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	8	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	8	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	8	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France
A	AA	14	Consumer Services	Europe	France

A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Thin	Thin	Entity Tier	Entity Tier
BBB	AA	Thin	Thin	Thin	DocAdj	DocAdj
BBB	AA	Thin	Thin	Thin	DocAdj	DocAdj
BBB	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	AA	Thin	Thin	Thin	DocAdj	DocAdj
BBB	AA	Thin	Thin	Thin	DocAdj	DocAdj
BBB	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	BBB	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	A					
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

PPRUSDXR	29-Aug-08 PPR
PRAGUEEURCR	29-Aug-08 PRAGUE
PRAGUEEURMM	29-Aug-08 PRAGUE
PRAGUEUSDCR	29-Aug-08 PRAGUE
PXEURCR	29-Aug-08 PX
PXEURMM	29-Aug-08 PX
PXEURMR	29-Aug-08 PX
PXEURXR	29-Aug-08 PX
PXHKDMR	29-Aug-08 PX
PXJPYMR	29-Aug-08 PX
PXUSDCR	29-Aug-08 PX
PXUSDMM	29-Aug-08 PX
PXUSDMR	29-Aug-08 PX
PXUSDXR	29-Aug-08 PX
PCPEURCR	29-Aug-08 PCP
PCPEURMR	29-Aug-08 PCP
PCPUSDCR	29-Aug-08 PCP
PCPUSDMR	29-Aug-08 PCP
PREMCO-RefiningAUDMR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningAUDXR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningEURMM	29-Aug-08 PREMCO-Refining
PREMCO-RefiningEURMR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningEURXR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningHKDXR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningUSDCR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningUSDMM	29-Aug-08 PREMCO-Refining
PREMCO-RefiningUSDMR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningUSDXR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningUSDCR	29-Aug-08 PREMCO-Refining
PREMCO-RefiningUSDXR	29-Aug-08 PREMCO-Refining
PDEAUDMR	29-Aug-08 PDE
PDEAUDXR	29-Aug-08 PDE
PDEEURCR	29-Aug-08 PDE
PDEEURMM	29-Aug-08 PDE
PDEEURMR	29-Aug-08 PDE
PDEEURXR	29-Aug-08 PDE
PDEHKDXR	29-Aug-08 PDE
PDEJPYMM	29-Aug-08 PDE
PDEJPYMR	29-Aug-08 PDE
PDEJPYXR	29-Aug-08 PDE
PDEUSDCR	29-Aug-08 PDE
PDEUSDMM	29-Aug-08 PDE
PDEUSDMR	29-Aug-08 PDE
PDEUSDXR	29-Aug-08 PDE
PRMAUDMR	29-Aug-08 PRM
PRMAUDXR	29-Aug-08 PRM
PRMEURCR	29-Aug-08 PRM
PRMEURMM	29-Aug-08 PRM
PRMEURMR	29-Aug-08 PRM
PRMEURXR	29-Aug-08 PRM
PRMHKDXR	29-Aug-08 PRM
PRMJPYMR	29-Aug-08 PRM
PRMUSDCR	29-Aug-08 PRM
PRMUSDMM	29-Aug-08 PRM
PRMUSDMR	29-Aug-08 PRM
PRMUSDXR	29-Aug-08 PRM
PRTLUSDCR	29-Aug-08 PRTL
PRTLUSDMR	29-Aug-08 PRTL
PRTLUSDXR	29-Aug-08 PRTL
PFGRQEURCR	29-Aug-08 PFGRQ
PFGRQEURMM	29-Aug-08 PFGRQ
PFGRQEURMR	29-Aug-08 PFGRQ
PFGRQGBPMR	29-Aug-08 PFGRQ
PFGRQUSDCR	29-Aug-08 PFGRQ
PFGRQUSDMM	29-Aug-08 PFGRQ
PFGRQUSDMR	29-Aug-08 PFGRQ
PFGRQUSDXR	29-Aug-08 PFGRQ
PGAUDMR	29-Aug-08 PG
PGCHFCR	29-Aug-08 PG
PGCHFMR	29-Aug-08 PG
PGEURCR	29-Aug-08 PG
PGEURMM	29-Aug-08 PG
PGEURMR	29-Aug-08 PG
PGEURXR	29-Aug-08 PG

PPR	FMB84F	SNRFOR	USD	XR	Composite
Prague City	XY566N	SNRFOR	EUR	CR	Composite
Prague City	XY566N	SNRFOR	EUR	MM	Composite
Prague City	XY566N	SNRFOR	USD	CR	Composite
Praxair Inc	7B405U	SNRFOR	EUR	CR	Composite
Praxair Inc	7B405U	SNRFOR	EUR	MM	Composite
Praxair Inc	7B405U	SNRFOR	EUR	MR	Composite
Praxair Inc	7B405U	SNRFOR	EUR	XR	Composite
Praxair Inc	7B405U	SNRFOR	HKD	MR	Composite
Praxair Inc	7B405U	SNRFOR	JPY	MR	Composite
Praxair Inc	7B405U	SNRFOR	USD	CR	Composite
Praxair Inc	7B405U	SNRFOR	USD	MM	Composite
Praxair Inc	7B405U	SNRFOR	USD	MR	Composite
Praxair Inc	7B405U	SNRFOR	USD	XR	Composite
Precision Castparts Corp	7B419H	SNRFOR	EUR	CR	Composite
Precision Castparts Corp	7B419H	SNRFOR	EUR	MR	Composite
Precision Castparts Corp	7B419H	SNRFOR	USD	CR	Composite
Precision Castparts Corp	7B419H	SNRFOR	USD	MR	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	AUD	MR	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	AUD	XR	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	EUR	MM	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	EUR	MR	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	EUR	XR	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	HKD	XR	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	USD	CR	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	USD	MM	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	USD	MR	Composite
Premcor Refng Gp Inc	7B44BW	SNRFOR	USD	XR	Composite
Premcor Refng Gp Inc	7B44BW	SUBLT2	USD	CR	Composite
Premcor Refng Gp Inc	7B44BW	SUBLT2	USD	XR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	AUD	MR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	AUD	XR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	EUR	CR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	EUR	MM	Composite
Pride Intl Inc	7B5AC5	SNRFOR	EUR	MR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	EUR	XR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	HKD	XR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	JPY	MM	Composite
Pride Intl Inc	7B5AC5	SNRFOR	JPY	MR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	JPY	XR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	USD	CR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	USD	MM	Composite
Pride Intl Inc	7B5AC5	SNRFOR	USD	MR	Composite
Pride Intl Inc	7B5AC5	SNRFOR	USD	XR	Composite
Primedia Inc	7B56CR	SNRFOR	AUD	MR	Composite
Primedia Inc	7B56CR	SNRFOR	AUD	XR	Composite
Primedia Inc	7B56CR	SNRFOR	EUR	CR	Composite
Primedia Inc	7B56CR	SNRFOR	EUR	MM	Composite
Primedia Inc	7B56CR	SNRFOR	EUR	MR	Composite
Primedia Inc	7B56CR	SNRFOR	EUR	XR	Composite
Primedia Inc	7B56CR	SNRFOR	HKD	XR	Composite
Primedia Inc	7B56CR	SNRFOR	JPY	MR	Composite
Primedia Inc	7B56CR	SNRFOR	USD	CR	Composite
Primedia Inc	7B56CR	SNRFOR	USD	MM	Composite
Primedia Inc	7B56CR	SNRFOR	USD	MR	Composite
Primedia Inc	7B56CR	SNRFOR	USD	XR	Composite
PRIMUS Telecom GROUP Inc	7B5ABB	SNRFOR	USD	CR	Composite
PRIMUS Telecom GROUP Inc	7B5ABB	SNRFOR	USD	MR	Composite
PRIMUS Telecom GROUP Inc	7B5ABB	SNRFOR	USD	XR	Composite
Prin Finl Group Inc	7B676W	SNRFOR	EUR	CR	Composite
Prin Finl Group Inc	7B676W	SNRFOR	EUR	MM	Composite
Prin Finl Group Inc	7B676W	SNRFOR	EUR	MR	Composite
Prin Finl Group Inc	7B676W	SNRFOR	GBP	MR	Composite
Prin Finl Group Inc	7B676W	SNRFOR	USD	CR	Composite
Prin Finl Group Inc	7B676W	SNRFOR	USD	MM	Composite
Prin Finl Group Inc	7B676W	SNRFOR	USD	MR	Composite
Prin Finl Group Inc	7B676W	SNRFOR	USD	XR	Composite
Procter & Gamble Co	7B6989	SNRFOR	AUD	MR	Composite
Procter & Gamble Co	7B6989	SNRFOR	CHF	CR	Composite
Procter & Gamble Co	7B6989	SNRFOR	CHF	MR	Composite
Procter & Gamble Co	7B6989	SNRFOR	EUR	CR	Composite
Procter & Gamble Co	7B6989	SNRFOR	EUR	MM	Composite
Procter & Gamble Co	7B6989	SNRFOR	EUR	MR	Composite
Procter & Gamble Co	7B6989	SNRFOR	EUR	XR	Composite

0.95%	1.13%	1.49%	1.84%	2.05%	2.25%	2.30%	2.37%	2.52%
		0.22%	0.30%	0.36%	0.41%	0.48%	0.55%	
		0.22%	0.30%	0.36%	0.41%	0.48%	0.55%	
0.20%	0.30%	0.37%	0.41%	0.48%	0.53%	0.56%	0.63%	0.69%
0.20%	0.28%	0.35%	0.39%	0.45%	0.50%	0.53%	0.60%	0.65%
0.20%	0.28%	0.35%	0.39%	0.46%	0.50%	0.54%	0.60%	0.65%
0.20%	0.30%	0.37%	0.41%	0.48%	0.53%	0.56%	0.63%	0.69%
0.20%	0.28%	0.35%	0.39%	0.45%	0.50%	0.53%	0.60%	0.65%
0.20%	0.27%	0.34%	0.38%	0.44%	0.48%	0.51%	0.57%	0.63%
		0.35%	0.49%	0.58%	0.65%	0.77%	1.13%	
		0.35%	0.49%	0.56%	0.65%	0.77%	1.13%	
		0.35%	0.49%	0.58%	0.65%	0.77%	1.13%	
		0.35%	0.49%	0.56%	0.65%	0.77%	1.13%	
0.87%	1.26%	1.44%	1.64%	1.75%	1.92%	2.02%	2.11%	2.22%
0.87%	1.19%	1.46%	1.67%	1.78%	1.98%	2.06%	2.16%	2.22%
0.87%	1.15%	1.37%	1.59%	1.69%	1.91%	2.00%	2.09%	2.22%
0.87%	1.34%	1.54%	1.76%	1.87%	2.08%	2.17%	2.27%	2.22%
0.87%	1.19%	1.46%	1.67%	1.78%	1.98%	2.06%	2.16%	2.22%
0.87%	1.15%	1.37%	1.59%	1.69%	1.91%	2.00%	2.09%	2.22%
1.02%	0.92%	1.16%	1.52%	1.83%	2.06%	2.23%	2.45%	2.53%
1.02%	0.92%	1.16%	1.52%	1.83%	2.06%	2.23%	2.45%	2.53%
1.10%	1.00%	1.26%	1.62%	1.99%	2.18%	2.41%	2.65%	2.77%
1.04%	0.95%	1.19%	1.48%	1.89%	2.04%	2.25%	2.51%	2.63%
1.02%	0.92%	1.15%	1.51%	1.83%	2.06%	2.22%	2.44%	2.53%
1.02%	0.92%	1.15%	1.51%	1.83%	2.06%	2.22%	2.44%	2.53%
1.02%	0.92%	1.16%	1.52%	1.83%	2.06%	2.23%	2.45%	2.53%
1.10%	1.00%	1.26%	1.62%	1.99%	2.18%	2.41%	2.65%	2.77%
1.06%	0.96%	1.21%	1.55%	1.91%	2.09%	2.31%	2.54%	2.66%
1.04%	0.95%	1.19%	1.48%	1.89%	2.04%	2.25%	2.51%	2.63%
1.02%	0.92%	1.15%	1.51%	1.83%	2.06%	2.22%	2.44%	2.53%
	0.70%	1.04%	1.17%	1.81%	2.29%	2.20%	2.33%	2.59%
	0.77%	1.04%	1.28%	1.93%	2.44%	2.20%	2.33%	2.83%
	0.70%	1.04%	1.17%	1.68%	2.22%	2.20%	2.33%	2.59%
	0.70%	1.04%	1.17%	1.68%	2.22%	2.20%	2.33%	2.59%
	0.77%	1.04%	1.28%	1.93%	2.44%	2.20%	2.33%	2.83%
	0.73%	1.04%	1.22%	1.74%	2.32%	2.20%	2.33%	2.69%
	0.70%	1.04%	1.17%	1.68%	2.22%	2.20%	2.33%	2.59%
0.90%	1.11%	1.20%	1.22%	1.22%	1.00%	1.32%	1.38%	1.38%
0.90%	1.11%	1.20%	1.22%	1.22%	1.00%	1.32%	1.38%	1.38%
0.90%	1.11%	1.20%	1.22%	1.22%	1.00%	1.32%	1.38%	1.38%
0.90%	1.11%	1.20%	1.22%	1.22%	1.00%	1.32%	1.38%	1.38%
0.90%	1.11%	1.20%	1.22%	1.22%	1.00%	1.32%	1.38%	1.38%
0.90%	1.11%	1.20%	1.22%	1.22%	1.00%	1.32%	1.38%	1.38%
0.90%	1.11%	1.20%	1.22%	1.22%	1.00%	1.32%	1.38%	1.38%
0.90%	1.11%	1.20%	1.22%	1.22%	1.00%	1.32%	1.38%	1.38%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%
0.32%	0.34%	0.38%	0.43%	0.47%	0.51%	0.55%	0.59%	0.67%
0.30%	0.33%	0.37%	0.42%	0.46%	0.49%	0.53%	0.56%	0.64%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%

2.45%	2.48%	40% A	AA	AA	AA
		25%		NR	NR
		25%			
		25%		NR	NR
0.69%	0.79%	40% NR	BB	B	BB
		40%			
0.69%	0.75%	40% NR	BBB	BB	BBB
		40%			
		40%			
0.69%	0.75%	40% NR	B	CCC	B
0.69%	0.79%	40% NR	BB	B	BB
		40%			
0.69%	0.75%	40% NR	BBB	BB	BBB
0.69%	0.72%	40% NR	BB	B	BB
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
1.58%	1.36%	NR	CCC	CCC	CCC
		40%			
		40%			
1.58%	1.36%	40% NR	CCC	CCC	B
		40%			
1.58%	1.36%	40% NR	B	B	BB
1.58%	1.36%	40% NR	CCC	CCC	B
		40%			
1.58%	1.36%	40% NR	CCC	CCC	B
1.58%	1.36%	40% NR	B	B	BB
		40%			
		40%			
2.47%	2.46%	40% BB	BBB	BBB	BBB
2.47%	2.46%	40% BB	BBB	BBB	BBB
2.70%	2.69%	40% BBB	A	A	A
		40%			
2.57%	2.55%	40% BBB	A	A	A
2.47%	2.46%	40% A	AA	AA	A
2.47%	2.46%	40% A	AA	AA	A
		40%			
		40%			
2.47%	2.46%	40% BB	BBB	BBB	BBB
2.70%	2.69%	40% BBB	A	A	A
2.60%	2.58%	40% BBB	A	A	A
2.57%	2.55%	40% BBB	A	A	A
2.47%	2.46%	40% A	AA	AA	A
2.75%	2.68%		BB	NR	BB
		40%			
2.75%	2.68%	40%	BBB	NR	BBB
		40%			
		40%			
2.75%	2.68%	40%	A	NR	A
2.75%	2.68%	40%	A	NR	A
		40%			
2.75%	2.68%	40%	BBB	NR	BBB
		40%			
2.75%	2.68%	40%	BBB	NR	BBB
2.75%	2.68%	40%	A	NR	A
		32.50%			
		32.50%			
		32.50%			
1.38%	1.38%	40% NR	NR	NR	NR
1.38%	1.38%	40% NR	NR	NR	NR
1.38%	1.38%	40% NR	NR	NR	NR
1.38%	1.38%	40% NR	NR	NR	NR
1.38%	1.38%	40% NR	NR	NR	NR
1.38%	1.38%	40% NR	NR	NR	NR
1.38%	1.38%	40% NR	NR	NR	NR
1.38%	1.38%	40%			
0.63%	0.73%	40% BB	BB	BBB	BBB
		40%			
0.63%	0.73%	40% A	A	AA	AA
0.66%	0.77%	40% BBB	BBB	A	A
0.64%	0.74%	40% BBB	BBB	A	A
0.63%	0.73%	40% A	A	AA	AA
		40%			

A	AA	AA	AA	BB	A
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BB	BB	BB	BB	BB	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BB	NR	NR	NR		
BBB	NR	NR	NR		
BB	NR	NR	NR		
BBB	NR	NR	NR		
CCC	CCC	CCC	B	NR	NR
CCC	B	B	BB	NR	NR
B	BB	BB	BBB	NR	NR
CCC	B	B	BB	NR	NR
CCC	B	B	BB	NR	NR
B	BB	BB	BBB	NR	NR
BBB	BBB	B	BBB	BB	BB
BBB	BBB	B	BBB	BB	BB
A	A	BB	A	BBB	BBB
A	A	BB	A	BBB	BBB
AA	A	BB	A	A	A
AA	A	BB	A	A	A
BBB	BBB	B	BBB	BB	BB
A	A	BB	A	BBB	BBB
A	A	BB	A	BBB	BBB
A	A	BB	A	BBB	BBB
AA	A	BB	A	A	A
CCC	B	NR	NR	B	NR
B	BB	NR	NR	BB	NR
BB	A	NR	NR	BBB	NR
BB	A	NR	NR	BBB	NR
B	BB	NR	NR	BB	NR
B	BB	NR	NR	BB	NR
BB	A	NR	NR	BBB	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
B	B	BB	BB	BB	BB
BBB	BBB	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A

A	AA	14	Consumer Services	Europe	France
	NR	2	Government	E.Eur	Czech Republic
	NR		Government	E.Eur	Czech Republic
	NR	2	Government	E.Eur	Czech Republic
BBB	BBB	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	BBB	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BB	BBB	10	Basic Materials	N.Amer	United States
BBB	BBB	10	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	BBB	10	Basic Materials	N.Amer	United States
BBB	BBB	10	Basic Materials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
NR	B	5	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BB	5	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BB	5	Oil & Gas	N.Amer	United States
NR	BB	5	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	BB	5	Oil & Gas	N.Amer	United States
NR	BB	5	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
B	A	8	Oil & Gas	N.Amer	United States
B	A	8	Oil & Gas	N.Amer	United States
BB	A	7	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	BBB	3	Oil & Gas	N.Amer	United States
BBB	BBB	4	Oil & Gas	N.Amer	United States
BBB	BBB	4	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
B	A	8	Oil & Gas	N.Amer	United States
BB	A	7	Oil & Gas	N.Amer	United States
BB	A	7	Oil & Gas	N.Amer	United States
BB	BBB	3	Oil & Gas	N.Amer	United States
BBB	BBB	4	Oil & Gas	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	4	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
CCC	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	9	Consumer Goods	N.Amer	United States
B	A	9	Consumer Goods	N.Amer	United States
B	A	9	Consumer Goods	N.Amer	United States
BB	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States

BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA			Thin	Thin	Thin
A	AA					
A	AA			Thin	Thin	Thin
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A			Thin	Thin	DocAdj
BBB	A			Thin	Thin	CcyGrp
BBB	A			Thin	Thin	DocAdj
BBB	A			Thin	Thin	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BBB					
B	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB		Entity Tier	Thin	Entity Tier	Entity Tier
BB	BBB					
BB	BBB		DocAdj	Thin	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
BB	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
BB	BBB					
BB	BBB		DocAdj	Thin	DocAdj	DocAdj
BB	BBB					
BB	BBB		DocAdj	Thin	DocAdj	DocAdj
BB	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC					
CCC	CCC					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					

DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Thin	Thin	Entity Tier	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier

PGGBPMM	29-Aug-08 PG
PGGBPMR	29-Aug-08 PG
PGGBPXR	29-Aug-08 PG
PGHKDMR	29-Aug-08 PG
PGJPYCR	29-Aug-08 PG
PGJPYMR	29-Aug-08 PG
PGSGDCR	29-Aug-08 PG
PGSGDMR	29-Aug-08 PG
PGUSDCR	29-Aug-08 PG
PGUSDMM	29-Aug-08 PG
PGUSDMR	29-Aug-08 PG
PGUSDXR	29-Aug-08 PG
PGZARMR	29-Aug-08 PG
PGNAUDMR	29-Aug-08 PGN
PGNAUDXR	29-Aug-08 PGN
PGNCADMR	29-Aug-08 PGN
PGNCHFMR	29-Aug-08 PGN
PGNEURCR	29-Aug-08 PGN
PGNEURMM	29-Aug-08 PGN
PGNEURMR	29-Aug-08 PGN
PGNEURXR	29-Aug-08 PGN
PGNGBPMR	29-Aug-08 PGN
PGNGBPXR	29-Aug-08 PGN
PGNHKDMR	29-Aug-08 PGN
PGNHKDXR	29-Aug-08 PGN
PGNJPYMR	29-Aug-08 PGN
PGNJPYXR	29-Aug-08 PGN
PGNSEKMR	29-Aug-08 PGN
PGNSEKXR	29-Aug-08 PGN
PGNUSDCR	29-Aug-08 PGN
PGNUSDMM	29-Aug-08 PGN
PGNUSDMR	29-Aug-08 PGN
PGNUSDXR	29-Aug-08 PGN
PGREURCR	29-Aug-08 PGR
PGREURMR	29-Aug-08 PGR
PGRGBPMR	29-Aug-08 PGR
PGRUSDCR	29-Aug-08 PGR
PGRUSDMR	29-Aug-08 PGR
PGRUSDXR	29-Aug-08 PGR
PLDAUDMR	29-Aug-08 PLD
PLDEURCR	29-Aug-08 PLD
PLDEURMM	29-Aug-08 PLD
PLDEURMR	29-Aug-08 PLD
PLDEURXR	29-Aug-08 PLD
PLDHKDMR	29-Aug-08 PLD
PLDJPYMR	29-Aug-08 PLD
PLDSGDMR	29-Aug-08 PLD
PLDTWDMR	29-Aug-08 PLD
PLDUSDCR	29-Aug-08 PLD
PLDUSDMM	29-Aug-08 PLD
PLDUSDMR	29-Aug-08 PLD
PLDUSDXR	29-Aug-08 PLD
PROMISAUDCR	29-Aug-08 PROMIS
PROMISEURCR	29-Aug-08 PROMIS
PROMISEURMM	29-Aug-08 PROMIS
PROMISEURMR	29-Aug-08 PROMIS
PROMISJPYCR	29-Aug-08 PROMIS
PROMISJPYMR	29-Aug-08 PROMIS
PROMISJPYXR	29-Aug-08 PROMIS
PROMISNOKCR	29-Aug-08 PROMIS
PROMISSGDCR	29-Aug-08 PROMIS
PROMISTWDCR	29-Aug-08 PROMIS
PROMISUSDCR	29-Aug-08 PROMIS
PROMISUSDMR	29-Aug-08 PROMIS
PROMISUSDXR	29-Aug-08 PROMIS
PRMOSTEURCR	29-Aug-08 PRMOST
PRMOSTTWDMR	29-Aug-08 PRMOST
PRMOSTUSDCR	29-Aug-08 PRMOST
PRMOSTUSDMR	29-Aug-08 PRMOST
PROSIEEURMM	29-Aug-08 PROSIE
PROSIEEURMR	29-Aug-08 PROSIE
PROSIEEURXR	29-Aug-08 PROSIE
PROSIEUSDMR	29-Aug-08 PROSIE
PROSIEAUDMM	29-Aug-08 PROSIE

Procter & Gamble Co	7B6989	SNRFOR	GBP	MM	Composite
Procter & Gamble Co	7B6989	SNRFOR	GBP	MR	Composite
Procter & Gamble Co	7B6989	SNRFOR	GBP	XR	Composite
Procter & Gamble Co	7B6989	SNRFOR	HKD	MR	Composite
Procter & Gamble Co	7B6989	SNRFOR	JPY	CR	Composite
Procter & Gamble Co	7B6989	SNRFOR	JPY	MR	Composite
Procter & Gamble Co	7B6989	SNRFOR	SGD	CR	Composite
Procter & Gamble Co	7B6989	SNRFOR	SGD	MR	Composite
Procter & Gamble Co	7B6989	SNRFOR	USD	CR	Composite
Procter & Gamble Co	7B6989	SNRFOR	USD	MM	Composite
Procter & Gamble Co	7B6989	SNRFOR	USD	MR	Composite
Procter & Gamble Co	7B6989	SNRFOR	USD	XR	Composite
Procter & Gamble Co	7B6989	SNRFOR	ZAR	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	AUD	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	AUD	XR	Composite
Progress Engy Inc	7B7589	SNRFOR	CAD	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	CHF	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	EUR	CR	Composite
Progress Engy Inc	7B7589	SNRFOR	EUR	MM	Composite
Progress Engy Inc	7B7589	SNRFOR	EUR	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	EUR	XR	Composite
Progress Engy Inc	7B7589	SNRFOR	GBP	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	GBP	XR	Composite
Progress Engy Inc	7B7589	SNRFOR	HKD	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	HKD	XR	Composite
Progress Engy Inc	7B7589	SNRFOR	JPY	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	JPY	XR	Composite
Progress Engy Inc	7B7589	SNRFOR	SEK	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	SEK	XR	Composite
Progress Engy Inc	7B7589	SNRFOR	USD	CR	Composite
Progress Engy Inc	7B7589	SNRFOR	USD	MM	Composite
Progress Engy Inc	7B7589	SNRFOR	USD	MR	Composite
Progress Engy Inc	7B7589	SNRFOR	USD	XR	Composite
Progressive Corp	7B7646	SNRFOR	EUR	CR	Composite
Progressive Corp	7B7646	SNRFOR	EUR	MR	Composite
Progressive Corp	7B7646	SNRFOR	GBP	MR	Composite
Progressive Corp	7B7646	SNRFOR	USD	CR	Composite
Progressive Corp	7B7646	SNRFOR	USD	MR	Composite
Progressive Corp	7B7646	SNRFOR	USD	XR	Composite
ProLogis	7B7751	SNRFOR	AUD	MR	Composite
ProLogis	7B7751	SNRFOR	EUR	CR	Composite
ProLogis	7B7751	SNRFOR	EUR	MM	Composite
ProLogis	7B7751	SNRFOR	EUR	MR	Composite
ProLogis	7B7751	SNRFOR	EUR	XR	Composite
ProLogis	7B7751	SNRFOR	HKD	MR	Composite
ProLogis	7B7751	SNRFOR	JPY	MR	Composite
ProLogis	7B7751	SNRFOR	SGD	MR	Composite
ProLogis	7B7751	SNRFOR	TWD	MR	Composite
ProLogis	7B7751	SNRFOR	USD	CR	Composite
ProLogis	7B7751	SNRFOR	USD	MM	Composite
ProLogis	7B7751	SNRFOR	USD	MR	Composite
ProLogis	7B7751	SNRFOR	USD	XR	Composite
Promise Co Ltd	7B778K	SNRFOR	AUD	CR	Composite
Promise Co Ltd	7B778K	SNRFOR	EUR	CR	Composite
Promise Co Ltd	7B778K	SNRFOR	EUR	MM	Composite
Promise Co Ltd	7B778K	SNRFOR	EUR	MR	Composite
Promise Co Ltd	7B778K	SNRFOR	JPY	CR	Composite
Promise Co Ltd	7B778K	SNRFOR	JPY	MR	Composite
Promise Co Ltd	7B778K	SNRFOR	JPY	XR	Composite
Promise Co Ltd	7B778K	SNRFOR	NOK	CR	Composite
Promise Co Ltd	7B778K	SNRFOR	SGD	CR	Composite
Promise Co Ltd	7B778K	SNRFOR	TWD	CR	Composite
Promise Co Ltd	7B778K	SNRFOR	USD	CR	Composite
Promise Co Ltd	7B778K	SNRFOR	USD	MR	Composite
Promise Co Ltd	7B778K	SNRFOR	USD	XR	Composite
Promos Tech Inc	YF810M	SNRFOR	EUR	CR	Composite
Promos Tech Inc	YF810M	SNRFOR	TWD	MR	Composite
Promos Tech Inc	YF810M	SNRFOR	USD	CR	Composite
Promos Tech Inc	YF810M	SNRFOR	USD	MR	Composite
ProSiebenSat 1 Media AG	7B77BD	SECDOM	EUR	MM	Composite
ProSiebenSat 1 Media AG	7B77BD	SECDOM	EUR	MR	Composite
ProSiebenSat 1 Media AG	7B77BD	SECDOM	EUR	XR	Composite
ProSiebenSat 1 Media AG	7B77BD	SECDOM	USD	MR	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	AUD	MM	Composite

0.30%	0.33%	0.37%	0.42%	0.46%	0.49%	0.53%	0.56%	0.64%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%
0.32%	0.34%	0.38%	0.43%	0.47%	0.51%	0.55%	0.59%	0.67%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%
0.32%	0.34%	0.38%	0.43%	0.47%	0.51%	0.55%	0.59%	0.67%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%
0.30%	0.33%	0.36%	0.41%	0.45%	0.49%	0.52%	0.56%	0.63%
0.17%	0.19%	0.25%	0.31%	0.36%	0.42%	0.47%	0.54%	0.65%
0.17%	0.19%	0.25%	0.31%	0.36%	0.42%	0.47%	0.54%	0.65%
0.17%	0.19%	0.25%	0.31%	0.37%	0.43%	0.47%	0.54%	0.65%
0.17%	0.19%	0.25%	0.31%	0.37%	0.43%	0.47%	0.54%	0.65%
0.18%	0.21%	0.27%	0.32%	0.39%	0.45%	0.50%	0.57%	0.65%
0.17%	0.20%	0.26%	0.31%	0.37%	0.43%	0.48%	0.55%	0.65%
0.17%	0.19%	0.25%	0.31%	0.37%	0.43%	0.47%	0.54%	0.65%
0.17%	0.19%	0.24%	0.30%	0.35%	0.41%	0.46%	0.53%	0.65%
0.17%	0.19%	0.25%	0.31%	0.37%	0.43%	0.47%	0.54%	0.65%
0.17%	0.19%	0.24%	0.30%	0.35%	0.41%	0.46%	0.53%	0.65%
0.17%	0.19%	0.25%	0.31%	0.37%	0.43%	0.47%	0.54%	0.65%
0.17%	0.19%	0.24%	0.30%	0.35%	0.41%	0.46%	0.53%	0.65%
0.17%	0.19%	0.25%	0.31%	0.36%	0.42%	0.47%	0.54%	0.65%
0.17%	0.19%	0.25%	0.31%	0.36%	0.42%	0.47%	0.54%	0.65%
0.17%	0.19%	0.25%	0.31%	0.36%	0.42%	0.47%	0.54%	0.65%
0.17%	0.19%	0.24%	0.30%	0.35%	0.41%	0.46%	0.53%	0.65%
0.18%	0.21%	0.27%	0.32%	0.39%	0.45%	0.50%	0.57%	0.65%
0.18%	0.21%	0.27%	0.32%	0.39%	0.45%	0.50%	0.57%	0.65%
0.17%	0.19%	0.25%	0.31%	0.37%	0.43%	0.47%	0.54%	0.65%
0.17%	0.19%	0.24%	0.30%	0.35%	0.41%	0.46%	0.53%	0.65%
	0.33%	0.35%	0.49%	0.61%	0.66%	0.68%	0.75%	1.01%
	0.32%	0.35%	0.48%	0.58%	0.62%	0.68%	0.71%	1.01%
	0.33%	0.35%	0.49%	0.61%	0.66%	0.68%	0.75%	1.01%
	0.32%	0.35%	0.48%	0.58%	0.62%	0.68%	0.71%	1.01%
2.27%	2.79%	2.86%	3.03%	3.08%	3.18%	3.06%	2.89%	2.84%
2.39%	2.94%	3.01%	3.20%	3.25%	3.35%	3.22%	3.06%	3.01%
2.27%	2.79%	2.86%	3.04%	3.08%	3.18%	3.06%	2.91%	2.89%
2.27%	2.79%	2.86%	3.04%	3.08%	3.18%	3.06%	2.91%	2.89%
2.27%	2.79%	2.86%	3.03%	3.08%	3.18%	3.06%	2.89%	2.84%
2.27%	2.79%	2.86%	3.04%	3.08%	3.18%	3.06%	2.91%	2.89%
2.39%	2.94%	3.01%	3.20%	3.25%	3.35%	3.22%	3.06%	3.01%
2.30%	2.82%	2.89%	3.07%	3.12%	3.21%	3.09%	2.94%	2.89%
2.27%	2.79%	2.86%	3.04%	3.08%	3.18%	3.06%	2.91%	2.89%
2.19%	2.69%	2.76%	2.93%	2.97%	3.06%	2.95%	2.80%	2.76%
2.11%	2.27%	2.41%	2.50%	2.56%	2.62%	2.67%	2.70%	2.74%
2.08%	2.28%	2.40%	2.50%	2.57%	2.63%	2.67%	2.71%	2.75%
2.00%	2.18%	2.34%	2.43%	2.49%	2.53%	2.57%	2.61%	2.64%
1.98%	2.16%	2.32%	2.41%	2.46%	2.51%	2.55%	2.59%	2.62%
2.11%	2.27%	2.40%	2.50%	2.55%	2.59%	2.64%	2.69%	2.73%
2.11%	2.22%	2.37%	2.49%	2.42%	2.47%	2.51%	2.65%	2.59%
2.11%	1.75%	1.87%	1.97%	1.91%	1.95%	1.98%	2.09%	2.05%
2.08%	2.28%	2.40%	2.50%	2.57%	2.63%	2.67%	2.71%	2.75%
2.08%	2.28%	2.40%	2.50%	2.57%	2.63%	2.67%	2.71%	2.75%
2.08%	2.28%	2.40%	2.50%	2.57%	2.63%	2.67%	2.71%	2.75%
2.08%	2.28%	2.40%	2.50%	2.57%	2.63%	2.67%	2.71%	2.75%
1.98%	2.16%	2.32%	2.41%	2.46%	2.51%	2.55%	2.59%	2.62%
			5.69%		5.89%			
			5.69%		5.89%			
			5.69%		5.89%			
3.53%	4.14%	5.44%	6.56%	6.95%	7.31%	7.43%	7.50%	7.45%

0.64%	0.74%	40%	BBB	BBB	A	A
0.63%	0.73%	40%	A	A	AA	AA
		40%				
0.63%	0.73%	40%	A	A	AA	AA
		40%				
0.63%	0.73%	40%	BB	BB	BBB	BBB
0.66%	0.77%	40%	BBB	BBB	A	A
0.63%	0.73%	40%	A	A	AA	AA
0.66%	0.77%	40%	BBB	BBB	A	A
		40%				
0.63%	0.73%	40%	A	A	AA	AA
		40%				
0.63%	0.73%	40%	A	A	AA	AA
0.69%	0.67%	40%	BB	BBB	BB	BBB
0.69%	0.67%	40%	BB	BBB	BB	BBB
0.69%	0.67%	40%	A	AA	A	AA
0.69%	0.67%	40%	A	AA	A	AA
0.73%	0.67%	40%	BBB	A	BBB	A
0.70%	0.67%	40%	BBB	A	BBB	A
0.69%	0.67%	40%	A	AA	A	AA
0.67%	0.67%	40%	BBB	A	BBB	A
0.69%	0.67%	40%	A	AA	A	AA
0.67%	0.67%	40%	BBB	A	BBB	A
0.69%	0.67%	40%	A	AA	A	AA
0.67%	0.67%	40%	BBB	A	BBB	A
0.69%	0.67%	40%	BB	BBB	BB	BBB
0.69%	0.67%		BB	BBB	BB	BBB
0.69%	0.67%	40%				
0.67%	0.67%	40%	BBB	A	BBB	A
0.73%	0.67%	40%	BBB	A	BBB	A
0.73%	0.67%	40%				
0.69%	0.67%	40%	A	AA	A	AA
0.67%	0.67%	40%	BBB	A	BBB	A
		38.33%		BB	NR	BB
		38.33%		BBB	NR	BBB
		38.33%				
		38.33%		BB	NR	BB
		38.33%		BBB	NR	BBB
		38.33%				
2.79%	2.83%	40%	B	B	B	B
2.94%	2.98%	40%	BB	BB	BB	BB
		40%				
2.79%	2.83%	40%	BBB	BBB	A	A
		40%				
2.79%	2.83%	40%	BBB	BBB	A	A
2.79%	2.83%	40%	B	B	B	B
		40%				
2.79%	2.83%	40%	BBB	BBB	A	A
2.94%	2.98%	40%	BB	BB	BB	BB
2.82%	2.86%	40%	BB	BB	BB	BB
2.79%	2.83%	40%	BBB	BBB	A	A
2.69%	2.72%	40%	BB	BB	BB	BB
2.74%	2.76%	35.83%	BB	BBB	BBB	BBB
2.77%	2.79%	36.25%	A	AA	AA	AA
2.66%	2.68%	35.83%	BBB	A	A	A
2.64%	2.65%	35.83%	BBB	A	A	A
2.69%	2.69%	31%	BB	A	A	A
2.55%	2.55%	35.83%	BB	BBB	BBB	BBB
2.02%	2.02%	35.83%	BB	BBB	BBB	BBB
2.77%	2.79%	36.25%	A	AA	AA	AA
2.77%	2.79%	36.25%	A	AA	AA	AA
2.77%	2.79%	36.25%	A	AA	AA	AA
2.77%	2.79%	36.25%	A	AA	AA	AA
2.64%	2.65%	35.83%	BBB	A	A	A
		35.83%				
		40%				
		40%				
		40%				
		40%				
		75%				NR
		75%				NR
		75%				
		75%				NR
7.49%	7.49%	40%	BBB	BB	BBB	BBB

BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
B	B	BB	BB	BB	BB
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
BB	BB	BBB	BBB	BBB	BBB
BBB	BBB	A	A	A	A
BBB	BBB	A	A	A	A
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	AA	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	AA	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	AA	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	A	A	AA	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	AA	NR	BBB
B	B	NR	BB	NR	
BB	BB	NR	BBB	NR	
B	B	NR	BB	NR	
BB	BB	NR	BBB	NR	
BB	BB	BB	B	BB	B
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
A	A	A	A	A	BBB
BB	BB	BB	B	BB	B
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BB	BB	BB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	AA	AA	A	A	A
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB

	NR				
	NR				
	NR				
BBB	A	BBB	BBB	BB	BB

B	A	9	Consumer Goods	N.Amer	United States
BB	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
CCC	A	9	Consumer Goods	N.Amer	United States
B	A	9	Consumer Goods	N.Amer	United States
BB	A	9	Consumer Goods	N.Amer	United States
B	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	9	Consumer Goods	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
	BBB	5	Financials	N.Amer	United States
	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	BBB	5	Financials	N.Amer	United States
	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
B	A	9	Financials	N.Amer	United States
BB	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
B	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
BB	A	9	Financials	N.Amer	United States
BB	A	9	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
BB	A	9	Financials	N.Amer	United States
BB	AA	6	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
BBB	A	6	Financials	Asia	Japan
BBB	A	6	Financials	Asia	Japan
A	A	4	Financials	Asia	Japan
BBB	A	4	Financials	Asia	Japan
BBB	BBB	4	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
BBB	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR	2	Consumer Services	Europe	Germany
	NR	2	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR	2	Consumer Services	Europe	Germany
BB	AA	13	Consumer Services	Europe	Germany

AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA		DocAdj	Thin	DocAdj	DocAdj
A	AA		CcyGrp	Thin	CcyGrp	CcyGrp
A	AA					
A	AA		DocAdj	Thin	DocAdj	DocAdj
A	AA		CcyGrp	Thin	CcyGrp	CcyGrp
A	AA					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
	BB					
	BB					
	BB					
	BB					
BB	B				Thin	
BB	B				Thin	
BB	B					
BB	B				Thin	
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj
CcyGrp

CcyGrp

Entity Tier
DocAdj
CcyGrp
DocAdj

CcyGrp

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
DocAdj

CcyGrp
CcyGrp
DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
DocAdj

CcyGrp

CcyGrp
Entity Tier

CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
DocAdj

CcyGrp

CcyGrp
Entity Tier

CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Entity Tier

DocAdj
CcyGrp

CcyGrp

CcyGrp
Entity Tier

CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
DocAdj

CcyGrp

CcyGrp
Entity Tier

CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp

CcyGrp

Entity Tier
DocAdj

CcyGrp

CcyGrp
Entity Tier

CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp

CcyGrp

Entity Tier
DocAdj

CcyGrp

CcyGrp
Entity Tier

CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

Thin
Entity Tier

DocAdj
CcyGrp

CcyGrp

Entity Tier
DocAdj

CcyGrp

CcyGrp
Entity Tier

CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
Entity Tier
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

Thin
Entity Tier

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier

PROSIECADMM	29-Aug-08 PROSIE
PROSIEEURCR	29-Aug-08 PROSIE
PROSIEEURMM	29-Aug-08 PROSIE
PROSIEEURMR	29-Aug-08 PROSIE
PROSIEEURXR	29-Aug-08 PROSIE
PROSIEGBPMM	29-Aug-08 PROSIE
PROSIEHKDMM	29-Aug-08 PROSIE
PROSIEJPYMM	29-Aug-08 PROSIE
PROSIESGDMM	29-Aug-08 PROSIE
PROSIEUSDCR	29-Aug-08 PROSIE
PROSIEUSDMM	29-Aug-08 PROSIE
PROSIEUSDMR	29-Aug-08 PROSIE
PLEURMR	29-Aug-08 PL
PLUSDMR	29-Aug-08 PL
PLUSDXR	29-Aug-08 PL
PL-InsCoUSDCR	29-Aug-08 PL-InsCo
PL-InsCoUSDMR	29-Aug-08 PL-InsCo
PL-InsCoUSDXR	29-Aug-08 PL-InsCo
QAUDMR	29-Aug-08 Q
QCADMR	29-Aug-08 Q
QCHFMR	29-Aug-08 Q
QEURCR	29-Aug-08 Q
QEURMM	29-Aug-08 Q
QEURMR	29-Aug-08 Q
QEURXR	29-Aug-08 Q
QJPYCR	29-Aug-08 Q
QJPYMR	29-Aug-08 Q
QUSDCR	29-Aug-08 Q
QUSDMM	29-Aug-08 Q
QUSDMR	29-Aug-08 Q
QUSDXR	29-Aug-08 Q
ONTCHFMR	29-Aug-08 ONT
ONTEURCR	29-Aug-08 ONT
ONTEURMM	29-Aug-08 ONT
ONTEURMR	29-Aug-08 ONT
ONTGBPMR	29-Aug-08 ONT
ONTNZDMR	29-Aug-08 ONT
ONTUSDCR	29-Aug-08 ONT
ONTUSDMM	29-Aug-08 ONT
ONTUSDMR	29-Aug-08 ONT
PRU-FundEURCR	29-Aug-08 PRU-Fund
PRU-FundEURMR	29-Aug-08 PRU-Fund
PRU-FundUSDCR	29-Aug-08 PRU-Fund
PRU-FundUSDMR	29-Aug-08 PRU-Fund
PRU-FundUSDXR	29-Aug-08 PRU-Fund
PRUAUDCR	29-Aug-08 PRU
PRUAUDMM	29-Aug-08 PRU
PRUAUDMR	29-Aug-08 PRU
PRUCHFCR	29-Aug-08 PRU
PRUCHFMM	29-Aug-08 PRU
PRUCHFMR	29-Aug-08 PRU
PRUEURCR	29-Aug-08 PRU
PRUEURMM	29-Aug-08 PRU
PRUEURMR	29-Aug-08 PRU
PRUGBPCR	29-Aug-08 PRU
PRUGBPMM	29-Aug-08 PRU
PRUGBPMR	29-Aug-08 PRU
PRUHKDMR	29-Aug-08 PRU
PRUJPYCR	29-Aug-08 PRU
PRUJPYMM	29-Aug-08 PRU
PRUJPYMR	29-Aug-08 PRU
PRUSGDMR	29-Aug-08 PRU
PRUTWDMR	29-Aug-08 PRU
PRUUSDCR	29-Aug-08 PRU
PRUUSDMM	29-Aug-08 PRU
PRUUSDMR	29-Aug-08 PRU
PRUUSDXR	29-Aug-08 PRU
PRU-InsCoOfAmerAUDCR	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerAUDMR	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerEURCR	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerEURMM	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerEURMR	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerEURXR	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerJPYMR	29-Aug-08 PRU-InsCoOfAmer

ProSiebenSat 1 Media AG	7B77BD	SNRFOR	CAD	MM	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	EUR	CR	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	EUR	MM	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	EUR	MR	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	EUR	XR	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	GBP	MM	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	HKD	MM	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	JPY	MM	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	SGD	MM	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	USD	CR	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	USD	MM	Composite
ProSiebenSat 1 Media AG	7B77BD	SNRFOR	USD	MR	Composite
Prot Life Corp	7B79DB	SNRFOR	EUR	MR	Composite
Prot Life Corp	7B79DB	SNRFOR	USD	MR	Composite
Prot Life Corp	7B79DB	SNRFOR	USD	XR	Composite
Prot Life Ins Co	7B79DK	SNRFOR	USD	CR	Composite
Prot Life Ins Co	7B79DK	SNRFOR	USD	MR	Composite
Prot Life Ins Co	7B79DK	SNRFOR	USD	XR	Composite
Prov de Que	7BC95C	SNRFOR	AUD	MR	Composite
Prov de Que	7BC95C	SNRFOR	CAD	MR	Composite
Prov de Que	7BC95C	SNRFOR	CHF	MR	Composite
Prov de Que	7BC95C	SNRFOR	EUR	CR	Composite
Prov de Que	7BC95C	SNRFOR	EUR	MM	Composite
Prov de Que	7BC95C	SNRFOR	EUR	MR	Composite
Prov de Que	7BC95C	SNRFOR	EUR	XR	Composite
Prov de Que	7BC95C	SNRFOR	JPY	CR	Composite
Prov de Que	7BC95C	SNRFOR	JPY	MR	Composite
Prov de Que	7BC95C	SNRFOR	USD	CR	Composite
Prov de Que	7BC95C	SNRFOR	USD	MM	Composite
Prov de Que	7BC95C	SNRFOR	USD	MR	Composite
Prov de Que	7BC95C	SNRFOR	USD	XR	Composite
Prov Ont	CJC574	SNRFOR	CHF	MR	Composite
Prov Ont	CJC574	SNRFOR	EUR	CR	Composite
Prov Ont	CJC574	SNRFOR	EUR	MM	Composite
Prov Ont	CJC574	SNRFOR	EUR	MR	Composite
Prov Ont	CJC574	SNRFOR	GBP	MR	Composite
Prov Ont	CJC574	SNRFOR	NZD	MR	Composite
Prov Ont	CJC574	SNRFOR	USD	CR	Composite
Prov Ont	CJC574	SNRFOR	USD	MM	Composite
Prov Ont	CJC574	SNRFOR	USD	MR	Composite
Prudential Fdg LLC	7B87IG	SNRFOR	EUR	CR	Composite
Prudential Fdg LLC	7B87IG	SNRFOR	EUR	MR	Composite
Prudential Fdg LLC	7B87IG	SNRFOR	USD	CR	Composite
Prudential Fdg LLC	7B87IG	SNRFOR	USD	MR	Composite
Prudential Fdg LLC	7B87IG	SNRFOR	USD	XR	Composite
Prudential Finl Inc	7B8752	SNRFOR	AUD	CR	Composite
Prudential Finl Inc	7B8752	SNRFOR	AUD	MM	Composite
Prudential Finl Inc	7B8752	SNRFOR	AUD	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	CHF	CR	Composite
Prudential Finl Inc	7B8752	SNRFOR	CHF	MM	Composite
Prudential Finl Inc	7B8752	SNRFOR	CHF	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	EUR	CR	Composite
Prudential Finl Inc	7B8752	SNRFOR	EUR	MM	Composite
Prudential Finl Inc	7B8752	SNRFOR	EUR	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	GBP	CR	Composite
Prudential Finl Inc	7B8752	SNRFOR	GBP	MM	Composite
Prudential Finl Inc	7B8752	SNRFOR	GBP	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	HKD	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	JPY	CR	Composite
Prudential Finl Inc	7B8752	SNRFOR	JPY	MM	Composite
Prudential Finl Inc	7B8752	SNRFOR	JPY	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	SGD	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	TWD	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	USD	CR	Composite
Prudential Finl Inc	7B8752	SNRFOR	USD	MM	Composite
Prudential Finl Inc	7B8752	SNRFOR	USD	MR	Composite
Prudential Finl Inc	7B8752	SNRFOR	USD	XR	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	AUD	CR	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	AUD	MR	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	EUR	CR	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	EUR	MM	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	EUR	MR	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	EUR	XR	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	JPY	MR	Composite

3.55%	4.14%	5.43%	6.56%	6.95%	7.31%	7.43%	7.50%	7.45%
3.65%	4.31%	5.66%	6.83%	7.24%	7.62%	7.74%	7.82%	7.76%
3.55%	4.14%	5.43%	6.56%	6.95%	7.31%	7.43%	7.50%	7.45%
3.51%	4.10%	5.38%	6.49%	6.87%	7.24%	7.35%	7.43%	7.37%
3.55%	4.14%	5.43%	6.56%	6.95%	7.31%	7.43%	7.50%	7.45%
3.55%	4.14%	5.43%	6.56%	6.95%	7.31%	7.43%	7.50%	7.45%
3.53%	4.14%	5.44%	6.56%	6.95%	7.31%	7.43%	7.50%	7.45%
3.55%	4.14%	5.43%	6.56%	6.95%	7.31%	7.43%	7.50%	7.45%
3.65%	4.31%	5.66%	6.83%	7.24%	7.62%	7.74%	7.82%	7.76%
3.55%	4.14%	5.43%	6.56%	6.95%	7.31%	7.43%	7.50%	7.45%
						0.19%	0.21%	
						0.19%	0.21%	
	0.57%	0.64%	0.69%	0.73%	0.76%	0.80%	0.83%	1.07%
	0.57%	0.64%	0.69%	0.73%	0.76%	0.80%	0.83%	1.07%
	0.57%	0.64%	0.69%	0.73%	0.76%	0.80%	0.83%	1.07%
0.05%	0.06%	0.10%	0.12%	0.18%	0.17%	0.26%	0.22%	0.27%
0.05%	0.06%	0.10%	0.13%	0.19%	0.18%	0.26%	0.23%	0.27%
0.05%	0.06%	0.10%	0.12%	0.18%	0.17%	0.26%	0.22%	0.27%
0.05%	0.06%	0.10%	0.12%	0.18%	0.17%	0.26%	0.22%	0.27%
0.05%	0.06%	0.10%	0.12%	0.18%	0.17%	0.26%	0.22%	0.27%
0.05%	0.06%	0.10%	0.12%	0.18%	0.17%	0.26%	0.22%	0.27%
0.05%	0.06%	0.10%	0.13%	0.19%	0.18%	0.26%	0.23%	0.27%
0.05%	0.06%	0.10%	0.12%	0.18%	0.17%	0.26%	0.22%	0.27%
0.05%	0.06%	0.10%	0.12%	0.18%	0.17%	0.26%	0.22%	0.27%
0.05%	0.06%	0.09%	0.12%	0.17%	0.17%	0.26%	0.21%	0.27%
					0.17%			
					0.17%			
					0.17%			
					0.17%			
					0.17%			
2.18%	2.15%	2.04%	1.96%	1.91%	1.89%	1.80%	1.72%	1.63%
						1.28%	1.26%	
						1.28%	1.26%	
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.12%	2.04%	1.98%	1.96%	1.87%	1.79%	1.69%
2.38%	2.34%	2.23%	2.14%	2.09%	2.06%	1.97%	1.88%	1.78%
2.29%	2.25%	2.14%	2.06%	2.00%	1.98%	1.89%	1.81%	1.71%
2.26%	2.23%	2.12%	2.04%	1.98%	1.96%	1.87%	1.79%	1.69%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.12%	2.04%	1.98%	1.96%	1.87%	1.79%	1.69%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.26%	2.23%	2.12%	2.04%	1.98%	1.96%	1.87%	1.79%	1.69%
2.26%	2.23%	2.11%	2.02%	1.98%	1.96%	1.87%	1.79%	1.68%
2.38%	2.34%	2.23%	2.14%	2.09%	2.06%	1.97%	1.88%	1.78%
2.38%	2.34%	2.23%	2.14%	2.09%	2.06%	1.97%	1.88%	1.78%
2.26%	2.23%	2.12%	2.04%	1.98%	1.96%	1.87%	1.79%	1.69%
2.18%	2.15%	2.04%	1.96%	1.91%	1.89%	1.80%	1.72%	1.63%
1.09%	0.99%	1.02%	1.01%	1.06%	1.10%	1.13%	1.17%	1.26%
1.09%	0.99%	1.02%	1.01%	1.06%	1.10%	1.13%	1.17%	1.26%
1.09%	0.99%	1.02%	1.01%	1.06%	1.10%	1.13%	1.17%	1.26%

7.49%	7.49%		A	A	AA	AA
7.81%	7.81%	40%	A	BBB	A	A
7.49%	7.49%	40%	A	A	AA	AA
7.42%	7.42%	40%	A	BBB	A	A
		40%				
7.49%	7.49%	40%	A	A	AA	AA
7.49%	7.49%	40%	A	A	AA	AA
7.49%	7.49%	40%	BBB	BB	BBB	BBB
7.49%	7.49%	40%	A	A	AA	AA
7.81%	7.81%	40%	A	BBB	A	A
7.49%	7.49%	40%	A	A	AA	AA
		40%				
		40.00%				
		40.00%				
		40.00%				
		45%		NR	NR	NR
		45%		NR	NR	NR
		45%		NR	NR	NR
		40%				
0.32%	0.30%	40%	BBB	BBB	BB	BBB
		40%				
0.32%	0.30%	40%	BBB	BBB	BB	BB
0.32%	0.30%	40%	BBB	BBB	BB	BB
0.32%	0.30%	40%	BBB	BBB	BB	BBB
		40%				
0.32%	0.30%	40%	BB	BB	B	B
0.32%	0.30%	40%	BB	BB	B	B
0.32%	0.30%	40%	BBB	BBB	BB	BB
0.32%	0.30%	40%	BBB	BBB	BB	BB
0.32%	0.30%	40%	BBB	BBB	BB	BBB
0.32%	0.30%	40%	BBB	BBB	BB	BB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
1.39%	1.59%	40.00%				
		40.00%				
		40.00%				
		40.00%				
		40.00%				
1.39%	1.65%	40%				
1.39%	1.65%	40%				
1.39%	1.65%	40%	BB	BBB	BBB	BBB
1.39%	1.65%	40%				
1.39%	1.65%	40%				
1.39%	1.65%	40%	A	AA	AA	AA
1.39%	1.73%	40%	BBB	A	A	A
1.39%	1.66%	40%	BBB	A	A	A
1.39%	1.65%	40%	A	AA	AA	AA
1.39%	1.65%	40%				
1.39%	1.65%	40%				
1.39%	1.65%	40%				
1.39%	1.65%	40%	A	AA	AA	AA
1.39%	1.65%	40%				
1.39%	1.65%	40%				
1.39%	1.65%	40%	BB	BBB	BBB	BBB
1.39%	1.65%	40%	A	AA	AA	AA
1.39%	1.65%	40%				
1.39%	1.73%	40%	BBB	A	A	A
1.39%	1.73%	40%				
1.39%	1.65%	40%	A	AA	AA	AA
1.39%	1.59%	40%	BBB	A	A	A
1.30%	1.46%	40.00%	NR	NR	NR	NR
1.30%	1.46%	40.00%	NR	NR	NR	NR
		40.00%				
		40.00%				
1.30%	1.46%	40.00%	NR	NR	NR	NR
		40.00%				
		40.00%				

AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
		NR	NR		
		NR	NR		
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
B	A	NR	B	NR	NR
B	BB	NR	B	NR	NR
B	BB	NR	B	NR	NR
B	A	NR	B	NR	NR
CCC	B	NR	CCC	NR	NR
CCC	B	NR	CCC	NR	NR
B	BB	NR	B	NR	NR
B	BB	NR	B	NR	NR
B	A	NR	B	NR	NR
B	BB	NR	B	NR	NR
	NR				
	NR				
	NR				
	NR				
	NR				
		NR	NR		
		NR	NR		
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
CCC	CCC	CCC	CCC	NR	NR
CCC	CCC	CCC	CCC	NR	NR
BB	BB	BB	BB	NR	NR

A	AA	13	Consumer Services	Europe	Germany
BBB	AA	13	Consumer Services	Europe	Germany
A	AA	13	Consumer Services	Europe	Germany
BBB	AA	13	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
A	AA	13	Consumer Services	Europe	Germany
A	AA	13	Consumer Services	Europe	Germany
BB	AA	13	Consumer Services	Europe	Germany
A	AA	13	Consumer Services	Europe	Germany
BBB	AA	13	Consumer Services	Europe	Germany
A	AA	13	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Government	N.Amer	Canada
NR	B	3	Government	N.Amer	Canada
	NR		Government	N.Amer	Canada
NR	B	4	Government	N.Amer	Canada
NR	B	4	Government	N.Amer	Canada
NR	B	3	Government	N.Amer	Canada
	NR		Government	N.Amer	Canada
NR	B	4	Government	N.Amer	Canada
NR	B	4	Government	N.Amer	Canada
NR	B	4	Government	N.Amer	Canada
NR	B	4	Government	N.Amer	Canada
NR	B	3	Government	N.Amer	Canada
NR	B	4	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR		Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR		Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR		Government	N.Amer	Canada
	NR		Government	N.Amer	Canada
	NR	2	Government	N.Amer	Canada
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	AA	10	Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	10	Financials	N.Amer	United States
BBB	AA	10	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States

BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
A	AA					
A	AA					
A	AA					
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
A	A					
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	Thin	Thin	Thin	Entity Tier
AA	AA	Thin	Thin	Thin	Thin	Entity Tier
AA	AA					
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	CcyGrp
AA	AA					
AA	AA					

CcyGrp
DocAdj
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj
CcyGrp

Thin
Thin
Thin

CcyGrp

DocAdj
DocAdj
CcyGrp

Entity Tier
Entity Tier
DocAdj
DocAdj
CcyGrp
DocAdj
Thin

Thin
Thin

Thin

Thin

Thin
Thin

Entity Tier

CcyGrp
DocAdj
DocAdj
CcyGrp

CcyGrp

Entity Tier
CcyGrp

DocAdj

CcyGrp
DocAdj
Entity Tier
Entity Tier

CcyGrp

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

PRU-InsCoOfAmerUSDCR	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerUSDMM	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerUSDMR	29-Aug-08 PRU-InsCoOfAmer
PRU-InsCoOfAmerUSDXR	29-Aug-08 PRU-InsCoOfAmer
PRUFINAUDCR	29-Aug-08 PRUFIN
PRUFINAUDMM	29-Aug-08 PRUFIN
PRUFINCHFCR	29-Aug-08 PRUFIN
PRUFINCHFMM	29-Aug-08 PRUFIN
PRUFINEURCR	29-Aug-08 PRUFIN
PRUFINEURMM	29-Aug-08 PRUFIN
PRUFINEURMR	29-Aug-08 PRUFIN
PRUFINGBPCR	29-Aug-08 PRUFIN
PRUFINGBPMM	29-Aug-08 PRUFIN
PRUFINGBPMR	29-Aug-08 PRUFIN
PRUFINHKDMM	29-Aug-08 PRUFIN
PRUFINJPYCR	29-Aug-08 PRUFIN
PRUFINJPYMM	29-Aug-08 PRUFIN
PRUFINSGDMM	29-Aug-08 PRUFIN
PRUFINUSDCR	29-Aug-08 PRUFIN
PRUFINUSDMM	29-Aug-08 PRUFIN
PRUFINUSDMR	29-Aug-08 PRUFIN
PRUFINUSDXR	29-Aug-08 PRUFIN
PRUFINAUDCR	29-Aug-08 PRUFIN
PRUFINEURCR	29-Aug-08 PRUFIN
PRUFINEURMM	29-Aug-08 PRUFIN
PRUFINEURMR	29-Aug-08 PRUFIN
PRUFINEURXR	29-Aug-08 PRUFIN
PRUFINGBPCR	29-Aug-08 PRUFIN
PRUFINGBPMM	29-Aug-08 PRUFIN
PRUFINGBPMR	29-Aug-08 PRUFIN
PRUFINGBPXR	29-Aug-08 PRUFIN
PRUFINHKDCR	29-Aug-08 PRUFIN
PRUFINHKDMM	29-Aug-08 PRUFIN
PRUFINJPYCR	29-Aug-08 PRUFIN
PRUFINJPYMM	29-Aug-08 PRUFIN
PRUFINSEKCR	29-Aug-08 PRUFIN
PRUFINSGDCR	29-Aug-08 PRUFIN
PRUFINSGDMM	29-Aug-08 PRUFIN
PRUFINUSDCR	29-Aug-08 PRUFIN
PRUFINUSDMM	29-Aug-08 PRUFIN
PRUFINUSDMR	29-Aug-08 PRUFIN
PRUFINUSDXR	29-Aug-08 PRUFIN
PSASPEURCR	29-Aug-08 PSASP
PSASPEURMM	29-Aug-08 PSASP
PSASPUSDCR	29-Aug-08 PSASP
PSASPUSDMM	29-Aug-08 PSASP
PSASPUSDMR	29-Aug-08 PSASP
PSAIPLUSDCR	29-Aug-08 PSAIPL
PEG-PSEGEnergyAUDMR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyCHFMR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyEURCR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyEURMM	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyEURMR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyEURXR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyJPYMR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyNZDMR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyUSDCR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyUSDMM	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyUSDMR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGEnergyUSDXR	29-Aug-08 PEG-PSEGEnergy
PEG-PSEGPowerAUDCR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerAUDMR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerCHFMR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerEURCR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerEURMM	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerEURMR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerEURXR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerGBPMR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerJPYCR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerJPYMR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerUSDCR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerUSDMM	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerUSDMR	29-Aug-08 PEG-PSEGPower
PEG-PSEGPowerUSDXR	29-Aug-08 PEG-PSEGPower

Prudential Ins Co Amer	7B7CA8	SNRFOR	USD	CR	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	USD	MM	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	USD	MR	Composite
Prudential Ins Co Amer	7B7CA8	SNRFOR	USD	XR	Composite
Prudential PLC	7B878P	SNRFOR	AUD	CR	Composite
Prudential PLC	7B878P	SNRFOR	AUD	MM	Composite
Prudential PLC	7B878P	SNRFOR	CHF	CR	Composite
Prudential PLC	7B878P	SNRFOR	CHF	MM	Composite
Prudential PLC	7B878P	SNRFOR	EUR	CR	Composite
Prudential PLC	7B878P	SNRFOR	EUR	MM	Composite
Prudential PLC	7B878P	SNRFOR	EUR	MR	Composite
Prudential PLC	7B878P	SNRFOR	GBP	CR	Composite
Prudential PLC	7B878P	SNRFOR	GBP	MM	Composite
Prudential PLC	7B878P	SNRFOR	GBP	MR	Composite
Prudential PLC	7B878P	SNRFOR	HKD	MM	Composite
Prudential PLC	7B878P	SNRFOR	JPY	CR	Composite
Prudential PLC	7B878P	SNRFOR	JPY	MM	Composite
Prudential PLC	7B878P	SNRFOR	SGD	MM	Composite
Prudential PLC	7B878P	SNRFOR	USD	CR	Composite
Prudential PLC	7B878P	SNRFOR	USD	MM	Composite
Prudential PLC	7B878P	SNRFOR	USD	MR	Composite
Prudential PLC	7B878P	SNRFOR	USD	XR	Composite
Prudential PLC	7B878P	SUBLT2	AUD	CR	Composite
Prudential PLC	7B878P	SUBLT2	EUR	CR	Composite
Prudential PLC	7B878P	SUBLT2	EUR	MM	Composite
Prudential PLC	7B878P	SUBLT2	EUR	MR	Composite
Prudential PLC	7B878P	SUBLT2	EUR	XR	Composite
Prudential PLC	7B878P	SUBLT2	GBP	CR	Composite
Prudential PLC	7B878P	SUBLT2	GBP	MM	Composite
Prudential PLC	7B878P	SUBLT2	GBP	MR	Composite
Prudential PLC	7B878P	SUBLT2	GBP	XR	Composite
Prudential PLC	7B878P	SUBLT2	HKD	CR	Composite
Prudential PLC	7B878P	SUBLT2	HKD	MM	Composite
Prudential PLC	7B878P	SUBLT2	JPY	CR	Composite
Prudential PLC	7B878P	SUBLT2	JPY	MM	Composite
Prudential PLC	7B878P	SUBLT2	SEK	CR	Composite
Prudential PLC	7B878P	SUBLT2	SGD	CR	Composite
Prudential PLC	7B878P	SUBLT2	SGD	MM	Composite
Prudential PLC	7B878P	SUBLT2	USD	CR	Composite
Prudential PLC	7B878P	SUBLT2	USD	MM	Composite
Prudential PLC	7B878P	SUBLT2	USD	MR	Composite
Prudential PLC	7B878P	SUBLT2	USD	XR	Composite
PSA Corp Ltd	YF827Z	SNRFOR	EUR	CR	Composite
PSA Corp Ltd	YF827Z	SNRFOR	EUR	MM	Composite
PSA Corp Ltd	YF827Z	SNRFOR	USD	CR	Composite
PSA Corp Ltd	YF827Z	SNRFOR	USD	MM	Composite
PSA Corp Ltd	YF827Z	SNRFOR	USD	MR	Composite
PSA Intl Pte Ltd	YF78CR	SNRFOR	USD	CR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	AUD	MR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	CHF	MR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	EUR	CR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	EUR	MM	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	EUR	MR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	EUR	XR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	JPY	MR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	NZD	MR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	USD	CR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	USD	MM	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	USD	MR	Composite
PSEG Engy Hldgs Inc	6FC98F	SNRFOR	USD	XR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	AUD	CR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	AUD	MR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	CHF	MR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	EUR	CR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	EUR	MM	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	EUR	MR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	EUR	XR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	GBP	MR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	JPY	CR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	JPY	MR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	USD	CR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	USD	MM	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	USD	MR	Composite
PSEG Pwr LLC	6FC98D	SNRFOR	USD	XR	Composite

1.09%	0.99%	1.02%	1.01%	1.12%	1.16%	1.19%	1.23%	1.26%
1.09%	0.99%	1.02%	1.01%	1.06%	1.10%	1.13%	1.17%	1.26%
1.09%	0.99%	1.02%	1.01%	1.03%	1.06%	1.09%	1.12%	1.26%
0.61%	0.63%	0.72%	0.87%	0.97%	1.05%	1.08%	1.11%	1.27%
0.61%	0.63%	0.72%	0.87%	0.97%	1.05%	1.08%	1.11%	1.27%
0.64%	0.63%	0.70%	0.92%	0.99%	1.08%	1.09%	1.12%	1.27%
0.61%	0.63%	0.72%	0.86%	0.97%	1.04%	1.07%	1.11%	1.27%
0.64%	0.63%	0.70%	0.92%	0.99%	1.08%	1.09%	1.12%	1.27%
0.61%	0.63%	0.72%	0.86%	0.97%	1.04%	1.07%	1.11%	1.27%
0.60%	0.63%	0.71%	0.85%	0.96%	1.03%	1.06%	1.10%	1.27%
0.64%	0.63%	0.70%	0.92%	0.99%	1.08%	1.09%	1.12%	1.27%
0.61%	0.63%	0.72%	0.86%	0.97%	1.04%	1.07%	1.11%	1.27%
0.61%	0.63%	0.72%	0.86%	0.97%	1.04%	1.07%	1.11%	1.27%
0.61%	0.66%	0.78%	0.90%	1.02%	1.10%	1.13%	1.16%	1.27%
0.61%	0.63%	0.75%	0.86%	0.98%	1.05%	1.08%	1.12%	1.27%
0.61%	0.63%	0.72%	0.86%	0.97%	1.04%	1.07%	1.11%	1.27%
0.64%	0.63%	0.70%	0.92%	0.99%	1.08%	1.09%	1.12%	1.27%
0.61%	0.63%	0.72%	0.86%	0.97%	1.04%	1.07%	1.11%	1.27%
0.60%	0.63%	0.71%	0.85%	0.96%	1.03%	1.06%	1.10%	1.27%
0.67%	0.83%	1.04%	1.24%	1.39%	1.54%	1.57%	1.60%	1.62%
0.66%	0.78%	1.02%	1.24%	1.39%	1.55%	1.57%	1.60%	1.62%
0.67%	0.79%	1.01%	1.25%	1.36%	1.52%	1.53%	1.56%	1.62%
0.66%	0.78%	1.00%	1.24%	1.35%	1.50%	1.50%	1.53%	1.62%
0.63%	0.74%	0.95%	1.15%	1.28%	1.43%	1.45%	1.47%	1.62%
0.66%	0.78%	1.02%	1.24%	1.39%	1.55%	1.57%	1.60%	1.62%
0.67%	0.79%	1.01%	1.25%	1.36%	1.52%	1.53%	1.56%	1.62%
0.63%	0.74%	0.95%	1.15%	1.28%	1.43%	1.45%	1.47%	1.62%
0.66%	0.78%	1.02%	1.24%	1.39%	1.55%	1.57%	1.60%	1.62%
0.66%	0.78%	1.02%	1.24%	1.39%	1.55%	1.57%	1.60%	1.62%
0.66%	0.78%	1.02%	1.24%	1.39%	1.55%	1.57%	1.60%	1.62%
0.66%	0.78%	1.02%	1.24%	1.39%	1.55%	1.57%	1.60%	1.62%
0.67%	0.79%	1.01%	1.25%	1.36%	1.52%	1.53%	1.56%	1.62%
0.66%	0.78%	1.00%	1.24%	1.35%	1.50%	1.50%	1.53%	1.62%
0.63%	0.74%	0.95%	1.15%	1.28%	1.43%	1.45%	1.47%	1.62%
0.27%	0.36%	0.41%	0.49%	0.55%	0.60%	0.64%	0.67%	0.74%
0.26%	0.36%	0.40%	0.47%	0.55%	0.59%	0.63%	0.65%	0.71%
0.27%	0.36%	0.41%	0.49%	0.55%	0.60%	0.64%	0.67%	0.74%
0.26%	0.36%	0.40%	0.47%	0.55%	0.59%	0.63%	0.65%	0.71%
0.26%	0.36%	0.39%	0.47%	0.55%	0.58%	0.62%	0.65%	0.70%
	0.34%		0.44%		0.60%		0.69%	
0.93%	0.79%	1.23%	1.48%	1.66%	1.83%	1.96%	2.05%	1.98%
0.94%	0.81%	1.18%	1.45%	1.65%	1.85%	1.97%	2.06%	1.98%
0.94%	0.81%	1.18%	1.45%	1.65%	1.85%	1.97%	2.06%	1.98%
0.93%	0.79%	1.23%	1.48%	1.66%	1.83%	1.96%	2.05%	1.98%
0.94%	0.81%	1.18%	1.45%	1.65%	1.85%	1.97%	2.06%	1.98%
0.99%	0.85%	1.31%	1.58%	1.78%	1.97%	2.10%	2.19%	1.98%
0.94%	0.81%	1.18%	1.45%	1.65%	1.85%	1.97%	2.06%	1.98%
0.91%	0.79%	1.26%	1.50%	1.66%	1.82%	1.95%	2.03%	1.98%
0.73%	0.78%	0.91%	1.07%	1.21%	1.32%	1.41%	1.46%	1.52%
0.73%	0.78%	0.91%	1.07%	1.21%	1.32%	1.41%	1.46%	1.52%
0.73%	0.79%	0.91%	1.08%	1.21%	1.32%	1.41%	1.47%	1.53%
0.77%	0.82%	0.96%	1.13%	1.27%	1.39%	1.48%	1.54%	1.62%
0.74%	0.79%	0.92%	1.08%	1.22%	1.34%	1.42%	1.48%	1.55%
0.73%	0.79%	0.91%	1.08%	1.21%	1.32%	1.41%	1.47%	1.53%
0.73%	0.79%	0.91%	1.08%	1.21%	1.32%	1.41%	1.47%	1.53%
0.73%	0.79%	0.91%	1.08%	1.21%	1.32%	1.41%	1.47%	1.53%
0.73%	0.79%	0.91%	1.08%	1.21%	1.32%	1.41%	1.47%	1.53%
0.73%	0.78%	0.91%	1.07%	1.21%	1.32%	1.41%	1.46%	1.52%
0.77%	0.82%	0.96%	1.13%	1.27%	1.39%	1.48%	1.54%	1.62%
0.77%	0.82%	0.96%	1.13%	1.27%	1.39%	1.48%	1.54%	1.62%
0.73%	0.79%	0.91%	1.08%	1.21%	1.32%	1.41%	1.47%	1.53%
0.70%	0.75%	0.88%	1.03%	1.16%	1.28%	1.36%	1.41%	1.48%

1.30%	1.46%	40.00% NR	NR	NR	NR
		40.00%			
1.30%	1.46%	40.00% NR	NR	NR	NR
1.30%	1.46%	40.00% NR	NR	NR	NR
1.15%	1.19%	40% BB	BBB	A	A
1.15%	1.19%	40% BB	BBB	A	A
1.19%	1.19%	40% BBB	A	A	A
1.15%	1.19%	40% A	A	AAA	AAA
1.19%	1.19%	40% BBB	A	A	A
1.15%	1.19%	40% A	A	AAA	AAA
1.13%	1.19%	40% BBB	A	AA	AA
1.19%	1.19%	40% BBB	A	A	A
1.15%	1.19%	40% A	A	AAA	AAA
		40%			
1.15%	1.19%	40% A	A	AAA	AAA
1.15%	1.19%	40% BB	BBB	BBB	BBB
1.15%	1.19%	40% BB	A	A	A
1.15%	1.19%	40% A	A	AAA	AAA
1.19%	1.19%	40% BBB	A	A	A
1.15%	1.19%	40% A	A	AAA	AAA
1.13%	1.19%	40% BBB	A	AA	AA
		40%			
1.71%	1.73%	20% BB	BB	BBB	A
1.62%	1.63%	20% A	AA	AA	AA
1.55%	1.57%	20% A	A	AA	A
1.53%	1.55%	20% BBB	A	A	AA
1.48%	1.50%	20% BBB	A	A	AA
1.62%	1.63%	20% A	AA	AA	AA
1.55%	1.57%	20% A	A	AA	A
		20%			
1.48%	1.50%	20% BBB	A	A	AA
1.62%	1.63%	20% A	AA	AA	AA
		20%			
		20%			
		20%			
1.62%	1.63%	20% A	AA	AA	AA
1.62%	1.63%	20% A	AA	AA	AA
		20%			
1.62%	1.63%	20% A	AA	AA	AA
1.55%	1.57%	20% A	A	AA	A
1.53%	1.55%	20% BBB	A	A	AA
1.48%	1.50%	20% BBB	A	A	AA
0.82%		35% BBB	NR	BBB	BBB
0.82%		35% BBB	NR	BBB	BBB
0.82%		35% BBB	NR	BBB	BBB
0.82%		35% BBB	NR	BBB	BBB
0.82%		35% BBB	NR	BBB	BBB
		40%	NR		BBB
2.38%	2.12%	40% BB	B	BB	BBB
2.44%	2.12%	40% BBB	BB	BBB	A
		40%			
		40%			
2.44%	2.12%	40% BBB	BB	BBB	A
		40%			
2.38%	2.12%	40% BB	B	BB	BBB
2.44%	2.12%	40% BBB	BB	BBB	A
2.57%	2.12%	40% BBB	BB	BBB	A
		40%			
2.44%	2.12%	40% BBB	BB	BBB	A
2.35%	2.12%	40% BBB	A	BBB	A
1.50%	1.61%	40% BB	BB	BBB	BBB
1.50%	1.61%	40% BB	BB	BBB	BBB
1.50%	1.61%	40% A	A	AA	AA
1.59%	1.70%	40% BBB	BBB	A	A
1.51%	1.63%	40% BBB	BBB	A	A
1.50%	1.61%	40% A	A	AA	AA
1.50%	1.61%	40%			
1.50%	1.61%	40% A	A	AA	AA
1.50%	1.61%	40%			
1.50%	1.61%	40% BB	BB	BBB	BBB
1.59%	1.70%	40% BBB	BBB	A	A
1.59%	1.70%	40%			
1.50%	1.61%	40% A	A	AA	AA
1.46%	1.55%	40% BBB	BBB	A	A

B	B	B	B	NR	NR
BB	BB	BB	BB	NR	NR
B	B	B	B	NR	NR
A	A	A	A	NR	BB
A	A	A	A	NR	BB
A	A	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
A	A	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
A	A	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AAA	AAA	AAA	AAA	NR	A
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AAA	AAA	AAA	AAA	NR	A
A	A	A	A	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
BBB	A	A	A	NR	BB
AA	AA	AA	AA	NR	A
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
NR	A	A	A	A	NR
NR	BBB	BBB	BBB	BBB	NR
NR	A	A	A	A	NR
NR	BBB	BBB	BBB	BBB	NR
NR	BBB	BBB	BBB	BBB	NR
	BBB		BBB		
BBB	BB	BBB	BBB	NR	B
A	A	A	A	NR	BB
A	A	A	A	NR	BB
BBB	BB	BBB	BBB	NR	B
A	A	A	A	NR	BB
A	BBB	A	A	NR	BB
A	A	A	A	NR	BB
A	BBB	A	A	NR	BB
BB	BBB	BBB	BBB	BB	BB
BB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
BB	BBB	BBB	BBB	BB	BB
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB

NR	NR	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	NR	4 Financials	N.Amer	United States
NR	NR	4 Financials	N.Amer	United States
NR	AA	13 Financials	Europe	United Kingdom
NR	AA	13 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	AA	12 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	AA	12 Financials	Europe	United Kingdom
NR	AA	12 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	AA	12 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
NR	AA	12 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	AA	12 Financials	Europe	United Kingdom
NR	A	3 Financials	Europe	United Kingdom
NR	AA	12 Financials	Europe	United Kingdom
NR	AA	12 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
B	AA	15 Financials	Europe	United Kingdom
A	AA	10 Financials	Europe	United Kingdom
BBB	A	6 Financials	Europe	United Kingdom
BBB	AA	14 Financials	Europe	United Kingdom
BBB	AA	14 Financials	Europe	United Kingdom
A	AA	10 Financials	Europe	United Kingdom
BBB	A	6 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
BBB	AA	14 Financials	Europe	United Kingdom
A	AA	10 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
A	AA	10 Financials	Europe	United Kingdom
A	AA	10 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
A	AA	10 Financials	Europe	United Kingdom
BBB	A	6 Financials	Europe	United Kingdom
BBB	AA	14 Financials	Europe	United Kingdom
BBB	AA	14 Financials	Europe	United Kingdom
	A	3 Industrials	Asia	Singapore
	A	4 Industrials	Asia	Singapore
	A	3 Industrials	Asia	Singapore
	A	4 Industrials	Asia	Singapore
	A	4 Industrials	Asia	Singapore
	BBB	3 Industrials	Asia	Singapore
NR	BBB	6 Utilities	N.Amer	United States
NR	BBB	3 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	BBB	3 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
NR	BBB	3 Utilities	N.Amer	United States
NR	BBB	6 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
NR	BBB	3 Utilities	N.Amer	United States
NR	BBB	3 Utilities	N.Amer	United States
BB	A	9 Utilities	N.Amer	United States
BB	A	9 Utilities	N.Amer	United States
A	A	9 Utilities	N.Amer	United States
BBB	A	9 Utilities	N.Amer	United States
BBB	A	9 Utilities	N.Amer	United States
A	A	9 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
A	A	9 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
BB	A	9 Utilities	N.Amer	United States
BBB	A	9 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
A	A	9 Utilities	N.Amer	United States
BBB	A	9 Utilities	N.Amer	United States

AA	AA	Thin	Thin	Thin	Thin	DocAdj
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	CcyGrp
AA	AA	Thin	Thin	Thin	Thin	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	Thin	DocAdj	DocAdj	Thin
AA	A	DocAdj	Thin	DocAdj	DocAdj	Thin
AA	A	DocAdj	Thin	DocAdj	DocAdj	Thin
AA	A	DocAdj	Thin	DocAdj	DocAdj	Thin
AA	A	DocAdj	Thin	DocAdj	DocAdj	Thin
AA	A		Thin		CcyGrp	
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp		CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier

PTCIPIDRCR	29-Aug-08 PTCIP
PTCIPUSDCR	29-Aug-08 PTCIP
PTCIPUSDMR	29-Aug-08 PTCIP
EXCELPEURCR	29-Aug-08 EXCELP
EXCELPEURMM	29-Aug-08 EXCELP
EXCELPEURMR	29-Aug-08 EXCELP
EXCELPIDRCR	29-Aug-08 EXCELP
EXCELPUSDCR	29-Aug-08 EXCELP
EXCELPUSDMM	29-Aug-08 EXCELP
EXCELPUSDMR	29-Aug-08 EXCELP
EXCELPUSDXR	29-Aug-08 EXCELP
GJTLUSDCR	29-Aug-08 GJTL
GJTLUSDMR	29-Aug-08 GJTL
PTITIDRCR	29-Aug-08 PTIT
PTITUSDCR	29-Aug-08 PTIT
PTITUSDMR	29-Aug-08 PTIT
PLKTUSDCR	29-Aug-08 PLKT
MEDCIJUSDCR	29-Aug-08 MEDCIJ
MEDCIJUSDMR	29-Aug-08 MEDCIJ
PNIKUSDCR	29-Aug-08 PNIK
PNIKUSDMR	29-Aug-08 PNIK
PTTAREURMR	29-Aug-08 PTTAR
PTTARUSDCR	29-Aug-08 PTTAR
PTTARUSDMM	29-Aug-08 PTTAR
PTTARUSDMR	29-Aug-08 PTTAR
PTTARUSDXR	29-Aug-08 PTTAR
PTTEXP-PTTChemEURCR	29-Aug-08 PTTEXP-PTTChem
PTTEXP-PTTChemUSDCR	29-Aug-08 PTTEXP-PTTChem
PTTEXP-PTTChemUSDMR	29-Aug-08 PTTEXP-PTTChem
PTTEXP-PTTChemUSDXR	29-Aug-08 PTTEXP-PTTChem
PTTEXPEURCR	29-Aug-08 PTTEXP
PTTEXPEURMM	29-Aug-08 PTTEXP
PTTEXPJPYCR	29-Aug-08 PTTEXP
PTTEXPUSDCR	29-Aug-08 PTTEXP
PTTEXPUSDMM	29-Aug-08 PTTEXP
PTTEXPUSDMR	29-Aug-08 PTTEXP
PTTEXPUSDXR	29-Aug-08 PTTEXP
PTTEXP-PTTEURCR	29-Aug-08 PTTEXP-PTT
PTTEXP-PTTEURMM	29-Aug-08 PTTEXP-PTT
PTTEXP-PTTEURMR	29-Aug-08 PTTEXP-PTT
PTTEXP-PTTTWDCR	29-Aug-08 PTTEXP-PTT
PTTEXP-PTTUSDCR	29-Aug-08 PTTEXP-PTT
PTTEXP-PTTUSDMM	29-Aug-08 PTTEXP-PTT
PTTEXP-PTTUSDMR	29-Aug-08 PTTEXP-PTT
PTTEXP-PTTUSDXR	29-Aug-08 PTTEXP-PTT
PUBKBDEURCR	29-Aug-08 PUBKBD
PUBKBDEURMM	29-Aug-08 PUBKBD
PUBKBDSGDCR	29-Aug-08 PUBKBD
PUBKBDSGDXR	29-Aug-08 PUBKBD
PUBKBDUSDCR	29-Aug-08 PUBKBD
PUBKBDUSDMM	29-Aug-08 PUBKBD
PUBKBDUSDMR	29-Aug-08 PUBKBD
PUBKBDUSDXR	29-Aug-08 PUBKBD
PUBKBDEURCR	29-Aug-08 PUBKBD
PUBKBDEURMM	29-Aug-08 PUBKBD
PUBKBDJPYCR	29-Aug-08 PUBKBD
PUBKBDUSDCR	29-Aug-08 PUBKBD
PUBKBDUSDMM	29-Aug-08 PUBKBD
PUBKBDUSDMR	29-Aug-08 PUBKBD
PPWRCEURCR	29-Aug-08 PPWRC
PPWRCEURMM	29-Aug-08 PPWRC
PPWRCEURMR	29-Aug-08 PPWRC
PPWRCJPYCR	29-Aug-08 PPWRC
PPWRCJPYMM	29-Aug-08 PPWRC
PPWRCUSDCR	29-Aug-08 PPWRC
PPWRCUSDMM	29-Aug-08 PPWRC
PPWRCUSDMR	29-Aug-08 PPWRC
PEGEURCR	29-Aug-08 PEG
PEGEURMM	29-Aug-08 PEG
PEGEURMR	29-Aug-08 PEG
PEGEURXR	29-Aug-08 PEG
PEGHKDMR	29-Aug-08 PEG
PEGTWDCR	29-Aug-08 PEG
PEGUSDCR	29-Aug-08 PEG

PT Ciliandra Perkasa	YF837K	SNRFOR	IDR	CR	Composite
PT Ciliandra Perkasa	YF837K	SNRFOR	USD	CR	Composite
PT Ciliandra Perkasa	YF837K	SNRFOR	USD	MR	Composite
PT Excelcomindo Pratama	YF837S	SNRFOR	EUR	CR	Composite
PT Excelcomindo Pratama	YF837S	SNRFOR	EUR	MM	Composite
PT Excelcomindo Pratama	YF837S	SNRFOR	EUR	MR	Composite
PT Excelcomindo Pratama	YF837S	SNRFOR	IDR	CR	Composite
PT Excelcomindo Pratama	YF837S	SNRFOR	USD	CR	Composite
PT Excelcomindo Pratama	YF837S	SNRFOR	USD	MM	Composite
PT Excelcomindo Pratama	YF837S	SNRFOR	USD	MR	Composite
PT Excelcomindo Pratama	YF837S	SNRFOR	USD	XR	Composite
PT Gajah Tunggal Tbk	YF834H	SNRFOR	USD	CR	Composite
PT Gajah Tunggal Tbk	YF834H	SNRFOR	USD	MR	Composite
PT Indosat Tbk	YF839Z	SNRFOR	IDR	CR	Composite
PT Indosat Tbk	YF839Z	SNRFOR	USD	CR	Composite
PT Indosat Tbk	YF839Z	SNRFOR	USD	MR	Composite
PT Lippo Karawaci Tbk	YF83B5	SNRFOR	USD	CR	Composite
PT Medco Energi Internasional Tbk	YF83BS	SNRFOR	USD	CR	Composite
PT Medco Energi Internasional Tbk	YF83BS	SNRFOR	USD	MR	Composite
PT Perusahaan Gas Negara Persero Tbk	Y4EE8H	SNRFOR	USD	CR	Composite
PT Perusahaan Gas Negara Persero Tbk	Y4EE8H	SNRFOR	USD	MR	Composite
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	EUR	MR	Composite
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	USD	CR	Composite
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	USD	MM	Composite
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	USD	MR	Composite
PTT Aromatics & Refng Pub Co Ltd	YF8496	SNRFOR	USD	XR	Composite
PTT Chem Pub Co Ltd	YF8484	SNRFOR	EUR	CR	Composite
PTT Chem Pub Co Ltd	YF8484	SNRFOR	USD	CR	Composite
PTT Chem Pub Co Ltd	YF8484	SNRFOR	USD	MR	Composite
PTT Chem Pub Co Ltd	YF8484	SNRFOR	USD	XR	Composite
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	EUR	CR	Composite
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	EUR	MM	Composite
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	JPY	CR	Composite
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	USD	CR	Composite
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	USD	MM	Composite
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	USD	MR	Composite
PTT Expl & Prodtn Pub Co Ltd	6FC9AZ	SNRFOR	USD	XR	Composite
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	EUR	CR	Composite
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	EUR	MM	Composite
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	EUR	MR	Composite
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	TWD	CR	Composite
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	USD	CR	Composite
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	USD	MM	Composite
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	USD	MR	Composite
Ptt Pub Co Ltd	Y4EGBX	SNRFOR	USD	XR	Composite
Pub Bk BHD	YF85DG	SNRFOR	EUR	CR	Composite
Pub Bk BHD	YF85DG	SNRFOR	EUR	MM	Composite
Pub Bk BHD	YF85DG	SNRFOR	SGD	CR	Composite
Pub Bk BHD	YF85DG	SNRFOR	SGD	XR	Composite
Pub Bk BHD	YF85DG	SNRFOR	USD	CR	Composite
Pub Bk BHD	YF85DG	SNRFOR	USD	MM	Composite
Pub Bk BHD	YF85DG	SNRFOR	USD	MR	Composite
Pub Bk BHD	YF85DG	SNRFOR	USD	XR	Composite
Pub Bk BHD	YF85DG	SUBLT2	EUR	CR	Composite
Pub Bk BHD	YF85DG	SUBLT2	EUR	MM	Composite
Pub Bk BHD	YF85DG	SUBLT2	JPY	CR	Composite
Pub Bk BHD	YF85DG	SUBLT2	USD	CR	Composite
Pub Bk BHD	YF85DG	SUBLT2	USD	MM	Composite
Pub Bk BHD	YF85DG	SUBLT2	USD	MR	Composite
Pub Pwr Corp SA	7B8874	SNRFOR	EUR	CR	Composite
Pub Pwr Corp SA	7B8874	SNRFOR	EUR	MM	Composite
Pub Pwr Corp SA	7B8874	SNRFOR	EUR	MR	Composite
Pub Pwr Corp SA	7B8874	SNRFOR	JPY	CR	Composite
Pub Pwr Corp SA	7B8874	SNRFOR	JPY	MM	Composite
Pub Pwr Corp SA	7B8874	SNRFOR	USD	CR	Composite
Pub Pwr Corp SA	7B8874	SNRFOR	USD	MM	Composite
Pub Pwr Corp SA	7B8874	SNRFOR	USD	MR	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	EUR	CR	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	EUR	MM	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	EUR	MR	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	EUR	XR	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	HKD	MR	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	TWD	CR	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	USD	CR	Composite

	1.50%		2.63%		3.01%	3.22%	3.49%	
	1.50%		2.63%		3.01%	3.22%	3.49%	
	1.50%		2.63%		3.01%	3.22%	3.49%	
1.90%	1.95%	1.95%	2.41%	2.69%	3.02%	3.13%	3.46%	3.46%
1.81%	1.85%	1.85%	2.28%	2.57%	2.87%	3.01%	3.31%	3.46%
			3.00%		8%	3.67%	3.91%	
			3.00%		8%	3.67%	3.91%	
0.90%	0.81%	0.97%	1.18%	1.35%	1.57%	1.66%	1.79%	1.85%
0.90%	0.77%	0.92%	1.13%	1.29%	1.49%	1.57%	1.70%	1.76%
0.73%	1.08%	1.20%	1.27%	1.43%	1.57%	1.71%	1.86%	1.92%
0.73%	1.08%	1.20%	1.27%	1.43%	1.57%	1.71%	1.86%	1.92%
0.73%	0.99%	1.10%	1.16%	1.31%	1.43%	1.57%	1.70%	1.76%
0.67%	0.73%	0.90%	1.08%	1.26%	1.43%	1.50%	1.62%	1.68%
0.67%	0.73%	0.90%	1.15%	1.26%	1.44%	1.52%	1.64%	1.68%
0.67%	0.73%	0.90%	1.08%	1.26%	1.43%	1.50%	1.62%	1.68%
0.67%	0.69%	0.86%	1.11%	1.26%	1.39%	1.46%	1.58%	1.68%
0.74%	0.72%	0.92%	1.09%	1.27%	1.44%	1.53%	1.62%	1.73%
0.70%	0.68%	0.87%	1.08%	1.24%	1.39%	1.48%	1.57%	1.64%
0.74%	0.72%	0.92%	1.09%	1.27%	1.44%	1.53%	1.62%	1.73%
0.74%	0.72%	0.92%	1.09%	1.27%	1.44%	1.53%	1.62%	1.73%
0.70%	0.68%	0.87%	1.08%	1.24%	1.39%	1.48%	1.57%	1.64%
1.31%	0.68%	0.82%	0.97%	1.14%	1.26%	1.32%	1.42%	1.57%
1.31%	0.68%	0.82%	0.97%	1.14%	1.26%	1.32%	1.42%	1.57%
1.31%	0.68%	0.82%	0.97%	1.14%	1.26%	1.32%	1.42%	1.57%
1.31%	0.68%	0.82%	0.97%	1.14%	1.26%	1.32%	1.42%	1.57%
	1.02%	1.03%	1.27%	1.44%	1.61%	1.70%	1.80%	1.67%
	1.02%	1.03%	1.27%	1.44%	1.61%	1.70%	1.80%	1.67%
	1.02%	1.03%	1.29%	1.43%	1.56%	1.64%	1.72%	1.59%
0.16%	0.17%	0.52%	0.65%	0.68%	0.81%	0.80%	0.85%	1.32%
0.16%	0.17%	0.52%	0.62%	0.68%	0.78%	0.80%	0.85%	1.32%
0.16%	0.17%	0.52%	0.62%	0.68%	0.78%	0.80%	0.85%	1.32%
0.16%	0.17%	0.52%	0.62%	0.68%	0.78%	0.80%	0.85%	1.32%
0.16%	0.17%	0.52%	0.65%	0.68%	0.81%	0.80%	0.85%	1.32%
0.16%	0.17%	0.52%	0.62%	0.68%	0.78%	0.80%	0.85%	1.32%
0.54%	0.31%	0.66%	0.68%	0.74%	0.80%	0.86%	0.96%	0.008199667
0.54%	0.31%	0.66%	0.68%	0.74%	0.80%	0.86%	0.96%	0.008199667
0.54%	0.31%	0.66%	0.68%	0.74%	0.80%	0.86%	0.96%	0.008199667
0.54%	0.31%	0.66%	0.68%	0.74%	0.80%	0.86%	0.96%	0.008199667
0.54%	0.31%	0.66%	0.68%	0.74%	0.80%	0.86%	0.96%	0.008199667
0.57%	0.32%	0.70%	0.72%	0.78%	0.85%	0.91%	1.02%	0.008483411
0.57%	0.32%	0.70%	0.72%	0.78%	0.85%	0.91%	1.02%	0.008483411

		22.50%				
		22.50%				
		22.50%				
		22.50%		NR		NR
		22.50%				
		22.50%				
		22.50%				
		22.50%		NR		NR
		22.50%				
		22.50%		NR		NR
		22.50%				
		22.50%				
		22.50%				
		30.00%				
3.58%	3.75%	30.00%	A	A	A	A
3.58%	3.57%	30.00%	BBB	BBB	BBB	BBB
		40%				
		22.50%				NR
		22.50%				NR
		30%				
		30%				
		25%				
1.88%	2.07%	25%	NR	A	A	AA
		25%				
1.88%	2.07%	25%	NR	BBB	BBB	A
		25%				
2.10%	2.19%	40%	NR	A	A	A
2.10%	2.19%	40%	NR	A	A	A
		40%				
2.10%	2.00%	40%	NR	BBB	BBB	BBB
1.76%	1.86%	34.00%	NR	A	A	A
		30.50%				
1.76%	1.86%	30.50%	NR	BB	BB	BB
1.76%	1.86%	34.00%	NR	A	A	A
		30.50%				
1.76%	1.86%	30.50%	NR	BBB	BBB	BB
		30.50%				
1.70%	1.91%	25%	A	AA	AA	AA
		25%				
1.70%	1.91%	25%	BBB	A	A	BBB
1.70%	1.91%	25%	A	AA	AA	AA
1.70%	1.91%	25%	A	AA	AA	AA
		25%				
1.70%	1.91%	25%	BBB	A	A	BBB
		25%				
1.45%	1.63%	40%	NR	NR	NR	NR
		40%				
		40%				
		40%				
1.45%	1.63%	40%	NR	NR	NR	NR
1.45%	1.63%	40%	NR	NR	NR	NR
1.45%	1.63%	40%	NR	NR	NR	NR
		40%				
1.69%	1.71%	20%		NR	NR	A
		20%				
		20%				
1.69%	1.71%	20%		NR	NR	A
		20%				
1.60%	1.71%	20%		NR	NR	BBB
1.40%	1.50%	40%	NR	NR	NR	B
1.40%	1.50%	40%	NR	NR	NR	BB
		40%				
1.40%	1.50%	40%	NR	NR	NR	CCC
1.40%	1.50%	40%	NR	NR	NR	CCC
1.40%	1.50%	40%	NR	NR	NR	B
1.40%	1.50%	40%	NR	NR	NR	BB
		40%				
0.68%	0.61%	39.40%				
0.68%	0.61%	39.40%				
0.68%	0.61%	40%	BB	BBB	BBB	BBB
0.68%	0.61%	39.40%				
0.68%	0.61%	40%				
0.68%	0.61%	39.40%	B	BB	B	BB
0.68%	0.61%	39.40%	B	BB	B	BB

	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
A	A	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
	NR	NR	NR		
	NR	NR	NR		
A	AA	A	A	A	NR
BBB	A	BBB	BBB	BBB	NR
A	A	A	A	A	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
NR	A	A	A	NR	NR
NR	BB	BB	BB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
AA	AA	A	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	A	AA	A	NR
AA	AA	A	AA	A	NR
A	A	A	A	BBB	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	A	A
A	A	A	A	A	A
BBB	A	BBB	BBB	BBB	BBB
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	B	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
BBB	BBB	A	BBB		NR
BB	BB	BBB	BB		NR
BB	BB	BBB	BB		NR

	NR			Asia	Indonesia
	NR			Asia	Indonesia
	NR			Asia	Indonesia
	NR	2	Telecommunications	Asia	Indonesia
	NR		Telecommunications	Asia	Indonesia
	NR		Telecommunications	Asia	Indonesia
	NR		Telecommunications	Asia	Indonesia
	NR	2	Telecommunications	Asia	Indonesia
	NR		Telecommunications	Asia	Indonesia
	NR	2	Telecommunications	Asia	Indonesia
	NR		Telecommunications	Asia	Indonesia
	NR		Consumer Goods	Asia	Indonesia
	NR		Consumer Goods	Asia	Indonesia
	NR		Telecommunications	Asia	Indonesia
A	A	5	Telecommunications	Asia	Indonesia
BBB	A	6	Telecommunications	Asia	Indonesia
	NR		Financials	Asia	Indonesia
	NR	2	Oil & Gas	Asia	Indonesia
	NR	2	Oil & Gas	Asia	Indonesia
	NR		Oil & Gas	Asia	Indonesia
	NR		Oil & Gas	Asia	Indonesia
	NR		Basic Materials	Asia	Thailand
NR	BBB	6	Basic Materials	Asia	Thailand
	NR		Basic Materials	Asia	Thailand
NR	BBB	6	Basic Materials	Asia	Thailand
	NR		Basic Materials	Asia	Thailand
A	A	4	Basic Materials	Asia	Thailand
A	A	4	Basic Materials	Asia	Thailand
	NR		Basic Materials	Asia	Thailand
BBB	A	4	Basic Materials	Asia	Thailand
NR	A	3	Oil & Gas	Asia	Thailand
	NR		Oil & Gas	Asia	Thailand
NR	A	4	Oil & Gas	Asia	Thailand
NR	A	3	Oil & Gas	Asia	Thailand
	NR		Oil & Gas	Asia	Thailand
NR	A	4	Oil & Gas	Asia	Thailand
	NR		Oil & Gas	Asia	Thailand
NR	A	7	Government	Asia	Thailand
	NR		Government	Asia	Thailand
NR	A	8	Government	Asia	Thailand
NR	A	7	Government	Asia	Thailand
NR	A	7	Government	Asia	Thailand
	NR		Government	Asia	Thailand
NR	A	8	Government	Asia	Thailand
	NR		Government	Asia	Thailand
NR	NR	2	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	NR	2	Financials	Asia	Malaysia
NR	NR	2	Financials	Asia	Malaysia
NR	NR	2	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	A	5	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	A	5	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	A	6	Financials	Asia	Malaysia
NR	NR	3	Utilities	Europe	Greece
NR	NR	3	Utilities	Europe	Greece
	NR		Utilities	Europe	Greece
NR	NR	3	Utilities	Europe	Greece
NR	NR	3	Utilities	Europe	Greece
NR	NR	3	Utilities	Europe	Greece
NR	NR	3	Utilities	Europe	Greece
	NR		Utilities	Europe	Greece
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BB	4	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	BB	4	Utilities	N.Amer	United States
NR	BB	4	Utilities	N.Amer	United States

BB	BB		Thin		Thin	
BB	BB					
BB	BB					
BB	BB					
BB	BB		Thin		Thin	
BB	BB					
BB	BB		Thin		Thin	
BB	BB					
B	B					
B	B					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B				Thin	
B	B				Thin	
B	B					
B	B					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Thin
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	Thin
A	A					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
BBB	AA		Thin	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA		Thin	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	AA		Thin	Thin	DocAdj	DocAdj
A	BBB	Thin	Thin	Thin	DocAdj	Thin
A	BBB	Thin	Thin	Thin	CcyGrp	Thin
A	BBB					
A	BBB	Thin	Thin	Thin	Entity Tier	Thin
A	BBB	Thin	Thin	Thin	Entity Tier	Thin
A	BBB	Thin	Thin	Thin	DocAdj	Thin
A	BBB	Thin	Thin	Thin	CcyGrp	Thin
A	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	Thin Thin	Thin Thin	CcyGrp DocAdj
Thin Thin	Thin Thin	Thin Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp CcyGrp	Thin Thin	CcyGrp CcyGrp
DocAdj CcyGrp	DocAdj CcyGrp	DocAdj CcyGrp	DocAdj Thin	Thin Thin	DocAdj Thin
Entity Tier CcyGrp	Entity Tier CcyGrp	Entity Tier CcyGrp	Thin Thin	Thin Thin	Thin Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj CcyGrp CcyGrp	DocAdj CcyGrp CcyGrp	DocAdj CcyGrp CcyGrp	DocAdj CcyGrp CcyGrp	Thin Thin Thin	Thin Thin Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin Thin Thin	Thin Thin Thin	Thin Thin Thin	Thin Thin Thin	Thin Thin Thin	Thin Thin Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj DocAdj CcyGrp	DocAdj Thin Thin	DocAdj Thin Thin	DocAdj Thin Thin	DocAdj Thin Thin	Thin Thin Thin
Entity Tier Entity Tier DocAdj CcyGrp	Thin Thin Thin Thin	Thin Thin Thin Thin	Thin Thin Thin Thin	Thin Thin Thin Thin	Thin Thin Thin Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj DocAdj	DocAdj DocAdj	DocAdj DocAdj		Thin Thin	Thin Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

PEGUSDMM	29-Aug-08 PEG
PEGUSDMR	29-Aug-08 PEG
PEGUSDXR	29-Aug-08 PEG
PSAAUDMR	29-Aug-08 PSA
PSAUSDMR	29-Aug-08 PSA
XEL-PubSvcCOEURCR	29-Aug-08 XEL-PubSvcCO
XEL-PubSvcCOEURMM	29-Aug-08 XEL-PubSvcCO
XEL-PubSvcCOEURMR	29-Aug-08 XEL-PubSvcCO
XEL-PubSvcCOUSDCR	29-Aug-08 XEL-PubSvcCO
XEL-PubSvcCOUSDMM	29-Aug-08 XEL-PubSvcCO
XEL-PubSvcCOUSDMR	29-Aug-08 XEL-PubSvcCO
PNM-PubSvcNMUSDMR	29-Aug-08 PNM-PubSvcNM
PEG-PubSvEl+GasEURMR	29-Aug-08 PEG-PubSvEl+Gas
PEG-PubSvEl+GasUSDCR	29-Aug-08 PEG-PubSvEl+Gas
PEG-PubSvEl+GasUSDMR	29-Aug-08 PEG-PubSvEl+Gas
PEG-PubSvEl+GasUSDXR	29-Aug-08 PEG-PubSvEl+Gas
PBLAU-FinEURCR	29-Aug-08 PBLAU-Fin
PBLAU-FinEURMR	29-Aug-08 PBLAU-Fin
PBLAU-FinUSDCR	29-Aug-08 PBLAU-Fin
PBLAU-FinUSDMR	29-Aug-08 PBLAU-Fin
PUBFPAUDCR	29-Aug-08 PUBFP
PUBFPAUDMM	29-Aug-08 PUBFP
PUBFPCADMM	29-Aug-08 PUBFP
PUBFPCHFCR	29-Aug-08 PUBFP
PUBFPCHFMM	29-Aug-08 PUBFP
PUBFPEURCR	29-Aug-08 PUBFP
PUBFPEURMM	29-Aug-08 PUBFP
PUBFPEURMR	29-Aug-08 PUBFP
PUBFPEURXR	29-Aug-08 PUBFP
PUBFPGBPMM	29-Aug-08 PUBFP
PUBFPHKDMM	29-Aug-08 PUBFP
PUBFPJPYCR	29-Aug-08 PUBFP
PUBFPJPYMM	29-Aug-08 PUBFP
PUBFPNOKMM	29-Aug-08 PUBFP
PUBFPSEKMM	29-Aug-08 PUBFP
PUBFPUSDCR	29-Aug-08 PUBFP
PUBFPUSDMM	29-Aug-08 PUBFP
PUBFPUSDMR	29-Aug-08 PUBFP
PUBFPUSDXR	29-Aug-08 PUBFP
PSDEURMM	29-Aug-08 PSD
PSDEURMR	29-Aug-08 PSD
PSDUSDCR	29-Aug-08 PSD
PSDUSDMM	29-Aug-08 PSD
PSDUSDMR	29-Aug-08 PSD
PSD-SENEURMM	29-Aug-08 PSD-SEN
PSD-SENEURMR	29-Aug-08 PSD-SEN
PSD-SENUSDCR	29-Aug-08 PSD-SEN
PSD-SENUSDMM	29-Aug-08 PSD-SEN
PSD-SENUSDMR	29-Aug-08 PSD-SEN
PSD-SENUSDXR	29-Aug-08 PSD-SEN
PHMAUDMR	29-Aug-08 PHM
PHMAUDXR	29-Aug-08 PHM
PHMCADMR	29-Aug-08 PHM
PHMCHFMR	29-Aug-08 PHM
PHMEURCR	29-Aug-08 PHM
PHMEURMM	29-Aug-08 PHM
PHMEURMR	29-Aug-08 PHM
PHMEURXR	29-Aug-08 PHM
PHMGBPMR	29-Aug-08 PHM
PHMGBPXR	29-Aug-08 PHM
PHMHKDMR	29-Aug-08 PHM
PHMHKDXR	29-Aug-08 PHM
PHMJPYMR	29-Aug-08 PHM
PHMJPYXR	29-Aug-08 PHM
PHMNOKMR	29-Aug-08 PHM
PHMSEKMR	29-Aug-08 PHM
PHMSEKXR	29-Aug-08 PHM
PHMSGDMR	29-Aug-08 PHM
PHMTWDMR	29-Aug-08 PHM
PHMUSDCR	29-Aug-08 PHM
PHMUSDMM	29-Aug-08 PHM
PHMUSDMR	29-Aug-08 PHM
PHMUSDXR	29-Aug-08 PHM
PUNTAVEURMM	29-Aug-08 PUNTAV

Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	USD	MM	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	USD	MR	Composite
Pub SERVICE ENTERPRISE GROUP Inc	7B89CA	SNRFOR	USD	XR	Composite
Pub Storage Inc	7B8A6D	SNRFOR	AUD	MR	Composite
Pub Storage Inc	7B8A6D	SNRFOR	USD	MR	Composite
Pub Svc Co Colo	U1B88D	SNRFOR	EUR	CR	Composite
Pub Svc Co Colo	U1B88D	SNRFOR	EUR	MM	Composite
Pub Svc Co Colo	U1B88D	SNRFOR	EUR	MR	Composite
Pub Svc Co Colo	U1B88D	SNRFOR	USD	CR	Composite
Pub Svc Co Colo	U1B88D	SNRFOR	USD	MM	Composite
Pub Svc Co Colo	U1B88D	SNRFOR	USD	MR	Composite
Pub Svc Co New Mexico	7B8996	SNRFOR	USD	MR	Composite
Pub Svc Elec & Gas Co Inc	7B89AB	SNRFOR	EUR	MR	Composite
Pub Svc Elec & Gas Co Inc	7B89AB	SNRFOR	USD	CR	Composite
Pub Svc Elec & Gas Co Inc	7B89AB	SNRFOR	USD	MR	Composite
Pub Svc Elec & Gas Co Inc	7B89AB	SNRFOR	USD	XR	Composite
Pubg & Broadcasting Fin Ltd	QXEFG1	SNRFOR	EUR	CR	Composite
Pubg & Broadcasting Fin Ltd	QXEFG1	SNRFOR	EUR	MR	Composite
Pubg & Broadcasting Fin Ltd	QXEFG1	SNRFOR	USD	CR	Composite
Pubg & Broadcasting Fin Ltd	QXEFG1	SNRFOR	USD	MR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	AUD	CR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	AUD	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	CAD	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	CHF	CR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	CHF	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	EUR	CR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	EUR	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	EUR	MR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	EUR	XR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	GBP	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	HKD	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	JPY	CR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	JPY	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	NOK	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	SEK	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	USD	CR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	USD	MM	Composite
Publicis Groupe SA	FMD67C	SNRFOR	USD	MR	Composite
Publicis Groupe SA	FMD67C	SNRFOR	USD	XR	Composite
Puget Engy Inc	7B9841	SNRFOR	EUR	MM	Composite
Puget Engy Inc	7B9841	SNRFOR	EUR	MR	Composite
Puget Engy Inc	7B9841	SNRFOR	USD	CR	Composite
Puget Engy Inc	7B9841	SNRFOR	USD	MM	Composite
Puget Engy Inc	7B9841	SNRFOR	USD	MR	Composite
PUGET SOUND ENERGY INC	7B984H	SNRFOR	EUR	MM	Composite
PUGET SOUND ENERGY INC	7B984H	SNRFOR	EUR	MR	Composite
PUGET SOUND ENERGY INC	7B984H	SNRFOR	USD	CR	Composite
PUGET SOUND ENERGY INC	7B984H	SNRFOR	USD	MM	Composite
PUGET SOUND ENERGY INC	7B984H	SNRFOR	USD	MR	Composite
PUGET SOUND ENERGY INC	7B984H	SNRFOR	USD	XR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	AUD	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	AUD	XR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	CAD	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	CHF	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	EUR	CR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	EUR	MM	Composite
Pulte Homes Inc	7B9DED	SNRFOR	EUR	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	EUR	XR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	GBP	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	GBP	XR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	HKD	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	HKD	XR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	JPY	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	JPY	XR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	NOK	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	SEK	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	SEK	XR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	SGD	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	TWD	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	USD	CR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	USD	MM	Composite
Pulte Homes Inc	7B9DED	SNRFOR	USD	MR	Composite
Pulte Homes Inc	7B9DED	SNRFOR	USD	XR	Composite
Punch Taverns Plc	GNA30F	SNRFOR	EUR	MM	Composite

0.57%	0.32%	0.70%	0.72%	0.78%	0.85%	0.91%	1.02%	0.008483411
0.54%	0.31%	0.66%	0.68%	0.74%	0.80%	0.86%	0.96%	0.008199667
0.57%	0.32%	0.70%	0.72%	0.78%	0.85%	0.91%	1.02%	0.008483411
	0.29%	0.37%	0.48%	0.54%	0.55%			
	0.29%	0.37%	0.48%	0.54%	0.55%			
	0.29%	0.37%	0.48%	0.54%	0.55%			
0.70%	0.53%	0.35%	0.69%	0.78%	0.96%	1.07%	1.17%	1.48%
0.70%	0.53%	0.35%	0.69%	0.78%	0.96%	1.07%	1.17%	1.48%
0.70%	0.53%	0.35%	0.69%	0.78%	0.96%	1.07%	1.17%	1.48%
0.70%	0.53%	0.35%	0.69%	0.78%	0.96%	1.07%	1.17%	1.48%
	1.11%		1.81%		2.17%	2.25%	2.40%	
0.50%	0.51%	0.72%	0.91%	1.04%	1.17%	1.23%	1.31%	1.26%
0.50%	0.51%	0.72%	0.91%	1.04%	1.17%	1.23%	1.31%	1.26%
0.50%	0.51%	0.72%	0.90%	1.04%	1.16%	1.23%	1.30%	1.26%
0.52%	0.53%	0.75%	0.94%	1.09%	1.22%	1.28%	1.36%	1.26%
0.50%	0.51%	0.72%	0.90%	1.04%	1.16%	1.23%	1.30%	1.26%
0.52%	0.53%	0.75%	0.94%	1.09%	1.22%	1.28%	1.36%	1.26%
0.50%	0.51%	0.72%	0.90%	1.04%	1.16%	1.23%	1.30%	1.26%
0.49%	0.51%	0.71%	0.89%	1.03%	1.15%	1.21%	1.29%	1.26%
0.47%	0.49%	0.69%	0.86%	0.99%	1.11%	1.17%	1.24%	1.26%
0.50%	0.51%	0.72%	0.90%	1.04%	1.16%	1.23%	1.30%	1.26%
0.50%	0.51%	0.72%	0.90%	1.04%	1.16%	1.23%	1.30%	1.26%
0.50%	0.51%	0.72%	0.91%	1.04%	1.17%	1.23%	1.31%	1.26%
0.50%	0.51%	0.72%	0.91%	1.04%	1.17%	1.23%	1.31%	1.26%
0.50%	0.51%	0.72%	0.90%	1.04%	1.16%	1.23%	1.30%	1.26%
0.50%	0.51%	0.72%	0.90%	1.04%	1.16%	1.23%	1.30%	1.26%
0.52%	0.53%	0.75%	0.94%	1.09%	1.22%	1.28%	1.36%	1.26%
0.50%	0.51%	0.72%	0.90%	1.04%	1.16%	1.23%	1.30%	1.26%
0.49%	0.51%	0.71%	0.89%	1.03%	1.15%	1.21%	1.29%	1.26%
0.52%	0.57%	0.65%	0.73%	0.83%	0.97%	1.08%	1.19%	1.19%
0.52%	0.57%	0.65%	0.73%	0.83%	0.97%	1.08%	1.19%	1.19%
0.52%	0.57%	0.65%	0.73%	0.83%	0.97%	1.08%	1.19%	1.19%
0.52%	0.57%	0.65%	0.73%	0.83%	0.97%	1.08%	1.19%	1.19%
0.52%	0.57%	0.65%	0.73%	0.83%	0.97%	1.08%	1.19%	1.19%
0.63%	0.63%	0.74%	0.90%	1.00%	1.41%	1.07%	1.15%	1.15%
0.63%	0.63%	0.74%	0.90%	1.00%	1.41%	1.07%	1.15%	1.15%
0.63%	0.63%	0.74%	0.90%	1.00%	1.41%	1.07%	1.15%	1.15%
0.63%	0.63%	0.74%	0.90%	1.00%	1.41%	1.07%	1.15%	1.15%
0.63%	0.63%	0.74%	0.90%	1.00%	1.41%	1.07%	1.15%	1.15%
0.63%	0.63%	0.74%	0.90%	1.00%	1.41%	1.07%	1.15%	1.15%
3.41%	3.37%	3.39%	3.28%	3.17%	3.07%	2.83%	2.59%	2.53%
3.41%	3.37%	3.39%	3.28%	3.17%	3.07%	2.83%	2.59%	2.53%
3.41%	3.49%	3.41%	3.31%	3.20%	3.09%	2.84%	2.61%	2.52%
3.41%	3.49%	3.41%	3.31%	3.20%	3.09%	2.84%	2.61%	2.52%
3.59%	3.60%	3.61%	3.49%	3.39%	3.26%	3.00%	2.76%	2.69%
3.45%	3.45%	3.46%	3.35%	3.26%	3.13%	2.88%	2.65%	2.55%
3.41%	3.49%	3.41%	3.31%	3.20%	3.09%	2.84%	2.61%	2.52%
3.29%	3.36%	3.30%	3.21%	3.12%	3.01%	2.77%	2.57%	2.50%
3.41%	3.49%	3.41%	3.31%	3.20%	3.09%	2.84%	2.61%	2.52%
3.29%	3.36%	3.30%	3.21%	3.12%	3.01%	2.77%	2.57%	2.50%
3.41%	3.49%	3.41%	3.31%	3.20%	3.09%	2.84%	2.61%	2.52%
3.29%	3.36%	3.30%	3.21%	3.12%	3.01%	2.77%	2.57%	2.50%
3.41%	3.37%	3.39%	3.28%	3.17%	3.07%	2.83%	2.59%	2.53%
3.41%	3.37%	3.39%	3.28%	3.17%	3.07%	2.83%	2.59%	2.53%
3.41%	3.49%	3.41%	3.31%	3.20%	3.09%	2.84%	2.61%	2.52%
3.29%	3.36%	3.30%	3.21%	3.12%	3.01%	2.77%	2.57%	2.50%
3.41%	3.49%	3.41%	3.31%	3.20%	3.09%	2.84%	2.61%	2.52%
3.59%	3.60%	3.61%	3.49%	3.39%	3.26%	3.00%	2.76%	2.69%
3.45%	3.45%	3.46%	3.35%	3.26%	3.13%	2.88%	2.65%	2.55%
3.41%	3.49%	3.41%	3.31%	3.20%	3.09%	2.84%	2.61%	2.52%
3.29%	3.36%	3.30%	3.21%	3.12%	3.01%	2.77%	2.57%	2.50%

0.68%	0.61%	39.40%				
0.68%	0.61%	40%	BB	BBB	BBB	BBB
0.68%	0.61%	39.40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%				
1.46%	1.55%	40%		NR	NR	NR
1.46%	1.55%	40%		NR	NR	NR
1.46%	1.55%	40%		NR	NR	NR
1.46%	1.55%	40%		NR	NR	NR
		37.50%				
		37.50%				
		37.50%				
		37.50%		NR		NR
1.35%	1.36%	40%	BB	BBB	A	BBB
1.35%	1.36%	40%	BB	BBB	A	BBB
1.35%	1.36%	40%	A	AA	AAA	AA
1.40%	1.36%	40%	BBB	A	AA	A
1.35%	1.36%	40%	A	AA	AAA	AA
1.40%	1.36%	40%	BBB	A	AA	A
1.35%	1.36%	40%	A	AA	AAA	AA
1.33%	1.36%	40%	BBB	A	AA	A
1.29%	1.36%	40%	BBB	A	AA	A
1.35%	1.36%	40%	A	AA	AAA	AA
1.35%	1.36%	40%	A	AA	AAA	AA
1.35%	1.36%	40%	BB	BBB	A	BBB
1.35%	1.36%	40%	BB	BBB	A	BBB
1.35%	1.36%	40%	A	AA	AAA	AA
1.35%	1.36%	40%	A	AA	AAA	AA
1.40%	1.36%	40%	BBB	A	AA	A
1.35%	1.36%	40%	A	AA	AAA	AA
1.33%	1.36%	40%	BBB	A	AA	A
		40%				
1.25%	1.25%	40%				
1.25%	1.25%	40%				
1.25%	1.25%	40%				
1.25%	1.25%	40%				
1.25%	1.25%	40%	NR	NR	NR	NR
1.15%	1.15%	40%				
1.15%	1.15%	40%				
1.15%	1.15%	40%		NR	NR	NR
1.15%	1.15%	40%				
1.15%	1.15%	40%		NR	NR	NR
1.15%	1.15%	40%		NR	NR	NR
2.42%	2.44%	45.38%	BBB	BBB	BBB	BBB
2.42%	2.44%	45.38%	BBB	BBB	BBB	BBB
2.38%	2.46%	45.43%	AA	AA	AA	AA
2.38%	2.46%	45.43%	AA	AA	AA	AA
2.58%	2.58%	45.38%	A	A	A	A
2.41%	2.48%	45.38%	A	A	A	A
2.38%	2.46%	45.43%	AA	AA	AA	AA
2.36%	2.36%	46%	A	AA	AA	AA
2.38%	2.46%	45.43%	AA	AA	AA	AA
2.36%	2.36%	46%	A	AA	AA	AA
2.38%	2.46%	45.43%	AA	AA	AA	AA
2.36%	2.36%	46%	A	AA	AA	AA
2.42%	2.44%	45.38%	BBB	BBB	BBB	BBB
2.42%	2.44%		BBB	BBB	BBB	BBB
2.38%	2.46%	45.43%	AA	AA	AA	AA
		45.43%				
2.36%	2.36%	46%	A	AA	AA	AA
2.38%	2.46%	45.43%	AA	AA	AA	AA
		45.43%				
2.58%	2.58%	45.38%	A	A	A	A
2.41%	2.48%	45.38%	A	A	A	A
2.38%	2.46%	45.43%	AA	AA	AA	AA
2.36%	2.36%	46%	A	AA	AA	AA
		40%				

BBB	BBB	A	BBB		NR
NR	NR				
NR	NR				
NR	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR	NR	NR		
BBB	A	A	BBB	NR	BB
BBB	A	A	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB
A	AA	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	A	A	BBB	NR	BB
BBB	A	A	BBB	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	A	A	BBB	BBB	BB
BBB	A	A	BBB	BBB	BB
AA	AAA	AAA	AA	A	A
AA	AAA	AAA	AA	A	A
A	AA	AA	A	A	BBB
A	AA	AA	A	A	BBB
AA	AAA	AAA	AA	A	A
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AA	A	A
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AA	A	A
AA	AA	AA	AA	A	BBB
BBB	A	A	BBB	BBB	BB
BBB	A	A	BBB	BBB	BB
AA	AAA	AAA	AA	A	A
AA	AA	AA	AA	A	BBB
AA	AAA	AAA	AA	A	A
A	AA	AA	A	A	BBB
A	AA	AA	A	A	BBB
AA	AAA	AAA	AA	A	A
AA	AA	AA	AA	A	BBB

	NR		Utilities	N.Amer	United States
NR	BB	4	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR	2	Consumer Services	Oceania	Australia
NR	AA	12	Consumer Services	Europe	France
NR	AA	12	Consumer Services	Europe	France
NR	AA	11	Consumer Services	Europe	France
NR	A	3	Consumer Services	Europe	France
NR	AA	11	Consumer Services	Europe	France
NR	A	3	Consumer Services	Europe	France
NR	AA	11	Consumer Services	Europe	France
NR	AA	12	Consumer Services	Europe	France
NR	AA	12	Consumer Services	Europe	France
NR	AA	11	Consumer Services	Europe	France
NR	AA	11	Consumer Services	Europe	France
NR	AA	12	Consumer Services	Europe	France
NR	AA	12	Consumer Services	Europe	France
NR	AA	11	Consumer Services	Europe	France
NR	AA	11	Consumer Services	Europe	France
NR	A	3	Consumer Services	Europe	France
NR	AA	11	Consumer Services	Europe	France
NR	AA	12	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	7	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	7	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	7	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	7	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
A	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	7	Consumer Goods	N.Amer	United States
	NR		Consumer Services	Europe	United Kingdom

BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
A						
A						
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BB						
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin		Thin	
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC					

CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj

Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin

PUNTAVGBPCR	29-Aug-08 PUNTAV
PUNTAVGBPMM	29-Aug-08 PUNTAV
PUNTAVGBPMR	29-Aug-08 PUNTAV
POWFINEURCR	29-Aug-08 POWFIN
POWFININRCR	29-Aug-08 POWFIN
POWFINUSDCR	29-Aug-08 POWFIN
POWFINUSDMR	29-Aug-08 POWFIN
QBEAUAUDMR	29-Aug-08 QBEAU
QBEAUCHFMR	29-Aug-08 QBEAU
QBEAUEURCR	29-Aug-08 QBEAU
QBEAUEURMM	29-Aug-08 QBEAU
QBEAUEURMR	29-Aug-08 QBEAU
QBEAUGBPCR	29-Aug-08 QBEAU
QBEAUGBPMM	29-Aug-08 QBEAU
QBEAUGBPMR	29-Aug-08 QBEAU
QBEAUHKDMR	29-Aug-08 QBEAU
QBEAUJPYMR	29-Aug-08 QBEAU
QBEAUSGDMR	29-Aug-08 QBEAU
QBEAUUSDCR	29-Aug-08 QBEAU
QBEAUUSDMM	29-Aug-08 QBEAU
QBEAUUSDMR	29-Aug-08 QBEAU
QBEAUUSDXR	29-Aug-08 QBEAU
QANTASAUDCR	29-Aug-08 QANTAS
QANTASAUDMM	29-Aug-08 QANTAS
QANTASAUDMR	29-Aug-08 QANTAS
QANTASCADMR	29-Aug-08 QANTAS
QANTASCHFCR	29-Aug-08 QANTAS
QANTASCHFMR	29-Aug-08 QANTAS
QANTASEURCR	29-Aug-08 QANTAS
QANTASEURMM	29-Aug-08 QANTAS
QANTASEURMR	29-Aug-08 QANTAS
QANTASEURXR	29-Aug-08 QANTAS
QANTASGBPMR	29-Aug-08 QANTAS
QANTASHKDMR	29-Aug-08 QANTAS
QANTASJPYCR	29-Aug-08 QANTAS
QANTASJPYMM	29-Aug-08 QANTAS
QANTASJPYMR	29-Aug-08 QANTAS
QANTASNOKMR	29-Aug-08 QANTAS
QANTASNZDMR	29-Aug-08 QANTAS
QANTASSGDMR	29-Aug-08 QANTAS
QANTASUSDCR	29-Aug-08 QANTAS
QANTASUSDMM	29-Aug-08 QANTAS
QANTASUSDMR	29-Aug-08 QANTAS
QANTASUSDXR	29-Aug-08 QANTAS
QPCORPJPYCR	29-Aug-08 QPCORP
QPCORPJPYXR	29-Aug-08 QPCORP
QPCORPUSDCR	29-Aug-08 QPCORP
QNXUSDMR	29-Aug-08 QNX
QNXUSDXR	29-Aug-08 QNX
QUANTAEURCR	29-Aug-08 QUANTA
QUANTAEURMM	29-Aug-08 QUANTA
QUANTAUSDCR	29-Aug-08 QUANTA
QUANTAUSDMM	29-Aug-08 QUANTA
QUANTAUSDMR	29-Aug-08 QUANTA
QUANTAUSDXR	29-Aug-08 QUANTA
IQWCNAUDMR	29-Aug-08 IQWCN
IQWCNCADXR	29-Aug-08 IQWCN
IQWCNCHFMR	29-Aug-08 IQWCN
IQWCNEURCR	29-Aug-08 IQWCN
IQWCNEURMM	29-Aug-08 IQWCN
IQWCNEURMR	29-Aug-08 IQWCN
IQWCNEURXR	29-Aug-08 IQWCN
IQWCNGBPMR	29-Aug-08 IQWCN
IQWCNHKDMR	29-Aug-08 IQWCN
IQWCNJPYMR	29-Aug-08 IQWCN
IQWCNSGDMR	29-Aug-08 IQWCN
IQWCNUSDCR	29-Aug-08 IQWCN
IQWCNUSDMM	29-Aug-08 IQWCN
IQWCNUSDMR	29-Aug-08 IQWCN
IQWCNUSDXR	29-Aug-08 IQWCN
DGXAUDMR	29-Aug-08 DGX
DGXEURMM	29-Aug-08 DGX
DGXEURMR	29-Aug-08 DGX
DGXEURXR	29-Aug-08 DGX

Punch Taverns Plc	GNA30F	SNRFOR	GBP	CR	Composite
Punch Taverns Plc	GNA30F	SNRFOR	GBP	MM	Composite
Punch Taverns Plc	GNA30F	SNRFOR	GBP	MR	Composite
Pwr Fin Corp Ltd	YF78AT	SNRFOR	EUR	CR	Composite
Pwr Fin Corp Ltd	YF78AT	SNRFOR	INR	CR	Composite
Pwr Fin Corp Ltd	YF78AT	SNRFOR	USD	CR	Composite
Pwr Fin Corp Ltd	YF78AT	SNRFOR	USD	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	AUD	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	CHF	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	EUR	CR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	EUR	MM	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	EUR	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	GBP	CR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	GBP	MM	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	GBP	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	HKD	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	JPY	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	SGD	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	USD	CR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	USD	MM	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	USD	MR	Composite
Q B E Ins Gp Ltd	7BB9AO	SNRFOR	USD	XR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	AUD	CR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	AUD	MM	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	AUD	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	CAD	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	CHF	CR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	CHF	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	EUR	CR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	EUR	MM	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	EUR	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	EUR	XR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	GBP	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	HKD	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	JPY	CR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	JPY	MM	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	JPY	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	NOK	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	NZD	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	SGD	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	USD	CR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	USD	MM	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	USD	MR	Composite
Qantas Awys Ltd	7BB98S	SNRFOR	USD	XR	Composite
QP Corp	7BAFD5	SNRFOR	JPY	CR	Composite
QP Corp	7BAFD5	SNRFOR	JPY	XR	Composite
QP Corp	7BAFD5	SNRFOR	USD	CR	Composite
QUANEX Corp	7BBD82	SNRFOR	USD	MR	Composite
QUANEX Corp	7BBD82	SNRFOR	USD	XR	Composite
Quanta Computer Inc	7BBD8Z	SNRFOR	EUR	CR	Composite
Quanta Computer Inc	7BBD8Z	SNRFOR	EUR	MM	Composite
Quanta Computer Inc	7BBD8Z	SNRFOR	USD	CR	Composite
Quanta Computer Inc	7BBD8Z	SNRFOR	USD	MM	Composite
Quanta Computer Inc	7BBD8Z	SNRFOR	USD	MR	Composite
Quanta Computer Inc	7BBD8Z	SNRFOR	USD	XR	Composite
Quebecor World Inc	7BCA23	SNRFOR	AUD	MR	Composite
Quebecor World Inc	7BCA23	SNRFOR	CAD	XR	Composite
Quebecor World Inc	7BCA23	SNRFOR	CHF	MR	Composite
Quebecor World Inc	7BCA23	SNRFOR	EUR	CR	Composite
Quebecor World Inc	7BCA23	SNRFOR	EUR	MM	Composite
Quebecor World Inc	7BCA23	SNRFOR	EUR	MR	Composite
Quebecor World Inc	7BCA23	SNRFOR	EUR	XR	Composite
Quebecor World Inc	7BCA23	SNRFOR	GBP	MR	Composite
Quebecor World Inc	7BCA23	SNRFOR	HKD	MR	Composite
Quebecor World Inc	7BCA23	SNRFOR	JPY	MR	Composite
Quebecor World Inc	7BCA23	SNRFOR	SGD	MR	Composite
Quebecor World Inc	7BCA23	SNRFOR	USD	CR	Composite
Quebecor World Inc	7BCA23	SNRFOR	USD	MM	Composite
Quebecor World Inc	7BCA23	SNRFOR	USD	MR	Composite
Quebecor World Inc	7BCA23	SNRFOR	USD	XR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	AUD	MR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	EUR	MM	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	EUR	MR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	EUR	XR	Composite

			2.01%		2.41%		2.67%	
			2.01%		2.41%		2.67%	
0.74%	0.79%	0.89%	0.99%	1.08%	1.18%	1.24%	1.34%	1.36%
0.74%	0.77%	0.90%	0.99%	1.08%	1.18%	1.26%	1.29%	1.36%
0.74%	0.77%	0.90%	0.99%	1.08%	1.18%	1.26%	1.29%	1.36%
0.74%	0.80%	0.94%	1.03%	1.14%	1.24%	1.31%	1.35%	1.36%
0.74%	0.76%	0.90%	0.99%	1.09%	1.19%	1.26%	1.30%	1.36%
0.74%	0.77%	0.90%	0.99%	1.08%	1.18%	1.26%	1.29%	1.36%
0.74%	0.77%	0.90%	0.99%	1.08%	1.18%	1.26%	1.29%	1.36%
0.74%	0.74%	0.87%	1.00%	1.09%	1.17%	1.24%	1.33%	1.36%
0.74%	0.77%	0.90%	0.99%	1.08%	1.18%	1.26%	1.29%	1.36%
0.74%	0.80%	0.94%	1.03%	1.14%	1.24%	1.31%	1.35%	1.36%
0.74%	0.77%	0.90%	0.99%	1.08%	1.18%	1.26%	1.29%	1.36%
0.91%	1.10%	1.28%	1.52%	1.66%	1.86%	1.94%	2.02%	1.99%
0.87%	1.04%	1.23%	1.43%	1.60%	1.75%	1.83%	1.91%	1.99%
0.86%	1.03%	1.21%	1.41%	1.58%	1.74%	1.81%	1.89%	1.99%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.89%	1.09%	1.25%	1.50%	1.67%	1.84%	1.92%	2.02%	2.10%
0.85%	1.04%	1.20%	1.44%	1.59%	1.75%	1.82%	1.91%	2.02%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.81%	0.99%	1.14%	1.37%	1.52%	1.67%	1.73%	1.82%	1.92%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.86%	1.01%	1.19%	1.41%	1.58%	1.74%	1.81%	1.91%	1.99%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.89%	1.09%	1.25%	1.50%	1.67%	1.84%	1.92%	2.02%	2.10%
0.85%	1.04%	1.20%	1.44%	1.59%	1.75%	1.82%	1.91%	2.02%
0.86%	1.03%	1.19%	1.43%	1.58%	1.74%	1.81%	1.90%	2.00%
0.81%	0.99%	1.14%	1.37%	1.52%	1.67%	1.73%	1.82%	1.92%
	0.14%	0.16%	0.20%	0.22%	0.27%	0.32%	0.37%	
	0.14%	0.16%	0.15%	0.22%	0.20%	0.24%	0.37%	
	0.14%	0.16%	0.20%	0.22%	0.25%	0.29%	0.37%	
					0.69%			
					0.69%			
				0.40%	0.68%			

0.44%	0.85%	0.99%	1.06%	1.18%	1.29%	1.34%	1.40%	1.60%
0.44%	0.86%	0.99%	1.07%	1.18%	1.30%	1.35%	1.41%	1.60%
0.42%	0.83%	0.97%	1.05%	1.15%	1.26%	1.32%	1.39%	1.60%

		40%				
		40%				
		40%				
		17.50%				
		17.50%				
		17.50%				NR
		17.50%				NR
1.40%	1.41%	40.00%	NR	A	A	A
1.40%	1.41%	40%	NR	AA	AA	A
		40.00%				
		40.00%				
1.40%	1.41%	40%	NR	AA	AA	A
1.40%	1.41%	40.00%	NR	A	A	A
1.40%	1.41%	40.00%	NR	A	A	A
1.40%	1.41%	40%	NR	AA	AA	A
1.40%	1.41%	40%	NR	AA	AA	A
1.41%	1.41%	40.00%	NR	A	A	A
1.40%	1.41%	40%	NR	AA	AA	A
1.40%	1.41%	40.00%	NR	A	A	A
		40.00%				
1.40%	1.41%	40%	NR	AA	AA	A
		40.00%				
2.06%	2.16%	40%	BBB	BBB	BBB	BBB
2.06%	2.07%	40%	BBB	BBB	BBB	BBB
2.06%	2.05%	40%	BBB	A	A	A
2.05%	2.14%	40%	A	AA	A	AA
		40%				
2.05%	2.14%	40%	A	AA	A	AA
2.16%	2.25%	40%	BBB	A	BBB	A
2.07%	2.16%	40%	BBB	A	BBB	AA
2.05%	2.14%	40%	A	AA	A	AA
1.98%	2.06%	40%	BBB	A	BBB	AA
2.05%	2.14%	40%	A	AA	A	AA
2.05%	2.14%	40%	A	AA	A	AA
		40%				
		40%				
2.06%	2.07%	40%	BB	A	A	A
2.05%	2.14%	40%	A	AA	A	AA
2.05%	2.14%	40%	A	AA	A	AA
2.05%	2.14%	40%	A	AA	A	AA
2.16%	2.25%	40%	BBB	A	BBB	A
2.07%	2.16%	40%	BBB	A	BBB	AA
2.05%	2.14%	40%	A	AA	A	AA
1.98%	2.06%	40%	BBB	A	BBB	AA
		35%		NR	NR	BBB
		35%		NR	NR	BB
		35%		NR	NR	B
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		41.25%				
		40.91%				
		41.25%				
		41.25%				
		40.91%				
		41.25%				
		40.91%				
		41.25%				
		41.25%				
		40.91%				
		41.25%				
		41.25%				
		40.91%				
		41.25%				
		40.91%				
1.65%	1.66%		CCC	BB	BB	BB
		40%				
1.65%	1.66%	40%	BB	A	A	A
1.65%	1.66%	40%	B	BBB	BBB	A

	NR		NR		
	NR		NR		
A	A	A	A	NR	BB
A	AA	AA	A	NR	BB
A	AA	AA	A	NR	BB
BBB	A	A	BBB	NR	BB
BBB	A	A	BBB	NR	BB
A	AA	AA	A	NR	BB
A	AA	AA	A	NR	BB
A	A	A	A	NR	A
A	AA	AA	A	NR	BB
BBB	A	A	BBB	NR	BB
A	AA	AA	A	NR	BB
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	A
A	A	AA	A	A	A
AA	AA	AA	AA	A	A
A	A	AA	A	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	A
A	A	AA	A	A	A
AA	AA	AA	AA	A	A
A	A	AA	A	A	A
NR	BB	BB	B		
NR	BB	BB	B		
NR	B	B	B		
	NR				
	NR				
NR	NR				

BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR

	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Government	India	India
	NR		Government	India	India
	NR	2	Government	India	India
	NR	2	Government	India	India
NR	A	4	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	3	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
BBB	A	4	Consumer Services	Oceania	Australia
BBB	A	4	Consumer Services	Oceania	Australia
A	A	3	Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
BBB	A	3	Consumer Services	Oceania	Australia
BBB	AA	11	Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
BBB	AA	11	Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
A	A	5	Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
BBB	A	3	Consumer Services	Oceania	Australia
BBB	AA	11	Consumer Services	Oceania	Australia
A	AA	10	Consumer Services	Oceania	Australia
BBB	AA	11	Consumer Services	Oceania	Australia
	BBB	3	Consumer Goods	Asia	Japan
	B	3	Consumer Goods	Asia	Japan
	BBB	3	Consumer Goods	Asia	Japan
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR	2	Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
NR	A	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	8	Health Care	N.Amer	United States
NR	A	4	Health Care	N.Amer	United States

BBB	CCC					
BBB	CCC					
BBB	CCC					
BBB	BB					
BBB	BB					
BBB	BB				Thin	
BBB	BB				Thin	
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA		Thin	Thin	CcyGrp	Thin
A	AA		Thin	Thin	DocAdj	Thin
A	AA		Thin	Thin	Entity Tier	Thin
BBB	A					
BBB	A					
BBB	AA					
BBB	AA					
BBB	AA					Thin
BBB	AA					
BBB	AA					
BBB	AA					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
D	CCC					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj

Thin		Thin			
Thin		Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Entity Tier			
DocAdj	DocAdj	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
Thin					
Thin					
Thin					

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp

DGXGBPMR	29-Aug-08 DGX
DGXGBPXR	29-Aug-08 DGX
DGXJPYMR	29-Aug-08 DGX
DGXSEKXR	29-Aug-08 DGX
DGXUSDCR	29-Aug-08 DGX
DGXUSDMM	29-Aug-08 DGX
DGXUSDMR	29-Aug-08 DGX
DGXUSDXR	29-Aug-08 DGX
QUS-CapFundAUDMR	29-Aug-08 QUS-CapFund
QUS-CapFundAUDXR	29-Aug-08 QUS-CapFund
QUS-CapFundEURCR	29-Aug-08 QUS-CapFund
QUS-CapFundEURMM	29-Aug-08 QUS-CapFund
QUS-CapFundEURMR	29-Aug-08 QUS-CapFund
QUS-CapFundEURXR	29-Aug-08 QUS-CapFund
QUS-CapFundHKDXR	29-Aug-08 QUS-CapFund
QUS-CapFundILSXR	29-Aug-08 QUS-CapFund
QUS-CapFundUSDCR	29-Aug-08 QUS-CapFund
QUS-CapFundUSDMM	29-Aug-08 QUS-CapFund
QUS-CapFundUSDMR	29-Aug-08 QUS-CapFund
QUS-CapFundUSDXR	29-Aug-08 QUS-CapFund
QUSEURCR	29-Aug-08 QUS
QUSEURMM	29-Aug-08 QUS
QUSEURMR	29-Aug-08 QUS
QUSEURXR	29-Aug-08 QUS
QUSUSDCR	29-Aug-08 QUS
QUSUSDMM	29-Aug-08 QUS
QUSUSDMR	29-Aug-08 QUS
QUSUSDXR	29-Aug-08 QUS
QUS-CorpEURCR	29-Aug-08 QUS-Corp
QUS-CorpEURMM	29-Aug-08 QUS-Corp
QUS-CorpEURMR	29-Aug-08 QUS-Corp
QUS-CorpEURXR	29-Aug-08 QUS-Corp
QUS-CorpGBPXR	29-Aug-08 QUS-Corp
QUS-CorpJPYMR	29-Aug-08 QUS-Corp
QUS-CorpJPYXR	29-Aug-08 QUS-Corp
QUS-CorpUSDCR	29-Aug-08 QUS-Corp
QUS-CorpUSDMM	29-Aug-08 QUS-Corp
QUS-CorpUSDMR	29-Aug-08 QUS-Corp
QUS-CorpUSDXR	29-Aug-08 QUS-Corp
QUS-ServsCorpEURCR	29-Aug-08 QUS-ServsCorp
QUS-ServsCorpEURMM	29-Aug-08 QUS-ServsCorp
QUS-ServsCorpEURMR	29-Aug-08 QUS-ServsCorp
QUS-ServsCorpUSDCR	29-Aug-08 QUS-ServsCorp
QUS-ServsCorpUSDMM	29-Aug-08 QUS-ServsCorp
QUS-ServsCorpUSDMR	29-Aug-08 QUS-ServsCorp
QUS-ServsCorpUSDXR	29-Aug-08 QUS-ServsCorp
TWR-RJTowerEURMM	29-Aug-08 TWR-RJTower
TWR-RJTowerEURMR	29-Aug-08 TWR-RJTower
TWR-RJTowerUSDMM	29-Aug-08 TWR-RJTower
TWR-RJTowerUSDMR	29-Aug-08 TWR-RJTower
TWR-RJTowerUSDXR	29-Aug-08 TWR-RJTower
DNYAUDMR	29-Aug-08 DNY
DNYAUDXR	29-Aug-08 DNY
DNYCADMR	29-Aug-08 DNY
DNYEURMM	29-Aug-08 DNY
DNYEURMR	29-Aug-08 DNY
DNYEURXR	29-Aug-08 DNY
DNYGBPMR	29-Aug-08 DNY
DNYGBPXR	29-Aug-08 DNY
DNYHKDMR	29-Aug-08 DNY
DNYJPYMR	29-Aug-08 DNY
DNYSEKXR	29-Aug-08 DNY
DNYSGDMR	29-Aug-08 DNY
DNYTWDMR	29-Aug-08 DNY
DNYUSDCR	29-Aug-08 DNY
DNYUSDMR	29-Aug-08 DNY
DNYUSDXR	29-Aug-08 DNY
RABOBKEURCR	29-Aug-08 RABOBK
RABOBKEURMM	29-Aug-08 RABOBK
RABOBKEURMR	29-Aug-08 RABOBK
RABOBKUSDCR	29-Aug-08 RABOBK
RABOBKUSDMM	29-Aug-08 RABOBK
RABOBKUSDMR	29-Aug-08 RABOBK
RABOBKAUDCR	29-Aug-08 RABOBK

Quest Diagnostics Inc	7BCB7P	SNRFOR	GBP	MR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	GBP	XR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	JPY	MR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	SEK	XR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	USD	CR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	USD	MM	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	USD	MR	Composite
Quest Diagnostics Inc	7BCB7P	SNRFOR	USD	XR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	AUD	MR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	AUD	XR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	EUR	CR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	EUR	MM	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	EUR	MR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	EUR	XR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	HKD	XR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	ILS	XR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	USD	CR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	USD	MM	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	USD	MR	Composite
Qwest Cap Fdg Inc	7BDA4H	SNRFOR	USD	XR	Composite
Qwest Comms Intl Inc	7BDA33	SNRFOR	EUR	CR	Composite
Qwest Comms Intl Inc	7BDA33	SNRFOR	EUR	MM	Composite
Qwest Comms Intl Inc	7BDA33	SNRFOR	EUR	MR	Composite
Qwest Comms Intl Inc	7BDA33	SNRFOR	EUR	XR	Composite
Qwest Comms Intl Inc	7BDA33	SNRFOR	USD	CR	Composite
Qwest Comms Intl Inc	7BDA33	SNRFOR	USD	MM	Composite
Qwest Comms Intl Inc	7BDA33	SNRFOR	USD	MR	Composite
Qwest Comms Intl Inc	7BDA33	SNRFOR	USD	XR	Composite
Qwest Corp	7BDA4J	SNRFOR	EUR	CR	Composite
Qwest Corp	7BDA4J	SNRFOR	EUR	MM	Composite
Qwest Corp	7BDA4J	SNRFOR	EUR	MR	Composite
Qwest Corp	7BDA4J	SNRFOR	EUR	XR	Composite
Qwest Corp	7BDA4J	SNRFOR	GBP	XR	Composite
Qwest Corp	7BDA4J	SNRFOR	JPY	MR	Composite
Qwest Corp	7BDA4J	SNRFOR	JPY	XR	Composite
Qwest Corp	7BDA4J	SNRFOR	USD	CR	Composite
Qwest Corp	7BDA4J	SNRFOR	USD	MM	Composite
Qwest Corp	7BDA4J	SNRFOR	USD	MR	Composite
Qwest Corp	7BDA4J	SNRFOR	USD	XR	Composite
Qwest Svcs Corp	7BDA4U	SNRFOR	EUR	CR	Composite
Qwest Svcs Corp	7BDA4U	SNRFOR	EUR	MM	Composite
Qwest Svcs Corp	7BDA4U	SNRFOR	EUR	MR	Composite
Qwest Svcs Corp	7BDA4U	SNRFOR	USD	CR	Composite
Qwest Svcs Corp	7BDA4U	SNRFOR	USD	MM	Composite
Qwest Svcs Corp	7BDA4U	SNRFOR	USD	MR	Composite
Qwest Svcs Corp	7BDA4U	SNRFOR	USD	XR	Composite
R J Tower Corp	7BDF8L	SNRFOR	EUR	MM	Composite
R J Tower Corp	7BDF8L	SNRFOR	EUR	MR	Composite
R J Tower Corp	7BDF8L	SNRFOR	USD	MM	Composite
R J Tower Corp	7BDF8L	SNRFOR	USD	MR	Composite
R J Tower Corp	7BDF8L	SNRFOR	USD	XR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	AUD	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	AUD	XR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	CAD	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	EUR	MM	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	EUR	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	EUR	XR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	GBP	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	GBP	XR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	HKD	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	JPY	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	SEK	XR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	SGD	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	TWD	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	USD	CR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	USD	MR	Composite
R R Donnelley & Sons Co	27CFED	SNRFOR	USD	XR	Composite
Rabobank Nederland	NP4897	PREFT1	EUR	CR	Composite
Rabobank Nederland	NP4897	PREFT1	EUR	MM	Composite
Rabobank Nederland	NP4897	PREFT1	EUR	MR	Composite
Rabobank Nederland	NP4897	PREFT1	USD	CR	Composite
Rabobank Nederland	NP4897	PREFT1	USD	MM	Composite
Rabobank Nederland	NP4897	PREFT1	USD	MR	Composite
Rabobank Nederland	NP4897	SNRFOR	AUD	CR	Composite

0.42%	0.83%	0.97%	1.05%	1.15%	1.26%	1.32%	1.39%	1.60%
0.44%	0.85%	0.99%	1.06%	1.18%	1.29%	1.34%	1.40%	1.60%
0.42%	0.83%	0.97%	1.05%	1.15%	1.26%	1.32%	1.39%	1.60%
0.44%	0.86%	0.99%	1.07%	1.18%	1.30%	1.35%	1.41%	1.60%
0.42%	0.83%	0.97%	1.05%	1.15%	1.26%	1.32%	1.39%	1.60%
3.64%	3.54%	4.49%	5.40%	5.65%	5.96%	5.96%	6.00%	5.97%
3.92%	3.83%	4.84%	5.83%	6.09%	6.38%	6.41%	6.45%	6.44%
3.69%	3.69%	4.60%	5.51%	5.76%	6.06%	6.07%	6.11%	6.09%
3.61%	3.50%	4.46%	5.35%	5.59%	5.87%	5.89%	5.95%	5.93%
3.61%	3.50%	4.46%	5.35%	5.59%	5.87%	5.89%	5.95%	5.93%
3.61%	3.50%	4.46%	5.35%	5.59%	5.87%	5.89%	5.95%	5.93%
3.92%	3.83%	4.84%	5.83%	6.09%	6.38%	6.41%	6.45%	6.44%
3.69%	3.69%	4.60%	5.51%	5.76%	6.06%	6.07%	6.11%	6.09%
3.61%	3.50%	4.46%	5.35%	5.59%	5.87%	5.89%	5.95%	5.93%
3.80%	3.95%	5.16%	5.90%	6.21%	6.43%	6.45%	6.48%	6.45%
3.61%	3.75%	4.90%	5.61%	5.90%	6.11%	6.13%	6.15%	6.13%
3.47%	3.61%	4.64%	5.40%	5.67%	5.88%	5.90%	5.91%	5.90%
3.80%	3.95%	5.16%	5.90%	6.21%	6.43%	6.45%	6.48%	6.45%
3.61%	3.75%	4.90%	5.61%	5.90%	6.11%	6.13%	6.15%	6.13%
3.47%	3.61%	4.64%	5.40%	5.67%	5.88%	5.90%	5.91%	5.90%
1.82%	2.13%	2.64%	3.49%	3.70%	4.02%	4.13%	4.18%	4.20%
1.82%	2.13%	2.64%	3.49%	3.70%	4.02%	4.13%	4.18%	4.20%
1.82%	2.13%	2.64%	3.49%	3.70%	4.02%	4.13%	4.18%	4.20%
1.80%	2.06%	2.66%	3.43%	3.66%	4.06%	4.04%	4.08%	4.20%
1.80%	2.06%	2.66%	3.43%	3.66%	4.06%	4.04%	4.08%	4.20%
1.80%	2.06%	2.66%	3.43%	3.66%	4.06%	4.04%	4.08%	4.20%
1.80%	2.09%	2.66%	3.44%	3.67%	4.03%	4.05%	4.09%	4.20%
1.80%	2.09%	2.66%	3.44%	3.67%	4.03%	4.05%	4.09%	4.20%
1.80%	2.09%	2.66%	3.44%	3.67%	4.03%	4.05%	4.09%	4.20%
1.82%	2.13%	2.64%	3.49%	3.70%	4.02%	4.13%	4.18%	4.20%
1.80%	2.06%	2.66%	3.43%	3.66%	4.06%	4.04%	4.08%	4.20%
	0.22%	0.31%	0.38%	0.35%	0.60%	0.74%	0.88%	0.98%
	0.21%	0.31%	0.36%	0.35%	0.57%	0.74%	0.88%	0.93%
	0.20%	0.31%	0.34%	0.35%	0.55%	0.74%	0.88%	0.89%
1.08%	0.73%	1.16%	1.55%	1.66%	1.77%	1.78%	1.82%	1.80%
1.08%	0.73%	1.16%	1.55%	1.66%	1.77%	1.78%	1.82%	1.80%
1.06%	0.74%	1.16%	1.57%	1.67%	1.78%	1.79%	1.82%	1.80%
1.07%	0.75%	1.17%	1.59%	1.69%	1.80%	1.81%	1.84%	1.80%
1.06%	0.74%	1.16%	1.57%	1.67%	1.78%	1.79%	1.82%	1.80%
1.04%	0.70%	1.12%	1.53%	1.62%	1.73%	1.71%	1.75%	1.80%
1.04%	0.70%	1.12%	1.53%	1.62%	1.73%	1.71%	1.75%	1.80%
1.06%	0.74%	1.16%	1.57%	1.67%	1.78%	1.79%	1.82%	1.80%
1.10%	0.73%	1.16%	1.54%	1.65%	1.77%	1.79%	1.82%	1.80%
1.04%	0.70%	1.12%	1.53%	1.62%	1.73%	1.71%	1.75%	1.80%
1.06%	0.74%	1.16%	1.57%	1.67%	1.78%	1.79%	1.82%	1.80%
1.14%	0.78%	1.22%	1.66%	1.76%	1.87%	1.88%	1.91%	1.80%
1.06%	0.74%	1.16%	1.57%	1.67%	1.78%	1.79%	1.82%	1.80%
1.04%	0.70%	1.12%	1.53%	1.62%	1.73%	1.71%	1.75%	1.80%
0.33%	0.32%	0.43%	0.55%	0.61%	0.67%	0.71%	0.71%	0.72%

		40%				
1.65%	1.66%	40%	B	BBB	BBB	A
1.65%	1.66%	40%	CCC	BB	BB	BB
1.65%	1.66%	40%	B	BBB	BBB	A
		40%				
		40%				
1.65%	1.66%	40%	BB	A	A	A
1.65%	1.66%	40%	B	BBB	BBB	A
6.02%	6.06%		BB	BBB	BBB	BBB
		37.50%				
6.54%	6.57%	37.50%	BBB	A	A	A
		37.50%				
6.21%	6.24%	35%	A	A	A	A
5.98%	6.01%	40%	A	AA	AA	AA
5.98%	6.01%	40%	A	AA	AA	AA
5.98%	6.01%	40%	A	AA	AA	AA
6.54%	6.57%	37.50%	BBB	A	A	A
		37.50%				
6.21%	6.24%	35%	A	A	A	A
5.98%	6.01%	40%	A	AA	AA	AA
6.47%	6.47%	38.33%	CCC	B	B	BB
		38.33%				
6.14%	6.15%	38.33%	CCC	B	B	BB
5.92%	5.92%	38.33%	BB	BB	BB	BBB
6.47%	6.47%	38.33%	CCC	B	B	BB
		38.33%				
6.14%	6.15%	38.33%	CCC	B	B	BB
5.92%	5.92%	38.33%	BB	BB	BB	BBB
4.33%	4.20%	40%				
4.33%	4.20%	40%				
4.33%	4.20%	40%	A	AA	A	A
4.17%	4.20%	40%	A	AA	A	A
4.17%	4.20%	40%	A	AA	A	A
4.17%	4.20%	40%				
4.52%	4.20%	40%	BBB	BBB	BBB	BBB
4.52%	4.20%	40%				
4.52%	4.20%	40%				
4.33%	4.20%	40%	A	AA	A	A
4.17%	4.20%	40%	A	AA	A	A
		40%				
		40%				
		40%				
0.91%	0.91%	40%		BB	NR	B
		40%				
0.91%	0.91%	40%		BB	NR	B
0.91%	0.91%	40%		BBB	NR	BB
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				
1.83%	1.81%	40%	BB	BBB	BB	BBB
1.83%	1.81%	40%	BB	BBB	BB	BBB
1.83%	1.81%	40%	A	AA	A	AA
1.83%	1.81%	40%	BBB	A	BBB	A
1.83%	1.81%	40%	A	AA	A	AA
1.83%	1.81%	40%	BBB	A	BBB	A
		40%				
1.83%	1.81%	40%	BBB	A	BBB	A
1.83%	1.81%	40%	A	AA	A	AA
1.83%	1.81%	40%	A	BBB	BB	A
1.83%	1.81%	40%	BBB	A	BBB	A
1.83%	1.81%	40%	A	AA	A	AA
		40%				
1.83%	1.81%	40%	BBB	A	BBB	A
1.83%	1.81%	40%	A	AA	A	AA
1.83%	1.81%	40%	BBB	A	BBB	A
		10%				
		10%				
		10%				
		10%				
		10%				
		10%				
0.74%	0.89%	40%	NR	BBB	BBB	BBB

A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	BB	B
A	A	A	A	BBB	BB
A	A	A	A	A	BB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BB
A	A	A	A	A	BB
AA	AA	AA	AA	BBB	BBB
BB	BB	BB	BB	B	B
BB	BB	BB	BB	B	B
BBB	BBB	BBB	BB	BB	BB
BB	BB	BB	BB	B	B
BB	BB	BB	BB	B	B
BBB	BBB	BBB	BB	BB	BB
A	AA	BBB	A	NR	CCC
AA	AA	BBB	AA	NR	A
AA	AA	BBB	AA	NR	A
BBB	BBB	B	BBB	NR	CCC
A	AA	BBB	A	NR	CCC
AA	AA	BBB	AA	NR	A
NR	BBB	NR	NR	BB	NR
NR	BBB	NR	NR	BB	NR
NR	A	NR	NR	BBB	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	BB

	NR		Health Care	N.Amer	United States
NR	A	4	Health Care	N.Amer	United States
NR	A	8	Health Care	N.Amer	United States
NR	A	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	8	Health Care	N.Amer	United States
NR	A	4	Health Care	N.Amer	United States
B	AA	9	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BB	AA	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BB	A	4	Telecommunications	N.Amer	United States
BBB	AA	7	Telecommunications	N.Amer	United States
BBB	AA	7	Telecommunications	N.Amer	United States
BBB	AA	7	Telecommunications	N.Amer	United States
BB	AA	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BB	A	4	Telecommunications	N.Amer	United States
BBB	AA	7	Telecommunications	N.Amer	United States
BBB	BB	6	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BBB	BB	6	Telecommunications	N.Amer	United States
A	BB	6	Telecommunications	N.Amer	United States
BBB	BB	6	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BBB	BB	6	Telecommunications	N.Amer	United States
A	BB	6	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	AA	10	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	NR	4	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	NR	4	Telecommunications	N.Amer	United States
NR	NR	4	Telecommunications	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	3	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	4	Industrials	N.Amer	United States
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	A	9	Financials	Europe	Netherlands

BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A					
BB	A					
BB	A		DocAdj	Thin	DocAdj	Thin
BB	A					
BB	A		DocAdj	Thin	DocAdj	Thin
BB	A		CcyGrp	Thin	CcyGrp	Thin
BB	CCC					
BB	CCC					
BB	CCC					
BB	CCC					
BB	CCC					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
DocAdj	Thin	Thin	DocAdj	Thin	Thin
CcyGrp	Thin	Thin	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin

CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier

RABOBKAUDMM	29-Aug-08 RABOBK
RABOBKCADMM	29-Aug-08 RABOBK
RABOBKCHFCR	29-Aug-08 RABOBK
RABOBKCHFMM	29-Aug-08 RABOBK
RABOBKEURCR	29-Aug-08 RABOBK
RABOBKEURMM	29-Aug-08 RABOBK
RABOBKEURMR	29-Aug-08 RABOBK
RABOBKEURXR	29-Aug-08 RABOBK
RABOBKGBPCR	29-Aug-08 RABOBK
RABOBKGBPMM	29-Aug-08 RABOBK
RABOBKHKDCR	29-Aug-08 RABOBK
RABOBKHKDMM	29-Aug-08 RABOBK
RABOBKJPYCR	29-Aug-08 RABOBK
RABOBKJPYMM	29-Aug-08 RABOBK
RABOBKSGDMM	29-Aug-08 RABOBK
RABOBKUSDCR	29-Aug-08 RABOBK
RABOBKUSDMM	29-Aug-08 RABOBK
RABOBKUSDMR	29-Aug-08 RABOBK
RABOBKZARCR	29-Aug-08 RABOBK
RABOBKZARMM	29-Aug-08 RABOBK
RABOBKAUDCR	29-Aug-08 RABOBK
RABOBKAUDMM	29-Aug-08 RABOBK
RABOBKEURCR	29-Aug-08 RABOBK
RABOBKEURMM	29-Aug-08 RABOBK
RABOBKEURMR	29-Aug-08 RABOBK
RABOBKJPYMM	29-Aug-08 RABOBK
RABOBKUSDCR	29-Aug-08 RABOBK
RABOBKUSDMM	29-Aug-08 RABOBK
RABOBKUSDMR	29-Aug-08 RABOBK
RDN-AssetAssAUDMR	29-Aug-08 RDN-AssetAss
RDN-AssetAssEURCR	29-Aug-08 RDN-AssetAss
RDN-AssetAssEURMM	29-Aug-08 RDN-AssetAss
RDN-AssetAssEURMR	29-Aug-08 RDN-AssetAss
RDN-AssetAssUSDCR	29-Aug-08 RDN-AssetAss
RDN-AssetAssUSDMR	29-Aug-08 RDN-AssetAss
RDN-AssetAssUSDXR	29-Aug-08 RDN-AssetAss
RDNAUDCR	29-Aug-08 RDN
RDNAUDMR	29-Aug-08 RDN
RDNAUDXR	29-Aug-08 RDN
RDNCADMR	29-Aug-08 RDN
RDNCHFMR	29-Aug-08 RDN
RDNEURCR	29-Aug-08 RDN
RDNEURMM	29-Aug-08 RDN
RDNEURMR	29-Aug-08 RDN
RDNEURXR	29-Aug-08 RDN
RDNGBPMR	29-Aug-08 RDN
RDNGBPXR	29-Aug-08 RDN
RDNHKDMR	29-Aug-08 RDN
RDNJPYCR	29-Aug-08 RDN
RDNJPYMR	29-Aug-08 RDN
RDNJPYXR	29-Aug-08 RDN
RDNNOKMR	29-Aug-08 RDN
RDNNZDMR	29-Aug-08 RDN
RDNSEKMR	29-Aug-08 RDN
RDNSEKXR	29-Aug-08 RDN
RDNSGDMR	29-Aug-08 RDN
RDNTWDMR	29-Aug-08 RDN
RDNUSDCR	29-Aug-08 RDN
RDNUSDMM	29-Aug-08 RDN
RDNUSDMR	29-Aug-08 RDN
RDNUSDXR	29-Aug-08 RDN
RSHAUDCR	29-Aug-08 RSH
RSHAUDMR	29-Aug-08 RSH
RSHCADMR	29-Aug-08 RSH
RSHCHFMR	29-Aug-08 RSH
RSHEURCR	29-Aug-08 RSH
RSHEURMM	29-Aug-08 RSH
RSHEURMR	29-Aug-08 RSH
RSHEURXR	29-Aug-08 RSH
RSHGBPMR	29-Aug-08 RSH
RSHGBPXR	29-Aug-08 RSH
RSHHKDMR	29-Aug-08 RSH
RSHJPYMR	29-Aug-08 RSH
RSHSEKMR	29-Aug-08 RSH

Rabobank Nederland	NP4897	SNRFOR	AUD	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	CAD	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	CHF	CR	Composite
Rabobank Nederland	NP4897	SNRFOR	CHF	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	EUR	CR	Composite
Rabobank Nederland	NP4897	SNRFOR	EUR	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	EUR	MR	Composite
Rabobank Nederland	NP4897	SNRFOR	EUR	XR	Composite
Rabobank Nederland	NP4897	SNRFOR	GBP	CR	Composite
Rabobank Nederland	NP4897	SNRFOR	GBP	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	HKD	CR	Composite
Rabobank Nederland	NP4897	SNRFOR	HKD	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	JPY	CR	Composite
Rabobank Nederland	NP4897	SNRFOR	JPY	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	SGD	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	USD	CR	Composite
Rabobank Nederland	NP4897	SNRFOR	USD	MM	Composite
Rabobank Nederland	NP4897	SNRFOR	USD	MR	Composite
Rabobank Nederland	NP4897	SNRFOR	ZAR	CR	Composite
Rabobank Nederland	NP4897	SNRFOR	ZAR	MM	Composite
Rabobank Nederland	NP4897	SUBLT2	AUD	CR	Composite
Rabobank Nederland	NP4897	SUBLT2	AUD	MM	Composite
Rabobank Nederland	NP4897	SUBLT2	EUR	CR	Composite
Rabobank Nederland	NP4897	SUBLT2	EUR	MM	Composite
Rabobank Nederland	NP4897	SUBLT2	EUR	MR	Composite
Rabobank Nederland	NP4897	SUBLT2	JPY	MM	Composite
Rabobank Nederland	NP4897	SUBLT2	USD	CR	Composite
Rabobank Nederland	NP4897	SUBLT2	USD	MM	Composite
Rabobank Nederland	NP4897	SUBLT2	USD	MR	Composite
Radian Asset Assurn Inc	7C52HG	SNRFOR	AUD	MR	Composite
Radian Asset Assurn Inc	7C52HG	SNRFOR	EUR	CR	Composite
Radian Asset Assurn Inc	7C52HG	SNRFOR	EUR	MM	Composite
Radian Asset Assurn Inc	7C52HG	SNRFOR	EUR	MR	Composite
Radian Asset Assurn Inc	7C52HG	SNRFOR	USD	CR	Composite
Radian Asset Assurn Inc	7C52HG	SNRFOR	USD	MR	Composite
Radian Asset Assurn Inc	7C52HG	SNRFOR	USD	XR	Composite
Radian Gp Inc	7C5259	SNRFOR	AUD	CR	Composite
Radian Gp Inc	7C5259	SNRFOR	AUD	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	AUD	XR	Composite
Radian Gp Inc	7C5259	SNRFOR	CAD	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	CHF	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	EUR	CR	Composite
Radian Gp Inc	7C5259	SNRFOR	EUR	MM	Composite
Radian Gp Inc	7C5259	SNRFOR	EUR	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	EUR	XR	Composite
Radian Gp Inc	7C5259	SNRFOR	GBP	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	GBP	XR	Composite
Radian Gp Inc	7C5259	SNRFOR	HKD	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	JPY	CR	Composite
Radian Gp Inc	7C5259	SNRFOR	JPY	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	JPY	XR	Composite
Radian Gp Inc	7C5259	SNRFOR	NOK	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	NZD	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	SEK	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	SEK	XR	Composite
Radian Gp Inc	7C5259	SNRFOR	SGD	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	TWD	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	USD	CR	Composite
Radian Gp Inc	7C5259	SNRFOR	USD	MM	Composite
Radian Gp Inc	7C5259	SNRFOR	USD	MR	Composite
Radian Gp Inc	7C5259	SNRFOR	USD	XR	Composite
RadioShack Corp	7C547B	SNRFOR	AUD	CR	Composite
RadioShack Corp	7C547B	SNRFOR	AUD	MR	Composite
RadioShack Corp	7C547B	SNRFOR	CAD	MR	Composite
RadioShack Corp	7C547B	SNRFOR	CHF	MR	Composite
RadioShack Corp	7C547B	SNRFOR	EUR	CR	Composite
RadioShack Corp	7C547B	SNRFOR	EUR	MM	Composite
RadioShack Corp	7C547B	SNRFOR	EUR	MR	Composite
RadioShack Corp	7C547B	SNRFOR	EUR	XR	Composite
RadioShack Corp	7C547B	SNRFOR	GBP	MR	Composite
RadioShack Corp	7C547B	SNRFOR	GBP	XR	Composite
RadioShack Corp	7C547B	SNRFOR	HKD	MR	Composite
RadioShack Corp	7C547B	SNRFOR	JPY	MR	Composite
RadioShack Corp	7C547B	SNRFOR	SEK	MR	Composite

0.33%	0.32%	0.43%	0.55%	0.61%	0.67%	0.68%	0.71%	0.72%
0.33%	0.31%	0.42%	0.54%	0.61%	0.66%	0.68%	0.70%	0.72%
0.33%	0.31%	0.44%	0.57%	0.64%	0.70%	0.72%	0.73%	0.72%
0.33%	0.31%	0.42%	0.54%	0.61%	0.66%	0.68%	0.70%	0.72%
0.33%	0.31%	0.44%	0.57%	0.64%	0.70%	0.72%	0.73%	0.72%
0.33%	0.31%	0.42%	0.54%	0.61%	0.66%	0.68%	0.70%	0.72%
0.33%	0.31%	0.42%	0.54%	0.60%	0.66%	0.68%	0.70%	0.72%
0.33%	0.31%	0.44%	0.57%	0.64%	0.70%	0.72%	0.73%	0.72%
0.33%	0.31%	0.42%	0.54%	0.61%	0.66%	0.68%	0.70%	0.72%
0.33%	0.31%	0.44%	0.57%	0.64%	0.70%	0.72%	0.73%	0.72%
0.33%	0.31%	0.42%	0.54%	0.61%	0.66%	0.68%	0.70%	0.72%
0.33%	0.32%	0.43%	0.55%	0.64%	0.70%	0.72%	0.75%	0.72%
0.33%	0.32%	0.43%	0.55%	0.61%	0.67%	0.69%	0.72%	0.72%
0.33%	0.31%	0.42%	0.54%	0.61%	0.66%	0.68%	0.70%	0.72%
0.33%	0.31%	0.44%	0.57%	0.64%	0.70%	0.72%	0.73%	0.72%
0.33%	0.31%	0.42%	0.54%	0.61%	0.66%	0.68%	0.70%	0.72%
0.33%	0.31%	0.42%	0.54%	0.60%	0.66%	0.68%	0.70%	0.72%
0.33%	0.31%	0.44%	0.57%	0.64%	0.70%	0.72%	0.73%	0.72%
0.33%	0.31%	0.42%	0.54%	0.61%	0.66%	0.68%	0.70%	0.72%
0.48%	0.49%	0.74%	0.89%	0.95%	1.05%	1.09%	1.10%	1.08%
0.48%	0.49%	0.74%	0.89%	0.95%	1.05%	1.09%	1.10%	1.08%
0.50%	0.51%	0.76%	0.92%	0.99%	1.09%	1.13%	1.14%	1.12%
0.47%	0.49%	0.73%	0.89%	0.95%	1.05%	1.08%	1.10%	1.07%
0.47%	0.49%	0.73%	0.88%	0.94%	1.04%	1.07%	1.09%	1.06%
0.48%	0.49%	0.74%	0.89%	0.95%	1.05%	1.09%	1.10%	1.08%
0.50%	0.51%	0.76%	0.92%	0.99%	1.09%	1.13%	1.14%	1.12%
0.47%	0.49%	0.73%	0.89%	0.95%	1.05%	1.08%	1.10%	1.07%
42.05%	44.09%	36.23%	30.63%	28.44%	26.14%	22.94%	20.56%	18.07%
44.58%	46.41%	38.14%	32.53%	29.94%	27.52%	24.32%	21.64%	18.07%
42.83%	44.09%	36.23%	31.42%	28.44%	26.14%	23.11%	20.56%	18.07%
44.58%	46.41%	38.14%	32.53%	29.94%	27.52%	24.32%	21.64%	18.07%
42.83%	44.09%	36.23%	31.42%	28.44%	26.14%	23.11%	20.56%	18.07%
40.79%	42.47%	34.90%	29.77%	27.40%	25.18%	22.26%	19.80%	18.07%
42.39%	43.62%	33.93%	31.14%	27.28%	25.73%	22.12%	19.32%	17.12%
42.39%	43.62%	33.93%	31.14%	27.28%	25.73%	22.12%	19.32%	17.12%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
44.88%	46.25%	35.94%	32.97%	28.97%	27.43%	23.89%	20.53%	18.60%
43.09%	44.40%	34.50%	31.65%	27.81%	26.34%	22.93%	19.71%	17.86%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.05%	41.67%	32.88%	29.99%	26.67%	25.10%	21.88%	19.41%	16.85%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.05%	41.67%	32.88%	29.99%	26.67%	25.10%	21.88%	19.41%	16.85%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.39%	43.62%	33.93%	31.14%	27.28%	25.73%	21.07%	19.32%	17.12%
42.39%	43.62%	33.93%	31.14%	27.28%	25.73%	20.29%	19.32%	17.12%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.05%	41.67%	32.88%	29.99%	26.67%	25.10%	21.88%	19.41%	16.85%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
44.88%	46.25%	35.94%	32.97%	28.97%	27.43%	23.89%	20.53%	18.60%
42.76%	43.94%	34.20%	31.33%	27.50%	25.96%	22.70%	19.42%	17.67%
42.05%	41.67%	32.88%	29.99%	26.67%	25.10%	21.88%	19.41%	16.85%
1.20%	1.32%	1.68%	1.89%	2.13%	2.09%	1.98%	1.93%	1.98%
1.20%	1.32%	1.60%	1.89%	2.03%	2.09%	1.98%	1.93%	1.98%
1.14%	1.33%	1.58%	1.90%	2.00%	2.11%	2.00%	1.96%	1.96%
1.14%	1.33%	1.58%	1.90%	2.00%	2.11%	2.00%	1.96%	1.96%
1.20%	1.40%	1.66%	2.00%	2.10%	2.22%	2.10%	2.05%	2.10%
1.16%	1.35%	1.59%	1.92%	2.02%	2.13%	2.01%	1.97%	1.98%
1.14%	1.33%	1.58%	1.90%	2.00%	2.11%	2.00%	1.96%	1.96%
1.26%	1.29%	1.56%	1.84%	1.93%	2.02%	1.91%	1.85%	1.92%
1.14%	1.33%	1.58%	1.90%	2.00%	2.11%	2.00%	1.96%	1.96%
1.26%	1.29%	1.56%	1.84%	1.93%	2.02%	1.91%	1.85%	1.92%
1.14%	1.33%	1.58%	1.90%	2.00%	2.11%	2.00%	1.96%	1.96%
1.20%	1.32%	1.57%	1.89%	1.99%	2.09%	1.98%	1.93%	1.98%

0.74%	0.89%	40%	NR	BBB	BBB	BBB
0.74%	0.89%	40%	NR	AA	AA	AA
0.77%	0.89%	40%	NR	A	A	A
0.74%	0.89%	40%	NR	AA	AA	AA
0.77%	0.89%	40%	NR	A	A	A
0.74%	0.89%	40%	NR	AA	AA	AA
0.73%	0.89%	40%	NR	A	A	A
		40%				
0.77%	0.89%	40%	NR	A	A	A
0.74%	0.89%	40%	NR	AA	AA	AA
0.77%	0.89%	40%	NR	A	A	A
0.74%	0.89%	40%	NR	AA	AA	AA
0.74%	0.89%	40%	NR	BBB	BBB	BBB
0.74%	0.89%	40%	NR	BBB	BBB	BBB
0.74%	0.89%	40%	NR	AA	AA	AA
0.77%	0.89%	40%	NR	A	A	A
0.74%	0.89%	40%	NR	AA	AA	AA
0.73%	0.89%	40%	NR	A	A	A
0.77%	0.89%	40%	NR	A	A	A
0.74%	0.89%	40%	NR	AA	AA	AA
1.05%	1.19%	23.33%	BB	BB	BBB	BBB
1.05%	1.19%	23.33%	BB	BB	BBB	BBB
1.05%	1.19%	23.33%	BBB	BBB	A	A
1.05%	1.19%	20%	A	A	AA	AA
1.05%	1.19%	23.33%	BBB	BBB	A	A
1.05%	1.19%		BB	BB	BBB	BBB
1.05%	1.19%	23.33%	BBB	BBB	A	A
1.05%	1.19%	20%	A	A	AA	AA
		23.33%				
16.32%	15.38%	33.08%	BB	BB	BB	BB
16.32%	15.38%	33.08%	BBB	BBB	BBB	BBB
		33.08%				
16.32%	15.38%	34.30%	A	A	A	A
16.32%	15.38%	33.08%	BBB	BBB	BBB	BBB
16.32%	15.38%	34.30%	A	A	A	A
16.32%	15.38%	33.08%	BBB	BBB	BBB	BBB
14.89%	14.36%	27.39%	BBB	BBB	BBB	BBB
14.89%	14.36%	27.39%	BBB	BBB	BBB	BBB
		27.39%				
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	26.67%	A	A	A	A
14.89%	14.36%	27.39%	A	A	A	A
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	26.12%	A	A	A	A
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	26.12%	A	A	A	A
14.89%	14.36%	27.54%	AA	AA	AA	AA
		27.39%				
14.89%	14.36%	27.39%	BBB	BBB	BBB	BBB
14.89%	14.36%	27.39%	BBB	BBB	BBB	BBB
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	26.12%	A	A	A	A
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	26.67%	A	A	A	A
		27.39%				
14.89%	14.36%	27.54%	AA	AA	AA	AA
14.89%	14.36%	26.12%	A	A	A	A
2.27%	2.77%	40%	BBB	BBB	BBB	BBB
2.27%	2.77%	40%	BBB	BBB	A	BBB
2.27%	2.84%	40%	A	AA	AA	AA
2.27%	2.84%	40%	A	AA	AA	AA
2.27%	2.98%	40%	A	A	A	A
2.27%	2.86%	40%	A	A	A	A
2.27%	2.84%	40%	A	AA	AA	AA
2.27%	2.73%	40%	A	A	A	A
2.27%	2.84%	40%	A	AA	AA	AA
2.27%	2.73%	40%	A	A	A	A
2.27%	2.84%	40%	A	AA	AA	AA
2.27%	2.77%	40%	BBB	BBB	BBB	BBB
		40%				

BBB	BBB	A	BBB	NR	BB
AA	AA	AAA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AAA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AAA	AA	NR	A
A	A	AA	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AAA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AAA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AA	AA	AAA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AAA	AA	NR	A
A	A	AA	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AAA	AA	NR	A
BBB	BBB	BB	BB	BB	NR
BBB	BBB	BB	BB	BB	NR
A	A	BBB	BBB	BBB	NR
AA	AA	A	A	A	NR
A	A	BBB	BBB	BBB	NR
BBB	BBB	BB	BB	BB	NR
A	A	BBB	BBB	BBB	NR
AA	AA	A	A	A	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	A	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	A	NR
AA	AA	AA	AA	BBB	NR
BBB	BBB	A	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BB	NR
A	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR

NR	A	9 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	3 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	3 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
	NR	Financials	Europe	Netherlands
NR	A	3 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	3 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	3 Financials	Europe	Netherlands
NR	A	3 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	3 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	3 Financials	Europe	Netherlands
NR	A	9 Financials	Europe	Netherlands
NR	A	7 Financials	Europe	Netherlands
NR	A	7 Financials	Europe	Netherlands
NR	A	7 Financials	Europe	Netherlands
NR	A	7 Financials	Europe	Netherlands
NR	A	7 Financials	Europe	Netherlands
NR	A	7 Financials	Europe	Netherlands
NR	A	7 Financials	Europe	Netherlands
	NR	Financials	Europe	Netherlands
NR	BBB	4 Financials	N.Amer	United States
NR	BBB	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	4 Financials	N.Amer	United States
NR	BBB	4 Financials	N.Amer	United States
NR	BBB	4 Financials	N.Amer	United States
NR	BBB	4 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	BBB	8 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	8 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	A	7 Financials	N.Amer	United States
NR	A	4 Financials	N.Amer	United States
B	A	9 Consumer Services	N.Amer	United States
B	A	9 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BB	AA	9 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
BB	A	4 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
BB	A	4 Consumer Services	N.Amer	United States
BBB	AA	9 Consumer Services	N.Amer	United States
B	AA	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States

AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
AAA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC					
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	CCC					
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC					
BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC					
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
BB	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					

Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	DocAdj	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

RSHSGDMR	29-Aug-08 RSH
RSHTWDMR	29-Aug-08 RSH
RSHUSDCR	29-Aug-08 RSH
RSHUSDMM	29-Aug-08 RSH
RSHUSDMR	29-Aug-08 RSH
RSHUSDXR	29-Aug-08 RSH
RZBEURCR	29-Aug-08 RZB
RZBEURMM	29-Aug-08 RZB
RZBEURMR	29-Aug-08 RZB
RZBUSDCR	29-Aug-08 RZB
RZBUSDMM	29-Aug-08 RZB
RZBUSDMR	29-Aug-08 RZB
RZBEURCR	29-Aug-08 RZB
RZBEURMM	29-Aug-08 RZB
RZBEURMR	29-Aug-08 RZB
RZBUSDCR	29-Aug-08 RZB
RZBUSDMM	29-Aug-08 RZB
GENPAUDMM	29-Aug-08 GENP
GENPCHFMM	29-Aug-08 GENP
GENPEURCR	29-Aug-08 GENP
GENPEURMM	29-Aug-08 GENP
GENPEURMR	29-Aug-08 GENP
GENPGBPMM	29-Aug-08 GENP
GENPJPYMM	29-Aug-08 GENP
GENPUSDCR	29-Aug-08 GENP
GENPUSDMM	29-Aug-08 GENP
GENPUSDMR	29-Aug-08 GENP
RANBXYUSDCR	29-Aug-08 RANBXY
RANBXYUSDMM	29-Aug-08 RANBXY
RANBXYUSDMR	29-Aug-08 RANBXY
RANBXYUSDXR	29-Aug-08 RANBXY
RNK-GrpFinEURCR	29-Aug-08 RNK-GrpFin
RNK-GrpFinEURMM	29-Aug-08 RNK-GrpFin
RNK-GrpFinEURMR	29-Aug-08 RNK-GrpFin
RNK-GrpFinGBPXR	29-Aug-08 RNK-GrpFin
RNK-GrpFinJPYCR	29-Aug-08 RNK-GrpFin
RNK-GrpFinUSDCR	29-Aug-08 RNK-GrpFin
RNK-GrpFinUSDMM	29-Aug-08 RNK-GrpFin
RNK-GrpFinUSDMR	29-Aug-08 RNK-GrpFin
RNKAUDCR	29-Aug-08 RNK
RNKAUDMM	29-Aug-08 RNK
RNKAUDMR	29-Aug-08 RNK
RNKCHFCR	29-Aug-08 RNK
RNKCHFMM	29-Aug-08 RNK
RNKEURCR	29-Aug-08 RNK
RNKEURMM	29-Aug-08 RNK
RNKEURMR	29-Aug-08 RNK
RNKGBPCR	29-Aug-08 RNK
RNKGBPMM	29-Aug-08 RNK
RNKGBPMR	29-Aug-08 RNK
RNKGBPXR	29-Aug-08 RNK
RNKHKDMM	29-Aug-08 RNK
RNKILSMM	29-Aug-08 RNK
RNKJPYCR	29-Aug-08 RNK
RNKJPYMM	29-Aug-08 RNK
RNKUSDCR	29-Aug-08 RNK
RNKUSDMM	29-Aug-08 RNK
RNKUSDMR	29-Aug-08 RNK
RASLAFEURCR	29-Aug-08 RASLAF
RASLAFEURMM	29-Aug-08 RASLAF
RASLAFUSDCR	29-Aug-08 RASLAF
RASLAFUSDMR	29-Aug-08 RASLAF
RASLAFUSDXR	29-Aug-08 RASLAF
RAYI-SCAEURCR	29-Aug-08 RAYI-SCA
RAYI-SCAEURMM	29-Aug-08 RAYI-SCA
RAYI-SCAEURMR	29-Aug-08 RAYI-SCA
RAYI-SCAEURXR	29-Aug-08 RAYI-SCA
RAYI-SCAGBPCR	29-Aug-08 RAYI-SCA
RAYI-SCAGBPMM	29-Aug-08 RAYI-SCA
RAYI-SCAUSDCR	29-Aug-08 RAYI-SCA
RAYI-SCAUSDMM	29-Aug-08 RAYI-SCA
RAYI-SCAUSDMR	29-Aug-08 RAYI-SCA
RAYI-SCAUSDXR	29-Aug-08 RAYI-SCA
RAYI-SCAEURCR	29-Aug-08 RAYI-SCA

RadioShack Corp	7C547B	SNRFOR	SGD	MR	Composite
RadioShack Corp	7C547B	SNRFOR	TWD	MR	Composite
RadioShack Corp	7C547B	SNRFOR	USD	CR	Composite
RadioShack Corp	7C547B	SNRFOR	USD	MM	Composite
RadioShack Corp	7C547B	SNRFOR	USD	MR	Composite
RadioShack Corp	7C547B	SNRFOR	USD	XR	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	EUR	CR	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	EUR	MM	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	EUR	MR	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	USD	CR	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	USD	MM	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SNRFOR	USD	MR	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	EUR	CR	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	EUR	MM	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	EUR	MR	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	USD	CR	Composite
Raiffeisen Zentralbank Oesterreich AG	AH8770	SUBLT2	USD	MM	Composite
Rallye	FMDCAQ	SNRFOR	AUD	MM	Composite
Rallye	FMDCAQ	SNRFOR	CHF	MM	Composite
Rallye	FMDCAQ	SNRFOR	EUR	CR	Composite
Rallye	FMDCAQ	SNRFOR	EUR	MM	Composite
Rallye	FMDCAQ	SNRFOR	EUR	MR	Composite
Rallye	FMDCAQ	SNRFOR	GBP	MM	Composite
Rallye	FMDCAQ	SNRFOR	JPY	MM	Composite
Rallye	FMDCAQ	SNRFOR	USD	CR	Composite
Rallye	FMDCAQ	SNRFOR	USD	MM	Composite
Rallye	FMDCAQ	SNRFOR	USD	MR	Composite
Ranbaxy Labs Ltd	YF89F5	SNRFOR	USD	CR	Composite
Ranbaxy Labs Ltd	YF89F5	SNRFOR	USD	MM	Composite
Ranbaxy Labs Ltd	YF89F5	SNRFOR	USD	MR	Composite
Ranbaxy Labs Ltd	YF89F5	SNRFOR	USD	XR	Composite
Rank Gp Fin plc	7C8338	SNRFOR	EUR	CR	Composite
Rank Gp Fin plc	7C8338	SNRFOR	EUR	MM	Composite
Rank Gp Fin plc	7C8338	SNRFOR	EUR	MR	Composite
Rank Gp Fin plc	7C8338	SNRFOR	GBP	XR	Composite
Rank Gp Fin plc	7C8338	SNRFOR	JPY	CR	Composite
Rank Gp Fin plc	7C8338	SNRFOR	USD	CR	Composite
Rank Gp Fin plc	7C8338	SNRFOR	USD	MM	Composite
Rank Gp Fin plc	7C8338	SNRFOR	USD	MR	Composite
Rank Gp PLC	7C833A	SNRFOR	AUD	CR	Composite
Rank Gp PLC	7C833A	SNRFOR	AUD	MM	Composite
Rank Gp PLC	7C833A	SNRFOR	AUD	MR	Composite
Rank Gp PLC	7C833A	SNRFOR	CHF	CR	Composite
Rank Gp PLC	7C833A	SNRFOR	CHF	MM	Composite
Rank Gp PLC	7C833A	SNRFOR	EUR	CR	Composite
Rank Gp PLC	7C833A	SNRFOR	EUR	MM	Composite
Rank Gp PLC	7C833A	SNRFOR	EUR	MR	Composite
Rank Gp PLC	7C833A	SNRFOR	GBP	CR	Composite
Rank Gp PLC	7C833A	SNRFOR	GBP	MM	Composite
Rank Gp PLC	7C833A	SNRFOR	GBP	MR	Composite
Rank Gp PLC	7C833A	SNRFOR	GBP	XR	Composite
Rank Gp PLC	7C833A	SNRFOR	HKD	MM	Composite
Rank Gp PLC	7C833A	SNRFOR	ILS	MM	Composite
Rank Gp PLC	7C833A	SNRFOR	JPY	CR	Composite
Rank Gp PLC	7C833A	SNRFOR	JPY	MM	Composite
Rank Gp PLC	7C833A	SNRFOR	USD	CR	Composite
Rank Gp PLC	7C833A	SNRFOR	USD	MM	Composite
Rank Gp PLC	7C833A	SNRFOR	USD	MR	Composite
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	EUR	CR	Composite
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	EUR	MM	Composite
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	USD	CR	Composite
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	USD	MR	Composite
RAS Laffan Liquefied Nat Gas Co Ltd	7C9457	SNRFOR	USD	XR	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	EUR	CR	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	EUR	MM	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	EUR	MR	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	EUR	XR	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	GBP	CR	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	GBP	MM	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	USD	CR	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	USD	MM	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	USD	MR	Composite
Ray Acquisition SCA	FMDDDW	SNRFOR	USD	XR	Composite
Ray Acquisition SCA	FMDDDW	SUBLT2	EUR	CR	Composite

1.14%	1.33%	1.58%	1.90%	2.00%	2.11%	2.00%	1.96%	1.96%
1.14%	1.33%	1.58%	1.90%	2.00%	2.11%	2.00%	1.96%	1.96%
1.20%	1.40%	1.66%	2.00%	2.10%	2.22%	2.10%	2.05%	2.10%
1.14%	1.33%	1.58%	1.90%	2.00%	2.11%	2.00%	1.96%	1.96%
1.26%	1.29%	1.56%	1.84%	1.93%	2.02%	1.91%	1.85%	1.92%
0.59%	0.63%	0.86%	1.07%	1.20%	1.32%	1.34%	1.33%	1.40%
0.59%	0.61%	0.83%	1.01%	1.14%	1.25%	1.26%	1.27%	1.36%
0.59%	0.63%	0.86%	1.07%	1.20%	1.32%	1.34%	1.33%	1.40%
0.59%	0.61%	0.83%	1.01%	1.14%	1.25%	1.26%	1.27%	1.36%
0.98%	1.06%	1.36%	1.73%	1.90%	2.08%	2.10%	2.10%	2.10%
0.98%	1.02%	1.30%	1.66%	1.81%	1.99%	2.01%	2.02%	2.10%
0.98%	1.06%	1.36%	1.73%	1.90%	2.08%	2.10%	2.10%	2.10%
0.98%	1.02%	1.30%	1.66%	1.81%	1.99%	2.01%	2.02%	2.10%
3.58%	4.20%	5.38%	6.27%	6.42%	6.54%	6.58%	6.62%	6.72%
3.58%	4.24%	5.38%	6.27%	6.42%	6.54%	6.58%	6.62%	6.72%
3.73%	4.37%	5.58%	6.53%	6.69%	6.81%	6.86%	6.89%	7.00%
3.58%	4.24%	5.38%	6.27%	6.42%	6.54%	6.58%	6.62%	6.72%
3.55%	4.15%	5.30%	6.21%	6.35%	6.47%	6.51%	6.55%	6.65%
3.58%	4.24%	5.38%	6.27%	6.42%	6.54%	6.58%	6.62%	6.72%
3.58%	4.20%	5.38%	6.27%	6.42%	6.54%	6.58%	6.62%	6.72%
3.73%	4.37%	5.58%	6.53%	6.69%	6.81%	6.86%	6.89%	7.00%
3.58%	4.24%	5.38%	6.27%	6.42%	6.54%	6.58%	6.62%	6.72%
	1.05%	1.26%	1.46%	1.75%	2.02%	2.01%		
	1.05%	1.26%	1.40%	1.75%	2.02%	2.01%		
	1.05%	1.26%	1.38%	1.75%	2.02%	2.01%		
	1.05%	1.26%	1.33%	1.75%	2.02%	2.01%		
	5.70%	6.02%	6.05%	6.13%	6.21%	5.93%	6.21%	
	5.47%	5.78%	5.81%	5.89%	5.96%	5.93%	5.96%	
	5.22%	5.50%	5.54%	5.61%	5.69%	5.93%	5.68%	

4.00%	5.00%	5.56%	5.71%	5.95%	5.84%	5.80%	5.72%	5.60%
4.00%	4.80%	5.33%	5.71%	5.71%	5.84%	5.80%	5.72%	5.60%
4.17%	4.96%	5.60%	5.81%	6.04%	5.94%	5.86%	5.77%	5.81%
3.90%	5.10%	5.43%	5.62%	5.71%	5.80%	5.79%	5.69%	5.66%
4.17%	4.96%	5.60%	5.81%	6.04%	5.94%	5.86%	5.77%	5.81%
3.90%	5.10%	5.43%	5.62%	5.71%	5.80%	5.79%	5.69%	5.66%
3.91%	5.04%	5.34%	5.54%	5.67%	5.72%	5.73%	5.61%	5.60%
4.17%	4.96%	5.60%	5.81%	6.04%	5.94%	5.86%	5.77%	5.81%
3.90%	5.10%	5.43%	5.62%	5.71%	5.80%	5.79%	5.69%	5.66%
3.76%	4.73%	5.14%	5.33%	5.46%	5.51%	5.46%	5.40%	5.32%
3.90%	5.10%	5.43%	5.62%	5.71%	5.80%	5.79%	5.69%	5.66%
4.00%	5.03%	5.49%	5.71%	5.75%	5.84%	5.80%	5.72%	5.60%
4.00%	5.03%	5.49%	5.71%	5.75%	5.84%	5.80%	5.72%	5.60%
4.17%	4.96%	5.60%	5.81%	6.04%	5.94%	5.86%	5.77%	5.81%
3.90%	5.10%	5.43%	5.62%	5.71%	5.80%	5.79%	5.69%	5.66%
3.91%	5.04%	5.34%	5.54%	5.67%	5.72%	5.73%	5.61%	5.60%
0.60%	0.66%	0.77%	0.87%	0.96%	1.09%	1.17%	1.32%	
0.60%	0.66%	0.74%	0.84%	0.92%	1.04%	1.13%	1.27%	
0.60%	0.66%	0.77%	0.87%	0.96%	1.09%	1.17%	1.32%	
0.60%	0.66%	0.73%	0.83%	0.91%	1.03%	1.12%	1.25%	
0.63%	0.77%	1.05%	1.34%	1.55%	1.73%	1.84%	1.94%	1.98%
0.60%	0.74%	1.01%	1.29%	1.49%	1.66%	1.77%	1.87%	1.90%
0.59%	0.73%	1.00%	1.28%	1.47%	1.64%	1.75%	1.85%	1.88%
0.63%	0.77%	1.05%	1.34%	1.55%	1.73%	1.84%	1.94%	1.98%
0.60%	0.74%	1.01%	1.29%	1.49%	1.66%	1.77%	1.87%	1.90%
0.63%	0.77%	1.05%	1.34%	1.55%	1.73%	1.84%	1.94%	1.98%
0.60%	0.74%	1.01%	1.29%	1.49%	1.66%	1.77%	1.87%	1.90%
0.59%	0.73%	1.00%	1.28%	1.47%	1.64%	1.75%	1.85%	1.88%
0.57%	0.71%	0.96%	1.23%	1.42%	1.58%	1.68%	1.78%	1.81%
0.59%	0.72%	1.05%	1.34%	1.53%	1.74%	1.87%	1.95%	1.92%

2.27%	2.84%	40% A	AA	AA	AA
2.27%	2.84%	40% A	AA	AA	AA
2.27%	2.98%	40% A	A	A	A
		40%			
2.27%	2.84%	40% A	AA	AA	AA
2.27%	2.73%	40% A	A	A	A
1.20%	1.34%	40% NR	A	A	A
1.20%	1.34%	40% NR	AA	AA	AA
		40%			
1.20%	1.34%	40% NR	A	A	A
1.20%	1.34%	40% NR	AA	AA	AA
		40%			
2.06%	1.86%	20% NR	BBB	BBB	A
2.06%	1.86%	20% NR	A	BBB	AA
		20%			
2.06%	1.86%	20% NR	BBB	BBB	A
2.06%	1.86%	20% NR	A	BBB	AA
6.66%	6.66%	40% BBB	BBB	BBB	A
6.66%	6.66%	40% AA	AA	AA	AAA
6.94%	6.93%	40% A	A	A	AA
6.66%	6.66%	40% AA	AA	AA	AAA
6.59%	6.59%	40% A	A	A	AA
6.66%	6.66%	40% AA	AA	AA	AAA
6.66%	6.66%	40% BBB	BBB	BBB	A
6.94%	6.93%	40% A	A	A	AA
6.66%	6.66%	40% AA	AA	AA	AAA
		40%			
		27.50%	NR	NR	BBB
		27.50%	NR	NR	BBB
		27.50%	NR	NR	BBB
		27.50%	NR	NR	BBB
6.60%		40%	BBB	BBB	BBB
6.60%		40%	BBB	BBB	BBB
		40%			
6.60%		40%	BBB	BBB	BBB
		40%			
		40%			
		40%			
		40%			
5.75%	5.75%	40% BBB	BBB	BBB	BBB
5.75%	5.75%	40% BBB	A	A	BBB
		40%			
5.81%	5.81%	40% A	AA	AA	AA
5.70%	5.69%	40% AA	AA	AA	AA
5.81%	5.81%	40% A	AA	AA	AA
5.70%	5.69%	40% AA	AA	AA	AA
5.60%	5.59%	40% A	A	A	A
5.81%	5.81%	40% A	AA	AA	AA
5.70%	5.69%	40% AA	AA	AA	AA
		40%			
5.39%	5.39%	40% A	A	A	A
		40%			
5.70%	5.69%	40% AA	AA	AA	AA
5.75%	5.75%	40% BBB	BBB	BBB	BBB
5.75%	5.75%	40% BBB	BBB	BBB	BBB
5.81%	5.81%	40% A	AA	AA	AA
5.70%	5.69%	40% AA	AA	AA	AA
5.60%	5.59%	40% A	A	A	A
1.41%	1.56%	40% NR	NR	BB	BB
1.41%	1.50%	40% NR	NR	BB	BB
1.41%	1.56%	40% NR	NR	BB	BB
1.41%	1.48%	40% NR	NR	BB	BB
		40%			
1.96%	1.98%	40% BBB	A	A	BB
1.96%	1.91%	40% A	AA	A	BBB
1.96%	1.88%	40% BBB	A	A	BB
		40%			
1.96%	1.98%	40% BBB	A	A	BB
1.96%	1.91%	40% A	AA	A	BBB
1.96%	1.98%	40% BBB	A	A	BB
1.96%	1.91%	40% A	AA	A	BBB
1.96%	1.88%	40% BBB	A	A	BB
1.96%	1.81%	40% BBB	A	A	BB
1.95%	2.04%	40% BBB	BBB	BBB	BBB

AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	BBB	BB	BBB
AAA	AAA	AAA	AA	A	AA
AA	AA	AA	A	BBB	A
AAA	AAA	AAA	AA	A	AA
AA	AA	AA	A	BBB	A
AAA	AAA	AAA	AA	A	AA
A	A	A	BBB	BB	BBB
AA	AA	AA	A	BBB	A
AAA	AAA	AAA	AA	A	AA
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
BBB	BBB	NR	BBB		NR
BBB	BBB	NR	BBB		NR
BBB	BBB	NR	BBB		NR

BBB	BBB	BBB	BBB	BBB	BB
A	BBB	BBB	BBB	BBB	BB
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	A
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	A
AA	A	A	A	A	BBB
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	A
AA	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
A	BBB	BBB	BBB	BBB	BB
A	BBB	BBB	BBB	BBB	BB
A	AA	AA	AA	A	A
AA	AA	AA	AA	AA	A
AA	A	A	A	A	BBB
BB	BB	BB	BB		NR
BB	BB	BB	BB		NR
BB	BB	BB	BB		NR
BB	BB	BB	BB		NR
A	BB	BB	BB	BBB	NR
AA	BBB	BBB	BBB	A	NR
A	BB	BB	BB	BBB	NR
A	BB	BB	BB	BBB	NR
AA	BBB	BBB	BBB	A	NR
A	BB	BB	BB	BBB	NR
AA	BBB	BBB	BBB	A	NR
A	BB	BB	BB	BBB	NR
A	BB	BB	BB	BBB	NR
A	BB	A	BBB	NR	NR

BBB	AA	9	Consumer Services	N.Amer	United States
BBB	AA	9	Consumer Services	N.Amer	United States
BB	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	9	Consumer Services	N.Amer	United States
BB	A	4	Consumer Services	N.Amer	United States
NR	A	3	Financials	Europe	Austria
NR	A	9	Financials	Europe	Austria
	NR		Financials	Europe	Austria
NR	A	3	Financials	Europe	Austria
NR	A	9	Financials	Europe	Austria
	NR		Financials	Europe	Austria
NR	A	7	Financials	Europe	Austria
NR	A	7	Financials	Europe	Austria
	NR		Financials	Europe	Austria
NR	A	7	Financials	Europe	Austria
NR	A	7	Financials	Europe	Austria
BBB	AA	12	Consumer Services	Europe	France
AA	AA	12	Consumer Services	Europe	France
A	AA	12	Consumer Services	Europe	France
AA	AA	12	Consumer Services	Europe	France
A	AA	12	Consumer Services	Europe	France
AA	AA	12	Consumer Services	Europe	France
BBB	AA	12	Consumer Services	Europe	France
A	AA	12	Consumer Services	Europe	France
AA	AA	12	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BB	AA	11	Consumer Services	Europe	United Kingdom
BB	AA	11	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	6	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
A	AA	6	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BBB	AA	11	Consumer Services	Europe	United Kingdom
A	AA	6	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BBB	AA	11	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BB	AA	11	Consumer Services	Europe	United Kingdom
BB	AA	11	Consumer Services	Europe	United Kingdom
A	AA	6	Consumer Services	Europe	United Kingdom
A	AA	10	Consumer Services	Europe	United Kingdom
BBB	AA	11	Consumer Services	Europe	United Kingdom
B	BBB	3	Oil & Gas	MiddleEast	Qatar
B	BBB	3	Oil & Gas	MiddleEast	Qatar
B	BBB	3	Oil & Gas	MiddleEast	Qatar
B	BBB	3	Oil & Gas	MiddleEast	Qatar
	NR		Oil & Gas	MiddleEast	Qatar
B	A	9	Industrials	Europe	France
BB	BBB	9	Industrials	Europe	France
B	A	9	Industrials	Europe	France
	NR		Industrials	Europe	France
B	A	9	Industrials	Europe	France
BB	BBB	9	Industrials	Europe	France
B	A	9	Industrials	Europe	France
BB	BBB	9	Industrials	Europe	France
B	A	9	Industrials	Europe	France
B	A	9	Industrials	Europe	France
BBB	A	8	Industrials	Europe	France

BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	BBB		Thin	Thin	DocAdj	Thin
	BBB		Thin	Thin	DocAdj	Thin
	BBB		Thin	Thin	DocAdj	Thin
	BBB		Thin	Thin	DocAdj	Thin
BBB	B		DocAdj	DocAdj	DocAdj	DocAdj
BBB	B		DocAdj	DocAdj	DocAdj	DocAdj
BBB	B					
BBB	B		DocAdj	DocAdj	DocAdj	DocAdj
BBB	B					
BBB	B					
BBB	B					
BBB	B					
BB	B	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
BB	B	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	Thin				
DocAdj	Thin	DocAdj		Thin	
DocAdj	Thin	DocAdj		Thin	
DocAdj	Thin	DocAdj		Thin	

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj		Thin	DocAdj
DocAdj	DocAdj	DocAdj		Thin	DocAdj
DocAdj	DocAdj	DocAdj		Thin	DocAdj
DocAdj	DocAdj	DocAdj		Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier

RAYI-SCAEURMM	29-Aug-08 RAYI-SCA
RAYI-SCAEURMR	29-Aug-08 RAYI-SCA
RAYI-SCAEURXR	29-Aug-08 RAYI-SCA
RAYI-SCAGBPMM	29-Aug-08 RAYI-SCA
RAYI-SCAUSDCR	29-Aug-08 RAYI-SCA
RAYI-SCAUSDMM	29-Aug-08 RAYI-SCA
RYNEURCR	29-Aug-08 RYN
RYNEURMM	29-Aug-08 RYN
RYNEURMR	29-Aug-08 RYN
RYNUSDCR	29-Aug-08 RYN
RYNUSDMM	29-Aug-08 RYN
RYNUSDMR	29-Aug-08 RYN
RTNAUDMR	29-Aug-08 RTN
RTNAUDXR	29-Aug-08 RTN
RTNCADMR	29-Aug-08 RTN
RTNCHFMR	29-Aug-08 RTN
RTNEURCR	29-Aug-08 RTN
RTNEURMM	29-Aug-08 RTN
RTNEURMR	29-Aug-08 RTN
RTNEURXR	29-Aug-08 RTN
RTNGBPMR	29-Aug-08 RTN
RTNGBPXR	29-Aug-08 RTN
RTNHKDMR	29-Aug-08 RTN
RTNHKDXR	29-Aug-08 RTN
RTNJPYMR	29-Aug-08 RTN
RTNJPYXR	29-Aug-08 RTN
RTNNZDMR	29-Aug-08 RTN
RTNSEKMR	29-Aug-08 RTN
RTNSEKXR	29-Aug-08 RTN
RTNUSDCR	29-Aug-08 RTN
RTNUSDMM	29-Aug-08 RTN
RTNUSDMR	29-Aug-08 RTN
RTNUSDXR	29-Aug-08 RTN
RENAUL-RCIBanqEURCR	29-Aug-08 RENAUL-RCIBanq
RENAUL-RCIBanqEURMM	29-Aug-08 RENAUL-RCIBanq
RENAUL-RCIBanqEURMR	29-Aug-08 RENAUL-RCIBanq
RENAUL-RCIBanqUSDCR	29-Aug-08 RENAUL-RCIBanq
RENAUL-RCIBanqUSDMM	29-Aug-08 RENAUL-RCIBanq
ROADKGAUDCR	29-Aug-08 ROADKG
ROADKGEURCR	29-Aug-08 ROADKG
ROADKGEURMM	29-Aug-08 ROADKG
ROADKGEURMR	29-Aug-08 ROADKG
ROADKGHKDCR	29-Aug-08 ROADKG
ROADKGJPYCR	29-Aug-08 ROADKG
ROADKGJPYMR	29-Aug-08 ROADKG
ROADKGUSDCR	29-Aug-08 ROADKG
ROADKGUSDMM	29-Aug-08 ROADKG
ROADKGUSDMR	29-Aug-08 ROADKG
ROADKGUSDXR	29-Aug-08 ROADKG
RDBEURMR	29-Aug-08 RDB
RDBUSDMR	29-Aug-08 RDB
RDBUSDXR	29-Aug-08 RDB
RDBUSDCR	29-Aug-08 RDB
RDBUSDMR	29-Aug-08 RDB
RDBUSDXR	29-Aug-08 RDB
RDBUSDCR	29-Aug-08 RDB
RDBUSDMR	29-Aug-08 RDB
RDBUSDXR	29-Aug-08 RDB
REALCOUSDMR	29-Aug-08 REALCO
REALCOUSDXR	29-Aug-08 REALCO
REALCOEURMR	29-Aug-08 REALCO
REALCOUSDMR	29-Aug-08 REALCO
REALCOUSDXR	29-Aug-08 REALCO
RCOLEURCR	29-Aug-08 RCOL
RCOLEURMM	29-Aug-08 RCOL
RCOLEURMR	29-Aug-08 RCOL
RCOLGBPCR	29-Aug-08 RCOL
RCOLJPYMM	29-Aug-08 RCOL
RCOLUSDCR	29-Aug-08 RCOL
RCOLUSDMM	29-Aug-08 RCOL
RCOLUSDMR	29-Aug-08 RCOL
RAEURMR	29-Aug-08 RA
RAUSDCR	29-Aug-08 RA
RAUSDMR	29-Aug-08 RA

Ray Acquisition SCA	FMDDDW	SUBLT2	EUR	MM	Composite
Ray Acquisition SCA	FMDDDW	SUBLT2	EUR	MR	Composite
Ray Acquisition SCA	FMDDDW	SUBLT2	EUR	XR	Composite
Ray Acquisition SCA	FMDDDW	SUBLT2	GBP	MM	Composite
Ray Acquisition SCA	FMDDDW	SUBLT2	USD	CR	Composite
Ray Acquisition SCA	FMDDDW	SUBLT2	USD	MM	Composite
Rayonier Inc	7C9D97	SNRFOR	EUR	CR	Composite
Rayonier Inc	7C9D97	SNRFOR	EUR	MM	Composite
Rayonier Inc	7C9D97	SNRFOR	EUR	MR	Composite
Rayonier Inc	7C9D97	SNRFOR	USD	CR	Composite
Rayonier Inc	7C9D97	SNRFOR	USD	MM	Composite
Rayonier Inc	7C9D97	SNRFOR	USD	MR	Composite
Raytheon Co	7CA622	SNRFOR	AUD	MR	Composite
Raytheon Co	7CA622	SNRFOR	AUD	XR	Composite
Raytheon Co	7CA622	SNRFOR	CAD	MR	Composite
Raytheon Co	7CA622	SNRFOR	CHF	MR	Composite
Raytheon Co	7CA622	SNRFOR	EUR	CR	Composite
Raytheon Co	7CA622	SNRFOR	EUR	MM	Composite
Raytheon Co	7CA622	SNRFOR	EUR	MR	Composite
Raytheon Co	7CA622	SNRFOR	EUR	XR	Composite
Raytheon Co	7CA622	SNRFOR	GBP	MR	Composite
Raytheon Co	7CA622	SNRFOR	GBP	XR	Composite
Raytheon Co	7CA622	SNRFOR	HKD	MR	Composite
Raytheon Co	7CA622	SNRFOR	HKD	XR	Composite
Raytheon Co	7CA622	SNRFOR	JPY	MR	Composite
Raytheon Co	7CA622	SNRFOR	JPY	XR	Composite
Raytheon Co	7CA622	SNRFOR	NZD	MR	Composite
Raytheon Co	7CA622	SNRFOR	SEK	MR	Composite
Raytheon Co	7CA622	SNRFOR	SEK	XR	Composite
Raytheon Co	7CA622	SNRFOR	USD	CR	Composite
Raytheon Co	7CA622	SNRFOR	USD	MM	Composite
Raytheon Co	7CA622	SNRFOR	USD	MR	Composite
Raytheon Co	7CA622	SNRFOR	USD	XR	Composite
RCI Bqe	FMF86L	SNRFOR	EUR	CR	Composite
RCI Bqe	FMF86L	SNRFOR	EUR	MM	Composite
RCI Bqe	FMF86L	SNRFOR	EUR	MR	Composite
RCI Bqe	FMF86L	SNRFOR	USD	CR	Composite
RCI Bqe	FMF86L	SNRFOR	USD	MM	Composite
Rd King Infstruc	GND65D	SNRFOR	AUD	CR	Composite
Rd King Infstruc	GND65D	SNRFOR	EUR	CR	Composite
Rd King Infstruc	GND65D	SNRFOR	EUR	MM	Composite
Rd King Infstruc	GND65D	SNRFOR	EUR	MR	Composite
Rd King Infstruc	GND65D	SNRFOR	HKD	CR	Composite
Rd King Infstruc	GND65D	SNRFOR	JPY	CR	Composite
Rd King Infstruc	GND65D	SNRFOR	JPY	MR	Composite
Rd King Infstruc	GND65D	SNRFOR	USD	CR	Composite
Rd King Infstruc	GND65D	SNRFOR	USD	MM	Composite
Rd King Infstruc	GND65D	SNRFOR	USD	MR	Composite
Rd King Infstruc	GND65D	SNRFOR	USD	XR	Composite
Readers Digest Assn Inc	7CA78D	SECDOM	EUR	MR	Composite
Readers Digest Assn Inc	7CA78D	SECDOM	USD	MR	Composite
Readers Digest Assn Inc	7CA78D	SECDOM	USD	XR	Composite
Readers Digest Assn Inc	7CA78D	SNRFOR	USD	CR	Composite
Readers Digest Assn Inc	7CA78D	SNRFOR	USD	MR	Composite
Readers Digest Assn Inc	7CA78D	SNRFOR	USD	XR	Composite
Readers Digest Assn Inc	7CA78D	SUBLT2	USD	CR	Composite
Readers Digest Assn Inc	7CA78D	SUBLT2	USD	MR	Composite
Readers Digest Assn Inc	7CA78D	SUBLT2	USD	XR	Composite
Realogy Corp	7CB65J	SECDOM	USD	MR	Composite
Realogy Corp	7CB65J	SECDOM	USD	XR	Composite
Realogy Corp	7CB65J	SNRFOR	EUR	MR	Composite
Realogy Corp	7CB65J	SNRFOR	USD	MR	Composite
Realogy Corp	7CB65J	SNRFOR	USD	XR	Composite
Reckitt Benckiser Plc	GNB62A	SNRFOR	EUR	CR	Composite
Reckitt Benckiser Plc	GNB62A	SNRFOR	EUR	MM	Composite
Reckitt Benckiser Plc	GNB62A	SNRFOR	EUR	MR	Composite
Reckitt Benckiser Plc	GNB62A	SNRFOR	GBP	CR	Composite
Reckitt Benckiser Plc	GNB62A	SNRFOR	JPY	MM	Composite
Reckitt Benckiser Plc	GNB62A	SNRFOR	USD	CR	Composite
Reckitt Benckiser Plc	GNB62A	SNRFOR	USD	MM	Composite
Reckitt Benckiser Plc	GNB62A	SNRFOR	USD	MR	Composite
Reckson Assoc Rlty Corp	7CB83L	SNRFOR	EUR	MR	Composite
Reckson Assoc Rlty Corp	7CB83L	SNRFOR	USD	CR	Composite
Reckson Assoc Rlty Corp	7CB83L	SNRFOR	USD	MR	Composite

0.57%	0.69%	1.00%	1.29%	1.50%	1.67%	1.79%	1.87%	1.92%
0.56%	0.69%	1.00%	1.27%	1.48%	1.66%	1.78%	1.85%	1.92%
0.54%	0.66%	0.96%	1.23%	1.40%	1.60%	1.71%	1.78%	1.92%
0.57%	0.69%	1.00%	1.29%	1.50%	1.67%	1.79%	1.87%	1.92%
0.59%	0.72%	1.05%	1.34%	1.53%	1.74%	1.87%	1.95%	1.92%
0.57%	0.69%	1.00%	1.29%	1.50%	1.67%	1.79%	1.87%	1.92%
0.34%	0.34%	0.40%	0.55%	0.63%	0.77%	0.89%	1%	
0.34%	0.34%	0.40%	0.55%	0.63%	0.81%	0.94%	1.05%	
0.34%	0.34%	0.40%	0.55%	0.63%	0.77%	0.89%	1%	
0.18%	0.20%	0.25%	0.31%	0.34%	0.39%	0.42%	0.46%	0.45%
0.18%	0.19%	0.24%	0.31%	0.33%	0.39%	0.42%	0.45%	0.45%
0.18%	0.20%	0.27%	0.31%	0.35%	0.39%	0.43%	0.46%	0.45%
0.18%	0.20%	0.27%	0.31%	0.35%	0.39%	0.43%	0.46%	0.45%
0.18%	0.21%	0.28%	0.32%	0.36%	0.41%	0.45%	0.48%	0.45%
0.18%	0.20%	0.27%	0.31%	0.35%	0.39%	0.43%	0.46%	0.45%
0.18%	0.20%	0.27%	0.30%	0.34%	0.38%	0.42%	0.44%	0.45%
0.18%	0.20%	0.27%	0.31%	0.35%	0.39%	0.43%	0.46%	0.45%
0.18%	0.20%	0.27%	0.30%	0.34%	0.38%	0.42%	0.44%	0.45%
0.18%	0.20%	0.27%	0.31%	0.35%	0.39%	0.43%	0.46%	0.45%
0.18%	0.20%	0.27%	0.30%	0.34%	0.38%	0.42%	0.44%	0.45%
0.18%	0.20%	0.26%	0.31%	0.34%	0.39%	0.42%	0.46%	0.45%
0.18%	0.19%	0.26%	0.31%	0.34%	0.39%	0.42%	0.46%	0.45%
0.18%	0.20%	0.27%	0.31%	0.35%	0.39%	0.43%	0.46%	0.45%
0.18%	0.20%	0.27%	0.30%	0.34%	0.38%	0.42%	0.44%	0.45%
0.18%	0.21%	0.28%	0.32%	0.36%	0.41%	0.45%	0.48%	0.45%
0.18%	0.20%	0.27%	0.31%	0.35%	0.39%	0.43%	0.46%	0.45%
0.18%	0.20%	0.27%	0.30%	0.34%	0.38%	0.42%	0.44%	0.45%
	0.57%	1.10%	1.37%	1.54%	1.65%	1.65%	1.73%	2.05%
	0.57%	1.10%	1.37%	1.47%	1.65%	1.65%	1.73%	2.05%
	0.57%	1.10%	1.37%	1.54%	1.65%	1.65%	1.73%	2.05%
	0.57%	1.10%	1.37%	1.47%	1.65%	1.65%	1.73%	2.05%
5.17%	5.80%	6.69%	7.87%	8.59%	9.10%	9.29%	9.48%	9.49%
5.17%	5.81%	6.79%	7.86%	8.60%	9.11%	9.26%	9.48%	9.49%
5.17%	5.80%	6.69%	7.87%	8.59%	9.10%	9.29%	9.48%	9.49%
5.17%	5.81%	6.79%	7.86%	8.60%	9.11%	9.26%	9.48%	9.49%
4.97%	5.62%	6.55%	7.62%	8.28%	8.81%	9.03%	9.10%	9.11%
4.91%	5.56%	6.48%	7.54%	8.20%	8.72%	8.93%	9.01%	9.01%
4.73%	5.36%	6.24%	7.26%	7.90%	8.40%	8.60%	8.68%	8.68%
					2.46%			
					2.46%			
					2.46%			
	5.73%	7.86%	9.24%	8.70%	10.95%	9.28%	9.18%	
	5.73%	7.86%	9.24%	8.70%	10.95%	9.28%	9.18%	
17.16%	15.81%	23.60%	22.94%	22.52%	22.73%	20.92%	19.65%	19.92%
17.16%	15.81%	23.60%	22.94%	22.52%	22.73%	20.92%	19.65%	19.92%
17.16%	15.22%	23.93%	22.41%	22.16%	22.62%	20.51%	19.54%	19.33%
0.14%	0.15%	0.22%	0.26%	0.30%	0.33%	0.40%	0.46%	0.44%
0.14%	0.15%	0.21%	0.25%	0.30%	0.32%	0.38%	0.45%	0.44%
0.14%	0.15%	0.21%	0.25%	0.30%	0.32%	0.38%	0.44%	0.44%
0.14%	0.15%	0.22%	0.26%	0.30%	0.33%	0.40%	0.46%	0.44%
0.14%	0.15%	0.22%	0.26%	0.30%	0.33%	0.40%	0.46%	0.44%
0.14%	0.15%	0.21%	0.25%	0.30%	0.32%	0.38%	0.45%	0.44%
0.14%	0.15%	0.21%	0.25%	0.30%	0.32%	0.38%	0.44%	0.44%
3.14%	3.15%	2.32%	2.46%	3.22%	3.13%	3.10%	3.10%	3.41%
3.31%	3.15%	2.32%	2.46%	3.39%	3.29%	3.10%	3.26%	3.41%
3.14%	3.15%	2.32%	2.46%	3.22%	3.13%	3.10%	3.10%	3.41%

1.95%	1.96%	40%	A	A	A	A
1.95%	1.94%	40%	BBB	BBB	BBB	BBB
1.95%	1.87%	40%	BBB	BBB	BBB	BBB
1.95%	1.96%	40%	A	A	A	A
1.95%	2.04%	40%	BBB	BBB	BBB	BBB
1.95%	1.96%	40%	A	A	A	A
		39.17%				
		39.17%				
		40%	NR	NR	NR	NR
		39.17%	NR	NR	NR	NR
		39.17%				
		40%	NR	NR	NR	NR
0.47%	0.46%	40%	NR	BB	BB	BBB
0.47%	0.46%	40%	NR	B	B	BBB
0.47%	0.46%	40%	NR	BBB	BBB	AA
0.47%	0.46%	40%	NR	BBB	BBB	AA
0.50%	0.46%	40%	NR	BB	BB	A
		40%				
0.47%	0.46%	40%	NR	BBB	BBB	AA
0.45%	0.46%	40%	NR	BBB	A	AA
0.47%	0.46%	40%	NR	BBB	BBB	AA
0.45%	0.46%	40%	NR	BBB	A	AA
0.47%	0.46%	40%	NR	BBB	BBB	AA
0.45%	0.46%	40%	NR	BBB	A	AA
0.47%	0.46%	40%	NR	B	B	BBB
0.47%	0.46%		NR	B	B	BBB
0.47%	0.46%	40%	NR	BBB	BBB	AA
		40%				
0.45%	0.46%	40%	NR	BBB	A	AA
0.50%	0.46%	40%	NR	BB	BB	A
		40%				
0.47%	0.46%	40%	NR	BBB	BBB	AA
0.45%	0.46%	40%	NR	BBB	A	AA
1.84%	1.86%	40%		NR	NR	NR
1.84%	1.86%	40%		NR	NR	NR
		40%				
1.84%	1.86%	40%		NR	NR	NR
1.84%	1.86%	40%		NR	NR	NR
9.50%	9.50%	40%	BB	BBB	BBB	A
9.50%	9.50%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
		40%				
9.50%	9.50%	40%	BB	BBB	BBB	A
9.50%	9.50%	40%	A	AA	AA	AA
9.12%	9.12%	40%	BBB	A	A	AA
9.03%	9.03%	40%	BBB	A	A	AA
8.69%	8.69%	40%	BBB	A	A	AA
		67.50%				
		67.50%				
		67.50%				
		37.50%				
		37.50%				
		37.50%				
		20%				
		20%				
		20%				
		67.50%		NR	NR	NR
		67.50%		NR	NR	NR
19.56%	19.20%	27.67%	NR	BB	AA	AA
19.56%	19.20%	27.67%	NR	BB	AA	AA
18.81%	18.44%	27.50%	NR	BB	A	A
0.44%	0.47%	40%	NR	BBB	BBB	BBB
0.44%	0.47%	37.50%	NR	A	A	A
0.44%	0.47%	38.33%	NR	BBB	BBB	BBB
0.44%	0.47%	40%	NR	BBB	BBB	BBB
		38.33%				
0.44%	0.47%	40%	NR	BBB	BBB	BBB
0.44%	0.47%	37.50%	NR	A	A	A
0.44%	0.47%	38.33%	NR	BBB	BBB	BBB
3.51%	3.28%	40%	BB	NR	NR	NR
3.51%	3.28%	40%	B	NR	NR	NR
3.51%	3.28%	40%	BB	NR	NR	NR

A	BBB	AA	A	NR	NR
A	BB	A	BBB	NR	NR
A	BB	A	BBB	NR	NR
A	BBB	AA	A	NR	NR
A	BB	A	BBB	NR	NR
A	BBB	AA	A	NR	NR
NR	BB	BB	BB		
NR	B	B	B		
NR	BB	BB	BB		
BB	BBB	BBB	BB	NR	BB
B	BBB	BBB	B	NR	BB
BBB	AA	AA	BBB	NR	A
BBB	AA	AA	BBB	NR	A
BB	A	A	BB	NR	BBB
BBB	AA	AA	BBB	NR	A
A	AA	A	BB	NR	BBB
BBB	AA	AA	BBB	NR	A
A	AA	A	BB	NR	BBB
BBB	AA	AA	BBB	NR	A
A	AA	A	BB	NR	BBB
B	BBB	BBB	B	NR	BB
B	BBB	BBB	B	NR	BB
BBB	AA	AA	BBB	NR	A
A	AA	A	BB	NR	BBB
BB	A	A	BB	NR	BBB
BBB	AA	AA	BBB	NR	A
A	AA	A	BB	NR	BBB
CCC	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
CCC	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
A	AA	A	AA	A	A
A	AA	A	AA	A	A
A	A	A	A	BBB	BBB
BB	BBB	BB	BB	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BBB	BB	BB	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BBB	BB	BB	NR	NR
BB	BB	NR	BB	NR	NR
B	B	NR	B	NR	NR
BB	BB	NR	BB	NR	NR

A	A	8 Industrials	Europe	France
BBB	A	8 Industrials	Europe	France
BBB	A	8 Industrials	Europe	France
A	A	8 Industrials	Europe	France
BBB	A	8 Industrials	Europe	France
A	A	8 Industrials	Europe	France
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	3 Basic Materials	N.Amer	United States
	NR	3 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	3 Basic Materials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	A	6 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	A	6 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	A	6 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	A	6 Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	10 Industrials	N.Amer	United States
NR	A	6 Industrials	N.Amer	United States
NR	NR	2 Consumer Goods	Europe	France
NR	NR	2 Consumer Goods	Europe	France
	NR	Consumer Goods	Europe	France
NR	NR	2 Consumer Goods	Europe	France
NR	NR	2 Consumer Goods	Europe	France
BB	AA	11 Industrials	N.Amer	Bermuda
A	AA	10 Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
BB	AA	11 Industrials	N.Amer	Bermuda
A	AA	10 Industrials	N.Amer	Bermuda
BBB	AA	11 Industrials	N.Amer	Bermuda
BBB	AA	11 Industrials	N.Amer	Bermuda
BBB	AA	11 Industrials	N.Amer	Bermuda
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
A	BB	6 Financials	N.Amer	United States
A	BB	6 Financials	N.Amer	United States
BBB	BB	4 Financials	N.Amer	United States
NR	BBB	6 Consumer Goods	Europe	United Kingdom
NR	BBB	6 Consumer Goods	Europe	United Kingdom
NR	BBB	6 Consumer Goods	Europe	United Kingdom
NR	BBB	6 Consumer Goods	Europe	United Kingdom
	NR	Consumer Goods	Europe	United Kingdom
NR	BBB	6 Consumer Goods	Europe	United Kingdom
NR	BBB	6 Consumer Goods	Europe	United Kingdom
NR	BBB	6 Consumer Goods	Europe	United Kingdom
NR	NR	4 Financials	N.Amer	United States
NR	NR	4 Financials	N.Amer	United States
NR	NR	4 Financials	N.Amer	United States

BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	CcyGrp	CcyGrp	Entity Tier	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	Entity Tier	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		Thin	Thin	Thin	DocAdj
A	BBB		Thin	Thin	Thin	CcyGrp
A	BBB					
A	BBB		Thin	Thin	Thin	DocAdj
A	BBB		Thin	Thin	Thin	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
BB	B					
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB					
BB	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
BB	CCC		Thin	Thin	Thin	Thin
BB	CCC		Thin	Thin	Thin	Thin
BB	CCC	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	Thin	Thin	Thin	CcyGrp
BBB	BBB	DocAdj	Thin	Thin	Thin	DocAdj
BBB	BBB	CcyGrp	Thin	Thin	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	CcyGrp	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin
Thin
Thin

Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp

RAUSDXR	29-Aug-08 RA
RA-OperPartEURMM	29-Aug-08 RA-OperPart
RA-OperPartEURMR	29-Aug-08 RA-OperPart
RA-OperPartUSDCR	29-Aug-08 RA-OperPart
RA-OperPartUSDMM	29-Aug-08 RA-OperPart
RA-OperPartUSDMR	29-Aug-08 RA-OperPart
RA-OperPartUSDXR	29-Aug-08 RA-OperPart
RECSAEURCR	29-Aug-08 RECSA
RECSAEURMM	29-Aug-08 RECSA
RECSAUSDMM	29-Aug-08 RECSA
RHATUSDMR	29-Aug-08 RHAT
RHATUSDXR	29-Aug-08 RHAT
RBKAUDMR	29-Aug-08 RBK
RBKEURCR	29-Aug-08 RBK
RBKEURMM	29-Aug-08 RBK
RBKEURMR	29-Aug-08 RBK
RBKGBPMR	29-Aug-08 RBK
RBKJPYMR	29-Aug-08 RBK
RBKUSDCR	29-Aug-08 RBK
RBKUSDMM	29-Aug-08 RBK
RBKUSDMR	29-Aug-08 RBK
RBKUSDXR	29-Aug-08 RBK
REEDLN-CapIncEURCR	29-Aug-08 REEDLN-CapInc
REEDLN-CapIncEURMM	29-Aug-08 REEDLN-CapInc
REEDLN-CapIncEURMR	29-Aug-08 REEDLN-CapInc
REEDLN-CapIncEURXR	29-Aug-08 REEDLN-CapInc
REEDLN-CapIncUSDCR	29-Aug-08 REEDLN-CapInc
REEDLN-CapIncUSDMM	29-Aug-08 REEDLN-CapInc
REEDLN-CapIncUSDMR	29-Aug-08 REEDLN-CapInc
REED-ElsIncUSDCR	29-Aug-08 REED-ElsInc
REED-ElsIncUSDMR	29-Aug-08 REED-ElsInc
REEDLNAUDCR	29-Aug-08 REEDLN
REEDLNAUDMM	29-Aug-08 REEDLN
REEDLNCADMM	29-Aug-08 REEDLN
REEDLNCHFCR	29-Aug-08 REEDLN
REEDLNCHFMM	29-Aug-08 REEDLN
REEDLNCHFMR	29-Aug-08 REEDLN
REEDLNEURCR	29-Aug-08 REEDLN
REEDLNEURMM	29-Aug-08 REEDLN
REEDLNEURMR	29-Aug-08 REEDLN
REEDLNEURXR	29-Aug-08 REEDLN
REEDLNGBPCR	29-Aug-08 REEDLN
REEDLNGBPMM	29-Aug-08 REEDLN
REEDLNHKDMM	29-Aug-08 REEDLN
REEDLNJPYCR	29-Aug-08 REEDLN
REEDLNJPYMM	29-Aug-08 REEDLN
REEDLNNOKMM	29-Aug-08 REEDLN
REEDLNSEKMM	29-Aug-08 REEDLN
REEDLNSGDMM	29-Aug-08 REEDLN
REEDLNTWDMM	29-Aug-08 REEDLN
REEDLNUSDCR	29-Aug-08 REEDLN
REEDLNUSDMM	29-Aug-08 REEDLN
REEDLNUSDMR	29-Aug-08 REEDLN
REEDLNUSDXR	29-Aug-08 REEDLN
REG-LPEURMR	29-Aug-08 REG-LP
REG-LPUSDCR	29-Aug-08 REG-LP
REG-LPUSDMR	29-Aug-08 REG-LP
REG-LPUSDXR	29-Aug-08 REG-LP
CAMPEURCR	29-Aug-08 CAMP
CAMPUSDCR	29-Aug-08 CAMP
CAMPUSDMR	29-Aug-08 CAMP
SICILYEURCR	29-Aug-08 SICILY
SICILYEURMM	29-Aug-08 SICILY
SICILYUSDCR	29-Aug-08 SICILY
SICILYUSDMM	29-Aug-08 SICILY
RGNFEURMM	29-Aug-08 RGNF
RGNFEURMR	29-Aug-08 RGNF
RGNFUSDCR	29-Aug-08 RGNF
RGNFUSDMM	29-Aug-08 RGNF
RGNFUSDMR	29-Aug-08 RGNF
RGNFUSDXR	29-Aug-08 RGNF
RGNFUSDMR	29-Aug-08 RGNF
RGAEURMR	29-Aug-08 RGA
RGAJPYMR	29-Aug-08 RGA

Reckson Assoc Rlty Corp	7CB83L	SNRFOR	USD	XR	Composite
Reckson Oper Pship LP	7CB83M	SNRFOR	EUR	MM	Composite
Reckson Oper Pship LP	7CB83M	SNRFOR	EUR	MR	Composite
Reckson Oper Pship LP	7CB83M	SNRFOR	USD	CR	Composite
Reckson Oper Pship LP	7CB83M	SNRFOR	USD	MM	Composite
Reckson Oper Pship LP	7CB83M	SNRFOR	USD	MR	Composite
Reckson Oper Pship LP	7CB83M	SNRFOR	USD	XR	Composite
Red Electrica Corporacion S A	EI6A8F	SNRFOR	EUR	CR	Composite
Red Electrica Corporacion S A	EI6A8F	SNRFOR	EUR	MM	Composite
Red Electrica Corporacion S A	EI6A8F	SNRFOR	USD	MM	Composite
Red Hat Inc	7CBBCE	SNRFOR	USD	MR	Composite
Red Hat Inc	7CBBCE	SNRFOR	USD	XR	Composite
Reebok Intl Ltd	7CD921	SNRFOR	AUD	MR	Composite
Reebok Intl Ltd	7CD921	SNRFOR	EUR	CR	Composite
Reebok Intl Ltd	7CD921	SNRFOR	EUR	MM	Composite
Reebok Intl Ltd	7CD921	SNRFOR	EUR	MR	Composite
Reebok Intl Ltd	7CD921	SNRFOR	GBP	MR	Composite
Reebok Intl Ltd	7CD921	SNRFOR	JPY	MR	Composite
Reebok Intl Ltd	7CD921	SNRFOR	USD	CR	Composite
Reebok Intl Ltd	7CD921	SNRFOR	USD	MM	Composite
Reebok Intl Ltd	7CD921	SNRFOR	USD	MR	Composite
Reebok Intl Ltd	7CD921	SNRFOR	USD	XR	Composite
Reed Elsevier Cap Inc	7CDA22	SNRFOR	EUR	CR	Composite
Reed Elsevier Cap Inc	7CDA22	SNRFOR	EUR	MM	Composite
Reed Elsevier Cap Inc	7CDA22	SNRFOR	EUR	MR	Composite
Reed Elsevier Cap Inc	7CDA22	SNRFOR	EUR	XR	Composite
Reed Elsevier Cap Inc	7CDA22	SNRFOR	USD	CR	Composite
Reed Elsevier Cap Inc	7CDA22	SNRFOR	USD	MM	Composite
Reed Elsevier Cap Inc	7CDA22	SNRFOR	USD	MR	Composite
Reed Elsevier Inc	7CDA23	SNRFOR	USD	CR	Composite
Reed Elsevier Inc	7CDA23	SNRFOR	USD	MR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	AUD	CR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	AUD	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	CAD	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	CHF	CR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	CHF	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	CHF	MR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	EUR	CR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	EUR	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	EUR	MR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	EUR	XR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	GBP	CR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	GBP	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	HKD	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	JPY	CR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	JPY	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	NOK	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	SEK	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	SGD	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	TWD	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	USD	CR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	USD	MM	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	USD	MR	Composite
Reed Elsevier PLC	7CDA25	SNRFOR	USD	XR	Composite
Regency Ctrs L P	7CDGCV	SNRFOR	EUR	MR	Composite
Regency Ctrs L P	7CDGCV	SNRFOR	USD	CR	Composite
Regency Ctrs L P	7CDGCV	SNRFOR	USD	MR	Composite
Regency Ctrs L P	7CDGCV	SNRFOR	USD	XR	Composite
Region of Campania	TV646C	SNRFOR	EUR	CR	Composite
Region of Campania	TV646C	SNRFOR	USD	CR	Composite
Region of Campania	TV646C	SNRFOR	USD	MR	Composite
Region Sicily	T0FD91	SNRFOR	EUR	CR	Composite
Region Sicily	T0FD91	SNRFOR	EUR	MM	Composite
Region Sicily	T0FD91	SNRFOR	USD	CR	Composite
Region Sicily	T0FD91	SNRFOR	USD	MM	Composite
Regions Finl Corp	7CDHD4	SNRFOR	EUR	MM	Composite
Regions Finl Corp	7CDHD4	SNRFOR	EUR	MR	Composite
Regions Finl Corp	7CDHD4	SNRFOR	USD	CR	Composite
Regions Finl Corp	7CDHD4	SNRFOR	USD	MM	Composite
Regions Finl Corp	7CDHD4	SNRFOR	USD	MR	Composite
Regions Finl Corp	7CDHD4	SNRFOR	USD	XR	Composite
Regions Finl Corp	7CDHD4	SUBLT2	USD	MR	Composite
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	EUR	MR	Composite
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	JPY	MR	Composite

3.02%	3.15%	2.32%	2.46%	3.10%	3.01%	3.10%	2.99%	3.41%
1.36%	2.04%	2.13%	3.21%	3.35%	3.42%	3.44%	3.44%	3.52%
1.36%	2.04%	2.24%	3.38%	3.53%	3.60%	3.62%	3.62%	3.52%
1.36%	2.04%	2.13%	3.21%	3.35%	3.42%	3.44%	3.44%	3.52%
1.36%	2.04%	2.05%	3.09%	3.23%	3.30%	3.31%	3.31%	3.52%
0.15%	0.20%	0.26%	0.30%	0.37%	0.43%	0.46%	0.51%	0.51%
0.15%	0.19%	0.25%	0.29%	0.35%	0.41%	0.44%	0.49%	0.51%
0.15%	0.19%	0.25%	0.29%	0.35%	0.41%	0.44%	0.49%	0.51%
0.11%	0.12%	0.16%	0.21%	0.27%	0.32%	0.39%	0.64%	0.90%
0.11%	0.13%	0.17%	0.22%	0.29%	0.34%	0.41%	0.67%	0.90%
0.11%	0.12%	0.16%	0.21%	0.27%	0.32%	0.39%	0.63%	0.90%
0.11%	0.12%	0.16%	0.21%	0.27%	0.32%	0.39%	0.63%	0.90%
0.11%	0.12%	0.16%	0.21%	0.27%	0.32%	0.39%	0.64%	0.90%
0.11%	0.13%	0.17%	0.22%	0.29%	0.34%	0.41%	0.67%	0.90%
0.11%	0.12%	0.16%	0.21%	0.27%	0.32%	0.39%	0.63%	0.90%
0.11%	0.12%	0.16%	0.20%	0.26%	0.31%	0.38%	0.61%	0.90%
	0.29%		0.46%		0.60%			
	0.29%		0.46%		0.60%			
	0.29%		0.46%		0.60%			
	0.29%		0.46%		0.60%			
	0.29%		0.46%		0.60%			
	0.19%		0.36%			1.03%	1.06%	
	0.19%		0.36%			1.03%	1.06%	
0.26%	0.28%	0.38%	0.46%	0.55%	0.62%	0.69%	0.74%	0.76%
0.26%	0.27%	0.36%	0.44%	0.52%	0.60%	0.66%	0.71%	0.76%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.27%	0.29%	0.38%	0.47%	0.55%	0.63%	0.69%	0.76%	0.78%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.27%	0.29%	0.38%	0.47%	0.55%	0.63%	0.69%	0.76%	0.78%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.26%	0.28%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.74%
0.27%	0.29%	0.38%	0.47%	0.55%	0.63%	0.69%	0.76%	0.78%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.26%	0.29%	0.37%	0.46%	0.55%	0.63%	0.70%	0.76%	0.76%
0.26%	0.28%	0.36%	0.44%	0.53%	0.60%	0.67%	0.73%	0.76%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.27%	0.29%	0.38%	0.47%	0.55%	0.63%	0.69%	0.76%	0.78%
0.26%	0.29%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.75%
0.26%	0.28%	0.36%	0.44%	0.52%	0.60%	0.66%	0.72%	0.74%
0.25%	0.27%	0.35%	0.43%	0.50%	0.57%	0.63%	0.69%	0.71%
	1.62%	1.81%	1.91%	2.11%	2.03%	2.04%	2.09%	
	1.62%	1.81%	1.81%	2.11%	1.93%	2.04%	2.09%	
	1.62%	1.81%	1.74%	2.11%	1.86%	2.04%	2.09%	
	0.29%	0.35%	0.42%	0.48%	0.61%	0.69%	0.76%	
	0.29%	0.35%	0.42%	0.48%	0.61%	0.69%	0.76%	
0.27%	0.35%	0.40%	0.43%	0.47%	0.51%	0.56%	0.62%	
0.27%	0.33%	0.40%	0.42%	0.45%	0.49%	0.54%	0.59%	
0.27%	0.35%	0.40%	0.43%	0.47%	0.51%	0.56%	0.62%	
0.27%	0.33%	0.40%	0.42%	0.45%	0.49%	0.54%	0.59%	
			0.17%		0.23%			
			0.17%		0.23%			
	0.27%	0.29%	0.29%		0.30%			
0.20%	0.20%	0.30%	0.40%	0.49%	0.57%	0.64%	0.70%	0.72%
0.20%	0.20%	0.30%	0.40%	0.49%	0.57%	0.64%	0.70%	0.72%

3.51%	3.28%	40% B	NR	NR	NR
		39.17%			
3.43%	3.84%	40% NR	NR	BBB	BBB
3.43%	3.84%	39.17% NR	NR	BB	BB
		39.17%			
3.43%	3.84%	40% NR	NR	BBB	BBB
3.43%	3.84%	39.17% NR	NR	BB	BB
0.55%		40% NR	BB	BBB	BBB
0.55%		40% NR	BBB	A	A
0.55%		40% NR	BBB	A	A
		40%			
		40%			
0.99%		40% NR	BB	B	B
0.99%		40% NR	BBB	BB	BB
		40%			
0.99%		40% NR	A	BBB	BBB
0.99%		40% NR	A	BBB	BBB
0.99%		40% NR	BB	B	B
0.99%		40% NR	BBB	BB	BB
		40%			
0.99%		40% NR	A	BBB	BBB
0.99%		40% NR	BBB	BB	BB
		40%	NR		NR
		40%	NR		NR
		40%	NR		NR
		40%			
		40%	NR		NR
		40%	NR		NR
		40%			
			NR		NR
			NR		NR
0.77%	0.79%	40% BB	BBB	BBB	BBB
0.77%	0.79%	40% BB	A	A	A
0.77%	0.79%	40% A	AA	AA	AAA
0.77%	0.79%	40% A	A	A	A
0.77%	0.79%	40% A	AA	AA	AAA
		40%			
0.77%	0.79%	40% A	A	A	A
0.77%	0.79%	40% A	AA	AA	AAA
0.77%	0.79%	40% BBB	A	A	AA
		40%			
0.77%	0.79%	40% A	A	A	A
0.77%	0.79%	40% A	AA	AA	AAA
0.77%	0.79%	40% A	AA	AA	AAA
0.77%	0.79%	40% BB	BBB	BBB	BBB
0.77%	0.79%	40% BB	A	A	A
0.77%	0.79%	40% A	AA	AA	AAA
0.77%	0.79%	40% A	AA	AA	AAA
0.77%	0.79%	40% A	AA	AA	AAA
		40%			
0.77%	0.79%	40% A	A	A	A
0.77%	0.79%	40% A	AA	AA	AAA
0.77%	0.79%	40% BBB	A	A	AA
0.77%	0.79%	40% BBB	A	A	AA
		40%			
		40%	NR	NR	BB
		40%	NR	NR	BB
		40%	NR	NR	BB
	0.72%	40%	NR	NR	NR
	0.72%	40%	NR	NR	NR
		40%			
0.69%	0.73%	40% NR	BB	NR	BB
0.69%	0.70%	40% NR	B	NR	B
0.69%	0.73%	40% NR	BB	NR	BB
0.69%	0.70%	40% NR	B	NR	B
		40%			
		40%			NR
		40%			
		40%			
		40%			NR
		40%			
		20%	NR	NR	NR
0.78%	0.78%	40%			
0.78%	0.78%	40%			

B	B	NR	B	NR	NR
BB	BBB	BB	BB	NR	NR
B	BB	B	B	NR	NR
BB	BBB	BB	BB	NR	NR
B	BB	B	B	NR	NR
BBB	BB	BB	B	NR	NR
A	BBB	BBB	BB	NR	NR
A	BBB	BBB	BB	NR	NR
BB	B	B	B	NR	NR
BBB	BB	BB	BB	NR	NR
A	BBB	BBB	BBB	NR	NR
A	BBB	BBB	BBB	NR	NR
BB	B	B	B	NR	NR
BBB	BB	BB	BB	NR	NR
A	BBB	BBB	BBB	NR	NR
BBB	BB	BB	BB	NR	NR
	NR				
	NR				
	NR				
	NR				
	NR				
		NR	NR		
		NR	NR		
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AAA	AA	AAA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AA	AAA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AA	AAA	BBB	NR
A	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AA	AAA	BBB	NR
AA	AAA	AA	AAA	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AAA	AA	AAA	BBB	NR
AA	AAA	AA	AAA	BBB	NR
AA	AAA	AA	AAA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AA	AAA	BBB	NR
A	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
NR	B	NR	NR		
NR	BB	NR	NR		
NR	B	NR	NR		
NR	A	NR	A		
NR	A	NR	A		
A	A	A	A		NR
BBB	BBB	BBB	BBB		NR
A	A	A	A		NR
BBB	BBB	BBB	BBB		NR
	NR				
	NR				
	NR				

NR	NR	4 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	5 Financials	N.Amer	United States
NR	BBB	5 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	5 Financials	N.Amer	United States
NR	BBB	5 Financials	N.Amer	United States
	BBB	3 Utilities	Europe	Spain
	BBB	3 Utilities	Europe	Spain
	BBB	3 Utilities	Europe	Spain
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	BBB	5 Consumer Goods	N.Amer	United States
	BBB	5 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	BBB	5 Consumer Goods	N.Amer	United States
	BBB	5 Consumer Goods	N.Amer	United States
	BBB	5 Consumer Goods	N.Amer	United States
	BBB	5 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	BBB	5 Consumer Goods	N.Amer	United States
	BBB	5 Consumer Goods	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	A	5 Consumer Services	Europe	United Kingdom
NR	A	5 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
NR	A	4 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
NR	A	4 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
NR	AA	13 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
NR	A	4 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
NR	A	4 Consumer Services	Europe	United Kingdom
NR	A	4 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
NR	A	4 Consumer Services	Europe	United Kingdom
NR	AA	12 Consumer Services	Europe	United Kingdom
NR	AA	13 Consumer Services	Europe	United Kingdom
NR	AA	13 Consumer Services	Europe	United Kingdom
	NR	Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States
NR	NR	3 Government	Europe	Italy
NR	NR	3 Government	Europe	Italy
	NR	Government	Europe	Italy
BB	BBB	3 Government	Europe	Italy
B	BBB	3 Government	Europe	Italy
BB	BBB	3 Government	Europe	Italy
B	BBB	3 Government	Europe	Italy
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States

BBB	BBB	DocAdj	Thin	Thin	Thin	DocAdj
BB	BBB					
BB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB		Thin		Thin	
BBB	BBB		Thin		Thin	
BBB	BBB		Thin		Thin	
BBB	BBB					
BBB	BBB		Thin		Thin	
BBB	BBB		Thin		Thin	
BBB	BBB					
A	A		Thin		Thin	
A	A		Thin		Thin	
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	DocAdj	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
A	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
A	AA					
A	AA				Thin	
A	AA					
A	AA					
A	AA				Thin	
A	AA					
A	AA		Thin	Thin	Thin	
A	AA					
A	AA					

DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin					
Thin					
Thin					
Thin					
Thin					
	Thin	Thin			
	Thin	Thin			
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	CcyGrp			Thin
CcyGrp	Thin	CcyGrp			Thin
CcyGrp	CcyGrp	CcyGrp		Thin	CcyGrp
DocAdj	DocAdj	DocAdj		Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp		Thin	CcyGrp
DocAdj	DocAdj	DocAdj		Thin	DocAdj
Thin					
Thin					
Thin					

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier

RGAUSDCR	29-Aug-08 RGA
RGAUSDMR	29-Aug-08 RGA
RGAUSDXR	29-Aug-08 RGA
RELCOMEURMR	29-Aug-08 RELCOM
RELCOMUSDCR	29-Aug-08 RELCOM
RELCOMUSDMM	29-Aug-08 RELCOM
RELCOMUSDMR	29-Aug-08 RELCOM
RELINDAUDCR	29-Aug-08 RELIND
RELINDAUDMR	29-Aug-08 RELIND
RELINDDKKCR	29-Aug-08 RELIND
RELINDEURCR	29-Aug-08 RELIND
RELINDEURMM	29-Aug-08 RELIND
RELINDEURMR	29-Aug-08 RELIND
RELINDGBPCR	29-Aug-08 RELIND
RELINDHKDCR	29-Aug-08 RELIND
RELINDHKDMR	29-Aug-08 RELIND
RELINDINRCR	29-Aug-08 RELIND
RELINDINRMM	29-Aug-08 RELIND
RELINDJPYCR	29-Aug-08 RELIND
RELINDJPYMR	29-Aug-08 RELIND
RELINDSGDCR	29-Aug-08 RELIND
RELINDSGDMR	29-Aug-08 RELIND
RELINDUSDCR	29-Aug-08 RELIND
RELINDUSDMM	29-Aug-08 RELIND
RELINDUSDMR	29-Aug-08 RELIND
RELINDUSDXR	29-Aug-08 RELIND
RINFLEURCR	29-Aug-08 RINFL
RINFLEURMM	29-Aug-08 RINFL
RINFLUSDCR	29-Aug-08 RINFL
RINFLUSDMM	29-Aug-08 RINFL
RINFLUSDMR	29-Aug-08 RINFL
RINFLUSDXR	29-Aug-08 RINFL
RELALUEURMR	29-Aug-08 RELALU
RELALUUSDMR	29-Aug-08 RELALU
REICADMR	29-Aug-08 REI
REIEURMM	29-Aug-08 REI
REIEURMR	29-Aug-08 REI
REIEURXR	29-Aug-08 REI
REIUSDMM	29-Aug-08 REI
REIUSDMR	29-Aug-08 REI
REIUSDXR	29-Aug-08 REI
REIAUDMR	29-Aug-08 REI
REIAUDXR	29-Aug-08 REI
REIEURCR	29-Aug-08 REI
REIEURMM	29-Aug-08 REI
REIEURMR	29-Aug-08 REI
REIEURXR	29-Aug-08 REI
REIHKDXR	29-Aug-08 REI
REIILSXR	29-Aug-08 REI
REIUSDCR	29-Aug-08 REI
REIUSDMM	29-Aug-08 REI
REIUSDMR	29-Aug-08 REI
REIUSDXR	29-Aug-08 REI
REMFINAUDCR	29-Aug-08 REMFIN
REMFINAUDMM	29-Aug-08 REMFIN
REMFINCHFCR	29-Aug-08 REMFIN
REMFINCHFMM	29-Aug-08 REMFIN
REMFINEURCR	29-Aug-08 REMFIN
REMFINEURMM	29-Aug-08 REMFIN
REMFINEURMR	29-Aug-08 REMFIN
REMFINJPYCR	29-Aug-08 REMFIN
REMFINJPYMM	29-Aug-08 REMFIN
REMFINNZDCR	29-Aug-08 REMFIN
REMFINNZDMM	29-Aug-08 REMFIN
REMFINUSDCR	29-Aug-08 REMFIN
REMFINUSDMM	29-Aug-08 REMFIN
REMFINUSDMR	29-Aug-08 REMFIN
RESEEURCR	29-Aug-08 RESE
RESEUSDCR	29-Aug-08 RESE
RESEUSDMR	29-Aug-08 RESE
RNREURMM	29-Aug-08 RNR
RNREURMR	29-Aug-08 RNR
RNRUSDCR	29-Aug-08 RNR
RNRUSDMM	29-Aug-08 RNR

Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	USD	CR	Composite
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	USD	MR	Composite
Reins GROUP OF AMERICA Inc	7CEC86	SNRFOR	USD	XR	Composite
Reliance Comms Ltd	YF97CM	SNRFOR	EUR	MR	Composite
Reliance Comms Ltd	YF97CM	SNRFOR	USD	CR	Composite
Reliance Comms Ltd	YF97CM	SNRFOR	USD	MM	Composite
Reliance Comms Ltd	YF97CM	SNRFOR	USD	MR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	AUD	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	AUD	MR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	DKK	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	EUR	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	EUR	MM	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	EUR	MR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	GBP	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	HKD	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	HKD	MR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	INR	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	INR	MM	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	JPY	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	JPY	MR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	SGD	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	SGD	MR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	USD	CR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	USD	MM	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	USD	MR	Composite
Reliance Inds Ltd	7CEDB7	SNRFOR	USD	XR	Composite
Reliance Infrastructure Ltd	YF97EO	SNRFOR	EUR	CR	Composite
Reliance Infrastructure Ltd	YF97EO	SNRFOR	EUR	MM	Composite
Reliance Infrastructure Ltd	YF97EO	SNRFOR	USD	CR	Composite
Reliance Infrastructure Ltd	YF97EO	SNRFOR	USD	MM	Composite
Reliance Infrastructure Ltd	YF97EO	SNRFOR	USD	MR	Composite
Reliance Infrastructure Ltd	YF97EO	SNRFOR	USD	XR	Composite
Reliance Steel & Alum Co	7CEE59	SNRFOR	EUR	MR	Composite
Reliance Steel & Alum Co	7CEE59	SNRFOR	USD	MR	Composite
Reliant Energy Inc	7CEE7D	SECDOM	CAD	MR	Composite
Reliant Energy Inc	7CEE7D	SECDOM	EUR	MM	Composite
Reliant Energy Inc	7CEE7D	SECDOM	EUR	MR	Composite
Reliant Energy Inc	7CEE7D	SECDOM	EUR	XR	Composite
Reliant Energy Inc	7CEE7D	SECDOM	USD	MM	Composite
Reliant Energy Inc	7CEE7D	SECDOM	USD	MR	Composite
Reliant Energy Inc	7CEE7D	SECDOM	USD	XR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	AUD	MR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	AUD	XR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	EUR	CR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	EUR	MM	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	EUR	MR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	EUR	XR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	HKD	XR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	ILS	XR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	USD	CR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	USD	MM	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	USD	MR	Composite
Reliant Energy Inc	7CEE7D	SNRFOR	USD	XR	Composite
Remy Cointreau	FME97F	SNRFOR	AUD	CR	Composite
Remy Cointreau	FME97F	SNRFOR	AUD	MM	Composite
Remy Cointreau	FME97F	SNRFOR	CHF	CR	Composite
Remy Cointreau	FME97F	SNRFOR	CHF	MM	Composite
Remy Cointreau	FME97F	SNRFOR	EUR	CR	Composite
Remy Cointreau	FME97F	SNRFOR	EUR	MM	Composite
Remy Cointreau	FME97F	SNRFOR	EUR	MR	Composite
Remy Cointreau	FME97F	SNRFOR	JPY	CR	Composite
Remy Cointreau	FME97F	SNRFOR	JPY	MM	Composite
Remy Cointreau	FME97F	SNRFOR	NZD	CR	Composite
Remy Cointreau	FME97F	SNRFOR	NZD	MM	Composite
Remy Cointreau	FME97F	SNRFOR	USD	CR	Composite
Remy Cointreau	FME97F	SNRFOR	USD	MM	Composite
Remy Cointreau	FME97F	SNRFOR	USD	MR	Composite
Renaissance Secs Trading Ltd	GNBDDB	SNRFOR	EUR	CR	Composite
Renaissance Secs Trading Ltd	GNBDDB	SNRFOR	USD	CR	Composite
Renaissance Secs Trading Ltd	GNBDDB	SNRFOR	USD	MR	Composite
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	EUR	MM	Composite
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	EUR	MR	Composite
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	USD	CR	Composite
RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	USD	MM	Composite

0.20%	0.20%	0.30%	0.40%	0.49%	0.57%	0.64%	0.70%	0.72%
0.20%	0.20%	0.30%	0.40%	0.49%	0.57%	0.64%	0.70%	0.72%
0.20%	0.20%	0.29%	0.39%	0.47%	0.55%	0.62%	0.67%	0.72%
2.12%	2.67%	3.03%	3.66%	3.99%	4.38%	4.55%	4.95%	4.56%
2.23%	2.86%	3.19%	3.86%	4.16%	4.54%	4.69%	4.95%	4.80%
2.14%	2.69%	3.06%	3.70%	4.03%	4.43%	4.60%	4.95%	4.61%
2.12%	2.67%	3.03%	3.66%	3.99%	4.38%	4.55%	4.95%	4.56%
1.15%	1.24%	1.51%	1.81%	2.05%	2.28%	2.38%	2.51%	2.71%
1.15%	1.24%	1.51%	1.81%	2.05%	2.28%	2.38%	2.51%	2.71%
1.15%	1.24%	1.51%	1.81%	2.05%	2.28%	2.38%	2.51%	2.71%
1.11%	1.19%	1.45%	1.75%	1.98%	2.19%	2.30%	2.42%	2.60%
1.10%	1.17%	1.44%	1.73%	1.96%	2.17%	2.27%	2.39%	2.58%
1.10%	1.17%	1.44%	1.73%	1.96%	2.17%	2.27%	2.39%	2.58%
1.15%	1.24%	1.51%	1.81%	2.05%	2.28%	2.38%	2.51%	2.71%
1.15%	1.24%	1.51%	1.81%	2.05%	2.28%	2.38%	2.51%	2.71%
1.15%	1.24%	1.51%	1.81%	2.05%	2.28%	2.38%	2.51%	2.71%
1.10%	1.17%	1.44%	1.73%	1.96%	2.17%	2.27%	2.39%	2.58%
1.15%	1.24%	1.51%	1.81%	2.05%	2.28%	2.38%	2.51%	2.71%
1.11%	1.19%	1.45%	1.75%	1.98%	2.19%	2.30%	2.42%	2.60%
1.10%	1.17%	1.44%	1.73%	1.96%	2.17%	2.27%	2.39%	2.58%
1.06%	1.13%	1.38%	1.67%	1.89%	2.09%	2.19%	2.30%	2.48%
1.94%	2.21%	1.59%	1.96%	2.25%	2.50%	2.47%	2.60%	3.56%
1.94%	2.21%	1.55%	1.91%	2.19%	2.44%	2.47%	2.60%	3.56%
1.94%	2.21%	1.53%	1.89%	2.17%	2.41%	2.47%	2.60%	3.56%
1.94%	2.21%	1.47%	1.82%	2.09%	2.32%	2.47%	2.60%	3.56%
1.57%	2.02%	2.91%	3.61%	4.06%	4.53%	4.60%	4.68%	4.70%
1.57%	2.02%	2.91%	3.61%	4.06%	4.53%	4.60%	4.68%	4.70%
1.00%	2.15%	3.02%	3.71%	4.13%	4.67%	4.78%	4.87%	4.68%
1.00%	2.15%	3.02%	3.71%	4.13%	4.67%	4.78%	4.87%	4.68%
1.00%	2.15%	3.02%	3.71%	4.13%	4.67%	4.78%	4.87%	4.68%
1.00%	2.15%	3.02%	3.71%	4.13%	4.67%	4.78%	4.87%	4.68%
1.00%	2.15%	3.02%	3.71%	4.13%	4.67%	4.78%	4.87%	4.68%
1.00%	2.15%	3.02%	3.71%	4.13%	4.67%	4.78%	4.87%	4.68%
1.00%	2.07%	3.02%	3.71%	4.13%	4.50%	4.61%	4.69%	4.68%
1.57%	2.01%	2.94%	3.64%	4.08%	4.54%	4.63%	4.72%	4.70%
1.57%	2.01%	2.94%	3.64%	4.08%	4.54%	4.63%	4.72%	4.70%
1.57%	2.01%	2.94%	3.64%	4.08%	4.54%	4.63%	4.72%	4.70%
1.57%	2.01%	2.94%	3.64%	4.08%	4.54%	4.63%	4.72%	4.70%
1.57%	2.03%	2.92%	3.66%	4.22%	4.62%	4.79%	4.84%	4.88%
1.57%	2.02%	2.91%	3.61%	4.06%	4.53%	4.60%	4.68%	4.70%
1.57%	2.02%	2.91%	3.61%	4.06%	4.53%	4.60%	4.68%	4.70%
1.57%	2.02%	2.91%	3.61%	4.06%	4.53%	4.60%	4.68%	4.70%
1.57%	2.16%	3.16%	3.93%	4.44%	4.90%	5.03%	5.10%	5.13%
1.57%	2.16%	3.16%	3.93%	4.44%	4.90%	5.03%	5.10%	5.13%
1.57%	2.03%	2.92%	3.66%	4.22%	4.62%	4.79%	4.84%	4.88%
1.57%	2.02%	2.91%	3.61%	4.06%	4.53%	4.60%	4.68%	4.70%
0.88%	1.15%	1.87%	2.17%	2.27%	2.22%	2.14%	3.19%	2.88%
0.88%	1.15%	1.87%	2.17%	2.27%	2.22%	2.14%	3.19%	2.88%
0.91%	1.19%	1.87%	2.24%	2.36%	2.29%	2.22%	3.19%	2.88%
0.87%	1.14%	1.87%	2.22%	2.27%	2.21%	2.13%	3.19%	2.88%
0.91%	1.19%	1.87%	2.24%	2.36%	2.29%	2.22%	3.19%	2.88%
0.87%	1.14%	1.87%	2.22%	2.27%	2.21%	2.13%	3.19%	2.88%
0.88%	1.15%	1.87%	2.17%	2.27%	2.22%	2.14%	3.19%	2.88%
0.88%	1.15%	1.87%	2.17%	2.27%	2.22%	2.14%	3.19%	2.88%
0.91%	1.19%	1.87%	2.24%	2.36%	2.29%	2.22%	3.19%	2.88%
0.87%	1.14%	1.87%	2.22%	2.27%	2.21%	2.13%	3.19%	2.88%
0.91%	1.19%	1.87%	2.24%	2.36%	2.29%	2.22%	3.19%	2.88%
0.87%	1.14%	1.87%	2.22%	2.27%	2.21%	2.13%	3.19%	2.88%
					3.20%			
					3.20%			
0.51%	0.58%	0.58%	0.72%	0.74%	0.85%	0.89%	0.93%	

0.78%	0.78%	40%			
0.78%	0.78%	40% NR	BBB	A	BBB
0.78%	0.78%	40% NR	BB	BBB	BB
5.05%	5.44%	40% BBB	BB	BB	BB
5.05%	5.44%	40% BBB	BBB	BBB	BB
5.05%	5.44%	40% BBB	BB	BB	BB
5.05%	5.44%	40% BBB	BB	BB	BB
2.61%	2.73%	40% BB	BBB	A	BBB
2.61%	2.73%	40% BB	BBB	A	BBB
		40%			
2.61%	2.73%	40% A	AA	AAA	AA
2.61%	2.73%	40% BBB	A	AA	A
2.61%	2.73%	40% BBB	A	AA	A
		40%			
		40%			
2.61%	2.73%	40% BBB	A	AA	A
2.61%	2.73%	40% A	AA	AAA	AA
		40%			
2.61%	2.73%	40% BB	BBB	A	BBB
2.61%	2.73%	40% BB	BBB	A	BBB
		40%			
2.61%	2.73%	40% BBB	A	AA	A
2.61%	2.73%	40% A	AA	AAA	AA
2.61%	2.73%	40% BBB	A	AA	A
2.61%	2.73%	40% BBB	A	AA	A
2.61%	2.73%	40% BBB	A	AA	A
		40%			
		40%			
4.02%	3.67%	40% NR	NR	BB	BB
4.02%	3.67%	40% NR	NR	B	B
4.02%	3.67%	40% NR	NR	B	B
4.02%	3.67%	40% NR	NR	B	B
4.70%	4.74%	40%			
4.70%	4.74%	40%			
4.65%	4.91%	40%			
4.65%	4.91%	40%			
4.65%	4.91%	40%			
4.65%	4.91%	40%			
4.65%	4.91%	40%			
4.65%	4.91%	40% NR	BBB	NR	NR
4.65%	4.73%	40% NR	A	NR	NR
4.70%	4.74%	40% NR	BB	BBB	BBB
4.70%	4.74%	40%			
4.70%	4.74%	40%			
4.70%	4.74%	40%			
4.88%	4.88%	40% NR	A	A	A
4.70%	4.74%	40% NR	A	AA	AA
4.70%	4.74%	40% NR	A	AA	AA
4.70%	4.74%	40% NR	A	AA	AA
5.13%	5.14%	40% NR	BBB	A	A
5.13%	5.14%	40%			
4.88%	4.88%	40% NR	A	A	A
4.70%	4.74%	40% NR	A	AA	AA
3.05%	2.94%	40% BB	BB	NR	BB
3.05%	2.94%	40% BB	BB	NR	BB
3.05%	2.94%	40% BBB	BBB	NR	BBB
3.05%	2.94%	40% A	A	NR	A
3.05%	2.94%	40% BBB	BBB	NR	BBB
3.05%	2.94%	40% A	A	NR	A
		40%			
3.05%	2.94%	40% BB	BB	NR	BB
3.05%	2.94%	40% BB	BB	NR	BB
3.05%	2.94%	40% BBB	BBB	NR	BBB
3.05%	2.94%	40% A	A	NR	A
3.05%	2.94%	40% BBB	BBB	NR	BBB
3.05%	2.94%	40% A	A	NR	A
		40%			
		37.50%			
		37.50%			
		37.50%			
		40.00%			
1.16%		40.00% NR	BB	BBB	BBB
		40.00%			
		40.00%			

A	A	BB	A	NR	NR
BBB	BBB	B	BBB	NR	NR
BB	BB	B	NR	B	NR
BB	BB	BB	NR	BB	NR
BB	BB	B	NR	B	NR
BB	BB	B	NR	B	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
BB	BB	NR	NR	NR	NR
B	B	NR	NR	NR	NR
B	B	NR	NR	NR	NR
B	B	NR	NR	NR	NR
	NR	NR	NR	NR	NR

NR	BB	BB	BB	NR	NR
NR	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	BB	BBB

A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BBB	BBB	BBB	NR	NR	NR
A	A	A	NR	NR	NR
BBB	BBB	BBB	NR	NR	NR
A	A	A	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BBB	BBB	BBB	NR	NR	NR
A	A	A	NR	NR	NR
BBB	BBB	BBB	NR	NR	NR
A	A	A	NR	NR	NR
	NR				
	NR				
BBB	A	BBB	A		NR

	NR		Financials	N.Amer	United States
	BBB	5	Financials	N.Amer	United States
	BBB	5	Financials	N.Amer	United States
NR	BBB	6	Telecommunications	India	India
NR	BBB	5	Telecommunications	India	India
NR	BBB	6	Telecommunications	India	India
NR	BBB	6	Telecommunications	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
	NR		Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
	NR		Basic Materials	India	India
	NR		Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
	NR		Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
	NR		Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
NR	AA	11	Basic Materials	India	India
	NR		Utilities	India	India
	NR		Utilities	India	India
NR	NR	3	Utilities	India	India
NR	NR	3	Utilities	India	India
NR	NR	3	Utilities	India	India
NR	NR	3	Utilities	India	India
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	NR	3	Utilities	N.Amer	United States
A	NR	3	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	4	Utilities	N.Amer	United States
AA	AA	7	Utilities	N.Amer	United States
AA	AA	7	Utilities	N.Amer	United States
AA	AA	7	Utilities	N.Amer	United States
A	AA	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	4	Utilities	N.Amer	United States
AA	AA	7	Utilities	N.Amer	United States
NR	A	4	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR	2	Financials	N.Amer	Bermuda
	NR	2	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	BBB	6	Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda

A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB					
	BB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
	BB	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB	Thin	DocAdj	Thin	Thin	Thin
B	BB	Thin	CcyGrp	Thin	Thin	Thin
B	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB					
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	DocAdj
B	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	Thin	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	Thin	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	Thin	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	Thin	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
BB	BB					

A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	CcyGrp	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin
DocAdj	DocAdj	Thin	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	

DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp		Thin	

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier

RNRUSDMR	29-Aug-08 RNR
RENAULAUDCR	29-Aug-08 RENAUL
RENAULAUDMM	29-Aug-08 RENAUL
RENAULCADMM	29-Aug-08 RENAUL
RENAULCHFCR	29-Aug-08 RENAUL
RENAULCHFMM	29-Aug-08 RENAUL
RENAULEURCR	29-Aug-08 RENAUL
RENAULEURMM	29-Aug-08 RENAUL
RENAULEURMR	29-Aug-08 RENAUL
RENAULEURXR	29-Aug-08 RENAUL
RENAULGBPCR	29-Aug-08 RENAUL
RENAULGBPMM	29-Aug-08 RENAUL
RENAULHKDMM	29-Aug-08 RENAUL
RENAULJPYCR	29-Aug-08 RENAUL
RENAULJPYMM	29-Aug-08 RENAUL
RENAULJPYMR	29-Aug-08 RENAUL
RENAULJPYXR	29-Aug-08 RENAUL
RENAULSEKMM	29-Aug-08 RENAUL
RENAULSGDMM	29-Aug-08 RENAUL
RENAULUSDCR	29-Aug-08 RENAUL
RENAULUSDMM	29-Aug-08 RENAUL
RENAULUSDMR	29-Aug-08 RENAUL
RENAULUSDXR	29-Aug-08 RENAUL
RENGOJPYCR	29-Aug-08 RENGO
RENGOJPYMR	29-Aug-08 RENGO
RENGOJPYXR	29-Aug-08 RENGO
RENTPLAUDCR	29-Aug-08 RENTPL
RENTPLAUDMM	29-Aug-08 RENTPL
RENTPLAUDMR	29-Aug-08 RENTPL
RENTPLCHFCR	29-Aug-08 RENTPL
RENTPLCHFMM	29-Aug-08 RENTPL
RENTPLEURCR	29-Aug-08 RENTPL
RENTPLEURMM	29-Aug-08 RENTPL
RENTPLEURMR	29-Aug-08 RENTPL
RENTPLEURXR	29-Aug-08 RENTPL
RENTPLGBPCR	29-Aug-08 RENTPL
RENTPLGBPMM	29-Aug-08 RENTPL
RENTPLGBPMR	29-Aug-08 RENTPL
RENTPLHKDMM	29-Aug-08 RENTPL
RENTPLJPYCR	29-Aug-08 RENTPL
RENTPLJPYMM	29-Aug-08 RENTPL
RENTPLSEKMM	29-Aug-08 RENTPL
RENTPLSGDMM	29-Aug-08 RENTPL
RENTPLUSDCR	29-Aug-08 RENTPL
RENTPLUSDMM	29-Aug-08 RENTPL
RENTPLUSDMR	29-Aug-08 RENTPL
RNTKILAUDMM	29-Aug-08 RNTKIL
RNTKILCADMM	29-Aug-08 RNTKIL
RNTKILEURCR	29-Aug-08 RNTKIL
RNTKILEURMM	29-Aug-08 RNTKIL
RNTKILEURMR	29-Aug-08 RNTKIL
RNTKILGBPCR	29-Aug-08 RNTKIL
RNTKILGBPMM	29-Aug-08 RNTKIL
RNTKILHKDMM	29-Aug-08 RNTKIL
RNTKILJPYCR	29-Aug-08 RNTKIL
RNTKILJPYMM	29-Aug-08 RNTKIL
RNTKILNOKMM	29-Aug-08 RNTKIL
RNTKILSEKMM	29-Aug-08 RNTKIL
RNTKILSGDMM	29-Aug-08 RNTKIL
RNTKILUSDCR	29-Aug-08 RNTKIL
RNTKILUSDMM	29-Aug-08 RNTKIL
RNTKILUSDMR	29-Aug-08 RNTKIL
BGARIAAUDCR	29-Aug-08 BGARIA
BGARIAEURCR	29-Aug-08 BGARIA
BGARIAEURMM	29-Aug-08 BGARIA
BGARIAEURMR	29-Aug-08 BGARIA
BGARIAGBPCR	29-Aug-08 BGARIA
BGARIAUSDCR	29-Aug-08 BGARIA
BGARIAUSDMM	29-Aug-08 BGARIA
BGARIAUSDMR	29-Aug-08 BGARIA
BGARIAUSDXR	29-Aug-08 BGARIA
CHILEAUDCR	29-Aug-08 CHILE
CHILECLPCR	29-Aug-08 CHILE
CHILEEURCR	29-Aug-08 CHILE

RenaissanceRe Hldgs Ltd	GNBDFM	SNRFOR	USD	MR	Composite
Renault	7CEFDA	SNRFOR	AUD	CR	Composite
Renault	7CEFDA	SNRFOR	AUD	MM	Composite
Renault	7CEFDA	SNRFOR	CAD	MM	Composite
Renault	7CEFDA	SNRFOR	CHF	CR	Composite
Renault	7CEFDA	SNRFOR	CHF	MM	Composite
Renault	7CEFDA	SNRFOR	EUR	CR	Composite
Renault	7CEFDA	SNRFOR	EUR	MM	Composite
Renault	7CEFDA	SNRFOR	EUR	MR	Composite
Renault	7CEFDA	SNRFOR	EUR	XR	Composite
Renault	7CEFDA	SNRFOR	GBP	CR	Composite
Renault	7CEFDA	SNRFOR	GBP	MM	Composite
Renault	7CEFDA	SNRFOR	HKD	MM	Composite
Renault	7CEFDA	SNRFOR	JPY	CR	Composite
Renault	7CEFDA	SNRFOR	JPY	MM	Composite
Renault	7CEFDA	SNRFOR	JPY	MR	Composite
Renault	7CEFDA	SNRFOR	JPY	XR	Composite
Renault	7CEFDA	SNRFOR	SEK	MM	Composite
Renault	7CEFDA	SNRFOR	SGD	MM	Composite
Renault	7CEFDA	SNRFOR	USD	CR	Composite
Renault	7CEFDA	SNRFOR	USD	MM	Composite
Renault	7CEFDA	SNRFOR	USD	MR	Composite
Renault	7CEFDA	SNRFOR	USD	XR	Composite
Rengo Co Ltd	JPA7BA	SNRFOR	JPY	CR	Composite
Rengo Co Ltd	JPA7BA	SNRFOR	JPY	MR	Composite
Rengo Co Ltd	JPA7BA	SNRFOR	JPY	XR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	AUD	CR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	AUD	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	AUD	MR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	CHF	CR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	CHF	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	EUR	CR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	EUR	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	EUR	MR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	EUR	XR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	GBP	CR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	GBP	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	GBP	MR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	HKD	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	JPY	CR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	JPY	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	SEK	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	SGD	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	USD	CR	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	USD	MM	Composite
Rentokil Initial 1927 Plc	GNC58N	SNRFOR	USD	MR	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	AUD	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	CAD	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	EUR	CR	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	EUR	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	EUR	MR	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	GBP	CR	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	GBP	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	HKD	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	JPY	CR	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	JPY	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	NOK	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	SEK	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	SGD	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	USD	CR	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	USD	MM	Composite
RENTOKIL INITIAL PLC	GNC59O	SNRFOR	USD	MR	Composite
Rep Bulgaria	1D216P	SNRFOR	AUD	CR	Composite
Rep Bulgaria	1D216P	SNRFOR	EUR	CR	Composite
Rep Bulgaria	1D216P	SNRFOR	EUR	MM	Composite
Rep Bulgaria	1D216P	SNRFOR	EUR	MR	Composite
Rep Bulgaria	1D216P	SNRFOR	GBP	CR	Composite
Rep Bulgaria	1D216P	SNRFOR	USD	CR	Composite
Rep Bulgaria	1D216P	SNRFOR	USD	MM	Composite
Rep Bulgaria	1D216P	SNRFOR	USD	MR	Composite
Rep Bulgaria	1D216P	SNRFOR	USD	XR	Composite
Rep Chile	17EGE9	SNRFOR	AUD	CR	Composite
Rep Chile	17EGE9	SNRFOR	CLP	CR	Composite
Rep Chile	17EGE9	SNRFOR	EUR	CR	Composite

0.51%	0.58%	0.58%	0.72%	0.74%	0.85%	0.89%	0.93%	
0.75%	0.88%	1.22%	1.50%	1.78%	1.94%	2.00%	2.05%	2.04%
0.72%	0.84%	1.16%	1.44%	1.71%	1.86%	1.92%	1.96%	2.04%
0.73%	0.86%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.75%	0.89%	1.27%	1.55%	1.79%	1.97%	2.01%	2.08%	2.04%
0.73%	0.86%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.75%	0.89%	1.27%	1.55%	1.79%	1.97%	2.01%	2.08%	2.04%
0.73%	0.86%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.72%	0.86%	1.18%	1.48%	1.70%	1.86%	1.91%	1.96%	2.04%
0.69%	0.83%	1.14%	1.42%	1.64%	1.79%	1.84%	1.89%	2.04%
0.75%	0.89%	1.27%	1.55%	1.79%	1.97%	2.01%	2.08%	2.04%
0.73%	0.86%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.73%	0.86%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.73%	0.88%	1.24%	1.56%	1.79%	1.95%	2.01%	2.06%	2.04%
0.73%	0.84%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.73%	0.86%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.73%	0.86%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.75%	0.89%	1.27%	1.55%	1.79%	1.97%	2.01%	2.08%	2.04%
0.73%	0.86%	1.18%	1.49%	1.72%	1.87%	1.93%	1.98%	2.04%
0.72%	0.86%	1.18%	1.48%	1.70%	1.86%	1.91%	1.96%	2.04%
0.69%	0.83%	1.14%	1.42%	1.64%	1.79%	1.84%	1.89%	2.04%
0.40%				0.52%		0.73%	0.83%	
0.40%				0.52%		0.55%	0.62%	
0.44%	0.67%	1.11%	1.20%	1.41%	1.59%	1.66%	1.68%	1.72%
0.44%	0.67%	1.11%	1.20%	1.41%	1.59%	1.66%	1.68%	1.72%
0.44%	0.67%	1.11%	1.20%	1.41%	1.59%	1.66%	1.68%	1.72%
0.44%	0.70%	1.11%	1.25%	1.46%	1.65%	1.70%	1.74%	1.72%
0.44%	0.68%	1.06%	1.20%	1.41%	1.58%	1.63%	1.67%	1.72%
0.44%	0.70%	1.11%	1.25%	1.46%	1.65%	1.70%	1.74%	1.72%
0.44%	0.68%	1.06%	1.20%	1.41%	1.58%	1.63%	1.67%	1.72%
0.44%	0.67%	1.09%	1.19%	1.39%	1.57%	1.62%	1.65%	1.72%
0.44%	0.70%	1.11%	1.25%	1.46%	1.65%	1.70%	1.74%	1.72%
0.44%	0.68%	1.06%	1.20%	1.41%	1.58%	1.63%	1.67%	1.72%
0.44%	0.68%	1.06%	1.20%	1.41%	1.58%	1.63%	1.67%	1.72%
0.44%	0.67%	1.11%	1.20%	1.41%	1.59%	1.66%	1.68%	1.72%
0.44%	0.67%	1.11%	1.20%	1.41%	1.59%	1.66%	1.68%	1.72%
0.44%	0.68%	1.06%	1.20%	1.41%	1.58%	1.63%	1.67%	1.72%
0.44%	0.70%	1.11%	1.25%	1.46%	1.65%	1.70%	1.74%	1.72%
0.44%	0.68%	1.06%	1.20%	1.41%	1.58%	1.63%	1.67%	1.72%
1.20%	1.76%	2.43%	2.86%	3.17%	3.42%	3.51%	3.56%	3.78%
1.20%	1.83%	2.56%	2.98%	3.30%	3.56%	3.61%	3.65%	3.92%
1.20%	1.75%	2.45%	2.86%	3.17%	3.42%	3.46%	3.51%	3.75%
1.20%	1.83%	2.56%	2.98%	3.30%	3.56%	3.61%	3.65%	3.92%
1.20%	1.75%	2.45%	2.86%	3.17%	3.42%	3.46%	3.51%	3.75%
1.20%	1.75%	2.45%	2.86%	3.17%	3.42%	3.46%	3.51%	3.75%
1.20%	1.76%	2.43%	2.86%	3.17%	3.42%	3.51%	3.56%	3.96%
1.20%	1.76%	2.43%	2.86%	3.17%	3.42%	3.51%	3.56%	3.78%
1.20%	1.75%	2.45%	2.86%	3.17%	3.42%	3.46%	3.51%	3.75%
1.20%	1.75%	2.45%	2.86%	3.17%	3.42%	3.46%	3.51%	3.75%
1.20%	1.75%	2.45%	2.86%	3.17%	3.42%	3.46%	3.51%	3.75%
1.20%	1.83%	2.56%	2.98%	3.30%	3.56%	3.61%	3.65%	3.92%
1.20%	1.75%	2.45%	2.86%	3.17%	3.42%	3.46%	3.51%	3.75%
0.68%	0.70%	1.17%	1.44%	1.64%	1.85%	2.01%	2.15%	2.26%
0.68%	0.70%	1.17%	1.44%	1.64%	1.85%	2.01%	2.15%	2.26%
0.68%	0.68%	1.12%	1.39%	1.59%	1.79%	1.94%	2.08%	2.26%
0.68%	0.67%	1.11%	1.38%	1.57%	1.77%	1.92%	2.06%	2.26%
0.68%	0.70%	1.17%	1.44%	1.64%	1.85%	2.01%	2.15%	2.26%
0.68%	0.68%	1.12%	1.39%	1.59%	1.79%	1.94%	2.08%	2.26%
0.68%	0.67%	1.11%	1.38%	1.57%	1.77%	1.92%	2.06%	2.26%
0.11%	0.19%	0.28%	0.39%	0.49%	0.60%	0.68%	0.74%	0.85%
0.11%	0.19%	0.28%	0.39%	0.50%	0.60%	0.68%	0.74%	0.78%
0.11%	0.19%	0.28%	0.39%	0.50%	0.60%	0.68%	0.74%	0.78%

1.16%		40.00% NR	BB	BBB	BBB
2.11%	2.07%	39.35% BBB	BBB	BBB	BBB
2.11%	2.07%	39.35% A	A	A	A
2.11%	2.07%	40% A	AA	AA	AA
2.18%	2.07%	40% A	A	A	A
2.11%	2.07%	40% A	AA	AA	AA
2.18%	2.07%	40% A	A	A	A
2.11%	2.07%	40% A	AA	AA	AA
2.07%	2.07%	39.35% A	AA	A	A
1.99%	2.07%	39.35% A	AA	A	A
2.18%	2.07%	40% A	A	A	A
2.11%	2.07%	40% A	AA	AA	AA
2.11%	2.07%	40% A	AA	AA	AA
2.11%	2.07%	39.35% BBB	BBB	BBB	BBB
2.11%	2.07%	38.20% BBB	A	A	A
		39.35%			
		39.35%			
2.11%	2.07%	40% A	AA	AA	AA
2.11%	2.07%	40% A	AA	AA	AA
2.18%	2.07%	40% A	A	A	A
2.11%	2.07%	40% A	AA	AA	AA
2.07%	2.07%	39.35% A	AA	A	A
1.99%	2.07%	39.35% A	AA	A	A
		27.50% NR			
		27.50%			
		27.50% NR			
1.75%	1.79%	40% NR	BB	BBB	BBB
1.75%	1.79%	40% NR	BB	BBB	BBB
1.75%	1.79%	40% NR	BB	BBB	BBB
1.82%	1.86%	40% NR	BBB	A	A
1.75%	1.79%	40% NR	A	AA	AA
1.82%	1.86%	40% NR	BBB	A	A
1.75%	1.79%	40% NR	A	AA	AA
1.73%	1.77%	40% NR	BBB	A	A
		40%			
1.82%	1.86%	40% NR	BBB	A	A
1.75%	1.79%	40% NR	A	AA	AA
		40%			
1.75%	1.79%	40% NR	A	AA	AA
1.75%	1.79%	40% NR	BB	BBB	BBB
1.75%	1.79%	40% NR	BB	BBB	BBB
		40%			
1.75%	1.79%	40% NR	A	AA	AA
1.82%	1.86%	40% NR	BBB	A	A
1.75%	1.79%	40% NR	A	AA	AA
		40%			
4.00%	3.95%	40% NR	BBB	BBB	BBB
		40%			
4.17%	4.12%	40% NR	A	A	A
4.00%	3.95%	40% NR	AA	AA	AA
		40%			
4.17%	4.12%	40% NR	A	A	A
4.00%	3.95%	40% NR	AA	AA	AA
4.00%	3.95%	40% NR	AA	AA	AA
4.00%	3.95%	40% NR	BBB	BBB	BBB
4.00%	3.95%	40% NR	BBB	BBB	BBB
4.00%	3.95%	40% NR	AA	AA	AA
4.00%	3.95%	40% NR	AA	AA	AA
4.00%	3.95%	40% NR	AA	AA	AA
4.17%	4.12%	40% NR	A	A	A
4.00%	3.95%	40% NR	AA	AA	AA
		40%			
2.37%	2.34%	25% NR	BBB	BBB	BBB
2.37%	2.34%	25% NR	A	AA	AA
2.37%	2.24%	25% NR	A	A	A
2.37%	2.22%	25% NR	A	A	A
		25%			
2.37%	2.34%	25% NR	A	AA	AA
2.37%	2.24%	25% NR	A	A	A
2.37%	2.22%	25% NR	A	A	A
		25%			
1.37%	0.80%	26.56% B	B	BBB	BBB
1.38%	0.80%	28.75% BBB	BBB	AA	AA
1.38%	0.80%	28.75% BBB	BBB	AA	AA

BBB	A	BBB	A		NR
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
NR		B	B		
NR		B	B		
BBB	A	BBB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BB
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
A	AA	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
AA	AAA	AA	AA	NR	A
BBB	A	BBB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BB
AA	AAA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	A	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	B	CCC
AA	AA	AA	AA	A	B
AA	AA	AA	AA	A	B

	BBB	6	Financials	N.Amer	Bermuda
NR	A	4	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	9	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
NR	A	9	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
NR	A	9	Consumer Goods	Europe	France
NR	AA	10	Consumer Goods	Europe	France
NR	AA	10	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
NR	A	9	Consumer Goods	Europe	France
NR	A	9	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
NR	A	4	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
NR	A	9	Consumer Goods	Europe	France
NR	A	9	Consumer Goods	Europe	France
NR	A	3	Consumer Goods	Europe	France
NR	A	9	Consumer Goods	Europe	France
NR	AA	10	Consumer Goods	Europe	France
NR	AA	10	Consumer Goods	Europe	France
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BB	A	13	Industrials	Europe	United Kingdom
BB	A	13	Industrials	Europe	United Kingdom
BB	A	13	Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	A	13	Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	A	13	Industrials	Europe	United Kingdom
BBB	A	13	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	A	13	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
A	A	13	Industrials	Europe	United Kingdom
BB	A	13	Industrials	Europe	United Kingdom
BB	A	13	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
A	A	13	Industrials	Europe	United Kingdom
BBB	A	3	Industrials	Europe	United Kingdom
A	A	13	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BB	AA	9	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	AA	9	Industrials	Europe	United Kingdom
A	AA	9	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	AA	9	Industrials	Europe	United Kingdom
A	AA	9	Industrials	Europe	United Kingdom
A	AA	9	Industrials	Europe	United Kingdom
BB	AA	9	Industrials	Europe	United Kingdom
BB	AA	9	Industrials	Europe	United Kingdom
A	AA	9	Industrials	Europe	United Kingdom
A	AA	9	Industrials	Europe	United Kingdom
A	AA	9	Industrials	Europe	United Kingdom
BBB	AA	9	Industrials	Europe	United Kingdom
A	AA	9	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BB	A	9	Government	E.Eur	Bulgaria
A	A	8	Government	E.Eur	Bulgaria
BBB	A	9	Government	E.Eur	Bulgaria
BBB	A	9	Government	E.Eur	Bulgaria
	NR		Government	E.Eur	Bulgaria
A	A	8	Government	E.Eur	Bulgaria
BBB	A	9	Government	E.Eur	Bulgaria
BBB	A	9	Government	E.Eur	Bulgaria
	NR		Government	E.Eur	Bulgaria
NR	BBB	11	Government	Lat.Amer	Chile
NR	BBB	11	Government	Lat.Amer	Chile
NR	BBB	11	Government	Lat.Amer	Chile

A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin				Thin
	A					
	A	Thin				Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	CcyGrp	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BB					
	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	DocAdj	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
	DocAdj	DocAdj			

	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp

CHILEEURMM	29-Aug-08 CHILE
CHILEEURMR	29-Aug-08 CHILE
CHILEGBPCR	29-Aug-08 CHILE
CHILEHKDCR	29-Aug-08 CHILE
CHILEJPYCR	29-Aug-08 CHILE
CHILEJPYMM	29-Aug-08 CHILE
CHILEUSDCR	29-Aug-08 CHILE
CHILEUSDMM	29-Aug-08 CHILE
CHILEUSDMR	29-Aug-08 CHILE
CHILEUSDXR	29-Aug-08 CHILE
COLOMCOPCR	29-Aug-08 COLOM
COLOMEURCR	29-Aug-08 COLOM
COLOMEURMM	29-Aug-08 COLOM
COLOMEURMR	29-Aug-08 COLOM
COLOMEURXR	29-Aug-08 COLOM
COLOMGBPCR	29-Aug-08 COLOM
COLOMJPYCR	29-Aug-08 COLOM
COLOMJPYMM	29-Aug-08 COLOM
COLOMUSDCR	29-Aug-08 COLOM
COLOMUSDMM	29-Aug-08 COLOM
COLOMUSDMR	29-Aug-08 COLOM
COLOMUSDXR	29-Aug-08 COLOM
COSTAREURCR	29-Aug-08 COSTAR
COSTARJPYCR	29-Aug-08 COSTAR
COSTARUSDCR	29-Aug-08 COSTAR
COSTARUSDMR	29-Aug-08 COSTAR
COSTARUSDXR	29-Aug-08 COSTAR
CROATIAUDCR	29-Aug-08 CROATI
CROATIEURCR	29-Aug-08 CROATI
CROATIEURMM	29-Aug-08 CROATI
CROATIEURMR	29-Aug-08 CROATI
CROATIEURXR	29-Aug-08 CROATI
CROATIGBPMR	29-Aug-08 CROATI
CROATIJPYCR	29-Aug-08 CROATI
CROATIJPYMM	29-Aug-08 CROATI
CROATIJPYMR	29-Aug-08 CROATI
CROATISEKCR	29-Aug-08 CROATI
CROATIUSDCR	29-Aug-08 CROATI
CROATIUSDMM	29-Aug-08 CROATI
CROATIUSDMR	29-Aug-08 CROATI
CROATIUSDXR	29-Aug-08 CROATI
CYPRUSEURCR	29-Aug-08 CYPRUS
CYPRUSEURMM	29-Aug-08 CYPRUS
CYPRUSEURMR	29-Aug-08 CYPRUS
CYPRUSEURXR	29-Aug-08 CYPRUS
CYPRUSUSDCR	29-Aug-08 CYPRUS
CYPRUSUSDMM	29-Aug-08 CYPRUS
CYPRUSUSDMR	29-Aug-08 CYPRUS
ELSALVEURCR	29-Aug-08 ELSALV
ELSALVEURMM	29-Aug-08 ELSALV
ELSALVJPYCR	29-Aug-08 ELSALV
ELSALVUSDCR	29-Aug-08 ELSALV
ELSALVUSDMM	29-Aug-08 ELSALV
ELSALVUSDMR	29-Aug-08 ELSALV
ELSALVUSDXR	29-Aug-08 ELSALV
ESTONIEURCR	29-Aug-08 ESTONI
ESTONIEURMM	29-Aug-08 ESTONI
ESTONIJPYCR	29-Aug-08 ESTONI
ESTONIUSDCR	29-Aug-08 ESTONI
ESTONIUSDMR	29-Aug-08 ESTONI
FINLEURCR	29-Aug-08 FINL
FINLEURMM	29-Aug-08 FINL
FINLJPYCR	29-Aug-08 FINL
FINLJPYMM	29-Aug-08 FINL
FINLUSDCR	29-Aug-08 FINL
FINLUSDMM	29-Aug-08 FINL
FINLUSDMR	29-Aug-08 FINL
FINLUSDXR	29-Aug-08 FINL
GUATEMEURCR	29-Aug-08 GUATEM
GUATEMJPYCR	29-Aug-08 GUATEM
GUATEMUSDCR	29-Aug-08 GUATEM
GUATEMUSDMR	29-Aug-08 GUATEM
REPHUNCZKCR	29-Aug-08 REPHUN
REPHUNEURCR	29-Aug-08 REPHUN

Rep Chile	17EGE9	SNRFOR	EUR	MM	Composite
Rep Chile	17EGE9	SNRFOR	EUR	MR	Composite
Rep Chile	17EGE9	SNRFOR	GBP	CR	Composite
Rep Chile	17EGE9	SNRFOR	HKD	CR	Composite
Rep Chile	17EGE9	SNRFOR	JPY	CR	Composite
Rep Chile	17EGE9	SNRFOR	JPY	MM	Composite
Rep Chile	17EGE9	SNRFOR	USD	CR	Composite
Rep Chile	17EGE9	SNRFOR	USD	MM	Composite
Rep Chile	17EGE9	SNRFOR	USD	MR	Composite
Rep Chile	17EGE9	SNRFOR	USD	XR	Composite
Rep Colombia	1AE857	SNRFOR	COP	CR	Composite
Rep Colombia	1AE857	SNRFOR	EUR	CR	Composite
Rep Colombia	1AE857	SNRFOR	EUR	MM	Composite
Rep Colombia	1AE857	SNRFOR	EUR	MR	Composite
Rep Colombia	1AE857	SNRFOR	EUR	XR	Composite
Rep Colombia	1AE857	SNRFOR	GBP	CR	Composite
Rep Colombia	1AE857	SNRFOR	JPY	CR	Composite
Rep Colombia	1AE857	SNRFOR	JPY	MM	Composite
Rep Colombia	1AE857	SNRFOR	USD	CR	Composite
Rep Colombia	1AE857	SNRFOR	USD	MM	Composite
Rep Colombia	1AE857	SNRFOR	USD	MR	Composite
Rep Colombia	1AE857	SNRFOR	USD	XR	Composite
Rep Costa Rica	2E36EG	SNRFOR	EUR	CR	Composite
Rep Costa Rica	2E36EG	SNRFOR	JPY	CR	Composite
Rep Costa Rica	2E36EG	SNRFOR	USD	CR	Composite
Rep Costa Rica	2E36EG	SNRFOR	USD	MR	Composite
Rep Costa Rica	2E36EG	SNRFOR	USD	XR	Composite
Rep Croatia	248DEC	SNRFOR	AUD	CR	Composite
Rep Croatia	248DEC	SNRFOR	EUR	CR	Composite
Rep Croatia	248DEC	SNRFOR	EUR	MM	Composite
Rep Croatia	248DEC	SNRFOR	EUR	MR	Composite
Rep Croatia	248DEC	SNRFOR	EUR	XR	Composite
Rep Croatia	248DEC	SNRFOR	GBP	MR	Composite
Rep Croatia	248DEC	SNRFOR	JPY	CR	Composite
Rep Croatia	248DEC	SNRFOR	JPY	MM	Composite
Rep Croatia	248DEC	SNRFOR	JPY	MR	Composite
Rep Croatia	248DEC	SNRFOR	SEK	CR	Composite
Rep Croatia	248DEC	SNRFOR	USD	CR	Composite
Rep Croatia	248DEC	SNRFOR	USD	MM	Composite
Rep Croatia	248DEC	SNRFOR	USD	MR	Composite
Rep Croatia	248DEC	SNRFOR	USD	XR	Composite
Rep Cyprus	MUA36B	SNRFOR	EUR	CR	Composite
Rep Cyprus	MUA36B	SNRFOR	EUR	MM	Composite
Rep Cyprus	MUA36B	SNRFOR	EUR	MR	Composite
Rep Cyprus	MUA36B	SNRFOR	EUR	XR	Composite
Rep Cyprus	MUA36B	SNRFOR	USD	CR	Composite
Rep Cyprus	MUA36B	SNRFOR	USD	MM	Composite
Rep Cyprus	MUA36B	SNRFOR	USD	MR	Composite
Rep El Salvador	2ABBFC	SNRFOR	EUR	CR	Composite
Rep El Salvador	2ABBFC	SNRFOR	EUR	MM	Composite
Rep El Salvador	2ABBFC	SNRFOR	JPY	CR	Composite
Rep El Salvador	2ABBFC	SNRFOR	USD	CR	Composite
Rep El Salvador	2ABBFC	SNRFOR	USD	MM	Composite
Rep El Salvador	2ABBFC	SNRFOR	USD	MR	Composite
Rep El Salvador	2ABBFC	SNRFOR	USD	XR	Composite
Rep Estonia	2BGCDG	SNRFOR	EUR	CR	Composite
Rep Estonia	2BGCDG	SNRFOR	EUR	MM	Composite
Rep Estonia	2BGCDG	SNRFOR	JPY	CR	Composite
Rep Estonia	2BGCDG	SNRFOR	USD	CR	Composite
Rep Estonia	2BGCDG	SNRFOR	USD	MR	Composite
Rep Finland	348FFA	SNRFOR	EUR	CR	Composite
Rep Finland	348FFA	SNRFOR	EUR	MM	Composite
Rep Finland	348FFA	SNRFOR	JPY	CR	Composite
Rep Finland	348FFA	SNRFOR	JPY	MM	Composite
Rep Finland	348FFA	SNRFOR	USD	CR	Composite
Rep Finland	348FFA	SNRFOR	USD	MM	Composite
Rep Finland	348FFA	SNRFOR	USD	MR	Composite
Rep Finland	348FFA	SNRFOR	USD	XR	Composite
Rep Guatemala	4E15DD	SNRFOR	EUR	CR	Composite
Rep Guatemala	4E15DD	SNRFOR	JPY	CR	Composite
Rep Guatemala	4E15DD	SNRFOR	USD	CR	Composite
Rep Guatemala	4E15DD	SNRFOR	USD	MR	Composite
Rep Hungary	489A99	SNRFOR	CZK	CR	Composite
Rep Hungary	489A99	SNRFOR	EUR	CR	Composite

0.10%	0.18%	0.27%	0.37%	0.48%	0.57%	0.64%	0.71%	0.74%
0.11%	0.19%	0.28%	0.39%	0.50%	0.60%	0.68%	0.74%	0.78%
0.11%	0.19%	0.28%	0.39%	0.50%	0.60%	0.68%	0.74%	0.78%
0.11%	0.19%	0.28%	0.39%	0.49%	0.60%	0.68%	0.74%	0.85%
0.11%	0.19%	0.28%	0.39%	0.50%	0.60%	0.68%	0.74%	0.78%
0.10%	0.18%	0.27%	0.37%	0.48%	0.57%	0.64%	0.71%	0.74%
0.58%	0.66%	0.91%	1.15%	1.37%	1.60%	1.79%	2.01%	2.08%
0.58%	0.66%	0.91%	1.15%	1.37%	1.60%	1.79%	2.01%	2.08%
0.55%	0.63%	0.86%	1.09%	1.31%	1.52%	1.70%	1.91%	1.99%
0.58%	0.66%	0.91%	1.15%	1.37%	1.60%	1.79%	2.00%	2.09%
0.58%	0.66%	0.91%	1.15%	1.37%	1.60%	1.79%	2.01%	2.08%
0.55%	0.63%	0.86%	1.09%	1.31%	1.52%	1.70%	1.91%	1.99%
0.69%	0.74%	0.94%	1.12%	1.27%	1.45%	1.62%	1.79%	1.87%
0.68%	0.74%	0.95%	1.13%	1.27%	1.46%	1.64%	1.81%	1.87%
0.69%	0.74%	0.94%	1.12%	1.27%	1.45%	1.62%	1.79%	1.87%
0.66%	0.72%	0.92%	1.10%	1.22%	1.42%	1.58%	1.75%	1.78%
0.63%	0.70%	0.89%	1.06%	1.17%	1.36%	1.52%	1.68%	1.71%
0.17%	0.29%	0.49%	0.62%	0.77%	0.90%	1.03%	1.16%	1.26%
0.17%	0.29%	0.49%	0.62%	0.77%	0.90%	1.03%	1.16%	1.26%
0.17%	0.28%	0.47%	0.60%	0.74%	0.86%	0.99%	1.11%	1.21%
0.17%	0.29%	0.49%	0.62%	0.77%	0.90%	1.03%	1.16%	1.26%
0.17%	0.29%	0.49%	0.62%	0.77%	0.90%	1.03%	1.16%	1.26%
0.17%	0.29%	0.49%	0.62%	0.77%	0.90%	1.03%	1.16%	1.26%
0.17%	0.28%	0.47%	0.60%	0.74%	0.86%	0.99%	1.11%	1.21%
0.17%	0.17%	0.20%	0.23%	0.28%	0.32%	0.36%	0.40%	0.45%
0.17%	0.16%	0.19%	0.23%	0.26%	0.31%	0.34%	0.39%	0.45%
0.17%	0.16%	0.19%	0.21%	0.25%	0.29%	0.33%	0.37%	0.45%
0.17%	0.17%	0.20%	0.23%	0.28%	0.32%	0.36%	0.40%	0.45%
1.01%	1.06%	1.37%	1.71%	2.02%	2.20%	2.39%	2.62%	2.91%
1.02%	1.05%	1.37%	1.71%	2.01%	2.19%	2.38%	2.62%	2.91%
1.01%	1.06%	1.37%	1.71%	2.02%	2.20%	2.39%	2.62%	2.91%
0.98%	1.00%	1.32%	1.63%	1.93%	2.10%	2.27%	2.48%	2.77%
0.64%	0.59%	0.94%	1.20%	1.42%	1.62%	1.75%	1.87%	1.98%
0.60%	0.57%	0.90%	1.15%	1.37%	1.57%	1.69%	1.80%	1.90%
0.64%	0.59%	0.94%	1.20%	1.42%	1.62%	1.75%	1.87%	1.98%
0.07%	0.07%	0.07%	0.08%	0.09%	0.10%	0.13%	0.15%	0.17%
0.06%	0.07%	0.07%	0.07%	0.08%	0.09%	0.12%	0.15%	0.16%
0.07%	0.06%	0.07%	0.08%	0.09%	0.10%	0.13%	0.15%	0.17%
0.07%	0.07%	0.07%	0.08%	0.09%	0.10%	0.13%	0.15%	0.17%
0.06%	0.07%	0.07%	0.07%	0.08%	0.09%	0.12%	0.15%	0.16%
0.06%	0.07%	0.07%	0.07%	0.08%	0.09%	0.12%	0.14%	0.16%
1.13%	1.11%	1.30%	1.69%	1.91%	2.14%	2.34%	2.55%	2.51%
1.13%	1.11%	1.30%	1.69%	1.91%	2.14%	2.34%	2.55%	2.51%
1.13%	1.11%	1.30%	1.69%	1.91%	2.14%	2.34%	2.55%	2.51%
1.13%	1.06%	1.23%	1.61%	1.82%	2.03%	2.22%	2.43%	2.51%
0.32%	0.33%	0.60%	0.87%	1.08%	1.25%	1.38%	1.51%	1.55%
0.32%	0.33%	0.60%	0.87%	1.08%	1.25%	1.38%	1.51%	1.55%

		26.56%			
1.31%	0.80%	26.56% BB	BB	A	A
1.38%	0.80%	28.75% BBB	BBB	AA	AA
1.38%	0.80%	28.75% BBB	BBB	AA	AA
1.37%	0.80%	26.56% B	B	BBB	BBB
		26.56%			
1.38%	0.80%	28.75% BBB	BBB	AA	AA
		26.56%			
1.31%	0.80%	26.56% BB	BB	A	A
		26.56%			
2.16%	2.20%	26.25% AA	AA	AAA	AAA
2.16%	2.20%	26.25% AA	AA	AAA	AAA
		26.11%			
2.06%	2.09%	26.11% A	A	AA	AA
		26.11%			
		26.25%			
2.16%	2.24%	26.11% BBB	BBB	A	A
		26.11%			
2.16%	2.20%	26.25% AA	AA	AAA	AAA
		26.11%			
2.06%	2.09%	26.11% A	A	AA	AA
		26.11%			
1.96%	1.99%	25% BBB	A	A	A
2.06%	2.15%	24.17% BB	BBB	BBB	BBB
1.96%	1.99%	25% BBB	A	A	A
2.00%	2.10%	24.17% BBB	A	A	A
1.93%	2.02%	24.17% BBB	A	A	A
1.31%	1.36%	25% NR	BB	BB	BBB
1.31%	1.36%	25% NR	A	A	AA
1.26%	1.31%	25% NR	BBB	BBB	A
		25%			
		25%			
		25%			
1.31%	1.36%	25% NR	BB	BB	BBB
1.31%	1.36%	25% NR	BB	BB	BBB
		25%			
		25%			
1.31%	1.36%	25% NR	A	A	AA
1.26%	1.31%	25% NR	BBB	BBB	A
		25%			
		25%			
0.40%	0.60%	40% NR	BB	BB	A
0.40%	0.60%	40% NR	BB	B	BBB
		40%			
0.40%	0.60%	40% NR	BB	B	BBB
0.40%	0.60%	40% NR	BB	BB	A
		40%			
		40%			
3.28%	3.34%	25% A	A	A	AA
		25.71%			
3.28%	3.34%	25.71% BB	BB	BB	BBB
3.28%	3.34%	25% A	A	A	AA
		25.71%			
3.28%	3.17%	25.71% BBB	BBB	BBB	A
		25.71%			
1.99%	2.07%	25% A	AA	AA	AA
1.91%	1.97%	25% BBB	A	A	A
		25%			
1.99%	2.07%	25% A	AA	AA	AA
		25%			
0.17%	0.19%	40% BBB	BBB	BBB	BBB
0.17%	0.19%	41.25% BB	BB	BB	BBB
0.17%	0.19%	41.25% B	B	B	BB
		41.25%			
0.17%	0.19%	40% BBB	BBB	BBB	BBB
0.17%	0.19%	41.25% BB	BB	BB	BBB
0.17%	0.19%	41.25% BB	BB	BB	BBB
		41.25%			
2.68%	2.55%	25% NR	A	A	AA
2.68%	2.55%	25% NR	BB	BB	BBB
2.68%	2.55%	25% NR	A	A	AA
2.54%	2.55%	25% NR	BBB	BBB	A
1.61%	1.60%	25% A	A	AA	AA
1.61%	1.60%	25% A	A	AA	AA

A	A	A	A	BBB	CCC
AA	AA	AA	AA	A	B
AA	AA	AA	AA	A	B
BBB	BBB	BBB	BBB	B	CCC
AA	AA	AA	AA	A	B
A	A	A	A	BBB	CCC
AAA	AAA	AAA	AAA	AA	AA
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BB
A	A	A	A	BBB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BBB	BBB	NR	NR
BB	BB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	B	BBB
A	A	A	A	B	BBB
AA	AA	AA	AA	B	BBB
BBB	A	A	AA	BB	NR
BBB	BBB	BBB	BBB	BB	NR
BB	BB	BB	BB	B	NR
BBB	A	A	AA	BB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	NR	BB
BB	BB	BB	BB	NR	CCC
A	A	A	A	NR	BB
BBB	BBB	BBB	BBB	NR	B
AA	AAA	AA	AAA	A	A
AA	AAA	AA	AAA	A	A

	NR		Government	Lat.Amer	Chile
NR	BBB	11	Government	Lat.Amer	Chile
NR	BBB	11	Government	Lat.Amer	Chile
NR	BBB	11	Government	Lat.Amer	Chile
NR	BBB	11	Government	Lat.Amer	Chile
	NR		Government	Lat.Amer	Chile
NR	BBB	11	Government	Lat.Amer	Chile
	NR		Government	Lat.Amer	Chile
NR	BBB	11	Government	Lat.Amer	Chile
	NR		Government	Lat.Amer	Chile
AA	AAA	14	Government	Lat.Amer	Colombia
AA	AAA	14	Government	Lat.Amer	Colombia
	NR		Government	Lat.Amer	Colombia
A	AAA	15	Government	Lat.Amer	Colombia
	NR		Government	Lat.Amer	Colombia
	NR		Government	Lat.Amer	Colombia
BBB	AAA	15	Government	Lat.Amer	Colombia
	NR		Government	Lat.Amer	Colombia
AA	AAA	14	Government	Lat.Amer	Colombia
	NR		Government	Lat.Amer	Colombia
A	AAA	15	Government	Lat.Amer	Colombia
	NR		Government	Lat.Amer	Colombia
A	A	6	Government	Lat.Amer	Costa Rica
B	AA	8	Government	Lat.Amer	Costa Rica
A	A	6	Government	Lat.Amer	Costa Rica
BB	AA	8	Government	Lat.Amer	Costa Rica
BB	AA	8	Government	Lat.Amer	Costa Rica
BB	A	9	Government	E.Eur	Croatia
A	A	8	Government	E.Eur	Croatia
BBB	A	8	Government	E.Eur	Croatia
	NR		Government	E.Eur	Croatia
	NR		Government	E.Eur	Croatia
	NR		Government	E.Eur	Croatia
BB	A	9	Government	E.Eur	Croatia
BB	A	9	Government	E.Eur	Croatia
	NR		Government	E.Eur	Croatia
	NR		Government	E.Eur	Croatia
A	A	8	Government	E.Eur	Croatia
BBB	A	8	Government	E.Eur	Croatia
	NR		Government	E.Eur	Croatia
	NR		Government	E.Eur	Croatia
NR	BBB	4	Government	Europe	Cyprus
NR	BBB	6	Government	Europe	Cyprus
	NR		Government	Europe	Cyprus
NR	BBB	6	Government	Europe	Cyprus
NR	BBB	4	Government	Europe	Cyprus
	NR		Government	Europe	Cyprus
	NR		Government	Europe	Cyprus
BBB	A	7	Government	Lat.Amer	El Salvador
	NR		Government	Lat.Amer	El Salvador
B	A	8	Government	Lat.Amer	El Salvador
BBB	A	7	Government	Lat.Amer	El Salvador
	NR		Government	Lat.Amer	El Salvador
BB	A	8	Government	Lat.Amer	El Salvador
	NR		Government	Lat.Amer	El Salvador
A	A	7	Government	E.Eur	Estonia
BBB	AA	8	Government	E.Eur	Estonia
	NR		Government	E.Eur	Estonia
A	A	7	Government	E.Eur	Estonia
	NR		Government	E.Eur	Estonia
NR	BBB	7	Government	Europe	Finland
NR	BBB	8	Government	Europe	Finland
NR	BBB	8	Government	Europe	Finland
	NR		Government	Europe	Finland
NR	BBB	7	Government	Europe	Finland
NR	BBB	8	Government	Europe	Finland
NR	BBB	8	Government	Europe	Finland
	NR		Government	Europe	Finland
NR	A	4	Government	Lat.Amer	Guatemala
NR	A	4	Government	Lat.Amer	Guatemala
NR	A	4	Government	Lat.Amer	Guatemala
NR	A	4	Government	Lat.Amer	Guatemala
A	AA	12	Government	E.Eur	Hungary
A	AA	12	Government	E.Eur	Hungary

A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA					
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp

REPHUNEURMM	29-Aug-08 REPHUN
REPHUNEURMR	29-Aug-08 REPHUN
REPHUNGBPCR	29-Aug-08 REPHUN
REPHUNJPYCR	29-Aug-08 REPHUN
REPHUNJPYMM	29-Aug-08 REPHUN
REPHUNTWDCR	29-Aug-08 REPHUN
REPHUNUSDCR	29-Aug-08 REPHUN
REPHUNUSDMM	29-Aug-08 REPHUN
REPHUNUSDMR	29-Aug-08 REPHUN
REPHUNUSDXR	29-Aug-08 REPHUN
ICELNDAUDCR	29-Aug-08 ICELND
ICELNDDKKCR	29-Aug-08 ICELND
ICELNDEURCR	29-Aug-08 ICELND
ICELNDEURMM	29-Aug-08 ICELND
ICELNDEURMR	29-Aug-08 ICELND
ICELNDGBPCR	29-Aug-08 ICELND
ICELNDJPYCR	29-Aug-08 ICELND
ICELNDSEKCR	29-Aug-08 ICELND
ICELNDSGDCR	29-Aug-08 ICELND
ICELNDUSDCR	29-Aug-08 ICELND
ICELNDUSDMM	29-Aug-08 ICELND
ICELNDUSDMR	29-Aug-08 ICELND
ICELNDUSDXR	29-Aug-08 ICELND
IGBEURCR	29-Aug-08 IGB
IGBEURMM	29-Aug-08 IGB
IGBINRCR	29-Aug-08 IGB
IGBJPYCR	29-Aug-08 IGB
IGBUSDCR	29-Aug-08 IGB
IGBUSDMR	29-Aug-08 IGB
INDONEURCR	29-Aug-08 INDON
INDONEURMM	29-Aug-08 INDON
INDONEURXR	29-Aug-08 INDON
INDONIDRCR	29-Aug-08 INDON
INDONJPYCR	29-Aug-08 INDON
INDONUSDCR	29-Aug-08 INDON
INDONUSDMM	29-Aug-08 INDON
INDONUSDMR	29-Aug-08 INDON
INDONUSDXR	29-Aug-08 INDON
IRELNDEURCR	29-Aug-08 IRELND
IRELNDEURMM	29-Aug-08 IRELND
IRELNDEURMR	29-Aug-08 IRELND
IRELNDJPYCR	29-Aug-08 IRELND
IRELNDUSDCR	29-Aug-08 IRELND
IRELNDUSDMM	29-Aug-08 IRELND
IRELNDUSDMR	29-Aug-08 IRELND
ITALYAUDCR	29-Aug-08 ITALY
ITALYAUDMM	29-Aug-08 ITALY
ITALYCHFCR	29-Aug-08 ITALY
ITALYCHFMM	29-Aug-08 ITALY
ITALYEURCR	29-Aug-08 ITALY
ITALYEURMM	29-Aug-08 ITALY
ITALYEURMR	29-Aug-08 ITALY
ITALYHKDCR	29-Aug-08 ITALY
ITALYJPYCR	29-Aug-08 ITALY
ITALYJPYMM	29-Aug-08 ITALY
ITALYJPYMR	29-Aug-08 ITALY
ITALYUSDCR	29-Aug-08 ITALY
ITALYUSDMM	29-Aug-08 ITALY
ITALYUSDMR	29-Aug-08 ITALY
ITALYUSDXR	29-Aug-08 ITALY
KAZAKSAUDCR	29-Aug-08 KAZAKS
KAZAKSDKKCR	29-Aug-08 KAZAKS
KAZAKSEURCR	29-Aug-08 KAZAKS
KAZAKSEURMM	29-Aug-08 KAZAKS
KAZAKSEURXR	29-Aug-08 KAZAKS
KAZAKSJPYCR	29-Aug-08 KAZAKS
KAZAKSJPYMR	29-Aug-08 KAZAKS
KAZAKSKZTCR	29-Aug-08 KAZAKS
KAZAKSSEKCR	29-Aug-08 KAZAKS
KAZAKSTWDCR	29-Aug-08 KAZAKS
KAZAKSUSDCR	29-Aug-08 KAZAKS
KAZAKSUSDMM	29-Aug-08 KAZAKS
KAZAKSUSDMR	29-Aug-08 KAZAKS
KAZAKSUSDXR	29-Aug-08 KAZAKS

Rep Hungary	489A99	SNRFOR	EUR	MM	Composite
Rep Hungary	489A99	SNRFOR	EUR	MR	Composite
Rep Hungary	489A99	SNRFOR	GBP	CR	Composite
Rep Hungary	489A99	SNRFOR	JPY	CR	Composite
Rep Hungary	489A99	SNRFOR	JPY	MM	Composite
Rep Hungary	489A99	SNRFOR	TWD	CR	Composite
Rep Hungary	489A99	SNRFOR	USD	CR	Composite
Rep Hungary	489A99	SNRFOR	USD	MM	Composite
Rep Hungary	489A99	SNRFOR	USD	MR	Composite
Rep Hungary	489A99	SNRFOR	USD	XR	Composite
Rep Iceland	XA78A9	SNRFOR	AUD	CR	Composite
Rep Iceland	XA78A9	SNRFOR	DKK	CR	Composite
Rep Iceland	XA78A9	SNRFOR	EUR	CR	Composite
Rep Iceland	XA78A9	SNRFOR	EUR	MM	Composite
Rep Iceland	XA78A9	SNRFOR	EUR	MR	Composite
Rep Iceland	XA78A9	SNRFOR	GBP	CR	Composite
Rep Iceland	XA78A9	SNRFOR	JPY	CR	Composite
Rep Iceland	XA78A9	SNRFOR	SEK	CR	Composite
Rep Iceland	XA78A9	SNRFOR	SGD	CR	Composite
Rep Iceland	XA78A9	SNRFOR	USD	CR	Composite
Rep Iceland	XA78A9	SNRFOR	USD	MM	Composite
Rep Iceland	XA78A9	SNRFOR	USD	MR	Composite
Rep Iceland	XA78A9	SNRFOR	USD	XR	Composite
Rep India	Y1CA6C	SNRFOR	EUR	CR	Composite
Rep India	Y1CA6C	SNRFOR	EUR	MM	Composite
Rep India	Y1CA6C	SNRFOR	INR	CR	Composite
Rep India	Y1CA6C	SNRFOR	JPY	CR	Composite
Rep India	Y1CA6C	SNRFOR	USD	CR	Composite
Rep India	Y1CA6C	SNRFOR	USD	MR	Composite
Rep Indonesia	49ACF8	SNRFOR	EUR	CR	Composite
Rep Indonesia	49ACF8	SNRFOR	EUR	MM	Composite
Rep Indonesia	49ACF8	SNRFOR	EUR	XR	Composite
Rep Indonesia	49ACF8	SNRFOR	IDR	CR	Composite
Rep Indonesia	49ACF8	SNRFOR	JPY	CR	Composite
Rep Indonesia	49ACF8	SNRFOR	USD	CR	Composite
Rep Indonesia	49ACF8	SNRFOR	USD	MM	Composite
Rep Indonesia	49ACF8	SNRFOR	USD	MR	Composite
Rep Indonesia	49ACF8	SNRFOR	USD	XR	Composite
Rep IrInd	4A88DE	SNRFOR	EUR	CR	Composite
Rep IrInd	4A88DE	SNRFOR	EUR	MM	Composite
Rep IrInd	4A88DE	SNRFOR	EUR	MR	Composite
Rep IrInd	4A88DE	SNRFOR	JPY	CR	Composite
Rep IrInd	4A88DE	SNRFOR	USD	CR	Composite
Rep IrInd	4A88DE	SNRFOR	USD	MM	Composite
Rep IrInd	4A88DE	SNRFOR	USD	MR	Composite
Rep Italy	4AB951	SNRFOR	AUD	CR	Composite
Rep Italy	4AB951	SNRFOR	AUD	MM	Composite
Rep Italy	4AB951	SNRFOR	CHF	CR	Composite
Rep Italy	4AB951	SNRFOR	CHF	MM	Composite
Rep Italy	4AB951	SNRFOR	EUR	CR	Composite
Rep Italy	4AB951	SNRFOR	EUR	MM	Composite
Rep Italy	4AB951	SNRFOR	EUR	MR	Composite
Rep Italy	4AB951	SNRFOR	HKD	CR	Composite
Rep Italy	4AB951	SNRFOR	JPY	CR	Composite
Rep Italy	4AB951	SNRFOR	JPY	MM	Composite
Rep Italy	4AB951	SNRFOR	JPY	MR	Composite
Rep Italy	4AB951	SNRFOR	USD	CR	Composite
Rep Italy	4AB951	SNRFOR	USD	MM	Composite
Rep Italy	4AB951	SNRFOR	USD	MR	Composite
Rep Italy	4AB951	SNRFOR	USD	XR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	AUD	CR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	DKK	CR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	EUR	CR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	EUR	MM	Composite
Rep Kazakhstan	4CECC7	SNRFOR	EUR	XR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	JPY	CR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	JPY	MR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	KZT	CR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	SEK	CR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	TWD	CR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	USD	CR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	USD	MM	Composite
Rep Kazakhstan	4CECC7	SNRFOR	USD	MR	Composite
Rep Kazakhstan	4CECC7	SNRFOR	USD	XR	Composite

0.30%	0.31%	0.57%	0.83%	1.04%	1.20%	1.33%	1.45%	1.49%
0.32%	0.33%	0.60%	0.87%	1.08%	1.25%	1.38%	1.51%	1.55%
0.32%	0.33%	0.60%	0.87%	1.08%	1.25%	1.38%	1.51%	1.55%
0.32%	0.33%	0.60%	0.87%	1.08%	1.25%	1.38%	1.51%	1.55%
0.32%	0.33%	0.60%	0.87%	1.08%	1.25%	1.38%	1.51%	1.55%
0.32%	0.33%	0.60%	0.87%	1.08%	1.25%	1.38%	1.51%	1.55%
0.30%	0.31%	0.57%	0.83%	1.04%	1.20%	1.33%	1.45%	1.49%
0.30%	0.31%	0.57%	0.82%	1.03%	1.18%	1.31%	1.43%	1.47%
2.47%	2.43%	2.49%	2.49%	2.54%	2.60%	2.54%	2.46%	2.43%
2.55%	2.43%	2.48%	2.50%	2.54%	2.59%	2.54%	2.48%	2.43%
2.45%	2.34%	2.44%	2.42%	2.45%	2.53%	2.49%	2.38%	2.43%
2.55%	2.43%	2.48%	2.50%	2.54%	2.59%	2.54%	2.48%	2.43%
2.55%	2.43%	2.48%	2.50%	2.54%	2.59%	2.54%	2.48%	2.43%
2.55%	2.43%	2.48%	2.50%	2.54%	2.59%	2.54%	2.48%	2.43%
2.45%	2.34%	2.44%	2.42%	2.45%	2.53%	2.49%	2.38%	2.43%
2.42%	2.32%	2.41%	2.40%	2.43%	2.51%	2.46%	2.36%	2.43%
2.33%	2.23%	2.32%	2.31%	2.34%	2.41%	2.37%	2.27%	2.43%
0.32%	0.53%	0.61%	0.78%	0.96%	1.10%	1.17%	1.23%	1.27%
0.32%	0.53%	0.61%	0.78%	0.96%	1.10%	1.17%	1.23%	1.27%
0.32%	0.53%	0.61%	0.78%	0.96%	1.10%	1.17%	1.23%	1.27%
0.71%	1.12%	1.55%	1.98%	2.30%	2.60%	2.88%	3.15%	3.34%
0.68%	1.08%	1.53%	1.91%	2.22%	2.51%	2.77%	3.03%	3.21%
0.65%	1.02%	1.46%	1.82%	2.11%	2.39%	2.64%	2.89%	3.06%
0.71%	1.12%	1.55%	1.98%	2.30%	2.60%	2.88%	3.15%	3.34%
0.71%	1.12%	1.58%	1.98%	2.30%	2.60%	2.88%	3.15%	3.35%
0.71%	1.12%	1.55%	1.98%	2.30%	2.60%	2.88%	3.15%	3.34%
0.68%	1.06%	1.51%	1.89%	2.19%	2.48%	2.75%	3.00%	3.17%
0.14%	0.08%	0.15%	0.21%	0.26%	0.30%	0.33%	0.37%	0.39%
0.14%	0.08%	0.14%	0.20%	0.25%	0.28%	0.32%	0.36%	0.38%
0.14%	0.08%	0.15%	0.21%	0.26%	0.30%	0.33%	0.37%	0.39%
0.14%	0.08%	0.14%	0.20%	0.25%	0.28%	0.32%	0.36%	0.38%
0.14%	0.08%	0.14%	0.20%	0.25%	0.28%	0.31%	0.35%	0.37%
0.12%	0.12%	0.20%	0.28%	0.34%	0.40%	0.44%	0.50%	0.53%
0.11%	0.12%	0.20%	0.28%	0.34%	0.40%	0.44%	0.50%	0.53%
0.10%	0.12%	0.19%	0.27%	0.33%	0.39%	0.43%	0.48%	0.51%
0.11%	0.12%	0.20%	0.28%	0.34%	0.40%	0.44%	0.50%	0.53%
0.10%	0.12%	0.19%	0.27%	0.33%	0.39%	0.43%	0.48%	0.51%
0.10%	0.12%	0.19%	0.27%	0.33%	0.38%	0.42%	0.48%	0.50%
0.11%	0.12%	0.20%	0.28%	0.34%	0.40%	0.44%	0.50%	0.53%
0.12%	0.12%	0.20%	0.28%	0.34%	0.40%	0.44%	0.50%	0.53%
0.12%	0.12%	0.20%	0.28%	0.34%	0.40%	0.44%	0.50%	0.53%
0.11%	0.12%	0.20%	0.28%	0.34%	0.40%	0.44%	0.50%	0.53%
0.10%	0.12%	0.19%	0.27%	0.33%	0.39%	0.43%	0.48%	0.51%
0.10%	0.12%	0.19%	0.27%	0.33%	0.38%	0.42%	0.48%	0.50%
0.10%	0.11%	0.18%	0.26%	0.31%	0.37%	0.41%	0.46%	0.48%
0.81%	0.81%	1.36%	1.79%	2.08%	2.34%	2.54%	2.73%	2.89%
0.81%	0.82%	1.35%	1.79%	2.08%	2.33%	2.54%	2.73%	2.89%
0.77%	0.79%	1.32%	1.72%	2.00%	2.24%	2.46%	2.62%	2.83%
0.74%	0.75%	1.26%	1.64%	1.90%	2.14%	2.35%	2.50%	2.70%
0.81%	0.81%	1.36%	1.79%	2.08%	2.34%	2.54%	2.73%	2.89%
0.81%	0.81%	1.36%	1.79%	2.08%	2.34%	2.54%	2.73%	2.89%
0.81%	0.82%	1.35%	1.79%	2.08%	2.33%	2.54%	2.73%	2.89%
0.81%	0.82%	1.35%	1.79%	2.08%	2.33%	2.54%	2.73%	2.89%
0.77%	0.79%	1.32%	1.72%	2.00%	2.24%	2.46%	2.62%	2.83%
0.74%	0.75%	1.26%	1.64%	1.90%	2.14%	2.35%	2.50%	2.70%

1.54%	1.53%	25% BBB	BBB	A	A
		25%			
1.61%	1.60%	25% A	A	AA	AA
1.60%	1.60%	25% BB	BBB	BBB	BBB
1.60%	1.60%	25% BB	BBB	BBB	BBB
1.61%	1.60%	25% A	A	AA	AA
1.61%	1.60%	25% A	A	AA	AA
1.54%	1.53%	25% BBB	BBB	A	A
1.53%	1.52%	25% BBB	BBB	A	A
		25%			
2.57%	2.37%	40% BB	BB	BBB	BBB
		40%			
2.57%	2.37%	40% BBB	A	A	AA
2.47%	2.29%	40% BBB	BBB	A	A
		40%			
2.57%	2.37%	40% BBB	A	A	AA
		40%			
2.57%	2.37%	40% BBB	A	A	AA
		40%			
2.57%	2.37%	40% BBB	A	A	AA
2.47%	2.29%	40% BBB	BBB	A	A
2.45%	2.26%	40% BBB	BBB	A	A
2.36%	2.18%	40% BBB	BBB	A	A
		12.50%			
		12.50%			
1.29%	1.35%	12.50% NR	NR	NR	NR
1.29%	1.35%	12.50% NR	NR	NR	NR
1.29%	1.35%	12.50% NR	NR	NR	NR
		12.50%			
3.45%	3.64%	23.57% A	AA	AA	AA
3.31%	3.49%	23.57% BBB	A	A	A
3.16%	3.33%	23.57% BBB	A	A	A
3.45%	3.64%	23.57% A	AA	AA	AA
3.45%	3.64%	23.57% BB	BBB	BBB	BBB
3.45%	3.64%	23.57% A	AA	AA	AA
		23.57%			
3.28%	3.45%	23.57% BBB	A	A	A
		23.57%			
0.44%	0.42%	40% NR	BBB	BBB	BBB
0.42%	0.40%	38.13% NR	BB	BB	BBB
		38.13%			
		38.13%			
0.44%	0.42%	40% NR	BBB	BBB	BBB
0.42%	0.40%	38.13% NR	BB	BB	BBB
0.42%	0.39%	38.13% NR	BB	BB	BBB
0.55%	0.58%	40% B	BB	BB	B
		40%			
0.55%	0.58%	40% A	BBB	A	A
0.53%	0.56%	40% BBB	BBB	BBB	BBB
0.55%	0.58%	40% A	BBB	A	A
0.53%	0.56%	40% BBB	BBB	BBB	BBB
0.53%	0.55%	40% BBB	BBB	BBB	BBB
0.55%	0.58%	40% A	BBB	A	A
0.55%	0.58%	40% B	BB	BB	B
0.55%	0.58%	40% B	BB	BB	B
		40%			
0.55%	0.58%	40% A	BBB	A	A
0.53%	0.56%	40% BBB	BBB	BBB	BBB
0.53%	0.55%	40% BBB	BBB	BBB	BBB
0.51%	0.53%	40% BBB	BBB	BBB	BBB
2.87%	2.93%	36.25% BB	BBB	BBB	BBB
		35.00%			
2.87%	2.92%	35.00% A	AA	AA	AA
2.79%	2.85%	36.25% BBB	A	A	A
2.66%	2.72%	36.25% BBB	A	A	A
2.87%	2.93%	36.25% BB	BBB	BBB	BBB
2.87%	2.93%	36.25% BB	BBB	BBB	BBB
2.87%	2.92%	35.00% A	AA	AA	AA
		35.00%			
		35.00%			
2.87%	2.92%	35.00% A	AA	AA	AA
2.79%	2.85%	36.25% BBB	A	A	A
		36.25%			
2.66%	2.72%	36.25% BBB	A	A	A

A	AA	A	AA	BBB	BBB
AA	AAA	AA	AAA	A	A
BBB	A	BBB	A	BB	BB
BBB	A	BBB	A	BB	BB
AA	AAA	AA	AAA	A	A
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
A	AA	A	AA	BBB	BBB
BB	BBB	BBB	BBB	NR	BB
A	AA	AA	AA	NR	A
BBB	A	A	A	NR	BBB
A	AA	AA	AA	NR	A
A	AA	AA	AA	NR	A
A	AA	AA	AA	NR	A
BBB	A	A	A	NR	BBB
BBB	A	A	A	NR	BBB
BBB	A	A	A	NR	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	AA
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A

BBB	AA	12 Government	E.Eur	Hungary
	NR	Government	E.Eur	Hungary
A	AA	12 Government	E.Eur	Hungary
BB	AA	12 Government	E.Eur	Hungary
BB	AA	12 Government	E.Eur	Hungary
A	AA	12 Government	E.Eur	Hungary
A	AA	12 Government	E.Eur	Hungary
BBB	AA	12 Government	E.Eur	Hungary
BBB	AA	12 Government	E.Eur	Hungary
	NR	Government	E.Eur	Hungary
BB	A	7 Government	Europe	Iceland
	NR	Government	Europe	Iceland
A	A	6 Government	Europe	Iceland
BBB	A	7 Government	Europe	Iceland
	NR	Government	Europe	Iceland
A	A	6 Government	Europe	Iceland
	NR	Government	Europe	Iceland
A	A	6 Government	Europe	Iceland
	NR	Government	Europe	Iceland
A	A	6 Government	Europe	Iceland
BBB	A	7 Government	Europe	Iceland
BBB	A	7 Government	Europe	Iceland
BBB	A	7 Government	Europe	Iceland
	NR	Government	India	India
	NR	Government	India	India
NR	NR	2 Government	India	India
NR	NR	2 Government	India	India
NR	NR	2 Government	India	India
	NR	Government	India	India
A	AA	8 Government	Asia	Indonesia
BBB	AA	8 Government	Asia	Indonesia
BBB	AA	8 Government	Asia	Indonesia
A	AA	8 Government	Asia	Indonesia
BB	AA	8 Government	Asia	Indonesia
A	AA	8 Government	Asia	Indonesia
	NR	Government	Asia	Indonesia
BBB	AA	8 Government	Asia	Indonesia
	NR	Government	Asia	Indonesia
A	BB	7 Government	Europe	Ireland
BBB	BB	7 Government	Europe	Ireland
	NR	Government	Europe	Ireland
	NR	Government	Europe	Ireland
A	BB	7 Government	Europe	Ireland
BBB	BB	7 Government	Europe	Ireland
BBB	BB	7 Government	Europe	Ireland
BBB	AA	9 Government	Europe	Italy
	NR	Government	Europe	Italy
AA	AA	9 Government	Europe	Italy
A	AA	9 Government	Europe	Italy
AA	AA	9 Government	Europe	Italy
A	AA	9 Government	Europe	Italy
A	AA	9 Government	Europe	Italy
AA	AA	9 Government	Europe	Italy
BBB	AA	9 Government	Europe	Italy
BBB	AA	9 Government	Europe	Italy
	NR	Government	Europe	Italy
AA	AA	9 Government	Europe	Italy
A	AA	9 Government	Europe	Italy
A	AA	9 Government	Europe	Italy
A	AA	9 Government	Europe	Italy
BBB	AA	11 Government	E.Eur	Kazakhstan
	NR	Government	E.Eur	Kazakhstan
A	AA	11 Government	E.Eur	Kazakhstan
A	AA	11 Government	E.Eur	Kazakhstan
A	AA	11 Government	E.Eur	Kazakhstan
BBB	AA	11 Government	E.Eur	Kazakhstan
BBB	AA	11 Government	E.Eur	Kazakhstan
A	AA	11 Government	E.Eur	Kazakhstan
	NR	Government	E.Eur	Kazakhstan
	NR	Government	E.Eur	Kazakhstan
A	AA	11 Government	E.Eur	Kazakhstan
A	AA	11 Government	E.Eur	Kazakhstan
	NR	Government	E.Eur	Kazakhstan
A	AA	11 Government	E.Eur	Kazakhstan

A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
AA	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	BB					
AA	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BB					
AA	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BB					
AA	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BB					
AA	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A					
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Entity Tier Entity Tier Entity Tier Thin Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj DocAdj

CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp Thin CcyGrp CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj DocAdj
DocAdj DocAdj DocAdj Thin DocAdj DocAdj
DocAdj DocAdj DocAdj Thin DocAdj DocAdj

Thin Thin Thin Thin Thin Thin
Thin Thin Thin Thin Thin Thin
Thin Thin Thin Thin Thin Thin

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

KOREAAUDCR	29-Aug-08 KOREA
KOREAEURCR	29-Aug-08 KOREA
KOREAEURMM	29-Aug-08 KOREA
KOREAEURMR	29-Aug-08 KOREA
KOREAGBPCR	29-Aug-08 KOREA
KOREAHKDCR	29-Aug-08 KOREA
KOREAJPYCR	29-Aug-08 KOREA
KOREAKRWCR	29-Aug-08 KOREA
KOREASGDCR	29-Aug-08 KOREA
KOREATWDCR	29-Aug-08 KOREA
KOREAUSDCR	29-Aug-08 KOREA
KOREAUSDMM	29-Aug-08 KOREA
KOREAUSDMR	29-Aug-08 KOREA
KOREAUSDXR	29-Aug-08 KOREA
LATVIAEURCR	29-Aug-08 LATVIA
LATVIAEURMM	29-Aug-08 LATVIA
LATVIAEURMR	29-Aug-08 LATVIA
LATVIAJPYCR	29-Aug-08 LATVIA
LATVIAUSDCR	29-Aug-08 LATVIA
LATVIAUSDMM	29-Aug-08 LATVIA
LATVIAUSDMR	29-Aug-08 LATVIA
LITHUNEURCR	29-Aug-08 LITHUN
LITHUNEURMM	29-Aug-08 LITHUN
LITHUNEURMR	29-Aug-08 LITHUN
LITHUNJPYCR	29-Aug-08 LITHUN
LITHUNUSDCR	29-Aug-08 LITHUN
LITHUNUSDMM	29-Aug-08 LITHUN
LITHUNUSDMR	29-Aug-08 LITHUN
MALTAEURCR	29-Aug-08 MALTA
MALTAEURMM	29-Aug-08 MALTA
MALTAUSDCR	29-Aug-08 MALTA
MALTAUSDMM	29-Aug-08 MALTA
ECUAEURCR	29-Aug-08 ECUA
ECUAEURMM	29-Aug-08 ECUA
ECUAEURMR	29-Aug-08 ECUA
ECUAJPYCR	29-Aug-08 ECUA
ECUAUSDCR	29-Aug-08 ECUA
ECUAUSDMM	29-Aug-08 ECUA
ECUAUSDMR	29-Aug-08 ECUA
ECUAUSDXR	29-Aug-08 ECUA
RPGANAUSDCR	29-Aug-08 RPGANA
RPGANAUSDMM	29-Aug-08 RPGANA
IRAQEURCR	29-Aug-08 IRAQ
IRAQEURMM	29-Aug-08 IRAQ
IRAQUSDCR	29-Aug-08 IRAQ
IRAQUSDMM	29-Aug-08 IRAQ
SRBIAEURCR	29-Aug-08 SRBIA
SRBIAEURMM	29-Aug-08 SRBIA
SRBIAUSDCR	29-Aug-08 SRBIA
SRBIAUSDMM	29-Aug-08 SRBIA
SRBIAUSDMR	29-Aug-08 SRBIA
SRBIAUSDXR	29-Aug-08 SRBIA
PANAMAAUDCR	29-Aug-08 PANAMA
PANAMAEURCR	29-Aug-08 PANAMA
PANAMAEURMM	29-Aug-08 PANAMA
PANAMAEURMR	29-Aug-08 PANAMA
PANAMAGBPCR	29-Aug-08 PANAMA
PANAMAGBPMR	29-Aug-08 PANAMA
PANAMAJPYCR	29-Aug-08 PANAMA
PANAMAJPYMR	29-Aug-08 PANAMA
PANAMAUSDCR	29-Aug-08 PANAMA
PANAMAUSDMM	29-Aug-08 PANAMA
PANAMAUSDMR	29-Aug-08 PANAMA
PANAMAUSDXR	29-Aug-08 PANAMA
PERUAUDCR	29-Aug-08 PERU
PERUEURCR	29-Aug-08 PERU
PERUEURMM	29-Aug-08 PERU
PERUEURMR	29-Aug-08 PERU
PERUEURXR	29-Aug-08 PERU
PERUJPYCR	29-Aug-08 PERU
PERUJPYMM	29-Aug-08 PERU
PERUPENCR	29-Aug-08 PERU
PERUUSDCR	29-Aug-08 PERU
PERUUSDMM	29-Aug-08 PERU

Rep Korea	5F06AJ	SNRFOR	AUD	CR	Composite
Rep Korea	5F06AJ	SNRFOR	EUR	CR	Composite
Rep Korea	5F06AJ	SNRFOR	EUR	MM	Composite
Rep Korea	5F06AJ	SNRFOR	EUR	MR	Composite
Rep Korea	5F06AJ	SNRFOR	GBP	CR	Composite
Rep Korea	5F06AJ	SNRFOR	HKD	CR	Composite
Rep Korea	5F06AJ	SNRFOR	JPY	CR	Composite
Rep Korea	5F06AJ	SNRFOR	KRW	CR	Composite
Rep Korea	5F06AJ	SNRFOR	SGD	CR	Composite
Rep Korea	5F06AJ	SNRFOR	TWD	CR	Composite
Rep Korea	5F06AJ	SNRFOR	USD	CR	Composite
Rep Korea	5F06AJ	SNRFOR	USD	MM	Composite
Rep Korea	5F06AJ	SNRFOR	USD	MR	Composite
Rep Korea	5F06AJ	SNRFOR	USD	XR	Composite
Rep Latvia	XA78AH	SNRFOR	EUR	CR	Composite
Rep Latvia	XA78AH	SNRFOR	EUR	MM	Composite
Rep Latvia	XA78AH	SNRFOR	EUR	MR	Composite
Rep Latvia	XA78AH	SNRFOR	JPY	CR	Composite
Rep Latvia	XA78AH	SNRFOR	USD	CR	Composite
Rep Latvia	XA78AH	SNRFOR	USD	MM	Composite
Rep Latvia	XA78AH	SNRFOR	USD	MR	Composite
Rep Lithuania	589EFF	SNRFOR	EUR	CR	Composite
Rep Lithuania	589EFF	SNRFOR	EUR	MM	Composite
Rep Lithuania	589EFF	SNRFOR	EUR	MR	Composite
Rep Lithuania	589EFF	SNRFOR	JPY	CR	Composite
Rep Lithuania	589EFF	SNRFOR	USD	CR	Composite
Rep Lithuania	589EFF	SNRFOR	USD	MM	Composite
Rep Lithuania	589EFF	SNRFOR	USD	MR	Composite
Rep Malta	X49BE5	SNRFOR	EUR	CR	Composite
Rep Malta	X49BE5	SNRFOR	EUR	MM	Composite
Rep Malta	X49BE5	SNRFOR	USD	CR	Composite
Rep Malta	X49BE5	SNRFOR	USD	MM	Composite
Rep of Ecuador	PX85AV	SNRFOR	EUR	CR	Composite
Rep of Ecuador	PX85AV	SNRFOR	EUR	MM	Composite
Rep of Ecuador	PX85AV	SNRFOR	EUR	MR	Composite
Rep of Ecuador	PX85AV	SNRFOR	JPY	CR	Composite
Rep of Ecuador	PX85AV	SNRFOR	USD	CR	Composite
Rep of Ecuador	PX85AV	SNRFOR	USD	MM	Composite
Rep of Ecuador	PX85AV	SNRFOR	USD	MR	Composite
Rep of Ecuador	PX85AV	SNRFOR	USD	XR	Composite
Rep of Ghana	VC88GE	SNRFOR	USD	CR	Composite
Rep of Ghana	VC88GE	SNRFOR	USD	MM	Composite
Rep of Iraq	MRBEA2	SNRFOR	EUR	CR	Composite
Rep of Iraq	MRBEA2	SNRFOR	EUR	MM	Composite
Rep of Iraq	MRBEA2	SNRFOR	USD	CR	Composite
Rep of Iraq	MRBEA2	SNRFOR	USD	MM	Composite
Rep of Serbia	X4EEDL	SNRFOR	EUR	CR	Composite
Rep of Serbia	X4EEDL	SNRFOR	EUR	MM	Composite
Rep of Serbia	X4EEDL	SNRFOR	USD	CR	Composite
Rep of Serbia	X4EEDL	SNRFOR	USD	MM	Composite
Rep of Serbia	X4EEDL	SNRFOR	USD	MR	Composite
Rep of Serbia	X4EEDL	SNRFOR	USD	XR	Composite
Rep Panama	6FHABI	SNRFOR	AUD	CR	Composite
Rep Panama	6FHABI	SNRFOR	EUR	CR	Composite
Rep Panama	6FHABI	SNRFOR	EUR	MM	Composite
Rep Panama	6FHABI	SNRFOR	EUR	MR	Composite
Rep Panama	6FHABI	SNRFOR	GBP	CR	Composite
Rep Panama	6FHABI	SNRFOR	GBP	MR	Composite
Rep Panama	6FHABI	SNRFOR	JPY	CR	Composite
Rep Panama	6FHABI	SNRFOR	JPY	MR	Composite
Rep Panama	6FHABI	SNRFOR	USD	CR	Composite
Rep Panama	6FHABI	SNRFOR	USD	MM	Composite
Rep Panama	6FHABI	SNRFOR	USD	MR	Composite
Rep Panama	6FHABI	SNRFOR	USD	XR	Composite
Rep Peru	786B9B	SNRFOR	AUD	CR	Composite
Rep Peru	786B9B	SNRFOR	EUR	CR	Composite
Rep Peru	786B9B	SNRFOR	EUR	MM	Composite
Rep Peru	786B9B	SNRFOR	EUR	MR	Composite
Rep Peru	786B9B	SNRFOR	EUR	XR	Composite
Rep Peru	786B9B	SNRFOR	JPY	CR	Composite
Rep Peru	786B9B	SNRFOR	JPY	MM	Composite
Rep Peru	786B9B	SNRFOR	PEN	CR	Composite
Rep Peru	786B9B	SNRFOR	USD	CR	Composite
Rep Peru	786B9B	SNRFOR	USD	MM	Composite

0.47%	0.52%	0.74%	0.90%	1.03%	1.16%	1.23%	1.31%	1.34%
0.47%	0.52%	0.74%	0.90%	1.03%	1.16%	1.23%	1.31%	1.34%
0.45%	0.50%	0.72%	0.87%	0.99%	1.11%	1.18%	1.26%	1.29%
0.47%	0.52%	0.74%	0.90%	1.03%	1.16%	1.23%	1.31%	1.34%
0.47%	0.52%	0.74%	0.90%	1.03%	1.16%	1.23%	1.31%	1.34%
0.47%	0.52%	0.74%	0.88%	1.03%	1.15%	1.23%	1.29%	1.33%
0.47%	0.52%	0.74%	0.90%	1.03%	1.16%	1.23%	1.31%	1.34%
0.47%	0.52%	0.74%	0.90%	1.03%	1.16%	1.23%	1.31%	1.34%
0.47%	0.52%	0.74%	0.90%	1.03%	1.16%	1.23%	1.31%	1.34%
0.45%	0.50%	0.71%	0.86%	0.98%	1.10%	1.17%	1.25%	1.27%
0.43%	0.48%	0.68%	0.83%	0.94%	1.06%	1.13%	1.20%	1.23%
0.89%	1.08%	1.62%	2.04%	2.40%	2.69%	2.85%	2.99%	3.01%
0.86%	1.04%	1.56%	1.96%	2.31%	2.58%	2.74%	2.87%	2.89%
0.89%	1.08%	1.62%	2.04%	2.40%	2.69%	2.85%	2.99%	3.01%
0.86%	1.04%	1.56%	1.96%	2.31%	2.58%	2.74%	2.87%	2.89%
0.55%	0.56%	0.98%	1.18%	1.38%	1.57%	1.68%	1.83%	1.96%
0.53%	0.54%	0.94%	1.14%	1.33%	1.51%	1.61%	1.75%	1.88%
0.55%	0.56%	0.98%	1.18%	1.38%	1.57%	1.68%	1.83%	1.96%
0.11%	0.11%	0.15%	0.20%	0.24%	0.28%	0.32%	0.35%	0.40%
0.11%	0.11%	0.15%	0.19%	0.23%	0.27%	0.31%	0.34%	0.40%
0.11%	0.11%	0.15%	0.20%	0.24%	0.28%	0.32%	0.35%	0.40%
0.11%	0.11%	0.15%	0.19%	0.23%	0.27%	0.31%	0.34%	0.40%
6.82%	7.32%	7.32%	7.35%	7.46%	7.55%	7.65%	7.77%	7.71%
6.48%	6.95%	6.96%	6.98%	7.09%	7.17%	7.26%	7.38%	7.32%
6.82%	7.32%	7.32%	7.35%	7.46%	7.55%	7.65%	7.77%	7.71%
6.48%	6.95%	6.96%	6.98%	7.09%	7.17%	7.26%	7.38%	7.32%
6.24%	6.69%	6.70%	6.72%	6.82%	6.91%	7.00%	7.11%	7.05%
						4.12%	4.54%	
						4.12%	4.54%	
2.49%	2.75%	3.64%	4.02%	4.27%	4.50%	4.76%	5%	5.03%
2.39%	2.64%	3.49%	3.86%	4.10%	4.32%	4.57%	4.80%	5.03%
2.49%	2.75%	3.64%	4.02%	4.27%	4.50%	4.76%	5%	5.03%
2.39%	2.64%	3.49%	3.86%	4.10%	4.32%	4.57%	4.80%	5.03%
1.28%	1.33%	1.75%	2.10%	2.38%	2.57%	2.74%	2.91%	3.07%
1.23%	1.30%	1.71%	2.01%	2.28%	2.47%	2.63%	2.79%	3.07%
1.28%	1.33%	1.75%	2.10%	2.38%	2.57%	2.74%	2.91%	3.07%
1.23%	1.30%	1.71%	2.01%	2.28%	2.47%	2.63%	2.79%	3.07%
0.47%	0.57%	0.86%	1.14%	1.36%	1.59%	1.80%	2.01%	2.12%
0.47%	0.57%	0.86%	1.14%	1.36%	1.59%	1.80%	2.01%	2.12%
0.47%	0.57%	0.86%	1.14%	1.36%	1.59%	1.80%	2.01%	2.12%
0.47%	0.57%	0.86%	1.14%	1.36%	1.59%	1.80%	2.01%	2.12%
0.47%	0.57%	0.86%	1.14%	1.36%	1.59%	1.80%	2.01%	2.12%
0.44%	0.54%	0.82%	1.08%	1.29%	1.51%	1.71%	1.91%	2.01%
0.35%	0.47%	0.71%	0.93%	1.14%	1.34%	1.52%	1.71%	1.79%
0.35%	0.47%	0.71%	0.93%	1.14%	1.34%	1.52%	1.71%	1.78%
0.34%	0.45%	0.68%	0.89%	1.09%	1.27%	1.45%	1.63%	1.71%
0.35%	0.47%	0.71%	0.93%	1.14%	1.34%	1.52%	1.71%	1.79%
0.35%	0.47%	0.71%	0.93%	1.14%	1.34%	1.52%	1.71%	1.78%
0.35%	0.47%	0.71%	0.93%	1.14%	1.34%	1.52%	1.71%	1.78%

1.37%	1.38%	35% BBB	BB	BBB	BBB
1.37%	1.38%	35% AA	A	AA	AA
1.37%	1.33%	35% A	BBB	A	A
		35%			
1.37%	1.38%	35% AA	A	AA	AA
1.37%	1.38%	35% AA	A	AA	AA
1.37%	1.38%	35% BBB	BB	BBB	A
1.37%	1.38%	35% AA	A	AA	AA
1.37%	1.38%	35% AA	A	AA	AA
		35%			
1.37%	1.38%	35% AA	A	AA	AA
		35%			
1.37%	1.31%	35% A	BBB	A	A
1.37%	1.27%	35% A	BBB	A	A
3.12%	3.11%	25% A	A	AA	AA
3.02%	3.02%	25% BBB	BBB	A	A
		25%			
		25%			
3.12%	3.11%	25% A	A	AA	AA
3.02%	3.02%	25% BBB	BBB	A	A
		25%			
1.98%	2.02%	25% BBB	A	A	AA
1.90%	1.94%	25% BB	BBB	BBB	A
		25%			
		25%			
1.98%	2.02%	25% BBB	A	A	AA
		25%			
		25%			
0.36%	0.38%	40% NR	NR	NR	BBB
0.36%	0.38%	40% NR	NR	NR	BB
0.36%	0.38%	40% NR	NR	NR	BBB
0.36%	0.38%	40% NR	NR	NR	BB
7.87%	7.88%	36.25% AA	AA	AA	AA
		36.25%			
7.66%	7.70%	36.25% A	A	A	A
		36.25%			
7.87%	7.88%	36.25% AA	AA	AA	AA
		36.25%			
7.66%	7.70%	36.25% A	A	A	A
7.38%	7.41%	36.25% A	A	A	A
		22.50%			
		22.50%			
5.22%	5.29%	25% A	BBB	BBB	BBB
5.01%	5.08%	26.67% BBB	BB	BB	BB
5.22%	5.29%	25% A	BBB	BBB	BBB
5.01%	5.08%	26.67% BBB	BB	BB	BB
3.16%	3.23%	25% BBB	BBB	A	BBB
3.03%	3.10%	25% BB	A	BBB	BB
3.16%	3.23%	25% BBB	BBB	A	BBB
3.03%	3.10%	25% BB	A	BBB	BB
		25%			
		25%			
2.16%	2.19%	25.83% BB	BBB	BBB	BBB
2.16%	2.19%	26.11% A	AA	AA	AA
		25.83%			
		25.83%			
2.16%	2.19%	26.11% A	AA	AA	AA
		25.83%			
2.16%	2.19%	25.83% BB	BBB	BBB	BBB
		25.83%			
2.16%	2.19%	26.11% A	AA	AA	AA
		25.83%			
2.05%	2.08%	25.83% BBB	A	A	A
		25.83%			
1.81%	1.94%	25% BBB	BBB	A	A
1.82%	1.87%	25% AA	AA	AA	AAA
		25%			
1.73%	1.77%	25% A	A	AA	AA
		25%			
1.81%	1.94%	25% BBB	BBB	A	A
		25%			
1.82%	1.87%	25% AA	AA	AA	AAA
1.82%	1.87%	25% AA	AA	AA	AAA
		25%			

A	A	BBB	A	BB	NR
AAA	AAA	AA	AAA	A	NR
AA	AA	A	AA	BBB	NR
AAA	AAA	AA	AAA	A	NR
AAA	AAA	AA	AAA	A	NR
A	A	BBB	A	A	NR
AAA	AAA	AA	AAA	A	NR
AAA	AAA	AA	AAA	A	NR
AAA	AAA	AA	AAA	A	NR
AA	AA	A	AA	BBB	NR
AA	AA	A	AA	BBB	NR
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	BB	BB	BB	NR	NR
BB	B	BB	BB	NR	NR
BBB	BB	BB	BB	NR	NR
BB	B	BB	BB	NR	NR
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
		NR	NR		
		NR	NR		
A	BBB	A	BBB	NR	A
BBB	BB	BBB	BB	NR	BBB
A	BBB	A	BBB	NR	A
BBB	BB	BBB	BB	NR	BBB
A	BBB	BBB	A	NR	BBB
BBB	A	BB	BBB	NR	BB
A	BBB	BBB	A	NR	BBB
BBB	A	BB	BBB	NR	BB
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	A	A	A	BBB	BB
AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BB
AAA	AAA	AAA	AAA	AA	A
AAA	AAA	AAA	AAA	AA	A

BB	A	3	Government	Asia	Korea (Republic of)
A	AA	16	Government	Asia	Korea (Republic of)
BBB	AA	16	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
A	AA	16	Government	Asia	Korea (Republic of)
A	AA	16	Government	Asia	Korea (Republic of)
BB	A	5	Government	Asia	Korea (Republic of)
A	AA	16	Government	Asia	Korea (Republic of)
A	AA	16	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
A	AA	16	Government	Asia	Korea (Republic of)
	NR		Government	Asia	Korea (Republic of)
BBB	AA	16	Government	Asia	Korea (Republic of)
BBB	AA	16	Government	Asia	Korea (Republic of)
A	AA	10	Government	E.Eur	Latvia
A	AA	10	Government	E.Eur	Latvia
	NR		Government	E.Eur	Latvia
	NR		Government	E.Eur	Latvia
A	AA	10	Government	E.Eur	Latvia
A	AA	10	Government	E.Eur	Latvia
	NR		Government	E.Eur	Latvia
A	A	6	Government	E.Eur	Lithuania
BBB	A	6	Government	E.Eur	Lithuania
	NR		Government	E.Eur	Lithuania
	NR		Government	E.Eur	Lithuania
A	A	6	Government	E.Eur	Lithuania
	NR		Government	E.Eur	Lithuania
	NR		Government	E.Eur	Lithuania
NR	NR	3	Government	Europe	Malta
NR	NR	3	Government	Europe	Malta
NR	NR	3	Government	Europe	Malta
NR	NR	3	Government	Europe	Malta
A	AA	9	Government	Lat.Amer	Ecuador
	NR		Government	Lat.Amer	Ecuador
BBB	AA	9	Government	Lat.Amer	Ecuador
	NR		Government	Lat.Amer	Ecuador
A	AA	9	Government	Lat.Amer	Ecuador
	NR		Government	Lat.Amer	Ecuador
BBB	AA	9	Government	Lat.Amer	Ecuador
BBB	AA	9	Government	Lat.Amer	Ecuador
	NR			Africa	Ghana
	NR			Africa	Ghana
A	A	3	Government	MiddleEast	Iraq
BBB	A	3	Government	MiddleEast	Iraq
A	A	3	Government	MiddleEast	Iraq
BBB	A	3	Government	MiddleEast	Iraq
BBB	BBB	5	Government	E.Eur	Serbia and Montenegro
BB	A	6	Government	E.Eur	Serbia and Montenegro
BBB	BBB	5	Government	E.Eur	Serbia and Montenegro
BB	A	6	Government	E.Eur	Serbia and Montenegro
	NR		Government	E.Eur	Serbia and Montenegro
	NR		Government	E.Eur	Serbia and Montenegro
BB	AA	12	Government	Lat.Amer	Panama
A	AA	12	Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
A	AA	12	Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
BB	AA	12	Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
A	AA	12	Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
BBB	AA	12	Government	Lat.Amer	Panama
	NR		Government	Lat.Amer	Panama
BB	AA	16	Government	Lat.Amer	Peru
A	AA	16	Government	Lat.Amer	Peru
	NR		Government	Lat.Amer	Peru
BBB	AA	16	Government	Lat.Amer	Peru
	NR		Government	Lat.Amer	Peru
BB	AA	16	Government	Lat.Amer	Peru
	NR		Government	Lat.Amer	Peru
A	AA	16	Government	Lat.Amer	Peru
A	AA	16	Government	Lat.Amer	Peru
	NR		Government	Lat.Amer	Peru

A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB					
A	BB					
A	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA	Thin	Thin	Thin	DocAdj	DocAdj
A	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA	Thin	Thin	Thin	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B					
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B					
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B					
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					

CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	Entity Tier	CcyGrp	CcyGrp	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	Thin	Thin			
	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

PERUUSDMR	29-Aug-08 PERU
PERUUSDXR	29-Aug-08 PERU
PHILIPAUDCR	29-Aug-08 PHILIP
PHILIPEURCR	29-Aug-08 PHILIP
PHILIPEURMM	29-Aug-08 PHILIP
PHILIPEURMR	29-Aug-08 PHILIP
PHILIPEURXR	29-Aug-08 PHILIP
PHILIPGBPCR	29-Aug-08 PHILIP
PHILIPGBPMR	29-Aug-08 PHILIP
PHILIPILSCR	29-Aug-08 PHILIP
PHILIPJPYCR	29-Aug-08 PHILIP
PHILIPUSDCR	29-Aug-08 PHILIP
PHILIPUSDMM	29-Aug-08 PHILIP
PHILIPUSDMR	29-Aug-08 PHILIP
PHILIPUSDXR	29-Aug-08 PHILIP
POLANDAUDMM	29-Aug-08 POLAND
POLANDEURCR	29-Aug-08 POLAND
POLANDEURMM	29-Aug-08 POLAND
POLANDEURMR	29-Aug-08 POLAND
POLANDGBPCR	29-Aug-08 POLAND
POLANDGBPMM	29-Aug-08 POLAND
POLANDJPYCR	29-Aug-08 POLAND
POLANDJPYMM	29-Aug-08 POLAND
POLANDPLNCR	29-Aug-08 POLAND
POLANDSEKCR	29-Aug-08 POLAND
POLANDTWDMM	29-Aug-08 POLAND
POLANDUSDCR	29-Aug-08 POLAND
POLANDUSDMM	29-Aug-08 POLAND
POLANDUSDMR	29-Aug-08 POLAND
POLANDUSDXR	29-Aug-08 POLAND
PORTUGCHFCR	29-Aug-08 PORTUG
PORTUGEURCR	29-Aug-08 PORTUG
PORTUGEURMM	29-Aug-08 PORTUG
PORTUGEURMR	29-Aug-08 PORTUG
PORTUGJPYCR	29-Aug-08 PORTUG
PORTUGUSDCR	29-Aug-08 PORTUG
PORTUGUSDMM	29-Aug-08 PORTUG
PORTUGUSDMR	29-Aug-08 PORTUG
SIGBEURCR	29-Aug-08 SIGB
SIGBEURMM	29-Aug-08 SIGB
SIGBSGDCR	29-Aug-08 SIGB
SIGBUSDCR	29-Aug-08 SIGB
SIGBUSDMM	29-Aug-08 SIGB
SIGBUSDMR	29-Aug-08 SIGB
SLOVENEURCR	29-Aug-08 SLOVEN
SLOVENEURMM	29-Aug-08 SLOVEN
SLOVENEURMR	29-Aug-08 SLOVEN
SLOVENSITCR	29-Aug-08 SLOVEN
SLOVENUSDCR	29-Aug-08 SLOVEN
SLOVENUSDMM	29-Aug-08 SLOVEN
SLOVENUSDMR	29-Aug-08 SLOVEN
SOAFAUDCR	29-Aug-08 SOAF
SOAFCADCR	29-Aug-08 SOAF
SOAFEURCR	29-Aug-08 SOAF
SOAFEURMM	29-Aug-08 SOAF
SOAFEURMR	29-Aug-08 SOAF
SOAFEURXR	29-Aug-08 SOAF
SOAFGBPCR	29-Aug-08 SOAF
SOAFGBPMM	29-Aug-08 SOAF
SOAFHKDCR	29-Aug-08 SOAF
SOAFJPYCR	29-Aug-08 SOAF
SOAFJPYMM	29-Aug-08 SOAF
SOAFJPYMR	29-Aug-08 SOAF
SOAFNOKCR	29-Aug-08 SOAF
SOAFSEKCR	29-Aug-08 SOAF
SOAFSGDCR	29-Aug-08 SOAF
SOAFTWDCR	29-Aug-08 SOAF
SOAFTWDMM	29-Aug-08 SOAF
SOAFUSDCR	29-Aug-08 SOAF
SOAFUSDMM	29-Aug-08 SOAF
SOAFUSDMR	29-Aug-08 SOAF
SOAFUSDXR	29-Aug-08 SOAF
SOAFZARCR	29-Aug-08 SOAF
SOAFZARMM	29-Aug-08 SOAF

Rep Peru	786B9B	SNRFOR	USD	MR	Composite
Rep Peru	786B9B	SNRFOR	USD	XR	Composite
Rep Philippines	789AAE	SNRFOR	AUD	CR	Composite
Rep Philippines	789AAE	SNRFOR	EUR	CR	Composite
Rep Philippines	789AAE	SNRFOR	EUR	MM	Composite
Rep Philippines	789AAE	SNRFOR	EUR	MR	Composite
Rep Philippines	789AAE	SNRFOR	EUR	XR	Composite
Rep Philippines	789AAE	SNRFOR	GBP	CR	Composite
Rep Philippines	789AAE	SNRFOR	GBP	MR	Composite
Rep Philippines	789AAE	SNRFOR	ILS	CR	Composite
Rep Philippines	789AAE	SNRFOR	JPY	CR	Composite
Rep Philippines	789AAE	SNRFOR	USD	CR	Composite
Rep Philippines	789AAE	SNRFOR	USD	MM	Composite
Rep Philippines	789AAE	SNRFOR	USD	MR	Composite
Rep Philippines	789AAE	SNRFOR	USD	XR	Composite
Rep Poland	7A4112	SNRFOR	AUD	MM	Composite
Rep Poland	7A4112	SNRFOR	EUR	CR	Composite
Rep Poland	7A4112	SNRFOR	EUR	MM	Composite
Rep Poland	7A4112	SNRFOR	EUR	MR	Composite
Rep Poland	7A4112	SNRFOR	GBP	CR	Composite
Rep Poland	7A4112	SNRFOR	GBP	MM	Composite
Rep Poland	7A4112	SNRFOR	JPY	CR	Composite
Rep Poland	7A4112	SNRFOR	JPY	MM	Composite
Rep Poland	7A4112	SNRFOR	PLN	CR	Composite
Rep Poland	7A4112	SNRFOR	SEK	CR	Composite
Rep Poland	7A4112	SNRFOR	TWD	MM	Composite
Rep Poland	7A4112	SNRFOR	USD	CR	Composite
Rep Poland	7A4112	SNRFOR	USD	MM	Composite
Rep Poland	7A4112	SNRFOR	USD	MR	Composite
Rep Poland	7A4112	SNRFOR	USD	XR	Composite
Rep Portugal	7AA999	SNRFOR	CHF	CR	Composite
Rep Portugal	7AA999	SNRFOR	EUR	CR	Composite
Rep Portugal	7AA999	SNRFOR	EUR	MM	Composite
Rep Portugal	7AA999	SNRFOR	EUR	MR	Composite
Rep Portugal	7AA999	SNRFOR	JPY	CR	Composite
Rep Portugal	7AA999	SNRFOR	USD	CR	Composite
Rep Portugal	7AA999	SNRFOR	USD	MM	Composite
Rep Portugal	7AA999	SNRFOR	USD	MR	Composite
Rep Singapore	Y5GIFL	SNRFOR	EUR	CR	Composite
Rep Singapore	Y5GIFL	SNRFOR	EUR	MM	Composite
Rep Singapore	Y5GIFL	SNRFOR	SGD	CR	Composite
Rep Singapore	Y5GIFL	SNRFOR	USD	CR	Composite
Rep Singapore	Y5GIFL	SNRFOR	USD	MM	Composite
Rep Singapore	Y5GIFL	SNRFOR	USD	MR	Composite
Rep Slovenia	8B46ED	SNRFOR	EUR	CR	Composite
Rep Slovenia	8B46ED	SNRFOR	EUR	MM	Composite
Rep Slovenia	8B46ED	SNRFOR	EUR	MR	Composite
Rep Slovenia	8B46ED	SNRFOR	SIT	CR	Composite
Rep Slovenia	8B46ED	SNRFOR	USD	CR	Composite
Rep Slovenia	8B46ED	SNRFOR	USD	MM	Composite
Rep Slovenia	8B46ED	SNRFOR	USD	MR	Composite
Rep South Africa	8B9825	SNRFOR	AUD	CR	Composite
Rep South Africa	8B9825	SNRFOR	CAD	CR	Composite
Rep South Africa	8B9825	SNRFOR	EUR	CR	Composite
Rep South Africa	8B9825	SNRFOR	EUR	MM	Composite
Rep South Africa	8B9825	SNRFOR	EUR	MR	Composite
Rep South Africa	8B9825	SNRFOR	EUR	XR	Composite
Rep South Africa	8B9825	SNRFOR	GBP	CR	Composite
Rep South Africa	8B9825	SNRFOR	GBP	MM	Composite
Rep South Africa	8B9825	SNRFOR	HKD	CR	Composite
Rep South Africa	8B9825	SNRFOR	JPY	CR	Composite
Rep South Africa	8B9825	SNRFOR	JPY	MM	Composite
Rep South Africa	8B9825	SNRFOR	JPY	MR	Composite
Rep South Africa	8B9825	SNRFOR	NOK	CR	Composite
Rep South Africa	8B9825	SNRFOR	SEK	CR	Composite
Rep South Africa	8B9825	SNRFOR	SGD	CR	Composite
Rep South Africa	8B9825	SNRFOR	TWD	CR	Composite
Rep South Africa	8B9825	SNRFOR	TWD	MM	Composite
Rep South Africa	8B9825	SNRFOR	USD	CR	Composite
Rep South Africa	8B9825	SNRFOR	USD	MM	Composite
Rep South Africa	8B9825	SNRFOR	USD	MR	Composite
Rep South Africa	8B9825	SNRFOR	USD	XR	Composite
Rep South Africa	8B9825	SNRFOR	ZAR	CR	Composite
Rep South Africa	8B9825	SNRFOR	ZAR	MM	Composite

0.34%	0.45%	0.68%	0.89%	1.09%	1.27%	1.45%	1.63%	1.71%
0.91%	1.04%	1.41%	1.80%	2.11%	2.41%	2.68%	2.96%	3.18%
0.91%	1.04%	1.41%	1.80%	2.11%	2.41%	2.68%	2.96%	3.11%
0.87%	1.00%	1.35%	1.73%	2.03%	2.32%	2.58%	2.85%	3.09%
0.91%	1.04%	1.41%	1.80%	2.11%	2.41%	2.68%	2.96%	3.11%
0.91%	1.05%	1.41%	1.80%	2.09%	2.41%	2.68%	2.97%	3.25%
0.91%	1.04%	1.41%	1.80%	2.11%	2.41%	2.68%	2.96%	3.11%
0.86%	0.99%	1.34%	1.71%	2.00%	2.30%	2.56%	2.82%	3.06%
0.83%	0.95%	1.29%	1.65%	1.93%	2.21%	2.46%	2.71%	2.94%
0.16%	0.24%	0.33%	0.51%	0.57%	0.68%	0.76%	0.84%	0.88%
0.15%	0.23%	0.31%	0.49%	0.55%	0.66%	0.73%	0.81%	0.85%
0.15%	0.23%	0.31%	0.48%	0.55%	0.65%	0.73%	0.80%	0.84%
0.16%	0.24%	0.33%	0.51%	0.57%	0.68%	0.76%	0.84%	0.88%
0.16%	0.24%	0.33%	0.51%	0.57%	0.68%	0.77%	0.84%	0.88%
0.16%	0.24%	0.33%	0.51%	0.57%	0.68%	0.77%	0.84%	0.88%
0.16%	0.24%	0.33%	0.51%	0.57%	0.68%	0.76%	0.84%	0.88%
0.16%	0.24%	0.33%	0.51%	0.57%	0.68%	0.76%	0.84%	0.88%
0.16%	0.24%	0.33%	0.51%	0.57%	0.68%	0.76%	0.84%	0.88%
0.15%	0.23%	0.31%	0.49%	0.55%	0.66%	0.73%	0.81%	0.85%
0.14%	0.22%	0.30%	0.46%	0.53%	0.62%	0.70%	0.77%	0.81%
0.22%	0.19%	0.22%	0.28%	0.33%	0.38%	0.41%	0.47%	0.48%
0.22%	0.19%	0.22%	0.28%	0.33%	0.38%	0.41%	0.47%	0.48%
0.21%	0.18%	0.21%	0.27%	0.32%	0.36%	0.40%	0.46%	0.47%
0.21%	0.18%	0.21%	0.26%	0.31%	0.36%	0.40%	0.45%	0.47%
0.22%	0.19%	0.22%	0.28%	0.33%	0.38%	0.41%	0.47%	0.48%
0.21%	0.18%	0.21%	0.27%	0.32%	0.36%	0.40%	0.46%	0.47%
0.21%	0.18%	0.21%	0.26%	0.31%	0.36%	0.40%	0.45%	0.47%
	0.09%	0.12%	0.15%	0.19%	0.20%	0.26%	0.22%	0.24%
	0.09%	0.12%	0.15%	0.19%	0.20%	0.26%	0.22%	0.24%
0.03%	0.13%	0.16%	0.20%	0.25%	0.30%	0.35%	0.42%	0.46%
0.03%	0.13%	0.16%	0.19%	0.24%	0.29%	0.34%	0.40%	0.46%
0.03%	0.13%	0.16%	0.20%	0.25%	0.30%	0.35%	0.42%	0.46%
0.03%	0.13%	0.16%	0.20%	0.25%	0.30%	0.35%	0.42%	0.46%
0.03%	0.13%	0.16%	0.19%	0.24%	0.29%	0.34%	0.40%	0.46%
0.48%	0.60%	1.03%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.48%	0.59%	1.02%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.48%	0.59%	1.02%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.46%	0.56%	0.98%	1.28%	1.49%	1.66%	1.84%	2.01%	2.18%
0.46%	0.56%	0.97%	1.27%	1.48%	1.64%	1.82%	1.99%	2.16%
0.48%	0.59%	1.02%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.46%	0.56%	0.98%	1.28%	1.49%	1.66%	1.84%	2.01%	2.18%
0.48%	0.59%	1.02%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.48%	0.61%	1.03%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.48%	0.59%	0.99%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.48%	0.59%	1.02%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.48%	0.59%	1.02%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.48%	0.59%	1.02%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.46%	0.56%	0.98%	1.28%	1.49%	1.66%	1.84%	2.01%	2.18%
0.48%	0.59%	1.02%	1.34%	1.55%	1.73%	1.91%	2.10%	2.27%
0.46%	0.56%	0.98%	1.28%	1.49%	1.66%	1.84%	2.01%	2.18%

1.73%	1.77%	25% A	A	AA	AA
		25%			
3.26%	3.25%	25% BB	BBB	BBB	BBB
3.26%	3.25%	25% A	AA	AA	AA
3.13%	3.25%	25% BBB	A	A	A
		25%			
		25%			
		25%			
		25%			
3.26%	3.25%	25% A	AA	AA	AA
3.26%	3.25%	25% BB	A	BBB	A
3.26%	3.25%	25% A	AA	AA	AA
		25%			
3.10%	3.25%	25% BBB	A	A	A
2.98%	3.25%	25% BBB	A	A	A
		25%			
0.93%	0.96%	25% A	AA	A	AA
0.89%	0.92%	25% BBB	A	BBB	A
0.88%	0.91%	25% BBB	A	BBB	A
0.93%	0.96%	25% A	AA	A	AA
		25%			
0.92%	0.95%	25% BB	BBB	BB	BBB
0.92%	0.95%	25% BB	BBB	BB	BBB
0.93%	0.96%	25% A	AA	A	AA
0.93%	0.96%	25% A	AA	A	AA
		25%			
0.93%	0.96%	25% A	AA	A	AA
0.89%	0.92%	25% BBB	A	BBB	A
		25%			
0.85%	0.88%	25% BBB	A	BBB	A
0.51%	0.55%	BBB	BBB	BB	A
0.51%	0.55%	40% BBB	BBB	BB	A
0.49%	0.55%	40% BB	BB	B	BB
0.48%	0.55%	40% BB	BB	B	BB
		40%			
0.51%	0.55%	40% BBB	BBB	BB	A
0.49%	0.55%	40% BB	BB	B	BB
0.48%	0.55%	40% BB	BB	B	BB
		25.00%			
		25.00%			
0.25%	0.27%	25.00%	NR	NR	NR
0.25%	0.27%	25.00%	NR	NR	NR
		25.00%			
		25.00%			
0.47%	0.50%	25% A	A	A	AA
0.46%	0.48%	25% BBB	BBB	BBB	A
		25%			
0.47%	0.50%	25% A	A	A	AA
0.47%	0.50%	25% A	A	A	AA
0.46%	0.48%	25% BBB	BBB	BBB	A
		25%			
2.40%	2.33%	25% BBB	BBB	A	BBB
2.38%	2.21%	25% AA	AA	AA	AA
2.38%	2.21%	25% AA	AA	AA	AA
2.29%	2.12%	25% A	A	A	A
2.27%	2.10%	25% A	A	A	A
		25%			
2.38%	2.21%	25% AA	AA	AA	AA
2.29%	2.12%	25% A	A	A	A
2.38%	2.21%	25% AA	AA	AA	AA
2.45%	2.57%	25% BBB	A	A	BBB
2.35%	2.46%	25% BBB	BBB	BBB	BBB
		25%			
2.38%	2.21%	25% AA	AA	AA	AA
		25%			
2.38%	2.21%	25% AA	AA	AA	AA
2.38%	2.21%	25% AA	AA	AA	AA
2.29%	2.12%	25% A	A	A	A
2.38%	2.21%	25% AA	AA	AA	AA
2.29%	2.12%	25% A	A	A	A
		25%			
		25%			
2.38%	2.21%	25% AA	AA	AA	AA
2.29%	2.12%	25% A	A	A	A

AA	AA	AA	AA	A	BBB
A	BBB	BBB	A	BB	BB
AAA	AA	AA	AA	A	A
AA	A	A	A	BBB	BBB
AAA	AA	AA	AA	A	A
A	BBB	A	A	A	BB
AAA	AA	AA	AA	A	A
AA	A	A	A	BBB	BBB
AA	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BBB	A
BBB	BBB	BBB	BBB	B	BB
BBB	BBB	BBB	BBB	B	BB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
BBB	A	A	BBB	A	A
BBB	A	A	BBB	A	A
BB	BB	BB	BB	BBB	A
BB	BB	BB	BB	BBB	A
BBB	A	A	BBB	A	A
BB	BB	BB	BB	BBB	A
BB	BB	BB	BB	BBB	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	BBB	NR	A
BBB	BBB	BBB	BB	NR	BBB
A	A	A	BBB	NR	A
A	A	A	BBB	NR	A
BBB	BBB	BBB	BB	NR	BBB
BBB	BBB	BBB	BBB	BB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	A
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A

BBB	AA	16	Government	Lat.Amer	Peru
	NR		Government	Lat.Amer	Peru
NR	AA	11	Government	Asia	Philippines
NR	AA	11	Government	Asia	Philippines
NR	AA	11	Government	Asia	Philippines
	NR		Government	Asia	Philippines
	NR		Government	Asia	Philippines
	NR		Government	Asia	Philippines
	NR		Government	Asia	Philippines
NR	AA	11	Government	Asia	Philippines
NR	A	11	Government	Asia	Philippines
NR	AA	11	Government	Asia	Philippines
	NR		Government	Asia	Philippines
NR	AA	11	Government	Asia	Philippines
NR	AA	11	Government	Asia	Philippines
	NR		Government	E.Eur	Poland
A	AA	9	Government	E.Eur	Poland
BBB	AA	9	Government	E.Eur	Poland
BBB	AA	9	Government	E.Eur	Poland
A	AA	9	Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
BB	AA	9	Government	E.Eur	Poland
BB	AA	9	Government	E.Eur	Poland
A	AA	9	Government	E.Eur	Poland
A	AA	9	Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
A	AA	9	Government	E.Eur	Poland
BBB	AA	9	Government	E.Eur	Poland
	NR		Government	E.Eur	Poland
BBB	AA	9	Government	E.Eur	Poland
NR	BBB	10	Government	Europe	Portugal
NR	BBB	10	Government	Europe	Portugal
NR	BBB	11	Government	Europe	Portugal
NR	BBB	11	Government	Europe	Portugal
	NR		Government	Europe	Portugal
NR	BBB	10	Government	Europe	Portugal
NR	BBB	11	Government	Europe	Portugal
NR	BBB	11	Government	Europe	Portugal
	NR		Government	Asia	Singapore
	NR		Government	Asia	Singapore
NR	NR	2	Government	Asia	Singapore
NR	NR	2	Government	Asia	Singapore
	NR		Government	Asia	Singapore
	NR		Government	Asia	Singapore
A	A	6	Government	E.Eur	Slovenia
BBB	A	7	Government	E.Eur	Slovenia
	NR		Government	E.Eur	Slovenia
A	A	6	Government	E.Eur	Slovenia
A	A	6	Government	E.Eur	Slovenia
BBB	A	7	Government	E.Eur	Slovenia
	NR		Government	E.Eur	Slovenia
BBB	AA	8	Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
BBB	AA	8	Government	Africa	South Africa
BBB	AA	8	Government	Africa	South Africa
	NR		Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
BBB	AA	8	Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
BBB	AA	8	Government	Africa	South Africa
	NR		Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
	NR		Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
BBB	AA	8	Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
BBB	AA	8	Government	Africa	South Africa
	NR		Government	Africa	South Africa
	NR		Government	Africa	South Africa
A	AA	8	Government	Africa	South Africa
BBB	AA	8	Government	Africa	South Africa

BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA					
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA		Thin	Thin	Thin	Thin
AAA	AA					
AAA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
A	BBB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
A	BBB	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

RSGAUDMR	29-Aug-08 RSG
RSGEURCR	29-Aug-08 RSG
RSGEURMM	29-Aug-08 RSG
RSGEURMR	29-Aug-08 RSG
RSGHKDMR	29-Aug-08 RSG
RSGJPYMR	29-Aug-08 RSG
RSGSGDMR	29-Aug-08 RSG
RSGTWDMR	29-Aug-08 RSG
RSGUSDCR	29-Aug-08 RSG
RSGUSDMM	29-Aug-08 RSG
RSGUSDMR	29-Aug-08 RSG
RSGUSDXR	29-Aug-08 RSG
TRITOBEURCR	29-Aug-08 TRITOB
TRITOBEURMM	29-Aug-08 TRITOB
TRITOBUSDCR	29-Aug-08 TRITOB
TRITOBUSDMM	29-Aug-08 TRITOB
TRITOBUSDMR	29-Aug-08 TRITOB
BTUNEURCR	29-Aug-08 BTUN
BTUNEURMM	29-Aug-08 BTUN
BTUNEURXR	29-Aug-08 BTUN
BTUNUSDCR	29-Aug-08 BTUN
BTUNUSDMR	29-Aug-08 BTUN
TURKEYAUDCR	29-Aug-08 TURKEY
TURKEYEURCR	29-Aug-08 TURKEY
TURKEYEURMM	29-Aug-08 TURKEY
TURKEYEURMR	29-Aug-08 TURKEY
TURKEYEURXR	29-Aug-08 TURKEY
TURKEYGBPCR	29-Aug-08 TURKEY
TURKEYJPYCR	29-Aug-08 TURKEY
TURKEYJPYMM	29-Aug-08 TURKEY
TURKEYTRYCR	29-Aug-08 TURKEY
TURKEYTRYMM	29-Aug-08 TURKEY
TURKEYUSDCR	29-Aug-08 TURKEY
TURKEYUSDMM	29-Aug-08 TURKEY
TURKEYUSDMR	29-Aug-08 TURKEY
TURKEYUSDXR	29-Aug-08 TURKEY
VENZCHFCR	29-Aug-08 VENZ
VENZEURCR	29-Aug-08 VENZ
VENZEURMM	29-Aug-08 VENZ
VENZEURMR	29-Aug-08 VENZ
VENZEURXR	29-Aug-08 VENZ
VENZGBPCR	29-Aug-08 VENZ
VENZGBPMM	29-Aug-08 VENZ
VENZGBPMR	29-Aug-08 VENZ
VENZJPYCR	29-Aug-08 VENZ
VENZSEKCR	29-Aug-08 VENZ
VENZSEKMR	29-Aug-08 VENZ
VENZUSDCR	29-Aug-08 VENZ
VENZUSDMM	29-Aug-08 VENZ
VENZUSDMR	29-Aug-08 VENZ
VENZUSDXR	29-Aug-08 VENZ
REPAUDCR	29-Aug-08 REP
REPAUDMM	29-Aug-08 REP
REPCADMM	29-Aug-08 REP
REPCHFCR	29-Aug-08 REP
REPCHFMM	29-Aug-08 REP
REPEURCR	29-Aug-08 REP
REPEURMM	29-Aug-08 REP
REPEURMR	29-Aug-08 REP
REPEURXR	29-Aug-08 REP
REPGBPCR	29-Aug-08 REP
REPGBPMM	29-Aug-08 REP
REPHKDMM	29-Aug-08 REP
REPJPYCR	29-Aug-08 REP
REPJPYMM	29-Aug-08 REP
REPJPYMR	29-Aug-08 REP
REPNOKMM	29-Aug-08 REP
REPSEKMM	29-Aug-08 REP
REPTWDCR	29-Aug-08 REP
REPUSDCR	29-Aug-08 REP
REPUSDMM	29-Aug-08 REP
REPUSDMR	29-Aug-08 REP
REPUSDXR	29-Aug-08 REP
REPZARMM	29-Aug-08 REP

Rep Svcs Inc	7D67CE	SNRFOR	AUD	MR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	EUR	CR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	EUR	MM	Composite
Rep Svcs Inc	7D67CE	SNRFOR	EUR	MR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	HKD	MR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	JPY	MR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	SGD	MR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	TWD	MR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	USD	CR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	USD	MM	Composite
Rep Svcs Inc	7D67CE	SNRFOR	USD	MR	Composite
Rep Svcs Inc	7D67CE	SNRFOR	USD	XR	Composite
Rep Trinidad & Tobago	PYCCF6	SNRFOR	EUR	CR	Composite
Rep Trinidad & Tobago	PYCCF6	SNRFOR	EUR	MM	Composite
Rep Trinidad & Tobago	PYCCF6	SNRFOR	USD	CR	Composite
Rep Trinidad & Tobago	PYCCF6	SNRFOR	USD	MM	Composite
Rep Trinidad & Tobago	PYCCF6	SNRFOR	USD	MR	Composite
Rep Tunisia	8HIGDE	SNRFOR	EUR	CR	Composite
Rep Tunisia	8HIGDE	SNRFOR	EUR	MM	Composite
Rep Tunisia	8HIGDE	SNRFOR	EUR	XR	Composite
Rep Tunisia	8HIGDE	SNRFOR	USD	CR	Composite
Rep Tunisia	8HIGDE	SNRFOR	USD	MR	Composite
Rep Turkey	9J0135	SNRFOR	AUD	CR	Composite
Rep Turkey	9J0135	SNRFOR	EUR	CR	Composite
Rep Turkey	9J0135	SNRFOR	EUR	MM	Composite
Rep Turkey	9J0135	SNRFOR	EUR	MR	Composite
Rep Turkey	9J0135	SNRFOR	EUR	XR	Composite
Rep Turkey	9J0135	SNRFOR	GBP	CR	Composite
Rep Turkey	9J0135	SNRFOR	JPY	CR	Composite
Rep Turkey	9J0135	SNRFOR	JPY	MM	Composite
Rep Turkey	9J0135	SNRFOR	TRY	CR	Composite
Rep Turkey	9J0135	SNRFOR	TRY	MM	Composite
Rep Turkey	9J0135	SNRFOR	USD	CR	Composite
Rep Turkey	9J0135	SNRFOR	USD	MM	Composite
Rep Turkey	9J0135	SNRFOR	USD	MR	Composite
Rep Turkey	9J0135	SNRFOR	USD	XR	Composite
Rep Venezuela	9B48AA	SNRFOR	CHF	CR	Composite
Rep Venezuela	9B48AA	SNRFOR	EUR	CR	Composite
Rep Venezuela	9B48AA	SNRFOR	EUR	MM	Composite
Rep Venezuela	9B48AA	SNRFOR	EUR	MR	Composite
Rep Venezuela	9B48AA	SNRFOR	EUR	XR	Composite
Rep Venezuela	9B48AA	SNRFOR	GBP	CR	Composite
Rep Venezuela	9B48AA	SNRFOR	GBP	MM	Composite
Rep Venezuela	9B48AA	SNRFOR	GBP	MR	Composite
Rep Venezuela	9B48AA	SNRFOR	JPY	CR	Composite
Rep Venezuela	9B48AA	SNRFOR	SEK	CR	Composite
Rep Venezuela	9B48AA	SNRFOR	SEK	MR	Composite
Rep Venezuela	9B48AA	SNRFOR	USD	CR	Composite
Rep Venezuela	9B48AA	SNRFOR	USD	MM	Composite
Rep Venezuela	9B48AA	SNRFOR	USD	MR	Composite
Rep Venezuela	9B48AA	SNRFOR	USD	XR	Composite
Repsol YPF SA	7D628Z	SNRFOR	AUD	CR	Composite
Repsol YPF SA	7D628Z	SNRFOR	AUD	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	CAD	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	CHF	CR	Composite
Repsol YPF SA	7D628Z	SNRFOR	CHF	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	EUR	CR	Composite
Repsol YPF SA	7D628Z	SNRFOR	EUR	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	EUR	MR	Composite
Repsol YPF SA	7D628Z	SNRFOR	EUR	XR	Composite
Repsol YPF SA	7D628Z	SNRFOR	GBP	CR	Composite
Repsol YPF SA	7D628Z	SNRFOR	GBP	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	HKD	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	JPY	CR	Composite
Repsol YPF SA	7D628Z	SNRFOR	JPY	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	JPY	MR	Composite
Repsol YPF SA	7D628Z	SNRFOR	NOK	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	SEK	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	TWD	CR	Composite
Repsol YPF SA	7D628Z	SNRFOR	USD	CR	Composite
Repsol YPF SA	7D628Z	SNRFOR	USD	MM	Composite
Repsol YPF SA	7D628Z	SNRFOR	USD	MR	Composite
Repsol YPF SA	7D628Z	SNRFOR	USD	XR	Composite
Repsol YPF SA	7D628Z	SNRFOR	ZAR	MM	Composite

	0.46%	0.56%	0.72%	0.81%	0.91%	0.96%	1.04%	1.22%
	0.48%	0.59%	0.76%	0.85%	0.96%	1.01%	1.09%	1.22%
	0.46%	0.56%	0.72%	0.81%	0.91%	0.96%	1.04%	1.22%
	0.46%	0.56%	0.72%	0.81%	0.91%	0.96%	1.04%	1.22%
	0.46%	0.56%	0.72%	0.81%	0.91%	0.96%	1.04%	1.22%
	0.46%	0.56%	0.72%	0.81%	0.91%	0.96%	1.04%	1.22%
	0.48%	0.59%	0.76%	0.85%	0.96%	1.01%	1.09%	1.22%
	0.46%	0.56%	0.72%	0.81%	0.91%	0.96%	1.04%	1.22%
	0.44%	0.54%	0.69%	0.78%	0.88%	0.93%	1.00%	1.22%
0.20%	0.30%	0.41%	0.53%	0.71%	1.15%	1.24%	1.35%	1.19%
0.20%	0.30%	0.41%	0.53%	0.71%	1.10%	1.24%	1.35%	1.19%
0.20%	0.30%	0.41%	0.53%	0.71%	1.15%	1.24%	1.35%	1.19%
0.20%	0.30%	0.41%	0.53%	0.71%	1.10%	1.24%	1.35%	1.19%
0.20%	0.30%	0.41%	0.53%	0.71%	1.09%	1.24%	1.35%	1.19%
0.16%	0.34%	0.69%	0.95%	1.10%	1.22%	1.38%	1.48%	
0.16%	0.34%	0.63%	0.87%	1.01%	1.22%	1.38%	1.36%	
0.16%	0.34%	0.69%	0.95%	1.10%	1.22%	1.38%	1.48%	
0.70%	0.86%	1.45%	1.95%	2.32%	2.65%	3.02%	3.34%	3.58%
0.70%	0.86%	1.45%	1.94%	2.32%	2.64%	3.03%	3.34%	3.58%
0.67%	0.83%	1.39%	1.87%	2.23%	2.54%	2.91%	3.21%	3.44%
0.66%	0.82%	1.38%	1.85%	2.21%	2.51%	2.88%	3.17%	3.40%
0.64%	0.79%	1.33%	1.78%	2.12%	2.42%	2.77%	3.06%	3.28%
0.70%	0.86%	1.45%	1.94%	2.32%	2.64%	3.03%	3.34%	3.58%
0.70%	0.86%	1.45%	1.95%	2.32%	2.65%	3.02%	3.34%	3.58%
0.70%	0.86%	1.45%	1.94%	2.32%	2.64%	3.03%	3.34%	3.58%
0.67%	0.83%	1.39%	1.87%	2.23%	2.54%	2.91%	3.21%	3.44%
0.70%	0.86%	1.45%	1.94%	2.32%	2.64%	3.03%	3.34%	3.58%
0.67%	0.83%	1.39%	1.87%	2.23%	2.54%	2.91%	3.21%	3.44%
0.66%	0.82%	1.38%	1.85%	2.21%	2.51%	2.88%	3.17%	3.40%
0.64%	0.79%	1.33%	1.78%	2.12%	2.42%	2.77%	3.06%	3.28%
3.46%	3.84%	4.52%	4.94%	5.36%	5.72%	6.01%	6.29%	6.43%
3.46%	3.84%	4.52%	4.94%	5.36%	5.72%	6.01%	6.29%	6.43%
3.41%	3.83%	4.52%	4.94%	5.34%	5.71%	6.01%	6.29%	6.44%
3.46%	3.84%	4.52%	4.94%	5.36%	5.72%	6.01%	6.29%	6.43%
3.46%	3.84%	4.52%	4.94%	5.36%	5.72%	6.01%	6.29%	6.43%
3.35%	3.68%	4.32%	4.76%	5.14%	5.50%	5.78%	6.01%	6.23%
3.23%	3.55%	4.16%	4.58%	4.95%	5.29%	5.57%	5.79%	6.00%
0.33%	0.37%	0.47%	0.57%	0.65%	0.75%	0.77%	0.85%	0.88%
0.33%	0.37%	0.45%	0.57%	0.65%	0.71%	0.77%	0.82%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%
0.33%	0.38%	0.48%	0.60%	0.67%	0.74%	0.82%	0.87%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%
0.33%	0.38%	0.48%	0.60%	0.67%	0.74%	0.82%	0.87%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%
0.32%	0.36%	0.46%	0.55%	0.63%	0.71%	0.76%	0.81%	0.88%
0.33%	0.38%	0.48%	0.60%	0.67%	0.74%	0.82%	0.87%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%
0.33%	0.37%	0.47%	0.57%	0.65%	0.72%	0.77%	0.82%	0.88%
0.33%	0.37%	0.47%	0.57%	0.65%	0.72%	0.77%	0.82%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%
0.33%	0.38%	0.48%	0.60%	0.67%	0.74%	0.82%	0.87%	0.88%
0.33%	0.38%	0.48%	0.60%	0.67%	0.74%	0.82%	0.87%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%
0.32%	0.36%	0.46%	0.55%	0.63%	0.71%	0.76%	0.81%	0.88%
0.31%	0.36%	0.46%	0.56%	0.63%	0.71%	0.76%	0.82%	0.88%

1.29%	1.37%	39.50%	BBB	BB	BBB
1.29%	1.37%	39.50%	A	BBB	A
		39.50%			
1.29%	1.37%	40%	A	A	AA
1.29%	1.37%	40%	A	A	AA
1.29%	1.37%	39.50%	BBB	BB	BBB
1.29%	1.37%	40%	A	A	AA
		40%			
1.29%	1.37%	39.50%	A	BBB	A
		39.50%			
1.29%	1.37%	40%	A	A	AA
1.29%	1.37%	39.50%	A	BBB	A
	2.08%	25% NR	NR	NR	NR
	2.08%	25% NR	NR	NR	NR
	2.08%	25% NR	NR	NR	NR
	2.08%	25% NR	NR	NR	NR
	2.08%	25% NR	NR	NR	NR
1.61%	1.70%	25% NR	NR	BBB	BB
		25%			
1.47%	1.70%	25% NR	NR	BB	B
1.61%	1.70%	25% NR	NR	BBB	BB
		25%			
3.73%	3.73%	25% A	BBB	BBB	A
3.73%	3.73%	25% AAA	AA	AA	AAA
3.58%	3.58%	25% AA	A	A	AA
3.54%	3.54%	25% AA	A	A	AA
3.41%	3.41%	25% AA	A	A	AA
3.73%	3.73%	25% AAA	AA	AA	AAA
3.73%	3.73%	25% A	BBB	BBB	A
		25%			
3.73%	3.73%	25% AAA	AA	AA	AAA
3.58%	3.58%	25% AA	A	A	AA
3.73%	3.73%	25% AAA	AA	AA	AAA
3.58%	3.58%	25% AA	A	A	AA
3.54%	3.54%	25% AA	A	A	AA
3.41%	3.41%	25% AA	A	A	AA
		31.87%			
6.63%	6.46%	31.87% AA	AA	AA	AA
		32.22%			
		32.22%			
		32.22%			
6.63%	6.46%	31.87% AA	AA	AA	AA
		32.22%			
		32.22%			
6.58%	6.46%	32.22% BBB	A	BBB	BBB
6.63%	6.46%	31.87% AA	AA	AA	AA
		32.22%			
6.63%	6.46%	31.87% AA	AA	AA	AA
		32.22%			
6.35%	6.27%	32.22% A	AA	A	A
6.11%	6.04%	32.22% A	AA	A	A
0.90%	0.94%	40% BBB	BBB	BBB	A
0.90%	0.94%	40% BBB	BBB	A	A
0.90%	0.94%	40% A	AA	AA	AAA
0.94%	0.98%	40% A	A	A	AA
0.90%	0.94%	40% A	AA	AA	AAA
0.94%	0.98%	40% A	A	A	AA
0.90%	0.94%	40% A	AA	AA	AAA
0.89%	0.93%	40% A	A	AA	AA
		40%			
0.94%	0.98%	40% A	A	A	AA
0.90%	0.94%	40% A	AA	AA	AAA
0.90%	0.94%	40% A	AA	AA	AAA
0.90%	0.94%	40% BBB	BBB	A	A
0.90%	0.94%	40% BBB	BBB	A	A
		40%			
0.90%	0.94%	40% A	AA	AA	AAA
0.90%	0.94%	40% A	AA	AA	AAA
0.94%	0.98%	40% A	A	A	AA
0.94%	0.98%	40% A	A	A	AA
0.90%	0.94%	40% A	AA	AA	AAA
0.89%	0.93%	40% A	A	AA	AA
		40%			
0.90%	0.94%	40% A	AA	AA	AAA

B	B	B	B	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
B	B	B	B	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
NR	BBB	NR	NR	NR	
NR	BB	NR	NR	NR	
NR	BBB	NR	NR	NR	
NR	BB	NR	NR	NR	
NR	BB	NR	NR	NR	
BB	NR	NR	BB		BBB
B	NR	NR	B		BB
BB	NR	NR	BB		BBB
A	BBB	BBB	BBB	BB	BBB
AAA	AA	AA	AA	A	AA
AA	A	A	A	BBB	A
AA	A	A	A	BBB	A
AA	A	A	A	BBB	A
AAA	AA	AA	AA	A	AA
A	BBB	BBB	BBB	BB	BBB
AAA	AA	AA	AA	A	AA
AA	A	A	A	BBB	A
AAA	AA	AA	AA	A	AA
AA	A	A	A	BBB	A
AA	A	A	A	BBB	A
AA	A	A	A	BBB	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A
A	BBB	A	BBB	NR	BB
A	A	A	A	NR	BB
AA	AAA	AA	AAA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AAA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
A	A	A	A	NR	BBB
AA	AAA	AA	AAA	NR	A
AA	AAA	AA	AAA	NR	A
A	A	A	A	NR	BB
A	A	A	A	NR	BB
AA	AAA	AA	AAA	NR	A
AA	AAA	AA	AAA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AAA	AA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
AA	AAA	AA	AAA	NR	A

NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	BBB	8	Industrials	N.Amer	United States
NR	NR	3	Government	Caribbean	Trinidad and Tobago
NR	NR	3	Government	Caribbean	Trinidad and Tobago
NR	NR	3	Government	Caribbean	Trinidad and Tobago
NR	NR	3	Government	Caribbean	Trinidad and Tobago
NR	NR	3	Government	Caribbean	Trinidad and Tobago
NR	NR	2	Government	Africa	Tunisia
	NR		Government	Africa	Tunisia
NR	NR	2	Government	Africa	Tunisia
NR	NR	2	Government	Africa	Tunisia
	NR		Government	Africa	Tunisia
BBB	AA	10	Government	MiddleEast	Turkey
AA	AA	10	Government	MiddleEast	Turkey
A	AA	10	Government	MiddleEast	Turkey
A	AA	10	Government	MiddleEast	Turkey
A	AA	10	Government	MiddleEast	Turkey
AA	AA	10	Government	MiddleEast	Turkey
BBB	AA	10	Government	MiddleEast	Turkey
	NR		Government	MiddleEast	Turkey
AA	AA	10	Government	MiddleEast	Turkey
A	AA	10	Government	MiddleEast	Turkey
AA	AA	10	Government	MiddleEast	Turkey
A	AA	10	Government	MiddleEast	Turkey
A	AA	10	Government	MiddleEast	Turkey
A	AA	10	Government	MiddleEast	Turkey
	NR		Government	Lat.Amer	Venezuela
A	AA	9	Government	Lat.Amer	Venezuela
	NR		Government	Lat.Amer	Venezuela
	NR		Government	Lat.Amer	Venezuela
	NR		Government	Lat.Amer	Venezuela
A	AA	9	Government	Lat.Amer	Venezuela
	NR		Government	Lat.Amer	Venezuela
	NR		Government	Lat.Amer	Venezuela
BB	AA	11	Government	Lat.Amer	Venezuela
A	AA	9	Government	Lat.Amer	Venezuela
	NR		Government	Lat.Amer	Venezuela
A	AA	9	Government	Lat.Amer	Venezuela
	NR		Government	Lat.Amer	Venezuela
BBB	AA	11	Government	Lat.Amer	Venezuela
BBB	AA	11	Government	Lat.Amer	Venezuela
BB	AA	3	Oil & Gas	Europe	Spain
BB	AA	3	Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain
BBB	A	5	Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain
BBB	A	5	Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain
BBB	AA	16	Oil & Gas	Europe	Spain
	NR		Oil & Gas	Europe	Spain
BBB	A	5	Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain
BB	AA	16	Oil & Gas	Europe	Spain
BB	AA	16	Oil & Gas	Europe	Spain
	NR		Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain
BBB	A	5	Oil & Gas	Europe	Spain
BBB	A	5	Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain
BBB	AA	16	Oil & Gas	Europe	Spain
	NR		Oil & Gas	Europe	Spain
A	AA	16	Oil & Gas	Europe	Spain

BBB	A		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A		DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A		DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin		Thin
DocAdj	Thin	Thin	Thin		Thin
CcyGrp	Thin	Thin	Thin		Thin
DocAdj	Thin	Thin	Thin		Thin
DocAdj	Thin	Thin	Thin		Thin
Thin	Thin	CcyGrp		CcyGrp	Thin
Thin	Thin	DocAdj		DocAdj	Thin
Thin	Thin	CcyGrp		CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	Entity Tier	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

RESFEREURCR	29-Aug-08 RESFER
RESFEREURMM	29-Aug-08 RESFER
RESFERGBPCR	29-Aug-08 RESFER
RESFERGBPMM	29-Aug-08 RESFER
RESFERGBPXR	29-Aug-08 RESFER
GM-ResCLLCUSDMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCUSDXR	29-Aug-08 GM-ResCLLC
GM-ResCLLCAUDMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCAUDXR	29-Aug-08 GM-ResCLLC
GM-ResCLLCEURCR	29-Aug-08 GM-ResCLLC
GM-ResCLLCEURMM	29-Aug-08 GM-ResCLLC
GM-ResCLLCEURMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCEURXR	29-Aug-08 GM-ResCLLC
GM-ResCLLCGBPMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCGBPXR	29-Aug-08 GM-ResCLLC
GM-ResCLLCHKDMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCJPYMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCSEKMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCSEKXR	29-Aug-08 GM-ResCLLC
GM-ResCLLCSGDMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCTWDMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCUSDCR	29-Aug-08 GM-ResCLLC
GM-ResCLLCUSDMM	29-Aug-08 GM-ResCLLC
GM-ResCLLCUSDMR	29-Aug-08 GM-ResCLLC
GM-ResCLLCUSDXR	29-Aug-08 GM-ResCLLC
GM-ResCLLCUSDMR	29-Aug-08 GM-ResCLLC
RESONA-BankEURCR	29-Aug-08 RESONA-Bank
RESONA-BankEURXR	29-Aug-08 RESONA-Bank
RESONA-BankJPYCR	29-Aug-08 RESONA-Bank
RESONA-BankUSDCR	29-Aug-08 RESONA-Bank
RESONA-BankZARCR	29-Aug-08 RESONA-Bank
RESONA-BankEURCR	29-Aug-08 RESONA-Bank
RESONA-BankJPYMM	29-Aug-08 RESONA-Bank
RESONA-BankUSDCR	29-Aug-08 RESONA-Bank
RESONA-BankEURCR	29-Aug-08 RESONA-Bank
RESONA-BankEURMM	29-Aug-08 RESONA-Bank
RESONA-BankGBPCR	29-Aug-08 RESONA-Bank
RESONA-BankJPYCR	29-Aug-08 RESONA-Bank
RESONA-BankJPYMM	29-Aug-08 RESONA-Bank
RESONA-BankJPYMR	29-Aug-08 RESONA-Bank
RESONA-BankJPYXR	29-Aug-08 RESONA-Bank
RESONA-BankUSDCR	29-Aug-08 RESONA-Bank
RESONA-BankUSDMM	29-Aug-08 RESONA-Bank
RESONA-BankUSDMR	29-Aug-08 RESONA-Bank
RESONA-BankCHFCR	29-Aug-08 RESONA-Bank
RESONA-BankEURCR	29-Aug-08 RESONA-Bank
RESONA-BankEURMM	29-Aug-08 RESONA-Bank
RESONA-BankGBPMM	29-Aug-08 RESONA-Bank
RESONA-BankJPYCR	29-Aug-08 RESONA-Bank
RESONA-BankJPYMM	29-Aug-08 RESONA-Bank
RESONA-BankJPYXR	29-Aug-08 RESONA-Bank
RESONA-BankUSDCR	29-Aug-08 RESONA-Bank
RESONA-BankUSDMM	29-Aug-08 RESONA-Bank
RESONA-BankUSDMR	29-Aug-08 RESONA-Bank
RESONA-BankUSDXR	29-Aug-08 RESONA-Bank
RTRSGPAUDCR	29-Aug-08 RTRSGP
RTRSGPAUDMM	29-Aug-08 RTRSGP
RTRSGPAUDMR	29-Aug-08 RTRSGP
RTRSGPCADMM	29-Aug-08 RTRSGP
RTRSGPCHFCR	29-Aug-08 RTRSGP
RTRSGPCHFMM	29-Aug-08 RTRSGP
RTRSGPEURCR	29-Aug-08 RTRSGP
RTRSGPEURMM	29-Aug-08 RTRSGP
RTRSGPEURMR	29-Aug-08 RTRSGP
RTRSGPEURXR	29-Aug-08 RTRSGP
RTRSGPGBPCR	29-Aug-08 RTRSGP
RTRSGPGBPMM	29-Aug-08 RTRSGP
RTRSGPGBPMR	29-Aug-08 RTRSGP
RTRSGPGBPXR	29-Aug-08 RTRSGP
RTRSGPHKDMM	29-Aug-08 RTRSGP
RTRSGPJPYCR	29-Aug-08 RTRSGP
RTRSGPJPYMM	29-Aug-08 RTRSGP
RTRSGPNOKMM	29-Aug-08 RTRSGP
RTRSGPSEKMM	29-Aug-08 RTRSGP

Reseau Ferre de France	FMEC94	SNRFOR	EUR	CR	Composite
Reseau Ferre de France	FMEC94	SNRFOR	EUR	MM	Composite
Reseau Ferre de France	FMEC94	SNRFOR	GBP	CR	Composite
Reseau Ferre de France	FMEC94	SNRFOR	GBP	MM	Composite
Reseau Ferre de France	FMEC94	SNRFOR	GBP	XR	Composite
Residential Cap LLC	7D725J	SECDOM	USD	MR	Composite
Residential Cap LLC	7D725J	SECDOM	USD	XR	Composite
Residential Cap LLC	7D725J	SNRFOR	AUD	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	AUD	XR	Composite
Residential Cap LLC	7D725J	SNRFOR	EUR	CR	Composite
Residential Cap LLC	7D725J	SNRFOR	EUR	MM	Composite
Residential Cap LLC	7D725J	SNRFOR	EUR	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	EUR	XR	Composite
Residential Cap LLC	7D725J	SNRFOR	GBP	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	GBP	XR	Composite
Residential Cap LLC	7D725J	SNRFOR	HKD	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	JPY	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	SEK	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	SEK	XR	Composite
Residential Cap LLC	7D725J	SNRFOR	SGD	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	TWD	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	USD	CR	Composite
Residential Cap LLC	7D725J	SNRFOR	USD	MM	Composite
Residential Cap LLC	7D725J	SNRFOR	USD	MR	Composite
Residential Cap LLC	7D725J	SNRFOR	USD	XR	Composite
Residential Cap LLC	7D725J	SUBLT2	USD	MR	Composite
Resona Bk Ltd	JPA8C8	JRSUBUT2	EUR	CR	Composite
Resona Bk Ltd	JPA8C8	JRSUBUT2	EUR	XR	Composite
Resona Bk Ltd	JPA8C8	JRSUBUT2	JPY	CR	Composite
Resona Bk Ltd	JPA8C8	JRSUBUT2	USD	CR	Composite
Resona Bk Ltd	JPA8C8	JRSUBUT2	ZAR	CR	Composite
Resona Bk Ltd	JPA8C8	PREFT1	EUR	CR	Composite
Resona Bk Ltd	JPA8C8	PREFT1	JPY	MM	Composite
Resona Bk Ltd	JPA8C8	PREFT1	USD	CR	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	EUR	CR	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	EUR	MM	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	GBP	CR	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	JPY	CR	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	JPY	MM	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	JPY	MR	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	JPY	XR	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	USD	CR	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	USD	MM	Composite
Resona Bk Ltd	JPA8C8	SNRFOR	USD	MR	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	CHF	CR	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	EUR	CR	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	EUR	MM	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	GBP	MM	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	JPY	CR	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	JPY	MM	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	JPY	XR	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	USD	CR	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	USD	MM	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	USD	MR	Composite
Resona Bk Ltd	JPA8C8	SUBLT2	USD	XR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	AUD	CR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	AUD	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	AUD	MR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	CAD	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	CHF	CR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	CHF	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	EUR	CR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	EUR	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	EUR	MR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	EUR	XR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	GBP	CR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	GBP	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	GBP	MR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	GBP	XR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	HKD	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	JPY	CR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	JPY	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	NOK	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	SEK	MM	Composite

					0.05%		0.10%	
					0.05%		0.10%	
					0.05%		0.10%	
					0.05%		0.10%	
71.49%	83.48%	88.97%	85.95%	80.42%	80.86%	74.68%	70.32%	68.77%
71.49%	83.64%	89.90%	86.97%	80.80%	82.76%	76.48%	72.33%	68.77%
71.49%	80.91%	86.85%	83.62%	77.64%	79.71%	73.50%	69.51%	66.24%
71.49%	83.64%	89.90%	86.97%	80.80%	82.76%	76.48%	72.33%	68.77%
71.49%	80.91%	86.85%	83.62%	77.64%	79.71%	73.50%	69.51%	66.24%
71.49%	83.64%	89.90%	86.97%	80.80%	82.76%	76.48%	72.33%	68.77%
71.49%	83.48%	88.97%	85.95%	80.42%	80.86%	74.68%	70.32%	68.77%
71.49%	83.64%	89.90%	86.97%	80.80%	82.76%	76.48%	72.33%	68.77%
71.49%	80.91%	86.85%	83.62%	77.64%	79.71%	73.50%	69.51%	66.24%
71.49%	83.64%	89.90%	86.97%	80.80%	82.76%	76.48%	72.33%	68.77%
71.49%	89.09%	94.91%	91.39%	84.85%	86.05%	80.33%	75.97%	72.39%
71.49%	83.64%	89.90%	86.97%	80.80%	82.76%	76.48%	72.33%	68.77%
71.49%	80.91%	86.85%	83.62%	77.64%	79.71%	73.50%	69.51%	66.24%
0.55%	0.67%	0.78%	0.94%	0.99%	1.07%	1.27%	1.29%	
0.55%	0.67%	0.78%	0.94%	0.99%	1.07%	1.27%	1.29%	
0.55%	0.68%	0.78%	0.98%	0.99%	1.13%	1.25%	1.29%	
0.55%	0.51%	0.78%	0.73%	0.99%	0.85%	0.94%	0.97%	
0.55%	0.67%	0.78%	0.94%	0.99%	1.07%	1.27%	1.29%	
0.55%	0.63%	0.78%	0.89%	0.94%	1.02%	1.27%	1.29%	
1.10%	1.24%	1.38%	1.53%	1.63%	1.84%	1.91%	2.04%	2.24%
1.10%	1.24%	1.38%	1.53%	1.63%	1.84%	1.91%	2.04%	2.24%
1.05%	1.19%	1.33%	1.47%	1.57%	1.77%	1.83%	1.96%	2.24%
1.07%	1.15%	1.33%	1.44%	1.60%	1.79%	1.85%	2.03%	2.24%
0.80%	0.86%	1.00%	1.08%	1.20%	1.34%	1.39%	1.52%	2.24%
1.10%	1.24%	1.38%	1.53%	1.63%	1.84%	1.91%	2.04%	2.24%
1.04%	1.18%	1.31%	1.46%	1.55%	1.75%	1.82%	1.93%	2.24%
0.07%	0.11%	0.15%	0.18%	0.24%	0.28%	0.31%	0.34%	0.36%
0.07%	0.11%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.15%	0.19%	0.24%	0.28%	0.30%	0.34%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.15%	0.19%	0.24%	0.28%	0.30%	0.34%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.11%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.14%	0.17%	0.22%	0.26%	0.28%	0.31%	0.36%
0.07%	0.10%	0.15%	0.19%	0.24%	0.28%	0.30%	0.34%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.11%	0.15%	0.18%	0.23%	0.27%	0.29%	0.33%	0.36%
0.07%	0.11%	0.15%	0.18%	0.23%	0.27%	0.29%	0.33%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%

		39%				
		39%				
		39%				
		39%				
		39%				
		49.50%				
		49.50%				
68.80%	68.82%	15%	NR	BB	BB	BB
		15%				
		15%				
		15%				
70.09%	69.69%	15%	NR	A	A	A
67.51%	67.13%	15%	NR	A	BBB	BBB
70.09%	69.69%	15%	NR	A	A	A
67.51%	67.13%	15%	NR	A	BBB	BBB
70.09%	69.69%	15%	NR	A	A	A
68.80%	68.82%	15%	NR	BB	BB	BB
70.09%	69.69%	15%	NR	A	A	A
67.51%	67.13%	15%	NR	A	BBB	BBB
70.09%	69.69%	15%	NR	A	A	A
		15%				
73.78%	73.36%	15%	NR	BBB	BBB	BBB
		15%				
70.09%	69.69%	15%	NR	A	A	A
67.51%	67.13%	15%	NR	A	BBB	BBB
		6.50%				
		15%				
		15%				
		15%				
		15%				
		15%				
		10%				
		10%				
		10%				
1.26%	1.29%	40%	NR	A	NR	BB
		39.38%				
1.26%	1.29%	40%	NR	A	NR	BB
1.26%	1.29%	40%	NR	BBB	NR	A
		39.38%				
		39.38%				
1.26%	1.29%	39.38%	NR	BB	NR	BBB
1.26%	1.29%	40%	NR	A	NR	BB
		39.38%				
1.26%	1.29%	39.38%	NR	BBB	NR	B
2.01%	3.41%	23%	A	AA	AA	AA
2.01%	3.41%	23%	A	AA	AA	AA
2.01%	3.41%	22.92%	BBB	A	A	A
		22.92%				
2.01%	3.41%	20%	A	A	A	A
		22.92%				
2.01%	3.41%	22.92%	BBB	BBB	BBB	BBB
2.01%	3.41%	23%	A	AA	AA	AA
		22.92%				
2.01%	3.41%	22.92%	BBB	A	A	A
		22.92%				
0.53%	0.38%	40%	NR	BB	B	B
0.53%	0.38%	40%	NR	BB	B	B
		40%				
0.53%	0.38%	40%	NR	A	BBB	BBB
0.53%	0.38%	40%	NR	BBB	BB	BB
0.53%	0.38%	40%	NR	A	BBB	BBB
0.53%	0.38%	40%	NR	BBB	BB	BB
0.53%	0.38%	40%	NR	A	BBB	BBB
0.53%	0.38%	40%	NR	BBB	BB	BB
0.53%	0.38%	40%	NR	BBB	BB	BB
0.53%	0.38%	40%	NR	BBB	BB	BB
0.53%	0.38%	40%	NR	A	BBB	BBB
		40%				
		40%				
0.53%	0.38%	40%	NR	A	BBB	BBB
0.53%	0.38%	40%	NR	BB	B	B
0.53%	0.38%	40%	NR	BB	B	B
0.53%	0.38%	40%	NR	A	BBB	BBB
0.53%	0.38%	40%	NR	A	BBB	BBB

	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
BB	B	BB	BB	BB	BB
A	A	A	A	A	BBB
BBB	BB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
BBB	BB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
BB	B	BB	BB	BB	BB
A	A	A	A	A	BBB
BBB	BB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
BBB	BB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
BBB	BB	BBB	BBB	BBB	BBB
BB	A	BB	B		NR
BB	A	BB	B		NR
CCC	BBB	A	BBB		NR
CCC	BB	BBB	BB		NR
BB	A	BB	B		NR
B	BBB	BB	B		NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	AA	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	BBB	NR	NR
A	BBB	A	BBB	NR	NR
A	A	A	BBB	NR	NR
A	BBB	A	BBB	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR
BBB	BBB	BBB	BB	NR	NR
A	BBB	A	BBB	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
BB	BB	BB	B	NR	NR
BB	BB	BB	B	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR

	NR	2	Government	Europe	France
	NR	2	Government	Europe	France
	NR	2	Government	Europe	France
	NR	2	Government	Europe	France
	NR		Government	Europe	France
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	A	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
BB	A	6	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	A	4	Financials	N.Amer	United States
BBB	A	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	3	Financials	Asia	Japan
NR	BBB	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	B	5	Financials	Asia	Japan
NR	BBB	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	3	Financials	Asia	Japan
NR	A	10	Financials	Asia	Japan
NR	A	10	Financials	Asia	Japan
NR	A	10	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
NR	A	10	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	10	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	BBB	3		Europe	United Kingdom
NR	BBB	3		Europe	United Kingdom
	NR			Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
	NR			Europe	United Kingdom
	NR			Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom

AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
AAA	AA					
CCC	CCC					
CCC	CCC					
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC					
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC					
B	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	CcyGrp	DocAdj	DocAdj	DocAdj
CCC	CCC					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
B	AA					
B	AA					
B	AA					
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	Entity Tier
BBB	AA					
BBB	AA					
BBB	AA	Thin	DocAdj	Thin	DocAdj	Entity Tier
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA					
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA					
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB		Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
BBB		Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
BBB		Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	Entity Tier	Entity Tier		Thin	Thin
DocAdj	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

RTRSGPSGDMM	29-Aug-08 RTRSGP
RTRSGPTWDCR	29-Aug-08 RTRSGP
RTRSGPTWDMM	29-Aug-08 RTRSGP
RTRSGPUSDCR	29-Aug-08 RTRSGP
RTRSGPUSDMM	29-Aug-08 RTRSGP
RTRSGPUSDMR	29-Aug-08 RTRSGP
RTRSGPUSDXR	29-Aug-08 RTRSGP
REXAMAUDMM	29-Aug-08 REXAM
REXAMCADMM	29-Aug-08 REXAM
REXAMEURCR	29-Aug-08 REXAM
REXAMEURMM	29-Aug-08 REXAM
REXAMEURMR	29-Aug-08 REXAM
REXAMEURXR	29-Aug-08 REXAM
REXAMGBPCR	29-Aug-08 REXAM
REXAMGBPMM	29-Aug-08 REXAM
REXAMGBPMR	29-Aug-08 REXAM
REXAMGBPXR	29-Aug-08 REXAM
REXAMHKDMM	29-Aug-08 REXAM
REXAMJPYMM	29-Aug-08 REXAM
REXAMNOKMM	29-Aug-08 REXAM
REXAMUSDCR	29-Aug-08 REXAM
REXAMUSDMM	29-Aug-08 REXAM
REXAMUSDMR	29-Aug-08 REXAM
REXAMUSDXR	29-Aug-08 REXAM
RAIEURMR	29-Aug-08 RAI
RAIEURXR	29-Aug-08 RAI
RAIUSDMR	29-Aug-08 RAI
RAIUSDXR	29-Aug-08 RAI
RAIAUDMR	29-Aug-08 RAI
RAIAUDXR	29-Aug-08 RAI
RAICADMR	29-Aug-08 RAI
RAIEURMR	29-Aug-08 RAI
RAIEURXR	29-Aug-08 RAI
RAIHKDXR	29-Aug-08 RAI
RAIILSXR	29-Aug-08 RAI
RAIJPYMR	29-Aug-08 RAI
RAIUSDCR	29-Aug-08 RAI
RAIUSDMM	29-Aug-08 RAI
RAIUSDMR	29-Aug-08 RAI
RAIUSDXR	29-Aug-08 RAI
RHDAUDXR	29-Aug-08 RHD
RHDEURCR	29-Aug-08 RHD
RHDEURMM	29-Aug-08 RHD
RHDEURMR	29-Aug-08 RHD
RHDEURXR	29-Aug-08 RHD
RHDUSDCR	29-Aug-08 RHD
RHDUSDMR	29-Aug-08 RHD
RHDUSDXR	29-Aug-08 RHD
RHDUSDMR	29-Aug-08 RHD
RHDUSDXR	29-Aug-08 RHD
RHD-IncUSDXR	29-Aug-08 RHD-Inc
RHD-IncUSDCR	29-Aug-08 RHD-Inc
RHD-IncUSDMR	29-Aug-08 RHD-Inc
RHD-IncUSDXR	29-Aug-08 RHD-Inc
RHD-IncUSDMR	29-Aug-08 RHD-Inc
RHD-IncUSDXR	29-Aug-08 RHD-Inc
RHBC-BkEURCR	29-Aug-08 RHBC-Bk
RHBC-BkEURMM	29-Aug-08 RHBC-Bk
RHBC-BkUSDCR	29-Aug-08 RHBC-Bk
RHBC-BkUSDMM	29-Aug-08 RHBC-Bk
RHBC-BkUSDMR	29-Aug-08 RHBC-Bk
RHBC-BkEURCR	29-Aug-08 RHBC-Bk
RHBC-BkEURMM	29-Aug-08 RHBC-Bk
RHBC-BkUSDCR	29-Aug-08 RHBC-Bk
RHBC-BkUSDMM	29-Aug-08 RHBC-Bk
RHBC-BkUSDMR	29-Aug-08 RHBC-Bk
RHEINM-RheinmetAUDMM	29-Aug-08 RHEINM-Rheinmet
RHEINM-RheinmetEURCR	29-Aug-08 RHEINM-Rheinmet
RHEINM-RheinmetEURMM	29-Aug-08 RHEINM-Rheinmet
RHEINM-RheinmetEURMR	29-Aug-08 RHEINM-Rheinmet
RHEINM-RheinmetEURXR	29-Aug-08 RHEINM-Rheinmet
RHEINM-RheinmetUSDCR	29-Aug-08 RHEINM-Rheinmet
RHEINM-RheinmetUSDMM	29-Aug-08 RHEINM-Rheinmet
RHEINM-RheinmetUSDMR	29-Aug-08 RHEINM-Rheinmet

Reuters Group Ltd	GNC8CU	SNRFOR	SGD	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	TWD	CR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	TWD	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	USD	CR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	USD	MM	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	USD	MR	Composite
Reuters Group Ltd	GNC8CU	SNRFOR	USD	XR	Composite
Rexam plc	7D77BA	SNRFOR	AUD	MM	Composite
Rexam plc	7D77BA	SNRFOR	CAD	MM	Composite
Rexam plc	7D77BA	SNRFOR	EUR	CR	Composite
Rexam plc	7D77BA	SNRFOR	EUR	MM	Composite
Rexam plc	7D77BA	SNRFOR	EUR	MR	Composite
Rexam plc	7D77BA	SNRFOR	EUR	XR	Composite
Rexam plc	7D77BA	SNRFOR	GBP	CR	Composite
Rexam plc	7D77BA	SNRFOR	GBP	MM	Composite
Rexam plc	7D77BA	SNRFOR	GBP	MR	Composite
Rexam plc	7D77BA	SNRFOR	GBP	XR	Composite
Rexam plc	7D77BA	SNRFOR	HKD	MM	Composite
Rexam plc	7D77BA	SNRFOR	JPY	MM	Composite
Rexam plc	7D77BA	SNRFOR	NOK	MM	Composite
Rexam plc	7D77BA	SNRFOR	USD	CR	Composite
Rexam plc	7D77BA	SNRFOR	USD	MM	Composite
Rexam plc	7D77BA	SNRFOR	USD	MR	Composite
Rexam plc	7D77BA	SNRFOR	USD	XR	Composite
Reynolds Amern Inc	7D7884	SECDOM	EUR	MR	Composite
Reynolds Amern Inc	7D7884	SECDOM	EUR	XR	Composite
Reynolds Amern Inc	7D7884	SECDOM	USD	MR	Composite
Reynolds Amern Inc	7D7884	SECDOM	USD	XR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	AUD	MR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	AUD	XR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	CAD	MR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	EUR	MR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	EUR	XR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	HKD	XR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	ILS	XR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	JPY	MR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	USD	CR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	USD	MM	Composite
Reynolds Amern Inc	7D7884	SNRFOR	USD	MR	Composite
Reynolds Amern Inc	7D7884	SNRFOR	USD	XR	Composite
RH DONNELLEY Corp	7BDEA1	SNRFOR	AUD	XR	Composite
RH DONNELLEY Corp	7BDEA1	SNRFOR	EUR	CR	Composite
RH DONNELLEY Corp	7BDEA1	SNRFOR	EUR	MM	Composite
RH DONNELLEY Corp	7BDEA1	SNRFOR	EUR	MR	Composite
RH DONNELLEY Corp	7BDEA1	SNRFOR	EUR	XR	Composite
RH DONNELLEY Corp	7BDEA1	SNRFOR	USD	CR	Composite
RH DONNELLEY Corp	7BDEA1	SNRFOR	USD	MR	Composite
RH DONNELLEY Corp	7BDEA1	SNRFOR	USD	XR	Composite
RH DONNELLEY Corp	7BDEA1	SUBLT2	USD	MR	Composite
RH DONNELLEY Corp	7BDEA1	SUBLT2	USD	XR	Composite
RH Donnelley Inc	7BDEBN	SECDOM	USD	XR	Composite
RH Donnelley Inc	7BDEBN	SNRFOR	USD	CR	Composite
RH Donnelley Inc	7BDEBN	SNRFOR	USD	MR	Composite
RH Donnelley Inc	7BDEBN	SNRFOR	USD	XR	Composite
RH Donnelley Inc	7BDEBN	SUBLT2	USD	MR	Composite
RH Donnelley Inc	7BDEBN	SUBLT2	USD	XR	Composite
RHB Bk BHD	Y59AA7	SNRFOR	EUR	CR	Composite
RHB Bk BHD	Y59AA7	SNRFOR	EUR	MM	Composite
RHB Bk BHD	Y59AA7	SNRFOR	USD	CR	Composite
RHB Bk BHD	Y59AA7	SNRFOR	USD	MM	Composite
RHB Bk BHD	Y59AA7	SNRFOR	USD	MR	Composite
RHB Bk BHD	Y59AA7	SUBLT2	EUR	CR	Composite
RHB Bk BHD	Y59AA7	SUBLT2	EUR	MM	Composite
RHB Bk BHD	Y59AA7	SUBLT2	USD	CR	Composite
RHB Bk BHD	Y59AA7	SUBLT2	USD	MM	Composite
RHB Bk BHD	Y59AA7	SUBLT2	USD	MR	Composite
Rheinmetall AG	DJB622	SNRFOR	AUD	MM	Composite
Rheinmetall AG	DJB622	SNRFOR	EUR	CR	Composite
Rheinmetall AG	DJB622	SNRFOR	EUR	MM	Composite
Rheinmetall AG	DJB622	SNRFOR	EUR	MR	Composite
Rheinmetall AG	DJB622	SNRFOR	EUR	XR	Composite
Rheinmetall AG	DJB622	SNRFOR	USD	CR	Composite
Rheinmetall AG	DJB622	SNRFOR	USD	MM	Composite
Rheinmetall AG	DJB622	SNRFOR	USD	MR	Composite

0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.15%	0.19%	0.24%	0.28%	0.30%	0.34%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.15%	0.19%	0.24%	0.28%	0.30%	0.34%	0.36%
0.07%	0.10%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.11%	0.15%	0.18%	0.23%	0.27%	0.29%	0.32%	0.36%
0.07%	0.10%	0.14%	0.17%	0.22%	0.26%	0.28%	0.31%	0.36%
0.78%	0.82%	1.14%	1.38%	1.60%	1.80%	1.85%	1.92%	1.86%
0.80%	0.82%	1.13%	1.36%	1.60%	1.79%	1.85%	1.91%	1.86%
0.81%	0.85%	1.18%	1.42%	1.67%	1.84%	1.86%	1.90%	1.86%
0.80%	0.82%	1.13%	1.36%	1.60%	1.79%	1.85%	1.91%	1.86%
0.79%	0.81%	1.12%	1.36%	1.58%	1.78%	1.83%	1.89%	1.86%
0.74%	0.78%	1.08%	1.31%	1.53%	1.71%	1.76%	1.82%	1.86%
0.81%	0.85%	1.18%	1.42%	1.67%	1.84%	1.86%	1.90%	1.86%
0.80%	0.82%	1.13%	1.36%	1.60%	1.79%	1.85%	1.91%	1.86%
0.78%	0.82%	1.14%	1.38%	1.60%	1.80%	1.85%	1.92%	1.86%
0.80%	0.82%	1.13%	1.36%	1.60%	1.79%	1.85%	1.91%	1.86%
0.81%	0.85%	1.18%	1.42%	1.67%	1.84%	1.86%	1.90%	1.86%
0.80%	0.82%	1.13%	1.36%	1.60%	1.79%	1.85%	1.91%	1.86%
0.79%	0.81%	1.12%	1.36%	1.58%	1.78%	1.83%	1.89%	1.86%
0.42%	0.71%	0.83%	1.02%	1.13%	1.30%	1.42%	1.48%	1.34%
0.42%	0.68%	0.80%	0.99%	1.09%	1.25%	1.37%	1.43%	1.34%
0.42%	0.71%	0.83%	1.02%	1.13%	1.30%	1.42%	1.48%	1.34%
0.42%	0.68%	0.80%	0.99%	1.09%	1.25%	1.37%	1.43%	1.34%
0.52%	0.68%	0.83%	0.99%	1.12%	1.25%	1.34%	1.44%	1.97%
0.54%	0.70%	0.85%	1.00%	1.14%	1.28%	1.36%	1.45%	1.97%
0.52%	0.68%	0.83%	0.95%	1.08%	1.21%	1.30%	1.39%	1.97%
0.52%	0.68%	0.83%	0.95%	1.08%	1.21%	1.30%	1.39%	1.97%
0.52%	0.68%	0.83%	0.95%	1.08%	1.21%	1.30%	1.39%	1.97%
0.52%	0.68%	0.83%	0.99%	1.12%	1.25%	1.34%	1.44%	1.97%
0.57%	0.72%	0.88%	1.06%	1.19%	1.32%	1.42%	1.53%	1.97%
0.55%	0.69%	0.84%	1.01%	1.14%	1.28%	1.37%	1.47%	1.97%
0.54%	0.70%	0.85%	1.00%	1.14%	1.28%	1.36%	1.45%	1.97%
0.52%	0.68%	0.83%	0.95%	1.08%	1.21%	1.30%	1.39%	1.97%
13.59%	14.05%	17.87%	19.30%	20.64%	22.66%	21.23%	19.59%	
13.59%	15.36%	17.87%	21.09%	22.56%	22.66%	21.23%	21.41%	
13.59%	14.74%	17.87%	20.24%	21.66%	22.66%	21.23%	20.55%	
13.59%	14.05%	17.87%	19.30%	20.64%	22.66%	21.23%	19.59%	
13.59%	15.36%	17.87%	21.09%	22.56%	22.66%	21.23%	21.41%	
13.59%	14.59%	17.87%	20.03%	21.43%	22.66%	21.23%	20.34%	
13.59%	14.05%	17.87%	19.30%	20.64%	22.66%	21.23%	19.59%	
13.74%	14.02%	17.65%	19.44%	19.86%	20.44%	20.01%	19.56%	
3.04%	0.03520225	0.037601125	4%	4%	4.50%	4.75%	4.75%	4.75%
3.04%	0.03520225	0.037601125	4%	4%	4.50%	4.75%	4.75%	4.75%
3.04%	0.03520225	0.037601125	4%	4%	4.50%	4.75%	4.75%	4.75%
3.04%	0.03520225	0.037601125	4%	4%	4.50%	4.75%	4.75%	4.75%
3.04%	0.03520225	0.037601125	4%	4%	4.50%	4.75%	4.75%	4.75%
11.75%	11.75%	11.75%	11.75%	14.50%	17.25%	17.45%	17.45%	17.45%
	0.70%	0.83%	0.96%	1.09%	1.18%	1.27%	1.34%	1.56%
	0.70%	0.83%	0.96%	1.09%	1.18%	1.27%	1.34%	1.56%
1.07%	1.24%	1.42%	1.60%	1.81%	1.72%	1.93%	2.38%	2.43%
0.69%	0.88%	0.89%	1.06%	1.21%	1.31%	1.36%	1.41%	1.52%
0.69%	0.91%	0.92%	1.11%	1.26%	1.36%	1.40%	1.47%	1.52%
0.69%	0.87%	0.89%	1.04%	1.19%	1.30%	1.36%	1.41%	1.52%
0.69%	0.83%	0.84%	1.01%	1.15%	1.24%	1.28%	1.35%	1.52%
0.69%	0.91%	0.92%	1.11%	1.26%	1.36%	1.40%	1.47%	1.52%
0.69%	0.87%	0.89%	1.04%	1.19%	1.30%	1.36%	1.41%	1.52%
0.69%	0.86%	0.88%	1.05%	1.19%	1.29%	1.33%	1.40%	1.52%

0.53%	0.38%	40% NR	A	BBB	BBB
0.53%	0.38%	40% NR	BBB	BB	BB
0.53%	0.38%	40% NR	A	BBB	BBB
0.53%	0.38%	40% NR	BBB	BB	BB
0.53%	0.38%	40% NR	A	BBB	BBB
0.53%	0.38%	40% NR	BBB	BB	BB
0.53%	0.38%	40% NR	BBB	BB	BB
1.91%	2.17%	40% BB	BBB	BBB	BBB
1.91%	2.17%	40% A	AA	AA	AA
1.91%	2.17%	40% BBB	A	A	A
1.91%	2.17%	40% A	AA	AA	AA
1.91%	2.17%	40% BBB	A	A	A
1.91%	2.17%	40% BBB	A	A	A
1.91%	2.17%	40% BBB	A	A	A
1.91%	2.17%	40% A	AA	AA	AA
		40%			
		40%			
		40%			
1.91%	2.17%	40% BB	BBB	BBB	BBB
1.91%	2.17%	40% A	AA	AA	AA
1.91%	2.17%	40% BBB	A	A	A
1.91%	2.17%	40% A	AA	AA	AA
1.91%	2.17%	40% BBB	A	A	A
		40%			
1.54%	1.65%	40% NR	BB	BB	BB
1.54%	1.65%	40% NR	BB	BB	BB
1.54%	1.65%	40% NR	BB	BB	BB
1.54%	1.65%	40% NR	BB	BB	BB
1.98%	2.02%	40% BB	BBB	BBB	BBB
		40%			
		40%			
1.98%	2.00%	40% BBB	A	AA	AA
1.91%	1.92%	40% A	A	AA	AA
1.91%	1.92%	40% A	A	AA	AA
1.91%	1.92%	40% A	A	AA	AA
1.98%	2.02%	40% BB	BBB	BBB	BBB
2.09%	2.10%	40% BBB	A	A	A
2.00%	2.02%	40% BBB	A	A	A
1.98%	2.00%	40% BBB	A	AA	AA
1.91%	1.92%	40% A	A	AA	AA
16.44%	16.45%	31.81% NR	BB	NR	BB
16.44%	16.45%	31.81% NR	BBB	NR	BBB
16.44%	16.45%	31.81% NR	BBB	NR	BBB
		31.81%			
16.44%	16.45%	35.83% NR	A	NR	A
16.44%	16.45%	31.81% NR	BBB	NR	BBB
16.44%	16.45%	31.81% NR	BBB	NR	BBB
16.44%	16.45%	35.83% NR	A	NR	A
		40%			
18.91%	17.15%	40% NR	NR	BBB	BBB
4.75%	4.75%	70%			NR
4.75%	4.75%	40% NR			
4.75%	4.75%	40% NR			
4.75%	4.75%	40% NR			
4.75%	4.75%	40%			
17.45%	17.45%	40%			NR
		31%			
		31%			
		31%	NR	NR	NR
		31%	NR	NR	NR
		31%			
		22.50%			
		22.50%			
		22.50% NR	NR	NR	NR
		22.50%			
		22.50%			
1.90%	0.78%	40% NR	CCC	CCC	BB
1.90%	0.78%	40% NR	B	B	BBB
1.90%	0.78%	40% NR	BB	BB	BB
		40%			
1.90%	0.78%	40% NR	B	B	BBB
1.90%	0.78%	40% NR	B	B	BBB
1.90%	0.78%	40% NR	BB	BB	BB
1.90%	0.78%	40% NR	B	B	BBB

A	A	A	BBB	NR	NR
A	BBB	A	BBB	NR	NR
A	A	A	BBB	NR	NR
A	BBB	A	BBB	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR
BBB	BBB	BBB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BB	BB	BB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BBB	B	BBB	BBB	NR	BB
AA	BBB	AA	A	NR	BBB
A	BBB	AA	AA	NR	BBB
A	BBB	AA	AA	NR	BBB
A	BBB	AA	AA	NR	BBB
BBB	B	BBB	BBB	NR	BB
A	BB	A	A	NR	BBB
A	BB	A	A	NR	BBB
AA	BBB	AA	A	NR	BBB
A	BBB	AA	AA	NR	BBB
BB	NR	NR	BB		NR
BBB	NR	NR	BBB		NR
BBB	NR	NR	BBB		NR
A	NR	NR	A		NR
BBB	NR	NR	BBB		NR
BBB	NR	NR	BBB		NR
A	NR	NR	A		NR
NR	BB	NR	NR		NR
NR	NR	NR			
NR	NR	NR			
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
B	BB	BB	CCC	NR	NR
BB	BBB	BBB	B	NR	NR
BBB	A	BBB	BB	NR	NR
BB	BBB	BBB	B	NR	NR
BB	BBB	BBB	B	NR	NR
BBB	A	BBB	BB	NR	NR
BB	BBB	BBB	B	NR	NR

NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	BBB	7		Europe	United Kingdom
NR	A	11	Industrials	Europe	United Kingdom
NR	A	10	Industrials	Europe	United Kingdom
NR	A	3	Industrials	Europe	United Kingdom
NR	A	10	Industrials	Europe	United Kingdom
NR	A	11	Industrials	Europe	United Kingdom
NR	A	11	Industrials	Europe	United Kingdom
NR	A	3	Industrials	Europe	United Kingdom
NR	A	10	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
NR	A	11	Industrials	Europe	United Kingdom
NR	A	10	Industrials	Europe	United Kingdom
NR	A	3	Industrials	Europe	United Kingdom
NR	A	10	Industrials	Europe	United Kingdom
NR	A	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
NR	BBB	3	Consumer Goods	N.Amer	United States
NR	BBB	3	Consumer Goods	N.Amer	United States
NR	BBB	3	Consumer Goods	N.Amer	United States
NR	BBB	3	Consumer Goods	N.Amer	United States
CCC	AA	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
CCC	AA	10	Consumer Goods	N.Amer	United States
BB	A	3	Consumer Goods	N.Amer	United States
BB	AA	10	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
BB	A	7	Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR	2	Financials	Asia	Malaysia
	NR	2	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR	2	Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
NR	BB	6	Consumer Goods	Europe	Germany
NR	BB	6	Consumer Goods	Europe	Germany
NR	BB	6	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
NR	BB	6	Consumer Goods	Europe	Germany
NR	BB	6	Consumer Goods	Europe	Germany
NR	BB	6	Consumer Goods	Europe	Germany
NR	BB	6	Consumer Goods	Europe	Germany

BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB		Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB		Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
B	CCC	Thin	DocAdj	Thin	DocAdj	DocAdj
B	CCC	Thin	DocAdj	Thin	DocAdj	DocAdj
B	CCC					
B	CCC	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	Thin	DocAdj	DocAdj
B	CCC	Thin	DocAdj	Thin	DocAdj	DocAdj
B	CCC	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	Thin	CcyGrp	CcyGrp	Thin
BB	BB				Thin	Thin
B	BB	Thin				
B	BB	Thin				
B	BB	Thin				
B	BB					
B	BB				Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
Thin	Thin	Entity Tier		Thin	Thin
Thin	Thin	DocAdj		Thin	Thin
Thin	Thin	DocAdj		Thin	Thin

Thin	Thin	CcyGrp		Thin	Thin
Thin	Thin	DocAdj		Thin	Thin
Thin	Thin	DocAdj		Thin	Thin
Thin	Thin	CcyGrp		Thin	Thin

CcyGrp	Thin	Thin		Thin	Thin
Thin	Thin				

Thin	Thin				

Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		

Thin	Thin	Thin	Thin		

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

RHAAUDCR	29-Aug-08 RHA
RHAAUDMM	29-Aug-08 RHA
RHACADMM	29-Aug-08 RHA
RHACHFCR	29-Aug-08 RHA
RHACHFMM	29-Aug-08 RHA
RHAEURCR	29-Aug-08 RHA
RHAEURMM	29-Aug-08 RHA
RHAEURMR	29-Aug-08 RHA
RHAEURXR	29-Aug-08 RHA
RHAGBPCR	29-Aug-08 RHA
RHAGBPMM	29-Aug-08 RHA
RHAJPYCR	29-Aug-08 RHA
RHAJPYMM	29-Aug-08 RHA
RHANZDCR	29-Aug-08 RHA
RHANZDMM	29-Aug-08 RHA
RHASEKMM	29-Aug-08 RHA
RHAUSDCR	29-Aug-08 RHA
RHAUSDMM	29-Aug-08 RHA
RHAUSDMR	29-Aug-08 RHA
RHAUSDXR	29-Aug-08 RHA
RHAEURCR	29-Aug-08 RHA
RHAEURMM	29-Aug-08 RHA
RHAEURXR	29-Aug-08 RHA
RHAUSDCR	29-Aug-08 RHA
RHAUSDMM	29-Aug-08 RHA
RHAUSDXR	29-Aug-08 RHA
RICOHEURCR	29-Aug-08 RICOH
RICOHEURMM	29-Aug-08 RICOH
RICOHJPYCR	29-Aug-08 RICOH
RICOHJPYMR	29-Aug-08 RICOH
RICOHJPYXR	29-Aug-08 RICOH
RICOHUSDCR	29-Aug-08 RICOH
RICOHUSDMR	29-Aug-08 RICOH
RICOHUSDXR	29-Aug-08 RICOH
RICOH-LeaseJPYCR	29-Aug-08 RICOH-Lease
RICOH-LeaseJPYXR	29-Aug-08 RICOH-Lease
RICOH-LeaseUSDCR	29-Aug-08 RICOH-Lease
RGLAUDCR	29-Aug-08 RGL
RGLAUDMR	29-Aug-08 RGL
RGLCHFCR	29-Aug-08 RGL
RGLCHFMR	29-Aug-08 RGL
RGLEURCR	29-Aug-08 RGL
RGLEURMM	29-Aug-08 RGL
RGLEURMR	29-Aug-08 RGL
RGLHKDMR	29-Aug-08 RGL
RGLJPYMR	29-Aug-08 RGL
RGLSGDMR	29-Aug-08 RGL
RGLUSDCR	29-Aug-08 RGL
RGLUSDMM	29-Aug-08 RGL
RGLUSDMR	29-Aug-08 RGL
RGLUSDXR	29-Aug-08 RGL
RIOALCAUDMR	29-Aug-08 RIOALC
RIOALCAUDXR	29-Aug-08 RIOALC
RIOALCCADMR	29-Aug-08 RIOALC
RIOALCCADXR	29-Aug-08 RIOALC
RIOALCCHFMR	29-Aug-08 RIOALC
RIOALCEURCR	29-Aug-08 RIOALC
RIOALCEURMM	29-Aug-08 RIOALC
RIOALCEURMR	29-Aug-08 RIOALC
RIOALCEURXR	29-Aug-08 RIOALC
RIOALCGBPCR	29-Aug-08 RIOALC
RIOALCGBPMM	29-Aug-08 RIOALC
RIOALCGBPMR	29-Aug-08 RIOALC
RIOALCGBPXR	29-Aug-08 RIOALC
RIOALCHKDMR	29-Aug-08 RIOALC
RIOALCHKDXR	29-Aug-08 RIOALC
RIOALCJPYMR	29-Aug-08 RIOALC
RIOALCJPYXR	29-Aug-08 RIOALC
RIOALCSEKMR	29-Aug-08 RIOALC
RIOALCSEKXR	29-Aug-08 RIOALC
RIOALCSGDMR	29-Aug-08 RIOALC
RIOALCTWDCR	29-Aug-08 RIOALC
RIOALCTWDMR	29-Aug-08 RIOALC
RIOALCUSDCR	29-Aug-08 RIOALC

Rhodia	7D85CG	SNRFOR	AUD	CR	Composite
Rhodia	7D85CG	SNRFOR	AUD	MM	Composite
Rhodia	7D85CG	SNRFOR	CAD	MM	Composite
Rhodia	7D85CG	SNRFOR	CHF	CR	Composite
Rhodia	7D85CG	SNRFOR	CHF	MM	Composite
Rhodia	7D85CG	SNRFOR	EUR	CR	Composite
Rhodia	7D85CG	SNRFOR	EUR	MM	Composite
Rhodia	7D85CG	SNRFOR	EUR	MR	Composite
Rhodia	7D85CG	SNRFOR	EUR	XR	Composite
Rhodia	7D85CG	SNRFOR	GBP	CR	Composite
Rhodia	7D85CG	SNRFOR	GBP	MM	Composite
Rhodia	7D85CG	SNRFOR	JPY	CR	Composite
Rhodia	7D85CG	SNRFOR	JPY	MM	Composite
Rhodia	7D85CG	SNRFOR	NZD	CR	Composite
Rhodia	7D85CG	SNRFOR	NZD	MM	Composite
Rhodia	7D85CG	SNRFOR	SEK	MM	Composite
Rhodia	7D85CG	SNRFOR	USD	CR	Composite
Rhodia	7D85CG	SNRFOR	USD	MM	Composite
Rhodia	7D85CG	SNRFOR	USD	MR	Composite
Rhodia	7D85CG	SNRFOR	USD	XR	Composite
Rhodia	7D85CG	SUBLT2	EUR	CR	Composite
Rhodia	7D85CG	SUBLT2	EUR	MM	Composite
Rhodia	7D85CG	SUBLT2	EUR	XR	Composite
Rhodia	7D85CG	SUBLT2	USD	CR	Composite
Rhodia	7D85CG	SUBLT2	USD	MM	Composite
Rhodia	7D85CG	SUBLT2	USD	XR	Composite
Ricoh Co Ltd	7DBBBD	SNRFOR	EUR	CR	Composite
Ricoh Co Ltd	7DBBBD	SNRFOR	EUR	MM	Composite
Ricoh Co Ltd	7DBBBD	SNRFOR	JPY	CR	Composite
Ricoh Co Ltd	7DBBBD	SNRFOR	JPY	MR	Composite
Ricoh Co Ltd	7DBBBD	SNRFOR	JPY	XR	Composite
Ricoh Co Ltd	7DBBBD	SNRFOR	USD	CR	Composite
Ricoh Co Ltd	7DBBBD	SNRFOR	USD	MR	Composite
Ricoh Co Ltd	7DBBBD	SNRFOR	USD	XR	Composite
Ricoh Leasing Co Ltd	JPAAFD	SNRFOR	JPY	CR	Composite
Ricoh Leasing Co Ltd	JPAAFD	SNRFOR	JPY	XR	Composite
Ricoh Leasing Co Ltd	JPAAFD	SNRFOR	USD	CR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	AUD	CR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	AUD	MR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	CHF	CR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	CHF	MR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	EUR	CR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	EUR	MM	Composite
Rinker Gp Ltd	QY9560	SNRFOR	EUR	MR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	HKD	MR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	JPY	MR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	SGD	MR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	USD	CR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	USD	MM	Composite
Rinker Gp Ltd	QY9560	SNRFOR	USD	MR	Composite
Rinker Gp Ltd	QY9560	SNRFOR	USD	XR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	AUD	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	AUD	XR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	CAD	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	CAD	XR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	CHF	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	EUR	CR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	EUR	MM	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	EUR	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	EUR	XR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	GBP	CR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	GBP	MM	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	GBP	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	GBP	XR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	HKD	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	HKD	XR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	JPY	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	JPY	XR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	SEK	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	SEK	XR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	SGD	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	TWD	CR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	TWD	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	USD	CR	Composite

1.84%	2.03%	2.91%	3.62%	3.90%	4.17%	4.26%	4.31%	4.24%
1.84%	2.03%	2.91%	3.62%	3.90%	4.17%	4.26%	4.31%	4.24%
1.82%	1.99%	2.86%	3.59%	3.86%	4.12%	4.21%	4.27%	4.21%
1.86%	2.08%	2.98%	3.80%	4.08%	4.37%	4.50%	4.46%	4.40%
1.82%	1.99%	2.86%	3.59%	3.86%	4.12%	4.21%	4.27%	4.21%
1.86%	2.08%	2.98%	3.80%	4.08%	4.37%	4.50%	4.46%	4.40%
1.82%	1.99%	2.86%	3.59%	3.86%	4.12%	4.21%	4.27%	4.21%
1.81%	2.00%	2.85%	3.56%	3.83%	4.09%	4.18%	4.22%	4.18%
1.74%	1.93%	2.75%	3.43%	3.69%	3.94%	4.02%	4.07%	4.03%
1.86%	2.08%	2.98%	3.80%	4.08%	4.37%	4.50%	4.46%	4.40%
1.82%	1.99%	2.86%	3.59%	3.86%	4.12%	4.21%	4.27%	4.21%
1.84%	2.03%	2.91%	3.62%	3.90%	4.17%	4.26%	4.31%	4.24%
1.84%	2.03%	2.91%	3.62%	3.90%	4.17%	4.26%	4.31%	4.24%
1.86%	2.08%	2.98%	3.80%	4.08%	4.37%	4.50%	4.46%	4.40%
1.82%	1.99%	2.86%	3.59%	3.86%	4.12%	4.21%	4.27%	4.21%
1.82%	1.99%	2.86%	3.59%	3.86%	4.12%	4.21%	4.27%	4.21%
1.86%	2.08%	2.98%	3.80%	4.08%	4.37%	4.50%	4.46%	4.40%
1.82%	1.99%	2.86%	3.59%	3.86%	4.12%	4.21%	4.27%	4.21%
1.81%	2.00%	2.85%	3.56%	3.83%	4.09%	4.18%	4.22%	4.18%
1.74%	1.93%	2.75%	3.43%	3.69%	3.94%	4.02%	4.07%	4.03%
1.99%	2.85%	4.13%	5.29%	5.72%	6.00%	6.23%	6.30%	5.50%
1.99%	2.85%	4.13%	5.29%	5.72%	6.00%	6.23%	6.30%	5.50%
1.99%	2.85%	4.13%	5.29%	5.72%	6.00%	6.23%	6.30%	5.50%
1.99%	2.85%	4.13%	5.29%	5.72%	6.00%	6.23%	6.30%	5.50%
0.15%	0.17%	0.20%	0.24%	0.27%	0.32%	0.36%	0.45%	0.55%
0.15%	0.16%	0.20%	0.24%	0.28%	0.32%	0.37%	0.45%	0.55%
0.15%	0.14%	0.17%	0.19%	0.21%	0.24%	0.28%	0.45%	0.55%
0.15%	0.17%	0.20%	0.24%	0.27%	0.32%	0.36%	0.45%	0.55%
0.15%	0.17%	0.20%	0.24%	0.27%	0.32%	0.36%	0.45%	0.55%
	0.19%	0.23%		0.30%	0.34%	0.72%	0.81%	
	0.19%	0.23%		0.30%	0.34%	0.72%	0.81%	
	0.19%	0.23%		0.30%	0.34%	0.72%	0.81%	
1.09%	1.12%	1.34%	1.59%	1.83%	2%	2.09%	2.24%	2.51%
1.09%	1.12%	1.34%	1.59%	1.83%	2%	2.09%	2.24%	2.51%
1.09%	1.12%	1.31%	1.57%	1.83%	2%	2.10%	2.25%	2.40%
1.09%	1.12%	1.31%	1.57%	1.83%	2%	2.10%	2.25%	2.40%
1.14%	1.18%	1.40%	1.66%	1.92%	2.08%	2.19%	2.33%	2.63%
1.09%	1.12%	1.31%	1.57%	1.83%	2%	2.10%	2.25%	2.40%
1.05%	1.08%	1.28%	1.52%	1.76%	1.91%	2.00%	2.13%	2.41%
0.08%	0.11%	0.21%	0.24%	0.30%	0.33%	0.36%	0.39%	0.43%
0.08%	0.11%	0.21%	0.24%	0.30%	0.33%	0.36%	0.39%	0.43%
0.08%	0.11%	0.20%	0.24%	0.30%	0.33%	0.37%	0.40%	0.43%
0.08%	0.11%	0.20%	0.24%	0.30%	0.33%	0.37%	0.40%	0.43%
0.09%	0.12%	0.21%	0.26%	0.32%	0.36%	0.38%	0.41%	0.43%
0.08%	0.11%	0.20%	0.25%	0.31%	0.34%	0.37%	0.40%	0.43%
0.08%	0.11%	0.20%	0.24%	0.30%	0.33%	0.37%	0.40%	0.43%
0.08%	0.11%	0.24%	0.23%	0.30%	0.33%	0.35%	0.37%	0.43%
0.08%	0.11%	0.24%	0.23%	0.30%	0.33%	0.35%	0.37%	0.43%
0.08%	0.11%	0.20%	0.24%	0.30%	0.33%	0.37%	0.40%	0.43%
0.08%	0.11%	0.24%	0.23%	0.30%	0.33%	0.35%	0.37%	0.43%
0.08%	0.11%	0.21%	0.24%	0.30%	0.33%	0.36%	0.39%	0.43%
0.08%	0.11%	0.21%	0.24%	0.30%	0.33%	0.36%	0.39%	0.43%
0.08%	0.11%	0.24%	0.23%	0.30%	0.33%	0.35%	0.37%	0.43%
0.08%	0.11%	0.20%	0.24%	0.30%	0.33%	0.37%	0.40%	0.43%
0.09%	0.12%	0.21%	0.26%	0.32%	0.36%	0.38%	0.41%	0.43%
0.09%	0.12%	0.21%	0.26%	0.32%	0.36%	0.38%	0.41%	0.43%

4.25%	4.23%	40% BBB	BBB	A	A
4.25%	4.23%	40% BBB	BBB	A	A
4.25%	4.19%	40% AA	AA	AAA	AAA
4.42%	4.39%	40% A	A	A	A
4.25%	4.19%	40% AA	AA	AAA	AAA
4.42%	4.39%	40% A	A	A	A
4.25%	4.19%	40% AA	AA	AAA	AAA
4.20%	4.17%	40% A	A	AA	AA
4.05%	4.01%	40% A	A	AA	AA
4.42%	4.39%	40% A	A	A	A
4.25%	4.19%	40% AA	AA	AAA	AAA
4.25%	4.23%	40% BBB	BBB	A	A
4.25%	4.23%	40% BBB	BBB	A	A
4.42%	4.39%	40% A	A	A	A
4.25%	4.19%	40% AA	AA	AAA	AAA
4.25%	4.19%	40% AA	AA	AAA	AAA
4.42%	4.39%	40% A	A	A	A
4.25%	4.19%	40% AA	AA	AAA	AAA
4.20%	4.17%	40% A	A	AA	AA
4.05%	4.01%	40% A	A	AA	AA
5.53%	5.55%	7.50% NR	NR	NR	NR
5.53%	5.55%	7.50% NR	NR	NR	NR
		7.50%			
5.53%	5.55%	7.50% NR	NR	NR	NR
5.53%	5.55%	7.50% NR	NR	NR	NR
		7.50%			
0.58%	0.61%	35.00% NR	CCC	CCC	BB
		29.94%			
0.58%	0.61%	30.00% NR	BB	BBB	A
		29.94%			
0.58%	0.61%	29.94% NR	B	B	BBB
0.58%	0.61%	35.00% NR	CCC	CCC	BB
0.58%	0.61%	29.94% NR	CCC	CCC	BB
		29.94%			
		30%	NR	NR	
		30%	NR	NR	
		30%	NR	NR	
2.40%	2.61%	40% BB	BBB	BBB	BBB
2.40%	2.61%	40% BB	BBB	BBB	BBB
		40%			
2.40%	2.61%	40% A	AA	AA	A
		40%			
		40%			
2.40%	2.61%	40% A	AA	AA	A
		40%			
		40%			
		40%			
2.40%	2.61%	40% BBB	A	A	A
		40%			
2.40%	2.61%	40% A	AA	AA	A
2.40%	2.61%	40% BBB	A	A	A
0.52%	0.45%	40% CCC	BB	BBB	BB
0.52%	0.45%	40% CCC	BB	BBB	BB
0.52%	0.45%	40% BB	A	A	A
		40%			
0.52%	0.45%	40% BB	A	A	A
0.52%	0.45%	40% B	BBB	A	BBB
0.52%	0.45%	40% B	BBB	A	BBB
0.52%	0.45%	40% BB	A	A	A
0.52%	0.45%	40% B	BBB	A	A
		40%			
		40%			
		40%			
0.52%	0.45%	40% B	BBB	A	A
0.52%	0.45%	40% BB	A	A	A
0.52%	0.45%	40% B	BBB	A	A
0.52%	0.45%	40% CCC	BB	BBB	BB
0.52%	0.45%	40% CCC	BB	BBB	BB
		40%			
0.52%	0.45%	40% B	BBB	A	A
0.52%	0.45%	40% BB	A	A	A
0.52%	0.45%	40% B	BBB	A	BBB
		40%			
0.52%	0.45%	40% B	BBB	A	BBB

A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
AAA	AAA	AAA	AAA	A	AA
A	A	A	A	BBB	A
AAA	AAA	AAA	AAA	A	AA
A	A	A	A	BBB	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	A
AAA	AAA	AAA	AAA	A	AA
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
A	A	A	A	BBB	A
AAA	AAA	AAA	AAA	A	AA
AAA	AAA	AAA	AAA	A	AA
A	A	A	A	BBB	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
B	BB	BB	NR	NR	NR
BBB	A	A	NR	NR	NR
BB	BBB	BBB	NR	NR	NR
B	BB	BB	NR	NR	NR
B	BB	BB	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BB	BBB	BBB	BB	NR
BBB	BB	BBB	BBB	BB	NR
AA	A	A	AA	A	NR
AA	A	A	AA	A	NR
A	BBB	A	A	BBB	NR
AA	A	A	AA	A	NR
A	BBB	A	A	BBB	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR

BB	AA	14	Basic Materials	Europe	France
BB	AA	14	Basic Materials	Europe	France
A	AA	13	Basic Materials	Europe	France
BBB	A	5	Basic Materials	Europe	France
A	AA	13	Basic Materials	Europe	France
BBB	A	5	Basic Materials	Europe	France
A	AA	13	Basic Materials	Europe	France
BBB	AA	14	Basic Materials	Europe	France
BBB	AA	14	Basic Materials	Europe	France
BBB	A	5	Basic Materials	Europe	France
A	AA	13	Basic Materials	Europe	France
BB	AA	14	Basic Materials	Europe	France
BB	AA	14	Basic Materials	Europe	France
BBB	A	5	Basic Materials	Europe	France
A	AA	13	Basic Materials	Europe	France
A	AA	13	Basic Materials	Europe	France
BBB	A	5	Basic Materials	Europe	France
A	AA	13	Basic Materials	Europe	France
BBB	AA	14	Basic Materials	Europe	France
BBB	AA	14	Basic Materials	Europe	France
NR	NR	2	Basic Materials	Europe	France
NR	NR	2	Basic Materials	Europe	France
	NR		Basic Materials	Europe	France
NR	NR	2	Basic Materials	Europe	France
NR	NR	2	Basic Materials	Europe	France
	NR		Basic Materials	Europe	France
NR	BBB	3	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	BBB	3	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	BB	3	Technology	Asia	Japan
NR	BBB	3	Technology	Asia	Japan
NR	BBB	3	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
NR	A	5	Industrials	Oceania	Australia
NR	A	5	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
NR	A	4	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
NR	A	4	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
NR	A	5	Industrials	Oceania	Australia
	NR		Industrials	Oceania	Australia
NR	A	4	Industrials	Oceania	Australia
NR	A	5	Industrials	Oceania	Australia
NR	A	10	Basic Materials	N.Amer	Canada
NR	A	10	Basic Materials	N.Amer	Canada
NR	A	7	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	A	7	Basic Materials	N.Amer	Canada
NR	A	10	Basic Materials	N.Amer	Canada
NR	A	10	Basic Materials	N.Amer	Canada
NR	A	7	Basic Materials	N.Amer	Canada
NR	A	6	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	A	6	Basic Materials	N.Amer	Canada
NR	A	7	Basic Materials	N.Amer	Canada
NR	A	6	Basic Materials	N.Amer	Canada
NR	A	10	Basic Materials	N.Amer	Canada
NR	A	10	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	A	6	Basic Materials	N.Amer	Canada
NR	A	7	Basic Materials	N.Amer	Canada
NR	A	10	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	A	10	Basic Materials	N.Amer	Canada

B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB					
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	AA		Thin	Thin		Thin
A	AA		Thin	Thin		Thin
A	AA		Thin	Thin		Thin
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier

RIOALCUSDMM	29-Aug-08 RIOALC
RIOALCUSDMR	29-Aug-08 RIOALC
RIOALCUSDXR	29-Aug-08 RIOALC
RIOLN-LtdAUDCR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdAUDMM	29-Aug-08 RIOLN-Ltd
RIOLN-LtdAUDMR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdEURCR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdEURMM	29-Aug-08 RIOLN-Ltd
RIOLN-LtdEURMR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdGBPCR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdGBPMR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdHKDMR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdJPYMR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdSEKMR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdSGDMR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdUSDCR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdUSDMM	29-Aug-08 RIOLN-Ltd
RIOLN-LtdUSDMR	29-Aug-08 RIOLN-Ltd
RIOLN-LtdZARMR	29-Aug-08 RIOLN-Ltd
RIOLNAUDCR	29-Aug-08 RIOLN
RIOLNEURCR	29-Aug-08 RIOLN
RIOLNEURMM	29-Aug-08 RIOLN
RIOLNEURMR	29-Aug-08 RIOLN
RIOLNGBPCR	29-Aug-08 RIOLN
RIOLNGBPMM	29-Aug-08 RIOLN
RIOLNJPYMM	29-Aug-08 RIOLN
RIOLNJPYMR	29-Aug-08 RIOLN
RIOLNUSDCR	29-Aug-08 RIOLN
RIOLNUSDMM	29-Aug-08 RIOLN
RIOLNUSDMR	29-Aug-08 RIOLN
RADUSDMR	29-Aug-08 RAD
RADUSDXR	29-Aug-08 RAD
RADAUDMR	29-Aug-08 RAD
RADAUDXR	29-Aug-08 RAD
RADEURMM	29-Aug-08 RAD
RADEURMR	29-Aug-08 RAD
RADEURXR	29-Aug-08 RAD
RADHKDXR	29-Aug-08 RAD
RADILSXR	29-Aug-08 RAD
RADJPYXR	29-Aug-08 RAD
RADUSDCR	29-Aug-08 RAD
RADUSDMM	29-Aug-08 RAD
RADUSDMR	29-Aug-08 RAD
RADUSDXR	29-Aug-08 RAD
RITEKEURCR	29-Aug-08 RITEK
RITEKTWDCR	29-Aug-08 RITEK
RITEKUSDCR	29-Aug-08 RITEK
RITEKUSDMR	29-Aug-08 RITEK
RITEKUSDXR	29-Aug-08 RITEK
RILUSEURMR	29-Aug-08 RILUS
RILUSUSDMM	29-Aug-08 RILUS
RILUSUSDMR	29-Aug-08 RILUS
RILUSUSDXR	29-Aug-08 RILUS
RIYABEURCR	29-Aug-08 RIYAB
RIYABEURMM	29-Aug-08 RIYAB
RIYABUSDCR	29-Aug-08 RIYAB
RIYABUSDMM	29-Aug-08 RIYAB
RIYABUSDXR	29-Aug-08 RIYAB
RIZALUSDCR	29-Aug-08 RIZAL
RIZALUSDMR	29-Aug-08 RIZAL
RAI-RJRTobCoEURMM	29-Aug-08 RAI-RJRTobCo
RAI-RJRTobCoEURMR	29-Aug-08 RAI-RJRTobCo
RAI-RJRTobCoUSDCR	29-Aug-08 RAI-RJRTobCo
RAI-RJRTobCoUSDMM	29-Aug-08 RAI-RJRTobCo
RAI-RJRTobCoUSDMR	29-Aug-08 RAI-RJRTobCo
RAI-RJRTobCoUSDXR	29-Aug-08 RAI-RJRTobCo
RAI-RJRAUDMR	29-Aug-08 RAI-RJR
RAI-RJRCHFMR	29-Aug-08 RAI-RJR
RAI-RJREURCR	29-Aug-08 RAI-RJR
RAI-RJREURMM	29-Aug-08 RAI-RJR
RAI-RJREURMR	29-Aug-08 RAI-RJR
RAI-RJREURXR	29-Aug-08 RAI-RJR
RAI-RJRHKDXR	29-Aug-08 RAI-RJR
RAI-RJRILSXR	29-Aug-08 RAI-RJR

Rio Tinto Alcan Inc	7DD92F	SNRFOR	USD	MM	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	USD	MR	Composite
Rio Tinto Alcan Inc	7DD92F	SNRFOR	USD	XR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	AUD	CR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	AUD	MM	Composite
Rio Tinto Ltd	7DD922	SNRFOR	AUD	MR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	EUR	CR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	EUR	MM	Composite
Rio Tinto Ltd	7DD922	SNRFOR	EUR	MR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	GBP	CR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	GBP	MR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	HKD	MR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	JPY	MR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	SEK	MR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	SGD	MR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	USD	CR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	USD	MM	Composite
Rio Tinto Ltd	7DD922	SNRFOR	USD	MR	Composite
Rio Tinto Ltd	7DD922	SNRFOR	ZAR	MR	Composite
Rio Tinto plc	7DD924	SNRFOR	AUD	CR	Composite
Rio Tinto plc	7DD924	SNRFOR	EUR	CR	Composite
Rio Tinto plc	7DD924	SNRFOR	EUR	MM	Composite
Rio Tinto plc	7DD924	SNRFOR	EUR	MR	Composite
Rio Tinto plc	7DD924	SNRFOR	GBP	CR	Composite
Rio Tinto plc	7DD924	SNRFOR	GBP	MM	Composite
Rio Tinto plc	7DD924	SNRFOR	JPY	MM	Composite
Rio Tinto plc	7DD924	SNRFOR	JPY	MR	Composite
Rio Tinto plc	7DD924	SNRFOR	USD	CR	Composite
Rio Tinto plc	7DD924	SNRFOR	USD	MM	Composite
Rio Tinto plc	7DD924	SNRFOR	USD	MR	Composite
Rite Aid Corp	7DDEC9	SECDOM	USD	MR	Composite
Rite Aid Corp	7DDEC9	SECDOM	USD	XR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	AUD	MR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	AUD	XR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	EUR	MM	Composite
Rite Aid Corp	7DDEC9	SNRFOR	EUR	MR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	EUR	XR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	HKD	XR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	ILS	XR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	JPY	XR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	USD	CR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	USD	MM	Composite
Rite Aid Corp	7DDEC9	SNRFOR	USD	MR	Composite
Rite Aid Corp	7DDEC9	SNRFOR	USD	XR	Composite
Ritek Corp	7DDEDD	SNRFOR	EUR	CR	Composite
Ritek Corp	7DDEDD	SNRFOR	TWD	CR	Composite
Ritek Corp	7DDEDD	SNRFOR	USD	CR	Composite
Ritek Corp	7DDEDD	SNRFOR	USD	MR	Composite
Ritek Corp	7DDEDD	SNRFOR	USD	XR	Composite
RIVERDEEP INTERACTIVE LEARNING USA INC	7DEF7F	SECDOM	EUR	MR	Composite
RIVERDEEP INTERACTIVE LEARNING USA INC	7DEF7F	SECDOM	USD	MM	Composite
RIVERDEEP INTERACTIVE LEARNING USA INC	7DEF7F	SECDOM	USD	MR	Composite
RIVERDEEP INTERACTIVE LEARNING USA INC	7DEF7F	SECDOM	USD	XR	Composite
RIYAD Bk	MUA36W	SNRFOR	EUR	CR	Composite
RIYAD Bk	MUA36W	SNRFOR	EUR	MM	Composite
RIYAD Bk	MUA36W	SNRFOR	USD	CR	Composite
RIYAD Bk	MUA36W	SNRFOR	USD	MM	Composite
RIYAD Bk	MUA36W	SNRFOR	USD	XR	Composite
Rizal Coml Bkg Corp	Y5A42I	SNRFOR	USD	CR	Composite
Rizal Coml Bkg Corp	Y5A42I	SNRFOR	USD	MR	Composite
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	EUR	MM	Composite
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	EUR	MR	Composite
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	USD	CR	Composite
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	USD	MM	Composite
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	USD	MR	Composite
RJ Reynolds Tobacco Co	7D79B4	SNRFOR	USD	XR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	AUD	MR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	CHF	MR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	EUR	CR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	EUR	MM	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	EUR	MR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	EUR	XR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	HKD	XR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	ILS	XR	Composite

0.08%	0.11%	0.20%	0.25%	0.31%	0.34%	0.37%	0.40%	0.43%
0.08%	0.11%	0.20%	0.24%	0.30%	0.33%	0.37%	0.40%	0.43%
0.08%	0.11%	0.24%	0.23%	0.30%	0.33%	0.35%	0.37%	0.43%
0.82%	0.88%	1.04%	1.18%	1.28%	1.37%	1.44%	1.52%	1.54%
0.82%	0.88%	1.04%	1.18%	1.28%	1.37%	1.44%	1.52%	1.54%
0.82%	0.88%	1.04%	1.18%	1.28%	1.37%	1.44%	1.52%	1.54%
0.86%	0.92%	1.09%	1.24%	1.34%	1.44%	1.51%	1.60%	1.62%
0.82%	0.89%	1.05%	1.19%	1.29%	1.38%	1.43%	1.50%	1.56%
0.82%	0.91%	1.07%	1.19%	1.29%	1.37%	1.42%	1.49%	1.54%
0.82%	0.91%	1.07%	1.19%	1.29%	1.37%	1.42%	1.49%	1.54%
0.82%	0.91%	1.07%	1.19%	1.29%	1.37%	1.42%	1.49%	1.54%
0.82%	0.91%	1.05%	1.18%	1.28%	1.37%	1.42%	1.49%	1.54%
0.82%	0.91%	1.07%	1.19%	1.29%	1.37%	1.42%	1.49%	1.54%
0.82%	0.91%	1.07%	1.19%	1.29%	1.37%	1.42%	1.49%	1.54%
0.86%	0.92%	1.09%	1.24%	1.34%	1.44%	1.51%	1.60%	1.62%
0.82%	0.89%	1.05%	1.19%	1.29%	1.38%	1.43%	1.50%	1.56%
0.82%	0.91%	1.07%	1.19%	1.29%	1.37%	1.42%	1.49%	1.54%
0.82%	0.91%	1.07%	1.19%	1.29%	1.37%	1.42%	1.49%	1.54%
0.89%	0.95%	1.13%	1.26%	1.33%	1.43%	1.50%	1.57%	1.56%
0.85%	0.89%	1.07%	1.19%	1.28%	1.35%	1.43%	1.50%	1.56%
0.85%	0.92%	1.08%	1.21%	1.27%	1.38%	1.44%	1.50%	1.56%
0.85%	0.89%	1.07%	1.19%	1.28%	1.35%	1.43%	1.50%	1.56%
0.85%	0.91%	1.07%	1.19%	1.28%	1.37%	1.44%	1.51%	1.56%
0.85%	0.91%	1.07%	1.19%	1.28%	1.37%	1.44%	1.51%	1.56%
0.89%	0.95%	1.13%	1.26%	1.33%	1.43%	1.50%	1.57%	1.56%
0.85%	0.89%	1.07%	1.19%	1.28%	1.35%	1.43%	1.50%	1.56%
0.85%	0.92%	1.08%	1.21%	1.27%	1.38%	1.44%	1.50%	1.56%
3.99%	4.16%	5.37%	5.98%	6.30%	6.02%	6.37%	6.50%	6.94%
3.99%	4.16%	5.37%	5.76%	6.07%	6.02%	6.13%	6.26%	6.94%
8.64%	10.20%	16.28%	19.06%	19.27%	19.28%	18.42%	17.72%	18.01%
8.54%	10.24%	16.18%	18.98%	19.01%	19.00%	18.95%	18.38%	18.10%
8.54%	10.24%	16.18%	18.98%	19.01%	19.00%	18.95%	18.38%	18.10%
8.54%	10.24%	16.18%	18.98%	19.01%	19.00%	18.95%	18.38%	18.10%
8.86%	10.49%	16.65%	18.27%	19.73%	18.81%	17.45%	16.58%	18.53%
8.54%	10.24%	16.18%	18.98%	19.01%	19.00%	18.95%	18.38%	18.10%
		3.15%	3.31%	3.45%	3.80%	3.91%	4.13%	
		3.15%	3.31%	3.45%	3.80%	3.91%	4.13%	
		3.15%	3.31%	3.45%	3.80%	3.91%	4.13%	
		3.15%	3.31%	3.45%	3.80%	3.91%	4.13%	
4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%
4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%
4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%
4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%	4.75%
	0.97%	1.01%	1.23%	1.38%	1.54%	1.58%	1.64%	
	0.97%	1.01%	1.18%	1.32%	1.54%	1.51%	1.57%	
	0.97%	1.01%	1.23%	1.38%	1.54%	1.58%	1.64%	
	0.97%	1.01%	1.18%	1.32%	1.54%	1.51%	1.57%	
	0.97%	1.01%	1.12%	1.26%	1.54%	1.44%	1.50%	
					3.53%			
					3.35%			
	0.65%	0.78%	0.93%	1.08%	1.23%	1.35%	1.46%	1.66%
	0.65%	0.77%	0.92%	1.07%	1.22%	1.33%	1.45%	1.66%
	0.65%	0.78%	0.93%	1.08%	1.23%	1.35%	1.46%	1.66%
	0.65%	0.77%	0.92%	1.07%	1.22%	1.33%	1.45%	1.66%
	0.62%	0.74%	0.89%	1.03%	1.17%	1.29%	1.40%	1.66%
0.67%	0.68%	0.83%	1.00%	1.08%	1.26%	1.34%	1.43%	1.77%
0.67%	0.70%	0.85%	1.01%	1.11%	1.27%	1.33%	1.46%	1.77%
0.67%	0.70%	0.85%	1.01%	1.11%	1.27%	1.33%	1.46%	1.77%
0.67%	0.68%	0.81%	0.98%	1.04%	1.21%	1.29%	1.41%	1.77%

0.52%	0.45%	40% B	BBB	A	BBB
0.52%	0.45%	40% BB	A	A	A
0.52%	0.45%	40% B	BBB	A	A
1.59%	1.60%	40% BB	BB	BBB	BBB
1.59%	1.60%	40% BB	BB	BBB	BBB
1.59%	1.60%	40% BB	BB	BBB	BBB
1.67%	1.68%	40% BBB	BBB	A	A
1.60%	1.62%	40% BBB	BBB	A	A
1.59%	1.60%	40% A	AA	AA	AA
		40%			
1.59%	1.60%	40% A	AA	AA	AA
1.59%	1.60%	40% A	AA	AA	AA
1.59%	1.60%	40% BB	A	A	A
1.59%	1.60%	40% A	AA	AA	AA
1.59%	1.60%	40% A	AA	AA	AA
1.67%	1.68%	40% BBB	BBB	A	A
1.60%	1.62%	40% BBB	BBB	A	A
1.59%	1.60%	40% A	AA	AA	AA
1.59%	1.60%	40% A	AA	AA	AA
		40%			
1.57%	1.61%	40% BBB	A	A	A
1.57%	1.61%	40% A	A	AA	A
1.57%	1.61%	40% BBB	A	A	A
		40%			
1.57%	1.61%	40% A	A	AA	A
1.57%	1.61%	40% BB	BBB	BBB	BBB
1.57%	1.61%	40% BB	BBB	BBB	BBB
1.57%	1.61%	40% BBB	A	A	A
1.57%	1.61%	40% A	A	AA	A
1.57%	1.61%	40% BBB	A	A	A
6.28%	6.28%	40% NR	NR	NR	B
6.28%	6.28%	40% NR	NR	NR	BBB
17.53%	17.48%	37.78% BB	BBB	BB	BBB
		37.78%			
		37.78%			
		36%			
18.09%	17.27%	36.67% BB	A	A	AA
18.09%	17.27%	36.67% BB	A	A	AA
18.09%	17.27%	36.67% BB	A	A	AA
		37.78%			
		37.78%			
		37.78%			
17.91%	17.93%	36% BB	A	BBB	A
18.09%	17.27%	36.67% BB	A	A	AA
4.17%	4.18%	22.50%		NR	NR
4.17%	4.18%	22.50%		NR	NR
4.17%	4.18%	22.50%		NR	NR
4.17%	4.18%	22.50%		NR	NR
		22.50%			
4.75%	4.75%	75%			
4.75%	4.75%	75%			
4.75%	4.75%	75%			
4.75%	4.75%	75%			
		25%	NR	NR	BB
		25%	NR	NR	B
		25%	NR	NR	BB
		25%	NR	NR	B
		25%	NR	NR	B
		35%			
		35%			
1.50%	1.78%	40%	B	B	B
1.50%	1.78%	40%	B	B	B
		40%			
1.50%	1.78%	40%	B	B	B
1.50%	1.78%	40%	B	B	B
1.50%	1.78%	40%	B	B	B
1.86%	1.95%	38.29% NR	CCC	CCC	BB
1.89%	1.95%	40% NR	B	B	A
		38.29%			
		38.29%			
1.89%	1.95%	40% NR	B	B	A
1.82%	1.95%	37.60% NR	BB	BB	BBB
		37.60%			
		37.60%			

A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	NR	NR
AA	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	A	A	A	NR	NR
A	A	A	A	NR	NR
B	NR	BB	BB	NR	NR
BBB	NR	BB	BB	NR	NR
BBB	BBB	BBB	BBB	BB	BB
A	AA	A	A	A	A
A	AA	A	A	A	A
A	AA	A	A	A	A
A	A	A	A	BBB	BB
A	AA	A	A	A	A
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
	NR				
	NR				
	NR				
BB	NR	BB	BB		
B	NR	B	B		
BB	NR	BB	BB		
B	NR	B	B		
B	NR	B	B		
	BB				
	BB				
B	B	B	B	NR	NR
B	B	B	B	NR	NR
B	B	B	B	NR	NR
B	B	B	B	NR	NR
B	B	B	B	NR	NR
CCC	B	BB	BB	NR	CCC
A	A	A	BBB	NR	CCC
A	A	A	BBB	NR	CCC
B	A	A	A	NR	CCC

NR	A	10	Basic Materials	N.Amer	Canada
NR	A	7	Basic Materials	N.Amer	Canada
NR	A	6	Basic Materials	N.Amer	Canada
BB	AA	10	Basic Materials	Oceania	Australia
BB	AA	10	Basic Materials	Oceania	Australia
BB	AA	10	Basic Materials	Oceania	Australia
BBB	AA	10	Basic Materials	Oceania	Australia
BBB	AA	10	Basic Materials	Oceania	Australia
A	AA	10	Basic Materials	Oceania	Australia
	NR		Basic Materials	Oceania	Australia
A	AA	10	Basic Materials	Oceania	Australia
A	AA	10	Basic Materials	Oceania	Australia
BB	A	4	Basic Materials	Oceania	Australia
A	AA	10	Basic Materials	Oceania	Australia
A	AA	10	Basic Materials	Oceania	Australia
BBB	AA	10	Basic Materials	Oceania	Australia
BBB	AA	10	Basic Materials	Oceania	Australia
A	AA	10	Basic Materials	Oceania	Australia
A	AA	10	Basic Materials	Oceania	Australia
	NR		Basic Materials	Europe	United Kingdom
NR	A	9	Basic Materials	Europe	United Kingdom
NR	A	4	Basic Materials	Europe	United Kingdom
NR	A	5	Basic Materials	Europe	United Kingdom
	NR		Basic Materials	Europe	United Kingdom
NR	A	4	Basic Materials	Europe	United Kingdom
NR	A	9	Basic Materials	Europe	United Kingdom
NR	A	9	Basic Materials	Europe	United Kingdom
NR	A	9	Basic Materials	Europe	United Kingdom
NR	A	4	Basic Materials	Europe	United Kingdom
NR	A	5	Basic Materials	Europe	United Kingdom
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
BB	AA	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	3	Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
NR	NR	2	Technology	Asia	Taiwan Province of China
NR	NR	2	Technology	Asia	Taiwan Province of China
NR	NR	2	Technology	Asia	Taiwan Province of China
NR	NR	2	Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR	2		N.Amer	United States
	NR			N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	BBB	2	Financials	MiddleEast	Saudi Arabia
	BBB	2	Financials	MiddleEast	Saudi Arabia
	BBB	2	Financials	MiddleEast	Saudi Arabia
	BBB	2	Financials	MiddleEast	Saudi Arabia
	BBB	2	Financials	MiddleEast	Saudi Arabia
	CCC	3	Financials	Asia	Philippines
	CCC	3	Financials	Asia	Philippines
NR	BB	3	Consumer Goods	N.Amer	United States
NR	BB	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BB	3	Consumer Goods	N.Amer	United States
NR	BB	3	Consumer Goods	N.Amer	United States
NR	BB	3	Consumer Goods	N.Amer	United States
NR	BBB	6	Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	4	Consumer Goods	N.Amer	United States
NR	BBB	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States

BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
	BBB					
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
B	CCC	Thin	Thin	Thin	DocAdj	DocAdj
B	CCC	Thin	Thin	Thin	CcyGrp	CcyGrp
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC					
B	CCC					
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC					
B	CCC					
B	CCC	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B			Thin	Thin	Thin
B	B			Thin	Thin	Thin
B	B			Thin	Thin	Thin
B	B			Thin	Thin	Thin
B	B					
B						
B						
B						
A	A		Thin	Thin	CcyGrp	CcyGrp
A	A		Thin	Thin	DocAdj	DocAdj
A	A		Thin	Thin	CcyGrp	CcyGrp
A	A		Thin	Thin	DocAdj	DocAdj
A	A		Thin	Thin	DocAdj	DocAdj
B	BBB					
B	BBB					
	BBB		DocAdj	DocAdj	DocAdj	DocAdj
	BBB		DocAdj	DocAdj	DocAdj	DocAdj
	BBB					
	BBB		DocAdj	DocAdj	DocAdj	DocAdj
	BBB		DocAdj	DocAdj	DocAdj	DocAdj
	BBB		DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin					
Thin					
Thin					
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
DocAdj					
DocAdj					
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp

RAI-RJRJPYMR	29-Aug-08 RAI-RJR
RAI-RJRNZDMR	29-Aug-08 RAI-RJR
RAI-RJRUSDCR	29-Aug-08 RAI-RJR
RAI-RJRUSDMM	29-Aug-08 RAI-RJR
RAI-RJRUSDMR	29-Aug-08 RAI-RJR
RAI-RJRUSDXR	29-Aug-08 RAI-RJR
RBOSCHCHFCR	29-Aug-08 RBOSCH
RBOSCHCHFMM	29-Aug-08 RBOSCH
RBOSCHEURCR	29-Aug-08 RBOSCH
RBOSCHEURMM	29-Aug-08 RBOSCH
RBOSCHEURMR	29-Aug-08 RBOSCH
RBOSCHGBPCR	29-Aug-08 RBOSCH
RBOSCHGBPMM	29-Aug-08 RBOSCH
RBOSCHGBPMR	29-Aug-08 RBOSCH
RBOSCHJPYCR	29-Aug-08 RBOSCH
RBOSCHJPYMM	29-Aug-08 RBOSCH
RBOSCHUSDCR	29-Aug-08 RBOSCH
RBOSCHUSDMM	29-Aug-08 RBOSCH
RBOSCHUSDMR	29-Aug-08 RBOSCH
ROSWAUDMM	29-Aug-08 ROSW
ROSWCHFCR	29-Aug-08 ROSW
ROSWCHFMM	29-Aug-08 ROSW
ROSWEURCR	29-Aug-08 ROSW
ROSWEURMM	29-Aug-08 ROSW
ROSWEURMR	29-Aug-08 ROSW
ROSWGBPCR	29-Aug-08 ROSW
ROSWGBPMM	29-Aug-08 ROSW
ROSWHKDMM	29-Aug-08 ROSW
ROSWJPYCR	29-Aug-08 ROSW
ROSWJPYMM	29-Aug-08 ROSW
ROSWSGDMM	29-Aug-08 ROSW
ROSWTWDCR	29-Aug-08 ROSW
ROSWTWDMM	29-Aug-08 ROSW
ROSWUSDCR	29-Aug-08 ROSW
ROSWUSDMM	29-Aug-08 ROSW
ROSW-IncCHFCR	29-Aug-08 ROSW-Inc
ROSW-IncCHFMM	29-Aug-08 ROSW-Inc
ROSW-IncEURCR	29-Aug-08 ROSW-Inc
ROSW-IncEURMM	29-Aug-08 ROSW-Inc
ROSW-IncEURMR	29-Aug-08 ROSW-Inc
ROSW-IncGBPCR	29-Aug-08 ROSW-Inc
ROSW-IncGBPMM	29-Aug-08 ROSW-Inc
ROSW-IncJPYCR	29-Aug-08 ROSW-Inc
ROSW-IncJPYMM	29-Aug-08 ROSW-Inc
ROSW-IncSGDCR	29-Aug-08 ROSW-Inc
ROSW-IncSGDMM	29-Aug-08 ROSW-Inc
ROSW-IncUSDCR	29-Aug-08 ROSW-Inc
ROSW-IncUSDMM	29-Aug-08 ROSW-Inc
ROSW-IncUSDMR	29-Aug-08 ROSW-Inc
ROSW-IncUSDXR	29-Aug-08 ROSW-Inc
RKTCHFMR	29-Aug-08 RKT
RKTEURCR	29-Aug-08 RKT
RKTEURMM	29-Aug-08 RKT
RKTEURMR	29-Aug-08 RKT
RKTUSDCR	29-Aug-08 RKT
RKTUSDMM	29-Aug-08 RKT
RKTUSDMR	29-Aug-08 RKT
RKTUSDXR	29-Aug-08 RKT
ROKEURCR	29-Aug-08 ROK
ROKEURMM	29-Aug-08 ROK
ROKEURMR	29-Aug-08 ROK
ROKEURXR	29-Aug-08 ROK
ROKJPYMR	29-Aug-08 ROK
ROKUSDCR	29-Aug-08 ROK
ROKUSDMM	29-Aug-08 ROK
ROKUSDMR	29-Aug-08 ROK
ROKUSDXR	29-Aug-08 ROK
ROK-CollinsEURCR	29-Aug-08 ROK-Collins
ROK-CollinsEURMM	29-Aug-08 ROK-Collins
ROK-CollinsEURMR	29-Aug-08 ROK-Collins
ROK-CollinsJPYMR	29-Aug-08 ROK-Collins
ROK-CollinsUSDCR	29-Aug-08 ROK-Collins
ROK-CollinsUSDMM	29-Aug-08 ROK-Collins
ROK-CollinsUSDMR	29-Aug-08 ROK-Collins

RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	JPY	MR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	NZD	MR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	USD	CR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	USD	MM	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	USD	MR	Composite
RJ Reynolds Tobacco Hldgs Inc	7D79AM	SNRFOR	USD	XR	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	CHF	CR	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	CHF	MM	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	EUR	CR	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	EUR	MM	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	EUR	MR	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	GBP	CR	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	GBP	MM	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	GBP	MR	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	JPY	CR	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	JPY	MM	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	USD	CR	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	USD	MM	Composite
Robert Bosch GmBH	DE35AD	SNRFOR	USD	MR	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	AUD	MM	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	CHF	CR	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	CHF	MM	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	EUR	CR	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	EUR	MM	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	EUR	MR	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	GBP	CR	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	GBP	MM	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	HKD	MM	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	JPY	CR	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	JPY	MM	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	SGD	MM	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	TWD	CR	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	TWD	MM	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	USD	CR	Composite
Roche Hldg Ltd	HNFBBC	SNRFOR	USD	MM	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	CHF	CR	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	CHF	MM	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	EUR	CR	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	EUR	MM	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	EUR	MR	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	GBP	CR	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	GBP	MM	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	JPY	CR	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	JPY	MM	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	SGD	CR	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	SGD	MM	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	USD	CR	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	USD	MM	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	USD	MR	Composite
Roche Hldgs Inc	7E82AF	SNRFOR	USD	XR	Composite
Rock Tenn Co	7E99AC	SNRFOR	CHF	MR	Composite
Rock Tenn Co	7E99AC	SNRFOR	EUR	CR	Composite
Rock Tenn Co	7E99AC	SNRFOR	EUR	MM	Composite
Rock Tenn Co	7E99AC	SNRFOR	EUR	MR	Composite
Rock Tenn Co	7E99AC	SNRFOR	USD	CR	Composite
Rock Tenn Co	7E99AC	SNRFOR	USD	MM	Composite
Rock Tenn Co	7E99AC	SNRFOR	USD	MR	Composite
Rock Tenn Co	7E99AC	SNRFOR	USD	XR	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	EUR	CR	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	EUR	MM	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	EUR	MR	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	EUR	XR	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	JPY	MR	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	USD	CR	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	USD	MM	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	USD	MR	Composite
Rockwell Automation Inc	7EAC93	SNRFOR	USD	XR	Composite
Rockwell Collins Inc	7EB775	SNRFOR	EUR	CR	Composite
Rockwell Collins Inc	7EB775	SNRFOR	EUR	MM	Composite
Rockwell Collins Inc	7EB775	SNRFOR	EUR	MR	Composite
Rockwell Collins Inc	7EB775	SNRFOR	JPY	MR	Composite
Rockwell Collins Inc	7EB775	SNRFOR	USD	CR	Composite
Rockwell Collins Inc	7EB775	SNRFOR	USD	MM	Composite
Rockwell Collins Inc	7EB775	SNRFOR	USD	MR	Composite

0.67%	0.68%	0.83%	1.00%	1.08%	1.26%	1.34%	1.43%	1.77%
0.67%	0.70%	0.85%	1.01%	1.11%	1.27%	1.33%	1.46%	1.77%
0.67%	0.74%	0.90%	1.07%	1.14%	1.33%	1.40%	1.54%	1.77%
0.67%	0.70%	0.85%	1.01%	1.11%	1.27%	1.33%	1.46%	1.77%
0.67%	0.68%	0.81%	0.98%	1.04%	1.21%	1.29%	1.41%	1.77%
0.20%	0.28%	0.41%	0.51%	0.60%	0.66%	0.71%	0.75%	0.77%
0.21%	0.29%	0.43%	0.53%	0.61%	0.68%	0.72%	0.76%	0.81%
0.20%	0.28%	0.41%	0.51%	0.60%	0.66%	0.71%	0.75%	0.77%
0.21%	0.28%	0.40%	0.51%	0.59%	0.65%	0.70%	0.74%	0.77%
0.20%	0.28%	0.41%	0.51%	0.60%	0.66%	0.71%	0.75%	0.77%
0.21%	0.28%	0.41%	0.51%	0.59%	0.66%	0.71%	0.75%	0.78%
0.21%	0.28%	0.41%	0.51%	0.59%	0.66%	0.71%	0.75%	0.78%
0.21%	0.29%	0.43%	0.53%	0.61%	0.68%	0.72%	0.76%	0.81%
0.20%	0.28%	0.41%	0.51%	0.60%	0.66%	0.71%	0.75%	0.77%
0.21%	0.28%	0.40%	0.51%	0.59%	0.65%	0.70%	0.74%	0.77%
0.30%	0.33%	0.45%	0.55%	0.63%	0.71%	0.76%	0.78%	0.79%
0.30%	0.34%	0.47%	0.57%	0.66%	0.74%	0.79%	0.81%	0.79%
0.30%	0.33%	0.45%	0.55%	0.63%	0.71%	0.76%	0.78%	0.79%
0.30%	0.32%	0.45%	0.55%	0.63%	0.70%	0.75%	0.77%	0.79%
0.30%	0.33%	0.45%	0.55%	0.63%	0.71%	0.76%	0.78%	0.79%
0.30%	0.33%	0.45%	0.55%	0.63%	0.71%	0.76%	0.78%	0.79%
0.30%	0.33%	0.45%	0.55%	0.63%	0.71%	0.76%	0.78%	0.79%
0.30%	0.34%	0.47%	0.57%	0.66%	0.74%	0.79%	0.81%	0.79%
0.30%	0.33%	0.45%	0.55%	0.63%	0.71%	0.76%	0.78%	0.79%
0.30%	0.34%	0.47%	0.57%	0.66%	0.74%	0.79%	0.81%	0.79%
0.30%	0.33%	0.45%	0.55%	0.63%	0.71%	0.76%	0.78%	0.79%
0.29%	0.34%	0.48%	0.59%	0.67%	0.75%	0.77%	0.81%	0.84%
0.28%	0.32%	0.46%	0.56%	0.64%	0.71%	0.75%	0.78%	0.81%
0.29%	0.34%	0.48%	0.59%	0.67%	0.75%	0.77%	0.81%	0.84%
0.28%	0.32%	0.46%	0.56%	0.64%	0.71%	0.75%	0.78%	0.81%
0.28%	0.33%	0.46%	0.56%	0.64%	0.71%	0.75%	0.78%	0.80%
0.29%	0.34%	0.48%	0.59%	0.67%	0.75%	0.77%	0.81%	0.84%
0.28%	0.32%	0.46%	0.56%	0.64%	0.71%	0.75%	0.78%	0.81%
0.28%	0.34%	0.46%	0.56%	0.64%	0.72%	0.76%	0.79%	0.80%
0.28%	0.34%	0.46%	0.56%	0.64%	0.72%	0.76%	0.79%	0.80%
0.29%	0.34%	0.48%	0.59%	0.67%	0.75%	0.77%	0.81%	0.84%
0.28%	0.32%	0.46%	0.56%	0.64%	0.71%	0.75%	0.78%	0.81%
0.29%	0.34%	0.48%	0.59%	0.67%	0.75%	0.77%	0.81%	0.84%
0.28%	0.32%	0.46%	0.56%	0.64%	0.71%	0.75%	0.78%	0.81%
0.28%	0.33%	0.46%	0.56%	0.64%	0.71%	0.75%	0.78%	0.80%
1.68%	1.77%	2.28%	2.99%	3.24%	3.56%	3.89%	4.24%	4.04%
1.62%	1.70%	2.19%	2.87%	3.03%	3.42%	3.74%	4.07%	4.04%
1.60%	1.66%	2.15%	2.82%	2.99%	3.36%	3.68%	4.01%	4.04%
1.68%	1.77%	2.28%	2.99%	3.24%	3.56%	3.89%	4.24%	4.04%
1.62%	1.70%	2.19%	2.87%	3.03%	3.42%	3.74%	4.07%	4.04%
1.60%	1.66%	2.15%	2.82%	2.99%	3.36%	3.68%	4.01%	4.04%
1.54%	1.62%	2.09%	2.73%	2.96%	3.29%	3.56%	3.88%	4.04%
0.15%	0.28%	0.32%	0.35%	0.38%	0.47%	0.47%	0.52%	0.74%
0.15%	0.26%	0.30%	0.33%	0.36%	0.43%	0.45%	0.49%	0.70%
0.15%	0.26%	0.30%	0.33%	0.36%	0.45%	0.49%	0.54%	0.70%
0.15%	0.28%	0.32%	0.35%	0.38%	0.47%	0.47%	0.52%	0.74%
0.15%	0.26%	0.30%	0.33%	0.36%	0.43%	0.45%	0.49%	0.70%
0.12%	0.13%	0.16%	0.21%	0.25%	0.29%	0.36%	0.53%	0.46%
0.11%	0.12%	0.15%	0.20%	0.24%	0.28%	0.34%	0.50%	0.46%
0.12%	0.13%	0.16%	0.21%	0.25%	0.29%	0.36%	0.53%	0.46%
0.11%	0.12%	0.15%	0.20%	0.24%	0.28%	0.34%	0.50%	0.46%

1.86%	1.95%	38.29%	NR	CCC	CCC	BB
1.89%	1.95%	40%	NR	B	B	A
1.99%	1.95%	38.29%	NR	B	B	BBB
		38.29%				
1.89%	1.95%	40%	NR	B	B	A
1.82%	1.95%	37.60%	NR	BB	BB	BBB
		40%				
0.80%	0.83%	40%	BBB	BBB	BBB	BBB
0.80%	0.83%	40%	BB	BB	BB	BB
0.80%	0.83%	40%	BBB	BBB	BBB	BBB
0.80%	0.83%	40%	BB	BB	BB	BB
		40%				
0.80%	0.83%	40%	BBB	BBB	BBB	BBB
		40%				
0.80%	0.83%	40%	B	B	B	B
0.80%	0.83%	40%	B	B	B	B
0.80%	0.83%	40%	BB	BB	BB	BB
0.80%	0.83%	40%	BBB	BBB	BBB	BBB
0.80%	0.83%	40%	BB	BB	BB	BB
1.27%		40%	NR	CCC	B	BB
		40%				
		40%				
1.27%		40%	NR	B	BB	BBB
1.27%		40%	NR	BB	BBB	A
1.27%		40%	NR	B	BB	BBB
		40%				
		40%				
1.27%		40%	NR	BB	BBB	A
		40%				
1.27%		40%	NR	CCC	B	BB
1.27%		40%	NR	BB	BBB	A
1.27%		40%	NR	B	BB	BBB
1.27%		40%	NR	BB	BBB	A
1.27%		40%	NR	B	BB	BBB
1.27%		40%	NR	BB	BBB	A
0.87%	0.89%	40%	BBB	A	A	A
0.82%	0.89%	40%	A	AA	AA	AA
0.87%	0.89%	40%	BBB	A	A	A
0.82%	0.89%	40%	A	AA	AA	AA
0.82%	0.89%	40%	BBB	A	A	A
0.87%	0.89%	40%	BBB	A	A	A
0.82%	0.89%	40%	A	AA	AA	AA
0.83%	0.89%	40%	BB	BBB	BBB	BBB
0.83%	0.89%	40%	BB	BBB	BBB	BBB
0.87%	0.89%	40%	BBB	A	A	A
0.82%	0.89%	40%	A	AA	AA	AA
0.87%	0.89%	40%	BBB	A	A	A
0.82%	0.89%	40%	A	AA	AA	AA
0.82%	0.89%	40%	BBB	A	A	A
		40%				
		40%				
4.30%	4.48%	40%	BBB	BBB	BBB	BB
4.13%	4.30%	40%	BBB	BBB	BBB	BB
4.08%	4.25%	40%	A	A	A	BB
4.30%	4.48%	40%	BBB	BBB	BBB	BB
4.13%	4.30%	40%	BBB	BBB	BBB	BB
4.08%	4.25%	40%	A	A	A	BB
3.94%	4.10%	40%	BBB	BBB	BBB	BB
0.77%	0.85%	40%	NR	BBB	BBB	BBB
		40%				
0.73%	0.81%	40%	NR	A	A	A
		40%				
0.73%	0.81%	40%	NR	BB	BB	BB
0.77%	0.85%	40%	NR	BBB	BBB	BBB
		40%				
0.73%	0.81%	40%	NR	A	A	A
		40%				
0.75%	0.69%	40%	BBB	BBB	BBB	BB
		40%				
0.71%	0.69%	40%	A	A	A	BBB
		40%				
0.75%	0.69%	40%	BBB	BBB	BBB	BB
		40%				
0.71%	0.69%	40%	A	A	A	BBB

CCC	B	BB	BB	NR	CCC
A	A	A	BBB	NR	CCC
B	BB	BBB	BBB	NR	CCC
A	A	A	BBB	NR	CCC
B	A	A	A	NR	CCC
BBB	BBB	A	A	BB	NR
BB	BB	BB	BB	BB	NR
BBB	BBB	A	A	BB	NR
BB	BB	BB	BBB	BB	NR
BBB	BBB	A	A	BB	NR
B	B	B	BB	B	NR
B	B	B	BB	B	NR
BB	BB	BB	BB	BB	NR
BBB	BBB	A	A	BB	NR
BB	BB	BB	BBB	BB	NR
B	B	BB	B	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BBB	A	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BBB	A	BBB	NR	NR
B	B	BB	B	NR	NR
BBB	BBB	A	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BBB	A	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BBB	A	BBB	NR	NR
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	AA	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
A	AA	A	A	BBB	BBB
BBB	BB	A	BB	NR	B
BBB	BB	A	BB	NR	B
A	BBB	A	BBB	NR	BB
BBB	BB	A	BB	NR	B
BBB	BB	A	BB	NR	B
A	BBB	A	BBB	NR	BB
BBB	BB	A	BB	NR	B
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
BB	BB	BB	B	BB	BB
BBB	BBB	BBB	BBB	BBB	BBB
A	BBB	A	A	A	A
BB	BB	BB	BB	NR	BBB
BBB	BBB	BBB	BBB	NR	A
BB	BB	BB	BB	NR	BBB
BBB	BBB	BBB	BBB	NR	A

NR	BBB	6 Consumer Goods	N.Amer	United States
NR	BBB	4 Consumer Goods	N.Amer	United States
NR	BBB	6 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	BBB	4 Consumer Goods	N.Amer	United States
NR	BBB	3 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	Europe	Germany
NR	BBB	9 Consumer Goods	Europe	Germany
NR	BB	4 Consumer Goods	Europe	Germany
NR	BBB	9 Consumer Goods	Europe	Germany
NR	BBB	10 Consumer Goods	Europe	Germany
	NR	Consumer Goods	Europe	Germany
NR	BBB	9 Consumer Goods	Europe	Germany
	NR	Consumer Goods	Europe	Germany
NR	BBB	10 Consumer Goods	Europe	Germany
NR	BBB	10 Consumer Goods	Europe	Germany
NR	BB	4 Consumer Goods	Europe	Germany
NR	BBB	9 Consumer Goods	Europe	Germany
NR	BBB	10 Consumer Goods	Europe	Germany
	BBB	7 Health Care	Europe	Switzerland
	NR	Health Care	Europe	Switzerland
	NR	Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	NR	Health Care	Europe	Switzerland
	NR	Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	NR	Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
	BBB	7 Health Care	Europe	Switzerland
NR	A	4 Health Care	N.Amer	United States
NR	AA	11 Health Care	N.Amer	United States
NR	A	4 Health Care	N.Amer	United States
NR	AA	11 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	A	4 Health Care	N.Amer	United States
NR	AA	11 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
NR	A	4 Health Care	N.Amer	United States
NR	AA	11 Health Care	N.Amer	United States
NR	A	4 Health Care	N.Amer	United States
NR	AA	11 Health Care	N.Amer	United States
NR	AA	12 Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Industrials	N.Amer	United States
B	BBB	8 Industrials	N.Amer	United States
B	BBB	8 Industrials	N.Amer	United States
BB	BBB	7 Industrials	N.Amer	United States
B	BBB	8 Industrials	N.Amer	United States
B	BBB	8 Industrials	N.Amer	United States
BB	BBB	7 Industrials	N.Amer	United States
B	BBB	3 Industrials	N.Amer	United States
BBB	A	5 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
A	A	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BB	A	5 Industrials	N.Amer	United States
BBB	A	5 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
A	A	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	A	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	A	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	A	4 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	A	4 Industrials	N.Amer	United States

BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	DocAdj	DocAdj
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A					
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A					
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp

ROK-CollinsUSDXR	29-Aug-08 ROK-Collins
RKSGUSDMR	29-Aug-08 RKSG
RKSGUSDXR	29-Aug-08 RKSG
RKSGEURMM	29-Aug-08 RKSG
RKSGEURXR	29-Aug-08 RKSG
RKSGUSDMM	29-Aug-08 RKSG
RKSGUSDMR	29-Aug-08 RKSG
RKSGUSDXR	29-Aug-08 RKSG
RDMBEURCR	29-Aug-08 RDMB
RDMBEURMM	29-Aug-08 RDMB
RDMBEURMR	29-Aug-08 RDMB
RDMBJPYMM	29-Aug-08 RDMB
RDMBUSDCR	29-Aug-08 RDMB
RDMBUSDMM	29-Aug-08 RDMB
RCICADMR	29-Aug-08 RCI
RCIEURMM	29-Aug-08 RCI
RCIEURMR	29-Aug-08 RCI
RCIEURXR	29-Aug-08 RCI
RCIJPYXR	29-Aug-08 RCI
RCIUSDCR	29-Aug-08 RCI
RCIUSDMM	29-Aug-08 RCI
RCIUSDMR	29-Aug-08 RCI
RCIUSDXR	29-Aug-08 RCI
RCICADMR	29-Aug-08 RCI
RCIEURMM	29-Aug-08 RCI
RCIEURMR	29-Aug-08 RCI
RCIEURXR	29-Aug-08 RCI
RCIJPYCR	29-Aug-08 RCI
RCIUSDCR	29-Aug-08 RCI
RCIUSDMM	29-Aug-08 RCI
RCIUSDMR	29-Aug-08 RCI
RCIUSDXR	29-Aug-08 RCI
RCI-WirelessEURMR	29-Aug-08 RCI-Wireless
RCI-WirelessUSDCR	29-Aug-08 RCI-Wireless
RCI-WirelessUSDMR	29-Aug-08 RCI-Wireless
RCI-WirelessUSDXR	29-Aug-08 RCI-Wireless
ROHAUDMR	29-Aug-08 ROH
ROHAUDXR	29-Aug-08 ROH
ROHCADMR	29-Aug-08 ROH
ROHCHFMR	29-Aug-08 ROH
ROHEURCR	29-Aug-08 ROH
ROHEURMM	29-Aug-08 ROH
ROHEURMR	29-Aug-08 ROH
ROHEURXR	29-Aug-08 ROH
ROHGBPMR	29-Aug-08 ROH
ROHGBPXR	29-Aug-08 ROH
ROHHKDMR	29-Aug-08 ROH
ROHHKDXR	29-Aug-08 ROH
ROHJPYMR	29-Aug-08 ROH
ROHJPYXR	29-Aug-08 ROH
ROHNOKMR	29-Aug-08 ROH
ROHSEKMR	29-Aug-08 ROH
ROHSEKXR	29-Aug-08 ROH
ROHUSDCR	29-Aug-08 ROH
ROHUSDMM	29-Aug-08 ROH
ROHUSDMR	29-Aug-08 ROH
ROHUSDXR	29-Aug-08 ROH
ROLLGEURMM	29-Aug-08 ROLLG
ROLLGEURMR	29-Aug-08 ROLLG
ROLLGUSDCR	29-Aug-08 ROLLG
ROLLSAUDCR	29-Aug-08 ROLLS
ROLLSAUDMM	29-Aug-08 ROLLS
ROLLSAUDMR	29-Aug-08 ROLLS
ROLLSCHFCR	29-Aug-08 ROLLS
ROLLSCHFMM	29-Aug-08 ROLLS
ROLLSEURCR	29-Aug-08 ROLLS
ROLLSEURMM	29-Aug-08 ROLLS
ROLLSEURMR	29-Aug-08 ROLLS
ROLLSEURXR	29-Aug-08 ROLLS
ROLLSGBPCR	29-Aug-08 ROLLS
ROLLSGBPMM	29-Aug-08 ROLLS
ROLLSGBPMR	29-Aug-08 ROLLS
ROLLSGBPXR	29-Aug-08 ROLLS
ROLLSJPYCR	29-Aug-08 ROLLS

Rockwell Collins Inc	7EB775	SNRFOR	USD	XR	Composite
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SECDOM	USD	MR	Composite
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SECDOM	USD	XR	Composite
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	EUR	MM	Composite
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	EUR	XR	Composite
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	USD	MM	Composite
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	USD	MR	Composite
ROCKWOOD SPECIALTIES Gp INC	7EB8BE	SNRFOR	USD	XR	Composite
Rodamco Europe NV	NUC69S	SNRFOR	EUR	CR	Composite
Rodamco Europe NV	NUC69S	SNRFOR	EUR	MM	Composite
Rodamco Europe NV	NUC69S	SNRFOR	EUR	MR	Composite
Rodamco Europe NV	NUC69S	SNRFOR	JPY	MM	Composite
Rodamco Europe NV	NUC69S	SNRFOR	USD	CR	Composite
Rodamco Europe NV	NUC69S	SNRFOR	USD	MM	Composite
Rogers Comms Inc	7EC619	SECDOM	CAD	MR	Composite
Rogers Comms Inc	7EC619	SECDOM	EUR	MM	Composite
Rogers Comms Inc	7EC619	SECDOM	EUR	MR	Composite
Rogers Comms Inc	7EC619	SECDOM	EUR	XR	Composite
Rogers Comms Inc	7EC619	SECDOM	JPY	XR	Composite
Rogers Comms Inc	7EC619	SECDOM	USD	CR	Composite
Rogers Comms Inc	7EC619	SECDOM	USD	MM	Composite
Rogers Comms Inc	7EC619	SECDOM	USD	MR	Composite
Rogers Comms Inc	7EC619	SECDOM	USD	XR	Composite
Rogers Comms Inc	7EC619	SNRFOR	CAD	MR	Composite
Rogers Comms Inc	7EC619	SNRFOR	EUR	MM	Composite
Rogers Comms Inc	7EC619	SNRFOR	EUR	MR	Composite
Rogers Comms Inc	7EC619	SNRFOR	EUR	XR	Composite
Rogers Comms Inc	7EC619	SNRFOR	JPY	CR	Composite
Rogers Comms Inc	7EC619	SNRFOR	USD	CR	Composite
Rogers Comms Inc	7EC619	SNRFOR	USD	MM	Composite
Rogers Comms Inc	7EC619	SNRFOR	USD	MR	Composite
Rogers Comms Inc	7EC619	SNRFOR	USD	XR	Composite
Rogers Wireless Comms Inc	7EC846	SNRFOR	EUR	MR	Composite
Rogers Wireless Comms Inc	7EC846	SNRFOR	USD	CR	Composite
Rogers Wireless Comms Inc	7EC846	SNRFOR	USD	MR	Composite
Rogers Wireless Comms Inc	7EC846	SNRFOR	USD	XR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	AUD	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	AUD	XR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	CAD	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	CHF	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	EUR	CR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	EUR	MM	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	EUR	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	EUR	XR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	GBP	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	GBP	XR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	HKD	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	HKD	XR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	JPY	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	JPY	XR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	NOK	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	SEK	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	SEK	XR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	USD	CR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	USD	MM	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	USD	MR	Composite
Rohm & Haas Co	7EC8A8	SNRFOR	USD	XR	Composite
Rolls Royce Group Plc	GND93U	SNRFOR	EUR	MM	Composite
Rolls Royce Group Plc	GND93U	SNRFOR	EUR	MR	Composite
Rolls Royce Group Plc	GND93U	SNRFOR	USD	CR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	AUD	CR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	AUD	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	AUD	MR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	CHF	CR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	CHF	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	EUR	CR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	EUR	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	EUR	MR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	EUR	XR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	GBP	CR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	GBP	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	GBP	MR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	GBP	XR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	JPY	CR	Composite

			2.35%		2.75%	3.00%		
			2.26%		2.65%	2.89%		
					2.87%			
					2.87%			
					2.87%			
					2.87%			
0.55%	0.72%	1.04%	1.22%	1.42%	1.59%	1.64%	1.69%	1.98%
0.55%	0.72%	0.98%	1.16%	1.38%	1.55%	1.58%	1.62%	1.98%
0.55%	0.72%	1.01%	1.18%	1.38%	1.54%	1.60%	1.65%	1.98%
0.55%	0.72%	0.98%	1.16%	1.38%	1.55%	1.58%	1.62%	1.98%
0.65%	0.80%	1.04%	1.32%	1.46%	1.64%	1.74%	1.98%	
0.65%	0.83%	1.04%	1.39%	1.51%	1.67%	1.77%	1.92%	
0.65%	0.84%	1.04%	1.39%	1.54%	1.72%	1.83%	2.08%	
0.65%	0.80%	1.04%	1.32%	1.46%	1.64%	1.74%	1.98%	
0.65%	0.83%	1.04%	1.39%	1.51%	1.67%	1.77%	1.92%	
0.71%	0.85%	1.09%	1.39%	1.54%	1.74%	1.80%	1.90%	1.80%
0.68%	0.82%	1.05%	1.37%	1.49%	1.67%	1.73%	1.83%	1.80%
0.74%	0.90%	1.15%	1.47%	1.62%	1.83%	1.90%	2.00%	1.80%
0.71%	0.85%	1.09%	1.39%	1.54%	1.74%	1.80%	1.90%	1.80%
0.68%	0.82%	1.05%	1.37%	1.49%	1.67%	1.73%	1.83%	1.80%
	0.99%	1.10%	1.28%	1.52%	1.67%	1.77%	1.82%	
	0.99%	1.10%	1.28%	1.46%	1.61%	1.70%	1.82%	
0.11%	0.18%	0.25%	0.29%	0.32%	0.37%	0.39%	0.42%	0.44%
0.11%	0.18%	0.25%	0.29%	0.32%	0.37%	0.39%	0.42%	0.44%
0.11%	0.19%	0.25%	0.29%	0.32%	0.37%	0.39%	0.43%	0.44%
0.11%	0.19%	0.25%	0.29%	0.32%	0.37%	0.39%	0.43%	0.44%
0.12%	0.20%	0.27%	0.30%	0.34%	0.39%	0.41%	0.45%	0.44%
0.11%	0.19%	0.26%	0.29%	0.33%	0.38%	0.40%	0.43%	0.44%
0.11%	0.19%	0.25%	0.29%	0.32%	0.37%	0.39%	0.43%	0.44%
0.11%	0.18%	0.24%	0.28%	0.31%	0.35%	0.37%	0.40%	0.44%
0.11%	0.19%	0.25%	0.29%	0.32%	0.37%	0.39%	0.43%	0.44%
0.11%	0.18%	0.24%	0.28%	0.31%	0.35%	0.37%	0.40%	0.44%
0.11%	0.19%	0.25%	0.29%	0.32%	0.37%	0.39%	0.43%	0.44%
0.11%	0.18%	0.24%	0.28%	0.31%	0.35%	0.37%	0.40%	0.44%
0.11%	0.18%	0.25%	0.29%	0.32%	0.37%	0.39%	0.42%	0.44%
0.11%	0.18%	0.25%	0.29%	0.32%	0.37%	0.39%	0.42%	0.44%
0.11%	0.19%	0.25%	0.29%	0.32%	0.37%	0.39%	0.43%	0.44%
0.11%	0.18%	0.24%	0.28%	0.31%	0.35%	0.37%	0.40%	0.44%
0.12%	0.20%	0.27%	0.30%	0.34%	0.39%	0.41%	0.45%	0.44%
0.11%	0.19%	0.26%	0.29%	0.33%	0.38%	0.40%	0.43%	0.44%
0.11%	0.19%	0.25%	0.29%	0.32%	0.37%	0.39%	0.43%	0.44%
0.11%	0.18%	0.24%	0.28%	0.31%	0.35%	0.37%	0.40%	0.44%
0.23%	0.31%	0.40%	0.50%	0.57%	0.62%	0.67%	0.73%	0.79%
0.23%	0.29%	0.39%	0.48%	0.55%	0.62%	0.67%	0.73%	0.79%
0.23%	0.31%	0.42%	0.51%	0.57%	0.65%	0.69%	0.73%	0.82%
0.22%	0.29%	0.39%	0.49%	0.56%	0.61%	0.66%	0.72%	0.78%
0.23%	0.31%	0.42%	0.51%	0.57%	0.65%	0.69%	0.73%	0.82%
0.22%	0.29%	0.39%	0.49%	0.56%	0.61%	0.66%	0.72%	0.78%
0.22%	0.29%	0.39%	0.48%	0.55%	0.61%	0.66%	0.71%	0.78%
0.21%	0.28%	0.38%	0.46%	0.53%	0.59%	0.63%	0.68%	0.75%
0.23%	0.31%	0.42%	0.51%	0.57%	0.65%	0.69%	0.73%	0.82%
0.22%	0.29%	0.39%	0.49%	0.56%	0.61%	0.66%	0.72%	0.78%
0.21%	0.28%	0.38%	0.46%	0.53%	0.59%	0.63%	0.68%	0.75%
0.23%	0.30%	0.40%	0.53%	0.61%	0.66%	0.72%	0.80%	0.83%

		40%				
		75%				B
		75%				B
		67.50%				
		67.50%				
		67.50%				
		67.50%				
		67.50%				
1.68%	2.08%	40%	NR	NR	B	B
1.68%	2.08%	40%	NR	NR	BB	BB
		40%				
1.68%	2.08%		NR	NR	CCC	CCC
		40%				
1.68%	2.08%	40%	NR	NR	BB	BB
		40%				
		40%				
2.10%		40%	NR	BB	NR	BB
2.10%		40%	NR	BB	NR	A
		40%				
2.10%		40%	NR	BB	NR	BB
		40%				
2.10%		40%	NR	BB	NR	BB
2.10%		40%	NR	BB	NR	A
		40%				
		40%				
1.95%		40%	BB	BB	BBB	A
1.95%		40%	BBB	BBB	A	AA
		40%				
1.95%		40%	BB	BB	BBB	A
		40%				
1.95%		40%	BB	BB	BBB	A
1.95%		40%	BBB	BBB	A	AA
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
0.66%	0.72%		BB	BB	BBB	BBB
0.66%	0.72%	40%	BB	BB	BBB	BBB
0.66%	0.72%	40%	A	A	AA	AA
0.66%	0.72%	40%	A	A	AA	AA
0.66%	0.72%	40%	BBB	BBB	A	A
0.66%	0.72%	40%	BBB	BBB	A	A
0.66%	0.72%	40%	A	A	AA	AA
0.66%	0.72%	40%	BBB	BBB	A	A
0.66%	0.72%	40%	A	A	AA	AA
0.66%	0.72%	40%	BBB	BBB	A	A
0.66%	0.72%	40%	A	A	AA	AA
0.66%	0.72%	40%	BBB	BBB	A	A
0.66%	0.72%	40%	BB	BB	BBB	BBB
0.66%	0.72%		BB	BB	BBB	BBB
0.66%	0.72%	40%	A	A	AA	AA
		40%				
0.66%	0.72%	40%	BBB	BBB	A	A
0.66%	0.72%	40%	BBB	BBB	A	A
0.66%	0.72%	40%	BBB	BBB	A	A
0.66%	0.72%	40%	A	A	AA	AA
0.66%	0.72%	40%	BBB	BBB	A	A
		40%				
		40%				
		40%				
0.81%	0.84%	40%	BB	BB	BBB	BBB
0.81%	0.84%	40%	BB	BBB	A	A
		40%				
0.81%	0.88%	40%	A	BBB	AA	AA
0.81%	0.86%	40%	A	A	AA	AAA
0.81%	0.88%	40%	A	BBB	AA	AA
0.81%	0.86%	40%	A	A	AA	AAA
0.81%	0.85%	40%	BBB	BBB	AA	AA
0.81%	0.81%	40%	BBB	BBB	AA	AA
0.81%	0.88%	40%	A	BBB	AA	AA
0.81%	0.86%	40%	A	A	AA	AAA
		40%				
0.81%	0.81%	40%	BBB	BBB	AA	AA
0.81%	0.84%	40%	BB	BB	BBB	BBB

	B	B			
	B	B			
	NR				
	NR				
	NR				
	NR				
B	B	B	BBB	NR	NR
BB	BB	B	BBB	NR	NR
CCC	CCC	CCC	BB	NR	NR
BB	BB	B	BBB	NR	NR
B	BB	BB	BB		NR
BBB	A	BBB	BBB		NR
B	BB	BB	BB		NR
B	BB	BB	BB		NR
BBB	A	BBB	BBB		NR
BB	A	A	BB	NR	NR
BB	AA	AA	BBB	NR	NR
BB	A	A	BB	NR	NR
BB	A	A	BB	NR	NR
BB	AA	AA	BBB	NR	NR
B	B	B	NR		
BB	B	BB	NR		
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	BBB	AA	AA	NR	NR
AA	BBB	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	BBB	AA	AA	NR	NR
A	BB	A	A	NR	NR
AA	BBB	AA	AA	NR	NR
A	BB	A	A	NR	NR
AA	BBB	AA	AA	NR	NR
A	BB	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	BBB	AA	AA	NR	NR
A	BB	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	BBB	AA	AA	NR	NR
A	BB	A	A	NR	NR
BBB	BBB	BBB	A	BB	NR
A	BBB	BBB	A	BB	NR
AA	AA	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	A	A	A	BBB	NR
AA	A	A	A	BBB	NR
AA	AA	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR

	NR		Industrials	N.Amer	United States
	BB	3	Basic Materials	N.Amer	United States
	BB	3	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
NR	BBB	4	Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	BBB	4	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	BBB	3	Financials	Europe	Netherlands
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	BBB	5	Telecommunications	N.Amer	Canada
	BBB	4	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	BBB	5	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	BBB	5	Telecommunications	N.Amer	Canada
	BBB	4	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	BBB	8	Telecommunications	N.Amer	Canada
	BBB	8	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	BBB	8	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	BBB	8	Telecommunications	N.Amer	Canada
	BBB	8	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR	3	Telecommunications	N.Amer	Canada
	NR	3	Telecommunications	N.Amer	Canada
NR	A	12	Basic Materials	N.Amer	United States
NR	A	12	Basic Materials	N.Amer	United States
NR	A	11	Basic Materials	N.Amer	United States
NR	A	11	Basic Materials	N.Amer	United States
NR	A	12	Basic Materials	N.Amer	United States
NR	A	12	Basic Materials	N.Amer	United States
NR	A	11	Basic Materials	N.Amer	United States
NR	A	5	Basic Materials	N.Amer	United States
NR	A	11	Basic Materials	N.Amer	United States
NR	A	5	Basic Materials	N.Amer	United States
NR	A	11	Basic Materials	N.Amer	United States
NR	A	5	Basic Materials	N.Amer	United States
NR	A	12	Basic Materials	N.Amer	United States
NR	A	12	Basic Materials	N.Amer	United States
NR	A	11	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	A	5	Basic Materials	N.Amer	United States
NR	A	12	Basic Materials	N.Amer	United States
NR	A	12	Basic Materials	N.Amer	United States
NR	A	11	Basic Materials	N.Amer	United States
NR	A	5	Basic Materials	N.Amer	United States
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BB	A	11	Industrials	Europe	United Kingdom
BB	A	11	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	A	6	Industrials	Europe	United Kingdom
A	AA	10	Industrials	Europe	United Kingdom
BBB	A	6	Industrials	Europe	United Kingdom
A	AA	10	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	A	6	Industrials	Europe	United Kingdom
A	AA	10	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BB	A	3	Industrials	Europe	United Kingdom

A	AA					
B	BB				DocAdj	
B	BB				DocAdj	
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
	A	Thin	Thin	DocAdj	DocAdj	DocAdj
	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
	A					
	A	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
	A					
	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB					
	BBB		Thin	Thin	Thin	DocAdj
	BBB		Thin	Thin	Thin	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
	A					
	A					
	A					
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj				
DocAdj	DocAdj				
Thin					
Thin					
Thin					
Thin					
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	Thin			
DocAdj	CcyGrp	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Entity Tier

Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

ROLLSJPYMM	29-Aug-08 ROLLS
ROLLSSEKMM	29-Aug-08 ROLLS
ROLLSSGDCR	29-Aug-08 ROLLS
ROLLSSGDMM	29-Aug-08 ROLLS
ROLLSTWDCR	29-Aug-08 ROLLS
ROLLSTWDMM	29-Aug-08 ROLLS
ROLLSUSDCR	29-Aug-08 ROLLS
ROLLSUSDMM	29-Aug-08 ROLLS
ROLLSUSDMR	29-Aug-08 ROLLS
ROLLSUSDXR	29-Aug-08 ROLLS
ROLTAUSDCR	29-Aug-08 ROLTA
ROLTAUSDMR	29-Aug-08 ROLTA
ROMANIEURCR	29-Aug-08 ROMANI
ROMANIEURMM	29-Aug-08 ROMANI
ROMANIEURMR	29-Aug-08 ROMANI
ROMANIGBPMM	29-Aug-08 ROMANI
ROMANIUSDCR	29-Aug-08 ROMANI
ROMANIUSDMM	29-Aug-08 ROMANI
ROMANIUSDMR	29-Aug-08 ROMANI
ROMANIUSDXR	29-Aug-08 ROMANI
ROSBNKRUBCR	29-Aug-08 ROSBNK
ROSBNKUSDCR	29-Aug-08 ROSBNK
ROSBNKUSDMR	29-Aug-08 ROSBNK
ROHELUSDMR	29-Aug-08 ROHEL
ROHELUSDXR	29-Aug-08 ROHEL
RND1JPYCR	29-Aug-08 RND1
GGP-RSELPEURCR	29-Aug-08 GGP-RSELP
GGP-RSELPEURMM	29-Aug-08 GGP-RSELP
GGP-RSELPEURMR	29-Aug-08 GGP-RSELP
GGP-RSELPJPYMR	29-Aug-08 GGP-RSELP
GGP-RSELPUSDCR	29-Aug-08 GGP-RSELP
GGP-RSELPUSDMM	29-Aug-08 GGP-RSELP
GGP-RSELPUSDMR	29-Aug-08 GGP-RSELP
GGP-RSELPUSDXR	29-Aug-08 GGP-RSELP
RSA-InsPLCAUDMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCCADMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCCHFCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCCHFMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCEURCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCEURMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCEURMR	29-Aug-08 RSA-InsPLC
RSA-InsPLCGBPCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCGBPMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCHKDMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCJPYCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCJPYMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCSEKMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCUSDCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCUSDMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCUSDMR	29-Aug-08 RSA-InsPLC
RSA-InsPLCAUDCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCAUDMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCCHFCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCCHFMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCEURCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCEURMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCEURMR	29-Aug-08 RSA-InsPLC
RSA-InsPLCEURXR	29-Aug-08 RSA-InsPLC
RSA-InsPLCGBPCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCGBPMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCGBPMR	29-Aug-08 RSA-InsPLC
RSA-InsPLCHKDCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCJPYCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCJPYMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCNOKCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCSEKCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCSEKMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCSGDMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCUSDCR	29-Aug-08 RSA-InsPLC
RSA-InsPLCUSDMM	29-Aug-08 RSA-InsPLC
RSA-InsPLCUSDMR	29-Aug-08 RSA-InsPLC
RSA-InsPLCUSDXR	29-Aug-08 RSA-InsPLC
RYCADCR	29-Aug-08 RY
RYCHFMR	29-Aug-08 RY

Rolls Royce plc	7ECCF9	SNRFOR	JPY	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	SEK	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	SGD	CR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	SGD	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	TWD	CR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	TWD	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	USD	CR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	USD	MM	Composite
Rolls Royce plc	7ECCF9	SNRFOR	USD	MR	Composite
Rolls Royce plc	7ECCF9	SNRFOR	USD	XR	Composite
Rolta India Ltd	Y5A56E	SNRFOR	USD	CR	Composite
Rolta India Ltd	Y5A56E	SNRFOR	USD	MR	Composite
Romania	7ECDET	SNRFOR	EUR	CR	Composite
Romania	7ECDET	SNRFOR	EUR	MM	Composite
Romania	7ECDET	SNRFOR	EUR	MR	Composite
Romania	7ECDET	SNRFOR	GBP	MM	Composite
Romania	7ECDET	SNRFOR	USD	CR	Composite
Romania	7ECDET	SNRFOR	USD	MM	Composite
Romania	7ECDET	SNRFOR	USD	MR	Composite
Romania	7ECDET	SNRFOR	USD	XR	Composite
Rosbank Intl Fin BV	NUCCDJ	SNRFOR	RUB	CR	Composite
Rosbank Intl Fin BV	NUCCDJ	SNRFOR	USD	CR	Composite
Rosbank Intl Fin BV	NUCCDJ	SNRFOR	USD	MR	Composite
Rotech Healthcare Inc	7EFECF	SNRFOR	USD	MR	Composite
Rotech Healthcare Inc	7EFECF	SNRFOR	USD	XR	Composite
ROUND ONE CORP	JPB9C1	SNRFOR	JPY	CR	Composite
Rouse Co LP	7EGBAN	SNRFOR	EUR	CR	Composite
Rouse Co LP	7EGBAN	SNRFOR	EUR	MM	Composite
Rouse Co LP	7EGBAN	SNRFOR	EUR	MR	Composite
Rouse Co LP	7EGBAN	SNRFOR	JPY	MR	Composite
Rouse Co LP	7EGBAN	SNRFOR	USD	CR	Composite
Rouse Co LP	7EGBAN	SNRFOR	USD	MM	Composite
Rouse Co LP	7EGBAN	SNRFOR	USD	MR	Composite
Rouse Co LP	7EGBAN	SNRFOR	USD	XR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	AUD	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	CAD	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	CHF	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	CHF	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	EUR	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	EUR	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	EUR	MR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	GBP	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	GBP	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	HKD	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	JPY	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	JPY	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	SEK	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	USD	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	USD	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SNRFOR	USD	MR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	AUD	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	AUD	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	CHF	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	CHF	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	EUR	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	EUR	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	EUR	MR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	EUR	XR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	GBP	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	GBP	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	GBP	MR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	HKD	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	JPY	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	JPY	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	NOK	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	SEK	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	SEK	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	SGD	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	USD	CR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	USD	MM	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	USD	MR	Composite
Royal & Sun Alliance Ins PLC	7F80FP	SUBLT2	USD	XR	Composite
Royal Bk Cda	CJGGB6	SNRFOR	CAD	CR	Composite
Royal Bk Cda	CJGGB6	SNRFOR	CHF	MR	Composite

0.23%	0.29%	0.39%	0.51%	0.58%	0.63%	0.69%	0.77%	0.80%
0.23%	0.31%	0.42%	0.51%	0.57%	0.65%	0.69%	0.73%	0.82%
0.22%	0.29%	0.39%	0.49%	0.56%	0.61%	0.66%	0.72%	0.78%
0.23%	0.31%	0.42%	0.51%	0.57%	0.65%	0.69%	0.73%	0.82%
0.23%	0.31%	0.42%	0.51%	0.57%	0.65%	0.69%	0.73%	0.82%
0.22%	0.29%	0.39%	0.49%	0.56%	0.61%	0.66%	0.72%	0.78%
0.22%	0.29%	0.39%	0.48%	0.55%	0.61%	0.66%	0.71%	0.78%
0.21%	0.28%	0.38%	0.46%	0.53%	0.59%	0.63%	0.68%	0.75%
0.57%	0.69%	1.25%	1.55%	1.79%	2.00%	2.16%	2.32%	2.40%
0.54%	0.65%	1.19%	1.50%	1.74%	1.94%	2.10%	2.26%	2.36%
0.57%	0.69%	1.25%	1.55%	1.79%	2.00%	2.16%	2.32%	2.40%
0.54%	0.65%	1.19%	1.50%	1.74%	1.94%	2.10%	2.26%	2.36%
0.51%	0.62%	1.13%	1.43%	1.66%	1.85%	2.00%	2.15%	2.25%
2.83%	2.85%	3.13%	2.67%	2.92%	4.27%	2.43%	2.62%	2.71%
2.83%	2.85%	3.13%	2.67%	2.92%	4.27%	2.43%	2.62%	2.71%
	0.19%		0.30%		0.43%			
7.25%	7.84%	7.38%	7.73%	7.27%	7.40%	7.09%	6.75%	6.84%
7.25%	7.53%	7.09%	7.42%	6.98%	7.10%	6.81%	6.48%	6.56%
7.25%	7.58%	6.99%	7.47%	6.89%	7.01%	6.72%	6.40%	6.49%
7.25%	7.84%	7.38%	7.73%	7.27%	7.40%	7.09%	6.75%	6.84%
7.25%	7.58%	6.99%	7.47%	6.89%	7.01%	6.72%	6.40%	6.49%
7.25%	7.18%	6.75%	7.07%	6.65%	6.77%	6.49%	6.18%	6.59%
	0.32%	0.37%	0.45%	0.51%	0.56%	0.58%	0.61%	0.64%
	0.32%	0.37%	0.44%	0.50%	0.56%	0.58%	0.60%	0.64%
	0.34%	0.38%	0.47%	0.53%	0.58%	0.60%	0.62%	0.64%
	0.32%	0.37%	0.44%	0.50%	0.56%	0.58%	0.60%	0.64%
	0.34%	0.38%	0.47%	0.53%	0.58%	0.60%	0.62%	0.64%
	0.32%	0.37%	0.44%	0.50%	0.56%	0.58%	0.60%	0.64%
	0.32%	0.37%	0.44%	0.50%	0.56%	0.58%	0.60%	0.64%
	0.32%	0.37%	0.45%	0.51%	0.56%	0.58%	0.61%	0.64%
	0.32%	0.37%	0.45%	0.51%	0.56%	0.58%	0.61%	0.64%
	0.32%	0.37%	0.44%	0.50%	0.56%	0.58%	0.60%	0.64%
	0.34%	0.38%	0.47%	0.53%	0.58%	0.60%	0.62%	0.64%
	0.32%	0.37%	0.44%	0.50%	0.56%	0.58%	0.60%	0.64%
	0.32%	0.36%	0.44%	0.50%	0.55%	0.57%	0.60%	0.64%
0.55%	0.74%	0.87%	1.04%	1.17%	1.28%	1.31%	1.35%	1.40%
0.55%	0.74%	0.87%	1.04%	1.17%	1.28%	1.31%	1.35%	1.40%
0.56%	0.73%	0.87%	1.04%	1.19%	1.29%	1.32%	1.36%	1.44%
0.54%	0.76%	0.88%	1.04%	1.16%	1.28%	1.31%	1.35%	1.41%
0.56%	0.73%	0.87%	1.04%	1.19%	1.29%	1.32%	1.36%	1.44%
0.54%	0.76%	0.88%	1.04%	1.16%	1.28%	1.31%	1.35%	1.41%
0.56%	0.73%	0.87%	1.04%	1.19%	1.29%	1.32%	1.36%	1.44%
0.54%	0.76%	0.88%	1.04%	1.16%	1.28%	1.31%	1.35%	1.41%
0.56%	0.73%	0.87%	1.04%	1.19%	1.29%	1.32%	1.36%	1.44%
0.55%	0.74%	0.87%	1.04%	1.17%	1.28%	1.31%	1.35%	1.40%
0.55%	0.74%	0.87%	1.04%	1.17%	1.28%	1.31%	1.35%	1.40%
0.56%	0.73%	0.87%	1.04%	1.19%	1.29%	1.32%	1.36%	1.44%
0.54%	0.76%	0.88%	1.04%	1.16%	1.28%	1.31%	1.35%	1.41%
0.56%	0.73%	0.87%	1.04%	1.19%	1.29%	1.32%	1.36%	1.44%
0.54%	0.76%	0.88%	1.04%	1.16%	1.28%	1.31%	1.35%	1.41%
0.53%	0.75%	0.87%	1.03%	1.14%	1.27%	1.29%	1.33%	1.39%
0.51%	0.72%	0.81%	0.97%	1.10%	1.19%	1.22%	1.25%	1.32%
	0.60%	0.59%	0.77%	0.83%	0.95%	0.96%	0.99%	

0.81%	0.84%	40% BB	BBB	A	A
		40%			
0.81%	0.88%	40% A	BBB	AA	AA
0.81%	0.86%	40% A	A	AA	AAA
0.81%	0.88%	40% A	BBB	AA	AA
		40%			
0.81%	0.88%	40% A	BBB	AA	AA
0.81%	0.86%	40% A	A	AA	AAA
0.81%	0.85%	40% BBB	BBB	AA	AA
0.81%	0.81%	40% BBB	BBB	AA	AA
		40%			
		40%			
2.44%	2.45%	25% A	AA	AA	AA
2.35%	2.35%	25% BBB	A	A	A
		25%			
		25%			
2.44%	2.45%	25% A	AA	AA	AA
2.35%	2.35%	25% BBB	A	A	A
		25%			
2.24%	2.24%	25% BBB	A	A	A
2.74%		25% NR	NR	NR	NR
2.74%		25% NR	NR	NR	NR
		25%			
		40%			
		40%			
		32.50%	NR		NR
6.67%	6.81%	40% NR	BB	BBB	B
6.40%	6.54%	40% NR	BB	BBB	B
6.33%	6.47%	40% NR	BB	A	BB
		40%			
6.67%	6.81%	40% NR	BB	BBB	B
		40%			
6.33%	6.47%	40% NR	BB	A	BB
6.10%	6.23%	40% NR	BB	BBB	B
0.63%	0.65%	40%	BBB	BBB	BBB
0.63%	0.65%	40%	AA	AA	AA
0.63%	0.65%	40%	A	A	A
0.63%	0.65%	40%	AA	AA	AA
0.63%	0.65%	40%	A	A	A
0.63%	0.65%	40%	AA	AA	AA
		40%			
		40%			
0.63%	0.65%	40%	AA	AA	AA
		40%			
0.63%	0.65%	40%	BBB	BBB	BBB
0.63%	0.65%	40%	BBB	BBB	BBB
0.63%	0.65%	40%	AA	AA	AA
0.63%	0.65%	40%	A	A	A
0.63%	0.65%	40%	AA	AA	AA
0.63%	0.65%	40%	A	A	A
1.43%	1.46%	20% BB	BBB	A	A
1.43%	1.46%	20% BB	BBB	A	A
1.46%	1.49%	20% A	AA	AA	AA
1.44%	1.43%	20% BBB	A	AA	AA
1.46%	1.49%	20% A	AA	AA	AA
1.44%	1.43%	20% BBB	A	AA	AA
		20%			
		20%			
1.46%	1.49%	20% A	AA	AA	AA
1.44%	1.43%	20% BBB	A	AA	AA
		20%			
1.46%	1.49%	20% A	AA	AA	AA
1.43%	1.46%	20% BB	BBB	A	A
1.43%	1.46%	20% BB	BBB	A	A
		20%			
1.46%	1.49%	20% A	AA	AA	AA
		20%			
1.44%	1.43%	20% BBB	A	AA	AA
1.46%	1.49%	20% A	AA	AA	AA
1.44%	1.43%	20% BBB	A	AA	AA
1.42%	1.42%	20% BBB	A	AA	AA
1.34%	1.36%	20% BBB	A	AA	AA
		40%			
		40%	NR	BB	NR

A	A	A	A	A	NR
AA	AA	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	A	A	BBB	NR
AA	AA	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	A	A	A	BBB	NR
AA	A	A	A	BBB	NR
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	A	A	A	BBB	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR				
BBB	BBB	BB	BB	B	BB
BBB	BBB	BB	BB	B	BB
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	B	BB
A	A	BBB	BBB	BBB	BBB
BBB	BBB	BB	BB	B	BB
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	BBB
AA	AA	A	A	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	A	A	A	A
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	BBB
AA	AA	A	A	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	A	A	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
BB	NR	BB	BB		

BB	A	3	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	A	6	Industrials	Europe	United Kingdom
A	AA	10	Industrials	Europe	United Kingdom
BBB	A	6	Industrials	Europe	United Kingdom
	NR		Industrials	Europe	United Kingdom
BBB	A	6	Industrials	Europe	United Kingdom
A	AA	10	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
BBB	AA	11	Industrials	Europe	United Kingdom
	NR			India	India
	NR			India	India
AA	AA	9	Government	E.Eur	Romania
A	AA	10	Government	E.Eur	Romania
	NR		Government	E.Eur	Romania
	NR		Government	E.Eur	Romania
AA	AA	9	Government	E.Eur	Romania
A	AA	10	Government	E.Eur	Romania
	NR		Government	E.Eur	Romania
A	AA	10	Government	E.Eur	Romania
	NR	2	Financials	Europe	Netherlands
	NR	2	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Consumer Services	Asia	Japan
BB	BB	7	Financials	N.Amer	United States
BB	BBB	7	Financials	N.Amer	United States
BBB	BBB	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	BB	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	BBB	7	Financials	N.Amer	United States
BB	BBB	7	Financials	N.Amer	United States
NR	A	10	Financials	Europe	United Kingdom
NR	A	9	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	9	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	9	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	9	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	9	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	9	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
BB	AA	13	Financials	Europe	United Kingdom
BB	AA	13	Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
BBB	A	6	Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
BBB	A	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
BBB	A	6	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
BB	AA	13	Financials	Europe	United Kingdom
BB	AA	13	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	A	6	Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
BBB	A	6	Financials	Europe	United Kingdom
BBB	AA	13	Financials	Europe	United Kingdom
BBB	AA	13	Financials	Europe	United Kingdom
	NR		Financials	N.Amer	Canada
	BB	2	Financials	N.Amer	Canada

A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
		Thin	Thin	Thin	Thin	Thin
		Thin	Thin	Thin	Thin	Thin
B	CCC					
B	CCC					
	AA		Thin		Thin	
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA		DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA		DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA		DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA		DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA		Thin	CcyGrp	Thin	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin					
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	CcyGrp	CcyGrp			

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp

RYEURMR	29-Aug-08 RY
RYGBPMR	29-Aug-08 RY
RYHKDMR	29-Aug-08 RY
RYUSDCR	29-Aug-08 RY
RYUSDMM	29-Aug-08 RY
RYUSDMR	29-Aug-08 RY
RYUSDXR	29-Aug-08 RY
RBOSAUDMM	29-Aug-08 RBOS
RBOSEURCR	29-Aug-08 RBOS
RBOSEURMM	29-Aug-08 RBOS
RBOSEURXR	29-Aug-08 RBOS
RBOSUSDCR	29-Aug-08 RBOS
RBOSUSDMM	29-Aug-08 RBOS
RBOSUSDMR	29-Aug-08 RBOS
RBOSUSDXR	29-Aug-08 RBOS
RBOSEURCR	29-Aug-08 RBOS
RBOSEURMM	29-Aug-08 RBOS
RBOSGBPCR	29-Aug-08 RBOS
RBOSGBPMR	29-Aug-08 RBOS
RBOSUSDCR	29-Aug-08 RBOS
RBOSUSDMM	29-Aug-08 RBOS
RBOSUSDMR	29-Aug-08 RBOS
RBOS-RBOSplcEURCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcEURMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcAUDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcCADMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcCHFCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcCHFMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcEURCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcEURMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcEURMR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcEURXR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcGBPCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcGBPMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcGBPMR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcHKDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcJPYCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcJPYMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcSEKMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcSGDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDXR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcAUDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcEURCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcEURMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcEURMR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcGBPCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcGBPMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcGBPMR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcHKDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcJPYCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcJPYMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcSGDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcTWDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDCR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMM	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDMR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcUSDXR	29-Aug-08 RBOS-RBOSplc
RBOS-RBOSplcZARMM	29-Aug-08 RBOS-RBOSplc
RCLAUDMR	29-Aug-08 RCL
RCLAUDXR	29-Aug-08 RCL
RCLCADMR	29-Aug-08 RCL
RCLCHFMR	29-Aug-08 RCL
RCLEURCR	29-Aug-08 RCL
RCLEURMM	29-Aug-08 RCL
RCLEURMR	29-Aug-08 RCL
RCLEURXR	29-Aug-08 RCL
RCLGBPMR	29-Aug-08 RCL
RCLGBPXR	29-Aug-08 RCL
RCLHKDXR	29-Aug-08 RCL

Royal Bk Cda	CJGGB6	SNRFOR	EUR	MR	Composite
Royal Bk Cda	CJGGB6	SNRFOR	GBP	MR	Composite
Royal Bk Cda	CJGGB6	SNRFOR	HKD	MR	Composite
Royal Bk Cda	CJGGB6	SNRFOR	USD	CR	Composite
Royal Bk Cda	CJGGB6	SNRFOR	USD	MM	Composite
Royal Bk Cda	CJGGB6	SNRFOR	USD	MR	Composite
Royal Bk Cda	CJGGB6	SNRFOR	USD	XR	Composite
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	AUD	MM	Composite
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	EUR	CR	Composite
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	EUR	MM	Composite
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	EUR	XR	Composite
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	USD	CR	Composite
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	USD	MM	Composite
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	USD	MR	Composite
Royal Bk Scotland Gp PLC	7F809G	SNRFOR	USD	XR	Composite
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	EUR	CR	Composite
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	EUR	MM	Composite
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	GBP	CR	Composite
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	GBP	MR	Composite
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	USD	CR	Composite
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	USD	MM	Composite
Royal Bk Scotland Gp PLC	7F809G	SUBLT2	USD	MR	Composite
Royal Bk Scotland plc	GNDEGI	PREFT1	EUR	CR	Composite
Royal Bk Scotland plc	GNDEGI	PREFT1	EUR	MM	Composite
Royal Bk Scotland plc	GNDEGI	PREFT1	USD	CR	Composite
Royal Bk Scotland plc	GNDEGI	PREFT1	USD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	AUD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	CAD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	CHF	CR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	CHF	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	EUR	CR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	EUR	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	EUR	MR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	EUR	XR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	GBP	CR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	GBP	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	GBP	MR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	HKD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	JPY	CR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	JPY	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	SEK	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	SGD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	USD	CR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	USD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	USD	MR	Composite
Royal Bk Scotland plc	GNDEGI	SNRFOR	USD	XR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	AUD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	EUR	CR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	EUR	MM	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	EUR	MR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	GBP	CR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	GBP	MM	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	GBP	MR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	HKD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	JPY	CR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	JPY	MM	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	SGD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	TWD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	USD	CR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	USD	MM	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	USD	MR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	USD	XR	Composite
Royal Bk Scotland plc	GNDEGI	SUBLT2	ZAR	MM	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	AUD	MR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	AUD	XR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	CAD	MR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	CHF	MR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	EUR	CR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	EUR	MM	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	EUR	MR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	EUR	XR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	GBP	MR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	GBP	XR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	HKD	XR	Composite

	0.60%	0.59%	0.77%	0.83%	0.95%	0.96%	0.99%	
	0.60%	0.59%	0.77%	0.83%	0.95%	0.96%	0.99%	
	0.60%	0.59%	0.77%	0.83%	0.95%	0.96%	0.99%	
	0.60%	0.59%	0.77%	0.84%	0.95%	0.97%	1.00%	
	0.60%	0.59%	0.77%	0.83%	0.95%	0.96%	0.99%	
	0.60%	0.57%	0.77%	0.80%	0.95%	0.92%	0.96%	
	0.64%	0.83%	1.00%	1.09%	1.20%	1.22%	1.24%	
	0.64%	0.86%	1.04%	1.15%	1.26%	1.28%	1.30%	
	0.64%	0.82%	1.00%	1.10%	1.21%	1.23%	1.25%	
	0.64%	0.79%	0.95%	1.05%	1.16%	1.17%	1.19%	
	0.64%	0.86%	1.04%	1.15%	1.26%	1.28%	1.30%	
	0.64%	0.82%	1.00%	1.10%	1.21%	1.23%	1.25%	
	0.64%	0.82%	0.99%	1.09%	1.20%	1.22%	1.24%	
	1.08%	1.39%	1.68%	1.89%	2.07%	2.10%	2.11%	2.00%
	1.03%	1.33%	1.61%	1.81%	1.98%	2.02%	2.02%	2.00%
	1.08%	1.39%	1.68%	1.89%	2.07%	2.10%	2.11%	2.00%
	1.03%	1.33%	1.61%	1.81%	1.98%	2.02%	2.02%	2.00%
	1.02%	1.32%	1.60%	1.80%	1.96%	1.99%	2.00%	2.00%
				2.25%	2.00%			
				2.25%	2.00%			
				2.25%	2.00%			
0.54%	0.59%	0.77%	0.94%	1.07%	1.19%	1.21%	1.23%	1.24%
0.54%	0.58%	0.76%	0.93%	1.06%	1.18%	1.19%	1.22%	1.22%
0.57%	0.60%	0.81%	1.00%	1.12%	1.24%	1.25%	1.27%	1.28%
0.54%	0.58%	0.76%	0.93%	1.06%	1.18%	1.19%	1.22%	1.22%
0.57%	0.60%	0.81%	1.00%	1.12%	1.24%	1.25%	1.27%	1.28%
0.54%	0.58%	0.76%	0.93%	1.06%	1.18%	1.19%	1.22%	1.22%
0.54%	0.57%	0.76%	0.93%	1.05%	1.17%	1.18%	1.21%	1.21%
0.52%	0.55%	0.73%	0.89%	1.01%	1.13%	1.14%	1.16%	1.17%
0.57%	0.60%	0.81%	1.00%	1.12%	1.24%	1.25%	1.27%	1.28%
0.54%	0.58%	0.76%	0.93%	1.06%	1.18%	1.19%	1.22%	1.22%
0.54%	0.58%	0.76%	0.93%	1.06%	1.18%	1.19%	1.22%	1.22%
0.54%	0.59%	0.80%	0.98%	1.12%	1.24%	1.27%	1.23%	1.24%
0.54%	0.59%	0.76%	0.94%	1.07%	1.18%	1.21%	1.23%	1.24%
0.54%	0.58%	0.76%	0.93%	1.06%	1.18%	1.19%	1.22%	1.22%
0.57%	0.60%	0.81%	1.00%	1.12%	1.24%	1.25%	1.27%	1.28%
0.54%	0.58%	0.76%	0.93%	1.06%	1.18%	1.19%	1.22%	1.22%
0.52%	0.55%	0.73%	0.89%	1.01%	1.13%	1.14%	1.16%	1.17%
0.98%	1.06%	1.33%	1.64%	1.82%	2.00%	2.03%	2.03%	2.03%
1.01%	1.10%	1.38%	1.66%	1.83%	2.08%	2.06%	2.08%	2.07%
0.97%	1.06%	1.32%	1.64%	1.82%	2.00%	2.02%	2.02%	1.99%
0.96%	1.05%	1.31%	1.61%	1.79%	1.98%	1.98%	2.00%	1.97%
1.01%	1.10%	1.38%	1.66%	1.83%	2.08%	2.06%	2.08%	2.07%
0.97%	1.06%	1.32%	1.64%	1.82%	2.00%	2.02%	2.02%	1.99%
0.97%	1.06%	1.32%	1.64%	1.82%	2.00%	2.02%	2.02%	1.99%
0.98%	1.06%	1.33%	1.71%	1.82%	2.00%	2.09%	2.11%	2.03%
0.98%	1.06%	1.33%	1.64%	1.82%	2.00%	2.00%	2.03%	2.03%
0.97%	1.06%	1.32%	1.64%	1.82%	2.00%	2.02%	2.02%	1.99%
0.97%	1.06%	1.32%	1.64%	1.82%	2.00%	2.02%	2.02%	1.99%
1.01%	1.10%	1.38%	1.66%	1.83%	2.08%	2.06%	2.08%	2.07%
0.97%	1.06%	1.32%	1.64%	1.82%	2.00%	2.02%	2.02%	1.99%
0.96%	1.05%	1.31%	1.61%	1.79%	1.98%	1.98%	2.00%	1.97%
0.93%	1.01%	1.26%	1.55%	1.72%	1.90%	1.91%	1.92%	1.89%
0.97%	1.06%	1.32%	1.64%	1.82%	2.00%	2.02%	2.02%	1.99%
3.56%	3.71%	4.09%	4.56%	4.83%	5.09%	4.94%	4.83%	4.81%
3.56%	3.71%	4.09%	4.56%	4.83%	5.09%	4.94%	4.83%	4.81%
3.86%	3.62%	4.15%	4.55%	4.79%	5.10%	5.05%	4.91%	5.23%
3.70%	3.77%	4.17%	4.64%	4.93%	5.22%	5.02%	4.93%	5.02%
3.67%	3.76%	4.11%	4.62%	4.90%	5.16%	5.00%	4.89%	4.97%
3.56%	3.76%	4.06%	4.54%	4.83%	5.07%	4.91%	4.79%	4.79%
3.67%	3.76%	4.11%	4.62%	4.90%	5.16%	5.00%	4.89%	4.97%
3.56%	3.76%	4.06%	4.54%	4.83%	5.07%	4.91%	4.79%	4.79%
3.56%	3.76%	4.06%	4.54%	4.83%	5.07%	4.91%	4.79%	4.79%

		40%	NR	BB	NR
		40%	NR	BB	NR
		40%	NR	BB	NR
		40%			
		40%	NR	B	NR
		40%	NR	BB	NR
		40%	NR	B	NR
		40%	NR	BB	BB
		40%	NR	BBB	BBB
		40%	NR	A	BBB
		40%	NR	BBB	BBB
		40%	NR	BBB	BBB
		40%	NR	A	BBB
		40%	NR	BBB	BBB
		40%			
	2.22%	25%	BBB	BBB	BBB
	2.22%	25%	A	A	A
		25%			
		25%			
	2.22%	25%	BBB	BBB	BBB
	2.22%	25%	A	A	A
	2.22%	25%	BBB	BBB	BBB
		10%			
		10%			
		10%			
		10%			
1.22%	1.31%	40% BB	A	A	A
1.22%	1.31%	40% A	AA	AA	AAA
1.27%	1.31%	40% BBB	A	A	A
1.22%	1.31%	40% A	AA	AA	AAA
1.27%	1.31%	40% BBB	A	A	A
1.22%	1.31%	40% A	AA	AA	AAA
1.21%	1.31%	40% BBB	A	AA	AA
1.16%	1.31%	40% BBB	A	AA	AA
1.27%	1.31%	40% BBB	A	A	A
1.22%	1.31%	40% A	AA	AA	AAA
		40%			
1.22%	1.31%	40% A	AA	AA	AAA
1.22%	1.31%	40% BB	A	BBB	BBB
1.22%	1.31%	40% BB	A	A	A
1.22%	1.31%	40% A	AA	AA	AAA
		40%			
1.27%	1.31%	40% BBB	A	A	A
1.22%	1.31%	40% A	AA	AA	AAA
		40%			
1.16%	1.31%	40% BBB	A	AA	AA
2.05%	2.07%	20% BB	BBB	A	A
2.12%	2.13%	20% BBB	A	AA	A
2.04%	2.08%	20% BBB	AA	AAA	AA
2.01%	2.06%	20% BBB	A	AA	AA
2.12%	2.13%	20% BBB	A	AA	A
2.04%	2.08%	20% BBB	AA	AAA	AA
		20%			
2.04%	2.08%	20% BBB	AA	AAA	AA
2.05%	2.07%	20% BB	BBB	A	BBB
2.05%	2.07%	20% BB	BBB	A	A
2.04%	2.08%	20% BBB	AA	AAA	AA
2.04%	2.08%	20% BBB	AA	AAA	AA
2.12%	2.13%	20% BBB	A	AA	A
2.04%	2.08%	20% BBB	AA	AAA	AA
2.01%	2.06%	20% BBB	A	AA	AA
1.94%	1.95%	20% BBB	A	AA	AA
2.04%	2.08%	20% BBB	AA	AAA	AA
4.78%	4.78%	40% BBB	A	BBB	A
4.78%	4.78%	40% BBB	A	BBB	A
		40%			
		40%			
5.20%	5.16%	40% A	A	A	A
4.99%	4.95%	40% A	AA	A	A
4.94%	4.90%	40% A	AA	AA	AA
4.77%	4.78%	40% A	AA	AA	AA
4.94%	4.90%	40% A	AA	AA	AA
4.77%	4.78%	40% A	AA	AA	AA
4.77%	4.78%	40% A	AA	AA	AA

BB	NR	BB	BB		
BB	NR	BB	BB		
BB	NR	BB	BB		
B	NR	B	B		
BB	NR	BB	BB		
B	NR	B	B		
BB	BB	BB	BB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB	NR	
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	
NR	NR				
NR	NR				
NR	NR				
A	A	A	A	BB	BB
AA	AAA	AA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
A	AA	A	AA	BBB	BBB
A	A	A	A	BBB	BBB
AA	AAA	AA	AAA	A	A
AA	AAA	AA	AAA	A	A
BBB	BBB	BBB	A	BB	BB
A	A	A	A	BB	BB
AA	AAA	AA	AAA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
A	BBB	BBB	A	BB	BBB
A	A	A	A	BBB	A
AAA	AA	AA	AAA	BBB	AA
AA	A	A	AA	BBB	A
A	A	A	A	BBB	A
AAA	AA	AA	AAA	BBB	AA
AAA	AA	AA	AAA	BBB	AA
A	BBB	BBB	BBB	BB	BBB
A	BBB	A	BBB	BB	BBB
AAA	AA	AA	AAA	BBB	AA
AAA	AA	AA	AAA	BBB	AA
A	A	A	A	BBB	A
AAA	AA	AA	AAA	BBB	AA
AA	A	A	AA	BBB	A
AA	A	A	AA	BBB	A
AAA	AA	AA	AAA	BBB	AA
A	A	A	A	BB	BB
A	A	A	A	BB	BB
A	A	A	A	BBB	BBB
A	AA	A	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A

	BB	2	Financials	N.Amer	Canada
	BB	2	Financials	N.Amer	Canada
	BB	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	BB	2	Financials	N.Amer	Canada
	BB	2	Financials	N.Amer	Canada
	BB	2	Financials	N.Amer	Canada
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	A	3	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	AA	12	Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
BBB	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
A	AA	8	Financials	Europe	United Kingdom
BB	AA	12	Consumer Services	Africa	Liberia
BB	AA	12	Consumer Services	Africa	Liberia
	NR		Consumer Services	Africa	Liberia
	NR		Consumer Services	Africa	Liberia
BBB	A	3	Consumer Services	Africa	Liberia
BBB	AA	12	Consumer Services	Africa	Liberia
BBB	AA	6	Consumer Services	Africa	Liberia
A	AA	9	Consumer Services	Africa	Liberia
BBB	AA	6	Consumer Services	Africa	Liberia
A	AA	9	Consumer Services	Africa	Liberia
A	AA	9	Consumer Services	Africa	Liberia

AA	AA		Thin	CcyGrp	Thin	CcyGrp
AA	AA		Thin	CcyGrp	Thin	CcyGrp
AA	AA		Thin	CcyGrp	Thin	CcyGrp
AA	AA					
AA	AA		Thin	DocAdj	Thin	DocAdj
AA	AA		Thin	CcyGrp	Thin	CcyGrp
AA	AA		Thin	DocAdj	Thin	DocAdj
AA	AA		Thin	Entity Tier	Entity Tier	Entity Tier
AA	AA		Thin	DocAdj	DocAdj	DocAdj
AA	AA		Thin	CcyGrp	DocAdj	DocAdj
AA	AA		Thin	DocAdj	DocAdj	DocAdj
AA	AA		Thin	DocAdj	DocAdj	DocAdj
AA	AA		Thin	CcyGrp	DocAdj	DocAdj
AA	AA		Thin	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					Thin
AA	AA					Thin
AA	AA					
AA	AA					Thin
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

RCLJPYCR	29-Aug-08 RCL
RCLJPYMR	29-Aug-08 RCL
RCLJPYXR	29-Aug-08 RCL
RCLNZDMR	29-Aug-08 RCL
RCLTWDXR	29-Aug-08 RCL
RCLUSDCR	29-Aug-08 RCL
RCLUSDMM	29-Aug-08 RCL
RCLUSDMR	29-Aug-08 RCL
RCLUSDXR	29-Aug-08 RCL
RDSPLCEURCR	29-Aug-08 RDSPLC
RDSPLCEURMM	29-Aug-08 RDSPLC
RDSPLCEURMR	29-Aug-08 RDSPLC
RDSPLCUSDCR	29-Aug-08 RDSPLC
RDSPLCUSDMM	29-Aug-08 RDSPLC
RDSPLCUSDMR	29-Aug-08 RDSPLC
RDSPLCZARMM	29-Aug-08 RDSPLC
RSA-RIAUDMR	29-Aug-08 RSA-RI
RSA-RICHFMR	29-Aug-08 RSA-RI
RSA-RIEURMM	29-Aug-08 RSA-RI
RSA-RIEURMR	29-Aug-08 RSA-RI
RSA-RIJPYMR	29-Aug-08 RSA-RI
RSA-RINZDMR	29-Aug-08 RSA-RI
RSA-RIUSDMR	29-Aug-08 RSA-RI
RSA-RIUSDXR	29-Aug-08 RSA-RI
RPOWEURMR	29-Aug-08 RPOW
RPOWUSDMR	29-Aug-08 RPOW
RPOWUSDXR	29-Aug-08 RPOW
RPMINTAUDMR	29-Aug-08 RPMINT
RPMINTCHFMR	29-Aug-08 RPMINT
RPMINTEURMM	29-Aug-08 RPMINT
RPMINTEURMR	29-Aug-08 RPMINT
RPMINTGBPMR	29-Aug-08 RPMINT
RPMINTHKDMR	29-Aug-08 RPMINT
RPMINTJPYMR	29-Aug-08 RPMINT
RPMINTNOKMR	29-Aug-08 RPMINT
RPMINTUSDCR	29-Aug-08 RPMINT
RPMINTUSDMM	29-Aug-08 RPMINT
RPMINTUSDMR	29-Aug-08 RPMINT
RPMINTUSDXR	29-Aug-08 RPMINT
RSAIGCHFCR	29-Aug-08 RSAIG
RSAIGCHFMM	29-Aug-08 RSAIG
RSAIGEURCR	29-Aug-08 RSAIG
RSAIGEURMM	29-Aug-08 RSAIG
RSAIGEURMR	29-Aug-08 RSAIG
RSAIGGBPCR	29-Aug-08 RSAIG
RSAIGGBPMM	29-Aug-08 RSAIG
RSAIGJPYCR	29-Aug-08 RSAIG
RSAIGJPYMM	29-Aug-08 RSAIG
RSAIGUSDCR	29-Aug-08 RSAIG
RSAIGUSDMM	29-Aug-08 RSAIG
RSAIGUSDMR	29-Aug-08 RSAIG
RSAIGAUDCR	29-Aug-08 RSAIG
RSAIGAUDMM	29-Aug-08 RSAIG
RSAIGCHFCR	29-Aug-08 RSAIG
RSAIGCHFMM	29-Aug-08 RSAIG
RSAIGEURCR	29-Aug-08 RSAIG
RSAIGEURMM	29-Aug-08 RSAIG
RSAIGEURMR	29-Aug-08 RSAIG
RSAIGEURXR	29-Aug-08 RSAIG
RSAIGGBPCR	29-Aug-08 RSAIG
RSAIGGBPMM	29-Aug-08 RSAIG
RSAIGGBPMR	29-Aug-08 RSAIG
RSAIGJPYCR	29-Aug-08 RSAIG
RSAIGJPYMM	29-Aug-08 RSAIG
RSAIGUSDCR	29-Aug-08 RSAIG
RSAIGUSDMM	29-Aug-08 RSAIG
RSAIGUSDMR	29-Aug-08 RSAIG
RSAIGUSDXR	29-Aug-08 RSAIG
RCCCUSDCR	29-Aug-08 RCCC
RCCCUSDMR	29-Aug-08 RCCC
RCCCUSDXR	29-Aug-08 RCCC
RUSSELUSDCR	29-Aug-08 RUSSEL
RUSSELUSDXR	29-Aug-08 RUSSEL
RUSAGBEURCR	29-Aug-08 RUSAGB

Royal Caribbean Cruises Ltd	7F8168	SNRFOR	JPY	CR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	JPY	MR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	JPY	XR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	NZD	MR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	TWD	XR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	USD	CR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	USD	MM	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	USD	MR	Composite
Royal Caribbean Cruises Ltd	7F8168	SNRFOR	USD	XR	Composite
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	EUR	CR	Composite
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	EUR	MM	Composite
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	EUR	MR	Composite
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	USD	CR	Composite
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	USD	MM	Composite
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	USD	MR	Composite
ROYAL DUTCH SHELL PLC	GNDF9A	SNRFOR	ZAR	MM	Composite
Royal Indty Co	7F82BO	SNRFOR	AUD	MR	Composite
Royal Indty Co	7F82BO	SNRFOR	CHF	MR	Composite
Royal Indty Co	7F82BO	SNRFOR	EUR	MM	Composite
Royal Indty Co	7F82BO	SNRFOR	EUR	MR	Composite
Royal Indty Co	7F82BO	SNRFOR	JPY	MR	Composite
Royal Indty Co	7F82BO	SNRFOR	NZD	MR	Composite
Royal Indty Co	7F82BO	SNRFOR	USD	MR	Composite
Royal Indty Co	7F82BO	SNRFOR	USD	XR	Composite
RPM Inc	7BDFDM	SNRFOR	EUR	MR	Composite
RPM Inc	7BDFDM	SNRFOR	USD	MR	Composite
RPM Inc	7BDFDM	SNRFOR	USD	XR	Composite
RPM Intl Inc	7BDFED	SNRFOR	AUD	MR	Composite
RPM Intl Inc	7BDFED	SNRFOR	CHF	MR	Composite
RPM Intl Inc	7BDFED	SNRFOR	EUR	MM	Composite
RPM Intl Inc	7BDFED	SNRFOR	EUR	MR	Composite
RPM Intl Inc	7BDFED	SNRFOR	GBP	MR	Composite
RPM Intl Inc	7BDFED	SNRFOR	HKD	MR	Composite
RPM Intl Inc	7BDFED	SNRFOR	JPY	MR	Composite
RPM Intl Inc	7BDFED	SNRFOR	NOK	MR	Composite
RPM Intl Inc	7BDFED	SNRFOR	USD	CR	Composite
RPM Intl Inc	7BDFED	SNRFOR	USD	MM	Composite
RPM Intl Inc	7BDFED	SNRFOR	USD	MR	Composite
RPM Intl Inc	7BDFED	SNRFOR	USD	XR	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	CHF	CR	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	CHF	MM	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	EUR	CR	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	EUR	MM	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	EUR	MR	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	GBP	CR	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	GBP	MM	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	JPY	CR	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	JPY	MM	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	USD	CR	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	USD	MM	Composite
RSA Ins GROUP PLC	GNE74V	SNRFOR	USD	MR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	AUD	CR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	AUD	MM	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	CHF	CR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	CHF	MM	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	EUR	CR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	EUR	MM	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	EUR	MR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	EUR	XR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	GBP	CR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	GBP	MM	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	GBP	MR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	JPY	CR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	JPY	MM	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	USD	CR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	USD	MM	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	USD	MR	Composite
RSA Ins GROUP PLC	GNE74V	SUBLT2	USD	XR	Composite
Rural Cellular Corp	7F9A94	SNRFOR	USD	CR	Composite
Rural Cellular Corp	7F9A94	SNRFOR	USD	MR	Composite
Rural Cellular Corp	7F9A94	SNRFOR	USD	XR	Composite
RUSSELL Corp	7FA587	SNRFOR	USD	CR	Composite
RUSSELL Corp	7FA587	SNRFOR	USD	XR	Composite
Russian Agric Bk	X4B78X	SNRFOR	EUR	CR	Composite

3.56%	3.71%	4.09%	4.56%	4.83%	5.09%	4.94%	4.83%	4.81%
3.56%	3.71%	4.09%	4.56%	4.83%	5.09%	4.94%	4.83%	4.81%
3.56%	3.71%	4.09%	4.56%	4.83%	5.09%	4.94%	4.83%	4.81%
3.86%	3.62%	4.15%	4.55%	4.79%	5.10%	5.05%	4.91%	5.23%
3.70%	3.77%	4.17%	4.64%	4.93%	5.22%	5.02%	4.93%	5.02%
3.67%	3.76%	4.11%	4.62%	4.90%	5.16%	5.00%	4.89%	4.97%
3.56%	3.76%	4.06%	4.54%	4.83%	5.07%	4.91%	4.79%	4.79%
0.17%	0.20%	0.28%	0.34%	0.38%	0.40%	0.43%	0.47%	0.46%
0.17%	0.19%	0.26%	0.32%	0.36%	0.38%	0.41%	0.45%	0.46%
0.17%	0.20%	0.28%	0.34%	0.38%	0.40%	0.43%	0.47%	0.46%
0.17%	0.19%	0.26%	0.32%	0.36%	0.38%	0.41%	0.45%	0.46%
0.17%	0.19%	0.26%	0.32%	0.36%	0.38%	0.41%	0.45%	0.46%
			4.04%		4.05%			
			4.04%		4.05%			
			4.04%		4.05%			
			4.04%		4.05%			
			4.04%		4.05%			
			4.04%		4.05%			
			4.04%		4.05%			
	0.72%	0.95%	1.05%	1.15%	1.25%	1.25%	1.32%	
	0.72%	0.95%	1.05%	1.15%	1.25%	1.25%	1.32%	
	0.72%	0.95%	1.05%	1.15%	1.25%	1.20%	1.27%	
0.73%	0.65%	0.89%	1.01%	1.15%	1.24%	1.29%	1.35%	1.34%
0.73%	0.65%	0.89%	1.01%	1.15%	1.24%	1.29%	1.35%	1.34%
0.73%	0.65%	0.89%	1.01%	1.15%	1.24%	1.29%	1.35%	1.34%
0.73%	0.65%	0.89%	1.01%	1.15%	1.24%	1.29%	1.35%	1.34%
0.73%	0.65%	0.89%	1.01%	1.15%	1.24%	1.29%	1.35%	1.34%
0.73%	0.65%	0.89%	1.01%	1.15%	1.24%	1.29%	1.35%	1.34%
0.73%	0.65%	0.89%	1.01%	1.15%	1.24%	1.29%	1.35%	1.34%
0.70%	0.63%	0.86%	0.97%	1.11%	1.19%	1.24%	1.30%	1.29%
	0.24%	0.38%	0.48%	0.54%	0.59%	0.61%	0.61%	
	0.24%	0.39%	0.45%	0.51%	0.56%	0.58%	0.59%	
	0.24%	0.39%	0.45%	0.51%	0.56%	0.58%	0.59%	
	0.24%	0.38%	0.48%	0.54%	0.59%	0.61%	0.61%	
	0.24%	0.39%	0.45%	0.51%	0.56%	0.58%	0.59%	
	0.73%	0.92%	1.06%	1.17%	1.32%	1.36%	1.38%	
	0.70%	0.90%	1.02%	1.12%	1.26%	1.30%	1.32%	
	0.69%	0.89%	1.00%	1.11%	1.25%	1.29%	1.31%	
	0.66%	0.84%	0.97%	1.07%	1.21%	1.24%	1.26%	
	0.73%	0.92%	1.06%	1.17%	1.32%	1.36%	1.38%	
	0.70%	0.90%	1.02%	1.12%	1.26%	1.30%	1.32%	
	0.66%	0.84%	0.97%	1.07%	1.21%	1.24%	1.26%	
	1.03%	1.24%	1.72%	1.96%	2.46%	2.76%	3.19%	3.17%
	1.03%	1.24%	1.72%	1.96%	2.37%	2.66%	3.07%	3.17%
3.13%	3.13%			2.32%	2.50%	2.58%	2.65%	2.66%
3.13%	3.13%			2.32%	2.50%	2.58%	2.65%	2.66%
2.13%	2.36%	2.71%	3.00%	3.17%	3.36%	3.53%	3.71%	3.69%

4.78%	4.78%	40% BBB	A	BBB	A
4.78%	4.78%	40% BBB	A	BBB	A
4.78%	4.78%	40% BBB	A	BBB	A
		40%			
		40%			
5.20%	5.16%	40% A	A	A	A
4.99%	4.95%	40% A	AA	A	A
4.94%	4.90%	40% A	AA	AA	AA
4.77%	4.78%	40% A	AA	AA	AA
0.52%	0.54%	40% BBB	BB	A	BBB
0.49%	0.52%	40% A	BBB	AA	A
		40%			
0.52%	0.54%	40% BBB	BB	A	BBB
0.49%	0.52%	40% A	BBB	AA	A
		40%			
0.49%	0.52%	40% A	BBB	AA	A
		35.00%			NR
		35.00%			NR
		35.00%			
		35.00%			NR
		35.00%			NR
		35.00%			NR
		35.00%			NR
		35.00%			NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
1.36%	1.41%	40% BB	B	B	B
1.36%	1.41%	40% A	BBB	BBB	BBB
		40%			
1.36%	1.41%	40% A	BBB	BBB	BBB
1.36%	1.41%	40% A	BBB	BBB	BBB
		40%			
1.36%	1.41%	40% BB	B	B	B
1.36%	1.41%	40% A	BBB	BBB	BBB
		40%			
		40%			
1.36%	1.41%	40% A	BBB	BBB	BBB
1.31%	1.36%	40% BBB	BB	BB	BB
		40%			
		40%			
		40%	NR	A	A
		40%	NR	A	A
		40%			
		40%			
		40%	NR	A	A
		40%			
		40%			
		40%	NR	A	A
		40%	NR	A	A
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	BBB	BBB	BBB
		40%	A	A	BBB
		40%	BBB	BBB	BBB
		40%	BBB	BBB	BBB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%	BBB	BBB	BBB
		40%	A	A	BBB
		40%			
		40%	BBB	BBB	BBB
		40%			
3.17%	3.17%	40%	NR	NR	NR
3.17%	3.17%	40%	NR	NR	NR
2.67%	2.67%	40% NR	NR		
2.67%	2.67%	40% NR	NR		
3.93%	4.00%	40% A	AA	A	AA

A	A	A	A	BB	BB
A	A	A	A	BB	BB
A	A	A	A	BB	BB
A	A	A	A	BBB	BBB
A	AA	A	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
BBB	A	A	A	NR	BB
A	AA	AA	AA	NR	BBB
BBB	A	A	A	NR	BB
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
NR	NR	BBB	BBB		
NR	NR	BBB	BBB		
NR	NR	BB	BB		
B	B	B	B	BB	BB
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
B	B	B	B	BB	BB
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
BB	BB	BB	BB	BBB	BBB
A	A	A	BBB		
A	A	A	A		
A	A	A	A		
A	A	A	BBB		
A	A	A	A		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
NR	B	BB	B	NR	NR
NR	B	BB	B	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
AA	AA	AA	AA	NR	A

BB	AA	12	Consumer Services	Africa	Liberia
BB	AA	12	Consumer Services	Africa	Liberia
BB	AA	12	Consumer Services	Africa	Liberia
	NR		Consumer Services	Africa	Liberia
	NR		Consumer Services	Africa	Liberia
BBB	A	3	Consumer Services	Africa	Liberia
BBB	AA	12	Consumer Services	Africa	Liberia
BBB	AA	6	Consumer Services	Africa	Liberia
A	AA	9	Consumer Services	Africa	Liberia
B	BBB	7	Oil & Gas	Europe	United Kingdom
BB	BBB	7	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
B	BBB	7	Oil & Gas	Europe	United Kingdom
BB	BBB	7	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
BB	BBB	7	Oil & Gas	Europe	United Kingdom
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
BB	BBB	9	Basic Materials	N.Amer	United States
A	BBB	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	BBB	9	Basic Materials	N.Amer	United States
A	BBB	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BB	BBB	9	Basic Materials	N.Amer	United States
A	BBB	9	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
A	BBB	9	Basic Materials	N.Amer	United States
BBB	BBB	9	Basic Materials	N.Amer	United States
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	NR		Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
NR	A	7	Government	E.Eur	Russian Federation

BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB				Thin	
BB	BBB				Thin	
BB	BBB					
BB	BBB				Thin	
BB	BBB				Thin	
BB	BBB				Thin	
BB	BBB				Thin	
BB	BBB				Thin	
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA		Thin	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA		Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA		Thin	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		CcyGrp	CcyGrp	DocAdj	DocAdj
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		CcyGrp	CcyGrp	DocAdj	DocAdj
A	AA					
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
CCC	BB					
CCC	BB		Thin	Thin	Thin	Thin
CCC	BB		Thin	Thin	Thin	Thin
B	BB	Thin	Thin			Thin
B	BB	Thin	Thin			Thin
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin

RUSAGBEURMM	29-Aug-08 RUSAGB
RUSAGBEURMR	29-Aug-08 RUSAGB
RUSAGBJPYCR	29-Aug-08 RUSAGB
RUSAGBRUBCR	29-Aug-08 RUSAGB
RUSAGBRUBMM	29-Aug-08 RUSAGB
RUSAGBRUBMR	29-Aug-08 RUSAGB
RUSAGBUSDCR	29-Aug-08 RUSAGB
RUSAGBUSDMM	29-Aug-08 RUSAGB
RUSAGBUSDMR	29-Aug-08 RUSAGB
RUSAGBUSDXR	29-Aug-08 RUSAGB
RUSSIAAUDCR	29-Aug-08 RUSSIA
RUSSIAAUDMM	29-Aug-08 RUSSIA
RUSSIACADCR	29-Aug-08 RUSSIA
RUSSIADKKCR	29-Aug-08 RUSSIA
RUSSIAEURCR	29-Aug-08 RUSSIA
RUSSIAEURMM	29-Aug-08 RUSSIA
RUSSIAEURMR	29-Aug-08 RUSSIA
RUSSIAGBPCR	29-Aug-08 RUSSIA
RUSSIAHKDCR	29-Aug-08 RUSSIA
RUSSIAJPYCR	29-Aug-08 RUSSIA
RUSSIAJPYMM	29-Aug-08 RUSSIA
RUSSIARUBCR	29-Aug-08 RUSSIA
RUSSIASEKCR	29-Aug-08 RUSSIA
RUSSIASGDCR	29-Aug-08 RUSSIA
RUSSIATWDCR	29-Aug-08 RUSSIA
RUSSIAUSDCR	29-Aug-08 RUSSIA
RUSSIAUSDMM	29-Aug-08 RUSSIA
RUSSIAUSDMR	29-Aug-08 RUSSIA
RUSSIAUSDXR	29-Aug-08 RUSSIA
RUSSIA-MinFinEURCR	29-Aug-08 RUSSIA-MinFin
RUSSIA-MinFinEURMM	29-Aug-08 RUSSIA-MinFin
RUSSIA-MinFinRUBCR	29-Aug-08 RUSSIA-MinFin
RUSSIA-MinFinUSDCR	29-Aug-08 RUSSIA-MinFin
RUSSIA-MinFinUSDMM	29-Aug-08 RUSSIA-MinFin
RUSSIA-MinFinUSDMR	29-Aug-08 RUSSIA-MinFin
RUSSIA-MinFinUSDXR	29-Aug-08 RUSSIA-MinFin
RUSRAIEURCR	29-Aug-08 RUSRAI
RUSRAIRUBCR	29-Aug-08 RUSRAI
RUSRAIUSDCR	29-Aug-08 RUSRAI
RWEAUDCR	29-Aug-08 RWE
RWEAUDMM	29-Aug-08 RWE
RWECADMM	29-Aug-08 RWE
RWECHFCR	29-Aug-08 RWE
RWECHFMM	29-Aug-08 RWE
RWEEURCR	29-Aug-08 RWE
RWEEURMM	29-Aug-08 RWE
RWEEURMR	29-Aug-08 RWE
RWEEURXR	29-Aug-08 RWE
RWEGBPCR	29-Aug-08 RWE
RWEGBPMM	29-Aug-08 RWE
RWEGBPMR	29-Aug-08 RWE
RWEGBPXR	29-Aug-08 RWE
RWEHKDMM	29-Aug-08 RWE
RWEJPYCR	29-Aug-08 RWE
RWEJPYMM	29-Aug-08 RWE
RWEJPYMR	29-Aug-08 RWE
RWENZDCR	29-Aug-08 RWE
RWENZDMM	29-Aug-08 RWE
RWESEKMM	29-Aug-08 RWE
RWESGDMM	29-Aug-08 RWE
RWETWDMM	29-Aug-08 RWE
RWEUSDCR	29-Aug-08 RWE
RWEUSDMM	29-Aug-08 RWE
RWEUSDMR	29-Aug-08 RWE
RWEUSDXR	29-Aug-08 RWE
RWE-NPowerPlcAUDCR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcAUDMM	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcCHFCR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcCHFMM	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcEURCR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcEURMM	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcEURMR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcGBPCR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcGBPMM	29-Aug-08 RWE-NPowerPlc

Russian Agric Bk	X4B78X	SNRFOR	EUR	MM	Composite
Russian Agric Bk	X4B78X	SNRFOR	EUR	MR	Composite
Russian Agric Bk	X4B78X	SNRFOR	JPY	CR	Composite
Russian Agric Bk	X4B78X	SNRFOR	RUB	CR	Composite
Russian Agric Bk	X4B78X	SNRFOR	RUB	MM	Composite
Russian Agric Bk	X4B78X	SNRFOR	RUB	MR	Composite
Russian Agric Bk	X4B78X	SNRFOR	USD	CR	Composite
Russian Agric Bk	X4B78X	SNRFOR	USD	MM	Composite
Russian Agric Bk	X4B78X	SNRFOR	USD	MR	Composite
Russian Agric Bk	X4B78X	SNRFOR	USD	XR	Composite
Russian Fedn	7FB37H	SNRFOR	AUD	CR	Composite
Russian Fedn	7FB37H	SNRFOR	AUD	MM	Composite
Russian Fedn	7FB37H	SNRFOR	CAD	CR	Composite
Russian Fedn	7FB37H	SNRFOR	DKK	CR	Composite
Russian Fedn	7FB37H	SNRFOR	EUR	CR	Composite
Russian Fedn	7FB37H	SNRFOR	EUR	MM	Composite
Russian Fedn	7FB37H	SNRFOR	EUR	MR	Composite
Russian Fedn	7FB37H	SNRFOR	GBP	CR	Composite
Russian Fedn	7FB37H	SNRFOR	HKD	CR	Composite
Russian Fedn	7FB37H	SNRFOR	JPY	CR	Composite
Russian Fedn	7FB37H	SNRFOR	JPY	MM	Composite
Russian Fedn	7FB37H	SNRFOR	RUB	CR	Composite
Russian Fedn	7FB37H	SNRFOR	SEK	CR	Composite
Russian Fedn	7FB37H	SNRFOR	SGD	CR	Composite
Russian Fedn	7FB37H	SNRFOR	TWD	CR	Composite
Russian Fedn	7FB37H	SNRFOR	USD	CR	Composite
Russian Fedn	7FB37H	SNRFOR	USD	MM	Composite
Russian Fedn	7FB37H	SNRFOR	USD	MR	Composite
Russian Fedn	7FB37H	SNRFOR	USD	XR	Composite
Russian Ministry Fin	7FB36A	SNRFOR	EUR	CR	Composite
Russian Ministry Fin	7FB36A	SNRFOR	EUR	MM	Composite
Russian Ministry Fin	7FB36A	SNRFOR	RUB	CR	Composite
Russian Ministry Fin	7FB36A	SNRFOR	USD	CR	Composite
Russian Ministry Fin	7FB36A	SNRFOR	USD	MM	Composite
Russian Ministry Fin	7FB36A	SNRFOR	USD	MR	Composite
Russian Ministry Fin	7FB36A	SNRFOR	USD	XR	Composite
Russian Rwys Pub Corp		SNRFOR	EUR	CR	Composite
Russian Rwys Pub Corp		SNRFOR	RUB	CR	Composite
Russian Rwys Pub Corp		SNRFOR	USD	CR	Composite
RWE AG	7BDGCJ	SNRFOR	AUD	CR	Composite
RWE AG	7BDGCJ	SNRFOR	AUD	MM	Composite
RWE AG	7BDGCJ	SNRFOR	CAD	MM	Composite
RWE AG	7BDGCJ	SNRFOR	CHF	CR	Composite
RWE AG	7BDGCJ	SNRFOR	CHF	MM	Composite
RWE AG	7BDGCJ	SNRFOR	EUR	CR	Composite
RWE AG	7BDGCJ	SNRFOR	EUR	MM	Composite
RWE AG	7BDGCJ	SNRFOR	EUR	MR	Composite
RWE AG	7BDGCJ	SNRFOR	EUR	XR	Composite
RWE AG	7BDGCJ	SNRFOR	GBP	CR	Composite
RWE AG	7BDGCJ	SNRFOR	GBP	MM	Composite
RWE AG	7BDGCJ	SNRFOR	GBP	MR	Composite
RWE AG	7BDGCJ	SNRFOR	GBP	XR	Composite
RWE AG	7BDGCJ	SNRFOR	HKD	MM	Composite
RWE AG	7BDGCJ	SNRFOR	JPY	CR	Composite
RWE AG	7BDGCJ	SNRFOR	JPY	MM	Composite
RWE AG	7BDGCJ	SNRFOR	JPY	MR	Composite
RWE AG	7BDGCJ	SNRFOR	NZD	CR	Composite
RWE AG	7BDGCJ	SNRFOR	NZD	MM	Composite
RWE AG	7BDGCJ	SNRFOR	SEK	MM	Composite
RWE AG	7BDGCJ	SNRFOR	SGD	MM	Composite
RWE AG	7BDGCJ	SNRFOR	TWD	MM	Composite
RWE AG	7BDGCJ	SNRFOR	USD	CR	Composite
RWE AG	7BDGCJ	SNRFOR	USD	MM	Composite
RWE AG	7BDGCJ	SNRFOR	USD	MR	Composite
RWE AG	7BDGCJ	SNRFOR	USD	XR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	AUD	CR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	AUD	MM	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	CHF	CR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	CHF	MM	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	EUR	CR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	EUR	MM	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	EUR	MR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	GBP	CR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	GBP	MM	Composite

2.05%	2.27%	2.60%	2.88%	3.05%	3.23%	3.39%	3.56%	3.69%
2.13%	2.36%	2.71%	3.00%	3.17%	3.36%	3.53%	3.71%	3.69%
2.05%	2.27%	2.60%	2.88%	3.05%	3.23%	3.39%	3.56%	3.69%
2.13%	2.36%	2.71%	3.00%	3.17%	3.36%	3.53%	3.71%	3.69%
2.05%	2.27%	2.60%	2.88%	3.05%	3.23%	3.39%	3.56%	3.69%
2.03%	2.25%	2.57%	2.85%	3.02%	3.20%	3.35%	3.52%	3.69%
0.67%	0.72%	0.94%	1.07%	1.21%	1.32%	1.45%	1.58%	1.72%
0.67%	0.72%	0.94%	1.07%	1.21%	1.32%	1.45%	1.58%	1.72%
0.67%	0.73%	0.94%	1.07%	1.21%	1.32%	1.46%	1.58%	1.69%
0.67%	0.73%	0.94%	1.07%	1.21%	1.32%	1.46%	1.58%	1.69%
0.65%	0.70%	0.91%	1.03%	1.17%	1.28%	1.41%	1.52%	1.64%
0.67%	0.73%	0.94%	1.07%	1.21%	1.32%	1.46%	1.58%	1.69%
0.67%	0.73%	0.94%	1.07%	1.21%	1.32%	1.46%	1.58%	1.69%
0.67%	0.72%	0.94%	1.07%	1.21%	1.32%	1.45%	1.59%	1.76%
0.67%	0.69%	0.90%	1.03%	1.16%	1.26%	1.39%	1.52%	1.69%
0.67%	0.73%	0.94%	1.07%	1.21%	1.32%	1.46%	1.58%	1.69%
0.67%	0.73%	0.94%	1.07%	1.21%	1.32%	1.46%	1.58%	1.69%
0.67%	0.73%	0.94%	1.07%	1.21%	1.32%	1.46%	1.58%	1.69%
0.67%	0.73%	0.94%	1.07%	1.21%	1.32%	1.46%	1.58%	1.69%
0.65%	0.70%	0.91%	1.03%	1.17%	1.28%	1.41%	1.52%	1.64%
0.62%	0.67%	0.87%	0.98%	1.12%	1.22%	1.34%	1.45%	1.57%
0.23%								
0.23%								
0.23%								
0.23%								
		2.06%	2.21%	2.34%	2.45%	2.52%	2.59%	
		2.06%	2.21%	2.34%	2.45%	2.52%	2.59%	
		2.06%	2.21%	2.34%	2.45%	2.52%	2.59%	
0.17%	0.21%	0.27%	0.33%	0.38%	0.43%	0.47%	0.50%	0.54%
0.17%	0.20%	0.26%	0.32%	0.37%	0.41%	0.45%	0.50%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.20%	0.27%	0.34%	0.38%	0.43%	0.47%	0.51%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.20%	0.27%	0.34%	0.38%	0.43%	0.47%	0.51%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.19%	0.26%	0.32%	0.36%	0.41%	0.44%	0.49%	0.54%
0.17%	0.18%	0.25%	0.31%	0.35%	0.39%	0.43%	0.47%	0.54%
0.17%	0.20%	0.27%	0.34%	0.38%	0.43%	0.47%	0.51%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.19%	0.27%	0.32%	0.38%	0.43%	0.47%	0.52%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.50%	0.54%
0.17%	0.20%	0.27%	0.34%	0.38%	0.43%	0.47%	0.51%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.20%	0.27%	0.34%	0.38%	0.43%	0.47%	0.51%	0.54%
0.17%	0.19%	0.26%	0.32%	0.37%	0.41%	0.45%	0.49%	0.54%
0.17%	0.19%	0.26%	0.32%	0.36%	0.41%	0.44%	0.49%	0.54%
0.13%	0.19%	0.24%	0.25%	0.40%	0.47%	0.51%	0.55%	0.61%
0.13%	0.19%	0.24%	0.25%	0.40%	0.47%	0.51%	0.55%	0.61%
0.13%	0.20%	0.24%	0.26%	0.41%	0.48%	0.53%	0.57%	0.61%
0.13%	0.19%	0.23%	0.25%	0.38%	0.46%	0.51%	0.54%	0.61%
0.13%	0.20%	0.24%	0.26%	0.41%	0.48%	0.53%	0.57%	0.61%
0.13%	0.19%	0.23%	0.25%	0.38%	0.46%	0.51%	0.54%	0.61%
0.13%	0.20%	0.24%	0.26%	0.41%	0.48%	0.53%	0.57%	0.61%
0.13%	0.19%	0.23%	0.25%	0.38%	0.46%	0.51%	0.54%	0.61%

3.77%	4.00%	40% BBB	A	BBB	A
		40%			
		40%			
3.93%	4.00%	40% A	AA	A	AA
3.77%	4.00%	40% BBB	A	BBB	A
		40%			
3.93%	4.00%	40% A	AA	A	AA
3.77%	4.00%	40% BBB	A	BBB	A
3.73%	4.00%	40% BBB	A	BBB	A
		40%			
1.77%	1.82%	25% BBB	BBB	BBB	BBB
1.77%	1.82%	25% BBB	BBB	BBB	BBB
1.76%	1.79%	25% A	AA	AA	AA
		25%			
1.76%	1.79%	25% A	AA	AA	AA
1.70%	1.73%	25% A	A	A	A
		25%			
1.76%	1.79%	25% A	AA	AA	AA
1.76%	1.79%	25% A	AA	AA	AA
1.81%	1.87%	25% BBB	A	A	A
1.74%	1.80%	25% BBB	BBB	BBB	BBB
1.76%	1.79%	25% A	AA	AA	AA
1.76%	1.79%	25% A	AA	AA	AA
1.76%	1.79%	25% A	AA	AA	AA
		25%			
1.76%	1.79%	25% A	AA	AA	AA
1.70%	1.73%	25% A	A	A	A
		25%			
1.62%	1.65%	25% A	A	A	A
		22.50% NR			
		22.50%			
		22.50% NR			
		22.50% NR			
		22.50% NR			
		22.50%			
		22.50%			
				NR	NR
				NR	NR
				NR	NR
0.53%	0.66%	40% NR	BB	BB	BBB
0.53%	0.66%	40% NR	BBB	BBB	A
0.53%	0.66%	40% NR	A	A	AA
0.53%	0.66%	40% NR	BBB	A	A
0.53%	0.66%	40% NR	A	A	AA
0.53%	0.66%	40% NR	BBB	A	A
0.53%	0.66%	40% NR	A	A	AA
0.53%	0.66%	40% NR	BBB	A	A
0.53%	0.66%	40% NR	BBB	A	A
0.53%	0.66%	40% NR	BBB	A	A
0.53%	0.66%	40% NR	A	A	AA
		40%			
		40%			
0.53%	0.66%	40% NR	A	A	AA
0.53%	0.66%	40% NR	BB	BB	BBB
0.53%	0.66%	40% NR	BB	BBB	BBB
		40%			
0.53%	0.66%	40% NR	BBB	A	A
0.53%	0.66%	40% NR	A	A	AA
0.53%	0.66%	40% NR	A	A	AA
0.53%	0.66%	40% NR	A	A	AA
		40%			
0.53%	0.66%	40% NR	BBB	A	A
0.53%	0.66%	40% NR	A	A	AA
0.53%	0.66%	40% NR	BBB	A	A
		40%			
0.54%	0.57%	40% NR	B	B	B
0.54%	0.57%	40% NR	B	B	B
0.55%	0.58%	40% NR	BB	BB	BB
0.53%	0.56%	40% NR	BB	BB	BB
0.55%	0.58%	40% NR	BB	BB	BB
0.53%	0.56%	40% NR	BB	BB	BB
		40%			
0.55%	0.58%	40% NR	BB	BB	BB
0.53%	0.56%	40% NR	BB	BB	BB

A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BBB	A	A	BBB	BBB	BBB
BBB	A	A	BBB	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	A
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
B	BBB	BBB	BBB	NR	NR
BB	A	A	BBB	NR	NR
AA	AA	AA	AA	NR	NR
BB	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
BB	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BB	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
B	BBB	BBB	BBB	NR	NR
BB	A	A	A	NR	NR
BB	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BB	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
B	B	B	B	NR	CCC
B	B	B	B	NR	CCC
BB	BB	BB	BB	NR	B
BB	BB	BB	BB	NR	B
BB	BB	BB	BB	NR	B
BB	BB	BB	BB	NR	B
BB	BB	BB	BB	NR	B
BB	BB	BB	BB	NR	B

NR	A	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
NR	A	7	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
BBB	AA	12	Government	E.Eur	Russian Federation
BBB	AA	12	Government	E.Eur	Russian Federation
A	AA	10	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	AA	10	Government	E.Eur	Russian Federation
A	AA	11	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	AA	10	Government	E.Eur	Russian Federation
A	AA	10	Government	E.Eur	Russian Federation
A	A	5	Government	E.Eur	Russian Federation
BBB	A	5	Government	E.Eur	Russian Federation
A	AA	10	Government	E.Eur	Russian Federation
A	AA	10	Government	E.Eur	Russian Federation
A	AA	10	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	AA	10	Government	E.Eur	Russian Federation
A	AA	11	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
A	AA	11	Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR		Government	E.Eur	Russian Federation
	NR	2	Government	E.Eur	Russian Federation
	NR	2	Government	E.Eur	Russian Federation
	NR	2	Government	E.Eur	Russian Federation
NR	A	4	Utilities	Europe	Germany
NR	A	4	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	5	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	5	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	5	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
	NR		Utilities	Europe	Germany
	NR		Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	3	Utilities	Europe	Germany
NR	A	3	Utilities	Europe	Germany
	NR		Utilities	Europe	Germany
NR	A	5	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
	NR		Utilities	Europe	Germany
NR	A	5	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
NR	A	11	Utilities	Europe	Germany
	NR		Utilities	Europe	Germany
CCC	BBB	4	Utilities	Europe	United Kingdom
CCC	BBB	4	Utilities	Europe	United Kingdom
B	BBB	4	Utilities	Europe	United Kingdom
B	BB	3	Utilities	Europe	United Kingdom
B	BBB	4	Utilities	Europe	United Kingdom
B	BB	3	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
B	BBB	4	Utilities	Europe	United Kingdom
B	BB	3	Utilities	Europe	United Kingdom

	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB					
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin				
	BBB					
	BBB	Thin				
	BBB	Thin				
	BBB	Thin				
	BBB					
	BBB					
				Thin	Thin	Thin
				Thin	Thin	Thin
				Thin	Thin	Thin
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	DocAdj	Entity Tier	DocAdj
A	A	Thin	Entity Tier	CcyGrp	Entity Tier	CcyGrp
A	A					
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	DocAdj	DocAdj	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	DocAdj	DocAdj	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	DocAdj	DocAdj	CcyGrp

DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp

RWE-NPowerPlcGBPMR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcJPYCR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcJPYMM	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcUSDCR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcUSDMM	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcUSDMR	29-Aug-08 RWE-NPowerPlc
RWE-NPowerPlcUSDXR	29-Aug-08 RWE-NPowerPlc
RAUDMR	29-Aug-08 R
RCHFMR	29-Aug-08 R
REURCR	29-Aug-08 R
REURMM	29-Aug-08 R
REURMR	29-Aug-08 R
REURXR	29-Aug-08 R
RHKDMR	29-Aug-08 R
RJPYMR	29-Aug-08 R
RSGDMR	29-Aug-08 R
RTWDMR	29-Aug-08 R
RUSDCR	29-Aug-08 R
RUSDMM	29-Aug-08 R
RUSDMR	29-Aug-08 R
RUSDXR	29-Aug-08 R
RYERSUSDCR	29-Aug-08 RYERS
RYERSUSDMR	29-Aug-08 RYERS
RYERSUSDXR	29-Aug-08 RYERS
RYLAUDMR	29-Aug-08 RYL
RYLCADMR	29-Aug-08 RYL
RYLCHFXR	29-Aug-08 RYL
RYLEURMM	29-Aug-08 RYL
RYLEURMR	29-Aug-08 RYL
RYLEURXR	29-Aug-08 RYL
RYLHKDMR	29-Aug-08 RYL
RYLJPYMR	29-Aug-08 RYL
RYLJPYXR	29-Aug-08 RYL
RYLSGDMR	29-Aug-08 RYL
RYLTWDMR	29-Aug-08 RYL
RYLUSDCR	29-Aug-08 RYL
RYLUSDMM	29-Aug-08 RYL
RYLUSDMR	29-Aug-08 RYL
RYLUSDXR	29-Aug-08 RYL
RYLUSDMR	29-Aug-08 RYL
RYLUSDXR	29-Aug-08 RYL
GLFPEURCR	29-Aug-08 GLFP
GLFPEURMM	29-Aug-08 GLFP
SABEUREURCR	29-Aug-08 SABEUR
SABEUREURMM	29-Aug-08 SABEUR
SABEURUSDCR	29-Aug-08 SABEUR
SABLNEURCR	29-Aug-08 SABLN
SABLNEURMM	29-Aug-08 SABLN
SABLNEURMR	29-Aug-08 SABLN
SABLNEURXR	29-Aug-08 SABLN
SABLNGBPCR	29-Aug-08 SABLN
SABLNGBPMM	29-Aug-08 SABLN
SABLNHKDMR	29-Aug-08 SABLN
SABLNJPYMM	29-Aug-08 SABLN
SABLNJPYMR	29-Aug-08 SABLN
SABLNUSDCR	29-Aug-08 SABLN
SABLNUSDMM	29-Aug-08 SABLN
SABLNUSDMR	29-Aug-08 SABLN
SABLNUSDXR	29-Aug-08 SABLN
TSGCADMR	29-Aug-08 TSG
TSGUSDMR	29-Aug-08 TSG
TSGUSDXR	29-Aug-08 TSG
TSGAUDCR	29-Aug-08 TSG
TSGAUDMR	29-Aug-08 TSG
TSGCADMR	29-Aug-08 TSG
TSGCHFMR	29-Aug-08 TSG
TSGEURCR	29-Aug-08 TSG
TSGEURMM	29-Aug-08 TSG
TSGEURMR	29-Aug-08 TSG
TSGEURXR	29-Aug-08 TSG
TSGGBPXR	29-Aug-08 TSG
TSGHKDMR	29-Aug-08 TSG
TSGJPYCR	29-Aug-08 TSG
TSGJPYMR	29-Aug-08 TSG

RWE NPOWER PLC	GNE99Q	SNRFOR	GBP	MR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	JPY	CR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	JPY	MM	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	USD	CR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	USD	MM	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	USD	MR	Composite
RWE NPOWER PLC	GNE99Q	SNRFOR	USD	XR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	AUD	MR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	CHF	MR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	EUR	CR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	EUR	MM	Composite
Ryder Sys Inc	7FB89D	SNRFOR	EUR	MR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	EUR	XR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	HKD	MR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	JPY	MR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	SGD	MR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	TWD	MR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	USD	CR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	USD	MM	Composite
Ryder Sys Inc	7FB89D	SNRFOR	USD	MR	Composite
Ryder Sys Inc	7FB89D	SNRFOR	USD	XR	Composite
Ryerson Inc	7FBACU	SNRFOR	USD	CR	Composite
Ryerson Inc	7FBACU	SNRFOR	USD	MR	Composite
Ryerson Inc	7FBACU	SNRFOR	USD	XR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	AUD	MR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	CAD	MR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	CHF	XR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	EUR	MM	Composite
Ryland Gp Inc	7FBADA	SNRFOR	EUR	MR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	EUR	XR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	HKD	MR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	JPY	MR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	JPY	XR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	SGD	MR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	TWD	MR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	USD	CR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	USD	MM	Composite
Ryland Gp Inc	7FBADA	SNRFOR	USD	MR	Composite
Ryland Gp Inc	7FBADA	SNRFOR	USD	XR	Composite
Ryland Gp Inc	7FBADA	SUBLT2	USD	MR	Composite
Ryland Gp Inc	7FBADA	SUBLT2	USD	XR	Composite
SA GALERIES LAFAYETTE	FJ6338	SNRFOR	EUR	CR	Composite
SA GALERIES LAFAYETTE	FJ6338	SNRFOR	EUR	MM	Composite
SABIC Europe BV		SNRFOR	EUR	CR	Composite
SABIC Europe BV		SNRFOR	EUR	MM	Composite
SABIC Europe BV		SNRFOR	USD	CR	Composite
SABMiller PLC	7FDC9O	SNRFOR	EUR	CR	Composite
SABMiller PLC	7FDC9O	SNRFOR	EUR	MM	Composite
SABMiller PLC	7FDC9O	SNRFOR	EUR	MR	Composite
SABMiller PLC	7FDC9O	SNRFOR	EUR	XR	Composite
SABMiller PLC	7FDC9O	SNRFOR	GBP	CR	Composite
SABMiller PLC	7FDC9O	SNRFOR	GBP	MM	Composite
SABMiller PLC	7FDC9O	SNRFOR	HKD	MR	Composite
SABMiller PLC	7FDC9O	SNRFOR	JPY	MM	Composite
SABMiller PLC	7FDC9O	SNRFOR	JPY	MR	Composite
SABMiller PLC	7FDC9O	SNRFOR	USD	CR	Composite
SABMiller PLC	7FDC9O	SNRFOR	USD	MM	Composite
SABMiller PLC	7FDC9O	SNRFOR	USD	MR	Composite
SABMiller PLC	7FDC9O	SNRFOR	USD	XR	Composite
Sabre Hldgs Corp	7FDE95	SECDOM	CAD	MR	Composite
Sabre Hldgs Corp	7FDE95	SECDOM	USD	MR	Composite
Sabre Hldgs Corp	7FDE95	SECDOM	USD	XR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	AUD	CR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	AUD	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	CAD	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	CHF	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	EUR	CR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	EUR	MM	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	EUR	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	EUR	XR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	GBP	XR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	HKD	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	JPY	CR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	JPY	MR	Composite

0.13%	0.19%	0.24%	0.25%	0.40%	0.47%	0.51%	0.55%	0.61%
0.13%	0.19%	0.24%	0.25%	0.40%	0.47%	0.51%	0.55%	0.61%
0.13%	0.20%	0.24%	0.26%	0.41%	0.48%	0.53%	0.57%	0.61%
0.13%	0.19%	0.23%	0.25%	0.38%	0.46%	0.51%	0.54%	0.61%
0.95%	0.77%	1.04%	1.18%	1.33%	1.43%	1.45%	1.46%	1.56%
0.95%	0.78%	1.03%	1.19%	1.32%	1.44%	1.46%	1.47%	1.57%
0.95%	0.82%	1.08%	1.26%	1.39%	1.50%	1.53%	1.54%	1.64%
0.95%	0.79%	1.04%	1.21%	1.34%	1.46%	1.47%	1.48%	1.58%
0.95%	0.78%	1.03%	1.19%	1.32%	1.44%	1.46%	1.47%	1.57%
0.95%	0.76%	0.99%	1.16%	1.27%	1.39%	1.39%	1.40%	1.50%
0.95%	0.78%	1.03%	1.19%	1.32%	1.44%	1.46%	1.47%	1.57%
0.95%	0.77%	1.09%	1.19%	1.34%	1.45%	1.48%	1.49%	1.56%
0.95%	0.78%	1.03%	1.19%	1.32%	1.44%	1.46%	1.47%	1.57%
0.95%	0.82%	1.08%	1.26%	1.39%	1.50%	1.53%	1.54%	1.64%
0.95%	0.78%	1.03%	1.19%	1.32%	1.44%	1.46%	1.47%	1.57%
0.95%	0.76%	0.99%	1.16%	1.27%	1.39%	1.39%	1.40%	1.50%
					4.63%			
					4.63%			
5.12%	5.20%	5.21%	5.10%	4.98%	4.89%	4.63%	4.29%	4.22%
5.13%	5.21%	5.21%	5.11%	5.03%	4.92%	4.65%	4.34%	4.26%
5.13%	5.21%	5.21%	5.11%	5.03%	4.92%	4.65%	4.34%	4.26%
4.95%	5.04%	5.04%	4.96%	4.85%	4.79%	4.52%	4.19%	4.10%
5.13%	5.21%	5.21%	5.11%	5.03%	4.92%	4.65%	4.34%	4.26%
5.12%	5.20%	5.21%	5.10%	4.98%	4.89%	4.63%	4.29%	4.22%
5.13%	5.21%	5.21%	5.11%	5.03%	4.92%	4.65%	4.34%	4.26%
5.13%	5.21%	5.21%	5.11%	5.03%	4.92%	4.65%	4.34%	4.26%
5.41%	5.50%	5.50%	5.40%	5.29%	5.19%	4.91%	4.57%	4.48%
5.13%	5.21%	5.21%	5.11%	5.03%	4.92%	4.65%	4.34%	4.26%
4.95%	5.04%	5.04%	4.96%	4.85%	4.79%	4.52%	4.19%	4.10%
5.06%	5.06%	5.35%	5.35%	5.16%	4.96%	4.77%	4.45%	4.42%
5.06%	5.06%	5.35%	5.16%	4.97%	4.96%	4.59%	4.28%	4.25%
0.55%	0.61%	0.74%	0.89%	1.01%	1.10%	1.16%	1.21%	1.39%
0.53%	0.58%	0.71%	0.85%	0.97%	1.06%	1.11%	1.15%	1.33%
0.53%	0.58%	0.71%	0.84%	0.96%	1.04%	1.10%	1.15%	1.32%
0.51%	0.55%	0.68%	0.81%	0.93%	1.01%	1.06%	1.10%	1.27%
0.55%	0.61%	0.74%	0.89%	1.01%	1.10%	1.16%	1.21%	1.39%
0.53%	0.58%	0.71%	0.85%	0.97%	1.06%	1.11%	1.15%	1.33%
0.53%	0.58%	0.71%	0.84%	0.96%	1.04%	1.10%	1.15%	1.32%
0.53%	0.58%	0.71%	0.85%	0.97%	1.06%	1.12%	1.15%	1.33%
0.55%	0.61%	0.74%	0.89%	1.01%	1.10%	1.16%	1.21%	1.39%
0.53%	0.58%	0.71%	0.85%	0.97%	1.06%	1.11%	1.15%	1.33%
0.53%	0.58%	0.71%	0.84%	0.96%	1.04%	1.10%	1.15%	1.32%
	3.84%	5.32%	6.14%	6.50%	7.22%	6.73%	6.75%	
	3.84%	5.32%	6.14%	6.50%	7.22%	6.73%	6.75%	
	3.84%	5.32%	6.14%	6.50%	6.95%	6.73%	6.75%	
7.36%	7.86%	9.52%	10.57%	10.81%	11.00%	10.69%	10.38%	10.50%
7.36%	7.86%	9.52%	10.57%	10.81%	11.00%	10.69%	10.38%	10.50%
7.34%	7.98%	9.58%	10.67%	10.90%	11.09%	10.83%	10.46%	10.60%
7.85%	8.39%	10.12%	11.27%	11.53%	11.74%	11.39%	11.11%	11.22%
7.34%	7.98%	9.58%	10.67%	10.90%	11.09%	10.83%	10.46%	10.60%
7.41%	7.82%	9.56%	10.40%	10.67%	10.81%	10.48%	10.23%	10.26%
7.41%	7.82%	9.56%	10.40%	10.67%	10.81%	10.48%	10.23%	10.26%
7.34%	7.98%	9.58%	10.67%	10.90%	11.09%	10.83%	10.46%	10.60%
7.36%	7.86%	9.52%	10.57%	10.81%	11.00%	10.69%	10.38%	10.50%
7.36%	7.86%	9.52%	10.57%	10.81%	11.00%	10.69%	10.38%	10.50%

		40%			
0.54%	0.57%	40% NR	B	B	B
0.54%	0.57%	40% NR	B	B	B
0.55%	0.58%	40% NR	BB	BB	BB
0.53%	0.56%	40% NR	BB	BB	BB
		40%			
		40%			
1.56%	1.65%	40% NR	BB	B	BBB
1.57%	1.65%	40% NR	A	A	AA
1.65%	1.74%	40% NR	BBB	BB	A
1.59%	1.67%	40% NR	BBB	BB	A
1.57%	1.65%	40% NR	A	A	AA
1.51%	1.59%	40% NR	A	BB	AA
1.57%	1.65%	40% NR	A	A	AA
		40%			
1.65%	1.74%	40% NR	BBB	BB	A
		40%			
1.57%	1.65%	40% NR	A	A	AA
1.51%	1.59%	40% NR	A	BB	AA
		40%			
		40%			
		40%			
4.08%	4.14%	44.10% BBB	A	BBB	BBB
4.20%	4.16%	44.00% AA	AAA	AA	AA
		44.10%			
		44.10%			
4.20%	4.16%	44.00% AA	AAA	AA	AA
4.00%	4.01%	44.10% A	A	A	A
4.20%	4.16%	44.00% AA	AAA	AA	AA
4.08%	4.14%	44.10% BBB	A	BBB	BBB
		44.10%			
4.20%	4.16%	44.00% AA	AAA	AA	AA
4.20%	4.16%	44.00% AA	AAA	AA	AA
4.42%	4.38%	44.10% A	AA	A	A
		44.10%			
4.20%	4.16%	44.00% AA	AAA	AA	AA
4.00%	4.01%	44.10% A	A	A	A
4.40%	4.39%	20% NR	NR	NR	BBB
4.24%	4.23%	20% NR	NR	NR	BBB
		40%			
		40%			
		32.50%			
		32.50%			
		32.50%			
1.32%	1.35%	40% B	BB	BB	BB
1.32%	1.35%	40% BB	BBB	BBB	BBB
1.32%	1.35%	40% B	BB	BB	BB
1.32%	1.35%	40% B	BB	BB	BB
1.32%	1.35%	40% B	BB	BB	BB
1.32%	1.35%	40% BB	BBB	BBB	BBB
1.32%	1.35%	40% B	BB	BB	BB
		40%			
1.32%	1.35%	40% CCC	B	B	B
1.32%	1.35%	40% B	BB	BB	BB
1.32%	1.35%	40% BB	BBB	BBB	BBB
1.32%	1.35%	40% B	BB	BB	BB
		40%			
		72.50%	NR	NR	NR
		72.50%	NR	NR	NR
		72.50%	NR	NR	NR
10.50%	10.37%	33.29% BBB	BBB	BBB	BBB
10.50%	10.37%	33.29% BBB	BBB	BBB	BBB
10.55%	10.48%	33.33% A	AA	AA	AA
		33.33%			
10.96%	10.89%	33.29% A	A	A	A
		33.29%			
10.55%	10.48%	33.33% A	AA	AA	AA
10.03%	9.97%	33% A	AA	A	AA
10.03%	9.97%	33% A	AA	A	AA
10.55%	10.48%	33.33% A	AA	AA	AA
10.50%	10.37%	33.29% BBB	BBB	BBB	BBB
10.50%	10.37%	33.29% BBB	BBB	BBB	BBB

B	B	B	B	NR	CCC
B	B	B	B	NR	CCC
BB	BB	BB	BB	NR	B
BB	BB	BB	BB	NR	B
B	BBB	BBB	BB	BB	CCC
BBB	A	A	A	A	BB
BB	BBB	A	BBB	BBB	B
BB	A	A	BBB	BBB	B
BBB	A	A	A	A	BB
BB	A	A	A	BBB	B
BBB	A	A	A	A	BB
A	BB	BB	BB	BB	CCC
BBB	A	A	A	A	BB
BB	BBB	A	BBB	BBB	B
BBB	A	A	A	A	BB
BB	A	A	A	BBB	B
	NR				
	NR				
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AAA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	A	A	A	BBB	A
BBB	NR	BBB	BBB	BBB	BBB
BBB	NR	BBB	BBB	BBB	BBB

BBB	BB	BB	A	B	NR
A	BBB	BBB	AA	BB	NR
BBB	BB	BB	A	B	NR
BBB	BB	BB	A	B	NR
BBB	BB	BB	A	B	NR
A	BBB	BBB	AA	BB	NR
BBB	BB	BB	A	B	NR
BB	B	B	BBB	CCC	NR
BBB	BB	BB	A	B	NR
A	BBB	BBB	AA	BB	NR
BBB	BB	BB	A	B	NR
NR	B	NR	NR		
NR	B	NR	NR		
NR	B	NR	NR		
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	A	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB

	NR		Utilities	Europe	United Kingdom
CCC	BBB	4	Utilities	Europe	United Kingdom
CCC	BBB	4	Utilities	Europe	United Kingdom
B	BBB	4	Utilities	Europe	United Kingdom
B	BB	3	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
BB	BBB	13	Industrials	N.Amer	United States
A	BBB	11	Industrials	N.Amer	United States
BBB	BBB	3	Industrials	N.Amer	United States
BBB	BBB	13	Industrials	N.Amer	United States
A	BBB	11	Industrials	N.Amer	United States
BBB	BB	8	Industrials	N.Amer	United States
A	BBB	11	Industrials	N.Amer	United States
BB	BB	4	Industrials	N.Amer	United States
A	BBB	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	BBB	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	BBB	11	Industrials	N.Amer	United States
BBB	BB	8	Industrials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
AA	AA	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	13	Consumer Goods	N.Amer	United States
A	A	5	Consumer Goods	N.Amer	United States
AA	AA	13	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	13	Consumer Goods	N.Amer	United States
AA	AA	13	Consumer Goods	N.Amer	United States
A	AA	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
AA	AA	13	Consumer Goods	N.Amer	United States
A	A	5	Consumer Goods	N.Amer	United States
BBB	A	2	Consumer Goods	N.Amer	United States
BBB	A	2	Consumer Goods	N.Amer	United States
	NR		Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
	NR		Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
	NR		Government	MiddleEast	United Arab Emirates
NR	BBB	8	Consumer Goods	Europe	United Kingdom
NR	BBB	7	Consumer Goods	Europe	United Kingdom
NR	BBB	8	Consumer Goods	Europe	United Kingdom
NR	BBB	8	Consumer Goods	Europe	United Kingdom
NR	BBB	8	Consumer Goods	Europe	United Kingdom
NR	BBB	7	Consumer Goods	Europe	United Kingdom
NR	BBB	8	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
NR	BBB	8	Consumer Goods	Europe	United Kingdom
NR	BBB	8	Consumer Goods	Europe	United Kingdom
NR	BBB	7	Consumer Goods	Europe	United Kingdom
NR	BBB	8	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	AA	7	Consumer Services	N.Amer	United States
BBB	AA	7	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States
BB	AA	11	Consumer Services	N.Amer	United States

BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	DocAdj	DocAdj	CcyGrp
BBB	A					
BBB	A					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	DocAdj	CcyGrp	DocAdj
B	BB					
B	BB					
B	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	DocAdj	DocAdj
	BBB					
	BBB					
	AA					
	AA					
	AA					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Entity Tier
Entity Tier
DocAdj
CcyGrp

Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
DocAdj
DocAdj

Entity Tier
Entity Tier
DocAdj
DocAdj

Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

TSGNOKMR	29-Aug-08 TSG
TSGSEKMR	29-Aug-08 TSG
TSGSGDMR	29-Aug-08 TSG
TSGTWDCR	29-Aug-08 TSG
TSGUSDCR	29-Aug-08 TSG
TSGUSDMM	29-Aug-08 TSG
TSGUSDMR	29-Aug-08 TSG
TSGUSDXR	29-Aug-08 TSG
TSG-SabUSDMR	29-Aug-08 TSG-Sab
TSG-SabUSDXR	29-Aug-08 TSG-Sab
TSG-SabUSDCR	29-Aug-08 TSG-Sab
TSG-SabUSDMR	29-Aug-08 TSG-Sab
TSG-SabUSDXR	29-Aug-08 TSG-Sab
SAFCAUDMR	29-Aug-08 SAFC
SAFCCHFMR	29-Aug-08 SAFC
SAFCEURCR	29-Aug-08 SAFC
SAFCEURMM	29-Aug-08 SAFC
SAFCEURMR	29-Aug-08 SAFC
SAFCEURXR	29-Aug-08 SAFC
SAFCJPYMR	29-Aug-08 SAFC
SAFCSGDMR	29-Aug-08 SAFC
SAFCUSDCR	29-Aug-08 SAFC
SAFCUSDMM	29-Aug-08 SAFC
SAFCUSDMR	29-Aug-08 SAFC
SAFCUSDXR	29-Aug-08 SAFC
SWYAUDCR	29-Aug-08 SWY
SWYAUDMM	29-Aug-08 SWY
SWYAUDMR	29-Aug-08 SWY
SWYAUDXR	29-Aug-08 SWY
SWYCADMR	29-Aug-08 SWY
SWYCHFCR	29-Aug-08 SWY
SWYCHFMM	29-Aug-08 SWY
SWYCHFMR	29-Aug-08 SWY
SWYEURCR	29-Aug-08 SWY
SWYEURMM	29-Aug-08 SWY
SWYEURMR	29-Aug-08 SWY
SWYEURXR	29-Aug-08 SWY
SWYGBPCR	29-Aug-08 SWY
SWYGBPMM	29-Aug-08 SWY
SWYGBPMR	29-Aug-08 SWY
SWYGBPXR	29-Aug-08 SWY
SWYHKDMR	29-Aug-08 SWY
SWYHKDXR	29-Aug-08 SWY
SWYJPYCR	29-Aug-08 SWY
SWYJPYMM	29-Aug-08 SWY
SWYJPYMR	29-Aug-08 SWY
SWYJPYXR	29-Aug-08 SWY
SWYNZDCR	29-Aug-08 SWY
SWYNZDMM	29-Aug-08 SWY
SWYSEKMR	29-Aug-08 SWY
SWYSEKXR	29-Aug-08 SWY
SWYSGDCR	29-Aug-08 SWY
SWYSGDMM	29-Aug-08 SWY
SWYSGDMR	29-Aug-08 SWY
SWYUSDCR	29-Aug-08 SWY
SWYUSDMM	29-Aug-08 SWY
SWYUSDMR	29-Aug-08 SWY
SWYUSDXR	29-Aug-08 SWY
AYLLAUDCR	29-Aug-08 AYLL
AYLLAUDMM	29-Aug-08 AYLL
AYLLCADMM	29-Aug-08 AYLL
AYLLCHFCR	29-Aug-08 AYLL
AYLLCHFMM	29-Aug-08 AYLL
AYLLEURCR	29-Aug-08 AYLL
AYLLEURMM	29-Aug-08 AYLL
AYLLEURMR	29-Aug-08 AYLL
AYLLEURXR	29-Aug-08 AYLL
AYLLGBPCR	29-Aug-08 AYLL
AYLLGBPMM	29-Aug-08 AYLL
AYLLGBPMR	29-Aug-08 AYLL
AYLLHKDMM	29-Aug-08 AYLL
AYLLJPYCR	29-Aug-08 AYLL
AYLLJPYMM	29-Aug-08 AYLL
AYLLNOKMM	29-Aug-08 AYLL

Sabre Hldgs Corp	7FDE95	SNRFOR	NOK	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	SEK	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	SGD	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	TWD	CR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	USD	CR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	USD	MM	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	USD	MR	Composite
Sabre Hldgs Corp	7FDE95	SNRFOR	USD	XR	Composite
Sabre Inc	7FDC8G	SECDOM	USD	MR	Composite
Sabre Inc	7FDC8G	SECDOM	USD	XR	Composite
Sabre Inc	7FDC8G	SNRFOR	USD	CR	Composite
Sabre Inc	7FDC8G	SNRFOR	USD	MR	Composite
Sabre Inc	7FDC8G	SNRFOR	USD	XR	Composite
SAFECO Corp	7FEA6B	SNRFOR	AUD	MR	Composite
SAFECO Corp	7FEA6B	SNRFOR	CHF	MR	Composite
SAFECO Corp	7FEA6B	SNRFOR	EUR	CR	Composite
SAFECO Corp	7FEA6B	SNRFOR	EUR	MM	Composite
SAFECO Corp	7FEA6B	SNRFOR	EUR	MR	Composite
SAFECO Corp	7FEA6B	SNRFOR	EUR	XR	Composite
SAFECO Corp	7FEA6B	SNRFOR	JPY	MR	Composite
SAFECO Corp	7FEA6B	SNRFOR	SGD	MR	Composite
SAFECO Corp	7FEA6B	SNRFOR	USD	CR	Composite
SAFECO Corp	7FEA6B	SNRFOR	USD	MM	Composite
SAFECO Corp	7FEA6B	SNRFOR	USD	MR	Composite
SAFECO Corp	7FEA6B	SNRFOR	USD	XR	Composite
Safeway Inc	7-Feb-65	SNRFOR	AUD	CR	Composite
Safeway Inc	7-Feb-65	SNRFOR	AUD	MM	Composite
Safeway Inc	7-Feb-65	SNRFOR	AUD	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	AUD	XR	Composite
Safeway Inc	7-Feb-65	SNRFOR	CAD	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	CHF	CR	Composite
Safeway Inc	7-Feb-65	SNRFOR	CHF	MM	Composite
Safeway Inc	7-Feb-65	SNRFOR	CHF	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	EUR	CR	Composite
Safeway Inc	7-Feb-65	SNRFOR	EUR	MM	Composite
Safeway Inc	7-Feb-65	SNRFOR	EUR	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	EUR	XR	Composite
Safeway Inc	7-Feb-65	SNRFOR	GBP	CR	Composite
Safeway Inc	7-Feb-65	SNRFOR	GBP	MM	Composite
Safeway Inc	7-Feb-65	SNRFOR	GBP	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	GBP	XR	Composite
Safeway Inc	7-Feb-65	SNRFOR	HKD	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	HKD	XR	Composite
Safeway Inc	7-Feb-65	SNRFOR	JPY	CR	Composite
Safeway Inc	7-Feb-65	SNRFOR	JPY	MM	Composite
Safeway Inc	7-Feb-65	SNRFOR	JPY	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	JPY	XR	Composite
Safeway Inc	7-Feb-65	SNRFOR	NZD	CR	Composite
Safeway Inc	7-Feb-65	SNRFOR	NZD	MM	Composite
Safeway Inc	7-Feb-65	SNRFOR	SEK	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	SEK	XR	Composite
Safeway Inc	7-Feb-65	SNRFOR	SGD	CR	Composite
Safeway Inc	7-Feb-65	SNRFOR	SGD	MM	Composite
Safeway Inc	7-Feb-65	SNRFOR	SGD	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	USD	CR	Composite
Safeway Inc	7-Feb-65	SNRFOR	USD	MM	Composite
Safeway Inc	7-Feb-65	SNRFOR	USD	MR	Composite
Safeway Inc	7-Feb-65	SNRFOR	USD	XR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	AUD	CR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	AUD	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	CAD	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	CHF	CR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	CHF	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	EUR	CR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	EUR	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	EUR	MR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	EUR	XR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	GBP	CR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	GBP	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	GBP	MR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	HKD	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	JPY	CR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	JPY	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	NOK	MM	Composite

7.34%	7.98%	9.58%	10.67%	10.90%	11.09%	10.83%	10.46%	10.60%
7.85%	8.39%	10.12%	11.27%	11.53%	11.74%	11.39%	11.11%	11.22%
7.85%	8.39%	10.12%	11.27%	11.53%	11.74%	11.39%	11.11%	11.22%
7.42%	8.05%	9.72%	10.82%	11.07%	11.27%	10.94%	10.67%	10.77%
7.34%	7.98%	9.58%	10.67%	10.90%	11.09%	10.83%	10.46%	10.60%
7.41%	7.82%	9.56%	10.40%	10.67%	10.81%	10.48%	10.23%	10.26%
			7.12%		7.63%	7.80%		
			7.12%		7.63%	7.80%		
		9.62%	10.38%	10.78%	10.99%			
		9.62%	10.38%	10.78%	10.99%			
		9.62%	10.38%	10.78%	10.99%			
0.35%	0.44%	0.52%	0.66%	0.69%	0.76%	0.80%	0.84%	0.93%
0.35%	0.45%	0.53%	0.66%	0.69%	0.77%	0.80%	0.85%	0.94%
0.35%	0.47%	0.55%	0.69%	0.73%	0.81%	0.85%	0.89%	0.99%
0.35%	0.45%	0.53%	0.66%	0.69%	0.77%	0.80%	0.85%	0.94%
0.35%	0.43%	0.51%	0.63%	0.67%	0.74%	0.77%	0.81%	0.90%
0.35%	0.44%	0.52%	0.66%	0.69%	0.76%	0.80%	0.84%	0.93%
0.35%	0.45%	0.53%	0.66%	0.69%	0.77%	0.80%	0.85%	0.94%
0.35%	0.47%	0.55%	0.69%	0.73%	0.81%	0.85%	0.89%	0.99%
0.35%	0.45%	0.53%	0.66%	0.69%	0.77%	0.80%	0.85%	0.94%
0.35%	0.43%	0.51%	0.63%	0.67%	0.74%	0.77%	0.81%	0.90%
0.37%	0.34%	0.40%	0.50%	0.59%	0.67%	0.70%	0.75%	0.74%
0.37%	0.34%	0.40%	0.50%	0.59%	0.67%	0.70%	0.75%	0.74%
0.37%	0.34%	0.40%	0.50%	0.59%	0.67%	0.70%	0.75%	0.74%
0.37%	0.35%	0.40%	0.51%	0.60%	0.68%	0.71%	0.76%	0.74%
0.37%	0.35%	0.40%	0.51%	0.60%	0.68%	0.71%	0.76%	0.74%
0.39%	0.36%	0.42%	0.53%	0.62%	0.72%	0.74%	0.80%	0.78%
0.37%	0.35%	0.41%	0.51%	0.60%	0.69%	0.71%	0.77%	0.75%
0.37%	0.35%	0.40%	0.51%	0.60%	0.68%	0.71%	0.76%	0.74%
0.36%	0.33%	0.39%	0.48%	0.57%	0.65%	0.67%	0.73%	0.72%
0.37%	0.35%	0.40%	0.51%	0.60%	0.68%	0.71%	0.76%	0.74%
0.36%	0.33%	0.39%	0.48%	0.57%	0.65%	0.67%	0.73%	0.72%
0.37%	0.35%	0.40%	0.51%	0.60%	0.68%	0.71%	0.76%	0.74%
0.36%	0.33%	0.39%	0.48%	0.57%	0.65%	0.67%	0.73%	0.72%
0.37%	0.34%	0.40%	0.50%	0.62%	0.67%	0.70%	0.75%	0.74%
0.37%	0.34%	0.40%	0.50%	0.60%	0.67%	0.70%	0.75%	0.74%
0.36%	0.33%	0.39%	0.48%	0.57%	0.65%	0.67%	0.73%	0.72%
0.39%	0.36%	0.42%	0.53%	0.62%	0.72%	0.74%	0.80%	0.78%
0.37%	0.35%	0.40%	0.51%	0.60%	0.68%	0.71%	0.76%	0.74%
0.36%	0.33%	0.39%	0.48%	0.57%	0.65%	0.67%	0.73%	0.72%
0.27%	0.33%	0.44%	0.51%	0.61%	0.67%	0.71%	0.78%	0.78%
0.27%	0.33%	0.42%	0.51%	0.58%	0.64%	0.69%	0.75%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.28%	0.33%	0.44%	0.53%	0.61%	0.68%	0.72%	0.76%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.28%	0.33%	0.44%	0.53%	0.61%	0.68%	0.72%	0.76%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.26%	0.32%	0.41%	0.50%	0.57%	0.64%	0.68%	0.73%	0.78%
0.25%	0.31%	0.40%	0.48%	0.55%	0.61%	0.66%	0.70%	0.78%
0.28%	0.33%	0.44%	0.53%	0.61%	0.68%	0.72%	0.76%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.26%	0.32%	0.41%	0.50%	0.57%	0.64%	0.68%	0.73%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.28%	0.33%	0.44%	0.51%	0.61%	0.67%	0.72%	0.79%	0.78%
0.27%	0.33%	0.42%	0.51%	0.58%	0.64%	0.69%	0.75%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%

		33.33%				
		33.33%				
10.55%	10.48%	33.33%	A	AA	AA	AA
10.96%	10.89%	33.29%	A	A	A	A
10.96%	10.89%	33.29%	A	A	A	A
10.52%	10.46%	33.29%	A	A	A	A
10.55%	10.48%	33.33%	A	AA	AA	AA
10.03%	9.97%	33%	A	AA	A	AA
		72.50%				NR
		72.50%				NR
		65%			NR	NR
		65%			NR	NR
		65%			NR	NR
0.91%	0.98%	40%	NR	B	B	B
0.91%	0.98%	40%	NR	BBB	BBB	BBB
0.96%	1.03%	40%	NR	BB	BB	BB
		40%				
0.91%	0.98%	40%	NR	BBB	BBB	BBB
0.88%	0.95%	40%	NR	BB	BB	BB
0.91%	0.98%	40%	NR	B	B	B
0.91%	0.98%	40%	NR	BBB	BBB	BBB
0.96%	1.03%	40%	NR	BB	BB	BB
		40%				
0.91%	0.98%	40%	NR	BBB	BBB	BBB
0.88%	0.95%	40%	NR	BB	BB	BB
0.74%	1.29%	40%	BB	BB	BBB	BBB
		40%				
0.74%	1.29%	40%	BB	BB	BBB	BBB
0.74%	1.29%	40%	BB	BB	BBB	BBB
0.75%	1.29%	40%	A	A	AA	AA
		40%				
		40%				
0.75%	1.29%	40%	A	A	AA	AA
0.79%	1.29%	40%	BBB	BBB	A	A
0.76%	1.29%	40%	BBB	BBB	A	A
0.75%	1.29%	40%	A	A	AA	AA
0.72%	1.29%	40%	BBB	A	A	AA
		40%				
		40%				
0.75%	1.29%	40%	A	A	AA	AA
0.72%	1.29%	40%	BBB	A	A	AA
0.75%	1.29%	40%	A	A	AA	AA
0.72%	1.29%	40%	BBB	A	A	AA
		40%				
		40%				
0.74%	1.29%	40%	BB	BB	BBB	BBB
0.74%	1.29%		BB	BB	BBB	BBB
		40%				
		40%				
		40%				
0.72%	1.29%	40%	BBB	A	A	AA
		40%				
		40%				
		40%				
0.79%	1.29%	40%	BBB	BBB	A	A
		40%				
0.75%	1.29%	40%	A	A	AA	AA
0.72%	1.29%	40%	BBB	A	A	AA
0.86%	0.90%	40%	BBB	BBB	BBB	BBB
0.86%	0.90%	40%	BBB	BBB	A	BBB
0.86%	0.90%	40%	A	AA	AAA	AA
0.86%	0.90%	40%	A	A	A	A
0.86%	0.90%	40%	A	AA	AAA	AA
0.86%	0.90%	40%	A	A	A	A
0.86%	0.90%	40%	A	AA	AAA	AA
0.86%	0.90%	40%	A	A	AA	A
0.86%	0.90%	40%	A	A	AA	A
0.86%	0.90%	40%	A	A	A	A
0.86%	0.90%	40%	A	AA	AAA	AA
0.86%	0.90%	40%	A	A	AA	A
0.86%	0.90%	40%	A	AA	AAA	AA
0.86%	0.90%	40%	BBB	BBB	BBB	BBB
0.86%	0.90%	40%	A	BBB	A	BBB
0.86%	0.90%	40%	A	AA	AAA	AA

AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
AA	AA	AA	AA	A	BBB
	NR	NR			
	NR	NR			
NR	NR				
NR	NR				
NR	NR				
BB	BB	BB	BB	B	B
A	BBB	A	A	BBB	BBB
BBB	BB	BBB	BBB	BB	BB
A	BBB	A	A	BBB	BBB
BBB	BB	BBB	BBB	BB	BB
BB	BB	BB	BB	B	B
A	BBB	A	A	BBB	BBB
BBB	BB	BBB	BBB	BB	BB
A	BBB	A	A	BBB	BBB
BBB	BB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	CCC	B
BBB	BBB	BBB	BBB	CCC	B
BBB	BBB	BBB	BBB	CCC	B
AA	AA	AA	AA	BB	BBB
AA	AA	AA	AA	BB	BBB
A	A	A	A	B	BB
A	A	A	A	B	BB
AA	AA	AA	AA	BB	BBB
AA	AA	A	AA	B	BB
AA	AA	AA	AA	BB	BBB
AA	AA	A	AA	B	BB
AA	AA	AA	AA	BB	BBB
AA	AA	A	AA	B	BB
A	BBB	BBB	BBB	CCC	B
BBB	BBB	BBB	BBB	CCC	B
AA	AA	A	AA	B	BB
A	A	A	A	B	BB
AA	AA	AA	AA	BB	BBB
AA	AA	A	AA	B	BB
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AAA	AAA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR

	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
BBB	AA	11	Consumer Services	N.Amer	United States
A	AA	9	Consumer Services	N.Amer	United States
BBB	AA	7	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
CCC	BBB	9	Financials	N.Amer	United States
BB	BBB	8	Financials	N.Amer	United States
B	BBB	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	BBB	8	Financials	N.Amer	United States
B	BBB	8	Financials	N.Amer	United States
CCC	BBB	9	Financials	N.Amer	United States
BB	BBB	8	Financials	N.Amer	United States
B	BBB	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	BBB	8	Financials	N.Amer	United States
B	BBB	8	Financials	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
NR	A	4	Consumer Services	Europe	United Kingdom
NR	A	4	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
NR	A	6	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
NR	A	6	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
NR	AA	14	Consumer Services	Europe	United Kingdom
NR	AA	14	Consumer Services	Europe	United Kingdom
NR	A	6	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
NR	AA	14	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
NR	A	4	Consumer Services	Europe	United Kingdom
NR	A	4	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom

BB	B					
BB	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B				Thin	
BB	B				Thin	
B	B			Thin	Thin	Thin
B	B			Thin	Thin	Thin
B	B			Thin	Thin	Thin
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	A					
BBB	A					
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
BBB	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	Entity Tier	DocAdj	Entity Tier	DocAdj
BBB	A	CcyGrp	Entity Tier	CcyGrp	Entity Tier	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Thin	Thin				
Thin	Thin				
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

AYLLNZDCR	29-Aug-08 AYLL
AYLLNZDMM	29-Aug-08 AYLL
AYLLSEKMM	29-Aug-08 AYLL
AYLLSGDCR	29-Aug-08 AYLL
AYLLSGDMM	29-Aug-08 AYLL
AYLLTWDMM	29-Aug-08 AYLL
AYLLUSDCR	29-Aug-08 AYLL
AYLLUSDMM	29-Aug-08 AYLL
AYLLUSDMR	29-Aug-08 AYLL
AYLLUSDXR	29-Aug-08 AYLL
SAGRAIJPYCR	29-Aug-08 SAGRAI
SAGRAIJPYMR	29-Aug-08 SAGRAI
SAGRAIJPYXR	29-Aug-08 SAGRAI
SAGRAIUSDCR	29-Aug-08 SAGRAI
SAGRAIUSDMR	29-Aug-08 SAGRAI
SAIBUGJPYCR	29-Aug-08 SAIBUG
SAIBUGJPYXR	29-Aug-08 SAIBUG
SAITAPJPYCR	29-Aug-08 SAITAP
SAITAPJPYMM	29-Aug-08 SAITAP
SAITAPJPYMR	29-Aug-08 SAITAP
SKSAUDMR	29-Aug-08 SKS
SKSAUDXR	29-Aug-08 SKS
SKSEURCR	29-Aug-08 SKS
SKSEURMM	29-Aug-08 SKS
SKSEURMR	29-Aug-08 SKS
SKSEURXR	29-Aug-08 SKS
SKSGBPMR	29-Aug-08 SKS
SKSHKDXR	29-Aug-08 SKS
SKSUSDCR	29-Aug-08 SKS
SKSUSDMM	29-Aug-08 SKS
SKSUSDMR	29-Aug-08 SKS
SKSUSDXR	29-Aug-08 SKS
SLMA-SallieMaeAUDMR	29-Aug-08 SLMA-SallieMae
SLMA-SallieMaeEURCR	29-Aug-08 SLMA-SallieMae
SLMA-SallieMaeEURMM	29-Aug-08 SLMA-SallieMae
SLMA-SallieMaeEURMR	29-Aug-08 SLMA-SallieMae
SLMA-SallieMaeUSDCR	29-Aug-08 SLMA-SallieMae
SLMA-SallieMaeUSDMR	29-Aug-08 SLMA-SallieMae
SALLY-SHLUSDMR	29-Aug-08 SALLY-SHL
SALLY-SHLUSDXR	29-Aug-08 SALLY-SHL
SRPAPUSDCR	29-Aug-08 SRPAP
SRPAPUSDMR	29-Aug-08 SRPAP
SRPAPUSDXR	29-Aug-08 SRPAP
SAMBAEURCR	29-Aug-08 SAMBA
SAMBAEURMM	29-Aug-08 SAMBA
SAMBAUSDCR	29-Aug-08 SAMBA
SAMBAUSDMM	29-Aug-08 SAMBA
SAMBAUSDMR	29-Aug-08 SAMBA
SAMMYJPYCR	29-Aug-08 SAMMY
SAMMYJPYXR	29-Aug-08 SAMMY
SAMPOO-BankAUDCR	29-Aug-08 SAMPOO-Bank
SAMPOO-BankAUDMM	29-Aug-08 SAMPOO-Bank
SAMPOO-BankCHFCR	29-Aug-08 SAMPOO-Bank
SAMPOO-BankCHFMM	29-Aug-08 SAMPOO-Bank
SAMPOO-BankEURCR	29-Aug-08 SAMPOO-Bank
SAMPOO-BankEURMM	29-Aug-08 SAMPOO-Bank
SAMPOO-BankJPYCR	29-Aug-08 SAMPOO-Bank
SAMPOO-BankJPYMM	29-Aug-08 SAMPOO-Bank
SAMPOO-BankNZDCR	29-Aug-08 SAMPOO-Bank
SAMPOO-BankNZDMM	29-Aug-08 SAMPOO-Bank
SAMPOO-BankUSDCR	29-Aug-08 SAMPOO-Bank
SAMPOO-BankUSDMM	29-Aug-08 SAMPOO-Bank
SAMPOO-BankEURCR	29-Aug-08 SAMPOO-Bank
SAMPOO-BankEURMM	29-Aug-08 SAMPOO-Bank
SAMPOO-BankUSDCR	29-Aug-08 SAMPOO-Bank
SAMPOO-BankUSDMM	29-Aug-08 SAMPOO-Bank
SAMPOOEURCR	29-Aug-08 SAMPOO
SAMPOOEURMM	29-Aug-08 SAMPOO
SAMPOOUSDCR	29-Aug-08 SAMPOO
SAMPOOUSDMM	29-Aug-08 SAMPOO
SAMCUSDMR	29-Aug-08 SAMC
SAMCUSDXR	29-Aug-08 SAMC
SAMSNG-ElectronAUDCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronAUDMR	29-Aug-08 SAMSNG-Electron

SAFEWAY LTD	GNEDEU	SNRFOR	NZD	CR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	NZD	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	SEK	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	SGD	CR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	SGD	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	TWD	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	USD	CR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	USD	MM	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	USD	MR	Composite
SAFEWAY LTD	GNEDEU	SNRFOR	USD	XR	Composite
Sagami Rwy Co Ltd	JPC65E	SNRFOR	JPY	CR	Composite
Sagami Rwy Co Ltd	JPC65E	SNRFOR	JPY	MR	Composite
Sagami Rwy Co Ltd	JPC65E	SNRFOR	JPY	XR	Composite
Sagami Rwy Co Ltd	JPC65E	SNRFOR	USD	CR	Composite
Sagami Rwy Co Ltd	JPC65E	SNRFOR	USD	MR	Composite
Saibu Gas Co Ltd		SNRFOR	JPY	CR	Composite
Saibu Gas Co Ltd		SNRFOR	JPY	XR	Composite
Saitama Prefecture	JPC9CK	SNRFOR	JPY	CR	Composite
Saitama Prefecture	JPC9CK	SNRFOR	JPY	MM	Composite
Saitama Prefecture	JPC9CK	SNRFOR	JPY	MR	Composite
Saks Inc	7GCAE3	SNRFOR	AUD	MR	Composite
Saks Inc	7GCAE3	SNRFOR	AUD	XR	Composite
Saks Inc	7GCAE3	SNRFOR	EUR	CR	Composite
Saks Inc	7GCAE3	SNRFOR	EUR	MM	Composite
Saks Inc	7GCAE3	SNRFOR	EUR	MR	Composite
Saks Inc	7GCAE3	SNRFOR	EUR	XR	Composite
Saks Inc	7GCAE3	SNRFOR	GBP	MR	Composite
Saks Inc	7GCAE3	SNRFOR	HKD	XR	Composite
Saks Inc	7GCAE3	SNRFOR	USD	CR	Composite
Saks Inc	7GCAE3	SNRFOR	USD	MM	Composite
Saks Inc	7GCAE3	SNRFOR	USD	MR	Composite
Saks Inc	7GCAE3	SNRFOR	USD	XR	Composite
Sallie Mae Inc	U2E9BF	SNRFOR	AUD	MR	Composite
Sallie Mae Inc	U2E9BF	SNRFOR	EUR	CR	Composite
Sallie Mae Inc	U2E9BF	SNRFOR	EUR	MM	Composite
Sallie Mae Inc	U2E9BF	SNRFOR	EUR	MR	Composite
Sallie Mae Inc	U2E9BF	SNRFOR	USD	CR	Composite
Sallie Mae Inc	U2E9BF	SNRFOR	USD	MR	Composite
Sally Hldgs LLC	7GE9AL	SNRFOR	USD	MR	Composite
Sally Hldgs LLC	7GE9AL	SNRFOR	USD	XR	Composite
Salt Riv Proj Agric Impt & Pwr Dist	7GECBJ	SNRFOR	USD	CR	Composite
Salt Riv Proj Agric Impt & Pwr Dist	7GECBJ	SNRFOR	USD	MR	Composite
Salt Riv Proj Agric Impt & Pwr Dist	7GECBJ	SNRFOR	USD	XR	Composite
Samba Finl Group	MUA54G	SNRFOR	EUR	CR	Composite
Samba Finl Group	MUA54G	SNRFOR	EUR	MM	Composite
Samba Finl Group	MUA54G	SNRFOR	USD	CR	Composite
Samba Finl Group	MUA54G	SNRFOR	USD	MM	Composite
Samba Finl Group	MUA54G	SNRFOR	USD	MR	Composite
Sammy Corp	JPCFBI	SNRFOR	JPY	CR	Composite
Sammy Corp	JPCFBI	SNRFOR	JPY	XR	Composite
Sampo Bk plc	7GEDNG	SNRFOR	AUD	CR	Composite
Sampo Bk plc	7GEDNG	SNRFOR	AUD	MM	Composite
Sampo Bk plc	7GEDNG	SNRFOR	CHF	CR	Composite
Sampo Bk plc	7GEDNG	SNRFOR	CHF	MM	Composite
Sampo Bk plc	7GEDNG	SNRFOR	EUR	CR	Composite
Sampo Bk plc	7GEDNG	SNRFOR	EUR	MM	Composite
Sampo Bk plc	7GEDNG	SNRFOR	JPY	CR	Composite
Sampo Bk plc	7GEDNG	SNRFOR	JPY	MM	Composite
Sampo Bk plc	7GEDNG	SNRFOR	NZD	CR	Composite
Sampo Bk plc	7GEDNG	SNRFOR	NZD	MM	Composite
Sampo Bk plc	7GEDNG	SNRFOR	USD	CR	Composite
Sampo Bk plc	7GEDNG	SNRFOR	USD	MM	Composite
Sampo Bk plc	7GEDNG	SUBLT2	EUR	CR	Composite
Sampo Bk plc	7GEDNG	SUBLT2	EUR	MM	Composite
Sampo Bk plc	7GEDNG	SUBLT2	USD	CR	Composite
Sampo Bk plc	7GEDNG	SUBLT2	USD	MM	Composite
Sampo Oyj	X4CBB8	SUBLT2	EUR	CR	Composite
Sampo Oyj	X4CBB8	SUBLT2	EUR	MM	Composite
Sampo Oyj	X4CBB8	SUBLT2	USD	CR	Composite
Sampo Oyj	X4CBB8	SUBLT2	USD	MM	Composite
Samsonite Corp	7GF64Z	SNRFOR	USD	MR	Composite
Samsonite Corp	7GF64Z	SNRFOR	USD	XR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	AUD	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	AUD	MR	Composite

0.28%	0.33%	0.44%	0.53%	0.61%	0.68%	0.72%	0.76%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.28%	0.33%	0.44%	0.53%	0.61%	0.68%	0.72%	0.76%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.28%	0.33%	0.44%	0.53%	0.61%	0.68%	0.72%	0.76%	0.78%
0.26%	0.32%	0.42%	0.51%	0.58%	0.64%	0.69%	0.74%	0.78%
0.26%	0.32%	0.41%	0.50%	0.57%	0.64%	0.68%	0.73%	0.78%
0.25%	0.31%	0.40%	0.48%	0.55%	0.61%	0.66%	0.70%	0.78%
0.18%	0.24%	0.36%	0.45%	0.51%	0.54%	0.63%	0.72%	0.80%
0.18%	0.18%	0.27%	0.33%	0.39%	0.42%	0.48%	0.55%	0.80%
0.18%	0.24%	0.32%	0.45%	0.51%	0.54%	0.63%	0.71%	0.80%
0.18%	0.24%	0.32%	0.45%	0.51%	0.54%	0.63%	0.71%	0.80%
	0.08%	0.10%	0.13%	0.20%	0.23%	0.29%	0.36%	
	0.08%	0.10%	0.13%	0.20%	0.23%	0.29%	0.36%	
	0.10%				0.17%			
	0.10%				0.17%			
2.76%	2.99%	4.00%	4.96%	5.47%	5.93%	5.99%	6.11%	6.32%
2.99%	3.21%	4.44%	5.48%	5.94%	6.38%	6.44%	6.57%	6.87%
2.84%	3.04%	4.06%	5.06%	5.47%	5.87%	5.95%	6.06%	6.52%
2.75%	2.97%	4.13%	5.08%	5.48%	5.90%	5.96%	6.09%	6.34%
2.75%	2.97%	4.13%	5.08%	5.48%	5.90%	5.96%	6.09%	6.34%
2.99%	3.21%	4.44%	5.48%	5.94%	6.38%	6.44%	6.57%	6.87%
2.84%	3.04%	4.06%	5.06%	5.47%	5.87%	5.95%	6.06%	6.52%
2.75%	2.97%	4.13%	5.08%	5.48%	5.90%	5.96%	6.09%	6.34%
				4.50%	5.33%			
				4.50%	5.33%			
	0.92%	1.11%	1.30%	1.43%	1.60%	1.62%	1.61%	
	0.92%	1.06%	1.25%	1.37%	1.60%	1.56%	1.61%	
	0.92%	1.11%	1.30%	1.43%	1.60%	1.62%	1.61%	
	0.92%	1.06%	1.25%	1.37%	1.60%	1.56%	1.61%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
0.61%	0.64%	0.69%	0.78%	0.88%	1.07%	1.03%	1.03%	
	0.51%	0.70%	0.96%	1.05%	1.11%	1.15%	1.35%	1.32%
	0.51%	0.70%	0.96%	1.05%	1.06%	1.15%	1.35%	1.32%
	0.51%	0.70%	0.96%	1.05%	1.11%	1.15%	1.35%	1.32%
	0.51%	0.70%	0.96%	1.05%	1.06%	1.15%	1.35%	1.32%
	0.60%	0.77%	0.90%	1.01%	1.13%	1.09%	1.19%	1.36%
	0.60%	0.77%	0.90%	1.01%	1.08%	1.09%	1.14%	1.36%
	0.60%	0.77%	0.90%	1.01%	1.13%	1.09%	1.19%	1.36%
	0.60%	0.77%	0.90%	1.01%	1.08%	1.09%	1.14%	1.36%
					4.88%			
					4.88%			
0.48%	0.64%	0.77%	0.91%	1.03%	1.16%	1.21%	1.27%	1.32%
0.48%	0.64%	0.77%	0.91%	1.03%	1.16%	1.21%	1.27%	1.32%

0.86%	0.90%	40%	A	A	A	A
0.86%	0.90%	40%	A	AA	AAA	AA
0.86%	0.90%	40%	A	AA	AAA	AA
0.86%	0.90%	40%	A	A	A	A
0.86%	0.90%	40%	A	AA	AAA	AA
		40%				
0.86%	0.90%	40%	A	A	A	A
0.86%	0.90%	40%	A	AA	AAA	AA
0.86%	0.90%	40%	A	A	AA	A
0.86%	0.90%	40%	A	A	AA	A
0.85%	0.87%	38.33%	NR	BB	B	A
		34.57%				
0.85%	0.87%	34.57%	NR	B	B	BBB
0.85%	0.87%	34.57%	NR	CCC	CCC	BB
0.85%	0.87%	34.57%	NR	CCC	CCC	BB
		25%		NR	NR	NR
		25%		NR	NR	NR
		27.50%		NR		
		27.50%		NR		
		27.50%				
6.30%	6.35%	40%	BB	BBB	BB	BB
		40%				
6.89%	6.90%	40%	BBB	A	A	A
		40%				
6.54%	6.55%	40%	BBB	AA	A	A
6.30%	6.35%	40%	A	AA	AA	AA
		40%				
6.30%	6.35%	40%	A	AA	AA	AA
6.89%	6.90%	40%	BBB	A	A	A
		40%				
6.54%	6.55%	40%	BBB	AA	A	A
6.30%	6.35%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	BB	BB
		40%		NR	B	B
		40%		NR	BB	BB
		40%		NR	B	B
		40%				
		35%				
		35%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		20%		NR	NR	NR
		20%		NR	NR	NR
		20%		NR	NR	NR
		20%		NR	NR	NR
1.37%	1.37%	20%		NR	NR	NR
1.37%	1.37%	20%		NR	NR	NR
1.37%	1.37%	20%		NR	NR	NR
1.37%	1.37%	20%		NR	NR	NR
		40%				
		40%				
1.35%	1.41%	36.29%	BB	BBB	BBB	BBB
1.35%	1.41%	36.29%	BB	BBB	BBB	BBB

A	AA	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BB	NR	NR
BB	BBB	BB	B	NR	NR
B	BB	B	CCC	NR	NR
B	BB	B	CCC	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
	NR				
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
AA	AA	AA	A	A	A
NR	NR				
NR	NR				
BB	NR	BB	NR		
B	NR	B	NR		
BB	NR	BB	NR		
B	NR	B	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	BB	NR	NR	NR	
NR	BBB	NR	NR	NR	
NR	BB	NR	NR	NR	
NR	BBB	NR	NR	NR	
NR	BBB	NR	BBB	NR	NR
NR	A	NR	A	NR	NR
NR	BBB	NR	BBB	NR	NR
NR	A	NR	A	NR	NR
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB

NR	A	6	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
NR	A	6	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	6	Consumer Services	Europe	United Kingdom
NR	AA	13	Consumer Services	Europe	United Kingdom
NR	AA	14	Consumer Services	Europe	United Kingdom
NR	AA	14	Consumer Services	Europe	United Kingdom
NR	BBB	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	7	Industrials	Asia	Japan
NR	BBB	7	Industrials	Asia	Japan
NR	BBB	7	Industrials	Asia	Japan
	NR	2	Utilities	Asia	Japan
	NR	2	Utilities	Asia	Japan
	NR	2	Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
BBB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	3	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	3	Consumer Services	N.Amer	United States
A	AA	7	Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	NR			N.Amer	United States
	BBB	2	Financials	MiddleEast	Saudi Arabia
	BBB	2	Financials	MiddleEast	Saudi Arabia
	BBB	2	Financials	MiddleEast	Saudi Arabia
	BBB	2	Financials	MiddleEast	Saudi Arabia
	NR		Financials	MiddleEast	Saudi Arabia
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	2	Financials	Europe	Finland
	NR	3	Financials	Europe	Finland
	NR	3	Financials	Europe	Finland
	NR	3	Financials	Europe	Finland
	NR	3	Financials	Europe	Finland
NR	NR	3	Financials	Europe	Finland
NR	NR	3	Financials	Europe	Finland
NR	NR	3	Financials	Europe	Finland
NR	NR	3	Financials	Europe	Finland
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
BB	AA	10	Technology	Asia	Korea (Republic of)
BB	AA	10	Technology	Asia	Korea (Republic of)

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	AA					
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
	AA		Thin			
	AA		Thin			
	AA					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B					
BBB	B					
BBB	B					
BBB	B					
BBB	B					
BBB	B					
B	BB					Thin
B	BB					Thin
A	A		Thin	CcyGrp	CcyGrp	CcyGrp
A	A		Thin	DocAdj	DocAdj	DocAdj
A	A		Thin	CcyGrp	CcyGrp	CcyGrp
A	A		Thin	DocAdj	DocAdj	DocAdj
A	A					
	A					
	A					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
BBB			Thin	Thin	Thin	Thin
BBB			Thin	Thin	Thin	Thin
BBB			Thin	Thin	Thin	Thin
BBB			Thin	Thin	Thin	Thin
B	BB					
B	BB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
Thin					
Thin	CcyGrp	Thin			
Thin	DocAdj	Thin			
Thin	CcyGrp	Thin			
Thin	DocAdj	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin		
CcyGrp	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		
CcyGrp	Thin	Thin	Thin		
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier

SAMSNG-ElectronCHFCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronDKKCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronEURCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronEURMM	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronEURMR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronGBPCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronHKDMR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronJPYCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronJPYMM	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronJPYMR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronKRWCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronNZDCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronSGDCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronSGDMR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronTWDCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronUSDCR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronUSDMM	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronUSDMR	29-Aug-08 SAMSNG-Electron
SAMSNG-ElectronUSDXR	29-Aug-08 SAMSNG-Electron
SATEGUSDCR	29-Aug-08 SATEG
SATEGUSDMR	29-Aug-08 SATEG
SANMIGUSDCR	29-Aug-08 SANMIG
SANMIGUSDMR	29-Aug-08 SANMIG
SANDENJPYCR	29-Aug-08 SANDEN
SANDENJPYXR	29-Aug-08 SANDEN
SANUSDMR	29-Aug-08 SAN
SANUSDXR	29-Aug-08 SAN
SANDVKAUDMM	29-Aug-08 SANDVK
SANDVKEURCR	29-Aug-08 SANDVK
SANDVKEURMM	29-Aug-08 SANDVK
SANDVKEURMR	29-Aug-08 SANDVK
SANDVKSEKMM	29-Aug-08 SANDVK
SANDVKUSDCR	29-Aug-08 SANDVK
SANDVKUSDMM	29-Aug-08 SANDVK
SANDVKUSDMR	29-Aug-08 SANDVK
SNOEURMM	29-Aug-08 SNO
SNOEURMR	29-Aug-08 SNO
SANMEURMM	29-Aug-08 SANM
SANMEURMR	29-Aug-08 SANM
SANMUSDCR	29-Aug-08 SANM
SANMUSDMM	29-Aug-08 SANM
SANMUSDMR	29-Aug-08 SANM
SANMUSDXR	29-Aug-08 SANM
SANMEURCR	29-Aug-08 SANM
SANMEURMM	29-Aug-08 SANM
SANMEURMR	29-Aug-08 SANM
SANMEURXR	29-Aug-08 SANM
SANMUSDCR	29-Aug-08 SANM
SANMUSDMM	29-Aug-08 SANM
SANMUSDMR	29-Aug-08 SANM
SANMUSDXR	29-Aug-08 SANM
SANMAUDXR	29-Aug-08 SANM
SANMDKKXR	29-Aug-08 SANM
SANMEURMM	29-Aug-08 SANM
SANMEURMR	29-Aug-08 SANM
SANMEURXR	29-Aug-08 SANM
SANMHKDXR	29-Aug-08 SANM
SANMJPYXR	29-Aug-08 SANM
SANMUSDCR	29-Aug-08 SANM
SANMUSDMM	29-Aug-08 SANM
SANMUSDMR	29-Aug-08 SANM
SANMUSDXR	29-Aug-08 SANM
SASYAUDCR	29-Aug-08 SASY
SASYAUDMM	29-Aug-08 SASY
SASYCADMM	29-Aug-08 SASY
SASYCHFCR	29-Aug-08 SASY
SASYCHFMM	29-Aug-08 SASY
SASYEURCR	29-Aug-08 SASY
SASYEURMM	29-Aug-08 SASY
SASYEURMR	29-Aug-08 SASY
SASYEURXR	29-Aug-08 SASY
SASYGBPMM	29-Aug-08 SASY
SASYHKDMM	29-Aug-08 SASY
SASYJPYCR	29-Aug-08 SASY

Samsung Electrs Co Ltd	7GF655	SNRFOR	CHF	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	DKK	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	EUR	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	EUR	MM	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	EUR	MR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	GBP	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	HKD	MR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	JPY	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	JPY	MM	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	JPY	MR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	KRW	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	NZD	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	SGD	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	SGD	MR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	TWD	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	USD	CR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	USD	MM	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	USD	MR	Composite
Samsung Electrs Co Ltd	7GF655	SNRFOR	USD	XR	Composite
San Antonio TX Electricity & Gas	7GF877	SNRFOR	USD	CR	Composite
San Antonio TX Electricity & Gas	7GF877	SNRFOR	USD	MR	Composite
San Miguel Corp	Y5C616	SNRFOR	USD	CR	Composite
San Miguel Corp	Y5C616	SNRFOR	USD	MR	Composite
Sanden Corp	JPD79A	SNRFOR	JPY	CR	Composite
Sanden Corp	JPD79A	SNRFOR	JPY	XR	Composite
Sandisk Corp	8I004G	SNRFOR	USD	MR	Composite
Sandisk Corp	8I004G	SNRFOR	USD	XR	Composite
Sandvik AB	8I0233	SNRFOR	AUD	MM	Composite
Sandvik AB	8I0233	SNRFOR	EUR	CR	Composite
Sandvik AB	8I0233	SNRFOR	EUR	MM	Composite
Sandvik AB	8I0233	SNRFOR	EUR	MR	Composite
Sandvik AB	8I0233	SNRFOR	SEK	MM	Composite
Sandvik AB	8I0233	SNRFOR	USD	CR	Composite
Sandvik AB	8I0233	SNRFOR	USD	MM	Composite
Sandvik AB	8I0233	SNRFOR	USD	MR	Composite
Sanitec Oy		SECDOM	EUR	MM	Composite
Sanitec Oy		SECDOM	EUR	MR	Composite
Sanmina SCI Corp	8I0997	SECDOM	EUR	MM	Composite
Sanmina SCI Corp	8I0997	SECDOM	EUR	MR	Composite
Sanmina SCI Corp	8I0997	SECDOM	USD	CR	Composite
Sanmina SCI Corp	8I0997	SECDOM	USD	MM	Composite
Sanmina SCI Corp	8I0997	SECDOM	USD	MR	Composite
Sanmina SCI Corp	8I0997	SECDOM	USD	XR	Composite
Sanmina SCI Corp	8I0997	SNRFOR	EUR	CR	Composite
Sanmina SCI Corp	8I0997	SNRFOR	EUR	MM	Composite
Sanmina SCI Corp	8I0997	SNRFOR	EUR	MR	Composite
Sanmina SCI Corp	8I0997	SNRFOR	EUR	XR	Composite
Sanmina SCI Corp	8I0997	SNRFOR	USD	CR	Composite
Sanmina SCI Corp	8I0997	SNRFOR	USD	MM	Composite
Sanmina SCI Corp	8I0997	SNRFOR	USD	MR	Composite
Sanmina SCI Corp	8I0997	SNRFOR	USD	XR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	AUD	XR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	DKK	XR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	EUR	MM	Composite
Sanmina SCI Corp	8I0997	SUBLT2	EUR	MR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	EUR	XR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	HKD	XR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	JPY	XR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	USD	CR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	USD	MM	Composite
Sanmina SCI Corp	8I0997	SUBLT2	USD	MR	Composite
Sanmina SCI Corp	8I0997	SUBLT2	USD	XR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	AUD	CR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	AUD	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	CAD	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	CHF	CR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	CHF	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	EUR	CR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	EUR	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	EUR	MR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	EUR	XR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	GBP	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	HKD	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	JPY	CR	Composite

0.48%	0.65%	0.77%	0.89%	1.03%	1.16%	1.21%	1.27%	1.32%
0.48%	0.65%	0.77%	0.89%	1.03%	1.16%	1.21%	1.27%	1.32%
0.47%	0.62%	0.74%	0.89%	1.00%	1.12%	1.16%	1.23%	1.27%
0.46%	0.62%	0.73%	0.88%	0.99%	1.10%	1.15%	1.21%	1.26%
0.48%	0.65%	0.77%	0.89%	1.03%	1.16%	1.21%	1.27%	1.32%
0.46%	0.62%	0.73%	0.88%	0.99%	1.10%	1.15%	1.21%	1.26%
0.48%	0.64%	0.77%	0.91%	1.03%	1.16%	1.21%	1.27%	1.32%
0.48%	0.61%	0.77%	0.91%	1.03%	1.16%	1.21%	1.27%	1.32%
0.48%	0.65%	0.77%	0.89%	1.03%	1.16%	1.21%	1.27%	1.32%
0.48%	0.65%	0.77%	0.89%	1.03%	1.16%	1.21%	1.27%	1.32%
0.46%	0.62%	0.73%	0.88%	0.99%	1.10%	1.15%	1.21%	1.26%
0.48%	0.65%	0.77%	0.89%	1.03%	1.16%	1.21%	1.27%	1.32%
0.47%	0.62%	0.74%	0.89%	1.00%	1.12%	1.16%	1.23%	1.27%
0.46%	0.62%	0.73%	0.88%	0.99%	1.10%	1.15%	1.21%	1.26%
0.44%	0.59%	0.71%	0.84%	0.95%	1.06%	1.11%	1.17%	1.21%
					0.35%		0.40%	
					0.35%		0.40%	
					2.69%			
					2.69%			
	0.27%		0.36%	0.43%	0.51%			
	0.27%		0.36%	0.43%	0.51%			
				4.48%	4.73%	4.78%	4.83%	
0.24%	0.36%	0.48%	0.59%	0.66%	0.75%	0.77%	0.84%	
0.24%	0.36%	0.48%	0.61%	0.69%	0.78%	0.80%	0.84%	
0.24%	0.36%	0.48%	0.59%	0.66%	0.75%	0.77%	0.84%	
0.24%	0.36%	0.48%	0.59%	0.66%	0.75%	0.77%	0.84%	
0.24%	0.36%	0.48%	0.59%	0.66%	0.75%	0.77%	0.84%	
0.24%	0.36%	0.48%	0.58%	0.65%	0.75%	0.76%	0.84%	
	1.68%	1.86%	2.70%	3.04%	3.20%	3.38%	3.44%	3.10%
	1.59%	1.86%	2.70%	2.89%	3.04%	3.21%	3.27%	3.10%
	1.54%	1.86%	2.70%	2.79%	2.93%	3.09%	3.15%	3.10%
1.26%	1.52%	2.06%	2.41%	2.23%	6.08%	6.15%	3.02%	7.01%
1.30%	1.58%	2.14%	2.49%	2.23%	6.32%	6.38%	3.13%	7.01%
1.26%	1.52%	2.06%	2.41%	2.23%	6.08%	6.15%	3.02%	7.01%
2.49%	3.06%	4.24%	5.26%	5.67%	6.16%	6.25%	6.34%	6.32%
2.49%	3.06%	4.24%	5.26%	5.67%	6.16%	6.25%	6.34%	6.32%
2.72%	3.18%	4.63%	5.69%	6.17%	6.73%	6.82%	6.92%	6.91%
2.59%	3.02%	4.39%	5.29%	5.86%	6.39%	6.48%	6.57%	6.56%
2.49%	3.06%	4.24%	5.26%	5.67%	6.16%	6.25%	6.34%	6.32%
0.19%	0.25%	0.33%	0.41%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.33%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.26%	0.34%	0.40%	0.46%	0.52%	0.56%	0.60%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.26%	0.34%	0.40%	0.46%	0.52%	0.56%	0.60%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.32%	0.39%	0.45%	0.50%	0.54%	0.59%	0.67%
0.19%	0.24%	0.31%	0.38%	0.43%	0.48%	0.52%	0.57%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.33%	0.42%	0.45%	0.51%	0.55%	0.60%	0.67%

1.35%	1.41%	35.67%	A	A	AA	AA
		35.67%				
1.35%	1.41%	35.67%	A	A	AA	AA
1.30%	1.35%	36.29%	BBB	BBB	A	A
1.28%	1.34%	36.29%	BBB	BBB	A	A
1.35%	1.41%	35.67%	A	A	AA	AA
1.28%	1.34%	36.29%	BBB	BBB	A	A
1.35%	1.41%	36.29%	BB	BBB	BBB	BBB
		36.29%				
1.35%	1.41%	36.29%	BB	BBB	BBB	BBB
1.35%	1.41%	35.67%	A	A	AA	AA
1.35%	1.41%	35.67%	A	A	AA	AA
		35.67%				
1.28%	1.34%	36.29%	BBB	BBB	A	A
		35.67%				
1.35%	1.41%	35.67%	A	A	AA	AA
1.30%	1.35%	36.29%	BBB	BBB	A	A
1.28%	1.34%	36.29%	BBB	BBB	A	A
1.24%	1.29%	36.29%	BBB	BBB	A	A
		80%				
		80%				
		17.50%				
		17.50%				
		30%		NR		NR
		30%		NR		NR
		40%				
		40%				
0.97%		40%	NR	NR	NR	B
1.01%		40%	NR	NR	NR	BB
0.97%		40%	NR	NR	NR	BBB
		40%				
0.97%		40%	NR	NR	NR	BBB
		40%				
0.97%		40%	NR	NR	NR	BBB
0.96%		40%	NR	NR	NR	BB
		75%				
		75%				
		65%				
		65%				
	3.20%	65%		CCC	NR	NR
		65%				
	3.20%	65%		CCC	NR	NR
	3.20%	65%		CCC	NR	NR
		37.50%				
		37.50%				
		40%				
3.54%	3.42%	35.00%	B	BBB	A	BB
		37.50%				
		37.50%				
3.54%	3.55%	40%	B	BBB	BBB	B
3.54%	3.42%	35.00%	B	BBB	A	BB
		40%				
		40%				
		40%				
		40%				
6.30%	6.36%	40%	A	A	AA	AA
6.30%	6.36%	40%	A	A	AA	AA
		40%				
6.88%	6.95%	40%	BBB	A	A	A
		40%				
6.54%	6.60%	40%	BBB	A	A	A
6.30%	6.36%	40%	A	A	AA	AA
0.65%	0.68%	40%	NR	BBB	BBB	BBB
0.65%	0.68%	40%	NR	BBB	BBB	A
0.64%	0.68%	40%	NR	AA	AA	AA
0.67%	0.68%	40%	NR	A	A	A
0.64%	0.68%	40%	NR	AA	AA	AA
0.67%	0.68%	40%	NR	A	A	A
0.64%	0.68%	40%	NR	AA	AA	AA
0.64%	0.68%	40%	NR	A	A	AA
0.61%	0.68%	40%	NR	A	A	AA
0.64%	0.68%	40%	NR	AA	AA	AA
0.64%	0.68%	40%	NR	AA	AA	AA
0.65%	0.68%	40%	NR	BBB	BBB	BBB

AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
	NR		NR		
	NR		NR		
	NR				
	NR				
NR	NR				
NR	NR				
NR	NR	NR	NR		
BB	B	BB	NR		BB
BBB	BB	BBB	NR		BBB
A	BBB	A	NR		A
A	BBB	A	NR		A
A	BBB	A	NR		A
BBB	BB	BBB	NR		BBB
CCC	CCC	CCC	B	NR	
CCC	CCC	CCC	B	NR	
B	B	BB	BB	NR	
NR	B	B	BB	NR	NR
NR	CCC	CCC	BB	NR	NR
NR	B	B	BB	NR	NR
AA	AA	A	AA	A	A
AA	AA	A	AA	A	A
A	A	BBB	A	BBB	BBB
A	A	BBB	A	BBB	BBB
AA	AA	A	AA	A	A
BBB	A	BBB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BB
AA	AAA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
A	AA	A	A	NR	BBB
A	AA	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
AA	AAA	AA	AA	NR	A
BBB	A	BBB	BBB	NR	BB

A	AA	9	Technology	Asia	Korea (Republic of)
	NR		Technology	Asia	Korea (Republic of)
A	AA	9	Technology	Asia	Korea (Republic of)
BBB	AA	9	Technology	Asia	Korea (Republic of)
BBB	AA	9	Technology	Asia	Korea (Republic of)
A	AA	9	Technology	Asia	Korea (Republic of)
BBB	AA	9	Technology	Asia	Korea (Republic of)
BB	AA	10	Technology	Asia	Korea (Republic of)
	NR		Technology	Asia	Korea (Republic of)
BB	AA	10	Technology	Asia	Korea (Republic of)
A	AA	9	Technology	Asia	Korea (Republic of)
A	AA	9	Technology	Asia	Korea (Republic of)
	NR		Technology	Asia	Korea (Republic of)
BBB	AA	9	Technology	Asia	Korea (Republic of)
	NR		Technology	Asia	Korea (Republic of)
A	AA	9	Technology	Asia	Korea (Republic of)
BBB	AA	9	Technology	Asia	Korea (Republic of)
BBB	AA	9	Technology	Asia	Korea (Republic of)
BBB	AA	9	Technology	Asia	Korea (Republic of)
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2	Industrials	Asia	Philippines
	NR	2	Industrials	Asia	Philippines
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	A	3	Industrials	Europe	Sweden
	A	3	Industrials	Europe	Sweden
	A	3	Industrials	Europe	Sweden
	NR		Industrials	Europe	Sweden
	A	3	Industrials	Europe	Sweden
	NR		Industrials	Europe	Sweden
	A	3	Industrials	Europe	Sweden
	A	3	Industrials	Europe	Sweden
	NR		Industrials	Europe	Finland
	NR		Industrials	Europe	Finland
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BB	4	Industrials	N.Amer	United States
NR	BB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	BB	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	BB	3	Industrials	N.Amer	United States
BBB	BB	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	A	7	Industrials	N.Amer	United States
A	A	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	7	Industrials	N.Amer	United States
A	A	7	Industrials	N.Amer	United States
NR	A	12	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	A	5	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	A	5	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	AA	12	Health Care	Europe	France
NR	AA	12	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	A	12	Health Care	Europe	France

A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

BB	BB					
BB	BB					
	AA		Thin		Thin	Thin
	AA		Thin		Thin	Thin
B	BB					
B	BB					Thin
A	A	Thin	Thin	Thin	Entity Tier	Entity Tier
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	DocAdj	DocAdj

BB	B					
BB	B					
BB	B		DocAdj	Thin	Thin	DocAdj
BB	B					
BB	B		DocAdj	Thin	Thin	DocAdj
BB	B		CcyGrp	Thin	Thin	CcyGrp
B	B					
B	B					
B	B					
B	B	CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	Thin
B	B	CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin
B	B					
B	B					
B	B					
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	Entity Tier	Entity Tier	DocAdj	Entity Tier
AA	A	Thin	Entity Tier	Entity Tier	CcyGrp	Entity Tier
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	Entity Tier	Entity Tier	DocAdj	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin		Thin			
Thin		Thin			
Thin					
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Entity Tier	Entity Tier	Thin		Entity Tier	
DocAdj	DocAdj	Thin		DocAdj	
CcyGrp	CcyGrp	Thin		CcyGrp	
CcyGrp	CcyGrp	Thin		CcyGrp	
CcyGrp	CcyGrp	Thin		CcyGrp	
DocAdj	DocAdj	Thin		DocAdj	
DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

SASYJPYMM	29-Aug-08 SASY
SASYJPYMR	29-Aug-08 SASY
SASYSEKMM	29-Aug-08 SASY
SASYSGDMM	29-Aug-08 SASY
SASYTWDMM	29-Aug-08 SASY
SASYUSDCR	29-Aug-08 SASY
SASYUSDMM	29-Aug-08 SASY
SASYUSDMR	29-Aug-08 SASY
SASYUSDXR	29-Aug-08 SASY
SASYZARMM	29-Aug-08 SASY
SASY-SwitzEURCR	29-Aug-08 SASY-Switz
SASY-SwitzEURMM	29-Aug-08 SASY-Switz
SASY-SwitzEURMR	29-Aug-08 SASY-Switz
SASY-SwitzJPYCR	29-Aug-08 SASY-Switz
SASY-SwitzJPYMM	29-Aug-08 SASY-Switz
SASY-SwitzUSDCR	29-Aug-08 SASY-Switz
SASY-SwitzUSDMM	29-Aug-08 SASY-Switz
SANTOSAUDMM	29-Aug-08 SANTOS
SANTOSAUDMR	29-Aug-08 SANTOS
SANTOSUSDCR	29-Aug-08 SANTOS
SANTOSUSDMM	29-Aug-08 SANTOS
SANTOSUSDMR	29-Aug-08 SANTOS
STOAUAUDMR	29-Aug-08 STOAU
STOAUEURCR	29-Aug-08 STOAU
STOAUEURMM	29-Aug-08 STOAU
STOAUUSDCR	29-Aug-08 STOAU
STOAUUSDMR	29-Aug-08 STOAU
SAHDGSEURCR	29-Aug-08 SAHDGS
SAHDGSJPYCR	29-Aug-08 SAHDGS
SANYOEURCR	29-Aug-08 SANYO
SANYOJPYCR	29-Aug-08 SANYO
SANYOJPYMR	29-Aug-08 SANYO
SANYOJPYXR	29-Aug-08 SANYO
SANYOTWDCR	29-Aug-08 SANYO
SANYOUSDCR	29-Aug-08 SANYO
SANYOUSDMM	29-Aug-08 SANYO
SANYOUSDMR	29-Aug-08 SANYO
SANYOUSDXR	29-Aug-08 SANYO
SANCREEURCR	29-Aug-08 SANCRE
SANCREJPYCR	29-Aug-08 SANCRE
SANCREJPYMR	29-Aug-08 SANCRE
SANCREJPYXR	29-Aug-08 SANCRE
SANCREUSDCR	29-Aug-08 SANCRE
SASHINAUDCR	29-Aug-08 SASHIN
SASHINEURCR	29-Aug-08 SASHIN
SASHINEURMM	29-Aug-08 SASHIN
SASHINEURMR	29-Aug-08 SASHIN
SASHINJPYCR	29-Aug-08 SASHIN
SASHINJPYXR	29-Aug-08 SASHIN
SASHINSGDCR	29-Aug-08 SASHIN
SASHINUSDCR	29-Aug-08 SASHIN
SASHINUSDMR	29-Aug-08 SASHIN
SAPAGEURCR	29-Aug-08 SAPAG
SAPAGEURMM	29-Aug-08 SAPAG
SAPAGUSDCR	29-Aug-08 SAPAG
SAPAGUSDMM	29-Aug-08 SAPAG
SAPAGUSDXR	29-Aug-08 SAPAG
SAPSJEURCR	29-Aug-08 SAPSJ
SAPSJEURMR	29-Aug-08 SAPSJ
SAPSJUSDCR	29-Aug-08 SAPSJ
SAPSJUSDMR	29-Aug-08 SAPSJ
SAPSJUSDXR	29-Aug-08 SAPSJ
SAPBRWEURCR	29-Aug-08 SAPBRW
SAPBRWEURMR	29-Aug-08 SAPBRW
SAPBRWJPYCR	29-Aug-08 SAPBRW
SAPBRWJPYMR	29-Aug-08 SAPBRW
SAPBRWJPYXR	29-Aug-08 SAPBRW
SAPBRWUSDCR	29-Aug-08 SAPBRW
SAPBRWUSDMR	29-Aug-08 SAPBRW
SAPBRWUSDXR	29-Aug-08 SAPBRW
SAPPORJPYCR	29-Aug-08 SAPPOR
SAPPORJPYMM	29-Aug-08 SAPPOR
SAPPORJPYMR	29-Aug-08 SAPPOR
SAPOROEURCR	29-Aug-08 SAPORO

SANOFI AVENTIS	FN939M	SNRFOR	JPY	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	JPY	MR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	SEK	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	SGD	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	TWD	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	USD	CR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	USD	MM	Composite
SANOFI AVENTIS	FN939M	SNRFOR	USD	MR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	USD	XR	Composite
SANOFI AVENTIS	FN939M	SNRFOR	ZAR	MM	Composite
Sanofi SA	HO8655	SNRFOR	EUR	CR	Composite
Sanofi SA	HO8655	SNRFOR	EUR	MM	Composite
Sanofi SA	HO8655	SNRFOR	EUR	MR	Composite
Sanofi SA	HO8655	SNRFOR	JPY	CR	Composite
Sanofi SA	HO8655	SNRFOR	JPY	MM	Composite
Sanofi SA	HO8655	SNRFOR	USD	CR	Composite
Sanofi SA	HO8655	SNRFOR	USD	MM	Composite
Santos Fin Ltd	QYA9F8	SNRFOR	AUD	MM	Composite
Santos Fin Ltd	QYA9F8	SNRFOR	AUD	MR	Composite
Santos Fin Ltd	QYA9F8	SNRFOR	USD	CR	Composite
Santos Fin Ltd	QYA9F8	SNRFOR	USD	MM	Composite
Santos Fin Ltd	QYA9F8	SNRFOR	USD	MR	Composite
Santos Ltd	QYAAEF	SNRFOR	AUD	MR	Composite
Santos Ltd	QYAAEF	SNRFOR	EUR	CR	Composite
Santos Ltd	QYAAEF	SNRFOR	EUR	MM	Composite
Santos Ltd	QYAAEF	SNRFOR	USD	CR	Composite
Santos Ltd	QYAAEF	SNRFOR	USD	MR	Composite
Sanwa Hldgs Corp	JPEDDN	SNRFOR	EUR	CR	Composite
Sanwa Hldgs Corp	JPEDDN	SNRFOR	JPY	CR	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	EUR	CR	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	JPY	CR	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	JPY	MR	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	JPY	XR	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	TWD	CR	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	USD	CR	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	USD	MM	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	USD	MR	Composite
SANYO Elec Co Ltd	8I333B	SNRFOR	USD	XR	Composite
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	EUR	CR	Composite
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	JPY	CR	Composite
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	JPY	MR	Composite
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	JPY	XR	Composite
Sanyo Elec Cr Co Ltd	JPEHAM	SNRFOR	USD	CR	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	AUD	CR	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	EUR	CR	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	EUR	MM	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	EUR	MR	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	JPY	CR	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	JPY	XR	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	SGD	CR	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	USD	CR	Composite
Sanyo Shinpan Fin Co Ltd	JPFA6A	SNRFOR	USD	MR	Composite
SAP AG	DJCFIB	SNRFOR	EUR	CR	Composite
SAP AG	DJCFIB	SNRFOR	EUR	MM	Composite
SAP AG	DJCFIB	SNRFOR	USD	CR	Composite
SAP AG	DJCFIB	SNRFOR	USD	MM	Composite
SAP AG	DJCFIB	SNRFOR	USD	XR	Composite
Sappi Ltd	SZA898	SNRFOR	EUR	CR	Composite
Sappi Ltd	SZA898	SNRFOR	EUR	MR	Composite
Sappi Ltd	SZA898	SNRFOR	USD	CR	Composite
Sappi Ltd	SZA898	SNRFOR	USD	MR	Composite
Sappi Ltd	SZA898	SNRFOR	USD	XR	Composite
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	EUR	CR	Composite
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	EUR	MR	Composite
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	JPY	CR	Composite
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	JPY	MR	Composite
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	JPY	XR	Composite
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	USD	CR	Composite
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	USD	MR	Composite
SAPPORO BREWERIES Ltd	8I337C	SNRFOR	USD	XR	Composite
Sapporo City		SNRFOR	JPY	CR	Composite
Sapporo City		SNRFOR	JPY	MM	Composite
Sapporo City		SNRFOR	JPY	MR	Composite
Sapporo Hldgs Ltd	JPFD54	SNRFOR	EUR	CR	Composite

0.19%	0.25%	0.33%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.33%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.26%	0.34%	0.40%	0.46%	0.52%	0.56%	0.60%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
0.19%	0.25%	0.32%	0.39%	0.45%	0.50%	0.54%	0.59%	0.67%
0.19%	0.25%	0.32%	0.40%	0.45%	0.51%	0.55%	0.60%	0.67%
		0.32%	0.41%	0.47%	0.51%	0.58%	0.62%	
		0.32%	0.41%	0.47%	0.51%	0.58%	0.62%	
		0.32%	0.41%	0.47%	0.51%	0.58%	0.62%	
		0.32%	0.41%	0.47%	0.51%	0.58%	0.62%	
		0.32%	0.41%	0.47%	0.51%	0.58%	0.62%	
		0.32%	0.41%	0.47%	0.51%	0.58%	0.62%	
0.58%	0.59%	0.69%	0.77%	0.86%	0.95%	1.09%	1.24%	1.27%
0.58%	0.63%	0.69%	0.77%	0.86%	0.95%	1.09%	1.24%	1.27%
0.58%	0.59%	0.69%	0.77%	0.86%	0.95%	1.09%	1.24%	1.27%
					0.30%			
0.70%	0.84%	0.95%	1.05%	1.13%	1.21%	1.31%	1.38%	1.39%
0.70%	0.84%	0.96%	1.07%	1.12%	1.18%	1.27%	1.44%	1.39%
0.53%	0.63%	0.74%	0.82%	0.86%	0.91%	0.97%	1.09%	1.39%
0.70%	0.84%	0.95%	1.05%	1.13%	1.21%	1.31%	1.38%	1.39%
0.70%	0.84%	0.95%	1.05%	1.13%	1.21%	1.31%	1.38%	1.39%
0.70%	0.84%	0.90%	1.00%	1.08%	1.15%	1.25%	1.31%	1.39%
0.79%	0.92%	0.95%	1.01%		1.10%	1.12%	1.18%	
0.79%	0.92%	0.95%	1.01%		1.10%	1.12%	1.18%	
0.79%	0.92%	0.95%	1.01%		0.82%	1.12%	1.18%	
0.79%	0.92%	0.95%	1.01%		1.10%	1.12%	1.18%	
2.09%	2.26%	2.37%	2.49%	2.58%	2.65%	2.70%	2.76%	2.71%
2.09%	2.27%	2.40%	2.52%	2.60%	2.69%	2.72%	2.76%	2.71%
2.09%	2.24%	2.38%	2.50%	2.59%	2.65%	2.69%	2.74%	2.71%
2.09%	1.68%	1.82%	1.90%	1.97%	2.01%	2.02%	2.05%	2.03%
2.09%	2.27%	2.40%	2.52%	2.60%	2.69%	2.72%	2.76%	2.71%
2.09%	2.27%	2.40%	2.52%	2.60%	2.69%	2.72%	2.76%	2.71%
2.09%	2.16%	2.28%	2.40%	2.47%	2.55%	2.58%	2.63%	2.71%
0.17%	0.45%	0.53%	0.58%	0.68%	0.75%	0.77%	0.85%	
0.17%	0.45%	0.53%	0.58%	0.68%	0.75%	0.77%	0.85%	
0.17%	0.45%	0.53%	0.58%	0.68%	0.75%	0.77%	0.85%	
0.17%	0.45%	0.53%	0.58%	0.68%	0.75%	0.77%	0.85%	
	0.80%	0.85%	1.14%	1.21%	1.32%	1.46%	1.74%	
	0.80%	0.85%	1.14%	1.21%	1.32%	1.46%	1.74%	
	0.80%	0.85%	1.14%	1.21%	1.32%	1.47%	1.74%	
	0.80%	0.85%	1.14%	1.21%	1.32%	1.46%	1.74%	
	0.80%	0.85%	1.14%	1.21%	1.32%	1.46%	1.74%	
					0.21%			
					0.20%			

0.65%	0.68%	40%	NR	BBB	BBB	A
0.65%	0.68%	40%	NR	BBB	BBB	BBB
0.64%	0.68%	40%	NR	AA	AA	AA
0.64%	0.68%	40%	NR	AA	AA	AA
		40%				
0.67%	0.68%	40%	NR	A	A	A
0.64%	0.68%	40%	NR	AA	AA	AA
0.64%	0.68%	40%	NR	A	A	AA
		40%				
0.64%	0.68%	40%	NR	AA	AA	AA
		40%			NR	NR
		40%			NR	NR
		40%				
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
1.33%		40%	NR	B	NR	NR
		40%				
		40%				
1.33%		40%	NR	BB	NR	NR
1.33%		40%	NR	BBB	NR	NR
		35%				
		35%				
1.42%	1.45%	29.00%	BB	BB	A	A
1.42%	1.45%	35.71%	A	A	AA	AA
		33.33%				
1.06%	1.45%	33.33%	BBB	BBB	A	A
1.42%	1.45%	29.00%	BB	BB	A	A
1.42%	1.45%	29.00%	BB	BB	A	A
		33.33%				
1.42%	1.45%	33.33%	BB	BB	BBB	BBB
		33.33%				
1.31%			NR	NR	NR	NR
1.31%		25%	NR	NR	NR	NR
		21.75%				
1.31%		21.75%	NR	NR	NR	NR
1.31%			NR	NR	NR	NR
2.85%	2.78%	37.14%	NR	BBB	BBB	BBB
2.85%	2.82%	40%	NR	AA	A	AA
		37.14%				
		37.14%				
2.84%	2.71%	35%	NR	AA	AA	AA
2.13%	2.03%	37.14%	NR	A	A	A
2.85%	2.82%	40%	NR	AA	A	AA
2.85%	2.82%	40%	NR	AA	A	AA
2.85%	2.67%	37.14%	NR	A	BBB	A
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		30%				
		30%				
		30%				
		36%				

BBB	A	BBB	BBB	NR	BB
BBB	A	BBB	BBB	NR	BB
AA	AAA	AA	AA	NR	A
AA	AAA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
A	AA	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR				
A	A	BBB	A	NR	CCC
AA	AA	BBB	AA	NR	BB
A	A	BB	A	NR	B
A	A	BBB	A	NR	CCC
A	A	BBB	A	NR	CCC
BBB	BBB	BB	BBB	NR	CCC
	B	NR	NR		NR
	BBB	NR	NR		NR
	BB	NR	NR		NR
	B	NR	NR		NR
BBB	BBB	BBB	BBB	BB	BB
A	AA	A	A	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	A	A	BB	BB
A	AA	A	A	BB	BB
BBB	A	BBB	BBB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
NR	NR	A	NR		
NR	NR	BB	NR		
NR	NR	BB	NR		
	BB				
	B				

NR	A	12	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
	NR		Health Care	Europe	France
NR	A	5	Health Care	Europe	France
NR	A	12	Health Care	Europe	France
NR	AA	12	Health Care	Europe	France
	NR		Health Care	Europe	France
NR	A	12	Health Care	Europe	France
	NR	2	Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR		Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR	2	Health Care	Europe	Switzerland
	NR		Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR	2	Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR		Oil & Gas	Oceania	Australia
	NR	2	Oil & Gas	Oceania	Australia
	NR	2	Oil & Gas	Oceania	Australia
	NR		Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BBB	8	Consumer Goods	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
BB	AA	10	Financials	Asia	Japan
A	A	7	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
A	AA	9	Financials	Asia	Japan
BBB	A	9	Financials	Asia	Japan
A	A	7	Financials	Asia	Japan
A	A	7	Financials	Asia	Japan
BBB	A	7	Financials	Asia	Japan
	NR	2	Technology	Europe	Germany
	NR	2	Technology	Europe	Germany
	NR	2	Technology	Europe	Germany
	NR	2	Technology	Europe	Germany
	NR		Technology	Europe	Germany
	NR		Basic Materials	Africa	South Africa
	NR		Basic Materials	Africa	South Africa
	NR		Basic Materials	Africa	South Africa
	NR		Basic Materials	Africa	South Africa
	NR		Basic Materials	Africa	South Africa
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	CCC	3	Government	Asia	Japan
	CCC	3	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Consumer Goods	Asia	Japan

AA	A	Thin	Entity Tier	Entity Tier	CcyGrp	Entity Tier
AA	A	Thin	Entity Tier	Entity Tier	DocAdj	Entity Tier
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A			Thin	Thin	Thin
	A			Thin	Thin	Thin
	A					
	A			Thin	Thin	Thin
	A			Thin	Thin	Thin
	A			Thin	Thin	Thin
	A			Thin	Thin	Thin
	AA					
	AA					
	AA					
	AA					
	AA					
BBB	BBB	Thin	Entity Tier	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	Thin	Thin	Thin
BBB	BBB	Thin	CcyGrp	Thin	Thin	Thin
	AA					
	AA					
BB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BB	BBB					
	AA	Thin	Thin	Thin	Thin	
	AA	Thin	Thin	Thin	Thin	
	AA					
	AA	Thin	Thin	Thin	Thin	
	AA	Thin	Thin	Thin	Thin	
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BB	A					
BB	A					
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BB	A					
	AA					
	AA					
	AA					
BB	BBB					

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
Entity Tier	Thin	Thin		Thin	
CcyGrp	Thin	Thin		Thin	
DocAdj	Thin	Thin		Thin	
Entity Tier	Thin	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Entity Tier	Thin			
Thin	Entity Tier	Thin			
Thin	CcyGrp	Thin			
Thin	Entity Tier	Thin			
Thin	Entity Tier	Thin			
CcyGrp					
DocAdj					

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

CcyGrp
Entity Tier
Entity Tier

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp

SAPOROJPYCR	29-Aug-08 SAPORO
SAPOROJPYMM	29-Aug-08 SAPORO
SAPOROJPYMR	29-Aug-08 SAPORO
SAPOROJPYXR	29-Aug-08 SAPORO
SAPOROUSDCR	29-Aug-08 SAPORO
SARLEEEURCR	29-Aug-08 SARLEE
SARLEEEURMM	29-Aug-08 SARLEE
SARLEEEURMR	29-Aug-08 SARLEE
SARLEEUSDCR	29-Aug-08 SARLEE
SARLEEUSDMM	29-Aug-08 SARLEE
SARLEEUSDMR	29-Aug-08 SARLEE
SLEAUDMR	29-Aug-08 SLE
SLEAUDXR	29-Aug-08 SLE
SLECADMR	29-Aug-08 SLE
SLECHFCR	29-Aug-08 SLE
SLECHFMR	29-Aug-08 SLE
SLEEURCR	29-Aug-08 SLE
SLEEURMM	29-Aug-08 SLE
SLEEURMR	29-Aug-08 SLE
SLEEURXR	29-Aug-08 SLE
SLEGBPMR	29-Aug-08 SLE
SLEGBPXR	29-Aug-08 SLE
SLEHKDMR	29-Aug-08 SLE
SLEJPYCR	29-Aug-08 SLE
SLEJPYMR	29-Aug-08 SLE
SLEJPYXR	29-Aug-08 SLE
SLENOKMR	29-Aug-08 SLE
SLESEKMR	29-Aug-08 SLE
SLESEKXR	29-Aug-08 SLE
SLESGDMR	29-Aug-08 SLE
SLETWDMR	29-Aug-08 SLE
SLEUSDCR	29-Aug-08 SLE
SLEUSDMM	29-Aug-08 SLE
SLEUSDMR	29-Aug-08 SLE
SLEUSDXR	29-Aug-08 SLE
SAWKUSDCR	29-Aug-08 SAWK
SAWKUSDMR	29-Aug-08 SAWK
SASEURCR	29-Aug-08 SAS
SASEURMM	29-Aug-08 SAS
SASUSDMM	29-Aug-08 SAS
SASUSDMR	29-Aug-08 SAS
SASOLEURCR	29-Aug-08 SASOL
SASOLEURMM	29-Aug-08 SASOL
SASOLEURMR	29-Aug-08 SASOL
SASOLEURXR	29-Aug-08 SASOL
SASOLUSDCR	29-Aug-08 SASOL
SASOLUSDMR	29-Aug-08 SASOL
SAOCEURCR	29-Aug-08 SAOC
SAOCUSDCR	29-Aug-08 SAOC
SAOCUSDMM	29-Aug-08 SAOC
SABICCADMM	29-Aug-08 SABIC
SABICEURCR	29-Aug-08 SABIC
SABICEURMM	29-Aug-08 SABIC
SABICGBPMM	29-Aug-08 SABIC
SABICSEKMM	29-Aug-08 SABIC
SABICUSDCR	29-Aug-08 SABIC
SABICUSDMM	29-Aug-08 SABIC
SABICUSDXR	29-Aug-08 SABIC
SABBEURCR	29-Aug-08 SABB
SABBEURMM	29-Aug-08 SABB
SABBUSDCR	29-Aug-08 SABB
SABBUSDMM	29-Aug-08 SABB
SBACOMUSDCR	29-Aug-08 SBACOM
SBACOMUSDMR	29-Aug-08 SBACOM
SBACOMUSDXR	29-Aug-08 SBACOM
SBAUSDCR	29-Aug-08 SBA
SBAUSDMR	29-Aug-08 SBA
SBAUSDXR	29-Aug-08 SBA
SBERBANKAUDCR	29-Aug-08 SBERBANK
SBERBANKDKKCR	29-Aug-08 SBERBANK
SBERBANKEURCR	29-Aug-08 SBERBANK
SBERBANKEURMM	29-Aug-08 SBERBANK
SBERBANKEURMR	29-Aug-08 SBERBANK
SBERBANKGBPCR	29-Aug-08 SBERBANK

Sapporo Hldgs Ltd	JPFD54	SNRFOR	JPY	CR	Composite
Sapporo Hldgs Ltd	JPFD54	SNRFOR	JPY	MM	Composite
Sapporo Hldgs Ltd	JPFD54	SNRFOR	JPY	MR	Composite
Sapporo Hldgs Ltd	JPFD54	SNRFOR	JPY	XR	Composite
Sapporo Hldgs Ltd	JPFD54	SNRFOR	USD	CR	Composite
Sara Lee Bakery Group Inc	8I342G	SNRFOR	EUR	CR	Composite
Sara Lee Bakery Group Inc	8I342G	SNRFOR	EUR	MM	Composite
Sara Lee Bakery Group Inc	8I342G	SNRFOR	EUR	MR	Composite
Sara Lee Bakery Group Inc	8I342G	SNRFOR	USD	CR	Composite
Sara Lee Bakery Group Inc	8I342G	SNRFOR	USD	MM	Composite
Sara Lee Bakery Group Inc	8I342G	SNRFOR	USD	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	AUD	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	AUD	XR	Composite
Sara Lee Corp	8I3422	SNRFOR	CAD	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	CHF	CR	Composite
Sara Lee Corp	8I3422	SNRFOR	CHF	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	EUR	CR	Composite
Sara Lee Corp	8I3422	SNRFOR	EUR	MM	Composite
Sara Lee Corp	8I3422	SNRFOR	EUR	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	EUR	XR	Composite
Sara Lee Corp	8I3422	SNRFOR	GBP	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	GBP	XR	Composite
Sara Lee Corp	8I3422	SNRFOR	HKD	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	JPY	CR	Composite
Sara Lee Corp	8I3422	SNRFOR	JPY	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	JPY	XR	Composite
Sara Lee Corp	8I3422	SNRFOR	NOK	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	SEK	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	SEK	XR	Composite
Sara Lee Corp	8I3422	SNRFOR	SGD	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	TWD	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	USD	CR	Composite
Sara Lee Corp	8I3422	SNRFOR	USD	MM	Composite
Sara Lee Corp	8I3422	SNRFOR	USD	MR	Composite
Sara Lee Corp	8I3422	SNRFOR	USD	XR	Composite
Sarawak Intl Inc	Y5C78H	SNRFOR	USD	CR	Composite
Sarawak Intl Inc	Y5C78H	SNRFOR	USD	MR	Composite
Sas AB	W3C510	SNRFOR	EUR	CR	Composite
Sas AB	W3C510	SNRFOR	EUR	MM	Composite
Sas AB	W3C510	SNRFOR	USD	MM	Composite
Sas AB	W3C510	SNRFOR	USD	MR	Composite
Sasol Ltd	SZAAG5	SNRFOR	EUR	CR	Composite
Sasol Ltd	SZAAG5	SNRFOR	EUR	MM	Composite
Sasol Ltd	SZAAG5	SNRFOR	EUR	MR	Composite
Sasol Ltd	SZAAG5	SNRFOR	EUR	XR	Composite
Sasol Ltd	SZAAG5	SNRFOR	USD	CR	Composite
Sasol Ltd	SZAAG5	SNRFOR	USD	MR	Composite
Saudi Arabian Oil Co		SNRFOR	EUR	CR	Composite
Saudi Arabian Oil Co		SNRFOR	USD	CR	Composite
Saudi Arabian Oil Co		SNRFOR	USD	MM	Composite
Saudi Basic Inds Corp	MUA57X	SNRFOR	CAD	MM	Composite
Saudi Basic Inds Corp	MUA57X	SNRFOR	EUR	CR	Composite
Saudi Basic Inds Corp	MUA57X	SNRFOR	EUR	MM	Composite
Saudi Basic Inds Corp	MUA57X	SNRFOR	GBP	MM	Composite
Saudi Basic Inds Corp	MUA57X	SNRFOR	SEK	MM	Composite
Saudi Basic Inds Corp	MUA57X	SNRFOR	USD	CR	Composite
Saudi Basic Inds Corp	MUA57X	SNRFOR	USD	MM	Composite
Saudi Basic Inds Corp	MUA57X	SNRFOR	USD	XR	Composite
Saudi Brit Bk	MUA57J	SNRFOR	EUR	CR	Composite
Saudi Brit Bk	MUA57J	SNRFOR	EUR	MM	Composite
Saudi Brit Bk	MUA57J	SNRFOR	USD	CR	Composite
Saudi Brit Bk	MUA57J	SNRFOR	USD	MM	Composite
SBA Comms Corp	7FBBGR	SNRFOR	USD	CR	Composite
SBA Comms Corp	7FBBGR	SNRFOR	USD	MR	Composite
SBA Comms Corp	7FBBGR	SNRFOR	USD	XR	Composite
Sbarro Inc	885DC8	SNRFOR	USD	CR	Composite
Sbarro Inc	885DC8	SNRFOR	USD	MR	Composite
Sbarro Inc	885DC8	SNRFOR	USD	XR	Composite
SBERBANK	X4D727	SNRFOR	AUD	CR	Composite
SBERBANK	X4D727	SNRFOR	DKK	CR	Composite
SBERBANK	X4D727	SNRFOR	EUR	CR	Composite
SBERBANK	X4D727	SNRFOR	EUR	MM	Composite
SBERBANK	X4D727	SNRFOR	EUR	MR	Composite
SBERBANK	X4D727	SNRFOR	GBP	CR	Composite

0.56%	0.80%	0.96%	1.09%	1.18%	1.25%	1.34%	1.43%	1.56%
0.56%	0.81%	0.92%	1.04%	1.14%	1.21%	1.29%	1.36%	1.48%
0.56%	0.64%	0.73%	0.82%	0.90%	0.95%	1.02%	1.07%	1.17%
0.56%	0.80%	0.95%	1.09%	1.19%	1.27%	1.33%	1.43%	1.56%
	0.39%	0.40%	0.51%	0.47%	0.43%	0.52%	0.63%	
	0.39%	0.40%	0.51%	0.47%	0.43%	0.52%	0.60%	
	0.39%	0.40%	0.51%	0.47%	0.43%	0.52%	0.63%	
	0.39%	0.40%	0.51%	0.47%	0.43%	0.52%	0.60%	
0.29%	0.40%	0.46%	0.53%	0.60%	0.66%	0.68%	0.71%	0.94%
0.29%	0.40%	0.46%	0.53%	0.60%	0.66%	0.68%	0.71%	0.94%
0.29%	0.40%	0.46%	0.54%	0.61%	0.66%	0.69%	0.72%	0.94%
0.29%	0.40%	0.46%	0.54%	0.61%	0.66%	0.69%	0.72%	0.94%
0.29%	0.42%	0.49%	0.57%	0.64%	0.70%	0.72%	0.75%	0.94%
0.29%	0.41%	0.47%	0.54%	0.62%	0.67%	0.70%	0.72%	0.94%
0.29%	0.40%	0.46%	0.54%	0.61%	0.66%	0.69%	0.72%	0.94%
0.29%	0.39%	0.45%	0.52%	0.59%	0.64%	0.66%	0.70%	0.94%
0.29%	0.40%	0.46%	0.54%	0.61%	0.66%	0.69%	0.72%	0.94%
0.29%	0.39%	0.45%	0.52%	0.59%	0.64%	0.66%	0.70%	0.94%
0.29%	0.40%	0.46%	0.54%	0.61%	0.66%	0.69%	0.72%	0.94%
0.29%	0.40%	0.46%	0.53%	0.60%	0.66%	0.68%	0.71%	0.94%
0.29%	0.40%	0.46%	0.53%	0.60%	0.66%	0.68%	0.71%	0.94%
0.29%	0.40%	0.46%	0.54%	0.61%	0.66%	0.69%	0.72%	0.94%
0.29%	0.39%	0.45%	0.52%	0.59%	0.64%	0.66%	0.70%	0.94%
0.29%	0.40%	0.46%	0.54%	0.61%	0.66%	0.69%	0.72%	0.94%
0.29%	0.42%	0.49%	0.57%	0.64%	0.70%	0.72%	0.75%	0.94%
0.29%	0.40%	0.46%	0.54%	0.61%	0.66%	0.69%	0.72%	0.94%
0.29%	0.39%	0.45%	0.52%	0.59%	0.64%	0.66%	0.70%	0.94%
0.58%	0.85%	0.98%	1.04%	1.25%	1.42%	1.47%	1.54%	1.56%
	6.86%	7.09%	7.11%	7.13%	7.17%		6.61%	
	6.86%	7.09%	7.11%	7.13%	7.17%		6.61%	
	6.86%	7.09%	7.11%	7.13%	7.17%		6.61%	
	6.86%	7.09%	7.11%	7.13%	7.17%		6.61%	
1.01%	1.26%	1.98%	2.53%	2.85%	3.04%	3.29%	3.53%	
1.01%	1.26%	1.98%	2.53%	2.85%	3.04%	3.29%	3.53%	
1.01%	1.26%	1.98%	2.53%	2.85%	3.04%	3.29%	3.53%	
1.01%	1.26%	1.98%	2.53%	2.85%	3.04%	3.29%	3.53%	
1.01%	1.26%	1.98%	2.53%	2.85%	3.04%	3.29%	3.53%	
1.01%	1.26%	1.98%	2.53%	2.85%	3.04%	3.29%	3.53%	
	0.39%	0.48%	0.61%	0.73%	0.86%	0.93%	1.01%	
	0.39%	0.48%	0.61%	0.73%	0.86%	0.93%	1.01%	
	0.39%	0.48%	0.61%	0.73%	0.86%	0.93%	1.01%	
	0.52%	0.60%	0.74%	0.90%	0.84%	1.11%	1.23%	0.88%
	0.52%	0.60%	0.74%	0.90%	0.84%	1.11%	1.23%	0.88%
	0.52%	0.60%	0.74%	0.90%	0.84%	1.11%	1.23%	0.88%
	0.52%	0.60%	0.74%	0.90%	0.84%	1.11%	1.23%	0.88%
	1.09%	1.24%	1.37%	1.47%	1.56%	1.64%	1.78%	
	1.09%	1.24%	1.37%	1.47%	1.50%	1.57%	1.78%	
	1.09%	1.24%	1.37%	1.47%	1.56%	1.64%	1.78%	
	1.09%	1.24%	1.37%	1.47%	1.50%	1.57%	1.78%	
					6.02%			
					6.02%			
	9.29%	9.75%	10.15%		10.70%	10.42%	10.68%	
	8.95%	9.39%	9.77%		10.31%	10.42%	10.68%	
1.04%	1.19%	1.41%	1.62%	1.79%	1.92%	2.07%	2.22%	2.40%
1.02%	1.19%	1.41%	1.62%	1.79%	1.92%	2.06%	2.22%	2.40%
1.01%	1.15%	1.35%	1.57%	1.73%	1.85%	1.99%	2.14%	2.40%
1.02%	1.19%	1.41%	1.62%	1.79%	1.92%	2.06%	2.22%	2.40%

1.70%	1.80%	34% CCC	BBB	BBB	BBB
		36.25%			
1.62%	1.80%	36.25% CCC	B	BB	BB
1.28%	1.80%	36.25% CCC	B	BB	BB
1.70%	1.80%	36% CCC	B	B	B
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
		40%	NR	NR	NR
	1.12%	40% NR	BBB	BBB	BBB
	1.12%	40% NR	BBB	BBB	BBB
	1.12%	40% NR	A	AA	AA
		40%			
	1.12%	40% NR	A	AA	AA
	1.12%	40% NR	A	A	A
	1.12%	40% NR	A	A	A
	1.12%	40% NR	A	AA	AA
	1.12%	40% NR	A	A	A
	1.12%	40% NR	A	AA	AA
	1.12%	40% NR	A	A	A
	1.12%	40% NR	A	AA	AA
		40%			
	1.12%	40% NR	BBB	BBB	BBB
	1.12%	NR	BBB	BBB	BBB
	1.12%	40% NR	A	AA	AA
		40%			
	1.12%	40% NR	A	A	A
	1.12%	40% NR	A	AA	AA
		40%			
	1.12%	40% NR	A	A	A
		40%			
	1.12%	40% NR	A	AA	AA
	1.12%	40% NR	A	A	A
1.58%	1.62%	32.50% NR	A	A	NR
		32.50%			
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
			NR	NR	NR
3.78%		25% NR	NR	NR	NR
3.78%		25% NR	NR	NR	NR
3.78%		25% NR	NR	NR	NR
3.78%		25% NR	NR	NR	NR
3.78%		25% NR	NR	NR	NR
3.78%		25% NR	NR	NR	NR
	0.95%	25%	NR	NR	NR
	0.95%	25%	NR	NR	NR
	0.95%	25%	NR	NR	NR
		40%			
0.91%	1.12%	40%	NR	NR	NR
		40%			
		40%			
		40%			
0.91%	1.12%	40%	NR	NR	NR
0.91%	1.12%	40%	NR	NR	NR
0.91%	1.12%	40%	NR	NR	NR
1.67%		40%	NR	NR	NR
1.67%		40%	NR	NR	NR
1.67%		40%	NR	NR	NR
1.67%		40%	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%	B	B	B
		40%	B	B	B
2.39%	2.50%	25% BB	BBB	BBB	BBB
		25%			
2.39%	2.49%	25% A	AA	AA	AA
2.29%	2.39%	25% BBB	A	A	A
		25%			
2.39%	2.49%	25% A	AA	AA	AA

BBB	A	BBB	A	BB	BB
BB	BBB	BB	BBB	B	B
BB	BBB	BB	BBB	B	B
BBB	BBB	BBB	BB	CCC	CCC
NR	NR	NR	BB		
NR	NR	NR	BBB		
NR	NR	NR	BB		
NR	NR	NR	BBB		
BBB	BBB	BBB	BBB	NR	
BBB	BBB	BBB	BBB	NR	
AA	AA	AA	AA	NR	
AA	AA	AA	AA	NR	
A	A	A	A	NR	
A	A	A	A	NR	
AA	AA	AA	AA	NR	
AA	AA	AA	A	NR	
AA	AA	AA	AA	NR	
AA	AA	AA	A	NR	
AA	AA	AA	AA	NR	
BBB	BBB	BBB	BBB	NR	
BBB	BBB	BBB	BBB	NR	
AA	AA	AA	AA	NR	
AA	AA	AA	A	NR	
AA	AA	AA	AA	NR	
A	A	A	A	NR	
AA	AA	AA	AA	NR	
AA	AA	AA	A	NR	
A	A	A	A	NR	NR
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
NR	NR		NR		
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	BBB	BBB	NR		NR
NR	BBB	BBB	NR		NR
NR	BBB	BBB	NR		NR
NR	BBB	BBB	NR		NR
	NR				
	NR				
	B	NR	NR		
	B	NR	NR		
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A

NR	BB	8	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BB	8	Consumer Goods	Asia	Japan
NR	BB	8	Consumer Goods	Asia	Japan
NR	BBB	3	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	3		Asia	Malaysia
	NR			Asia	Malaysia
	NR	2	Consumer Services	Europe	Sweden
	NR	2	Consumer Services	Europe	Sweden
	NR	2	Consumer Services	Europe	Sweden
	NR	2	Consumer Services	Europe	Sweden
	NR	2	Oil & Gas	Africa	South Africa
	NR	2	Oil & Gas	Africa	South Africa
	NR	2	Oil & Gas	Africa	South Africa
	NR	2	Oil & Gas	Africa	South Africa
	NR	2	Oil & Gas	Africa	South Africa
	NR	2	Oil & Gas	Africa	South Africa
NR	NR	2	Oil & Gas	MiddleEast	Saudi Arabia
NR	NR	2	Oil & Gas	MiddleEast	Saudi Arabia
NR	NR	2	Oil & Gas	MiddleEast	Saudi Arabia
	NR		Government	MiddleEast	Saudi Arabia
NR	NR	2	Government	MiddleEast	Saudi Arabia
	NR		Government	MiddleEast	Saudi Arabia
	NR		Government	MiddleEast	Saudi Arabia
	NR		Government	MiddleEast	Saudi Arabia
NR	NR	2	Government	MiddleEast	Saudi Arabia
NR	NR	2	Government	MiddleEast	Saudi Arabia
NR	NR	2	Government	MiddleEast	Saudi Arabia
	NR	3	Financials	MiddleEast	Saudi Arabia
	NR	3	Financials	MiddleEast	Saudi Arabia
	NR	3	Financials	MiddleEast	Saudi Arabia
	NR	3	Financials	MiddleEast	Saudi Arabia
	NR	2	Technology	N.Amer	United States
	NR	2	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BB	3	Consumer Services	N.Amer	United States
	BB	3	Consumer Services	N.Amer	United States
BB	AA	11	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
A	AA	10	Financials	E.Eur	Russian Federation
BBB	AA	11	Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
A	AA	10	Financials	E.Eur	Russian Federation

BB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
		Thin	CcyGrp	CcyGrp	Thin	CcyGrp
	B		Thin	Thin	Thin	Thin
	B		Thin	Thin	Thin	Thin
	B		Thin	Thin	Thin	Thin
	B		Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
	A		Thin	Thin	Thin	Thin
	A		Thin	Thin	Thin	Thin
	A		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
B	B					
B	B					
B	B					
CCC	B					
CCC	B		DocAdj	DocAdj	DocAdj	
CCC	B		DocAdj	DocAdj	DocAdj	
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
Thin	Thin	DocAdj			
Thin	Thin	CcyGrp			
Thin	Thin	DocAdj			
Thin	Thin	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
DocAdj	DocAdj	DocAdj	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	Thin		Thin	
DocAdj	DocAdj	Thin		Thin	
Thin					
Thin					
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

SBERBANKGBPMR	29-Aug-08 SBERBANK
SBERBANKHKDCR	29-Aug-08 SBERBANK
SBERBANKJPYCR	29-Aug-08 SBERBANK
SBERBANKJPYMM	29-Aug-08 SBERBANK
SBERBANKRUBCR	29-Aug-08 SBERBANK
SBERBANKSEKCR	29-Aug-08 SBERBANK
SBERBANKSGDCR	29-Aug-08 SBERBANK
SBERBANKUSDCR	29-Aug-08 SBERBANK
SBERBANKUSDMM	29-Aug-08 SBERBANK
SBERBANKUSDMR	29-Aug-08 SBERBANK
SBERBANKUSDXR	29-Aug-08 SBERBANK
SBERBANKEURCR	29-Aug-08 SBERBANK
SBERBANKRUBCR	29-Aug-08 SBERBANK
SBERBANKUSDCR	29-Aug-08 SBERBANK
SBERBANKUSDMR	29-Aug-08 SBERBANK
SBIHLDJPYCR	29-Aug-08 SBIHLD
SBIHLDJPYXR	29-Aug-08 SBIHLD
SBIHLDUSDCR	29-Aug-08 SBIHLD
SCGCHFCR	29-Aug-08 SCG
SCGCHFMM	29-Aug-08 SCG
SCGEURCR	29-Aug-08 SCG
SCGEURMM	29-Aug-08 SCG
SCGEURMR	29-Aug-08 SCG
SCGJPYCR	29-Aug-08 SCG
SCGJPYMM	29-Aug-08 SCG
SCGJPYMR	29-Aug-08 SCG
SCGUSDCR	29-Aug-08 SCG
SCGUSDMM	29-Aug-08 SCG
SCGUSDMR	29-Aug-08 SCG
SAS-ScanAirSysAUDMM	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysCHFCR	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysCHFMM	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysDKKMM	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysEURCR	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysEURMM	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysEURMR	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysEURXR	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysJPYCR	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysJPYMM	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysNOKMM	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysUSDCR	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysUSDMM	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysUSDMR	29-Aug-08 SAS-ScanAirSys
SAS-ScanAirSysUSDXR	29-Aug-08 SAS-ScanAirSys
SCANIAAUDMM	29-Aug-08 SCANIA
SCANIACADMM	29-Aug-08 SCANIA
SCANIACHFCR	29-Aug-08 SCANIA
SCANIACHFMM	29-Aug-08 SCANIA
SCANIAEURCR	29-Aug-08 SCANIA
SCANIAEURMM	29-Aug-08 SCANIA
SCANIAEURMR	29-Aug-08 SCANIA
SCANIAEURXR	29-Aug-08 SCANIA
SCANIAGBPMM	29-Aug-08 SCANIA
SCANIAHKDMM	29-Aug-08 SCANIA
SCANIAJPYCR	29-Aug-08 SCANIA
SCANIAJPYMM	29-Aug-08 SCANIA
SCANIANOKMM	29-Aug-08 SCANIA
SCANIASEKCR	29-Aug-08 SCANIA
SCANIASEKMM	29-Aug-08 SCANIA
SCANIAUSDCR	29-Aug-08 SCANIA
SCANIAUSDMM	29-Aug-08 SCANIA
SCANIAUSDMR	29-Aug-08 SCANIA
SCANIAUSDXR	29-Aug-08 SCANIA
SCANIA-CVAUDMM	29-Aug-08 SCANIA-CV
SCANIA-CVCHFCR	29-Aug-08 SCANIA-CV
SCANIA-CVCHFMM	29-Aug-08 SCANIA-CV
SCANIA-CVEURCR	29-Aug-08 SCANIA-CV
SCANIA-CVEURMM	29-Aug-08 SCANIA-CV
SCANIA-CVEURMR	29-Aug-08 SCANIA-CV
SCANIA-CVGBPMM	29-Aug-08 SCANIA-CV
SCANIA-CVGBPMR	29-Aug-08 SCANIA-CV
SCANIA-CVJPYCR	29-Aug-08 SCANIA-CV
SCANIA-CVJPYMM	29-Aug-08 SCANIA-CV
SCANIA-CVNOKMM	29-Aug-08 SCANIA-CV

SBERBANK	X4D727	SNRFOR	GBP	MR	Composite
SBERBANK	X4D727	SNRFOR	HKD	CR	Composite
SBERBANK	X4D727	SNRFOR	JPY	CR	Composite
SBERBANK	X4D727	SNRFOR	JPY	MM	Composite
SBERBANK	X4D727	SNRFOR	RUB	CR	Composite
SBERBANK	X4D727	SNRFOR	SEK	CR	Composite
SBERBANK	X4D727	SNRFOR	SGD	CR	Composite
SBERBANK	X4D727	SNRFOR	USD	CR	Composite
SBERBANK	X4D727	SNRFOR	USD	MM	Composite
SBERBANK	X4D727	SNRFOR	USD	MR	Composite
SBERBANK	X4D727	SNRFOR	USD	XR	Composite
SBERBANK	X4D727	SUBLT2	EUR	CR	Composite
SBERBANK	X4D727	SUBLT2	RUB	CR	Composite
SBERBANK	X4D727	SUBLT2	USD	CR	Composite
SBERBANK	X4D727	SUBLT2	USD	MR	Composite
SBI Hldgs Inc	JPFIAI	SNRFOR	JPY	CR	Composite
SBI Hldgs Inc	JPFIAI	SNRFOR	JPY	XR	Composite
SBI Hldgs Inc	JPFIAI	SNRFOR	USD	CR	Composite
SCANA Corp	885DHV	SNRFOR	CHF	CR	Composite
SCANA Corp	885DHV	SNRFOR	CHF	MM	Composite
SCANA Corp	885DHV	SNRFOR	EUR	CR	Composite
SCANA Corp	885DHV	SNRFOR	EUR	MM	Composite
SCANA Corp	885DHV	SNRFOR	EUR	MR	Composite
SCANA Corp	885DHV	SNRFOR	JPY	CR	Composite
SCANA Corp	885DHV	SNRFOR	JPY	MM	Composite
SCANA Corp	885DHV	SNRFOR	JPY	MR	Composite
SCANA Corp	885DHV	SNRFOR	USD	CR	Composite
SCANA Corp	885DHV	SNRFOR	USD	MM	Composite
SCANA Corp	885DHV	SNRFOR	USD	MR	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	AUD	MM	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	CHF	CR	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	CHF	MM	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	DKK	MM	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	EUR	CR	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	EUR	MM	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	EUR	MR	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	EUR	XR	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	JPY	CR	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	JPY	MM	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	NOK	MM	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	USD	CR	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	USD	MM	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	USD	MR	Composite
Scandinavian Airls Sys DNS	W3CA79	SNRFOR	USD	XR	Composite
SCANIA AB	8I6619	SNRFOR	AUD	MM	Composite
SCANIA AB	8I6619	SNRFOR	CAD	MM	Composite
SCANIA AB	8I6619	SNRFOR	CHF	CR	Composite
SCANIA AB	8I6619	SNRFOR	CHF	MM	Composite
SCANIA AB	8I6619	SNRFOR	EUR	CR	Composite
SCANIA AB	8I6619	SNRFOR	EUR	MM	Composite
SCANIA AB	8I6619	SNRFOR	EUR	MR	Composite
SCANIA AB	8I6619	SNRFOR	EUR	XR	Composite
SCANIA AB	8I6619	SNRFOR	GBP	MM	Composite
SCANIA AB	8I6619	SNRFOR	HKD	MM	Composite
SCANIA AB	8I6619	SNRFOR	JPY	CR	Composite
SCANIA AB	8I6619	SNRFOR	JPY	MM	Composite
SCANIA AB	8I6619	SNRFOR	NOK	MM	Composite
SCANIA AB	8I6619	SNRFOR	SEK	CR	Composite
SCANIA AB	8I6619	SNRFOR	SEK	MM	Composite
SCANIA AB	8I6619	SNRFOR	USD	CR	Composite
SCANIA AB	8I6619	SNRFOR	USD	MM	Composite
SCANIA AB	8I6619	SNRFOR	USD	MR	Composite
SCANIA AB	8I6619	SNRFOR	USD	XR	Composite
Scania CV AB	W3D71U	SNRFOR	AUD	MM	Composite
Scania CV AB	W3D71U	SNRFOR	CHF	CR	Composite
Scania CV AB	W3D71U	SNRFOR	CHF	MM	Composite
Scania CV AB	W3D71U	SNRFOR	EUR	CR	Composite
Scania CV AB	W3D71U	SNRFOR	EUR	MM	Composite
Scania CV AB	W3D71U	SNRFOR	EUR	MR	Composite
Scania CV AB	W3D71U	SNRFOR	GBP	MM	Composite
Scania CV AB	W3D71U	SNRFOR	GBP	MR	Composite
Scania CV AB	W3D71U	SNRFOR	JPY	CR	Composite
Scania CV AB	W3D71U	SNRFOR	JPY	MM	Composite
Scania CV AB	W3D71U	SNRFOR	NOK	MM	Composite

1.02%	1.19%	1.41%	1.62%	1.79%	1.92%	2.06%	2.22%	2.40%
1.04%	1.19%	1.41%	1.62%	1.79%	1.92%	2.07%	2.22%	2.40%
1.04%	1.19%	1.41%	1.62%	1.79%	1.92%	2.07%	2.22%	2.40%
1.02%	1.19%	1.41%	1.62%	1.79%	1.92%	2.06%	2.22%	2.40%
1.02%	1.19%	1.41%	1.62%	1.79%	1.92%	2.06%	2.22%	2.40%
1.02%	1.19%	1.41%	1.62%	1.79%	1.92%	2.06%	2.22%	2.40%
1.02%	1.19%	1.41%	1.62%	1.79%	1.92%	2.06%	2.22%	2.40%
1.01%	1.15%	1.35%	1.57%	1.73%	1.85%	1.99%	2.14%	2.40%
0.97%	1.09%	1.29%	1.49%	1.65%	1.77%	1.90%	2.04%	2.40%
	1.28%		1.70%		2.01%	2.16%	2.29%	
	1.28%		1.70%		2.01%	2.16%	2.29%	
	1.28%		1.70%		2.01%	2.16%	2.29%	
1.50%	1.95%	1.28%	2.09%	2.28%	2.44%	1.95%	2.19%	
1.50%	1.95%	1.28%	2.09%	2.28%	2.44%	1.95%	2.19%	
1.50%	1.95%	1.28%	2.09%	2.28%	2.44%	1.95%	2.19%	
0.29%	0.36%	0.42%	0.50%	0.53%	0.58%	0.64%	0.73%	0.75%
0.28%	0.34%	0.41%	0.48%	0.51%	0.56%	0.61%	0.70%	0.72%
0.27%	0.34%	0.40%	0.47%	0.51%	0.55%	0.60%	0.70%	0.71%
0.27%	0.34%	0.40%	0.47%	0.51%	0.55%	0.60%	0.70%	0.71%
0.29%	0.36%	0.42%	0.50%	0.53%	0.58%	0.64%	0.73%	0.75%
0.28%	0.34%	0.41%	0.48%	0.51%	0.56%	0.61%	0.70%	0.72%
0.27%	0.34%	0.40%	0.47%	0.51%	0.55%	0.60%	0.70%	0.71%
5.98%	6.91%	7.20%	7.30%	7.28%	7.31%	7.09%	6.81%	6.86%
5.72%	6.62%	6.90%	7.00%	6.99%	7.02%	6.80%	6.53%	6.58%
5.72%	6.62%	6.90%	7.00%	6.99%	7.02%	6.80%	6.53%	6.58%
5.98%	6.91%	7.20%	7.30%	7.28%	7.31%	7.09%	6.81%	6.86%
5.72%	6.62%	6.90%	7.00%	6.99%	7.02%	6.80%	6.53%	6.58%
5.68%	6.56%	6.84%	6.94%	6.92%	6.95%	6.73%	6.47%	6.51%
5.76%	6.62%	7.03%	7.08%	6.99%	7.02%	6.79%	6.52%	6.58%
5.76%	6.62%	7.03%	7.08%	6.99%	7.02%	6.79%	6.52%	6.58%
5.72%	6.62%	6.90%	7.00%	6.99%	7.02%	6.80%	6.53%	6.58%
5.98%	6.91%	7.20%	7.30%	7.28%	7.31%	7.09%	6.81%	6.86%
5.72%	6.62%	6.90%	7.00%	6.99%	7.02%	6.80%	6.53%	6.58%
5.68%	6.56%	6.84%	6.94%	6.92%	6.95%	6.73%	6.47%	6.51%
5.48%	6.32%	6.59%	6.68%	6.66%	6.69%	6.49%	6.23%	6.27%
0.40%	0.44%	0.61%	0.77%	0.86%	0.97%	1.03%	1.08%	1.24%
0.40%	0.44%	0.61%	0.77%	0.86%	0.97%	1.01%	1.07%	1.24%
0.40%	0.46%	0.63%	0.80%	0.90%	1.01%	1.06%	1.11%	1.24%
0.40%	0.44%	0.61%	0.77%	0.86%	0.97%	1.01%	1.07%	1.24%
0.40%	0.44%	0.60%	0.76%	0.85%	0.96%	1.01%	1.06%	1.24%
0.40%	0.42%	0.58%	0.73%	0.82%	0.92%	0.97%	1.02%	1.24%
0.40%	0.44%	0.61%	0.77%	0.86%	0.97%	1.01%	1.07%	1.24%
0.40%	0.44%	0.61%	0.77%	0.86%	0.97%	1.01%	1.07%	1.24%
0.40%	0.44%	0.61%	0.77%	0.86%	0.97%	1.03%	1.08%	1.24%
0.40%	0.44%	0.61%	0.77%	0.86%	0.97%	1.01%	1.07%	1.24%
0.40%	0.46%	0.63%	0.80%	0.90%	1.01%	1.06%	1.11%	1.24%
0.40%	0.44%	0.61%	0.77%	0.86%	0.97%	1.01%	1.07%	1.24%
0.40%	0.44%	0.60%	0.76%	0.85%	0.96%	1.01%	1.06%	1.24%
0.43%	0.49%	0.65%	0.81%	0.95%	1.01%	1.07%	1.10%	1.16%
0.41%	0.47%	0.62%	0.77%	0.88%	0.97%	1.03%	1.11%	1.12%
0.43%	0.49%	0.65%	0.81%	0.95%	1.01%	1.07%	1.10%	1.16%
0.41%	0.47%	0.62%	0.77%	0.88%	0.97%	1.03%	1.11%	1.12%
0.41%	0.47%	0.62%	0.77%	0.88%	0.97%	1.03%	1.11%	1.12%
0.42%	0.47%	0.62%	0.78%	0.89%	0.98%	1.04%	1.10%	1.14%
0.42%	0.47%	0.62%	0.78%	0.89%	0.98%	1.04%	1.10%	1.14%
0.41%	0.47%	0.62%	0.77%	0.88%	0.97%	1.03%	1.11%	1.12%

		25%			
2.39%	2.49%	25% A	AA	AA	AA
2.39%	2.50%	25% BB	BBB	BBB	BBB
2.39%	2.50%	25% BB	BBB	BBB	BBB
2.39%	2.49%	25% A	AA	AA	AA
2.39%	2.49%	25% A	AA	AA	AA
2.39%	2.49%	25% A	AA	AA	AA
2.39%	2.49%	25% A	AA	AA	AA
2.29%	2.39%	25% BBB	A	A	A
		25%			
2.18%	2.28%	25% BBB	A	A	A
		25%	NR		NR
		25%	NR		NR
		25%	NR		NR
		25%			
		30% NR	NR	NR	NR
		30% NR	NR	NR	NR
		30% NR	NR	NR	NR
		40%			
		40%			
0.84%	0.91%	40% BBB	BB	BB	BB
0.81%	0.88%	40% BBB	BB	BB	BB
0.80%	0.87%	40% A	BBB	BBB	BBB
		40%			
		40%			
0.80%	0.87%	40% BB	B	B	B
0.84%	0.91%	40% BBB	BB	BB	BB
0.81%	0.88%	40% BBB	BB	BB	BB
0.80%	0.87%	40% A	BBB	BBB	BBB
		39.38%			
6.90%	6.86%	40% A	A	BBB	BBB
6.63%	6.59%	40% AA	AA	A	A
6.63%	6.59%	40% AA	AA	A	A
6.90%	6.86%	40% A	A	BBB	BBB
6.63%	6.59%	40% AA	AA	A	A
6.56%	6.52%	39.38% A	A	BBB	BBB
		39.38%			
6.63%	6.59%	39.38% BBB	A	BB	BB
6.63%	6.59%	39.38% BBB	A	BB	BB
6.63%	6.59%	40% AA	AA	A	A
6.90%	6.86%	40% A	A	BBB	BBB
6.63%	6.59%	40% AA	AA	A	A
6.56%	6.52%	39.38% A	A	BBB	BBB
6.32%	6.28%	39.38% A	A	BBB	BBB
1.34%	1.57%	40% NR	BBB	BBB	BBB
1.34%	1.57%	40% NR	AA	AA	AA
		40%			
		40%			
1.34%	1.57%	40% NR	A	A	A
1.34%	1.57%	40% NR	AA	AA	AA
1.34%	1.57%	40% NR	A	A	A
1.34%	1.57%	40% NR	A	A	A
1.34%	1.57%	40% NR	AA	AA	AA
1.34%	1.57%	40% NR	AA	AA	AA
		40%			
1.34%	1.57%	40% NR	BBB	BBB	BBB
		40%			
		40%			
1.34%	1.57%	40% NR	AA	AA	AA
1.34%	1.57%	40% NR	A	A	A
1.34%	1.57%	40% NR	AA	AA	AA
1.34%	1.57%	40% NR	A	A	A
		40%			
		40%			
1.27%	1.31%	40% BBB	BBB	A	A
1.22%	1.26%	40% A	A	AA	AA
1.27%	1.31%	40% BBB	BBB	A	A
1.22%	1.26%	40% A	A	AA	AA
		40%			
1.22%	1.26%	40% A	A	AA	AA
		40%			
1.25%	1.29%	40% BB	BB	BBB	BBB
1.25%	1.29%	40% BB	BB	BBB	BBB
1.22%	1.26%	40% A	A	AA	AA

AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BB	BB	BBB	BBB
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
B	B	B	B	BB	BB
BB	BB	BB	BB	BBB	BBB
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
AA	AA	AA	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
A	A	BBB	A	A	A
A	AA	A	A	A	BBB
A	A	BBB	A	A	A
A	AA	A	A	A	BBB
A	AA	A	A	A	BBB
BB	BBB	BB	BB	BB	BB
BB	BBB	BB	BB	BB	BB
A	AA	A	A	A	BBB

	NR	Financials	E.Eur	Russian Federation
A	AA	10 Financials	E.Eur	Russian Federation
BB	AA	11 Financials	E.Eur	Russian Federation
BB	AA	11 Financials	E.Eur	Russian Federation
A	AA	10 Financials	E.Eur	Russian Federation
A	AA	10 Financials	E.Eur	Russian Federation
A	AA	10 Financials	E.Eur	Russian Federation
A	AA	10 Financials	E.Eur	Russian Federation
BBB	AA	11 Financials	E.Eur	Russian Federation
	NR	Financials	E.Eur	Russian Federation
BBB	AA	11 Financials	E.Eur	Russian Federation
	NR	2 Financials	E.Eur	Russian Federation
	NR	2 Financials	E.Eur	Russian Federation
	NR	2 Financials	E.Eur	Russian Federation
	NR	Financials	E.Eur	Russian Federation
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
BB	BBB	4 Utilities	N.Amer	United States
BB	BBB	4 Utilities	N.Amer	United States
BBB	BBB	4 Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
	NR	Utilities	N.Amer	United States
B	BBB	4 Utilities	N.Amer	United States
BB	BBB	4 Utilities	N.Amer	United States
BB	BBB	4 Utilities	N.Amer	United States
BBB	BBB	4 Utilities	N.Amer	United States
	NR	Government	Supra	Supra National
BBB	AA	10 Government	Supra	Supra National
A	AA	10 Government	Supra	Supra National
A	AA	10 Government	Supra	Supra National
BBB	AA	10 Government	Supra	Supra National
A	AA	10 Government	Supra	Supra National
BBB	AA	10 Government	Supra	Supra National
	NR	Government	Supra	Supra National
BB	AA	10 Government	Supra	Supra National
BB	AA	10 Government	Supra	Supra National
A	AA	10 Government	Supra	Supra National
BBB	AA	10 Government	Supra	Supra National
A	AA	10 Government	Supra	Supra National
BBB	AA	10 Government	Supra	Supra National
BBB	AA	10 Government	Supra	Supra National
NR	A	9 Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
NR	A	3 Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
NR	A	3 Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
NR	A	9 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
A	A	6 Industrials	Europe	Sweden
BBB	A	6 Industrials	Europe	Sweden
A	A	6 Industrials	Europe	Sweden
BBB	A	6 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
BBB	A	6 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
BB	A	6 Industrials	Europe	Sweden
BB	A	6 Industrials	Europe	Sweden
BBB	A	6 Industrials	Europe	Sweden

A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A		Thin		Thin	
A	A		Thin		Thin	
A	A		Thin		Thin	
A	A					
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp

SCANIA-CVSEKMM	29-Aug-08 SCANIA-CV
SCANIA-CVUSDCR	29-Aug-08 SCANIA-CV
SCANIA-CVUSDMM	29-Aug-08 SCANIA-CV
SCANIA-CVUSDMR	29-Aug-08 SCANIA-CV
SGPAUDCR	29-Aug-08 SGP
SGPAUDMR	29-Aug-08 SGP
SGPCHFMR	29-Aug-08 SGP
SGPEURCR	29-Aug-08 SGP
SGPEURMM	29-Aug-08 SGP
SGPEURMR	29-Aug-08 SGP
SGPGBPMR	29-Aug-08 SGP
SGPHKDMR	29-Aug-08 SGP
SGPJPYMR	29-Aug-08 SGP
SGPTWDMR	29-Aug-08 SGP
SGPUSDCR	29-Aug-08 SGP
SGPUSDMM	29-Aug-08 SGP
SGPUSDMR	29-Aug-08 SGP
SGPUSDXR	29-Aug-08 SGP
SCHLUMAUDMR	29-Aug-08 SCHLUM
SCHLUMCHFCR	29-Aug-08 SCHLUM
SCHLUMEURCR	29-Aug-08 SCHLUM
SCHLUMEURMM	29-Aug-08 SCHLUM
SCHLUMEURMR	29-Aug-08 SCHLUM
SCHLUMGBPCR	29-Aug-08 SCHLUM
SCHLUMGBPMM	29-Aug-08 SCHLUM
SCHLUMGBPMR	29-Aug-08 SCHLUM
SCHLUMJPYMM	29-Aug-08 SCHLUM
SCHLUMJPYMR	29-Aug-08 SCHLUM
SCHLUMUSDCR	29-Aug-08 SCHLUM
SCHLUMUSDMM	29-Aug-08 SCHLUM
SCHLUMUSDMR	29-Aug-08 SCHLUM
SCHLUMUSDXR	29-Aug-08 SCHLUM
SLBAUDMR	29-Aug-08 SLB
SLBEURCR	29-Aug-08 SLB
SLBEURMM	29-Aug-08 SLB
SLBEURMR	29-Aug-08 SLB
SLBUSDCR	29-Aug-08 SLB
SLBUSDMR	29-Aug-08 SLB
SLBUSDXR	29-Aug-08 SLB
SCHNAUDCR	29-Aug-08 SCHN
SCHNAUDMM	29-Aug-08 SCHN
SCHNCHFCR	29-Aug-08 SCHN
SCHNCHFMM	29-Aug-08 SCHN
SCHNEURCR	29-Aug-08 SCHN
SCHNEURMM	29-Aug-08 SCHN
SCHNEURMR	29-Aug-08 SCHN
SCHNGBPMM	29-Aug-08 SCHN
SCHNGBPMR	29-Aug-08 SCHN
SCHNHKDMM	29-Aug-08 SCHN
SCHNJPYCR	29-Aug-08 SCHN
SCHNJPYMM	29-Aug-08 SCHN
SCHNNOKMM	29-Aug-08 SCHN
SCHNSGDMM	29-Aug-08 SCHN
SCHNUSDCR	29-Aug-08 SCHN
SCHNUSDMM	29-Aug-08 SCHN
SCHNUSDMR	29-Aug-08 SCHN
SCHLEURMR	29-Aug-08 SCHL
SCHLUSDCR	29-Aug-08 SCHL
SCHLUSDMR	29-Aug-08 SCHL
SCHLUSDXR	29-Aug-08 SCHL
SCIAPPUSDMR	29-Aug-08 SCIAPP
SCORAUDCR	29-Aug-08 SCOR
SCORAUDMM	29-Aug-08 SCOR
SCORCHFCR	29-Aug-08 SCOR
SCORCHFMM	29-Aug-08 SCOR
SCOREURCR	29-Aug-08 SCOR
SCOREURMM	29-Aug-08 SCOR
SCOREURMR	29-Aug-08 SCOR
SCOREURXR	29-Aug-08 SCOR
SCORGBPCR	29-Aug-08 SCOR
SCORGBPMM	29-Aug-08 SCOR
SCORHKDMM	29-Aug-08 SCOR
SCORJPYCR	29-Aug-08 SCOR
SCORJPYMM	29-Aug-08 SCOR

Scania CV AB	W3D71U	SNRFOR	SEK	MM	Composite
Scania CV AB	W3D71U	SNRFOR	USD	CR	Composite
Scania CV AB	W3D71U	SNRFOR	USD	MM	Composite
Scania CV AB	W3D71U	SNRFOR	USD	MR	Composite
Schering Plough Corp	886C65	SNRFOR	AUD	CR	Composite
Schering Plough Corp	886C65	SNRFOR	AUD	MR	Composite
Schering Plough Corp	886C65	SNRFOR	CHF	MR	Composite
Schering Plough Corp	886C65	SNRFOR	EUR	CR	Composite
Schering Plough Corp	886C65	SNRFOR	EUR	MM	Composite
Schering Plough Corp	886C65	SNRFOR	EUR	MR	Composite
Schering Plough Corp	886C65	SNRFOR	GBP	MR	Composite
Schering Plough Corp	886C65	SNRFOR	HKD	MR	Composite
Schering Plough Corp	886C65	SNRFOR	JPY	MR	Composite
Schering Plough Corp	886C65	SNRFOR	TWD	MR	Composite
Schering Plough Corp	886C65	SNRFOR	USD	CR	Composite
Schering Plough Corp	886C65	SNRFOR	USD	MM	Composite
Schering Plough Corp	886C65	SNRFOR	USD	MR	Composite
Schering Plough Corp	886C65	SNRFOR	USD	XR	Composite
Schlumberger NV	886EDC	SNRFOR	AUD	MR	Composite
Schlumberger NV	886EDC	SNRFOR	CHF	CR	Composite
Schlumberger NV	886EDC	SNRFOR	EUR	CR	Composite
Schlumberger NV	886EDC	SNRFOR	EUR	MM	Composite
Schlumberger NV	886EDC	SNRFOR	EUR	MR	Composite
Schlumberger NV	886EDC	SNRFOR	GBP	CR	Composite
Schlumberger NV	886EDC	SNRFOR	GBP	MM	Composite
Schlumberger NV	886EDC	SNRFOR	GBP	MR	Composite
Schlumberger NV	886EDC	SNRFOR	JPY	MM	Composite
Schlumberger NV	886EDC	SNRFOR	JPY	MR	Composite
Schlumberger NV	886EDC	SNRFOR	USD	CR	Composite
Schlumberger NV	886EDC	SNRFOR	USD	MM	Composite
Schlumberger NV	886EDC	SNRFOR	USD	MR	Composite
Schlumberger NV	886EDC	SNRFOR	USD	XR	Composite
Schlumberger Tech Corp	886EE6	SNRFOR	AUD	MR	Composite
Schlumberger Tech Corp	886EE6	SNRFOR	EUR	CR	Composite
Schlumberger Tech Corp	886EE6	SNRFOR	EUR	MM	Composite
Schlumberger Tech Corp	886EE6	SNRFOR	EUR	MR	Composite
Schlumberger Tech Corp	886EE6	SNRFOR	USD	CR	Composite
Schlumberger Tech Corp	886EE6	SNRFOR	USD	MR	Composite
Schlumberger Tech Corp	886EE6	SNRFOR	USD	XR	Composite
Schneider Elec SA	886EFG	SNRFOR	AUD	CR	Composite
Schneider Elec SA	886EFG	SNRFOR	AUD	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	CHF	CR	Composite
Schneider Elec SA	886EFG	SNRFOR	CHF	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	EUR	CR	Composite
Schneider Elec SA	886EFG	SNRFOR	EUR	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	EUR	MR	Composite
Schneider Elec SA	886EFG	SNRFOR	GBP	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	GBP	MR	Composite
Schneider Elec SA	886EFG	SNRFOR	HKD	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	JPY	CR	Composite
Schneider Elec SA	886EFG	SNRFOR	JPY	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	NOK	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	SGD	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	USD	CR	Composite
Schneider Elec SA	886EFG	SNRFOR	USD	MM	Composite
Schneider Elec SA	886EFG	SNRFOR	USD	MR	Composite
Scholastic Corp	8I776C	SNRFOR	EUR	MR	Composite
Scholastic Corp	8I776C	SNRFOR	USD	CR	Composite
Scholastic Corp	8I776C	SNRFOR	USD	MR	Composite
Scholastic Corp	8I776C	SNRFOR	USD	XR	Composite
Science Applications Intl Corp	8.88E+90	SNRFOR	USD	MR	Composite
SCOR	889A8X	SNRFOR	AUD	CR	Composite
SCOR	889A8X	SNRFOR	AUD	MM	Composite
SCOR	889A8X	SNRFOR	CHF	CR	Composite
SCOR	889A8X	SNRFOR	CHF	MM	Composite
SCOR	889A8X	SNRFOR	EUR	CR	Composite
SCOR	889A8X	SNRFOR	EUR	MM	Composite
SCOR	889A8X	SNRFOR	EUR	MR	Composite
SCOR	889A8X	SNRFOR	EUR	XR	Composite
SCOR	889A8X	SNRFOR	GBP	CR	Composite
SCOR	889A8X	SNRFOR	GBP	MM	Composite
SCOR	889A8X	SNRFOR	HKD	MM	Composite
SCOR	889A8X	SNRFOR	JPY	CR	Composite
SCOR	889A8X	SNRFOR	JPY	MM	Composite

0.43%	0.49%	0.65%	0.81%	0.95%	1.01%	1.07%	1.10%	1.16%
0.41%	0.47%	0.62%	0.77%	0.88%	0.97%	1.03%	1.11%	1.12%
0.41%	0.46%	0.61%	0.77%	0.87%	0.96%	1.02%	1.10%	1.11%
0.42%	0.52%	0.72%	0.83%	0.93%	1.11%	1.18%	1.26%	1.38%
0.42%	0.52%	0.72%	0.83%	0.93%	1.11%	1.18%	1.26%	1.38%
0.37%	0.52%	0.72%	0.83%	0.93%	1.11%	1.18%	1.27%	1.38%
0.39%	0.55%	0.76%	0.88%	0.98%	1.17%	1.24%	1.33%	1.46%
0.38%	0.53%	0.73%	0.84%	0.94%	1.12%	1.19%	1.28%	1.40%
0.37%	0.52%	0.72%	0.83%	0.93%	1.11%	1.18%	1.27%	1.38%
0.37%	0.52%	0.72%	0.83%	0.93%	1.11%	1.18%	1.27%	1.38%
0.42%	0.52%	0.72%	0.83%	0.93%	1.11%	1.18%	1.26%	1.38%
0.39%	0.55%	0.76%	0.88%	0.98%	1.17%	1.24%	1.33%	1.46%
0.37%	0.52%	0.72%	0.83%	0.93%	1.11%	1.18%	1.27%	1.38%
0.36%	0.50%	0.69%	0.80%	0.90%	1.07%	1.14%	1.22%	1.33%
0.30%	0.32%	0.39%	0.45%	0.49%	0.56%	0.61%	0.65%	0.66%
0.32%	0.34%	0.41%	0.46%	0.48%	0.56%	0.62%	0.66%	0.66%
0.32%	0.34%	0.41%	0.46%	0.48%	0.56%	0.62%	0.66%	0.66%
0.30%	0.32%	0.39%	0.45%	0.49%	0.55%	0.61%	0.65%	0.66%
0.30%	0.31%	0.39%	0.44%	0.49%	0.55%	0.60%	0.64%	0.66%
0.32%	0.34%	0.41%	0.46%	0.48%	0.56%	0.62%	0.66%	0.66%
0.30%	0.32%	0.39%	0.45%	0.49%	0.55%	0.61%	0.65%	0.66%
0.30%	0.31%	0.39%	0.44%	0.49%	0.55%	0.60%	0.64%	0.66%
0.30%	0.32%	0.39%	0.45%	0.49%	0.56%	0.61%	0.65%	0.66%
0.30%	0.32%	0.39%	0.45%	0.49%	0.56%	0.61%	0.65%	0.66%
0.32%	0.34%	0.41%	0.46%	0.48%	0.56%	0.62%	0.66%	0.66%
0.30%	0.32%	0.39%	0.45%	0.49%	0.55%	0.61%	0.65%	0.66%
0.30%	0.31%	0.39%	0.44%	0.49%	0.55%	0.60%	0.64%	0.66%
0.29%	0.31%	0.38%	0.43%	0.47%	0.53%	0.58%	0.62%	0.66%
0.32%	0.34%	0.40%	0.43%	0.46%	0.50%	0.55%	0.69%	0.64%
0.32%	0.34%	0.40%	0.43%	0.46%	0.50%	0.55%	0.69%	0.64%
0.32%	0.34%	0.40%	0.43%	0.46%	0.50%	0.55%	0.69%	0.64%
0.36%	0.43%	0.59%	0.73%	0.88%	1.00%	1.08%	1.17%	1.13%
0.36%	0.43%	0.59%	0.73%	0.85%	0.96%	1.03%	1.12%	1.13%
0.37%	0.45%	0.62%	0.74%	0.85%	0.97%	1.08%	1.10%	1.18%
0.35%	0.42%	0.59%	0.72%	0.83%	0.94%	1.00%	1.07%	1.13%
0.37%	0.45%	0.62%	0.74%	0.85%	0.97%	1.08%	1.10%	1.18%
0.35%	0.42%	0.59%	0.72%	0.83%	0.94%	1.00%	1.07%	1.13%
0.35%	0.42%	0.58%	0.71%	0.82%	0.93%	1.01%	1.05%	1.12%
0.35%	0.42%	0.59%	0.72%	0.83%	0.94%	1.00%	1.07%	1.13%
0.35%	0.42%	0.59%	0.72%	0.83%	0.94%	1.00%	1.07%	1.13%
0.36%	0.43%	0.59%	0.73%	0.84%	0.95%	1.04%	1.08%	1.13%
0.36%	0.43%	0.59%	0.73%	0.84%	0.95%	1.04%	1.08%	1.13%
0.35%	0.42%	0.59%	0.72%	0.83%	0.94%	1.00%	1.07%	1.13%
0.35%	0.42%	0.59%	0.72%	0.83%	0.94%	1.00%	1.07%	1.13%
0.37%	0.45%	0.62%	0.74%	0.85%	0.97%	1.08%	1.10%	1.18%
0.35%	0.42%	0.59%	0.72%	0.83%	0.94%	1.00%	1.07%	1.13%
0.35%	0.42%	0.58%	0.71%	0.82%	0.93%	1.01%	1.05%	1.12%
		0.75%	0.97%	1.35%	1.62%	1.76%	1.93%	
		0.75%	0.97%	1.35%	1.62%	1.67%	1.83%	
		0.75%	0.97%	1.35%	1.62%	1.61%	1.77%	
	0.18%		0.30%		0.40%	0.57%	0.88%	
0.31%	0.30%	0.41%	0.48%	0.54%	0.61%	0.63%	0.64%	0.74%
0.31%	0.30%	0.41%	0.48%	0.54%	0.58%	0.60%	0.64%	0.74%
0.32%	0.26%	0.43%	0.48%	0.53%	0.61%	0.63%	0.65%	0.74%
0.31%	0.32%	0.41%	0.49%	0.54%	0.59%	0.61%	0.64%	0.74%
0.32%	0.26%	0.43%	0.48%	0.53%	0.61%	0.63%	0.65%	0.74%
0.31%	0.32%	0.41%	0.49%	0.54%	0.59%	0.61%	0.64%	0.74%
0.31%	0.31%	0.41%	0.48%	0.54%	0.58%	0.60%	0.62%	0.74%
0.30%	0.30%	0.39%	0.46%	0.51%	0.56%	0.58%	0.60%	0.74%
0.32%	0.26%	0.43%	0.48%	0.53%	0.61%	0.63%	0.65%	0.74%
0.31%	0.32%	0.41%	0.49%	0.54%	0.59%	0.61%	0.64%	0.74%
0.31%	0.30%	0.41%	0.48%	0.54%	0.60%	0.62%	0.64%	0.74%
0.31%	0.30%	0.41%	0.48%	0.54%	0.60%	0.62%	0.64%	0.74%

		40%			
1.27%	1.31%	40% BBB	BBB	A	A
1.22%	1.26%	40% A	A	AA	AA
1.20%	1.25%	40% BBB	BBB	A	A
1.46%	1.39%	40% CCC	BB	B	B
1.46%	1.39%	40% CCC	BB	B	B
1.46%	1.40%	40% A	A	BBB	BBB
1.54%	1.47%	40% BBB	BBB	BB	BB
1.48%	1.41%	40% BBB	BBB	BB	BB
1.46%	1.40%	40% A	A	BBB	BBB
1.46%	1.40%	40% A	A	BBB	BBB
		40%			
1.46%	1.39%	40% CCC	BB	B	B
		40%			
1.54%	1.47%	40% BBB	BBB	BB	BB
		40%			
1.46%	1.40%	40% A	A	BBB	BBB
1.41%	1.35%	40% BBB	BBB	BB	BB
0.65%	0.72%	40% BB	BBB	BBB	BBB
0.65%	0.72%	40% BBB	A	A	A
0.65%	0.72%	40% BBB	A	A	A
0.65%	0.72%	40% BBB	A	A	A
0.65%	0.72%	40% BBB	A	AA	AA
0.65%	0.72%	40% BBB	A	A	A
0.65%	0.72%	40% BBB	A	A	A
0.65%	0.72%	40% BBB	A	AA	AA
0.65%	0.72%	40% BB	BBB	BBB	BBB
0.65%	0.72%	40% BB	BBB	BBB	BBB
0.65%	0.72%	40% BBB	A	A	A
0.65%	0.72%	40% BBB	A	A	A
0.65%	0.72%	40% BBB	A	AA	AA
0.65%	0.72%	40% BBB	A	A	A
		42.50%			
0.67%		42.50% NR	NR	NR	NR
0.67%		42.50% NR	NR	NR	NR
		42.50%			
		42.50%			
0.67%		42.50% NR	NR	NR	NR
		42.50%			
1.16%	1.18%	40% BBB	BBB	BBB	A
1.16%	1.18%	40% BBB	BBB	BBB	A
1.20%	1.22%	40% BBB	A	A	A
1.16%	1.18%	40% A	AA	AA	AA
1.20%	1.22%	40% BBB	A	A	A
1.16%	1.18%	40% A	AA	AA	AA
1.14%	1.16%	40% BBB	A	A	A
1.16%	1.18%	40% A	AA	AA	AA
		40%			
1.16%	1.18%	40% A	AA	AA	AA
1.16%	1.18%	40% BBB	BBB	BBB	A
1.16%	1.18%	40% BBB	BBB	BBB	A
1.16%	1.18%	40% A	AA	AA	AA
1.16%	1.18%	40% A	AA	AA	AA
1.20%	1.22%	40% BBB	A	A	A
1.16%	1.18%	40% A	AA	AA	AA
1.14%	1.16%	40% BBB	A	A	A
		40%			
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		35%	NR		NR
0.69%	0.73%	40% BB	BBB	BBB	BBB
0.69%	0.73%	40% BB	BBB	BBB	BBB
0.69%	0.73%	40% BBB	A	A	A
0.69%	0.73%	40% A	AA	AA	AA
0.69%	0.73%	40% BBB	A	A	A
0.69%	0.73%	40% A	AA	AA	AA
0.69%	0.73%	40% BBB	A	A	A
0.69%	0.73%	40% BBB	A	A	A
0.69%	0.73%	40% BBB	A	A	A
0.69%	0.73%	40% A	AA	AA	AA
		40%			
0.69%	0.73%	40% BB	BBB	BBB	BBB
0.69%	0.73%	40% BB	BBB	BBB	BBB

A	A	BBB	A	A	A
A	AA	A	A	A	BBB
BBB	A	BBB	BBB	BBB	BBB
B	B	B	B	BB	BB
B	B	B	B	BB	BB
BBB	BBB	BBB	BBB	A	A
BB	BB	BB	BB	BBB	BBB
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
BBB	BBB	BBB	BBB	A	A
B	B	B	B	BB	BB
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	A	A
BB	BB	BB	BB	BBB	BBB
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	B	B		
NR	NR	B	B		
NR	NR	B	B		
	NR	NR	NR		
BBB	BBB	BBB	BBB	NR	NR
BBB	A	A	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR

	NR		Industrials	Europe	Sweden
A	A	6	Industrials	Europe	Sweden
BBB	A	6	Industrials	Europe	Sweden
BBB	A	6	Industrials	Europe	Sweden
BB	A	8	Health Care	N.Amer	United States
BB	A	8	Health Care	N.Amer	United States
A	A	8	Health Care	N.Amer	United States
BBB	A	8	Health Care	N.Amer	United States
BBB	A	8	Health Care	N.Amer	United States
A	A	8	Health Care	N.Amer	United States
A	A	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BB	A	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BBB	A	8	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
A	A	8	Health Care	N.Amer	United States
BBB	A	8	Health Care	N.Amer	United States
NR	A	9	Oil & Gas	OffShore	Netherlands Antilles
NR	A	4	Oil & Gas	OffShore	Netherlands Antilles
NR	A	4	Oil & Gas	OffShore	Netherlands Antilles
NR	A	9	Oil & Gas	OffShore	Netherlands Antilles
NR	A	6	Oil & Gas	OffShore	Netherlands Antilles
NR	A	4	Oil & Gas	OffShore	Netherlands Antilles
NR	A	9	Oil & Gas	OffShore	Netherlands Antilles
NR	A	6	Oil & Gas	OffShore	Netherlands Antilles
NR	A	9	Oil & Gas	OffShore	Netherlands Antilles
NR	A	9	Oil & Gas	OffShore	Netherlands Antilles
NR	A	4	Oil & Gas	OffShore	Netherlands Antilles
NR	A	9	Oil & Gas	OffShore	Netherlands Antilles
NR	A	6	Oil & Gas	OffShore	Netherlands Antilles
NR	A	9	Oil & Gas	OffShore	Netherlands Antilles
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
B	A	3	Industrials	Europe	France
B	A	3	Industrials	Europe	France
BB	A	4	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BB	A	4	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BB	AA	11	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
	NR		Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
B	AA	12	Industrials	Europe	France
B	AA	12	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BB	A	4	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BB	AA	11	Industrials	Europe	France
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Technology	N.Amer	United States
NR	A	3	Financials	Europe	France
NR	A	3	Financials	Europe	France
NR	BBB	4	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	BBB	4	Financials	Europe	France
NR	A	9	Financials	Europe	France
NR	BBB	11	Financials	Europe	France
NR	BBB	11	Financials	Europe	France
NR	BBB	4	Financials	Europe	France
NR	A	9	Financials	Europe	France
	NR		Financials	Europe	France
NR	A	11	Financials	Europe	France
NR	A	11	Financials	Europe	France

A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	A					
A	A	Thin	Thin	Thin	Thin	Thin
A	A					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB			Thin	Thin	Thin
BB	BBB			Thin	Thin	Thin
BB	BBB			Thin	Thin	Thin
A	A		Thin		Thin	
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	

Thin	Thin	Thin	Thin	Thin	

DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	Thin	Thin			
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

SCORNZDCR	29-Aug-08 SCOR
SCORNZDMM	29-Aug-08 SCOR
SCORUSDCR	29-Aug-08 SCOR
SCORUSDMM	29-Aug-08 SCOR
SCORUSDMR	29-Aug-08 SCOR
SCORAUDCR	29-Aug-08 SCOR
SCORAUDMM	29-Aug-08 SCOR
SCORCHFCR	29-Aug-08 SCOR
SCORCHFMM	29-Aug-08 SCOR
SCOREURCR	29-Aug-08 SCOR
SCOREURMM	29-Aug-08 SCOR
SCOREURMR	29-Aug-08 SCOR
SCORJPYCR	29-Aug-08 SCOR
SCORJPYMM	29-Aug-08 SCOR
SCORNOKCR	29-Aug-08 SCOR
SCORUSDCR	29-Aug-08 SCOR
SCORUSDMM	29-Aug-08 SCOR
SCORUSDMR	29-Aug-08 SCOR
HEIANA-SCOTAUDCR	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTAUDMM	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTAUDXR	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTCHFCR	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTCHFMM	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTEURCR	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTEURMM	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTEURMR	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTGBPCR	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTGBPMM	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTJPYCR	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTJPYMM	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTSGDMM	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTTWDMM	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTUSDCR	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTUSDMM	29-Aug-08 HEIANA-SCOT
HEIANA-SCOTUSDMR	29-Aug-08 HEIANA-SCOT
SCOHYDAUDMM	29-Aug-08 SCOHYD
SCOHYDEURCR	29-Aug-08 SCOHYD
SCOHYDEURMM	29-Aug-08 SCOHYD
SCOHYDEURMR	29-Aug-08 SCOHYD
SCOHYDGBPCR	29-Aug-08 SCOHYD
SCOHYDGBPMM	29-Aug-08 SCOHYD
SCOHYDJPYMM	29-Aug-08 SCOHYD
SCOHYDSGDMM	29-Aug-08 SCOHYD
SCOHYDUSDCR	29-Aug-08 SCOHYD
SCOHYDUSDMM	29-Aug-08 SCOHYD
SCOHYDUSDMR	29-Aug-08 SCOHYD
SLAC-ScotLifAssEURCR	29-Aug-08 SLAC-ScotLifAss
SLAC-ScotLifAssEURMM	29-Aug-08 SLAC-ScotLifAss
SLAC-ScotLifAssGBPCR	29-Aug-08 SLAC-ScotLifAss
SLAC-ScotLifAssUSDCR	29-Aug-08 SLAC-ScotLifAss
SMALEURCR	29-Aug-08 SMAL
SMALEURMM	29-Aug-08 SMAL
SMALGBPCR	29-Aug-08 SMAL
SMALGBPMM	29-Aug-08 SMAL
SMALUSDCR	29-Aug-08 SMAL
SMALUSDMM	29-Aug-08 SMAL
IBERDU-ScotPwrAUDMM	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrAUDMR	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrCHFCR	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrCHFMM	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrEURCR	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrEURMM	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrEURMR	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrGBPCR	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrGBPMM	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrJPYCR	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrJPYMM	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrUSDCR	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrUSDMM	29-Aug-08 IBERDU-ScotPwr
IBERDU-ScotPwrUSDMR	29-Aug-08 IBERDU-ScotPwr
SCOTPO-UkplcAUDCR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcAUDMM	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcAUDMR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcCHFCR	29-Aug-08 SCOTPO-Ukplc

SCOR	889A8X	SNRFOR	NZD	CR	Composite
SCOR	889A8X	SNRFOR	NZD	MM	Composite
SCOR	889A8X	SNRFOR	USD	CR	Composite
SCOR	889A8X	SNRFOR	USD	MM	Composite
SCOR	889A8X	SNRFOR	USD	MR	Composite
SCOR	889A8X	SUBLT2	AUD	CR	Composite
SCOR	889A8X	SUBLT2	AUD	MM	Composite
SCOR	889A8X	SUBLT2	CHF	CR	Composite
SCOR	889A8X	SUBLT2	CHF	MM	Composite
SCOR	889A8X	SUBLT2	EUR	CR	Composite
SCOR	889A8X	SUBLT2	EUR	MM	Composite
SCOR	889A8X	SUBLT2	EUR	MR	Composite
SCOR	889A8X	SUBLT2	JPY	CR	Composite
SCOR	889A8X	SUBLT2	JPY	MM	Composite
SCOR	889A8X	SUBLT2	NOK	CR	Composite
SCOR	889A8X	SUBLT2	USD	CR	Composite
SCOR	889A8X	SUBLT2	USD	MM	Composite
SCOR	889A8X	SUBLT2	USD	MR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	AUD	CR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	AUD	MM	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	AUD	XR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	CHF	CR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	CHF	MM	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	EUR	CR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	EUR	MM	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	EUR	MR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	GBP	CR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	GBP	MM	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	JPY	CR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	JPY	MM	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	SGD	MM	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	TWD	MM	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	USD	CR	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	USD	MM	Composite
SCOTTISH & NEWCASTLE Ltd	GNGB6K	SNRFOR	USD	MR	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	AUD	MM	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	EUR	CR	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	EUR	MM	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	EUR	MR	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	GBP	CR	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	GBP	MM	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	JPY	MM	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	SGD	MM	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	USD	CR	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	USD	MM	Composite
Scottish & Sthn Engy plc	8J113M	SNRFOR	USD	MR	Composite
Scottish Life Assurn Co	GNGC5I	SUBLT2	EUR	CR	Composite
Scottish Life Assurn Co	GNGC5I	SUBLT2	EUR	MM	Composite
Scottish Life Assurn Co	GNGC5I	SUBLT2	GBP	CR	Composite
Scottish Life Assurn Co	GNGC5I	SUBLT2	USD	CR	Composite
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	EUR	CR	Composite
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	EUR	MM	Composite
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	GBP	CR	Composite
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	GBP	MM	Composite
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	USD	CR	Composite
SCOTTISH MUTUAL Assurn Ltd	GNGB5J	SUBLT2	USD	MM	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	AUD	MM	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	AUD	MR	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	CHF	CR	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	CHF	MM	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	EUR	CR	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	EUR	MM	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	EUR	MR	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	GBP	CR	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	GBP	MM	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	JPY	CR	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	JPY	MM	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	USD	CR	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	USD	MM	Composite
Scottish Pwr Ltd	GNGC5L	SNRFOR	USD	MR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	AUD	CR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	AUD	MM	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	AUD	MR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	CHF	CR	Composite

0.32%	0.26%	0.43%	0.48%	0.53%	0.61%	0.63%	0.65%	0.74%
0.31%	0.32%	0.41%	0.49%	0.54%	0.59%	0.61%	0.64%	0.74%
0.32%	0.26%	0.43%	0.48%	0.53%	0.61%	0.63%	0.65%	0.74%
0.31%	0.32%	0.41%	0.49%	0.54%	0.59%	0.61%	0.64%	0.74%
0.31%	0.31%	0.41%	0.48%	0.54%	0.58%	0.60%	0.62%	0.74%
0.69%	0.77%	0.94%	1.11%	1.23%	1.34%	1.36%	1.39%	1.40%
0.66%	0.75%	0.98%	1.12%	1.23%	1.34%	1.37%	1.43%	1.37%
0.69%	0.77%	0.94%	1.11%	1.23%	1.34%	1.36%	1.39%	1.40%
0.66%	0.75%	0.98%	1.12%	1.23%	1.34%	1.37%	1.43%	1.37%
0.65%	0.74%	0.97%	1.11%	1.22%	1.33%	1.36%	1.42%	1.36%
0.68%	0.77%	0.99%	1.17%	1.29%	1.37%	1.41%	1.43%	1.41%
0.65%	0.77%	0.95%	1.12%	1.23%	1.32%	1.35%	1.37%	1.41%
0.69%	0.77%	0.94%	1.11%	1.23%	1.34%	1.36%	1.39%	1.40%
0.66%	0.75%	0.98%	1.12%	1.23%	1.34%	1.37%	1.43%	1.37%
0.65%	0.74%	0.97%	1.11%	1.22%	1.33%	1.36%	1.42%	1.36%
0.26%	0.32%	0.39%	0.46%	0.52%	0.57%	0.63%	0.68%	0.80%
0.26%	0.32%	0.39%	0.46%	0.52%	0.57%	0.63%	0.68%	0.80%
0.27%	0.33%	0.40%	0.47%	0.54%	0.60%	0.65%	0.69%	0.80%
0.26%	0.31%	0.38%	0.45%	0.52%	0.57%	0.62%	0.67%	0.80%
0.27%	0.33%	0.40%	0.47%	0.54%	0.60%	0.65%	0.69%	0.80%
0.26%	0.31%	0.38%	0.45%	0.52%	0.57%	0.62%	0.67%	0.80%
0.26%	0.31%	0.37%	0.44%	0.51%	0.56%	0.62%	0.66%	0.80%
0.27%	0.33%	0.40%	0.47%	0.54%	0.60%	0.65%	0.69%	0.80%
0.26%	0.31%	0.38%	0.45%	0.52%	0.57%	0.62%	0.67%	0.80%
0.26%	0.32%	0.39%	0.46%	0.52%	0.57%	0.63%	0.68%	0.80%
0.26%	0.32%	0.39%	0.46%	0.52%	0.57%	0.63%	0.68%	0.80%
0.26%	0.31%	0.38%	0.45%	0.52%	0.57%	0.62%	0.67%	0.80%
0.27%	0.33%	0.40%	0.47%	0.54%	0.60%	0.65%	0.69%	0.80%
0.26%	0.31%	0.38%	0.45%	0.52%	0.57%	0.62%	0.67%	0.80%
0.26%	0.31%	0.37%	0.44%	0.51%	0.56%	0.62%	0.66%	0.80%
0.23%	0.27%	0.32%	0.49%	0.52%	0.60%	0.65%	0.68%	0.70%
0.23%	0.28%	0.34%	0.51%	0.54%	0.63%	0.68%	0.71%	0.70%
0.23%	0.27%	0.32%	0.49%	0.52%	0.60%	0.65%	0.68%	0.70%
0.23%	0.28%	0.34%	0.51%	0.54%	0.63%	0.68%	0.71%	0.70%
0.23%	0.27%	0.32%	0.49%	0.52%	0.60%	0.65%	0.68%	0.70%
0.23%	0.27%	0.32%	0.49%	0.52%	0.60%	0.65%	0.68%	0.70%
0.23%	0.27%	0.32%	0.49%	0.52%	0.60%	0.65%	0.68%	0.70%
0.23%	0.28%	0.34%	0.51%	0.54%	0.63%	0.68%	0.71%	0.70%
0.23%	0.27%	0.32%	0.49%	0.52%	0.60%	0.65%	0.68%	0.70%
0.23%	0.26%	0.32%	0.49%	0.52%	0.60%	0.64%	0.67%	0.70%
	0.91%	1.09%	1.29%	1.41%	1.51%	1.65%	1.79%	1.79%
	0.87%	1.05%	1.24%	1.35%	1.45%	1.65%	1.79%	1.79%
	0.91%	1.09%	1.29%	1.41%	1.51%	1.65%	1.79%	1.79%

0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.41%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.39%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.41%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.39%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.39%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.41%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.39%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.40%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.40%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.41%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.39%
0.31%	0.37%	0.08%	0.10%	0.13%	0.20%	0.22%	0.25%	0.39%
0.17%	0.22%	0.31%	0.37%	0.43%	0.48%	0.53%	0.59%	0.75%
0.17%	0.22%	0.31%	0.37%	0.43%	0.48%	0.53%	0.59%	0.75%
0.17%	0.22%	0.31%	0.37%	0.43%	0.48%	0.53%	0.59%	0.75%
0.18%	0.23%	0.32%	0.38%	0.44%	0.50%	0.55%	0.61%	0.75%

0.69%	0.73%	40%	BBB	A	A	A
0.69%	0.73%	40%	A	AA	AA	AA
0.69%	0.73%	40%	BBB	A	A	A
0.69%	0.73%	40%	A	AA	AA	AA
0.69%	0.73%	40%	BBB	A	A	A
		20.00%				
		20.00%				
1.46%	2.20%	20.00%	BBB	A	AA	AA
1.42%	2.20%	20.00%	BBB	BBB	A	A
1.46%	2.20%	20.00%	BBB	A	AA	AA
1.42%	2.20%	20.00%	BBB	BBB	A	A
1.41%	2.20%	20.00%	BBB	BBB	A	A
1.46%	2.20%	20.00%	BBB	BB	BBB	BBB
1.46%	2.20%	20.00%	BBB	BB	BBB	BBB
		20.00%				
1.46%	2.20%	20.00%	BBB	A	AA	AA
1.42%	2.20%	20.00%	BBB	BBB	A	A
1.41%	2.20%	20.00%	BBB	BBB	A	A
1.08%	1.17%	40%	CCC	BBB	BBB	BBB
1.08%	1.17%	40%	CCC	BBB	BBB	BBB
		40%				
1.12%	1.17%	40%	B	BBB	A	A
1.08%	1.17%	40%	BB	A	AA	AA
1.12%	1.17%	40%	B	BBB	A	A
1.08%	1.17%	40%	BB	A	AA	AA
1.06%	1.17%	40%	B	BBB	A	A
1.12%	1.17%	40%	B	BBB	A	A
1.08%	1.17%	40%	BB	A	AA	AA
1.08%	1.17%	40%	CCC	BBB	BBB	BBB
1.08%	1.17%	40%	CCC	BBB	BBB	BBB
1.08%	1.17%	40%	BB	A	AA	AA
		40%				
1.12%	1.17%	40%	B	BBB	A	A
1.08%	1.17%	40%	BB	A	AA	AA
1.06%	1.17%	40%	B	BBB	A	A
0.75%	0.80%	40%	B	B	BB	BB
0.75%	0.80%	40%	BB	BB	BBB	BBB
0.75%	0.80%	40%	BB	BBB	A	A
		40%				
0.75%	0.80%	40%	BB	BB	BBB	BBB
0.75%	0.80%	40%	BB	BBB	A	A
0.75%	0.80%	40%	B	B	BB	BB
0.75%	0.80%	40%	BB	BBB	A	A
0.75%	0.80%	40%	BB	BB	BBB	BBB
0.75%	0.80%	40%	BB	BBB	A	A
0.75%	0.80%	40%	BB	BB	BBB	BBB
		20.00%		B	B	B
		20.00%		B	B	B
		20.00%				
		20.00%		B	B	B
		20.00%				
		20.00%				
		20.00%				
		20.00%				
		20.00%				
		20.00%				
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
0.65%	0.70%	40%	BB	BB	B	B
0.65%	0.70%	40%	BB	BB	B	B
0.65%	0.70%	40%	BB	BB	B	B
0.65%	0.70%	40%	BBB	BBB	BB	BB

A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	A	A
AA	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	A	BBB	BBB
AA	A	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	A	BBB	BBB
AA	A	AA	AA	BBB	BBB
B	B	B	BBB	NR	B
B	B	B	BBB	NR	B
A	A	A	A	NR	BB
BBB	BBB	BBB	AA	NR	BBB
A	A	A	A	NR	BB
BBB	BBB	BBB	AA	NR	BBB
BB	BB	BB	A	NR	BB
A	A	A	A	NR	BB
BBB	BBB	BBB	AA	NR	BBB
B	B	B	BBB	NR	B
B	B	B	BBB	NR	B
BBB	BBB	BBB	AA	NR	BBB
A	A	A	A	NR	BB
BBB	BBB	BBB	AA	NR	BBB
BB	BB	BB	A	NR	BB
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
B	B	NR	NR	NR	
B	B	NR	NR	NR	
B	B	NR	NR	NR	

NR	NR	NR	NR	B	
NR	NR	NR	NR	BB	
NR	NR	NR	NR	B	
NR	NR	NR	NR	BB	
NR	NR	NR	NR	B	
NR	NR	NR	NR	B	
NR	NR	NR	NR	BB	
NR	NR	NR	NR	CCC	
NR	NR	NR	NR	CCC	
NR	NR	NR	NR	B	
NR	NR	NR	NR	BB	
NR	NR	NR	NR	B	
B	BB	BB	B	NR	NR
B	BB	BB	B	NR	NR
B	BB	BB	B	NR	NR
BB	BB	BBB	BB	NR	NR

NR	BBB	4 Financials	Europe	France	
NR	A	9 Financials	Europe	France	
NR	BBB	4 Financials	Europe	France	
NR	A	9 Financials	Europe	France	
NR	BBB	11 Financials	Europe	France	
	NR	Financials	Europe	France	
	NR	Financials	Europe	France	
NR	A	8 Financials	Europe	France	
NR	A	7 Financials	Europe	France	
NR	A	8 Financials	Europe	France	
NR	A	7 Financials	Europe	France	
NR	AA	11 Financials	Europe	France	
NR	A	3 Financials	Europe	France	
NR	A	3 Financials	Europe	France	
	NR	Financials	Europe	France	
NR	A	8 Financials	Europe	France	
NR	A	7 Financials	Europe	France	
NR	AA	11 Financials	Europe	France	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
	NR	Consumer Goods	Europe	United Kingdom	
NR	A	4 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	A	4 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	A	4 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
	NR	Consumer Goods	Europe	United Kingdom	
NR	A	4 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	BBB	9 Consumer Goods	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
	NR	Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
NR	BBB	11 Utilities	Europe	United Kingdom	
	BB	3 Financials	Europe	United Kingdom	
	BB	3 Financials	Europe	United Kingdom	
	NR	Financials	Europe	United Kingdom	
	BB	3 Financials	Europe	United Kingdom	
	NR	Financials	Europe	United Kingdom	
	NR	Financials	Europe	United Kingdom	
	NR	Financials	Europe	United Kingdom	
	NR	Financials	Europe	United Kingdom	
	NR	Financials	Europe	United Kingdom	
	NR	Financials	Europe	United Kingdom	
	NR	Utilities	Europe	United Kingdom	
	NR	Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
	NR	2 Utilities	Europe	United Kingdom	
NR	BBB	9 Utilities	Europe	United Kingdom	
NR	BBB	9 Utilities	Europe	United Kingdom	
NR	BBB	9 Utilities	Europe	United Kingdom	
NR	BBB	3 Utilities	Europe	United Kingdom	

A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
			DocAdj	DocAdj	DocAdj	DocAdj
			DocAdj	DocAdj	DocAdj	DocAdj
			DocAdj	DocAdj	DocAdj	DocAdj
			DocAdj	DocAdj	DocAdj	DocAdj
			DocAdj	DocAdj	DocAdj	DocAdj
			DocAdj	DocAdj	DocAdj	DocAdj
A						
A						
A						
A						
A						
A						
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		

DocAdj	Thin	Thin	Thin		

Thin	Thin	Thin	DocAdj		
Thin	Thin	Thin	CcyGrp		
Thin	Thin	Thin	DocAdj		
Thin	Thin	Thin	CcyGrp		
Thin	Thin	Thin	DocAdj		
Thin	Thin	Thin	DocAdj		
Thin	Thin	Thin	CcyGrp		
Thin	Thin	Thin	Entity Tier		
Thin	Thin	Thin	Entity Tier		
Thin	Thin	Thin	DocAdj		
Thin	Thin	Thin	CcyGrp		
Thin	Thin	Thin	DocAdj		
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp

SCOTPO-UkplcCHFMM	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcEURCR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcEURMM	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcEURMR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcEURXR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcGBPCR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcGBPMM	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcGBPXR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcJPYCR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcJPYMM	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcJPYMR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcSEKMM	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcUSDCR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcUSDMM	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcUSDMR	29-Aug-08 SCOTPO-Ukplc
SCOTPO-UkplcUSDXR	29-Aug-08 SCOTPO-Ukplc
SCRUSDCR	29-Aug-08 SCR
SCRUSDMR	29-Aug-08 SCR
SCRUSDXR	29-Aug-08 SCR
CKHNEURMM	29-Aug-08 CKHN
CKHNEURMR	29-Aug-08 CKHN
CKHNUSDMM	29-Aug-08 CKHN
CKHNUSDMR	29-Aug-08 CKHN
CKHNUSDXR	29-Aug-08 CKHN
SEAGATEURMR	29-Aug-08 SEAGAT
SEAGATEURXR	29-Aug-08 SEAGAT
SEAGATJPYMR	29-Aug-08 SEAGAT
SEAGATUSDCR	29-Aug-08 SEAGAT
SEAGATUSDMR	29-Aug-08 SEAGAT
SEAGATUSDXR	29-Aug-08 SEAGAT
SEAGAT-HDDEURMR	29-Aug-08 SEAGAT-HDD
SEAGAT-HDDEURXR	29-Aug-08 SEAGAT-HDD
SEAGAT-HDDJPYXR	29-Aug-08 SEAGAT-HDD
SEAGAT-HDDUSDCR	29-Aug-08 SEAGAT-HDD
SEAGAT-HDDUSDMR	29-Aug-08 SEAGAT-HDD
SEAGAT-HDDUSDXR	29-Aug-08 SEAGAT-HDD
SEEAUDCR	29-Aug-08 SEE
SEEAUDMR	29-Aug-08 SEE
SEECADMR	29-Aug-08 SEE
SEECHFMR	29-Aug-08 SEE
SEEEURCR	29-Aug-08 SEE
SEEEURMM	29-Aug-08 SEE
SEEEURMR	29-Aug-08 SEE
SEEEURXR	29-Aug-08 SEE
SEEGBPMR	29-Aug-08 SEE
SEEHKDMR	29-Aug-08 SEE
SEEJPYMR	29-Aug-08 SEE
SEESEKMR	29-Aug-08 SEE
SEESGDMR	29-Aug-08 SEE
SEEUSDCR	29-Aug-08 SEE
SEEUSDMM	29-Aug-08 SEE
SEEUSDMR	29-Aug-08 SEE
SEEUSDXR	29-Aug-08 SEE
SHC-SAUDMR	29-Aug-08 SHC-S
SHC-SCADMR	29-Aug-08 SHC-S
SHC-SCHFMR	29-Aug-08 SHC-S
SHC-SEURCR	29-Aug-08 SHC-S
SHC-SEURMM	29-Aug-08 SHC-S
SHC-SEURMR	29-Aug-08 SHC-S
SHC-SEURXR	29-Aug-08 SHC-S
SHC-SGBPMR	29-Aug-08 SHC-S
SHC-SJPYMR	29-Aug-08 SHC-S
SHC-STWDCR	29-Aug-08 SHC-S
SHC-SUSDCR	29-Aug-08 SHC-S
SHC-SUSDMM	29-Aug-08 SHC-S
SHC-SUSDMR	29-Aug-08 SHC-S
SHC-SUSDXR	29-Aug-08 SHC-S
SHC-AcceptanceAUDMR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceAUDXR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceCADMR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceCHFMR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceEURCR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceEURMM	29-Aug-08 SHC-Acceptance
SHC-AcceptanceEURMR	29-Aug-08 SHC-Acceptance

Scottish Pwr UK PLC	GNGC5X	SNRFOR	CHF	MM	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	EUR	CR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	EUR	MM	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	EUR	MR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	EUR	XR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	GBP	CR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	GBP	MM	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	GBP	XR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	JPY	CR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	JPY	MM	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	JPY	MR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	SEK	MM	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	USD	CR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	USD	MM	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	USD	MR	Composite
Scottish Pwr UK PLC	GNGC5X	SNRFOR	USD	XR	Composite
Sea Containers Ltd	GNGD8B	SNRFOR	USD	CR	Composite
Sea Containers Ltd	GNGD8B	SNRFOR	USD	MR	Composite
Sea Containers Ltd	GNGD8B	SNRFOR	USD	XR	Composite
SEACOR Hldgs Inc	UC92A9	SNRFOR	EUR	MM	Composite
SEACOR Hldgs Inc	UC92A9	SNRFOR	EUR	MR	Composite
SEACOR Hldgs Inc	UC92A9	SNRFOR	USD	MM	Composite
SEACOR Hldgs Inc	UC92A9	SNRFOR	USD	MR	Composite
SEACOR Hldgs Inc	UC92A9	SNRFOR	USD	XR	Composite
Seagate Tech	GNGD9O	SNRFOR	EUR	MR	Composite
Seagate Tech	GNGD9O	SNRFOR	EUR	XR	Composite
Seagate Tech	GNGD9O	SNRFOR	JPY	MR	Composite
Seagate Tech	GNGD9O	SNRFOR	USD	CR	Composite
Seagate Tech	GNGD9O	SNRFOR	USD	MR	Composite
Seagate Tech	GNGD9O	SNRFOR	USD	XR	Composite
Seagate Tech HDD Hldgs	8J298R	SNRFOR	EUR	MR	Composite
Seagate Tech HDD Hldgs	8J298R	SNRFOR	EUR	XR	Composite
Seagate Tech HDD Hldgs	8J298R	SNRFOR	JPY	XR	Composite
Seagate Tech HDD Hldgs	8J298R	SNRFOR	USD	CR	Composite
Seagate Tech HDD Hldgs	8J298R	SNRFOR	USD	MR	Composite
Seagate Tech HDD Hldgs	8J298R	SNRFOR	USD	XR	Composite
Sealed Air Corp US	8J332L	SNRFOR	AUD	CR	Composite
Sealed Air Corp US	8J332L	SNRFOR	AUD	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	CAD	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	CHF	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	EUR	CR	Composite
Sealed Air Corp US	8J332L	SNRFOR	EUR	MM	Composite
Sealed Air Corp US	8J332L	SNRFOR	EUR	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	EUR	XR	Composite
Sealed Air Corp US	8J332L	SNRFOR	GBP	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	HKD	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	JPY	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	SEK	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	SGD	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	USD	CR	Composite
Sealed Air Corp US	8J332L	SNRFOR	USD	MM	Composite
Sealed Air Corp US	8J332L	SNRFOR	USD	MR	Composite
Sealed Air Corp US	8J332L	SNRFOR	USD	XR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	AUD	MR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	CAD	MR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	CHF	MR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	EUR	CR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	EUR	MM	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	EUR	MR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	EUR	XR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	GBP	MR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	JPY	MR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	TWD	CR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	USD	CR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	USD	MM	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	USD	MR	Composite
Sears Roebuck & Co	8J35BF	SNRFOR	USD	XR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	AUD	MR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	AUD	XR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	CAD	MR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	CHF	MR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	EUR	CR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	EUR	MM	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	EUR	MR	Composite

0.17%	0.22%	0.31%	0.38%	0.43%	0.48%	0.53%	0.60%	0.75%
0.18%	0.23%	0.32%	0.38%	0.44%	0.50%	0.55%	0.61%	0.75%
0.17%	0.22%	0.31%	0.38%	0.43%	0.48%	0.53%	0.60%	0.75%
0.17%	0.21%	0.30%	0.37%	0.42%	0.47%	0.52%	0.58%	0.75%
0.16%	0.21%	0.29%	0.35%	0.41%	0.46%	0.50%	0.56%	0.75%
0.18%	0.23%	0.32%	0.38%	0.44%	0.50%	0.55%	0.61%	0.75%
0.17%	0.22%	0.31%	0.38%	0.43%	0.48%	0.53%	0.60%	0.75%
0.16%	0.21%	0.29%	0.35%	0.41%	0.46%	0.50%	0.56%	0.75%
0.17%	0.22%	0.31%	0.37%	0.43%	0.48%	0.53%	0.59%	0.75%
0.17%	0.22%	0.31%	0.37%	0.43%	0.48%	0.53%	0.59%	0.75%
0.18%	0.23%	0.32%	0.38%	0.44%	0.50%	0.55%	0.61%	0.75%
0.17%	0.22%	0.31%	0.38%	0.43%	0.48%	0.53%	0.60%	0.75%
0.17%	0.21%	0.30%	0.37%	0.42%	0.47%	0.52%	0.58%	0.75%
					5.45%			
					5.45%			
					5.45%			
	0.42%		0.66%		0.95%	1.06%	1.19%	
	0.42%		0.66%		0.95%	1.06%	1.19%	
	0.42%		0.66%		0.95%	1.06%	1.19%	
1.16%	1.39%	1.73%	2.03%	2.35%	2.58%	2.72%	2.86%	2.92%
1.12%	1.36%	1.67%	1.97%	2.26%	2.51%	2.62%	2.78%	2.81%
1.13%	1.37%	1.68%	1.99%	2.29%	2.54%	2.69%	2.80%	2.81%
1.22%	1.47%	1.82%	2.13%	2.47%	2.72%	2.86%	3.01%	3.07%
1.16%	1.39%	1.73%	2.03%	2.35%	2.58%	2.72%	2.86%	2.92%
1.12%	1.36%	1.67%	1.97%	2.26%	2.51%	2.62%	2.78%	2.81%
1.13%	1.41%	1.71%	2.04%	2.32%	2.57%	2.70%	2.83%	2.95%
1.13%	1.37%	1.67%	1.97%	2.25%	2.55%	2.65%	2.79%	2.84%
1.13%	1.38%	1.67%	1.98%	2.29%	2.56%	2.67%	2.79%	2.84%
1.13%	1.48%	1.80%	2.15%	2.45%	2.76%	2.87%	3.02%	3.11%
1.13%	1.41%	1.71%	2.04%	2.32%	2.57%	2.70%	2.83%	2.95%
1.13%	1.37%	1.67%	1.97%	2.25%	2.55%	2.65%	2.79%	2.84%
1.26%	1.34%	1.40%	1.70%	1.84%	1.83%	1.99%	1.91%	2.09%
1.26%	1.27%	1.40%	1.61%	1.74%	1.83%	1.89%	1.91%	2.09%
1.27%	1.25%	1.38%	1.58%	1.70%	1.83%	1.85%	1.90%	2.09%
1.27%	1.25%	1.38%	1.58%	1.70%	1.83%	1.85%	1.90%	2.09%
1.34%	1.32%	1.45%	1.66%	1.79%	1.93%	1.94%	2.00%	2.09%
1.29%	1.26%	1.40%	1.59%	1.71%	1.85%	1.87%	1.92%	2.09%
1.27%	1.25%	1.38%	1.58%	1.70%	1.83%	1.85%	1.90%	2.09%
1.27%	1.25%	1.38%	1.58%	1.70%	1.83%	1.85%	1.90%	2.09%
1.27%	1.25%	1.38%	1.58%	1.70%	1.83%	1.85%	1.90%	2.09%
1.27%	1.25%	1.38%	1.58%	1.70%	1.83%	1.85%	1.90%	2.09%
1.26%	1.25%	1.40%	1.58%	1.70%	1.83%	1.85%	1.91%	2.09%
1.26%	1.25%	1.40%	1.58%	1.70%	1.83%	1.85%	1.91%	2.09%
1.27%	1.25%	1.38%	1.58%	1.70%	1.83%	1.85%	1.90%	2.09%
1.34%	1.32%	1.45%	1.66%	1.79%	1.93%	1.94%	2.00%	2.09%
1.29%	1.26%	1.40%	1.59%	1.71%	1.85%	1.87%	1.92%	2.09%
1.27%	1.25%	1.38%	1.58%	1.70%	1.83%	1.85%	1.90%	2.09%
1.22%	1.20%	1.33%	1.52%	1.63%	1.77%	1.78%	1.83%	2.09%
3.33%	3.61%	4.13%	4.64%	4.86%	5.12%	4.95%	4.93%	5.05%
3.33%	3.59%	4.13%	4.64%	4.86%	5.12%	4.98%	4.96%	5.08%
3.33%	3.59%	4.13%	4.64%	4.86%	5.12%	4.98%	4.96%	5.08%
3.33%	3.59%	4.13%	4.64%	4.86%	5.12%	4.98%	4.96%	5.08%
3.33%	3.59%	4.13%	4.64%	4.86%	5.12%	4.98%	4.96%	5.08%
3.33%	3.59%	4.13%	4.64%	4.86%	5.12%	4.98%	4.96%	5.08%
3.33%	3.59%	4.13%	4.64%	4.86%	5.12%	4.98%	4.96%	5.08%
3.33%	3.59%	4.13%	4.64%	4.86%	5.12%	4.98%	4.96%	5.08%
3.33%	3.61%	4.13%	4.64%	4.86%	5.12%	4.95%	4.93%	5.05%
3.51%	3.82%	4.35%	4.88%	5.11%	5.39%	5.24%	5.22%	5.46%
3.51%	3.82%	4.35%	4.88%	5.11%	5.39%	5.24%	5.22%	5.46%
3.51%	3.82%	4.35%	4.88%	5.11%	5.39%	5.24%	5.22%	5.46%
3.33%	3.59%	4.13%	4.64%	4.86%	5.12%	4.98%	4.96%	5.08%
3.21%	3.49%	3.98%	4.47%	4.68%	4.93%	4.79%	4.77%	4.99%
3.61%	3.67%	4.13%	4.62%	4.88%	5.13%	5.09%	4.91%	5.21%
3.62%	3.70%	4.12%	4.69%	4.93%	5.14%	5.05%	4.95%	5.09%
3.62%	3.70%	4.12%	4.69%	4.93%	5.14%	5.05%	4.95%	5.09%
3.82%	3.91%	4.43%	4.93%	5.20%	5.41%	5.32%	5.16%	5.55%
3.67%	3.75%	4.17%	4.74%	4.99%	5.20%	5.11%	5.00%	5.15%
3.62%	3.70%	4.12%	4.69%	4.93%	5.14%	5.05%	4.95%	5.09%

0.65%	0.70%	40% A	AA	A	A
0.65%	0.70%	40% BBB	BBB	BB	BB
0.65%	0.70%	40% A	AA	A	A
0.65%	0.70%	40% BBB	BBB	BB	BB
0.65%	0.70%	40% BBB	BBB	BB	BB
0.65%	0.70%	40% BBB	BBB	BB	BB
0.65%	0.70%	40% A	AA	A	A
0.65%	0.70%	40% BBB	BBB	BB	BB
0.65%	0.70%	40% BB	BB	B	B
0.65%	0.70%	40% BB	BB	B	B
		40%			
		40%			
0.65%	0.70%	40% BBB	BBB	BB	BB
0.65%	0.70%	40% A	AA	A	A
0.65%	0.70%	40% BBB	BBB	BB	BB
		40%			
		35.00%			
		35.00%			
		35.00%			
		40%			
		40%	NR		NR
		40%			
		40%	NR		NR
		40%	NR		NR
2.96%	2.94%	40% BBB	BBB	BBB	BBB
2.86%	2.84%	40% BBB	A	A	A
2.89%	2.84%	40% BB	BB	BB	BB
3.12%	3.10%	40% BBB	BBB	BBB	BBB
2.96%	2.94%	40% BBB	BBB	BBB	BBB
2.86%	2.84%	40% BBB	A	A	A
2.87%	2.93%	40% NR	A	BBB	BBB
2.76%	2.83%	40% NR	A	A	A
2.76%	2.84%	40% NR	BB	BB	BB
3.02%	3.09%	40% NR	BBB	BBB	BBB
2.87%	2.93%	40% NR	A	BBB	BBB
2.76%	2.83%	40% NR	A	A	A
2.37%	2.32%	40% BB	BBB	BBB	BBB
2.37%	2.32%	40% BB	A	BBB	A
2.37%	2.32%	40% A	AA	A	AA
2.37%	2.32%	40% A	AA	A	AA
2.49%	2.32%	40% BBB	A	BBB	A
2.39%	2.32%	40% BBB	A	BBB	A
2.37%	2.32%	40% A	AA	A	AA
2.37%	2.32%	40%			
2.37%	2.32%	40% A	AA	A	AA
2.37%	2.32%	40%			
2.37%	2.32%	40% BB	BBB	BBB	BBB
2.37%	2.32%	40%			
2.37%	2.32%	40% A	AA	A	AA
2.49%	2.32%	40% BBB	A	BBB	A
2.39%	2.32%	40% BBB	A	BBB	A
2.37%	2.32%	40% A	AA	A	AA
2.28%	2.32%	40% BBB	A	BBB	A
5.22%	5.38%	40% BB	A	BBB	BBB
5.22%	5.47%	40% A	AA	AA	AA
5.22%	5.47%	40% A	AA	AA	AA
5.22%	5.47%	40%			
5.22%	5.47%	40%			
5.22%	5.47%	40% A	AA	AA	AA
5.22%	5.47%	40%			
5.22%	5.47%	40%			
5.22%	5.38%	40% BB	A	BBB	BBB
5.50%	5.76%	40% BBB	AA	A	A
5.50%	5.76%	40% BBB	AA	A	A
5.50%	5.76%	40%			
5.22%	5.47%	40% A	AA	AA	AA
5.03%	5.27%	40% BBB	AA	A	A
5.30%	5.36%	40% BBB	A	A	A
		40%			
5.24%	5.38%	40% AA	AAA	AA	AAA
5.24%	5.38%	40% AA	AAA	AA	AAA
5.66%	5.67%	40% A	AA	A	AA
5.30%	5.45%	40% A	AA	AA	AA
5.24%	5.38%	40% AA	AAA	AA	AAA

A	BBB	A	BB	NR	NR
BB	BB	BBB	BB	NR	NR
A	BBB	A	BB	NR	NR
BB	BBB	BBB	BB	NR	NR
BB	BBB	BBB	BB	NR	NR
BB	BB	BBB	BB	NR	NR
A	BBB	A	BB	NR	NR
BB	BBB	BBB	BB	NR	NR
B	BB	BB	B	NR	NR
B	BB	BB	B	NR	NR
BB	BB	BBB	BB	NR	NR
A	BBB	A	BB	NR	NR
BB	BBB	BBB	BB	NR	NR
	NR				
	NR				
	NR				
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BBB	BBB	BBB	BBB	B	B
BBB	A	BBB	A	BB	B
BB	BB	BB	BB	CCC	CCC
BBB	BBB	BBB	BBB	B	B
BBB	BBB	BBB	BBB	B	B
BBB	A	BBB	A	BB	B
A	A	A	A	BBB	BB
A	AA	A	AA	A	BBB
BB	BBB	BBB	BBB	BB	B
BBB	A	A	A	BBB	BB
A	A	A	A	BBB	BB
A	AA	A	AA	A	BBB
BBB	BBB	BBB	BBB	NR	BB
A	BBB	A	BBB	NR	BB
AA	AA	AAA	AA	NR	A
AA	AA	AAA	AA	NR	A
A	A	AA	A	NR	BBB
A	A	AA	A	NR	BBB
AA	AA	AAA	AA	NR	A
AA	AA	AAA	AA	NR	A
BBB	BBB	A	BBB	NR	BB
AA	AA	AAA	AA	NR	A
A	A	AA	A	NR	BBB
A	A	AA	A	NR	BBB
AA	AA	AAA	AA	NR	A
A	A	AA	A	NR	BBB
BBB	BBB	BBB	A	BBB	BB
AA	AA	AA	A	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	A	BBB	BB
A	A	A	AA	A	BBB
A	A	A	AA	A	BBB
AA	AA	AA	AA	A	A
A	A	A	AA	A	BBB
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AA	AA	A
AAA	AAA	AAA	AA	AA	A
AA	AA	AA	A	A	A
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AA	AA	A

NR	BBB	8 Utilities	Europe	United Kingdom
NR	BBB	3 Utilities	Europe	United Kingdom
NR	BBB	8 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
NR	BBB	3 Utilities	Europe	United Kingdom
NR	BBB	8 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	BBB	3 Utilities	Europe	United Kingdom
NR	BBB	8 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	2 Consumer Services	N.Amer	Bermuda
	NR	2 Consumer Services	N.Amer	Bermuda
	NR	2 Consumer Services	N.Amer	Bermuda
	NR	Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
B	BBB	4 Technology	OffShore	Cayman Islands
BB	BBB	3 Technology	OffShore	Cayman Islands
CCC	BBB	4 Technology	OffShore	Cayman Islands
B	BBB	4 Technology	OffShore	Cayman Islands
B	BBB	4 Technology	OffShore	Cayman Islands
BB	BBB	3 Technology	OffShore	Cayman Islands
BBB	A	3 Technology	N.Amer	United States
A	A	6 Technology	N.Amer	United States
BB	A	7 Technology	N.Amer	United States
BBB	A	7 Technology	N.Amer	United States
BBB	A	3 Technology	N.Amer	United States
A	A	6 Technology	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	AA	10 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
NR	A	10 Industrials	N.Amer	United States
BBB	AA	7 Consumer Goods	N.Amer	United States
AA	AA	7 Consumer Goods	N.Amer	United States
AA	AA	7 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
AA	AA	7 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	7 Consumer Goods	N.Amer	United States
A	AA	7 Consumer Goods	N.Amer	United States
A	AA	7 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
AA	AA	7 Consumer Goods	N.Amer	United States
A	AA	7 Consumer Goods	N.Amer	United States
BBB	AA	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
AA	AA	15 Financials	N.Amer	United States
AA	AA	15 Financials	N.Amer	United States
A	AA	17 Financials	N.Amer	United States
A	AAA	17 Financials	N.Amer	United States
AA	AA	15 Financials	N.Amer	United States

A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
	BB					
	BB					
	BB					
BB	BBB					
BB	BBB		Thin		Thin	
BB	BBB					
BB	BBB		Thin		Thin	
BB	BBB		Thin		Thin	
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	DocAdj
BB	BB	Thin	CcyGrp	DocAdj	DocAdj	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	DocAdj	DocAdj	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
BBB	BBB	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin
Thin
Thin

Thin	Thin	Thin

Thin	Thin	Thin
Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

SHC-AcceptanceEURXR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceGBPMR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceGBPXR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceHKDMR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceHKDXR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceJPYCR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceJPYMR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceTWDMR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceUSDCR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceUSDMM	29-Aug-08 SHC-Acceptance
SHC-AcceptanceUSDMR	29-Aug-08 SHC-Acceptance
SHC-AcceptanceUSDXR	29-Aug-08 SHC-Acceptance
SPGIMEURMM	29-Aug-08 SPGIM
SPGIMCHFMM	29-Aug-08 SPGIM
SPGIMEURCR	29-Aug-08 SPGIM
SPGIMEURMM	29-Aug-08 SPGIM
SPGIMEURMR	29-Aug-08 SPGIM
SPGIMUSDCR	29-Aug-08 SPGIM
SPGIMUSDMM	29-Aug-08 SPGIM
SPGIMUSDMR	29-Aug-08 SPGIM
SPGIMAUDCR	29-Aug-08 SPGIM
SPGIMAUDMM	29-Aug-08 SPGIM
SPGIMEURCR	29-Aug-08 SPGIM
SPGIMEURMM	29-Aug-08 SPGIM
SPGIMEURMR	29-Aug-08 SPGIM
SPGIMGBPMM	29-Aug-08 SPGIM
SPGIMUSDCR	29-Aug-08 SPGIM
SPGIMUSDMM	29-Aug-08 SPGIM
SPGIMUSDXR	29-Aug-08 SPGIM
SCZUSDCR	29-Aug-08 SCZ
SCZUSDMR	29-Aug-08 SCZ
SCZUSDXR	29-Aug-08 SCZ
SECOMJPYCR	29-Aug-08 SECOM
SECOMJPYXR	29-Aug-08 SECOM
SECURIAUDCR	29-Aug-08 SECURI
SECURIAUDMM	29-Aug-08 SECURI
SECURICHFCR	29-Aug-08 SECURI
SECURICHFMM	29-Aug-08 SECURI
SECURIEURCR	29-Aug-08 SECURI
SECURIEURMM	29-Aug-08 SECURI
SECURIEURMR	29-Aug-08 SECURI
SECURIEURXR	29-Aug-08 SECURI
SECURIGBPMM	29-Aug-08 SECURI
SECURIHKDMM	29-Aug-08 SECURI
SECURIJPYCR	29-Aug-08 SECURI
SECURIJPYMM	29-Aug-08 SECURI
SECURINOKMM	29-Aug-08 SECURI
SECURISEKMM	29-Aug-08 SECURI
SECURISGDMM	29-Aug-08 SECURI
SECURIUSDCR	29-Aug-08 SECURI
SECURIUSDMM	29-Aug-08 SECURI
SECURIUSDMR	29-Aug-08 SECURI
SECURIUSDXR	29-Aug-08 SECURI
SEGAJPYCR	29-Aug-08 SEGA
SEGAJPYMR	29-Aug-08 SEGA
SEGAJPYXR	29-Aug-08 SEGA
SEGAUSDCR	29-Aug-08 SEGA
SEGAUSDXR	29-Aug-08 SEGA
SSHLDGJPYCR	29-Aug-08 SSHLDG
SSHLDGJPYXR	29-Aug-08 SSHLDG
SSHLDGUSDCR	29-Aug-08 SSHLDG
SGROEURCR	29-Aug-08 SGRO
SGROEURMM	29-Aug-08 SGRO
SGROGBPCR	29-Aug-08 SGRO
SGROGBPMM	29-Aug-08 SGRO
SGROGBPXR	29-Aug-08 SGRO
SGROUSDCR	29-Aug-08 SGRO
SGROUSDMM	29-Aug-08 SGRO
SEKEFJPYCR	29-Aug-08 SEKEF
SEKEFJPYMR	29-Aug-08 SEKEF
SEKEFJPYXR	29-Aug-08 SEKEF
SEKEFUSDCR	29-Aug-08 SEKEF
SEKEFUSDMR	29-Aug-08 SEKEF
SINHLDJPYCR	29-Aug-08 SINHLD

Sears Roebuck Accep Corp	8J3644	SNRFOR	EUR	XR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	GBP	MR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	GBP	XR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	HKD	MR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	HKD	XR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	JPY	CR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	JPY	MR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	TWD	MR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	USD	CR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	USD	MM	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	USD	MR	Composite
Sears Roebuck Accep Corp	8J3644	SNRFOR	USD	XR	Composite
Seat Pagine Gialle SpA	T1BB8H	SECDOM	EUR	MM	Composite
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	CHF	MM	Composite
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	EUR	CR	Composite
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	EUR	MM	Composite
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	EUR	MR	Composite
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	USD	CR	Composite
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	USD	MM	Composite
Seat Pagine Gialle SpA	T1BB8H	SNRFOR	USD	MR	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	AUD	CR	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	AUD	MM	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	EUR	CR	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	EUR	MM	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	EUR	MR	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	GBP	MM	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	USD	CR	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	USD	MM	Composite
Seat Pagine Gialle SpA	T1BB8H	SUBLT2	USD	XR	Composite
Sec Cap Gp Inc	8J554S	SNRFOR	USD	CR	Composite
Sec Cap Gp Inc	8J554S	SNRFOR	USD	MR	Composite
Sec Cap Gp Inc	8J554S	SNRFOR	USD	XR	Composite
SECOM CO LTD	JPFIG9	SNRFOR	JPY	CR	Composite
SECOM CO LTD	JPFIG9	SNRFOR	JPY	XR	Composite
Securitas AB	W3GA3E	SNRFOR	AUD	CR	Composite
Securitas AB	W3GA3E	SNRFOR	AUD	MM	Composite
Securitas AB	W3GA3E	SNRFOR	CHF	CR	Composite
Securitas AB	W3GA3E	SNRFOR	CHF	MM	Composite
Securitas AB	W3GA3E	SNRFOR	EUR	CR	Composite
Securitas AB	W3GA3E	SNRFOR	EUR	MM	Composite
Securitas AB	W3GA3E	SNRFOR	EUR	MR	Composite
Securitas AB	W3GA3E	SNRFOR	EUR	XR	Composite
Securitas AB	W3GA3E	SNRFOR	GBP	MM	Composite
Securitas AB	W3GA3E	SNRFOR	HKD	MM	Composite
Securitas AB	W3GA3E	SNRFOR	JPY	CR	Composite
Securitas AB	W3GA3E	SNRFOR	JPY	MM	Composite
Securitas AB	W3GA3E	SNRFOR	NOK	MM	Composite
Securitas AB	W3GA3E	SNRFOR	SEK	MM	Composite
Securitas AB	W3GA3E	SNRFOR	SGD	MM	Composite
Securitas AB	W3GA3E	SNRFOR	USD	CR	Composite
Securitas AB	W3GA3E	SNRFOR	USD	MM	Composite
Securitas AB	W3GA3E	SNRFOR	USD	MR	Composite
Securitas AB	W3GA3E	SNRFOR	USD	XR	Composite
Sega Corp	896CGC	SNRFOR	JPY	CR	Composite
Sega Corp	896CGC	SNRFOR	JPY	MR	Composite
Sega Corp	896CGC	SNRFOR	JPY	XR	Composite
Sega Corp	896CGC	SNRFOR	USD	CR	Composite
Sega Corp	896CGC	SNRFOR	USD	XR	Composite
SEGA SAMMY Hldgs INC	JQ72AL	SNRFOR	JPY	CR	Composite
SEGA SAMMY Hldgs INC	JQ72AL	SNRFOR	JPY	XR	Composite
SEGA SAMMY Hldgs INC	JQ72AL	SNRFOR	USD	CR	Composite
SEGRO PLC	GO829E	SNRFOR	EUR	CR	Composite
SEGRO PLC	GO829E	SNRFOR	EUR	MM	Composite
SEGRO PLC	GO829E	SNRFOR	GBP	CR	Composite
SEGRO PLC	GO829E	SNRFOR	GBP	MM	Composite
SEGRO PLC	GO829E	SNRFOR	GBP	XR	Composite
SEGRO PLC	GO829E	SNRFOR	USD	CR	Composite
SEGRO PLC	GO829E	SNRFOR	USD	MM	Composite
Seiko Epson Corp	JQ733F	SNRFOR	JPY	CR	Composite
Seiko Epson Corp	JQ733F	SNRFOR	JPY	MR	Composite
Seiko Epson Corp	JQ733F	SNRFOR	JPY	XR	Composite
Seiko Epson Corp	JQ733F	SNRFOR	USD	CR	Composite
Seiko Epson Corp	JQ733F	SNRFOR	USD	MR	Composite
Seino Hldgs Co Ltd	JQ734G	SNRFOR	JPY	CR	Composite

3.51%	3.59%	3.95%	4.49%	4.76%	4.97%	4.85%	4.77%	5.37%
3.62%	3.70%	4.12%	4.69%	4.93%	5.14%	5.05%	4.95%	5.09%
3.51%	3.59%	3.95%	4.49%	4.76%	4.97%	4.85%	4.77%	5.37%
3.62%	3.70%	4.12%	4.69%	4.93%	5.14%	5.05%	4.95%	5.09%
3.51%	3.59%	3.95%	4.49%	4.76%	4.97%	4.85%	4.77%	5.37%
3.61%	3.66%	4.10%	4.62%	4.88%	5.09%	5.02%	4.91%	5.21%
3.62%	3.70%	4.12%	4.69%	4.93%	5.14%	5.05%	4.95%	5.09%
3.82%	3.91%	4.43%	4.93%	5.20%	5.41%	5.32%	5.16%	5.55%
3.62%	3.70%	4.12%	4.69%	4.93%	5.14%	5.05%	4.95%	5.09%
3.51%	3.59%	3.95%	4.49%	4.76%	4.97%	4.85%	4.77%	5.37%
4.52%	5.57%	7.81%	9.07%	9.35%	9.47%	9.32%	9.17%	8.97%
4.72%	5.81%	8.15%	9.45%	9.74%	9.87%	9.71%	9.56%	9.35%
4.52%	5.57%	7.81%	9.07%	9.35%	9.47%	9.32%	9.17%	8.97%
4.49%	5.52%	7.74%	8.98%	9.26%	9.37%	9.22%	9.08%	8.88%
4.72%	5.81%	8.15%	9.45%	9.74%	9.87%	9.71%	9.56%	9.35%
4.52%	5.57%	7.81%	9.07%	9.35%	9.47%	9.32%	9.17%	8.97%
4.54%	5.24%	7.82%	9.09%	9.36%	9.52%	9.31%	9.11%	9.20%
4.74%	5.48%	8.16%	9.48%	9.76%	9.93%	9.70%	9.51%	9.59%
4.55%	5.34%	7.83%	9.10%	9.38%	9.54%	9.32%	9.13%	9.20%
4.55%	5.34%	7.83%	9.10%	9.38%	9.54%	9.32%	9.13%	9.20%
4.74%	5.48%	8.16%	9.48%	9.76%	9.93%	9.70%	9.51%	9.59%
4.55%	5.34%	7.83%	9.10%	9.38%	9.54%	9.32%	9.13%	9.20%
4.34%	5.01%	7.46%	8.67%	8.93%	9.09%	8.88%	8.70%	8.77%

0.13%	0.21%	0.24%	0.26%	0.31%	0.35%	0.45%	0.55%	
0.13%	0.21%	0.24%	0.20%	0.24%	0.26%	0.45%	0.55%	
0.29%	0.36%	0.49%	0.62%	0.72%	0.80%	0.86%	0.92%	1.01%
0.29%	0.36%	0.49%	0.62%	0.72%	0.80%	0.86%	0.92%	1.01%
0.30%	0.38%	0.51%	0.62%	0.75%	0.85%	0.89%	0.94%	1.06%
0.29%	0.36%	0.49%	0.60%	0.70%	0.79%	0.85%	0.91%	1.01%
0.30%	0.38%	0.51%	0.62%	0.75%	0.85%	0.89%	0.94%	1.06%
0.29%	0.36%	0.49%	0.60%	0.70%	0.79%	0.85%	0.91%	1.01%
0.28%	0.36%	0.49%	0.61%	0.70%	0.79%	0.84%	0.90%	1.00%
0.29%	0.36%	0.49%	0.60%	0.70%	0.79%	0.85%	0.91%	1.01%
0.29%	0.36%	0.49%	0.62%	0.72%	0.80%	0.86%	0.92%	1.01%
0.29%	0.36%	0.49%	0.62%	0.72%	0.80%	0.86%	0.92%	1.01%
0.29%	0.36%	0.49%	0.60%	0.70%	0.79%	0.85%	0.91%	1.01%
0.29%	0.36%	0.49%	0.60%	0.70%	0.79%	0.85%	0.91%	1.01%
0.29%	0.36%	0.49%	0.60%	0.70%	0.79%	0.85%	0.91%	1.01%
0.30%	0.38%	0.51%	0.62%	0.75%	0.85%	0.89%	0.94%	1.06%
0.29%	0.36%	0.49%	0.60%	0.70%	0.79%	0.85%	0.91%	1.01%
0.28%	0.36%	0.49%	0.61%	0.70%	0.79%	0.84%	0.90%	1.00%

	1.16%		1.69%	1.79%	1.85%	2.02%	1.98%	
	1.16%		1.69%	1.79%	1.85%	2.02%	1.98%	
	1.16%		1.69%	1.79%	1.85%	2.02%	1.98%	
0.96%	2.08%	2.54%	3.04%	3.37%	3.50%	3.72%	3.74%	
0.96%	1.99%	2.44%	2.92%	3.24%	3.50%	3.57%	3.59%	
0.96%	2.08%	2.54%	3.04%	3.37%	3.50%	3.72%	3.74%	
0.96%	1.99%	2.44%	2.92%	3.24%	3.50%	3.57%	3.59%	
0.96%	1.90%	2.33%	2.79%	3.09%	3.50%	3.40%	3.42%	
0.96%	1.99%	2.44%	2.92%	3.24%	3.50%	3.57%	3.59%	
0.21%	0.24%	0.27%	0.30%	0.35%	0.40%	0.45%	0.54%	0.56%
0.21%	0.18%	0.21%	0.22%	0.27%	0.30%	0.34%	0.40%	0.56%
0.21%	0.23%	0.26%	0.30%	0.35%	0.40%	0.45%	0.54%	0.56%
0.21%	0.23%	0.26%	0.30%	0.35%	0.40%	0.45%	0.54%	0.56%
0.17%	0.20%	0.24%				0.38%	0.46%	

5.32%	5.19%	40% A	AA	AA	AA
5.24%	5.38%	40% AA	AAA	AA	AAA
5.32%	5.19%	40% A	AA	AA	AA
5.24%	5.38%	40% AA	AAA	AA	AAA
5.32%	5.19%	40% A	AA	AA	AA
		40%			
5.30%	5.36%	40% BBB	A	A	A
5.24%	5.38%	40% AA	AAA	AA	AAA
5.66%	5.67%	40% A	AA	A	AA
		40%			
5.24%	5.38%	40% AA	AAA	AA	AAA
5.32%	5.19%	40% A	AA	AA	AA
		70%			
9.17%	9.17%	40% AA	AA	AA	AA
9.56%	9.55%	40% A	A	A	A
9.17%	9.17%	40% AA	AA	AA	AA
9.08%	9.07%	40% A	A	A	A
9.56%	9.55%	40% A	A	A	A
9.17%	9.17%	40% AA	AA	AA	AA
		40%			
9.30%	9.32%	40% BBB	BBB	BBB	BBB
		40%			
9.68%	9.71%	40% A	A	A	A
9.30%	9.32%	40% AA	AA	AA	AA
		40%			
9.30%	9.32%	40% AA	AA	AA	AA
9.68%	9.71%	40% A	A	A	A
9.30%	9.32%	40% AA	AA	AA	AA
8.86%	8.89%	40% A	A	A	A
		40%			
		40%			
		40%			
		32.50% NR	NR	NR	BBB
		32.50% NR	NR	NR	BB
1.07%	1.11%	40% BB	BBB	BBB	A
1.07%	1.11%	40% BB	BBB	BBB	A
1.11%	1.15%	40% BBB	A	A	AA
1.07%	1.11%	40% A	AA	AA	AA
1.11%	1.15%	40% BBB	A	A	AA
1.07%	1.11%	40% A	AA	AA	AA
1.05%	1.09%	40% BBB	A	A	AA
		40%			
1.07%	1.11%	40% A	AA	AA	AA
		40%			
1.07%	1.11%	40% BB	BBB	BBB	A
1.07%	1.11%	40% BB	BBB	BBB	A
1.07%	1.11%	40% A	AA	AA	AA
1.07%	1.11%	40% A	AA	AA	AA
1.07%	1.11%	40% A	AA	AA	AA
1.11%	1.15%	40% BBB	A	A	AA
1.07%	1.11%	40% A	AA	AA	AA
1.05%	1.09%	40% BBB	A	A	AA
		40%			
		17.50%			
		17.50%			
		17.50%			
		17.50%			
		17.50%			
		35%	NR		NR
		35%	NR		NR
		35%	NR		NR
3.88%		41.43% NR	BB	BBB	BB
3.88%		40% NR	A	A	A
3.88%		41.43% NR	BB	BBB	BB
3.88%		40% NR	A	A	A
3.88%		41.43% NR	BB	BBB	BB
		41.43%			
3.88%		40% NR	A	A	A
0.58%	0.60%	38.33% NR	BBB	A	A
		37.86%			
0.58%	0.60%	37.86% NR	BB	BBB	BBB
0.58%	0.60%	37.86% NR	B	BB	BB
0.58%	0.60%	37.86% NR	B	BB	BB
		30% NR	NR	NR	

AA	AA	AA	AA	A	A
AAA	AAA	AAA	AA	AA	A
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AA	AA	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AA	AA	A
AA	AA	AA	A	A	A
AAA	AAA	AAA	AA	AA	A
AA	AA	AA	AA	A	A
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	NR	NR		
BB	BB	NR	NR		
BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
A	A	AA	A	BBB	BBB
AA	AA	AA	AAA	A	A
A	A	AA	A	BBB	BBB
AA	AA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
AA	AA	AA	AAA	A	A
BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
AA	AA	AA	AAA	A	A
A	A	AA	A	BBB	BBB
AA	AA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	NR	BBB	BBB		NR
A	NR	A	A		NR
BBB	NR	BBB	BBB		NR
A	NR	A	A		NR
BBB	NR	BBB	BBB		NR
A	NR	A	A		NR
A	A	BBB	BBB	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	B	BB	NR	NR
BB	BB	B	BB	NR	NR
		NR	NR		

A	AA	11 Financials	N.Amer	United States
AA	AA	15 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
AA	AA	15 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AAA	17 Financials	N.Amer	United States
AA	AA	15 Financials	N.Amer	United States
A	AA	17 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
AA	AA	15 Financials	N.Amer	United States
A	AA	11 Financials	N.Amer	United States
	NR	Consumer Services	Europe	Italy
A	AA	13 Consumer Services	Europe	Italy
BBB	AA	13 Consumer Services	Europe	Italy
A	AA	13 Consumer Services	Europe	Italy
BBB	AA	13 Consumer Services	Europe	Italy
BBB	AA	13 Consumer Services	Europe	Italy
A	AA	13 Consumer Services	Europe	Italy
	NR	Consumer Services	Europe	Italy
BB	AA	9 Consumer Services	Europe	Italy
	NR	Consumer Services	Europe	Italy
BBB	AA	9 Consumer Services	Europe	Italy
A	AA	9 Consumer Services	Europe	Italy
	NR	Consumer Services	Europe	Italy
A	AA	9 Consumer Services	Europe	Italy
BBB	AA	9 Consumer Services	Europe	Italy
A	AA	9 Consumer Services	Europe	Italy
BBB	AA	9 Consumer Services	Europe	Italy
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	3 Industrials	Asia	Japan
	NR	3 Industrials	Asia	Japan
BB	AA	13 Industrials	Europe	Sweden
BB	AA	13 Industrials	Europe	Sweden
BBB	A	4 Industrials	Europe	Sweden
A	AA	11 Industrials	Europe	Sweden
BBB	A	4 Industrials	Europe	Sweden
A	AA	11 Industrials	Europe	Sweden
BBB	AA	13 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
A	AA	11 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
BB	AA	13 Industrials	Europe	Sweden
BB	AA	13 Industrials	Europe	Sweden
A	AA	11 Industrials	Europe	Sweden
A	AA	11 Industrials	Europe	Sweden
A	AA	11 Industrials	Europe	Sweden
BBB	A	4 Industrials	Europe	Sweden
A	AA	11 Industrials	Europe	Sweden
BBB	AA	13 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	A	2 Financials	Europe	United Kingdom
	A	2 Financials	Europe	United Kingdom
	A	2 Financials	Europe	United Kingdom
	A	2 Financials	Europe	United Kingdom
	A	2 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	A	2 Financials	Europe	United Kingdom
NR	BBB	6 Technology	Asia	Japan
	NR	Technology	Asia	Japan
NR	BB	6 Technology	Asia	Japan
NR	BBB	7 Technology	Asia	Japan
NR	BBB	7 Technology	Asia	Japan
	NR	Industrials	Asia	Japan

BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA					
A	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
	BBB		Thin		Thin	Thin
	BBB		Thin		Thin	Thin
	BBB		Thin		Thin	Thin
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	A					
	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Thin	Thin		

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp DocAdj

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj CcyGrp DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp Thin Thin
DocAdj Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Thin Thin Thin
Thin Thin Thin
Thin Thin Thin
Thin DocAdj DocAdj Thin
Thin CcyGrp CcyGrp Thin
Thin DocAdj DocAdj Thin
Thin CcyGrp CcyGrp Thin
Thin DocAdj DocAdj Thin

Thin CcyGrp CcyGrp Thin
CcyGrp CcyGrp CcyGrp Thin Thin Thin

DocAdj DocAdj DocAdj Thin Thin Thin
Entity Tier Entity Tier Entity Tier Thin Thin Thin
Entity Tier Entity Tier Entity Tier Thin Thin Thin
Thin Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp

SINHLDJPYMR	29-Aug-08 SINHLD
SINHLDJPYXR	29-Aug-08 SINHLD
SINHLDUSDCR	29-Aug-08 SINHLD
SINHLDUSDMR	29-Aug-08 SINHLD
SETLUSDMR	29-Aug-08 SETL
SETLUSDXR	29-Aug-08 SETL
SEKCHEEURCR	29-Aug-08 SEKCHE
SEKCHEEURMM	29-Aug-08 SEKCHE
SEKCHEJPYCR	29-Aug-08 SEKCHE
SEKCHEJPYMR	29-Aug-08 SEKCHE
SEKCHEJPYXR	29-Aug-08 SEKCHE
SEKCHEUSDCR	29-Aug-08 SEKCHE
SEKCHEUSDMM	29-Aug-08 SEKCHE
SEKCHEUSDMR	29-Aug-08 SEKCHE
SEKISAUDCR	29-Aug-08 SEKIS
SEKISAUDMM	29-Aug-08 SEKIS
SEKISCADCR	29-Aug-08 SEKIS
SEKISCADMM	29-Aug-08 SEKIS
SEKISEURCR	29-Aug-08 SEKIS
SEKISEURMM	29-Aug-08 SEKIS
SEKISGBPCR	29-Aug-08 SEKIS
SEKISGBPMM	29-Aug-08 SEKIS
SEKISJPYCR	29-Aug-08 SEKIS
SEKISJPYMR	29-Aug-08 SEKIS
SEKISJPYXR	29-Aug-08 SEKIS
SEKISNZDCR	29-Aug-08 SEKIS
SEKISNZDMM	29-Aug-08 SEKIS
SEKISUSDCR	29-Aug-08 SEKIS
SEKISUSDMM	29-Aug-08 SEKIS
SEKISUSDMR	29-Aug-08 SEKIS
SELHOLEURCR	29-Aug-08 SELHOL
SELHOLEURMM	29-Aug-08 SELHOL
SELHOLUSDMM	29-Aug-08 SELHOL
SREAUDMR	29-Aug-08 SRE
SREAUDXR	29-Aug-08 SRE
SRECADMR	29-Aug-08 SRE
SRECHFMR	29-Aug-08 SRE
SREEURCR	29-Aug-08 SRE
SREEURMM	29-Aug-08 SRE
SREEURMR	29-Aug-08 SRE
SREEURXR	29-Aug-08 SRE
SREGBPMR	29-Aug-08 SRE
SREGBPXR	29-Aug-08 SRE
SREHKDMR	29-Aug-08 SRE
SREHKDXR	29-Aug-08 SRE
SREJPYMR	29-Aug-08 SRE
SREJPYXR	29-Aug-08 SRE
SRESEKMR	29-Aug-08 SRE
SRESEKXR	29-Aug-08 SRE
SRESGDMR	29-Aug-08 SRE
SRETWDCR	29-Aug-08 SRE
SRETWDMR	29-Aug-08 SRE
SREUSDCR	29-Aug-08 SRE
SREUSDMM	29-Aug-08 SRE
SREUSDMR	29-Aug-08 SRE
SREUSDXR	29-Aug-08 SRE
SENKOJPYCR	29-Aug-08 SENKO
SENKOJPYXR	29-Aug-08 SENKO
SENSATEURMR	29-Aug-08 SENSAT
SENSATUSDXR	29-Aug-08 SENSAT
SENSATEURCR	29-Aug-08 SENSAT
SENSATEURMM	29-Aug-08 SENSAT
SENSATEURXR	29-Aug-08 SENSAT
SENSATUSDMR	29-Aug-08 SENSAT
SENSATUSDXR	29-Aug-08 SENSAT
SXTEURMR	29-Aug-08 SXT
SXTHKDMR	29-Aug-08 SXT
SXTUSDCR	29-Aug-08 SXT
SXTUSDMR	29-Aug-08 SXT
SXTUSDXR	29-Aug-08 SXT
SEPRUSDCR	29-Aug-08 SEPR
SEPRUSDMR	29-Aug-08 SEPR
SEPRUSDXR	29-Aug-08 SEPR
SEPRUSDCR	29-Aug-08 SEPR

Seino Hldgs Co Ltd	JQ734G	SNRFOR	JPY	MR	Composite
Seino Hldgs Co Ltd	JQ734G	SNRFOR	JPY	XR	Composite
Seino Hldgs Co Ltd	JQ734G	SNRFOR	USD	CR	Composite
Seino Hldgs Co Ltd	JQ734G	SNRFOR	USD	MR	Composite
Seitel Inc	8J767B	SNRFOR	USD	MR	Composite
Seitel Inc	8J767B	SNRFOR	USD	XR	Composite
Sekisui Chem Co Ltd	JQ7773	SNRFOR	EUR	CR	Composite
Sekisui Chem Co Ltd	JQ7773	SNRFOR	EUR	MM	Composite
Sekisui Chem Co Ltd	JQ7773	SNRFOR	JPY	CR	Composite
Sekisui Chem Co Ltd	JQ7773	SNRFOR	JPY	MR	Composite
Sekisui Chem Co Ltd	JQ7773	SNRFOR	JPY	XR	Composite
Sekisui Chem Co Ltd	JQ7773	SNRFOR	USD	CR	Composite
Sekisui Chem Co Ltd	JQ7773	SNRFOR	USD	MM	Composite
Sekisui Chem Co Ltd	JQ7773	SNRFOR	USD	MR	Composite
Sekisui House Ltd	8J767F	SNRFOR	AUD	CR	Composite
Sekisui House Ltd	8J767F	SNRFOR	AUD	MM	Composite
Sekisui House Ltd	8J767F	SNRFOR	CAD	CR	Composite
Sekisui House Ltd	8J767F	SNRFOR	CAD	MM	Composite
Sekisui House Ltd	8J767F	SNRFOR	EUR	CR	Composite
Sekisui House Ltd	8J767F	SNRFOR	EUR	MM	Composite
Sekisui House Ltd	8J767F	SNRFOR	GBP	CR	Composite
Sekisui House Ltd	8J767F	SNRFOR	GBP	MM	Composite
Sekisui House Ltd	8J767F	SNRFOR	JPY	CR	Composite
Sekisui House Ltd	8J767F	SNRFOR	JPY	MR	Composite
Sekisui House Ltd	8J767F	SNRFOR	JPY	XR	Composite
Sekisui House Ltd	8J767F	SNRFOR	NZD	CR	Composite
Sekisui House Ltd	8J767F	SNRFOR	NZD	MM	Composite
Sekisui House Ltd	8J767F	SNRFOR	USD	CR	Composite
Sekisui House Ltd	8J767F	SNRFOR	USD	MM	Composite
Sekisui House Ltd	8J767F	SNRFOR	USD	MR	Composite
SELLA Hldg Bca SPA	TC97E3	SNRFOR	EUR	CR	Composite
SELLA Hldg Bca SPA	TC97E3	SNRFOR	EUR	MM	Composite
SELLA Hldg Bca SPA	TC97E3	SNRFOR	USD	MM	Composite
Sempra Engy	897ED6	SNRFOR	AUD	MR	Composite
Sempra Engy	897ED6	SNRFOR	AUD	XR	Composite
Sempra Engy	897ED6	SNRFOR	CAD	MR	Composite
Sempra Engy	897ED6	SNRFOR	CHF	MR	Composite
Sempra Engy	897ED6	SNRFOR	EUR	CR	Composite
Sempra Engy	897ED6	SNRFOR	EUR	MM	Composite
Sempra Engy	897ED6	SNRFOR	EUR	MR	Composite
Sempra Engy	897ED6	SNRFOR	EUR	XR	Composite
Sempra Engy	897ED6	SNRFOR	GBP	MR	Composite
Sempra Engy	897ED6	SNRFOR	GBP	XR	Composite
Sempra Engy	897ED6	SNRFOR	HKD	MR	Composite
Sempra Engy	897ED6	SNRFOR	HKD	XR	Composite
Sempra Engy	897ED6	SNRFOR	JPY	MR	Composite
Sempra Engy	897ED6	SNRFOR	JPY	XR	Composite
Sempra Engy	897ED6	SNRFOR	SEK	MR	Composite
Sempra Engy	897ED6	SNRFOR	SEK	XR	Composite
Sempra Engy	897ED6	SNRFOR	SGD	MR	Composite
Sempra Engy	897ED6	SNRFOR	TWD	CR	Composite
Sempra Engy	897ED6	SNRFOR	TWD	MR	Composite
Sempra Engy	897ED6	SNRFOR	USD	CR	Composite
Sempra Engy	897ED6	SNRFOR	USD	MM	Composite
Sempra Engy	897ED6	SNRFOR	USD	MR	Composite
Sempra Engy	897ED6	SNRFOR	USD	XR	Composite
Senko Co Ltd	JQ8104	SNRFOR	JPY	CR	Composite
Senko Co Ltd	JQ8104	SNRFOR	JPY	XR	Composite
Sensata Tech BV	NUFGC4	SECDOM	EUR	MR	Composite
Sensata Tech BV	NUFGC4	SECDOM	USD	XR	Composite
Sensata Tech BV	NUFGC4	SNRFOR	EUR	CR	Composite
Sensata Tech BV	NUFGC4	SNRFOR	EUR	MM	Composite
Sensata Tech BV	NUFGC4	SNRFOR	EUR	XR	Composite
Sensata Tech BV	NUFGC4	SNRFOR	USD	MR	Composite
Sensata Tech BV	NUFGC4	SNRFOR	USD	XR	Composite
Sensient Tech Corp	8J897Y	SNRFOR	EUR	MR	Composite
Sensient Tech Corp	8J897Y	SNRFOR	HKD	MR	Composite
Sensient Tech Corp	8J897Y	SNRFOR	USD	CR	Composite
Sensient Tech Corp	8J897Y	SNRFOR	USD	MR	Composite
Sensient Tech Corp	8J897Y	SNRFOR	USD	XR	Composite
Sepracor Inc	898A46	SNRFOR	USD	CR	Composite
Sepracor Inc	898A46	SNRFOR	USD	MR	Composite
Sepracor Inc	898A46	SNRFOR	USD	XR	Composite
Sepracor Inc	898A46	SUBLT2	USD	CR	Composite

0.17%	0.20%	0.24%				0.38%	0.46%	
0.17%	0.20%	0.24%				0.38%	0.46%	
	0.20%	0.25%	0.27%	0.31%	0.36%	0.47%	0.52%	0.67%
	0.15%	0.25%	0.21%	0.31%	0.28%	0.47%	0.52%	0.50%
	0.20%	0.25%	0.27%	0.31%	0.35%	0.47%	0.52%	0.67%
0.26%	0.31%	0.37%	0.43%	0.50%	0.57%	0.64%	0.78%	0.83%
0.25%	0.30%	0.35%	0.41%	0.47%	0.54%	0.63%	0.78%	0.79%
0.20%	0.24%	0.28%	0.33%	0.37%	0.43%	0.50%	0.61%	0.62%
0.26%	0.34%	0.37%	0.47%	0.50%	0.59%	0.66%	0.75%	0.85%
0.26%	0.32%	0.37%	0.44%	0.50%	0.56%	0.63%	0.75%	0.85%
	0.63%							
	0.63%							
0.45%	0.46%	0.54%	0.57%	0.64%	0.69%	0.75%	0.80%	0.86%
0.45%	0.46%	0.54%	0.57%	0.64%	0.69%	0.75%	0.80%	0.86%
0.45%	0.47%	0.54%	0.58%	0.64%	0.69%	0.76%	0.80%	0.86%
0.45%	0.47%	0.54%	0.58%	0.64%	0.69%	0.76%	0.80%	0.86%
0.48%	0.49%	0.56%	0.61%	0.67%	0.73%	0.79%	0.85%	0.90%
0.45%	0.47%	0.54%	0.58%	0.64%	0.69%	0.76%	0.80%	0.86%
0.44%	0.44%	0.52%	0.55%	0.60%	0.66%	0.73%	0.77%	0.81%
0.45%	0.47%	0.54%	0.58%	0.64%	0.69%	0.76%	0.80%	0.86%
0.44%	0.44%	0.52%	0.55%	0.60%	0.66%	0.73%	0.77%	0.81%
0.45%	0.47%	0.54%	0.58%	0.64%	0.69%	0.76%	0.80%	0.86%
0.44%	0.44%	0.52%	0.55%	0.60%	0.66%	0.73%	0.77%	0.81%
0.45%	0.46%	0.54%	0.57%	0.64%	0.69%	0.75%	0.80%	0.86%
0.45%	0.46%	0.54%	0.57%	0.64%	0.69%	0.75%	0.80%	0.86%
0.44%	0.44%	0.52%	0.55%	0.60%	0.66%	0.73%	0.77%	0.81%
0.45%	0.47%	0.54%	0.58%	0.64%	0.69%	0.76%	0.80%	0.86%
0.48%	0.49%	0.56%	0.61%	0.67%	0.73%	0.79%	0.85%	0.90%
0.48%	0.49%	0.56%	0.61%	0.67%	0.73%	0.79%	0.85%	0.90%
0.45%	0.47%	0.54%	0.58%	0.64%	0.69%	0.76%	0.80%	0.86%
0.44%	0.44%	0.52%	0.55%	0.60%	0.66%	0.73%	0.77%	0.81%
	0.29%	0.33%	0.39%	0.45%	0.50%	0.66%	0.78%	
	0.29%	0.25%	0.29%	0.45%	0.50%	0.66%	0.78%	
			3.80%		4.25%	4.50%		
			3.80%		4.25%	4.50%		
					2.90%			
					2.90%			
			2.82%		3.25%	3.40%	3.48%	
			2.82%		3.25%	3.40%	3.48%	
			2.82%		3.25%	3.40%	3.48%	

		30%				
		30%	NR	NR	NR	
		30%	NR	NR	NR	
		30%				
		40%				
		40%				
		33.75%				
		33.75%				
		35%		A	NR	A
		33.75%				
		33.75%		BBB	NR	BB
		33.75%		BB	NR	B
		33.75%				
		33.75%				
		34.29%				
		34.29%				
		34.29%				
		34.29%				
		34.29%				
		34.29%				
		34.29%				
0.79%	0.87%	32.50%	A	A	A	A
0.79%	0.81%	34.29%	BBB	BBB	BBB	BBB
0.79%	0.64%	34.29%	BBB	BBB	BBB	BBB
		34.29%				
		34.29%				
0.79%	0.87%	34.29%	BB	BBB	BB	BBB
		34.29%				
0.79%	0.87%	34.29%	BB	BB	BB	BB
		40%		NR		
		40%		NR		
		40%				
0.90%	0.94%	40%	BB	BBB	BBB	A
0.90%	0.94%	40%	BB	BBB	BBB	A
0.90%	0.94%	40%	A	AA	AA	AA
0.90%	0.94%	40%	A	AA	AA	AA
0.94%	0.99%	40%	BBB	A	A	AA
		40%				
0.90%	0.94%	40%	A	AA	AA	AA
0.86%	0.91%	40%	BBB	A	A	AA
0.90%	0.94%	40%	A	AA	AA	AA
0.86%	0.91%	40%	BBB	A	A	AA
0.90%	0.94%	40%	A	AA	AA	AA
0.86%	0.91%	40%	BBB	A	A	AA
0.90%	0.94%	40%	BB	BBB	BBB	A
0.90%	0.94%		BB	BBB	BBB	A
		40%				
0.86%	0.91%	40%	BBB	A	A	AA
0.90%	0.94%	40%	A	AA	AA	AA
0.94%	0.99%	40%	BBB	A	A	AA
		40%				
0.94%	0.99%	40%	BBB	A	A	AA
		40%				
0.90%	0.94%	40%	A	AA	AA	AA
0.86%	0.91%	40%	BBB	A	A	AA
		27.50%		NR	A	A
		27.50%		NR	BBB	BBB
						NR
						NR
		70%				
		70%				
		70%				
		70%				
		70%				
		40%				
		40%				
		40%				
		40%				
		40%				
		36.00%				NR
		36.00%				NR
		36.00%				NR
		20%				

		NR	NR		
		NR	NR		
NR	A	NR	NR	BBB	
NR	BBB	NR	NR	BB	
NR	BB	NR	NR	B	
BBB	A	A	BBB	A	NR
BB	BBB	BBB	B	BBB	NR
BB	BBB	BBB	B	BBB	NR
B	BBB	BBB	BB	BB	NR
B	BB	BB	BB	BB	NR
A	BBB	A	BBB	BBB	BB
A	BBB	A	BBB	BBB	BB
AAA	AA	AAA	AA	AA	A
AAA	AA	AAA	AA	AA	A
AA	A	AA	A	A	BBB
AAA	AA	AAA	AA	AA	A
A	A	AA	A	A	BBB
AAA	AA	AAA	AA	AA	A
A	A	AA	A	A	BBB
A	BBB	A	BBB	BBB	BB
A	BBB	A	BBB	BBB	BB
A	A	AA	A	A	BBB
AAA	AA	AAA	AA	AA	A
AA	A	AA	A	A	BBB
AA	A	AA	A	A	BBB
AAA	AA	AAA	AA	AA	A
A	A	AA	A	A	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR	NR			
	NR	NR			
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		

	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	5	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	B	6	Consumer Goods	Asia	Japan
	BBB	6	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
BBB	BBB	8	Consumer Goods	Asia	Japan
BB	BBB	8	Consumer Goods	Asia	Japan
BB	BBB	8	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
B	BBB	3	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
B	BBB	3	Consumer Goods	Asia	Japan
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
BB	AA	10	Utilities	N.Amer	United States
BB	AA	10	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
BB	AA	10	Utilities	N.Amer	United States
BB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	AA	10	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	10	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Europe	Netherlands
	NR	2	Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	NR		Industrials	Europe	Netherlands
	NR	2	Industrials	Europe	Netherlands
	NR	2	Industrials	Europe	Netherlands
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States

BBB	AA					
BBB	AA	Thin	Thin	Thin		
BBB	AA	Thin	Thin	Thin		
BBB	AA					
B	A					
B	A					
BBB	AA					
BBB	AA					
BBB	AA		CcyGrp	Thin	CcyGrp	Thin
BBB	AA					
BBB	AA		DocAdj	Thin	DocAdj	Thin
BBB	AA		Entity Tier	Thin	Entity Tier	Thin
BBB	AA					
BBB	AA					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier
A	A					
A	A	Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier
A	AA		Thin			
A	AA		Thin			
A	AA					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	AA		Thin	CcyGrp	CcyGrp	Thin
BBB	AA		Thin	DocAdj	DocAdj	Thin
B	BB				Thin	
B	BB				Thin	
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
B	BB				Thin	
B	BB				Thin	
B	BB				Thin	
B	BB					

	Thin	Thin
	Thin	Thin

CcyGrp	Thin	Thin	CcyGrp
DocAdj	Thin	Thin	DocAdj
Entity Tier	Thin	Thin	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	Entity Tier

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin				
Thin	Thin				

Thin
Thin

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin

Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier

SEPRUSDMR	29-Aug-08 SEPR
SEPRUSDXR	29-Aug-08 SEPR
SQAEURMM	29-Aug-08 SQA
SQAEURMR	29-Aug-08 SQA
SQAUSDCR	29-Aug-08 SQA
SQAUSDMM	29-Aug-08 SQA
SQAUSDMR	29-Aug-08 SQA
SQAUSDXR	29-Aug-08 SQA
SVMEURCR	29-Aug-08 SVM
SVMEURMM	29-Aug-08 SVM
SVMEURMR	29-Aug-08 SVM
SVMUSDCR	29-Aug-08 SVM
SVMUSDMM	29-Aug-08 SVM
SVMUSDMR	29-Aug-08 SVM
SVMUSDXR	29-Aug-08 SVM
SESGEURCR	29-Aug-08 SESG
SESGEURMM	29-Aug-08 SESG
SESGEURMR	29-Aug-08 SESG
SESGHKDMM	29-Aug-08 SESG
SESGJPYCR	29-Aug-08 SESG
SESGJPYMM	29-Aug-08 SESG
SESGJPYMR	29-Aug-08 SESG
SESGSGDMM	29-Aug-08 SESG
SESGUSDCR	29-Aug-08 SESG
SESGUSDMM	29-Aug-08 SESG
SESGUSDMR	29-Aug-08 SESG
SEVTREEURCR	29-Aug-08 SEVTRE
SEVTREEURMM	29-Aug-08 SEVTRE
SEVTREEURMR	29-Aug-08 SEVTRE
SEVTREGBPCR	29-Aug-08 SEVTRE
SEVTREGBPMM	29-Aug-08 SEVTRE
SEVTREGBPMR	29-Aug-08 SEVTRE
SEVTREJPYMM	29-Aug-08 SEVTRE
SEVTREUSDCR	29-Aug-08 SEVTRE
SEVTREUSDMM	29-Aug-08 SEVTRE
SEVTREUSDMR	29-Aug-08 SEVTRE
SFCGJPYCR	29-Aug-08 SFCG
SFCGJPYMR	29-Aug-08 SFCG
SFCGJPYXR	29-Aug-08 SFCG
SFCGUSDCR	29-Aug-08 SFCG
SGLEURCR	29-Aug-08 SGL
SGLEURMM	29-Aug-08 SGL
SHARPEURCR	29-Aug-08 SHARP
SHARPGBPCR	29-Aug-08 SHARP
SHARPJPYCR	29-Aug-08 SHARP
SHARPJPYMR	29-Aug-08 SHARP
SHARPJPYXR	29-Aug-08 SHARP
SHARPUSDCR	29-Aug-08 SHARP
SHARPUSDMR	29-Aug-08 SHARP
SJRCNAUDMR	29-Aug-08 SJRCN
SJRCNEURCR	29-Aug-08 SJRCN
SJRCNEURMM	29-Aug-08 SJRCN
SJRCNEURMR	29-Aug-08 SJRCN
SJRCNEURXR	29-Aug-08 SJRCN
SJRCNJPYMR	29-Aug-08 SJRCN
SJRCNUSDCR	29-Aug-08 SJRCN
SJRCNUSDMM	29-Aug-08 SJRCN
SJRCNUSDMR	29-Aug-08 SJRCN
SJRCNUSDXR	29-Aug-08 SJRCN
SGREURCR	29-Aug-08 SGR
SGREURMM	29-Aug-08 SGR
SGREURMR	29-Aug-08 SGR
SGREURXR	29-Aug-08 SGR
SGRUSDCR	29-Aug-08 SGR
SGRUSDMM	29-Aug-08 SGR
SGRUSDMR	29-Aug-08 SGR
SGRUSDXR	29-Aug-08 SGR
RDNA-ShellFinUKEURCR	29-Aug-08 RDNA-ShellFinUK
RDNA-ShellFinUKEURMM	29-Aug-08 RDNA-ShellFinUK
RDNA-ShellFinUKEURMR	29-Aug-08 RDNA-ShellFinUK
RDNA-ShellFinUKGBPCR	29-Aug-08 RDNA-ShellFinUK
RDNA-ShellFinUKGBPMM	29-Aug-08 RDNA-ShellFinUK
RDNA-ShellFinUKUSDCR	29-Aug-08 RDNA-ShellFinUK
RDNA-ShellFinUKUSDMM	29-Aug-08 RDNA-ShellFinUK

Sepracor Inc	898A46	SUBLT2	USD	MR	Composite
Sepracor Inc	898A46	SUBLT2	USD	XR	Composite
Sequa Corp	898A52	SNRFOR	EUR	MM	Composite
Sequa Corp	898A52	SNRFOR	EUR	MR	Composite
Sequa Corp	898A52	SNRFOR	USD	CR	Composite
Sequa Corp	898A52	SNRFOR	USD	MM	Composite
Sequa Corp	898A52	SNRFOR	USD	MR	Composite
Sequa Corp	898A52	SNRFOR	USD	XR	Composite
ServiceMaster Co	898D6N	SNRFOR	EUR	CR	Composite
ServiceMaster Co	898D6N	SNRFOR	EUR	MM	Composite
ServiceMaster Co	898D6N	SNRFOR	EUR	MR	Composite
ServiceMaster Co	898D6N	SNRFOR	USD	CR	Composite
ServiceMaster Co	898D6N	SNRFOR	USD	MM	Composite
ServiceMaster Co	898D6N	SNRFOR	USD	MR	Composite
ServiceMaster Co	898D6N	SNRFOR	USD	XR	Composite
SES	LTB30H	SNRFOR	EUR	CR	Composite
SES	LTB30H	SNRFOR	EUR	MM	Composite
SES	LTB30H	SNRFOR	EUR	MR	Composite
SES	LTB30H	SNRFOR	HKD	MM	Composite
SES	LTB30H	SNRFOR	JPY	CR	Composite
SES	LTB30H	SNRFOR	JPY	MM	Composite
SES	LTB30H	SNRFOR	JPY	MR	Composite
SES	LTB30H	SNRFOR	SGD	MM	Composite
SES	LTB30H	SNRFOR	USD	CR	Composite
SES	LTB30H	SNRFOR	USD	MM	Composite
SES	LTB30H	SNRFOR	USD	MR	Composite
Severn Trent PLC	GO85BJ	SNRFOR	EUR	CR	Composite
Severn Trent PLC	GO85BJ	SNRFOR	EUR	MM	Composite
Severn Trent PLC	GO85BJ	SNRFOR	EUR	MR	Composite
Severn Trent PLC	GO85BJ	SNRFOR	GBP	CR	Composite
Severn Trent PLC	GO85BJ	SNRFOR	GBP	MM	Composite
Severn Trent PLC	GO85BJ	SNRFOR	GBP	MR	Composite
Severn Trent PLC	GO85BJ	SNRFOR	JPY	MM	Composite
Severn Trent PLC	GO85BJ	SNRFOR	USD	CR	Composite
Severn Trent PLC	GO85BJ	SNRFOR	USD	MM	Composite
Severn Trent PLC	GO85BJ	SNRFOR	USD	MR	Composite
Sfcg Co Ltd	JQ847E	SNRFOR	JPY	CR	Composite
Sfcg Co Ltd	JQ847E	SNRFOR	JPY	MR	Composite
Sfcg Co Ltd	JQ847E	SNRFOR	JPY	XR	Composite
Sfcg Co Ltd	JQ847E	SNRFOR	USD	CR	Composite
SGL Carbon AG	DJFDDV	SNRFOR	EUR	CR	Composite
SGL Carbon AG	DJFDDV	SNRFOR	EUR	MM	Composite
SHARP Corp	89AHGA	SNRFOR	EUR	CR	Composite
SHARP Corp	89AHGA	SNRFOR	GBP	CR	Composite
SHARP Corp	89AHGA	SNRFOR	JPY	CR	Composite
SHARP Corp	89AHGA	SNRFOR	JPY	MR	Composite
SHARP Corp	89AHGA	SNRFOR	JPY	XR	Composite
SHARP Corp	89AHGA	SNRFOR	USD	CR	Composite
SHARP Corp	89AHGA	SNRFOR	USD	MR	Composite
Shaw Comms Inc	8A22AS	SNRFOR	AUD	MR	Composite
Shaw Comms Inc	8A22AS	SNRFOR	EUR	CR	Composite
Shaw Comms Inc	8A22AS	SNRFOR	EUR	MM	Composite
Shaw Comms Inc	8A22AS	SNRFOR	EUR	MR	Composite
Shaw Comms Inc	8A22AS	SNRFOR	EUR	XR	Composite
Shaw Comms Inc	8A22AS	SNRFOR	JPY	MR	Composite
Shaw Comms Inc	8A22AS	SNRFOR	USD	CR	Composite
Shaw Comms Inc	8A22AS	SNRFOR	USD	MM	Composite
Shaw Comms Inc	8A22AS	SNRFOR	USD	MR	Composite
Shaw Comms Inc	8A22AS	SNRFOR	USD	XR	Composite
Shaw Gp Inc	8A22A8	SNRFOR	EUR	CR	Composite
Shaw Gp Inc	8A22A8	SNRFOR	EUR	MM	Composite
Shaw Gp Inc	8A22A8	SNRFOR	EUR	MR	Composite
Shaw Gp Inc	8A22A8	SNRFOR	EUR	XR	Composite
Shaw Gp Inc	8A22A8	SNRFOR	USD	CR	Composite
Shaw Gp Inc	8A22A8	SNRFOR	USD	MM	Composite
Shaw Gp Inc	8A22A8	SNRFOR	USD	MR	Composite
Shaw Gp Inc	8A22A8	SNRFOR	USD	XR	Composite
SHELL Fin UK PLC	GO88AR	SNRFOR	EUR	CR	Composite
SHELL Fin UK PLC	GO88AR	SNRFOR	EUR	MM	Composite
SHELL Fin UK PLC	GO88AR	SNRFOR	EUR	MR	Composite
SHELL Fin UK PLC	GO88AR	SNRFOR	GBP	CR	Composite
SHELL Fin UK PLC	GO88AR	SNRFOR	GBP	MM	Composite
SHELL Fin UK PLC	GO88AR	SNRFOR	USD	CR	Composite
SHELL Fin UK PLC	GO88AR	SNRFOR	USD	MM	Composite

2.61%	2.61%	3.08%	3.71%	0.0343	3.16%	3.71%	4.01%	4.01%
2.61%	2.61%	3.08%	3.71%	0.0343	3.16%	3.71%	4.01%	4.01%
2.61%	2.61%	3.08%	3.71%	0.0343	3.16%	3.71%	4.01%	4.01%
2.61%	2.61%	3.08%	3.71%	0.0343	3.16%	3.71%	4.01%	4.01%
2.61%	2.61%	3.08%	3.71%	0.0343	3.16%	3.71%	4.01%	4.01%
2.61%	2.61%	3.08%	3.71%	0.0343	3.16%	3.71%	4.01%	4.01%
9.62%	8.70%	14.85%	16.88%	17.52%	17.77%	16.53%	15.33%	15.60%
9.62%	8.70%	14.11%	16.04%	16.64%	16.88%	15.70%	14.57%	14.86%
9.62%	8.70%	14.85%	16.88%	17.52%	17.77%	16.53%	15.33%	15.60%
9.62%	8.70%	14.11%	16.04%	16.64%	16.88%	15.70%	14.57%	14.86%
9.62%	8.70%	13.59%	15.45%	16.03%	16.26%	15.12%	14.03%	14.28%
0.37%	0.44%	0.58%	0.72%	0.85%	0.97%	1.06%	1.14%	1.15%
0.35%	0.42%	0.56%	0.69%	0.82%	0.93%	1.01%	1.10%	1.15%
0.35%	0.42%	0.55%	0.68%	0.81%	0.92%	1.00%	1.09%	1.15%
0.35%	0.42%	0.56%	0.69%	0.82%	0.93%	1.01%	1.10%	1.15%
0.36%	0.42%	0.56%	0.69%	0.82%	0.93%	1.02%	1.11%	1.15%
0.35%	0.42%	0.56%	0.69%	0.82%	0.93%	1.01%	1.10%	1.15%
0.37%	0.44%	0.58%	0.72%	0.85%	0.97%	1.06%	1.14%	1.15%
0.35%	0.42%	0.56%	0.69%	0.82%	0.93%	1.01%	1.10%	1.15%
0.35%	0.42%	0.55%	0.68%	0.81%	0.92%	1.00%	1.09%	1.15%
0.32%	0.40%	0.60%	0.79%	0.94%	1.04%	1.09%	1.17%	1.13%
0.32%	0.40%	0.57%	0.76%	0.90%	1.00%	1.09%	1.12%	1.13%
0.32%	0.40%	0.60%	0.79%	0.94%	1.04%	1.09%	1.17%	1.13%
0.32%	0.40%	0.57%	0.76%	0.90%	1.00%	1.09%	1.12%	1.13%
0.32%	0.40%	0.57%	0.76%	0.90%	1.00%	1.09%	1.13%	1.13%
0.32%	0.40%	0.57%	0.76%	0.90%	1.00%	1.09%	1.12%	1.13%
				4.01%	4.05%	4.07%	4.05%	4.04%
				4.01%	4.05%	4.07%	4.05%	4.04%
0.16%	0.20%	0.27%	0.31%	0.36%	0.40%	0.46%	0.50%	0.54%
0.16%	0.20%	0.27%	0.31%	0.36%	0.40%	0.46%	0.50%	0.54%
0.16%	0.19%	0.26%	0.31%	0.35%	0.39%	0.44%	0.49%	0.54%
0.16%	0.17%	0.20%	0.24%	0.33%	0.30%	0.33%	0.39%	0.40%
0.16%	0.20%	0.27%	0.31%	0.36%	0.40%	0.46%	0.50%	0.54%
0.16%	0.20%	0.26%	0.30%	0.35%	0.38%	0.43%	0.50%	0.54%
0.95%	0.90%	1.14%	1.45%	1.61%	1.80%	1.93%	2.10%	1.92%
0.95%	0.86%	1.07%	1.37%	1.52%	1.70%	1.83%	1.98%	1.92%
0.95%	0.83%	1.05%	1.38%	1.47%	1.66%	1.78%	1.96%	1.92%
0.95%	0.85%	1.07%	1.36%	1.51%	1.69%	1.81%	1.96%	1.92%
0.95%	0.90%	1.14%	1.45%	1.61%	1.80%	1.93%	2.10%	1.92%
0.95%	0.86%	1.07%	1.37%	1.52%	1.70%	1.83%	1.98%	1.92%
0.95%	0.83%	1.05%	1.38%	1.47%	1.66%	1.78%	1.96%	1.92%
0.40%	0.78%	1.03%	1.33%	1.65%	1.96%	2.19%	2.39%	2.41%
0.40%	0.78%	1.03%	1.33%	1.65%	1.89%	2.11%	2.30%	2.32%
0.40%	0.78%	1.03%	1.33%	1.65%	2.06%	2.30%	2.51%	2.53%
0.40%	0.78%	1.03%	1.33%	1.65%	1.96%	2.19%	2.39%	2.41%
0.40%	0.78%	1.03%	1.33%	1.65%	1.89%	2.11%	2.30%	2.32%
		0.20%	0.29%	0.33%	0.38%	0.55%	0.67%	
		0.20%	0.29%	0.33%	0.38%	0.53%	0.67%	
		0.20%	0.29%	0.33%	0.38%	0.55%	0.67%	
		0.20%	0.29%	0.33%	0.38%	0.53%	0.67%	
		0.20%	0.29%	0.33%	0.38%	0.55%	0.67%	
		0.20%	0.29%	0.33%	0.38%	0.53%	0.67%	

		20%				
		20%				
4.01%	4.01%	38.00%				
4.01%	4.01%	38.00%				
4.01%	4.01%	38.00%		NR	NR	NR
4.01%	4.01%	38.00%				
4.01%	4.01%	38.00%		NR	NR	NR
4.01%	4.01%	38.00%		NR	NR	NR
15.35%	15.15%	35%	NR	NR	BBB	BB
		35%				
14.58%	14.40%	35%	NR	NR	A	BBB
15.35%	15.15%	35%	NR	NR	BBB	BB
		35%				
14.58%	14.40%	35%	NR	NR	A	BBB
14.04%	13.87%	35%	NR	NR	BBB	BB
1.45%	1.14%	40%	BBB	BBB	A	A
1.45%	1.14%	40%	A	A	AA	AA
1.45%	1.14%	40%	BBB	BBB	A	A
1.45%	1.14%	40%	A	A	AA	AA
		40%				
1.45%	1.14%	40%	BB	BB	BBB	BBB
		40%				
1.45%	1.14%	40%	A	A	AA	AA
1.45%	1.14%	40%	BBB	BBB	A	A
1.45%	1.14%	40%	A	A	AA	AA
1.45%	1.14%	40%	BBB	BBB	A	A
		40%	NR	NR	BB	BB
		40%	NR	NR	BBB	BBB
		40%				
		40%	NR	NR	BB	BB
		40%	NR	NR	BBB	BBB
		40%				
		40%	NR	NR	B	B
		40%				
		40%	NR	NR	BBB	BBB
		40%				
		35%				
		35%				
		35%				
		35%				
4.03%		38.00%				
4.03%		38.00%				
0.56%	0.56%	34.80%	NR	B	BBB	BB
0.56%	0.56%	34.80%	NR	B	BBB	BB
0.56%	0.58%	32.80%	NR	BB	A	BBB
		34.86%				
0.56%	0.43%	34.86%	NR	B	BBB	BB
0.56%	0.56%	34.80%	NR	B	BBB	BB
0.56%	0.56%	34.86%	NR	B	BB	B
		39.44%				
1.87%	2.19%	39.44%	NR	BB	BB	BB
		39.44%				
1.87%	2.19%	40%	NR	BBB	BB	A
1.87%	2.19%	40%	NR	A	A	A
1.87%	2.19%	39.44%	NR	B	B	B
1.87%	2.19%	39.44%	NR	BB	BB	BB
		39.44%				
1.87%	2.19%	40%	NR	BBB	BB	A
1.87%	2.19%	40%	NR	A	A	A
		40%				
		40%				
2.33%		40%	NR	NR	NR	NR
2.33%		40%	NR	NR	NR	NR
2.33%		40%	NR	NR	NR	NR
		40%				
2.33%		40%	NR	NR	NR	NR
2.33%		40%	NR	NR	NR	NR
0.51%		40%			NR	NR
0.51%		40%			NR	NR
		40%				
0.51%		40%			NR	NR
0.51%		40%			NR	NR
0.51%		40%			NR	NR
0.51%		40%			NR	NR

	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BBB	BB	BB	BBB	B	B
A	BBB	BBB	A	BBB	B
BBB	BB	BB	BBB	B	B
A	BBB	BBB	A	BBB	B
BBB	BB	BB	BBB	B	B
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
BB	B	NR	B	NR	
BBB	BB	NR	BB	NR	
BB	B	NR	B	NR	
BBB	BB	NR	BB	NR	
B	CCC	NR	CCC	NR	
BBB	BB	NR	BB	NR	

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BB	BB	B	CCC	B
BBB	BB	BB	B	CCC	B
A	BBB	BBB	BBB	BB	B
A	BB	BB	BB	B	B
BBB	BB	BB	B	CCC	B
BB	B	B	B	CCC	B
BBB	BB	BB	BB	NR	NR
A	BBB	BB	BB	NR	NR
A	A	A	A	NR	NR
BB	B	B	B	NR	NR
BBB	BB	BB	BB	NR	NR
A	BBB	BB	BB	NR	NR
A	A	A	A	NR	NR
NR	BB	CCC	BB	BB	NR
NR	BBB	BBB	BBB	A	NR
NR	BB	CCC	BB	BB	NR
NR	BB	CCC	BB	BB	NR
NR	BBB	BBB	BBB	A	NR
NR	NR	BBB	NR		NR
NR	NR	A	NR		NR
NR	NR	BBB	NR		NR
NR	NR	A	NR		NR
NR	NR	BBB	NR		NR
NR	NR	A	NR		NR

	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
B	BB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
B	BB	5	Consumer Services	N.Amer	United States
B	BB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
B	BB	5	Consumer Services	N.Amer	United States
B	BB	5	Consumer Services	N.Amer	United States
NR	A	10	Telecommunications	Europe	Luxembourg
NR	A	10	Telecommunications	Europe	Luxembourg
NR	A	10	Telecommunications	Europe	Luxembourg
NR	A	10	Telecommunications	Europe	Luxembourg
	NR		Telecommunications	Europe	Luxembourg
NR	A	10	Telecommunications	Europe	Luxembourg
	NR		Telecommunications	Europe	Luxembourg
NR	A	10	Telecommunications	Europe	Luxembourg
NR	A	10	Telecommunications	Europe	Luxembourg
NR	A	10	Telecommunications	Europe	Luxembourg
NR	A	10	Telecommunications	Europe	Luxembourg
	BBB	4	Utilities	Europe	United Kingdom
	BBB	4	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	BBB	4	Utilities	Europe	United Kingdom
	BBB	4	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	BBB	4	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	BBB	4	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Industrials	Europe	Germany
	NR	2	Industrials	Europe	Germany
B	BBB	4	Consumer Goods	Asia	Japan
B	BBB	4	Consumer Goods	Asia	Japan
BBB	BBB	8	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
BB	B	8	Consumer Goods	Asia	Japan
B	BBB	4	Consumer Goods	Asia	Japan
B	BBB	4	Consumer Goods	Asia	Japan
	NR		Consumer Services	N.Amer	Canada
NR	BBB	9	Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
NR	BB	8	Consumer Services	N.Amer	Canada
NR	BBB	4	Consumer Services	N.Amer	Canada
NR	BB	9	Consumer Services	N.Amer	Canada
NR	BBB	9	Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
NR	BB	8	Consumer Services	N.Amer	Canada
NR	BBB	4	Consumer Services	N.Amer	Canada
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	4	Industrials	N.Amer	United States
	NR	4	Industrials	N.Amer	United States
	NR	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	4	Industrials	N.Amer	United States
	NR	4	Industrials	N.Amer	United States
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom
	NR	2	Oil & Gas	Europe	United Kingdom

B	BB					
B	BB					
B	BB					
B	BB					
B	BB		Thin	Thin	Thin	
B	BB					
B	BB		Thin	Thin	Thin	
B	BB		Thin	Thin	Thin	
BB	CCC	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	CCC					
BB	CCC	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	CCC					
BB	CCC	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
	BBB					
	BBB					
	BBB					
	BBB					
BB	BB					Thin
BB	BB					Thin
A	AA	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
A	AA	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
AA	AA			Thin	Thin	Thin
AA	AA			Thin	Thin	Thin
AA	AA					
AA	AA			Thin	Thin	Thin
AA	AA			Thin	Thin	Thin
AA	AA			Thin	Thin	Thin
AA	AA			Thin	Thin	Thin

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		
DocAdj	Thin	DocAdj	Thin		
CcyGrp	Thin	CcyGrp	Thin		
Entity Tier	Thin	Entity Tier	Thin		
CcyGrp	Thin	CcyGrp	Thin		

Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	DocAdj	Thin		Thin
Thin	CcyGrp	Thin		Thin
Thin	DocAdj	Thin		Thin
Thin	CcyGrp	Thin		Thin
Thin	DocAdj	Thin		Thin
Thin	CcyGrp	Thin		Thin

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp

RDNA-ShellFinUKUSDMR	29-Aug-08 RDNA-ShellFinUK
RDNA-ShellPetLtAUDMM	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtCHFCR	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtCHFMM	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtEURCR	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtEURMM	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtGBPMM	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtGBPMR	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtJPYCR	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtJPYMM	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtSGDMM	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtTWDCR	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtTWDMM	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtUSDCR	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtUSDMM	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtUSDMR	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetLtUSDXR	29-Aug-08 RDNA-ShellPetLt
RDNA-ShellPetAUDMM	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetCHFCR	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetCHFMM	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetEURCR	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetEURMM	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetEURMR	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetGBPCR	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetGBPMM	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetHKDMM	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetJPYCR	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetJPYMM	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetJPYMR	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetSGDMM	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetUSDCR	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetUSDMM	29-Aug-08 RDNA-ShellPet
RDNA-ShellPetUSDMR	29-Aug-08 RDNA-ShellPet
HOT-ITTUSDCR	29-Aug-08 HOT-ITT
HOT-ITTUSDMR	29-Aug-08 HOT-ITT
HOT-ITTUSDXR	29-Aug-08 HOT-ITT
SHWAUDMR	29-Aug-08 SHW
SHWAUDXR	29-Aug-08 SHW
SHWCADMR	29-Aug-08 SHW
SHWCHFMR	29-Aug-08 SHW
SHWEURCR	29-Aug-08 SHW
SHWEURMM	29-Aug-08 SHW
SHWEURMR	29-Aug-08 SHW
SHWEURXR	29-Aug-08 SHW
SHWGBPMR	29-Aug-08 SHW
SHWHKDMR	29-Aug-08 SHW
SHWJPYMR	29-Aug-08 SHW
SHWJPYXR	29-Aug-08 SHW
SHWNOKMR	29-Aug-08 SHW
SHWSEKXR	29-Aug-08 SHW
SHWSGDMR	29-Aug-08 SHW
SHWTWDMR	29-Aug-08 SHW
SHWUSDCR	29-Aug-08 SHW
SHWUSDMM	29-Aug-08 SHW
SHWUSDMR	29-Aug-08 SHW
SHWUSDXR	29-Aug-08 SHW
SHIWJPYCR	29-Aug-08 SHIW
SHIWJPYXR	29-Aug-08 SHIW
SHIGBKJPYCR	29-Aug-08 SHIGBK
SHIGBKUSDCR	29-Aug-08 SHIGBK
SHIGBKUSDMR	29-Aug-08 SHIGBK
SHKUELJPYCR	29-Aug-08 SHKUEL
SHKUELJPYXR	29-Aug-08 SHKUEL
SHKUELUSDCR	29-Aug-08 SHKUEL
SHIMADJPYCR	29-Aug-08 SHIMAD
SHIMADJPYMR	29-Aug-08 SHIMAD
SHIMADJPYXR	29-Aug-08 SHIMAD
SHIMADUSDCR	29-Aug-08 SHIMAD
SIMMURJPYCR	29-Aug-08 SIMMUR
SIMMURJPYXR	29-Aug-08 SIMMUR
SHIMPROAUDMR	29-Aug-08 SHIMPRO
SHIMPROHKDCR	29-Aug-08 SHIMPRO
SHIMPROHKDMR	29-Aug-08 SHIMPRO
SHIMPROUSDCR	29-Aug-08 SHIMPRO

SHELL Fin UK PLC	GO88AR	SNRFOR	USD	MR	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	AUD	MM	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	CHF	CR	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	CHF	MM	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	EUR	CR	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	EUR	MM	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	GBP	MM	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	GBP	MR	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	JPY	CR	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	JPY	MM	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	SGD	MM	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	TWD	CR	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	TWD	MM	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	USD	CR	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	USD	MM	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	USD	MR	Composite
Shell Pete Co Ltd	8A48LP	SNRFOR	USD	XR	Composite
SHELL Pete N V	8A48LG	SNRFOR	AUD	MM	Composite
SHELL Pete N V	8A48LG	SNRFOR	CHF	CR	Composite
SHELL Pete N V	8A48LG	SNRFOR	CHF	MM	Composite
SHELL Pete N V	8A48LG	SNRFOR	EUR	CR	Composite
SHELL Pete N V	8A48LG	SNRFOR	EUR	MM	Composite
SHELL Pete N V	8A48LG	SNRFOR	EUR	MR	Composite
SHELL Pete N V	8A48LG	SNRFOR	GBP	CR	Composite
SHELL Pete N V	8A48LG	SNRFOR	GBP	MM	Composite
SHELL Pete N V	8A48LG	SNRFOR	HKD	MM	Composite
SHELL Pete N V	8A48LG	SNRFOR	JPY	CR	Composite
SHELL Pete N V	8A48LG	SNRFOR	JPY	MM	Composite
SHELL Pete N V	8A48LG	SNRFOR	JPY	MR	Composite
SHELL Pete N V	8A48LG	SNRFOR	SGD	MM	Composite
SHELL Pete N V	8A48LG	SNRFOR	USD	CR	Composite
SHELL Pete N V	8A48LG	SNRFOR	USD	MM	Composite
SHELL Pete N V	8A48LG	SNRFOR	USD	MR	Composite
Sheraton Hldg Corp	8A57AL	SNRFOR	USD	CR	Composite
Sheraton Hldg Corp	8A57AL	SNRFOR	USD	MR	Composite
Sheraton Hldg Corp	8A57AL	SNRFOR	USD	XR	Composite
Sherwin Williams Co	8A677C	SNRFOR	AUD	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	AUD	XR	Composite
Sherwin Williams Co	8A677C	SNRFOR	CAD	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	CHF	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	EUR	CR	Composite
Sherwin Williams Co	8A677C	SNRFOR	EUR	MM	Composite
Sherwin Williams Co	8A677C	SNRFOR	EUR	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	EUR	XR	Composite
Sherwin Williams Co	8A677C	SNRFOR	GBP	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	HKD	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	JPY	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	JPY	XR	Composite
Sherwin Williams Co	8A677C	SNRFOR	NOK	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	SEK	XR	Composite
Sherwin Williams Co	8A677C	SNRFOR	SGD	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	TWD	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	USD	CR	Composite
Sherwin Williams Co	8A677C	SNRFOR	USD	MM	Composite
Sherwin Williams Co	8A677C	SNRFOR	USD	MR	Composite
Sherwin Williams Co	8A677C	SNRFOR	USD	XR	Composite
Shibusawa Whse Co Ltd	JQ8766	SNRFOR	JPY	CR	Composite
Shibusawa Whse Co Ltd	JQ8766	SNRFOR	JPY	XR	Composite
Shiga Bk Ltd	JQ87FB	SNRFOR	JPY	CR	Composite
Shiga Bk Ltd	JQ87FB	SNRFOR	USD	CR	Composite
Shiga Bk Ltd	JQ87FB	SNRFOR	USD	MR	Composite
Shikoku Elec Pwr Co Inc	8A6965	SNRFOR	JPY	CR	Composite
Shikoku Elec Pwr Co Inc	8A6965	SNRFOR	JPY	XR	Composite
Shikoku Elec Pwr Co Inc	8A6965	SNRFOR	USD	CR	Composite
Shimadzu Corp	JQ937B	SNRFOR	JPY	CR	Composite
Shimadzu Corp	JQ937B	SNRFOR	JPY	MR	Composite
Shimadzu Corp	JQ937B	SNRFOR	JPY	XR	Composite
Shimadzu Corp	JQ937B	SNRFOR	USD	CR	Composite
SHIMAMURA Co Ltd		SNRFOR	JPY	CR	Composite
SHIMAMURA Co Ltd		SNRFOR	JPY	XR	Composite
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	AUD	MR	Composite
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	HKD	CR	Composite
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	HKD	MR	Composite
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	USD	CR	Composite

0.20%	0.22%	0.26%	0.32%	0.36%	0.40%	0.43%	0.48%	0.49%
0.20%	0.22%	0.26%	0.32%	0.36%	0.39%	0.43%	0.47%	0.48%
0.21%	0.23%	0.27%	0.33%	0.37%	0.41%	0.45%	0.50%	0.51%
0.20%	0.22%	0.26%	0.32%	0.36%	0.39%	0.43%	0.47%	0.48%
0.20%	0.22%	0.26%	0.32%	0.36%	0.39%	0.43%	0.47%	0.48%
0.20%	0.22%	0.26%	0.32%	0.36%	0.40%	0.43%	0.48%	0.49%
0.20%	0.22%	0.26%	0.32%	0.36%	0.40%	0.43%	0.48%	0.49%
0.20%	0.22%	0.26%	0.32%	0.36%	0.39%	0.43%	0.47%	0.48%
0.21%	0.23%	0.27%	0.33%	0.37%	0.41%	0.45%	0.50%	0.51%
0.20%	0.22%	0.26%	0.32%	0.36%	0.39%	0.43%	0.47%	0.48%
0.21%	0.23%	0.27%	0.33%	0.37%	0.41%	0.45%	0.50%	0.51%
0.20%	0.22%	0.26%	0.32%	0.36%	0.39%	0.43%	0.47%	0.48%
0.11%	0.14%	0.25%	0.31%	0.36%	0.40%	0.44%	0.48%	0.50%
0.11%	0.15%	0.26%	0.32%	0.37%	0.41%	0.46%	0.49%	0.52%
0.11%	0.14%	0.25%	0.31%	0.36%	0.40%	0.44%	0.48%	0.50%
0.11%	0.14%	0.25%	0.31%	0.35%	0.39%	0.43%	0.47%	0.50%
0.11%	0.14%	0.25%	0.31%	0.36%	0.40%	0.44%	0.48%	0.50%
0.11%	0.15%	0.26%	0.32%	0.37%	0.41%	0.46%	0.49%	0.52%
0.11%	0.14%	0.25%	0.31%	0.36%	0.40%	0.44%	0.48%	0.50%
0.11%	0.14%	0.25%	0.31%	0.35%	0.39%	0.43%	0.47%	0.50%
					0.89%			
					0.89%			
0.54%	0.61%	0.67%	0.74%	0.81%	0.87%	0.90%	0.92%	1.01%
0.54%	0.61%	0.67%	0.74%	0.81%	0.87%	0.90%	0.92%	1.01%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.57%	0.65%	0.71%	0.78%	0.86%	0.92%	0.96%	0.98%	1.07%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.52%	0.59%	0.68%	0.71%	0.79%	0.85%	0.87%	0.88%	0.98%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.54%	0.61%	0.67%	0.74%	0.81%	0.87%	0.90%	0.92%	1.01%
0.54%	0.61%	0.67%	0.74%	0.81%	0.87%	0.90%	0.92%	1.01%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.52%	0.59%	0.68%	0.71%	0.79%	0.85%	0.87%	0.88%	0.98%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.57%	0.65%	0.71%	0.78%	0.86%	0.92%	0.96%	0.98%	1.07%
0.54%	0.61%	0.66%	0.74%	0.82%	0.88%	0.91%	0.93%	0.99%
0.52%	0.59%	0.68%	0.71%	0.79%	0.85%	0.87%	0.88%	0.98%
0.16%	0.22%	0.26%	0.30%	0.35%	0.40%	0.54%	0.66%	
0.16%	0.22%	0.26%	0.30%	0.35%	0.40%	0.54%	0.66%	
							0.60%	0.63%
							0.60%	0.63%
	0.10%	0.12%	0.15%	0.17%	0.20%	0.24%	0.31%	
	0.08%	0.12%	0.11%	0.13%	0.15%	0.24%	0.31%	
	0.10%	0.12%	0.14%	0.17%	0.19%	0.24%	0.31%	
0.22%	0.26%	0.31%	0.37%	0.44%	0.50%	0.60%	0.69%	0.74%
0.22%	0.19%	0.23%	0.37%	0.33%	0.37%	0.60%	0.69%	0.74%
0.22%	0.26%	0.31%	0.37%	0.44%	0.50%	0.60%	0.69%	0.74%
0.16%	0.19%	0.22%	0.28%	0.28%	0.32%			
0.16%	0.19%	0.22%	0.28%	0.28%	0.32%			
6.28%	7.82%	9.82%	11.39%	11.71%	12.23%	12.55%	12.94%	13.54%
6.28%	7.82%	9.82%	11.39%	11.81%	12.30%	12.55%	12.94%	13.54%
6.28%	7.42%	9.33%	10.82%	11.19%	11.67%	11.92%	12.29%	13.54%
6.28%	7.82%	9.82%	11.39%	11.81%	12.30%	12.55%	12.94%	13.54%

		40%				
0.53%	0.54%	40%	BB	B	BB	BB
		40%				
0.53%	0.54%	40%	A	BBB	A	A
0.55%	0.54%	40%	BBB	BB	A	A
0.53%	0.54%	40%	A	BBB	A	A
0.53%	0.54%	40%	A	BBB	A	A
		40%				
0.53%	0.54%	40%	BB	B	BB	BB
0.53%	0.54%	40%	BB	B	BB	BB
0.53%	0.54%	40%	A	BBB	A	A
0.55%	0.54%	40%	BBB	BB	A	A
0.53%	0.54%	40%	A	BBB	A	A
0.55%	0.54%	40%	BBB	BB	A	A
0.53%	0.54%	40%	A	BBB	A	A
		40%				
		40%				
0.54%	0.59%	40%	B	BB	BBB	BB
		40%				
		40%				
0.56%	0.62%	40%	BB	BBB	A	BBB
0.54%	0.59%	40%	BBB	A	AA	A
0.54%	0.58%	40%	BB	BBB	A	BBB
		40%				
		40%				
0.54%	0.59%	40%	BBB	A	AA	A
		40%				
		40%				
		40%				
		40%				
0.56%	0.62%	40%	BB	BBB	A	BBB
0.54%	0.59%	40%	BBB	A	AA	A
0.54%	0.58%	40%	BB	BBB	A	BBB
		40%				
		40%				
		40%				
1.04%	1.14%	40%	BB	BBB	BBB	BBB
1.04%	1.14%	40%	BB	BBB	BBB	BBB
1.06%	1.14%	40%	A	AA	AA	AA
1.06%	1.14%	40%	A	AA	AA	AA
1.11%	1.14%	40%	BBB	A	A	A
		40%				
1.06%	1.14%	40%	A	AA	AA	AA
1.02%	1.14%	40%	BBB	A	A	A
1.06%	1.14%	40%	A	AA	AA	AA
1.06%	1.14%	40%	A	AA	AA	AA
1.04%	1.14%	40%	BB	BBB	BBB	BBB
1.04%	1.14%		BB	BBB	BBB	BBB
1.06%	1.14%	40%	A	AA	AA	AA
1.02%	1.14%	40%	BBB	A	A	A
1.06%	1.14%	40%	A	AA	AA	AA
1.06%	1.14%	40%	A	AA	AA	AA
1.11%	1.14%	40%	BBB	A	A	A
		40%				
1.06%	1.14%	40%	A	AA	AA	AA
1.02%	1.14%	40%	BBB	A	A	A
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
0.65%		27.50%				
0.65%		27.50%				
		27.50%				
0.35%	0.40%	30.00%		BBB	NR	A
0.35%	0.40%	30.00%		BB	NR	BBB
0.35%	0.40%	30.00%		B	NR	BB
		35%	NR	BBB	BBB	NR
		29.25%				
		29.25%	NR	BB	BB	NR
		29.25%	NR	B	B	NR
		27.50%	NR	NR	NR	NR
		27.50%	NR	NR	NR	NR
12.22%	12.78%	40%	NR	BBB	BBB	BBB
12.22%	12.78%	40%	NR	AA	AA	AA
12.22%	12.78%	40%	NR	A	A	A
12.22%	12.78%	40%	NR	AA	AA	AA

BB	BB	BBB	BBB	B	BB
A	A	AA	A	BBB	A
BBB	A	A	A	BB	BBB
A	A	AA	A	BBB	A
A	A	AA	A	BBB	A
BB	BB	BBB	BBB	B	BB
BB	BB	BBB	BBB	B	BB
A	A	AA	A	BBB	A
BBB	A	A	A	BB	BBB
A	A	AA	A	BBB	A
BBB	A	A	A	BB	BBB
A	A	AA	A	BBB	A
BB	BBB	BBB	BBB	CCC	BB
BBB	A	A	A	B	BBB
A	AA	AA	AA	BB	A
BBB	A	A	A	B	BBB
A	AA	AA	AA	BB	A
BBB	A	A	A	B	BBB
A	AA	AA	AA	BB	A
BBB	A	A	A	B	BBB
	NR				
	NR				
BBB	BBB	BBB	BBB	B	B
BBB	BBB	BBB	BBB	B	B
AA	AA	AA	AA	BBB	BB
AA	AA	AA	AA	BBB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	BB
A	A	AA	A	BB	BB
AA	AA	AA	AA	BBB	BB
AA	AA	AA	AA	BBB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	BB
A	A	A	A	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
			NR	NR	NR
			NR	NR	NR
A	A	NR	NR		NR
BBB	BBB	NR	NR		NR
BB	BB	NR	NR		NR
BBB	BB	NR	NR	NR	
BB	B	NR	NR	NR	
B	CCC	NR	NR	NR	
NR	NR				
NR	NR				
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR

	NR		Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
NR	A	3	Oil & Gas	Europe	United Kingdom
NR	A	6	Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
	NR		Oil & Gas	Europe	United Kingdom
BB	A	6	Oil & Gas	Europe	Netherlands
	NR		Oil & Gas	Europe	Netherlands
	NR		Oil & Gas	Europe	Netherlands
BB	A	3	Oil & Gas	Europe	Netherlands
A	A	6	Oil & Gas	Europe	Netherlands
BB	A	6	Oil & Gas	Europe	Netherlands
	NR		Oil & Gas	Europe	Netherlands
	NR		Oil & Gas	Europe	Netherlands
A	A	6	Oil & Gas	Europe	Netherlands
	NR		Oil & Gas	Europe	Netherlands
	NR		Oil & Gas	Europe	Netherlands
	NR		Oil & Gas	Europe	Netherlands
	NR		Oil & Gas	Europe	Netherlands
BB	A	3	Oil & Gas	Europe	Netherlands
A	A	6	Oil & Gas	Europe	Netherlands
BB	A	6	Oil & Gas	Europe	Netherlands
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	AA	10	Industrials	N.Amer	United States
NR	AA	10	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	10	Industrials	N.Amer	United States
NR	AA	10	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	AA	9	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	3	Utilities	Asia	Japan
NR	NR	3	Utilities	Asia	Japan
NR	NR	3	Utilities	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	3	Industrials	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
NR	A	11	Financials	OffShore	Cayman Islands
NR	A	10	Financials	OffShore	Cayman Islands
NR	A	11	Financials	OffShore	Cayman Islands
NR	A	10	Financials	OffShore	Cayman Islands

AA	AA					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A					
AA	A					
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA	Thin	Thin	Thin	Thin	Thin
	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA					
AA	AA		CcyGrp	Thin	CcyGrp	CcyGrp
AA	AA		DocAdj	Thin	DocAdj	DocAdj
AA	AA		Entity Tier	Thin	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	Thin	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
	AA	Thin	Thin	Thin	Thin	Thin
	AA	Thin	Thin	Thin	Thin	Thin
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
		Thin	Thin	Thin	
		Thin	Thin	Thin	
CcyGrp	Thin	Thin		Thin	Thin
DocAdj	Thin	Thin		Thin	Thin
Entity Tier	Thin	Thin		Thin	Thin
CcyGrp	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		
Entity Tier	Thin	Thin	Thin		
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp

SHIMPROUSDMM	29-Aug-08 SHIMPRO
SHIMPROUSDMR	29-Aug-08 SHIMPRO
SHIMIZJPYCR	29-Aug-08 SHIMIZ
SHIMIZJPYMR	29-Aug-08 SHIMIZ
SHIMIZJPYXR	29-Aug-08 SHIMIZ
SHIMIZUSDCR	29-Aug-08 SHIMIZ
SHINETJPYCR	29-Aug-08 SHINET
SHINETJPYMR	29-Aug-08 SHINET
SHINETJPYXR	29-Aug-08 SHINET
SHNHANAUDCR	29-Aug-08 SHNHAN
SHNHANEURCR	29-Aug-08 SHNHAN
SHNHANUSDCR	29-Aug-08 SHNHAN
SHNHANUSDMR	29-Aug-08 SHNHAN
SHNHANAUDCR	29-Aug-08 SHNHAN
SHNHANCHFCR	29-Aug-08 SHNHAN
SHNHANEURCR	29-Aug-08 SHNHAN
SHNHANEURMM	29-Aug-08 SHNHAN
SHNHANEURMR	29-Aug-08 SHNHAN
SHNHANHKDCR	29-Aug-08 SHNHAN
SHNHANJPYCR	29-Aug-08 SHNHAN
SHNHANSEKCR	29-Aug-08 SHNHAN
SHNHANSGDCR	29-Aug-08 SHNHAN
SHNHANUSDCR	29-Aug-08 SHNHAN
SHNHANUSDMM	29-Aug-08 SHNHAN
SHNHANUSDMR	29-Aug-08 SHNHAN
SHNHANUSDXR	29-Aug-08 SHNHAN
SHNHANAUDCR	29-Aug-08 SHNHAN
SHNHANCHFCR	29-Aug-08 SHNHAN
SHNHANEURCR	29-Aug-08 SHNHAN
SHNHANEURMM	29-Aug-08 SHNHAN
SHNHANUSDCR	29-Aug-08 SHNHAN
SHNHANUSDMM	29-Aug-08 SHNHAN
SHNHANUSDMR	29-Aug-08 SHNHAN
SHNHANUSDXR	29-Aug-08 SHNHAN
ZESHBKJPYCR	29-Aug-08 ZESHBK
ZESHBKJPYXR	29-Aug-08 ZESHBK
ZESHBKUSDCR	29-Aug-08 ZESHBK
ZESHBKUSDMR	29-Aug-08 ZESHBK
LTCBEURCR	29-Aug-08 LTCB
LTCBEURMR	29-Aug-08 LTCB
LTCBGBPCR	29-Aug-08 LTCB
LTCBGBPMM	29-Aug-08 LTCB
LTCBJPYCR	29-Aug-08 LTCB
LTCBJPYMM	29-Aug-08 LTCB
LTCBJPYMR	29-Aug-08 LTCB
LTCBJPYXR	29-Aug-08 LTCB
LTCBUSDCR	29-Aug-08 LTCB
LTCBUSDMM	29-Aug-08 LTCB
LTCBUSDMR	29-Aug-08 LTCB
LTCBEURCR	29-Aug-08 LTCB
LTCBEURMM	29-Aug-08 LTCB
LTCBHKDCR	29-Aug-08 LTCB
LTCBJPYCR	29-Aug-08 LTCB
LTCBJPYMM	29-Aug-08 LTCB
LTCBJPYMR	29-Aug-08 LTCB
LTCBJPYXR	29-Aug-08 LTCB
LTCBSGDCR	29-Aug-08 LTCB
LTCBUSDCR	29-Aug-08 LTCB
LTCBUSDMM	29-Aug-08 LTCB
LTCBUSDMR	29-Aug-08 LTCB
SHIONJPYCR	29-Aug-08 SHION
SHIONJPYXR	29-Aug-08 SHION
SHIREEURCR	29-Aug-08 SHIRE
SHIREEURMM	29-Aug-08 SHIRE
SHIREUSDCR	29-Aug-08 SHIRE
SHIREUSDMM	29-Aug-08 SHIRE
SHISEIEURCR	29-Aug-08 SHISEI
SHISEIJPYCR	29-Aug-08 SHISEI
SHISEIJPYMM	29-Aug-08 SHISEI
SHISEIJPYMR	29-Aug-08 SHISEI
SHISEIJPYXR	29-Aug-08 SHISEI
SHISEIUSDCR	29-Aug-08 SHISEI
SHISEIUSDMR	29-Aug-08 SHISEI
SHIZBKJPYCR	29-Aug-08 SHIZBK

Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	USD	MM	Composite
Shimao Ppty Hldgs Ltd	GO9147	SNRFOR	USD	MR	Composite
Shimizu Corp	JQ9689	SNRFOR	JPY	CR	Composite
Shimizu Corp	JQ9689	SNRFOR	JPY	MR	Composite
Shimizu Corp	JQ9689	SNRFOR	JPY	XR	Composite
Shimizu Corp	JQ9689	SNRFOR	USD	CR	Composite
Shin Etsu Chem Co Ltd	JQ9A91	SNRFOR	JPY	CR	Composite
Shin Etsu Chem Co Ltd	JQ9A91	SNRFOR	JPY	MR	Composite
Shin Etsu Chem Co Ltd	JQ9A91	SNRFOR	JPY	XR	Composite
Shin Han Bk	8A69DH	JRSUBUT2	AUD	CR	Composite
Shin Han Bk	8A69DH	JRSUBUT2	EUR	CR	Composite
Shin Han Bk	8A69DH	JRSUBUT2	USD	CR	Composite
Shin Han Bk	8A69DH	JRSUBUT2	USD	MR	Composite
Shin Han Bk	8A69DH	SNRFOR	AUD	CR	Composite
Shin Han Bk	8A69DH	SNRFOR	CHF	CR	Composite
Shin Han Bk	8A69DH	SNRFOR	EUR	CR	Composite
Shin Han Bk	8A69DH	SNRFOR	EUR	MM	Composite
Shin Han Bk	8A69DH	SNRFOR	EUR	MR	Composite
Shin Han Bk	8A69DH	SNRFOR	HKD	CR	Composite
Shin Han Bk	8A69DH	SNRFOR	JPY	CR	Composite
Shin Han Bk	8A69DH	SNRFOR	SEK	CR	Composite
Shin Han Bk	8A69DH	SNRFOR	SGD	CR	Composite
Shin Han Bk	8A69DH	SNRFOR	USD	CR	Composite
Shin Han Bk	8A69DH	SNRFOR	USD	MM	Composite
Shin Han Bk	8A69DH	SNRFOR	USD	MR	Composite
Shin Han Bk	8A69DH	SNRFOR	USD	XR	Composite
Shin Han Bk	8A69DH	SUBLT2	AUD	CR	Composite
Shin Han Bk	8A69DH	SUBLT2	CHF	CR	Composite
Shin Han Bk	8A69DH	SUBLT2	EUR	CR	Composite
Shin Han Bk	8A69DH	SUBLT2	EUR	MM	Composite
Shin Han Bk	8A69DH	SUBLT2	USD	CR	Composite
Shin Han Bk	8A69DH	SUBLT2	USD	MM	Composite
Shin Han Bk	8A69DH	SUBLT2	USD	MR	Composite
Shin Han Bk	8A69DH	SUBLT2	USD	XR	Composite
Shinkin Cen Bk	JQA38A	SNRFOR	JPY	CR	Composite
Shinkin Cen Bk	JQA38A	SNRFOR	JPY	XR	Composite
Shinkin Cen Bk	JQA38A	SNRFOR	USD	CR	Composite
Shinkin Cen Bk	JQA38A	SNRFOR	USD	MR	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	EUR	CR	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	EUR	MR	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	GBP	CR	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	GBP	MM	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	JPY	CR	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	JPY	MM	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	JPY	MR	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	JPY	XR	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	USD	CR	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	USD	MM	Composite
Shinsei Bk Ltd	JQABDQ	SNRFOR	USD	MR	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	EUR	CR	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	EUR	MM	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	HKD	CR	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	JPY	CR	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	JPY	MM	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	JPY	MR	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	JPY	XR	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	SGD	CR	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	USD	CR	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	USD	MM	Composite
Shinsei Bk Ltd	JQABDQ	SUBLT2	USD	MR	Composite
Shionogi & Co Ltd	JQB64B	SNRFOR	JPY	CR	Composite
Shionogi & Co Ltd	JQB64B	SNRFOR	JPY	XR	Composite
Shire Pharmaceuticals plc		SNRFOR	EUR	CR	Composite
Shire Pharmaceuticals plc		SNRFOR	EUR	MM	Composite
Shire Pharmaceuticals plc		SNRFOR	USD	CR	Composite
Shire Pharmaceuticals plc		SNRFOR	USD	MM	Composite
Shiseido Co Ltd	JQB78D	SNRFOR	EUR	CR	Composite
Shiseido Co Ltd	JQB78D	SNRFOR	JPY	CR	Composite
Shiseido Co Ltd	JQB78D	SNRFOR	JPY	MM	Composite
Shiseido Co Ltd	JQB78D	SNRFOR	JPY	MR	Composite
Shiseido Co Ltd	JQB78D	SNRFOR	JPY	XR	Composite
Shiseido Co Ltd	JQB78D	SNRFOR	USD	CR	Composite
Shiseido Co Ltd	JQB78D	SNRFOR	USD	MR	Composite
Shizuoka Bk Ltd	JQB888	SNRFOR	JPY	CR	Composite

6.28%	7.50%	9.43%	10.93%	11.31%	11.79%	12.05%	12.42%	13.54%
6.28%	7.42%	9.33%	10.82%	11.19%	11.67%	11.92%	12.29%	13.54%
0.47%	0.45%	0.52%	0.58%	0.65%	0.70%	0.80%	0.86%	0.95%
0.44%	0.43%	0.50%	0.55%	0.61%	0.66%	0.76%	0.82%	0.89%
0.35%	0.34%	0.39%	0.44%	0.49%	0.52%	0.60%	0.65%	0.70%
0.47%	0.45%	0.52%	0.58%	0.65%	0.70%	0.80%	0.86%	0.93%
	0.12%	0.14%	0.16%	0.19%	0.22%			
0.87%	1.25%	1.44%	1.76%	2.03%	2.22%	2.31%	2.38%	2.41%
0.87%	1.25%	1.45%	1.76%	2.03%	2.21%	2.30%	2.35%	2.45%
0.87%	1.25%	1.45%	1.76%	2.03%	2.21%	2.30%	2.35%	2.45%
0.87%	1.25%	1.45%	1.76%	2.03%	2.21%	2.30%	2.35%	2.45%
0.87%	1.25%	1.44%	1.76%	2.03%	2.22%	2.31%	2.38%	2.41%
0.87%	1.25%	1.45%	1.76%	2.03%	2.21%	2.30%	2.35%	2.45%
0.87%	1.25%	1.45%	1.76%	2.03%	2.21%	2.30%	2.35%	2.45%
0.87%	1.20%	1.39%	1.71%	1.95%	2.14%	2.22%	2.29%	2.35%
0.87%	1.19%	1.38%	1.69%	1.93%	2.11%	2.20%	2.27%	2.33%
1.22%	1.43%	2.11%	2.46%	2.78%	3.15%	3.27%	3.36%	3.46%
1.22%	1.43%	2.11%	2.46%	2.78%	3.15%	3.27%	3.36%	3.46%
1.22%	1.43%	2.11%	2.46%	2.78%	3.15%	3.27%	3.36%	3.46%
1.22%	1.36%	2.05%	2.38%	2.64%	3.04%	3.10%	3.22%	3.29%
	0.47%	0.48%	0.54%	0.65%	0.70%	0.93%	1.03%	0.97%
	0.47%	0.48%	0.42%	0.50%	0.58%	0.93%	1.03%	0.97%
	0.47%	0.48%	0.67%	0.73%	0.82%	0.94%	1.03%	0.97%
2.09%	2.45%	2.53%	2.71%	2.70%	2.83%	2.90%	2.95%	3.13%
2.09%	2.45%	2.52%	2.71%	2.70%	2.78%	2.90%	2.95%	3.13%
2.09%	1.84%	1.89%	2.03%	2.70%	2.08%	2.90%	2.21%	3.13%
2.09%	2.45%	2.53%	2.71%	2.70%	2.83%	2.90%	2.95%	3.13%
2.09%	2.45%	2.40%	2.71%	2.70%	2.69%	2.90%	2.95%	3.13%
4.49%	4.38%	4.57%	4.73%	4.78%	4.92%	5.00%	5.07%	5.10%
4.31%	4.20%	4.39%	4.54%	4.59%	4.72%	4.80%	4.87%	5.10%
4.49%	4.38%	4.57%	4.73%	4.78%	4.92%	5.00%	5.07%	5.10%
4.53%	4.48%	4.69%	4.76%	4.77%	4.80%	5.05%	5.02%	5.10%
4.30%	4.27%	4.46%	4.53%	4.59%	4.62%	4.83%	4.82%	4.84%
3.39%	3.37%	3.52%	3.58%	3.62%	3.65%	3.82%	3.80%	3.82%
4.49%	4.38%	4.57%	4.73%	4.78%	4.92%	5.00%	5.07%	5.10%
4.49%	4.38%	4.57%	4.73%	4.78%	4.92%	5.00%	5.07%	5.10%
4.26%	4.16%	4.34%	4.49%	4.55%	4.67%	4.75%	4.82%	5.10%
	0.18%	0.17%	0.20%	0.24%	0.27%	0.33%	0.41%	
	0.18%	0.17%	0.20%	0.24%	0.27%	0.33%	0.41%	
	2.53%	2.80%	3.17%	3.35%	3.72%			
	2.53%	2.80%	3.17%	3.35%	3.72%			
	2.53%	2.80%	3.17%	3.35%	3.72%			
0.12%	0.06%	0.14%	0.17%		0.21%	0.28%	0.35%	
0.12%	0.06%	0.14%	0.17%		0.21%	0.28%	0.35%	
0.12%	0.06%	0.14%	0.13%		0.21%	0.28%	0.35%	
0.12%	0.06%	0.14%	0.17%		0.21%	0.28%	0.35%	
0.57%	0.53%	0.60%	0.66%	0.74%	0.79%	0.77%	0.83%	

12.22%	12.78%		NR	A	A	A
12.22%	12.78%	40%	NR	A	A	A
1.07%	1.04%	38%	A	AA	AA	AA
1.01%	0.98%	37.50%	BBB	A	A	A
0.80%	0.77%	37.50%	BBB	A	A	A
1.05%	1.02%	37.50%	BB	BBB	BBB	BBB
		32.50%		NR	NR	NR
		32.50%				
		32.50%				
		20%				
		20%				
		20%				
		20%				
2.46%	2.52%	40%	BB	BB	BBB	A
2.46%	2.52%	40%	BB	A	AA	AA
2.46%	2.52%	40%	BB	A	AA	AA
		40%				
		40%				
2.46%	2.52%	40%	BB	A	AA	AA
2.46%	2.52%	40%	BB	BB	BBB	A
		40%				
2.46%	2.52%	40%	BB	A	AA	AA
2.46%	2.52%	40%	BB	A	AA	AA
2.37%	2.43%	40%	BB	BBB	A	A
2.35%	2.41%	40%	BB	BBB	A	A
		40%				
		20%				
3.45%	3.55%	20%	NR	BBB	A	A
3.45%	3.55%	20%	NR	BBB	A	A
		20%				
3.45%	3.55%	20%	NR	BBB	A	A
		20%				
3.45%	3.37%	20%	NR	BBB	A	A
		20%				
1.00%	1.15%	30%		B	CCC	BB
1.00%	1.15%	30%		B	CCC	B
1.00%	1.15%	30%		BBB	CCC	BB
		30%				
3.31%	2.82%	40%	NR	CCC	CCC	CCC
		40%				
		40%				
		40%				
3.31%	2.82%	40%	NR	CCC	CCC	BB
		40%				
		40%				
3.31%	2.82%	40%	NR	CCC	CCC	B
3.31%	2.82%	40%	NR	CCC	CCC	CCC
		40%				
3.31%	2.82%	40%	NR	CCC	CCC	CCC
5.09%	5.20%	20%	A	A	AA	AA
5.09%	4.99%	20%	BBB	BBB	A	A
5.09%	5.20%	20%	A	A	AA	AA
5.17%	5.08%	20%	BBB	A	BBB	A
		20%				
4.91%	4.82%	20%	BB	BBB	BBB	BBB
3.88%	3.81%	20%	BB	BBB	BBB	BBB
5.09%	5.20%	20%	A	A	AA	AA
5.09%	5.20%	20%	A	A	AA	AA
		20%				
5.09%	4.94%	20%	BBB	BBB	A	A
		25%		NR	NR	NR
		25%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		36.25%	NR	NR	NR	B
		36.25%	NR	NR	NR	BBB
		36.25%				
		36.25%				
		36.25%	NR	NR	NR	BB
		36.25%	NR	NR	NR	B
		36.25%				
		30%	NR	BB	BB	NR

A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	AA	AA	A	A	BB
BBB	A	A	BBB	BBB	B
BBB	A	A	BBB	BBB	B
BB	BBB	BBB	BB	BB	CCC
NR	NR				

BBB	A	BBB	A	BB	BBB
AA	AAA	AA	AA	BBB	AA
AA	AAA	AA	AA	BBB	AA

AA	AAA	AA	AA	BBB	AA
BBB	A	BBB	A	BB	BBB

AA	AAA	AA	AA	BBB	AA
AA	AAA	AA	AA	BBB	AA
A	AA	A	AA	BBB	A
A	AA	A	AA	BBB	A

A	A	A	A	A	NR
A	A	A	A	A	NR

A	A	A	A	A	NR

BBB	BBB	BBB	BBB	BBB	NR

BBB	BBB	BB	NR	NR	NR
B	B	BB	NR	NR	NR
BB	BB	A	NR	NR	NR

NR	BB	NR	CCC	NR	NR

NR	BB	NR	BB	NR	NR

NR	B	NR	B	NR	NR
NR	BB	NR	CCC	NR	NR

NR	BB	NR	CCC	NR	NR
AA	AA	AA	AA	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	A	BBB

BBB	A	A	A	BBB	BBB
BBB	A	A	A	BBB	BBB
AA	AA	AA	AA	BB	BB
AA	AA	AA	AA	BB	BB

A	A	A	A	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR				
NR	NR				

NR	NR		
	B	NR	NR
	B	NR	NR

	B	NR	NR
	B	NR	NR

CCC	CCC	NR	NR

NR	A	11	Financials	OffShore	Cayman Islands
NR	A	11	Financials	OffShore	Cayman Islands
A	A	6	Industrials	Asia	Japan
BBB	A	6	Industrials	Asia	Japan
BBB	A	6	Industrials	Asia	Japan
BB	A	6	Industrials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
BBB	AA	14	Financials	Asia	Korea (Republic of)
AA	AA	12	Financials	Asia	Korea (Republic of)
AA	AA	12	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
AA	AA	12	Financials	Asia	Korea (Republic of)
BBB	AA	14	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
AA	AA	12	Financials	Asia	Korea (Republic of)
AA	AA	12	Financials	Asia	Korea (Republic of)
A	AA	13	Financials	Asia	Korea (Republic of)
A	AA	13	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
A	A	3	Financials	Asia	Korea (Republic of)
A	A	3	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
A	A	3	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
BBB	A	4	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
NR	BBB	3	Financials	Asia	Japan
NR	B	4	Financials	Asia	Japan
NR	BBB	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	4	Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	3	Financials	Asia	Japan
A	AA	8	Financials	Asia	Japan
BBB	AA	8	Financials	Asia	Japan
A	AA	8	Financials	Asia	Japan
A	A	5	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BBB	A	6	Financials	Asia	Japan
BBB	A	6	Financials	Asia	Japan
A	AA	8	Financials	Asia	Japan
A	AA	8	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BBB	AA	8	Financials	Asia	Japan
	NR	2	Health Care	Asia	Japan
	NR	2	Health Care	Asia	Japan
	NR	2	Health Care	Europe	United Kingdom
	NR	2	Health Care	Europe	United Kingdom
	NR		Health Care	Europe	United Kingdom
	NR	2	Health Care	Europe	United Kingdom
	NR	3	Consumer Goods	Asia	Japan
	NR	3	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	3	Consumer Goods	Asia	Japan
	NR	3	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	3	Financials	Asia	Japan

BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A		Thin	Thin	Thin	Thin
A	A					
A	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
A	AA		Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA		Entity Tier	Entity Tier	DocAdj	DocAdj
A	AA		CcyGrp	Entity Tier	CcyGrp	CcyGrp
A	AA					
BBB	BBB	Thin	Entity Tier	DocAdj	Entity Tier	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	Thin
BBB	BBB	Thin	Entity Tier	DocAdj	Entity Tier	Thin
BBB	BBB					
BBB	BBB	Thin	Entity Tier	DocAdj	Entity Tier	Thin
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB		Thin	Thin	Thin	Thin
	BB					
	BB		Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Entity Tier	
A	AA	Thin	Thin	Thin	CcyGrp	
A	AA					
A	AA					
A	AA	Thin	Thin	Thin	DocAdj	
A	AA	Thin	Thin	Thin	Entity Tier	
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	Thin	DocAdj

DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
Entity Tier
Thin

DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
Entity Tier

DocAdj
DocAdj
CcyGrp
DocAdj
DocAdj
Entity Tier

Thin
Thin
CcyGrp
DocAdj
DocAdj
Entity Tier

Thin
Thin
CcyGrp
DocAdj
DocAdj
Entity Tier

Thin
Thin
CcyGrp
DocAdj
DocAdj
Entity Tier

Entity Tier
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp

Entity Tier
DocAdj
DocAdj

Entity Tier
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp

CcyGrp
Entity Tier

CcyGrp
Entity Tier

CcyGrp
Entity Tier

DocAdj
Entity Tier

CcyGrp
Entity Tier

CcyGrp
Entity Tier

CcyGrp
CcyGrp
DocAdj
DocAdj

CcyGrp
CcyGrp
DocAdj
DocAdj

CcyGrp
CcyGrp
DocAdj
DocAdj

DocAdj
DocAdj

DocAdj
DocAdj

DocAdj
DocAdj

DocAdj
DocAdj

DocAdj
DocAdj

CcyGrp
CcyGrp

CcyGrp
CcyGrp

Thin
Thin

CcyGrp

CcyGrp

CcyGrp

Thin

CcyGrp

DocAdj

DocAdj

DocAdj

Thin

DocAdj

CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
Thin

Thin
Thin
Thin

Thin
Thin
Thin

DocAdj

Thin

Entity Tier

Thin

Thin

Thin

CcyGrp

Thin

CcyGrp

Thin

Thin

Thin

DocAdj
DocAdj

Thin
Thin

DocAdj
Entity Tier

Thin
Thin

Thin
Thin

DocAdj
CcyGrp
DocAdj
CcyGrp
CcyGrp

Thin
CcyGrp
DocAdj
CcyGrp
CcyGrp

Entity Tier
CcyGrp
DocAdj
CcyGrp
CcyGrp

Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp

Thin
Entity Tier
Entity Tier
Entity Tier
DocAdj

Thin
CcyGrp
DocAdj
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp

Entity Tier
Entity Tier

Entity Tier
Entity Tier

DocAdj
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin

Thin
Entity Tier
Entity Tier

Thin
Thin

Thin
Thin

Entity Tier
Entity Tier

Thin
Thin

Thin
Thin

Entity Tier

Thin

Thin

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin

SHIZBKJPYMR	29-Aug-08 SHIZBK
SHIZBKJPYXR	29-Aug-08 SHIZBK
SHIZBKUSDCR	29-Aug-08 SHIZBK
SHIZUPJPYCR	29-Aug-08 SHIZUP
SHIZUPJPYMM	29-Aug-08 SHIZUP
SHIZUPJPYMR	29-Aug-08 SHIZUP
SHIZUPUSDCR	29-Aug-08 SHIZUP
SHOCHUEURCR	29-Aug-08 SHOCHU
SHOCHUEURMM	29-Aug-08 SHOCHU
SHOCHUJPYCR	29-Aug-08 SHOCHU
SHOCHUJPYMR	29-Aug-08 SHOCHU
SHOCHUUSDCR	29-Aug-08 SHOCHU
SHOCHUUSDMM	29-Aug-08 SHOCHU
SHOCHUUSDMR	29-Aug-08 SHOCHU
SKOEURCR	29-Aug-08 SKO
SKOEURMR	29-Aug-08 SKO
SKOEURXR	29-Aug-08 SKO
SKOUSDCR	29-Aug-08 SKO
SKOUSDMR	29-Aug-08 SKO
SKOUSDXR	29-Aug-08 SKO
SHODENJPYCR	29-Aug-08 SHODEN
SHODENJPYXR	29-Aug-08 SHODEN
SHOWASJPYCR	29-Aug-08 SHOWAS
SHOWASJPYMM	29-Aug-08 SHOWAS
SHOWASJPYMR	29-Aug-08 SHOWAS
SHOWASJPYXR	29-Aug-08 SHOWAS
SHOWASUSDCR	29-Aug-08 SHOWAS
SCBUSDCR	29-Aug-08 SCB
SCBUSDMR	29-Aug-08 SCB
SIEMAUDCR	29-Aug-08 SIEM
SIEMAUDMM	29-Aug-08 SIEM
SIEMCADMM	29-Aug-08 SIEM
SIEMCHFCR	29-Aug-08 SIEM
SIEMCHFMM	29-Aug-08 SIEM
SIEMEURCR	29-Aug-08 SIEM
SIEMEURMM	29-Aug-08 SIEM
SIEMEURMR	29-Aug-08 SIEM
SIEMEURXR	29-Aug-08 SIEM
SIEMGBPCR	29-Aug-08 SIEM
SIEMGBPMM	29-Aug-08 SIEM
SIEMHKDMM	29-Aug-08 SIEM
SIEMJPYCR	29-Aug-08 SIEM
SIEMJPYMM	29-Aug-08 SIEM
SIEMJPYXR	29-Aug-08 SIEM
SIEMNOKMM	29-Aug-08 SIEM
SIEMNZDCR	29-Aug-08 SIEM
SIEMNZDMM	29-Aug-08 SIEM
SIEMSEKMM	29-Aug-08 SIEM
SIEMSGDMM	29-Aug-08 SIEM
SIEMTWDMM	29-Aug-08 SIEM
SIEMUSDCR	29-Aug-08 SIEM
SIEMUSDMM	29-Aug-08 SIEM
SIEMUSDMR	29-Aug-08 SIEM
SIEMUSDXR	29-Aug-08 SIEM
SIEMZARMM	29-Aug-08 SIEM
SRP-PowerEURMM	29-Aug-08 SRP-Power
SRP-PowerEURMR	29-Aug-08 SRP-Power
SRP-PowerUSDCR	29-Aug-08 SRP-Power
SRP-PowerUSDMM	29-Aug-08 SRP-Power
SRP-PowerUSDMR	29-Aug-08 SRP-Power
SRP-PowerUSDXR	29-Aug-08 SRP-Power
SRP-PowerEURCR	29-Aug-08 SRP-Power
SRP-PowerEURMM	29-Aug-08 SRP-Power
SRP-PowerEURMR	29-Aug-08 SRP-Power
SRP-PowerEURXR	29-Aug-08 SRP-Power
SRP-PowerUSDCR	29-Aug-08 SRP-Power
SRP-PowerUSDMM	29-Aug-08 SRP-Power
SRP-PowerUSDMR	29-Aug-08 SRP-Power
SRP-PowerUSDXR	29-Aug-08 SRP-Power
SRPEURCR	29-Aug-08 SRP
SRPEURMM	29-Aug-08 SRP
SRPEURMR	29-Aug-08 SRP
SRPUSDCR	29-Aug-08 SRP
SRPUSDMM	29-Aug-08 SRP

Shizuoka Bk Ltd	JQB888	SNRFOR	JPY	MR	Composite
Shizuoka Bk Ltd	JQB888	SNRFOR	JPY	XR	Composite
Shizuoka Bk Ltd	JQB888	SNRFOR	USD	CR	Composite
Shizuoka Prefecture	JQB8AC	SNRFOR	JPY	CR	Composite
Shizuoka Prefecture	JQB8AC	SNRFOR	JPY	MM	Composite
Shizuoka Prefecture	JQB8AC	SNRFOR	JPY	MR	Composite
Shizuoka Prefecture	JQB8AC	SNRFOR	USD	CR	Composite
Shoko Chukin Bk	JQBB7W	SNRFOR	EUR	CR	Composite
Shoko Chukin Bk	JQBB7W	SNRFOR	EUR	MM	Composite
Shoko Chukin Bk	JQBB7W	SNRFOR	JPY	CR	Composite
Shoko Chukin Bk	JQBB7W	SNRFOR	JPY	MR	Composite
Shoko Chukin Bk	JQBB7W	SNRFOR	USD	CR	Composite
Shoko Chukin Bk	JQBB7W	SNRFOR	USD	MM	Composite
Shoko Chukin Bk	JQBB7W	SNRFOR	USD	MR	Composite
ShopKo Stores Inc	8A6DA2	SNRFOR	EUR	CR	Composite
ShopKo Stores Inc	8A6DA2	SNRFOR	EUR	MR	Composite
ShopKo Stores Inc	8A6DA2	SNRFOR	EUR	XR	Composite
ShopKo Stores Inc	8A6DA2	SNRFOR	USD	CR	Composite
ShopKo Stores Inc	8A6DA2	SNRFOR	USD	MR	Composite
ShopKo Stores Inc	8A6DA2	SNRFOR	USD	XR	Composite
Showa Denko Kk	JQC54A	SNRFOR	JPY	CR	Composite
Showa Denko Kk	JQC54A	SNRFOR	JPY	XR	Composite
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	JPY	CR	Composite
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	JPY	MM	Composite
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	JPY	MR	Composite
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	JPY	XR	Composite
Showa Shell Sekiyu Co Ltd	JQC8C9	SNRFOR	USD	CR	Composite
SIAM Coml Bk Pub Co Ltd	8A7C86	SNRFOR	USD	CR	Composite
SIAM Coml Bk Pub Co Ltd	8A7C86	SNRFOR	USD	MR	Composite
Siemens AG	8A87AG	SNRFOR	AUD	CR	Composite
Siemens AG	8A87AG	SNRFOR	AUD	MM	Composite
Siemens AG	8A87AG	SNRFOR	CAD	MM	Composite
Siemens AG	8A87AG	SNRFOR	CHF	CR	Composite
Siemens AG	8A87AG	SNRFOR	CHF	MM	Composite
Siemens AG	8A87AG	SNRFOR	EUR	CR	Composite
Siemens AG	8A87AG	SNRFOR	EUR	MM	Composite
Siemens AG	8A87AG	SNRFOR	EUR	MR	Composite
Siemens AG	8A87AG	SNRFOR	EUR	XR	Composite
Siemens AG	8A87AG	SNRFOR	GBP	CR	Composite
Siemens AG	8A87AG	SNRFOR	GBP	MM	Composite
Siemens AG	8A87AG	SNRFOR	HKD	MM	Composite
Siemens AG	8A87AG	SNRFOR	JPY	CR	Composite
Siemens AG	8A87AG	SNRFOR	JPY	MM	Composite
Siemens AG	8A87AG	SNRFOR	JPY	XR	Composite
Siemens AG	8A87AG	SNRFOR	NOK	MM	Composite
Siemens AG	8A87AG	SNRFOR	NZD	CR	Composite
Siemens AG	8A87AG	SNRFOR	NZD	MM	Composite
Siemens AG	8A87AG	SNRFOR	SEK	MM	Composite
Siemens AG	8A87AG	SNRFOR	SGD	MM	Composite
Siemens AG	8A87AG	SNRFOR	TWD	MM	Composite
Siemens AG	8A87AG	SNRFOR	USD	CR	Composite
Siemens AG	8A87AG	SNRFOR	USD	MM	Composite
Siemens AG	8A87AG	SNRFOR	USD	MR	Composite
Siemens AG	8A87AG	SNRFOR	USD	XR	Composite
Siemens AG	8A87AG	SNRFOR	ZAR	MM	Composite
Sierra Pac Pwr Co	8A8A59	SECDOM	EUR	MM	Composite
Sierra Pac Pwr Co	8A8A59	SECDOM	EUR	MR	Composite
Sierra Pac Pwr Co	8A8A59	SECDOM	USD	CR	Composite
Sierra Pac Pwr Co	8A8A59	SECDOM	USD	MM	Composite
Sierra Pac Pwr Co	8A8A59	SECDOM	USD	MR	Composite
Sierra Pac Pwr Co	8A8A59	SECDOM	USD	XR	Composite
Sierra Pac Pwr Co	8A8A59	SNRFOR	EUR	CR	Composite
Sierra Pac Pwr Co	8A8A59	SNRFOR	EUR	MM	Composite
Sierra Pac Pwr Co	8A8A59	SNRFOR	EUR	MR	Composite
Sierra Pac Pwr Co	8A8A59	SNRFOR	EUR	XR	Composite
Sierra Pac Pwr Co	8A8A59	SNRFOR	USD	CR	Composite
Sierra Pac Pwr Co	8A8A59	SNRFOR	USD	MM	Composite
Sierra Pac Pwr Co	8A8A59	SNRFOR	USD	MR	Composite
Sierra Pac Pwr Co	8A8A59	SNRFOR	USD	XR	Composite
Sierra Pac Res	U2A3AT	SNRFOR	EUR	CR	Composite
Sierra Pac Res	U2A3AT	SNRFOR	EUR	MM	Composite
Sierra Pac Res	U2A3AT	SNRFOR	EUR	MR	Composite
Sierra Pac Res	U2A3AT	SNRFOR	USD	CR	Composite
Sierra Pac Res	U2A3AT	SNRFOR	USD	MM	Composite

0.57%	0.40%	0.45%	0.66%	0.55%	0.79%	0.77%	0.83%	
0.57%	0.56%	0.63%	0.66%	0.70%	0.79%	0.77%	0.83%	
	0.07%		0.15%		0.16%	0.20%	0.25%	
	0.07%		0.15%		0.16%	0.20%	0.25%	
	0.07%		0.15%		0.16%	0.20%	0.25%	
0.58%	0.58%	0.53%	0.65%	0.69%	0.75%	0.80%	0.88%	
0.58%	0.58%	0.53%	0.65%	0.70%	0.77%	0.82%	0.88%	
			2.26%	2.65%		2.90%	2.91%	2.92%
			2.26%	2.65%		2.90%	2.91%	2.92%
			2.26%	2.65%		2.90%	2.91%	2.92%
			2.26%	2.65%		2.90%	2.91%	2.92%
			2.26%	2.65%		2.90%	2.91%	2.92%
			2.26%	2.65%		2.90%	2.91%	2.92%
0.22%		0.38%	0.36%	0.41%	0.46%			
0.22%		0.38%	0.36%	0.41%	0.46%			
0.17%	0.09%	0.15%	0.20%	0.24%	0.28%	0.34%	0.40%	0.82%
0.17%	0.09%	0.11%	0.15%	0.18%	0.21%	0.25%	0.30%	0.82%
0.17%	0.09%	0.15%	0.19%	0.24%	0.28%	0.34%	0.40%	0.82%
0.70%	0.55%	0.74%	1.20%	1.28%	1.43%	1.51%	1.61%	1.69%
0.27%	0.33%	0.44%	0.54%	0.64%	0.69%	0.73%	0.78%	0.84%
0.27%	0.32%	0.44%	0.54%	0.61%	0.69%	0.73%	0.78%	0.84%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.28%	0.36%	0.45%	0.54%	0.63%	0.72%	0.74%	0.78%	0.87%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.28%	0.36%	0.45%	0.54%	0.63%	0.72%	0.74%	0.78%	0.87%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.27%	0.33%	0.43%	0.53%	0.60%	0.68%	0.73%	0.77%	0.83%
0.26%	0.32%	0.42%	0.51%	0.58%	0.66%	0.69%	0.74%	0.79%
0.28%	0.36%	0.45%	0.54%	0.63%	0.72%	0.74%	0.78%	0.87%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.27%	0.34%	0.44%	0.56%	0.64%	0.72%	0.73%	0.78%	0.84%
0.27%	0.32%	0.44%	0.54%	0.61%	0.70%	0.73%	0.78%	0.84%
0.28%	0.36%	0.45%	0.54%	0.63%	0.72%	0.74%	0.78%	0.87%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.28%	0.36%	0.45%	0.54%	0.63%	0.72%	0.74%	0.78%	0.87%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
0.27%	0.33%	0.43%	0.53%	0.60%	0.68%	0.73%	0.77%	0.83%
0.27%	0.34%	0.44%	0.53%	0.62%	0.69%	0.73%	0.78%	0.84%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%	1.57%
1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%
1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%
1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%	1.55%
0.54%	0.62%	0.72%	0.82%	0.93%	1.02%	1.09%	1.21%	1.21%
0.54%	0.62%	0.72%	0.82%	0.93%	1.02%	1.09%	1.21%	1.21%
0.54%	0.62%	0.72%	0.82%	0.93%	1.02%	1.09%	1.21%	1.21%
0.54%	0.62%	0.72%	0.82%	0.93%	1.02%	1.09%	1.21%	1.21%
0.54%	0.62%	0.72%	0.82%	0.93%	1.02%	1.09%	1.21%	1.21%
0.54%	0.62%	0.72%	0.82%	0.93%	1.02%	1.09%	1.21%	1.21%
0.54%	0.62%	0.72%	0.82%	0.93%	1.02%	1.09%	1.21%	1.21%
0.54%	0.62%	0.72%	0.82%	0.93%	1.02%	1.09%	1.21%	1.21%
0.73%	0.82%	1.00%	1.21%	1.36%	1.49%	1.63%	1.73%	
0.73%	0.82%	1.00%	1.21%	1.36%	1.49%	1.63%	1.73%	
0.73%	0.82%	1.00%	1.21%	1.36%	1.49%	1.63%	1.73%	

		30%				
		30%	NR	B	B	NR
		30%	NR	CCC	CCC	NR
		27.50%		NR		NR
		27.50%		NR		NR
		27.50%				
		27.50%		NR		NR
		32.50%				
		32.50%				
		32.50%	NR	NR	NR	B
		32.50%				
		32.50%	NR	NR	NR	B
		32.50%				
		32.50%				
		40%				NR
		40%				NR
		40%				NR
		40%				NR
		40%				NR
		40%				NR
		27.50%	NR		NR	NR
		27.50%	NR		NR	NR
		38%	NR	NR	A	A
		33.67%				
		33.67%				
		33.67%	NR	NR	BBB	BBB
		33.67%	NR	NR	BB	BB
1.77%	1.90%	40%	NR	NR	NR	NR
		40%				
0.88%	0.91%	39.09%	BB	BBB	A	A
0.88%	0.91%	39.09%	BB	A	A	A
0.88%	0.90%	40%	A	AAA	AA	AAA
0.91%	0.94%	38.33%	BBB	A	A	A
0.88%	0.90%	40%	A	AAA	AA	AAA
0.91%	0.94%	38.33%	BBB	A	A	A
0.88%	0.90%	40%	A	AAA	AA	AAA
0.86%	0.90%	39.09%	BBB	AA	AA	AA
0.83%	0.86%	39.09%	BBB	AA	AA	AA
0.91%	0.94%	38.33%	BBB	A	A	A
0.88%	0.90%	40%	A	AAA	AA	AAA
0.88%	0.90%	40%	A	AAA	AA	AAA
0.88%	0.94%	39.09%	BB	BBB	A	BBB
0.88%	0.90%	38.00%	BB	A	A	A
		39.09%				
		40%				
0.91%	0.94%	38.33%	BBB	A	A	A
0.88%	0.90%	40%	A	AAA	AA	AAA
0.88%	0.90%	40%	A	AAA	AA	AAA
0.88%	0.90%	40%	A	AAA	AA	AAA
0.88%	0.90%	40%	A	AAA	AA	AAA
0.91%	0.94%	38.33%	BBB	A	A	A
0.88%	0.90%	40%	A	AAA	AA	AAA
0.86%	0.90%	39.09%	BBB	AA	AA	AA
		39.09%				
0.88%	0.90%	40%	A	AAA	AA	AAA
1.57%	1.57%	40%				
1.57%	1.57%	40%				
1.55%	1.55%	40%				
1.55%	1.55%	40%				
1.55%	1.55%	40%				
1.21%	1.21%	40%				
1.21%	1.21%	40%				
1.21%	1.21%	40%				
1.21%	1.21%	40%				
1.21%	1.21%	40%				
1.21%	1.21%	40%				
1.21%	1.21%	40%				
1.21%	1.21%	40%	NR	NR	NR	NR
1.21%	1.21%	40%				
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				

CCC	CCC	NR	NR		
CCC	CCC	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BBB	BBB	BBB	NR		
B	B	B	NR		
NR		NR	NR	NR	
NR		NR	NR	NR	
NR		NR	NR	NR	
NR		NR	NR	NR	
NR		NR	NR	NR	
NR	NR				
NR	NR				
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	
BB	BB	BB	BB	NR	
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BB	BB
A	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	A	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	A	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	A	A	A	BBB	BBB
AA	A	A	A	BBB	BBB
AA	A	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	BBB	BBB	BB	BB
AA	A	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	A	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
	NR				
	NR				
NR	BBB	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		

	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	2	Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	2	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR	3	Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Government	Asia	Japan
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	BBB	5	Oil & Gas	Asia	Japan
	NR		Oil & Gas	Asia	Japan
	NR		Oil & Gas	Asia	Japan
	BBB	5	Oil & Gas	Asia	Japan
	BBB	5	Oil & Gas	Asia	Japan
NR	NR	3	Financials	Asia	Thailand
	NR		Financials	Asia	Thailand
BB	AA	11	Industrials	Europe	Germany
BB	AA	11	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
BBB	A	5	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
BBB	A	5	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
BBB	AA	11	Industrials	Europe	Germany
BBB	AA	11	Industrials	Europe	Germany
BBB	A	5	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
BBB	A	3	Industrials	Europe	Germany
A	A	3	Industrials	Europe	Germany
	NR		Industrials	Europe	Germany
	NR		Industrials	Europe	Germany
BBB	A	5	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
BBB	A	5	Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
BBB	AA	11	Industrials	Europe	Germany
	NR		Industrials	Europe	Germany
A	AA	11	Industrials	Europe	Germany
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States

A	AA					
A	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
AA	AA		Thin		Thin	
AA	AA		Thin		Thin	
AA	AA					
AA	AA		Thin		Thin	
A	AA					
A	AA					
A	AA	Thin	Thin	Thin	Entity Tier	CcyGrp
A	AA					
A	AA	Thin	Thin	Thin	Entity Tier	Entity Tier
A	AA					
A	AA					
B	BB				Thin	Thin
B	BB				Thin	Thin
B	BB				Thin	Thin
B	BB				Thin	Thin
B	BB				Thin	Thin
B	BB				Thin	Thin
BB	A	Thin		Thin	Thin	Thin
BB	A	Thin		Thin	Thin	Thin
BBB	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Thin	Thin	Thin	CcyGrp
BBB	AA					
AA	A	Entity Tier	DocAdj	Entity Tier	Entity Tier	DocAdj
AA	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
AA	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
AA	A					
AA	A					
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB					

Entity Tier	Thin	Thin			
Entity Tier	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	Thin			
Entity Tier	Entity Tier	Thin			
	Thin	Thin	Thin		
	Thin	Thin	Thin		
	Thin	Thin	Thin		
	Thin	Thin	Thin		
	Thin	Thin	Thin		
	Thin	Thin	Thin		
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin		
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
Thin					
CcyGrp	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

SRPUSDMR	29-Aug-08 SRP
SRPUSDXR	29-Aug-08 SRP
SIKACHFMM	29-Aug-08 SIKA
SIKAEURCR	29-Aug-08 SIKA
SIKAEURMM	29-Aug-08 SIKA
SILPREJPYCR	29-Aug-08 SILPRE
SILPRETWDCR	29-Aug-08 SILPRE
SILPREUSDCR	29-Aug-08 SILPRE
SILPREUSDMR	29-Aug-08 SILPRE
SPGAUDMR	29-Aug-08 SPG
SPGCADMR	29-Aug-08 SPG
SPGCHFMR	29-Aug-08 SPG
SPGEURCR	29-Aug-08 SPG
SPGEURMM	29-Aug-08 SPG
SPGEURMR	29-Aug-08 SPG
SPGEURXR	29-Aug-08 SPG
SPGGBPMR	29-Aug-08 SPG
SPGJPYMR	29-Aug-08 SPG
SPGUSDCR	29-Aug-08 SPG
SPGUSDMM	29-Aug-08 SPG
SPGUSDMR	29-Aug-08 SPG
SPGUSDXR	29-Aug-08 SPG
SPG-LPAUDCR	29-Aug-08 SPG-LP
SPG-LPAUDMR	29-Aug-08 SPG-LP
SPG-LPAUDXR	29-Aug-08 SPG-LP
SPG-LPCADMR	29-Aug-08 SPG-LP
SPG-LPCHFMR	29-Aug-08 SPG-LP
SPG-LPEURCR	29-Aug-08 SPG-LP
SPG-LPEURMM	29-Aug-08 SPG-LP
SPG-LPEURMR	29-Aug-08 SPG-LP
SPG-LPEURXR	29-Aug-08 SPG-LP
SPG-LPGBPMR	29-Aug-08 SPG-LP
SPG-LPGBPXR	29-Aug-08 SPG-LP
SPG-LPHKDMR	29-Aug-08 SPG-LP
SPG-LPHKDXR	29-Aug-08 SPG-LP
SPG-LPJPYMR	29-Aug-08 SPG-LP
SPG-LPJPYXR	29-Aug-08 SPG-LP
SPG-LPNOKMR	29-Aug-08 SPG-LP
SPG-LPSEKMR	29-Aug-08 SPG-LP
SPG-LPSEKXR	29-Aug-08 SPG-LP
SPG-LPSGDMR	29-Aug-08 SPG-LP
SPG-LPTWDCR	29-Aug-08 SPG-LP
SPG-LPTWDMR	29-Aug-08 SPG-LP
SPG-LPUSDCR	29-Aug-08 SPG-LP
SPG-LPUSDMM	29-Aug-08 SPG-LP
SPG-LPUSDMR	29-Aug-08 SPG-LP
SPG-LPUSDXR	29-Aug-08 SPG-LP
SBGIAUDCR	29-Aug-08 SBGI
SBGIAUDMR	29-Aug-08 SBGI
SBGIEURMM	29-Aug-08 SBGI
SBGIEURMR	29-Aug-08 SBGI
SBGIEURXR	29-Aug-08 SBGI
SBGIHKDXR	29-Aug-08 SBGI
SBGIUSDCR	29-Aug-08 SBGI
SBGIUSDMM	29-Aug-08 SBGI
SBGIUSDMR	29-Aug-08 SBGI
SBGIUSDXR	29-Aug-08 SBGI
SBGIAUDXR	29-Aug-08 SBGI
SBGIEURMM	29-Aug-08 SBGI
SBGIEURMR	29-Aug-08 SBGI
SBGIEURXR	29-Aug-08 SBGI
SBGIILSXR	29-Aug-08 SBGI
SBGIUSDCR	29-Aug-08 SBGI
SBGIUSDMM	29-Aug-08 SBGI
SBGIUSDMR	29-Aug-08 SBGI
SBGIUSDXR	29-Aug-08 SBGI
SPOWEREURCR	29-Aug-08 SPOWER
SPOWEREURMM	29-Aug-08 SPOWER
SPOWEREURMR	29-Aug-08 SPOWER
SPOWERUSDCR	29-Aug-08 SPOWER
SPOWERUSDMM	29-Aug-08 SPOWER
SPOWERUSDMR	29-Aug-08 SPOWER
STSPAUDCR	29-Aug-08 STSP
STSPAUDMM	29-Aug-08 STSP

Sierra Pac Res	U2A3AT	SNRFOR	USD	MR	Composite
Sierra Pac Res	U2A3AT	SNRFOR	USD	XR	Composite
Sika Ag	HOD94L	SNRFOR	CHF	MM	Composite
Sika Ag	HOD94L	SNRFOR	EUR	CR	Composite
Sika Ag	HOD94L	SNRFOR	EUR	MM	Composite
Siliconware Precision Inds Co Ltd	Y5GC70	SNRFOR	JPY	CR	Composite
Siliconware Precision Inds Co Ltd	Y5GC70	SNRFOR	TWD	CR	Composite
Siliconware Precision Inds Co Ltd	Y5GC70	SNRFOR	USD	CR	Composite
Siliconware Precision Inds Co Ltd	Y5GC70	SNRFOR	USD	MR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	AUD	MR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	CAD	MR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	CHF	MR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	EUR	CR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	EUR	MM	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	EUR	MR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	EUR	XR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	GBP	MR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	JPY	MR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	USD	CR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	USD	MM	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	USD	MR	Composite
Simon Ppty Gp Inc	8AAG86	SNRFOR	USD	XR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	AUD	CR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	AUD	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	AUD	XR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	CAD	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	CHF	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	EUR	CR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	EUR	MM	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	EUR	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	EUR	XR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	GBP	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	GBP	XR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	HKD	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	HKD	XR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	JPY	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	JPY	XR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	NOK	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	SEK	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	SEK	XR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	SGD	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	TWD	CR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	TWD	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	USD	CR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	USD	MM	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	USD	MR	Composite
Simon Ppty Gp L P	8AAG87	SNRFOR	USD	XR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	AUD	CR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	AUD	MR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	EUR	MM	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	EUR	MR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	EUR	XR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	HKD	XR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	USD	CR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	USD	MM	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	USD	MR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SNRFOR	USD	XR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	AUD	XR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	EUR	MM	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	EUR	MR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	EUR	XR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	ILS	XR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	USD	CR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	USD	MM	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	USD	MR	Composite
Sinclair Broadcast Gp Inc	8ABB48	SUBLT2	USD	XR	Composite
Singapore Pwr Ltd	YG933D	SNRFOR	EUR	CR	Composite
Singapore Pwr Ltd	YG933D	SNRFOR	EUR	MM	Composite
Singapore Pwr Ltd	YG933D	SNRFOR	EUR	MR	Composite
Singapore Pwr Ltd	YG933D	SNRFOR	USD	CR	Composite
Singapore Pwr Ltd	YG933D	SNRFOR	USD	MM	Composite
Singapore Pwr Ltd	YG933D	SNRFOR	USD	MR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	AUD	CR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	AUD	MM	Composite

0.73%	0.82%	1.00%	1.21%	1.36%	1.49%	1.63%	1.73%	
0.73%	0.82%	1.00%	1.21%	1.36%	1.49%	1.63%	1.73%	
					0.62%			
					0.62%			
					0.62%			
1.24%	1.27%	1.40%	1.56%	1.59%	1.65%	1.58%	1.50%	1.73%
1.24%	1.27%	1.40%	1.65%	1.67%	1.74%	1.66%	1.58%	1.73%
1.24%	1.27%	1.40%	1.56%	1.59%	1.65%	1.58%	1.50%	1.73%
1.24%	1.27%	1.40%	1.51%	1.53%	1.59%	1.52%	1.44%	1.73%
1.24%	1.27%	1.40%	1.56%	1.59%	1.65%	1.58%	1.50%	1.73%
1.24%	1.27%	1.40%	1.56%	1.59%	1.65%	1.61%	1.55%	1.73%
1.24%	1.27%	1.40%	1.65%	1.67%	1.74%	1.66%	1.58%	1.73%
1.24%	1.27%	1.40%	1.56%	1.59%	1.65%	1.58%	1.50%	1.73%
1.24%	1.27%	1.40%	1.51%	1.53%	1.59%	1.52%	1.44%	1.73%
0.95%	1.01%	1.21%	1.53%	1.56%	1.64%	1.63%	1.61%	1.60%
0.95%	1.01%	1.21%	1.53%	1.56%	1.64%	1.63%	1.61%	1.60%
0.95%	1.01%	1.21%	1.53%	1.56%	1.64%	1.63%	1.61%	1.60%
0.95%	1.01%	1.21%	1.53%	1.57%	1.65%	1.63%	1.61%	1.60%
0.95%	1.01%	1.21%	1.53%	1.57%	1.65%	1.63%	1.61%	1.60%
0.95%	1.07%	1.28%	1.61%	1.65%	1.74%	1.72%	1.69%	1.60%
0.95%	1.02%	1.23%	1.54%	1.59%	1.67%	1.65%	1.63%	1.60%
0.95%	1.01%	1.21%	1.53%	1.57%	1.65%	1.63%	1.61%	1.60%
0.95%	0.98%	1.17%	1.47%	1.52%	1.60%	1.57%	1.55%	1.60%
0.95%	1.01%	1.21%	1.53%	1.57%	1.65%	1.63%	1.61%	1.60%
0.95%	0.98%	1.17%	1.47%	1.52%	1.60%	1.57%	1.55%	1.60%
0.95%	1.01%	1.21%	1.53%	1.57%	1.65%	1.63%	1.61%	1.60%
0.95%	0.98%	1.17%	1.47%	1.52%	1.60%	1.57%	1.55%	1.60%
0.95%	1.01%	1.21%	1.53%	1.56%	1.64%	1.63%	1.61%	1.60%
0.95%	1.01%	1.21%	1.53%	1.56%	1.64%	1.63%	1.61%	1.60%
0.95%	1.01%	1.21%	1.53%	1.57%	1.65%	1.63%	1.61%	1.60%
0.95%	0.98%	1.17%	1.47%	1.52%	1.60%	1.57%	1.55%	1.60%
0.95%	1.01%	1.21%	1.53%	1.57%	1.65%	1.63%	1.61%	1.60%
0.95%	1.07%	1.28%	1.61%	1.65%	1.74%	1.72%	1.69%	1.60%
0.95%	1.07%	1.28%	1.61%	1.65%	1.74%	1.72%	1.69%	1.60%
0.95%	1.02%	1.23%	1.54%	1.59%	1.67%	1.65%	1.63%	1.60%
0.95%	1.01%	1.21%	1.53%	1.57%	1.65%	1.63%	1.61%	1.60%
0.95%	0.98%	1.17%	1.47%	1.52%	1.60%	1.57%	1.55%	1.60%
1.82%	2%	2.30%	2.82%	3.21%	3.50%	3.70%	3.81%	3.74%
1.82%	2%	2.30%	2.82%	3.21%	3.50%	3.70%	3.81%	3.74%
1.89%	2.08%	2.38%	2.86%	3.28%	3.59%	3.78%	3.89%	3.74%
1.82%	2%	2.30%	2.75%	3.16%	3.45%	3.64%	3.75%	3.74%
1.82%	2%	2.30%	2.75%	3.16%	3.45%	3.64%	3.75%	3.74%
1.89%	2.08%	2.38%	2.86%	3.28%	3.59%	3.78%	3.89%	3.74%
1.82%	2%	2.30%	2.75%	3.16%	3.45%	3.64%	3.75%	3.74%
0.82%	2.54%	2.00%	3.60%	2.83%	3.14%	3.59%	4.23%	3.08%
0.82%	2.54%	2.00%	3.60%	2.83%	3.14%	3.59%	4.23%	3.08%
0.82%	2.53%	2.07%	3.74%	2.94%	3.26%	3.73%	4.39%	3.08%
0.82%	2.54%	2.00%	3.60%	2.83%	3.14%	3.59%	4.23%	3.08%
0.23%	0.40%	0.38%	0.51%	0.64%	0.73%	0.78%	0.83%	0.84%
0.23%	0.40%	0.38%	0.52%	0.62%	0.70%	0.75%	0.80%	0.84%
0.23%	0.40%	0.38%	0.52%	0.61%	0.70%	0.74%	0.79%	0.84%
0.23%	0.40%	0.38%	0.51%	0.64%	0.73%	0.78%	0.83%	0.84%
0.23%	0.40%	0.38%	0.52%	0.61%	0.70%	0.74%	0.79%	0.84%
0.30%	0.37%	0.45%	0.53%	0.61%	0.69%	0.72%	0.77%	0.83%

		40% NR	NR	NR	NR
		40% NR	NR	NR	NR
		40%			
		40%			
		40%			
		45%			
		45%			
		45%			
		45%			
		40%			
1.76%	1.82%	40% NR	NR	NR	A
		40%			
1.76%	1.82%	40% NR	NR	NR	BBB
		40%			
1.76%	1.82%	40% NR	NR	NR	A
1.76%	1.82%	40% NR	NR	NR	BBB
1.76%	1.82%	40% NR	NR	NR	A
1.76%	1.82%	40% NR	NR	NR	BB
1.76%	1.82%	40% NR	NR	NR	BBB
		40%			
1.76%	1.82%	40% NR	NR	NR	A
1.76%	1.82%	40% NR	NR	NR	BBB
1.68%	2.16%	40% NR	BBB	BB	BBB
1.68%	2.16%	40% NR	BBB	BB	BBB
1.68%	2.16%	40% NR	BBB	BB	BBB
1.68%	2.16%	40% NR	AA	A	AA
1.68%	2.16%	40% NR	AA	A	AA
1.68%	2.16%	40% NR	A	BBB	A
1.68%	2.16%	40% NR	A	BBB	A
1.68%	2.16%	40% NR	AA	A	AA
1.68%	2.16%	40% NR	A	BBB	A
1.68%	2.16%	40% NR	AA	A	AA
1.68%	2.16%	40% NR	A	BBB	A
1.68%	2.16%	40% NR	AA	A	AA
1.68%	2.16%	40% NR	A	BBB	A
1.68%	2.16%	NR	BBB	BB	BBB
1.68%	2.16%	NR	BBB	BB	BBB
1.68%	2.16%	40% NR	AA	A	AA
		40%			
1.68%	2.16%	40% NR	A	BBB	A
1.68%	2.16%	40% NR	AA	A	AA
1.68%	2.16%	40% NR	A	BBB	A
		40%			
1.68%	2.16%	40% NR	A	BBB	A
1.68%	2.16%	40% NR	A	BBB	A
1.68%	2.16%	40% NR	AA	A	AA
1.68%	2.16%	40% NR	A	BBB	A
3.88%	3.89%	40% CCC	CCC	B	CCC
3.88%	3.89%	40% CCC	CCC	B	CCC
		40%			
4.03%	3.89%	40% B	CCC	BB	CCC
3.88%	3.89%	40% BB	BB	BBB	BB
3.88%	3.89%	40% BB	BB	BBB	BB
		40%			
		40%			
4.03%	3.89%	40% B	CCC	BB	CCC
3.88%	3.89%	40% BB	BB	BBB	BB
		25%			
		25%			
		25%			
3.38%	5.56%	20% NR	BBB	A	BB
3.38%	5.56%	20% NR	BBB	A	BB
		25%			
		25%			
3.38%	5.56%	25% NR	B	CCC	BB
3.38%	5.56%	20% NR	BBB	A	BB
		40% NR	NR	NR	A
		40% NR	NR	NR	BBB
		40% NR	NR	NR	BBB
		40% NR	NR	NR	A
		40%			
		40% NR	NR	NR	BBB
0.86%	0.90%	40% BB	BBB	BBB	BBB
		40%			

NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
	NR				
	NR				
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
CCC	CCC	CCC	CCC	NR	CCC
CCC	CCC	CCC	CCC	NR	CCC
B	CCC	CCC	CCC	NR	B
BBB	BB	BB	BB	NR	BB
BBB	BB	BB	BB	NR	BB
B	CCC	CCC	CCC	NR	B
BBB	BB	BB	BB	NR	BB
BBB	A	BB	A	NR	NR
BBB	A	BB	A	NR	NR
CCC	BB	CCC	BB	NR	NR
BBB	A	BB	A	NR	NR
A	A	A	A	NR	
A	BBB	BBB	BBB	NR	
A	BBB	BBB	BBB	NR	
A	A	A	A	NR	
A	BBB	BBB	BBB	NR	
A	BBB	A	A	BB	BB

	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Industrials	Europe	Switzerland
	NR	2	Industrials	Europe	Switzerland
	NR	2	Industrials	Europe	Switzerland
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	BB	5	Consumer Services	N.Amer	United States
NR	BB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BB	4	Consumer Services	N.Amer	United States
NR	BBB	4	Consumer Services	N.Amer	United States
NR	BBB	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BB	4	Consumer Services	N.Amer	United States
NR	BBB	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	CCC	5	Consumer Services	N.Amer	United States
NR	CCC	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	CCC	7	Consumer Services	N.Amer	United States
NR	CCC	5	Consumer Services	N.Amer	United States
	BBB	4	Utilities	Asia	Singapore
	BBB	5	Utilities	Asia	Singapore
	BBB	5	Utilities	Asia	Singapore
	BBB	4	Utilities	Asia	Singapore
	NR		Utilities	Asia	Singapore
	BBB	5	Utilities	Asia	Singapore
BB	AA	11	Telecommunications	Asia	Singapore
	NR		Telecommunications	Asia	Singapore

BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
A	A					
A	A					
A	A					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
A	A					
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	Entity Tier	Entity Tier
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A					
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	CcyGrp
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB					
B	BB	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
B	BB	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
B	BB					
B	BB					
B	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Thin	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Thin	Thin	Thin	CcyGrp	CcyGrp
A	A					
A	A	Thin	Thin	Thin	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier

STSPAUDMR	29-Aug-08 STSP
STSPCHFCR	29-Aug-08 STSP
STSPDKKCR	29-Aug-08 STSP
STSPEURCR	29-Aug-08 STSP
STSPEURMM	29-Aug-08 STSP
STSPEURMR	29-Aug-08 STSP
STSPJPYCR	29-Aug-08 STSP
STSPJPYMM	29-Aug-08 STSP
STSPSGDCR	29-Aug-08 STSP
STSPSGDMR	29-Aug-08 STSP
STSPTWDCR	29-Aug-08 STSP
STSPUSDCR	29-Aug-08 STSP
STSPUSDMM	29-Aug-08 STSP
STSPUSDMR	29-Aug-08 STSP
STSPUSDXR	29-Aug-08 STSP
STSP-OptusPtyAUDCR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyAUDMR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyCHFCR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyCHFMR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyEURCR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyEURMM	29-Aug-08 STSP-OptusPty
STSP-OptusPtyEURMR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyHKDMR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyJPYCR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyJPYMR	29-Aug-08 STSP-OptusPty
STSP-OptusPtySGDMR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyUSDCR	29-Aug-08 STSP-OptusPty
STSP-OptusPtyUSDMM	29-Aug-08 STSP-OptusPty
STSP-OptusPtyUSDMR	29-Aug-08 STSP-OptusPty
SIFOAUDCR	29-Aug-08 SIFO
SIFOAUDMM	29-Aug-08 SIFO
SIFOAUDMR	29-Aug-08 SIFO
SIFOEURCR	29-Aug-08 SIFO
SIFOEURMM	29-Aug-08 SIFO
SIFOEURMR	29-Aug-08 SIFO
SIFOEURXR	29-Aug-08 SIFO
SIFOJPYCR	29-Aug-08 SIFO
SIFOUSDCR	29-Aug-08 SIFO
SIFOUSDMM	29-Aug-08 SIFO
SIFOUSDMR	29-Aug-08 SIFO
SIFOUSDXR	29-Aug-08 SIFO
SINOLNHKDCR	29-Aug-08 SINOLN
SINOLNHKDMR	29-Aug-08 SINOLN
SINOLNHKDXR	29-Aug-08 SINOLN
SINOLNUSDCR	29-Aug-08 SINOLN
SINCH-SHLHKDCR	29-Aug-08 SINCH-SHL
SINCH-SHLUSDMR	29-Aug-08 SINCH-SHL
SINPACEURCR	29-Aug-08 SINPAC
SINPACEURMM	29-Aug-08 SINPAC
SINPACUSDCR	29-Aug-08 SINPAC
SINPACUSDMM	29-Aug-08 SINPAC
SINPACUSDMR	29-Aug-08 SINPAC
SINTEXUSDCR	29-Aug-08 SINTEX
SINTEXUSDMM	29-Aug-08 SINTEX
SINTEXUSDMR	29-Aug-08 SINTEX
SRSRIUSDMR	29-Aug-08 SRSRI
SRSRIUSDXR	29-Aug-08 SRSRI
SXLTDAUDCR	29-Aug-08 SXLTD
SXLTDAUDMM	29-Aug-08 SXLTD
SXLTDCHFCR	29-Aug-08 SXLTD
SXLTDCHFMM	29-Aug-08 SXLTD
SXLTDEURCR	29-Aug-08 SXLTD
SXLTDEURMM	29-Aug-08 SXLTD
SXLTDEURMR	29-Aug-08 SXLTD
SXLTDEURXR	29-Aug-08 SXLTD
SXLTDGBPCR	29-Aug-08 SXLTD
SXLTDGBPMM	29-Aug-08 SXLTD
SXLTDJPYCR	29-Aug-08 SXLTD
SXLTDJPYMM	29-Aug-08 SXLTD
SXLTDSGDCR	29-Aug-08 SXLTD
SXLTDSGDMM	29-Aug-08 SXLTD
SXLTDUSDCR	29-Aug-08 SXLTD
SXLTDUSDMM	29-Aug-08 SXLTD
SXLTDUSDMR	29-Aug-08 SXLTD

Singapore Telecom Ltd	8ABBB0	SNRFOR	AUD	MR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	CHF	CR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	DKK	CR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	EUR	CR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	EUR	MM	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	EUR	MR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	JPY	CR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	JPY	MM	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	SGD	CR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	SGD	MR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	TWD	CR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	USD	CR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	USD	MM	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	USD	MR	Composite
Singapore Telecom Ltd	8ABBB0	SNRFOR	USD	XR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	AUD	CR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	AUD	MR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	CHF	CR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	CHF	MR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	EUR	CR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	EUR	MM	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	EUR	MR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	HKD	MR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	JPY	CR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	JPY	MR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	SGD	MR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	USD	CR	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	USD	MM	Composite
Singtel Optus Pty Ltd	8ABCIG	SNRFOR	USD	MR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	AUD	CR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	AUD	MM	Composite
Sino Forest Corp	8ABC7L	SNRFOR	AUD	MR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	EUR	CR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	EUR	MM	Composite
Sino Forest Corp	8ABC7L	SNRFOR	EUR	MR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	EUR	XR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	JPY	CR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	USD	CR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	USD	MM	Composite
Sino Forest Corp	8ABC7L	SNRFOR	USD	MR	Composite
Sino Forest Corp	8ABC7L	SNRFOR	USD	XR	Composite
Sino Ld Co	YG828D	SNRFOR	HKD	CR	Composite
Sino Ld Co	YG828D	SNRFOR	HKD	MR	Composite
Sino Ld Co	YG828D	SNRFOR	HKD	XR	Composite
Sino Ld Co	YG828D	SNRFOR	USD	CR	Composite
Sinofert Hldgs Ltd	GOC43J	SNRFOR	HKD	CR	Composite
Sinofert Hldgs Ltd	GOC43J	SNRFOR	USD	MR	Composite
SinoPac Hldgs	YG838R	SNRFOR	EUR	CR	Composite
SinoPac Hldgs	YG838R	SNRFOR	EUR	MM	Composite
SinoPac Hldgs	YG838R	SNRFOR	USD	CR	Composite
SinoPac Hldgs	YG838R	SNRFOR	USD	MM	Composite
SinoPac Hldgs	YG838R	SNRFOR	USD	MR	Composite
Sintex Inds Ltd	YG86AH	SNRFOR	USD	CR	Composite
Sintex Inds Ltd	YG86AH	SNRFOR	USD	MM	Composite
Sintex Inds Ltd	YG86AH	SNRFOR	USD	MR	Composite
Sirius XM Radio Inc	8ABFDU	SNRFOR	USD	MR	Composite
Sirius XM Radio Inc	8ABFDU	SNRFOR	USD	XR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	AUD	CR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	AUD	MM	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	CHF	CR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	CHF	MM	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	EUR	CR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	EUR	MM	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	EUR	MR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	EUR	XR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	GBP	CR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	GBP	MM	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	JPY	CR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	JPY	MM	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	SGD	CR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	SGD	MM	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	USD	CR	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	USD	MM	Composite
SIX CONTINENTS LTD	GO98T1	SNRFOR	USD	MR	Composite

0.30%	0.37%	0.45%	0.53%	0.61%	0.69%	0.72%	0.77%	0.83%
0.29%	0.37%	0.45%	0.53%	0.61%	0.69%	0.73%	0.77%	0.83%
0.29%	0.37%	0.45%	0.53%	0.61%	0.69%	0.73%	0.77%	0.83%
0.28%	0.36%	0.43%	0.51%	0.59%	0.66%	0.70%	0.75%	0.80%
0.28%	0.36%	0.43%	0.51%	0.59%	0.65%	0.69%	0.74%	0.79%
0.30%	0.37%	0.45%	0.53%	0.61%	0.69%	0.72%	0.77%	0.83%
0.29%	0.37%	0.45%	0.53%	0.61%	0.69%	0.73%	0.77%	0.83%
0.28%	0.36%	0.43%	0.51%	0.59%	0.65%	0.69%	0.74%	0.79%
0.29%	0.37%	0.45%	0.53%	0.61%	0.69%	0.73%	0.77%	0.83%
0.29%	0.37%	0.45%	0.53%	0.61%	0.69%	0.73%	0.77%	0.83%
0.28%	0.36%	0.43%	0.51%	0.59%	0.66%	0.70%	0.75%	0.80%
0.28%	0.36%	0.43%	0.51%	0.59%	0.65%	0.69%	0.74%	0.79%
0.27%	0.34%	0.41%	0.49%	0.56%	0.63%	0.67%	0.71%	0.76%
0.29%	0.38%	0.44%	0.50%	0.57%	0.64%	0.70%	0.78%	0.85%
0.28%	0.37%	0.43%	0.50%	0.57%	0.64%	0.70%	0.78%	0.85%
0.30%	0.39%	0.46%	0.52%	0.58%	0.66%	0.71%	0.76%	0.89%
0.28%	0.37%	0.43%	0.50%	0.57%	0.64%	0.70%	0.78%	0.85%
0.28%	0.37%	0.43%	0.50%	0.57%	0.64%	0.70%	0.78%	0.85%
0.29%	0.38%	0.44%	0.50%	0.58%	0.64%	0.70%	0.77%	0.85%
0.28%	0.37%	0.43%	0.50%	0.57%	0.64%	0.70%	0.78%	0.85%
0.30%	0.39%	0.46%	0.52%	0.58%	0.66%	0.71%	0.76%	0.89%
0.28%	0.37%	0.43%	0.50%	0.57%	0.64%	0.70%	0.78%	0.85%
2.47%	2.96%	3.53%	3.95%	4.42%	4.71%	5.04%	5.10%	5.37%
2.48%	2.83%	3.65%	3.89%	4.37%	4.67%	5.22%	5.09%	5.37%
2.47%	2.96%	3.53%	3.95%	4.42%	4.71%	5.04%	5.10%	5.37%
2.48%	2.83%	3.65%	3.89%	4.37%	4.67%	5.22%	5.09%	5.37%
2.35%	3.23%	3.47%	4.05%	4.47%	4.75%	5.14%	5.09%	5.10%
2.27%	3.11%	3.34%	3.90%	4.31%	4.40%	4.78%	4.78%	4.91%
		0.83%	1.00%	1.17%	1.27%	1.52%		
		0.83%	1.00%	1.17%	1.27%	1.52%		
		0.83%	1.00%	1.17%	1.27%	1.52%		
					0.90%			
					0.90%			
					5.63%			
					5.63%			
0.12%	0.16%	0.23%	0.30%	0.36%	0.44%	0.56%	0.55%	0.58%
0.12%	0.16%	0.23%	0.30%	0.36%	0.44%	0.56%	0.55%	0.58%
0.13%	0.16%	0.24%	0.31%	0.38%	0.46%	0.58%	0.57%	0.58%
0.12%	0.16%	0.23%	0.30%	0.36%	0.42%	0.57%	0.54%	0.58%
0.13%	0.16%	0.24%	0.31%	0.38%	0.46%	0.58%	0.57%	0.58%
0.12%	0.16%	0.23%	0.30%	0.36%	0.42%	0.57%	0.54%	0.58%
0.12%	0.16%	0.23%	0.29%	0.36%	0.43%	0.56%	0.54%	0.58%
0.13%	0.16%	0.24%	0.31%	0.38%	0.46%	0.58%	0.57%	0.58%
0.12%	0.16%	0.23%	0.30%	0.36%	0.44%	0.56%	0.55%	0.58%
0.12%	0.16%	0.23%	0.30%	0.36%	0.44%	0.56%	0.55%	0.58%
0.13%	0.16%	0.24%	0.31%	0.38%	0.46%	0.58%	0.57%	0.58%
0.12%	0.16%	0.23%	0.30%	0.36%	0.42%	0.57%	0.54%	0.58%
0.13%	0.16%	0.24%	0.31%	0.38%	0.46%	0.58%	0.57%	0.58%
0.12%	0.16%	0.23%	0.30%	0.36%	0.42%	0.57%	0.54%	0.58%
0.12%	0.16%	0.23%	0.29%	0.36%	0.43%	0.56%	0.54%	0.58%

0.86%	0.90%	40% BB	BBB	BBB	BBB
0.86%	0.90%	40% A	AA	AA	AA
		40%			
0.86%	0.90%	40% A	AA	AA	AA
0.83%	0.87%	40% BBB	A	A	A
0.82%	0.86%	40% BBB	A	A	A
0.86%	0.90%	40% BB	BBB	BBB	BBB
		40%			
0.86%	0.90%	40% A	AA	AA	AA
0.82%	0.86%	40% BBB	A	A	A
0.86%	0.90%	40% A	AA	AA	AA
0.86%	0.90%	40% A	AA	AA	AA
0.83%	0.87%	40% BBB	A	A	A
0.82%	0.86%	40% BBB	A	A	A
0.79%	0.83%	40% BBB	A	A	A
		40%			
0.84%	0.91%	40% BB	BBB	BBB	BBB
		40%			
0.84%	0.93%	40% A	AA	AA	AA
0.89%	0.94%	40% BBB	A	A	A
		40%			
0.84%	0.93%	40% A	AA	AA	AA
0.84%	0.93%	40% A	AA	AA	AA
		40%			
0.82%	0.91%	40% BB	BBB	A	A
0.84%	0.93%	40% A	AA	AA	AA
0.89%	0.94%	40% BBB	A	A	A
		40%			
0.84%	0.93%	40% A	AA	AA	AA
		30%			
		30%			
5.44%	5.59%	30% BB	BB	BB	BBB
5.50%	5.68%	25% A	A	BBB	A
		30%			
		35%			
		30%			
5.44%	5.59%	30% BB	BB	BB	BBB
5.50%	5.68%	25% A	A	BBB	A
		30%			
5.22%	5.40%	35% BBB	A	BBB	A
5.03%	5.20%	30% BBB	A	BBB	A
		45%		NR	NR
		45%		NR	NR
		45%			
		45%		NR	NR
		25%			
		25%			
		40%			
		36%			
		40%			
		36%			
		36%			
		22.50%			
		22.50%			
		22.50%			
		37.50%			
		40%			
0.59%		40% BB	BB	BB	BB
0.59%		40% BB	BB	BB	BB
0.59%		40% BBB	BBB	BBB	BBB
0.59%		40% A	A	A	A
0.59%		40% BBB	BBB	BBB	BBB
0.59%		40% A	A	A	A
0.59%		40% BBB	BBB	BBB	BBB
		40%			
0.59%		40% BBB	BBB	BBB	BBB
		40%			
0.59%		40% BB	BB	BB	BB
0.59%		40% BB	BB	BB	BB
0.59%		40% BBB	BBB	BBB	BBB
0.59%		40% A	A	A	A
0.59%		40% BBB	BBB	BBB	BBB
0.59%		40% A	A	A	A
0.59%		40% BBB	BBB	BBB	BBB

A	BBB	A	A	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	A	AA	AA	BBB	BBB
AA	A	AA	AA	BBB	BBB
A	BBB	A	A	BB	BB
AA	AA	AA	AA	A	A
AA	A	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	A	AA	AA	BBB	BBB
AA	A	AA	AA	BBB	BBB
AA	A	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	B	BB
A	A	BBB	A	BBB	BBB
BBB	BBB	BBB	BBB	B	BB
A	A	BBB	A	BBB	BBB
A	A	A	A	BB	BBB
A	A	BBB	A	BB	BBB
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
	NR				
	NR				
	NR				
	NR				
BB	BB	CCC	B	NR	NR
BB	BB	CCC	B	NR	NR
BBB	BBB	B	BB	NR	NR
A	BBB	BB	BBB	NR	NR
BBB	BBB	B	BB	NR	NR
A	BBB	BB	BBB	NR	NR
BBB	BBB	B	BB	NR	NR
BBB	BBB	B	BB	NR	NR
BB	BB	CCC	B	NR	NR
BB	BB	CCC	B	NR	NR
BBB	BBB	B	BB	NR	NR
A	BBB	BB	BBB	NR	NR
BBB	BBB	B	BB	NR	NR
A	BBB	BB	BBB	NR	NR
BBB	BBB	B	BB	NR	NR

BB	AA	11	Telecommunications	Asia	Singapore
A	AA	11	Telecommunications	Asia	Singapore
	NR		Telecommunications	Asia	Singapore
A	AA	11	Telecommunications	Asia	Singapore
BBB	AA	11	Telecommunications	Asia	Singapore
BBB	AA	11	Telecommunications	Asia	Singapore
BB	AA	11	Telecommunications	Asia	Singapore
	NR		Telecommunications	Asia	Singapore
A	AA	11	Telecommunications	Asia	Singapore
BBB	AA	11	Telecommunications	Asia	Singapore
A	AA	11	Telecommunications	Asia	Singapore
A	AA	11	Telecommunications	Asia	Singapore
BBB	AA	11	Telecommunications	Asia	Singapore
BBB	AA	11	Telecommunications	Asia	Singapore
BBB	AA	11	Telecommunications	Asia	Singapore
	NR		Telecommunications	Oceania	Australia
BB	AA	8	Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
A	AA	6	Telecommunications	Oceania	Australia
BBB	A	4	Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
A	AA	6	Telecommunications	Oceania	Australia
A	AA	6	Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
BB	A	3	Telecommunications	Oceania	Australia
A	AA	6	Telecommunications	Oceania	Australia
BBB	A	4	Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
A	AA	6	Telecommunications	Oceania	Australia
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BB	AA	7	Basic Materials	N.Amer	Canada
BBB	A	4	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BB	AA	7	Basic Materials	N.Amer	Canada
BBB	A	4	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
BBB	A	3	Basic Materials	N.Amer	Canada
BBB	A	7	Basic Materials	N.Amer	Canada
	NR	2	Financials	Asia	Hong Kong
	NR	2	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR	2	Financials	Asia	Hong Kong
	NR		Government	N.Amer	Bermuda
	NR		Government	N.Amer	Bermuda
	NR		Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	NR	2	Financials	Asia	Taiwan Province of China
	NR		Financials	Asia	Taiwan Province of China
	NR	2	Financials	Asia	Taiwan Province of China
	NR	2	Consumer Goods	India	India
	NR		Consumer Goods	India	India
	NR	2	Consumer Goods	India	India
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	6	Consumer Services	Europe	United Kingdom
	BBB	6	Consumer Services	Europe	United Kingdom
	BBB	3	Consumer Services	Europe	United Kingdom
	BBB	5	Consumer Services	Europe	United Kingdom
	BBB	3	Consumer Services	Europe	United Kingdom
	BBB	5	Consumer Services	Europe	United Kingdom
	BBB	6	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	BBB	3	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	BBB	6	Consumer Services	Europe	United Kingdom
	BBB	6	Consumer Services	Europe	United Kingdom
	BBB	3	Consumer Services	Europe	United Kingdom
	BBB	5	Consumer Services	Europe	United Kingdom
	BBB	3	Consumer Services	Europe	United Kingdom
	BBB	5	Consumer Services	Europe	United Kingdom
	BBB	6	Consumer Services	Europe	United Kingdom

A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
	AA					
	AA			Thin	Thin	Thin
	AA					
	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
	B					
	B					
	B					
CCC	BB					
CCC	BB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier CcyGrp | Entity Tier CcyGrp | Entity Tier CcyGrp | Entity Tier CcyGrp | Entity Tier CcyGrp | Entity Tier CcyGrp

CcyGrp DocAdj DocAdj Entity Tier | CcyGrp DocAdj DocAdj Entity Tier | CcyGrp DocAdj DocAdj Entity Tier | CcyGrp DocAdj DocAdj Entity Tier | CcyGrp DocAdj DocAdj Entity Tier | CcyGrp DocAdj DocAdj Entity Tier

CcyGrp DocAdj CcyGrp CcyGrp DocAdj DocAdj DocAdj | CcyGrp DocAdj CcyGrp CcyGrp DocAdj DocAdj DocAdj | CcyGrp DocAdj CcyGrp CcyGrp DocAdj DocAdj DocAdj | CcyGrp DocAdj CcyGrp CcyGrp DocAdj DocAdj DocAdj | CcyGrp DocAdj CcyGrp CcyGrp DocAdj DocAdj DocAdj | CcyGrp DocAdj CcyGrp CcyGrp DocAdj DocAdj DocAdj

Entity Tier | Entity Tier | Entity Tier | Entity Tier | Entity Tier | Entity Tier

CcyGrp CcyGrp | CcyGrp CcyGrp | CcyGrp CcyGrp | CcyGrp DocAdj | CcyGrp DocAdj | CcyGrp DocAdj

CcyGrp CcyGrp | CcyGrp CcyGrp | CcyGrp CcyGrp | CcyGrp CcyGrp | CcyGrp CcyGrp | CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp | CcyGrp CcyGrp CcyGrp | CcyGrp CcyGrp CcyGrp | Entity Tier CcyGrp DocAdj | CcyGrp CcyGrp DocAdj | Entity Tier CcyGrp DocAdj

CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp | CcyGrp

Entity Tier CcyGrp | Entity Tier DocAdj | Entity Tier CcyGrp | Entity Tier CcyGrp | Entity Tier DocAdj | Entity Tier DocAdj

Entity Tier CcyGrp | Entity Tier DocAdj | Entity Tier CcyGrp | Entity Tier CcyGrp | Entity Tier DocAdj | Entity Tier DocAdj

CcyGrp DocAdj Thin Thin | CcyGrp DocAdj Thin Thin | CcyGrp DocAdj | DocAdj DocAdj | DocAdj DocAdj | DocAdj DocAdj

Thin | Thin

Thin

Thin Thin

Thin

Entity Tier Entity Tier CcyGrp DocAdj CcyGrp DocAdj DocAdj DocAdj | Entity Tier Entity Tier DocAdj CcyGrp CcyGrp DocAdj DocAdj DocAdj | Entity Tier Entity Tier DocAdj CcyGrp CcyGrp DocAdj DocAdj DocAdj | Thin Thin Thin Thin Thin Thin Thin | Thin Thin Thin Thin Thin Thin Thin

CcyGrp DocAdj | DocAdj | Thin | Thin

Entity Tier Entity Tier CcyGrp DocAdj CcyGrp DocAdj DocAdj | Entity Tier Entity Tier DocAdj CcyGrp CcyGrp DocAdj DocAdj | Entity Tier Entity Tier DocAdj CcyGrp CcyGrp DocAdj DocAdj | Thin Thin Thin Thin Thin Thin Thin | Thin Thin Thin Thin Thin Thin Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

SXLTDUSDXR	29-Aug-08	SXLTD
PKSUSDMR	29-Aug-08	PKS
PKSUSDXR	29-Aug-08	PKS
PKSAUDMR	29-Aug-08	PKS
PKSAUDXR	29-Aug-08	PKS
PKSEURMM	29-Aug-08	PKS
PKSEURMR	29-Aug-08	PKS
PKSEURXR	29-Aug-08	PKS
PKSHKDXR	29-Aug-08	PKS
PKSILSXR	29-Aug-08	PKS
PKSUSDCR	29-Aug-08	PKS
PKSUSDMM	29-Aug-08	PKS
PKSUSDMR	29-Aug-08	PKS
PKSUSDXR	29-Aug-08	PKS
SKH-SKEEURCR	29-Aug-08	SKH-SKE
SKH-SKEEURMM	29-Aug-08	SKH-SKE
SKH-SKEJPYCR	29-Aug-08	SKH-SKE
SKH-SKEJPYMR	29-Aug-08	SKH-SKE
SKH-SKEKRWCR	29-Aug-08	SKH-SKE
SKH-SKEUSDCR	29-Aug-08	SKH-SKE
SKH-SKEUSDMM	29-Aug-08	SKH-SKE
SKH-SKEUSDMR	29-Aug-08	SKH-SKE
SKH-SKEUSDXR	29-Aug-08	SKH-SKE
SKMAUDCR	29-Aug-08	SKM
SKMAUDMR	29-Aug-08	SKM
SKMCHFCR	29-Aug-08	SKM
SKMDKKCR	29-Aug-08	SKM
SKMEURCR	29-Aug-08	SKM
SKMEURMM	29-Aug-08	SKM
SKMEURMR	29-Aug-08	SKM
SKMGBPCR	29-Aug-08	SKM
SKMHKDCR	29-Aug-08	SKM
SKMHKDMR	29-Aug-08	SKM
SKMJPYCR	29-Aug-08	SKM
SKMJPYMR	29-Aug-08	SKM
SKMSGDCR	29-Aug-08	SKM
SKMSGDMR	29-Aug-08	SKM
SKMUSDCR	29-Aug-08	SKM
SKMUSDMM	29-Aug-08	SKM
SKMUSDMR	29-Aug-08	SKM
SKMUSDXR	29-Aug-08	SKM
SKANDIEURCR	29-Aug-08	SKANDI
SKANDIEURMM	29-Aug-08	SKANDI
SKANDISEKCR	29-Aug-08	SKANDI
SKANDIUSDCR	29-Aug-08	SKANDI
SKANDIUSDMM	29-Aug-08	SKANDI
SEBEURCR	29-Aug-08	SEB
SEBEURMM	29-Aug-08	SEB
SEBEURMR	29-Aug-08	SEB
SEBGBPMM	29-Aug-08	SEB
SEBUSDCR	29-Aug-08	SEB
SEBUSDMM	29-Aug-08	SEB
SEBUSDMR	29-Aug-08	SEB
SEBEURCR	29-Aug-08	SEB
SEBEURMM	29-Aug-08	SEB
SEBEURMR	29-Aug-08	SEB
SEBUSDCR	29-Aug-08	SEB
SEBUSDMM	29-Aug-08	SEB
SKANABEURCR	29-Aug-08	SKANAB
SKANABEURMM	29-Aug-08	SKANAB
SKANABSEKMM	29-Aug-08	SKANAB
SKIPTNEURCR	29-Aug-08	SKIPTN
SKIPTNEURMM	29-Aug-08	SKIPTN
SKIPTNGBPCR	29-Aug-08	SKIPTN
SKIPTNGBPMM	29-Aug-08	SKIPTN
SKIPTNGBPMR	29-Aug-08	SKIPTN
SKIPTNGBPXR	29-Aug-08	SKIPTN
SKIPTNUSDMM	29-Aug-08	SKIPTN
SKYLAREURCR	29-Aug-08	SKYLAR
SKYLARJPYCR	29-Aug-08	SKYLAR
SKYLARJPYMM	29-Aug-08	SKYLAR
SKYLARJPYMR	29-Aug-08	SKYLAR
SKYLARJPYXR	29-Aug-08	SKYLAR
SKYLARUSDMM	29-Aug-08	SKYLAR

SIX CONTINENTS LTD	GO98T1	SNRFOR	USD	XR	Composite
Six Flags Inc	8B301Q	SECDOM	USD	MR	Composite
Six Flags Inc	8B301Q	SECDOM	USD	XR	Composite
Six Flags Inc	8B301Q	SNRFOR	AUD	MR	Composite
Six Flags Inc	8B301Q	SNRFOR	AUD	XR	Composite
Six Flags Inc	8B301Q	SNRFOR	EUR	MM	Composite
Six Flags Inc	8B301Q	SNRFOR	EUR	MR	Composite
Six Flags Inc	8B301Q	SNRFOR	EUR	XR	Composite
Six Flags Inc	8B301Q	SNRFOR	HKD	XR	Composite
Six Flags Inc	8B301Q	SNRFOR	ILS	XR	Composite
Six Flags Inc	8B301Q	SNRFOR	USD	CR	Composite
Six Flags Inc	8B301Q	SNRFOR	USD	MM	Composite
Six Flags Inc	8B301Q	SNRFOR	USD	MR	Composite
Six Flags Inc	8B301Q	SNRFOR	USD	XR	Composite
SK Energy Co Ltd	YG869O	SNRFOR	EUR	CR	Composite
SK Energy Co Ltd	YG869O	SNRFOR	EUR	MM	Composite
SK Energy Co Ltd	YG869O	SNRFOR	JPY	CR	Composite
SK Energy Co Ltd	YG869O	SNRFOR	JPY	MR	Composite
SK Energy Co Ltd	YG869O	SNRFOR	KRW	CR	Composite
SK Energy Co Ltd	YG869O	SNRFOR	USD	CR	Composite
SK Energy Co Ltd	YG869O	SNRFOR	USD	MM	Composite
SK Energy Co Ltd	YG869O	SNRFOR	USD	MR	Composite
SK Energy Co Ltd	YG869O	SNRFOR	USD	XR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	AUD	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	AUD	MR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	CHF	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	DKK	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	EUR	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	EUR	MM	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	EUR	MR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	GBP	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	HKD	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	HKD	MR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	JPY	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	JPY	MR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	SGD	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	SGD	MR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	USD	CR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	USD	MM	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	USD	MR	Composite
SK Telecom Co Ltd	7FC84P	SNRFOR	USD	XR	Composite
Skandia Forsakrings AB	WE83A5	SNRFOR	EUR	CR	Composite
Skandia Forsakrings AB	WE83A5	SNRFOR	EUR	MM	Composite
Skandia Forsakrings AB	WE83A5	SNRFOR	SEK	CR	Composite
Skandia Forsakrings AB	WE83A5	SNRFOR	USD	CR	Composite
Skandia Forsakrings AB	WE83A5	SNRFOR	USD	MM	Composite
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	EUR	CR	Composite
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	EUR	MM	Composite
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	EUR	MR	Composite
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	GBP	MM	Composite
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	USD	CR	Composite
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	USD	MM	Composite
Skandinaviska Enskilda Banken AB	8B3555	SNRFOR	USD	MR	Composite
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	EUR	CR	Composite
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	EUR	MM	Composite
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	EUR	MR	Composite
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	USD	CR	Composite
Skandinaviska Enskilda Banken AB	8B3555	SUBLT2	USD	MM	Composite
Skanska AB	W4A99I	SNRFOR	EUR	CR	Composite
Skanska AB	W4A99I	SNRFOR	EUR	MM	Composite
Skanska AB	W4A99I	SNRFOR	SEK	MM	Composite
Skipton Bldg Soc	GO98CH	SNRFOR	EUR	CR	Composite
Skipton Bldg Soc	GO98CH	SNRFOR	EUR	MM	Composite
Skipton Bldg Soc	GO98CH	SNRFOR	GBP	CR	Composite
Skipton Bldg Soc	GO98CH	SNRFOR	GBP	MM	Composite
Skipton Bldg Soc	GO98CH	SNRFOR	GBP	MR	Composite
Skipton Bldg Soc	GO98CH	SNRFOR	GBP	XR	Composite
Skipton Bldg Soc	GO98CH	SNRFOR	USD	MM	Composite
Skylark Co Ltd	JQCB65	SNRFOR	EUR	CR	Composite
Skylark Co Ltd	JQCB65	SNRFOR	JPY	CR	Composite
Skylark Co Ltd	JQCB65	SNRFOR	JPY	MM	Composite
Skylark Co Ltd	JQCB65	SNRFOR	JPY	MR	Composite
Skylark Co Ltd	JQCB65	SNRFOR	JPY	XR	Composite
Skylark Co Ltd	JQCB65	SNRFOR	USD	MM	Composite

			5.88%		6.58%	7.30%		
			5.88%		6.58%	7.30%		
18.07%	20.50%	30.58%	31.86%	31.96%	32.00%	31.07%	29.72%	28.73%
18.07%	20.27%	28.57%	31.39%	31.48%	31.41%	30.24%	29.55%	28.50%
18.07%	20.27%	28.57%	31.39%	31.48%	31.41%	30.24%	29.55%	28.50%
18.07%	20.27%	28.57%	31.39%	31.48%	31.41%	30.24%	29.55%	28.50%
18.07%	20.98%	29.66%	32.76%	32.82%	32.81%	31.84%	30.69%	29.59%
18.07%	20.27%	28.57%	31.39%	31.48%	31.41%	30.24%	29.55%	28.50%
0.91%	1.05%	1.38%	1.55%	1.77%	1.95%	2.10%	2.22%	2.28%
0.89%	1.04%	1.37%	1.54%	1.76%	1.95%	2.10%	2.22%	2.28%
0.91%	1.05%	1.38%	1.55%	1.77%	1.95%	2.10%	2.22%	2.28%
0.91%	1.05%	1.38%	1.55%	1.77%	1.95%	2.10%	2.22%	2.28%
0.85%	0.99%	1.31%	1.47%	1.68%	1.87%	2.00%	2.12%	2.17%
0.60%	0.64%	0.86%	1.00%	1.13%	1.27%	1.33%	1.39%	1.43%
0.60%	0.64%	0.86%	1.00%	1.13%	1.27%	1.33%	1.39%	1.43%
0.60%	0.64%	0.84%	0.98%	1.13%	1.27%	1.33%	1.40%	1.43%
0.60%	0.64%	0.84%	0.98%	1.13%	1.27%	1.33%	1.40%	1.43%
0.57%	0.61%	0.82%	0.95%	1.07%	1.21%	1.27%	1.33%	1.36%
0.57%	0.61%	0.82%	0.95%	1.07%	1.21%	1.27%	1.33%	1.36%
0.60%	0.64%	0.86%	1.00%	1.13%	1.27%	1.33%	1.39%	1.43%
0.60%	0.64%	0.86%	1.00%	1.13%	1.27%	1.33%	1.39%	1.43%
0.60%	0.64%	0.84%	0.98%	1.13%	1.27%	1.33%	1.40%	1.43%
0.57%	0.61%	0.82%	0.95%	1.07%	1.21%	1.27%	1.33%	1.36%
0.60%	0.64%	0.84%	0.98%	1.13%	1.27%	1.33%	1.40%	1.43%
0.58%	0.62%	0.83%	0.96%	1.09%	1.23%	1.28%	1.35%	1.37%
0.57%	0.61%	0.82%	0.95%	1.07%	1.21%	1.27%	1.33%	1.36%
0.28%	0.73%					0.80%	0.82%	
0.28%	0.73%					0.80%	0.82%	
0.36%	0.45%	0.63%	0.81%	0.95%	1.04%	1.07%	1.08%	
0.34%	0.43%	0.61%	0.79%	0.94%	1.04%	1.07%	1.08%	
0.34%	0.43%	0.61%	0.78%	0.92%	1.03%	1.05%	1.07%	
0.36%	0.45%	0.63%	0.81%	0.95%	1.04%	1.07%	1.08%	
0.34%	0.43%	0.61%	0.79%	0.94%	1.04%	1.07%	1.08%	
0.73%	0.76%	1.12%	1.44%	1.61%	1.83%	1.84%	1.86%	1.92%
0.70%	0.74%	1.08%	1.39%	1.54%	1.74%	1.76%	1.76%	1.84%
0.69%	0.74%	1.07%	1.37%	1.53%	1.74%	1.75%	1.77%	1.83%
0.73%	0.76%	1.12%	1.44%	1.61%	1.83%	1.84%	1.86%	1.92%
0.70%	0.74%	1.08%	1.39%	1.54%	1.74%	1.76%	1.76%	1.84%
					1.76%			
					1.76%			
		1.17%	1.36%	1.50%	1.87%	1.66%	1.73%	1.95%
		1.17%	1.36%	1.50%	1.87%	1.66%	1.73%	1.95%
		1.17%	1.36%	1.50%	1.87%	1.66%	1.73%	1.95%
		1.17%	1.36%	1.50%	1.87%	1.66%	1.73%	1.95%
		1.17%	1.36%	1.50%	1.87%	1.66%	1.73%	1.95%
0.32%			0.36%	0.42%	0.48%	0.58%	0.68%	
0.32%			0.36%	0.42%	0.48%	0.58%	0.68%	
0.32%			0.36%	0.42%	0.48%	0.58%	0.68%	
0.32%			0.36%	0.42%	0.48%	0.58%	0.68%	
0.32%			0.36%	0.42%	0.48%	0.58%	0.68%	

		40%				
		75%				NR
		75%				NR
28.38%	28.03%		NR	BB	CCC	BBB
		25.86%				
		25.86%				
		25.67%				
28.21%	27.86%	25.17%	NR	A	A	A
28.21%	27.86%	25.17%	NR	A	A	A
28.21%	27.86%	25.17%	NR	A	A	A
		25.86%				
		25.86%				
29.29%	28.92%	25.67%	NR	BBB	B	A
28.21%	27.86%	25.17%	NR	A	A	A
2.35%	2.41%	38.00%	A	A	AA	AA
		35.00%				
		35.00%				
2.35%	2.41%	35.00%	BB	BBB	BBB	BBB
2.35%	2.41%	38.00%	A	A	AA	AA
2.35%	2.41%	38.00%	A	A	AA	AA
		35.00%				
2.23%	2.29%	35.00%	BBB	A	A	A
		35.00%				
1.45%	1.51%	40%	BB	BBB	BBB	BBB
1.45%	1.51%	40%	BB	BBB	BBB	BBB
1.45%	1.51%	40%	A	AA	AA	AA
		40%				
1.45%	1.51%	40%	A	AA	AA	AA
		40%				
1.38%	1.44%	40%	BBB	A	A	A
		40%				
		40%				
1.38%	1.44%	40%	BBB	A	A	A
1.45%	1.51%	40%	BB	BBB	BBB	BBB
1.45%	1.51%	40%	BB	BBB	BBB	BBB
1.45%	1.51%	40%	A	AA	AA	AA
1.38%	1.44%	40%	BBB	A	A	A
1.45%	1.51%	40%	A	AA	AA	AA
1.40%	1.45%	40%	BBB	A	A	A
1.38%	1.44%	40%	BBB	A	A	A
		40%				
		40%	NR	NR		
		40%	NR	NR		
		40%				
		40%				
		40%				
0.96%	1.16%	40%	BBB	A	A	A
0.96%	1.16%	40%	BBB	A	AA	AA
0.96%	1.16%	40%	BBB	BBB	A	A
		40%				
0.96%	1.16%	40%	BBB	A	A	A
0.96%	1.16%	40%	BBB	A	AA	AA
		40%				
1.89%	1.97%	20%	BBB	BBB	A	BBB
1.81%	1.89%	20%	A	A	AA	A
1.80%	1.87%	20%	BBB	BBB	A	BBB
1.89%	1.97%	20%	BBB	BBB	A	BBB
1.81%	1.89%	20%	A	A	AA	A
		40%				
		40%				
		40%				
		40%			NR	NR
		40%			NR	NR
		40%				
		40%			NR	NR
		40%				
		40%			NR	NR
		40%			NR	NR
		35%	NR			NR
		35%	NR			NR
		35%	NR			NR
		35%				
		35%	NR			NR
		35%	NR			NR

	NR	NR			
	NR	NR			
BB	BBB	BBB	BB	BB	BB
A	A	A	A	A	A
A	A	A	A	A	A
A	A	A	A	A	A
BBB	A	A	BBB	BBB	BBB
A	A	A	A	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
		NR	NR		
		NR	NR		
A	A	A	A		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
A	A	A	A		NR
AA	AA	AA	AA		NR
BBB	A	A	A	BB	BBB
A	AA	AA	AA	BBB	A
BBB	A	A	A	BB	BBB
BBB	A	A	A	BB	BBB
A	AA	AA	AA	BBB	A
	NR				
	NR				
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		

	NR		Consumer Services	Europe	United Kingdom
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
BB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	6	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
A	AA	6	Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
BB	AA	7	Oil & Gas	Asia	Korea (Republic of)
A	AA	6	Oil & Gas	Asia	Korea (Republic of)
A	AA	6	Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
BBB	AA	7	Oil & Gas	Asia	Korea (Republic of)
	NR		Oil & Gas	Asia	Korea (Republic of)
BB	AA	9	Telecommunications	Asia	Korea (Republic of)
BB	AA	9	Telecommunications	Asia	Korea (Republic of)
A	AA	8	Telecommunications	Asia	Korea (Republic of)
	NR		Telecommunications	Asia	Korea (Republic of)
A	AA	8	Telecommunications	Asia	Korea (Republic of)
	NR		Telecommunications	Asia	Korea (Republic of)
BBB	AA	9	Telecommunications	Asia	Korea (Republic of)
	NR		Telecommunications	Asia	Korea (Republic of)
	NR		Telecommunications	Asia	Korea (Republic of)
BBB	AA	9	Telecommunications	Asia	Korea (Republic of)
BB	AA	9	Telecommunications	Asia	Korea (Republic of)
BB	AA	9	Telecommunications	Asia	Korea (Republic of)
A	AA	8	Telecommunications	Asia	Korea (Republic of)
BBB	AA	9	Telecommunications	Asia	Korea (Republic of)
A	AA	8	Telecommunications	Asia	Korea (Republic of)
BBB	AA	9	Telecommunications	Asia	Korea (Republic of)
BBB	AA	9	Telecommunications	Asia	Korea (Republic of)
	NR		Telecommunications	Asia	Korea (Republic of)
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
NR	A	3	Financials	Europe	Sweden
NR	A	8	Financials	Europe	Sweden
NR	A	10	Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
NR	A	3	Financials	Europe	Sweden
NR	A	8	Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
BB	A	8	Financials	Europe	Sweden
BBB	A	7	Financials	Europe	Sweden
BB	A	8	Financials	Europe	Sweden
BB	A	8	Financials	Europe	Sweden
BBB	A	7	Financials	Europe	Sweden
	NR		Industrials	Europe	Sweden
	NR	2	Industrials	Europe	Sweden
	NR	2	Industrials	Europe	Sweden
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan

BBB	A					
CCC	CCC				Thin	
CCC	CCC				Thin	
CCC	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC					
CCC	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A	Thin	Thin			
BBB	A	Thin	Thin			
BBB	A					
BBB	A					
BBB	A					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB					
	BBB					
A	A			Thin	Thin	Thin
A	A			Thin	Thin	Thin
A	A					
A	A			Thin	Thin	Thin
A	A					
A	A			Thin	Thin	Thin
A	A			Thin	Thin	Thin
BB	AA	Thin			Thin	Thin
BB	AA	Thin			Thin	Thin
BB	AA	Thin			Thin	Thin
BB	AA					
BB	AA	Thin			Thin	Thin
BB	AA	Thin			Thin	Thin

Thin Thin Entity Tier	Thin Thin Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp CcyGrp CcyGrp	CcyGrp CcyGrp CcyGrp	CcyGrp CcyGrp CcyGrp	CcyGrp CcyGrp CcyGrp	CcyGrp CcyGrp CcyGrp	CcyGrp CcyGrp CcyGrp
DocAdj CcyGrp CcyGrp	DocAdj CcyGrp CcyGrp	DocAdj CcyGrp CcyGrp	DocAdj CcyGrp CcyGrp	DocAdj CcyGrp CcyGrp	DocAdj CcyGrp CcyGrp
Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier CcyGrp CcyGrp DocAdj
Entity Tier Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier Entity Tier CcyGrp CcyGrp DocAdj	Entity Tier Entity Tier CcyGrp CcyGrp DocAdj
DocAdj Entity Tier Entity Tier CcyGrp DocAdj CcyGrp DocAdj DocAdj	DocAdj Entity Tier Entity Tier CcyGrp DocAdj CcyGrp DocAdj DocAdj Thin Thin	DocAdj Entity Tier Entity Tier CcyGrp DocAdj CcyGrp DocAdj DocAdj Thin Thin	DocAdj Entity Tier Entity Tier CcyGrp DocAdj CcyGrp DocAdj DocAdj	DocAdj Entity Tier Entity Tier CcyGrp DocAdj CcyGrp DocAdj DocAdj	DocAdj Entity Tier Entity Tier CcyGrp DocAdj CcyGrp DocAdj DocAdj
CcyGrp CcyGrp DocAdj CcyGrp CcyGrp DocAdj CcyGrp DocAdj CcyGrp	CcyGrp CcyGrp DocAdj CcyGrp CcyGrp DocAdj CcyGrp DocAdj CcyGrp	CcyGrp CcyGrp DocAdj CcyGrp CcyGrp DocAdj CcyGrp DocAdj CcyGrp		Thin Thin Thin Thin Thin DocAdj CcyGrp DocAdj DocAdj CcyGrp	Thin Thin Thin Thin Thin DocAdj CcyGrp DocAdj DocAdj CcyGrp
Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin	Thin Thin Thin Thin Thin		

Entity Tier
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin

SLMAAUDCR	29-Aug-08 SLMA
SLMAAUDMR	29-Aug-08 SLMA
SLMACHFMR	29-Aug-08 SLMA
SLMAEURCR	29-Aug-08 SLMA
SLMAEURMM	29-Aug-08 SLMA
SLMAEURMR	29-Aug-08 SLMA
SLMAEURXR	29-Aug-08 SLMA
SLMAGBPMR	29-Aug-08 SLMA
SLMAHKDMR	29-Aug-08 SLMA
SLMAJPYMR	29-Aug-08 SLMA
SLMASGDMR	29-Aug-08 SLMA
SLMATWDMR	29-Aug-08 SLMA
SLMAUSDCR	29-Aug-08 SLMA
SLMAUSDMM	29-Aug-08 SLMA
SLMAUSDMR	29-Aug-08 SLMA
SLMAUSDXR	29-Aug-08 SLMA
SLOVAKEURCR	29-Aug-08 SLOVAK
SLOVAKEURMM	29-Aug-08 SLOVAK
SLOVAKEURMR	29-Aug-08 SLOVAK
SLOVAKGBPCR	29-Aug-08 SLOVAK
SLOVAKJPYCR	29-Aug-08 SLOVAK
SLOVAKSEKCR	29-Aug-08 SLOVAK
SLOVAKSKKCR	29-Aug-08 SLOVAK
SLOVAKUSDCR	29-Aug-08 SLOVAK
SLOVAKUSDMM	29-Aug-08 SLOVAK
SLOVAKUSDMR	29-Aug-08 SLOVAK
SMINVEUSDCR	29-Aug-08 SMINVE
SMINVEUSDMR	29-Aug-08 SMINVE
SBCORUSDCR	29-Aug-08 SBCOR
SIIEURMM	29-Aug-08 SII
SIIEURMR	29-Aug-08 SII
SIIUSDMM	29-Aug-08 SII
SIIUSDMR	29-Aug-08 SII
SIIUSDXR	29-Aug-08 SII
SFDAUDMR	29-Aug-08 SFD
SFDAUDXR	29-Aug-08 SFD
SFDEURCR	29-Aug-08 SFD
SFDEURMM	29-Aug-08 SFD
SFDEURMR	29-Aug-08 SFD
SFDEURXR	29-Aug-08 SFD
SFDGBPXR	29-Aug-08 SFD
SFDHKDXR	29-Aug-08 SFD
SFDILSXR	29-Aug-08 SFD
SFDJPYXR	29-Aug-08 SFD
SFDTWDXR	29-Aug-08 SFD
SFDUSDCR	29-Aug-08 SFD
SFDUSDMM	29-Aug-08 SFD
SFDUSDMR	29-Aug-08 SFD
SFDUSDXR	29-Aug-08 SFD
SMINAUDMM	29-Aug-08 SMIN
SMINCHFCR	29-Aug-08 SMIN
SMINCHFMM	29-Aug-08 SMIN
SMINEURCR	29-Aug-08 SMIN
SMINEURMM	29-Aug-08 SMIN
SMINEURMR	29-Aug-08 SMIN
SMINEURXR	29-Aug-08 SMIN
SMINGBPCR	29-Aug-08 SMIN
SMINGBPMM	29-Aug-08 SMIN
SMINGBPMR	29-Aug-08 SMIN
SMINGBPXR	29-Aug-08 SMIN
SMINHKDMM	29-Aug-08 SMIN
SMINJPYCR	29-Aug-08 SMIN
SMINJPYMM	29-Aug-08 SMIN
SMINSGDMM	29-Aug-08 SMIN
SMINUSDCR	29-Aug-08 SMIN
SMINUSDMM	29-Aug-08 SMIN
SMINUSDMR	29-Aug-08 SMIN
SMINUSDXR	29-Aug-08 SMIN
MDPAC-SMFITEURMM	29-Aug-08 MDPAC-SMFIT
MDPAC-SMFITEURMR	29-Aug-08 MDPAC-SMFIT
MDPAC-SKFAUDMM	29-Aug-08 MDPAC-SKF
MDPAC-SKFCHFMM	29-Aug-08 MDPAC-SKF
MDPAC-SKFEURCR	29-Aug-08 MDPAC-SKF
MDPAC-SKFEURMM	29-Aug-08 MDPAC-SKF

SLM Corp	7FC86R	SNRFOR	AUD	CR	Composite
SLM Corp	7FC86R	SNRFOR	AUD	MR	Composite
SLM Corp	7FC86R	SNRFOR	CHF	MR	Composite
SLM Corp	7FC86R	SNRFOR	EUR	CR	Composite
SLM Corp	7FC86R	SNRFOR	EUR	MM	Composite
SLM Corp	7FC86R	SNRFOR	EUR	MR	Composite
SLM Corp	7FC86R	SNRFOR	EUR	XR	Composite
SLM Corp	7FC86R	SNRFOR	GBP	MR	Composite
SLM Corp	7FC86R	SNRFOR	HKD	MR	Composite
SLM Corp	7FC86R	SNRFOR	JPY	MR	Composite
SLM Corp	7FC86R	SNRFOR	SGD	MR	Composite
SLM Corp	7FC86R	SNRFOR	TWD	MR	Composite
SLM Corp	7FC86R	SNRFOR	USD	CR	Composite
SLM Corp	7FC86R	SNRFOR	USD	MM	Composite
SLM Corp	7FC86R	SNRFOR	USD	MR	Composite
SLM Corp	7FC86R	SNRFOR	USD	XR	Composite
Slovak Rep	8B46DG	SNRFOR	EUR	CR	Composite
Slovak Rep	8B46DG	SNRFOR	EUR	MM	Composite
Slovak Rep	8B46DG	SNRFOR	EUR	MR	Composite
Slovak Rep	8B46DG	SNRFOR	GBP	CR	Composite
Slovak Rep	8B46DG	SNRFOR	JPY	CR	Composite
Slovak Rep	8B46DG	SNRFOR	SEK	CR	Composite
Slovak Rep	8B46DG	SNRFOR	SKK	CR	Composite
Slovak Rep	8B46DG	SNRFOR	USD	CR	Composite
Slovak Rep	8B46DG	SNRFOR	USD	MM	Composite
Slovak Rep	8B46DG	SNRFOR	USD	MR	Composite
SM Invts Corp	YG86DD	SNRFOR	USD	CR	Composite
SM Invts Corp	YG86DD	SNRFOR	USD	MR	Composite
Small Business Corp		SNRFOR	USD	CR	Composite
Smith Intl Inc	8B5321	SNRFOR	EUR	MM	Composite
Smith Intl Inc	8B5321	SNRFOR	EUR	MR	Composite
Smith Intl Inc	8B5321	SNRFOR	USD	MM	Composite
Smith Intl Inc	8B5321	SNRFOR	USD	MR	Composite
Smith Intl Inc	8B5321	SNRFOR	USD	XR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	AUD	MR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	AUD	XR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	EUR	CR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	EUR	MM	Composite
Smithfield Foods Inc	8B546C	SNRFOR	EUR	MR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	EUR	XR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	GBP	XR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	HKD	XR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	ILS	XR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	JPY	XR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	TWD	XR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	USD	CR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	USD	MM	Composite
Smithfield Foods Inc	8B546C	SNRFOR	USD	MR	Composite
Smithfield Foods Inc	8B546C	SNRFOR	USD	XR	Composite
Smiths Gp Plc	GOA641	SNRFOR	AUD	MM	Composite
Smiths Gp Plc	GOA641	SNRFOR	CHF	CR	Composite
Smiths Gp Plc	GOA641	SNRFOR	CHF	MM	Composite
Smiths Gp Plc	GOA641	SNRFOR	EUR	CR	Composite
Smiths Gp Plc	GOA641	SNRFOR	EUR	MM	Composite
Smiths Gp Plc	GOA641	SNRFOR	EUR	MR	Composite
Smiths Gp Plc	GOA641	SNRFOR	EUR	XR	Composite
Smiths Gp Plc	GOA641	SNRFOR	GBP	CR	Composite
Smiths Gp Plc	GOA641	SNRFOR	GBP	MM	Composite
Smiths Gp Plc	GOA641	SNRFOR	GBP	MR	Composite
Smiths Gp Plc	GOA641	SNRFOR	GBP	XR	Composite
Smiths Gp Plc	GOA641	SNRFOR	HKD	MM	Composite
Smiths Gp Plc	GOA641	SNRFOR	JPY	CR	Composite
Smiths Gp Plc	GOA641	SNRFOR	JPY	MM	Composite
Smiths Gp Plc	GOA641	SNRFOR	SGD	MM	Composite
Smiths Gp Plc	GOA641	SNRFOR	USD	CR	Composite
Smiths Gp Plc	GOA641	SNRFOR	USD	MM	Composite
Smiths Gp Plc	GOA641	SNRFOR	USD	MR	Composite
Smiths Gp Plc	GOA641	SNRFOR	USD	XR	Composite
SMURFIT KAPPA ACQUISITIONS	GOA7BL	SECDOM	EUR	MM	Composite
SMURFIT KAPPA ACQUISITIONS	GOA7BL	SECDOM	EUR	MR	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	AUD	MM	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	CHF	MM	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	EUR	CR	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	EUR	MM	Composite

6.42%	6.39%	6.21%	6.08%	5.63%	5.34%	4.89%	4.65%	4.46%
6.42%	6.39%	6.21%	6.08%	5.63%	5.34%	4.89%	4.65%	4.46%
6.42%	6.42%	6.32%	6.07%	5.61%	5.34%	4.96%	4.67%	4.51%
6.76%	6.76%	6.61%	6.45%	5.98%	5.62%	5.21%	4.91%	4.77%
6.49%	6.49%	6.34%	6.19%	5.67%	5.40%	5.00%	4.71%	4.58%
6.42%	6.42%	6.32%	6.07%	5.61%	5.34%	4.96%	4.67%	4.51%
6.19%	6.27%	6.00%	5.90%	5.59%	5.15%	4.75%	4.52%	4.38%
6.42%	6.42%	6.32%	6.07%	5.61%	5.34%	4.96%	4.67%	4.51%
6.42%	6.42%	6.32%	6.07%	5.61%	5.34%	4.96%	4.67%	4.51%
6.42%	6.39%	6.35%	6.08%	5.63%	5.34%	4.97%	4.65%	4.46%
6.42%	6.42%	6.32%	6.07%	5.61%	5.34%	4.96%	4.67%	4.51%
6.42%	6.42%	6.32%	6.07%	5.61%	5.34%	4.96%	4.67%	4.51%
6.76%	6.76%	6.61%	6.45%	5.98%	5.62%	5.21%	4.91%	4.77%
6.76%	6.76%	6.61%	6.45%	5.98%	5.62%	5.21%	4.91%	4.77%
6.42%	6.42%	6.32%	6.07%	5.61%	5.34%	4.96%	4.67%	4.51%
6.19%	6.27%	6.00%	5.90%	5.59%	5.15%	4.75%	4.52%	4.38%
0.11%	0.14%	0.23%	0.29%	0.36%	0.42%	0.49%	0.54%	0.59%
0.10%	0.13%	0.23%	0.28%	0.34%	0.40%	0.47%	0.52%	0.56%
0.10%	0.13%	0.22%	0.28%	0.34%	0.40%	0.46%	0.52%	0.56%
0.11%	0.14%	0.23%	0.29%	0.36%	0.42%	0.49%	0.54%	0.59%
0.11%	0.14%	0.23%	0.29%	0.36%	0.42%	0.49%	0.54%	0.59%
0.11%	0.14%	0.23%	0.29%	0.36%	0.42%	0.49%	0.54%	0.59%
0.10%	0.13%	0.23%	0.28%	0.34%	0.40%	0.47%	0.52%	0.56%
1.75%	1.91%	2.32%	2.66%	2.90%	4.34%	3.44%	3.14%	
1.75%	1.91%	2.32%	2.66%	2.90%	4.34%	3.44%	3.14%	
0.74%	0.70%	0.86%	0.95%	1.07%	1.18%	1.23%	1.31%	1.36%
	0.08%	0.15%	0.19%	0.25%	0.27%	0.31%	0.36%	
	0.08%	0.15%	0.19%	0.25%	0.27%	0.31%	0.36%	
2.79%	2.80%	3.82%	4.46%	4.88%	5.29%	5.31%	5.31%	5.72%
3.01%	3.10%	4.22%	4.89%	5.27%	5.72%	5.70%	5.72%	6.20%
2.88%	2.94%	4.03%	4.66%	5.04%	5.47%	5.41%	5.40%	5.89%
2.75%	2.87%	3.85%	4.50%	4.79%	5.23%	5.24%	5.27%	5.65%
2.75%	2.87%	3.85%	4.50%	4.79%	5.23%	5.24%	5.27%	5.65%
2.75%	2.87%	3.85%	4.50%	4.79%	5.23%	5.24%	5.27%	5.65%
2.75%	2.87%	3.85%	4.50%	4.79%	5.23%	5.24%	5.27%	5.65%
2.79%	2.80%	3.82%	4.46%	4.88%	5.29%	5.31%	5.31%	5.72%
3.01%	3.10%	4.22%	4.89%	5.27%	5.72%	5.70%	5.72%	6.20%
2.88%	2.94%	4.03%	4.66%	5.04%	5.47%	5.41%	5.40%	5.89%
2.75%	2.87%	3.85%	4.50%	4.79%	5.23%	5.24%	5.27%	5.65%
0.22%	0.29%	0.41%	0.56%	0.63%	0.71%	0.79%	0.86%	
0.23%	0.30%	0.43%	0.58%	0.66%	0.73%	0.81%	0.90%	
0.22%	0.29%	0.41%	0.56%	0.63%	0.70%	0.78%	0.86%	
0.23%	0.30%	0.43%	0.58%	0.66%	0.73%	0.81%	0.90%	
0.22%	0.29%	0.41%	0.56%	0.63%	0.70%	0.78%	0.86%	
0.22%	0.28%	0.41%	0.55%	0.63%	0.70%	0.77%	0.85%	
0.23%	0.30%	0.43%	0.58%	0.66%	0.73%	0.81%	0.90%	
0.22%	0.29%	0.41%	0.56%	0.63%	0.70%	0.78%	0.86%	
0.21%	0.27%	0.39%	0.53%	0.60%	0.67%	0.74%	0.82%	
0.22%	0.29%	0.41%	0.56%	0.63%	0.70%	0.78%	0.86%	
0.22%	0.29%	0.41%	0.56%	0.63%	0.71%	0.79%	0.86%	
0.22%	0.29%	0.41%	0.56%	0.63%	0.71%	0.79%	0.86%	
0.22%	0.29%	0.41%	0.56%	0.63%	0.70%	0.78%	0.86%	
0.23%	0.30%	0.43%	0.58%	0.66%	0.73%	0.81%	0.90%	
0.22%	0.29%	0.41%	0.56%	0.63%	0.70%	0.78%	0.86%	
0.22%	0.28%	0.41%	0.55%	0.63%	0.70%	0.77%	0.85%	
	2.06%	2.61%	3.09%		3.52%	3.69%		
	2.06%	2.61%	3.09%		3.52%	3.69%		
2.48%	2.94%	3.56%	4.13%	4.49%	4.79%	4.93%	5.06%	5.14%
2.58%	3.07%	3.71%	4.30%	4.68%	5.00%	5.13%	5.27%	5.36%
2.48%	2.94%	3.56%	4.13%	4.49%	4.79%	4.93%	5.06%	5.14%

4.42%	4.47%	40.00%	BBB	BBB	A	BBB
4.42%	4.47%	40.00%	BBB	BBB	A	BBB
4.45%	4.50%	40.00%	AA	AA	AA	AA
4.68%	4.73%	40.00%	A	A	AA	A
4.49%	4.55%	40.00%	A	A	AA	A
4.45%	4.50%	40.00%	AA	AA	AA	AA
4.35%	4.37%	40.00%	A	A	AA	A
4.45%	4.50%	40.00%	AA	AA	AA	AA
4.45%	4.50%	40.00%	AA	AA	AA	AA
4.42%	4.47%	40.00%	BBB	BBB	A	BBB
4.45%	4.50%	40.00%	AA	AA	AA	AA
4.45%	4.50%	40.00%				
4.68%	4.73%	40.00%	A	A	AA	A
4.68%	4.73%	40.00%				
4.45%	4.50%	40.00%	AA	AA	AA	AA
4.35%	4.37%	40.00%	A	A	AA	A
0.62%	0.65%	25%	BBB	A	A	BBB
0.59%	0.63%	25%	BB	BBB	BBB	BB
0.59%	0.62%	25%	BB	BBB	BBB	BB
0.62%	0.65%	25%	BBB	A	A	BBB
		25%				
0.62%	0.65%	25%	BBB	A	A	BBB
		25%				
0.62%	0.65%	25%	BBB	A	A	BBB
0.59%	0.63%	25%	BB	BBB	BBB	BB
		25%				
3.75%	3.14%	40%	NR	NR	NR	NR
3.75%	3.14%	40%	NR	NR	NR	NR
1.38%	1.45%	27.50%	NR	NR	A	A
		40%				
		40%		NR	NR	BB
		40%				
		40%		NR	NR	BB
		40%				
5.64%	5.75%	40%	BB	BB	BB	BBB
		40%				
6.12%	6.23%	40%	BBB	A	A	A
		40%				
5.81%	5.91%	40%	A	A	A	AA
5.59%	5.68%	40%	A	A	AA	AA
5.59%	5.68%	40%	A	A	AA	AA
5.59%	5.68%	40%	A	A	AA	AA
5.59%	5.68%	40%	A	A	AA	AA
5.64%	5.75%	40%	BB	BB	BB	BBB
		40%				
6.12%	6.23%	40%	BBB	A	A	A
		40%				
5.81%	5.91%	40%	A	A	A	AA
5.59%	5.68%	40%	A	A	AA	AA
0.88%	0.97%	40%	BB	BBB	BBB	BBB
0.88%	0.97%	40%	BBB	A	A	A
0.88%	0.97%	40%	A	AA	AA	AA
0.88%	0.97%	40%	BBB	A	A	A
0.88%	0.97%	40%	A	AA	AA	AA
0.88%	0.97%	40%	BBB	A	A	A
		40%				
0.88%	0.97%	40%	BBB	A	A	A
0.88%	0.97%	40%	A	AA	AA	AA
		40%				
0.88%	0.97%	40%	BBB	A	A	A
0.88%	0.97%	40%	A	AA	AA	AA
0.88%	0.97%	40%	BB	BBB	BBB	BBB
0.88%	0.97%	40%	BB	BBB	BBB	BBB
0.88%	0.97%	40%	A	AA	AA	AA
0.88%	0.97%	40%	BBB	A	A	A
0.88%	0.97%	40%	A	AA	AA	AA
0.88%	0.97%	40%	BBB	A	A	A
		40%				
		72%		NR	NR	NR
		72%		NR	NR	NR
		40%				
5.14%	5.10%	40%	AA	AA	AA	AA
5.35%	5.10%	40%	A	A	A	A
5.14%	5.10%	40%	AA	AA	AA	AA

BBB	BBB	A	BBB	BBB	BBB
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
AA	AA	AAA	AA	AA	AA
BBB	BBB	A	BBB	BBB	BBB
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	AA	AAA	AA	AA	AA
A	A	AA	A	A	A
AA	A	BBB	BBB	BBB	BBB
A	BBB	BB	BB	BB	BB
A	BBB	BB	BB	BB	BB
AA	A	BBB	BBB	BBB	BBB
AA	A	BBB	BBB	BBB	BBB
AA	A	BBB	BBB	BBB	BBB
A	BBB	BB	BB	BB	BB
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
A	A	A	A	NR	A
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	AA	AA	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	AA	AA	BBB	BBB
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB		NR
A	A	A	A		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
A	A	A	A		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
AA	AA	AA	AA		NR
BBB	BBB	BBB	BBB		NR
BBB	BBB	BBB	BBB		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
	NR	NR			
	NR	NR			
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

BBB	AA	9 Financials	N.Amer	United States
BBB	AA	9 Financials	N.Amer	United States
AA	AA	9 Financials	N.Amer	United States
A	AA	9 Financials	N.Amer	United States
A	AA	9 Financials	N.Amer	United States
AA	AA	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
AA	AA	9 Financials	N.Amer	United States
AA	AA	9 Financials	N.Amer	United States
BBB	AA	9 Financials	N.Amer	United States
AA	AA	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
A	AA	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
AA	AA	9 Financials	N.Amer	United States
A	A	9 Financials	N.Amer	United States
BBB	A	7 Government	E.Eur	Slovakia
BB	A	7 Government	E.Eur	Slovakia
BB	A	7 Government	E.Eur	Slovakia
BBB	A	7 Government	E.Eur	Slovakia
	NR	Government	E.Eur	Slovakia
BBB	A	7 Government	E.Eur	Slovakia
	NR	Government	E.Eur	Slovakia
BBB	A	7 Government	E.Eur	Slovakia
BB	A	7 Government	E.Eur	Slovakia
	NR	Government	E.Eur	Slovakia
NR	NR	2 Consumer Services	Asia	Philippines
NR	NR	2 Consumer Services	Asia	Philippines
A	A	3	Asia	Korea (Republic of)
	NR	Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	A	4 Consumer Goods	N.Amer	United States
A	A	8 Consumer Goods	N.Amer	United States
A	A	8 Consumer Goods	N.Amer	United States
A	A	8 Consumer Goods	N.Amer	United States
A	A	8 Consumer Goods	N.Amer	United States
BB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	A	4 Consumer Goods	N.Amer	United States
A	A	8 Consumer Goods	N.Amer	United States
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
NR	A	9 Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
	NR	2 Industrials	Europe	Ireland
	NR	2 Industrials	Europe	Ireland
	NR	Industrials	Europe	Ireland
NR	AA	9 Industrials	Europe	Ireland
NR	AA	9 Industrials	Europe	Ireland
NR	AA	9 Industrials	Europe	Ireland

BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
A		Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA		Thin	Thin	CcyGrp	Thin
BBB	AA					
BBB	AA		Thin	Thin	CcyGrp	Thin
BBB	AA					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
			Thin	Thin	Thin	
			Thin	Thin	Thin	
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
Entity Tier	Entity Tier	Entity Tier		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
Thin	Thin				
Thin	Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp

MDPAC-SKFEURMR	29-Aug-08 MDPAC-SKF
MDPAC-SKFEURXR	29-Aug-08 MDPAC-SKF
MDPAC-SKFGBPCR	29-Aug-08 MDPAC-SKF
MDPAC-SKFGBPMM	29-Aug-08 MDPAC-SKF
MDPAC-SKFGBPMR	29-Aug-08 MDPAC-SKF
MDPAC-SKFJPYMM	29-Aug-08 MDPAC-SKF
MDPAC-SKFSEKMM	29-Aug-08 MDPAC-SKF
MDPAC-SKFUSDCR	29-Aug-08 MDPAC-SKF
MDPAC-SKFUSDMM	29-Aug-08 MDPAC-SKF
MDPAC-SKFUSDMR	29-Aug-08 MDPAC-SKF
MDPAC-SKFUSDXR	29-Aug-08 MDPAC-SKF
MDPAC-SKFEURCR	29-Aug-08 MDPAC-SKF
MDPAC-SKFEURMM	29-Aug-08 MDPAC-SKF
MDPAC-SKFEURXR	29-Aug-08 MDPAC-SKF
MDPAC-SKFUSDCR	29-Aug-08 MDPAC-SKF
MDPAC-SKFUSDMM	29-Aug-08 MDPAC-SKF
MDPAC-SKFUSDXR	29-Aug-08 MDPAC-SKF
SMFKAPAUDCR	29-Aug-08 SMFKAP
SMFKAPEURCR	29-Aug-08 SMFKAP
SMFKAPEURMM	29-Aug-08 SMFKAP
SMFKAPEURMR	29-Aug-08 SMFKAP
SMFKAPEURXR	29-Aug-08 SMFKAP
SMFKAPUSDCR	29-Aug-08 SMFKAP
SMFKAPUSDMM	29-Aug-08 SMFKAP
SMFKAPUSDMR	29-Aug-08 SMFKAP
SMFKAPUSDXR	29-Aug-08 SMFKAP
SSCCAUDMR	29-Aug-08 SSCC
SSCCAUDXR	29-Aug-08 SSCC
SSCCCADMR	29-Aug-08 SSCC
SSCCEURCR	29-Aug-08 SSCC
SSCCEURMM	29-Aug-08 SSCC
SSCCEURMR	29-Aug-08 SSCC
SSCCEURXR	29-Aug-08 SSCC
SSCCHKDXR	29-Aug-08 SSCC
SSCCILSXR	29-Aug-08 SSCC
SSCCJPYCR	29-Aug-08 SSCC
SSCCJPYMM	29-Aug-08 SSCC
SSCCJPYMR	29-Aug-08 SSCC
SSCCJPYXR	29-Aug-08 SSCC
SSCCUSDCR	29-Aug-08 SSCC
SSCCUSDMM	29-Aug-08 SSCC
SSCCUSDMR	29-Aug-08 SSCC
SSCCUSDXR	29-Aug-08 SSCC
SSCC-SSCEAUDMR	29-Aug-08 SSCC-SSCE
SSCC-SSCEAUDXR	29-Aug-08 SSCC-SSCE
SSCC-SSCECADMR	29-Aug-08 SSCC-SSCE
SSCC-SSCEEURMM	29-Aug-08 SSCC-SSCE
SSCC-SSCEEURMR	29-Aug-08 SSCC-SSCE
SSCC-SSCEEURXR	29-Aug-08 SSCC-SSCE
SSCC-SSCEHKDXR	29-Aug-08 SSCC-SSCE
SSCC-SSCEILSXR	29-Aug-08 SSCC-SSCE
SSCC-SSCEUSDCR	29-Aug-08 SSCC-SSCE
SSCC-SSCEUSDMM	29-Aug-08 SSCC-SSCE
SSCC-SSCEUSDMR	29-Aug-08 SSCC-SSCE
SSCC-SSCEUSDXR	29-Aug-08 SSCC-SSCE
SNAEURMR	29-Aug-08 SNA
SNAUSDMR	29-Aug-08 SNA
SNCFAUDCR	29-Aug-08 SNCF
SNCFAUDMM	29-Aug-08 SNCF
SNCFEURCR	29-Aug-08 SNCF
SNCFEURMM	29-Aug-08 SNCF
SNCFNZDCR	29-Aug-08 SNCF
SNCFNZDMM	29-Aug-08 SNCF
SNCFUSDCR	29-Aug-08 SNCF
SNCFUSDMM	29-Aug-08 SNCF
SNSBNKAUDCR	29-Aug-08 SNSBNK
SNSBNKAUDMM	29-Aug-08 SNSBNK
SNSBNKEURCR	29-Aug-08 SNSBNK
SNSBNKEURMM	29-Aug-08 SNSBNK
SNSBNKEURMR	29-Aug-08 SNSBNK
SNSBNKEURXR	29-Aug-08 SNSBNK
SNSBNKJPYMR	29-Aug-08 SNSBNK
SNSBNKUSDCR	29-Aug-08 SNSBNK
SNSBNKUSDMM	29-Aug-08 SNSBNK

Smurfit Kappa Fdg plc	GOA86F	SNRFOR	EUR	MR	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	EUR	XR	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	GBP	CR	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	GBP	MM	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	GBP	MR	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	JPY	MM	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	SEK	MM	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	USD	CR	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	USD	MM	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	USD	MR	Composite
Smurfit Kappa Fdg plc	GOA86F	SNRFOR	USD	XR	Composite
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	EUR	CR	Composite
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	EUR	MM	Composite
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	EUR	XR	Composite
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	USD	CR	Composite
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	USD	MM	Composite
Smurfit Kappa Fdg plc	GOA86F	SUBLT2	USD	XR	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	AUD	CR	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	EUR	CR	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	EUR	MM	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	EUR	MR	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	EUR	XR	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	USD	CR	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	USD	MM	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	USD	MR	Composite
SMURFIT KAPPA PACKAGING Ltd	GOA8AJ	SNRFOR	USD	XR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	AUD	MR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	AUD	XR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	CAD	MR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	EUR	CR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	EUR	MM	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	EUR	MR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	EUR	XR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	HKD	XR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	ILS	XR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	JPY	CR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	JPY	MM	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	JPY	MR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	JPY	XR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	USD	CR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	USD	MM	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	USD	MR	Composite
Smurfit Stone Container Corp	8B5999	SNRFOR	USD	XR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	AUD	MR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	AUD	XR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	CAD	MR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	EUR	MM	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	EUR	MR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	EUR	XR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	HKD	XR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	ILS	XR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	USD	CR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	USD	MM	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	USD	MR	Composite
Smurfit Stone Container Enterprises Inc	8B599A	SNRFOR	USD	XR	Composite
Snap On Inc	8B6337	SNRFOR	EUR	MR	Composite
Snap On Inc	8B6337	SNRFOR	USD	MR	Composite
SNCF	8B69B8	SNRFOR	AUD	CR	Composite
SNCF	8B69B8	SNRFOR	AUD	MM	Composite
SNCF	8B69B8	SNRFOR	EUR	CR	Composite
SNCF	8B69B8	SNRFOR	EUR	MM	Composite
SNCF	8B69B8	SNRFOR	NZD	CR	Composite
SNCF	8B69B8	SNRFOR	NZD	MM	Composite
SNCF	8B69B8	SNRFOR	USD	CR	Composite
SNCF	8B69B8	SNRFOR	USD	MM	Composite
SNS Bk NV	NV919J	SNRFOR	AUD	CR	Composite
SNS Bk NV	NV919J	SNRFOR	AUD	MM	Composite
SNS Bk NV	NV919J	SNRFOR	EUR	CR	Composite
SNS Bk NV	NV919J	SNRFOR	EUR	MM	Composite
SNS Bk NV	NV919J	SNRFOR	EUR	MR	Composite
SNS Bk NV	NV919J	SNRFOR	EUR	XR	Composite
SNS Bk NV	NV919J	SNRFOR	JPY	MR	Composite
SNS Bk NV	NV919J	SNRFOR	USD	CR	Composite
SNS Bk NV	NV919J	SNRFOR	USD	MM	Composite

2.45%	2.91%	3.52%	4.09%	4.44%	4.75%	4.88%	5.01%	5.09%
2.36%	2.81%	3.39%	3.94%	4.28%	4.57%	4.70%	4.82%	4.90%
2.48%	2.94%	3.56%	4.13%	4.49%	4.79%	4.93%	5.06%	5.14%
2.48%	2.94%	3.56%	4.13%	4.49%	4.79%	4.93%	5.06%	5.14%
2.58%	3.07%	3.71%	4.30%	4.68%	5.00%	5.13%	5.27%	5.36%
2.48%	2.94%	3.56%	4.13%	4.49%	4.79%	4.93%	5.06%	5.14%
2.45%	2.91%	3.52%	4.09%	4.44%	4.75%	4.88%	5.01%	5.09%
2.36%	2.81%	3.39%	3.94%	4.28%	4.57%	4.70%	4.82%	4.90%
3.85%	4.02%	6.12%	7.32%	7.75%	8.06%	8.11%	8.21%	8.55%
3.60%	3.80%	5.84%	6.99%	7.39%	7.71%	7.76%	7.87%	8.04%
3.60%	3.80%	5.84%	6.99%	7.39%	7.71%	7.76%	7.87%	8.04%
3.52%	3.68%	5.60%	6.70%	7.09%	7.38%	7.42%	7.52%	7.82%
				2.21%	2.54%	2.77%	2.94%	
				2.21%	2.54%	2.77%	2.94%	
				2.21%	2.54%	2.77%	2.94%	
				2.21%	2.54%	2.77%	2.94%	
				2.21%	2.54%	2.77%	2.94%	
				2.21%	2.54%	2.77%	2.94%	
				2.21%	2.54%	2.77%	2.94%	
				2.21%	2.54%	2.77%	2.94%	
4.03%	5.02%	6.83%	7.65%	8.16%	8.44%	8.48%	8.45%	8.31%
4.23%	5.21%	7.12%	7.97%	8.48%	8.80%	8.83%	8.80%	8.31%
4.18%	4.88%	7.04%	7.88%	8.39%	8.71%	8.74%	8.71%	8.31%
4.03%	4.70%	6.77%	7.50%	8.00%	8.33%	8.33%	8.32%	8.31%
4.15%	4.76%	6.37%	7.58%	7.93%	8.24%	8.27%	8.23%	8.47%
4.15%	4.76%	6.37%	7.58%	7.93%	8.24%	8.27%	8.23%	8.47%
4.31%	4.94%	6.62%	7.85%	8.23%	8.51%	8.53%	8.51%	8.79%
4.15%	4.75%	6.37%	7.56%	7.93%	8.20%	8.22%	8.20%	8.47%
4.15%	4.75%	6.37%	7.56%	7.93%	8.20%	8.22%	8.20%	8.47%
4.15%	4.75%	6.37%	7.56%	7.93%	8.20%	8.22%	8.20%	8.47%
4.31%	4.94%	6.62%	7.85%	8.23%	8.51%	8.53%	8.51%	8.79%
4.15%	4.75%	6.37%	7.56%	7.93%	8.20%	8.22%	8.20%	8.47%
					1.42%			
					1.42%			
0.02%				0.09%		0.17%		
0.02%				0.09%		0.17%		
0.02%				0.09%		0.17%		
0.02%				0.09%		0.17%		
0.02%				0.09%		0.17%		
0.02%				0.09%		0.17%		
0.02%				0.09%		0.17%		
0.02%				0.09%		0.17%		
0.83%	0.87%	0.90%	1.10%	1.23%	1.32%	1.34%	1.35%	1.32%
0.83%	0.87%	0.90%	1.10%	1.23%	1.32%	1.34%	1.35%	1.32%
0.83%	0.90%	0.93%	1.14%	1.27%	1.38%	1.40%	1.41%	1.32%
0.83%	0.87%	0.90%	1.10%	1.23%	1.32%	1.34%	1.35%	1.32%
0.83%	0.86%	0.89%	1.09%	1.21%	1.31%	1.33%	1.34%	1.32%
0.83%	0.90%	0.93%	1.14%	1.27%	1.38%	1.40%	1.41%	1.32%
0.83%	0.87%	0.90%	1.10%	1.23%	1.32%	1.34%	1.35%	1.32%

5.08%	5.10%	40%	A	A	A	A
4.90%	5.10%	40%	A	A	A	A
		40%				
5.14%	5.10%	40%	AA	AA	AA	AA
		40%				
		40%				
5.14%	5.10%	40%	AA	AA	AA	AA
5.35%	5.10%	40%	A	A	A	A
5.14%	5.10%	40%	AA	AA	AA	AA
5.08%	5.10%	40%	A	A	A	A
4.90%	5.10%	40%	A	A	A	A
8.35%	8.27%	20%	BBB	AA	AA	AA
8.01%	7.94%	20%	A	AA	AAA	AAA
		20%				
		20%				
8.01%	7.94%	20%	A	AA	AAA	AAA
7.64%	7.57%	20%	BBB	AA	AA	AA
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
8.99%	8.33%		CCC	B	CCC	CCC
		40%				
		40%				
		40%				
8.99%	8.33%	40%	B	BBB	B	B
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
8.99%	8.33%	40%	B	BBB	B	B
8.99%	8.33%	40%	BB	A	BB	BB
8.22%	8.19%	40%	BB	BBB	BBB	BBB
8.22%	8.19%	40%	BB	BBB	BBB	BBB
		40%				
		40%				
8.50%	8.45%	40%	BBB	A	A	A
8.19%	8.15%	40%	A	AA	AA	AA
8.19%	8.15%	40%	A	AA	AA	AA
8.19%	8.15%	40%	A	AA	AA	AA
		40%				
		40%				
8.50%	8.45%	40%	BBB	A	A	A
8.19%	8.15%	40%	A	AA	AA	AA
		40%				
		40%				
		40%	NR			
		40%	NR			
		40%	NR			
		40%	NR			
		40%	NR			
		40%	NR			
		40%	NR			
		40%	NR			
1.35%	1.36%	40%	NR	BB	BBB	B
1.35%	1.36%	40%	NR	BB	BBB	B
1.41%	1.42%	40%	NR	BBB	A	BB
1.35%	1.36%	40%	NR	A	AA	BBB
1.34%	1.35%	40%	NR	BBB	A	BB
		40%				
		40%				
1.41%	1.42%	40%	NR	BBB	A	BB
1.35%	1.36%	40%	NR	A	AA	BBB

A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	A	AA	BBB	A
AAA	AAA	AA	AAA	A	AA
AAA	AAA	AA	AAA	A	AA
AA	AA	A	AA	BBB	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	B	CCC	B	NR	NR
BBB	BB	B	BB	NR	NR
BBB	BB	B	BB	NR	NR
A	BB	BB	BB	NR	NR
BBB	BB	BBB	BB	CCC	B
BBB	BB	BBB	BB	CCC	B
A	BBB	A	BBB	B	BB
AA	A	AA	A	BB	BBB
AA	A	AA	A	BB	BBB
AA	A	AA	A	BB	BBB
A	BBB	A	BBB	B	BB
AA	A	AA	A	BB	BBB
	NR				
	NR				
NR		NR			
NR		NR			
NR		NR			
NR		NR			
NR		NR			
NR		NR			
NR		NR			
B	B	B	B	NR	BB
B	B	B	B	NR	BB
BB	BB	BB	BB	NR	BBB
BBB	BBB	BBB	BBB	NR	A
BB	BB	BB	BB	NR	BBB
BB	BB	BB	BB	NR	BBB
BBB	BBB	BBB	BBB	NR	A

NR	AA	9	Industrials	Europe	Ireland
NR	AA	9	Industrials	Europe	Ireland
	NR		Industrials	Europe	Ireland
NR	AA	9	Industrials	Europe	Ireland
	NR		Industrials	Europe	Ireland
	NR		Industrials	Europe	Ireland
NR	AA	9	Industrials	Europe	Ireland
NR	AA	9	Industrials	Europe	Ireland
NR	AA	9	Industrials	Europe	Ireland
NR	AA	9	Industrials	Europe	Ireland
NR	AA	9	Industrials	Europe	Ireland
BBB	AA	15	Industrials	Europe	Ireland
A	AA	15	Industrials	Europe	Ireland
	NR		Industrials	Europe	Ireland
	NR		Industrials	Europe	Ireland
A	AA	15	Industrials	Europe	Ireland
BBB	AA	15	Industrials	Europe	Ireland
	NR		Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
	NR	2	Industrials	Europe	Ireland
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	A	5	Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	A	5	Industrials	N.Amer	United States
BBB	A	5	Industrials	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
	NR		Industrials	Europe	France
BB	BBB	10	Financials	Europe	Netherlands
BB	BBB	10	Financials	Europe	Netherlands
BBB	BBB	10	Financials	Europe	Netherlands
A	BBB	10	Financials	Europe	Netherlands
BBB	BBB	10	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
BBB	BBB	10	Financials	Europe	Netherlands
A	BBB	10	Financials	Europe	Netherlands

B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	BB					
CCC	BB					
CCC	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB					Thin
	BB					Thin
	BB					Thin
	BB					Thin
	BB					Thin
	BB					Thin
	BB					Thin
	BB					Thin
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B					
B	B					
B	B					
B	B					
B	B					
B	B					
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
AAA	AA	Thin				Thin
AAA	AA	Thin				Thin
AAA	AA	Thin				Thin
AAA	AA	Thin				Thin
AAA	AA	Thin				Thin
AAA	AA	Thin				Thin
AAA	AA	Thin				Thin
AAA	AA	Thin				Thin
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
Thin					
	Thin				
	Thin				
	Thin				
	Thin				
	Thin				
	Thin				
	Thin				
	Thin				
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp

SNSBNKUSDMR	29-Aug-08 SNSBNK
SNSBNKEURCR	29-Aug-08 SNSBNK
SNSBNKEURMM	29-Aug-08 SNSBNK
SNSBNKEURXR	29-Aug-08 SNSBNK
SNSBNKUSDCR	29-Aug-08 SNSBNK
SNSBNKUSDMM	29-Aug-08 SNSBNK
SNSBNKUSDMR	29-Aug-08 SNSBNK
SOLLEURCR	29-Aug-08 SOLL
SOLLEURMM	29-Aug-08 SOLL
SOLLEURMR	29-Aug-08 SOLL
SOLLEURXR	29-Aug-08 SOLL
SOLLGBPCR	29-Aug-08 SOLL
SOLLGBPMM	29-Aug-08 SOLL
SOLLGBPMR	29-Aug-08 SOLL
SOLLGBPXR	29-Aug-08 SOLL
SOLLUSDCR	29-Aug-08 SOLL
SOLLUSDMM	29-Aug-08 SOLL
VIETNMEURCR	29-Aug-08 VIETNM
VIETNMJPYCR	29-Aug-08 VIETNM
VIETNMUSDCR	29-Aug-08 VIETNM
VIETNMUSDMM	29-Aug-08 VIETNM
VIETNMUSDMR	29-Aug-08 VIETNM
VIETNMUSDXR	29-Aug-08 VIETNM
SOCGENEURCR	29-Aug-08 SOCGEN
SOCGENEURMM	29-Aug-08 SOCGEN
SOCGENEURXR	29-Aug-08 SOCGEN
SOCGENUSDCR	29-Aug-08 SOCGEN
SOCGENUSDMM	29-Aug-08 SOCGEN
SOCGENEURCR	29-Aug-08 SOCGEN
SOCGENEURMM	29-Aug-08 SOCGEN
SOCGENUSDCR	29-Aug-08 SOCGEN
SOCGENUSDMM	29-Aug-08 SOCGEN
SOCGENUSDMR	29-Aug-08 SOCGEN
SOCGENAUDMM	29-Aug-08 SOCGEN
SOCGENCHFCR	29-Aug-08 SOCGEN
SOCGENEURCR	29-Aug-08 SOCGEN
SOCGENEURMM	29-Aug-08 SOCGEN
SOCGENEURMR	29-Aug-08 SOCGEN
SOCGENEURXR	29-Aug-08 SOCGEN
SOCGENGBPCR	29-Aug-08 SOCGEN
SOCGENGBPMM	29-Aug-08 SOCGEN
SOCGENJPYCR	29-Aug-08 SOCGEN
SOCGENJPYMM	29-Aug-08 SOCGEN
SOCGENSEKMM	29-Aug-08 SOCGEN
SOCGENUSDCR	29-Aug-08 SOCGEN
SOCGENUSDMM	29-Aug-08 SOCGEN
SOCGENUSDMR	29-Aug-08 SOCGEN
SOCGENUSDXR	29-Aug-08 SOCGEN
SOCGENAUDMM	29-Aug-08 SOCGEN
SOCGENCHFCR	29-Aug-08 SOCGEN
SOCGENCHFMM	29-Aug-08 SOCGEN
SOCGENEURCR	29-Aug-08 SOCGEN
SOCGENEURMM	29-Aug-08 SOCGEN
SOCGENEURMR	29-Aug-08 SOCGEN
SOCGENGBPCR	29-Aug-08 SOCGEN
SOCGENGBPMM	29-Aug-08 SOCGEN
SOCGENHKDMM	29-Aug-08 SOCGEN
SOCGENJPYCR	29-Aug-08 SOCGEN
SOCGENJPYMM	29-Aug-08 SOCGEN
SOCGENJPYMR	29-Aug-08 SOCGEN
SOCGENUSDCR	29-Aug-08 SOCGEN
SOCGENUSDMM	29-Aug-08 SOCGEN
SOCGENUSDMR	29-Aug-08 SOCGEN
TFIFPAUDMM	29-Aug-08 TFIFP
TFIFPCADMM	29-Aug-08 TFIFP
TFIFPEURCR	29-Aug-08 TFIFP
TFIFPEURMM	29-Aug-08 TFIFP
TFIFPEURMR	29-Aug-08 TFIFP
TFIFPGBPCR	29-Aug-08 TFIFP
TFIFPGBPMM	29-Aug-08 TFIFP
TFIFPJPYMM	29-Aug-08 TFIFP
TFIFPUSDCR	29-Aug-08 TFIFP
TFIFPUSDMM	29-Aug-08 TFIFP
TFIFPUSDMR	29-Aug-08 TFIFP

SNS Bk NV	NV919J	SNRFOR	USD	MR	Composite
SNS Bk NV	NV919J	SUBLT2	EUR	CR	Composite
SNS Bk NV	NV919J	SUBLT2	EUR	MM	Composite
SNS Bk NV	NV919J	SUBLT2	EUR	XR	Composite
SNS Bk NV	NV919J	SUBLT2	USD	CR	Composite
SNS Bk NV	NV919J	SUBLT2	USD	MM	Composite
SNS Bk NV	NV919J	SUBLT2	USD	MR	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	EUR	CR	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	EUR	MM	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	EUR	MR	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	EUR	XR	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	GBP	CR	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	GBP	MM	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	GBP	MR	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	GBP	XR	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	USD	CR	Composite
Soc Of Lloyd S	GOA78C	SUBLT2	USD	MM	Composite
Socialist Rep Vietnam	9B8D7L	SNRFOR	EUR	CR	Composite
Socialist Rep Vietnam	9B8D7L	SNRFOR	JPY	CR	Composite
Socialist Rep Vietnam	9B8D7L	SNRFOR	USD	CR	Composite
Socialist Rep Vietnam	9B8D7L	SNRFOR	USD	MM	Composite
Socialist Rep Vietnam	9B8D7L	SNRFOR	USD	MR	Composite
Socialist Rep Vietnam	9B8D7L	SNRFOR	USD	XR	Composite
Societe Generale	8B69AP	JRSUBUT2	EUR	CR	Composite
Societe Generale	8B69AP	JRSUBUT2	EUR	MM	Composite
Societe Generale	8B69AP	JRSUBUT2	EUR	XR	Composite
Societe Generale	8B69AP	JRSUBUT2	USD	CR	Composite
Societe Generale	8B69AP	JRSUBUT2	USD	MM	Composite
Societe Generale	8B69AP	PREFT1	EUR	CR	Composite
Societe Generale	8B69AP	PREFT1	EUR	MM	Composite
Societe Generale	8B69AP	PREFT1	USD	CR	Composite
Societe Generale	8B69AP	PREFT1	USD	MM	Composite
Societe Generale	8B69AP	PREFT1	USD	MR	Composite
Societe Generale	8B69AP	SNRFOR	AUD	MM	Composite
Societe Generale	8B69AP	SNRFOR	CHF	CR	Composite
Societe Generale	8B69AP	SNRFOR	EUR	CR	Composite
Societe Generale	8B69AP	SNRFOR	EUR	MM	Composite
Societe Generale	8B69AP	SNRFOR	EUR	MR	Composite
Societe Generale	8B69AP	SNRFOR	EUR	XR	Composite
Societe Generale	8B69AP	SNRFOR	GBP	CR	Composite
Societe Generale	8B69AP	SNRFOR	GBP	MM	Composite
Societe Generale	8B69AP	SNRFOR	JPY	CR	Composite
Societe Generale	8B69AP	SNRFOR	JPY	MM	Composite
Societe Generale	8B69AP	SNRFOR	SEK	MM	Composite
Societe Generale	8B69AP	SNRFOR	USD	CR	Composite
Societe Generale	8B69AP	SNRFOR	USD	MM	Composite
Societe Generale	8B69AP	SNRFOR	USD	MR	Composite
Societe Generale	8B69AP	SNRFOR	USD	XR	Composite
Societe Generale	8B69AP	SUBLT2	AUD	MM	Composite
Societe Generale	8B69AP	SUBLT2	CHF	CR	Composite
Societe Generale	8B69AP	SUBLT2	CHF	MM	Composite
Societe Generale	8B69AP	SUBLT2	EUR	CR	Composite
Societe Generale	8B69AP	SUBLT2	EUR	MM	Composite
Societe Generale	8B69AP	SUBLT2	EUR	MR	Composite
Societe Generale	8B69AP	SUBLT2	GBP	CR	Composite
Societe Generale	8B69AP	SUBLT2	GBP	MM	Composite
Societe Generale	8B69AP	SUBLT2	HKD	MM	Composite
Societe Generale	8B69AP	SUBLT2	JPY	CR	Composite
Societe Generale	8B69AP	SUBLT2	JPY	MM	Composite
Societe Generale	8B69AP	SUBLT2	JPY	MR	Composite
Societe Generale	8B69AP	SUBLT2	USD	CR	Composite
Societe Generale	8B69AP	SUBLT2	USD	MM	Composite
Societe Generale	8B69AP	SUBLT2	USD	MR	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	AUD	MM	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	CAD	MM	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	EUR	CR	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	EUR	MM	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	EUR	MR	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	GBP	CR	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	GBP	MM	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	JPY	MM	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	USD	CR	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	USD	MM	Composite
Societe Television Francaise 1	FOA37A	SNRFOR	USD	MR	Composite

1.10%	1.43%	1.74%	1.85%	2.16%	2.25%	2.25%	2.27%	2.37%
1.10%	1.37%	1.67%	1.77%	2.07%	2.15%	2.13%	2.17%	2.27%
1.10%	1.31%	1.60%	1.69%	1.98%	2.06%	2.06%	2.08%	2.17%
1.10%	1.37%	1.67%	1.77%	2.07%	2.15%	2.13%	2.17%	2.27%
0.91%	0.96%	1.17%	1.38%	1.50%	1.60%	1.62%	1.70%	1.97%
0.91%	0.93%	1.12%	1.30%	1.45%	1.53%	1.67%	1.64%	1.97%
0.91%	0.96%	1.17%	1.38%	1.50%	1.60%	1.62%	1.70%	1.97%
0.91%	0.93%	1.12%	1.30%	1.45%	1.53%	1.67%	1.64%	1.97%
0.91%	0.96%	1.17%	1.38%	1.50%	1.60%	1.62%	1.70%	1.97%
0.91%	0.93%	1.12%	1.30%	1.45%	1.53%	1.67%	1.64%	1.97%
1.01%	1.46%	1.77%	2.12%	2.39%	2.64%	2.80%	2.96%	3.32%
1.01%	1.44%	1.79%	2.12%	2.39%	2.64%	2.80%	2.97%	3.32%
1.01%	1.46%	1.77%	2.12%	2.39%	2.64%	2.80%	2.96%	3.32%
0.96%	1.39%	1.71%	2.02%	2.28%	2.52%	2.68%	2.83%	3.15%
					2.05%		1.89%	
					2.05%		1.89%	
					2.05%		1.89%	
0.39%	0.43%	0.58%	0.71%	0.80%	0.88%	0.89%	0.91%	0.91%
0.39%	0.44%	0.60%	0.73%	0.82%	0.91%	0.93%	0.94%	0.94%
0.39%	0.43%	0.57%	0.71%	0.79%	0.87%	0.89%	0.91%	0.90%
0.39%	0.42%	0.57%	0.70%	0.78%	0.86%	0.88%	0.90%	0.89%
0.39%	0.41%	0.55%	0.67%	0.75%	0.83%	0.85%	0.86%	0.86%
0.39%	0.44%	0.60%	0.73%	0.82%	0.91%	0.93%	0.94%	0.94%
0.39%	0.43%	0.57%	0.71%	0.79%	0.87%	0.89%	0.91%	0.90%
0.39%	0.43%	0.58%	0.71%	0.80%	0.88%	0.89%	0.91%	0.91%
0.39%	0.43%	0.58%	0.71%	0.80%	0.88%	0.89%	0.91%	0.91%
0.39%	0.43%	0.57%	0.71%	0.79%	0.87%	0.89%	0.91%	0.90%
0.39%	0.44%	0.60%	0.73%	0.82%	0.91%	0.93%	0.94%	0.94%
0.39%	0.43%	0.57%	0.71%	0.79%	0.87%	0.89%	0.91%	0.90%
0.39%	0.42%	0.57%	0.70%	0.78%	0.86%	0.88%	0.90%	0.89%
0.89%	0.73%	1.02%	1.23%	1.38%	1.52%	1.53%	1.55%	1.55%
0.89%	0.76%	1.06%	1.30%	1.44%	1.58%	1.59%	1.62%	1.60%
0.89%	0.73%	1.02%	1.22%	1.36%	1.50%	1.52%	1.54%	1.52%
0.89%	0.76%	1.06%	1.30%	1.44%	1.58%	1.59%	1.62%	1.60%
0.89%	0.73%	1.02%	1.22%	1.36%	1.50%	1.52%	1.54%	1.52%
0.89%	0.72%	1.01%	1.21%	1.35%	1.49%	1.51%	1.52%	1.52%
0.89%	0.76%	1.06%	1.30%	1.44%	1.58%	1.59%	1.62%	1.60%
0.89%	0.73%	1.02%	1.22%	1.36%	1.50%	1.52%	1.54%	1.52%
0.89%	0.73%	1.02%	1.22%	1.36%	1.50%	1.52%	1.54%	1.52%
0.89%	0.73%	1.02%	1.23%	1.38%	1.52%	1.53%	1.55%	1.55%
0.89%	0.76%	1.06%	1.30%	1.44%	1.58%	1.59%	1.62%	1.60%
0.89%	0.73%	1.02%	1.22%	1.36%	1.50%	1.52%	1.54%	1.52%
0.89%	0.72%	1.01%	1.21%	1.35%	1.49%	1.51%	1.52%	1.52%
0.19%	0.32%	0.40%	0.50%	0.59%	0.68%	0.78%	0.82%	0.86%
0.19%	0.31%	0.39%	0.50%	0.59%	0.68%	0.77%	0.82%	0.86%
0.19%	0.33%	0.41%	0.52%	0.61%	0.71%	0.81%	0.85%	0.86%
0.19%	0.31%	0.39%	0.50%	0.59%	0.68%	0.77%	0.82%	0.86%
0.19%	0.31%	0.39%	0.50%	0.58%	0.68%	0.77%	0.81%	0.86%
0.19%	0.33%	0.41%	0.52%	0.61%	0.71%	0.81%	0.85%	0.86%
0.19%	0.31%	0.39%	0.50%	0.59%	0.68%	0.77%	0.82%	0.86%
0.19%	0.32%	0.40%	0.50%	0.59%	0.68%	0.78%	0.82%	0.86%
0.19%	0.33%	0.41%	0.52%	0.61%	0.71%	0.81%	0.85%	0.86%
0.19%	0.31%	0.39%	0.50%	0.59%	0.68%	0.77%	0.82%	0.86%
0.19%	0.31%	0.39%	0.50%	0.58%	0.68%	0.77%	0.81%	0.86%

		40%			
2.28%	2.43%	20% NR	BBB	B	B
2.28%	2.33%	20% NR	A	BB	BB
2.28%	2.22%	20% NR	BBB	B	B
		20%			
2.28%	2.33%	20% NR	A	BB	BB
		20%			
1.95%		20% NR	BB	BB	BBB
1.95%		15% NR	BB	BB	BBB
		15%			
		15%			
1.95%		20% NR	BB	BB	BBB
1.95%		15% NR	BB	BB	BBB
		15%			
		15%			
1.95%		20% NR	BB	BB	BBB
1.95%		15% NR	BB	BB	BBB
3.10%	3.21%	23.57% A	AA	AA	AAA
3.10%	3.21%	23.13% BB	BBB	A	A
3.10%	3.21%	23.57% A	AA	AA	AAA
		23.13%			
2.95%	3.05%	23.13% BBB	A	AA	AA
		23.13%			
		12.50%			
		12.50%			
		12.50%			
		12.50%			
		12.50%			
		10%			
		10%			
		10%			
		10%			
		10%			
0.90%	0.91%	40% NR	BBB	A	A
		40%			
0.93%	0.95%	40% NR	A	AA	AA
0.90%	0.91%	40% NR	AA	AA	AAA
0.89%	0.90%	40% NR	A	AA	AA
0.85%	0.87%	40% NR	A	AA	AA
0.93%	0.95%	40% NR	A	AA	AA
0.90%	0.91%	40% NR	AA	AA	AAA
0.90%	0.91%	40% NR	BBB	A	A
0.90%	0.91%	40% NR	BBB	A	A
0.90%	0.91%	40% NR	AA	AA	AAA
0.93%	0.95%	40% NR	A	AA	AA
0.90%	0.91%	40% NR	AA	AA	AAA
0.89%	0.90%	40% NR	A	AA	AA
		40%			
1.49%	1.65%	20.89% NR	BBB	A	A
1.49%	1.65%	21.60% NR	A	AA	A
1.49%	1.65%	20% NR	AA	AAA	AAA
1.49%	1.65%	21.60% NR	A	AA	A
1.49%	1.65%	20% NR	AA	AAA	AAA
1.49%	1.65%	20.89% NR	A	AA	AA
1.49%	1.65%	21.60% NR	A	AA	A
1.49%	1.65%	20% NR	AA	AAA	AAA
1.49%	1.65%	20% NR	AA	AAA	AAA
		20.89%			
1.49%	1.65%	20.89% NR	BBB	A	A
		20.89%			
1.49%	1.65%	21.60% NR	A	AA	A
1.49%	1.65%	20% NR	AA	AAA	AAA
1.49%	1.65%	20.89% NR	A	AA	AA
0.99%	0.94%	40% NR	BB	B	B
0.99%	0.94%	40% NR	A	BBB	BBB
1.03%	0.94%	40% NR	BBB	BB	BB
0.99%	0.94%	40% NR	A	BBB	BBB
0.98%	0.94%	40% NR	BBB	BB	BB
1.03%	0.94%	40% NR	BBB	BB	BB
0.99%	0.94%	40% NR	A	BBB	BBB
0.99%	0.94%	40% NR	BB	B	B
1.03%	0.94%	40% NR	BBB	BB	BB
0.99%	0.94%	40% NR	A	BBB	BBB
0.98%	0.94%	40% NR	BBB	BB	BB

B	BB	B	B	B	NR
BB	BBB	BB	BB	B	NR
B	BB	B	B	B	NR
BB	BBB	BB	BB	B	NR
BBB	BB	BBB	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BB	BBB	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BB	BBB	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
AA	AAA	AA	AA	A	A
A	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
	NR		NR		
	NR		NR		
	NR		NR		
A	A	A	A	BB	BB
AA	A	AA	A	BBB	BBB
AAA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	A	AA	A	BBB	BBB
AAA	AAA	AAA	AAA	A	A
A	A	A	A	BB	BB
A	A	A	A	BB	BB
AAA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BB	BB
A	A	A	A	BBB	BB
AA	AA	AAA	AAA	A	BB
A	A	A	A	BBB	BB
AA	AA	AAA	AAA	A	BB
AA	AA	AA	AA	BBB	BB
A	A	A	A	BBB	BB
AA	AA	AAA	AAA	A	BB
AA	AA	AAA	AAA	A	BB
A	A	A	A	BB	BB
A	A	A	A	BBB	BB
AA	AA	AAA	AAA	A	BB
AA	AA	AA	AA	BBB	BB
BBB	BBB	BBB	BBB	NR	B
A	AA	AA	A	NR	BBB
A	A	A	A	NR	BB
A	AA	AA	A	NR	BBB
A	A	A	A	NR	BB
A	A	A	A	NR	BB
A	AA	AA	A	NR	BBB
BBB	BBB	BBB	BBB	NR	B
A	A	A	A	NR	BB
A	AA	AA	A	NR	BBB
A	A	A	A	NR	BB

	NR		Financials	Europe	Netherlands
B	BBB	6	Financials	Europe	Netherlands
BB	BBB	6	Financials	Europe	Netherlands
B	BBB	6	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
BB	BBB	6	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
	BBB	3	Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	BBB	3	Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	BBB	3	Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
A	AA	12	Government	Asia	Viet Nam
BB	AA	13	Government	Asia	Viet Nam
A	AA	12	Government	Asia	Viet Nam
	NR		Government	Asia	Viet Nam
BBB	AA	13	Government	Asia	Viet Nam
	NR		Government	Asia	Viet Nam
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR		Financials	Europe	France
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR		Financials	Europe	France
	NR	2	Financials	Europe	France
	NR		Financials	Europe	France
BB	AA	16	Financials	Europe	France
	NR		Financials	Europe	France
BBB	A	5	Financials	Europe	France
A	AA	14	Financials	Europe	France
BBB	AA	15	Financials	Europe	France
BBB	AA	15	Financials	Europe	France
BBB	A	5	Financials	Europe	France
A	AA	14	Financials	Europe	France
BB	AA	16	Financials	Europe	France
BB	AA	16	Financials	Europe	France
A	AA	14	Financials	Europe	France
BBB	A	5	Financials	Europe	France
A	AA	14	Financials	Europe	France
BBB	AA	15	Financials	Europe	France
	NR		Financials	Europe	France
NR	A	13	Financials	Europe	France
NR	BBB	4	Financials	Europe	France
NR	A	10	Financials	Europe	France
NR	BBB	4	Financials	Europe	France
NR	A	10	Financials	Europe	France
NR	A	13	Financials	Europe	France
NR	BBB	4	Financials	Europe	France
NR	A	10	Financials	Europe	France
NR	A	10	Financials	Europe	France
	NR		Financials	Europe	France
NR	A	13	Financials	Europe	France
	NR		Financials	Europe	France
NR	BBB	4	Financials	Europe	France
NR	A	10	Financials	Europe	France
NR	A	13	Financials	Europe	France
NR	A	7	Consumer Services	Europe	France
NR	A	6	Consumer Services	Europe	France
NR	A	7	Consumer Services	Europe	France
NR	A	6	Consumer Services	Europe	France
NR	A	7	Consumer Services	Europe	France
NR	A	7	Consumer Services	Europe	France
NR	A	6	Consumer Services	Europe	France
NR	A	7	Consumer Services	Europe	France
NR	A	7	Consumer Services	Europe	France
NR	A	6	Consumer Services	Europe	France
NR	A	7	Consumer Services	Europe	France

A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A		Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
A		Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A						
A						
A		Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
A		Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A						
A						
A		Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
A		Thin	DocAdj	DocAdj	CcyGrp	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	CcyGrp	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	CcyGrp	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	CcyGrp	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin		Thin			
Thin		Thin			
Thin		Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

DEXOAUDCR	29-Aug-08 DEXO
DEXOAUDMM	29-Aug-08 DEXO
DEXOAUDMR	29-Aug-08 DEXO
DEXOCADMM	29-Aug-08 DEXO
DEXOCHFCR	29-Aug-08 DEXO
DEXOCHFMM	29-Aug-08 DEXO
DEXOEURCR	29-Aug-08 DEXO
DEXOEURMM	29-Aug-08 DEXO
DEXOEURMR	29-Aug-08 DEXO
DEXOEURXR	29-Aug-08 DEXO
DEXOGBPMM	29-Aug-08 DEXO
DEXOHKDMM	29-Aug-08 DEXO
DEXOJPYCR	29-Aug-08 DEXO
DEXOJPYMM	29-Aug-08 DEXO
DEXONOKMM	29-Aug-08 DEXO
DEXOSEKMM	29-Aug-08 DEXO
DEXOSGDCR	29-Aug-08 DEXO
DEXOSGDMM	29-Aug-08 DEXO
DEXOUSDCR	29-Aug-08 DEXO
DEXOUSDMM	29-Aug-08 DEXO
DEXOUSDMR	29-Aug-08 DEXO
DEXOUSDXR	29-Aug-08 DEXO
SOFTBKAUDCR	29-Aug-08 SOFTBK
SOFTBKDKKCR	29-Aug-08 SOFTBK
SOFTBKEURCR	29-Aug-08 SOFTBK
SOFTBKEURMM	29-Aug-08 SOFTBK
SOFTBKEURMR	29-Aug-08 SOFTBK
SOFTBKEURXR	29-Aug-08 SOFTBK
SOFTBKHKDCR	29-Aug-08 SOFTBK
SOFTBKJPYCR	29-Aug-08 SOFTBK
SOFTBKJPYMR	29-Aug-08 SOFTBK
SOFTBKJPYXR	29-Aug-08 SOFTBK
SOFTBKUSDCR	29-Aug-08 SOFTBK
SOFTBKUSDMM	29-Aug-08 SOFTBK
SOFTBKUSDMR	29-Aug-08 SOFTBK
SOFTBKUSDXR	29-Aug-08 SOFTBK
SOFTBK-MobileEURCR	29-Aug-08 SOFTBK-Mobile
SOFTBK-MobileEURMM	29-Aug-08 SOFTBK-Mobile
SOFTBK-MobileJPYCR	29-Aug-08 SOFTBK-Mobile
SOFTBK-MobileJPYXR	29-Aug-08 SOFTBK-Mobile
SOFTBK-MobileUSDCR	29-Aug-08 SOFTBK-Mobile
SOFTBK-MobileUSDMM	29-Aug-08 SOFTBK-Mobile
SOFTBK-MobileUSDMR	29-Aug-08 SOFTBK-Mobile
SOFTBK-TELCOMJPYCR	29-Aug-08 SOFTBK-TELCOM
SOFTBK-TELCOMJPYXR	29-Aug-08 SOFTBK-TELCOM
NNH-SojitzEURCR	29-Aug-08 NNH-Sojitz
NNH-SojitzEURMM	29-Aug-08 NNH-Sojitz
NNH-SojitzJPYCR	29-Aug-08 NNH-Sojitz
NNH-SojitzJPYXR	29-Aug-08 NNH-Sojitz
NNH-SojitzUSDCR	29-Aug-08 NNH-Sojitz
NNH-SojitzUSDMM	29-Aug-08 NNH-Sojitz
NNH-SojitzUSDMR	29-Aug-08 NNH-Sojitz
SOLSMAUDCR	29-Aug-08 SOLSM
SOLSMAUDMM	29-Aug-08 SOLSM
SOLSMCHFCR	29-Aug-08 SOLSM
SOLSMCHFMM	29-Aug-08 SOLSM
SOLSMEURCR	29-Aug-08 SOLSM
SOLSMEURMM	29-Aug-08 SOLSM
SOLSMEURMR	29-Aug-08 SOLSM
SOLSMEURXR	29-Aug-08 SOLSM
SOLSMGBPMM	29-Aug-08 SOLSM
SOLSMJPYCR	29-Aug-08 SOLSM
SOLSMJPYMM	29-Aug-08 SOLSM
SOLSMJPYMR	29-Aug-08 SOLSM
SOLSMNZDCR	29-Aug-08 SOLSM
SOLSMNZDMM	29-Aug-08 SOLSM
SOLSMSEKMM	29-Aug-08 SOLSM
SOLSMUSDCR	29-Aug-08 SOLSM
SOLSMUSDMM	29-Aug-08 SOLSM
SOLSMUSDMR	29-Aug-08 SOLSM
SOLSMUSDXR	29-Aug-08 SOLSM
SLRAUDMR	29-Aug-08 SLR
SLRAUDXR	29-Aug-08 SLR
SLREURCR	29-Aug-08 SLR

SODEXO	FND50F	SNRFOR	AUD	CR	Composite
SODEXO	FND50F	SNRFOR	AUD	MM	Composite
SODEXO	FND50F	SNRFOR	AUD	MR	Composite
SODEXO	FND50F	SNRFOR	CAD	MM	Composite
SODEXO	FND50F	SNRFOR	CHF	CR	Composite
SODEXO	FND50F	SNRFOR	CHF	MM	Composite
SODEXO	FND50F	SNRFOR	EUR	CR	Composite
SODEXO	FND50F	SNRFOR	EUR	MM	Composite
SODEXO	FND50F	SNRFOR	EUR	MR	Composite
SODEXO	FND50F	SNRFOR	EUR	XR	Composite
SODEXO	FND50F	SNRFOR	GBP	MM	Composite
SODEXO	FND50F	SNRFOR	HKD	MM	Composite
SODEXO	FND50F	SNRFOR	JPY	CR	Composite
SODEXO	FND50F	SNRFOR	JPY	MM	Composite
SODEXO	FND50F	SNRFOR	NOK	MM	Composite
SODEXO	FND50F	SNRFOR	SEK	MM	Composite
SODEXO	FND50F	SNRFOR	SGD	CR	Composite
SODEXO	FND50F	SNRFOR	SGD	MM	Composite
SODEXO	FND50F	SNRFOR	USD	CR	Composite
SODEXO	FND50F	SNRFOR	USD	MM	Composite
SODEXO	FND50F	SNRFOR	USD	MR	Composite
SODEXO	FND50F	SNRFOR	USD	XR	Composite
Softbank Corp	8B741S	SNRFOR	AUD	CR	Composite
Softbank Corp	8B741S	SNRFOR	DKK	CR	Composite
Softbank Corp	8B741S	SNRFOR	EUR	CR	Composite
Softbank Corp	8B741S	SNRFOR	EUR	MM	Composite
Softbank Corp	8B741S	SNRFOR	EUR	MR	Composite
Softbank Corp	8B741S	SNRFOR	EUR	XR	Composite
Softbank Corp	8B741S	SNRFOR	HKD	CR	Composite
Softbank Corp	8B741S	SNRFOR	JPY	CR	Composite
Softbank Corp	8B741S	SNRFOR	JPY	MR	Composite
Softbank Corp	8B741S	SNRFOR	JPY	XR	Composite
Softbank Corp	8B741S	SNRFOR	USD	CR	Composite
Softbank Corp	8B741S	SNRFOR	USD	MM	Composite
Softbank Corp	8B741S	SNRFOR	USD	MR	Composite
Softbank Corp	8B741S	SNRFOR	USD	XR	Composite
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	EUR	CR	Composite
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	EUR	MM	Composite
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	JPY	CR	Composite
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	JPY	XR	Composite
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	USD	CR	Composite
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	USD	MM	Composite
SOFTBANK MOBILE Corp	JQCEFQ	SNRFOR	USD	MR	Composite
SOFTBANK TELECOM Corp	JQCEGM	SNRFOR	JPY	CR	Composite
SOFTBANK TELECOM Corp	JQCEGM	SNRFOR	JPY	XR	Composite
Sojitz Corp	JQD68O	SNRFOR	EUR	CR	Composite
Sojitz Corp	JQD68O	SNRFOR	EUR	MM	Composite
Sojitz Corp	JQD68O	SNRFOR	JPY	CR	Composite
Sojitz Corp	JQD68O	SNRFOR	JPY	XR	Composite
Sojitz Corp	JQD68O	SNRFOR	USD	CR	Composite
Sojitz Corp	JQD68O	SNRFOR	USD	MM	Composite
Sojitz Corp	JQD68O	SNRFOR	USD	MR	Composite
SOL MELIA S A	8B7483	SNRFOR	AUD	CR	Composite
SOL MELIA S A	8B7483	SNRFOR	AUD	MM	Composite
SOL MELIA S A	8B7483	SNRFOR	CHF	CR	Composite
SOL MELIA S A	8B7483	SNRFOR	CHF	MM	Composite
SOL MELIA S A	8B7483	SNRFOR	EUR	CR	Composite
SOL MELIA S A	8B7483	SNRFOR	EUR	MM	Composite
SOL MELIA S A	8B7483	SNRFOR	EUR	MR	Composite
SOL MELIA S A	8B7483	SNRFOR	EUR	XR	Composite
SOL MELIA S A	8B7483	SNRFOR	GBP	MM	Composite
SOL MELIA S A	8B7483	SNRFOR	JPY	CR	Composite
SOL MELIA S A	8B7483	SNRFOR	JPY	MM	Composite
SOL MELIA S A	8B7483	SNRFOR	JPY	MR	Composite
SOL MELIA S A	8B7483	SNRFOR	NZD	CR	Composite
SOL MELIA S A	8B7483	SNRFOR	NZD	MM	Composite
SOL MELIA S A	8B7483	SNRFOR	SEK	MM	Composite
SOL MELIA S A	8B7483	SNRFOR	USD	CR	Composite
SOL MELIA S A	8B7483	SNRFOR	USD	MM	Composite
SOL MELIA S A	8B7483	SNRFOR	USD	MR	Composite
SOL MELIA S A	8B7483	SNRFOR	USD	XR	Composite
Solectron Corp	8B759A	SNRFOR	AUD	MR	Composite
Solectron Corp	8B759A	SNRFOR	AUD	XR	Composite
Solectron Corp	8B759A	SNRFOR	EUR	CR	Composite

0.23%	0.27%	0.35%	0.42%	0.49%	0.55%	0.61%	0.66%	0.80%
0.23%	0.26%	0.35%	0.42%	0.49%	0.55%	0.61%	0.66%	0.80%
0.22%	0.26%	0.35%	0.42%	0.49%	0.55%	0.60%	0.66%	0.79%
0.23%	0.28%	0.36%	0.43%	0.50%	0.56%	0.62%	0.68%	0.82%
0.22%	0.26%	0.35%	0.42%	0.49%	0.55%	0.60%	0.66%	0.79%
0.23%	0.28%	0.36%	0.43%	0.50%	0.56%	0.62%	0.68%	0.82%
0.22%	0.26%	0.35%	0.42%	0.49%	0.55%	0.60%	0.66%	0.79%
0.22%	0.26%	0.35%	0.41%	0.49%	0.54%	0.60%	0.65%	0.78%
0.22%	0.26%	0.35%	0.42%	0.49%	0.55%	0.60%	0.66%	0.79%
0.23%	0.27%	0.35%	0.42%	0.49%	0.55%	0.61%	0.66%	0.80%
0.23%	0.27%	0.35%	0.42%	0.49%	0.55%	0.61%	0.66%	0.80%
0.22%	0.26%	0.35%	0.42%	0.49%	0.55%	0.60%	0.66%	0.79%
0.22%	0.26%	0.35%	0.42%	0.49%	0.55%	0.60%	0.66%	0.79%
0.23%	0.28%	0.36%	0.43%	0.50%	0.56%	0.62%	0.68%	0.82%
0.22%	0.26%	0.35%	0.42%	0.49%	0.55%	0.60%	0.66%	0.79%
0.23%	0.28%	0.36%	0.43%	0.50%	0.56%	0.62%	0.68%	0.82%
0.22%	0.26%	0.35%	0.42%	0.49%	0.55%	0.60%	0.66%	0.79%
0.22%	0.26%	0.35%	0.41%	0.49%	0.54%	0.60%	0.65%	0.78%
1.88%	2.46%	3.46%	4.31%	4.86%	5.26%	5.67%	6.14%	6.03%
1.88%	2.47%	3.50%	4.45%	4.88%	5.29%	5.69%	6.10%	6.03%
1.88%	2.37%	3.37%	4.30%	4.74%	5.13%	5.54%	5.86%	6.03%
1.88%	2.47%	3.50%	4.45%	4.88%	5.29%	5.69%	6.10%	6.03%
1.88%	2.45%	3.42%	4.30%	4.87%	5.25%	5.64%	6.11%	6.01%
1.79%	2.33%	3.34%	4.18%	4.73%	5.10%	5.52%	6.07%	5.78%
1.41%	1.84%	2.64%	3.30%	3.74%	4.03%	4.36%	4.79%	4.56%
1.88%	2.47%	3.50%	4.45%	4.88%	5.29%	5.69%	6.10%	6.03%
1.88%	2.34%	3.34%	4.26%	4.69%	5.08%	5.49%	5.80%	6.03%
1.88%	1.85%	2.64%	3.36%	3.70%	4.01%	4.33%	4.58%	6.03%
	1.63%	2.85%	3.55%	3.90%	4.32%	4.75%	5.13%	5.13%
	1.63%	2.85%	3.55%	3.90%	3.24%	3.57%	5.13%	5.13%
1.18%	1.68%	2.50%	3.91%	4.41%	4.78%	4.85%	5.23%	
1.18%	1.68%	2.50%	3.91%	4.41%	3.78%	4.85%	5.23%	
0.91%	1.09%	1.28%	1.46%	1.49%	1.64%	1.64%	1.78%	2.08%
0.91%	0.90%	1.09%	1.20%	1.28%	1.34%	1.23%	1.33%	2.08%
1.52%	1.73%	2.00%	2.44%	2.77%	3.02%	3.13%	3.20%	3.32%
1.52%	1.73%	2.00%	2.44%	2.77%	3.02%	3.13%	3.20%	3.32%
1.59%	1.80%	2.08%	2.44%	2.82%	3.08%	3.16%	3.26%	3.41%
1.52%	1.73%	1.99%	2.45%	2.77%	3.02%	3.13%	3.19%	3.26%
1.59%	1.80%	2.08%	2.44%	2.82%	3.08%	3.16%	3.26%	3.41%
1.52%	1.73%	1.99%	2.45%	2.77%	3.02%	3.13%	3.19%	3.26%
1.51%	1.71%	1.97%	2.40%	2.71%	2.97%	3.07%	3.14%	3.24%
1.45%	1.65%	1.90%	2.31%	2.61%	2.86%	2.95%	3.02%	3.12%
1.52%	1.73%	1.99%	2.45%	2.77%	3.02%	3.13%	3.19%	3.26%
1.52%	1.73%	2.00%	2.44%	2.77%	3.02%	3.13%	3.20%	3.32%
1.52%	1.73%	2.00%	2.44%	2.77%	3.02%	3.13%	3.20%	3.32%
1.59%	1.80%	2.08%	2.44%	2.82%	3.08%	3.16%	3.26%	3.41%
1.52%	1.73%	1.99%	2.45%	2.77%	3.02%	3.13%	3.19%	3.26%
1.52%	1.73%	1.99%	2.45%	2.77%	3.02%	3.13%	3.19%	3.26%
1.59%	1.80%	2.08%	2.44%	2.82%	3.08%	3.16%	3.26%	3.41%
1.52%	1.73%	1.99%	2.45%	2.77%	3.02%	3.13%	3.19%	3.26%
1.51%	1.71%	1.97%	2.40%	2.71%	2.97%	3.07%	3.14%	3.24%
1.45%	1.65%	1.90%	2.31%	2.61%	2.86%	2.95%	3.02%	3.12%
0.09%	0.11%	0.14%	0.19%	0.19%	0.30%	0.55%	0.51%	0.36%

0.85%	0.95%	40% BB	BBB	BBB	BBB
0.85%	0.95%	40% BB	A	BBB	BBB
		40%			
0.85%	0.93%	40% A	AA	AA	AA
0.85%	0.97%	40% BBB	A	A	A
0.85%	0.93%	40% A	AA	AA	AA
0.85%	0.97%	40% BBB	A	A	A
0.85%	0.93%	40% A	AA	AA	AA
0.85%	0.92%	40% BBB	A	A	A
		40%			
0.85%	0.93%	40% A	AA	AA	AA
		40%			
0.85%	0.95%	40% BB	BBB	BBB	BBB
0.85%	0.95%	40% BB	BBB	BBB	BBB
0.85%	0.93%	40% A	AA	AA	AA
0.85%	0.93%	40% A	AA	AA	AA
0.85%	0.97%	40% BBB	A	A	A
0.85%	0.93%	40% A	AA	AA	AA
0.85%	0.97%	40% BBB	A	A	A
0.85%	0.93%	40% A	AA	AA	AA
0.85%	0.92%	40% BBB	A	A	A
		40%			
6.05%	6.08%	25% CCC	CCC	B	BBB
		25%			
6.05%	6.08%	25% CCC	BB	BB	A
6.05%	6.08%	25% CCC	B	BB	A
		25%			
		25%			
6.05%	6.08%	25% CCC	BB	BB	A
6.22%	6.08%	25% BB	BB	BBB	AA
5.91%	6.08%	25% B	B	BB	BBB
4.67%	6.08%	25% B	B	BB	BBB
6.05%	6.08%	25% CCC	BB	BB	A
		25%			
6.05%	6.08%	25% CCC	B	BB	A
6.05%	6.08%	25% CCC	B	BB	A
		36%			
		36%			
	5.13%	36.25%	NR	NR	NR
	5.13%	36%	NR	NR	NR
		36%			
		36%			
		36%			
		35% NR	NR	NR	NR
		35% NR	NR	NR	NR
		38%			
		38%			
		38% NR	BBB	A	BB
		38% NR	B	CCC	CCC
		38%			
		38%			
		38%			
3.43%	3.25%	40% BB	BBB	BBB	BBB
3.43%	3.25%	40% BB	BBB	BBB	BBB
3.40%	3.25%	40% BBB	A	A	A
3.26%	3.25%	40% A	AA	AA	AA
3.40%	3.25%	40% BBB	A	A	A
3.26%	3.25%	40% A	AA	AA	AA
3.33%	3.25%	40% BBB	A	A	A
3.21%	3.25%	40% BBB	A	A	A
3.26%	3.25%	40% A	AA	AA	AA
3.43%	3.25%	40% BB	BBB	BBB	BBB
3.43%	3.25%	40% BB	BBB	BBB	BBB
		40%			
3.40%	3.25%	40% BBB	A	A	A
3.26%	3.25%	40% A	AA	AA	AA
3.26%	3.25%	40% A	AA	AA	AA
3.40%	3.25%	40% BBB	A	A	A
3.26%	3.25%	40% A	AA	AA	AA
3.33%	3.25%	40% BBB	A	A	A
3.21%	3.25%	40% BBB	A	A	A
0.45%	0.38%	40% CCC	B	B	BB
		40%			
		40%			

A	BBB	A	A	BB	NR
A	BBB	A	A	BB	NR
AA	AA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AAA	AAA	A	NR
AA	A	AA	AA	BBB	NR
AA	AA	AAA	AAA	A	NR
A	BBB	A	A	BB	NR
A	BBB	A	A	BB	NR
AA	AA	AAA	AAA	A	NR
AA	AA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AAA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AAA	AAA	A	NR
AA	A	AA	AA	BBB	NR
BBB	BBB	BBB	BB	BBB	BB
A	A	A	A	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	BBB	BB
AA	AA	AA	A	A	BBB
BBB	A	A	BB	A	BBB
BBB	A	A	BB	A	BBB
A	A	A	A	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
NR	BB	A	NR	NR	
NR	B	BBB	NR	NR	
NR	BBB	NR	NR		
NR	BB	NR	NR		
A	BB	A	A	NR	
CCC	CCC	BBB	BBB	NR	
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
NR	BB	NR	NR	NR	NR

B	AA	10	Consumer Services	Europe	France
B	AA	10	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BB	AA	9	Consumer Services	Europe	France
A	A	6	Consumer Services	Europe	France
BB	AA	9	Consumer Services	Europe	France
A	A	6	Consumer Services	Europe	France
BB	AA	9	Consumer Services	Europe	France
BB	AA	10	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BB	AA	9	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
B	AA	10	Consumer Services	Europe	France
B	AA	10	Consumer Services	Europe	France
BB	AA	9	Consumer Services	Europe	France
BB	AA	9	Consumer Services	Europe	France
A	A	6	Consumer Services	Europe	France
BB	AA	9	Consumer Services	Europe	France
A	A	6	Consumer Services	Europe	France
BB	AA	9	Consumer Services	Europe	France
BB	AA	10	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
NR	BBB	9	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	4	Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	4	Consumer Services	Asia	Japan
NR	BBB	8	Consumer Services	Asia	Japan
NR	BBB	9	Consumer Services	Asia	Japan
NR	BBB	9	Consumer Services	Asia	Japan
NR	BBB	4	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
	NR		Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
NR	NR	3	Telecommunications	Asia	Japan
NR	NR	3	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
	NR	3	Technology	Asia	Japan
	NR	3	Technology	Asia	Japan
	NR		Oil & Gas	Asia	Japan
	NR		Oil & Gas	Asia	Japan
	BBB	5	Oil & Gas	Asia	Japan
	BB	6	Oil & Gas	Asia	Japan
	NR		Oil & Gas	Asia	Japan
	NR		Oil & Gas	Asia	Japan
	NR		Oil & Gas	Asia	Japan
NR	AA	10	Consumer Services	Europe	Spain
NR	AA	10	Consumer Services	Europe	Spain
NR	A	3	Consumer Services	Europe	Spain
NR	AA	8	Consumer Services	Europe	Spain
NR	A	3	Consumer Services	Europe	Spain
NR	AA	8	Consumer Services	Europe	Spain
NR	AA	10	Consumer Services	Europe	Spain
NR	AA	10	Consumer Services	Europe	Spain
NR	AA	8	Consumer Services	Europe	Spain
NR	AA	10	Consumer Services	Europe	Spain
NR	AA	10	Consumer Services	Europe	Spain
	NR		Consumer Services	Europe	Spain
NR	A	3	Consumer Services	Europe	Spain
NR	AA	8	Consumer Services	Europe	Spain
NR	AA	8	Consumer Services	Europe	Spain
NR	A	3	Consumer Services	Europe	Spain
NR	AA	8	Consumer Services	Europe	Spain
NR	AA	10	Consumer Services	Europe	Spain
NR	AA	10	Consumer Services	Europe	Spain
NR	NR	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States

BBB	A	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
A	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	B					
A	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	B					
A	B					
A	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	B					
A	B	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	B	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B					
BBB	B					
BBB	B		Thin	Thin	Thin	Thin
BBB	B		Thin	Thin	Thin	Thin
BBB	B					
BBB	B					
BBB	B					
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
BB	BBB					
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
BB	AA					
BB	AA					

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	Thin	Thin		Thin
DocAdj	DocAdj	Thin	Thin		Thin
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Thin	Thin	Thin	Thin	Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

SLREURMM	29-Aug-08 SLR
SLREURMR	29-Aug-08 SLR
SLREURXR	29-Aug-08 SLR
SLRHKDXR	29-Aug-08 SLR
SLRILSXR	29-Aug-08 SLR
SLRUSDCR	29-Aug-08 SLR
SLRUSDMM	29-Aug-08 SLR
SLRUSDMR	29-Aug-08 SLR
SLRUSDXR	29-Aug-08 SLR
SLRAUDXR	29-Aug-08 SLR
SLREURXR	29-Aug-08 SLR
SLRHKDXR	29-Aug-08 SLR
SLRUSDMR	29-Aug-08 SLR
SLRUSDXR	29-Aug-08 SLR
SOLOUSDMR	29-Aug-08 SOLO
SOLOUSDXR	29-Aug-08 SOLO
SOLOUSDXR	29-Aug-08 SOLO
SOIEURCR	29-Aug-08 SOI
SOIEURMM	29-Aug-08 SOI
SOIEURMR	29-Aug-08 SOI
SOIEURXR	29-Aug-08 SOI
SOIJPYCR	29-Aug-08 SOI
SOIUSDCR	29-Aug-08 SOI
SOIUSDMM	29-Aug-08 SOI
SOIUSDMR	29-Aug-08 SOI
SOIUSDXR	29-Aug-08 SOI
SOLVAYAUDMM	29-Aug-08 SOLVAY
SOLVAYCADMM	29-Aug-08 SOLVAY
SOLVAYCHFCR	29-Aug-08 SOLVAY
SOLVAYCHFMM	29-Aug-08 SOLVAY
SOLVAYDKKMM	29-Aug-08 SOLVAY
SOLVAYEURCR	29-Aug-08 SOLVAY
SOLVAYEURMM	29-Aug-08 SOLVAY
SOLVAYEURMR	29-Aug-08 SOLVAY
SOLVAYEURXR	29-Aug-08 SOLVAY
SOLVAYGBPMM	29-Aug-08 SOLVAY
SOLVAYHKDMM	29-Aug-08 SOLVAY
SOLVAYJPYCR	29-Aug-08 SOLVAY
SOLVAYJPYMM	29-Aug-08 SOLVAY
SOLVAYNOKMM	29-Aug-08 SOLVAY
SOLVAYSEKMM	29-Aug-08 SOLVAY
SOLVAYSGDMM	29-Aug-08 SOLVAY
SOLVAYTWDMM	29-Aug-08 SOLVAY
SOLVAYUSDCR	29-Aug-08 SOLVAY
SOLVAYUSDMM	29-Aug-08 SOLVAY
SOLVAYUSDMR	29-Aug-08 SOLVAY
SOLVAYUSDXR	29-Aug-08 SOLVAY
YASUFIAUDCR	29-Aug-08 YASUFI
YASUFICHFCR	29-Aug-08 YASUFI
YASUFIEURCR	29-Aug-08 YASUFI
YASUFIEURMM	29-Aug-08 YASUFI
YASUFIEURMR	29-Aug-08 YASUFI
YASUFIJPYCR	29-Aug-08 YASUFI
YASUFIJPYMR	29-Aug-08 YASUFI
YASUFIJPYXR	29-Aug-08 YASUFI
YASUFINZDCR	29-Aug-08 YASUFI
YASUFIUSDCR	29-Aug-08 YASUFI
YASUFIUSDMR	29-Aug-08 YASUFI
YASUFIUSDXR	29-Aug-08 YASUFI
SONEURCR	29-Aug-08 SON
SONEURMM	29-Aug-08 SON
SONEURMR	29-Aug-08 SON
SONJPYMR	29-Aug-08 SON
SONUSDCR	29-Aug-08 SON
SONUSDMM	29-Aug-08 SON
SONUSDMR	29-Aug-08 SON
SONUSDXR	29-Aug-08 SON
SNEAUDCR	29-Aug-08 SNE
SNEEURCR	29-Aug-08 SNE
SNEEURMM	29-Aug-08 SNE
SNEEURMR	29-Aug-08 SNE
SNEEURXR	29-Aug-08 SNE
SNEGBPCR	29-Aug-08 SNE
SNEJPYCR	29-Aug-08 SNE

Solectron Corp	8B759A	SNRFOR	EUR	MM	Composite
Solectron Corp	8B759A	SNRFOR	EUR	MR	Composite
Solectron Corp	8B759A	SNRFOR	EUR	XR	Composite
Solectron Corp	8B759A	SNRFOR	HKD	XR	Composite
Solectron Corp	8B759A	SNRFOR	ILS	XR	Composite
Solectron Corp	8B759A	SNRFOR	USD	CR	Composite
Solectron Corp	8B759A	SNRFOR	USD	MM	Composite
Solectron Corp	8B759A	SNRFOR	USD	MR	Composite
Solectron Corp	8B759A	SNRFOR	USD	XR	Composite
Solectron Corp	8B759A	SUBLT2	AUD	XR	Composite
Solectron Corp	8B759A	SUBLT2	EUR	XR	Composite
Solectron Corp	8B759A	SUBLT2	HKD	XR	Composite
Solectron Corp	8B759A	SUBLT2	USD	MR	Composite
Solectron Corp	8B759A	SUBLT2	USD	XR	Composite
Solo Cup Co	8B7686	SNRFOR	USD	MR	Composite
Solo Cup Co	8B7686	SNRFOR	USD	XR	Composite
Solo Cup Co	8B7686	SUBLT2	USD	XR	Composite
Solutia Inc	8B77AD	SNRFOR	EUR	CR	Composite
Solutia Inc	8B77AD	SNRFOR	EUR	MM	Composite
Solutia Inc	8B77AD	SNRFOR	EUR	MR	Composite
Solutia Inc	8B77AD	SNRFOR	EUR	XR	Composite
Solutia Inc	8B77AD	SNRFOR	JPY	CR	Composite
Solutia Inc	8B77AD	SNRFOR	USD	CR	Composite
Solutia Inc	8B77AD	SNRFOR	USD	MM	Composite
Solutia Inc	8B77AD	SNRFOR	USD	MR	Composite
Solutia Inc	8B77AD	SNRFOR	USD	XR	Composite
Solvay SA	8B787A	SNRFOR	AUD	MM	Composite
Solvay SA	8B787A	SNRFOR	CAD	MM	Composite
Solvay SA	8B787A	SNRFOR	CHF	CR	Composite
Solvay SA	8B787A	SNRFOR	CHF	MM	Composite
Solvay SA	8B787A	SNRFOR	DKK	MM	Composite
Solvay SA	8B787A	SNRFOR	EUR	CR	Composite
Solvay SA	8B787A	SNRFOR	EUR	MM	Composite
Solvay SA	8B787A	SNRFOR	EUR	MR	Composite
Solvay SA	8B787A	SNRFOR	EUR	XR	Composite
Solvay SA	8B787A	SNRFOR	GBP	MM	Composite
Solvay SA	8B787A	SNRFOR	HKD	MM	Composite
Solvay SA	8B787A	SNRFOR	JPY	CR	Composite
Solvay SA	8B787A	SNRFOR	JPY	MM	Composite
Solvay SA	8B787A	SNRFOR	NOK	MM	Composite
Solvay SA	8B787A	SNRFOR	SEK	MM	Composite
Solvay SA	8B787A	SNRFOR	SGD	MM	Composite
Solvay SA	8B787A	SNRFOR	TWD	MM	Composite
Solvay SA	8B787A	SNRFOR	USD	CR	Composite
Solvay SA	8B787A	SNRFOR	USD	MM	Composite
Solvay SA	8B787A	SNRFOR	USD	MR	Composite
Solvay SA	8B787A	SNRFOR	USD	XR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	AUD	CR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	CHF	CR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	EUR	CR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	EUR	MM	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	EUR	MR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	JPY	CR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	JPY	MR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	JPY	XR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	NZD	CR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	USD	CR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	USD	MR	Composite
Sompo Japan Ins Inc	JQD82T	SNRFOR	USD	XR	Composite
Sonoco Prods Co	8B89DE	SNRFOR	EUR	CR	Composite
Sonoco Prods Co	8B89DE	SNRFOR	EUR	MM	Composite
Sonoco Prods Co	8B89DE	SNRFOR	EUR	MR	Composite
Sonoco Prods Co	8B89DE	SNRFOR	JPY	MR	Composite
Sonoco Prods Co	8B89DE	SNRFOR	USD	CR	Composite
Sonoco Prods Co	8B89DE	SNRFOR	USD	MM	Composite
Sonoco Prods Co	8B89DE	SNRFOR	USD	MR	Composite
Sonoco Prods Co	8B89DE	SNRFOR	USD	XR	Composite
Sony Corp	8B8BFI	SNRFOR	AUD	CR	Composite
Sony Corp	8B8BFI	SNRFOR	EUR	CR	Composite
Sony Corp	8B8BFI	SNRFOR	EUR	MM	Composite
Sony Corp	8B8BFI	SNRFOR	EUR	MR	Composite
Sony Corp	8B8BFI	SNRFOR	EUR	XR	Composite
Sony Corp	8B8BFI	SNRFOR	GBP	CR	Composite
Sony Corp	8B8BFI	SNRFOR	JPY	CR	Composite

0.10%	0.11%	0.15%	0.20%	0.19%	0.31%	0.55%	0.51%	0.36%
0.09%	0.11%	0.14%	0.19%	0.19%	0.30%	0.55%	0.51%	0.36%
0.09%	0.11%	0.14%	0.19%	0.19%	0.30%	0.55%	0.51%	0.36%
0.09%	0.11%	0.14%	0.19%	0.19%	0.30%	0.55%	0.51%	0.36%
0.10%	0.12%	0.15%	0.21%	0.19%	0.33%	0.55%	0.51%	0.36%
0.10%	0.11%	0.15%	0.20%	0.19%	0.31%	0.55%	0.51%	0.36%
0.09%	0.11%	0.14%	0.19%	0.19%	0.30%	0.55%	0.51%	0.36%
0.06%	0.09%	0.20%	0.25%	0.38%	0.47%	0.49%	0.84%	1.07%
0.06%	0.09%	0.20%	0.25%	0.38%	0.47%	0.49%	0.84%	1.07%
0.06%	0.09%	0.21%	0.26%	0.39%	0.47%	0.51%	0.84%	1.07%
0.06%	0.09%	0.20%	0.25%	0.38%	0.47%	0.49%	0.84%	1.07%
		3.21%	3.51%	3.74%	3.93%			
		3.21%	3.51%	3.74%	3.93%			
5.35%	5.35%	5.35%	5.35%	5.35%	5.35%	5.35%	5.35%	

0.27%	0.34%	0.45%	0.55%	0.63%	0.70%	0.74%	0.80%	0.81%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.28%	0.36%	0.47%	0.58%	0.65%	0.72%	0.76%	0.82%	0.84%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.28%	0.36%	0.47%	0.58%	0.65%	0.72%	0.76%	0.82%	0.84%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.26%	0.33%	0.44%	0.54%	0.62%	0.69%	0.73%	0.79%	0.80%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.27%	0.34%	0.45%	0.55%	0.63%	0.70%	0.74%	0.80%	0.81%
0.27%	0.34%	0.45%	0.55%	0.63%	0.70%	0.74%	0.80%	0.81%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.28%	0.36%	0.47%	0.58%	0.65%	0.72%	0.76%	0.82%	0.84%
0.27%	0.34%	0.44%	0.55%	0.62%	0.69%	0.74%	0.79%	0.81%
0.26%	0.33%	0.44%	0.54%	0.62%	0.69%	0.73%	0.79%	0.80%
0.33%	0.41%	0.47%	0.55%	0.61%	0.66%	0.70%	0.76%	0.86%
0.33%	0.41%	0.48%	0.55%	0.60%	0.67%	0.69%	0.76%	0.86%
0.33%	0.41%	0.48%	0.55%	0.60%	0.67%	0.69%	0.76%	0.86%
0.33%	0.39%	0.46%	0.52%	0.57%	0.63%	0.66%	0.72%	0.86%
0.34%	0.40%	0.47%	0.54%	0.61%	0.65%	0.70%	0.76%	0.85%
0.25%	0.30%	0.35%	0.41%	0.46%	0.49%	0.53%	0.57%	0.63%
0.33%	0.41%	0.48%	0.55%	0.60%	0.67%	0.69%	0.76%	0.86%
0.33%	0.41%	0.48%	0.55%	0.60%	0.67%	0.69%	0.76%	0.86%
0.33%	0.39%	0.46%	0.52%	0.57%	0.63%	0.66%	0.72%	0.86%
0.11%	0.20%	0.68%	0.87%	0.91%	0.98%	1.04%	1.12%	1.13%
0.11%	0.19%	0.64%	0.87%	0.86%	0.93%	0.98%	1.07%	1.07%
0.11%	0.20%	0.68%	0.87%	0.91%	0.98%	1.04%	1.12%	1.13%
0.11%	0.19%	0.64%	0.87%	0.86%	0.93%	0.98%	1.07%	1.07%
0.11%	0.18%	0.62%	0.84%	0.83%	0.90%	0.95%	1.03%	1.03%
0.16%	0.23%	0.28%	0.33%	0.37%	0.41%	0.47%	0.55%	0.70%
0.16%	0.23%	0.28%	0.33%	0.37%	0.41%	0.47%	0.55%	0.70%
0.15%	0.22%	0.27%	0.32%	0.35%	0.40%	0.45%	0.53%	0.70%
0.15%	0.22%	0.26%	0.32%	0.35%	0.39%	0.45%	0.52%	0.70%
0.12%	0.17%	0.21%	0.25%	0.28%	0.31%	0.35%	0.41%	0.70%
0.16%	0.23%	0.28%	0.33%	0.37%	0.41%	0.47%	0.55%	0.70%
0.15%	0.22%	0.27%	0.33%	0.37%	0.41%	0.47%	0.55%	0.70%

		40%			
0.45%	0.38%	40% B	BB	BB	BBB
0.45%	0.38%	40% BBB	BB	BBB	A
0.45%	0.38%	40% BBB	BB	BBB	A
0.45%	0.38%	40% BBB	BB	BBB	A
0.45%	0.38%	40% B	BB	BB	BBB
		40%			
0.45%	0.38%	40% B	BB	BB	BBB
0.45%	0.38%	40% BBB	BB	BBB	A
		40%			
1.11%	0.95%	40% A	BBB	BBB	A
1.11%	0.95%	40% A	BBB	BBB	A
1.11%	0.95%	40% BBB	BB	BBB	BBB
1.11%	0.95%	40% A	BBB	BBB	A
		67.50%		NR	NR
		67.50%		NR	NR
	5.35%	40% NR	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
0.86%	0.89%	40% BB	BBB	BBB	BBB
0.84%	0.89%	40% A	AA	AA	AA
0.87%	0.92%	38.50% BBB	A	A	A
0.84%	0.89%	40% A	AA	AA	AA
		40%			
0.87%	0.92%	38.50% BBB	A	A	A
0.84%	0.89%	40% A	AA	AA	AA
0.83%	0.88%	39.10% BBB	A	A	A
		39.10%			
0.84%	0.89%	40% A	AA	AA	AA
0.84%	0.89%	40% A	AA	AA	AA
0.86%	0.89%	39.10% BB	BBB	BBB	BBB
0.86%	0.89%	39.10% BB	BBB	BBB	BBB
0.84%	0.89%	40% A	AA	AA	AA
0.84%	0.89%	40% A	AA	AA	AA
0.84%	0.89%	40% A	AA	AA	AA
		40%			
0.87%	0.92%	38.50% BBB	A	A	A
0.84%	0.89%	40% A	AA	AA	AA
0.83%	0.88%	39.10% BBB	A	A	A
		39.10%			
0.99%	0.84%	35.71% BB	BBB	BB	BB
0.99%	0.84%	35% BB	A	A	A
0.99%	0.84%	35% BB	A	A	A
		35.71%			
0.99%	0.84%	35.71% BB	BBB	BBB	BBB
0.97%	0.84%	35.71% A	A	A	A
		35.71%			
0.73%	0.84%	35.71% BBB	BBB	BBB	BBB
0.99%	0.84%	35% BB	A	A	A
0.99%	0.84%	35% BB	A	A	A
0.99%	0.84%	35.71% BB	BBB	BBB	BBB
		35.71%			
1.22%	1.28%	40% NR	BB	BBB	BBB
		40%			
1.16%	1.28%	40% NR	BBB	A	A
		40%			
1.22%	1.28%	40% NR	BB	BBB	BBB
		40%			
1.16%	1.28%	40% NR	BBB	A	A
1.12%	1.28%	40% NR	BB	BBB	BBB
0.56%	0.62%	33.50% BB	BB	BB	BBB
0.56%	0.62%	30.83% A	A	A	AA
0.56%	0.62%	33.50% BBB	BBB	BBB	A
0.56%	0.62%	33.50% BBB	BBB	BBB	A
0.56%	0.62%	33.50% BBB	BBB	BBB	A
0.56%	0.62%	30.83% A	A	A	AA
0.56%	0.62%	35% A	A	A	AA

NR	BBB	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
A	A	A	NR	NR	NR
A	A	A	NR	NR	NR
BBB	BBB	BBB	NR	NR	NR
A	A	A	NR	NR	NR
NR	NR				
NR	NR				
NR	NR	NR	NR		

BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
BB	BBB	BB	BB	B	B
A	AA	BBB	BBB	B	B
A	AA	BBB	BBB	B	B
BBB	A	BB	BB	B	B
A	AA	A	A	BBB	A
BBB	A	BBB	BBB	BB	BBB
A	AA	BBB	BBB	B	B
A	AA	BBB	BBB	B	B
BBB	A	BB	BB	B	B
A	BBB	BBB	BBB	BBB	BBB
AA	A	AA	A	A	A
A	BBB	BBB	BBB	BBB	BBB
AA	A	AA	A	A	A
A	BBB	BBB	BBB	BBB	BBB
B	BBB	BBB	BBB	NR	NR
BBB	AA	AA	AA	NR	NR
BB	A	A	A	NR	NR
BB	A	A	A	NR	NR
BB	A	A	A	NR	NR
BBB	AA	AA	AA	NR	NR
BBB	AA	AA	AA	NR	NR

	NR		Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	A	5	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BB	AA	10	Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
BBB	A	4	Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
	NR		Basic Materials	Europe	Belgium
BBB	A	4	Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
BBB	AA	10	Basic Materials	Europe	Belgium
	NR		Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
BB	AA	10	Basic Materials	Europe	Belgium
BB	AA	10	Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
	NR		Basic Materials	Europe	Belgium
BBB	A	4	Basic Materials	Europe	Belgium
A	AA	10	Basic Materials	Europe	Belgium
BBB	AA	10	Basic Materials	Europe	Belgium
	NR		Basic Materials	Europe	Belgium
NR	A	9	Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
NR	A	7	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	7	Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	A	9	Industrials	N.Amer	United States
NR	BBB	10	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BB	9	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BBB	10	Consumer Goods	Asia	Japan

BB	AA					
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BB	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin
BB	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin
BB	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BB	AA					
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	Thin
BB	AA	CcyGrp	DocAdj	CcyGrp	CcyGrp	Thin
B	AA					
B	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
B	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
B	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	AA	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
B	BB			Thin	Thin	Thin
B	BB			Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
B	CCC					
B	CCC					
B	CCC					
B	CCC					
B	CCC					
B	CCC					
B	CCC					
B	CCC					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
DocAdj	DocAdj	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin	Thin	Thin
Thin					
Thin					
Thin	Thin	Thin			Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp

SNEJPYMR	29-Aug-08 SNE
SNEJPYXR	29-Aug-08 SNE
SNEUSDCR	29-Aug-08 SNE
SNEUSDMM	29-Aug-08 SNE
SNEUSDMR	29-Aug-08 SNE
SNEUSDXR	29-Aug-08 SNE
SOPHGEEURCR	29-Aug-08 SOPHGE
SOPHGEEURMM	29-Aug-08 SOPHGE
SOPHGEUSDCR	29-Aug-08 SOPHGE
SOPHGEUSDMM	29-Aug-08 SOPHGE
SOPHGEUSDMR	29-Aug-08 SOPHGE
SOTHEBEURCR	29-Aug-08 SOTHEB
SOTHEBEURMM	29-Aug-08 SOTHEB
SOTHEBEURMR	29-Aug-08 SOTHEB
SOTHEBEURXR	29-Aug-08 SOTHEB
SOTHEBUSDCR	29-Aug-08 SOTHEB
SOTHEBUSDMM	29-Aug-08 SOTHEB
SOTHEBUSDMR	29-Aug-08 SOTHEB
SOTHEBUSDXR	29-Aug-08 SOTHEB
SRPAUAUDMR	29-Aug-08 SRPAU
SRPAUEURCR	29-Aug-08 SRPAU
SRPAUEURMM	29-Aug-08 SRPAU
SRPAUEURMR	29-Aug-08 SRPAU
SRPAUUSDCR	29-Aug-08 SRPAU
SRPAUUSDMM	29-Aug-08 SRPAU
SRPAUUSDMR	29-Aug-08 SRPAU
SRPAUUSDXR	29-Aug-08 SRPAU
SOBAUSDCR	29-Aug-08 SOBA
SOBAUSDXR	29-Aug-08 SOBA
SO-CapFndEURMM	29-Aug-08 SO-CapFnd
SO-CapFndEURMR	29-Aug-08 SO-CapFnd
SO-CapFndJPYCR	29-Aug-08 SO-CapFnd
SO-CapFndUSDCR	29-Aug-08 SO-CapFnd
SO-CapFndUSDMM	29-Aug-08 SO-CapFnd
SO-CapFndUSDMR	29-Aug-08 SO-CapFnd
PCUEURCR	29-Aug-08 PCU
PCUUSDCR	29-Aug-08 PCU
PCUUSDMR	29-Aug-08 PCU
PCUUSDXR	29-Aug-08 PCU
SOTYNGBPCR	29-Aug-08 SOTYN
SOTYNGBPXR	29-Aug-08 SOTYN
LUVAUDCR	29-Aug-08 LUV
LUVAUDMR	29-Aug-08 LUV
LUVAUDXR	29-Aug-08 LUV
LUVCADMR	29-Aug-08 LUV
LUVCHFMR	29-Aug-08 LUV
LUVEURCR	29-Aug-08 LUV
LUVEURMM	29-Aug-08 LUV
LUVEURMR	29-Aug-08 LUV
LUVEURXR	29-Aug-08 LUV
LUVGBPMR	29-Aug-08 LUV
LUVGBPXR	29-Aug-08 LUV
LUVHKDMR	29-Aug-08 LUV
LUVHKDXR	29-Aug-08 LUV
LUVJPYMR	29-Aug-08 LUV
LUVJPYXR	29-Aug-08 LUV
LUVNOKMR	29-Aug-08 LUV
LUVSEKMR	29-Aug-08 LUV
LUVSEKXR	29-Aug-08 LUV
LUVSGDMR	29-Aug-08 LUV
LUVTWDMR	29-Aug-08 LUV
LUVUSDCR	29-Aug-08 LUV
LUVUSDMM	29-Aug-08 LUV
LUVUSDMR	29-Aug-08 LUV
LUVUSDXR	29-Aug-08 LUV
SVRNUSDCR	29-Aug-08 SVRN
SVRNUSDMR	29-Aug-08 SVRN
SVRNUSDXR	29-Aug-08 SVRN
SPOWER-PwrAstsAUDCR	29-Aug-08 SPOWER-PwrAsts
SPOWER-PwrAstsEURCR	29-Aug-08 SPOWER-PwrAsts
SPOWER-PwrAstsEURMM	29-Aug-08 SPOWER-PwrAsts
SPOWER-PwrAstsJPYCR	29-Aug-08 SPOWER-PwrAsts
SPOWER-PwrAstsSGDCR	29-Aug-08 SPOWER-PwrAsts
SPOWER-PwrAstsUSDCR	29-Aug-08 SPOWER-PwrAsts

Sony Corp	8B8BFI	SNRFOR	JPY	MR	Composite
Sony Corp	8B8BFI	SNRFOR	JPY	XR	Composite
Sony Corp	8B8BFI	SNRFOR	USD	CR	Composite
Sony Corp	8B8BFI	SNRFOR	USD	MM	Composite
Sony Corp	8B8BFI	SNRFOR	USD	MR	Composite
Sony Corp	8B8BFI	SNRFOR	USD	XR	Composite
SOPHIA GE	FNE95H	SNRFOR	EUR	CR	Composite
SOPHIA GE	FNE95H	SNRFOR	EUR	MM	Composite
SOPHIA GE	FNE95H	SNRFOR	USD	CR	Composite
SOPHIA GE	FNE95H	SNRFOR	USD	MM	Composite
SOPHIA GE	FNE95H	SNRFOR	USD	MR	Composite
Sotheby's	8B8DHO	SNRFOR	EUR	CR	Composite
Sotheby's	8B8DHO	SNRFOR	EUR	MM	Composite
Sotheby's	8B8DHO	SNRFOR	EUR	MR	Composite
Sotheby's	8B8DHO	SNRFOR	EUR	XR	Composite
Sotheby's	8B8DHO	SNRFOR	USD	CR	Composite
Sotheby's	8B8DHO	SNRFOR	USD	MM	Composite
Sotheby's	8B8DHO	SNRFOR	USD	MR	Composite
Sotheby's	8B8DHO	SNRFOR	USD	XR	Composite
Southcorp Ltd	8C53BE	SNRFOR	AUD	MR	Composite
Southcorp Ltd	8C53BE	SNRFOR	EUR	CR	Composite
Southcorp Ltd	8C53BE	SNRFOR	EUR	MM	Composite
Southcorp Ltd	8C53BE	SNRFOR	EUR	MR	Composite
Southcorp Ltd	8C53BE	SNRFOR	USD	CR	Composite
Southcorp Ltd	8C53BE	SNRFOR	USD	MM	Composite
Southcorp Ltd	8C53BE	SNRFOR	USD	MR	Composite
Southcorp Ltd	8C53BE	SNRFOR	USD	XR	Composite
Southern Bk Bhd	YG88GL	SUBLT2	USD	CR	Composite
Southern Bk Bhd	YG88GL	SUBLT2	USD	XR	Composite
Southern Co Cap Fdg Inc	8C6897	SNRFOR	EUR	MM	Composite
Southern Co Cap Fdg Inc	8C6897	SNRFOR	EUR	MR	Composite
Southern Co Cap Fdg Inc	8C6897	SNRFOR	JPY	CR	Composite
Southern Co Cap Fdg Inc	8C6897	SNRFOR	USD	CR	Composite
Southern Co Cap Fdg Inc	8C6897	SNRFOR	USD	MM	Composite
Southern Co Cap Fdg Inc	8C6897	SNRFOR	USD	MR	Composite
Southern Copper Corp	8C68B0	SNRFOR	EUR	CR	Composite
Southern Copper Corp	8C68B0	SNRFOR	USD	CR	Composite
Southern Copper Corp	8C68B0	SNRFOR	USD	MR	Composite
Southern Copper Corp	8C68B0	SNRFOR	USD	XR	Composite
Southern Gas Network plc	GOABB2	SNRFOR	GBP	CR	Composite
Southern Gas Network plc	GOABB2	SNRFOR	GBP	XR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	AUD	CR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	AUD	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	AUD	XR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	CAD	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	CHF	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	EUR	CR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	EUR	MM	Composite
Southwest Airls Co	8C8BB5	SNRFOR	EUR	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	EUR	XR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	GBP	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	GBP	XR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	HKD	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	HKD	XR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	JPY	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	JPY	XR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	NOK	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	SEK	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	SEK	XR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	SGD	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	TWD	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	USD	CR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	USD	MM	Composite
Southwest Airls Co	8C8BB5	SNRFOR	USD	MR	Composite
Southwest Airls Co	8C8BB5	SNRFOR	USD	XR	Composite
Sovereign Bancorp Inc	8C9E95	SNRFOR	USD	CR	Composite
Sovereign Bancorp Inc	8C9E95	SNRFOR	USD	MR	Composite
Sovereign Bancorp Inc	8C9E95	SNRFOR	USD	XR	Composite
SP POWERASSETS Ltd	YG944E	SNRFOR	AUD	CR	Composite
SP POWERASSETS Ltd	YG944E	SNRFOR	EUR	CR	Composite
SP POWERASSETS Ltd	YG944E	SNRFOR	EUR	MM	Composite
SP POWERASSETS Ltd	YG944E	SNRFOR	JPY	CR	Composite
SP POWERASSETS Ltd	YG944E	SNRFOR	SGD	CR	Composite
SP POWERASSETS Ltd	YG944E	SNRFOR	USD	CR	Composite

0.15%	0.22%	0.26%	0.32%	0.35%	0.40%	0.46%	0.53%	0.70%
0.11%	0.17%	0.21%	0.25%	0.28%	0.31%	0.36%	0.42%	0.70%
0.16%	0.23%	0.28%	0.33%	0.37%	0.41%	0.47%	0.55%	0.70%
0.15%	0.22%	0.27%	0.32%	0.35%	0.40%	0.45%	0.53%	0.70%
0.15%	0.22%	0.26%	0.32%	0.35%	0.39%	0.45%	0.52%	0.70%
0.12%	0.17%	0.21%	0.25%	0.28%	0.31%	0.35%	0.41%	0.70%
		0.21%	0.26%	0.35%	0.43%	0.48%	0.51%	
		0.21%	0.26%	0.35%	0.43%	0.48%	0.51%	
		0.21%	0.26%	0.35%	0.43%	0.48%	0.51%	
		0.21%	0.26%	0.35%	0.43%	0.48%	0.51%	
		0.21%	0.26%	0.35%	0.43%	0.48%	0.51%	
					3.75%			
					3.75%			
					3.75%			
					3.75%			
					3.75%			
					3.75%			
					3.75%			
					3.75%			
0.64%	0.65%	0.78%	0.88%	0.97%	1.06%	1.13%	1.24%	1.29%
0.64%	0.68%	0.78%	0.91%	1.00%	1.10%	1.17%	1.28%	1.29%
0.64%	0.66%	0.78%	0.89%	0.97%	1.06%	1.13%	1.24%	1.29%
0.64%	0.68%	0.78%	0.91%	1.00%	1.10%	1.17%	1.28%	1.29%
0.64%	0.66%	0.78%	0.89%	0.97%	1.06%	1.13%	1.24%	1.29%
	0.27%	0.34%	0.38%	0.43%	0.48%	0.53%	0.58%	
	0.27%	0.34%	0.38%	0.43%	0.48%	0.53%	0.58%	
	0.27%	0.34%	0.38%	0.43%	0.48%	0.53%	0.58%	
	1.31%	1.12%	1.84%	1.90%	2.05%	2.19%	2.34%	2.49%
	1.31%	1.12%	1.75%	1.80%	1.97%	2.08%	2.22%	2.36%
	1.31%	1.12%	1.68%	1.74%	1.90%	2.00%	2.14%	2.28%
0.91%	0.92%	1.24%	1.33%	1.70%	1.84%	1.72%	1.73%	2.18%
0.91%	0.87%	1.17%	1.33%	1.62%	1.75%	1.72%	1.73%	2.18%
0.91%	0.84%	1.13%	1.33%	1.56%	1.68%	1.72%	1.73%	2.18%
0.91%	0.87%	1.17%	1.34%	1.57%	1.75%	1.75%	1.74%	2.18%
0.91%	0.87%	1.17%	1.34%	1.57%	1.75%	1.75%	1.74%	2.18%
0.95%	0.92%	1.23%	1.42%	1.67%	1.85%	1.84%	1.84%	2.18%
0.92%	0.88%	1.18%	1.36%	1.61%	1.77%	1.77%	1.76%	2.18%
0.91%	0.87%	1.17%	1.34%	1.57%	1.75%	1.75%	1.74%	2.18%
0.87%	0.87%	1.15%	1.31%	1.57%	1.71%	1.69%	1.67%	2.18%
0.91%	0.87%	1.17%	1.34%	1.57%	1.75%	1.75%	1.74%	2.18%
0.87%	0.87%	1.15%	1.31%	1.57%	1.71%	1.69%	1.67%	2.18%
0.91%	0.87%	1.17%	1.34%	1.57%	1.75%	1.75%	1.74%	2.18%
0.87%	0.87%	1.15%	1.31%	1.57%	1.71%	1.69%	1.67%	2.18%
0.91%	0.89%	1.23%	1.33%	1.58%	1.74%	1.72%	1.73%	2.18%
0.91%	0.86%	1.18%	1.33%	1.58%	1.74%	1.72%	1.73%	2.18%
0.91%	0.87%	1.17%	1.34%	1.57%	1.75%	1.75%	1.74%	2.18%
0.87%	0.87%	1.15%	1.31%	1.57%	1.71%	1.69%	1.67%	2.18%
0.91%	0.87%	1.17%	1.34%	1.57%	1.75%	1.75%	1.74%	2.18%
0.95%	0.92%	1.23%	1.42%	1.67%	1.85%	1.84%	1.84%	2.18%
0.91%	0.87%	1.17%	1.34%	1.57%	1.75%	1.75%	1.74%	2.18%
0.87%	0.87%	1.15%	1.31%	1.57%	1.71%	1.69%	1.67%	2.18%
0.49%	0.37%	0.48%	0.57%	0.64%	0.73%	0.77%	0.82%	0.81%
0.49%	0.37%	0.48%	0.55%	0.64%	0.73%	0.77%	0.81%	0.81%
0.49%	0.37%	0.48%	0.57%	0.64%	0.73%	0.77%	0.82%	0.81%
0.49%	0.37%	0.48%	0.55%	0.64%	0.73%	0.77%	0.81%	0.81%

0.56%	0.62%	33.50%	BBB	BBB	BBB	A
0.56%	0.62%	33.50%	BBB	BBB	BBB	A
0.56%	0.62%	30.83%	A	A	A	AA
0.56%	0.62%	33.50%	BBB	BBB	BBB	A
0.56%	0.62%	33.50%	BBB	BBB	BBB	A
0.56%	0.62%	33.50%	BBB	BBB	BBB	A
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		40%			NR	NR
		30.00%				
		30.00%				
		30.00%				
		30.00%				
		30.00%				
		30.00%				
		30.00%				
		30.00%				
1.33%	1.36%	40%	NR	BB	NR	BBB
1.33%	1.36%	40%	NR	BBB	NR	A
		40%				
1.33%	1.36%	40%	NR	A	NR	A
1.33%	1.36%	40%	NR	BBB	NR	A
		40%				
1.33%	1.36%	40%	NR	A	NR	A
		40%				
		20%				
		20%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%		NR	NR	NR
		40%				
2.35%	2.48%	40%		NR	NR	BBB
2.35%	2.36%	40%		NR	NR	BBB
2.35%	2.27%	40%		NR	NR	BBB
		40%				
		40%				
2.31%	2.03%	40%	BB	BBB	BBB	A
2.31%	2.03%	40%	BB	A	A	A
2.31%	2.03%	40%	BB	BBB	BBB	A
2.31%	2.03%	40%	A	AAA	AAA	AA
2.31%	2.03%	40%	A	AAA	AAA	AA
2.31%	2.03%	40%	BBB	AA	AA	AA
2.31%	2.03%	40%	BBB	AA	AA	AA
2.31%	2.03%	40%	A	AAA	AAA	AA
2.31%	2.03%	40%	BBB	A	A	AA
2.31%	2.03%	40%	A	AAA	AAA	AA
2.31%	2.03%	40%	BBB	A	A	AA
2.31%	2.03%	40%	A	AAA	AAA	AA
2.31%	2.03%	40%	BBB	A	A	AA
2.31%	2.03%	40%	BB	A	A	A
2.31%	2.03%		BB	BBB	BBB	A
2.31%	2.03%	40%	A	AAA	AAA	AA
		40%				
2.31%	2.03%	40%	BBB	A	A	AA
2.31%	2.03%	40%	A	AAA	AAA	AA
		40%				
2.31%	2.03%	40%	BBB	AA	AA	AA
		40%				
2.31%	2.03%	40%	A	AAA	AAA	AA
2.31%	2.03%	40%	BBB	A	A	AA
		40%				
		40%				
		40%				
0.84%	0.87%	33%	NR	BB	BBB	BBB
0.84%	0.87%	40%	NR	A	AA	AA
		33%				
0.84%	0.87%	33%	NR	BB	BBB	BBB
		40%				
0.84%	0.87%	40%	NR	A	AA	AA

BB	A	A	A	NR	NR
BB	A	A	A	NR	NR
BBB	AA	AA	AA	NR	NR
BB	A	A	A	NR	NR
BB	A	A	A	NR	NR
BB	A	A	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
BB	BBB	BB	BB	NR	NR
BBB	A	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
B	BB	BBB	BBB	B	NR
B	B	BBB	BBB	B	NR
B	B	BBB	BBB	B	NR
BBB	BBB	BBB	A	NR	NR
A	A	BBB	A	NR	NR
BBB	BBB	BBB	A	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AA	A	AA	NR	NR
AA	AA	A	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	BBB	A	NR	NR
A	A	BBB	A	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AA	A	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A

NR	BBB	10	Consumer Goods	Asia	Japan
NR	BB	10	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BB	9	Consumer Goods	Asia	Japan
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR	2	Financials	Europe	France
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	A	6	Consumer Goods	Oceania	Australia
NR	A	6	Consumer Goods	Oceania	Australia
	NR		Consumer Goods	Oceania	Australia
NR	A	4	Consumer Goods	Oceania	Australia
NR	A	6	Consumer Goods	Oceania	Australia
	NR		Consumer Goods	Oceania	Australia
NR	A	4	Consumer Goods	Oceania	Australia
	NR		Consumer Goods	Oceania	Australia
	NR		Financials	Asia	Malaysia
	NR		Financials	Asia	Malaysia
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
BBB	B	3	Basic Materials	N.Amer	United States
BBB	B	5	Basic Materials	N.Amer	United States
BBB	B	5	Basic Materials	N.Amer	United States
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	A	3	Consumer Services	N.Amer	United States
NR	A	3	Consumer Services	N.Amer	United States
NR	BBB	3	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	AA	14	Consumer Services	N.Amer	United States
NR	AA	14	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
NR	AA	14	Consumer Services	N.Amer	United States
NR	AA	14	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	14	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	9	Utilities	Asia	Singapore
NR	BBB	8	Utilities	Asia	Singapore
	NR		Utilities	Asia	Singapore
NR	BBB	9	Utilities	Asia	Singapore
	NR		Utilities	Asia	Singapore
NR	BBB	8	Utilities	Asia	Singapore

A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA			Thin	Thin	Thin
BBB	AA			Thin	Thin	Thin
BBB	AA			Thin	Thin	Thin
BBB	AA			Thin	Thin	Thin
BBB	AA			Thin	Thin	Thin
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BBB	BBB	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BBB					
BBB	A					
BBB	A					
A	A					
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A					
A	A					
A	A		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	DocAdj	DocAdj
BBB	BBB		Thin	Thin	DocAdj	DocAdj
BBB	BBB		Thin	Thin	DocAdj	DocAdj
BBB						
BBB						
A	BBB	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
A	BBB	Entity Tier	CcyGrp	CcyGrp	Entity Tier	CcyGrp
A	BBB	Entity Tier	DocAdj	DocAdj	Entity Tier	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
A	BBB	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA					
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A					
AA	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

SPOWER-PwrAstsUSDMM	29-Aug-08 SPOWER-PwrAsts
SPOWER-PwrAstsUSDMR	29-Aug-08 SPOWER-PwrAsts
SPOWER-PwrAstsUSDXR	29-Aug-08 SPOWER-PwrAsts
SECAPAUDCR	29-Aug-08 SECAP
SECAPAUDMR	29-Aug-08 SECAP
SECAPCADMR	29-Aug-08 SECAP
SECAPCHFMR	29-Aug-08 SECAP
SECAPEURCR	29-Aug-08 SECAP
SECAPEURMM	29-Aug-08 SECAP
SECAPEURMR	29-Aug-08 SECAP
SECAPEURXR	29-Aug-08 SECAP
SECAPGBPMR	29-Aug-08 SECAP
SECAPJPYMR	29-Aug-08 SECAP
SECAPNZDMR	29-Aug-08 SECAP
SECAPSEKMR	29-Aug-08 SECAP
SECAPSGDMR	29-Aug-08 SECAP
SECAPUSDCR	29-Aug-08 SECAP
SECAPUSDMM	29-Aug-08 SECAP
SECAPUSDMR	29-Aug-08 SECAP
SECAPUSDXR	29-Aug-08 SECAP
SBIUSDCR	29-Aug-08 SBI
SBIUSDMR	29-Aug-08 SBI
SBIUSDXR	29-Aug-08 SBI
SBIUSDCR	29-Aug-08 SBI
SBIUSDXR	29-Aug-08 SBI
SPOWER-SEGAHAUDMR	29-Aug-08 SPOWER-SEGAH
SPOWER-SEGAHUSDCR	29-Aug-08 SPOWER-SEGAH
SPOWER-SEGAHUSDMR	29-Aug-08 SPOWER-SEGAH
SSBMEURMM	29-Aug-08 SSBM
SSBMEURMR	29-Aug-08 SSBM
SSBMEURXR	29-Aug-08 SSBM
SSBMUSDMM	29-Aug-08 SSBM
SSBMUSDMR	29-Aug-08 SSBM
FON-CapCorpAUDMR	29-Aug-08 FON-CapCorp
FON-CapCorpEURCR	29-Aug-08 FON-CapCorp
FON-CapCorpEURMM	29-Aug-08 FON-CapCorp
FON-CapCorpEURMR	29-Aug-08 FON-CapCorp
FON-CapCorpEURXR	29-Aug-08 FON-CapCorp
FON-CapCorpJPYMR	29-Aug-08 FON-CapCorp
FON-CapCorpUSDCR	29-Aug-08 FON-CapCorp
FON-CapCorpUSDMM	29-Aug-08 FON-CapCorp
FON-CapCorpUSDMR	29-Aug-08 FON-CapCorp
FON-CapCorpUSDXR	29-Aug-08 FON-CapCorp
SAUDMR	29-Aug-08 S
SAUDXR	29-Aug-08 S
SCADMR	29-Aug-08 S
SCADXR	29-Aug-08 S
SCHFMR	29-Aug-08 S
SEURCR	29-Aug-08 S
SEURMM	29-Aug-08 S
SEURMR	29-Aug-08 S
SEURXR	29-Aug-08 S
SGBPMR	29-Aug-08 S
SGBPXR	29-Aug-08 S
SHKDMR	29-Aug-08 S
SHKDXR	29-Aug-08 S
SJPYCR	29-Aug-08 S
SJPYMR	29-Aug-08 S
SNOKMR	29-Aug-08 S
SNZDMR	29-Aug-08 S
SSEKMR	29-Aug-08 S
SSEKXR	29-Aug-08 S
SSGDMR	29-Aug-08 S
STWDMR	29-Aug-08 S
SUSDCR	29-Aug-08 S
SUSDMM	29-Aug-08 S
SUSDMR	29-Aug-08 S
SUSDXR	29-Aug-08 S
SPWEURMM	29-Aug-08 SPW
SPWEURMR	29-Aug-08 SPW
SPWEURXR	29-Aug-08 SPW
SPWILSXR	29-Aug-08 SPW
SPWUSDCR	29-Aug-08 SPW
SPWUSDMM	29-Aug-08 SPW

SP POWERASSETS Ltd	YG944E	SNRFOR	USD	MM	Composite
SP POWERASSETS Ltd	YG944E	SNRFOR	USD	MR	Composite
SP POWERASSETS Ltd	YG944E	SNRFOR	USD	XR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	AUD	CR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	AUD	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	CAD	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	CHF	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	EUR	CR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	EUR	MM	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	EUR	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	EUR	XR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	GBP	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	JPY	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	NZD	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	SEK	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	SGD	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	USD	CR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	USD	MM	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	USD	MR	Composite
Spectra Energy Cap LLC	8CBCAK	SNRFOR	USD	XR	Composite
Spectrum Brands Inc	8CBD8N	SNRFOR	USD	CR	Composite
Spectrum Brands Inc	8CBD8N	SNRFOR	USD	MR	Composite
Spectrum Brands Inc	8CBD8N	SNRFOR	USD	XR	Composite
Spectrum Brands Inc	8CBD8N	SUBLT2	USD	CR	Composite
Spectrum Brands Inc	8CBD8N	SUBLT2	USD	XR	Composite
SPI Electricity & Gas Australia Hldgs Pty Ltd	QYEAAY	SNRFOR	AUD	MR	Composite
SPI Electricity & Gas Australia Hldgs Pty Ltd	QYEAAY	SNRFOR	USD	CR	Composite
SPI Electricity & Gas Australia Hldgs Pty Ltd	QYEAAY	SNRFOR	USD	MR	Composite
Springer Science Business Media	DKD87U	SECDOM	EUR	MM	Composite
Springer Science Business Media	DKD87U	SECDOM	EUR	MR	Composite
Springer Science Business Media	DKD87U	SECDOM	EUR	XR	Composite
Springer Science Business Media	DKD87U	SECDOM	USD	MM	Composite
Springer Science Business Media	DKD87U	SECDOM	USD	MR	Composite
Sprint Cap Corp	8D7266	SNRFOR	AUD	MR	Composite
Sprint Cap Corp	8D7266	SNRFOR	EUR	CR	Composite
Sprint Cap Corp	8D7266	SNRFOR	EUR	MM	Composite
Sprint Cap Corp	8D7266	SNRFOR	EUR	MR	Composite
Sprint Cap Corp	8D7266	SNRFOR	EUR	XR	Composite
Sprint Cap Corp	8D7266	SNRFOR	JPY	MR	Composite
Sprint Cap Corp	8D7266	SNRFOR	USD	CR	Composite
Sprint Cap Corp	8D7266	SNRFOR	USD	MM	Composite
Sprint Cap Corp	8D7266	SNRFOR	USD	MR	Composite
Sprint Cap Corp	8D7266	SNRFOR	USD	XR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	AUD	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	AUD	XR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	CAD	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	CAD	XR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	CHF	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	EUR	CR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	EUR	MM	Composite
Sprint Nextel Corp	8D728N	SNRFOR	EUR	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	EUR	XR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	GBP	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	GBP	XR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	HKD	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	HKD	XR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	JPY	CR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	JPY	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	NOK	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	NZD	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	SEK	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	SEK	XR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	SGD	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	TWD	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	USD	CR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	USD	MM	Composite
Sprint Nextel Corp	8D728N	SNRFOR	USD	MR	Composite
Sprint Nextel Corp	8D728N	SNRFOR	USD	XR	Composite
SPX Corp	7FCA98	SNRFOR	EUR	MM	Composite
SPX Corp	7FCA98	SNRFOR	EUR	MR	Composite
SPX Corp	7FCA98	SNRFOR	EUR	XR	Composite
SPX Corp	7FCA98	SNRFOR	ILS	XR	Composite
SPX Corp	7FCA98	SNRFOR	USD	CR	Composite
SPX Corp	7FCA98	SNRFOR	USD	MM	Composite

0.49%	0.35%	0.46%	0.55%	0.61%	0.70%	0.73%	0.78%	0.81%
0.49%	0.34%	0.44%	0.53%	0.59%	0.67%	0.71%	0.76%	0.81%
0.51%	0.55%	0.75%	0.88%	0.98%	1.09%	1.14%	1.20%	1.33%
0.51%	0.55%	0.75%	0.88%	0.98%	1.09%	1.14%	1.20%	1.33%
0.51%	0.55%	0.75%	0.88%	0.99%	1.09%	1.14%	1.21%	1.34%
0.51%	0.55%	0.75%	0.88%	0.99%	1.09%	1.14%	1.21%	1.34%
0.51%	0.58%	0.79%	0.92%	1.04%	1.15%	1.20%	1.27%	1.41%
0.51%	0.56%	0.76%	0.89%	1.00%	1.10%	1.15%	1.22%	1.35%
0.51%	0.55%	0.75%	0.88%	0.99%	1.09%	1.14%	1.21%	1.34%
0.51%	0.53%	0.73%	0.84%	0.93%	1.04%	1.08%	1.18%	1.29%
0.51%	0.53%	0.73%	0.84%	0.93%	1.04%	1.08%	1.18%	1.29%
0.51%	0.55%	0.75%	0.88%	0.98%	1.09%	1.14%	1.20%	1.33%
0.51%	0.55%	0.75%	0.88%	0.99%	1.09%	1.14%	1.21%	1.34%
0.51%	0.55%	0.75%	0.88%	0.99%	1.09%	1.14%	1.21%	1.34%
0.51%	0.55%	0.75%	0.88%	0.99%	1.09%	1.14%	1.21%	1.34%
0.51%	0.58%	0.79%	0.92%	1.04%	1.15%	1.20%	1.27%	1.41%
0.51%	0.56%	0.76%	0.89%	1.00%	1.10%	1.15%	1.22%	1.35%
0.51%	0.55%	0.75%	0.88%	0.99%	1.09%	1.14%	1.21%	1.34%
0.51%	0.53%	0.73%	0.84%	0.93%	1.04%	1.08%	1.18%	1.29%
14.95%	14.95%	18.70%	20.72%	21.47%	22.69%	22.33%	22.63%	0.184999479
14.95%	14.95%	18.70%	20.72%	21.47%	22.69%	22.33%	22.63%	0.184999479
14.95%	14.95%	18.70%	20.72%	21.47%	21.85%	21.50%	22.63%	0.184999479
14.95%	14.95%	18.70%	20.72%	21.47%	21.85%	21.50%	22.63%	0.184999479
14.95%	14.95%	18.70%	20.72%	21.47%	21.85%	21.50%	22.63%	0.184999479
0.43%	0.47%	0.56%	0.78%	0.75%	0.85%	0.89%	1.00%	1.17%
0.43%	0.47%	0.56%	0.78%	0.79%	0.85%	0.94%	1.00%	1.17%
0.43%	0.47%	0.56%	0.78%	0.75%	0.85%	0.89%	1.00%	1.17%
1.06%	1.38%	2.68%	3.03%	3.40%	3.59%	3.77%	3.77%	3.77%
1.06%	1.38%	2.68%	3.03%	3.40%	3.59%	3.77%	3.77%	3.77%
2.09%	2.33%	2.84%	2.86%	2.93%	2.97%	2.92%	2.86%	2.86%
2.09%	2.34%	2.84%	2.87%	2.93%	2.98%	2.93%	2.87%	2.86%
2.09%	2.33%	2.84%	2.86%	2.93%	2.97%	2.92%	2.86%	2.86%
2.20%	2.46%	3.00%	3.03%	3.09%	3.15%	3.09%	3.03%	3.01%
2.09%	2.34%	2.84%	2.87%	2.93%	2.98%	2.93%	2.87%	2.86%
2.01%	2.25%	2.74%	2.80%	2.83%	2.91%	2.84%	2.79%	2.75%
2.09%	2.29%	2.75%	2.87%	3.00%	2.98%	2.91%	2.87%	2.89%
2.01%	2.29%	2.75%	2.87%	2.89%	2.98%	2.91%	2.87%	2.89%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.15%	2.25%	2.70%	2.81%	2.88%	2.94%	2.87%	2.83%	2.87%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.28%	2.43%	2.92%	3.05%	3.13%	3.17%	3.09%	3.05%	3.07%
2.19%	2.34%	2.80%	2.92%	3.00%	3.04%	2.97%	2.92%	2.95%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.15%	2.25%	2.70%	2.81%	2.88%	2.94%	2.87%	2.83%	2.87%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.15%	2.25%	2.70%	2.81%	2.88%	2.94%	2.87%	2.83%	2.87%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.15%	2.25%	2.70%	2.81%	2.88%	2.94%	2.87%	2.83%	2.87%
2.13%	2.29%	2.75%	2.87%	2.94%	2.98%	2.91%	2.87%	2.89%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.15%	2.25%	2.70%	2.81%	2.88%	2.94%	2.87%	2.83%	2.87%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.28%	2.43%	2.92%	3.05%	3.13%	3.17%	3.09%	3.05%	3.07%
2.19%	2.34%	2.80%	2.92%	3.00%	3.04%	2.97%	2.92%	2.95%
2.23%	2.34%	2.77%	2.88%	2.96%	3.00%	2.92%	2.88%	2.91%
2.15%	2.25%	2.70%	2.81%	2.88%	2.94%	2.87%	2.83%	2.87%
0.96%	0.96%	1.40%	1.98%	1.85%	2.71%	2.87%	2.96%	
0.96%	0.93%	1.40%	1.91%	1.85%	2.61%	2.87%	2.96%	
0.96%	0.93%	1.40%	1.91%	1.85%	2.61%	2.87%	2.96%	
0.96%	1.01%	1.40%	2.09%	1.85%	2.86%	2.87%	2.96%	

		33%				
0.79%	0.87%	33%	NR	BBB	A	A
0.76%	0.87%	33%	NR	BBB	A	A
1.22%	1.27%	40.00%	NR	BB	BB	BBB
1.22%	1.27%	40.00%	NR	BB	BB	BBB
1.22%	1.27%	40.00%	NR	A	A	AA
1.22%	1.27%	40.00%	NR	A	A	AA
1.22%	1.27%	40.00%	NR	BBB	BBB	A
1.22%	1.27%	40.00%	NR	BBB	BBB	A
1.22%	1.27%	40.00%	NR	A	A	AA
1.22%	1.27%	40.00%	NR	BBB	BBB	A
1.22%	1.27%	40.00%				
1.22%	1.27%	40.00%	NR	BB	BB	BBB
1.22%	1.27%	40.00%	NR	A	A	AA
1.22%	1.27%	40.00%				
1.22%	1.27%	40.00%	NR	A	A	AA
1.22%	1.27%	40.00%	NR	BBB	BBB	A
1.22%	1.27%	40.00%	NR	BBB	BBB	A
1.22%	1.27%	40.00%	NR	A	A	AA
1.22%	1.27%	40.00%	NR	BBB	BBB	A
14.36%	14.15%	40%				
14.36%	14.15%	40%		NR	NR	NR
14.36%	14.15%	40%		NR	NR	NR
14.36%	14.15%	39.50%				
14.36%	14.15%	39.50%		NR		
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
3.77%	3.77%	40%			NR	NR
3.77%	3.77%	40%			NR	NR
		40%				
		40%				
		40%				
2.91%	2.91%	40%	BB	BBB	BBB	BBB
		40%				
		40%				
2.92%	2.91%	40%	A	AA	AA	AA
		40%				
2.91%	2.91%	40%	BB	BBB	BBB	BBB
3.08%	3.06%	40%	BBB	A	A	A
		40%				
2.92%	2.91%	40%	A	AA	AA	AA
2.82%	2.80%	40%	BBB	A	A	A
2.89%	2.85%	40%	A	BBB	BBB	BBB
2.89%	2.85%	40%	BBB	BBB	BBB	BBB
2.91%	2.85%	40%	A	AA	AA	AA
2.82%	2.85%	40%	A	A	A	A
2.91%	2.85%	40%	A	AA	AA	AA
3.06%	2.85%	40%	A	A	A	A
2.94%	2.85%	40%	A	A	A	A
2.91%	2.85%	40%	A	AA	AA	AA
2.82%	2.85%	40%	A	A	A	A
2.91%	2.85%	40%	A	AA	AA	AA
2.82%	2.85%	40%	A	A	A	A
2.91%	2.85%	40%	A	AA	AA	AA
2.82%	2.85%	40%	A	A	A	A
		40%				
2.89%	2.85%	40%	A	BBB	BBB	BBB
2.91%	2.85%	40%	A	AA	AA	AA
2.91%	2.85%	40%	A	AA	AA	AA
2.91%	2.85%	40%	A	AA	AA	AA
2.82%	2.85%	40%	A	A	A	A
2.91%	2.85%	40%	A	AA	AA	AA
		40%				
3.06%	2.85%	40%	A	A	A	A
2.94%	2.85%	40%	A	A	A	A
2.91%	2.85%	40%	A	AA	AA	AA
2.82%	2.85%	40%	A	A	A	A
		40%				
		40%	NR	BB	NR	BB
		40%	NR	BB	NR	BB
		40%	NR	BB	NR	BB
		40%	NR	BB	NR	BB
		40%				

A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BBB	A	A	A	BB	NR
BBB	A	A	A	BB	NR
AA	AAA	AAA	AAA	A	NR
AA	AAA	AAA	AAA	A	NR
A	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
AA	AAA	AAA	AAA	A	NR
A	A	A	A	BBB	NR
BBB	A	A	A	BB	NR
AA	AAA	AAA	AAA	A	NR
AA	AAA	AAA	AAA	A	NR
A	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
AA	AAA	AAA	AAA	A	NR
A	A	A	A	BBB	NR
NR	BBB	BB	NR		NR
NR	BBB	BB	NR		NR
CCC	NR	BB	NR	NR	
B	NR	BBB	NR	NR	
BB	NR	A	NR	NR	
NR		NR			
NR		NR			
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
A	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	A	A	A	BBB	A
AA	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	A	A	A	A	A
A	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	A	A	A	A	A
AA	AA	AA	AA	A	AA
AA	A	A	A	BBB	A
AA	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	A	A	A	A	A
NR	BB	NR	NR		
NR	BB	NR	NR		
NR	BB	NR	NR		
NR	BB	NR	NR		

	NR		Utilities	Asia	Singapore
NR	BBB	9	Utilities	Asia	Singapore
NR	BBB	9	Utilities	Asia	Singapore
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	3	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	12	Oil & Gas	N.Amer	United States
NR	A	3	Oil & Gas	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
NR	NR	3	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Utilities	Oceania	Australia
	NR	2	Utilities	Oceania	Australia
	NR	2	Utilities	Oceania	Australia
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
BB	AA	10	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
A	AA	10	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BB	AA	10	Telecommunications	N.Amer	United States
BBB	AA	10	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
A	AA	10	Telecommunications	N.Amer	United States
BBB	A	3	Telecommunications	N.Amer	United States
NR	AA	8	Telecommunications	N.Amer	United States
NR	AA	8	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	A	4	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	AA	8	Telecommunications	N.Amer	United States
NR	AA	8	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	A	4	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	A	4	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	A	4	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	AA	8	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	A	4	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	AA	8	Telecommunications	N.Amer	United States
NR	AA	8	Telecommunications	N.Amer	United States
NR	AA	7	Telecommunications	N.Amer	United States
NR	A	4	Telecommunications	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States

AA	A					
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
B	CCC					
B	CCC		Thin	Thin	Thin	Thin
B	CCC		Thin	Thin	Thin	Thin
CCC	CCC					
CCC	CCC		Thin			
A	BBB	Thin	Thin	Thin	Thin	Entity Tier
A	BBB	Thin	Thin	Thin	Thin	DocAdj
A	BBB	Thin	Thin	Thin	Thin	CcyGrp
				Thin	Thin	Thin
				Thin	Thin	Thin

BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	BB	CcyGrp	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	BB	DocAdj	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	Thin	DocAdj	Thin	DocAdj	Thin
BB	BB	Thin	DocAdj	Thin	DocAdj	Thin
BB	BB	Thin	DocAdj	Thin	DocAdj	Thin
BB	BB	Thin	DocAdj	Thin	DocAdj	Thin
BB	BB					

DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

Entity Tier
CcyGrp

CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

DocAdj
DocAdj

Thin
Thin
Thin

DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

Entity Tier
CcyGrp

CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

DocAdj
DocAdj

Entity Tier
DocAdj
CcyGrp
Thin
Thin

DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

Entity Tier
CcyGrp

CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

Thin
Thin

Thin
Thin
Thin

Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

Entity Tier
CcyGrp

CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp

Thin
Thin

Thin
Thin
Thin

DocAdj
DocAdj
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin
Thin

Entity Tier

CcyGrp

Entity Tier
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp

DocAdj
DocAdj
DocAdj
DocAdj

Entity Tier

CcyGrp

Entity Tier
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp

Thin
Thin
Thin
Thin

Entity Tier

CcyGrp

Entity Tier
DocAdj

CcyGrp
DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

DocAdj
DocAdj
CcyGrp
CcyGrp

Entity Tier

CcyGrp

Entity Tier
DocAdj

CcyGrp
DocAdj
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin

Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

SPWUSDMR	29-Aug-08 SPW
SPWUSDXR	29-Aug-08 SPW
SREGLUSDCR	29-Aug-08 SREGL
SREGLUSDMR	29-Aug-08 SREGL
SRITELUSDCR	29-Aug-08 SRITEL
SSPFINEURMM	29-Aug-08 SSPFIN
SSPFINEURMR	29-Aug-08 SSPFIN
SSPFINGBPMR	29-Aug-08 SSPFIN
SSPFINNOKMR	29-Aug-08 SSPFIN
SSPFINSEKMR	29-Aug-08 SSPFIN
SSPFINUSDMR	29-Aug-08 SSPFIN
SBIIN-StateBkInUSDCR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInAUDCR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInEURCR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInEURMM	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInEURMR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInGBPCR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInINRCR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInSEKCR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInUSDCR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInUSDMM	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInUSDMR	29-Aug-08 SBIIN-StateBkIn
SBIIN-StateBkInUSDXR	29-Aug-08 SBIIN-StateBkIn
STGEORAUDMR	29-Aug-08 STGEOR
STGEOREURCR	29-Aug-08 STGEOR
STGEOREURMM	29-Aug-08 STGEOR
STGEOREURMR	29-Aug-08 STGEOR
STGEORGBPCR	29-Aug-08 STGEOR
STGEORGBPMR	29-Aug-08 STGEOR
STGEORHKDMR	29-Aug-08 STGEOR
STGEORJPYMR	29-Aug-08 STGEOR
STGEORNZDMR	29-Aug-08 STGEOR
STGEORSGDMR	29-Aug-08 STGEOR
STGEORUSDCR	29-Aug-08 STGEOR
STGEORUSDMM	29-Aug-08 STGEOR
STGEORUSDMR	29-Aug-08 STGEOR
STGEORUSDXR	29-Aug-08 STGEOR
STGEORAUDMR	29-Aug-08 STGEOR
STGEOREURCR	29-Aug-08 STGEOR
STGEOREURMM	29-Aug-08 STGEOR
STGEOREURMR	29-Aug-08 STGEOR
STGEORJPYMR	29-Aug-08 STGEOR
STGEORUSDCR	29-Aug-08 STGEOR
STGEORUSDMM	29-Aug-08 STGEOR
STGEORUSDMR	29-Aug-08 STGEOR
ILNOISEURMM	29-Aug-08 ILNOIS
ILNOISEURMR	29-Aug-08 ILNOIS
ILNOISUSDCR	29-Aug-08 ILNOIS
ILNOISUSDMM	29-Aug-08 ILNOIS
ILNOISUSDMR	29-Aug-08 ILNOIS
ILNOISUSDXR	29-Aug-08 ILNOIS
ISRAELAUDCR	29-Aug-08 ISRAEL
ISRAELCADCR	29-Aug-08 ISRAEL
ISRAELEURCR	29-Aug-08 ISRAEL
ISRAELEURMM	29-Aug-08 ISRAEL
ISRAELEURMR	29-Aug-08 ISRAEL
ISRAELGBPCR	29-Aug-08 ISRAEL
ISRAELHKDCR	29-Aug-08 ISRAEL
ISRAELILSCR	29-Aug-08 ISRAEL
ISRAELSGDCR	29-Aug-08 ISRAEL
ISRAELUSDCR	29-Aug-08 ISRAEL
ISRAELUSDMM	29-Aug-08 ISRAEL
ISRAELUSDMR	29-Aug-08 ISRAEL
ISRAELUSDXR	29-Aug-08 ISRAEL
STMICHUSDCR	29-Aug-08 STMICH
STMICHUSDMR	29-Aug-08 STMICH
STMICHUSDXR	29-Aug-08 STMICH
NYEURCR	29-Aug-08 NY
NYEURMM	29-Aug-08 NY
NYEURMR	29-Aug-08 NY
NYUSDCR	29-Aug-08 NY
NYUSDMM	29-Aug-08 NY
NYUSDMR	29-Aug-08 NY
NYUSDXR	29-Aug-08 NY

SPX Corp	7FCA98	SNRFOR	USD	MR	Composite
SPX Corp	7FCA98	SNRFOR	USD	XR	Composite
SRE Group Ltd	GOC430	SNRFOR	USD	CR	Composite
SRE Group Ltd	GOC430	SNRFOR	USD	MR	Composite
Sri Lanka Telecom Ltd	YG947U	SNRFOR	USD	CR	Composite
SSP Fing Ltd	GOC42G	SECDOM	EUR	MM	Composite
SSP Fing Ltd	GOC42G	SECDOM	EUR	MR	Composite
SSP Fing Ltd	GOC42G	SECDOM	GBP	MR	Composite
SSP Fing Ltd	GOC42G	SECDOM	NOK	MR	Composite
SSP Fing Ltd	GOC42G	SECDOM	SEK	MR	Composite
SSP Fing Ltd	GOC42G	SECDOM	USD	MR	Composite
St Bk India	YG9770	PREFT1	USD	CR	Composite
St Bk India	YG9770	SNRFOR	AUD	CR	Composite
St Bk India	YG9770	SNRFOR	EUR	CR	Composite
St Bk India	YG9770	SNRFOR	EUR	MM	Composite
St Bk India	YG9770	SNRFOR	EUR	MR	Composite
St Bk India	YG9770	SNRFOR	GBP	CR	Composite
St Bk India	YG9770	SNRFOR	INR	CR	Composite
St Bk India	YG9770	SNRFOR	SEK	CR	Composite
St Bk India	YG9770	SNRFOR	USD	CR	Composite
St Bk India	YG9770	SNRFOR	USD	MM	Composite
St Bk India	YG9770	SNRFOR	USD	MR	Composite
St Bk India	YG9770	SNRFOR	USD	XR	Composite
St George Bk Ltd	7FHE97	SNRFOR	AUD	MR	Composite
St George Bk Ltd	7FHE97	SNRFOR	EUR	CR	Composite
St George Bk Ltd	7FHE97	SNRFOR	EUR	MM	Composite
St George Bk Ltd	7FHE97	SNRFOR	EUR	MR	Composite
St George Bk Ltd	7FHE97	SNRFOR	GBP	CR	Composite
St George Bk Ltd	7FHE97	SNRFOR	GBP	MR	Composite
St George Bk Ltd	7FHE97	SNRFOR	HKD	MR	Composite
St George Bk Ltd	7FHE97	SNRFOR	JPY	MR	Composite
St George Bk Ltd	7FHE97	SNRFOR	NZD	MR	Composite
St George Bk Ltd	7FHE97	SNRFOR	SGD	MR	Composite
St George Bk Ltd	7FHE97	SNRFOR	USD	CR	Composite
St George Bk Ltd	7FHE97	SNRFOR	USD	MM	Composite
St George Bk Ltd	7FHE97	SNRFOR	USD	MR	Composite
St George Bk Ltd	7FHE97	SNRFOR	USD	XR	Composite
St George Bk Ltd	7FHE97	SUBLT2	AUD	MR	Composite
St George Bk Ltd	7FHE97	SUBLT2	EUR	CR	Composite
St George Bk Ltd	7FHE97	SUBLT2	EUR	MM	Composite
St George Bk Ltd	7FHE97	SUBLT2	EUR	MR	Composite
St George Bk Ltd	7FHE97	SUBLT2	JPY	MR	Composite
St George Bk Ltd	7FHE97	SUBLT2	USD	CR	Composite
St George Bk Ltd	7FHE97	SUBLT2	USD	MM	Composite
St George Bk Ltd	7FHE97	SUBLT2	USD	MR	Composite
St IL	4J7365	SNRFOR	EUR	MM	Composite
St IL	4J7365	SNRFOR	EUR	MR	Composite
St IL	4J7365	SNRFOR	USD	CR	Composite
St IL	4J7365	SNRFOR	USD	MM	Composite
St IL	4J7365	SNRFOR	USD	MR	Composite
St IL	4J7365	SNRFOR	USD	XR	Composite
St Israel	4AB64A	SNRFOR	AUD	CR	Composite
St Israel	4AB64A	SNRFOR	CAD	CR	Composite
St Israel	4AB64A	SNRFOR	EUR	CR	Composite
St Israel	4AB64A	SNRFOR	EUR	MM	Composite
St Israel	4AB64A	SNRFOR	EUR	MR	Composite
St Israel	4AB64A	SNRFOR	GBP	CR	Composite
St Israel	4AB64A	SNRFOR	HKD	CR	Composite
St Israel	4AB64A	SNRFOR	ILS	CR	Composite
St Israel	4AB64A	SNRFOR	SGD	CR	Composite
St Israel	4AB64A	SNRFOR	USD	CR	Composite
St Israel	4AB64A	SNRFOR	USD	MM	Composite
St Israel	4AB64A	SNRFOR	USD	MR	Composite
St Israel	4AB64A	SNRFOR	USD	XR	Composite
St MI	5EDA71	SNRFOR	USD	CR	Composite
St MI	5EDA71	SNRFOR	USD	MR	Composite
St MI	5EDA71	SNRFOR	USD	XR	Composite
St NY	6ADGFF	SNRFOR	EUR	CR	Composite
St NY	6ADGFF	SNRFOR	EUR	MM	Composite
St NY	6ADGFF	SNRFOR	EUR	MR	Composite
St NY	6ADGFF	SNRFOR	USD	CR	Composite
St NY	6ADGFF	SNRFOR	USD	MM	Composite
St NY	6ADGFF	SNRFOR	USD	MR	Composite
St NY	6ADGFF	SNRFOR	USD	XR	Composite

0.96%	0.96%	1.40%	1.98%	1.85%	2.71%	2.87%	2.96%	
0.96%	0.93%	1.40%	1.91%	1.85%	2.61%	2.87%	2.96%	
	12.46%	15.72%	14.91%	17.00%	17.78%	17.80%	17.71%	
	12.46%	15.72%	14.17%	16.15%	16.89%	16.91%	16.83%	
					7.14%			
1.24%	1.26%	1.59%	1.84%	2.07%	2.37%	2.47%	2.57%	2.68%
1.24%	1.26%	1.57%	1.83%	2.07%	2.38%	2.47%	2.58%	2.68%
1.18%	1.20%	1.53%	1.76%	1.98%	2.27%	2.35%	2.46%	2.55%
1.24%	1.26%	1.57%	1.83%	2.07%	2.38%	2.47%	2.58%	2.68%
1.24%	1.26%	1.57%	1.83%	2.07%	2.38%	2.47%	2.58%	2.68%
1.24%	1.26%	1.57%	1.83%	2.07%	2.38%	2.47%	2.58%	2.68%
1.19%	1.21%	1.55%	1.78%	2.00%	2.29%	2.38%	2.48%	2.58%
1.18%	1.20%	1.53%	1.76%	1.98%	2.27%	2.35%	2.46%	2.55%
0.32%	0.64%	0.78%	0.83%	0.95%	1.00%	1.04%	1.08%	1.16%
0.32%	0.64%	0.77%	0.82%	0.95%	0.99%	1.03%	1.07%	1.13%
0.32%	0.64%	0.77%	0.82%	0.95%	0.99%	1.03%	1.07%	1.13%
0.32%	0.64%	0.77%	0.82%	0.95%	0.99%	1.03%	1.07%	1.13%
0.32%	0.64%	0.77%	0.82%	0.95%	0.99%	1.03%	1.07%	1.13%
0.32%	0.64%	0.77%	0.82%	0.95%	0.99%	1.03%	1.07%	1.13%
0.32%	0.67%	0.81%	0.87%	1.00%	1.05%	1.09%	1.13%	1.21%
0.32%	0.65%	0.78%	0.84%	0.96%	1.01%	1.04%	1.08%	1.16%
0.32%	0.64%	0.77%	0.82%	0.95%	0.99%	1.03%	1.07%	1.13%
1.02%	1.05%	1.19%	1.36%	1.44%	1.55%	1.59%	1.64%	1.73%
1.02%	1.06%	1.18%	1.36%	1.43%	1.54%	1.59%	1.63%	1.73%
1.02%	1.10%	1.24%	1.43%	1.51%	1.62%	1.67%	1.71%	1.82%
1.02%	1.06%	1.18%	1.36%	1.43%	1.54%	1.59%	1.63%	1.73%
			0.36%	0.38%	0.39%	0.41%	0.42%	
			0.34%	0.38%	0.37%	0.39%	0.40%	
			0.33%	0.38%	0.36%	0.37%	0.38%	
0.16%	0.25%	0.53%	0.68%	0.79%	0.92%	1.03%	1.15%	1.24%
0.16%	0.25%	0.53%	0.68%	0.79%	0.92%	1.03%	1.15%	1.24%
0.16%	0.25%	0.53%	0.68%	0.79%	0.92%	1.03%	1.15%	1.24%
0.15%	0.24%	0.51%	0.65%	0.76%	0.89%	0.99%	1.11%	1.24%
0.15%	0.24%	0.50%	0.64%	0.75%	0.88%	0.98%	1.09%	1.24%
0.16%	0.25%	0.53%	0.68%	0.79%	0.92%	1.03%	1.15%	1.24%
0.16%	0.25%	0.53%	0.68%	0.79%	0.92%	1.03%	1.15%	1.24%
0.16%	0.25%	0.53%	0.68%	0.79%	0.92%	1.03%	1.15%	1.24%
0.16%	0.25%	0.53%	0.68%	0.79%	0.92%	1.03%	1.15%	1.24%
0.15%	0.24%	0.51%	0.65%	0.76%	0.89%	0.99%	1.11%	1.24%
0.15%	0.24%	0.50%	0.64%	0.75%	0.88%	0.98%	1.09%	1.24%
			0.38%		0.68%	0.70%	0.63%	
			0.38%		0.68%	0.70%	0.63%	
			0.38%		0.68%	0.70%	0.63%	
	0.26%	0.32%	0.48%	0.41%	0.54%	0.56%	0.55%	
	0.26%	0.32%	0.48%	0.41%	0.54%	0.56%	0.55%	
	0.26%	0.32%	0.48%	0.41%	0.51%	0.53%	0.53%	
	0.26%	0.32%	0.48%	0.41%	0.50%	0.51%	0.51%	

		40%	NR	BB	NR	BB
		40%	NR	BB	NR	BB
		25%		NR	NR	A
		25%		NR	NR	BBB
		25%				
		70%				
		70%				
		70%				
		70%				
		70%				
		70%				
		7.50%				
2.69%	3.16%	37.14%	BB	BBB	BBB	BBB
2.69%	3.16%	37.14%	A	AA	AA	AA
		37.14%				
2.55%	3.00%	37.14%	BBB	A	A	A
2.69%	3.16%	37.14%	A	AA	AA	AA
		37.14%				
2.69%	3.16%	37.14%	A	AA	AA	AA
2.69%	3.16%	37.14%	A	AA	AA	AA
2.58%	3.03%	37.14%	BBB	A	A	A
2.55%	3.00%	37.14%	BBB	A	A	A
		37.14%				
1.28%	1.43%	40%	NR	BBB	BBB	BBB
		40%				
		40%				
1.28%	1.43%	40%	NR	AA	A	AA
		40%				
1.28%	1.43%	40%	NR	AA	A	AA
1.28%	1.43%	40%	NR	AA	A	AA
		40%				
1.28%	1.43%	40%	NR	AA	A	AA
1.28%	1.43%	40%	NR	AA	A	AA
1.28%	1.43%	40%	NR	A	A	A
1.28%	1.43%	40%	NR	A	A	A
1.28%	1.43%	40%	NR	AA	A	AA
		40%				
1.76%	1.67%	20%	NR	BBB	BB	BBB
		20%				
		20%				
1.76%	1.67%	20%	NR	AA	A	AA
		20%				
1.86%	1.67%	20%	NR	A	BBB	A
		20%				
1.76%	1.67%	20%	NR	AA	A	AA
		80%				
		80%				
		80%				BBB
		80%				
		80%				BBB
		80%				BBB
1.33%	1.38%	25%	BB	BBB	BB	BBB
1.33%	1.38%	25%	A	AA	A	AA
1.33%	1.38%	25%	A	AA	A	AA
1.28%	1.38%	25%	BBB	A	BBB	A
1.27%	1.38%	25%	BBB	A	BBB	A
		25%				
1.33%	1.38%	25%	A	AA	A	AA
1.33%	1.38%	25%	A	AA	A	AA
1.33%	1.38%	25%	A	AA	A	AA
1.33%	1.38%	25%	A	AA	A	AA
1.28%	1.38%	25%	BBB	A	BBB	A
1.27%	1.38%	25%	BBB	A	BBB	A
		25%				
		83%				NR
		83%				NR
		83%				NR
		80%		NR	NR	NR
		80%				
		80%				
		80%		NR	NR	NR
		80%				
		80%		NR	NR	NR
		80%		NR	NR	NR

NR	BB	NR	NR
NR	BB	NR	NR
A	A	BB	BB
BBB	BBB	B	B
	NR		

BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	A	NR
A	A	A	A	A	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	AA	A
A	A	A	A	A	BBB
AA	AA	AA	AA	AA	A
NR	BBB	BBB	BBB		
NR	BBB	BBB	BBB		
NR	BBB	BBB	BBB		
BBB	BBB	BBB	A	NR	BB
AA	AA	AA	AAA	NR	A
AA	AA	AA	AAA	NR	A
A	A	A	AA	NR	BBB
A	A	A	AA	NR	BBB
AA	AA	AA	AAA	NR	A
AA	AA	AA	AAA	NR	A
AA	AA	AA	AAA	NR	A
AA	AA	AA	AAA	NR	A
A	A	A	AA	NR	BBB
A	A	A	AA	NR	BBB
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
NR	BBB	BBB	B		
NR	BBB	BBB	B		
NR	BBB	BBB	B		
NR	BBB	BBB	B		

	NR	3	Industrials	N.Amer	United States
	NR	3	Industrials	N.Amer	United States
	BBB	3	Financials	N.Amer	Bermuda
	B	3	Financials	N.Amer	Bermuda
	NR	2	Telecommunications	India	Sri Lanka
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Government	India	India
BB	AA	8	Government	India	India
A	AA	7	Government	India	India
	NR		Government	India	India
BBB	AA	8	Government	India	India
A	AA	7	Government	India	India
	NR		Government	India	India
A	AA	7	Government	India	India
A	AA	7	Government	India	India
BBB	AA	8	Government	India	India
BBB	AA	8	Government	India	India
	NR		Government	India	India
NR	A	10	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
NR	A	10	Financials	Oceania	Australia
NR	A	10	Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	10	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	10	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	A	4	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	A	4	Government	N.Amer	United States
	A	4	Government	N.Amer	United States
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
	NR		Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
NR	A	6	Government	MiddleEast	Israel
	NR		Government	MiddleEast	Israel
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR	3	Government	N.Amer	United States

BB	BB	Thin	DocAdj	Thin	DocAdj	Thin
BB	BB	Thin	DocAdj	Thin	DocAdj	Thin
B	CCC		Thin	Thin	CcyGrp	CcyGrp
B	CCC		Thin	Thin	DocAdj	DocAdj
BB	B					

BBB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	AA					
	AA					
	AA				DocAdj	Thin
	AA					
	AA				DocAdj	Thin
	AA				DocAdj	Thin
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA		Thin	Thin	Thin	Thin
	AA					
	AA					
	AA		Thin	Thin	Thin	Thin
	AA					
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin

DocAdj Thin Thin
DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj
Thin

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Entity Tier Entity Tier Entity Tier Entity Tier Thin Thin

CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin

CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin

CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
DocAdj DocAdj DocAdj DocAdj Thin Thin
DocAdj DocAdj DocAdj DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Thin

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin

DocAdj DocAdj DocAdj DocAdj DocAdj Thin

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin

DocAdj DocAdj DocAdj

DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj
Entity Tier Entity Tier Entity Tier Thin Entity Tier Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
DocAdj DocAdj DocAdj Thin DocAdj Thin
DocAdj DocAdj DocAdj Thin DocAdj Thin

CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
CcyGrp CcyGrp CcyGrp Thin CcyGrp Thin
DocAdj DocAdj DocAdj Thin DocAdj Thin
DocAdj DocAdj DocAdj Thin DocAdj Thin

Thin Thin Thin
Thin Thin Thin
Thin Thin Thin
DocAdj DocAdj DocAdj

DocAdj DocAdj DocAdj

DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

CNNCTUSDCR	29-Aug-08 CNNCT
CNNCTUSDMR	29-Aug-08 CNNCT
CNNCTUSDXR	29-Aug-08 CNNCT
DELWRAUSDCR	29-Aug-08 DELWRA
DELWRAUSDMR	29-Aug-08 DELWRA
DELWRAUSDXR	29-Aug-08 DELWRA
FLRDAEURMR	29-Aug-08 FLRDA
FLRDAUSDCR	29-Aug-08 FLRDA
FLRDAUSDMR	29-Aug-08 FLRDA
FLRDAUSDXR	29-Aug-08 FLRDA
GRGIAUSDCR	29-Aug-08 GRGIA
GRGIAUSDMR	29-Aug-08 GRGIA
GRGIAUSDXR	29-Aug-08 GRGIA
HAWAIUSDCR	29-Aug-08 HAWAI
HAWAIUSDMR	29-Aug-08 HAWAI
HAWAIUSDXR	29-Aug-08 HAWAI
MARYLDUSDCR	29-Aug-08 MARYLD
MARYLDUSDMR	29-Aug-08 MARYLD
MARYLDUSDXR	29-Aug-08 MARYLD
MNSOTAUSDCR	29-Aug-08 MNSOTA
MNSOTAUSDMR	29-Aug-08 MNSOTA
MNSOTAUSDXR	29-Aug-08 MNSOTA
MSSPPUSDCR	29-Aug-08 MSSPP
MSSPPUSDMR	29-Aug-08 MSSPP
MSSPPUSDXR	29-Aug-08 MSSPP
NWJRSYEURCR	29-Aug-08 NWJRSY
NWJRSYUSDCR	29-Aug-08 NWJRSY
NWJRSYUSDMR	29-Aug-08 NWJRSY
NWJRSYUSDXR	29-Aug-08 NWJRSY
NRCAROUSDCR	29-Aug-08 NRCARO
NRCAROUSDMR	29-Aug-08 NRCARO
NRCAROUSDXR	29-Aug-08 NRCARO
NVADAGBPMM	29-Aug-08 NVADA
NVADAUSDCR	29-Aug-08 NVADA
NVADAUSDMR	29-Aug-08 NVADA
NVADAUSDXR	29-Aug-08 NVADA
OHIOUSDCR	29-Aug-08 OHIO
OHIOUSDMR	29-Aug-08 OHIO
OHIOUSDXR	29-Aug-08 OHIO
PNNSYUSDCR	29-Aug-08 PNNSY
PNNSYUSDMR	29-Aug-08 PNNSY
PNNSYUSDXR	29-Aug-08 PNNSY
STCAROUSDCR	29-Aug-08 STCARO
STCAROUSDMR	29-Aug-08 STCARO
STCAROUSDXR	29-Aug-08 STCARO
TEXASEURCR	29-Aug-08 TEXAS
TEXASUSDCR	29-Aug-08 TEXAS
TEXASUSDMR	29-Aug-08 TEXAS
TEXASUSDXR	29-Aug-08 TEXAS
UTAHUSDCR	29-Aug-08 UTAH
UTAHUSDMR	29-Aug-08 UTAH
UTAHUSDXR	29-Aug-08 UTAH
WSHGTNUSDCR	29-Aug-08 WSHGTN
WSHGTNUSDMR	29-Aug-08 WSHGTN
WSHGTNUSDXR	29-Aug-08 WSHGTN
WISCONUSDCR	29-Aug-08 WISCON
WISCONUSDMR	29-Aug-08 WISCON
WISCONUSDXR	29-Aug-08 WISCON
QATARAUDCR	29-Aug-08 QATAR
QATAREURCR	29-Aug-08 QATAR
QATAREURMM	29-Aug-08 QATAR
QATAREURMR	29-Aug-08 QATAR
QATARGBPCR	29-Aug-08 QATAR
QATARHKDCR	29-Aug-08 QATAR
QATARJPYCR	29-Aug-08 QATAR
QATARSGDCR	29-Aug-08 QATAR
QATARTWDCR	29-Aug-08 QATAR
QATARTWDMM	29-Aug-08 QATAR
QATARUSDCR	29-Aug-08 QATAR
QATARUSDMM	29-Aug-08 QATAR
QATARUSDMR	29-Aug-08 QATAR
QATARUSDXR	29-Aug-08 QATAR
STTEURMM	29-Aug-08 STT
STTEURMR	29-Aug-08 STT

St of CT	2.27E+100	SNRFOR	USD	CR	Composite
St of CT	2.27E+100	SNRFOR	USD	MR	Composite
St of CT	2.27E+100	SNRFOR	USD	XR	Composite
St of DE	26A9B8	SNRFOR	USD	CR	Composite
St of DE	26A9B8	SNRFOR	USD	MR	Composite
St of DE	26A9B8	SNRFOR	USD	XR	Composite
St of FL	3H5259	SNRFOR	EUR	MR	Composite
St of FL	3H5259	SNRFOR	USD	CR	Composite
St of FL	3H5259	SNRFOR	USD	MR	Composite
St of FL	3H5259	SNRFOR	USD	XR	Composite
St of GA	3AA6BA	SNRFOR	USD	CR	Composite
St of GA	3AA6BA	SNRFOR	USD	MR	Composite
St of GA	3AA6BA	SNRFOR	USD	XR	Composite
St of HI	45AGED	SNRFOR	USD	CR	Composite
St of HI	45AGED	SNRFOR	USD	MR	Composite
St of HI	45AGED	SNRFOR	USD	XR	Composite
St of Maryland	5CB5AB	SNRFOR	USD	CR	Composite
St of Maryland	5CB5AB	SNRFOR	USD	MR	Composite
St of Maryland	5CB5AB	SNRFOR	USD	XR	Composite
St of MN	6G453A	SNRFOR	USD	CR	Composite
St of MN	6G453A	SNRFOR	USD	MR	Composite
St of MN	6G453A	SNRFOR	USD	XR	Composite
St of MS	665ACF	SNRFOR	USD	CR	Composite
St of MS	665ACF	SNRFOR	USD	MR	Composite
St of MS	665ACF	SNRFOR	USD	XR	Composite
St of NJ	6AA63B	SNRFOR	EUR	CR	Composite
St of NJ	6AA63B	SNRFOR	USD	CR	Composite
St of NJ	6AA63B	SNRFOR	USD	MR	Composite
St of NJ	6AA63B	SNRFOR	USD	XR	Composite
St of North Carolina	6BDA7A	SNRFOR	USD	CR	Composite
St of North Carolina	6BDA7A	SNRFOR	USD	MR	Composite
St of North Carolina	6BDA7A	SNRFOR	USD	XR	Composite
St of NV	6A55A7	SNRFOR	GBP	MM	Composite
St of NV	6A55A7	SNRFOR	USD	CR	Composite
St of NV	6A55A7	SNRFOR	USD	MR	Composite
St of NV	6A55A7	SNRFOR	USD	XR	Composite
St of OH	6-Dec-72	SNRFOR	USD	CR	Composite
St of OH	6-Dec-72	SNRFOR	USD	MR	Composite
St of OH	6-Dec-72	SNRFOR	USD	XR	Composite
St of PA	779A5T	SNRFOR	USD	CR	Composite
St of PA	779A5T	SNRFOR	USD	MR	Composite
St of PA	779A5T	SNRFOR	USD	XR	Composite
St of South Carolina	8BA817	SNRFOR	USD	CR	Composite
St of South Carolina	8BA817	SNRFOR	USD	MR	Composite
St of South Carolina	8BA817	SNRFOR	USD	XR	Composite
St of TX	8GA98A	SNRFOR	EUR	CR	Composite
St of TX	8GA98A	SNRFOR	USD	CR	Composite
St of TX	8GA98A	SNRFOR	USD	MR	Composite
St of TX	8GA98A	SNRFOR	USD	XR	Composite
St of UT	9A8C96	SNRFOR	USD	CR	Composite
St of UT	9A8C96	SNRFOR	USD	MR	Composite
St of UT	9A8C96	SNRFOR	USD	XR	Composite
St of WA	9CCGBF	SNRFOR	USD	CR	Composite
St of WA	9CCGBF	SNRFOR	USD	MR	Composite
St of WA	9CCGBF	SNRFOR	USD	XR	Composite
St OF WI	9GE75Q	SNRFOR	USD	CR	Composite
St OF WI	9GE75Q	SNRFOR	USD	MR	Composite
St OF WI	9GE75Q	SNRFOR	USD	XR	Composite
St Qatar	7BB99W	SNRFOR	AUD	CR	Composite
St Qatar	7BB99W	SNRFOR	EUR	CR	Composite
St Qatar	7BB99W	SNRFOR	EUR	MM	Composite
St Qatar	7BB99W	SNRFOR	EUR	MR	Composite
St Qatar	7BB99W	SNRFOR	GBP	CR	Composite
St Qatar	7BB99W	SNRFOR	HKD	CR	Composite
St Qatar	7BB99W	SNRFOR	JPY	CR	Composite
St Qatar	7BB99W	SNRFOR	SGD	CR	Composite
St Qatar	7BB99W	SNRFOR	TWD	CR	Composite
St Qatar	7BB99W	SNRFOR	TWD	MM	Composite
St Qatar	7BB99W	SNRFOR	USD	CR	Composite
St Qatar	7BB99W	SNRFOR	USD	MM	Composite
St Qatar	7BB99W	SNRFOR	USD	MR	Composite
St Qatar	7BB99W	SNRFOR	USD	XR	Composite
St Str Corp	8DCBBE	SNRFOR	EUR	MM	Composite
St Str Corp	8DCBBE	SNRFOR	EUR	MR	Composite

					0.43%			
					0.43%			
					0.43%			
			0.17%		0.21%		0.24%	
			0.17%		0.20%		0.24%	
			0.17%		0.19%		0.24%	
	0.28%	0.32%	0.50%		0.52%	0.55%	0.56%	
	0.28%	0.32%	0.50%		0.55%	0.55%	0.59%	
	0.28%	0.32%	0.50%		0.52%	0.55%	0.56%	
	0.28%	0.32%	0.50%		0.50%	0.55%	0.54%	
					0.38%			
					0.38%			
					0.38%			
			0.18%		0.21%		0.24%	
			0.18%		0.20%		0.23%	
			0.18%		0.19%		0.22%	
			0.18%		0.19%	0.20%	0.25%	
			0.18%		0.19%	0.20%	0.23%	
			0.18%		0.19%	0.20%	0.23%	
					0.46%			
					0.46%			
					0.46%			
	0.30%	0.40%	0.49%	0.45%	0.52%	0.55%	0.56%	0.53%
	0.30%	0.40%	0.49%	0.45%	0.52%	0.55%	0.56%	0.53%
	0.30%	0.40%	0.49%	0.45%	0.49%	0.52%	0.54%	0.53%
	0.30%	0.40%	0.49%	0.45%	0.48%	0.50%	0.52%	0.53%
			0.19%		0.21%		0.23%	
			0.19%		0.21%		0.23%	
			0.19%		0.21%		0.23%	
			0.60%		0.70%		0.72%	
			0.60%		0.70%		0.72%	
			0.60%		0.70%		0.72%	
			0.40%		0.44%	0.44%	0.45%	
			0.40%		0.41%	0.44%	0.45%	
			0.40%		0.40%	0.44%	0.45%	
			0.23%		0.29%		0.35%	
			0.23%		0.29%		0.35%	
			0.23%		0.29%		0.35%	
			0.18%		0.19%		0.24%	
			0.17%		0.19%		0.24%	
			0.16%		0.19%		0.24%	
		0.17%	0.21%	0.18%	0.24%	0.27%	0.28%	
		0.17%	0.21%	0.18%	0.24%	0.27%	0.28%	
		0.17%	0.21%	0.18%	0.23%	0.26%	0.27%	
		0.17%	0.21%	0.18%	0.22%	0.25%	0.26%	
			0.17%		0.21%		0.25%	
			0.17%		0.20%		0.24%	
			0.17%		0.19%		0.23%	
					0.22%			
					0.22%			
					0.22%			
			0.19%		0.24%	0.27%	0.29%	
			0.19%		0.24%	0.27%	0.27%	
			0.19%		0.24%	0.27%	0.26%	
0.21%	0.31%	0.38%	0.47%	0.56%	0.62%	0.70%	0.77%	0.83%
0.21%	0.31%	0.38%	0.47%	0.56%	0.62%	0.70%	0.77%	0.83%
0.20%	0.30%	0.36%	0.45%	0.54%	0.60%	0.67%	0.74%	0.80%
0.20%	0.30%	0.36%	0.45%	0.53%	0.59%	0.67%	0.74%	0.79%
0.21%	0.31%	0.38%	0.47%	0.56%	0.62%	0.70%	0.77%	0.83%
0.21%	0.31%	0.38%	0.47%	0.56%	0.62%	0.70%	0.77%	0.83%
0.21%	0.31%	0.38%	0.47%	0.56%	0.62%	0.70%	0.77%	0.83%
0.21%	0.31%	0.38%	0.47%	0.56%	0.62%	0.70%	0.77%	0.83%
0.20%	0.30%	0.36%	0.45%	0.54%	0.60%	0.67%	0.74%	0.80%
0.21%	0.31%	0.38%	0.47%	0.56%	0.62%	0.70%	0.77%	0.83%
0.20%	0.30%	0.36%	0.45%	0.54%	0.60%	0.67%	0.74%	0.80%
0.15%		0.16%		0.20%	1.13%	1.40%	1.60%	

		83%				
		83%				
		83%				
		80%				NR
		80%				NR
		80%				NR
		82.50%	NR		NR	NR
		82.50%	NR		NR	NR
		82.50%	NR		NR	NR
		82.50%	NR		NR	NR
		83%				
		83%				
		83%				
		40%				
		40%				
		40%				
		83%				NR
		83%				NR
		83%				NR
		83%				NR
		83%				NR
		83%				NR
		83%				
		83%				
		83%				
		82.50%	NR		NR	NR
		82.50%	NR		NR	NR
		82.50%	NR		NR	NR
		82.50%	NR		NR	NR
		82.50%				NR
		82.50%				NR
		82.50%				NR
		40%				
		40%				NR
		40%				NR
		40%				NR
		80%				NR
		80%				NR
		80%				NR
		83%				NR
		83%				NR
		83%				NR
		80%				BB
		80%				BB
		80%				BB
0.32%		80%			NR	NR
0.32%		80%			NR	NR
0.32%		80%			NR	NR
0.32%		80%			NR	NR
		80%				NR
		80%				NR
		80%				NR
		83%				
		83%				
		83%				
		80%				NR
		80%				NR
		80%				NR
0.82%	0.84%	22.50%	BB	BB	BBB	BBB
0.82%	0.84%	25%	A	A	AA	AA
0.79%	0.81%	22.50%	BBB	BBB	A	A
0.78%	0.80%	22.50%	BBB	BBB	A	A
		25%				
0.82%	0.84%	25%	A	A	AA	AA
0.82%	0.84%	20.00%	BB	BB	BBB	BBB
0.82%	0.84%	25%	A	A	AA	AA
0.82%	0.84%	25%	A	A	AA	AA
0.79%	0.81%	22.50%	BBB	BBB	A	A
0.82%	0.84%	25%	A	A	AA	AA
0.79%	0.81%	22.50%	BBB	BBB	A	A
		22.50%				
		22.50%				
		40%				
		40%	NR		NR	

	NR				
	NR				
	NR				
	BB		NR		
	BB		NR		
	BB		NR		
	BBB	NR	BBB		
	BBB	NR	BBB		
	BBB	NR	BBB		
	BBB	NR	BBB		
	NR				
	NR				
	NR				
	B		B		
	B		B		
	B		B		
	NR	NR	BB		
	NR	NR	BB		
	NR	NR	BB		
	NR				
	NR				
	NR				
NR	BBB	BBB	BBB	NR	
NR	BBB	BBB	BBB	NR	
NR	BBB	BBB	BBB	NR	
NR	BBB	BBB	BBB	NR	
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	BBB	NR	NR		
	BBB	NR	NR		
	BBB	NR	NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
	NR		NR		
NR	BBB	BBB	BBB		NR
NR	BBB	BBB	BBB		NR
NR	BBB	BBB	BBB		NR
NR	BBB	BBB	BBB		NR
	BBB		B		
	BBB		B		
	BBB		B		
	NR				
	NR				
	NR				
	NR	NR	BBB		
	NR	NR	BBB		
	NR	NR	BBB		
BBB	BBB	BBB	A	BBB	BB
AA	AA	AA	AAA	AA	A
A	A	A	AA	A	BBB
A	A	A	AA	A	BBB
AA	AA	AA	AAA	AA	A
BBB	BBB	BBB	A	BBB	BB
AA	AA	AA	AAA	AA	A
AA	AA	AA	AAA	AA	A
A	A	A	AA	A	BBB
AA	AA	AA	AAA	AA	A
A	A	A	AA	A	BBB
NR	NR	NR	NR		

	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR		Government	N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	BB	3	Government	N.Amer	United States
	BB	3	Government	N.Amer	United States
	BB	3	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR	3	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR			N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	3		N.Amer	United States
	NR	3		N.Amer	United States
	NR	3		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	NR	4	Government	N.Amer	United States
	BBB	3	Government	N.Amer	United States
	BBB	3	Government	N.Amer	United States
	BBB	3	Government	N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2		N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
	NR	2	Government	N.Amer	United States
BB	AA	11	Government	MiddleEast	Qatar
A	AA	11	Government	MiddleEast	Qatar
BBB	AA	11	Government	MiddleEast	Qatar
BBB	AA	11	Government	MiddleEast	Qatar
	NR		Government	MiddleEast	Qatar
A	AA	11	Government	MiddleEast	Qatar
BB	AA	11	Government	MiddleEast	Qatar
A	AA	11	Government	MiddleEast	Qatar
A	AA	11	Government	MiddleEast	Qatar
BBB	AA	11	Government	MiddleEast	Qatar
A	AA	11	Government	MiddleEast	Qatar
BBB	AA	11	Government	MiddleEast	Qatar
	NR		Government	MiddleEast	Qatar
	NR		Government	MiddleEast	Qatar
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States

	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA		Thin	Thin	Thin	
	AA		Thin	Thin	Thin	
	AA		Thin	Thin	Thin	
	AA		Thin	Thin	Thin	
	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
	AA				Thin	
	AA				Thin	
	AA				Thin	
					Thin	
					Thin	
					Thin	
					Thin	
					Thin	
					Thin	
					Thin	
					Thin	
					Thin	
	AA				DocAdj	
	AA				DocAdj	
	AA				DocAdj	
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
	AA			Thin	Thin	Thin
	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA				Thin	
	AA				Thin	
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
AA	AA					
AA	AA	Thin		Thin		Thin

Thin					
Thin					
Thin					
DocAdj		Thin			
DocAdj		Thin			
DocAdj		Thin			
DocAdj	Thin	DocAdj			
DocAdj	Thin	DocAdj			
DocAdj	Thin	DocAdj			
DocAdj	Thin	DocAdj			
Thin					
Thin					
Thin					
DocAdj		DocAdj			
DocAdj		DocAdj			
DocAdj		DocAdj			
Thin	Thin	DocAdj			
Thin	Thin	DocAdj			
Thin	Thin	DocAdj			
Thin					
Thin					
Thin					
DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
Thin		Thin			
DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj		Thin	
DocAdj		DocAdj			
DocAdj		DocAdj			
DocAdj		DocAdj			
Thin					
Thin					
Thin					
Thin	Thin	DocAdj			
Thin	Thin	DocAdj			
Thin	Thin	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			

Thin
Thin
Thin

STTUSDMR	29-Aug-08 STT
STTUSDXR	29-Aug-08 STT
STNAUDXR	29-Aug-08 STN
STNEURMM	29-Aug-08 STN
STNEURMR	29-Aug-08 STN
STNEURXR	29-Aug-08 STN
STNHKDXR	29-Aug-08 STN
STNJPYXR	29-Aug-08 STN
STNUSDCR	29-Aug-08 STN
STNUSDMM	29-Aug-08 STN
STNUSDMR	29-Aug-08 STN
STNUSDXR	29-Aug-08 STN
STNEURXR	29-Aug-08 STN
STNUSDMR	29-Aug-08 STN
STNUSDXR	29-Aug-08 STN
SGCLNAUDCR	29-Aug-08 SGCLN
SGCLNAUDMM	29-Aug-08 SGCLN
SGCLNCHFCR	29-Aug-08 SGCLN
SGCLNCHFMM	29-Aug-08 SGCLN
SGCLNEURCR	29-Aug-08 SGCLN
SGCLNEURMM	29-Aug-08 SGCLN
SGCLNEURMR	29-Aug-08 SGCLN
SGCLNEURXR	29-Aug-08 SGCLN
SGCLNGBPCR	29-Aug-08 SGCLN
SGCLNGBPMM	29-Aug-08 SGCLN
SGCLNJPYCR	29-Aug-08 SGCLN
SGCLNJPYMM	29-Aug-08 SGCLN
SGCLNNZDCR	29-Aug-08 SGCLN
SGCLNNZDMM	29-Aug-08 SGCLN
SGCLNUSDCR	29-Aug-08 SGCLN
SGCLNUSDMM	29-Aug-08 SGCLN
SGCLNUSDMR	29-Aug-08 SGCLN
SGCLNUSDXR	29-Aug-08 SGCLN
SGCLN-TrHldgsAUDMM	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsCADMM	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsEURCR	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsEURMM	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsEURMR	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsGBPMM	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsJPYMM	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsUSDCR	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsUSDMM	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsUSDMR	29-Aug-08 SGCLN-TrHldgs
SGCLN-TrHldgsUSDXR	29-Aug-08 SGCLN-TrHldgs
STCRTBEURCR	29-Aug-08 STCRTB
STCRTBEURMM	29-Aug-08 STCRTB
STCRTBKRWCR	29-Aug-08 STCRTB
STCRTBUSDCR	29-Aug-08 STCRTB
STCRTBUSDMM	29-Aug-08 STCRTB
STCRTBEURCR	29-Aug-08 STCRTB
STCRTBEURMM	29-Aug-08 STCRTB
STCRTBUSDCR	29-Aug-08 STCRTB
STCRTBUSDMM	29-Aug-08 STCRTB
STCRTBUSDXR	29-Aug-08 STCRTB
STANAUDMM	29-Aug-08 STAN
STANAUDMR	29-Aug-08 STAN
STANCHFCR	29-Aug-08 STAN
STANCHFMM	29-Aug-08 STAN
STANEURCR	29-Aug-08 STAN
STANEURMM	29-Aug-08 STAN
STANEURMR	29-Aug-08 STAN
STANGBPCR	29-Aug-08 STAN
STANGBPMM	29-Aug-08 STAN
STANJPYCR	29-Aug-08 STAN
STANJPYMM	29-Aug-08 STAN
STANUSDCR	29-Aug-08 STAN
STANUSDMM	29-Aug-08 STAN
STANUSDMR	29-Aug-08 STAN
STANAUDCR	29-Aug-08 STAN
STANEURCR	29-Aug-08 STAN
STANEURMM	29-Aug-08 STAN
STANEURMR	29-Aug-08 STAN
STANGBPCR	29-Aug-08 STAN
STANGBPMM	29-Aug-08 STAN

St Str Corp	8DCBBE	SNRFOR	USD	MR	Composite
St Str Corp	8DCBBE	SNRFOR	USD	XR	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	AUD	XR	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	EUR	MM	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	EUR	MR	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	EUR	XR	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	HKD	XR	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	JPY	XR	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	USD	CR	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	USD	MM	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	USD	MR	Composite
Sta Casinos Inc	8DCDEH	SNRFOR	USD	XR	Composite
Sta Casinos Inc	8DCDEH	SUBLT2	EUR	XR	Composite
Sta Casinos Inc	8DCDEH	SUBLT2	USD	MR	Composite
Sta Casinos Inc	8DCDEH	SUBLT2	USD	XR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	AUD	CR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	AUD	MM	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	CHF	CR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	CHF	MM	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	EUR	CR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	EUR	MM	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	EUR	MR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	EUR	XR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	GBP	CR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	GBP	MM	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	JPY	CR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	JPY	MM	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	NZD	CR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	NZD	MM	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	USD	CR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	USD	MM	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	USD	MR	Composite
Stagecoach Gp Plc	GOC43P	SNRFOR	USD	XR	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	AUD	MM	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	CAD	MM	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	EUR	CR	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	EUR	MM	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	EUR	MR	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	GBP	MM	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	JPY	MM	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	USD	CR	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	USD	MM	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	USD	MR	Composite
Stagecoach Transp Hldgs Plc	GOC44K	SNRFOR	USD	XR	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	EUR	CR	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	EUR	MM	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	KRW	CR	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	USD	CR	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SNRFOR	USD	MM	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	EUR	CR	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	EUR	MM	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	USD	CR	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	USD	MM	Composite
Standard Chartered First Bk Korea Ltd	YG968U	SUBLT2	USD	XR	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	AUD	MM	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	AUD	MR	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	CHF	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	CHF	MM	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	EUR	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	EUR	MM	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	EUR	MR	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	GBP	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	GBP	MM	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	JPY	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	JPY	MM	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	USD	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	USD	MM	Composite
STANDARD CHARTERED PLC	GOC64A	SNRFOR	USD	MR	Composite
STANDARD CHARTERED PLC	GOC64A	SUBLT2	AUD	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SUBLT2	EUR	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SUBLT2	EUR	MM	Composite
STANDARD CHARTERED PLC	GOC64A	SUBLT2	EUR	MR	Composite
STANDARD CHARTERED PLC	GOC64A	SUBLT2	GBP	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SUBLT2	GBP	MM	Composite

0.15%		0.16%		0.20%	1.13%	1.40%	1.60%	
14.32%	15.25%	20.28%	22.66%	22.71%	21.64%	21.10%	19.77%	19.32%
14.32%	14.95%	20.19%	22.33%	22.46%	21.39%	21.08%	19.46%	19.32%
14.32%	14.95%	20.19%	22.33%	22.46%	21.39%	21.08%	19.46%	19.32%
14.32%	16.33%	22.06%	24.39%	24.54%	23.37%	22.57%	21.26%	21.11%
14.32%	15.52%	20.96%	23.18%	23.32%	22.20%	21.44%	20.20%	20.06%
14.32%	14.95%	20.19%	22.33%	22.46%	21.39%	21.08%	19.46%	19.32%
25.35%	23.87%	34.14%	36.65%	37.93%	37.67%	37.38%	36.89%	
25.35%	23.87%	34.14%	36.65%	37.93%	37.67%	37.38%	36.89%	
25.35%	23.87%	34.14%	36.65%	37.93%	37.67%	37.38%	36.89%	
0.25%	0.32%	0.40%	0.50%	0.60%	0.71%	0.85%	0.82%	0.79%
0.25%	0.32%	0.40%	0.50%	0.60%	0.71%	0.85%	0.82%	0.79%
0.25%	0.33%	0.41%	0.52%	0.62%	0.73%	0.88%	0.85%	0.79%
0.25%	0.32%	0.40%	0.50%	0.60%	0.71%	0.85%	0.82%	0.79%
0.25%	0.33%	0.41%	0.52%	0.62%	0.73%	0.88%	0.85%	0.79%
0.25%	0.32%	0.40%	0.50%	0.60%	0.71%	0.85%	0.82%	0.79%
0.25%	0.32%	0.40%	0.50%	0.60%	0.71%	0.85%	0.82%	0.79%
0.25%	0.32%	0.40%	0.50%	0.60%	0.71%	0.85%	0.82%	0.79%
0.25%	0.32%	0.40%	0.50%	0.60%	0.71%	0.85%	0.82%	0.79%
0.25%	0.32%	0.40%	0.50%	0.60%	0.71%	0.85%	0.82%	0.79%
0.25%	0.31%	0.39%	0.49%	0.59%	0.70%	0.84%	0.81%	0.79%
0.33%	0.37%	0.44%	0.58%	0.66%	0.73%	0.83%	0.93%	0.72%
0.33%	0.37%	0.47%	0.57%	0.66%	0.72%	0.81%	0.93%	0.72%
0.35%	0.39%	0.46%	0.60%	0.69%	0.76%	0.85%	0.97%	0.72%
0.33%	0.37%	0.47%	0.57%	0.66%	0.72%	0.81%	0.93%	0.72%
0.33%	0.37%	0.47%	0.57%	0.66%	0.72%	0.81%	0.93%	0.72%
0.33%	0.37%	0.44%	0.58%	0.66%	0.73%	0.83%	0.93%	0.72%
0.35%	0.39%	0.46%	0.60%	0.69%	0.76%	0.85%	0.97%	0.72%
0.33%	0.37%	0.47%	0.57%	0.66%	0.72%	0.81%	0.93%	0.72%
0.32%	0.35%	0.45%	0.55%	0.63%	0.70%	0.78%	0.89%	0.72%
				2.31%	2.40%	2.17%	2.23%	2.28%
				2.31%	2.40%	2.17%	2.23%	2.28%
				2.31%	2.40%	2.17%	2.23%	2.28%
				2.31%	2.40%	2.17%	2.23%	2.28%
	1.86%	2.23%						
0.31%	0.38%	0.50%	0.63%	0.71%	0.78%	0.80%	0.77%	0.87%
0.31%	0.37%	0.48%	0.61%	0.68%	0.75%	0.76%	0.77%	0.84%
0.31%	0.38%	0.50%	0.63%	0.71%	0.78%	0.80%	0.77%	0.87%
0.31%	0.37%	0.48%	0.61%	0.68%	0.75%	0.76%	0.77%	0.84%
0.31%	0.36%	0.48%	0.60%	0.67%	0.75%	0.76%	0.77%	0.83%
0.31%	0.38%	0.50%	0.63%	0.71%	0.78%	0.80%	0.77%	0.87%
0.31%	0.37%	0.48%	0.61%	0.68%	0.75%	0.76%	0.77%	0.84%
0.31%	0.38%	0.50%	0.63%	0.71%	0.78%	0.80%	0.77%	0.87%
0.31%	0.37%	0.48%	0.61%	0.68%	0.75%	0.76%	0.77%	0.84%
0.64%	0.70%	0.95%	1.22%	1.36%	1.46%	1.50%	1.49%	1.54%
0.61%	0.70%	0.95%	1.17%	1.30%	1.46%	1.43%	1.49%	1.54%

		40%	NR		NR	
		40%				
20.25%	19.43%	35.75%	NR	BB	BB	BB
		35.75%				
		35.75%				
20.25%	18.91%	35.75%	NR	BBB	A	A
20.25%	18.91%	35.75%	NR	BBB	A	A
		35.75%				
20.25%	20.67%	35.75%	NR	BBB	BBB	BBB
		35.75%				
20.25%	19.63%	35.75%	NR	BBB	BBB	BBB
20.25%	18.91%	35.75%	NR	BBB	A	A
41.00%	41.17%	20%	NR	NR	NR	NR
41.00%	41.17%	20%	NR	NR	NR	NR
41.00%	41.17%	20%	NR	NR	NR	NR
0.97%	0.75%	40%	NR	BB	B	B
0.97%	0.75%	40%	NR	BB	B	B
1.01%	0.75%	40%	NR	BBB	BB	BB
0.97%	0.75%	40%	NR	A	BBB	BBB
1.01%	0.75%	40%	NR	BBB	BB	BB
0.97%	0.75%	40%	NR	A	BBB	BBB
		40%				
		40%				
		40%				
		40%				
0.97%	0.75%	40%	NR	BB	B	B
0.97%	0.75%	40%	NR	BB	B	B
1.01%	0.75%	40%	NR	BBB	BB	BB
0.97%	0.75%	40%	NR	A	BBB	BBB
1.01%	0.75%	40%	NR	BBB	BB	BB
0.97%	0.75%	40%	NR	A	BBB	BBB
0.96%	0.75%	40%	NR	BBB	BB	BB
		40%				
1.05%	0.97%	40%	CCC	CCC	BB	B
1.05%	0.97%	40%	B	BB	BBB	BBB
1.05%	0.97%	40%	CCC	B	BBB	BB
1.05%	0.97%	40%	B	BB	BBB	BBB
		40%				
1.05%	0.97%	40%	B	BB	BBB	BBB
1.05%	0.97%	40%	CCC	CCC	BB	B
1.05%	0.97%	40%	CCC	B	BBB	BB
1.05%	0.97%	40%	B	BB	BBB	BBB
		40%				
1.05%	0.97%	40%	CCC	B	BBB	BB
		28.50%				
		28.50%				
		28.50%				
		28.50%				
		28.50%				
		20%				
		20%				
		20%		NR	NR	
		20%				
		20%				
		37.50%				
		37.50%				
		37.50%	NR	BBB	BBB	BBB
		37.50%	NR	BBB	BBB	A
		37.50%	NR	BBB	BBB	BBB
		37.50%	NR	BBB	BBB	A
		37.50%	NR	BBB	BBB	BBB
		37.50%	NR	BBB	BBB	BBB
		37.50%	NR	BBB	BBB	A
		37.50%				
		37.50%				
		37.50%	NR	BBB	BBB	BBB
		37.50%	NR	BBB	BBB	A
		37.50%				
		20.33%				
1.56%	1.59%	20.33%	BBB	NR	NR	BBB
1.56%	1.59%	20.33%	BBB	NR	NR	A
		20.33%				
		20.33%				
		20.33%				

NR	NR	NR	NR		
BB	BB	BB	BB	BB	NR
A	A	A	A	A	NR
A	A	A	A	A	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	A	NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
B	B	BB	BB	NR	BB
B	B	BB	BB	NR	BB
BB	BB	BBB	BBB	NR	BBB
BBB	BBB	A	A	NR	A
BB	BB	BBB	BBB	NR	BBB
BBB	BBB	A	A	NR	A
B	B	BB	BB	NR	BB
B	B	BB	BB	NR	BB
BB	BB	BBB	BBB	NR	BBB
BBB	BBB	A	A	NR	A
BB	BB	BBB	BBB	NR	BBB
BBB	BBB	A	A	NR	A
BB	BB	BBB	BBB	NR	BBB
B	BB	BB	BB	NR	NR
BBB	A	BBB	A	NR	NR
BB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	A	NR	NR
BBB	A	BBB	A	NR	NR
B	BB	BB	BB	NR	NR
BB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	A	NR	NR
BB	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
BBB	BBB	BBB	NR	BB	
BBB	A	A	NR	B	
BBB	BBB	BBB	NR	BB	
BBB	A	A	NR	B	
BBB	BBB	BBB	NR	B	
BBB	BBB	BBB	NR	BB	
BBB	A	A	NR	B	
BBB	BBB	BBB	NR	BB	
BBB	A	A	NR	B	
BBB	NR	BBB	NR	NR	NR
A	NR	A	NR	NR	NR

	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BB	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	BBB	8	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	8	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
NR	BBB	8	Consumer Services	Europe	United Kingdom
NR	BBB	8	Consumer Services	Europe	United Kingdom
NR	BBB	7	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	BBB	8	Consumer Services	Europe	United Kingdom
	NR	2	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR	2	Financials	Asia	Korea (Republic of)
	NR	2	Financials	Asia	Korea (Republic of)
	NR	2	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	4	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom

AA	AA	Thin		Thin		Thin
AA	AA					
B	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC					
B	CCC	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC					
B	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B	CCC	Thin	Thin	Thin	Thin	Thin
B	CCC	Thin	Thin	Thin	Thin	Thin
B	CCC	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					Thin
A	A					
A	A					Thin
A	A					Thin
A	A					Thin
BBB	A					
BBB	A					
BBB	A		Thin	Thin		
BBB	A					
BBB	A					
A	AA					
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	AA					
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	AA					
BBB	AA					
BBB	AA	DocAdj	Thin	Thin	DocAdj	DocAdj
BBB	AA	DocAdj	Thin	Thin	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA					

Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
DocAdj	DocAdj	Thin	CcyGrp		
CcyGrp	CcyGrp	Thin	DocAdj		
DocAdj	DocAdj	Thin	CcyGrp		
CcyGrp	CcyGrp	Thin	DocAdj		
DocAdj	DocAdj	Thin	DocAdj		
DocAdj	DocAdj	Thin	CcyGrp		
CcyGrp	CcyGrp	Thin	DocAdj		
DocAdj	DocAdj	Thin	CcyGrp		
CcyGrp	CcyGrp	Thin	DocAdj		
Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

STANUSDCR	29-Aug-08 STAN
STANUSDMM	29-Aug-08 STAN
STANUSDMR	29-Aug-08 STAN
STLIFE-Ass2006EURCR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006EURMM	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006EURMR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006GBPCR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006GBPMM	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006USDCR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006USDMM	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006USDMR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006AUDCR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006AUDMM	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006EURCR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006EURMM	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006EURMR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006GBPCR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006GBPMM	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006JPYCR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006JPYMM	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006USDCR	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006USDMM	29-Aug-08 STLIFE-Ass2006
STLIFE-Ass2006USDMR	29-Aug-08 STLIFE-Ass2006
STLIFE-LifeAssAUDMM	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssEURCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssEURMM	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssGBPCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssGBPMM	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssUSDCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssUSDMM	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssUSDMR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssAUDCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssEURCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssEURMM	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssGBPCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssGBPMM	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssGBPMR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssHKDCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssJPYCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssUSDCR	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssUSDMM	29-Aug-08 STLIFE-LifeAss
STLIFE-LifeAssZARCR	29-Aug-08 STLIFE-LifeAss
STLIFE-SDLBEURCR	29-Aug-08 STLIFE-SDLB
STLIFE-SDLBEURMM	29-Aug-08 STLIFE-SDLB
STLIFE-SDLBEURMR	29-Aug-08 STLIFE-SDLB
STLIFE-SDLBGBPCR	29-Aug-08 STLIFE-SDLB
STLIFE-SDLBGBPMM	29-Aug-08 STLIFE-SDLB
STLIFE-SDLBUSDCR	29-Aug-08 STLIFE-SDLB
STLIFE-SDLBUSDMM	29-Aug-08 STLIFE-SDLB
STLIFE-SDLBUSDMR	29-Aug-08 STLIFE-SDLB
SWKUSDMR	29-Aug-08 SWK
SWKAUDMR	29-Aug-08 SWK
SWKEURCR	29-Aug-08 SWK
SWKEURMM	29-Aug-08 SWK
SWKEURMR	29-Aug-08 SWK
SWKHKDMR	29-Aug-08 SWK
SWKJPYMR	29-Aug-08 SWK
SWKNOKMR	29-Aug-08 SWK
SWKSGDMR	29-Aug-08 SWK
SWKUSDCR	29-Aug-08 SWK
SWKUSDMM	29-Aug-08 SWK
SWKUSDMR	29-Aug-08 SWK
SWKUSDXR	29-Aug-08 SWK
SPLSCHFMR	29-Aug-08 SPLS
SPLSEURCR	29-Aug-08 SPLS
SPLSEURMM	29-Aug-08 SPLS
SPLSEURMR	29-Aug-08 SPLS
SPLSEURXR	29-Aug-08 SPLS
SPLSHKDMR	29-Aug-08 SPLS
SPLSJPYMR	29-Aug-08 SPLS
SPLSUSDCR	29-Aug-08 SPLS
SPLSUSDMM	29-Aug-08 SPLS
SPLSUSDMR	29-Aug-08 SPLS
SPLSUSDXR	29-Aug-08 SPLS

STANDARD CHARTERED PLC	GOC64A	SUBLT2	USD	CR	Composite
STANDARD CHARTERED PLC	GOC64A	SUBLT2	USD	MM	Composite
STANDARD CHARTERED PLC	GOC64A	SUBLT2	USD	MR	Composite
Standard Life Assurn Co 2006	GOC67O	SNRFOR	EUR	CR	Composite
Standard Life Assurn Co 2006	GOC67O	SNRFOR	EUR	MM	Composite
Standard Life Assurn Co 2006	GOC67O	SNRFOR	EUR	MR	Composite
Standard Life Assurn Co 2006	GOC67O	SNRFOR	GBP	CR	Composite
Standard Life Assurn Co 2006	GOC67O	SNRFOR	GBP	MM	Composite
Standard Life Assurn Co 2006	GOC67O	SNRFOR	USD	CR	Composite
Standard Life Assurn Co 2006	GOC67O	SNRFOR	USD	MM	Composite
Standard Life Assurn Co 2006	GOC67O	SNRFOR	USD	MR	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	AUD	CR	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	AUD	MM	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	EUR	CR	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	EUR	MM	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	EUR	MR	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	GBP	CR	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	GBP	MM	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	JPY	CR	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	JPY	MM	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	USD	CR	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	USD	MM	Composite
Standard Life Assurn Co 2006	GOC67O	SUBLT2	USD	MR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	AUD	MM	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	EUR	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	EUR	MM	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	GBP	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	GBP	MM	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	USD	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	USD	MM	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SNRFOR	USD	MR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	AUD	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	EUR	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	EUR	MM	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	GBP	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	GBP	MM	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	GBP	MR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	HKD	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	JPY	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	USD	CR	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	USD	MM	Composite
STANDARD LIFE Assurn Ltd	GOC66H	SUBLT2	ZAR	CR	Composite
Standard Life Bk plc	GOC66Y	SNRFOR	EUR	CR	Composite
Standard Life Bk plc	GOC66Y	SNRFOR	EUR	MM	Composite
Standard Life Bk plc	GOC66Y	SNRFOR	EUR	MR	Composite
Standard Life Bk plc	GOC66Y	SNRFOR	GBP	CR	Composite
Standard Life Bk plc	GOC66Y	SNRFOR	GBP	MM	Composite
Standard Life Bk plc	GOC66Y	SNRFOR	USD	CR	Composite
Standard Life Bk plc	GOC66Y	SNRFOR	USD	MM	Composite
Standard Life Bk plc	GOC66Y	SNRFOR	USD	MR	Composite
Stanley Wks	8D9A77	PREFT1	USD	MR	Composite
Stanley Wks	8D9A77	SNRFOR	AUD	MR	Composite
Stanley Wks	8D9A77	SNRFOR	EUR	CR	Composite
Stanley Wks	8D9A77	SNRFOR	EUR	MM	Composite
Stanley Wks	8D9A77	SNRFOR	EUR	MR	Composite
Stanley Wks	8D9A77	SNRFOR	HKD	MR	Composite
Stanley Wks	8D9A77	SNRFOR	JPY	MR	Composite
Stanley Wks	8D9A77	SNRFOR	NOK	MR	Composite
Stanley Wks	8D9A77	SNRFOR	SGD	MR	Composite
Stanley Wks	8D9A77	SNRFOR	USD	CR	Composite
Stanley Wks	8D9A77	SNRFOR	USD	MM	Composite
Stanley Wks	8D9A77	SNRFOR	USD	MR	Composite
Stanley Wks	8D9A77	SNRFOR	USD	XR	Composite
Staples Inc	8DA533	SNRFOR	CHF	MR	Composite
Staples Inc	8DA533	SNRFOR	EUR	CR	Composite
Staples Inc	8DA533	SNRFOR	EUR	MM	Composite
Staples Inc	8DA533	SNRFOR	EUR	MR	Composite
Staples Inc	8DA533	SNRFOR	EUR	XR	Composite
Staples Inc	8DA533	SNRFOR	HKD	MR	Composite
Staples Inc	8DA533	SNRFOR	JPY	MR	Composite
Staples Inc	8DA533	SNRFOR	USD	CR	Composite
Staples Inc	8DA533	SNRFOR	USD	MM	Composite
Staples Inc	8DA533	SNRFOR	USD	MR	Composite
Staples Inc	8DA533	SNRFOR	USD	XR	Composite

0.64%	0.70%	0.95%	1.22%	1.36%	1.46%	1.50%	1.49%	1.54%
0.61%	0.70%	0.95%	1.17%	1.30%	1.46%	1.43%	1.49%	1.54%
0.60%	0.70%	0.95%	1.16%	1.29%	1.46%	1.43%	1.49%	1.54%
	0.37%	0.59%	0.69%	0.75%	0.83%	0.87%	0.90%	
	0.37%	0.59%	0.69%	0.75%	0.83%	0.87%	0.90%	
	0.37%	0.59%	0.69%	0.75%	0.83%	0.87%	0.90%	
	0.37%	0.59%	0.69%	0.75%	0.83%	0.87%	0.90%	
	0.37%	0.59%	0.69%	0.75%	0.83%	0.87%	0.90%	
	0.37%	0.59%	0.69%	0.75%	0.83%	0.87%	0.90%	
0.59%	0.64%	0.85%	1.01%	1.13%	1.24%	1.27%	1.29%	
0.57%	0.62%	0.81%	0.98%	1.10%	1.22%	1.24%	1.27%	
0.56%	0.61%	0.81%	0.96%	1.08%	1.21%	1.22%	1.26%	
0.59%	0.64%	0.85%	1.01%	1.13%	1.24%	1.27%	1.29%	
0.57%	0.62%	0.81%	0.98%	1.10%	1.22%	1.24%	1.27%	
0.59%	0.64%	0.85%	1.01%	1.13%	1.24%	1.27%	1.29%	
0.57%	0.62%	0.81%	0.98%	1.10%	1.22%	1.24%	1.27%	
0.52%	0.65%	0.78%	0.96%	1.09%	1.19%	1.22%	1.25%	1.06%
0.54%	0.67%	0.81%	0.96%	1.09%	1.19%	1.22%	1.25%	1.06%
0.52%	0.65%	0.78%	0.96%	1.09%	1.19%	1.22%	1.25%	1.06%
0.54%	0.67%	0.81%	0.96%	1.09%	1.19%	1.22%	1.25%	1.06%
0.52%	0.65%	0.78%	0.96%	1.09%	1.19%	1.22%	1.25%	1.06%
0.54%	0.67%	0.81%	0.96%	1.09%	1.19%	1.22%	1.25%	1.06%
0.52%	0.65%	0.78%	0.96%	1.09%	1.19%	1.22%	1.25%	1.06%
0.56%	0.64%	0.81%	0.97%	1.11%	1.23%	1.24%	1.26%	1.40%
0.57%	0.64%	0.81%	0.97%	1.11%	1.23%	1.25%	1.27%	1.40%
0.55%	0.62%	0.78%	0.92%	1.06%	1.19%	1.22%	1.24%	1.40%
0.57%	0.64%	0.81%	0.97%	1.11%	1.23%	1.25%	1.27%	1.40%
0.55%	0.62%	0.78%	0.92%	1.06%	1.19%	1.22%	1.24%	1.40%
0.57%	0.64%	0.81%	0.97%	1.11%	1.23%	1.25%	1.27%	1.40%
0.56%	0.64%	0.81%	0.97%	1.11%	1.23%	1.24%	1.26%	1.40%
0.57%	0.64%	0.81%	0.97%	1.11%	1.23%	1.25%	1.27%	1.40%
0.55%	0.62%	0.78%	0.92%	1.06%	1.19%	1.22%	1.24%	1.40%
0.57%	0.64%	0.81%	0.97%	1.11%	1.23%	1.25%	1.27%	1.40%
0.22%	0.40%	0.72%	0.83%	0.84%	0.92%	0.91%	0.99%	1.06%
0.22%	0.40%	0.69%	0.80%	0.81%	0.89%	0.88%	0.95%	1.06%
0.22%	0.40%	0.72%	0.83%	0.84%	0.92%	0.91%	0.99%	1.06%
0.22%	0.40%	0.69%	0.80%	0.81%	0.89%	0.88%	0.95%	1.06%
0.22%	0.40%	0.72%	0.83%	0.84%	0.92%	0.91%	0.99%	1.06%
0.22%	0.40%	0.69%	0.80%	0.81%	0.89%	0.88%	0.95%	1.06%
			1.10%		1.34%			
0.48%	0.49%	0.66%	0.74%	0.82%	0.95%	0.99%	1.02%	1.20%
0.51%	0.52%	0.70%	0.78%	0.86%	1.00%	1.04%	1.07%	1.27%
0.48%	0.49%	0.66%	0.75%	0.82%	0.95%	0.99%	1.02%	1.20%
0.48%	0.49%	0.66%	0.75%	0.82%	0.95%	0.99%	1.02%	1.20%
0.48%	0.49%	0.66%	0.74%	0.82%	0.95%	0.99%	1.02%	1.20%
0.48%	0.49%	0.66%	0.75%	0.82%	0.95%	0.99%	1.02%	1.20%
0.48%	0.49%	0.66%	0.75%	0.82%	0.95%	0.99%	1.02%	1.20%
0.51%	0.52%	0.70%	0.78%	0.86%	1.00%	1.04%	1.07%	1.27%
0.48%	0.49%	0.66%	0.75%	0.82%	0.95%	0.99%	1.02%	1.20%
0.46%	0.47%	0.64%	0.72%	0.79%	0.91%	0.95%	0.98%	1.16%
0.58%	0.72%	0.93%	1.14%	1.30%	1.44%	1.45%	1.46%	1.48%
0.61%	0.76%	0.98%	1.20%	1.37%	1.52%	1.52%	1.54%	1.48%
0.61%	0.76%	0.98%	1.20%	1.37%	1.52%	1.52%	1.54%	1.48%
0.58%	0.72%	0.93%	1.14%	1.30%	1.44%	1.45%	1.46%	1.48%
0.58%	0.72%	0.93%	1.14%	1.30%	1.44%	1.45%	1.46%	1.48%
0.58%	0.72%	0.93%	1.14%	1.30%	1.44%	1.45%	1.46%	1.48%
0.59%	0.72%	0.94%	1.14%	1.31%	1.44%	1.46%	1.46%	1.48%
0.61%	0.76%	0.98%	1.20%	1.37%	1.52%	1.52%	1.54%	1.48%
0.61%	0.76%	0.98%	1.20%	1.37%	1.52%	1.52%	1.54%	1.48%
0.58%	0.72%	0.93%	1.14%	1.30%	1.44%	1.45%	1.46%	1.48%
0.56%	0.69%	0.90%	1.10%	1.26%	1.39%	1.39%	1.41%	1.48%

1.56%	1.59%	20.33%	BBB	NR	NR	BBB
1.56%	1.59%	20.33%	BBB	NR	NR	A
1.56%	1.59%	20.33%	BBB	NR	NR	BBB
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		20%				
		20%				
1.25%	1.36%	20%	A	A	AA	AA
1.25%	1.36%	20%	BBB	A	A	A
1.25%	1.36%	20%	BBB	A	A	A
1.25%	1.36%	20%	A	A	AA	AA
1.25%	1.36%	20%	BBB	A	A	A
		20%				
		20%				
1.25%	1.36%	20%	A	A	AA	AA
1.25%	1.36%	20%	BBB	A	A	A
		20%				
		40%	CCC	CCC	CCC	NR
		40%	B	CCC	B	NR
		40%	BB	B	BB	NR
		40%	B	CCC	B	NR
		40%	BB	B	BB	NR
		40%	B	CCC	B	NR
		40%	BB	B	BB	NR
		40%				
1.31%		20%	BB	BBB	BBB	BBB
1.31%		20%	A	AA	AA	AA
1.31%		20%	BBB	A	A	A
1.31%		20%	A	AA	AA	AA
1.31%		20%	BBB	A	A	A
		20%				
1.31%		20%	A	AA	AA	AA
1.31%		20%	BB	BBB	BBB	BBB
1.31%		20%	A	AA	AA	AA
1.31%		20%	BBB	A	A	A
1.31%		20%	A	AA	AA	AA
1.10%		40%	NR	NR	BB	BB
1.10%		40%	NR	NR	BBB	BBB
		40%				
1.10%		40%	NR	NR	BB	BB
1.10%		40%	NR	NR	BBB	BBB
1.10%		40%	NR	NR	BB	BB
1.10%		40%	NR	NR	BBB	BBB
		40%				
		15%				NR
1.25%	1.33%	40%	BB	BBB	BBB	BBB
1.32%	1.33%	40%	BBB	A	A	A
		40%				
1.25%	1.33%	40%	A	AA	AA	AA
1.25%	1.33%	40%	A	AA	AA	AA
1.25%	1.33%	40%	BB	BBB	BBB	BBB
1.25%	1.33%	40%	A	AA	AA	AA
1.25%	1.33%	40%	A	AA	AA	AA
1.32%	1.33%	40%	BBB	A	A	A
		40%				
1.25%	1.33%	40%	A	AA	AA	AA
1.21%	1.33%	40%	BBB	A	A	A
1.75%	2.00%	40%	A	AA	AA	AA
1.84%	2.00%	40%	BBB	A	A	A
1.84%	2.00%	40%				
1.75%	2.00%	40%	A	AA	AA	AA
1.75%	2.00%	40%				
1.75%	2.00%	40%				
1.75%	2.00%	40%	BB	BBB	BBB	BBB
1.84%	2.00%	40%	BBB	A	A	A
1.84%	2.00%	40%				
1.75%	2.00%	40%	A	AA	AA	AA
1.68%	2.00%	40%	BBB	A	A	A

BBB	NR	BBB	NR	NR	NR
A	NR	A	NR	NR	NR
BBB	NR	BBB	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
AA	AA	AA	AA		NR
A	A	A	A		NR
A	A	A	A		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
AA	AA	AA	AA		NR
A	A	A	A		NR
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
B	B	BBB	BB	NR	NR
BB	BB	A	BBB	NR	NR
B	B	BBB	BB	NR	NR
BB	BB	A	BBB	NR	NR
B	B	BBB	BB	NR	NR
BB	BB	A	BBB	NR	NR
	NR				
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	A	AA	NR	BBB
A	A	A	A	NR	BB
AA	AA	A	AA	NR	BBB
BBB	BBB	BBB	BBB	NR	B
A	A	A	A	NR	BB
AA	AA	A	AA	NR	BBB
A	A	A	A	NR	BB

NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
NR	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
NR	A	10	Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	8	Financials	Europe	United Kingdom
NR	A	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	9	Financials	Europe	United Kingdom
	A	8	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	8	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	A	8	Financials	Europe	United Kingdom
	A	9	Financials	Europe	United Kingdom
	A	8	Financials	Europe	United Kingdom
	A	3	Financials	Europe	United Kingdom
	A	8	Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
	BBB	4	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
NR	AA	10	Consumer Goods	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States

BBB	AA	DocAdj	Thin	Thin	DocAdj	DocAdj
BBB	AA	DocAdj	Thin	Thin	CcyGrp	CcyGrp
BBB	AA	DocAdj	Thin	Thin	DocAdj	DocAdj
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
A	AA	DocAdj	DocAdj	DocAdj	Thin	Thin
A	AA	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
A	AA	DocAdj	DocAdj	DocAdj	Thin	Thin
A	AA	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
A	AA	DocAdj	DocAdj	DocAdj	Thin	Thin
A	AA	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	A				Thin	
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	CcyGrp	Thin	Thin	Thin	Thin
Thin	DocAdj	Thin	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

STARGFUSDCR	29-Aug-08 STARGF
STARGFUSDMM	29-Aug-08 STARGF
STARGFUSDMR	29-Aug-08 STARGF
STARGFUSDXR	29-Aug-08 STARGF
HOTAUDMR	29-Aug-08 HOT
HOTAUDXR	29-Aug-08 HOT
HOTCADMR	29-Aug-08 HOT
HOTEURCR	29-Aug-08 HOT
HOTEURMM	29-Aug-08 HOT
HOTEURMR	29-Aug-08 HOT
HOTEURXR	29-Aug-08 HOT
HOTGBPMR	29-Aug-08 HOT
HOTGBPXR	29-Aug-08 HOT
HOTHKDMR	29-Aug-08 HOT
HOTHKDXR	29-Aug-08 HOT
HOTJPYMR	29-Aug-08 HOT
HOTJPYXR	29-Aug-08 HOT
HOTSEKXR	29-Aug-08 HOT
HOTSGDXR	29-Aug-08 HOT
HOTTWDXR	29-Aug-08 HOT
HOTUSDCR	29-Aug-08 HOT
HOTUSDMM	29-Aug-08 HOT
HOTUSDMR	29-Aug-08 HOT
HOTUSDXR	29-Aug-08 HOT
STBROUSDCR	29-Aug-08 STBRO
STBROUSDMR	29-Aug-08 STBRO
STBROUSDXR	29-Aug-08 STBRO
STATKEURCR	29-Aug-08 STATK
STATKEURMM	29-Aug-08 STATK
STLAUDCR	29-Aug-08 STL
STLAUDMM	29-Aug-08 STL
STLCHFCR	29-Aug-08 STL
STLCHFMM	29-Aug-08 STL
STLEURCR	29-Aug-08 STL
STLEURMM	29-Aug-08 STL
STLEURMR	29-Aug-08 STL
STLEURXR	29-Aug-08 STL
STLGBPCR	29-Aug-08 STL
STLGBPMM	29-Aug-08 STL
STLHKDMM	29-Aug-08 STL
STLJPYCR	29-Aug-08 STL
STLJPYMM	29-Aug-08 STL
STLJPYMR	29-Aug-08 STL
STLNOKMM	29-Aug-08 STL
STLSGDMM	29-Aug-08 STL
STLUSDCR	29-Aug-08 STL
STLUSDMM	29-Aug-08 STL
STLUSDMR	29-Aug-08 STL
STLUSDXR	29-Aug-08 STL
STTSAUDCR	29-Aug-08 STTS
STTSAUDMM	29-Aug-08 STTS
STTSAUDMR	29-Aug-08 STTS
STTSEURCR	29-Aug-08 STTS
STTSEURMM	29-Aug-08 STTS
STTSEURXR	29-Aug-08 STTS
STTSJPYCR	29-Aug-08 STTS
STTSJPYXR	29-Aug-08 STTS
STTSUSDCR	29-Aug-08 STTS
STTSUSDMM	29-Aug-08 STTS
STTSUSDMR	29-Aug-08 STTS
STTSUSDXR	29-Aug-08 STTS
STAN-BankEURCR	29-Aug-08 STAN-Bank
STAN-BankEURMM	29-Aug-08 STAN-Bank
STAN-BankUSDCR	29-Aug-08 STAN-Bank
STAN-BankUSDMM	29-Aug-08 STAN-Bank
STAN-BankUSDMR	29-Aug-08 STAN-Bank
STAN-BankUSDXR	29-Aug-08 STAN-Bank
STAN-BankEURCR	29-Aug-08 STAN-Bank
STAN-BankUSDCR	29-Aug-08 STAN-Bank
STAN-BankAUDMM	29-Aug-08 STAN-Bank
STAN-BankAUDMR	29-Aug-08 STAN-Bank
STAN-BankCHFCR	29-Aug-08 STAN-Bank
STAN-BankCHFMM	29-Aug-08 STAN-Bank
STAN-BankEURCR	29-Aug-08 STAN-Bank

Star Gas Partners LP	8DA63E	SNRFOR	USD	CR	Composite
Star Gas Partners LP	8DA63E	SNRFOR	USD	MM	Composite
Star Gas Partners LP	8DA63E	SNRFOR	USD	MR	Composite
Star Gas Partners LP	8DA63E	SNRFOR	USD	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	AUD	MR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	AUD	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	CAD	MR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	EUR	CR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	EUR	MM	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	EUR	MR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	EUR	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	GBP	MR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	GBP	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	HKD	MR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	HKD	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	JPY	MR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	JPY	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	SEK	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	SGD	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	TWD	XR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	USD	CR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	USD	MM	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	USD	MR	Composite
Starwood Hotels & Resorts Wwide Inc	8DAE9A	SNRFOR	USD	XR	Composite
Stater Bros Hldgs Inc	8DCCAA	SNRFOR	USD	CR	Composite
Stater Bros Hldgs Inc	8DCCAA	SNRFOR	USD	MR	Composite
Stater Bros Hldgs Inc	8DCCAA	SNRFOR	USD	XR	Composite
Statkraft		SNRFOR	EUR	CR	Composite
Statkraft		SNRFOR	EUR	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	AUD	CR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	AUD	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	CHF	CR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	CHF	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	EUR	CR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	EUR	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	EUR	MR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	EUR	XR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	GBP	CR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	GBP	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	HKD	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	JPY	CR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	JPY	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	JPY	MR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	NOK	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	SGD	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	USD	CR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	USD	MM	Composite
StatoilHydro ASA	RZC53V	SNRFOR	USD	MR	Composite
StatoilHydro ASA	RZC53V	SNRFOR	USD	XR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	AUD	CR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	AUD	MM	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	AUD	MR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	EUR	CR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	EUR	MM	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	EUR	XR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	JPY	CR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	JPY	XR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	USD	CR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	USD	MM	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	USD	MR	Composite
STATS ChipPAC Ltd	YG978D	SNRFOR	USD	XR	Composite
Std Chartered Bk	8D8575	JRSUBUT2	EUR	CR	Composite
Std Chartered Bk	8D8575	JRSUBUT2	EUR	MM	Composite
Std Chartered Bk	8D8575	JRSUBUT2	USD	CR	Composite
Std Chartered Bk	8D8575	JRSUBUT2	USD	MM	Composite
Std Chartered Bk	8D8575	JRSUBUT2	USD	MR	Composite
Std Chartered Bk	8D8575	JRSUBUT2	USD	XR	Composite
Std Chartered Bk	8D8575	PREFT1	EUR	CR	Composite
Std Chartered Bk	8D8575	PREFT1	USD	CR	Composite
Std Chartered Bk	8D8575	SNRFOR	AUD	MM	Composite
Std Chartered Bk	8D8575	SNRFOR	AUD	MR	Composite
Std Chartered Bk	8D8575	SNRFOR	CHF	CR	Composite
Std Chartered Bk	8D8575	SNRFOR	CHF	MM	Composite
Std Chartered Bk	8D8575	SNRFOR	EUR	CR	Composite

					7.12%			
					7.12%			
					7.12%			
					7.12%			
1.64%	1.89%	2.02%	2.41%	2.62%	2.77%	2.76%	2.82%	2.82%
1.64%	1.89%	2.02%	2.41%	2.62%	2.77%	2.76%	2.82%	2.82%
1.66%	1.92%	2.03%	2.43%	2.66%	2.80%	2.78%	2.86%	2.87%
1.74%	2.04%	2.17%	2.60%	2.82%	2.97%	2.96%	3.03%	3.04%
1.67%	1.95%	2.09%	2.49%	2.71%	2.85%	2.84%	2.91%	2.92%
1.66%	1.92%	2.03%	2.43%	2.66%	2.80%	2.78%	2.86%	2.87%
1.63%	1.88%	2.00%	2.39%	2.60%	2.75%	2.74%	2.80%	2.78%
1.66%	1.92%	2.03%	2.43%	2.66%	2.80%	2.78%	2.86%	2.87%
1.63%	1.88%	2.00%	2.39%	2.60%	2.75%	2.74%	2.80%	2.78%
1.66%	1.92%	2.03%	2.43%	2.66%	2.80%	2.78%	2.86%	2.87%
1.63%	1.88%	2.00%	2.39%	2.60%	2.75%	2.74%	2.80%	2.78%
1.64%	1.89%	2.02%	2.41%	2.62%	2.77%	2.76%	2.82%	2.82%
1.64%	1.89%	2.02%	2.41%	2.62%	2.77%	2.76%	2.82%	2.82%
1.63%	1.88%	2.00%	2.39%	2.60%	2.75%	2.74%	2.80%	2.78%
1.63%	1.88%	2.00%	2.39%	2.60%	2.75%	2.74%	2.80%	2.78%
1.74%	2.04%	2.17%	2.60%	2.82%	2.97%	2.96%	3.03%	3.04%
1.66%	1.92%	2.03%	2.43%	2.66%	2.80%	2.78%	2.86%	2.87%
1.63%	1.88%	2.00%	2.39%	2.60%	2.75%	2.74%	2.80%	2.78%
4.17%	3.71%	4.02%	3.78%	3.77%	4.07%	3.78%	3.88%	3.88%
3.96%	3.71%	3.82%	3.78%	3.77%	4.07%	3.78%	3.88%	3.88%
3.82%	3.71%	3.68%	3.78%	3.77%	4.07%	3.78%	3.88%	3.88%
0.15%	0.17%	0.24%	0.30%	0.35%	0.38%	0.42%	0.46%	0.48%
0.15%	0.17%	0.25%	0.32%	0.36%	0.39%	0.42%	0.44%	0.48%
0.15%	0.17%	0.24%	0.30%	0.34%	0.38%	0.42%	0.46%	0.48%
0.14%	0.17%	0.24%	0.30%	0.34%	0.37%	0.42%	0.46%	0.48%
0.14%	0.16%	0.23%	0.28%	0.33%	0.36%	0.40%	0.43%	0.48%
0.15%	0.17%	0.25%	0.32%	0.36%	0.39%	0.42%	0.44%	0.48%
0.15%	0.17%	0.24%	0.30%	0.34%	0.38%	0.42%	0.46%	0.48%
0.15%	0.17%	0.24%	0.30%	0.34%	0.38%	0.42%	0.46%	0.48%
0.15%	0.17%	0.24%	0.30%	0.35%	0.38%	0.42%	0.46%	0.48%
0.15%	0.17%	0.24%	0.30%	0.34%	0.38%	0.42%	0.46%	0.48%
0.15%	0.17%	0.24%	0.30%	0.34%	0.38%	0.42%	0.46%	0.48%
0.15%	0.17%	0.25%	0.32%	0.36%	0.39%	0.42%	0.44%	0.48%
0.15%	0.17%	0.24%	0.30%	0.34%	0.38%	0.42%	0.46%	0.48%
0.14%	0.17%	0.24%	0.30%	0.34%	0.37%	0.42%	0.46%	0.48%
2.79%	2.76%	2.13%	3.37%	3.47%	3.83%	4.13%	4.33%	4.40%
2.79%	3.02%	2.13%	3.39%	3.47%	3.85%	4.12%	4.31%	4.40%
2.79%	2.76%	2.13%	3.10%	3.18%	3.52%	3.77%	3.95%	4.40%
2.79%	2.76%	2.13%	3.37%	3.47%	3.83%	4.13%	4.33%	4.40%
2.79%	3.02%	2.13%	3.39%	3.47%	3.85%	4.12%	4.31%	4.40%
2.79%	2.87%	2.13%	3.22%	3.30%	3.65%	3.92%	4.10%	4.40%
2.79%	2.76%	2.13%	3.10%	3.18%	3.52%	3.77%	3.95%	4.40%
					1.65%			
					1.65%			
					1.65%			
	0.87%	1.22%	1.46%	1.64%	1.81%	1.82%	1.83%	
	0.38%	0.50%	0.62%	0.70%	0.77%	0.79%	0.80%	0.86%
	0.38%	0.51%	0.63%	0.71%	0.79%	0.82%	0.83%	0.86%
	0.37%	0.50%	0.60%	0.68%	0.75%	0.78%	0.79%	0.86%
	0.38%	0.51%	0.63%	0.71%	0.79%	0.82%	0.83%	0.86%

		35%				
		35%				
		35%				
		35%				
2.80%	2.81%	40%	BB	BBB	A	A
2.80%	2.81%	40%	BB	BBB	A	A
2.87%	2.87%	40%	A	AA	AA	AA
3.04%	3.04%	40%	BBB	A	AA	AA
2.92%	2.92%	40%	BBB	A	AA	AA
2.87%	2.87%	40%	A	AA	AA	AA
2.78%	2.78%	40%	A	AA	AA	AA
2.87%	2.87%	40%	A	AA	AA	AA
2.78%	2.78%	40%	A	AA	AA	AA
2.87%	2.87%	40%	A	AA	AA	AA
2.78%	2.78%	40%	A	AA	AA	AA
2.80%	2.81%		BB	BBB	A	A
2.80%	2.81%	40%	BB	BBB	A	A
2.78%	2.78%	40%	A	AA	AA	AA
2.78%	2.78%	40%	A	AA	AA	AA
		40%				
3.04%	3.04%	40%	BBB	A	AA	AA
		40%				
2.87%	2.87%	40%	A	AA	AA	AA
2.78%	2.78%	40%	A	AA	AA	AA
3.88%	3.88%	40%	B	NR	B	NR
3.88%	3.88%	40%	B	NR	B	NR
3.88%	3.88%	40%	BB	NR	B	NR
		40%				
		40%				
		40%				
0.50%	0.52%	40%	B	B	BB	BB
		40%				
		40%				
0.52%	0.52%	40%	BB	BB	BBB	BBB
0.50%	0.52%	40%	BBB	BBB	A	A
0.49%	0.52%	40%	BB	BB	BBB	BBB
0.47%	0.52%	40%	BB	BB	BBB	BBB
0.52%	0.52%	40%	BB	BB	BBB	BBB
0.50%	0.52%	40%	BBB	BBB	A	A
0.50%	0.52%	40%	BBB	BBB	A	A
		40%				
0.50%	0.52%	40%	B	B	BB	BB
		40%				
0.50%	0.52%	40%	BBB	BBB	A	A
0.50%	0.52%	40%	BBB	BBB	A	A
0.52%	0.52%	40%	BB	BB	BBB	BBB
0.50%	0.52%	40%	BBB	BBB	A	A
0.49%	0.52%	40%	BB	BB	BBB	BBB
		40%				
		40%				
		40%				
4.45%	4.56%	40%	NR	CCC	NR	B
4.45%	4.56%	40%	NR	B	NR	BB
		40%				
4.45%	4.56%	40%	NR	CCC	NR	B
		40%				
4.45%	4.56%	40%	NR	CCC	NR	B
4.45%	4.56%	40%	NR	B	NR	BB
		40%				
4.45%	4.56%	40%	NR	CCC	NR	B
4.45%	4.56%	40%	NR	CCC	NR	B
		5%				
		5%				
		5%				
		5%				
		5%				
		5%				
		2%		NR	NR	NR
		2%				
0.88%	0.99%	40%		BBB	A	BBB
		40%				
0.90%	0.99%	40%		A	AA	AA
0.85%	0.99%	40%		AA	AA	AA
0.90%	0.99%	40%		A	AA	AA

	NR				
	NR				
	NR				
	NR				
A	A	BBB	A	BB	BB
A	A	BBB	A	BB	BB
AA	AA	AA	AA	A	A
AA	AA	A	AA	BBB	BBB
AA	AA	A	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	BBB	A	BB	BB
A	A	BBB	A	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	A	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BB	BB	BB	NR	CCC
BBB	BBB	BBB	A	NR	B
A	A	A	A	NR	BB
BBB	BBB	BBB	BBB	NR	B
BBB	BBB	BBB	BBB	NR	B
BBB	BBB	BBB	A	NR	B
A	A	A	A	NR	BB
A	A	A	A	NR	BB
BB	BB	BB	BB	NR	CCC
A	A	A	A	NR	BB
A	A	A	A	NR	BB
BBB	BBB	BBB	A	NR	B
A	A	A	A	NR	BB
BBB	BBB	BBB	BBB	NR	B
B	B	B	BB	BB	NR
BBB	BBB	BBB	A	BB	NR
BB	BB	BB	BBB	BB	NR
B	B	B	BB	BB	NR
BBB	BBB	BBB	A	BB	NR
BB	BB	BB	BBB	BB	NR
BB	BB	BB	BBB	BB	NR
	NR				
	NR				
	NR				
NR	NR	NR	NR		
A	A	BBB	A	NR	BB
AA	AA	A	AA	NR	BBB
AA	AA	AA	AAA	NR	A
AA	AA	A	AA	NR	BBB

	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
BB	AA	13	Consumer Services	N.Amer	United States
BB	AA	13	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	13	Consumer Services	N.Amer	United States
BBB	AA	13	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BB	AA	13	Consumer Services	N.Amer	United States
BB	AA	13	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	13	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
	NR		Utilities	Europe	Norway
	NR		Utilities	Europe	Norway
	NR		Oil & Gas	Europe	Norway
NR	BBB	9	Oil & Gas	Europe	Norway
	NR		Oil & Gas	Europe	Norway
	NR		Oil & Gas	Europe	Norway
NR	BBB	4	Oil & Gas	Europe	Norway
NR	BBB	8	Oil & Gas	Europe	Norway
NR	BBB	9	Oil & Gas	Europe	Norway
NR	BBB	9	Oil & Gas	Europe	Norway
NR	BBB	4	Oil & Gas	Europe	Norway
NR	BBB	8	Oil & Gas	Europe	Norway
NR	BBB	8	Oil & Gas	Europe	Norway
	NR		Oil & Gas	Europe	Norway
NR	BBB	9	Oil & Gas	Europe	Norway
	NR		Oil & Gas	Europe	Norway
NR	BBB	8	Oil & Gas	Europe	Norway
NR	BBB	8	Oil & Gas	Europe	Norway
NR	BBB	4	Oil & Gas	Europe	Norway
NR	BBB	8	Oil & Gas	Europe	Norway
NR	BBB	9	Oil & Gas	Europe	Norway
	NR		Oil & Gas	Europe	Norway
	NR		Technology	Asia	Singapore
	NR		Technology	Asia	Singapore
NR	CCC	9	Technology	Asia	Singapore
NR	CCC	8	Technology	Asia	Singapore
	NR		Technology	Asia	Singapore
NR	CCC	8	Technology	Asia	Singapore
	NR		Technology	Asia	Singapore
NR	CCC	9	Technology	Asia	Singapore
NR	CCC	8	Technology	Asia	Singapore
	NR		Technology	Asia	Singapore
NR	CCC	8	Technology	Asia	Singapore
NR	CCC	8	Technology	Asia	Singapore
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR	2	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	AA	10	Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom

CCC	B					
CCC	B					
CCC	B					
CCC	B					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	Thin	DocAdj	Thin	Thin
B	BB	DocAdj	Thin	DocAdj	Thin	Thin
B	BB	CcyGrp	Thin	DocAdj	Thin	Thin
BBB	BBB					
BBB	BBB					
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
BB	B					
BB	B					
BB	B	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
BB	B	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	B					
BB	B	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
BB	B	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	B	Thin	DocAdj	Thin	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
A	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin
Thin
Thin
Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Thin					
Thin					

Thin					
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

STAN-BankEURMM	29-Aug-08 STAN-Bank
STAN-BankEURMR	29-Aug-08 STAN-Bank
STAN-BankEURXR	29-Aug-08 STAN-Bank
STAN-BankGBPCR	29-Aug-08 STAN-Bank
STAN-BankGBPMM	29-Aug-08 STAN-Bank
STAN-BankJPYCR	29-Aug-08 STAN-Bank
STAN-BankJPYMM	29-Aug-08 STAN-Bank
STAN-BankJPYMR	29-Aug-08 STAN-Bank
STAN-BankUSDCR	29-Aug-08 STAN-Bank
STAN-BankUSDMM	29-Aug-08 STAN-Bank
STAN-BankUSDMR	29-Aug-08 STAN-Bank
STAN-BankUSDXR	29-Aug-08 STAN-Bank
STAN-BankAUDCR	29-Aug-08 STAN-Bank
STAN-BankAUDMM	29-Aug-08 STAN-Bank
STAN-BankEURCR	29-Aug-08 STAN-Bank
STAN-BankEURMM	29-Aug-08 STAN-Bank
STAN-BankEURMR	29-Aug-08 STAN-Bank
STAN-BankGBPCR	29-Aug-08 STAN-Bank
STAN-BankGBPMM	29-Aug-08 STAN-Bank
STAN-BankHKDCR	29-Aug-08 STAN-Bank
STAN-BankHKDMM	29-Aug-08 STAN-Bank
STAN-BankJPYCR	29-Aug-08 STAN-Bank
STAN-BankJPYMM	29-Aug-08 STAN-Bank
STAN-BankJPYMR	29-Aug-08 STAN-Bank
STAN-BankSEKMM	29-Aug-08 STAN-Bank
STAN-BankSGDCR	29-Aug-08 STAN-Bank
STAN-BankSGDMM	29-Aug-08 STAN-Bank
STAN-BankUSDCR	29-Aug-08 STAN-Bank
STAN-BankUSDMM	29-Aug-08 STAN-Bank
STAN-BankUSDMR	29-Aug-08 STAN-Bank
SPFAUDMR	29-Aug-08 SPF
SPFAUDXR	29-Aug-08 SPF
SPFEURCR	29-Aug-08 SPF
SPFEURMM	29-Aug-08 SPF
SPFEURMR	29-Aug-08 SPF
SPFEURXR	29-Aug-08 SPF
SPFHKDMR	29-Aug-08 SPF
SPFHKDXR	29-Aug-08 SPF
SPFILSXR	29-Aug-08 SPF
SPFJPYXR	29-Aug-08 SPF
SPFSGDXR	29-Aug-08 SPF
SPFUSDCR	29-Aug-08 SPF
SPFUSDMM	29-Aug-08 SPF
SPFUSDMR	29-Aug-08 SPF
SPFUSDXR	29-Aug-08 SPF
SPFUSDXR	29-Aug-08 SPF
SCSUSDCR	29-Aug-08 SCS
SCSUSDMR	29-Aug-08 SCS
SCSUSDXR	29-Aug-08 SCS
SIHLEURCR	29-Aug-08 SIHL
SIHLEURMM	29-Aug-08 SIHL
SIHLUSDCR	29-Aug-08 SIHL
SIHLZARCR	29-Aug-08 SIHL
SIHLZARMR	29-Aug-08 SIHL
SIHLZARXR	29-Aug-08 SIHL
STENACHFMM	29-Aug-08 STENA
STENAEURCR	29-Aug-08 STENA
STENAEURMM	29-Aug-08 STENA
STENAEURMR	29-Aug-08 STENA
STENAGBPMM	29-Aug-08 STENA
STENAJPYMM	29-Aug-08 STENA
STENAUSDCR	29-Aug-08 STENA
STENAUSDMM	29-Aug-08 STENA
STENAUSDXR	29-Aug-08 STENA
STBTLEURMR	29-Aug-08 STBTL
STBTLUSDCR	29-Aug-08 STBTL
STBTLUSDMM	29-Aug-08 STBTL
STBTLUSDMR	29-Aug-08 STBTL
STBTLUSDXR	29-Aug-08 STBTL
EIX-SouCalEdEURMM	29-Aug-08 EIX-SouCalEd
EIX-SouCalEdEURMR	29-Aug-08 EIX-SouCalEd
EIX-SouCalEdUSDCR	29-Aug-08 EIX-SouCalEd
EIX-SouCalEdUSDMM	29-Aug-08 EIX-SouCalEd
EIX-SouCalEdUSDMR	29-Aug-08 EIX-SouCalEd

Std Chartered Bk	8D8575	SNRFOR	EUR	MM	Composite
Std Chartered Bk	8D8575	SNRFOR	EUR	MR	Composite
Std Chartered Bk	8D8575	SNRFOR	EUR	XR	Composite
Std Chartered Bk	8D8575	SNRFOR	GBP	CR	Composite
Std Chartered Bk	8D8575	SNRFOR	GBP	MM	Composite
Std Chartered Bk	8D8575	SNRFOR	JPY	CR	Composite
Std Chartered Bk	8D8575	SNRFOR	JPY	MM	Composite
Std Chartered Bk	8D8575	SNRFOR	JPY	MR	Composite
Std Chartered Bk	8D8575	SNRFOR	USD	CR	Composite
Std Chartered Bk	8D8575	SNRFOR	USD	MM	Composite
Std Chartered Bk	8D8575	SNRFOR	USD	MR	Composite
Std Chartered Bk	8D8575	SNRFOR	USD	XR	Composite
Std Chartered Bk	8D8575	SUBLT2	AUD	CR	Composite
Std Chartered Bk	8D8575	SUBLT2	AUD	MM	Composite
Std Chartered Bk	8D8575	SUBLT2	EUR	CR	Composite
Std Chartered Bk	8D8575	SUBLT2	EUR	MM	Composite
Std Chartered Bk	8D8575	SUBLT2	EUR	MR	Composite
Std Chartered Bk	8D8575	SUBLT2	GBP	CR	Composite
Std Chartered Bk	8D8575	SUBLT2	GBP	MM	Composite
Std Chartered Bk	8D8575	SUBLT2	HKD	CR	Composite
Std Chartered Bk	8D8575	SUBLT2	HKD	MM	Composite
Std Chartered Bk	8D8575	SUBLT2	JPY	CR	Composite
Std Chartered Bk	8D8575	SUBLT2	JPY	MM	Composite
Std Chartered Bk	8D8575	SUBLT2	JPY	MR	Composite
Std Chartered Bk	8D8575	SUBLT2	SEK	MM	Composite
Std Chartered Bk	8D8575	SUBLT2	SGD	CR	Composite
Std Chartered Bk	8D8575	SUBLT2	SGD	MM	Composite
Std Chartered Bk	8D8575	SUBLT2	USD	CR	Composite
Std Chartered Bk	8D8575	SUBLT2	USD	MM	Composite
Std Chartered Bk	8D8575	SUBLT2	USD	MR	Composite
Std Pac Corp	U2D947	SNRFOR	AUD	MR	Composite
Std Pac Corp	U2D947	SNRFOR	AUD	XR	Composite
Std Pac Corp	U2D947	SNRFOR	EUR	CR	Composite
Std Pac Corp	U2D947	SNRFOR	EUR	MM	Composite
Std Pac Corp	U2D947	SNRFOR	EUR	MR	Composite
Std Pac Corp	U2D947	SNRFOR	EUR	XR	Composite
Std Pac Corp	U2D947	SNRFOR	HKD	MR	Composite
Std Pac Corp	U2D947	SNRFOR	HKD	XR	Composite
Std Pac Corp	U2D947	SNRFOR	ILS	XR	Composite
Std Pac Corp	U2D947	SNRFOR	JPY	XR	Composite
Std Pac Corp	U2D947	SNRFOR	SGD	XR	Composite
Std Pac Corp	U2D947	SNRFOR	USD	CR	Composite
Std Pac Corp	U2D947	SNRFOR	USD	MM	Composite
Std Pac Corp	U2D947	SNRFOR	USD	MR	Composite
Std Pac Corp	U2D947	SNRFOR	USD	XR	Composite
Std Pac Corp	U2D947	SUBLT2	USD	XR	Composite
Steelcase Inc	8DD96A	SNRFOR	USD	CR	Composite
Steelcase Inc	8DD96A	SNRFOR	USD	MR	Composite
Steelcase Inc	8DD96A	SNRFOR	USD	XR	Composite
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	EUR	CR	Composite
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	EUR	MM	Composite
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	USD	CR	Composite
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	ZAR	CR	Composite
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	ZAR	MR	Composite
Steinhoff Intl Hldgs Ltd	SA96DH	SNRFOR	ZAR	XR	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	CHF	MM	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	EUR	CR	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	EUR	MM	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	EUR	MR	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	GBP	MM	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	JPY	MM	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	USD	CR	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	USD	MM	Composite
Stena Aktiebolag	W4FCDX	SNRFOR	USD	XR	Composite
STERLING BIOTECH Ltd	YG97F4	SNRFOR	EUR	MR	Composite
STERLING BIOTECH Ltd	YG97F4	SNRFOR	USD	CR	Composite
STERLING BIOTECH Ltd	YG97F4	SNRFOR	USD	MM	Composite
STERLING BIOTECH Ltd	YG97F4	SNRFOR	USD	MR	Composite
STERLING BIOTECH Ltd	YG97F4	SNRFOR	USD	XR	Composite
Sthn CA Edison Co	8C6640	SNRFOR	EUR	MM	Composite
Sthn CA Edison Co	8C6640	SNRFOR	EUR	MR	Composite
Sthn CA Edison Co	8C6640	SNRFOR	USD	CR	Composite
Sthn CA Edison Co	8C6640	SNRFOR	USD	MM	Composite
Sthn CA Edison Co	8C6640	SNRFOR	USD	MR	Composite

	0.37%	0.50%	0.60%	0.68%	0.75%	0.78%	0.79%	0.86%
	0.37%	0.49%	0.60%	0.67%	0.75%	0.77%	0.79%	0.86%
	0.38%	0.51%	0.63%	0.71%	0.79%	0.82%	0.83%	0.86%
	0.37%	0.50%	0.60%	0.68%	0.75%	0.78%	0.79%	0.86%
	0.38%	0.50%	0.62%	0.70%	0.77%	0.79%	0.80%	0.86%
	0.38%	0.50%	0.62%	0.70%	0.77%	0.79%	0.80%	0.86%
	0.38%	0.51%	0.63%	0.71%	0.79%	0.82%	0.83%	0.86%
	0.37%	0.50%	0.60%	0.68%	0.75%	0.78%	0.79%	0.86%
	0.37%	0.49%	0.60%	0.67%	0.75%	0.77%	0.79%	0.86%
0.66%	0.71%	0.95%	1.16%	1.30%	1.41%	1.45%	1.48%	1.50%
0.66%	0.74%	0.94%	1.21%	1.34%	1.46%	1.47%	1.53%	1.54%
0.66%	0.72%	0.95%	1.14%	1.29%	1.42%	1.45%	1.47%	1.48%
0.66%	0.70%	0.93%	1.14%	1.27%	1.39%	1.43%	1.45%	1.46%
0.66%	0.74%	0.94%	1.21%	1.34%	1.46%	1.47%	1.53%	1.54%
0.66%	0.72%	0.95%	1.14%	1.29%	1.42%	1.45%	1.47%	1.48%
0.66%	0.74%	0.94%	1.21%	1.34%	1.46%	1.47%	1.53%	1.54%
0.66%	0.72%	0.95%	1.14%	1.29%	1.42%	1.45%	1.47%	1.48%
0.66%	0.71%	0.95%	1.16%	1.30%	1.41%	1.45%	1.48%	1.50%
0.66%	0.72%	0.95%	1.14%	1.29%	1.42%	1.45%	1.47%	1.48%
0.66%	0.74%	0.94%	1.21%	1.34%	1.46%	1.47%	1.53%	1.54%
0.66%	0.72%	0.95%	1.14%	1.29%	1.42%	1.45%	1.47%	1.48%
0.66%	0.74%	0.94%	1.21%	1.34%	1.46%	1.47%	1.53%	1.54%
0.66%	0.72%	0.95%	1.14%	1.29%	1.42%	1.45%	1.47%	1.48%
4.56%	4.79%	6.35%	6.91%	7.00%	6.95%	6.74%	6.51%	6.22%
4.56%	4.79%	6.35%	6.91%	7.00%	6.95%	6.74%	6.51%	6.22%
4.56%	4.93%	6.53%	6.78%	6.86%	6.95%	6.73%	6.46%	6.46%
4.56%	4.95%	6.35%	6.89%	7.00%	6.89%	6.68%	6.48%	6.22%
4.56%	4.93%	6.53%	6.78%	6.86%	6.95%	6.73%	6.46%	6.46%
4.56%	4.95%	6.35%	6.89%	7.00%	6.89%	6.68%	6.48%	6.22%
4.56%	4.95%	6.35%	6.89%	7.00%	6.89%	6.68%	6.48%	6.22%
4.56%	4.79%	6.35%	6.91%	7.00%	6.95%	6.74%	6.51%	6.22%
4.56%	4.95%	6.35%	6.89%	7.00%	6.89%	6.68%	6.48%	6.22%
4.56%	5.19%	6.88%	7.37%	7.51%	7.47%	7.21%	6.97%	6.80%
4.56%	4.93%	6.53%	6.78%	6.86%	6.95%	6.73%	6.46%	6.46%
4.56%	4.95%	6.35%	6.89%	7.00%	6.89%	6.68%	6.48%	6.22%
	9.01%	10.33%						
	0.68%	0.83%	0.94%	1.07%	1.06%	1.33%	1.70%	
	0.68%	0.83%	0.94%	1.07%	1.06%	1.33%	1.70%	
	0.68%	0.83%	0.94%	1.07%	1.06%	1.33%	1.70%	
1.51%	1.69%	2.53%	3.13%	3.47%	3.76%	3.87%	4.01%	4.06%
1.58%	1.77%	2.64%	3.18%	3.57%	3.89%	4.04%	4.18%	4.23%
1.51%	1.69%	2.53%	3.13%	3.47%	3.76%	3.87%	4.01%	4.06%
1.51%	1.69%	2.53%	3.13%	3.47%	3.76%	3.87%	4.01%	4.06%
1.52%	1.72%	2.54%	3.12%	3.47%	3.77%	3.89%	4.03%	4.08%
1.58%	1.77%	2.64%	3.18%	3.57%	3.89%	4.04%	4.18%	4.23%
1.51%	1.69%	2.53%	3.13%	3.47%	3.76%	3.87%	4.01%	4.06%
1.44%	1.62%	2.41%	2.96%	3.29%	3.57%	3.70%	3.83%	3.87%
					7.00%			
					7.00%			
					7.00%			
					7.00%			
0.71%	0.70%	0.85%	0.96%	1.03%	1.14%	1.19%	1.25%	1.35%
0.71%	0.70%	0.85%	0.96%	1.03%	1.14%	1.19%	1.25%	1.35%
0.71%	0.70%	0.85%	0.96%	1.03%	1.14%	1.19%	1.25%	1.35%
0.71%	0.70%	0.85%	0.96%	1.03%	1.14%	1.19%	1.25%	1.35%
0.71%	0.70%	0.85%	0.96%	1.03%	1.14%	1.19%	1.25%	1.35%

0.85%	0.99%	40%	AA	AA	AA
0.85%	0.99%	40%	A	AA	A
		40%			
0.90%	0.99%	40%	A	AA	AA
0.85%	0.99%	40%	AA	AA	AA
0.88%	0.99%	40%	BBB	A	BBB
0.88%	0.99%	40%	BBB	A	BBB
		40%			
0.90%	0.99%	40%	A	AA	AA
0.85%	0.99%	40%	AA	AA	AA
0.85%	0.99%	40%	A	AA	A
		40%			
		20%			
1.56%	1.59%	20% NR	A	A	A
1.60%	1.64%	20% NR	AA	A	A
1.53%	1.57%	20% NR	AAA	AAA	AAA
1.52%	1.55%	20% NR	AA	AA	AA
1.60%	1.64%	20% NR	AA	A	A
1.53%	1.57%	20% NR	AAA	AAA	AAA
1.60%	1.64%	20% NR	AA	A	A
1.53%	1.57%	20% NR	AAA	AAA	AAA
		20%			
1.56%	1.59%	20% NR	A	A	A
		20%			
1.53%	1.57%	20% NR	AAA	AAA	AAA
1.60%	1.64%	20% NR	AA	A	A
1.53%	1.57%	20% NR	AAA	AAA	AAA
1.60%	1.64%	20% NR	AA	A	A
1.53%	1.57%	20% NR	AAA	AAA	AAA
		20%			
6.31%	6.29%	45% NR	BBB	BB	BBB
6.31%	6.29%	45% NR	BBB	BB	BBB
		45%			
		45%			
6.46%	6.45%	45% NR	A	BBB	A
6.22%	6.21%	45% NR	AA	A	AA
6.46%	6.45%	45% NR	A	BBB	A
6.22%	6.21%	45% NR	AA	A	AA
6.22%	6.21%	45% NR	AA	A	AA
6.31%	6.29%	45% NR	BBB	BB	BBB
6.22%	6.21%	45% NR	AA	A	AA
6.80%	6.79%	45% NR	A	BBB	A
		45%			
6.46%	6.45%	45% NR	A	BBB	A
6.22%	6.21%	45% NR	AA	A	AA
			NR	NR	
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		45%			
		45%			
		45%			
		45%			
		45%			
		45%			
4.03%	4.03%	40% AA	A	AAA	AAA
4.32%	4.20%	40% A	A	AA	A
4.03%	4.03%	40% AA	A	AAA	AAA
		40%			
4.03%	4.03%	40% AA	A	AAA	AAA
4.20%	4.05%	40% BBB	BBB	A	A
4.32%	4.20%	40% A	A	AA	A
4.03%	4.03%	40% AA	A	AAA	AAA
3.96%	3.85%	40% A	A	AA	AA
		12.50%			
		12.50%			
		12.50%			
		12.50%			
		12.50%			
1.41%	1.40%	40%			
1.41%	1.40%	40% A	A	AA	AA
1.41%	1.40%	40%			
1.41%	1.40%	40%			
1.41%	1.40%	40% A	A	AA	AA

AA	AA	AA	AAA	NR	A
A	AA	A	AA	NR	BBB
AA	AA	A	AA	NR	BBB
AA	AA	AA	AAA	NR	A
A	A	BBB	A	NR	BB
A	A	BBB	A	NR	BB
AA	AA	A	AA	NR	BBB
AA	AA	AA	AAA	NR	A
A	AA	A	AA	NR	BBB
BBB	BBB	A	A	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	BBB	A
A	A	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	BBB	A
BBB	BBB	A	A	BB	BB
AA	AA	AAA	AAA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	BBB	A
A	A	A	A	BBB	BBB
AA	AA	AAA	AAA	BBB	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
AA	AAA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
	NR				
	NR				
	NR				
	NR				
AA	AA	A	AA	NR	NR
AA	AA	A	AA	NR	NR

NR	AA	10	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	AA	10	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
NR	A	7	Financials	Europe	United Kingdom
NR	AA	10	Financials	Europe	United Kingdom
NR	AA	13	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	AA	11	Financials	Europe	United Kingdom
BBB	A	11	Financials	Europe	United Kingdom
BBB	AA	9	Financials	Europe	United Kingdom
BBB	AA	11	Financials	Europe	United Kingdom
BBB	A	11	Financials	Europe	United Kingdom
BBB	AA	9	Financials	Europe	United Kingdom
BBB	A	11	Financials	Europe	United Kingdom
BBB	AA	9	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	AA	11	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BBB	AA	9	Financials	Europe	United Kingdom
BBB	A	11	Financials	Europe	United Kingdom
BBB	AA	9	Financials	Europe	United Kingdom
BBB	A	11	Financials	Europe	United Kingdom
BBB	AA	9	Financials	Europe	United Kingdom
	NR		Financials	Europe	United Kingdom
BB	A	11	Consumer Goods	N.Amer	United States
BB	A	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
BB	A	11	Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
BBB	A	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
A	A	8	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	Africa	South Africa
	NR		Consumer Goods	Africa	South Africa
	NR		Consumer Goods	Africa	South Africa
	NR		Consumer Goods	Africa	South Africa
	NR		Consumer Goods	Africa	South Africa
	NR		Consumer Goods	Africa	South Africa
A	AA	12	Industrials	Europe	Sweden
BBB	AA	3	Industrials	Europe	Sweden
A	AA	12	Industrials	Europe	Sweden
	NR		Industrials	Europe	Sweden
A	AA	12	Industrials	Europe	Sweden
BB	AA	13	Industrials	Europe	Sweden
BBB	AA	3	Industrials	Europe	Sweden
A	AA	12	Industrials	Europe	Sweden
BBB	AA	13	Industrials	Europe	Sweden
	NR	2	Consumer Goods	India	India
	NR	2	Consumer Goods	India	India
	NR		Consumer Goods	India	India
	NR	2	Consumer Goods	India	India
	NR	2	Consumer Goods	India	India
	NR		Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States

A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B					
BB	B					
BB	B	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B		Thin	Thin		
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B					
	B					
	B					
	B					
	B					
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
DocAdj

Entity Tier
DocAdj
CcyGrp
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp

Entity Tier

CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier

CcyGrp
CcyGrp
Entity Tier
CcyGrp
DocAdj

CcyGrp
CcyGrp

Thin
Thin
Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
DocAdj

Thin
Thin

Thin
Thin

CcyGrp

CcyGrp

CcyGrp
DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
DocAdj

Thin
Thin
Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp

Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

EIX-SouCalEdUSDXR	29-Aug-08 EIX-SouCalEd
SRE-SouCalGasEURMM	29-Aug-08 SRE-SouCalGas
SRE-SouCalGasEURMR	29-Aug-08 SRE-SouCalGas
SRE-SouCalGasUSDMM	29-Aug-08 SRE-SouCalGas
SRE-SouCalGasUSDMR	29-Aug-08 SRE-SouCalGas
SOAUDMR	29-Aug-08 SO
SOEURCR	29-Aug-08 SO
SOEURMM	29-Aug-08 SO
SOEURMR	29-Aug-08 SO
SOEURXR	29-Aug-08 SO
SOHKDMR	29-Aug-08 SO
SOJPYMR	29-Aug-08 SO
SOSGDMR	29-Aug-08 SO
SOUSDCR	29-Aug-08 SO
SOUSDMM	29-Aug-08 SO
SOUSDMR	29-Aug-08 SO
SOUSDXR	29-Aug-08 SO
SO-PowCoEURMM	29-Aug-08 SO-PowCo
SO-PowCoEURMR	29-Aug-08 SO-PowCo
SO-PowCoUSDMM	29-Aug-08 SO-PowCo
SO-PowCoUSDMR	29-Aug-08 SO-PowCo
SUGEURMM	29-Aug-08 SUG
SUGEURMR	29-Aug-08 SUG
SUGEURXR	29-Aug-08 SUG
SUGUSDMM	29-Aug-08 SUG
SUGUSDMR	29-Aug-08 SUG
SUGUSDXR	29-Aug-08 SUG
XEL-SWPubSvcEURCR	29-Aug-08 XEL-SWPubSvc
XEL-SWPubSvcEURMM	29-Aug-08 XEL-SWPubSvc
XEL-SWPubSvcEURMR	29-Aug-08 XEL-SWPubSvc
XEL-SWPubSvcEURXR	29-Aug-08 XEL-SWPubSvc
XEL-SWPubSvcUSDCR	29-Aug-08 XEL-SWPubSvc
XEL-SWPubSvcUSDMR	29-Aug-08 XEL-SWPubSvc
XEL-SWPubSvcUSDXR	29-Aug-08 XEL-SWPubSvc
STLDUSDCR	29-Aug-08 STLD
STLDUSDMR	29-Aug-08 STLD
STLDUSDXR	29-Aug-08 STLD
STMAUDCR	29-Aug-08 STM
STMAUDMM	29-Aug-08 STM
STMCADMM	29-Aug-08 STM
STMCHFCR	29-Aug-08 STM
STMCHFMM	29-Aug-08 STM
STMEURCR	29-Aug-08 STM
STMEURMM	29-Aug-08 STM
STMEURMR	29-Aug-08 STM
STMEURXR	29-Aug-08 STM
STMGBPCR	29-Aug-08 STM
STMGBPMM	29-Aug-08 STM
STMHKDMM	29-Aug-08 STM
STMJPYCR	29-Aug-08 STM
STMJPYMM	29-Aug-08 STM
STMNOKMM	29-Aug-08 STM
STMSEKMM	29-Aug-08 STM
STMSGDMM	29-Aug-08 STM
STMUSDCR	29-Aug-08 STM
STMUSDMM	29-Aug-08 STM
STMUSDMR	29-Aug-08 STM
STMUSDXR	29-Aug-08 STM
STMEURCR	29-Aug-08 STM
STMEURMM	29-Aug-08 STM
STMEURMR	29-Aug-08 STM
STMUSDCR	29-Aug-08 STM
STMUSDMM	29-Aug-08 STM
STMUSDMR	29-Aug-08 STM
SGPAUAUDMR	29-Aug-08 SGPAU
SGPAUCHFMR	29-Aug-08 SGPAU
SGPAUEURMR	29-Aug-08 SGPAU
SGPAUGBPMR	29-Aug-08 SGPAU
SGPAUJPYMR	29-Aug-08 SGPAU
SGPAUUSDCR	29-Aug-08 SGPAU
SGPAUUSDMR	29-Aug-08 SGPAU
SRIUSDCR	29-Aug-08 SRI
SRIUSDMR	29-Aug-08 SRI
SRIUSDXR	29-Aug-08 SRI

Sthn CA Edison Co	8C6640	SNRFOR	USD	XR	Composite
Sthn CA Gas Co	8C6677	SNRFOR	EUR	MM	Composite
Sthn CA Gas Co	8C6677	SNRFOR	EUR	MR	Composite
Sthn CA Gas Co	8C6677	SNRFOR	USD	MM	Composite
Sthn CA Gas Co	8C6677	SNRFOR	USD	MR	Composite
Sthn Co	8C67DF	SNRFOR	AUD	MR	Composite
Sthn Co	8C67DF	SNRFOR	EUR	CR	Composite
Sthn Co	8C67DF	SNRFOR	EUR	MM	Composite
Sthn Co	8C67DF	SNRFOR	EUR	MR	Composite
Sthn Co	8C67DF	SNRFOR	EUR	XR	Composite
Sthn Co	8C67DF	SNRFOR	HKD	MR	Composite
Sthn Co	8C67DF	SNRFOR	JPY	MR	Composite
Sthn Co	8C67DF	SNRFOR	SGD	MR	Composite
Sthn Co	8C67DF	SNRFOR	USD	CR	Composite
Sthn Co	8C67DF	SNRFOR	USD	MM	Composite
Sthn Co	8C67DF	SNRFOR	USD	MR	Composite
Sthn Co	8C67DF	SNRFOR	USD	XR	Composite
Sthn Pwr Co	8C79AA	SNRFOR	EUR	MM	Composite
Sthn Pwr Co	8C79AA	SNRFOR	EUR	MR	Composite
Sthn Pwr Co	8C79AA	SNRFOR	USD	MM	Composite
Sthn Pwr Co	8C79AA	SNRFOR	USD	MR	Composite
Sthn Un Co	8C8433	SNRFOR	EUR	MM	Composite
Sthn Un Co	8C8433	SNRFOR	EUR	MR	Composite
Sthn Un Co	8C8433	SNRFOR	EUR	XR	Composite
Sthn Un Co	8C8433	SNRFOR	USD	MM	Composite
Sthn Un Co	8C8433	SNRFOR	USD	MR	Composite
Sthn Un Co	8C8433	SNRFOR	USD	XR	Composite
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	EUR	CR	Composite
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	EUR	MM	Composite
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	EUR	MR	Composite
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	EUR	XR	Composite
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	USD	CR	Composite
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	USD	MR	Composite
Sthwestn Pub Svc Co	8C9CB7	SNRFOR	USD	XR	Composite
Stl Dynamics Inc	8DD92A	SNRFOR	USD	CR	Composite
Stl Dynamics Inc	8DD92A	SNRFOR	USD	MR	Composite
Stl Dynamics Inc	8DD92A	SNRFOR	USD	XR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	AUD	CR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	AUD	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	CAD	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	CHF	CR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	CHF	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	EUR	CR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	EUR	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	EUR	MR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	EUR	XR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	GBP	CR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	GBP	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	HKD	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	JPY	CR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	JPY	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	NOK	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	SEK	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	SGD	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	USD	CR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	USD	MM	Composite
Stmicroelectronics N V	8E7113	SNRFOR	USD	MR	Composite
Stmicroelectronics N V	8E7113	SNRFOR	USD	XR	Composite
Stmicroelectronics N V	8E7113	SUBLT2	EUR	CR	Composite
Stmicroelectronics N V	8E7113	SUBLT2	EUR	MM	Composite
Stmicroelectronics N V	8E7113	SUBLT2	EUR	MR	Composite
Stmicroelectronics N V	8E7113	SUBLT2	USD	CR	Composite
Stmicroelectronics N V	8E7113	SUBLT2	USD	MM	Composite
Stmicroelectronics N V	8E7113	SUBLT2	USD	MR	Composite
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	AUD	MR	Composite
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	CHF	MR	Composite
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	EUR	MR	Composite
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	GBP	MR	Composite
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	JPY	MR	Composite
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	USD	CR	Composite
Stockland Trst Mgmt Ltd	QYFEGQ	SNRFOR	USD	MR	Composite
Stoneridge Inc	8E79BS	SNRFOR	USD	CR	Composite
Stoneridge Inc	8E79BS	SNRFOR	USD	MR	Composite
Stoneridge Inc	8E79BS	SNRFOR	USD	XR	Composite

0.68%	0.68%	0.81%	0.93%	0.99%	1.10%	1.16%	1.22%	1.35%
					0.56%			
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.31%	0.33%	0.38%	0.45%	0.52%	0.55%	0.59%	0.67%	0.78%
0.31%	0.33%	0.38%	0.45%	0.52%	0.55%	0.59%	0.67%	0.78%
0.29%	0.32%	0.36%	0.43%	0.49%	0.53%	0.56%	0.64%	0.74%
0.28%	0.30%	0.35%	0.41%	0.47%	0.51%	0.54%	0.62%	0.71%
0.44%	0.48%	0.55%	0.57%	0.73%	0.75%	0.81%	0.84%	0.75%
0.44%	0.48%	0.55%	0.57%	0.73%	0.75%	0.81%	0.84%	0.75%
1.36%	1.65%	1.82%	2.09%	2.34%	2.55%	2.76%	2.77%	3.00%
1.37%	1.72%	1.86%	2.15%	2.40%	2.62%	2.71%	2.75%	3.00%
1.36%	1.65%	1.82%	2.09%	2.34%	2.55%	2.76%	2.77%	3.00%
	0.31%	0.37%	0.45%	0.50%	0.55%	0.59%	0.65%	
	0.31%	0.37%	0.45%	0.50%	0.55%	0.59%	0.65%	
	0.31%	0.37%	0.45%	0.50%	0.55%	0.59%	0.65%	
				1.99%	2.76%	2.52%		
				1.99%	2.76%	2.52%		
				1.99%	2.76%	2.52%		
0.24%	0.31%	0.45%	0.50%	0.57%	0.64%	0.69%	0.76%	0.79%
0.24%	0.30%	0.43%	0.50%	0.57%	0.64%	0.69%	0.76%	0.79%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.25%	0.30%	0.41%	0.49%	0.57%	0.64%	0.70%	0.77%	0.80%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.25%	0.30%	0.41%	0.49%	0.57%	0.64%	0.70%	0.77%	0.80%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.24%	0.28%	0.39%	0.49%	0.56%	0.62%	0.67%	0.74%	0.78%
0.25%	0.30%	0.41%	0.49%	0.57%	0.64%	0.70%	0.77%	0.80%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.24%	0.29%	0.40%	0.54%	0.61%	0.67%	0.73%	0.80%	0.79%
0.24%	0.29%	0.40%	0.52%	0.59%	0.64%	0.70%	0.76%	0.79%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.25%	0.30%	0.41%	0.49%	0.57%	0.64%	0.70%	0.77%	0.80%
0.24%	0.29%	0.39%	0.50%	0.56%	0.63%	0.68%	0.75%	0.79%
0.24%	0.28%	0.39%	0.49%	0.56%	0.62%	0.67%	0.74%	0.78%
0.23%	0.27%	0.37%	0.47%	0.53%	0.60%	0.65%	0.71%	0.74%
0.24%	0.34%	0.37%	0.50%	0.57%	0.64%	0.68%	0.75%	
0.24%	0.34%	0.37%	0.48%	0.55%	0.61%	0.66%	0.75%	
0.24%	0.34%	0.37%	0.50%	0.57%	0.64%	0.68%	0.75%	
0.24%	0.34%	0.37%	0.48%	0.55%	0.61%	0.66%	0.75%	
0.24%	0.34%	0.37%	0.47%	0.54%	0.61%	0.65%	0.75%	
1.50%	1.52%	1.88%	1.85%	2.26%	2.65%	2.20%	2.31%	2.60%
1.50%	1.52%	1.88%	1.85%	2.26%	2.65%	2.20%	2.31%	2.60%
1.50%	1.52%	1.88%	1.85%	2.26%	2.65%	2.20%	2.31%	2.60%
1.50%	1.52%	1.88%	1.85%	2.26%	2.65%	2.20%	2.31%	2.60%
1.50%	1.52%	1.88%	1.85%	2.26%	2.65%	2.20%	2.31%	2.60%
1.50%	1.52%	1.88%	1.85%	2.26%	2.65%	2.20%	2.31%	2.60%
3.27%	3.49%	3.49%	3.49%	3.49%	3.49%	3.49%	3.49%	3.48%
3.27%	3.49%	3.49%	3.49%	3.49%	3.49%	3.49%	3.49%	3.48%

1.41%	1.40%	40%	BBB	BBB	A	A
		40%				
		40%				
		40%				
		40%				
0.82%	0.74%	40%	BB	BBB	BB	BBB
0.82%	0.74%	40%				
0.82%	0.74%	40%				
0.82%	0.74%	40%	A	AA	A	AA
0.82%	0.74%	40%				
0.82%	0.74%	40%	A	AA	A	AA
0.82%	0.74%	40%	BB	BBB	BB	BBB
0.82%	0.74%	40%	A	AA	A	AA
0.86%	0.74%	40%	BBB	A	BBB	A
0.86%	0.74%	40%				
0.82%	0.74%	40%	A	AA	A	AA
0.79%	0.74%	40%	BBB	A	BBB	A
		40%				
		40%	NR	NR	BBB	A
		40%				
		40%	NR	NR	BBB	A
		40%				
		40%				
3.00%	2.82%		BBB	BB	BBB	BBB
		40%				
3.00%	2.93%	40%	A	BBB	A	A
3.00%	2.82%	40%	BBB	BB	BBB	BBB
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		35%				
		35%				
		35%				
0.79%	0.99%	39.32%	BBB	BBB	BBB	BBB
0.79%	0.99%	39.32%	BBB	A	A	BBB
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	38.00%	A	A	A	A
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	38.00%	A	A	A	A
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	39.32%	A	A	A	A
		39.32%				
0.79%	0.99%	38.00%	A	A	A	A
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	39.32%	BBB	BBB	A	BBB
0.79%	0.99%	40%	BBB	BBB	A	A
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	38.00%	A	A	A	A
0.79%	0.99%	40%	AA	AA	AA	AA
0.79%	0.99%	39.32%	A	A	A	A
0.79%	0.99%	39.32%	A	A	A	A
1.06%	1.15%	20%	NR	NR	NR	BBB
1.06%	1.15%	20%	NR	NR	NR	BBB
		20%				
1.06%	1.15%	20%	NR	NR	NR	BBB
1.06%	1.15%	20%	NR	NR	NR	BBB
1.06%	1.15%	20%	NR	NR	NR	BBB
2.45%	2.59%	40%	NR	B	NR	BB
2.45%	2.59%	40%	NR	BBB	NR	A
2.45%	2.59%	40%	NR	BBB	NR	A
2.45%	2.59%	40%	NR	BBB	NR	A
2.45%	2.59%	40%	NR	B	NR	BB
		40%				
2.45%	2.59%	40%	NR	BBB	NR	A
3.36%		37.50%	NR	NR	NR	NR
		37.50%				
3.36%		37.50%	NR	NR	NR	NR

A	A	A	A	NR	NR
	NR				
BB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
BB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	A	A	A	NR	
BBB	A	A	A	NR	
BBB	A	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	NR		NR
BBB	BBB	BBB	NR		NR
BBB	BBB	BBB	NR		NR
BB	NR	BB	BB	CCC	BB
A	NR	A	A	BB	A
A	NR	A	A	BB	A
A	NR	A	A	BB	A
BB	NR	BB	BB	CCC	BB
A	NR	A	A	BB	A
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

NR	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BBB	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	BBB	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	A	5	Utilities	N.Amer	United States
BBB	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
NR	A	11	Technology	Europe	Netherlands
NR	A	11	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	A	6	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	A	6	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	AA	11	Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
NR	A	6	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	A	3	Technology	Europe	Netherlands
NR	A	3	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	A	6	Technology	Europe	Netherlands
NR	AA	10	Technology	Europe	Netherlands
NR	AA	11	Technology	Europe	Netherlands
NR	AA	11	Technology	Europe	Netherlands
NR	NR	3	Technology	Europe	Netherlands
NR	NR	3	Technology	Europe	Netherlands
	NR		Technology	Europe	Netherlands
NR	NR	3	Technology	Europe	Netherlands
NR	NR	3	Technology	Europe	Netherlands
NR	NR	3	Technology	Europe	Netherlands
NR	BB	2	Financials	Oceania	Australia
NR	BB	2	Financials	Oceania	Australia
NR	BB	2	Financials	Oceania	Australia
NR	BB	2	Financials	Oceania	Australia
NR	BB	2	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	BB	2	Financials	Oceania	Australia
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States

BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A					
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BB	BB					Thin
BB	BB					Thin
BB	BB					Thin
A	A	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier
A	A	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
	A	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
	A	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
	A					
	A	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB					
B	BB	Thin	Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin				
Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin
DocAdj	DocAdj	Thin		Thin	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	

Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp

Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin

STORAAUDCR	29-Aug-08 STORA
STORAAUDMM	29-Aug-08 STORA
STORACADMM	29-Aug-08 STORA
STORACHFCR	29-Aug-08 STORA
STORACHFMM	29-Aug-08 STORA
STORADKKMM	29-Aug-08 STORA
STORAEURCR	29-Aug-08 STORA
STORAEURMM	29-Aug-08 STORA
STORAEURMR	29-Aug-08 STORA
STORAEURXR	29-Aug-08 STORA
STORAGBPCR	29-Aug-08 STORA
STORAGBPMM	29-Aug-08 STORA
STORAHKDMM	29-Aug-08 STORA
STORAJPYCR	29-Aug-08 STORA
STORAJPYMM	29-Aug-08 STORA
STORANOKMM	29-Aug-08 STORA
STORASEKCR	29-Aug-08 STORA
STORASEKMM	29-Aug-08 STORA
STORATWDMM	29-Aug-08 STORA
STORAUSDCR	29-Aug-08 STORA
STORAUSDMM	29-Aug-08 STORA
STORAUSDMR	29-Aug-08 STORA
STORAUSDXR	29-Aug-08 STORA
STBCHFCR	29-Aug-08 STB
STBCHFMM	29-Aug-08 STB
STBEURCR	29-Aug-08 STB
STBEURMM	29-Aug-08 STB
STBEURMR	29-Aug-08 STB
STBJPYCR	29-Aug-08 STB
STBJPYMM	29-Aug-08 STB
STBNOKCR	29-Aug-08 STB
STBUSDCR	29-Aug-08 STB
STBUSDMM	29-Aug-08 STB
STBUSDMR	29-Aug-08 STB
STOBRA-LivEURCR	29-Aug-08 STOBRA-Liv
STOBRA-LivEURMM	29-Aug-08 STOBRA-Liv
STOBRA-LivJPYCR	29-Aug-08 STOBRA-Liv
STOBRA-LivJPYMM	29-Aug-08 STOBRA-Liv
STOBRA-LivUSDCR	29-Aug-08 STOBRA-Liv
STOBRA-LivUSDMM	29-Aug-08 STOBRA-Liv
STOBRA-LivUSDXR	29-Aug-08 STOBRA-Liv
STOBRA-LivEURCR	29-Aug-08 STOBRA-Liv
STOBRA-LivEURMM	29-Aug-08 STOBRA-Liv
STOBRA-LivUSDCR	29-Aug-08 STOBRA-Liv
STOBRA-LivUSDMM	29-Aug-08 STOBRA-Liv
STOBRA-LivUSDXR	29-Aug-08 STOBRA-Liv
STRIDUSDCR	29-Aug-08 STRID
STRIDUSDMM	29-Aug-08 STRID
STRIDUSDMR	29-Aug-08 STRID
SYKEURMR	29-Aug-08 SYK
SYKUSDMR	29-Aug-08 SYK
SUEDZUAUDMM	29-Aug-08 SUEDZU
SUEDZUCADMM	29-Aug-08 SUEDZU
SUEDZUCHFCR	29-Aug-08 SUEDZU
SUEDZUCHFMM	29-Aug-08 SUEDZU
SUEDZUEURCR	29-Aug-08 SUEDZU
SUEDZUEURMM	29-Aug-08 SUEDZU
SUEDZUEURMR	29-Aug-08 SUEDZU
SUEDZUGBPMM	29-Aug-08 SUEDZU
SUEDZUHKDMM	29-Aug-08 SUEDZU
SUEDZUJPYCR	29-Aug-08 SUEDZU
SUEDZUJPYMM	29-Aug-08 SUEDZU
SUEDZUNOKMM	29-Aug-08 SUEDZU
SUEDZUSEKMM	29-Aug-08 SUEDZU
SUEDZUSGDMM	29-Aug-08 SUEDZU
SUEDZUUSDCR	29-Aug-08 SUEDZU
SUEDZUUSDMM	29-Aug-08 SUEDZU
SUEDZUUSDMR	29-Aug-08 SUEDZU
SUEDZU-IntFinEURCR	29-Aug-08 SUEDZU-IntFin
SUEDZU-IntFinEURMM	29-Aug-08 SUEDZU-IntFin
SUEDZU-IntFinEURMR	29-Aug-08 SUEDZU-IntFin
SUEDZU-IntFinUSDCR	29-Aug-08 SUEDZU-IntFin
SUEDZU-IntFinUSDMM	29-Aug-08 SUEDZU-IntFin
SUEDZU-IntFinUSDMR	29-Aug-08 SUEDZU-IntFin

Stora Enso CORP	8E831M	SNRFOR	AUD	CR	Composite
Stora Enso CORP	8E831M	SNRFOR	AUD	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	CAD	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	CHF	CR	Composite
Stora Enso CORP	8E831M	SNRFOR	CHF	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	DKK	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	EUR	CR	Composite
Stora Enso CORP	8E831M	SNRFOR	EUR	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	EUR	MR	Composite
Stora Enso CORP	8E831M	SNRFOR	EUR	XR	Composite
Stora Enso CORP	8E831M	SNRFOR	GBP	CR	Composite
Stora Enso CORP	8E831M	SNRFOR	GBP	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	HKD	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	JPY	CR	Composite
Stora Enso CORP	8E831M	SNRFOR	JPY	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	NOK	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	SEK	CR	Composite
Stora Enso CORP	8E831M	SNRFOR	SEK	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	TWD	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	USD	CR	Composite
Stora Enso CORP	8E831M	SNRFOR	USD	MM	Composite
Stora Enso CORP	8E831M	SNRFOR	USD	MR	Composite
Stora Enso CORP	8E831M	SNRFOR	USD	XR	Composite
Storebrand ASA	R0D65P	SNRFOR	CHF	CR	Composite
Storebrand ASA	R0D65P	SNRFOR	CHF	MM	Composite
Storebrand ASA	R0D65P	SNRFOR	EUR	CR	Composite
Storebrand ASA	R0D65P	SNRFOR	EUR	MM	Composite
Storebrand ASA	R0D65P	SNRFOR	EUR	MR	Composite
Storebrand ASA	R0D65P	SNRFOR	JPY	CR	Composite
Storebrand ASA	R0D65P	SNRFOR	JPY	MM	Composite
Storebrand ASA	R0D65P	SNRFOR	NOK	CR	Composite
Storebrand ASA	R0D65P	SNRFOR	USD	CR	Composite
Storebrand ASA	R0D65P	SNRFOR	USD	MM	Composite
Storebrand ASA	R0D65P	SNRFOR	USD	MR	Composite
Storebrand Livsforsikring AS	RZEABS	SNRFOR	EUR	CR	Composite
Storebrand Livsforsikring AS	RZEABS	SNRFOR	EUR	MM	Composite
Storebrand Livsforsikring AS	RZEABS	SNRFOR	JPY	CR	Composite
Storebrand Livsforsikring AS	RZEABS	SNRFOR	JPY	MM	Composite
Storebrand Livsforsikring AS	RZEABS	SNRFOR	USD	CR	Composite
Storebrand Livsforsikring AS	RZEABS	SNRFOR	USD	MM	Composite
Storebrand Livsforsikring AS	RZEABS	SNRFOR	USD	XR	Composite
Storebrand Livsforsikring AS	RZEABS	SUBLT2	EUR	CR	Composite
Storebrand Livsforsikring AS	RZEABS	SUBLT2	EUR	MM	Composite
Storebrand Livsforsikring AS	RZEABS	SUBLT2	USD	CR	Composite
Storebrand Livsforsikring AS	RZEABS	SUBLT2	USD	MM	Composite
Storebrand Livsforsikring AS	RZEABS	SUBLT2	USD	XR	Composite
Strides Arcolab Ltd	YG98CL	SNRFOR	USD	CR	Composite
Strides Arcolab Ltd	YG98CL	SNRFOR	USD	MM	Composite
Strides Arcolab Ltd	YG98CL	SNRFOR	USD	MR	Composite
Stryker Corp	8E99CD	SNRFOR	EUR	MR	Composite
Stryker Corp	8E99CD	SNRFOR	USD	MR	Composite
Suedzucker AG	DLA9F9	SNRFOR	AUD	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	CAD	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	CHF	CR	Composite
Suedzucker AG	DLA9F9	SNRFOR	CHF	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	EUR	CR	Composite
Suedzucker AG	DLA9F9	SNRFOR	EUR	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	EUR	MR	Composite
Suedzucker AG	DLA9F9	SNRFOR	GBP	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	HKD	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	JPY	CR	Composite
Suedzucker AG	DLA9F9	SNRFOR	JPY	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	NOK	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	SEK	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	SGD	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	USD	CR	Composite
Suedzucker AG	DLA9F9	SNRFOR	USD	MM	Composite
Suedzucker AG	DLA9F9	SNRFOR	USD	MR	Composite
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	EUR	CR	Composite
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	EUR	MM	Composite
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	EUR	MR	Composite
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	USD	CR	Composite
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	USD	MM	Composite
Suedzucker Intl Fin BV	NVB9FD	SNRFOR	USD	MR	Composite

2.11%	2.34%	2.95%	3.52%	3.81%	4.02%	4.07%	4.12%	4.40%
2.03%	2.23%	2.82%	3.40%	3.65%	3.86%	3.91%	3.95%	4.20%
1.94%	2.24%	2.81%	3.42%	3.66%	3.84%	3.85%	3.85%	3.95%
1.97%	2.30%	2.99%	3.52%	3.76%	3.98%	3.98%	3.99%	4.16%
1.94%	2.24%	2.81%	3.42%	3.66%	3.84%	3.85%	3.85%	3.95%
1.97%	2.30%	2.99%	3.52%	3.76%	3.98%	3.98%	3.99%	4.16%
1.94%	2.24%	2.81%	3.42%	3.66%	3.84%	3.85%	3.85%	3.95%
1.92%	2.21%	2.81%	3.36%	3.61%	3.80%	3.81%	3.81%	3.95%
1.85%	2.13%	2.71%	3.23%	3.48%	3.66%	3.67%	3.67%	3.80%
1.94%	2.24%	2.81%	3.42%	3.66%	3.84%	3.85%	3.85%	3.95%
1.94%	2.24%	2.81%	3.42%	3.66%	3.84%	3.85%	3.85%	3.95%
1.96%	2.32%	2.98%	3.57%	3.81%	4.03%	4.10%	3.91%	4.18%
1.96%	2.22%	2.85%	3.42%	3.65%	3.87%	3.94%	3.91%	4.01%
1.94%	2.24%	2.81%	3.42%	3.66%	3.84%	3.85%	3.85%	3.95%
1.94%	2.24%	2.81%	3.42%	3.66%	3.84%	3.85%	3.85%	3.95%
1.97%	2.30%	2.99%	3.52%	3.76%	3.98%	3.98%	3.99%	4.16%
1.94%	2.24%	2.81%	3.42%	3.66%	3.84%	3.85%	3.85%	3.95%
1.92%	2.21%	2.81%	3.36%	3.61%	3.80%	3.81%	3.81%	3.95%
1.85%	2.13%	2.71%	3.23%	3.48%	3.66%	3.67%	3.67%	3.80%
0.18%	0.37%	0.89%	1.22%	1.28%	1.30%	1.38%	1.46%	1.44%
0.18%	0.36%	0.89%	1.17%	1.23%	1.25%	1.33%	1.41%	1.44%
0.18%	0.37%	0.89%	1.22%	1.28%	1.30%	1.38%	1.46%	1.44%
0.18%	0.36%	0.89%	1.17%	1.23%	1.25%	1.33%	1.41%	1.44%
0.18%	0.35%	0.89%	1.16%	1.22%	1.23%	1.31%	1.39%	1.44%
0.18%	0.36%	0.89%	1.17%	1.23%	1.24%	1.33%	1.41%	1.44%
0.18%	0.36%	0.89%	1.17%	1.23%	1.24%	1.33%	1.41%	1.44%
0.18%	0.37%	0.89%	1.22%	1.28%	1.30%	1.38%	1.46%	1.44%
0.18%	0.36%	0.89%	1.17%	1.23%	1.25%	1.33%	1.41%	1.44%
0.18%	0.35%	0.89%	1.16%	1.22%	1.23%	1.31%	1.39%	1.44%
	0.38%		0.46%		0.52%			
	0.38%		0.46%		0.52%			
	0.38%		0.46%		0.52%			
	0.38%		0.46%		0.52%			
	0.38%		0.46%		0.52%			
	0.38%		0.46%		0.52%			
1.23%	1.43%	1.59%	1.88%					
1.23%	1.43%	1.59%	1.88%					
					10.50%			
					10.50%			
					10.50%			
					0.86%			
0.74%	0.94%	1.27%	1.48%	1.68%	1.85%	1.90%	1.98%	2.01%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.00%
0.77%	0.98%	1.29%	1.57%	1.74%	1.91%	1.96%	2.04%	2.09%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.00%
0.77%	0.98%	1.29%	1.57%	1.74%	1.91%	1.96%	2.04%	2.09%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.00%
0.73%	0.93%	1.22%	1.49%	1.65%	1.81%	1.87%	1.94%	1.98%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.00%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.01%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.01%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.00%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.00%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.00%
0.77%	0.98%	1.29%	1.57%	1.74%	1.91%	1.96%	2.04%	2.09%
0.74%	0.94%	1.25%	1.51%	1.67%	1.83%	1.89%	1.96%	2.00%
0.73%	0.93%	1.22%	1.49%	1.65%	1.81%	1.87%	1.94%	1.98%
	0.93%	1.23%	1.46%	1.71%	1.87%	1.93%	1.98%	
	0.89%	1.18%	1.46%	1.64%	1.80%	1.86%	1.90%	
	0.89%	1.18%	1.46%	1.64%	1.80%	1.86%	1.90%	

4.03%	4.02%	40%	BBB	BBB	BBB
4.03%	4.02%	40%	A	A	A
4.01%	4.00%	40%	AA	AAA	AAA
4.21%	4.19%	40%	A	A	AA
4.01%	4.00%	40%	AA	AAA	AAA
		40%			
4.21%	4.19%	40%	A	A	AA
4.01%	4.00%	40%	AA	AAA	AAA
3.96%	3.96%	40%	A	AA	AA
3.81%	3.81%	40%	A	AA	AA
		40%			
4.01%	4.00%	40%	AA	AAA	AAA
4.01%	4.00%	40%	AA	AAA	AAA
4.20%	4.21%	40%	BBB	BBB	BBB
4.03%	4.05%	40%	BBB	A	A
4.01%	4.00%	40%	AA	AAA	AAA
		40%			
4.01%	4.00%	40%	AA	AAA	AAA
		40%			
4.21%	4.19%	40%	A	A	AA
4.01%	4.00%	40%	AA	AAA	AAA
3.96%	3.96%	40%	A	AA	AA
3.81%	3.81%	40%	A	AA	AA
1.52%	1.61%	40%	NR	BB	NR	CCC
1.46%	1.61%	38.57%	NR	BBB	NR	CCC
1.52%	1.61%	40%	NR	BB	NR	CCC
1.46%	1.61%	38.57%	NR	BBB	NR	CCC
1.45%	1.61%	38.75%	NR	BB	NR	CCC
1.46%	1.61%	38.75%	NR	B	NR	CCC
1.46%	1.61%	38.75%	NR	B	NR	CCC
		40%			
1.52%	1.61%	40%	NR	BB	NR	CCC
1.46%	1.61%	38.57%	NR	BBB	NR	CCC
1.45%	1.61%	38.75%	NR	BB	NR	CCC
		40.00%		NR		NR
		40.00%		NR		NR
		40.00%		NR		NR
		40.00%		NR		NR
		40.00%		NR		NR
		40.00%		NR		NR
		40.00%				
		20.00%	NR	NR	NR	NR
		20.00%	NR	NR	NR	NR
		20.00%				
		20.00%				
		20.00%				
		40%				
		40%				
		40%				
		40%				
		40%				
2.13%	2.19%	38.80%	BB	A	A	A
2.13%	2.19%	40%	A	AA	AA	AA
2.22%	2.19%	37.00%	BBB	A	A	AA
2.13%	2.19%	40%	A	AA	AA	AA
2.22%	2.19%	37.00%	BBB	A	A	AA
2.13%	2.19%	40%	A	AA	AA	AA
2.11%	2.19%	38.80%	BBB	A	A	AA
2.13%	2.19%	40%	A	AA	AA	AA
		40%				
2.13%	2.19%	38.80%	BB	BBB	BBB	A
2.13%	2.19%	38.80%	BB	BBB	BBB	A
2.13%	2.19%	40%	A	AA	AA	AA
2.13%	2.19%	40%	A	AA	AA	AA
2.13%	2.19%	40%	A	AA	AA	AA
2.22%	2.19%	37.00%	BBB	A	A	AA
2.13%	2.19%	40%	A	AA	AA	AA
2.11%	2.19%	38.80%	BBB	A	A	AA
		40%		BB	BB	NR
		40%		A	BB	NR
		40%				
		40%				
		40%		A	BB	NR
		40%				

BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	A	BBB
AAA	AAA	AAA	AA	A	AA
AA	AA	AA	AA	BBB	A
AAA	AAA	AAA	AA	A	AA
AA	AA	AA	AA	BBB	A
AAA	AAA	AAA	AA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AAA	AAA	AAA	AA	A	AA
AAA	AAA	AAA	AA	A	AA
BBB	BBB	BBB	A	BBB	BBB
A	A	A	A	A	A
AAA	AAA	AAA	AA	A	AA
AAA	AAA	AAA	AA	A	AA
AA	AA	AA	AA	BBB	A
AAA	AAA	AAA	AA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
B	B	B	BB	NR	B
BB	BB	BB	BBB	NR	BB
B	B	B	BB	NR	B
BB	BB	BB	BBB	NR	BB
B	B	B	BB	NR	B
CCC	CCC	CCC	B	NR	CCC
CCC	CCC	CCC	B	NR	CCC
B	B	B	BB	NR	B
BB	BB	BB	BBB	NR	BB
B	B	B	BB	NR	B
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BB	BB	BB	BB		
BB	BB	BB	BB		
BB	BB	BB	BB		

BBB	A	4	Basic Materials	Europe	Finland
BBB	A	4	Basic Materials	Europe	Finland
AA	AA	16	Basic Materials	Europe	Finland
A	AA	8	Basic Materials	Europe	Finland
AA	AA	16	Basic Materials	Europe	Finland
	NR		Basic Materials	Europe	Finland
A	AA	8	Basic Materials	Europe	Finland
AA	AA	16	Basic Materials	Europe	Finland
A	AAA	16	Basic Materials	Europe	Finland
A	AAA	16	Basic Materials	Europe	Finland
	NR		Basic Materials	Europe	Finland
AA	AA	16	Basic Materials	Europe	Finland
AA	AA	16	Basic Materials	Europe	Finland
BBB	A	4	Basic Materials	Europe	Finland
A	A	4	Basic Materials	Europe	Finland
AA	AA	16	Basic Materials	Europe	Finland
	NR		Basic Materials	Europe	Finland
AA	AA	16	Basic Materials	Europe	Finland
	NR		Basic Materials	Europe	Finland
A	AA	8	Basic Materials	Europe	Finland
AA	AA	16	Basic Materials	Europe	Finland
A	AAA	16	Basic Materials	Europe	Finland
A	AAA	16	Basic Materials	Europe	Finland
NR	BB	3	Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
	NR		Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
NR	BB	3	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR	2	Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR		Financials	Europe	Norway
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	NR		Health Care	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
NR	A	3	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
	NR		Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
NR	AA	10	Consumer Goods	Europe	Germany
	BBB	3	Consumer Goods	Europe	Netherlands
	BBB	3	Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
	BBB	3	Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands

BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	Thin	DocAdj	CcyGrp
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	Thin	DocAdj	CcyGrp
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	Thin	DocAdj	CcyGrp
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
A	AA		Thin		Thin	
A	AA		Thin		Thin	
A	AA		Thin		Thin	
A	AA		Thin		Thin	
A	AA		Thin		Thin	
A	AA		Thin		Thin	
A	AA					
BBB	AA	Thin	Thin	Thin	Thin	
BBB	AA	Thin	Thin	Thin	Thin	
BBB	AA					
BBB	AA					
BBB	AA					
	B					
	B					
	B					
A	BBB					
A	BBB					
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB		DocAdj	DocAdj	Thin	DocAdj
BBB	BBB		CcyGrp	DocAdj	Thin	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB		CcyGrp	DocAdj	Thin	DocAdj
BBB	BBB					

DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
DocAdj

CcyGrp
CcyGrp
DocAdj
CcyGrp
CcyGrp

CcyGrp

CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
Entity Tier
Entity Tier

DocAdj
CcyGrp
DocAdj
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin

Thin
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj
DocAdj
DocAdj

DocAdj

DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
Entity Tier
Entity Tier

DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
Entity Tier
Entity Tier

DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
DocAdj
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
Entity Tier
Entity Tier

DocAdj
CcyGrp
DocAdj

DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
DocAdj
DocAdj
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

DocAdj

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
DocAdj
DocAdj
DocAdj
DocAdj
DocAdj
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin

Entity Tier
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp
DocAdj
CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
DocAdj
CcyGrp
DocAdj

DocAdj

Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

SMLCJPYCR	29-Aug-08 SMLC
SMLCJPYXR	29-Aug-08 SMLC
SUMBAKJPYCR	29-Aug-08 SUMBAK
SUMBAKJPYXR	29-Aug-08 SUMBAK
SUMBAKUSDCR	29-Aug-08 SUMBAK
SUMICHEURCR	29-Aug-08 SUMICH
SUMICHEURMM	29-Aug-08 SUMICH
SUMICHEURMR	29-Aug-08 SUMICH
SUMICHJPYCR	29-Aug-08 SUMICH
SUMICHJPYMR	29-Aug-08 SUMICH
SUMICHJPYXR	29-Aug-08 SUMICH
SUMICHUSDCR	29-Aug-08 SUMICH
SUMICHUSDMM	29-Aug-08 SUMICH
SUMICHUSDMR	29-Aug-08 SUMICH
SUMICHUSDXR	29-Aug-08 SUMICH
SUMIAUDCR	29-Aug-08 SUMI
SUMIEURCR	29-Aug-08 SUMI
SUMIEURMR	29-Aug-08 SUMI
SUMIJPYCR	29-Aug-08 SUMI
SUMIJPYMR	29-Aug-08 SUMI
SUMIJPYXR	29-Aug-08 SUMI
SUMIUSDCR	29-Aug-08 SUMI
SUMIUSDMR	29-Aug-08 SUMI
SUMIUSDXR	29-Aug-08 SUMI
SUMIELEURCR	29-Aug-08 SUMIEL
SUMIELEURMM	29-Aug-08 SUMIEL
SUMIELJPYCR	29-Aug-08 SUMIEL
SUMIELJPYMR	29-Aug-08 SUMIEL
SUMIELJPYXR	29-Aug-08 SUMIEL
SUMIELUSDCR	29-Aug-08 SUMIEL
SUMIELUSDMM	29-Aug-08 SUMIEL
SUMIELUSDMR	29-Aug-08 SUMIEL
SUMFORJPYCR	29-Aug-08 SUMFOR
SUMFORJPYXR	29-Aug-08 SUMFOR
SUMIMLEURCR	29-Aug-08 SUMIML
SUMIMLEURMM	29-Aug-08 SUMIML
SUMIMLEURMR	29-Aug-08 SUMIML
SUMIMLJPYCR	29-Aug-08 SUMIML
SUMIMLJPYMM	29-Aug-08 SUMIML
SUMIMLJPYMR	29-Aug-08 SUMIML
SUMIMLJPYXR	29-Aug-08 SUMIML
SUMIMLUSDCR	29-Aug-08 SUMIML
SUMIMLUSDMM	29-Aug-08 SUMIML
SUMIMMJPYCR	29-Aug-08 SUMIMM
SUMIMMJPYXR	29-Aug-08 SUMIMM
SUMIMMUSDCR	29-Aug-08 SUMIMM
SUMIBK-BankEURCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankEURMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDMR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDXR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankEURCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankEURMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDMR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankAUDCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankEURCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankEURMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankEURMR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankGBPCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankGBPMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYMR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYXR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDMR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDXR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankAUDCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankEURCR	29-Aug-08 SUMIBK-Bank

Sumisho Lease Co Ltd	JQE72H	SNRFOR	JPY	CR	Composite
Sumisho Lease Co Ltd	JQE72H	SNRFOR	JPY	XR	Composite
Sumitomo Bakelite Co Ltd	JQE726	SNRFOR	JPY	CR	Composite
Sumitomo Bakelite Co Ltd	JQE726	SNRFOR	JPY	XR	Composite
Sumitomo Bakelite Co Ltd	JQE726	SNRFOR	USD	CR	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	EUR	CR	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	EUR	MM	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	EUR	MR	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	JPY	CR	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	JPY	MR	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	JPY	XR	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	USD	CR	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	USD	MM	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	USD	MR	Composite
Sumitomo Chem Co Ltd	8EBB71	SNRFOR	USD	XR	Composite
Sumitomo Corp	8EBB74	SNRFOR	AUD	CR	Composite
Sumitomo Corp	8EBB74	SNRFOR	EUR	CR	Composite
Sumitomo Corp	8EBB74	SNRFOR	EUR	MR	Composite
Sumitomo Corp	8EBB74	SNRFOR	JPY	CR	Composite
Sumitomo Corp	8EBB74	SNRFOR	JPY	MR	Composite
Sumitomo Corp	8EBB74	SNRFOR	JPY	XR	Composite
Sumitomo Corp	8EBB74	SNRFOR	USD	CR	Composite
Sumitomo Corp	8EBB74	SNRFOR	USD	MR	Composite
Sumitomo Corp	8EBB74	SNRFOR	USD	XR	Composite
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	EUR	CR	Composite
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	EUR	MM	Composite
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	JPY	CR	Composite
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	JPY	MR	Composite
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	JPY	XR	Composite
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	USD	CR	Composite
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	USD	MM	Composite
Sumitomo Elec Inds Ltd	8EBB78	SNRFOR	USD	MR	Composite
Sumitomo Forestry Co LTD	JQEB99	SNRFOR	JPY	CR	Composite
Sumitomo Forestry Co LTD	JQEB99	SNRFOR	JPY	XR	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	EUR	CR	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	EUR	MM	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	EUR	MR	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	JPY	CR	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	JPY	MM	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	JPY	MR	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	JPY	XR	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	USD	CR	Composite
Sumitomo Metal Inds Ltd	JQEDCF	SNRFOR	USD	MM	Composite
Sumitomo Metal Mng Co Ltd	JQEE83	SNRFOR	JPY	CR	Composite
Sumitomo Metal Mng Co Ltd	JQEE83	SNRFOR	JPY	XR	Composite
Sumitomo Metal Mng Co Ltd	JQEE83	SNRFOR	USD	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	EUR	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	EUR	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	JPY	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	USD	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	USD	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	USD	MR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	JRSUBUT2	USD	XR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	EUR	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	EUR	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	JPY	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	USD	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	USD	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	PREFT1	USD	MR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	AUD	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	EUR	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	EUR	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	EUR	MR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	GBP	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	GBP	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	JPY	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	JPY	MR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	JPY	XR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	USD	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	USD	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	USD	MR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SNRFOR	USD	XR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	AUD	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	EUR	CR	Composite

0.19%	0.23%	0.36%	0.41%	0.38%	0.50%	0.54%	0.59%	
0.19%	0.23%	0.36%	0.41%	0.38%	0.50%	0.54%	0.59%	
				0.31%	0.30%	0.35%	0.43%	
				0.31%	0.30%	0.35%	0.43%	
0.10%	0.15%	0.20%	0.23%	0.26%	0.30%	0.35%	0.45%	0.62%
0.10%	0.15%	0.20%	0.22%	0.26%	0.29%	0.35%	0.45%	0.62%
0.10%	0.14%	0.20%	0.22%	0.27%	0.31%	0.35%	0.48%	0.62%
0.08%	0.12%	0.15%	0.20%	0.24%	0.27%	0.26%	0.37%	0.62%
0.10%	0.15%	0.20%	0.23%	0.26%	0.30%	0.35%	0.45%	0.62%
0.10%	0.15%	0.20%	0.22%	0.26%	0.29%	0.35%	0.45%	0.62%
0.35%	0.43%	0.50%	0.57%	0.62%	0.67%	0.73%	0.80%	0.86%
0.33%	0.45%	0.51%	0.59%	0.63%	0.68%	0.75%	0.82%	0.86%
0.34%	0.43%	0.50%	0.57%	0.62%	0.67%	0.75%	0.82%	0.86%
0.29%	0.33%	0.38%	0.43%	0.47%	0.51%	0.56%	0.62%	0.86%
0.33%	0.45%	0.51%	0.59%	0.63%	0.68%	0.75%	0.82%	0.86%
0.31%	0.43%	0.49%	0.56%	0.60%	0.64%	0.71%	0.78%	0.86%
0.10%	0.13%	0.16%	0.19%	0.23%	0.26%	0.31%	0.46%	0.69%
0.10%	0.13%	0.16%	0.19%	0.23%	0.26%	0.31%	0.46%	0.69%
0.10%	0.13%	0.16%	0.19%	0.23%	0.25%	0.31%	0.43%	0.69%
0.08%	0.10%	0.13%	0.15%	0.18%	0.19%	0.31%	0.34%	0.69%
0.10%	0.13%	0.16%	0.19%	0.23%	0.26%	0.31%	0.46%	0.69%
0.10%	0.13%	0.16%	0.19%	0.23%	0.26%	0.31%	0.46%	0.69%
0.25%	0.38%	0.44%	0.48%	0.56%	0.62%			
0.25%	0.38%	0.44%	0.48%	0.56%	0.62%			
0.30%	0.32%	0.43%	0.52%	0.56%	0.60%	0.66%	0.73%	0.74%
0.30%	0.32%	0.44%	0.52%	0.58%	0.64%	0.70%	0.74%	0.74%
0.22%	0.24%	0.33%	0.39%	0.44%	0.48%	0.52%	0.56%	0.74%
0.30%	0.32%	0.43%	0.52%	0.59%	0.63%	0.69%	0.76%	0.74%
	0.28%	0.47%	0.53%	0.56%	0.65%	0.71%	0.81%	
	0.28%	0.47%	0.40%	0.43%	0.65%	0.71%	0.81%	
	0.28%	0.47%	0.51%	0.55%	0.65%	0.71%	0.81%	
	1.84%	1.95%	2.09%	2.22%	2.35%	2.42%	2.54%	2.57%
	1.84%	1.95%	2.09%	2.22%	2.35%	2.42%	2.54%	2.57%
	1.84%	1.95%	2.09%	2.22%	2.35%	2.42%	2.54%	2.57%
0.38%	0.53%	0.58%	0.68%	0.69%	0.76%	0.82%	0.89%	0.91%
0.38%	0.54%	0.58%	0.70%	0.73%	0.77%	0.84%	0.90%	0.91%
0.38%	0.54%	0.58%	0.70%	0.73%	0.77%	0.84%	0.90%	0.91%
0.38%	0.52%	0.57%	0.67%	0.66%	0.74%	0.80%	0.89%	0.91%
0.38%	0.50%	0.54%	0.64%	0.63%	0.70%	0.76%	0.85%	0.91%
0.38%	0.39%	0.43%	0.50%	0.49%	0.55%	0.60%	0.67%	0.91%
0.38%	0.54%	0.58%	0.70%	0.73%	0.77%	0.84%	0.90%	0.91%
0.38%	0.53%	0.55%	0.70%	0.68%	0.75%	0.82%	0.87%	0.91%
0.38%	0.41%	0.44%	0.55%	0.54%	0.59%	0.64%	0.69%	0.91%
0.77%	0.89%	1.04%	1.15%	1.24%	1.33%	1.37%	1.43%	1.37%
0.79%	0.88%	1.07%	1.15%	1.25%	1.34%	1.38%	1.45%	1.37%

		30%	NR	NR	NR	NR
			NR	NR	NR	NR
		27.50%				
		27.50%				
		27.50%				
0.53%		35.00%	CCC	BB	BB	A
		35.62%				
0.53%		35.62%	CCC	BB	BB	BBB
0.53%		37.00%	BB	A	BBB	AA
		35.62%				
0.53%		35.62%	B	BBB	BB	A
0.53%		35.00%	CCC	BB	BB	A
		35.62%				
0.53%		35.62%	CCC	BB	BB	BBB
		35.62%				
0.90%	0.92%	35%	BB	BBB	BBB	BBB
0.90%	0.92%	40%	A	A	AA	AA
		35%				
0.90%	0.92%	30%	A	AA	AA	AA
		35%				
0.90%	0.92%	35%	BB	A	A	A
0.90%	0.92%	40%	A	A	AA	AA
0.90%	0.92%	35%	BBB	BBB	A	A
		35%				
0.35%	0.83%	35%	BB	B	BB	BB
		35%				
0.35%	0.83%	35%	A	BBB	A	A
0.35%	0.83%	35%	BBB	BB	BBB	BBB
0.35%	0.83%	35%	BBB	BB	BBB	BBB
0.35%	0.83%	35%	BB	B	BB	BB
		35%				
0.35%	0.83%	35%	BB	B	BB	BB
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		32.22%				
		32.22%				
0.76%	0.78%	32.22%	BB	BBB	BBB	BBB
0.76%	0.78%	32.50%	A	AA	AA	AA
		32.22%				
		32.22%				
0.76%	0.78%	32.22%	BBB	A	A	A
0.76%	0.78%	32.22%	BB	BBB	BBB	BBB
		32.22%				
		35%		NR	NR	BBB
		35%		NR	NR	BB
		35%		NR	NR	B
2.60%	2.65%	15%		NR	NR	NR
		15%				
2.60%	2.65%	15%		NR	NR	NR
2.60%	2.65%	15%		NR	NR	NR
		15%				
		15%				
		15%				
		10%				
		10%				
		10%				
		10%				
		10%				
		10%				
1.12%	1.00%	36.25%	NR	BBB	BBB	BBB
1.12%	1.00%	35.83%	NR	A	A	A
		36.25%				
		36.25%				
1.12%	1.00%	35.83%	NR	A	A	A
		36.25%				
1.12%	0.99%	38.33%	NR	A	A	AA
1.12%	0.94%	36.25%	NR	BBB	BBB	A
1.12%	0.74%	36.25%	NR	BBB	BBB	A
1.12%	1.00%	35.83%	NR	A	A	A
		36.25%				
1.12%	1.00%	36.25%	NR	BBB	A	BB
1.12%	1.00%	36.25%	NR	BBB	A	BB
1.49%	1.41%		BB	BBB	BBB	BBB
1.49%	1.41%	18.33%	A	AA	AA	AA

NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	A	BB	BBB	NR	NR
BBB	BBB	BB	BBB	NR	NR
AA	AA	A	BBB	NR	NR
A	A	BBB	A	NR	NR
BBB	A	BB	BBB	NR	NR
BBB	BBB	BB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BB	BB	NR	B	NR	NR
A	A	NR	BBB	NR	NR
BBB	BBB	NR	BB	NR	NR
BBB	BBB	NR	BB	NR	NR
BB	BB	NR	B	NR	NR
BB	BB	NR	B	NR	NR
NR	NR				
NR	NR				
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	B	B	B		
BB	B	B	B		
B	B	B	B		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	BB	BB
A	AA	AA	AA	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BB	BB
A	A	A	A	BB	BB
A	AA	AA	AA	BB	BB
BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
BBB	A	BBB	BBB	NR	NR
AA	AAA	AA	AA	NR	NR

	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	A	3	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	A	3	Basic Materials	Asia	Japan
	BBB	11	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	BBB	3	Basic Materials	Asia	Japan
	A	3	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	A	3	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	A	9	Industrials	Asia	Japan
NR	A	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	A	7	Industrials	Asia	Japan
NR	A	7	Industrials	Asia	Japan
NR	A	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	4	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	4	Industrials	Asia	Japan
NR	BBB	4	Industrials	Asia	Japan
NR	BBB	4	Industrials	Asia	Japan
NR	BBB	4	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	4	Industrials	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	A	3	Basic Materials	Asia	Japan
NR	A	11	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	A	11	Basic Materials	Asia	Japan
NR	A	3	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	BBB	3	Basic Materials	Asia	Japan
	B	3	Basic Materials	Asia	Japan
	BBB	3	Basic Materials	Asia	Japan
NR	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	NR	2	Financials	Asia	Japan
NR	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	AA	9	Financials	Asia	Japan
BB	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
A	A	8	Financials	Asia	Japan
BBB	A	8	Financials	Asia	Japan
BBB	A	8	Financials	Asia	Japan
BB	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BB	A	8	Financials	Asia	Japan
BB	A	8	Financials	Asia	Japan
NR	A	13	Financials	Asia	Japan
NR	A	13	Financials	Asia	Japan

	AA	Thin	Thin	Thin	Thin	Thin
	AA	Thin	Thin	Thin	Thin	Thin
BBB	A					Thin
BBB	A					Thin
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
BBB	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	A					
	A		Thin	Thin	CcyGrp	CcyGrp
	A		Thin	Thin	DocAdj	DocAdj
	A		Thin	Thin	Entity Tier	Entity Tier
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	DocAdj	DocAdj	Thin	Thin	
CcyGrp	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
Thin					
Thin					
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Thin

Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier

CcyGrp

SUMIBK-BankEURMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankEURMR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankHKDCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYMR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankJPYXR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDCR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDMM	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDMR	29-Aug-08 SUMIBK-Bank
SUMIBK-BankUSDXR	29-Aug-08 SUMIBK-Bank
SUMIBKEURCR	29-Aug-08 SUMIBK
SUMIBKJPYCR	29-Aug-08 SUMIBK
SUMIBKUSDCR	29-Aug-08 SUMIBK
SUMIBKUSDMR	29-Aug-08 SUMIBK
SUMIBKEURCR	29-Aug-08 SUMIBK
SUMIBKEURMM	29-Aug-08 SUMIBK
SUMIBKJPYCR	29-Aug-08 SUMIBK
SUMIBKJPYMM	29-Aug-08 SUMIBK
SUMIBKUSDCR	29-Aug-08 SUMIBK
SUMIBKUSDMM	29-Aug-08 SUMIBK
SUMIBKUSDMR	29-Aug-08 SUMIBK
SUMCEMJPYCR	29-Aug-08 SUMCEM
SUMCEMJPYXR	29-Aug-08 SUMCEM
SUMIRDEURCR	29-Aug-08 SUMIRD
SUMIRDJPYCR	29-Aug-08 SUMIRD
SUMIRDJPYMR	29-Aug-08 SUMIRD
SUMIRDJPYXR	29-Aug-08 SUMIRD
SUMIRDUSDCR	29-Aug-08 SUMIRD
SUMRUBJPYCR	29-Aug-08 SUMRUB
SUMRUBJPYXR	29-Aug-08 SUMRUB
SUMRUBUSDCR	29-Aug-08 SUMRUB
SUMITREURCR	29-Aug-08 SUMITR
SUMITREURMM	29-Aug-08 SUMITR
SUMITRGBPCR	29-Aug-08 SUMITR
SUMITRJPYCR	29-Aug-08 SUMITR
SUMITRJPYMR	29-Aug-08 SUMITR
SUMITRJPYXR	29-Aug-08 SUMITR
SUMITRUSDCR	29-Aug-08 SUMITR
SUMITRUSDMM	29-Aug-08 SUMITR
SUMITRUSDMR	29-Aug-08 SUMITR
SUMITREURCR	29-Aug-08 SUMITR
SUMITREURMM	29-Aug-08 SUMITR
SUMITRJPYCR	29-Aug-08 SUMITR
SUMITRUSDCR	29-Aug-08 SUMITR
SUMITRUSDMM	29-Aug-08 SUMITR
SUMITRUSDMR	29-Aug-08 SUMITR
SUMIWHJPYCR	29-Aug-08 SUMIWH
SUMIWHJPYXR	29-Aug-08 SUMIWH
SUMWSJPYCR	29-Aug-08 SUMWS
SUMWSJPYXR	29-Aug-08 SUMWS
SUNHUN-PropAUDCR	29-Aug-08 SUNHUN-Prop
SUNHUN-PropAUDMR	29-Aug-08 SUNHUN-Prop
SUNHUN-PropEURCR	29-Aug-08 SUNHUN-Prop
SUNHUN-PropEURMM	29-Aug-08 SUNHUN-Prop
SUNHUN-PropHKDCR	29-Aug-08 SUNHUN-Prop
SUNHUN-PropHKDMR	29-Aug-08 SUNHUN-Prop
SUNHUN-PropUSDCR	29-Aug-08 SUNHUN-Prop
SUNHUN-PropUSDMR	29-Aug-08 SUNHUN-Prop
SLCEURCR	29-Aug-08 SLC
SLCEURMM	29-Aug-08 SLC
SLCGBPMR	29-Aug-08 SLC
SLCSGDMR	29-Aug-08 SLC
SLCUSDCR	29-Aug-08 SLC
SLCUSDMM	29-Aug-08 SLC
SLCUSDMR	29-Aug-08 SLC
SLCUSDXR	29-Aug-08 SLC
SUNWAUDMR	29-Aug-08 SUNW
SUNWCADMR	29-Aug-08 SUNW
SUNWCHFMR	29-Aug-08 SUNW
SUNWEURCR	29-Aug-08 SUNW
SUNWEURMM	29-Aug-08 SUNW
SUNWEURMR	29-Aug-08 SUNW
SUNWEURXR	29-Aug-08 SUNW

Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	EUR	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	EUR	MR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	HKD	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	JPY	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	JPY	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	JPY	MR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	JPY	XR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	USD	CR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	USD	MM	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	USD	MR	Composite
Sumitomo Mitsui Bkg Corp	JQEE8L	SUBLT2	USD	XR	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SNRFOR	EUR	CR	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SNRFOR	JPY	CR	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SNRFOR	USD	CR	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SNRFOR	USD	MR	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	EUR	CR	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	EUR	MM	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	JPY	CR	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	JPY	MM	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	USD	CR	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	USD	MM	Composite
Sumitomo Mitsui Finl Gp Inc	8EBB8O	SUBLT2	USD	MR	Composite
Sumitomo Osaka Cem Co Ltd	JQEEA7	SNRFOR	JPY	CR	Composite
Sumitomo Osaka Cem Co Ltd	JQEEA7	SNRFOR	JPY	XR	Composite
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	EUR	CR	Composite
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	JPY	CR	Composite
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	JPY	MR	Composite
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	JPY	XR	Composite
Sumitomo Rlty & Dev Co Ltd	JQEFEB	SNRFOR	USD	CR	Composite
Sumitomo Rubr Inds	JQEFGC	SNRFOR	JPY	CR	Composite
Sumitomo Rubr Inds	JQEFGC	SNRFOR	JPY	XR	Composite
Sumitomo Rubr Inds	JQEFGC	SNRFOR	USD	CR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	EUR	CR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	EUR	MM	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	GBP	CR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	JPY	CR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	JPY	MR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	JPY	XR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	USD	CR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	USD	MM	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SNRFOR	USD	MR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	EUR	CR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	EUR	MM	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	JPY	CR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	USD	CR	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	USD	MM	Composite
Sumitomo Tr & Bkg Co Ltd	8EBB87	SUBLT2	USD	MR	Composite
Sumitomo Whse Co Ltd	JQF814	SNRFOR	JPY	CR	Composite
Sumitomo Whse Co Ltd	JQF814	SNRFOR	JPY	XR	Composite
Sumitomo Wiring Sys Ltd	JQF85B	SNRFOR	JPY	CR	Composite
Sumitomo Wiring Sys Ltd	JQF85B	SNRFOR	JPY	XR	Composite
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	AUD	CR	Composite
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	AUD	MR	Composite
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	EUR	CR	Composite
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	EUR	MM	Composite
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	HKD	CR	Composite
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	HKD	MR	Composite
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	USD	CR	Composite
Sun Hung Kai Pptys Ltd	Y6A7ED	SNRFOR	USD	MR	Composite
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	EUR	CR	Composite
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	EUR	MM	Composite
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	GBP	MR	Composite
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	SGD	MR	Composite
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	USD	CR	Composite
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	USD	MM	Composite
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	USD	MR	Composite
Sun Life Assurn Co Cda	8EC65Y	SNRFOR	USD	XR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	AUD	MR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	CAD	MR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	CHF	MR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	EUR	CR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	EUR	MM	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	EUR	MR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	EUR	XR	Composite

0.76%	0.84%	1.03%	1.11%	1.20%	1.28%	1.33%	1.39%	1.37%
0.75%	0.83%	1.02%	1.10%	1.19%	1.27%	1.31%	1.37%	1.37%
0.79%	0.88%	1.07%	1.15%	1.25%	1.34%	1.38%	1.45%	1.37%
0.79%	0.90%	1.04%	1.14%	1.23%	1.33%	1.36%	1.40%	1.37%
0.75%	0.86%	0.98%	1.09%	1.17%	1.28%	1.30%	1.36%	1.37%
0.59%	0.68%	0.78%	0.86%	0.92%	1.01%	1.03%	1.07%	1.37%
0.79%	0.88%	1.07%	1.15%	1.25%	1.34%	1.38%	1.45%	1.37%
0.75%	0.83%	1.02%	1.10%	1.19%	1.27%	1.31%	1.37%	1.37%
			0.57%		0.74%			
			0.57%		0.74%			
			0.57%		0.74%			
			1.26%		1.47%	1.52%	1.58%	
			1.26%		1.47%	1.52%	1.58%	
			1.26%		1.47%	1.52%	1.58%	
			1.26%		1.47%	1.52%	1.58%	
			1.26%		1.47%	1.52%	1.58%	
0.23%			0.42%	0.60%	0.70%	0.82%	0.94%	
0.23%			0.42%	0.46%	0.70%	0.62%	0.71%	
1.63%	2.00%	2.27%	2.55%	2.70%	2.80%	3.07%	3.02%	3.45%
1.63%	2.00%	2.28%	2.55%	2.73%	2.82%	3.07%	3.02%	3.45%
1.22%	1.50%	1.75%	1.91%	2.09%	2.15%	2.30%	2.27%	2.59%
1.63%	2.00%	2.27%	2.55%	2.70%	2.80%	3.07%	3.02%	3.45%
	0.20%		0.31%					
	0.20%		0.31%					
	0.20%		0.31%					
		0.60%	0.69%	0.75%	0.80%		1.02%	
		0.60%	0.69%	0.75%	0.80%		1.02%	
		0.60%	0.69%	0.75%	0.80%		1.02%	
		0.60%	0.69%	0.75%	0.80%		1.02%	
		0.60%	0.69%	0.75%	0.80%		1.02%	
0.77%	1.00%	1.08%	1.19%	1.28%	1.40%	1.42%	1.49%	1.46%
0.77%	1.02%	1.13%	1.25%	1.32%	1.40%	1.42%	1.49%	1.46%
0.77%	1.02%	1.07%	1.19%	1.26%	1.33%	1.42%	1.49%	1.46%
0.13%	0.17%	0.20%	0.21%	0.26%	0.29%	0.32%	0.38%	
0.13%	0.17%	0.20%	0.16%	0.26%	0.29%	0.24%	0.29%	
					0.30%			
					0.30%			
0.58%	0.62%	0.85%	0.99%	1.17%	1.29%	1.42%	1.51%	1.78%
0.58%	0.62%	0.85%	0.99%	1.17%	1.29%	1.42%	1.51%	1.78%
0.58%	0.62%	0.83%	0.98%	1.17%	1.30%	1.43%	1.52%	1.78%
0.58%	0.62%	0.83%	0.98%	1.17%	1.30%	1.43%	1.52%	1.78%
0.58%	0.59%	0.82%	0.95%	1.12%	1.24%	1.35%	1.44%	1.78%
					0.23%			
					0.23%			
					0.23%			
					0.23%			
					0.23%			
					0.23%			
0.33%	0.56%	0.66%	0.84%	0.94%	1.02%	1.14%	1.16%	1.21%
0.33%	0.59%	0.71%	0.89%	1.00%	1.08%	1.21%	1.23%	1.21%
0.33%	0.57%	0.68%	0.86%	0.96%	1.04%	1.16%	1.18%	1.21%
0.33%	0.57%	0.67%	0.85%	0.95%	1.03%	1.16%	1.19%	1.21%
0.33%	0.54%	0.64%	0.81%	0.89%	0.98%	1.08%	1.12%	1.21%

1.49%	1.41%	16.88% BBB	A	A	A
1.49%	1.41%	16.88% BBB	A	A	A
1.49%	1.41%	18.33% A	AA	AA	AA
1.49%	1.41%	19.29% A	AA	A	AA
		16.88%			
1.49%	1.41%	16.88% BBB	A	A	A
1.49%	1.41%	16.88% BBB	A	A	A
1.49%	1.41%	18.33% A	AA	AA	AA
		16.88%			
1.49%	1.41%	16.88% BBB	A	A	A
		16.88%			
		42.50%			NR
		42.50%			NR
		42.50%			NR
		42.50%			
		21.00%			NR
		21.00%			NR
		21.00%			
		21.00%			NR
		21.00%			NR
		21.00%			NR
		21.00%			
		32.50% NR			NR
		32.50% NR			NR
3.68%	3.52%	35% BB	BB	BBB	BBB
3.68%	3.52%	37.50% A	A	AA	AA
		35.71%			
2.76%	2.64%	35.71% BBB	BBB	A	A
3.68%	3.52%	35% BB	BB	BBB	BBB
		30%	NR		NR
		30%	NR		NR
		30%	NR		NR
		30%			
		30%			
		30%		NR	NR
		30%		NR	NR
		30%			
		30%		NR	NR
		30%		NR	NR
		30%			
		30%		NR	NR
		20%			
		20%			
1.47%	1.49%	20% BB	A	A	A
1.47%	1.49%	20% BB	BB	A	A
		20%			
1.47%	1.49%	20% BB	BB	BBB	BBB
		32.50% NR	NR	NR	BBB
		32.50% NR	NR	NR	BB
		27.50%			
		27.50%			
1.70%	1.81%	36% NR	BB	BB	BBB
1.70%	1.81%	36% NR	BB	BB	BBB
		40%			
		36%			
1.70%	1.81%	40% NR	A	A	AA
		36%			
1.70%	1.81%	40% NR	A	A	AA
1.70%	1.81%	36% NR	BBB	BBB	A
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.61%	1.54%	40% NR	B	BB	BBB
		40%			
		40%			
1.70%	1.54%	40% NR	BB	BBB	A
1.63%	1.54%	40% NR	BB	BBB	A
1.61%	1.54%	40% NR	BBB	A	AA
1.55%	1.54%	40% NR	BB	A	A

A	AA	A	A	NR	NR
A	AA	A	A	NR	NR
AA	AAA	AA	AA	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
AA	AAA	AA	AA	NR	NR
A	AA	A	A	NR	NR
	NR				
	NR				
	NR				
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
A	NR	BBB	BBB		
BBB	NR	BBB	BBB		
BB	BBB	BBB	BB	BB	BB
A	AA	AA	A	A	A
BBB	A	A	BBB	BBB	BBB
BB	BBB	BBB	BB	BB	BB
NR	BB		NR		
NR	BB		NR		
NR	BB		NR		
NR	BB		NR		
NR	BB		NR		
A	BBB	BB	NR	NR	NR
A	A	BB	NR	NR	NR
BBB	BBB	BB	NR	NR	NR
NR	NR	BBB	BBB		
NR	NR	BB	BB		
	NR				
	NR				
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	AA	AA	NR	NR
A	A	AA	AA	NR	NR
A	A	A	A	NR	NR
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
BB	BBB	BBB	BBB	NR	CCC
BBB	A	A	A	NR	B
BBB	A	A	A	NR	B
A	AA	AA	AA	NR	BB
A	AA	AA	AA	NR	B

NR	A	13	Financials	Asia	Japan
NR	A	13	Financials	Asia	Japan
NR	A	13	Financials	Asia	Japan
NR	A	7	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	7	Financials	Asia	Japan
NR	A	7	Financials	Asia	Japan
NR	A	13	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	13	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
BB	A	6	Financials	Asia	Japan
A	A	6	Financials	Asia	Japan
	NR		Financials	Asia	Japan
BBB	A	6	Financials	Asia	Japan
BB	A	6	Financials	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR	3	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	6	Financials	Asia	Japan
NR	A	4	Financials	Asia	Japan
	NR		Financials	Asia	Japan
NR	A	4	Financials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
NR	A	6	Financials	Asia	Hong Kong
NR	A	6	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	A	5	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
NR	A	5	Financials	Asia	Hong Kong
NR	A	6	Financials	Asia	Hong Kong
	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
	NR	2	Financials	N.Amer	Canada
NR	BBB	8	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	6	Technology	N.Amer	United States

A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA				Thin	
A	AA				Thin	
A	AA				Thin	
A	AA					
A	AA				Thin	
A	AA				Thin	
A	AA					
A	AA				Thin	
A	AA				Thin	
A	AA				Thin	
A	AA					
BB	A	Thin			Thin	CcyGrp
BB	A	Thin			Thin	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	AA		Thin		Thin	
	AA		Thin		Thin	
	AA		Thin		Thin	
A	AA					
A	AA					
A	AA			Thin	Thin	Thin
A	AA			Thin	Thin	Thin
A	AA					
A	AA			Thin	Thin	Thin
A	AA			Thin	Thin	Thin
A	AA					
A	AA			Thin	Thin	Thin
A	AA					
A	AA					
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Thin	Thin	CcyGrp	Thin
BBB	AA	Thin	Thin	Thin	DocAdj	Thin
	AA					
	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BB	BBB					
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier		Thin			
Entity Tier		Thin			
Entity Tier		Thin			
Entity Tier		Thin			
Entity Tier		Thin			
Entity Tier	Entity Tier	Thin	Thin	Thin	Thin
CcyGrp	Entity Tier	Thin	Thin	Thin	Thin
DocAdj	Entity Tier	Thin	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp			
Thin	DocAdj	DocAdj			
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

SUNWGBPMR	29-Aug-08 SUNW
SUNWGBPXR	29-Aug-08 SUNW
SUNWJPYMR	29-Aug-08 SUNW
SUNWJPYXR	29-Aug-08 SUNW
SUNWUSDCR	29-Aug-08 SUNW
SUNWUSDMM	29-Aug-08 SUNW
SUNWUSDMR	29-Aug-08 SUNW
SUNWUSDXR	29-Aug-08 SUNW
SUPIEURCR	29-Aug-08 SUPI
SUPIEURMM	29-Aug-08 SUPI
SUPIUSDCR	29-Aug-08 SUPI
SUPIUSDMM	29-Aug-08 SUPI
SUPIUSDMR	29-Aug-08 SUPI
SUNSUSDCR	29-Aug-08 SUNS
TRITON-SunComCADMR	29-Aug-08 TRITON-SunCom
TRITON-SunComEURMM	29-Aug-08 TRITON-SunCom
TRITON-SunComEURMR	29-Aug-08 TRITON-SunCom
TRITON-SunComUSDCR	29-Aug-08 TRITON-SunCom
TRITON-SunComUSDMM	29-Aug-08 TRITON-SunCom
TRITON-SunComUSDMR	29-Aug-08 TRITON-SunCom
TRITON-SunComUSDXR	29-Aug-08 TRITON-SunCom
TRITON-SunComAUDXR	29-Aug-08 TRITON-SunCom
TRITON-SunComCADMR	29-Aug-08 TRITON-SunCom
TRITON-SunComEURMM	29-Aug-08 TRITON-SunCom
TRITON-SunComEURMR	29-Aug-08 TRITON-SunCom
TRITON-SunComEURXR	29-Aug-08 TRITON-SunCom
TRITON-SunComHKDXR	29-Aug-08 TRITON-SunCom
TRITON-SunComILSXR	29-Aug-08 TRITON-SunCom
TRITON-SunComUSDMM	29-Aug-08 TRITON-SunCom
TRITON-SunComUSDMR	29-Aug-08 TRITON-SunCom
TRITON-SunComUSDXR	29-Aug-08 TRITON-SunCom
SUAUDMR	29-Aug-08 SU
SUCHFMR	29-Aug-08 SU
SUEURCR	29-Aug-08 SU
SUEURMM	29-Aug-08 SU
SUEURMR	29-Aug-08 SU
SUEURXR	29-Aug-08 SU
SUJPYMR	29-Aug-08 SU
SUUSDCR	29-Aug-08 SU
SUUSDMM	29-Aug-08 SU
SUUSDMR	29-Aug-08 SU
SUUSDXR	29-Aug-08 SU
SUNAUAUDMR	29-Aug-08 SUNAU
SUNAUCADMM	29-Aug-08 SUNAU
SUNAUCADMR	29-Aug-08 SUNAU
SUNAUEURCR	29-Aug-08 SUNAU
SUNAUEURMM	29-Aug-08 SUNAU
SUNAUEURMR	29-Aug-08 SUNAU
SUNAUUSDCR	29-Aug-08 SUNAU
SUNAUUSDMM	29-Aug-08 SUNAU
SUNAUUSDMR	29-Aug-08 SUNAU
SUNAUAUDCR	29-Aug-08 SUNAU
SUNAUAUDMR	29-Aug-08 SUNAU
SUNAUCHFMR	29-Aug-08 SUNAU
SUNAUEURCR	29-Aug-08 SUNAU
SUNAUEURMM	29-Aug-08 SUNAU
SUNAUEURMR	29-Aug-08 SUNAU
SUNAUJPYMR	29-Aug-08 SUNAU
SUNAUUSDCR	29-Aug-08 SUNAU
SUNAUUSDMR	29-Aug-08 SUNAU
SUNAUUSDXR	29-Aug-08 SUNAU
SGDSUSDMR	29-Aug-08 SGDS
SGDSUSDXR	29-Aug-08 SGDS
SGDSEURMM	29-Aug-08 SGDS
SGDSEURMR	29-Aug-08 SGDS
SGDSEURXR	29-Aug-08 SGDS
SGDSUSDCR	29-Aug-08 SGDS
SGDSUSDMM	29-Aug-08 SGDS
SGDSUSDMR	29-Aug-08 SGDS
SGDSUSDXR	29-Aug-08 SGDS
SGDSUSDMR	29-Aug-08 SGDS
SGDSUSDXR	29-Aug-08 SGDS
SUNAUDMR	29-Aug-08 SUN
SUNCADMR	29-Aug-08 SUN

Sun Microsystems Inc	8ECE91	SNRFOR	GBP	MR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	GBP	XR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	JPY	MR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	JPY	XR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	USD	CR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	USD	MM	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	USD	MR	Composite
Sun Microsystems Inc	8ECE91	SNRFOR	USD	XR	Composite
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	EUR	CR	Composite
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	EUR	MM	Composite
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	USD	CR	Composite
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	USD	MM	Composite
Sun Pharmaceutical Inds Ltd	Y6D751	SNRFOR	USD	MR	Composite
Sun Sage Bv	NVC45A	SNRFOR	USD	CR	Composite
SunCom Wireless Inc	8ED94H	SNRFOR	CAD	MR	Composite
SunCom Wireless Inc	8ED94H	SNRFOR	EUR	MM	Composite
SunCom Wireless Inc	8ED94H	SNRFOR	EUR	MR	Composite
SunCom Wireless Inc	8ED94H	SNRFOR	USD	CR	Composite
SunCom Wireless Inc	8ED94H	SNRFOR	USD	MM	Composite
SunCom Wireless Inc	8ED94H	SNRFOR	USD	MR	Composite
SunCom Wireless Inc	8ED94H	SNRFOR	USD	XR	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	AUD	XR	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	CAD	MR	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	EUR	MM	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	EUR	MR	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	EUR	XR	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	HKD	XR	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	ILS	XR	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	USD	MM	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	USD	MR	Composite
SunCom Wireless Inc	8ED94H	SUBLT2	USD	XR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	AUD	MR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	CHF	MR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	EUR	CR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	EUR	MM	Composite
Suncor Engy Inc	8ED94B	SNRFOR	EUR	MR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	EUR	XR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	JPY	MR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	USD	CR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	USD	MM	Composite
Suncor Engy Inc	8ED94B	SNRFOR	USD	MR	Composite
Suncor Engy Inc	8ED94B	SNRFOR	USD	XR	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	AUD	MR	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	CAD	MM	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	CAD	MR	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	EUR	CR	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	EUR	MM	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	EUR	MR	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	USD	CR	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	USD	MM	Composite
Suncorp Metway Ltd	8ED955	SNRFOR	USD	MR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	AUD	CR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	AUD	MR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	CHF	MR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	EUR	CR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	EUR	MM	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	EUR	MR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	JPY	MR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	USD	CR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	USD	MR	Composite
Suncorp Metway Ltd	8ED955	SUBLT2	USD	XR	Composite
SUNGARD DATA Sys INC	8EDAAM	SECDOM	USD	MR	Composite
SUNGARD DATA Sys INC	8EDAAM	SECDOM	USD	XR	Composite
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	EUR	MM	Composite
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	EUR	MR	Composite
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	EUR	XR	Composite
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	USD	CR	Composite
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	USD	MM	Composite
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	USD	MR	Composite
SUNGARD DATA Sys INC	8EDAAM	SNRFOR	USD	XR	Composite
SUNGARD DATA Sys INC	8EDAAM	SUBLT2	USD	MR	Composite
SUNGARD DATA Sys INC	8EDAAM	SUBLT2	USD	XR	Composite
Sunoco Inc	8EDDAT	SNRFOR	AUD	MR	Composite
Sunoco Inc	8EDDAT	SNRFOR	CAD	MR	Composite

0.33%	0.57%	0.67%	0.85%	0.95%	1.03%	1.16%	1.19%	1.21%
0.33%	0.54%	0.64%	0.81%	0.89%	0.98%	1.08%	1.12%	1.21%
0.33%	0.56%	0.66%	0.84%	0.94%	1.02%	1.14%	1.16%	1.21%
0.33%	0.56%	0.66%	0.84%	0.94%	1.02%	1.14%	1.16%	1.21%
0.33%	0.59%	0.71%	0.89%	1.00%	1.08%	1.21%	1.23%	1.21%
0.33%	0.57%	0.67%	0.85%	0.95%	1.03%	1.16%	1.19%	1.21%
0.33%	0.54%	0.64%	0.81%	0.89%	0.98%	1.08%	1.12%	1.21%
3.04%	3.31%	3.55%	3.69%	3.85%	3.57%			
3.04%	3.31%	3.55%	3.69%	3.85%	3.57%			
3.04%	3.31%	3.55%	3.69%	3.85%	3.57%			
					3.49%			
0.31%	0.37%	0.46%	0.60%	0.69%	1.05%	1.20%	1.20%	1.20%
0.31%	0.37%	0.46%	0.60%	0.69%	1.05%	1.20%	1.20%	1.20%
0.31%	0.37%	0.46%	0.60%	0.69%	1.05%	1.20%	1.20%	1.20%
0.31%	0.37%	0.46%	0.60%	0.69%	1.05%	1.20%	1.20%	1.20%
0.31%	0.37%	0.46%	0.60%	0.69%	1.05%	1.20%	1.20%	1.20%
0.31%	0.37%	0.46%	0.60%	0.69%	1.05%	1.20%	1.20%	1.20%
0.31%	0.37%	0.44%	0.58%	0.66%	1.01%	1.18%	1.18%	1.18%
0.31%	0.37%	0.44%	0.58%	0.66%	1.01%	1.18%	1.18%	1.18%
0.31%	0.37%	0.44%	0.58%	0.66%	1.01%	1.18%	1.18%	1.18%
0.31%	0.37%	0.44%	0.58%	0.66%	1.01%	1.18%	1.18%	1.18%
0.31%	0.37%	0.44%	0.58%	0.66%	1.01%	1.18%	1.18%	1.18%
0.32%	0.38%	0.26%	0.75%	0.68%	1.00%	1.09%	1.09%	1.09%
0.32%	0.38%	0.26%	0.75%	0.68%	1.00%	1.09%	1.09%	1.09%
0.32%	0.38%	0.26%	0.75%	0.68%	1.00%	1.09%	1.09%	1.09%
0.32%	0.38%	0.26%	0.75%	0.68%	1.00%	1.09%	1.09%	1.09%
0.32%	0.40%	0.26%	0.79%	0.71%	1.05%	1.09%	1.09%	1.09%
0.32%	0.38%	0.26%	0.75%	0.68%	1.00%	1.09%	1.09%	1.09%
0.87%	0.92%	0.97%	1.03%	1.12%	1.22%	1.25%	1.30%	1.40%
0.87%	0.93%	0.97%	1.04%	1.12%	1.22%	1.26%	1.31%	1.41%
0.87%	0.98%	1.02%	1.09%	1.18%	1.28%	1.32%	1.38%	1.48%
0.87%	0.93%	0.97%	1.04%	1.12%	1.22%	1.26%	1.31%	1.41%
0.87%	0.92%	0.97%	1.03%	1.12%	1.22%	1.25%	1.30%	1.40%
0.87%	0.98%	1.02%	1.09%	1.18%	1.28%	1.32%	1.38%	1.48%
0.87%	0.93%	0.97%	1.04%	1.12%	1.22%	1.26%	1.31%	1.41%
0.87%	0.89%	0.94%	1.00%	1.08%	1.17%	1.21%	1.26%	1.35%
0.66%	1.03%	1.10%	1.08%	1.20%	1.27%	1.29%	1.34%	1.45%
0.66%	1.03%	1.10%	1.08%	1.20%	1.27%	1.29%	1.34%	1.45%
0.66%	1.03%	1.10%	1.14%	1.26%	1.33%	1.36%	1.41%	1.45%
0.66%	1.03%	1.10%	1.09%	1.21%	1.28%	1.30%	1.35%	1.45%
0.66%	1.03%	1.10%	1.08%	1.20%	1.27%	1.29%	1.34%	1.45%
0.66%	1.03%	1.10%	1.14%	1.26%	1.33%	1.36%	1.41%	1.45%
0.66%	1.03%	1.10%	1.08%	1.20%	1.27%	1.29%	1.34%	1.45%
1.39%	1.49%	1.71%	1.82%	1.89%	2%	2.03%	2.10%	2.39%
1.39%	1.49%	1.71%	1.82%	1.89%	2%	2.03%	2.10%	2.39%
1.39%	1.49%	1.71%	1.82%	1.89%	2%	2.03%	2.10%	2.39%
1.39%	1.49%	1.71%	1.82%	1.89%	2%	2.03%	2.10%	2.39%
1.39%	1.49%	1.71%	1.82%	1.89%	2%	2.03%	2.10%	2.39%
1.39%	1.49%	1.79%	1.91%	1.98%	2%	2.13%	2.20%	2.39%
1.39%	1.49%	1.71%	1.82%	1.89%	2%	2.03%	2.10%	2.39%
1.53%	1.83%	2.30%	3.10%	4.34%	4.73%	4.84%	5.03%	5.02%
1.53%	1.83%	2.30%	3.10%	4.34%	4.73%	4.84%	5.03%	5.02%
1.53%	1.83%	2.30%	3.10%	4.34%	4.73%	4.84%	5.03%	5.02%
1.53%	1.83%	2.30%	3.10%	4.34%	4.73%	4.84%	5.03%	5.02%
1.85%	2.13%	3.04%	3.86%	4.34%	4.73%	4.84%	5.03%	5.02%
1.85%	2.13%	3.04%	3.86%	4.34%	4.73%	4.84%	5.03%	5.02%
1.85%	2.13%	3.04%	3.86%	4.34%	4.73%	4.84%	5.03%	5.02%
1.85%	2.21%	3.16%	4.01%	4.49%	4.89%	5.00%	5.18%	5.21%
1.85%	2.13%	3.04%	3.86%	4.34%	4.73%	4.84%	5.03%	5.02%
3.52%	3.20%	4.17%	4.97%	5.64%	6.07%	6.21%	6.56%	6.75%
3.52%	3.08%	4.02%	4.78%	5.44%	5.84%	5.98%	6.32%	6.51%
1.44%	1.57%	1.85%	2.28%	2.41%	2.59%	2.63%	2.70%	2.90%
1.44%	1.57%	1.85%	2.28%	2.41%	2.59%	2.63%	2.70%	2.90%

1.61%	1.54%	40% NR	BBB	A	AA
1.55%	1.54%	40% NR	BB	A	A
1.61%	1.54%	40% NR	B	BB	BBB
1.61%	1.54%	40% NR	B	BB	BBB
1.70%	1.54%	40% NR	BB	BBB	A
		40%			
1.61%	1.54%	40% NR	BBB	A	AA
1.55%	1.54%	40% NR	BB	A	A
		17.50%			
		17.50%			
		17.50% NR	NR	NR	NR
		17.50% NR	NR	NR	NR
		17.50% NR	NR	NR	NR
		22.50%			
1.20%	1.20%	40%			
1.20%	1.20%	40%			
1.20%	1.20%	40%			
1.20%	1.20%	40%			
1.20%	1.20%	40%			
1.20%	1.20%	40% NR	NR	BBB	BBB
1.18%	1.18%	40% NR	NR	A	A
1.18%	1.18%	40%			
1.18%	1.18%	40%			
1.18%	1.18%	40%			
1.18%	1.18%	40%			
1.09%	1.09%	40% NR	A	NR	A
1.09%	1.09%	40% NR	A	NR	A
1.09%	1.09%	40% NR	A	NR	A
1.09%	1.09%	40%			
1.09%	1.09%	40% NR	BBB	NR	BB
1.09%	1.09%	40% NR	A	NR	A
1.40%	1.60%	40% NR	BBB	BBB	BBB
1.41%	1.60%	40% NR	AA	AA	AA
1.48%	1.69%	40% NR	A	A	A
		40%			
1.41%	1.60%	40% NR	AA	AA	AA
		40%			
1.40%	1.60%	40% NR	BBB	BBB	BBB
1.48%	1.69%	40% NR	A	A	A
		40%			
1.41%	1.60%	40% NR	AA	AA	AA
1.36%	1.54%	40% NR	A	A	A
1.50%	1.54%	40% NR	NR	NR	BBB
		40%			
1.50%	1.54%	40% NR	NR	NR	AA
1.50%	1.54%	40% NR	NR	NR	A
1.50%	1.54%	40% NR	NR	NR	A
1.50%	1.54%	40% NR	NR	NR	AA
1.50%	1.54%	40% NR	NR	NR	A
		40%			
1.50%	1.54%	40% NR	NR	NR	AA
1.91%	2.08%	20% NR	NR	BB	BB
1.91%	2.08%	20% NR	NR	BB	BB
1.91%	2.08%	20% NR	NR	A	A
		20%			
		20%			
1.91%	2.08%	20% NR	NR	A	A
1.91%	2.08%	20% NR	NR	BB	BB
1.91%	2.08%	20% NR	NR	BBB	BBB
1.91%	2.08%	20% NR	NR	A	A
		20%			
5.02%	5.03%	70% NR	NR	NR	NR
5.02%	5.03%	70% NR	NR	NR	NR
5.02%	5.03%	40%			
5.02%	5.03%	40%			
5.02%	5.03%	40% NR	AA	A	AA
5.02%	5.03%	40%			
5.02%	5.03%	40%			
5.21%	5.22%	40% NR	A	A	A
5.02%	5.03%	40% NR	AA	A	AA
6.62%	6.38%	20% NR	BBB	BBB	BBB
6.37%	6.38%	20% NR	A	A	A
2.82%	3.13%	40% BB	BBB	BBB	BBB
2.82%	3.13%	40%			

A	AA	AA	AA	NR	BB
A	AA	AA	AA	NR	B
BB	BBB	BBB	BBB	NR	CCC
BB	BBB	BBB	BBB	NR	CCC
BBB	A	A	A	NR	B
A	AA	AA	AA	NR	BB
A	AA	AA	AA	NR	B
NR	NR				
NR	NR				
NR	NR				
	NR				
BBB	BBB	BBB	NR		
A	A	A	NR		
BBB	A	NR	NR		
BBB	A	NR	NR		
BBB	A	NR	NR		
BB	BB	NR	NR		
BBB	A	NR	NR		
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
BBB	A	BBB	BBB	BB	BB
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
BB	BBB	BB	BB	NR	NR
A	AA	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
A	AA	A	A	NR	NR
BBB	A	BBB	BBB	NR	NR
A	AA	A	A	NR	NR
BB	NR	BB	BB	NR	NR
BB	NR	BB	BB	NR	NR
A	NR	A	A	NR	NR
A	NR	A	A	NR	NR
BB	NR	BB	BB	NR	NR
BBB	NR	BBB	BBB	NR	NR
A	NR	A	A	NR	NR
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BB	BB	BB
A	A	A	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB

NR	BBB	8	Technology	N.Amer	United States
NR	BBB	6	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	6	Technology	N.Amer	United States
	NR		Health Care	India	India
	NR		Health Care	India	India
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	NR	2	Health Care	India	India
	NR	2	Financials	Europe	Netherlands
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	A	5	Telecommunications	N.Amer	United States
	A	4	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	NR	4	Telecommunications	N.Amer	United States
NR	NR	3	Telecommunications	N.Amer	United States
B	AA	12	Oil & Gas	N.Amer	Canada
A	AA	12	Oil & Gas	N.Amer	Canada
BB	AA	12	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
A	AA	12	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
B	AA	12	Oil & Gas	N.Amer	Canada
BB	AA	12	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
A	AA	12	Oil & Gas	N.Amer	Canada
BB	AA	12	Oil & Gas	N.Amer	Canada
NR	A	6	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	6	Financials	Oceania	Australia
NR	A	6	Financials	Oceania	Australia
NR	A	6	Financials	Oceania	Australia
NR	A	6	Financials	Oceania	Australia
NR	A	6	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	6	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
NR	NR	2	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
AA	AA	8	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
A	AA	9	Technology	N.Amer	United States
AA	AA	8	Technology	N.Amer	United States
NR	BBB	4	Technology	N.Amer	United States
NR	BBB	4	Technology	N.Amer	United States
BB	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States

BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
	BB	Thin	Thin	Thin	Thin	Thin
BB						
CCC	BBB					
CCC	BBB					
CCC	BBB					
CCC	BBB					
CCC	BBB					
CCC	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
CCC	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
CCC	BBB					
CCC	BBB					
CCC	BBB					
CCC	BBB					
CCC	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	BBB					
CCC	BBB	Thin	DocAdj	Thin	DocAdj	DocAdj
CCC	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	Thin	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA	Thin	Thin	Thin	DocAdj	DocAdj
A	AA	Thin	Thin	Thin	DocAdj	DocAdj
A	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA	Thin	Thin	Thin	DocAdj	DocAdj
A	AA					
A	AA	Thin	Thin	Thin	CcyGrp	CcyGrp
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
A	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
B	BB	Thin	Thin	Thin	Thin	
B	BB	Thin	Thin	Thin	Thin	
BB	BB					
BB	BB					
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CCC	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Thin					
Thin					
Thin					
Thin					
DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	Thin			
CcyGrp	Thin	Thin			Thin
CcyGrp	Thin	Thin			Thin
CcyGrp	Thin	Thin			Thin
DocAdj	Thin	Thin			Thin
CcyGrp	Thin	Thin			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp

SUNCHFMR	29-Aug-08 SUN
SUNEURCR	29-Aug-08 SUN
SUNEURMM	29-Aug-08 SUN
SUNEURMR	29-Aug-08 SUN
SUNEURXR	29-Aug-08 SUN
SUNJPYMR	29-Aug-08 SUN
SUNTWDMR	29-Aug-08 SUN
SUNUSDCR	29-Aug-08 SUN
SUNUSDMM	29-Aug-08 SUN
SUNUSDMR	29-Aug-08 SUN
SUNUSDXR	29-Aug-08 SUN
SXLEURCR	29-Aug-08 SXL
SXLEURMR	29-Aug-08 SXL
SXLEURXR	29-Aug-08 SXL
SXLUSDCR	29-Aug-08 SXL
SXLUSDMR	29-Aug-08 SXL
SXLUSDXR	29-Aug-08 SXL
SUNTORJPYCR	29-Aug-08 SUNTOR
SUNTORJPYMR	29-Aug-08 SUNTOR
SUNTORJPYXR	29-Aug-08 SUNTOR
SUNTORUSDCR	29-Aug-08 SUNTOR
STIEURCR	29-Aug-08 STI
STIEURMR	29-Aug-08 STI
STIEURXR	29-Aug-08 STI
STIUSDCR	29-Aug-08 STI
STIUSDMR	29-Aug-08 STI
STIUSDXR	29-Aug-08 STI
STIEURMR	29-Aug-08 STI
STIUSDCR	29-Aug-08 STI
STIUSDMR	29-Aug-08 STI
SVUUSDMR	29-Aug-08 SVU
SVUUSDXR	29-Aug-08 SVU
SVUAUDCR	29-Aug-08 SVU
SVUAUDMR	29-Aug-08 SVU
SVUAUDXR	29-Aug-08 SVU
SVUCADMR	29-Aug-08 SVU
SVUCHFMR	29-Aug-08 SVU
SVUEURCR	29-Aug-08 SVU
SVUEURMM	29-Aug-08 SVU
SVUEURMR	29-Aug-08 SVU
SVUEURXR	29-Aug-08 SVU
SVUGBPMR	29-Aug-08 SVU
SVUHKDMR	29-Aug-08 SVU
SVUHKDXR	29-Aug-08 SVU
SVUJPYMR	29-Aug-08 SVU
SVUNZDMR	29-Aug-08 SVU
SVUSEKMR	29-Aug-08 SVU
SVUSGDMR	29-Aug-08 SVU
SVUTWDCR	29-Aug-08 SVU
SVUUSDCR	29-Aug-08 SVU
SVUUSDMM	29-Aug-08 SVU
SVUUSDMR	29-Aug-08 SVU
SVUUSDXR	29-Aug-08 SVU
SUZLUSDCR	29-Aug-08 SUZL
SUZLUSDMR	29-Aug-08 SUZL
SUZUKIJPYCR	29-Aug-08 SUZUKI
SUZUKIJPYMR	29-Aug-08 SUZUKI
SUZUKIJPYXR	29-Aug-08 SUZUKI
SUZUKIUSDCR	29-Aug-08 SUZUKI
SUZUKIUSDMR	29-Aug-08 SUZUKI
SRVAUDMR	29-Aug-08 SRV
SRVAUDXR	29-Aug-08 SRV
SRVEURCR	29-Aug-08 SRV
SRVEURMM	29-Aug-08 SRV
SRVEURMR	29-Aug-08 SRV
SRVEURXR	29-Aug-08 SRV
SRVHKDXR	29-Aug-08 SRV
SRVUSDCR	29-Aug-08 SRV
SRVUSDMM	29-Aug-08 SRV
SRVUSDMR	29-Aug-08 SRV
SRVUSDXR	29-Aug-08 SRV
SEKAUDCR	29-Aug-08 SEK
SEKAUDMM	29-Aug-08 SEK
SEKCADCR	29-Aug-08 SEK

Sunoco Inc	8EDDAT	SNRFOR	CHF	MR	Composite
Sunoco Inc	8EDDAT	SNRFOR	EUR	CR	Composite
Sunoco Inc	8EDDAT	SNRFOR	EUR	MM	Composite
Sunoco Inc	8EDDAT	SNRFOR	EUR	MR	Composite
Sunoco Inc	8EDDAT	SNRFOR	EUR	XR	Composite
Sunoco Inc	8EDDAT	SNRFOR	JPY	MR	Composite
Sunoco Inc	8EDDAT	SNRFOR	TWD	MR	Composite
Sunoco Inc	8EDDAT	SNRFOR	USD	CR	Composite
Sunoco Inc	8EDDAT	SNRFOR	USD	MM	Composite
Sunoco Inc	8EDDAT	SNRFOR	USD	MR	Composite
Sunoco Inc	8EDDAT	SNRFOR	USD	XR	Composite
Sunoco Logistics Partners LP	8EDDAP	SNRFOR	EUR	CR	Composite
Sunoco Logistics Partners LP	8EDDAP	SNRFOR	EUR	MR	Composite
Sunoco Logistics Partners LP	8EDDAP	SNRFOR	EUR	XR	Composite
Sunoco Logistics Partners LP	8EDDAP	SNRFOR	USD	CR	Composite
Sunoco Logistics Partners LP	8EDDAP	SNRFOR	USD	MR	Composite
Sunoco Logistics Partners LP	8EDDAP	SNRFOR	USD	XR	Composite
Suntory Ltd	JQFA5I	SNRFOR	JPY	CR	Composite
Suntory Ltd	JQFA5I	SNRFOR	JPY	MR	Composite
Suntory Ltd	JQFA5I	SNRFOR	JPY	XR	Composite
Suntory Ltd	JQFA5I	SNRFOR	USD	CR	Composite
SunTrust Bks Inc	8EDGA5	SNRFOR	EUR	CR	Composite
SunTrust Bks Inc	8EDGA5	SNRFOR	EUR	MR	Composite
SunTrust Bks Inc	8EDGA5	SNRFOR	EUR	XR	Composite
SunTrust Bks Inc	8EDGA5	SNRFOR	USD	CR	Composite
SunTrust Bks Inc	8EDGA5	SNRFOR	USD	MR	Composite
SunTrust Bks Inc	8EDGA5	SNRFOR	USD	XR	Composite
SunTrust Bks Inc	8EDGA5	SUBLT2	EUR	MR	Composite
SunTrust Bks Inc	8EDGA5	SUBLT2	USD	CR	Composite
SunTrust Bks Inc	8EDGA5	SUBLT2	USD	MR	Composite
SUPERVALU INC	8EED89	SECDOM	USD	MR	Composite
SUPERVALU INC	8EED89	SECDOM	USD	XR	Composite
SUPERVALU INC	8EED89	SNRFOR	AUD	CR	Composite
SUPERVALU INC	8EED89	SNRFOR	AUD	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	AUD	XR	Composite
SUPERVALU INC	8EED89	SNRFOR	CAD	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	CHF	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	EUR	CR	Composite
SUPERVALU INC	8EED89	SNRFOR	EUR	MM	Composite
SUPERVALU INC	8EED89	SNRFOR	EUR	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	EUR	XR	Composite
SUPERVALU INC	8EED89	SNRFOR	GBP	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	HKD	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	HKD	XR	Composite
SUPERVALU INC	8EED89	SNRFOR	JPY	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	NZD	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	SEK	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	SGD	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	TWD	CR	Composite
SUPERVALU INC	8EED89	SNRFOR	USD	CR	Composite
SUPERVALU INC	8EED89	SNRFOR	USD	MM	Composite
SUPERVALU INC	8EED89	SNRFOR	USD	MR	Composite
SUPERVALU INC	8EED89	SNRFOR	USD	XR	Composite
Suzlon Energy Ltd	Y6B463	SNRFOR	USD	CR	Composite
Suzlon Energy Ltd	Y6B463	SNRFOR	USD	MR	Composite
SUZUKI Mtr Corp	JQFD7B	SNRFOR	JPY	CR	Composite
SUZUKI Mtr Corp	JQFD7B	SNRFOR	JPY	MR	Composite
SUZUKI Mtr Corp	JQFD7B	SNRFOR	JPY	XR	Composite
SUZUKI Mtr Corp	JQFD7B	SNRFOR	USD	CR	Composite
SUZUKI Mtr Corp	JQFD7B	SNRFOR	USD	MR	Composite
Svc Corp Intl	898CBB	SNRFOR	AUD	MR	Composite
Svc Corp Intl	898CBB	SNRFOR	AUD	XR	Composite
Svc Corp Intl	898CBB	SNRFOR	EUR	CR	Composite
Svc Corp Intl	898CBB	SNRFOR	EUR	MM	Composite
Svc Corp Intl	898CBB	SNRFOR	EUR	MR	Composite
Svc Corp Intl	898CBB	SNRFOR	EUR	XR	Composite
Svc Corp Intl	898CBB	SNRFOR	HKD	XR	Composite
Svc Corp Intl	898CBB	SNRFOR	USD	CR	Composite
Svc Corp Intl	898CBB	SNRFOR	USD	MM	Composite
Svc Corp Intl	898CBB	SNRFOR	USD	MR	Composite
Svc Corp Intl	898CBB	SNRFOR	USD	XR	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	AUD	CR	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	AUD	MM	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	CAD	CR	Composite

1.44%	1.57%	1.85%	2.34%	2.41%	2.59%	2.65%	2.70%	2.90%
1.44%	1.57%	1.85%	2.34%	2.41%	2.59%	2.65%	2.70%	2.90%
1.44%	1.57%	1.85%	2.34%	2.41%	2.59%	2.65%	2.70%	2.90%
1.44%	1.57%	1.85%	2.34%	2.41%	2.59%	2.65%	2.70%	2.90%
1.44%	1.57%	1.85%	2.34%	2.41%	2.59%	2.65%	2.70%	2.90%
1.44%	1.57%	1.85%	2.28%	2.41%	2.59%	2.63%	2.70%	2.90%
1.44%	1.57%	1.85%	2.28%	2.41%	2.59%	2.63%	2.70%	2.90%
1.44%	1.57%	1.85%	2.28%	2.41%	2.59%	2.63%	2.70%	2.90%
1.44%	1.57%	1.85%	2.28%	2.41%	2.59%	2.63%	2.70%	2.90%
1.44%	1.57%	1.85%	2.34%	2.41%	2.59%	2.65%	2.70%	2.90%
1.39%	1.51%	1.78%	2.23%	2.32%	2.50%	2.55%	2.60%	2.80%
	0.71%		0.88%		0.91%			
0.11%	0.15%	0.16%	0.20%	0.23%	0.25%	0.42%	0.44%	0.57%
0.09%	0.12%	0.13%	0.16%	0.18%	0.24%	0.31%	0.44%	0.57%
0.10%	0.15%	0.16%	0.19%	0.22%	0.25%	0.37%	0.44%	0.57%
	1.46%	1.92%	1.53%	1.49%	1.65%	1.67%	1.71%	
	1.46%	1.92%	1.53%	1.49%	1.73%	1.76%	1.71%	
	1.46%	1.92%	1.53%	1.49%	1.65%	1.67%	1.71%	
	1.46%	1.92%	1.53%	1.49%	1.59%	1.61%	1.71%	
	1.28%	1.47%	1.63%	1.79%	1.93%	1.94%	1.99%	
	1.28%	1.47%	1.63%	1.79%	1.93%	1.94%	1.99%	
			1.23%		1.37%	1.60%	1.98%	
			1.23%		1.37%	1.60%	1.98%	
1.43%	1.43%	1.78%	2.09%	2.20%	2.33%	2.34%	2.39%	2.49%
1.43%	1.43%	1.78%	2.09%	2.20%	2.33%	2.34%	2.39%	2.49%
1.43%	1.44%	1.74%	2.12%	2.22%	2.36%	2.37%	2.41%	2.39%
1.43%	1.44%	1.74%	2.12%	2.22%	2.36%	2.37%	2.41%	2.39%
1.51%	1.52%	1.90%	2.24%	2.34%	2.49%	2.50%	2.53%	2.51%
1.45%	1.46%	1.76%	2.15%	2.24%	2.39%	2.40%	2.43%	2.41%
1.43%	1.44%	1.74%	2.12%	2.22%	2.36%	2.37%	2.41%	2.39%
1.38%	1.38%	1.75%	2.06%	2.19%	2.29%	2.29%	2.32%	2.43%
1.43%	1.44%	1.74%	2.12%	2.22%	2.36%	2.37%	2.41%	2.39%
1.43%	1.44%	1.74%	2.12%	2.22%	2.36%	2.37%	2.41%	2.39%
1.38%	1.38%	1.75%	2.06%	2.19%	2.29%	2.29%	2.32%	2.43%
1.43%	1.43%	1.78%	2.09%	2.20%	2.33%	2.34%	2.39%	2.49%
1.43%	1.44%	1.74%	2.12%	2.22%	2.36%	2.37%	2.41%	2.39%
1.43%	1.44%	1.74%	2.12%	2.22%	2.36%	2.37%	2.41%	2.39%
1.51%	1.52%	1.90%	2.24%	2.34%	2.49%	2.50%	2.53%	2.51%
1.51%	1.52%	1.90%	2.24%	2.34%	2.49%	2.50%	2.53%	2.51%
1.43%	1.44%	1.74%	2.12%	2.22%	2.36%	2.37%	2.41%	2.39%
1.38%	1.38%	1.75%	2.06%	2.19%	2.29%	2.29%	2.32%	2.43%
					6.50%			
					6.50%			
0.32%	0.31%	0.38%	0.48%	0.53%	0.60%	0.67%	0.71%	0.97%
0.31%	0.30%	0.39%	0.46%	0.51%	0.57%	0.65%	0.69%	0.92%
0.25%	0.24%	0.30%	0.36%	0.40%	0.45%	0.51%	0.55%	0.73%
0.31%	0.31%	0.38%	0.48%	0.53%	0.60%	0.67%	0.71%	0.99%
0.31%	0.31%	0.38%	0.48%	0.53%	0.60%	0.67%	0.71%	0.99%
1.06%	1.38%	1.43%	1.76%	2.11%	2.40%	2.36%	2.50%	2.72%
1.06%	1.38%	1.43%	1.76%	2.11%	2.40%	2.36%	2.50%	2.72%
1.06%	1.38%	1.43%	1.76%	2.11%	2.40%	2.36%	2.50%	2.72%
1.06%	1.38%	1.43%	1.76%	2.11%	2.40%	2.36%	2.50%	2.72%
1.10%	1.42%	1.47%	1.82%	2.19%	2.46%	2.44%	2.58%	2.82%
1.06%	1.38%	1.43%	1.76%	2.11%	2.39%	2.35%	2.51%	2.72%
1.06%	1.38%	1.43%	1.76%	2.11%	2.39%	2.35%	2.51%	2.72%
1.15%	1.49%	1.55%	1.92%	2.31%	2.59%	2.56%	2.72%	2.97%
1.15%	1.49%	1.55%	1.92%	2.31%	2.59%	2.56%	2.72%	2.97%
1.10%	1.42%	1.47%	1.82%	2.19%	2.46%	2.44%	2.58%	2.82%
1.06%	1.38%	1.43%	1.76%	2.11%	2.39%	2.35%	2.51%	2.72%

2.82%	3.14%	40%	A	AA	AA	AA
2.82%	3.14%	40%				
2.82%	3.14%	40%				
2.82%	3.14%	40%	A	AA	AA	AA
2.82%	3.14%	40%				
2.82%	3.13%	40%	BB	BBB	BBB	BBB
2.82%	3.13%	40%				
2.82%	3.13%	40%				
2.82%	3.13%	40%				
2.82%	3.14%	40%	A	AA	AA	AA
2.72%	3.03%	40%	BBB	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%		NR		NR
		40%				
		37.50%	A	BBB	A	A
		37.50%				
		37.50%	BBB	BB	BBB	BBB
		37.50%	BB	B	BB	BB
		41.25%				
		40%		NR	NR	NR
		41.25%				
		41.25%		NR	NR	NR
		40%		NR	NR	NR
		41.25%		NR	NR	NR
		22.67%		NR	NR	NR
		22.67%				
		22.67%		NR	NR	NR
		75%				NR
		75%				NR
2.41%	2.43%	40%	BB	BBB	A	BBB
2.41%	2.43%	40%	BB	BBB	A	BBB
		40%				
2.41%	2.43%	40%	A	AA	AA	AA
2.41%	2.43%	40%	A	AA	AA	AA
2.54%	2.43%	40%	BBB	A	AA	A
2.44%	2.43%	40%	BBB	A	AA	A
2.41%	2.43%	40%	A	AA	AA	AA
2.33%	2.43%	40%	BBB	A	AA	AA
2.41%	2.43%	40%	A	AA	AA	AA
2.41%	2.43%	40%	A	AA	AA	AA
2.33%	2.43%	40%	BBB	A	AA	AA
2.41%	2.43%	40%	BB	BBB	A	BBB
2.41%	2.43%	40%	A	AA	AA	AA
		40%				
2.41%	2.43%	40%	A	AA	AA	AA
2.54%	2.43%	40%	BBB	A	AA	A
2.54%	2.43%	40%	BBB	A	AA	A
		40%				
2.41%	2.43%	40%	A	AA	AA	AA
2.33%	2.43%	40%	BBB	A	AA	AA
		35%				
		35%				
1.06%	1.09%	35.00%	A	BB	BB	BBB
1.01%	1.09%	35.00%	BBB	B	CCC	BB
0.79%	1.09%	35.00%	BBB	B	CCC	BB
1.07%	1.09%	35.00%	BB	CCC	CCC	B
1.07%	1.09%	35.00%	BB	CCC	CCC	B
3.33%	2.79%	40%	CCC	BB	BB	BB
3.33%	2.79%	40%	CCC	BB	BB	BB
3.33%	2.79%	40%				
3.33%	2.79%	40%				
3.46%	2.89%	40%	B	BBB	BBB	BBB
3.33%	2.79%	40%	B	A	BBB	A
3.33%	2.79%	40%	B	A	BBB	A
3.64%	3.05%	40%	B	BBB	BBB	BBB
3.64%	3.05%	40%				
3.46%	2.89%	40%	B	BBB	BBB	BBB
3.33%	2.79%	40%	B	A	BBB	A
		37.50%				
		37.50%				
		37.50%				

AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
	NR				
A	A	BBB	NR	NR	
BBB	A	BB	NR	NR	
BB	BB	B	NR	NR	
NR	A	A	NR		
NR	BBB	BBB	NR		
NR	A	A	NR		
NR	BBB	BBB	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
A	A	A	BBB	BB	BB
A	A	A	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
AA	AA	AA	A	BB	BBB
AA	AA	AA	A	BB	BBB
AA	AAA	AA	AA	A	A
AA	AA	AA	A	BB	BBB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
AA	AA	AA	A	BB	BBB
A	A	A	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
AA	AA	AA	A	BB	BBB
AA	AA	AA	A	BB	BBB
AA	AAA	AA	AA	A	A
AA	AA	AA	A	BB	BBB
	NR				
	NR				
BBB	BBB	BBB	BB	BBB	BB
BB	BB	BB	B	B	B
BB	BB	BB	B	B	B
B	B	B	CCC	CCC	CCC
B	B	B	CCC	CCC	CCC
BB	B	BB	BB	BB	B
BB	B	BB	BB	BB	B
BBB	BB	BBB	BBB	BBB	BB
A	BB	A	A	A	BBB
A	BB	A	A	A	BBB
BBB	BB	BBB	BBB	BBB	BB
BBB	BB	BBB	BBB	BBB	BB
A	BB	A	A	A	BBB

A	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	AA	11	Oil & Gas	N.Amer	United States
BBB	AA	11	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	A	3	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	A	3	Consumer Goods	Asia	Japan
	A	4	Consumer Goods	Asia	Japan
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
NR	AA	13	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
	NR	2	Industrials	India	India
	NR	2	Industrials	India	India
NR	BB	6	Consumer Goods	Asia	Japan
NR	BB	6	Consumer Goods	Asia	Japan
NR	BB	6	Consumer Goods	Asia	Japan
NR	BB	6	Consumer Goods	Asia	Japan
NR	BB	6	Consumer Goods	Asia	Japan
B	A	6	Consumer Services	N.Amer	United States
B	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	A	6	Consumer Services	N.Amer	United States
BBB	BBB	5	Consumer Services	N.Amer	United States
BBB	BBB	5	Consumer Services	N.Amer	United States
BB	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	A	6	Consumer Services	N.Amer	United States
BBB	BBB	5	Consumer Services	N.Amer	United States
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin		Thin	
BBB	BBB					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A		Thin	Thin	Thin	Thin
A	A					
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
A	A					
A	A		Thin	Thin	Thin	Thin
BB	BB				Thin	
BB	BB				Thin	
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	B					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj	CcyGrp DocAdj
Thin					
CcyGrp	CcyGrp	Thin	Thin		
CcyGrp Entity Tier	DocAdj Entity Tier	Thin Thin	Thin Thin		
CcyGrp	CcyGrp	Thin			
DocAdj CcyGrp DocAdj Thin	DocAdj CcyGrp DocAdj Thin	Thin Thin Thin Thin			
Thin Thin Thin Entity Tier Entity Tier	Thin Thin Thin Entity Tier Entity Tier	Thin Thin Thin Entity Tier Entity Tier	Entity Tier Entity Tier	Entity Tier Entity Tier	Thin Thin
CcyGrp CcyGrp DocAdj DocAdj CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Entity Tier CcyGrp	CcyGrp CcyGrp DocAdj DocAdj CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Entity Tier CcyGrp	CcyGrp CcyGrp DocAdj DocAdj CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Entity Tier CcyGrp	CcyGrp CcyGrp DocAdj DocAdj CcyGrp DocAdj CcyGrp CcyGrp DocAdj Entity Tier CcyGrp	CcyGrp CcyGrp DocAdj DocAdj CcyGrp DocAdj CcyGrp CcyGrp DocAdj Entity Tier CcyGrp	Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin Thin
CcyGrp DocAdj DocAdj	CcyGrp DocAdj DocAdj	CcyGrp DocAdj DocAdj	CcyGrp DocAdj DocAdj	CcyGrp DocAdj DocAdj	Thin Thin Thin
CcyGrp CcyGrp Thin Thin	CcyGrp CcyGrp	CcyGrp CcyGrp	CcyGrp DocAdj	CcyGrp DocAdj	Thin Thin
CcyGrp DocAdj DocAdj Entity Tier Entity Tier Entity Tier Entity Tier	CcyGrp DocAdj DocAdj Entity Tier Entity Tier Entity Tier Entity Tier	CcyGrp DocAdj DocAdj Entity Tier Entity Tier Entity Tier Entity Tier	CcyGrp DocAdj DocAdj Entity Tier Entity Tier Entity Tier Entity Tier	CcyGrp DocAdj DocAdj Entity Tier Entity Tier Entity Tier Entity Tier	Thin Thin Thin Thin Thin Entity Tier Entity Tier
DocAdj CcyGrp CcyGrp DocAdj	DocAdj CcyGrp CcyGrp DocAdj	DocAdj CcyGrp CcyGrp DocAdj	DocAdj CcyGrp CcyGrp DocAdj	DocAdj CcyGrp CcyGrp DocAdj	DocAdj CcyGrp CcyGrp DocAdj
DocAdj CcyGrp	DocAdj CcyGrp	DocAdj CcyGrp	DocAdj CcyGrp	DocAdj CcyGrp	DocAdj CcyGrp

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin

SEKCADMM	29-Aug-08 SEK
SEKCHFCR	29-Aug-08 SEK
SEKCHFMM	29-Aug-08 SEK
SEKEURCR	29-Aug-08 SEK
SEKEURMM	29-Aug-08 SEK
SEKGBPCR	29-Aug-08 SEK
SEKGBPMM	29-Aug-08 SEK
SEKNZDCR	29-Aug-08 SEK
SEKNZDMM	29-Aug-08 SEK
SEKUSDCR	29-Aug-08 SEK
SEKUSDMM	29-Aug-08 SEK
SCACAPAUDMM	29-Aug-08 SCACAP
SCACAPCADMM	29-Aug-08 SCACAP
SCACAPCHFCR	29-Aug-08 SCACAP
SCACAPCHFMM	29-Aug-08 SCACAP
SCACAPEURCR	29-Aug-08 SCACAP
SCACAPEURMM	29-Aug-08 SCACAP
SCACAPEURMR	29-Aug-08 SCACAP
SCACAPEURXR	29-Aug-08 SCACAP
SCACAPGBPMM	29-Aug-08 SCACAP
SCACAPJPYCR	29-Aug-08 SCACAP
SCACAPJPYMM	29-Aug-08 SCACAP
SCACAPNOKMM	29-Aug-08 SCACAP
SCACAPSEKMM	29-Aug-08 SCACAP
SCACAPTWDMM	29-Aug-08 SCACAP
SCACAPUSDCR	29-Aug-08 SCACAP
SCACAPUSDMM	29-Aug-08 SCACAP
SCACAPUSDMR	29-Aug-08 SCACAP
SCACAPUSDXR	29-Aug-08 SCACAP
SVSKHBCHFCR	29-Aug-08 SVSKHB
SVSKHBCHFMM	29-Aug-08 SVSKHB
SVSKHBEURCR	29-Aug-08 SVSKHB
SVSKHBEURMM	29-Aug-08 SVSKHB
SVSKHBEURMR	29-Aug-08 SVSKHB
SVSKHBEURXR	29-Aug-08 SVSKHB
SVSKHBGBPCR	29-Aug-08 SVSKHB
SVSKHBGBPMM	29-Aug-08 SVSKHB
SVSKHBUSDCR	29-Aug-08 SVSKHB
SVSKHBUSDMM	29-Aug-08 SVSKHB
SVSKHBUSDMR	29-Aug-08 SVSKHB
SVSKHBUSDXR	29-Aug-08 SVSKHB
SVSKHBEURCR	29-Aug-08 SVSKHB
SVSKHBEURMM	29-Aug-08 SVSKHB
SVSKHBEURMR	29-Aug-08 SVSKHB
SVSKHBGBPCR	29-Aug-08 SVSKHB
SVSKHBGBPMM	29-Aug-08 SVSKHB
SVSKHBUSDCR	29-Aug-08 SVSKHB
SVSKHBUSDMM	29-Aug-08 SVSKHB
SVSKHBUSDMR	29-Aug-08 SVSKHB
SWEDBKEURCR	29-Aug-08 SWEDBK
SWEDBKEURMM	29-Aug-08 SWEDBK
SWEDBKEURMR	29-Aug-08 SWEDBK
SWEDBKGBPCR	29-Aug-08 SWEDBK
SWEDBKGBPMM	29-Aug-08 SWEDBK
SWEDBKJPYCR	29-Aug-08 SWEDBK
SWEDBKJPYMM	29-Aug-08 SWEDBK
SWEDBKUSDCR	29-Aug-08 SWEDBK
SWEDBKUSDMM	29-Aug-08 SWEDBK
SWEDBKUSDMR	29-Aug-08 SWEDBK
SWEDBKUSDXR	29-Aug-08 SWEDBK
SWEDBKEURCR	29-Aug-08 SWEDBK
SWEDBKEURMM	29-Aug-08 SWEDBK
SWEDBKEURMR	29-Aug-08 SWEDBK
SWEDBKGBPCR	29-Aug-08 SWEDBK
SWEDBKGBPMM	29-Aug-08 SWEDBK
SWEDBKGBPMR	29-Aug-08 SWEDBK
SWEDBKUSDCR	29-Aug-08 SWEDBK
SWEDBKUSDMM	29-Aug-08 SWEDBK
SWEDBKUSDMR	29-Aug-08 SWEDBK
SWEDBK-MortgageEURCR	29-Aug-08 SWEDBK-Mortgage
SWEDBK-MortgageEURMM	29-Aug-08 SWEDBK-Mortgage
SWEDBK-MortgageGBPMM	29-Aug-08 SWEDBK-Mortgage
SWEDBK-MortgageHKDCR	29-Aug-08 SWEDBK-Mortgage
SWEDBK-MortgageHKDMM	29-Aug-08 SWEDBK-Mortgage

Svensk Exportkredit AB	W5E63C	SNRFOR	CAD	MM	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	CHF	CR	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	CHF	MM	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	EUR	CR	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	EUR	MM	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	GBP	CR	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	GBP	MM	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	NZD	CR	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	NZD	MM	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	USD	CR	Composite
Svensk Exportkredit AB	W5E63C	SNRFOR	USD	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	AUD	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	CAD	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	CHF	CR	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	CHF	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	EUR	CR	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	EUR	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	EUR	MR	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	EUR	XR	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	GBP	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	JPY	CR	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	JPY	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	NOK	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	SEK	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	TWD	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	USD	CR	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	USD	MM	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	USD	MR	Composite
Svenska Cellulosa AB SCA	8EFEDF	SNRFOR	USD	XR	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	CHF	CR	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	CHF	MM	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	EUR	CR	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	EUR	MM	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	EUR	MR	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	EUR	XR	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	GBP	CR	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	GBP	MM	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	USD	CR	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	USD	MM	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	USD	MR	Composite
Svenska Handelsbanken AB	8EFEEL	SNRFOR	USD	XR	Composite
Svenska Handelsbanken AB	8EFEEL	SUBLT2	EUR	CR	Composite
Svenska Handelsbanken AB	8EFEEL	SUBLT2	EUR	MM	Composite
Svenska Handelsbanken AB	8EFEEL	SUBLT2	EUR	MR	Composite
Svenska Handelsbanken AB	8EFEEL	SUBLT2	GBP	CR	Composite
Svenska Handelsbanken AB	8EFEEL	SUBLT2	GBP	MM	Composite
Svenska Handelsbanken AB	8EFEEL	SUBLT2	USD	CR	Composite
Svenska Handelsbanken AB	8EFEEL	SUBLT2	USD	MM	Composite
Svenska Handelsbanken AB	8EFEEL	SUBLT2	USD	MR	Composite
Swedbank AB	W5D655	SNRFOR	EUR	CR	Composite
Swedbank AB	W5D655	SNRFOR	EUR	MM	Composite
Swedbank AB	W5D655	SNRFOR	EUR	MR	Composite
Swedbank AB	W5D655	SNRFOR	GBP	CR	Composite
Swedbank AB	W5D655	SNRFOR	GBP	MM	Composite
Swedbank AB	W5D655	SNRFOR	JPY	CR	Composite
Swedbank AB	W5D655	SNRFOR	JPY	MM	Composite
Swedbank AB	W5D655	SNRFOR	USD	CR	Composite
Swedbank AB	W5D655	SNRFOR	USD	MM	Composite
Swedbank AB	W5D655	SNRFOR	USD	MR	Composite
Swedbank AB	W5D655	SNRFOR	USD	XR	Composite
Swedbank AB	W5D655	SUBLT2	EUR	CR	Composite
Swedbank AB	W5D655	SUBLT2	EUR	MM	Composite
Swedbank AB	W5D655	SUBLT2	EUR	MR	Composite
Swedbank AB	W5D655	SUBLT2	GBP	CR	Composite
Swedbank AB	W5D655	SUBLT2	GBP	MM	Composite
Swedbank AB	W5D655	SUBLT2	GBP	MR	Composite
Swedbank AB	W5D655	SUBLT2	USD	CR	Composite
Swedbank AB	W5D655	SUBLT2	USD	MM	Composite
Swedbank AB	W5D655	SUBLT2	USD	MR	Composite
Swedbank Mtg AB publ	W5D67R	SNRFOR	EUR	CR	Composite
Swedbank Mtg AB publ	W5D67R	SNRFOR	EUR	MM	Composite
Swedbank Mtg AB publ	W5D67R	SNRFOR	GBP	MM	Composite
Swedbank Mtg AB publ	W5D67R	SNRFOR	HKD	CR	Composite
Swedbank Mtg AB publ	W5D67R	SNRFOR	HKD	MM	Composite

0.59%	0.73%	0.98%	1.18%	1.34%	1.48%	1.52%	1.57%	1.57%
0.59%	0.73%	0.96%	1.18%	1.33%	1.47%	1.52%	1.57%	1.57%
0.62%	0.73%	1.02%	1.20%	1.35%	1.51%	1.53%	1.58%	1.57%
0.59%	0.73%	0.96%	1.18%	1.33%	1.47%	1.52%	1.57%	1.57%
0.62%	0.73%	1.02%	1.20%	1.35%	1.51%	1.53%	1.58%	1.57%
0.59%	0.73%	0.96%	1.18%	1.33%	1.47%	1.52%	1.57%	1.57%
0.58%	0.72%	0.96%	1.15%	1.31%	1.45%	1.50%	1.54%	1.57%
0.59%	0.73%	0.96%	1.18%	1.33%	1.47%	1.52%	1.57%	1.57%
0.59%	0.73%	1.00%	1.23%	1.39%	1.52%	1.62%	1.63%	1.57%
0.59%	0.73%	0.96%	1.20%	1.36%	1.46%	1.55%	1.56%	1.57%
0.59%	0.73%	0.96%	1.18%	1.33%	1.47%	1.52%	1.57%	1.57%
0.59%	0.73%	0.96%	1.18%	1.33%	1.47%	1.52%	1.57%	1.57%
0.62%	0.73%	1.02%	1.20%	1.35%	1.51%	1.53%	1.58%	1.57%
0.59%	0.73%	0.96%	1.18%	1.33%	1.47%	1.52%	1.57%	1.57%
0.58%	0.72%	0.96%	1.15%	1.31%	1.45%	1.50%	1.54%	1.57%
0.23%	0.26%	0.39%	0.49%	0.55%	0.61%	0.63%	0.64%	0.65%
0.23%	0.32%	0.38%	0.48%	0.55%	0.58%	0.60%	0.64%	0.65%
0.23%	0.26%	0.39%	0.49%	0.55%	0.61%	0.63%	0.64%	0.65%
0.23%	0.32%	0.38%	0.48%	0.55%	0.58%	0.60%	0.64%	0.65%
0.23%	0.32%	0.38%	0.47%	0.54%	0.58%	0.60%	0.63%	0.65%
0.23%	0.30%	0.36%	0.46%	0.52%	0.56%	0.58%	0.60%	0.65%
0.23%	0.26%	0.39%	0.49%	0.55%	0.61%	0.63%	0.64%	0.65%
0.23%	0.32%	0.38%	0.48%	0.55%	0.58%	0.60%	0.64%	0.65%
0.23%	0.26%	0.39%	0.49%	0.55%	0.61%	0.63%	0.64%	0.65%
0.23%	0.32%	0.38%	0.48%	0.55%	0.58%	0.60%	0.64%	0.65%
0.23%	0.48%	0.60%	0.76%	0.87%	0.97%	0.98%	1.05%	
0.22%	0.47%	0.58%	0.73%	0.84%	0.93%	0.94%	1.00%	
0.22%	0.47%	0.57%	0.72%	0.83%	0.92%	0.93%	0.99%	
0.23%	0.48%	0.60%	0.76%	0.87%	0.97%	0.98%	1.05%	
0.22%	0.47%	0.58%	0.73%	0.84%	0.93%	0.94%	1.00%	
0.23%	0.48%	0.60%	0.76%	0.87%	0.97%	0.98%	1.05%	
0.22%	0.47%	0.58%	0.73%	0.84%	0.93%	0.94%	1.00%	
0.51%	0.53%	0.80%	1.04%	1.17%	1.24%	1.29%	1.33%	1.25%
0.51%	0.51%	0.76%	1.00%	1.12%	1.19%	1.23%	1.27%	1.25%
0.51%	0.50%	0.76%	0.99%	1.11%	1.18%	1.22%	1.26%	1.25%
0.51%	0.53%	0.80%	1.04%	1.17%	1.24%	1.29%	1.33%	1.25%
0.51%	0.51%	0.76%	1.00%	1.12%	1.19%	1.23%	1.27%	1.25%
0.51%	0.51%	0.76%	1.00%	1.13%	1.20%	1.24%	1.28%	1.25%
0.51%	0.51%	0.76%	1.00%	1.13%	1.20%	1.24%	1.28%	1.25%
0.51%	0.51%	0.76%	1.00%	1.12%	1.19%	1.23%	1.27%	1.25%
0.51%	0.50%	0.76%	0.99%	1.11%	1.18%	1.22%	1.26%	1.25%
0.51%	0.48%	0.73%	0.95%	1.07%	1.14%	1.18%	1.22%	1.25%
0.88%	0.97%	1.31%	1.76%	1.84%	1.97%	2.03%	2.05%	1.91%
0.88%	0.93%	1.25%	1.69%	1.76%	1.90%	1.95%	1.96%	1.91%
0.88%	0.92%	1.24%	1.68%	1.75%	1.88%	1.93%	1.94%	1.91%
0.88%	0.97%	1.31%	1.76%	1.84%	1.97%	2.03%	2.05%	1.91%
0.88%	0.93%	1.25%	1.69%	1.76%	1.90%	1.95%	1.96%	1.91%
0.88%	0.97%	1.31%	1.76%	1.84%	1.97%	2.03%	2.05%	1.91%
0.88%	0.93%	1.25%	1.69%	1.76%	1.90%	1.95%	1.96%	1.91%
	0.39%		0.73%					
	0.39%		0.73%					
	0.39%		0.73%					
	0.39%		0.73%					

		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%			
1.63%	1.62%	40% BB	BBB	A	A
1.59%	1.62%	40% A	AA	AA	AA
1.68%	1.62%	40% BBB	A	A	A
1.59%	1.62%	40% A	AA	AA	AA
1.68%	1.62%	40% BBB	A	A	A
1.59%	1.62%	40% A	AA	AA	AA
1.59%	1.62%	40% BBB	A	AA	AA
		40%			
1.59%	1.62%	40% A	AA	AA	AA
1.63%	1.62%	40% BB	BBB	BBB	BBB
1.63%	1.62%	40% BB	BBB	A	A
1.59%	1.62%	40% A	AA	AA	AA
1.59%	1.62%	40% A	AA	AA	AA
		40%			
1.68%	1.62%	40% BBB	A	A	A
1.59%	1.62%	40% A	AA	AA	AA
1.59%	1.62%	40% BBB	A	AA	AA
		40%			
0.58%	0.64%	40% NR	BBB	A	BBB
0.58%	0.64%	40% NR	BBB	A	A
0.58%	0.64%	40% NR	BBB	A	BBB
0.58%	0.64%	40% NR	BBB	A	A
0.58%	0.64%	40% NR	BBB	BBB	BBB
0.58%	0.64%	40% NR	BBB	BBB	BBB
0.58%	0.64%	40% NR	BBB	A	BBB
0.58%	0.64%	40% NR	BBB	A	A
0.58%	0.64%	40% NR	BBB	A	BBB
0.58%	0.64%	40% NR	BBB	A	A
		40%			
		40%			
0.95%		20% B	BBB	BB	BBB
0.95%		20% BB	A	BBB	BBB
0.95%		20% B	BBB	BB	BBB
0.95%		20% B	BBB	BB	BBB
0.95%		20% BB	A	BBB	BBB
0.95%		20% B	BBB	BB	BBB
0.95%		20% BB	A	BBB	BBB
		20%			
1.26%	1.26%	40% NR	BBB	BBB	A
1.26%	1.26%	40% NR	A	A	AA
1.26%	1.26%	40% NR	BBB	BBB	A
1.26%	1.26%	40% NR	BBB	BBB	A
1.26%	1.26%	40% NR	A	A	AA
1.26%	1.26%	40% NR	BB	BB	BBB
1.26%	1.26%	40% NR	BB	BB	BBB
		40%			
1.26%	1.26%	40% NR	A	A	AA
1.26%	1.26%	40% NR	BBB	BBB	A
1.26%	1.26%	40% NR	BBB	BBB	A
2.02%	1.97%	20% NR	BBB	BBB	A
1.94%	1.97%	20% NR	A	A	AA
1.92%	1.97%	20% NR	BBB	BBB	A
2.02%	1.97%	20% NR	BBB	BBB	A
1.94%	1.97%	20% NR	A	A	AA
		20%			
2.02%	1.97%	20% NR	BBB	BBB	A
1.94%	1.97%	20% NR	A	A	AA
		20%			
		40%	NR		NR
		40%	NR		NR
		40%			
		40%	NR		NR
		40%	NR		NR

A	A	BBB	A	NR	BB
AA	AAA	AA	AAA	NR	A
A	AA	A	A	NR	BBB
AA	AAA	AA	AAA	NR	A
A	AA	A	A	NR	BBB
AA	AAA	AA	AAA	NR	A
AA	AA	A	AA	NR	BBB
AA	AAA	AA	AAA	NR	A
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AA	AAA	AA	AAA	NR	A
AA	AAA	AA	AAA	NR	A
A	AA	A	A	NR	BBB
AA	AAA	AA	AAA	NR	A
AA	AA	A	AA	NR	BBB
A	BB	BB	BBB	NR	NR
BBB	A	BBB	A	NR	NR
A	BB	BB	BBB	NR	NR
BBB	A	BBB	A	NR	NR
BB	A	BB	BBB	NR	NR
BB	A	BB	BBB	NR	NR
A	BB	BB	BBB	NR	NR
BBB	A	BBB	A	NR	NR
A	BB	BB	BBB	NR	NR
BBB	A	BBB	A	NR	NR
BB	BBB	BBB	BBB		NR
BBB	A	A	A		NR
BB	BBB	BBB	BBB		NR
BB	BBB	BBB	BBB		NR
BBB	A	A	A		NR
BB	BBB	BBB	BBB		NR
BBB	A	A	A		NR
BBB	BBB	BBB	A	NR	NR
A	A	A	AA	NR	NR
BBB	BBB	BBB	A	NR	NR
BBB	BBB	BBB	A	NR	NR
A	A	A	AA	NR	NR
BB	BB	BB	BBB	NR	NR
BB	BB	BB	BBB	NR	NR
A	A	A	AA	NR	NR
BBB	BBB	BBB	A	NR	NR
BBB	BBB	BBB	A	NR	NR
BBB	BBB	A	A	NR	BBB
A	A	AA	AA	NR	A
BBB	BBB	A	A	NR	BBB
BBB	BBB	A	A	NR	BBB
A	A	AA	AA	NR	A
BBB	BBB	A	A	NR	BBB
A	A	AA	AA	NR	A

	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
	NR		Government	Europe	Sweden
NR	AA	14	Consumer Goods	Europe	Sweden
NR	AA	12	Consumer Goods	Europe	Sweden
NR	A	6	Consumer Goods	Europe	Sweden
NR	AA	12	Consumer Goods	Europe	Sweden
NR	A	6	Consumer Goods	Europe	Sweden
NR	AA	12	Consumer Goods	Europe	Sweden
NR	AA	14	Consumer Goods	Europe	Sweden
	NR		Consumer Goods	Europe	Sweden
NR	AA	12	Consumer Goods	Europe	Sweden
NR	A	4	Consumer Goods	Europe	Sweden
NR	A	4	Consumer Goods	Europe	Sweden
NR	AA	12	Consumer Goods	Europe	Sweden
NR	AA	12	Consumer Goods	Europe	Sweden
	NR		Consumer Goods	Europe	Sweden
NR	A	6	Consumer Goods	Europe	Sweden
NR	AA	12	Consumer Goods	Europe	Sweden
NR	AA	14	Consumer Goods	Europe	Sweden
	NR		Consumer Goods	Europe	Sweden
NR	BBB	5	Financials	Europe	Sweden
NR	BBB	10	Financials	Europe	Sweden
NR	BBB	5	Financials	Europe	Sweden
NR	BBB	10	Financials	Europe	Sweden
NR	BBB	12	Financials	Europe	Sweden
NR	BBB	12	Financials	Europe	Sweden
NR	BBB	5	Financials	Europe	Sweden
NR	BBB	10	Financials	Europe	Sweden
NR	BBB	5	Financials	Europe	Sweden
NR	BBB	10	Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	BBB	8	Financials	Europe	Sweden
	BBB	8	Financials	Europe	Sweden
	BBB	8	Financials	Europe	Sweden
	BBB	8	Financials	Europe	Sweden
	BBB	8	Financials	Europe	Sweden
	BBB	8	Financials	Europe	Sweden
	BBB	8	Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	5	Financials	Europe	Sweden
NR	A	4	Financials	Europe	Sweden
NR	A	4	Financials	Europe	Sweden
NR	A	4	Financials	Europe	Sweden
NR	A	4	Financials	Europe	Sweden
NR	A	4	Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
NR	A	4	Financials	Europe	Sweden
NR	A	4	Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden

AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
AA	A		Thin		Thin	
AA	A		Thin		Thin	
AA	A					
AA	A		Thin		Thin	
AA	A		Thin		Thin	

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj		Thin	
DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin

SWEDBK-MortgageUSDCR	29-Aug-08 SWEDBK-Mortgage
SWEDBK-MortgageUSDMM	29-Aug-08 SWEDBK-Mortgage
SWEDBK-MortgageUSDMR	29-Aug-08 SWEDBK-Mortgage
SWEDBK-MortgageUSDXR	29-Aug-08 SWEDBK-Mortgage
SWEMATAUDMM	29-Aug-08 SWEMAT
SWEMATEURCR	29-Aug-08 SWEMAT
SWEMATEURMM	29-Aug-08 SWEMAT
SWEMATEURMR	29-Aug-08 SWEMAT
SWEMATEURXR	29-Aug-08 SWEMAT
SWEMATJPYCR	29-Aug-08 SWEMAT
SWEMATJPYMM	29-Aug-08 SWEMAT
SWEMATJPYMR	29-Aug-08 SWEMAT
SWEMATSEKCR	29-Aug-08 SWEMAT
SWEMATSEKMM	29-Aug-08 SWEMAT
SWEMATUSDCR	29-Aug-08 SWEMAT
SWEMATUSDMM	29-Aug-08 SWEMAT
SWEMATUSDMR	29-Aug-08 SWEMAT
SWFTTRNUSDMR	29-Aug-08 SWFTTRN
SWFTTRNUSDXR	29-Aug-08 SWFTTRN
SWFTTRNUSDMR	29-Aug-08 SWFTTRN
SWFTTRNUSDXR	29-Aug-08 SWFTTRN
SWIREAUDCR	29-Aug-08 SWIRE
SWIREAUDMR	29-Aug-08 SWIRE
SWIREEURCR	29-Aug-08 SWIRE
SWIREEURMM	29-Aug-08 SWIRE
SWIREEURMR	29-Aug-08 SWIRE
SWIREEURXR	29-Aug-08 SWIRE
SWIREGBPCR	29-Aug-08 SWIRE
SWIREHKDCR	29-Aug-08 SWIRE
SWIREHKDMR	29-Aug-08 SWIRE
SWIREJPYCR	29-Aug-08 SWIRE
SWIREJPYMR	29-Aug-08 SWIRE
SWIREUSDCR	29-Aug-08 SWIRE
SWIREUSDMM	29-Aug-08 SWIRE
SWIREUSDMR	29-Aug-08 SWIRE
SWIREUSDXR	29-Aug-08 SWIRE
RASWCHFMM	29-Aug-08 RASW
RASWEURCR	29-Aug-08 RASW
RASWEURMM	29-Aug-08 RASW
RASWUSDCR	29-Aug-08 RASW
RASWUSDMM	29-Aug-08 RASW
SLHNCHFCR	29-Aug-08 SLHN
SLHNCHFMM	29-Aug-08 SLHN
SLHNEURCR	29-Aug-08 SLHN
SLHNEURMM	29-Aug-08 SLHN
SLHNEURMR	29-Aug-08 SLHN
SLHNUSDCR	29-Aug-08 SLHN
SLHNUSDMM	29-Aug-08 SLHN
SLHNUSDMR	29-Aug-08 SLHN
SLIPCHFCR	29-Aug-08 SLIP
SLIPCHFMM	29-Aug-08 SLIP
SLIPEURCR	29-Aug-08 SLIP
SLIPEURMM	29-Aug-08 SLIP
SLIPEURMR	29-Aug-08 SLIP
SLIPUSDCR	29-Aug-08 SLIP
SLIPUSDMM	29-Aug-08 SLIP
SLIPUSDMR	29-Aug-08 SLIP
SCHREI-AmHldgCHFCR	29-Aug-08 SCHREI-AmHldg
SCHREI-AmHldgEURCR	29-Aug-08 SCHREI-AmHldg
SCHREI-AmHldgEURMM	29-Aug-08 SCHREI-AmHldg
SCHREI-AmHldgEURMR	29-Aug-08 SCHREI-AmHldg
SCHREI-AmHldgEURXR	29-Aug-08 SCHREI-AmHldg
SCHREI-AmHldgUSDCR	29-Aug-08 SCHREI-AmHldg
SCHREI-AmHldgUSDMR	29-Aug-08 SCHREI-AmHldg
SCHREI-AmHldgUSDXR	29-Aug-08 SCHREI-AmHldg
SWRELAUDCR	29-Aug-08 SWREL
SWRELAUDMM	29-Aug-08 SWREL
SWRELCADMM	29-Aug-08 SWREL
SWRELCHFCR	29-Aug-08 SWREL
SWRELCHFMM	29-Aug-08 SWREL
SWRELCHFMR	29-Aug-08 SWREL
SWRELCHFXR	29-Aug-08 SWREL
SWRELEURCR	29-Aug-08 SWREL
SWRELEURMM	29-Aug-08 SWREL

Swedbank Mtg AB publ	W5D67R	SNRFOR	USD	CR	Composite
Swedbank Mtg AB publ	W5D67R	SNRFOR	USD	MM	Composite
Swedbank Mtg AB publ	W5D67R	SNRFOR	USD	MR	Composite
Swedbank Mtg AB publ	W5D67R	SNRFOR	USD	XR	Composite
Swedish Match AB	8F7339	SNRFOR	AUD	MM	Composite
Swedish Match AB	8F7339	SNRFOR	EUR	CR	Composite
Swedish Match AB	8F7339	SNRFOR	EUR	MM	Composite
Swedish Match AB	8F7339	SNRFOR	EUR	MR	Composite
Swedish Match AB	8F7339	SNRFOR	EUR	XR	Composite
Swedish Match AB	8F7339	SNRFOR	JPY	CR	Composite
Swedish Match AB	8F7339	SNRFOR	JPY	MM	Composite
Swedish Match AB	8F7339	SNRFOR	JPY	MR	Composite
Swedish Match AB	8F7339	SNRFOR	SEK	CR	Composite
Swedish Match AB	8F7339	SNRFOR	SEK	MM	Composite
Swedish Match AB	8F7339	SNRFOR	USD	CR	Composite
Swedish Match AB	8F7339	SNRFOR	USD	MM	Composite
Swedish Match AB	8F7339	SNRFOR	USD	MR	Composite
Swift Transpn Co Inc	8F77CB	SECDOM	USD	MR	Composite
Swift Transpn Co Inc	8F77CB	SECDOM	USD	XR	Composite
Swift Transpn Co Inc	8F77CB	SNRFOR	USD	MR	Composite
Swift Transpn Co Inc	8F77CB	SNRFOR	USD	XR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	AUD	CR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	AUD	MR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	EUR	CR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	EUR	MM	Composite
Swire Pac Ltd	8F77GD	SNRFOR	EUR	MR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	EUR	XR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	GBP	CR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	HKD	CR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	HKD	MR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	JPY	CR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	JPY	MR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	USD	CR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	USD	MM	Composite
Swire Pac Ltd	8F77GD	SNRFOR	USD	MR	Composite
Swire Pac Ltd	8F77GD	SNRFOR	USD	XR	Composite
Swiss Life Fin Ltd	8F78GB	SNRFOR	CHF	MM	Composite
Swiss Life Fin Ltd	8F78GB	SNRFOR	EUR	CR	Composite
Swiss Life Fin Ltd	8F78GB	SNRFOR	EUR	MM	Composite
Swiss Life Fin Ltd	8F78GB	SNRFOR	USD	CR	Composite
Swiss Life Fin Ltd	8F78GB	SNRFOR	USD	MM	Composite
Swiss Life Hldg	HPC44N	SNRFOR	CHF	CR	Composite
Swiss Life Hldg	HPC44N	SNRFOR	CHF	MM	Composite
Swiss Life Hldg	HPC44N	SNRFOR	EUR	CR	Composite
Swiss Life Hldg	HPC44N	SNRFOR	EUR	MM	Composite
Swiss Life Hldg	HPC44N	SNRFOR	EUR	MR	Composite
Swiss Life Hldg	HPC44N	SNRFOR	USD	CR	Composite
Swiss Life Hldg	HPC44N	SNRFOR	USD	MM	Composite
Swiss Life Hldg	HPC44N	SNRFOR	USD	MR	Composite
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	CHF	CR	Composite
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	CHF	MM	Composite
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	EUR	CR	Composite
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	EUR	MM	Composite
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	EUR	MR	Composite
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	USD	CR	Composite
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	USD	MM	Composite
Swiss Life Ins & Pension Co	HOA89U	SNRFOR	USD	MR	Composite
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	CHF	CR	Composite
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	EUR	CR	Composite
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	EUR	MM	Composite
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	EUR	MR	Composite
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	EUR	XR	Composite
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	USD	CR	Composite
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	USD	MR	Composite
Swiss Re Amer Hldg Corp	8F78GC	SNRFOR	USD	XR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	AUD	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	AUD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	CAD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	CHF	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	CHF	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	CHF	MR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	CHF	XR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	EUR	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	EUR	MM	Composite

	0.39%		0.73%					
	0.39%		0.73%					
	0.39%		0.73%					
0.37%	0.47%	0.68%	0.80%	0.88%	0.95%	1.01%	1.08%	1.14%
0.39%	0.49%	0.67%	0.79%	0.90%	0.99%	1.05%	1.12%	1.14%
0.37%	0.47%	0.65%	0.75%	0.86%	0.95%	1.01%	1.07%	1.14%
0.37%	0.46%	0.64%	0.75%	0.85%	0.94%	1.00%	1.06%	1.14%
0.37%	0.47%	0.65%	0.76%	0.86%	0.95%	1.01%	1.08%	1.14%
0.37%	0.47%	0.65%	0.76%	0.86%	0.95%	1.01%	1.08%	1.14%
0.37%	0.47%	0.65%	0.75%	0.86%	0.95%	1.01%	1.07%	1.14%
0.39%	0.49%	0.67%	0.79%	0.90%	0.99%	1.05%	1.12%	1.14%
0.37%	0.47%	0.65%	0.75%	0.86%	0.95%	1.01%	1.07%	1.14%
0.37%	0.46%	0.64%	0.75%	0.85%	0.94%	1.00%	1.06%	1.14%
					13.29%			
					13.29%			
0.56%	0.61%	0.86%	1.02%	1.16%	1.32%	1.39%	1.49%	1.65%
0.56%	0.61%	0.86%	1.02%	1.16%	1.32%	1.39%	1.49%	1.65%
0.56%	0.60%	0.86%	1.02%	1.17%	1.32%	1.40%	1.49%	1.65%
0.53%	0.58%	0.82%	0.98%	1.12%	1.27%	1.34%	1.43%	1.58%
0.56%	0.60%	0.86%	1.02%	1.17%	1.32%	1.40%	1.49%	1.65%
0.56%	0.60%	0.86%	1.02%	1.17%	1.32%	1.40%	1.49%	1.65%
0.53%	0.57%	0.82%	0.97%	1.11%	1.26%	1.33%	1.41%	1.57%
0.56%	0.61%	0.86%	1.02%	1.16%	1.32%	1.39%	1.49%	1.65%
0.56%	0.61%	0.86%	1.02%	1.16%	1.32%	1.39%	1.49%	1.65%
0.56%	0.60%	0.86%	1.02%	1.17%	1.32%	1.40%	1.49%	1.65%
0.53%	0.58%	0.82%	0.98%	1.12%	1.27%	1.34%	1.43%	1.58%
0.53%	0.57%	0.82%	0.97%	1.11%	1.26%	1.33%	1.41%	1.57%
0.51%	0.55%	0.79%	0.94%	1.07%	1.21%	1.28%	1.36%	1.51%
		0.38%	0.62%	0.81%	0.99%			
		0.38%	0.62%	0.81%	0.99%			
0.54%	0.62%	0.78%	0.93%	1.03%	1.11%	1.17%	1.18%	1.11%
0.52%	0.59%	0.75%	0.90%	0.99%	1.07%	1.12%	1.13%	1.11%
0.54%	0.62%	0.78%	0.93%	1.03%	1.11%	1.17%	1.18%	1.11%
0.52%	0.59%	0.75%	0.90%	0.99%	1.07%	1.12%	1.13%	1.11%
0.52%	0.58%	0.74%	0.89%	0.98%	1.06%	1.11%	1.12%	1.11%
0.52%	0.59%	0.75%	0.90%	0.99%	1.07%	1.12%	1.13%	1.11%
	0.45%	0.80%	0.92%	1.04%	1.14%	1.13%	1.18%	1.72%
	0.45%	0.80%	0.96%	1.04%	1.18%	1.13%	1.23%	1.72%
	0.45%	0.80%	0.92%	1.04%	1.14%	1.13%	1.18%	1.72%
	0.45%	0.80%	0.91%	1.04%	1.12%	1.13%	1.17%	1.72%
	0.45%	0.80%	0.96%	1.04%	1.18%	1.13%	1.23%	1.72%
	0.45%	0.80%	0.92%	1.04%	1.14%	1.13%	1.18%	1.72%
0.53%	0.66%	0.86%	1.02%	1.15%	1.27%	1.30%	1.32%	1.26%
0.53%	0.66%	0.86%	1.02%	1.15%	1.27%	1.30%	1.32%	1.26%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%
0.54%	0.67%	0.89%	1.07%	1.19%	1.32%	1.33%	1.35%	1.34%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%
0.54%	0.67%	0.89%	1.07%	1.19%	1.32%	1.33%	1.35%	1.34%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%

		40%	NR		NR
		40%	NR		NR
		40%	NR		NR
		40%			
1.18%	1.23%	40% BB	BBB	A	A
1.22%	1.28%	40% BBB	A	A	A
1.18%	1.23%	40% A	AA	AA	AA
1.16%	1.22%	40% BBB	A	A	A
		40%			
1.18%	1.23%	40% BB	BBB	BBB	BBB
1.18%	1.23%	40% BB	BBB	BBB	BBB
		40%			
		40%			
1.18%	1.23%	40% A	AA	AA	AA
1.22%	1.28%	40% BBB	A	A	A
1.18%	1.23%	40% A	AA	AA	AA
1.16%	1.22%	40% BBB	A	A	A
		71%			
		71%			
		62.50%			
		62.50%			
1.55%	1.60%	40% BB	BBB	BBB	BBB
1.55%	1.60%	40% BB	BBB	BBB	BBB
1.55%	1.60%	40% A	AA	AA	AA
1.55%	1.54%	40% BBB	A	A	A
		40%			
		40%			
1.55%	1.60%	40% A	AA	AA	AA
1.55%	1.60%	40% A	AA	AA	AA
1.55%	1.52%	40% BBB	A	A	A
1.55%	1.60%	40% BB	BBB	BBB	BBB
1.55%	1.60%	40% BB	BBB	BBB	BBB
1.55%	1.60%	40% A	AA	AA	AA
1.55%	1.54%	40% BBB	A	A	A
1.55%	1.52%	40% BBB	A	A	A
1.55%	1.46%	40% BBB	A	A	A
		40.00%			
		40.00%			
		40.00%		NR	NR
		40.00%			
		40.00%		NR	NR
1.14%	1.12%	40% BBB	BBB	BBB	BBB
1.14%	1.12%	40.00% A	A	A	A
1.14%	1.12%	40% BBB	BBB	BBB	BBB
1.14%	1.12%	40.00% A	A	A	A
1.14%	1.12%	40.00% BBB	BBB	BBB	BBB
		40%			
1.14%	1.12%	40.00% A	A	A	A
		40.00%			
		40%			
1.79%		40%	NR	NR	A
1.79%		40%	NR	NR	BBB
1.79%		40%	NR	NR	A
1.79%		40%	NR	NR	BBB
1.79%		40%	NR	NR	BBB
1.79%		40%	NR	NR	A
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.26%	1.21%	40.00% BB	BBB	A	A
1.26%	1.21%	40.00% BB	BBB	A	A
1.26%	1.21%	40% A	AA	AAA	AA
1.26%	1.21%	40.00% BBB	A	A	AA
1.26%	1.21%	40% A	AA	AAA	AA
		40.00%			
		40.00%			
1.26%	1.21%	40.00% BBB	A	A	AA
1.26%	1.21%	40% A	AA	AAA	AA

A	BBB	A	BBB	NR	BB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
NR	NR				
NR	NR				
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
NR	A	NR	A	NR	NR
NR	BBB	NR	BBB	NR	NR
NR	A	NR	A	NR	NR
NR	BBB	NR	BBB	NR	NR
NR	BBB	NR	BBB	NR	NR
NR	A	NR	A	NR	NR
A	A	A	A	BB	NR
A	A	A	A	BB	NR
AAA	AA	AAA	AAA	BBB	NR
A	A	A	A	BBB	NR
AAA	AA	AAA	AAA	BBB	NR
A	A	A	A	BBB	NR
AAA	AA	AAA	AAA	BBB	NR

	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
	NR		Financials	Europe	Sweden
BB	A	11	Consumer Goods	Europe	Sweden
BBB	AA	11	Consumer Goods	Europe	Sweden
A	AA	11	Consumer Goods	Europe	Sweden
BBB	AA	11	Consumer Goods	Europe	Sweden
	NR		Consumer Goods	Europe	Sweden
BB	AA	11	Consumer Goods	Europe	Sweden
BB	AA	11	Consumer Goods	Europe	Sweden
	NR		Consumer Goods	Europe	Sweden
	NR		Consumer Goods	Europe	Sweden
A	AA	11	Consumer Goods	Europe	Sweden
BBB	AA	11	Consumer Goods	Europe	Sweden
A	AA	11	Consumer Goods	Europe	Sweden
BBB	AA	11	Consumer Goods	Europe	Sweden
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	AA	11	Financials	Asia	Hong Kong
BB	AA	11	Financials	Asia	Hong Kong
A	AA	10	Financials	Asia	Hong Kong
BBB	AA	11	Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
	NR		Financials	Asia	Hong Kong
A	AA	10	Financials	Asia	Hong Kong
A	AA	10	Financials	Asia	Hong Kong
BBB	AA	11	Financials	Asia	Hong Kong
BB	AA	11	Financials	Asia	Hong Kong
BB	AA	11	Financials	Asia	Hong Kong
A	AA	10	Financials	Asia	Hong Kong
BBB	AA	11	Financials	Asia	Hong Kong
BBB	AA	11	Financials	Asia	Hong Kong
BBB	AA	11	Financials	Asia	Hong Kong
	NR		Financials	Caribbean	British Virgin Islands
	NR		Financials	Caribbean	British Virgin Islands
	NR	2	Financials	Caribbean	British Virgin Islands
	NR		Financials	Caribbean	British Virgin Islands
	NR	2	Financials	Caribbean	British Virgin Islands
NR	A	5	Financials	Europe	Switzerland
NR	A	5	Financials	Europe	Switzerland
NR	A	5	Financials	Europe	Switzerland
NR	A	5	Financials	Europe	Switzerland
NR	A	5	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
NR	A	5	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR	3	Financials	Europe	Switzerland
	NR	3	Financials	Europe	Switzerland
	NR	3	Financials	Europe	Switzerland
	NR	3	Financials	Europe	Switzerland
	NR	3	Financials	Europe	Switzerland
	NR	3	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	14	Financials	Europe	Switzerland
NR	AA	14	Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland
NR	A	4	Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
NR	A	4	Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland

AA	A		Thin		Thin	
AA	A		Thin		Thin	
AA	A		Thin		Thin	
AA	A					
BBB	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B						
B						
B						
B						
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA					
	AA					
	AA			Thin	Thin	Thin
	AA					
	AA			Thin	Thin	Thin
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
A	AA					
A	AA		Thin	Thin	CcyGrp	Thin
A	AA		Thin	Thin	DocAdj	Thin
A	AA		Thin	Thin	CcyGrp	Thin
A	AA		Thin	Thin	DocAdj	Thin
A	AA		Thin	Thin	DocAdj	Thin
A	AA		Thin	Thin	CcyGrp	Thin
A	AA					
AA	A					
AA	A					
AA	A					
AA	A					
AA	A					
AA	A					
AA	A					
AA	A					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	CcyGrp	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin					
Thin					
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	
DocAdj	Thin	DocAdj	Thin	Thin	
CcyGrp	Thin	CcyGrp	Thin	Thin	
DocAdj	Thin	DocAdj	Thin	Thin	
DocAdj	Thin	DocAdj	Thin	Thin	
CcyGrp	Thin	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin

Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

SWRELEURMR	29-Aug-08 SWREL
SWRELEURXR	29-Aug-08 SWREL
SWRELGBPCR	29-Aug-08 SWREL
SWRELGBPMM	29-Aug-08 SWREL
SWRELGBPMR	29-Aug-08 SWREL
SWRELHKDMM	29-Aug-08 SWREL
SWRELJPYCR	29-Aug-08 SWREL
SWRELJPYMM	29-Aug-08 SWREL
SWRELJPYMR	29-Aug-08 SWREL
SWRELNZDCR	29-Aug-08 SWREL
SWRELNZDMM	29-Aug-08 SWREL
SWRELPLNCR	29-Aug-08 SWREL
SWRELSEKMM	29-Aug-08 SWREL
SWRELSGDCR	29-Aug-08 SWREL
SWRELSGDMM	29-Aug-08 SWREL
SWRELTWDMM	29-Aug-08 SWREL
SWRELUSDCR	29-Aug-08 SWREL
SWRELUSDMM	29-Aug-08 SWREL
SWRELUSDMR	29-Aug-08 SWREL
SWRELUSDXR	29-Aug-08 SWREL
SWRELAUDCR	29-Aug-08 SWREL
SWRELAUDMM	29-Aug-08 SWREL
SWRELAUDMR	29-Aug-08 SWREL
SWRELCHFCR	29-Aug-08 SWREL
SWRELCHFMM	29-Aug-08 SWREL
SWRELEURCR	29-Aug-08 SWREL
SWRELEURMM	29-Aug-08 SWREL
SWRELEURMR	29-Aug-08 SWREL
SWRELEURXR	29-Aug-08 SWREL
SWRELGBPCR	29-Aug-08 SWREL
SWRELGBPMM	29-Aug-08 SWREL
SWRELHKDCR	29-Aug-08 SWREL
SWRELHKDMM	29-Aug-08 SWREL
SWRELJPYCR	29-Aug-08 SWREL
SWRELJPYMM	29-Aug-08 SWREL
SWRELNOKCR	29-Aug-08 SWREL
SWRELSEKCR	29-Aug-08 SWREL
SWRELSGDCR	29-Aug-08 SWREL
SWRELSGDMM	29-Aug-08 SWREL
SWRELTWDMM	29-Aug-08 SWREL
SWRELTWDMR	29-Aug-08 SWREL
SWRELUSDCR	29-Aug-08 SWREL
SWRELUSDMM	29-Aug-08 SWREL
SWRELUSDMR	29-Aug-08 SWREL
SWRELUSDXR	29-Aug-08 SWREL
SWRELZARCR	29-Aug-08 SWREL
SCMNVXCHFMM	29-Aug-08 SCMNVX
SCMNVXCHFMR	29-Aug-08 SCMNVX
SCMNVXEURCR	29-Aug-08 SCMNVX
SCMNVXEURMM	29-Aug-08 SCMNVX
SCMNVXGBPCR	29-Aug-08 SCMNVX
SCMNVXGBPMM	29-Aug-08 SCMNVX
SCMNVXJPYMM	29-Aug-08 SCMNVX
SCMNVXUSDCR	29-Aug-08 SCMNVX
SCMNVXUSDMM	29-Aug-08 SCMNVX
SCMNVXUSDMR	29-Aug-08 SCMNVX
SYBAUDMR	29-Aug-08 SYB
SYBCHFCR	29-Aug-08 SYB
SYBCHFMR	29-Aug-08 SYB
SYBEURCR	29-Aug-08 SYB
SYBEURMM	29-Aug-08 SYB
SYBEURMR	29-Aug-08 SYB
SYBEURXR	29-Aug-08 SYB
SYBJPYCR	29-Aug-08 SYB
SYBJPYMR	29-Aug-08 SYB
SYBUSDCR	29-Aug-08 SYB
SYBUSDMM	29-Aug-08 SYB
SYBUSDMR	29-Aug-08 SYB
SYNHL-GuaAUDCR	29-Aug-08 SYNHL-Gua
SYNHL-GuaAUDMR	29-Aug-08 SYNHL-Gua
SYNHL-GuaDKKMR	29-Aug-08 SYNHL-Gua
SYNHL-GuaEURCR	29-Aug-08 SYNHL-Gua
SYNHL-GuaEURMM	29-Aug-08 SYNHL-Gua
SYNHL-GuaEURMR	29-Aug-08 SYNHL-Gua

Swiss Reins Co Ltd	HOB65N	SNRFOR	EUR	MR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	EUR	XR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	GBP	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	GBP	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	GBP	MR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	HKD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	JPY	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	JPY	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	JPY	MR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	NZD	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	NZD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	PLN	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	SEK	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	SGD	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	SGD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	TWD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	USD	CR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	USD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	USD	MR	Composite
Swiss Reins Co Ltd	HOB65N	SNRFOR	USD	XR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	AUD	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	AUD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	AUD	MR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	CHF	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	CHF	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	EUR	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	EUR	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	EUR	MR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	EUR	XR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	GBP	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	GBP	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	HKD	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	HKD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	JPY	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	JPY	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	NOK	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	SEK	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	SGD	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	SGD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	TWD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	TWD	MR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	USD	CR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	USD	MM	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	USD	MR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	USD	XR	Composite
Swiss Reins Co Ltd	HOB65N	SUBLT2	ZAR	CR	Composite
Swisscom AG	HPBCHV	SNRFOR	CHF	MM	Composite
Swisscom AG	HPBCHV	SNRFOR	CHF	MR	Composite
Swisscom AG	HPBCHV	SNRFOR	EUR	CR	Composite
Swisscom AG	HPBCHV	SNRFOR	EUR	MM	Composite
Swisscom AG	HPBCHV	SNRFOR	GBP	CR	Composite
Swisscom AG	HPBCHV	SNRFOR	GBP	MM	Composite
Swisscom AG	HPBCHV	SNRFOR	JPY	MM	Composite
Swisscom AG	HPBCHV	SNRFOR	USD	CR	Composite
Swisscom AG	HPBCHV	SNRFOR	USD	MM	Composite
Swisscom AG	HPBCHV	SNRFOR	USD	MR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	AUD	MR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	CHF	CR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	CHF	MR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	EUR	CR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	EUR	MM	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	EUR	MR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	EUR	XR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	JPY	CR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	JPY	MR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	USD	CR	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	USD	MM	Composite
SYMBION HEALTH LTD	QYG84V	SNRFOR	USD	MR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	AUD	CR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	AUD	MR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	DKK	MR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	EUR	CR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	EUR	MM	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	EUR	MR	Composite

0.52%	0.65%	0.85%	1.02%	1.14%	1.26%	1.28%	1.30%	1.27%
0.50%	0.64%	0.82%	0.97%	1.10%	1.22%	1.21%	1.23%	1.22%
0.54%	0.67%	0.89%	1.07%	1.19%	1.32%	1.33%	1.35%	1.34%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%
0.53%	0.66%	0.86%	1.06%	1.15%	1.33%	1.36%	1.38%	1.26%
0.53%	0.66%	0.86%	1.02%	1.15%	1.27%	1.31%	1.32%	1.26%
0.53%	0.66%	0.86%	1.00%	1.15%	1.26%	1.29%	1.31%	1.26%
0.54%	0.67%	0.89%	1.07%	1.19%	1.32%	1.33%	1.35%	1.34%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%
0.54%	0.67%	0.89%	1.07%	1.19%	1.32%	1.33%	1.35%	1.34%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%
0.54%	0.67%	0.89%	1.07%	1.19%	1.32%	1.33%	1.35%	1.34%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%
0.54%	0.67%	0.89%	1.07%	1.19%	1.32%	1.33%	1.35%	1.34%
0.51%	0.64%	0.85%	1.04%	1.15%	1.27%	1.30%	1.32%	1.28%
0.52%	0.65%	0.85%	1.02%	1.14%	1.26%	1.28%	1.30%	1.27%
0.50%	0.64%	0.82%	0.97%	1.10%	1.22%	1.21%	1.23%	1.22%
0.76%	0.95%	1.23%	1.46%	1.66%	1.85%	1.88%	1.90%	1.94%
0.76%	0.96%	1.21%	1.45%	1.66%	1.85%	1.88%	1.90%	1.98%
0.73%	0.93%	1.23%	1.48%	1.66%	1.86%	1.88%	1.91%	1.90%
0.76%	0.96%	1.21%	1.45%	1.66%	1.85%	1.88%	1.90%	1.98%
0.73%	0.93%	1.23%	1.48%	1.66%	1.86%	1.88%	1.91%	1.90%
0.72%	0.92%	1.22%	1.47%	1.64%	1.84%	1.86%	1.89%	1.88%
0.76%	0.96%	1.21%	1.45%	1.66%	1.85%	1.88%	1.90%	1.98%
0.73%	0.93%	1.23%	1.48%	1.66%	1.86%	1.88%	1.91%	1.90%
0.76%	0.96%	1.21%	1.45%	1.66%	1.85%	1.88%	1.90%	1.98%
0.76%	0.99%	1.20%	1.43%	1.64%	1.85%	1.88%	1.91%	1.94%
0.76%	0.95%	1.15%	1.38%	1.57%	1.77%	1.80%	1.83%	1.94%
0.76%	0.96%	1.21%	1.45%	1.66%	1.85%	1.88%	1.90%	1.98%
0.76%	0.96%	1.21%	1.45%	1.66%	1.85%	1.88%	1.90%	1.98%
0.73%	0.93%	1.23%	1.48%	1.66%	1.86%	1.88%	1.91%	1.90%
0.73%	0.93%	1.23%	1.48%	1.66%	1.86%	1.88%	1.91%	1.90%
0.76%	0.96%	1.21%	1.45%	1.66%	1.85%	1.88%	1.90%	1.98%
0.73%	0.93%	1.23%	1.48%	1.66%	1.86%	1.88%	1.91%	1.90%
0.72%	0.92%	1.22%	1.47%	1.64%	1.84%	1.86%	1.89%	1.88%
0.69%	0.88%	1.15%	1.37%	1.56%	1.74%	1.75%	1.77%	1.81%
0.76%	0.96%	1.21%	1.45%	1.66%	1.85%	1.88%	1.90%	1.98%
0.40%	0.43%	0.61%	0.75%	0.85%	0.96%	1.03%	1.10%	1.18%
0.41%	0.45%	0.63%	0.78%	0.88%	1.00%	1.08%	1.15%	1.23%
0.40%	0.43%	0.61%	0.75%	0.85%	0.96%	1.03%	1.10%	1.18%
0.41%	0.45%	0.63%	0.78%	0.88%	1.00%	1.08%	1.15%	1.23%
0.40%	0.43%	0.61%	0.75%	0.85%	0.96%	1.03%	1.10%	1.18%
0.41%	0.45%	0.63%	0.78%	0.88%	1.00%	1.08%	1.15%	1.23%
0.40%	0.43%	0.61%	0.75%	0.85%	0.96%	1.03%	1.10%	1.18%
1.40%	1.44%	1.53%	1.66%	1.76%	2.00%	2.13%	2.22%	2.39%
1.40%	1.44%	1.60%	1.74%	1.86%	2.04%	2.18%	2.31%	2.53%
1.40%	1.44%	1.53%	1.66%	1.76%	2.00%	2.13%	2.22%	2.39%
1.40%	1.39%	1.54%	1.68%	1.79%	2.01%	2.14%	2.25%	2.43%
1.40%	1.44%	1.60%	1.74%	1.86%	2.04%	2.18%	2.31%	2.53%
1.40%	1.44%	1.53%	1.66%	1.76%	2.00%	2.13%	2.22%	2.39%
20.66%	19.47%	18.10%	17.52%	16.27%	15.18%	13.47%	12.07%	11.22%
20.66%	19.47%	18.10%	17.52%	16.27%	15.18%	13.47%	12.07%	11.22%
21.08%	19.84%	18.45%	17.85%	16.58%	15.47%	13.67%	12.24%	11.31%
21.24%	19.58%	18.21%	17.72%	16.39%	15.29%	13.41%	12.12%	11.16%

1.26%	1.21%	40.00% BBB	A	AA	AA
1.26%	1.21%	40.00% BBB	A	A	A
1.26%	1.21%	40.00% BBB	A	A	AA
1.26%	1.21%	40% A	AA	AAA	AA
		40.00%			
1.26%	1.21%	40% A	AA	AAA	AA
1.26%	1.21%	40.00% BB	BBB	A	BBB
1.26%	1.21%	40.00% BB	BBB	A	A
1.26%	1.21%	40.00% BB	BBB	A	BBB
1.26%	1.21%	40.00% BBB	A	A	AA
1.26%	1.21%	40% A	AA	AAA	AA
1.26%	1.21%	40.00% BBB	A	A	AA
1.26%	1.21%	40% A	AA	AAA	AA
1.26%	1.21%	40.00% BBB	A	A	AA
1.26%	1.21%	40% A	AA	AAA	AA
		40%			
1.26%	1.21%	40.00% BBB	A	A	AA
1.26%	1.21%	40% A	AA	AAA	AA
1.26%	1.21%	40.00% BBB	A	AA	AA
1.26%	1.21%	40.00% BBB	A	A	A
1.91%	1.88%	17.22% BB	BBB	A	A
		17.22%			
		17.22%			
1.92%	1.94%	20% A	AA	AA	AA
1.85%	1.86%	16.43% BBB	A	AA	AA
1.92%	1.94%	20% A	AA	AA	AA
1.85%	1.86%	16.43% BBB	A	AA	AA
1.83%	1.84%	17.22% BBB	A	AA	AA
		17.22%			
1.92%	1.94%	20% A	AA	AA	AA
1.85%	1.86%	16.43% BBB	A	AA	AA
1.92%	1.94%	20% A	AA	AA	AA
		16.43%			
1.91%	1.88%	17.22% BB	A	A	A
1.91%	1.88%	17.22% BB	BBB	BBB	BBB
		20%			
1.92%	1.94%	20% A	AA	AA	AA
1.92%	1.94%	20% A	AA	AA	AA
1.85%	1.86%	16.43% BBB	A	AA	AA
1.85%	1.86%	16.43% BBB	A	AA	AA
		17.22%			
1.92%	1.94%	20% A	AA	AA	AA
1.85%	1.86%	16.43% BBB	A	AA	AA
1.83%	1.84%	17.22% BBB	A	AA	AA
1.76%	1.78%	17.22% BBB	A	AA	AA
1.92%	1.94%	20% A	AA	AA	AA
1.33%	1.46%	40% A	AA	AA	AA
		40%			
1.39%	1.53%	40% BBB	A	A	A
1.33%	1.46%	40% A	AA	AA	AA
1.39%	1.53%	40% BBB	A	A	A
1.33%	1.46%	40% A	AA	AA	AA
		40%			
1.39%	1.53%	40% BBB	A	A	A
1.33%	1.46%	40% A	AA	AA	AA
		40%			
		40%			
		40%			
2.32%	2.58%	40% NR	BBB	BBB	BBB
2.44%	2.58%	40% NR	BBB	BB	BBB
		40%			
2.32%	2.58%	40% NR	BBB	BBB	BBB
		40%			
		40%			
2.32%	2.58%	40% NR	BB	B	B
2.44%	2.58%	40% NR	BBB	BB	BBB
		40%			
2.32%	2.58%	40% NR	BBB	BBB	BBB
10.90%	10.66%	28.43% BB	BBB	BBB	BBB
10.90%	10.66%	28.43% BB	BBB	BBB	BBB
		29.00%			
		28.43%			
11.02%	10.80%	28.43% BBB	A	A	A
10.88%	10.65%	29.00% A	AA	AA	AA

AA	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AAA	AA	AAA	AAA	BBB	NR
AAA	AA	AAA	AAA	BBB	NR
A	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
A	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
AAA	AA	AAA	AAA	BBB	NR
A	A	A	A	BBB	NR
AAA	AA	AAA	AAA	BBB	NR
A	A	A	A	BBB	NR
AAA	AA	AAA	AAA	BBB	NR
A	A	A	A	BBB	NR
AAA	AA	AAA	AAA	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BB	BB	BB	BBB	BB	BB
BBB	BBB	BB	BB	B	B
BB	BB	BB	BBB	BB	BB
CCC	B	B	B	CCC	CCC
BBB	BBB	BB	BB	B	B
BB	BB	BB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

NR	AA	14	Financials	Europe	Switzerland
NR	A	5	Financials	Europe	Switzerland
NR	A	4	Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland
NR	A	3	Financials	Europe	Switzerland
NR	A	3	Financials	Europe	Switzerland
NR	A	3	Financials	Europe	Switzerland
NR	A	4	Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland
NR	A	4	Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland
NR	A	4	Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
NR	A	4	Financials	Europe	Switzerland
NR	AA	11	Financials	Europe	Switzerland
NR	AA	14	Financials	Europe	Switzerland
NR	A	5	Financials	Europe	Switzerland
BB	AA	13	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BBB	AA	6	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
BBB	AA	6	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
BBB	AA	13	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BBB	AA	6	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
BBB	AA	6	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BB	A	3	Financials	Europe	Switzerland
BB	A	3	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BBB	AA	6	Financials	Europe	Switzerland
BBB	AA	6	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BBB	AA	6	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
BBB	AA	13	Financials	Europe	Switzerland
BBB	AA	13	Financials	Europe	Switzerland
BBB	AA	6	Financials	Europe	Switzerland
BB	AA	8	Telecommunications	Europe	Switzerland
	NR		Telecommunications	Europe	Switzerland
B	AA	9	Telecommunications	Europe	Switzerland
BB	AA	8	Telecommunications	Europe	Switzerland
B	AA	9	Telecommunications	Europe	Switzerland
BB	AA	8	Telecommunications	Europe	Switzerland
	NR		Telecommunications	Europe	Switzerland
B	AA	9	Telecommunications	Europe	Switzerland
BB	AA	8	Telecommunications	Europe	Switzerland
	NR		Telecommunications	Europe	Switzerland
	NR		Health Care	Oceania	Australia
	NR		Health Care	Oceania	Australia
NR	BB	4	Health Care	Oceania	Australia
NR	BBB	3	Health Care	Oceania	Australia
	NR		Health Care	Oceania	Australia
NR	BB	4	Health Care	Oceania	Australia
	NR		Health Care	Oceania	Australia
	NR		Health Care	Oceania	Australia
NR	BB	6	Health Care	Oceania	Australia
NR	BBB	3	Health Care	Oceania	Australia
	NR		Health Care	Oceania	Australia
NR	BB	4	Health Care	Oceania	Australia
BB	AA	9	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
BBB	AA	9	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States

AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	Entity Tier
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	CcyGrp	CcyGrp	DocAdj	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
BB	BBB					
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	CCC					
BBB	CCC					
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

SYNHL-GuaEURXR	29-Aug-08 SYNHL-Gua
SYNHL-GuaGBPMR	29-Aug-08 SYNHL-Gua
SYNHL-GuaHKDMR	29-Aug-08 SYNHL-Gua
SYNHL-GuaJPYMR	29-Aug-08 SYNHL-Gua
SYNHL-GuaSGDMR	29-Aug-08 SYNHL-Gua
SYNHL-GuaUSDCR	29-Aug-08 SYNHL-Gua
SYNHL-GuaUSDMM	29-Aug-08 SYNHL-Gua
SYNHL-GuaUSDMR	29-Aug-08 SYNHL-Gua
SYNHL-GuaUSDXR	29-Aug-08 SYNHL-Gua
SYNNVXAUDMM	29-Aug-08 SYNNVX
SYNNVXCADMM	29-Aug-08 SYNNVX
SYNNVXCHFCR	29-Aug-08 SYNNVX
SYNNVXCHFMM	29-Aug-08 SYNNVX
SYNNVXEURCR	29-Aug-08 SYNNVX
SYNNVXEURMM	29-Aug-08 SYNNVX
SYNNVXEURMR	29-Aug-08 SYNNVX
SYNNVXGBPMM	29-Aug-08 SYNNVX
SYNNVXHKDMM	29-Aug-08 SYNNVX
SYNNVXJPYCR	29-Aug-08 SYNNVX
SYNNVXJPYMM	29-Aug-08 SYNNVX
SYNNVXNOKMM	29-Aug-08 SYNNVX
SYNNVXSEKMM	29-Aug-08 SYNNVX
SYNNVXSGDMM	29-Aug-08 SYNNVX
SYNNVXTWDMM	29-Aug-08 SYNNVX
SYNNVXUSDCR	29-Aug-08 SYNNVX
SYNNVXUSDMM	29-Aug-08 SYNNVX
SYNNVXUSDMR	29-Aug-08 SYNNVX
SYNNVXUSDXR	29-Aug-08 SYNNVX
SYYEURCR	29-Aug-08 SYY
SYYEURMM	29-Aug-08 SYY
SYYEURMR	29-Aug-08 SYY
SYYEURXR	29-Aug-08 SYY
SYYUSDCR	29-Aug-08 SYY
SYYUSDMR	29-Aug-08 SYY
SYYUSDXR	29-Aug-08 SYY
TAHAUAUDMR	29-Aug-08 TAHAU
TAHAUEURMR	29-Aug-08 TAHAU
TAHAUUSDCR	29-Aug-08 TAHAU
TAHAUUSDMR	29-Aug-08 TAHAU
ONODAEURCR	29-Aug-08 ONODA
ONODAEURMM	29-Aug-08 ONODA
ONODAJPYCR	29-Aug-08 ONODA
ONODAJPYXR	29-Aug-08 ONODA
ONODAUSDCR	29-Aug-08 ONODA
ONODAUSDMM	29-Aug-08 ONODA
TAISEIAUDCR	29-Aug-08 TAISEI
TAISEIEURCR	29-Aug-08 TAISEI
TAISEIEURMM	29-Aug-08 TAISEI
TAISEIJPYCR	29-Aug-08 TAISEI
TAISEIJPYMM	29-Aug-08 TAISEI
TAISEIJPYMR	29-Aug-08 TAISEI
TAISEIJPYXR	29-Aug-08 TAISEI
TAISEIUSDCR	29-Aug-08 TAISEI
TAISEIUSDMM	29-Aug-08 TAISEI
TAISEIUSDMR	29-Aug-08 TAISEI
TAIFHTWDCR	29-Aug-08 TAIFH
TAIFHUSDCR	29-Aug-08 TAIFH
TAIFHUSDMR	29-Aug-08 TAIFH
TCCUSDCR	29-Aug-08 TCC
TCCUSDMM	29-Aug-08 TCC
TCCUSDMR	29-Aug-08 TCC
TGBTWDCR	29-Aug-08 TGB
TGBUSDCR	29-Aug-08 TGB
TGBUSDMR	29-Aug-08 TGB
TAISEMUSDCR	29-Aug-08 TAISEM
TAISEMUSDMR	29-Aug-08 TAISEM
SHUZOJPYCR	29-Aug-08 SHUZO
SHUZOJPYMR	29-Aug-08 SHUZO
SHUZOJPYXR	29-Aug-08 SHUZO
TAKASHJPYCR	29-Aug-08 TAKASH
TAKASHJPYXR	29-Aug-08 TAKASH
TAKASHUSDCR	29-Aug-08 TAKASH
TAKFUJAUDCR	29-Aug-08 TAKFUJ
TAKFUJCHFCR	29-Aug-08 TAKFUJ

Syncora Gtee Inc	8F86C1	SNRFOR	EUR	XR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	GBP	MR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	HKD	MR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	JPY	MR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	SGD	MR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	USD	CR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	USD	MM	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	USD	MR	Composite
Syncora Gtee Inc	8F86C1	SNRFOR	USD	XR	Composite
Syngenta AG	8F876A	SNRFOR	AUD	MM	Composite
Syngenta AG	8F876A	SNRFOR	CAD	MM	Composite
Syngenta AG	8F876A	SNRFOR	CHF	CR	Composite
Syngenta AG	8F876A	SNRFOR	CHF	MM	Composite
Syngenta AG	8F876A	SNRFOR	EUR	CR	Composite
Syngenta AG	8F876A	SNRFOR	EUR	MM	Composite
Syngenta AG	8F876A	SNRFOR	EUR	MR	Composite
Syngenta AG	8F876A	SNRFOR	GBP	MM	Composite
Syngenta AG	8F876A	SNRFOR	HKD	MM	Composite
Syngenta AG	8F876A	SNRFOR	JPY	CR	Composite
Syngenta AG	8F876A	SNRFOR	JPY	MM	Composite
Syngenta AG	8F876A	SNRFOR	NOK	MM	Composite
Syngenta AG	8F876A	SNRFOR	SEK	MM	Composite
Syngenta AG	8F876A	SNRFOR	SGD	MM	Composite
Syngenta AG	8F876A	SNRFOR	TWD	MM	Composite
Syngenta AG	8F876A	SNRFOR	USD	CR	Composite
Syngenta AG	8F876A	SNRFOR	USD	MM	Composite
Syngenta AG	8F876A	SNRFOR	USD	MR	Composite
Syngenta AG	8F876A	SNRFOR	USD	XR	Composite
Sysco Corp	8F89AB	SNRFOR	EUR	CR	Composite
Sysco Corp	8F89AB	SNRFOR	EUR	MM	Composite
Sysco Corp	8F89AB	SNRFOR	EUR	MR	Composite
Sysco Corp	8F89AB	SNRFOR	EUR	XR	Composite
Sysco Corp	8F89AB	SNRFOR	USD	CR	Composite
Sysco Corp	8F89AB	SNRFOR	USD	MR	Composite
Sysco Corp	8F89AB	SNRFOR	USD	XR	Composite
TABCORP Hldgs Ltd	QYG96I	SNRFOR	AUD	MR	Composite
TABCORP Hldgs Ltd	QYG96I	SNRFOR	EUR	MR	Composite
TABCORP Hldgs Ltd	QYG96I	SNRFOR	USD	CR	Composite
TABCORP Hldgs Ltd	QYG96I	SNRFOR	USD	MR	Composite
Taiheiyo Cem Corp	JQGB5O	SNRFOR	EUR	CR	Composite
Taiheiyo Cem Corp	JQGB5O	SNRFOR	EUR	MM	Composite
Taiheiyo Cem Corp	JQGB5O	SNRFOR	JPY	CR	Composite
Taiheiyo Cem Corp	JQGB5O	SNRFOR	JPY	XR	Composite
Taiheiyo Cem Corp	JQGB5O	SNRFOR	USD	CR	Composite
Taiheiyo Cem Corp	JQGB5O	SNRFOR	USD	MM	Composite
TAISEI Corp	8FB419	SNRFOR	AUD	CR	Composite
TAISEI Corp	8FB419	SNRFOR	EUR	CR	Composite
TAISEI Corp	8FB419	SNRFOR	EUR	MM	Composite
TAISEI Corp	8FB419	SNRFOR	JPY	CR	Composite
TAISEI Corp	8FB419	SNRFOR	JPY	MM	Composite
TAISEI Corp	8FB419	SNRFOR	JPY	MR	Composite
TAISEI Corp	8FB419	SNRFOR	JPY	XR	Composite
TAISEI Corp	8FB419	SNRFOR	USD	CR	Composite
TAISEI Corp	8FB419	SNRFOR	USD	MM	Composite
TAISEI Corp	8FB419	SNRFOR	USD	MR	Composite
TAISHIN Finl Hldg CO LTD	Y6C48E	SNRFOR	TWD	CR	Composite
TAISHIN Finl Hldg CO LTD	Y6C48E	SNRFOR	USD	CR	Composite
TAISHIN Finl Hldg CO LTD	Y6C48E	SNRFOR	USD	MR	Composite
Taiwan Cem Corp	Y6C56I	SNRFOR	USD	CR	Composite
Taiwan Cem Corp	Y6C56I	SNRFOR	USD	MM	Composite
Taiwan Cem Corp	Y6C56I	SNRFOR	USD	MR	Composite
Taiwan Prov of China	Y6C7CO	SNRFOR	TWD	CR	Composite
Taiwan Prov of China	Y6C7CO	SNRFOR	USD	CR	Composite
Taiwan Prov of China	Y6C7CO	SNRFOR	USD	MR	Composite
Taiwan Semicon Mfg Co Ltd	Y6CA8B	SNRFOR	USD	CR	Composite
Taiwan Semicon Mfg Co Ltd	Y6CA8B	SNRFOR	USD	MR	Composite
Takara Hldgs Inc	JR87A6	SNRFOR	JPY	CR	Composite
Takara Hldgs Inc	JR87A6	SNRFOR	JPY	MR	Composite
Takara Hldgs Inc	JR87A6	SNRFOR	JPY	XR	Composite
Takashimaya Co Ltd	JR92AE	SNRFOR	JPY	CR	Composite
Takashimaya Co Ltd	JR92AE	SNRFOR	JPY	XR	Composite
Takashimaya Co Ltd	JR92AE	SNRFOR	USD	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	AUD	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	CHF	CR	Composite

20.09%	19.34%	17.58%	17.02%	15.80%	14.74%	13.33%	11.66%	10.78%
21.24%	19.58%	18.21%	17.72%	16.39%	15.29%	13.41%	12.12%	11.16%
21.24%	19.58%	18.21%	17.72%	16.39%	15.29%	13.41%	12.12%	11.16%
20.66%	19.47%	18.10%	17.52%	16.27%	15.18%	13.47%	12.07%	11.22%
21.24%	19.58%	18.21%	17.72%	16.39%	15.29%	13.41%	12.12%	11.16%
21.96%	20.67%	19.22%	18.60%	17.27%	16.11%	14.24%	12.75%	11.78%
21.24%	19.58%	18.21%	17.72%	16.39%	15.29%	13.41%	12.12%	11.16%
20.09%	19.34%	17.58%	17.02%	15.80%	14.74%	13.33%	11.66%	10.78%
0.20%	0.22%	0.30%	0.35%	0.40%	0.44%	0.48%	0.51%	0.64%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.21%	0.23%	0.30%	0.38%	0.41%	0.46%	0.49%	0.54%	0.67%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.21%	0.23%	0.30%	0.38%	0.41%	0.46%	0.49%	0.54%	0.67%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.20%	0.21%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.63%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.20%	0.22%	0.30%	0.36%	0.41%	0.46%	0.51%	0.53%	0.64%
0.20%	0.22%	0.29%	0.35%	0.40%	0.44%	0.49%	0.51%	0.64%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.21%	0.23%	0.30%	0.38%	0.41%	0.46%	0.49%	0.54%	0.67%
0.20%	0.22%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.64%
0.20%	0.21%	0.29%	0.35%	0.39%	0.44%	0.47%	0.51%	0.63%
0.17%	0.21%	0.30%	0.35%	0.43%	0.47%	0.52%	0.53%	0.61%
0.17%	0.20%	0.29%	0.33%	0.40%	0.45%	0.49%	0.50%	0.61%
0.17%	0.21%	0.30%	0.35%	0.43%	0.47%	0.52%	0.53%	0.61%
0.17%	0.20%	0.29%	0.33%	0.40%	0.45%	0.49%	0.50%	0.61%
0.56%	0.59%	0.76%	0.90%	1.02%	1.16%	1.26%	1.39%	1.46%
0.56%	0.60%	0.76%	0.90%	1.02%	1.16%	1.26%	1.39%	1.46%
0.56%	0.63%	0.80%	0.95%	1.07%	1.21%	1.33%	1.47%	1.53%
0.56%	0.60%	0.76%	0.90%	1.02%	1.16%	1.26%	1.39%	1.46%
1.21%	1.28%	1.47%	1.62%	1.70%	1.83%	1.87%	1.97%	2.21%
1.21%	0.98%	1.13%	1.24%	1.30%	1.39%	1.40%	1.48%	2.21%
1.21%	1.27%	1.45%	1.61%	1.69%	1.81%	1.87%	1.97%	2.21%
1.09%	1.34%	1.54%	1.65%	1.74%	1.90%	1.95%	2.07%	2.26%
1.09%	1.34%	1.54%	1.67%	1.78%	1.90%	2.02%	2.07%	2.26%
1.09%	1.34%	1.54%	1.65%	1.74%	1.90%	1.93%	2.07%	2.26%
0.81%	1.00%	1.15%	1.24%	1.30%	1.42%	1.45%	1.55%	2.26%
1.09%	1.34%	1.54%	1.67%	1.78%	1.90%	2.02%	2.07%	2.26%
1.09%	1.34%	1.54%	1.58%	1.69%	1.90%	1.91%	2.07%	2.26%
	1.05%	1.21%	1.37%	1.52%	1.72%	1.77%	1.86%	
	1.05%	1.21%	1.37%	1.52%	1.72%	1.77%	1.86%	
	1.05%	1.21%	1.37%	1.52%	1.72%	1.77%	1.86%	
					2.06%			
					2.06%			
					1.45%			
					1.45%			
0.13%	0.14%	0.17%	0.20%	0.27%	0.31%	0.36%	0.39%	
0.13%	0.14%	0.17%	0.20%	0.20%	0.23%	0.27%	0.39%	
0.18%	0.21%	0.24%	0.27%	0.31%	0.35%	0.41%	0.48%	0.55%
0.18%	0.16%	0.18%	0.20%	0.23%	0.27%	0.31%	0.36%	0.55%
0.18%	0.21%	0.24%	0.27%	0.31%	0.35%	0.41%	0.48%	0.55%
7.73%	8.45%	7.32%	6.86%	6.50%	6.12%	6.04%	6.02%	6.05%
7.80%	7.79%	7.27%	6.75%	6.39%	6.15%	6.02%	6.02%	6.06%

10.51%	10.29%	28.00%	BBB	A	A	A
10.88%	10.65%	29.00%	A	AA	AA	AA
10.88%	10.65%	29.00%	A	AA	AA	AA
10.90%	10.66%	28.43%	BB	BBB	BBB	BBB
10.88%	10.65%	29.00%	A	AA	AA	AA
11.48%	11.25%	28.43%	BBB	A	A	A
		28.43%				
10.88%	10.65%	29.00%	A	AA	AA	AA
10.51%	10.29%	28.00%	BBB	A	A	A
0.67%	0.57%	40%	BB	BBB	A	A
0.67%	0.57%	40%	A	AA	AA	AA
0.70%	0.57%	40%	BBB	A	A	A
0.67%	0.57%	40%	A	AA	AA	AA
0.70%	0.57%	40%	BBB	A	A	A
0.67%	0.57%	40%	A	AA	AA	AA
0.66%	0.57%	39.30%	BBB	A	A	A
0.67%	0.57%	40%	A	AA	AA	AA
0.67%	0.57%	40%	A	AA	AA	AA
0.67%	0.57%	39.30%	BB	BBB	BBB	BBB
0.67%	0.57%	40%	BB	BBB	A	A
0.67%	0.57%	40%	A	AA	AA	AA
0.67%	0.57%	40%	A	AA	AA	AA
0.67%	0.57%	40%	A	AA	AA	AA
		40%				
0.70%	0.57%	40%	BBB	A	A	A
0.67%	0.57%	40%	A	AA	AA	AA
0.66%	0.57%	39.30%	BBB	A	A	A
		39.30%				
0.65%	0.86%	38.86%	NR	BBB	BB	BB
		38.86%				
0.61%	0.86%	40%	NR	A	BBB	BBB
		38.86%				
0.65%	0.86%	38.86%	NR	BBB	BB	BB
0.61%	0.86%	40%	NR	A	BBB	BBB
		38.86%				
1.49%	1.56%	40%	NR	BB	BB	BB
1.49%	1.56%	40%	NR	A	A	A
1.49%	1.56%	40%	NR	BBB	BBB	BBB
1.49%	1.56%	40%	NR	A	A	A
		32.83%				
		32.83%				
2.26%	2.31%	37.50%	NR	A	A	BBB
2.26%	2.31%	32.83%	NR	BBB	BBB	BB
2.26%	2.31%	32.83%	NR	BB	BB	B
		32.83%				
2.03%	2.16%	34.38%	BB	BB	BB	BBB
2.03%	2.16%	34.38%	BB	BB	BB	A
		34.38%				
2.03%	2.28%	31%	A	A	A	AA
		34.38%				
		34.38%				
2.03%	1.69%	34.38%	BBB	BBB	BBB	A
2.03%	2.16%	34.38%	BB	BB	BB	A
		34.38%				
2.03%	2.16%	34.38%	BB	BB	BB	BBB
		20%		NR	NR	NR
		20%		NR	NR	NR
		20%		NR	NR	NR
		17.50%				
		17.50%				
		17.50%				
		25.00%				
		25.00%				
		25.00%				
		17.50%				
		17.50%				
		30%	NR	NR	NR	NR
		30%				
		30%	NR	NR	NR	NR
0.52%	0.59%	38%	NR	A	AA	A
0.52%	0.59%	38.33%	NR	BBB	A	BBB
0.52%	0.59%	38.33%	NR	BB	BBB	BB
6.00%	6.05%	35.75%	A	A	A	A
6.01%	6.06%	40%	AA	AA	AA	AAA

A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	BBB
A	A	A	A	BBB	BB
AA	AAA	AA	AA	A	BBB
A	A	A	A	BBB	BB
AA	AAA	AA	AA	A	BBB
A	AA	A	A	BBB	BB
AA	AAA	AA	AA	A	BBB
AA	AAA	AA	AA	A	BBB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AAA	AA	AA	A	BBB
AA	AAA	AA	AA	A	BBB
AA	AAA	AA	AA	A	BBB
A	A	A	A	BBB	BB
AA	AAA	AA	AA	A	BBB
A	AA	A	A	BBB	BB
BBB	BB	BBB	BB	NR	BB
A	BBB	A	BBB	NR	BBB
BBB	BB	BBB	BB	NR	BB
A	BBB	A	BBB	NR	BBB
BB	BBB	BB	BBB	BB	NR
A	AA	A	AA	A	NR
BBB	A	BBB	A	BBB	NR
A	AA	A	AA	A	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	B	B	NR	NR
B	B	CCC	CCC	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	BBB	BBB	BBB	NR	NR
AA	A	AA	AA	NR	NR
A	BBB	A	A	NR	NR
A	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR				
	NR				
	NR				
BB	BB	BB	NR		
BB	BB	BB	NR		
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
A	A	A	A	BBB	BB
AAA	AAA	AA	AA	AA	A

BBB	A	9	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
BB	AA	9	Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
BBB	AA	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	8	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
NR	A	3	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	A	4	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	A	4	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	A	3	Basic Materials	Europe	Switzerland
NR	A	3	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
	NR		Basic Materials	Europe	Switzerland
NR	A	4	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
NR	AA	12	Basic Materials	Europe	Switzerland
	NR		Basic Materials	Europe	Switzerland
NR	BBB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	5	Consumer Services	N.Amer	United States
NR	BBB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	7	Consumer Services	Oceania	Australia
NR	A	6	Consumer Services	Oceania	Australia
NR	A	7	Consumer Services	Oceania	Australia
NR	A	6	Consumer Services	Oceania	Australia
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
NR	BBB	7	Industrials	Asia	Japan
NR	BB	7	Industrials	Asia	Japan
NR	BBB	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BB	A	6	Industrials	Asia	Japan
BB	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
A	A	5	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BBB	A	5	Industrials	Asia	Japan
BB	A	6	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BB	A	6	Industrials	Asia	Japan
	NR	2	Financials	Asia	Taiwan Province of China
	NR	2	Financials	Asia	Taiwan Province of China
	NR	2	Financials	Asia	Taiwan Province of China
	NR	2	Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR	2	Industrials	Asia	Taiwan Province of China
	NR		Government	Asia	Taiwan Province of China
	NR		Government	Asia	Taiwan Province of China
	NR		Government	Asia	Taiwan Province of China
	NR	2	Technology	Asia	Taiwan Province of China
	NR	2	Technology	Asia	Taiwan Province of China
	NR	3	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	3	Consumer Goods	Asia	Japan
NR	A	5	Consumer Services	Asia	Japan
NR	A	5	Consumer Services	Asia	Japan
NR	A	5	Consumer Services	Asia	Japan
BBB	A	3	Financials	Asia	Japan
AA	AA	12	Financials	Asia	Japan

BBB	CCC	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC					
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB					
BB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
	BBB					
	BBB					
	BBB					
AA	A					
AA	A					
AA	A					
	A					
	A					
BBB	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	AA					
BBB	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	DocAdj	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	DocAdj	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	DocAdj	Entity Tier	Thin	Thin	Entity Tier
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
Thin					
Thin					
DocAdj	DocAdj	Thin			
DocAdj	DocAdj	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp

TAKFUJEURCR	29-Aug-08 TAKFUJ
TAKFUJEURMM	29-Aug-08 TAKFUJ
TAKFUJEURMR	29-Aug-08 TAKFUJ
TAKFUJEURXR	29-Aug-08 TAKFUJ
TAKFUJGBPCR	29-Aug-08 TAKFUJ
TAKFUJHKDCR	29-Aug-08 TAKFUJ
TAKFUJJPYCR	29-Aug-08 TAKFUJ
TAKFUJJPYMR	29-Aug-08 TAKFUJ
TAKFUJJPYXR	29-Aug-08 TAKFUJ
TAKFUJNZDCR	29-Aug-08 TAKFUJ
TAKFUJSEKCR	29-Aug-08 TAKFUJ
TAKFUJSGDCR	29-Aug-08 TAKFUJ
TAKFUJTWDCR	29-Aug-08 TAKFUJ
TAKFUJUSDCR	29-Aug-08 TAKFUJ
TAKFUJUSDMM	29-Aug-08 TAKFUJ
TAKFUJUSDMR	29-Aug-08 TAKFUJ
TAKFUJUSDXR	29-Aug-08 TAKFUJ
TALANX-TalanxEURCR	29-Aug-08 TALANX-Talanx
TALANX-TalanxEURMM	29-Aug-08 TALANX-Talanx
TALANX-TalanxEURMR	29-Aug-08 TALANX-Talanx
TALANX-TalanxUSDXR	29-Aug-08 TALANX-Talanx
TALANX-TalanxEURCR	29-Aug-08 TALANX-Talanx
TALANX-TalanxEURMM	29-Aug-08 TALANX-Talanx
TLMAUDMR	29-Aug-08 TLM
TLMCADCR	29-Aug-08 TLM
TLMCADMR	29-Aug-08 TLM
TLMEURCR	29-Aug-08 TLM
TLMEURMM	29-Aug-08 TLM
TLMEURMR	29-Aug-08 TLM
TLMGBPMR	29-Aug-08 TLM
TLMHKDMR	29-Aug-08 TLM
TLMJPYMR	29-Aug-08 TLM
TLMSGDMR	29-Aug-08 TLM
TLMUSDCR	29-Aug-08 TLM
TLMUSDMM	29-Aug-08 TLM
TLMUSDMR	29-Aug-08 TLM
TLMUSDXR	29-Aug-08 TLM
TE-TampaElecAUDMR	29-Aug-08 TE-TampaElec
TE-TampaElecEURMR	29-Aug-08 TE-TampaElec
TE-TampaElecJPYMR	29-Aug-08 TE-TampaElec
TE-TampaElecUSDCR	29-Aug-08 TE-TampaElec
TE-TampaElecUSDMR	29-Aug-08 TE-TampaElec
TE-TampaElecUSDXR	29-Aug-08 TE-TampaElec
SKT-PropLPUSDMR	29-Aug-08 SKT-PropLP
SKT-PropLPUSDXR	29-Aug-08 SKT-PropLP
TGRIUSDMR	29-Aug-08 TGRI
TGRIUSDXR	29-Aug-08 TGRI
TGTAUDMR	29-Aug-08 TGT
TGTAUDXR	29-Aug-08 TGT
TGTCADMR	29-Aug-08 TGT
TGTCHFMR	29-Aug-08 TGT
TGTEURCR	29-Aug-08 TGT
TGTEURMM	29-Aug-08 TGT
TGTEURMR	29-Aug-08 TGT
TGTEURXR	29-Aug-08 TGT
TGTGBPMR	29-Aug-08 TGT
TGTGBPXR	29-Aug-08 TGT
TGTHKDMR	29-Aug-08 TGT
TGTHKDXR	29-Aug-08 TGT
TGTJPYMR	29-Aug-08 TGT
TGTJPYXR	29-Aug-08 TGT
TGTSEKMR	29-Aug-08 TGT
TGTSEKXR	29-Aug-08 TGT
TGTSGDMR	29-Aug-08 TGT
TGTTWDMR	29-Aug-08 TGT
TGTUSDCR	29-Aug-08 TGT
TGTUSDMM	29-Aug-08 TGT
TGTUSDMR	29-Aug-08 TGT
TGTUSDXR	29-Aug-08 TGT
TATAGP-TChmEURCR	29-Aug-08 TATAGP-TChm
TATAGP-TChmEURMM	29-Aug-08 TATAGP-TChm
TATAGP-TChmUSDCR	29-Aug-08 TATAGP-TChm
TATAGP-TChmUSDMM	29-Aug-08 TATAGP-TChm
TATAGP-TChmUSDMR	29-Aug-08 TATAGP-TChm

Takefuji Corp	8FB46J	SNRFOR	EUR	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	EUR	MM	Composite
Takefuji Corp	8FB46J	SNRFOR	EUR	MR	Composite
Takefuji Corp	8FB46J	SNRFOR	EUR	XR	Composite
Takefuji Corp	8FB46J	SNRFOR	GBP	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	HKD	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	JPY	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	JPY	MR	Composite
Takefuji Corp	8FB46J	SNRFOR	JPY	XR	Composite
Takefuji Corp	8FB46J	SNRFOR	NZD	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	SEK	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	SGD	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	TWD	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	USD	CR	Composite
Takefuji Corp	8FB46J	SNRFOR	USD	MM	Composite
Takefuji Corp	8FB46J	SNRFOR	USD	MR	Composite
Takefuji Corp	8FB46J	SNRFOR	USD	XR	Composite
Talanx AG	DLAAA9	SNRFOR	EUR	CR	Composite
Talanx AG	DLAAA9	SNRFOR	EUR	MM	Composite
Talanx AG	DLAAA9	SNRFOR	EUR	MR	Composite
Talanx AG	DLAAA9	SNRFOR	USD	XR	Composite
Talanx AG	DLAAA9	SUBLT2	EUR	CR	Composite
Talanx AG	DLAAA9	SUBLT2	EUR	MM	Composite
Talisman Engy Inc	8FB67J	SNRFOR	AUD	MR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	CAD	CR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	CAD	MR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	EUR	CR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	EUR	MM	Composite
Talisman Engy Inc	8FB67J	SNRFOR	EUR	MR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	GBP	MR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	HKD	MR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	JPY	MR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	SGD	MR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	USD	CR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	USD	MM	Composite
Talisman Engy Inc	8FB67J	SNRFOR	USD	MR	Composite
Talisman Engy Inc	8FB67J	SNRFOR	USD	XR	Composite
Tampa Elec Co	8FC639	SNRFOR	AUD	MR	Composite
Tampa Elec Co	8FC639	SNRFOR	EUR	MR	Composite
Tampa Elec Co	8FC639	SNRFOR	JPY	MR	Composite
Tampa Elec Co	8FC639	SNRFOR	USD	CR	Composite
Tampa Elec Co	8FC639	SNRFOR	USD	MR	Composite
Tampa Elec Co	8FC639	SNRFOR	USD	XR	Composite
TANGER Pptys Ltd PARTNERSHIP	8FC9CC	SNRFOR	USD	MR	Composite
TANGER Pptys Ltd PARTNERSHIP	8FC9CC	SNRFOR	USD	XR	Composite
Targa Res Inc	8FCEA2	SNRFOR	USD	MR	Composite
Targa Res Inc	8FCEA2	SNRFOR	USD	XR	Composite
Target Corp	8FD73G	SNRFOR	AUD	MR	Composite
Target Corp	8FD73G	SNRFOR	AUD	XR	Composite
Target Corp	8FD73G	SNRFOR	CAD	MR	Composite
Target Corp	8FD73G	SNRFOR	CHF	MR	Composite
Target Corp	8FD73G	SNRFOR	EUR	CR	Composite
Target Corp	8FD73G	SNRFOR	EUR	MM	Composite
Target Corp	8FD73G	SNRFOR	EUR	MR	Composite
Target Corp	8FD73G	SNRFOR	EUR	XR	Composite
Target Corp	8FD73G	SNRFOR	GBP	MR	Composite
Target Corp	8FD73G	SNRFOR	GBP	XR	Composite
Target Corp	8FD73G	SNRFOR	HKD	MR	Composite
Target Corp	8FD73G	SNRFOR	HKD	XR	Composite
Target Corp	8FD73G	SNRFOR	JPY	MR	Composite
Target Corp	8FD73G	SNRFOR	JPY	XR	Composite
Target Corp	8FD73G	SNRFOR	SEK	MR	Composite
Target Corp	8FD73G	SNRFOR	SEK	XR	Composite
Target Corp	8FD73G	SNRFOR	SGD	MR	Composite
Target Corp	8FD73G	SNRFOR	TWD	MR	Composite
Target Corp	8FD73G	SNRFOR	USD	CR	Composite
Target Corp	8FD73G	SNRFOR	USD	MM	Composite
Target Corp	8FD73G	SNRFOR	USD	MR	Composite
Target Corp	8FD73G	SNRFOR	USD	XR	Composite
Tata Chems Ltd	Y6D9BF	SNRFOR	EUR	CR	Composite
Tata Chems Ltd	Y6D9BF	SNRFOR	EUR	MM	Composite
Tata Chems Ltd	Y6D9BF	SNRFOR	USD	CR	Composite
Tata Chems Ltd	Y6D9BF	SNRFOR	USD	MM	Composite
Tata Chems Ltd	Y6D9BF	SNRFOR	USD	MR	Composite

7.80%	7.79%	7.27%	6.75%	6.39%	6.15%	6.02%	6.02%	6.06%
7.49%	7.50%	7.00%	6.49%	6.15%	5.90%	5.78%	5.78%	5.82%
7.41%	7.42%	6.92%	6.42%	6.08%	5.84%	5.72%	5.72%	5.76%
7.80%	7.79%	7.27%	6.75%	6.39%	6.15%	6.02%	6.02%	6.06%
7.76%	7.72%	7.26%	6.77%	6.42%	6.14%	6.10%	6.01%	6.04%
7.74%	7.52%	7.02%	6.57%	6.30%	5.84%	5.80%	5.71%	5.74%
6.11%	5.94%	5.54%	6.47%	5.99%	4.61%	4.58%	4.51%	4.53%
7.80%	7.79%	7.27%	6.75%	6.39%	6.15%	6.02%	6.02%	6.06%
7.80%	7.79%	7.27%	6.75%	6.39%	6.15%	6.02%	6.02%	6.06%
7.80%	7.79%	7.27%	6.75%	6.39%	6.15%	6.02%	6.02%	6.06%
7.80%	7.79%	7.27%	6.75%	6.39%	6.15%	6.02%	6.02%	6.06%
7.49%	7.50%	7.00%	6.49%	6.15%	5.90%	5.78%	5.78%	5.82%
7.41%	7.42%	6.92%	6.42%	6.08%	5.84%	5.72%	5.72%	5.76%
			1.22%		1.58%	1.64%	1.67%	
			1.22%		1.58%	1.64%	1.67%	
0.89%	0.53%	1.03%	1.16%	1.26%	1.34%	1.41%	1.50%	1.69%
0.89%	0.53%	1.03%	1.16%	1.26%	1.34%	1.41%	1.50%	1.69%
0.89%	0.56%	1.08%	1.22%	1.33%	1.42%	1.49%	1.58%	1.78%
0.89%	0.53%	1.04%	1.17%	1.28%	1.36%	1.43%	1.51%	1.71%
0.89%	0.53%	1.03%	1.16%	1.26%	1.34%	1.41%	1.50%	1.69%
0.89%	0.53%	1.03%	1.16%	1.26%	1.34%	1.41%	1.50%	1.69%
0.89%	0.53%	1.03%	1.16%	1.26%	1.34%	1.41%	1.50%	1.69%
0.89%	0.53%	1.03%	1.16%	1.26%	1.34%	1.41%	1.50%	1.69%
0.89%	0.53%	1.03%	1.16%	1.26%	1.34%	1.41%	1.50%	1.69%
0.89%	0.56%	1.08%	1.22%	1.33%	1.42%	1.49%	1.58%	1.78%
0.89%	0.53%	1.03%	1.16%	1.26%	1.34%	1.41%	1.50%	1.69%
0.89%	0.51%	0.99%	1.11%	1.22%	1.30%	1.36%	1.44%	1.63%
0.63%	0.64%	0.66%	0.56%	0.77%	0.92%	0.97%	1.00%	1.05%
0.63%	0.64%	0.66%	0.56%	0.77%	0.92%	0.97%	1.00%	1.05%
0.63%	0.64%	0.66%	0.56%	0.77%	0.92%	0.97%	1.00%	1.05%
		2.04%	2.07%	2.36%	2.57%	2.71%	2.84%	
					4%			
					4%			
0.36%	0.44%	0.50%	0.63%	0.70%	0.80%	0.80%	0.84%	1.03%
0.36%	0.44%	0.50%	0.63%	0.70%	0.80%	0.80%	0.84%	1.03%
0.36%	0.45%	0.49%	0.64%	0.70%	0.80%	0.81%	0.86%	1.04%
0.36%	0.45%	0.49%	0.64%	0.70%	0.80%	0.81%	0.86%	1.04%
0.38%	0.47%	0.53%	0.67%	0.74%	0.84%	0.85%	0.90%	1.10%
0.36%	0.45%	0.49%	0.64%	0.71%	0.81%	0.82%	0.86%	1.05%
0.36%	0.45%	0.49%	0.64%	0.70%	0.80%	0.81%	0.86%	1.04%
0.34%	0.43%	0.49%	0.61%	0.68%	0.77%	0.78%	0.82%	1.00%
0.36%	0.45%	0.49%	0.64%	0.70%	0.80%	0.81%	0.86%	1.04%
0.34%	0.43%	0.49%	0.61%	0.68%	0.77%	0.78%	0.82%	1.00%
0.36%	0.45%	0.49%	0.64%	0.70%	0.80%	0.81%	0.86%	1.04%
0.34%	0.43%	0.49%	0.61%	0.68%	0.77%	0.78%	0.82%	1.00%
0.36%	0.44%	0.50%	0.63%	0.72%	0.80%	0.81%	0.84%	1.03%
0.36%	0.44%	0.50%	0.63%	0.69%	0.78%	0.78%	0.84%	1.03%
0.36%	0.44%	0.50%	0.63%	0.69%	0.78%	0.78%	0.84%	1.03%
0.34%	0.43%	0.49%	0.61%	0.68%	0.77%	0.78%	0.82%	1.00%
0.36%	0.45%	0.49%	0.64%	0.70%	0.80%	0.81%	0.86%	1.04%
0.36%	0.45%	0.49%	0.64%	0.70%	0.80%	0.81%	0.86%	1.04%
0.38%	0.47%	0.53%	0.67%	0.74%	0.84%	0.85%	0.90%	1.10%
0.38%	0.47%	0.53%	0.67%	0.74%	0.84%	0.85%	0.90%	1.10%
0.36%	0.45%	0.49%	0.64%	0.70%	0.80%	0.81%	0.86%	1.04%
0.34%	0.43%	0.49%	0.61%	0.68%	0.77%	0.78%	0.82%	1.00%
2.56%	2.46%	2.89%	3.32%	3.77%	3.92%	4.17%	4.40%	3.84%
2.46%	2.46%	2.89%	3.32%	3.77%	3.92%	4.17%	4.40%	3.84%
2.43%	2.46%	2.89%	3.32%	3.77%	3.92%	4.17%	4.40%	3.84%

6.01%	6.06%	40%	AA	AA	AA	AAA
5.77%	5.82%	35.75%	A	A	A	AA
5.71%	5.76%	35.75%	A	A	A	AA
		35.75%				
6.01%	6.06%	40%	AA	AA	AA	AAA
		40%				
5.98%	6.03%	30%	AA	AAA	AAA	AAA
5.68%	5.73%	35.75%	A	A	A	AA
4.48%	4.53%	35.75%	A	A	A	A
6.01%	6.06%	40%	AA	AA	AA	AAA
		40%				
6.01%	6.06%	40%	AA	AA	AA	AAA
6.01%	6.06%	40%	AA	AA	AA	AAA
6.01%	6.06%	40%	AA	AA	AA	AAA
5.77%	5.82%	35.75%	A	A	A	AA
5.71%	5.76%	35.75%	A	A	A	AA
		35.75%				
		40%				
		40%				
		40%				
		40%				
		20%				NR
		20%				NR
1.58%	1.61%	40%	NR	BB	BBB	BBB
		40%				
1.58%	1.61%	40%	NR	A	AA	AA
1.58%	1.61%	40%	NR	BBB	A	A
1.58%	1.61%	40%	NR	BBB	A	A
1.58%	1.61%	40%	NR	A	AA	AA
1.58%	1.61%	40%	NR	A	AA	AA
1.58%	1.61%	40%	NR	A	AA	AA
1.58%	1.61%	40%	NR	BB	BBB	BBB
1.58%	1.61%	40%	NR	A	AA	AA
1.58%	1.61%	40%	NR	BBB	A	A
		40%				
1.58%	1.61%	40%	NR	A	AA	AA
1.58%	1.61%	40%	NR	BBB	A	A
	1.45%	40%	NR	NR	NR	NR
	1.45%	40%	NR	NR	NR	NR
		40%				
		40%				
	1.45%	40%	NR	NR	NR	NR
		40%				
		40%			NR	NR
		40%				
		40%				
		40%				
1.08%	1.06%	40%	B	BBB	BBB	BBB
1.08%	1.06%	40%	B	BBB	BBB	BBB
1.09%	1.06%	40%	BBB	AA	A	AA
1.09%	1.06%	40%	BBB	AA	A	AA
1.14%	1.06%	40%	BB	A	A	A
1.10%	1.06%	40%	BB	A	A	A
1.09%	1.06%	40%	BBB	AA	A	AA
1.05%	1.06%	40%	BB	A	A	AA
1.09%	1.06%	40%	BBB	AA	A	AA
1.05%	1.06%	40%	BB	A	A	AA
1.09%	1.06%	40%	BBB	AA	A	AA
1.05%	1.06%	40%	BB	A	A	AA
1.08%	1.06%	40%	B	BBB	BBB	BBB
1.08%	1.06%		B	BBB	BBB	BBB
1.08%	1.06%	40%				
1.05%	1.06%	40%	BB	A	A	AA
1.09%	1.06%	40%	BBB	AA	A	AA
1.09%	1.06%	40%				
1.14%	1.06%	40%	BB	A	A	A
1.14%	1.06%	40%				
1.09%	1.06%	40%	BBB	AA	A	AA
1.05%	1.06%	40%	BB	A	A	AA
		22.50%				
		22.50%				
4.49%	4.57%	22.50%	BB	NR	NR	NR
4.49%	4.57%	22.50%	CCC	NR	NR	NR
4.49%	4.57%	22.50%	CCC	NR	NR	NR

AAA	AAA	AA	AA	AA	A
AA	AA	A	A	A	BBB
AA	AA	A	A	A	BBB
AAA	AAA	AA	AA	AA	A
AAA	AAA	AA	AAA	AA	A
A	AA	A	AA	A	BBB
A	AA	A	AA	A	BBB
AAA	AAA	AA	AA	AA	A
AAA	AAA	AA	AA	AA	A
AAA	AAA	AA	AA	AA	A
AAA	AAA	AA	AA	AA	A
AA	AA	A	A	A	BBB
AA	AA	A	A	A	BBB
	NR	NR	NR		
	NR	NR	NR		
BBB	BBB	BBB	A	BB	NR
AA	AA	AA	AAA	A	NR
A	A	A	AA	BBB	NR
A	A	A	AA	BBB	NR
AA	AA	AA	AAA	A	NR
AA	AA	AA	AAA	A	NR
AA	AA	AA	AAA	A	NR
BBB	BBB	BBB	A	BB	NR
AA	AA	AA	AAA	A	NR
A	A	A	AA	BBB	NR
AA	AA	AA	AAA	A	NR
A	A	A	AA	BBB	NR
BB	BB	BB	BB	NR	
A	A	A	A	NR	
A	A	A	A	NR	
NR	NR	NR	NR		
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
A	A	A	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

AA	AA	12	Financials	Asia	Japan
A	AA	12	Financials	Asia	Japan
A	AA	12	Financials	Asia	Japan
	NR		Financials	Asia	Japan
AA	AA	12	Financials	Asia	Japan
	NR		Financials	Asia	Japan
AA	AA	16	Financials	Asia	Japan
A	AAA	16	Financials	Asia	Japan
A	BBB	16	Financials	Asia	Japan
AA	AA	12	Financials	Asia	Japan
	NR		Financials	Asia	Japan
AA	AA	12	Financials	Asia	Japan
AA	AA	12	Financials	Asia	Japan
AA	AA	12	Financials	Asia	Japan
A	AA	12	Financials	Asia	Japan
A	AA	12	Financials	Asia	Japan
	NR		Financials	Asia	Japan
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
	NR	2	Financials	Europe	Germany
NR	BBB	9	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	BBB	9	Oil & Gas	N.Amer	Canada
NR	NR	3	Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
NR	AA	9	Consumer Services	N.Amer	United States
NR	AA	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	AA	9	Consumer Services	N.Amer	United States
NR	AA	9	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	3	Consumer Services	N.Amer	United States
NR	A	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	9	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
	NR		Basic Materials	India	India
	NR		Basic Materials	India	India
NR	NR	2	Basic Materials	India	India
NR	NR	2	Basic Materials	India	India
NR	NR	2	Basic Materials	India	India

BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B					
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B					
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B					
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B					
A	AA					
A	AA					
A	AA					
A	AA					
BBB	AA				Thin	
BBB	AA				Thin	
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	Entity Tier
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB					
BBB	A			Thin	Thin	Thin
BBB	A					
B	BB					
B	BB					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
	BB					
	BB	CcyGrp	Thin	Thin	Thin	Thin
	BB	DocAdj	Thin	Thin	Thin	Thin
	BB	DocAdj	Thin	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
CcyGrp	CcyGrp	CcyGrp	Thin		Thin
Thin	Thin	Thin			
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin

TATAGP-MotorsEURCR	29-Aug-08 TATAGP-Motors
TATAGP-MotorsEURMM	29-Aug-08 TATAGP-Motors
TATAGP-MotorsEURMR	29-Aug-08 TATAGP-Motors
TATAGP-MotorsGBPCR	29-Aug-08 TATAGP-Motors
TATAGP-MotorsJPYCR	29-Aug-08 TATAGP-Motors
TATAGP-MotorsJPYXR	29-Aug-08 TATAGP-Motors
TATAGP-MotorsUSDCR	29-Aug-08 TATAGP-Motors
TATAGP-MotorsUSDMM	29-Aug-08 TATAGP-Motors
TATAGP-MotorsUSDMR	29-Aug-08 TATAGP-Motors
TATAGP-MotorsUSDXR	29-Aug-08 TATAGP-Motors
TATAGP-PowerEURCR	29-Aug-08 TATAGP-Power
TATAGP-PowerEURMM	29-Aug-08 TATAGP-Power
TATAGP-PowerUSDCR	29-Aug-08 TATAGP-Power
TATAGP-PowerUSDMM	29-Aug-08 TATAGP-Power
TATAGP-PowerUSDMR	29-Aug-08 TATAGP-Power
TATAGP-PowerUSDXR	29-Aug-08 TATAGP-Power
TATAGP-TSLUSDCR	29-Aug-08 TATAGP-TSL
TATAGP-TSLUSDMM	29-Aug-08 TATAGP-TSL
TATAGP-TSLUSDMR	29-Aug-08 TATAGP-TSL
TATELYEURCR	29-Aug-08 TATELY
TATELYEURMM	29-Aug-08 TATELY
TATELYEURMR	29-Aug-08 TATELY
TATELYEURXR	29-Aug-08 TATELY
TATELYGBPXR	29-Aug-08 TATELY
TATELYUSDCR	29-Aug-08 TATELY
TATELYUSDMM	29-Aug-08 TATELY
TATELYUSDMR	29-Aug-08 TATELY
TATELNAUDCR	29-Aug-08 TATELN
TATELNAUDMM	29-Aug-08 TATELN
TATELNAUDMR	29-Aug-08 TATELN
TATELNCADMM	29-Aug-08 TATELN
TATELNCHFCR	29-Aug-08 TATELN
TATELNCHFMM	29-Aug-08 TATELN
TATELNEURCR	29-Aug-08 TATELN
TATELNEURMM	29-Aug-08 TATELN
TATELNEURMR	29-Aug-08 TATELN
TATELNEURXR	29-Aug-08 TATELN
TATELNGBPCR	29-Aug-08 TATELN
TATELNGBPMM	29-Aug-08 TATELN
TATELNHKDMM	29-Aug-08 TATELN
TATELNJPYCR	29-Aug-08 TATELN
TATELNJPYMM	29-Aug-08 TATELN
TATELNSEKMM	29-Aug-08 TATELN
TATELNSGDMM	29-Aug-08 TATELN
TATELNTWDMM	29-Aug-08 TATELN
TATELNUSDCR	29-Aug-08 TATELN
TATELNUSDMM	29-Aug-08 TATELN
TATELNUSDMR	29-Aug-08 TATELN
TATELNUSDXR	29-Aug-08 TATELN
TWPLCEURMM	29-Aug-08 TWPLC
TWPLCGBPCR	29-Aug-08 TWPLC
TWPLCGBPMM	29-Aug-08 TWPLC
TELENZ-TCNZFinAUDMR	29-Aug-08 TELENZ-TCNZFin
TELENZ-TCNZFinNZDMR	29-Aug-08 TELENZ-TCNZFin
TELENZ-TCNZFinUSDCR	29-Aug-08 TELENZ-TCNZFin
TELENZ-TCNZFinUSDMR	29-Aug-08 TELENZ-TCNZFin
TELDANEURMM	29-Aug-08 TELDAN
TELDANUSDMM	29-Aug-08 TELDAN
TELDANAUDMM	29-Aug-08 TELDAN
TELDANCHFCR	29-Aug-08 TELDAN
TELDANCHFMM	29-Aug-08 TELDAN
TELDANEURCR	29-Aug-08 TELDAN
TELDANEURMM	29-Aug-08 TELDAN
TELDANEURMR	29-Aug-08 TELDAN
TELDANEURXR	29-Aug-08 TELDAN
TELDANGBPCR	29-Aug-08 TELDAN
TELDANGBPMM	29-Aug-08 TELDAN
TELDANHKDMM	29-Aug-08 TELDAN
TELDANJPYCR	29-Aug-08 TELDAN
TELDANJPYMM	29-Aug-08 TELDAN
TELDANSEKMM	29-Aug-08 TELDAN
TELDANSGDMM	29-Aug-08 TELDAN
TELDANUSDCR	29-Aug-08 TELDAN
TELDANUSDMM	29-Aug-08 TELDAN

Tata Mtrs Ltd	Y6DCB4	SNRFOR	EUR	CR	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	EUR	MM	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	EUR	MR	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	GBP	CR	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	JPY	CR	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	JPY	XR	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	USD	CR	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	USD	MM	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	USD	MR	Composite
Tata Mtrs Ltd	Y6DCB4	SNRFOR	USD	XR	Composite
Tata Pwr Ltd	Y6D9C9	SNRFOR	EUR	CR	Composite
Tata Pwr Ltd	Y6D9C9	SNRFOR	EUR	MM	Composite
Tata Pwr Ltd	Y6D9C9	SNRFOR	USD	CR	Composite
Tata Pwr Ltd	Y6D9C9	SNRFOR	USD	MM	Composite
Tata Pwr Ltd	Y6D9C9	SNRFOR	USD	MR	Composite
Tata Pwr Ltd	Y6D9C9	SNRFOR	USD	XR	Composite
Tata Steel Ltd	Y6D9BU	SNRFOR	USD	CR	Composite
Tata Steel Ltd	Y6D9BU	SNRFOR	USD	MM	Composite
Tata Steel Ltd	Y6D9BU	SNRFOR	USD	MR	Composite
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	EUR	CR	Composite
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	EUR	MM	Composite
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	EUR	MR	Composite
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	EUR	XR	Composite
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	GBP	XR	Composite
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	USD	CR	Composite
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	USD	MM	Composite
Tate & Lyle Intl Fin plc	GOEE9S	SNRFOR	USD	MR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	AUD	CR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	AUD	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	AUD	MR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	CAD	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	CHF	CR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	CHF	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	EUR	CR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	EUR	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	EUR	MR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	EUR	XR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	GBP	CR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	GBP	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	HKD	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	JPY	CR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	JPY	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	SEK	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	SGD	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	TWD	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	USD	CR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	USD	MM	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	USD	MR	Composite
Tate & Lyle PLC	8FDBC7	SNRFOR	USD	XR	Composite
TAYLOR WIMPEY PLC	GOEFCQ	SNRFOR	EUR	MM	Composite
TAYLOR WIMPEY PLC	GOEFCQ	SNRFOR	GBP	CR	Composite
TAYLOR WIMPEY PLC	GOEFCQ	SNRFOR	GBP	MM	Composite
TCNZ Fin Ltd	QYHB4O	SNRFOR	AUD	MR	Composite
TCNZ Fin Ltd	QYHB4O	SNRFOR	NZD	MR	Composite
TCNZ Fin Ltd	QYHB4O	SNRFOR	USD	CR	Composite
TCNZ Fin Ltd	QYHB4O	SNRFOR	USD	MR	Composite
TDC A/S	KTD999	SECDOM	EUR	MM	Composite
TDC A/S	KTD999	SECDOM	USD	MM	Composite
TDC A/S	KTD999	SNRFOR	AUD	MM	Composite
TDC A/S	KTD999	SNRFOR	CHF	CR	Composite
TDC A/S	KTD999	SNRFOR	CHF	MM	Composite
TDC A/S	KTD999	SNRFOR	EUR	CR	Composite
TDC A/S	KTD999	SNRFOR	EUR	MM	Composite
TDC A/S	KTD999	SNRFOR	EUR	MR	Composite
TDC A/S	KTD999	SNRFOR	EUR	XR	Composite
TDC A/S	KTD999	SNRFOR	GBP	CR	Composite
TDC A/S	KTD999	SNRFOR	GBP	MM	Composite
TDC A/S	KTD999	SNRFOR	HKD	MM	Composite
TDC A/S	KTD999	SNRFOR	JPY	CR	Composite
TDC A/S	KTD999	SNRFOR	JPY	MM	Composite
TDC A/S	KTD999	SNRFOR	SEK	MM	Composite
TDC A/S	KTD999	SNRFOR	SGD	MM	Composite
TDC A/S	KTD999	SNRFOR	USD	CR	Composite
TDC A/S	KTD999	SNRFOR	USD	MM	Composite

3.38%	4.09%	4.47%	5.05%	5.63%	6.11%	6.29%	6.53%	6.70%
3.38%	4.02%	4.41%	4.93%	5.47%	5.94%	6.14%	6.35%	6.43%
3.38%	4.09%	4.47%	5.05%	5.63%	6.11%	6.29%	6.53%	6.70%
3.38%	4.09%	4.47%	5.05%	5.63%	6.11%	6.29%	6.53%	6.70%
3.38%	4.02%	4.41%	4.93%	5.47%	5.94%	6.14%	6.35%	6.43%
3.38%	3.98%	4.36%	4.88%	5.41%	5.88%	6.07%	6.29%	6.37%
3.00%	4.40%	4.89%	5.26%	5.84%	6.26%	6.47%	6.68%	6.83%
3.00%	4.40%	4.69%	5.05%	5.61%	6.01%	6.21%	6.41%	6.56%
3.00%	4.40%	4.64%	4.99%	5.55%	5.95%	6.15%	6.35%	6.49%
	2.29%		3.35%		4.16%		5.88%	
	2.29%		3.35%		4.16%		5.88%	
	2.29%		3.35%		4.16%		5.88%	
	1.08%		1.31%		1.58%	1.65%	1.68%	
	1.08%		1.31%		1.58%	1.65%	1.68%	
	1.08%		1.31%		1.58%	1.65%	1.68%	
0.78%	0.98%	1.24%	1.51%	1.78%	1.82%	1.99%	2.09%	2.08%
0.78%	0.93%	1.19%	1.44%	1.70%	1.82%	1.91%	2.00%	2.08%
0.77%	0.92%	1.19%	1.49%	1.66%	1.81%	1.89%	1.91%	2.05%
0.81%	0.98%	1.28%	1.57%	1.74%	1.91%	1.97%	2.02%	2.15%
0.77%	0.92%	1.19%	1.49%	1.66%	1.81%	1.89%	1.91%	2.05%
0.81%	0.98%	1.28%	1.57%	1.74%	1.91%	1.97%	2.02%	2.15%
0.77%	0.92%	1.19%	1.49%	1.66%	1.81%	1.89%	1.91%	2.05%
0.77%	0.91%	1.19%	1.48%	1.65%	1.79%	1.86%	1.90%	2.04%
0.81%	0.98%	1.28%	1.57%	1.74%	1.91%	1.97%	2.02%	2.15%
0.77%	0.92%	1.19%	1.49%	1.66%	1.81%	1.89%	1.91%	2.05%
0.77%	0.92%	1.19%	1.49%	1.66%	1.81%	1.89%	1.91%	2.05%
0.78%	0.93%	1.21%	1.50%	1.68%	1.82%	1.90%	1.95%	2.08%
0.78%	0.93%	1.21%	1.50%	1.68%	1.82%	1.90%	1.95%	2.08%
0.77%	0.92%	1.19%	1.49%	1.66%	1.81%	1.89%	1.91%	2.05%
0.77%	0.92%	1.19%	1.49%	1.66%	1.81%	1.89%	1.91%	2.05%
0.81%	0.98%	1.28%	1.57%	1.74%	1.91%	1.97%	2.02%	2.15%
0.77%	0.92%	1.19%	1.49%	1.66%	1.81%	1.89%	1.91%	2.05%
0.77%	0.91%	1.19%	1.48%	1.65%	1.79%	1.86%	1.90%	2.04%
					16.65%			
					16.65%			
					16.65%			
0.78%	0.87%	1.15%	1.45%	1.80%	2.01%	2.18%	2.26%	
0.78%	0.87%	1.15%	1.45%	1.80%	2.01%	2.18%	2.26%	
0.70%	0.76%	1.06%	1.34%	1.59%	1.79%	1.96%	2.06%	2.08%
0.72%	0.76%	1.09%	1.42%	1.64%	1.87%	2.05%	2.16%	2.18%
0.69%	0.73%	1.05%	1.33%	1.58%	1.78%	1.93%	2.04%	2.08%
0.72%	0.76%	1.09%	1.42%	1.64%	1.87%	2.05%	2.16%	2.18%
0.69%	0.73%	1.05%	1.33%	1.58%	1.78%	1.93%	2.04%	2.08%
0.68%	0.75%	1.05%	1.32%	1.57%	1.77%	1.93%	2.04%	2.08%
0.72%	0.76%	1.09%	1.42%	1.64%	1.87%	2.05%	2.16%	2.18%
0.69%	0.73%	1.05%	1.33%	1.58%	1.78%	1.93%	2.04%	2.08%
0.69%	0.73%	1.05%	1.33%	1.58%	1.78%	1.93%	2.04%	2.08%
0.70%	0.76%	1.08%	1.38%	1.63%	1.86%	2.02%	2.11%	2.08%
0.70%	0.76%	1.03%	1.32%	1.56%	1.77%	1.93%	2.02%	2.08%
0.69%	0.73%	1.05%	1.33%	1.58%	1.78%	1.93%	2.04%	2.08%
0.72%	0.76%	1.09%	1.42%	1.64%	1.87%	2.05%	2.16%	2.18%
0.69%	0.73%	1.05%	1.33%	1.58%	1.78%	1.93%	2.04%	2.08%

6.60%	6.64%	40%	NR	A	A	AA
6.33%	6.37%	33.50%	NR	A	A	A
		33.50%				
6.60%	6.64%	40%	NR	A	A	AA
		33.50%				
		33.50%				
6.60%	6.64%	40%	NR	A	A	AA
6.33%	6.37%	33.50%	NR	A	A	A
6.27%	6.31%	33.50%	NR	A	A	A
		33.50%				
		23.75%				
		23.75%				
6.91%	7.02%	23.75%	NR	NR	B	B
6.63%	6.74%	23.75%	NR	NR	BB	CCC
6.56%	6.67%	23.75%	NR	NR	BB	CCC
		23.75%				
		17.50%		NR		NR
		17.50%		NR		NR
		17.50%		NR		NR
		40%		NR		NR
		40%		NR		NR
		40%				
		40%				
		40%				
		40%				
		40%		NR		NR
		40%				
2.27%	2.26%	40%	BB	BBB	BBB	BBB
2.27%	2.26%	40%	BB	A	A	A
		40%				
2.22%	2.21%	40%	A	AA	AA	AA
2.32%	2.33%	40%	BBB	A	A	A
2.22%	2.21%	40%	A	AA	AA	AA
2.32%	2.33%	40%	BBB	A	A	A
2.22%	2.21%	40%	A	AA	AA	AA
2.20%	2.22%	40%	BBB	A	AA	A
		40%				
2.32%	2.33%	40%	BBB	A	A	A
2.22%	2.21%	40%	A	AA	AA	AA
2.22%	2.21%	40%	A	AA	AA	AA
2.27%	2.26%	40%	BB	BBB	A	A
2.27%	2.26%	40%	BB	BBB	A	A
2.22%	2.21%	40%	A	AA	AA	AA
2.22%	2.21%	40%	A	AA	AA	AA
		40%				
2.32%	2.33%	40%	BBB	A	A	A
2.22%	2.21%	40%	A	AA	AA	AA
2.20%	2.22%	40%	BBB	A	AA	A
		40%				
		40%				
		40%				
		40%				
		30.50%				
		30.50%				
		30.50%				
		30.50%				
			NR	NR	NR	NR
			NR	NR	NR	NR
2.12%	2.10%	40%	BB	BBB	A	BBB
2.20%	2.17%	40%	BBB	A	A	A
2.12%	2.09%	40%	A	AA	AAA	AA
2.20%	2.17%	40%	BBB	A	A	A
2.12%	2.09%	40%	A	AA	AAA	AA
2.09%	2.07%	40%	BBB	A	AA	A
		40%				
2.20%	2.17%	40%	BBB	A	A	A
2.12%	2.09%	40%	A	AA	AAA	AA
2.12%	2.09%	40%	A	AA	AAA	AA
2.12%	2.10%	40%	BB	BBB	BBB	BBB
2.12%	2.10%	40%	BB	BBB	A	A
		40%				
2.12%	2.09%	40%	A	AA	AAA	AA
2.20%	2.17%	40%	BBB	A	A	A
2.12%	2.09%	40%	A	AA	AAA	AA

AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	B	BBB	B	BBB	BBB
BB	CCC	BB	CCC	BB	BB
BB	CCC	BB	CCC	BB	BB
	NR		NR		
	NR		NR		
	NR		NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
BBB	A	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AAA	AA	AA	AA	A	BBB
AA	A	A	A	BBB	BBB
AAA	AA	AA	AA	A	BBB
AA	A	A	A	BBB	BBB
AAA	AA	AA	AA	A	BBB
AA	AA	AA	AA	BBB	BBB
AA	A	A	A	BBB	BBB
AAA	AA	AA	AA	A	BBB
AAA	AA	AA	AA	A	BBB
A	A	BBB	A	BB	BB
A	A	BBB	A	BB	BB
AAA	AA	AA	AA	A	BBB
AAA	AA	AA	AA	A	BBB
AA	A	A	A	BBB	BBB
AAA	AA	AA	AA	A	BBB
AA	AA	A	A	BBB	BBB
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	A	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AAA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	A	A

A	A	7	Industrials	India	India
BBB	AA	8	Industrials	India	India
	NR		Industrials	India	India
A	A	7	Industrials	India	India
	NR		Industrials	India	India
	NR		Industrials	India	India
A	A	7	Industrials	India	India
BBB	AA	8	Industrials	India	India
BBB	AA	8	Industrials	India	India
	NR		Industrials	India	India
	NR		Utilities	India	India
	NR		Utilities	India	India
BBB	BB	4	Utilities	India	India
BB	BB	4	Utilities	India	India
BB	BB	4	Utilities	India	India
	NR		Utilities	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Consumer Goods	Europe	United Kingdom
	NR	2	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR	2	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
BB	A	12	Consumer Goods	Europe	United Kingdom
BB	A	12	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	A	4	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	A	4	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	AA	12	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
BBB	A	4	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BB	AA	12	Consumer Goods	Europe	United Kingdom
BB	AA	12	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
BBB	A	4	Consumer Goods	Europe	United Kingdom
A	AA	11	Consumer Goods	Europe	United Kingdom
BBB	AA	12	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR	2	Consumer Goods	Europe	United Kingdom
	NR	2	Consumer Goods	Europe	United Kingdom
	NR	2	Consumer Goods	Europe	United Kingdom
	NR		Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
	NR	2	Telecommunications	Europe	Denmark
	NR	2	Telecommunications	Europe	Denmark
BB	AA	12	Telecommunications	Europe	Denmark
BBB	A	4	Telecommunications	Europe	Denmark
A	AA	12	Telecommunications	Europe	Denmark
BBB	A	4	Telecommunications	Europe	Denmark
A	AA	12	Telecommunications	Europe	Denmark
BBB	AA	12	Telecommunications	Europe	Denmark
	NR		Telecommunications	Europe	Denmark
BBB	A	4	Telecommunications	Europe	Denmark
A	AA	12	Telecommunications	Europe	Denmark
A	AA	12	Telecommunications	Europe	Denmark
BB	A	4	Telecommunications	Europe	Denmark
BB	A	4	Telecommunications	Europe	Denmark
	NR		Telecommunications	Europe	Denmark
A	AA	12	Telecommunications	Europe	Denmark
BBB	A	4	Telecommunications	Europe	Denmark
A	AA	12	Telecommunications	Europe	Denmark

BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B					
BB	B					
BB	B	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B					
BB	BB		Thin		Thin	
BB	BB		Thin		Thin	
BB	BB		Thin		Thin	
BBB	BBB		Thin		Thin	
BBB	BBB		Thin		Thin	
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin		Thin	
BBB	BBB					
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
	B					
	B					
	B					
A	AA					
A	AA					
A	AA					
A	AA					
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Thin	Thin	Thin	Thin	Thin
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Thin Thin
Thin Thin
Thin Thin
Thin Thin Thin
Thin Thin Thin

Thin Thin Thin

Entity Tier DocAdj DocAdj Entity Tier Entity Tier Entity Tier
Entity Tier CcyGrp CcyGrp Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp DocAdj CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Thin
Thin
Thin

Thin Thin Thin
Thin Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp

TELDANUSDMR	29-Aug-08 TELDAN
TELDANUSDXR	29-Aug-08 TELDAN
TECDEURMR	29-Aug-08 TECD
TECDEURXR	29-Aug-08 TECD
TECDUSDMR	29-Aug-08 TECD
TECDUSDXR	29-Aug-08 TECD
TECFPNAUDMM	29-Aug-08 TECFPN
TECFPNCHFCR	29-Aug-08 TECFPN
TECFPNCHFMM	29-Aug-08 TECFPN
TECFPNEURCR	29-Aug-08 TECFPN
TECFPNEURMM	29-Aug-08 TECFPN
TECFPNEURMR	29-Aug-08 TECFPN
TECFPNGBPCR	29-Aug-08 TECFPN
TECFPNGBPMM	29-Aug-08 TECFPN
TECFPNGBPMR	29-Aug-08 TECFPN
TECFPNHKDMM	29-Aug-08 TECFPN
TECFPNJPYCR	29-Aug-08 TECFPN
TECFPNJPYMM	29-Aug-08 TECFPN
TECFPNJPYMR	29-Aug-08 TECFPN
TECFPNNOKMM	29-Aug-08 TECFPN
TECFPNSEKMM	29-Aug-08 TECFPN
TECFPNUSDCR	29-Aug-08 TECFPN
TECFPNUSDMM	29-Aug-08 TECFPN
TECFPNUSDMR	29-Aug-08 TECFPN
TECKEURCR	29-Aug-08 TECK
TECKEURMM	29-Aug-08 TECK
TECKEURMR	29-Aug-08 TECK
TECKTHBMR	29-Aug-08 TECK
TECKUSDCR	29-Aug-08 TECK
TECKUSDMM	29-Aug-08 TECK
TECKUSDMR	29-Aug-08 TECK
TECKUSDXR	29-Aug-08 TECK
TECOAUDMR	29-Aug-08 TECO
TECOCHFMR	29-Aug-08 TECO
TECOEURMR	29-Aug-08 TECO
TECOJPYMR	29-Aug-08 TECO
TECONZDMR	29-Aug-08 TECO
TECOUSDCR	29-Aug-08 TECO
TECOUSDMR	29-Aug-08 TECO
TECOUSDXR	29-Aug-08 TECO
TEAUDMR	29-Aug-08 TE
TEAUDXR	29-Aug-08 TE
TECHFMR	29-Aug-08 TE
TEEURCR	29-Aug-08 TE
TEEURMM	29-Aug-08 TE
TEEURMR	29-Aug-08 TE
TEEURXR	29-Aug-08 TE
TEJPYMR	29-Aug-08 TE
TENZDMR	29-Aug-08 TE
TEUSDCR	29-Aug-08 TE
TEUSDMM	29-Aug-08 TE
TEUSDMR	29-Aug-08 TE
TEUSDXR	29-Aug-08 TE
TKEURCR	29-Aug-08 TK
TKUSDCR	29-Aug-08 TK
TKUSDXR	29-Aug-08 TK
TEIJINJPYCR	29-Aug-08 TEIJIN
TEIJINJPYMR	29-Aug-08 TEIJIN
TEIJINJPYXR	29-Aug-08 TEIJIN
TEIJINUSDCR	29-Aug-08 TEIJIN
TEIJINUSDMR	29-Aug-08 TEIJIN
TEKNIUSDCR	29-Aug-08 TEKNI
TEKNIUSDMR	29-Aug-08 TEKNI
TEKNIUSDXR	29-Aug-08 TEKNI
TKAL-LUXEURCR	29-Aug-08 TKAL-LUX
TKAL-LUXEURMM	29-Aug-08 TKAL-LUX
TKAL-LUXUSDMR	29-Aug-08 TKAL-LUX
TDSAUDCR	29-Aug-08 TDS
TDSAUDMR	29-Aug-08 TDS
TDSEURCR	29-Aug-08 TDS
TDSEURMM	29-Aug-08 TDS
TDSEURMR	29-Aug-08 TDS
TDSEURXR	29-Aug-08 TDS
TDSJPYMR	29-Aug-08 TDS

TDC A/S	KTD999	SNRFOR	USD	MR	Composite
TDC A/S	KTD999	SNRFOR	USD	XR	Composite
Tech Data Corp	8FFA5A	SNRFOR	EUR	MR	Composite
Tech Data Corp	8FFA5A	SNRFOR	EUR	XR	Composite
Tech Data Corp	8FFA5A	SNRFOR	USD	MR	Composite
Tech Data Corp	8FFA5A	SNRFOR	USD	XR	Composite
Technip	FO96DD	SNRFOR	AUD	MM	Composite
Technip	FO96DD	SNRFOR	CHF	CR	Composite
Technip	FO96DD	SNRFOR	CHF	MM	Composite
Technip	FO96DD	SNRFOR	EUR	CR	Composite
Technip	FO96DD	SNRFOR	EUR	MM	Composite
Technip	FO96DD	SNRFOR	EUR	MR	Composite
Technip	FO96DD	SNRFOR	GBP	CR	Composite
Technip	FO96DD	SNRFOR	GBP	MM	Composite
Technip	FO96DD	SNRFOR	GBP	MR	Composite
Technip	FO96DD	SNRFOR	HKD	MM	Composite
Technip	FO96DD	SNRFOR	JPY	CR	Composite
Technip	FO96DD	SNRFOR	JPY	MM	Composite
Technip	FO96DD	SNRFOR	JPY	MR	Composite
Technip	FO96DD	SNRFOR	NOK	MM	Composite
Technip	FO96DD	SNRFOR	SEK	MM	Composite
Technip	FO96DD	SNRFOR	USD	CR	Composite
Technip	FO96DD	SNRFOR	USD	MM	Composite
Technip	FO96DD	SNRFOR	USD	MR	Composite
Teck Cominco Ltd	8FFFB6	SNRFOR	EUR	CR	Composite
Teck Cominco Ltd	8FFFB6	SNRFOR	EUR	MM	Composite
Teck Cominco Ltd	8FFFB6	SNRFOR	EUR	MR	Composite
Teck Cominco Ltd	8FFFB6	SNRFOR	THB	MR	Composite
Teck Cominco Ltd	8FFFB6	SNRFOR	USD	CR	Composite
Teck Cominco Ltd	8FFFB6	SNRFOR	USD	MM	Composite
Teck Cominco Ltd	8FFFB6	SNRFOR	USD	MR	Composite
Teck Cominco Ltd	8FFFB6	SNRFOR	USD	XR	Composite
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	AUD	MR	Composite
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	CHF	MR	Composite
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	EUR	MR	Composite
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	JPY	MR	Composite
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	NZD	MR	Composite
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	USD	CR	Composite
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	USD	MR	Composite
Teco Elec & Machy Co Ltd	Y6DB9Y	SNRFOR	USD	XR	Composite
TECO Engy Inc	8F95AC	SNRFOR	AUD	MR	Composite
TECO Engy Inc	8F95AC	SNRFOR	AUD	XR	Composite
TECO Engy Inc	8F95AC	SNRFOR	CHF	MR	Composite
TECO Engy Inc	8F95AC	SNRFOR	EUR	CR	Composite
TECO Engy Inc	8F95AC	SNRFOR	EUR	MM	Composite
TECO Engy Inc	8F95AC	SNRFOR	EUR	MR	Composite
TECO Engy Inc	8F95AC	SNRFOR	EUR	XR	Composite
TECO Engy Inc	8F95AC	SNRFOR	JPY	MR	Composite
TECO Engy Inc	8F95AC	SNRFOR	NZD	MR	Composite
TECO Engy Inc	8F95AC	SNRFOR	USD	CR	Composite
TECO Engy Inc	8F95AC	SNRFOR	USD	MM	Composite
TECO Engy Inc	8F95AC	SNRFOR	USD	MR	Composite
TECO Engy Inc	8F95AC	SNRFOR	USD	XR	Composite
Teekay Shipping	Y6DBA0	SNRFOR	EUR	CR	Composite
Teekay Shipping	Y6DBA0	SNRFOR	USD	CR	Composite
Teekay Shipping	Y6DBA0	SNRFOR	USD	XR	Composite
Teijin Ltd	JRA497	SNRFOR	JPY	CR	Composite
Teijin Ltd	JRA497	SNRFOR	JPY	MR	Composite
Teijin Ltd	JRA497	SNRFOR	JPY	XR	Composite
Teijin Ltd	JRA497	SNRFOR	USD	CR	Composite
Teijin Ltd	JRA497	SNRFOR	USD	MR	Composite
Tekni Plex Inc	8FGA1P	SNRFOR	USD	CR	Composite
Tekni Plex Inc	8FGA1P	SNRFOR	USD	MR	Composite
Tekni Plex Inc	8FGA1P	SNRFOR	USD	XR	Composite
TEKSID ALUMINIUM LUXEMBOURG SARL SCA		SNRFOR	EUR	CR	Composite
TEKSID ALUMINIUM LUXEMBOURG SARL SCA		SNRFOR	EUR	MM	Composite
TEKSID ALUMINIUM LUXEMBOURG SARL SCA		SNRFOR	USD	MR	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	AUD	CR	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	AUD	MR	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	EUR	CR	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	EUR	MM	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	EUR	MR	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	EUR	XR	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	JPY	MR	Composite

0.68%	0.75%	1.05%	1.32%	1.57%	1.77%	1.93%	2.04%	2.08%
0.66%	0.72%	1.01%	1.27%	1.51%	1.70%	1.86%	1.97%	2.00%
0.30%	0.32%	0.46%	0.59%	0.65%	0.74%	0.81%	0.86%	0.87%
0.30%	0.33%	0.48%	0.61%	0.67%	0.77%	0.83%	0.89%	0.90%
0.30%	0.31%	0.46%	0.57%	0.64%	0.73%	0.79%	0.85%	0.86%
0.30%	0.33%	0.48%	0.61%	0.67%	0.77%	0.83%	0.89%	0.90%
0.30%	0.31%	0.46%	0.57%	0.64%	0.73%	0.79%	0.85%	0.86%
0.30%	0.31%	0.45%	0.57%	0.64%	0.72%	0.79%	0.84%	0.85%
0.30%	0.31%	0.46%	0.57%	0.64%	0.73%	0.79%	0.85%	0.86%
0.30%	0.32%	0.46%	0.59%	0.65%	0.74%	0.81%	0.86%	0.87%
0.30%	0.32%	0.46%	0.59%	0.65%	0.74%	0.81%	0.86%	0.87%
0.30%	0.31%	0.46%	0.57%	0.64%	0.73%	0.79%	0.85%	0.86%
0.30%	0.33%	0.48%	0.61%	0.67%	0.77%	0.83%	0.89%	0.90%
0.30%	0.31%	0.46%	0.57%	0.64%	0.73%	0.79%	0.85%	0.86%
0.30%	0.31%	0.45%	0.57%	0.64%	0.72%	0.79%	0.84%	0.85%
0.69%	0.78%	1.00%	1.26%	1.36%	1.53%	1.63%	1.74%	1.84%
0.66%	0.74%	0.96%	1.21%	1.31%	1.47%	1.57%	1.67%	1.76%
0.65%	0.74%	0.95%	1.20%	1.29%	1.45%	1.55%	1.65%	1.74%
0.69%	0.78%	1.00%	1.26%	1.36%	1.53%	1.63%	1.74%	1.84%
0.66%	0.74%	0.96%	1.21%	1.31%	1.47%	1.57%	1.67%	1.76%
0.65%	0.74%	0.95%	1.20%	1.29%	1.45%	1.55%	1.65%	1.74%
0.63%	0.71%	0.91%	1.15%	1.25%	1.40%	1.49%	1.59%	1.68%
0.46%	0.54%	0.69%	0.91%	1.03%	1.16%	1.24%	1.36%	1.46%
0.46%	0.54%	0.69%	0.91%	1.03%	1.16%	1.24%	1.36%	1.46%
0.46%	0.56%	0.70%	0.94%	1.00%	1.17%	1.26%	1.32%	1.49%
0.46%	0.56%	0.70%	0.94%	1.00%	1.17%	1.26%	1.32%	1.49%
0.46%	0.52%	0.67%	0.90%	1.02%	1.14%	1.23%	1.35%	1.44%
0.46%	0.54%	0.69%	0.91%	1.03%	1.16%	1.24%	1.36%	1.46%
0.46%	0.56%	0.70%	0.94%	1.00%	1.17%	1.26%	1.32%	1.49%
0.46%	0.57%	0.73%	0.98%	1.10%	1.24%	1.33%	1.46%	1.57%
0.46%	0.56%	0.70%	0.94%	1.00%	1.17%	1.26%	1.32%	1.49%
0.46%	0.52%	0.67%	0.90%	1.02%	1.14%	1.23%	1.35%	1.44%
	0.48%	0.65%	0.80%	0.95%	0.95%			
	0.48%	0.65%	0.80%	0.95%	0.95%			
0.15%	0.20%	0.25%	0.31%	0.36%	0.40%	0.46%	0.57%	
0.15%	0.15%	0.18%	0.23%	0.27%	0.30%	0.35%	0.45%	
0.15%	0.21%	0.25%	0.31%	0.36%	0.40%	0.45%	0.56%	
0.15%	0.21%	0.25%	0.31%	0.36%	0.40%	0.45%	0.56%	
					3.38%			
					3.38%			
					3.38%			
0.22%	0.37%	0.53%	0.46%	0.69%	0.85%	1.00%	1.15%	1.05%
0.22%	0.37%	0.53%	0.46%	0.69%	0.85%	1.00%	1.15%	1.05%
0.22%	0.39%	0.56%	0.45%	0.69%	0.85%	1.05%	1.21%	1.10%
0.22%	0.37%	0.53%	0.43%	0.69%	0.85%	1.00%	1.15%	1.05%
0.22%	0.37%	0.53%	0.46%	0.69%	0.85%	1.00%	1.15%	1.05%

2.09%	2.07%	40% BBB	A	AA	A
2.01%	1.99%	40% BBB	A	AA	A
		40%			
		40%			
		40%			
		40%			
0.89%	0.90%	40% NR	B	BBB	BBB
0.92%	0.94%	40% NR	BB	A	A
0.88%	0.90%	40% NR	BBB	AA	AA
0.92%	0.94%	40% NR	BB	A	A
0.88%	0.90%	40% NR	BBB	AA	AA
0.87%	0.89%	40% NR	BB	A	A
		40%			
0.88%	0.90%	40% NR	BBB	AA	AA
		40%			
		40%			
0.89%	0.90%	40% NR	B	BBB	BBB
0.89%	0.90%	40% NR	B	BBB	BBB
		40%			
0.88%	0.90%	40% NR	BBB	AA	AA
		40%			
0.92%	0.94%	40% NR	BB	A	A
0.88%	0.90%	40% NR	BBB	AA	AA
0.87%	0.89%	40% NR	BB	A	A
2.04%	1.62%	40% BB	A	BBB	A
1.96%	1.62%	40% BB	A	BBB	A
1.94%	1.62%	40% BBB	AA	A	AA
		40%			
2.04%	1.62%	40% BB	A	BBB	A
1.96%	1.62%	40% BB	A	BBB	A
1.94%	1.62%	40% BBB	AA	A	AA
1.87%	1.62%	40% BB	A	BBB	A
		45%			
		45%			
		45%			
		45%			
		45%			
		45%			
		45%			
		45%			
1.51%	1.54%	40% NR	BBB	BBB	BBB
1.51%	1.54%	40% NR	BBB	BBB	BBB
1.54%	1.57%	40% NR	A	A	A
		40%			
		40%			
1.54%	1.57%	40% NR	A	A	A
1.49%	1.52%	40% NR	A	A	AA
1.51%	1.54%	40% NR	BBB	BBB	BBB
1.54%	1.57%	40% NR	A	A	A
1.63%	1.65%	40% NR	A	A	A
		40%			
1.54%	1.57%	40% NR	A	A	A
1.49%	1.52%	40% NR	A	A	AA
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
0.62%		38% NR	A	A	A
		36.67%			
0.62%		36.67% NR	BBB	BBB	BBB
0.62%		36.67% NR	BB	BB	BB
0.62%		36.67% NR	BB	BB	BB
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
1.17%	1.27%	40% NR	CCC	BB	B
1.17%	1.27%	40% NR	CCC	BB	B
1.17%	1.34%	40% NR	B	BBB	BB
		40%			
1.17%	1.27%	40% NR	BB	A	BBB
		40%			
1.17%	1.27%	40% NR	CCC	BB	B

A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
BB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BB	BBB	BBB	BBB	BB	BB
BB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
BBB	A	A	A	BBB	BBB
BBB	BBB	A	A	BB	BB
BBB	BBB	A	A	BB	BB
BB	A	AA	AA	BBB	BBB
BBB	BBB	A	A	BB	BB
BBB	BBB	A	A	BB	BB
BB	A	AA	AA	BBB	BBB
BBB	BBB	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	A	BBB	BBB
A	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	A	BBB	BBB
A	A	A	A	BBB	BBB
A	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
NR	NR				
NR	NR				
AA	A	BBB	BBB		NR
A	BBB	BB	BBB		NR
BBB	BB	B	BB		NR
BBB	BB	B	BB		NR
	NR				
	NR				
	NR				
NR	NR	B	B	B	NR
NR	NR	B	B	B	NR
NR	NR	BB	BB	BB	NR
NR	NR	BBB	BBB	BBB	NR
NR	NR	B	B	B	NR

BBB	AA	12	Telecommunications	Europe	Denmark
BBB	AA	12	Telecommunications	Europe	Denmark
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
BB	AA	11	Oil & Gas	Europe	France
BBB	A	4	Oil & Gas	Europe	France
A	AA	9	Oil & Gas	Europe	France
BBB	A	4	Oil & Gas	Europe	France
A	AA	9	Oil & Gas	Europe	France
BBB	AA	10	Oil & Gas	Europe	France
	NR		Oil & Gas	Europe	France
A	AA	9	Oil & Gas	Europe	France
	NR		Oil & Gas	Europe	France
	NR		Oil & Gas	Europe	France
BB	AA	11	Oil & Gas	Europe	France
BB	AA	11	Oil & Gas	Europe	France
	NR		Oil & Gas	Europe	France
A	AA	9	Oil & Gas	Europe	France
	NR		Oil & Gas	Europe	France
BBB	A	4	Oil & Gas	Europe	France
A	AA	9	Oil & Gas	Europe	France
BBB	AA	10	Oil & Gas	Europe	France
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	BBB	9	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
NR	BBB	9	Basic Materials	N.Amer	Canada
NR	A	9	Basic Materials	N.Amer	Canada
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
BB	AA	11	Utilities	N.Amer	United States
BB	AA	11	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
A	A	10	Utilities	N.Amer	United States
BB	AA	11	Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
BBB	AA	11	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	8	Utilities	N.Amer	United States
A	A	10	Utilities	N.Amer	United States
	NR		Industrials	N.Amer	Bahamas
	NR	2	Industrials	N.Amer	Bahamas
	NR	2	Industrials	N.Amer	Bahamas
	A	6	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	A	6	Basic Materials	Asia	Japan
	A	6	Basic Materials	Asia	Japan
	A	6	Basic Materials	Asia	Japan
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Consumer Goods	Europe	Luxembourg
	NR		Consumer Goods	Europe	Luxembourg
	NR		Consumer Goods	Europe	Luxembourg
CCC	B	2	Telecommunications	N.Amer	United States
CCC	B	2	Telecommunications	N.Amer	United States
B	B	2	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BB	B	2	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
CCC	B	2	Telecommunications	N.Amer	United States

BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB					
BB	BBB					
BB	BBB					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
	BB					
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB		Thin	Thin	Thin	Thin
BB	BBB		Thin	Thin	Thin	Thin
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	BB					
CCC	BB					
CCC	BB					
	CCC					
	CCC					
	CCC					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Thin
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Thin
BBB	A	Thin	DocAdj	DocAdj	DocAdj	Thin
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	A					
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Thin

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin

DocAdj DocAdj DocAdj DocAdj DocAdj Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp Thin
DocAdj DocAdj DocAdj DocAdj DocAdj Thin

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Thin
Thin
CcyGrp CcyGrp CcyGrp Thin

DocAdj DocAdj DocAdj Thin
Entity Tier Entity Tier Entity Tier Thin
Entity Tier Entity Tier Entity Tier Thin
Thin
Thin
Thin

Thin Entity Tier Entity Tier Entity Tier Thin Entity Tier
Thin Entity Tier Entity Tier Entity Tier Thin Entity Tier
Thin DocAdj DocAdj DocAdj Thin DocAdj

Thin CcyGrp CcyGrp CcyGrp Thin CcyGrp

Thin Entity Tier Entity Tier Entity Tier Thin Entity Tier

Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

TDSUSDCR	29-Aug-08 TDS
TDSUSDMM	29-Aug-08 TDS
TDSUSDMR	29-Aug-08 TDS
TDSUSDXR	29-Aug-08 TDS
TETUSDCR	29-Aug-08 TET
TETUSDMR	29-Aug-08 TET
TETUSDXR	29-Aug-08 TET
NETCOMEURCR	29-Aug-08 NETCOM
NETCOMEURMM	29-Aug-08 NETCOM
NETCOMEURMR	29-Aug-08 NETCOM
NETCOMUSDCR	29-Aug-08 NETCOM
NETCOMUSDMM	29-Aug-08 NETCOM
NETCOMUSDMR	29-Aug-08 NETCOM
TELENZAUDCR	29-Aug-08 TELENZ
TELENZAUDMR	29-Aug-08 TELENZ
TELENZCHFCR	29-Aug-08 TELENZ
TELENZCHFMR	29-Aug-08 TELENZ
TELENZEURCR	29-Aug-08 TELENZ
TELENZEURMM	29-Aug-08 TELENZ
TELENZEURMR	29-Aug-08 TELENZ
TELENZGBPCR	29-Aug-08 TELENZ
TELENZGBPMM	29-Aug-08 TELENZ
TELENZGBPMR	29-Aug-08 TELENZ
TELENZHKDMR	29-Aug-08 TELENZ
TELENZJPYCR	29-Aug-08 TELENZ
TELENZJPYMR	29-Aug-08 TELENZ
TELENZNOKMR	29-Aug-08 TELENZ
TELENZNZDMM	29-Aug-08 TELENZ
TELENZNZDMR	29-Aug-08 TELENZ
TELENZSGDMR	29-Aug-08 TELENZ
TELENZTWDMR	29-Aug-08 TELENZ
TELENZUSDCR	29-Aug-08 TELENZ
TELENZUSDMM	29-Aug-08 TELENZ
TELENZUSDMR	29-Aug-08 TELENZ
TELENZUSDXR	29-Aug-08 TELENZ
TIIMN-FinSAEURCR	29-Aug-08 TIIMN-FinSA
TIIMN-FinSAEURMM	29-Aug-08 TIIMN-FinSA
TIIMN-FinSAEURXR	29-Aug-08 TIIMN-FinSA
TIIMN-FinSAUSDMM	29-Aug-08 TIIMN-FinSA
TIIMNAUDCR	29-Aug-08 TIIMN
TIIMNAUDMM	29-Aug-08 TIIMN
TIIMNAUDMR	29-Aug-08 TIIMN
TIIMNCADMM	29-Aug-08 TIIMN
TIIMNCHFCR	29-Aug-08 TIIMN
TIIMNCHFMM	29-Aug-08 TIIMN
TIIMNEURCR	29-Aug-08 TIIMN
TIIMNEURMM	29-Aug-08 TIIMN
TIIMNEURMR	29-Aug-08 TIIMN
TIIMNEURXR	29-Aug-08 TIIMN
TIIMNGBPCR	29-Aug-08 TIIMN
TIIMNGBPMM	29-Aug-08 TIIMN
TIIMNGBPMR	29-Aug-08 TIIMN
TIIMNHKDMM	29-Aug-08 TIIMN
TIIMNJPYCR	29-Aug-08 TIIMN
TIIMNJPYMM	29-Aug-08 TIIMN
TIIMNJPYMR	29-Aug-08 TIIMN
TIIMNNOKMM	29-Aug-08 TIIMN
TIIMNNZDCR	29-Aug-08 TIIMN
TIIMNNZDMM	29-Aug-08 TIIMN
TIIMNSEKMM	29-Aug-08 TIIMN
TIIMNSGDCR	29-Aug-08 TIIMN
TIIMNSGDMM	29-Aug-08 TIIMN
TIIMNTWDMM	29-Aug-08 TIIMN
TIIMNUSDCR	29-Aug-08 TIIMN
TIIMNUSDMM	29-Aug-08 TIIMN
TIIMNUSDMR	29-Aug-08 TIIMN
TIIMNUSDXR	29-Aug-08 TIIMN
LMETELAUDCR	29-Aug-08 LMETEL
LMETELAUDMM	29-Aug-08 LMETEL
LMETELCHFCR	29-Aug-08 LMETEL
LMETELCHFMM	29-Aug-08 LMETEL
LMETELEURCR	29-Aug-08 LMETEL
LMETELEURMM	29-Aug-08 LMETEL
LMETELEURMR	29-Aug-08 LMETEL

Tel & Data Sys Inc	8FGD76	SNRFOR	USD	CR	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	USD	MM	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	USD	MR	Composite
Tel & Data Sys Inc	8FGD76	SNRFOR	USD	XR	Composite
Telcordia Tech Inc	8FGB4T	SNRFOR	USD	CR	Composite
Telcordia Tech Inc	8FGB4T	SNRFOR	USD	MR	Composite
Telcordia Tech Inc	8FGB4T	SNRFOR	USD	XR	Composite
Tele2 AB	8FGE7R	SNRFOR	EUR	CR	Composite
Tele2 AB	8FGE7R	SNRFOR	EUR	MM	Composite
Tele2 AB	8FGE7R	SNRFOR	EUR	MR	Composite
Tele2 AB	8FGE7R	SNRFOR	USD	CR	Composite
Tele2 AB	8FGE7R	SNRFOR	USD	MM	Composite
Tele2 AB	8FGE7R	SNRFOR	USD	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	AUD	CR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	AUD	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	CHF	CR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	CHF	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	EUR	CR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	EUR	MM	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	EUR	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	GBP	CR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	GBP	MM	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	GBP	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	HKD	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	JPY	CR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	JPY	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	NOK	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	NZD	MM	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	NZD	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	SGD	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	TWD	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	USD	CR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	USD	MM	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	USD	MR	Composite
Telecom Corp New Zld Ltd	8FGB9F	SNRFOR	USD	XR	Composite
Telecom Italia Fin SA	LTHHB2	SNRFOR	EUR	CR	Composite
Telecom Italia Fin SA	LTHHB2	SNRFOR	EUR	MM	Composite
Telecom Italia Fin SA	LTHHB2	SNRFOR	EUR	XR	Composite
Telecom Italia Fin SA	LTHHB2	SNRFOR	USD	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	AUD	CR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	AUD	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	AUD	MR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	CAD	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	CHF	CR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	CHF	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	EUR	CR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	EUR	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	EUR	MR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	EUR	XR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	GBP	CR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	GBP	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	GBP	MR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	HKD	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	JPY	CR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	JPY	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	JPY	MR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	NOK	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	NZD	CR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	NZD	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	SEK	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	SGD	CR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	SGD	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	TWD	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	USD	CR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	USD	MM	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	USD	MR	Composite
Telecom Italia SpA	T2B9EF	SNRFOR	USD	XR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	AUD	CR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	AUD	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	CHF	CR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	CHF	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	EUR	CR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	EUR	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	EUR	MR	Composite

0.22%	0.39%	0.56%	0.45%	0.69%	0.85%	1.05%	1.21%	1.10%
0.22%	0.37%	0.53%	0.43%	0.69%	0.85%	1.00%	1.15%	1.05%

0.41%	0.47%	0.56%	0.67%	0.76%	0.84%	0.92%	1.02%	1.12%
0.41%	0.47%	0.56%	0.67%	0.76%	0.84%	0.92%	1.02%	1.12%
0.41%	0.47%	0.57%	0.67%	0.75%	0.83%	0.92%	1.02%	1.11%
0.43%	0.49%	0.59%	0.70%	0.79%	0.88%	0.96%	1.07%	1.17%
0.42%	0.47%	0.57%	0.67%	0.76%	0.84%	0.92%	1.02%	1.13%
0.41%	0.47%	0.57%	0.67%	0.75%	0.83%	0.92%	1.02%	1.11%
0.43%	0.49%	0.59%	0.70%	0.79%	0.88%	0.96%	1.07%	1.17%
0.41%	0.47%	0.57%	0.67%	0.75%	0.83%	0.92%	1.02%	1.11%
0.41%	0.47%	0.57%	0.67%	0.75%	0.83%	0.92%	1.02%	1.11%
0.43%	0.46%	0.55%	0.67%	0.76%	0.83%	0.91%	1.01%	1.12%
0.41%	0.47%	0.57%	0.67%	0.75%	0.83%	0.92%	1.02%	1.11%
0.41%	0.47%	0.57%	0.67%	0.75%	0.83%	0.92%	1.02%	1.11%
0.43%	0.49%	0.59%	0.70%	0.79%	0.88%	0.96%	1.07%	1.17%
0.41%	0.47%	0.57%	0.67%	0.75%	0.83%	0.92%	1.02%	1.11%

0.52%	0.68%	0.95%	1.23%	1.41%	1.57%	1.67%	1.77%	1.78%
0.52%	0.65%	0.91%	1.17%	1.35%	1.51%	1.60%	1.69%	1.78%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.54%	0.67%	0.99%	1.26%	1.43%	1.58%	1.69%	1.79%	1.87%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.54%	0.67%	0.99%	1.26%	1.43%	1.58%	1.69%	1.79%	1.87%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.51%	0.64%	0.93%	1.22%	1.37%	1.52%	1.61%	1.70%	1.77%
0.49%	0.61%	0.90%	1.17%	1.32%	1.46%	1.55%	1.63%	1.71%
0.54%	0.67%	0.99%	1.26%	1.43%	1.58%	1.69%	1.79%	1.87%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.52%	0.65%	0.95%	1.23%	1.39%	1.55%	1.63%	1.73%	1.78%
0.52%	0.65%	0.95%	1.23%	1.39%	1.55%	1.63%	1.73%	1.78%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.54%	0.67%	0.99%	1.26%	1.43%	1.58%	1.69%	1.79%	1.87%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.54%	0.67%	0.99%	1.26%	1.43%	1.58%	1.69%	1.79%	1.87%
0.52%	0.64%	0.94%	1.24%	1.39%	1.54%	1.62%	1.72%	1.79%
0.51%	0.64%	0.93%	1.22%	1.37%	1.52%	1.61%	1.70%	1.77%
0.49%	0.61%	0.90%	1.17%	1.32%	1.46%	1.55%	1.63%	1.71%
0.76%	0.81%	1.03%	1.31%	1.50%	1.68%	1.78%	1.88%	1.94%
0.76%	0.81%	1.03%	1.31%	1.50%	1.68%	1.78%	1.88%	1.94%
0.76%	0.86%	1.08%	1.37%	1.55%	1.73%	1.85%	1.92%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
0.76%	0.86%	1.08%	1.37%	1.55%	1.73%	1.85%	1.92%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
0.76%	0.80%	1.01%	1.28%	1.47%	1.64%	1.74%	1.84%	1.94%

1.17%	1.34%	40%	NR	B	BBB	BB
		40%				
1.17%	1.27%	40%	NR	BB	A	BBB
		40%				
		37.50%				
		37.50%				
		37.50%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
1.18%	1.25%	40%	BB	BBB	BBB	A
1.18%	1.25%	40%	BB	BBB	BBB	A
		40%				
1.18%	1.25%	40%	A	AA	AA	AAA
1.24%	1.31%	40%	BBB	A	A	AA
1.19%	1.26%	40%	BBB	A	A	AA
1.18%	1.25%	40%	A	AA	AA	AAA
1.24%	1.31%	40%	BBB	A	A	AA
		40%				
1.18%	1.25%	40%	A	AA	AA	AAA
1.18%	1.25%	40%	A	AA	AA	AAA
		40%				
1.14%	1.20%	40%	A	A	A	A
1.18%	1.25%	40%	A	AA	AA	AAA
		40%				
		40%				
1.18%	1.25%	40%	A	AA	AA	AAA
		40%				
1.24%	1.31%	40%	BBB	A	A	AA
		40%				
1.18%	1.25%	40%	A	AA	AA	AAA
		40%				
		40%				
		40%				
		40%				
		40%				
1.77%	2.02%	40%	BB	BBB	BBB	BBB
1.77%	2.02%	40%	BB	BBB	A	A
		40%				
1.77%	2.03%	40%	A	AA	AAA	AAA
1.85%	2.12%	40%	BBB	A	AA	AA
1.77%	2.03%	40%	A	AA	AAA	AAA
1.85%	2.12%	40%	BBB	A	AA	AA
1.77%	2.03%	40%	A	AA	AAA	AAA
1.75%	2.01%	40%	BBB	A	AA	AA
1.69%	1.94%	40%	BBB	A	AA	AA
1.85%	2.12%	40%	BBB	A	AA	AA
1.77%	2.03%	40%	A	AA	AAA	AAA
		40%				
1.77%	2.03%	40%	A	AA	AAA	AAA
1.77%	2.02%	40%	BB	BBB	A	A
1.77%	2.02%	40%	BB	BBB	A	A
		40%				
1.77%	2.03%	40%	A	AA	AAA	AAA
1.85%	2.12%	40%	BBB	A	AA	AA
1.77%	2.03%	40%	A	AA	AAA	AAA
1.77%	2.03%	40%	A	AA	AAA	AAA
		40%				
1.77%	2.03%	40%	A	AA	AAA	AAA
		40%				
1.85%	2.12%	40%	BBB	A	AA	AA
1.77%	2.03%	40%	A	AA	AAA	AAA
1.75%	2.01%	40%	BBB	A	AA	AA
1.69%	1.94%	40%	BBB	A	AA	AA
2.01%	2.05%	40%	BB	BBB	BBB	BBB
2.01%	2.05%	40%	BB	BBB	BBB	BBB
2.04%	2.07%	40%	BB	A	A	A
1.99%	2.03%	40%	BB	AA	AA	AA
2.04%	2.07%	40%	BB	A	A	A
1.99%	2.03%	40%	BB	AA	AA	AA
1.96%	2.00%	40%	BB	A	A	A

NR	NR	BB	BB	BB	NR
NR	NR	BBB	BBB	BBB	NR
BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
AA	AA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
AA	AA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
BBB	A	A	A	BB	A
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
A	AA	AA	AA	BBB	BBB
AA	AA	AAA	AAA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AAA	AAA	AAA	AAA	A	BBB
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	BBB
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	BBB
AAA	AAA	AAA	AAA	A	BBB
A	A	A	A	BB	BB
A	A	A	A	BB	BB
AAA	AAA	AAA	AAA	A	BBB
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	BBB
AAA	AAA	AAA	AAA	A	BBB
AAA	AAA	AAA	AAA	A	BBB
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
A	A	BBB	BBB	NR	BB
A	A	BBB	BBB	NR	BB
A	AA	A	A	NR	A
AAA	AA	AA	AA	NR	A
A	AA	A	A	NR	A
AAA	AA	AA	AA	NR	A
AA	A	A	A	NR	BBB

B	B	2	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
BB	B	2	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Telecommunications	Europe	Sweden
	NR		Telecommunications	Europe	Sweden
	NR		Telecommunications	Europe	Sweden
	NR		Telecommunications	Europe	Sweden
	NR		Telecommunications	Europe	Sweden
	NR		Telecommunications	Europe	Sweden
BB	AA	13	Telecommunications	Oceania	New Zealand
BB	AA	13	Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
A	AA	11	Telecommunications	Oceania	New Zealand
BBB	AA	13	Telecommunications	Oceania	New Zealand
BBB	AA	13	Telecommunications	Oceania	New Zealand
A	AA	11	Telecommunications	Oceania	New Zealand
BBB	AA	13	Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
A	AA	11	Telecommunications	Oceania	New Zealand
A	AA	11	Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
A	A	5	Telecommunications	Oceania	New Zealand
A	AA	11	Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
A	AA	11	Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
BBB	AA	13	Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
A	AA	11	Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Oceania	New Zealand
	NR		Telecommunications	Europe	Luxembourg
	NR		Telecommunications	Europe	Luxembourg
	NR		Telecommunications	Europe	Luxembourg
	NR		Telecommunications	Europe	Luxembourg
BB	A	3	Telecommunications	Europe	Italy
BB	A	3	Telecommunications	Europe	Italy
	NR		Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
BBB	A	5	Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
BBB	A	5	Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
BBB	AA	13	Telecommunications	Europe	Italy
BBB	AA	13	Telecommunications	Europe	Italy
BBB	A	5	Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
	NR		Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
BB	AA	13	Telecommunications	Europe	Italy
BB	AA	13	Telecommunications	Europe	Italy
	NR		Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
BBB	A	5	Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
	NR		Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
	NR		Telecommunications	Europe	Italy
BBB	A	5	Telecommunications	Europe	Italy
BBB	AA	12	Telecommunications	Europe	Italy
BBB	AA	13	Telecommunications	Europe	Italy
BBB	AA	13	Telecommunications	Europe	Italy
BB	AA	12	Technology	Europe	Sweden
BB	AA	12	Technology	Europe	Sweden
A	A	7	Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
A	A	7	Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
BBB	AA	11	Technology	Europe	Sweden

BBB	A	Thin	DocAdj	DocAdj	DocAdj	Thin
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
BBB	A					
B						
B						
B						
	A					
	A					
	A					
	A					
	A					
	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
BBB						
BBB						
BBB						
BBB						
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj

Thin	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Thin	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

LMETELEURXR	29-Aug-08 LMETEL
LMETELGBPCR	29-Aug-08 LMETEL
LMETELGBPMM	29-Aug-08 LMETEL
LMETELGBPXR	29-Aug-08 LMETEL
LMETELHKDMM	29-Aug-08 LMETEL
LMETELJPYCR	29-Aug-08 LMETEL
LMETELJPYMM	29-Aug-08 LMETEL
LMETELNZDCR	29-Aug-08 LMETEL
LMETELNZDMM	29-Aug-08 LMETEL
LMETELSEKMM	29-Aug-08 LMETEL
LMETELSGDCR	29-Aug-08 LMETEL
LMETELSGDMM	29-Aug-08 LMETEL
LMETELTWDMM	29-Aug-08 LMETEL
LMETELUSDCR	29-Aug-08 LMETEL
LMETELUSDMM	29-Aug-08 LMETEL
LMETELUSDMR	29-Aug-08 LMETEL
LMETELUSDXR	29-Aug-08 LMETEL
LMETELZARMM	29-Aug-08 LMETEL
TELARGUSDCR	29-Aug-08 TELARG
TELARGUSDMR	29-Aug-08 TELARG
TELARGUSDXR	29-Aug-08 TELARG
TELEO2EURCR	29-Aug-08 TELEO2
TELEO2EURMM	29-Aug-08 TELEO2
TELEO2USDCR	29-Aug-08 TELEO2
TELEO2USDMM	29-Aug-08 TELEO2
TELEFOAUDCR	29-Aug-08 TELEFO
TELEFOAUDMM	29-Aug-08 TELEFO
TELEFOCADMM	29-Aug-08 TELEFO
TELEFOCHFCR	29-Aug-08 TELEFO
TELEFOCHFMM	29-Aug-08 TELEFO
TELEFODKKMM	29-Aug-08 TELEFO
TELEFOEURCR	29-Aug-08 TELEFO
TELEFOEURMM	29-Aug-08 TELEFO
TELEFOEURMR	29-Aug-08 TELEFO
TELEFOEURXR	29-Aug-08 TELEFO
TELEFOGBPCR	29-Aug-08 TELEFO
TELEFOGBPMM	29-Aug-08 TELEFO
TELEFOHKDMM	29-Aug-08 TELEFO
TELEFOJPYCR	29-Aug-08 TELEFO
TELEFOJPYMM	29-Aug-08 TELEFO
TELEFONOKMM	29-Aug-08 TELEFO
TELEFOSEKMM	29-Aug-08 TELEFO
TELEFOSGDMM	29-Aug-08 TELEFO
TELEFOTWDCR	29-Aug-08 TELEFO
TELEFOUSDCR	29-Aug-08 TELEFO
TELEFOUSDMM	29-Aug-08 TELEFO
TELEFOUSDMR	29-Aug-08 TELEFO
TELEFOUSDXR	29-Aug-08 TELEFO
TELEFOZARMM	29-Aug-08 TELEFO
CARSO-TELMAUDCR	29-Aug-08 CARSO-TELM
CARSO-TELMAUDMR	29-Aug-08 CARSO-TELM
CARSO-TELMCADCR	29-Aug-08 CARSO-TELM
CARSO-TELMEURCR	29-Aug-08 CARSO-TELM
CARSO-TELMEURMM	29-Aug-08 CARSO-TELM
CARSO-TELMEURMR	29-Aug-08 CARSO-TELM
CARSO-TELMHKDCR	29-Aug-08 CARSO-TELM
CARSO-TELMJPYCR	29-Aug-08 CARSO-TELM
CARSO-TELMSGDCR	29-Aug-08 CARSO-TELM
CARSO-TELMTWDCR	29-Aug-08 CARSO-TELM
CARSO-TELMUSDCR	29-Aug-08 CARSO-TELM
CARSO-TELMUSDMM	29-Aug-08 CARSO-TELM
CARSO-TELMUSDMR	29-Aug-08 CARSO-TELM
CARSO-TELMUSDXR	29-Aug-08 CARSO-TELM
CARSO-TELMZARCR	29-Aug-08 CARSO-TELM
BCE-TglobeIncEURCR	29-Aug-08 BCE-TglobeInc
BCE-TglobeIncEURMM	29-Aug-08 BCE-TglobeInc
BCE-TglobeIncEURMR	29-Aug-08 BCE-TglobeInc
BCE-TglobeIncUSDCR	29-Aug-08 BCE-TglobeInc
BCE-TglobeIncUSDMM	29-Aug-08 BCE-TglobeInc
BCE-TglobeIncUSDMR	29-Aug-08 BCE-TglobeInc
TKAAUDMM	29-Aug-08 TKA
TKACADMM	29-Aug-08 TKA
TKADKKMM	29-Aug-08 TKA
TKAEURCR	29-Aug-08 TKA

TelefonAB L M Ericsson	WY7EBJ	SNRFOR	EUR	XR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	GBP	CR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	GBP	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	GBP	XR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	HKD	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	JPY	CR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	JPY	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	NZD	CR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	NZD	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	SEK	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	SGD	CR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	SGD	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	TWD	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	USD	CR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	USD	MM	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	USD	MR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	USD	XR	Composite
TelefonAB L M Ericsson	WY7EBJ	SNRFOR	ZAR	MM	Composite
Telefonica de Argentina SA	PY935P	SNRFOR	USD	CR	Composite
Telefonica de Argentina SA	PY935P	SNRFOR	USD	MR	Composite
Telefonica de Argentina SA	PY935P	SNRFOR	USD	XR	Composite
Telefonica O2 Czech Rep as	8FGCCC	SNRFOR	EUR	CR	Composite
Telefonica O2 Czech Rep as	8FGCCC	SNRFOR	EUR	MM	Composite
Telefonica O2 Czech Rep as	8FGCCC	SNRFOR	USD	CR	Composite
Telefonica O2 Czech Rep as	8FGCCC	SNRFOR	USD	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	AUD	CR	Composite
Telefonica S A	8FGCBA	SNRFOR	AUD	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	CAD	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	CHF	CR	Composite
Telefonica S A	8FGCBA	SNRFOR	CHF	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	DKK	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	EUR	CR	Composite
Telefonica S A	8FGCBA	SNRFOR	EUR	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	EUR	MR	Composite
Telefonica S A	8FGCBA	SNRFOR	EUR	XR	Composite
Telefonica S A	8FGCBA	SNRFOR	GBP	CR	Composite
Telefonica S A	8FGCBA	SNRFOR	GBP	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	HKD	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	JPY	CR	Composite
Telefonica S A	8FGCBA	SNRFOR	JPY	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	NOK	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	SEK	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	SGD	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	TWD	CR	Composite
Telefonica S A	8FGCBA	SNRFOR	USD	CR	Composite
Telefonica S A	8FGCBA	SNRFOR	USD	MM	Composite
Telefonica S A	8FGCBA	SNRFOR	USD	MR	Composite
Telefonica S A	8FGCBA	SNRFOR	USD	XR	Composite
Telefonica S A	8FGCBA	SNRFOR	ZAR	MM	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	AUD	CR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	AUD	MR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	CAD	CR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	EUR	CR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	EUR	MM	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	EUR	MR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	HKD	CR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	JPY	CR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	SGD	CR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	TWD	CR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	USD	CR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	USD	MM	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	USD	MR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	USD	XR	Composite
Telefonos de Mexico S A Bursatil de Cap Variable	PY94CL	SNRFOR	ZAR	CR	Composite
Teleglobe Inc	8FGD5W	SNRFOR	EUR	CR	Composite
Teleglobe Inc	8FGD5W	SNRFOR	EUR	MM	Composite
Teleglobe Inc	8FGD5W	SNRFOR	EUR	MR	Composite
Teleglobe Inc	8FGD5W	SNRFOR	USD	CR	Composite
Teleglobe Inc	8FGD5W	SNRFOR	USD	MM	Composite
Teleglobe Inc	8FGD5W	SNRFOR	USD	MR	Composite
Telekom Austria AG	8FGD7T	SNRFOR	AUD	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	CAD	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	DKK	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	EUR	CR	Composite

0.76%	0.77%	0.97%	1.23%	1.42%	1.58%	1.68%	1.77%	1.94%
0.76%	0.86%	1.08%	1.37%	1.55%	1.73%	1.85%	1.92%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
0.76%	0.81%	1.03%	1.31%	1.50%	1.68%	1.78%	1.88%	1.94%
0.76%	0.81%	1.03%	1.31%	1.50%	1.68%	1.78%	1.88%	1.94%
0.76%	0.86%	1.08%	1.37%	1.55%	1.73%	1.85%	1.92%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
0.76%	0.86%	1.08%	1.37%	1.55%	1.73%	1.85%	1.92%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
0.76%	0.86%	1.08%	1.37%	1.55%	1.73%	1.85%	1.92%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
0.76%	0.80%	1.01%	1.28%	1.47%	1.64%	1.74%	1.84%	1.94%
0.76%	0.81%	1.01%	1.27%	1.49%	1.66%	1.76%	1.86%	1.94%
5.36%	6.12%	6.68%	6.98%	7.14%	7.34%	7.54%	7.51%	7.97%
5.09%	5.81%	6.35%	6.63%	6.78%	6.97%	7.16%	7.51%	7.58%
4.90%	5.60%	6.11%	6.39%	6.53%	6.72%	6.89%	7.51%	7.30%

0.33%	0.47%	0.63%	0.80%	0.92%	1.03%	1.09%	1.15%	1.16%
0.31%	0.47%	0.60%	0.77%	0.89%	0.99%	1.05%	1.11%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.34%	0.47%	0.64%	0.82%	0.92%	1.02%	1.08%	1.14%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.34%	0.47%	0.64%	0.82%	0.92%	1.02%	1.08%	1.14%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.32%	0.46%	0.61%	0.78%	0.88%	0.98%	1.04%	1.09%	1.16%
0.31%	0.44%	0.58%	0.75%	0.85%	0.94%	1.00%	1.05%	1.16%
0.34%	0.47%	0.64%	0.82%	0.92%	1.02%	1.08%	1.14%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.32%	0.47%	0.63%	0.80%	0.93%	1.04%	1.10%	1.19%	1.16%
0.32%	0.47%	0.60%	0.76%	0.89%	1.00%	1.05%	1.15%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.34%	0.47%	0.64%	0.82%	0.92%	1.02%	1.08%	1.14%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
0.32%	0.46%	0.61%	0.78%	0.88%	0.98%	1.04%	1.09%	1.16%
0.31%	0.44%	0.58%	0.75%	0.85%	0.94%	1.00%	1.05%	1.16%
0.32%	0.47%	0.61%	0.78%	0.89%	0.99%	1.05%	1.11%	1.16%
	0.61%	0.88%	1.09%	1.23%	1.39%	1.50%	1.61%	1.76%
	0.61%	0.88%	1.10%	1.23%	1.39%	1.50%	1.62%	1.76%
	0.61%	0.88%	1.10%	1.23%	1.39%	1.50%	1.62%	1.76%
	0.59%	0.84%	1.04%	1.18%	1.34%	1.43%	1.58%	1.68%
	0.61%	0.88%	1.10%	1.23%	1.39%	1.50%	1.62%	1.76%
	0.61%	0.88%	1.09%	1.23%	1.39%	1.50%	1.61%	1.76%
	0.61%	0.88%	1.10%	1.23%	1.39%	1.50%	1.62%	1.76%
	0.61%	0.88%	1.10%	1.23%	1.39%	1.50%	1.62%	1.76%
	0.61%	0.88%	1.10%	1.23%	1.39%	1.50%	1.62%	1.76%
	0.59%	0.84%	1.04%	1.18%	1.34%	1.43%	1.58%	1.68%
	0.57%	0.80%	1.01%	1.13%	1.29%	1.38%	1.49%	1.62%
	0.61%	0.88%	1.10%	1.23%	1.39%	1.50%	1.62%	1.76%

0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.77%	0.83%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.28%	0.29%	0.46%	0.55%	0.64%	0.72%	0.79%	0.86%	0.87%

1.89%	1.93%	40% BB	A	A	A
2.04%	2.07%	40% BB	A	A	A
1.99%	2.03%	40% BB	AA	AA	AA
		40%			
1.99%	2.03%	40% BB	AA	AA	AA
2.01%	2.05%	40% BB	BBB	BBB	BBB
2.01%	2.05%	40% BB	BBB	BBB	BBB
2.04%	2.07%	40% BB	A	A	A
1.99%	2.03%	40% BB	AA	AA	AA
1.99%	2.03%	40% BB	AA	AA	AA
2.04%	2.07%	40% BB	A	A	A
1.99%	2.03%	40% BB	AA	AA	AA
		40%			
2.04%	2.07%	40% BB	A	A	A
1.99%	2.03%	40% BB	AA	AA	AA
1.96%	2.00%	40% BB	A	A	A
		40%			
1.99%	2.03%	40% BB	AA	AA	AA
8.04%	8.07%	25% BB	BBB	BBB	BBB
7.63%	7.67%	25% BB	BBB	BBB	BBB
7.35%	7.39%	25% BB	BBB	BBB	BBB
		40%			
		40%			
		40%			
		40%			
1.28%	1.37%	40% BBB	BBB	BBB	BBB
1.28%	1.37%	40% A	BBB	A	A
1.28%	1.38%	40% AA	AA	AA	AA
1.34%	1.44%	40% A	A	A	AA
1.28%	1.38%	40% AA	AA	AA	AA
		40%			
1.34%	1.44%	40% A	A	A	AA
1.28%	1.38%	40% AA	AA	AA	AA
1.27%	1.37%	40% A	A	A	AA
1.22%	1.32%	40% A	A	A	AA
1.34%	1.44%	40% A	A	A	AA
1.28%	1.38%	40% AA	AA	AA	AA
1.28%	1.38%	40% AA	AA	AA	AA
1.28%	1.37%	40% BBB	BBB	BBB	BBB
1.28%	1.37%	40% BBB	BBB	A	A
1.28%	1.38%	40% AA	AA	AA	AA
1.28%	1.38%	40% AA	AA	AA	AA
1.28%	1.38%	40% AA	AA	AA	AA
		40%			
1.34%	1.44%	40% A	A	A	AA
1.28%	1.38%	40% AA	AA	AA	AA
1.27%	1.37%	40% A	A	A	AA
1.22%	1.32%	40% A	A	A	AA
1.28%	1.38%	40% AA	AA	AA	AA
1.77%	1.97%	36.43%	BB	BB	BBB
		36.43%			
1.77%	1.81%	36%	A	A	AA
1.77%	1.81%	36%	A	A	AA
		36.43%			
1.68%	1.72%	36.43%	BBB	BBB	A
1.77%	1.81%	36%	A	A	AA
1.77%	1.97%	36.43%	BB	BB	BBB
1.77%	1.81%	36%	A	A	AA
1.77%	1.81%	36%	A	A	AA
1.77%	1.81%	36%	A	A	AA
		36.43%			
1.68%	1.72%	36.43%	BBB	BBB	A
1.62%	1.66%	36.43%	BBB	BBB	A
1.77%	1.81%	36%	A	A	AA
		20%			
		20%			
		20%			
		20%			
		20%			
		20%			
0.99%	1.01%	40% BB	BBB	BBB	BBB
1.02%	1.01%	40% A	AA	AA	AA
		40%			
1.04%	1.06%	40% BBB	A	A	A

AA	A	A	A	NR	BBB
A	AA	A	A	NR	A
AAA	AA	AA	AA	NR	A
AAA	AA	AA	AA	NR	A
A	A	BBB	BBB	NR	BB
A	A	BBB	BBB	NR	BB
A	AA	A	A	NR	A
AAA	AA	AA	AA	NR	A
AAA	AA	AA	AA	NR	A
A	AA	A	A	NR	A
AAA	AA	AA	AA	NR	A
A	AA	A	A	NR	A
AAA	AA	AA	AA	NR	A
AA	A	A	A	NR	BBB
AAA	AA	AA	AA	NR	A
BBB	BBB	BBB	NR	BBB	BBB
BBB	BBB	BBB	NR	BBB	BBB
BBB	BBB	BBB	NR	BBB	BBB

BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AA	AAA	AAA	AAA	NR	A
A	AA	A	A	NR	BBB
AA	AAA	AAA	AAA	NR	A
A	AA	A	A	NR	BBB
AA	AAA	AAA	AAA	NR	A
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
A	AA	A	A	NR	BBB
AA	AAA	AAA	AAA	NR	A
AA	AAA	AAA	AAA	NR	A
BBB	BBB	BBB	BBB	NR	BB
A	A	A	A	NR	BB
AA	AAA	AAA	AAA	NR	A
AA	AAA	AAA	AAA	NR	A
AA	AAA	AAA	AAA	NR	A
A	AA	A	A	NR	BBB
AA	AAA	AAA	AAA	NR	A
A	AA	AA	AA	NR	BBB
A	AA	AA	AA	NR	BBB
AA	AAA	AAA	AAA	NR	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

BBB	A	A	A	BB	BB
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB

BBB	AA	11	Technology	Europe	Sweden
A	A	7	Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
	NR		Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
BB	AA	12	Technology	Europe	Sweden
BB	AA	12	Technology	Europe	Sweden
A	A	7	Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
A	A	7	Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
	NR		Technology	Europe	Sweden
A	A	7	Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
BBB	AA	11	Technology	Europe	Sweden
	NR		Technology	Europe	Sweden
A	AA	10	Technology	Europe	Sweden
BBB	A	3	Telecommunications	Lat.Amer	Argentina
BBB	A	3	Telecommunications	Lat.Amer	Argentina
BBB	A	3	Telecommunications	Lat.Amer	Argentina
	NR		Telecommunications	E.Eur	Czech Republic
	NR		Telecommunications	E.Eur	Czech Republic
	NR		Telecommunications	E.Eur	Czech Republic
	NR		Telecommunications	E.Eur	Czech Republic
BB	A	4	Telecommunications	Europe	Spain
BB	A	4	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
BBB	A	6	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
	NR		Telecommunications	Europe	Spain
BBB	A	6	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
BBB	AA	13	Telecommunications	Europe	Spain
BBB	AA	13	Telecommunications	Europe	Spain
BBB	A	6	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
BB	A	3	Telecommunications	Europe	Spain
BB	A	3	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
	NR		Telecommunications	Europe	Spain
BBB	A	6	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
BBB	AA	13	Telecommunications	Europe	Spain
BBB	AA	13	Telecommunications	Europe	Spain
A	AA	13	Telecommunications	Europe	Spain
CCC	A	7	Telecommunications	Lat.Amer	Mexico
	NR		Telecommunications	Lat.Amer	Mexico
A	A	6	Telecommunications	Lat.Amer	Mexico
A	A	6	Telecommunications	Lat.Amer	Mexico
	NR		Telecommunications	Lat.Amer	Mexico
BBB	A	7	Telecommunications	Lat.Amer	Mexico
A	A	6	Telecommunications	Lat.Amer	Mexico
CCC	A	7	Telecommunications	Lat.Amer	Mexico
A	A	6	Telecommunications	Lat.Amer	Mexico
A	A	6	Telecommunications	Lat.Amer	Mexico
A	A	6	Telecommunications	Lat.Amer	Mexico
	NR		Telecommunications	Lat.Amer	Mexico
BBB	A	7	Telecommunications	Lat.Amer	Mexico
BBB	A	7	Telecommunications	Lat.Amer	Mexico
A	A	6	Telecommunications	Lat.Amer	Mexico
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
BB	AA	13	Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
	NR		Telecommunications	Europe	Austria
BBB	A	3	Telecommunications	Europe	Austria

BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB		DocAdj	DocAdj	DocAdj	DocAdj
A	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB		DocAdj	DocAdj	DocAdj	DocAdj
A	BBB		DocAdj	DocAdj	DocAdj	DocAdj
A	BBB		CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	Thin	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj

Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp

TKAEURMM	29-Aug-08 TKA
TKAEURMR	29-Aug-08 TKA
TKAEURXR	29-Aug-08 TKA
TKAGBPCR	29-Aug-08 TKA
TKAGBPMM	29-Aug-08 TKA
TKAGBPMR	29-Aug-08 TKA
TKAHKDMM	29-Aug-08 TKA
TKAJPYMM	29-Aug-08 TKA
TKANOKMM	29-Aug-08 TKA
TKASEKMM	29-Aug-08 TKA
TKASGDMM	29-Aug-08 TKA
TKATWDCR	29-Aug-08 TKA
TKATWDMM	29-Aug-08 TKA
TKAUSDCR	29-Aug-08 TKA
TKAUSDMM	29-Aug-08 TKA
TKAUSDMR	29-Aug-08 TKA
TKAZARMM	29-Aug-08 TKA
TELMALAUDCR	29-Aug-08 TELMAL
TELMALAUDMR	29-Aug-08 TELMAL
TELMALDKKCR	29-Aug-08 TELMAL
TELMALEURCR	29-Aug-08 TELMAL
TELMALEURMM	29-Aug-08 TELMAL
TELMALEURMR	29-Aug-08 TELMAL
TELMALGBPCR	29-Aug-08 TELMAL
TELMALHKDMR	29-Aug-08 TELMAL
TELMALJPYCR	29-Aug-08 TELMAL
TELMALJPYMM	29-Aug-08 TELMAL
TELMALSGDCR	29-Aug-08 TELMAL
TELMALSGDMR	29-Aug-08 TELMAL
TELMALTWDMR	29-Aug-08 TELMAL
TELMALUSDCR	29-Aug-08 TELMAL
TELMALUSDMM	29-Aug-08 TELMAL
TELMALUSDMR	29-Aug-08 TELMAL
TELMALUSDXR	29-Aug-08 TELMAL
TPSAAUDCR	29-Aug-08 TPSA
TPSAAUDMM	29-Aug-08 TPSA
TPSACADMR	29-Aug-08 TPSA
TPSACHFCR	29-Aug-08 TPSA
TPSACHFMM	29-Aug-08 TPSA
TPSAEURCR	29-Aug-08 TPSA
TPSAEURMM	29-Aug-08 TPSA
TPSAEURMR	29-Aug-08 TPSA
TPSAGBPCR	29-Aug-08 TPSA
TPSAJPYCR	29-Aug-08 TPSA
TPSAJPYMM	29-Aug-08 TPSA
TPSAPLNMR	29-Aug-08 TPSA
TPSAUSDCR	29-Aug-08 TPSA
TPSAUSDMM	29-Aug-08 TPSA
TPSAUSDMR	29-Aug-08 TPSA
TPSAUSDXR	29-Aug-08 TPSA
TNET-CommsEURCR	29-Aug-08 TNET-Comms
TNET-CommsEURMM	29-Aug-08 TNET-Comms
TNET-CommsEURMR	29-Aug-08 TNET-Comms
TNET-CommsUSDCR	29-Aug-08 TNET-Comms
TNET-CommsUSDMM	29-Aug-08 TNET-Comms
TNET-CommsUSDMR	29-Aug-08 TNET-Comms
TNETEURCR	29-Aug-08 TNET
TNETEURMM	29-Aug-08 TNET
TNETUSDCR	29-Aug-08 TNET
TNETUSDMM	29-Aug-08 TNET
TNETUSDMR	29-Aug-08 TNET
TELNORAUDMM	29-Aug-08 TELNOR
TELNORCADMM	29-Aug-08 TELNOR
TELNORCHFCR	29-Aug-08 TELNOR
TELNORCHFMM	29-Aug-08 TELNOR
TELNORDKKMM	29-Aug-08 TELNOR
TELNOREURCR	29-Aug-08 TELNOR
TELNOREURMM	29-Aug-08 TELNOR
TELNOREURMR	29-Aug-08 TELNOR
TELNORGBPMM	29-Aug-08 TELNOR
TELNORGBPMR	29-Aug-08 TELNOR
TELNORHKDMM	29-Aug-08 TELNOR
TELNORJPYCR	29-Aug-08 TELNOR
TELNORJPYMM	29-Aug-08 TELNOR

Telekom Austria AG	8FGD7T	SNRFOR	EUR	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	EUR	MR	Composite
Telekom Austria AG	8FGD7T	SNRFOR	EUR	XR	Composite
Telekom Austria AG	8FGD7T	SNRFOR	GBP	CR	Composite
Telekom Austria AG	8FGD7T	SNRFOR	GBP	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	GBP	MR	Composite
Telekom Austria AG	8FGD7T	SNRFOR	HKD	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	JPY	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	NOK	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	SEK	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	SGD	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	TWD	CR	Composite
Telekom Austria AG	8FGD7T	SNRFOR	TWD	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	USD	CR	Composite
Telekom Austria AG	8FGD7T	SNRFOR	USD	MM	Composite
Telekom Austria AG	8FGD7T	SNRFOR	USD	MR	Composite
Telekom Austria AG	8FGD7T	SNRFOR	ZAR	MM	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	AUD	CR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	AUD	MR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	DKK	CR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	EUR	CR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	EUR	MM	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	EUR	MR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	GBP	CR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	HKD	MR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	JPY	CR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	JPY	MM	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	SGD	CR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	SGD	MR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	TWD	MR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	USD	CR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	USD	MM	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	USD	MR	Composite
Telekom Malaysia BHD	8FGD6W	SNRFOR	USD	XR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	AUD	CR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	AUD	MM	Composite
Telekom Polska SA	8FGD7G	SNRFOR	CAD	MR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	CHF	CR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	CHF	MM	Composite
Telekom Polska SA	8FGD7G	SNRFOR	EUR	CR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	EUR	MM	Composite
Telekom Polska SA	8FGD7G	SNRFOR	EUR	MR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	GBP	CR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	JPY	CR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	JPY	MM	Composite
Telekom Polska SA	8FGD7G	SNRFOR	PLN	MR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	USD	CR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	USD	MM	Composite
Telekom Polska SA	8FGD7G	SNRFOR	USD	MR	Composite
Telekom Polska SA	8FGD7G	SNRFOR	USD	XR	Composite
Telenet Comms	BJHIDD	SNRFOR	EUR	CR	Composite
Telenet Comms	BJHIDD	SNRFOR	EUR	MM	Composite
Telenet Comms	BJHIDD	SNRFOR	EUR	MR	Composite
Telenet Comms	BJHIDD	SNRFOR	USD	CR	Composite
Telenet Comms	BJHIDD	SNRFOR	USD	MM	Composite
Telenet Comms	BJHIDD	SNRFOR	USD	MR	Composite
Telenet Group Hldg Nv	BJHIEC	SNRFOR	EUR	CR	Composite
Telenet Group Hldg Nv	BJHIEC	SNRFOR	EUR	MM	Composite
Telenet Group Hldg Nv	BJHIEC	SNRFOR	USD	CR	Composite
Telenet Group Hldg Nv	BJHIEC	SNRFOR	USD	MM	Composite
Telenet Group Hldg Nv	BJHIEC	SNRFOR	USD	MR	Composite
Telenor ASA	8FGD80	SNRFOR	AUD	MM	Composite
Telenor ASA	8FGD80	SNRFOR	CAD	MM	Composite
Telenor ASA	8FGD80	SNRFOR	CHF	CR	Composite
Telenor ASA	8FGD80	SNRFOR	CHF	MM	Composite
Telenor ASA	8FGD80	SNRFOR	DKK	MM	Composite
Telenor ASA	8FGD80	SNRFOR	EUR	CR	Composite
Telenor ASA	8FGD80	SNRFOR	EUR	MM	Composite
Telenor ASA	8FGD80	SNRFOR	EUR	MR	Composite
Telenor ASA	8FGD80	SNRFOR	GBP	MM	Composite
Telenor ASA	8FGD80	SNRFOR	GBP	MR	Composite
Telenor ASA	8FGD80	SNRFOR	HKD	MM	Composite
Telenor ASA	8FGD80	SNRFOR	JPY	CR	Composite
Telenor ASA	8FGD80	SNRFOR	JPY	MM	Composite

0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.26%	0.28%	0.43%	0.53%	0.61%	0.69%	0.75%	0.81%	0.87%
0.25%	0.27%	0.42%	0.51%	0.59%	0.66%	0.73%	0.78%	0.87%
0.28%	0.29%	0.46%	0.55%	0.64%	0.72%	0.79%	0.86%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.28%	0.29%	0.46%	0.55%	0.64%	0.72%	0.79%	0.86%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.28%	0.29%	0.46%	0.55%	0.64%	0.72%	0.79%	0.86%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.26%	0.28%	0.43%	0.53%	0.61%	0.69%	0.75%	0.81%	0.87%
0.27%	0.28%	0.44%	0.54%	0.62%	0.70%	0.76%	0.82%	0.87%
0.64%	0.75%	0.97%	1.11%	1.26%	1.39%	1.46%	1.54%	1.56%
0.64%	0.73%	0.98%	1.11%	1.26%	1.39%	1.46%	1.54%	1.56%
0.61%	0.70%	0.94%	1.07%	1.22%	1.34%	1.40%	1.48%	1.50%
0.64%	0.73%	0.98%	1.11%	1.26%	1.39%	1.46%	1.54%	1.56%
0.60%	0.69%	0.93%	1.06%	1.20%	1.33%	1.39%	1.47%	1.49%
0.64%	0.75%	0.97%	1.11%	1.26%	1.39%	1.46%	1.54%	1.56%
0.64%	0.73%	0.98%	1.11%	1.26%	1.39%	1.46%	1.54%	1.56%
0.60%	0.69%	0.93%	1.06%	1.20%	1.33%	1.39%	1.47%	1.49%
0.60%	0.69%	0.93%	1.06%	1.20%	1.33%	1.39%	1.47%	1.49%
0.64%	0.73%	0.98%	1.11%	1.26%	1.39%	1.46%	1.54%	1.56%
0.60%	0.69%	0.93%	1.06%	1.20%	1.33%	1.39%	1.47%	1.49%
0.28%	0.40%	0.55%	0.66%	0.78%	0.86%	0.93%	1.00%	1.08%
0.28%	0.40%	0.55%	0.66%	0.78%	0.86%	0.93%	1.00%	1.08%
0.28%	0.39%	0.53%	0.65%	0.76%	0.84%	0.91%	0.98%	1.08%
0.30%	0.40%	0.56%	0.68%	0.79%	0.90%	0.96%	1.03%	1.08%
0.28%	0.40%	0.54%	0.66%	0.77%	0.85%	0.92%	0.99%	1.08%
0.30%	0.40%	0.56%	0.68%	0.79%	0.90%	0.96%	1.03%	1.08%
0.28%	0.40%	0.54%	0.66%	0.77%	0.85%	0.92%	0.99%	1.08%
0.28%	0.39%	0.53%	0.65%	0.76%	0.84%	0.91%	0.98%	1.08%
0.28%	0.40%	0.55%	0.66%	0.78%	0.86%	0.93%	1.00%	1.08%
0.28%	0.40%	0.55%	0.66%	0.78%	0.86%	0.93%	1.00%	1.08%
0.30%	0.40%	0.56%	0.68%	0.79%	0.90%	0.96%	1.03%	1.08%
0.28%	0.40%	0.54%	0.66%	0.77%	0.85%	0.92%	0.99%	1.08%
0.28%	0.39%	0.53%	0.65%	0.76%	0.84%	0.91%	0.98%	1.08%
0.76%	1.11%			2.22%	2.41%	2.59%	3.16%	2.77%
0.76%	1.11%			2.22%	2.41%	2.59%	3.16%	2.77%
		1.34%	1.92%	2.00%	2.79%	3.17%	3.51%	
		1.34%	1.92%	2.00%	2.79%	3.17%	3.51%	
		1.34%	1.92%	2.00%	2.79%	3.17%	3.51%	
		1.34%	1.92%	2.00%	2.79%	3.17%	3.51%	
		1.34%	1.92%	2.00%	2.79%	3.17%	3.51%	
0.26%	0.27%	0.40%	0.49%	0.57%	0.66%	0.72%	0.80%	1.03%
0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.27%	0.28%	0.40%	0.50%	0.58%	0.68%	0.77%	0.83%	1.03%
0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.27%	0.28%	0.40%	0.50%	0.58%	0.68%	0.77%	0.83%	1.03%
0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.26%	0.27%	0.38%	0.48%	0.56%	0.65%	0.71%	0.78%	1.03%
0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.26%	0.27%	0.40%	0.49%	0.57%	0.66%	0.72%	0.80%	1.03%
0.26%	0.27%	0.40%	0.49%	0.57%	0.66%	0.72%	0.80%	1.03%

1.02%	1.01%	40% A	AA	AA	AA
1.01%	1.00%	40% BBB	A	A	A
0.95%	0.97%	40% BBB	A	A	A
1.04%	1.06%	40% BBB	A	A	A
1.02%	1.01%	40% A	AA	AA	AA
		40%			
1.02%	1.01%	40% A	AA	AA	AA
		40%			
1.02%	1.01%	40% A	AA	AA	AA
1.02%	1.01%	40% A	AA	AA	AA
1.02%	1.01%	40% A	AA	AA	AA
1.04%	1.06%	40% BBB	A	A	A
1.02%	1.01%	40% A	AA	AA	AA
1.04%	1.06%	40% BBB	A	A	A
1.02%	1.01%	40% A	AA	AA	AA
1.01%	1.00%	40% BBB	A	A	A
1.02%	1.01%	40% A	AA	AA	AA
		36.67%			
1.61%	1.69%	36.67% BB	BBB	BBB	BBB
		36%			
1.56%	1.64%	36% A	AA	AA	AA
1.50%	1.57%	36.67% BBB	A	A	A
		36.67%			
1.56%	1.64%	36% A	AA	AA	AA
1.48%	1.56%	36.67% BBB	A	A	A
1.61%	1.69%	36.67% BB	BBB	BBB	BBB
		36.67%			
1.56%	1.64%	36% A	AA	AA	AA
1.48%	1.56%	36.67% BBB	A	A	A
1.48%	1.56%	36.67% BBB	A	A	A
1.56%	1.64%	36% A	AA	AA	AA
		36.67%			
1.48%	1.56%	36.67% BBB	A	A	A
		36.67%			
1.01%	0.98%	40% BB	B	B	B
1.01%	0.98%	40% BB	B	B	B
1.01%	0.98%	40% BBB	BB	BB	BB
1.01%	0.98%	40% BBB	BB	BB	A
1.01%	0.98%	40% A	A	A	BBB
1.01%	0.98%	40% BBB	BB	BB	A
1.01%	0.98%	40% A	A	A	BBB
1.01%	0.98%	40% BBB	BB	BB	BB
		40%			
1.01%	0.98%	40% BB	B	B	B
1.01%	0.98%	40% BB	B	B	B
		40%			
1.01%	0.98%	40% BBB	BB	BB	A
1.01%	0.98%	40% A	A	A	BBB
1.01%	0.98%	40% BBB	BB	BB	BB
		40%			
		40%			
2.95%	3.37%	40% NR	BB		
		40%			
		40%			
2.95%	3.37%	40% NR	BB		
		40%			
4.11%	4.15%	40%		NR	NR
4.11%	4.15%	40%		NR	NR
4.11%	4.15%	40%		NR	NR
4.11%	4.15%	40%		NR	NR
4.11%	4.15%	40%		NR	NR
1.06%	1.09%	40% BB	BBB	BBB	BBB
1.06%	1.10%	40% A	AA	AA	AA
1.11%	1.13%	40% BBB	A	AA	A
1.06%	1.10%	40% A	AA	AA	AA
		40%			
1.11%	1.13%	40% BBB	A	AA	A
1.06%	1.10%	40% A	AA	AA	AA
1.05%	1.08%	40% BBB	A	A	A
1.06%	1.10%	40% A	AA	AA	AA
		40%			
1.06%	1.10%	40% A	AA	AA	AA
1.06%	1.09%	40% BB	BBB	BBB	BBB
1.06%	1.09%	40% BB	BBB	BBB	BBB

AA	AA	AA	AA	BB	A
A	AA	A	A	BB	BBB
A	AA	A	A	BB	BBB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	AA	A	A	BB	BBB
AA	AA	AA	AA	BB	A
A	A	BBB	A	BB	BB
AAA	AAA	AA	AAA	A	A
AA	AA	A	AA	BBB	BBB
AAA	AAA	AA	AAA	A	A
AA	AA	A	AA	BBB	BBB
A	A	BBB	A	BB	BB
AAA	AAA	AA	AAA	A	A
AA	AA	A	AA	BBB	BBB
AA	AA	A	AA	BBB	BBB
AAA	AAA	AA	AAA	A	A
AA	AA	A	AA	BBB	BBB
B	B	B	B	NR	NR
B	B	B	B	NR	NR
BB	BB	BB	BB	NR	NR
BB	BB	BB	BB	NR	NR
A	BBB	AA	AA	NR	NR
BB	BB	BB	BB	NR	NR
A	BBB	AA	AA	NR	NR
BB	BB	BB	BB	NR	NR
B	B	B	B	NR	NR
B	B	B	B	NR	NR
BB	BB	BB	BB	NR	NR
A	BBB	AA	AA	NR	NR
BB	BB	BB	BB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BBB	A	BBB	A	NR	BB
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
BBB	A	BBB	A	NR	BB
BBB	A	BBB	A	NR	BB

A	AA	10	Telecommunications	Europe	Austria
BBB	AA	13	Telecommunications	Europe	Austria
BBB	AA	13	Telecommunications	Europe	Austria
BBB	A	3	Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
	NR		Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
	NR		Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
BBB	A	3	Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
BBB	A	3	Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
BBB	AA	13	Telecommunications	Europe	Austria
A	AA	10	Telecommunications	Europe	Austria
	NR		Telecommunications	Asia	Malaysia
BBB	AA	12	Telecommunications	Asia	Malaysia
	NR		Telecommunications	Asia	Malaysia
AA	AA	12	Telecommunications	Asia	Malaysia
A	AA	12	Telecommunications	Asia	Malaysia
	NR		Telecommunications	Asia	Malaysia
AA	AA	12	Telecommunications	Asia	Malaysia
A	AA	12	Telecommunications	Asia	Malaysia
BBB	AA	12	Telecommunications	Asia	Malaysia
	NR		Telecommunications	Asia	Malaysia
AA	AA	12	Telecommunications	Asia	Malaysia
A	AA	12	Telecommunications	Asia	Malaysia
A	AA	12	Telecommunications	Asia	Malaysia
AA	AA	12	Telecommunications	Asia	Malaysia
	NR		Telecommunications	Asia	Malaysia
A	AA	12	Telecommunications	Asia	Malaysia
	NR		Telecommunications	Asia	Malaysia
NR	BBB	9	Telecommunications	E.Eur	Poland
NR	BBB	9	Telecommunications	E.Eur	Poland
NR	BBB	9	Telecommunications	E.Eur	Poland
NR	BBB	5	Telecommunications	E.Eur	Poland
NR	A	8	Telecommunications	E.Eur	Poland
NR	BBB	5	Telecommunications	E.Eur	Poland
NR	A	8	Telecommunications	E.Eur	Poland
NR	BBB	9	Telecommunications	E.Eur	Poland
	NR		Telecommunications	E.Eur	Poland
NR	BBB	9	Telecommunications	E.Eur	Poland
NR	BBB	9	Telecommunications	E.Eur	Poland
	NR		Telecommunications	E.Eur	Poland
NR	BBB	5	Telecommunications	E.Eur	Poland
NR	A	8	Telecommunications	E.Eur	Poland
NR	BBB	9	Telecommunications	E.Eur	Poland
	NR		Telecommunications	E.Eur	Poland
	NR		Technology	Europe	Belgium
NR	NR	2	Technology	Europe	Belgium
	NR		Technology	Europe	Belgium
	NR		Technology	Europe	Belgium
NR	NR	2	Technology	Europe	Belgium
	NR		Technology	Europe	Belgium
NR	NR	2	Consumer Services	Europe	Belgium
NR	NR	2	Consumer Services	Europe	Belgium
NR	NR	2	Consumer Services	Europe	Belgium
NR	NR	2	Consumer Services	Europe	Belgium
NR	NR	2	Consumer Services	Europe	Belgium
BB	AA	12	Telecommunications	Europe	Norway
A	AA	11	Telecommunications	Europe	Norway
BBB	A	6	Telecommunications	Europe	Norway
A	AA	11	Telecommunications	Europe	Norway
	NR		Telecommunications	Europe	Norway
BBB	A	6	Telecommunications	Europe	Norway
A	AA	11	Telecommunications	Europe	Norway
BBB	AA	12	Telecommunications	Europe	Norway
A	AA	11	Telecommunications	Europe	Norway
	NR		Telecommunications	Europe	Norway
A	AA	11	Telecommunications	Europe	Norway
BB	AA	12	Telecommunications	Europe	Norway
BB	AA	12	Telecommunications	Europe	Norway

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
	BB					
	BB	Thin	CcyGrp			Thin
	BB					
	BB					
	BB	Thin	CcyGrp			Thin
	BB					
B	BB			Thin	Thin	Thin
B	BB			Thin	Thin	Thin
B	BB			Thin	Thin	Thin
B	BB			Thin	Thin	Thin
B	BB			Thin	Thin	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp

TELNORNOKMM	29-Aug-08 TELNOR
TELNORSEKMM	29-Aug-08 TELNOR
TELNORSGDMM	29-Aug-08 TELNOR
TELNORTWDMM	29-Aug-08 TELNOR
TELNORUSDCR	29-Aug-08 TELNOR
TELNORUSDMM	29-Aug-08 TELNOR
TELNORUSDMR	29-Aug-08 TELNOR
TELNORUSDXR	29-Aug-08 TELNOR
TLIASSAUDMM	29-Aug-08 TLIASS
TLIASSCADMM	29-Aug-08 TLIASS
TLIASSCHFCR	29-Aug-08 TLIASS
TLIASSCHFMM	29-Aug-08 TLIASS
TLIASSDKKMM	29-Aug-08 TLIASS
TLIASSEURCR	29-Aug-08 TLIASS
TLIASSEURMM	29-Aug-08 TLIASS
TLIASSEURMR	29-Aug-08 TLIASS
TLIASSEURXR	29-Aug-08 TLIASS
TLIASSGBPCR	29-Aug-08 TLIASS
TLIASSGBPMM	29-Aug-08 TLIASS
TLIASSHKDMM	29-Aug-08 TLIASS
TLIASSJPYCR	29-Aug-08 TLIASS
TLIASSJPYMM	29-Aug-08 TLIASS
TLIASSNOKMM	29-Aug-08 TLIASS
TLIASSSEKCR	29-Aug-08 TLIASS
TLIASSSEKMM	29-Aug-08 TLIASS
TLIASSSGDMM	29-Aug-08 TLIASS
TLIASSTWDMM	29-Aug-08 TLIASS
TLIASSUSDCR	29-Aug-08 TLIASS
TLIASSUSDMM	29-Aug-08 TLIASS
TLIASSUSDMR	29-Aug-08 TLIASS
TLIASSUSDXR	29-Aug-08 TLIASS
TLIASS-SoneraFnAUDCR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnAUDMM	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnCHFCR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnCHFMM	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnEURCR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnEURMM	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnEURMR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnEURXR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnGBPCR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnGBPMM	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnJPYCR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnJPYMM	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnSEKCR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnUSDCR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnUSDMM	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnUSDMR	29-Aug-08 TLIASS-SoneraFn
TLIASS-SoneraFnUSDXR	29-Aug-08 TLIASS-SoneraFn
TELECOAUDCR	29-Aug-08 TELECO
TELECOAUDMR	29-Aug-08 TELECO
TELECOCADMR	29-Aug-08 TELECO
TELECOCHFCR	29-Aug-08 TELECO
TELECOCHFMR	29-Aug-08 TELECO
TELECOEURCR	29-Aug-08 TELECO
TELECOEURMM	29-Aug-08 TELECO
TELECOEURMR	29-Aug-08 TELECO
TELECOEURXR	29-Aug-08 TELECO
TELECOGBPCR	29-Aug-08 TELECO
TELECOGBPMR	29-Aug-08 TELECO
TELECOHKDMR	29-Aug-08 TELECO
TELECOJPYCR	29-Aug-08 TELECO
TELECOJPYMM	29-Aug-08 TELECO
TELECOJPYMR	29-Aug-08 TELECO
TELECONOKMR	29-Aug-08 TELECO
TELECONZDMR	29-Aug-08 TELECO
TELECOSGDCR	29-Aug-08 TELECO
TELECOSGDMR	29-Aug-08 TELECO
TELECOTWDMR	29-Aug-08 TELECO
TELECOUSDCR	29-Aug-08 TELECO
TELECOUSDMM	29-Aug-08 TELECO
TELECOUSDMR	29-Aug-08 TELECO
TELECOUSDXR	29-Aug-08 TELECO
TCNAUDMR	29-Aug-08 TCN
TCNCADCR	29-Aug-08 TCN

Telenor ASA	8FGD80	SNRFOR	NOK	MM	Composite
Telenor ASA	8FGD80	SNRFOR	SEK	MM	Composite
Telenor ASA	8FGD80	SNRFOR	SGD	MM	Composite
Telenor ASA	8FGD80	SNRFOR	TWD	MM	Composite
Telenor ASA	8FGD80	SNRFOR	USD	CR	Composite
Telenor ASA	8FGD80	SNRFOR	USD	MM	Composite
Telenor ASA	8FGD80	SNRFOR	USD	MR	Composite
Telenor ASA	8FGD80	SNRFOR	USD	XR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	AUD	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	CAD	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	CHF	CR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	CHF	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	DKK	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	EUR	CR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	EUR	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	EUR	MR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	EUR	XR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	GBP	CR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	GBP	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	HKD	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	JPY	CR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	JPY	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	NOK	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	SEK	CR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	SEK	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	SGD	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	TWD	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	USD	CR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	USD	MM	Composite
TeliaSonera AB	W5EDH9	SNRFOR	USD	MR	Composite
TeliaSonera AB	W5EDH9	SNRFOR	USD	XR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	AUD	CR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	AUD	MM	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	CHF	CR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	CHF	MM	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	EUR	CR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	EUR	MM	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	EUR	MR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	EUR	XR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	GBP	CR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	GBP	MM	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	JPY	CR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	JPY	MM	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	SEK	CR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	USD	CR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	USD	MM	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	USD	MR	Composite
TeliaSonera Finland Corp	X5HDCN	SNRFOR	USD	XR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	AUD	CR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	AUD	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	CAD	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	CHF	CR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	CHF	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	EUR	CR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	EUR	MM	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	EUR	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	EUR	XR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	GBP	CR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	GBP	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	HKD	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	JPY	CR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	JPY	MM	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	JPY	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	NOK	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	NZD	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	SGD	CR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	SGD	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	TWD	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	USD	CR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	USD	MM	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	USD	MR	Composite
Telstra Corp Ltd	8FGFFW	SNRFOR	USD	XR	Composite
Telus Corp	8FGG8N	SNRFOR	AUD	MR	Composite
Telus Corp	8FGG8N	SNRFOR	CAD	CR	Composite

0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.27%	0.28%	0.40%	0.50%	0.58%	0.68%	0.77%	0.83%	1.03%
0.26%	0.27%	0.39%	0.49%	0.57%	0.66%	0.72%	0.79%	1.03%
0.26%	0.27%	0.38%	0.48%	0.56%	0.65%	0.71%	0.78%	1.03%
0.26%	0.31%	0.44%	0.56%	0.65%	0.73%	0.79%	0.86%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.28%	0.32%	0.45%	0.58%	0.66%	0.76%	0.82%	0.88%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.28%	0.32%	0.45%	0.58%	0.66%	0.76%	0.82%	0.88%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.26%	0.30%	0.43%	0.55%	0.63%	0.72%	0.78%	0.84%	0.89%
0.25%	0.29%	0.42%	0.53%	0.61%	0.69%	0.75%	0.81%	0.89%
0.28%	0.32%	0.45%	0.58%	0.66%	0.76%	0.82%	0.88%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.28%	0.32%	0.44%	0.56%	0.65%	0.73%	0.79%	0.86%	0.89%
0.26%	0.31%	0.44%	0.56%	0.65%	0.73%	0.79%	0.86%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.28%	0.32%	0.45%	0.58%	0.66%	0.76%	0.82%	0.88%	0.89%
0.26%	0.30%	0.44%	0.56%	0.64%	0.73%	0.79%	0.84%	0.89%
0.26%	0.30%	0.43%	0.55%	0.63%	0.72%	0.78%	0.84%	0.89%
0.27%	0.31%	0.45%	0.56%	0.65%	0.73%	0.79%	0.85%	0.90%
0.27%	0.31%	0.45%	0.56%	0.65%	0.73%	0.79%	0.85%	0.90%
0.28%	0.32%	0.46%	0.58%	0.66%	0.75%	0.81%	0.87%	0.93%
0.27%	0.31%	0.44%	0.55%	0.64%	0.73%	0.78%	0.85%	0.89%
0.28%	0.32%	0.46%	0.58%	0.66%	0.75%	0.81%	0.87%	0.93%
0.27%	0.31%	0.44%	0.55%	0.64%	0.73%	0.78%	0.85%	0.89%
0.25%	0.30%	0.42%	0.53%	0.61%	0.69%	0.75%	0.80%	0.85%
0.28%	0.32%	0.46%	0.58%	0.66%	0.75%	0.81%	0.87%	0.93%
0.27%	0.31%	0.44%	0.55%	0.64%	0.73%	0.78%	0.85%	0.89%
0.27%	0.31%	0.45%	0.56%	0.65%	0.73%	0.79%	0.85%	0.90%
0.27%	0.31%	0.45%	0.56%	0.65%	0.73%	0.79%	0.85%	0.90%
0.28%	0.32%	0.46%	0.58%	0.66%	0.75%	0.81%	0.87%	0.93%
0.27%	0.31%	0.44%	0.55%	0.64%	0.73%	0.78%	0.85%	0.89%
0.26%	0.31%	0.43%	0.55%	0.63%	0.72%	0.77%	0.83%	0.88%
0.51%	0.55%	0.64%	0.74%	0.83%	0.92%	1.00%	1.11%	1.32%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.44%	0.57%	0.69%	0.78%	0.88%	0.96%	1.06%	1.17%	1.39%
0.42%	0.54%	0.66%	0.75%	0.84%	0.92%	1.02%	1.12%	1.34%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.47%	0.55%	0.65%	0.78%	0.87%	0.97%	1.05%	1.11%	1.32%
0.47%	0.55%	0.62%	0.74%	0.83%	0.92%	1.00%	1.11%	1.32%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.44%	0.57%	0.69%	0.78%	0.88%	0.96%	1.06%	1.17%	1.39%
0.42%	0.54%	0.66%	0.75%	0.84%	0.92%	1.02%	1.12%	1.34%
0.42%	0.54%	0.66%	0.75%	0.84%	0.93%	1.02%	1.11%	1.32%
0.40%	0.52%	0.63%	0.72%	0.80%	0.88%	0.97%	1.07%	1.27%
0.04%	0.17%	0.56%	0.68%	0.74%	0.86%	0.91%	0.98%	1.33%

1.06%	1.10%	40% A	AA	AA	AA
1.06%	1.10%	40% A	AA	AA	AA
		40%			
1.06%	1.10%	40% A	AA	AA	AA
1.11%	1.13%	40% BBB	A	AA	A
1.06%	1.10%	40% A	AA	AA	AA
1.05%	1.08%	40% BBB	A	A	A
		40%			
1.25%	1.23%	40% A	A	A	BBB
1.25%	1.23%	40% A	AA	AA	AA
1.25%	1.23%	40% BBB	A	A	A
1.25%	1.23%	40% A	AA	AA	AA
		40%			
1.25%	1.23%	40% BBB	A	A	A
1.25%	1.23%	40% A	AA	AA	AA
1.25%	1.23%	40% BBB	A	A	A
1.25%	1.23%	40% BBB	A	A	A
1.25%	1.23%	40% BBB	A	A	A
1.25%	1.23%	40% A	AA	AA	AA
1.25%	1.23%	40% A	AA	AA	AA
1.25%	1.23%	40% BBB	BBB	A	BBB
1.25%	1.23%	40% A	A	A	BBB
1.25%	1.23%	40% A	AA	AA	AA
		40%			
1.25%	1.23%	40% A	AA	AA	AA
1.25%	1.23%	40% A	AA	AA	AA
1.25%	1.23%	40% A	AA	AA	AA
1.25%	1.23%	40% BBB	A	A	A
1.25%	1.23%	40% A	AA	AA	AA
1.25%	1.23%	40% BBB	A	A	A
		40%			
1.19%	1.09%	40% BB	BBB	BBB	BBB
1.19%	1.09%	40% BB	BBB	BBB	BBB
1.19%	1.09%	40% BBB	A	A	A
1.19%	1.09%	40% A	AA	AA	AA
1.19%	1.09%	40% BBB	A	A	A
1.19%	1.09%	40% A	AA	AA	AA
		40%			
1.19%	1.09%	40% BBB	A	A	A
1.19%	1.09%	40% BBB	A	A	A
1.19%	1.09%	40% A	AA	AA	AA
1.19%	1.09%	40% BB	BBB	BBB	BBB
1.19%	1.09%	40% BB	BBB	BBB	BBB
		40%			
1.19%	1.09%	40% BBB	A	A	A
1.19%	1.09%	40% A	AA	AA	AA
1.19%	1.09%	40% BBB	A	A	A
		40%			
		40%			
1.21%	1.45%	40% A	A	A	A
1.21%	1.45%	40% A	AA	AA	AAA
		40%			
1.21%	1.45%	40% A	AA	AA	AAA
1.27%	1.45%	40% BBB	A	AA	AA
1.22%	1.45%	40% BBB	A	AA	AA
1.21%	1.45%	40% A	AA	AA	AAA
		40%			
		40%			
1.21%	1.45%	40% A	AA	AA	AAA
1.21%	1.45%	40% A	AA	AA	AAA
1.21%	1.45%	40% BBB	BBB	BBB	BBB
		40%			
1.21%	1.45%	40% BBB	BBB	A	A
1.21%	1.45%	40% A	AA	AA	AAA
1.21%	1.45%	40% A	AA	AA	AAA
		40%			
1.21%	1.45%	40% A	AA	AA	AAA
1.21%	1.45%	40% A	AA	AA	AAA
1.27%	1.45%	40% BBB	A	AA	AA
1.22%	1.45%	40% BBB	A	AA	AA
1.21%	1.45%	40% A	AA	AA	AAA
1.16%	1.45%	40% BBB	A	AA	AA
1.12%	1.18%	40% NR	BBB	BBB	BBB
		40%			

AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	A	A	NR	BBB
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
A	A	A	A	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BB	BB
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
A	A	AA	AA	BBB	BBB
A	A	AA	AA	BBB	BBB
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
BBB	BBB	BBB	A	BB	BB
A	A	A	A	BB	BB
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
AA	AA	AAA	AAA	A	A
A	A	AA	AA	BBB	BBB
A	A	AA	AA	BBB	BBB
AA	AA	AAA	AAA	A	A
A	A	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB	NR	B

A	AA	11	Telecommunications	Europe	Norway
A	AA	11	Telecommunications	Europe	Norway
	NR		Telecommunications	Europe	Norway
A	AA	11	Telecommunications	Europe	Norway
BBB	A	6	Telecommunications	Europe	Norway
A	AA	11	Telecommunications	Europe	Norway
BBB	AA	12	Telecommunications	Europe	Norway
	NR		Telecommunications	Europe	Norway
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	4	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
	NR		Telecommunications	Europe	Sweden
NR	A	4	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	4	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
	NR		Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	4	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
NR	A	11	Telecommunications	Europe	Sweden
	NR		Telecommunications	Europe	Sweden
NR	A	8	Telecommunications	Europe	Finland
NR	A	8	Telecommunications	Europe	Finland
NR	A	4	Telecommunications	Europe	Finland
NR	A	7	Telecommunications	Europe	Finland
NR	A	4	Telecommunications	Europe	Finland
NR	A	7	Telecommunications	Europe	Finland
	NR		Telecommunications	Europe	Finland
NR	A	8	Telecommunications	Europe	Finland
NR	A	4	Telecommunications	Europe	Finland
NR	A	7	Telecommunications	Europe	Finland
NR	A	8	Telecommunications	Europe	Finland
NR	A	8	Telecommunications	Europe	Finland
	NR		Telecommunications	Europe	Finland
NR	A	4	Telecommunications	Europe	Finland
NR	A	7	Telecommunications	Europe	Finland
NR	A	8	Telecommunications	Europe	Finland
	NR		Telecommunications	Europe	Finland
	NR		Telecommunications	Oceania	Australia
NR	A	4	Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
NR	AA	11	Telecommunications	Oceania	Australia
NR	AA	11	Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
NR	A	3	Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
NR	A	3	Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
	NR		Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
NR	AA	11	Telecommunications	Oceania	Australia
NR	AA	11	Telecommunications	Oceania	Australia
NR	AA	10	Telecommunications	Oceania	Australia
NR	AA	11	Telecommunications	Oceania	Australia
NR	A	9	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada

A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A						
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A						
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A					
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

TCNCADMR	29-Aug-08 TCN
TCNEURCR	29-Aug-08 TCN
TCNEURMM	29-Aug-08 TCN
TCNEURMR	29-Aug-08 TCN
TCNEURXR	29-Aug-08 TCN
TCNGBPMR	29-Aug-08 TCN
TCNHKDMR	29-Aug-08 TCN
TCNJPYMR	29-Aug-08 TCN
TCNSGDMR	29-Aug-08 TCN
TCNUSDCR	29-Aug-08 TCN
TCNUSDMM	29-Aug-08 TCN
TCNUSDMR	29-Aug-08 TCN
TCNUSDXR	29-Aug-08 TCN
TMSKEURCR	29-Aug-08 TMSK
TMSKEURMM	29-Aug-08 TMSK
TMSKGBPCR	29-Aug-08 TMSK
TMSKJPYCR	29-Aug-08 TMSK
TMSKSGDCR	29-Aug-08 TMSK
TMSKSGDMR	29-Aug-08 TMSK
TMSKUSDCR	29-Aug-08 TMSK
TMSKUSDMM	29-Aug-08 TMSK
TMSKUSDMR	29-Aug-08 TMSK
TMSKUSDXR	29-Aug-08 TMSK
TEMBECUSDCR	29-Aug-08 TEMBEC
TEMBECUSDMR	29-Aug-08 TEMBEC
TEMBECUSDXR	29-Aug-08 TEMBEC
TEMBEC-IndsAUDMR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsAUDXR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsEURCR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsEURMM	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsEURMR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsEURXR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsHKDXR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsILSXR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsJPYMM	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsJPYMR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsUSDCR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsUSDMM	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsUSDMR	29-Aug-08 TEMBEC-Inds
TEMBEC-IndsUSDXR	29-Aug-08 TEMBEC-Inds
TINAUDCR	29-Aug-08 TIN
TINAUDMR	29-Aug-08 TIN
TINAUDXR	29-Aug-08 TIN
TINCADMR	29-Aug-08 TIN
TINCHFMR	29-Aug-08 TIN
TINEURCR	29-Aug-08 TIN
TINEURMM	29-Aug-08 TIN
TINEURMR	29-Aug-08 TIN
TINEURXR	29-Aug-08 TIN
TINGBPMR	29-Aug-08 TIN
TINGBPXR	29-Aug-08 TIN
TINJPYMR	29-Aug-08 TIN
TINJPYXR	29-Aug-08 TIN
TINNOKMR	29-Aug-08 TIN
TINSEKMR	29-Aug-08 TIN
TINSEKXR	29-Aug-08 TIN
TINSGDMR	29-Aug-08 TIN
TINTWDMR	29-Aug-08 TIN
TINUSDCR	29-Aug-08 TIN
TINUSDMM	29-Aug-08 TIN
TINUSDMR	29-Aug-08 TIN
TINUSDXR	29-Aug-08 TIN
TENAGAAUDCR	29-Aug-08 TENAGA
TENAGAEURCR	29-Aug-08 TENAGA
TENAGAEURMM	29-Aug-08 TENAGA
TENAGAEURMR	29-Aug-08 TENAGA
TENAGAEURXR	29-Aug-08 TENAGA
TENAGAGBPCR	29-Aug-08 TENAGA
TENAGAJPYCR	29-Aug-08 TENAGA
TENAGAMYRCR	29-Aug-08 TENAGA
TENAGASGDCR	29-Aug-08 TENAGA
TENAGATWDMR	29-Aug-08 TENAGA
TENAGAUSDCR	29-Aug-08 TENAGA
TENAGAUSDMM	29-Aug-08 TENAGA

Telus Corp	8FGG8N	SNRFOR	CAD	MR	Composite
Telus Corp	8FGG8N	SNRFOR	EUR	CR	Composite
Telus Corp	8FGG8N	SNRFOR	EUR	MM	Composite
Telus Corp	8FGG8N	SNRFOR	EUR	MR	Composite
Telus Corp	8FGG8N	SNRFOR	EUR	XR	Composite
Telus Corp	8FGG8N	SNRFOR	GBP	MR	Composite
Telus Corp	8FGG8N	SNRFOR	HKD	MR	Composite
Telus Corp	8FGG8N	SNRFOR	JPY	MR	Composite
Telus Corp	8FGG8N	SNRFOR	SGD	MR	Composite
Telus Corp	8FGG8N	SNRFOR	USD	CR	Composite
Telus Corp	8FGG8N	SNRFOR	USD	MM	Composite
Telus Corp	8FGG8N	SNRFOR	USD	MR	Composite
Telus Corp	8FGG8N	SNRFOR	USD	XR	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	EUR	CR	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	EUR	MM	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	GBP	CR	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	JPY	CR	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	SGD	CR	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	SGD	MR	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	USD	CR	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	USD	MM	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	USD	MR	Composite
Temasek Hldgs	Y6DDCN	SNRFOR	USD	XR	Composite
Tembec Inc	8FGIB2	SNRFOR	USD	CR	Composite
Tembec Inc	8FGIB2	SNRFOR	USD	MR	Composite
Tembec Inc	8FGIB2	SNRFOR	USD	XR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	AUD	MR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	AUD	XR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	EUR	CR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	EUR	MM	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	EUR	MR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	EUR	XR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	HKD	XR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	ILS	XR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	JPY	MM	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	JPY	MR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	USD	CR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	USD	MM	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	USD	MR	Composite
Tembec Inds Inc	CKGB9C	SNRFOR	USD	XR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	AUD	CR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	AUD	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	AUD	XR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	CAD	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	CHF	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	EUR	CR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	EUR	MM	Composite
Temple Inland Inc	8FGHEE	SNRFOR	EUR	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	EUR	XR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	GBP	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	GBP	XR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	JPY	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	JPY	XR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	NOK	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	SEK	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	SEK	XR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	SGD	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	TWD	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	USD	CR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	USD	MM	Composite
Temple Inland Inc	8FGHEE	SNRFOR	USD	MR	Composite
Temple Inland Inc	8FGHEE	SNRFOR	USD	XR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	AUD	CR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	EUR	CR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	EUR	MM	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	EUR	MR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	EUR	XR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	GBP	CR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	JPY	CR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	MYR	CR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	SGD	CR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	TWD	MR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	USD	CR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	USD	MM	Composite

0.04%	0.18%	0.56%	0.68%	0.74%	0.86%	0.92%	0.98%	1.33%
0.04%	0.18%	0.56%	0.68%	0.74%	0.86%	0.92%	0.98%	1.33%
0.04%	0.17%	0.56%	0.68%	0.74%	0.86%	0.91%	0.98%	1.33%
0.04%	0.18%	0.56%	0.68%	0.74%	0.86%	0.92%	0.98%	1.33%
0.04%	0.19%	0.59%	0.71%	0.78%	0.91%	0.96%	1.03%	1.33%
0.04%	0.18%	0.56%	0.68%	0.74%	0.86%	0.92%	0.98%	1.33%
0.04%	0.17%	0.54%	0.65%	0.71%	0.83%	0.88%	0.94%	1.33%
0.23%	0.28%	0.37%	0.42%	0.49%	0.56%	0.60%	0.66%	0.67%
0.23%	0.28%	0.37%	0.42%	0.49%	0.56%	0.60%	0.66%	0.67%
0.23%	0.28%	0.37%	0.42%	0.49%	0.56%	0.60%	0.66%	0.67%
0.23%	0.28%	0.37%	0.42%	0.49%	0.56%	0.60%	0.66%	0.67%
0.23%	0.26%	0.35%	0.40%	0.47%	0.53%	0.57%	0.62%	0.64%
				11.04%	10.84%	10.67%	10.50%	
				11.04%	10.84%	10.67%	10.50%	
				11.04%	10.84%	10.67%	10.50%	
6.72%	7.02%	10.25%	8.41%	8.20%	8.12%	7.72%	7.13%	7.29%
6.98%	7.29%	10.25%	8.65%	8.46%	8.43%	7.99%	7.40%	7.56%
6.72%	7.02%	10.25%	8.58%	8.14%	8.12%	7.70%	7.13%	7.29%
6.72%	7.02%	10.25%	8.58%	8.14%	8.12%	7.70%	7.13%	7.29%
6.72%	7.02%	10.25%	8.58%	8.14%	8.12%	7.70%	7.13%	7.29%
7.35%	7.67%	10.25%	9.10%	8.91%	8.87%	8.41%	7.79%	7.96%
6.98%	7.29%	10.25%	8.65%	8.46%	8.43%	7.99%	7.40%	7.56%
6.72%	7.02%	10.25%	8.58%	8.14%	8.12%	7.70%	7.13%	7.29%
2.69%	2.85%	3.04%	3.33%	3.56%	3.78%	3.71%	3.65%	3.73%
2.69%	2.85%	3.04%	3.33%	3.56%	3.78%	3.71%	3.65%	3.73%
2.71%	2.89%	3.10%	3.37%	3.59%	3.80%	3.75%	3.67%	3.67%
2.84%	3.02%	3.26%	3.54%	3.78%	4.01%	3.94%	3.84%	3.86%
2.73%	2.90%	3.13%	3.40%	3.63%	3.85%	3.78%	3.69%	3.70%
2.71%	2.89%	3.10%	3.37%	3.59%	3.80%	3.75%	3.67%	3.67%
2.60%	2.76%	2.96%	3.22%	3.47%	3.69%	3.57%	3.51%	3.52%
2.71%	2.89%	3.10%	3.37%	3.59%	3.80%	3.75%	3.67%	3.67%
2.60%	2.76%	2.96%	3.22%	3.47%	3.69%	3.57%	3.51%	3.52%
2.69%	2.85%	3.04%	3.33%	3.56%	3.78%	3.71%	3.65%	3.73%
2.69%	2.85%	3.04%	3.33%	3.56%	3.78%	3.71%	3.65%	3.73%
2.60%	2.76%	2.96%	3.22%	3.47%	3.69%	3.57%	3.51%	3.52%
2.84%	3.02%	3.26%	3.54%	3.78%	4.01%	3.94%	3.84%	3.86%
2.71%	2.89%	3.10%	3.37%	3.59%	3.80%	3.75%	3.67%	3.67%
2.60%	2.76%	2.96%	3.22%	3.47%	3.69%	3.57%	3.51%	3.52%
0.66%	0.88%	1.01%	1.15%	1.31%	1.45%	1.52%	1.62%	1.64%
0.66%	0.86%	1.00%	1.15%	1.32%	1.45%	1.52%	1.62%	1.64%
0.64%	0.83%	0.96%	1.11%	1.27%	1.40%	1.47%	1.57%	1.64%
0.61%	0.79%	0.91%	1.06%	1.21%	1.34%	1.40%	1.49%	1.64%
0.66%	0.86%	1.00%	1.15%	1.32%	1.45%	1.52%	1.62%	1.64%
0.66%	0.88%	1.01%	1.15%	1.31%	1.45%	1.52%	1.62%	1.64%
0.66%	0.86%	1.00%	1.15%	1.32%	1.45%	1.52%	1.62%	1.64%
0.64%	0.82%	0.95%	1.10%	1.26%	1.39%	1.46%	1.55%	1.64%
0.66%	0.86%	1.00%	1.15%	1.32%	1.45%	1.52%	1.62%	1.64%

		40%				
		40%				
		40%				
1.12%	1.18%	40%	NR	A	AA	AA
		40%				
		40%				
1.12%	1.18%	40%	NR	A	AA	AA
1.12%	1.18%	40%	NR	BBB	BBB	BBB
1.12%	1.18%	40%	NR	A	AA	AA
1.18%	1.18%	40%	NR	BBB	A	A
		40%				
1.12%	1.18%	40%	NR	A	AA	AA
1.08%	1.18%	40%	NR	BBB	A	A
0.70%	0.72%	40%	NR	AA	AA	AA
		36%				
0.70%	0.72%	40%	NR	AA	AA	AA
		36%				
0.70%	0.72%	40%	NR	AA	AA	AA
		36%				
0.70%	0.72%	40%	NR	AA	AA	AA
		36%				
0.66%	0.69%	36%	NR	A	A	A
		36%				
		27.50%				
		27.50%				
		27.50%				
6.63%	6.36%		B	CCC	NR	B
		60%				
		60%				
		60%				
6.89%	6.36%	60%	BB	B	NR	BB
6.63%	6.36%	60%	BBB	BB	NR	BB
6.63%	6.36%	60%	BBB	BB	NR	BB
6.63%	6.36%	60%	BBB	BB	NR	BB
		60%				
		60%				
7.25%	6.36%	60%	BB	B	NR	BB
		60%				
6.89%	6.36%	60%	BB	B	NR	BB
6.63%	6.36%	60%	BBB	BB	NR	BB
3.67%	3.73%	40%	BB	BBB	BBB	BBB
3.67%	3.73%	40%	BB	BBB	BBB	BBB
		40%				
3.71%	3.73%	40%	A	A	AA	AA
		40%				
3.89%	3.93%	40%	BBB	A	A	A
3.73%	3.77%	40%	BBB	A	A	A
3.71%	3.73%	40%	A	A	AA	AA
3.56%	3.59%	40%	BBB	A	A	A
3.71%	3.73%	40%	A	A	AA	AA
3.56%	3.59%	40%	BBB	A	A	A
3.67%	3.73%	40%	BB	BBB	BBB	BBB
3.67%	3.73%	40%	BB	BBB	BBB	BBB
		40%				
		40%				
3.56%	3.59%	40%	BBB	A	A	A
		40%				
		40%				
3.89%	3.93%	40%	BBB	A	A	A
		40%				
3.71%	3.73%	40%	A	A	AA	AA
3.56%	3.59%	40%	BBB	A	A	A
1.71%	1.67%	26.43%	BB	BBB	BBB	BBB
1.66%	1.67%	26.43%	A	AA	AA	AA
1.60%	1.67%	26.43%	BBB	A	A	A
		26.43%				
1.52%	1.67%	26.43%	BBB	A	A	A
1.66%	1.67%	26.43%	A	AA	AA	AA
1.71%	1.67%	26.43%	BB	BBB	BBB	BBB
1.66%	1.67%	26.43%	A	AA	AA	AA
		26.43%				
1.58%	1.67%	26.43%	BBB	A	A	A
1.66%	1.67%	26.43%	A	AA	AA	AA
		26.43%				

AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
BBB	BBB	BBB	BBB	NR	B
AA	AA	AA	AA	NR	BBB
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	BBB
A	A	A	A	NR	BB
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
B	B	BB	CCC	CCC	CCC
BB	BB	BBB	B	B	B
BB	BBB	A	BB	BBB	BBB
BB	BBB	A	BB	BBB	BBB
BB	BBB	A	BB	BBB	BBB
BB	BB	BBB	B	B	B
BB	BB	BBB	B	B	B
BB	BBB	A	BB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	A	BBB
AA	AA	AA	AA	A	A
A	A	A	A	A	BBB
BBB	BBB	BBB	BBB	BBB	BB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	A	BBB
A	A	A	A	NR	BB
AAA	AA	AAA	AA	NR	A
AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
AAA	AA	AAA	AA	NR	A
A	A	A	A	NR	BB
AAA	AA	AAA	AA	NR	A
AA	AA	AA	AA	NR	BBB
AAA	AA	AAA	AA	NR	A

	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
NR	A	9	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
NR	A	9	Telecommunications	N.Amer	Canada
NR	A	9	Telecommunications	N.Amer	Canada
NR	A	9	Telecommunications	N.Amer	Canada
NR	A	9	Telecommunications	N.Amer	Canada
	NR		Telecommunications	N.Amer	Canada
NR	A	9	Telecommunications	N.Amer	Canada
NR	A	9	Telecommunications	N.Amer	Canada
A	AA	12	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
A	AA	12	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
A	AA	12	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
A	AA	12	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
BBB	AA	13	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
	NR	2	Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
	NR	2	Basic Materials	N.Amer	Canada
NR	B	6	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
NR	B	6	Industrials	N.Amer	Canada
NR	B	6	Industrials	N.Amer	Canada
NR	B	6	Industrials	N.Amer	Canada
NR	B	6	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
NR	B	6	Industrials	N.Amer	Canada
	NR		Industrials	N.Amer	Canada
NR	B	6	Industrials	N.Amer	Canada
NR	B	6	Industrials	N.Amer	Canada
BB	AA	10	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	AA	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
A	AA	9	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
A	AA	9	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	AA	9	Industrials	N.Amer	United States
BBB	A	4	Industrials	N.Amer	United States
NR	AA	12	Utilities	Asia	Malaysia
NR	AA	11	Utilities	Asia	Malaysia
NR	AA	12	Utilities	Asia	Malaysia
	NR		Utilities	Asia	Malaysia
NR	AA	12	Utilities	Asia	Malaysia
NR	AA	11	Utilities	Asia	Malaysia
NR	AA	12	Utilities	Asia	Malaysia
NR	AA	11	Utilities	Asia	Malaysia
	NR		Utilities	Asia	Malaysia
NR	AA	12	Utilities	Asia	Malaysia
NR	AA	11	Utilities	Asia	Malaysia
	NR		Utilities	Asia	Malaysia

BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
B	B					Thin
B	B					Thin
B	B					Thin
CCC	B	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CCC	B					
CCC	B					
CCC	B					
CCC	B	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	B	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	B	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CCC	B					
CCC	B					
CCC	B	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CCC	B					
CCC	B	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB					
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	CcyGrp	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier

TENAGAUSDMR	29-Aug-08 TENAGA
TENAGAUSDXR	29-Aug-08 TENAGA
THCAUDMR	29-Aug-08 THC
THCAUDXR	29-Aug-08 THC
THCCHFMR	29-Aug-08 THC
THCEURCR	29-Aug-08 THC
THCEURMM	29-Aug-08 THC
THCEURMR	29-Aug-08 THC
THCEURXR	29-Aug-08 THC
THCHKDXR	29-Aug-08 THC
THCJPYMR	29-Aug-08 THC
THCNZDMR	29-Aug-08 THC
THCUSDCR	29-Aug-08 THC
THCUSDMM	29-Aug-08 THC
THCUSDMR	29-Aug-08 THC
THCUSDXR	29-Aug-08 THC
TENINCUSDCR	29-Aug-08 TENINC
TENINCUSDMR	29-Aug-08 TENINC
TENINCUSDXR	29-Aug-08 TENINC
TENINCEURMR	29-Aug-08 TENINC
TENINCUSDCR	29-Aug-08 TENINC
TENINCUSDMR	29-Aug-08 TENINC
TENINCUSDXR	29-Aug-08 TENINC
TENINCUSDMR	29-Aug-08 TENINC
TENINCUSDXR	29-Aug-08 TENINC
DUK-TEPPCOPtrLPEURMM	29-Aug-08 DUK-TEPPCOPtrLP
DUK-TEPPCOPtrLPEURMR	29-Aug-08 DUK-TEPPCOPtrLP
DUK-TEPPCOPtrLPUSDCR	29-Aug-08 DUK-TEPPCOPtrLP
DUK-TEPPCOPtrLPUSDMM	29-Aug-08 DUK-TEPPCOPtrLP
DUK-TEPPCOPtrLPUSDMR	29-Aug-08 DUK-TEPPCOPtrLP
TERCNUSDMR	29-Aug-08 TERCN
TEXEURMM	29-Aug-08 TEX
TEXEURMR	29-Aug-08 TEX
TEXEURXR	29-Aug-08 TEX
TEXUSDMM	29-Aug-08 TEX
TEXUSDMR	29-Aug-08 TEX
TEXUSDXR	29-Aug-08 TEX
TEXEURCR	29-Aug-08 TEX
TEXEURMM	29-Aug-08 TEX
TEXEURMR	29-Aug-08 TEX
TEXEURXR	29-Aug-08 TEX
TEXUSDCR	29-Aug-08 TEX
TEXUSDMM	29-Aug-08 TEX
TEXUSDMR	29-Aug-08 TEX
TEXUSDXR	29-Aug-08 TEX
TEXUSDXR	29-Aug-08 TEX
TRNSPAEURCR	29-Aug-08 TRNSPA
TRNSPAEURMM	29-Aug-08 TRNSPA
TRNSPAUSDCR	29-Aug-08 TRNSPA
TSCOAUDMM	29-Aug-08 TSCO
TSCOCADMM	29-Aug-08 TSCO
TSCOCHFCR	29-Aug-08 TSCO
TSCOCHFMM	29-Aug-08 TSCO
TSCOEURCR	29-Aug-08 TSCO
TSCOEURMM	29-Aug-08 TSCO
TSCOEURMR	29-Aug-08 TSCO
TSCOEURXR	29-Aug-08 TSCO
TSCOGBPCR	29-Aug-08 TSCO
TSCOGBPMM	29-Aug-08 TSCO
TSCOGBPMR	29-Aug-08 TSCO
TSCOHKDMM	29-Aug-08 TSCO
TSCOJPYCR	29-Aug-08 TSCO
TSCOJPYMM	29-Aug-08 TSCO
TSCOSEKMM	29-Aug-08 TSCO
TSCOSGDMM	29-Aug-08 TSCO
TSCOTWDMM	29-Aug-08 TSCO
TSCOUSDCR	29-Aug-08 TSCO
TSCOUSDMM	29-Aug-08 TSCO
TSCOUSDMR	29-Aug-08 TSCO
TSCOUSDXR	29-Aug-08 TSCO
TSOUSDCR	29-Aug-08 TSO
TSOUSDXR	29-Aug-08 TSO
TSOAUDMR	29-Aug-08 TSO
TSOAUDXR	29-Aug-08 TSO

Tenaga Nasional BHD	8G829E	SNRFOR	USD	MR	Composite
Tenaga Nasional BHD	8G829E	SNRFOR	USD	XR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	AUD	MR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	AUD	XR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	CHF	MR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	EUR	CR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	EUR	MM	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	EUR	MR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	EUR	XR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	HKD	XR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	JPY	MR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	NZD	MR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	USD	CR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	USD	MM	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	USD	MR	Composite
Tenet Healthcare Corp	8G836J	SNRFOR	USD	XR	Composite
TENNECO INC	8G83A7	SECDOM	USD	CR	Composite
TENNECO INC	8G83A7	SECDOM	USD	MR	Composite
TENNECO INC	8G83A7	SECDOM	USD	XR	Composite
TENNECO INC	8G83A7	SNRFOR	EUR	MR	Composite
TENNECO INC	8G83A7	SNRFOR	USD	CR	Composite
TENNECO INC	8G83A7	SNRFOR	USD	MR	Composite
TENNECO INC	8G83A7	SNRFOR	USD	XR	Composite
TENNECO INC	8G83A7	SUBLT2	USD	MR	Composite
TENNECO INC	8G83A7	SUBLT2	USD	XR	Composite
TEPPCO Partners L P	8F95BC	SNRFOR	EUR	MM	Composite
TEPPCO Partners L P	8F95BC	SNRFOR	EUR	MR	Composite
TEPPCO Partners L P	8F95BC	SNRFOR	USD	CR	Composite
TEPPCO Partners L P	8F95BC	SNRFOR	USD	MM	Composite
TEPPCO Partners L P	8F95BC	SNRFOR	USD	MR	Composite
Terasen Inc	8G87FS	SNRFOR	USD	MR	Composite
Terex Corp	8G87EG	SECDOM	EUR	MM	Composite
Terex Corp	8G87EG	SECDOM	EUR	MR	Composite
Terex Corp	8G87EG	SECDOM	EUR	XR	Composite
Terex Corp	8G87EG	SECDOM	USD	MM	Composite
Terex Corp	8G87EG	SECDOM	USD	MR	Composite
Terex Corp	8G87EG	SECDOM	USD	XR	Composite
Terex Corp	8G87EG	SNRFOR	EUR	CR	Composite
Terex Corp	8G87EG	SNRFOR	EUR	MM	Composite
Terex Corp	8G87EG	SNRFOR	EUR	MR	Composite
Terex Corp	8G87EG	SNRFOR	EUR	XR	Composite
Terex Corp	8G87EG	SNRFOR	USD	CR	Composite
Terex Corp	8G87EG	SNRFOR	USD	MM	Composite
Terex Corp	8G87EG	SNRFOR	USD	MR	Composite
Terex Corp	8G87EG	SNRFOR	USD	XR	Composite
Terex Corp	8G87EG	SUBLT2	USD	XR	Composite
TERNA RETE ELETTRICA Naz S PER AZIONI	T2C52F	SNRFOR	EUR	CR	Composite
TERNA RETE ELETTRICA Naz S PER AZIONI	T2C52F	SNRFOR	EUR	MM	Composite
TERNA RETE ELETTRICA Naz S PER AZIONI	T2C52F	SNRFOR	USD	CR	Composite
Tesco PLC	8G96CC	SNRFOR	AUD	MM	Composite
Tesco PLC	8G96CC	SNRFOR	CAD	MM	Composite
Tesco PLC	8G96CC	SNRFOR	CHF	CR	Composite
Tesco PLC	8G96CC	SNRFOR	CHF	MM	Composite
Tesco PLC	8G96CC	SNRFOR	EUR	CR	Composite
Tesco PLC	8G96CC	SNRFOR	EUR	MM	Composite
Tesco PLC	8G96CC	SNRFOR	EUR	MR	Composite
Tesco PLC	8G96CC	SNRFOR	EUR	XR	Composite
Tesco PLC	8G96CC	SNRFOR	GBP	CR	Composite
Tesco PLC	8G96CC	SNRFOR	GBP	MM	Composite
Tesco PLC	8G96CC	SNRFOR	GBP	MR	Composite
Tesco PLC	8G96CC	SNRFOR	HKD	MM	Composite
Tesco PLC	8G96CC	SNRFOR	JPY	CR	Composite
Tesco PLC	8G96CC	SNRFOR	JPY	MM	Composite
Tesco PLC	8G96CC	SNRFOR	SEK	MM	Composite
Tesco PLC	8G96CC	SNRFOR	SGD	MM	Composite
Tesco PLC	8G96CC	SNRFOR	TWD	MM	Composite
Tesco PLC	8G96CC	SNRFOR	USD	CR	Composite
Tesco PLC	8G96CC	SNRFOR	USD	MM	Composite
Tesco PLC	8G96CC	SNRFOR	USD	MR	Composite
Tesco PLC	8G96CC	SNRFOR	USD	XR	Composite
Tesoro Corp	8G976F	SECDOM	USD	CR	Composite
Tesoro Corp	8G976F	SECDOM	USD	XR	Composite
Tesoro Corp	8G976F	SNRFOR	AUD	MR	Composite
Tesoro Corp	8G976F	SNRFOR	AUD	XR	Composite

0.64%	0.82%	0.95%	1.10%	1.26%	1.39%	1.46%	1.55%	1.64%
0.61%	0.79%	0.91%	1.06%	1.21%	1.34%	1.40%	1.49%	1.64%
1.53%	2.10%	3.07%	4.11%	4.71%	5.31%	5.39%	5.47%	5.49%
1.66%	2.27%	3.33%	4.41%	5.10%	5.68%	5.76%	5.84%	5.92%
1.58%	2.16%	3.16%	4.18%	4.80%	5.39%	5.48%	5.55%	5.62%
1.52%	2.07%	3.04%	4.07%	4.66%	5.25%	5.32%	5.39%	5.42%
1.52%	2.07%	3.04%	4.07%	4.66%	5.25%	5.32%	5.39%	5.42%
1.66%	2.27%	3.33%	4.41%	5.10%	5.68%	5.76%	5.84%	5.92%
1.58%	2.16%	3.16%	4.18%	4.80%	5.39%	5.48%	5.55%	5.62%
1.52%	2.07%	3.04%	4.07%	4.66%	5.25%	5.32%	5.39%	5.42%
			2.23%		2.18%	2.61%		
			2.23%		2.18%	2.61%		
			2.23%		2.18%	2.61%		
2.00%	1.97%	2.06%	2.42%	2.72%				
2.00%	1.97%	2.06%	2.42%	2.72%				
2.00%	1.97%	2.06%	2.42%	2.72%				
2.00%	1.97%	2.06%	2.42%	2.72%				
					4.61%	6.35%	6.60%	
					4.61%	6.35%	6.60%	
0.32%	0.90%	1.01%	0.91%	1.11%	1.29%	1.40%	1.48%	1.53%
0.32%	0.90%	1.01%	0.91%	1.11%	1.29%	1.40%	1.48%	1.53%
		0.57%	0.66%	0.85%	1.03%	1.13%	1.24%	
					3.76%		3.34%	3.40%
					3.76%		3.34%	3.40%
					3.76%		3.34%	3.40%
					3.76%		3.34%	3.40%
					3.76%		3.34%	3.40%
					3.76%		3.34%	3.40%
					3.76%		3.34%	3.40%
					3.76%		3.34%	3.40%
1.05%	1.05%	1.30%	1.54%	2.04%	2.57%	2.83%	3.18%	
0.04%	0.09%	0.11%	0.17%	0.21%	0.23%	0.30%	0.41%	
0.04%	0.08%	0.11%	0.17%	0.21%	0.23%	0.30%	0.41%	
0.25%	0.28%	0.36%	0.43%	0.48%	0.55%	0.61%	0.65%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.25%	0.29%	0.38%	0.44%	0.50%	0.57%	0.63%	0.68%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.25%	0.29%	0.38%	0.44%	0.50%	0.57%	0.63%	0.68%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.24%	0.27%	0.35%	0.42%	0.48%	0.54%	0.59%	0.63%	0.71%
0.23%	0.26%	0.34%	0.40%	0.46%	0.52%	0.57%	0.61%	0.71%
0.25%	0.29%	0.38%	0.44%	0.50%	0.57%	0.63%	0.68%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.26%	0.28%	0.38%	0.45%	0.50%	0.57%	0.62%	0.68%	0.71%
0.25%	0.28%	0.36%	0.43%	0.48%	0.54%	0.59%	0.65%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.25%	0.29%	0.38%	0.44%	0.50%	0.57%	0.63%	0.68%	0.71%
0.25%	0.27%	0.36%	0.42%	0.49%	0.54%	0.59%	0.64%	0.71%
0.24%	0.27%	0.35%	0.42%	0.48%	0.54%	0.59%	0.63%	0.71%
1.75%	1.75%	2.50%	3.78%	4.15%	4.52%	4.63%	4.73%	4.87%
1.75%	1.75%	2.50%	3.78%	4.15%	4.52%	4.63%	4.73%	4.87%
2.18%	2.13%	3.20%	3.82%	4.29%	4.53%	4.64%	4.72%	4.87%
2.18%	2.13%	3.20%	3.82%	4.29%	4.53%	4.64%	4.72%	4.87%

1.58%	1.67%	26.43%	BBB	A	A	A
1.52%	1.67%	26.43%	BBB	A	A	A
5.51%	5.54%	40%	B	BBB	BB	BBB
		40%				
		40%				
5.93%	5.94%	40%	BB	A	BBB	A
		40%				
5.54%	5.55%	40%	BB	A	BBB	A
5.43%	5.45%	40%	A	AA	A	AA
5.43%	5.45%	40%	A	AA	A	AA
		40%				
		40%				
5.93%	5.94%	40%	BB	A	BBB	A
		40%				
5.54%	5.55%	40%	BB	A	BBB	A
5.43%	5.45%	40%	A	AA	A	AA
						NR
						NR
						NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		37.50%				
		37.50%				
		40%				
1.32%	1.73%	40%	NR	NR	BBB	A
		40%				
		40%				
1.32%	1.73%	40%	NR	NR	BBB	A
		40%			NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
3.42%		40%				
3.42%		40%				
3.42%		40%				
3.42%		40%				
3.42%		40%				
3.42%		40%				
3.42%		40%				
3.42%		40%				
	3.23%	40%	NR	NR	NR	NR
	0.46%	40%	NR	BBB	BBB	NR
	0.46%	40%	NR	A	A	NR
		40%				
0.78%	0.83%	40%	BBB	BBB	A	A
0.78%	0.83%	40%	AA	AA	AA	AA
0.78%	0.83%	40%	A	A	AA	AA
0.78%	0.83%	40%	AA	AA	AA	AA
0.78%	0.83%	40%	A	A	AA	AA
0.78%	0.83%	40%	AA	AA	AA	AA
0.78%	0.83%	40%	A	A	AA	AA
0.78%	0.83%	40%	A	A	AA	AA
0.78%	0.83%	40%	A	A	AA	AA
0.78%	0.83%	40%	AA	AA	AA	AA
		40%				
0.78%	0.83%	40%	AA	AA	AA	AA
0.78%	0.83%	40%	BBB	BBB	BBB	BBB
0.78%	0.83%	40%	A	BBB	A	A
0.78%	0.83%	40%	AA	AA	AA	AA
0.78%	0.83%	40%	AA	AA	AA	AA
0.78%	0.83%	40%	AA	AA	AA	AA
0.78%	0.83%	40%	A	A	AA	AA
0.78%	0.83%	40%	AA	AA	AA	AA
0.78%	0.83%	40%	A	A	AA	AA
		40%				
4.82%	4.25%	40%		NR	NR	NR
4.82%	4.25%	40%		NR	NR	NR
4.82%	4.89%	40%	NR	BBB	BBB	BBB
4.82%	4.89%	40%	NR	BBB	BBB	BBB

AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	A
	NR	NR			
	NR	NR			
	NR	NR			
NR					
NR					
NR					
NR					
	NR	NR	NR		
	NR	NR	NR		
A	AA	A	AA	NR	NR
A	AA	A	AA	NR	NR
NR	NR	NR	NR		
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
	NR		NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	BBB	A	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	AA	A	NR	NR
AA	A	AA	A	NR	NR
AA	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	AA	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB

NR	AA	12	Utilities	Asia	Malaysia
NR	AA	12	Utilities	Asia	Malaysia
BB	AA	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BBB	AA	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
A	A	5	Health Care	N.Amer	United States
A	AA	9	Health Care	N.Amer	United States
A	AA	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BBB	AA	10	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
A	A	5	Health Care	N.Amer	United States
A	AA	9	Health Care	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	BB	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	BB	6	Oil & Gas	N.Amer	United States
	NR	2	Utilities	N.Amer	Canada
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
NR	NR	2	Industrials	N.Amer	United States
NR	NR	2	Utilities	Europe	Italy
NR	NR	2	Utilities	Europe	Italy
	NR		Utilities	Europe	Italy
NR	A	10	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
NR	A	5	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
NR	A	5	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
NR	AA	10	Consumer Services	Europe	United Kingdom
NR	AA	10	Consumer Services	Europe	United Kingdom
NR	A	5	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
NR	A	3	Consumer Services	Europe	United Kingdom
NR	A	3	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
NR	A	5	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
NR	AA	10	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	NR	2	Oil & Gas	N.Amer	United States
NR	NR	2	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States

BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB				Thin	
BB	BB				Thin	
BB	BB				Thin	
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB					
B	BB					
BBB	BBB					
BBB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A			Thin	Thin	Thin
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	DocAdj	DocAdj	Thin	Thin
AA	AA	Thin	CcyGrp	CcyGrp	Thin	Thin
AA	AA					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	BB		Thin	Thin	Thin	Thin
BBB	BB		Thin	Thin	Thin	Thin
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin	Thin	Thin			
Thin		Thin	Thin	Thin	
Thin		Thin	Thin	Thin	
Thin		Thin	Thin	Thin	
Thin		Thin	Thin	Thin	
Thin		Thin	Thin	Thin	
Thin		Thin	Thin	Thin	
Thin		Thin	Thin	Thin	
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Entity Tier	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier

TSOEURCR	29-Aug-08 TSO
TSOEURMM	29-Aug-08 TSO
TSOEURMR	29-Aug-08 TSO
TSOEURXR	29-Aug-08 TSO
TSOJPYMR	29-Aug-08 TSO
TSOJPYXR	29-Aug-08 TSO
TSOUSDCR	29-Aug-08 TSO
TSOUSDMM	29-Aug-08 TSO
TSOUSDMR	29-Aug-08 TSO
TSOUSDXR	29-Aug-08 TSO
TSOAUDXR	29-Aug-08 TSO
TSOEURMM	29-Aug-08 TSO
TSOEURMR	29-Aug-08 TSO
TSOEURXR	29-Aug-08 TSO
TSOHKDXR	29-Aug-08 TSO
TSOILSXR	29-Aug-08 TSO
TSOUSDMM	29-Aug-08 TSO
TSOUSDMR	29-Aug-08 TSO
TSOUSDXR	29-Aug-08 TSO
TEVAEURCR	29-Aug-08 TEVA
TEVAEURMM	29-Aug-08 TEVA
TEVAEURMR	29-Aug-08 TEVA
TEVAEURXR	29-Aug-08 TEVA
TEVAJPYCR	29-Aug-08 TEVA
TEVAJPYMM	29-Aug-08 TEVA
TEVAJPYMR	29-Aug-08 TEVA
TEVAUSDCR	29-Aug-08 TEVA
TEVAUSDMM	29-Aug-08 TEVA
TEVAUSDMR	29-Aug-08 TEVA
TEVAUSDXR	29-Aug-08 TEVA
TXT-FinCorpAUDMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpAUDXR	29-Aug-08 TXT-FinCorp
TXT-FinCorpCADMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpCHFMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpEURCR	29-Aug-08 TXT-FinCorp
TXT-FinCorpEURMM	29-Aug-08 TXT-FinCorp
TXT-FinCorpEURMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpEURXR	29-Aug-08 TXT-FinCorp
TXT-FinCorpGBPMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpGBPXR	29-Aug-08 TXT-FinCorp
TXT-FinCorpHKDMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpHKDXR	29-Aug-08 TXT-FinCorp
TXT-FinCorpJPYMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpJPYXR	29-Aug-08 TXT-FinCorp
TXT-FinCorpSEKMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpSEKXR	29-Aug-08 TXT-FinCorp
TXT-FinCorpTWDCR	29-Aug-08 TXT-FinCorp
TXT-FinCorpTWDMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpUSDCR	29-Aug-08 TXT-FinCorp
TXT-FinCorpUSDMM	29-Aug-08 TXT-FinCorp
TXT-FinCorpUSDMR	29-Aug-08 TXT-FinCorp
TXT-FinCorpUSDXR	29-Aug-08 TXT-FinCorp
TXTAUDCR	29-Aug-08 TXT
TXTAUDMR	29-Aug-08 TXT
TXTCADMR	29-Aug-08 TXT
TXTCHFMR	29-Aug-08 TXT
TXTEURCR	29-Aug-08 TXT
TXTEURMM	29-Aug-08 TXT
TXTEURMR	29-Aug-08 TXT
TXTEURXR	29-Aug-08 TXT
TXTGBPCR	29-Aug-08 TXT
TXTGBPMR	29-Aug-08 TXT
TXTHKDMR	29-Aug-08 TXT
TXTJPYMR	29-Aug-08 TXT
TXTTWDMR	29-Aug-08 TXT
TXTUSDCR	29-Aug-08 TXT
TXTUSDMM	29-Aug-08 TXT
TXTUSDMR	29-Aug-08 TXT
TXTUSDXR	29-Aug-08 TXT
TOPCEURCR	29-Aug-08 TOPC
TOPCUSDCR	29-Aug-08 TOPC
TOPCUSDMR	29-Aug-08 TOPC
TOPCUSDXR	29-Aug-08 TOPC
HOFPAUDMM	29-Aug-08 HOFP

Tesoro Corp	8G976F	SNRFOR	EUR	CR	Composite
Tesoro Corp	8G976F	SNRFOR	EUR	MM	Composite
Tesoro Corp	8G976F	SNRFOR	EUR	MR	Composite
Tesoro Corp	8G976F	SNRFOR	EUR	XR	Composite
Tesoro Corp	8G976F	SNRFOR	JPY	MR	Composite
Tesoro Corp	8G976F	SNRFOR	JPY	XR	Composite
Tesoro Corp	8G976F	SNRFOR	USD	CR	Composite
Tesoro Corp	8G976F	SNRFOR	USD	MM	Composite
Tesoro Corp	8G976F	SNRFOR	USD	MR	Composite
Tesoro Corp	8G976F	SNRFOR	USD	XR	Composite
Tesoro Corp	8G976F	SUBLT2	AUD	XR	Composite
Tesoro Corp	8G976F	SUBLT2	EUR	MM	Composite
Tesoro Corp	8G976F	SUBLT2	EUR	MR	Composite
Tesoro Corp	8G976F	SUBLT2	EUR	XR	Composite
Tesoro Corp	8G976F	SUBLT2	HKD	XR	Composite
Tesoro Corp	8G976F	SUBLT2	ILS	XR	Composite
Tesoro Corp	8G976F	SUBLT2	USD	MM	Composite
Tesoro Corp	8G976F	SUBLT2	USD	MR	Composite
Tesoro Corp	8G976F	SUBLT2	USD	XR	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	EUR	CR	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	EUR	MM	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	EUR	MR	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	EUR	XR	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	JPY	CR	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	JPY	MM	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	JPY	MR	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	USD	CR	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	USD	MM	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	USD	MR	Composite
Teva Pharmaceutical Inds	8G9786	SNRFOR	USD	XR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	AUD	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	AUD	XR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	CAD	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	CHF	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	EUR	CR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	EUR	MM	Composite
Textron Finl Corp	8GB4AI	SNRFOR	EUR	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	EUR	XR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	GBP	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	GBP	XR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	HKD	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	HKD	XR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	JPY	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	JPY	XR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	SEK	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	SEK	XR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	TWD	CR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	TWD	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	USD	CR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	USD	MM	Composite
Textron Finl Corp	8GB4AI	SNRFOR	USD	MR	Composite
Textron Finl Corp	8GB4AI	SNRFOR	USD	XR	Composite
Textron Inc	8GB523	SNRFOR	AUD	CR	Composite
Textron Inc	8GB523	SNRFOR	AUD	MR	Composite
Textron Inc	8GB523	SNRFOR	CAD	MR	Composite
Textron Inc	8GB523	SNRFOR	CHF	MR	Composite
Textron Inc	8GB523	SNRFOR	EUR	CR	Composite
Textron Inc	8GB523	SNRFOR	EUR	MM	Composite
Textron Inc	8GB523	SNRFOR	EUR	MR	Composite
Textron Inc	8GB523	SNRFOR	EUR	XR	Composite
Textron Inc	8GB523	SNRFOR	GBP	CR	Composite
Textron Inc	8GB523	SNRFOR	GBP	MR	Composite
Textron Inc	8GB523	SNRFOR	HKD	MR	Composite
Textron Inc	8GB523	SNRFOR	JPY	MR	Composite
Textron Inc	8GB523	SNRFOR	TWD	MR	Composite
Textron Inc	8GB523	SNRFOR	USD	CR	Composite
Textron Inc	8GB523	SNRFOR	USD	MM	Composite
Textron Inc	8GB523	SNRFOR	USD	MR	Composite
Textron Inc	8GB523	SNRFOR	USD	XR	Composite
Thai Oil Pub Co Ltd	Y6E82B	SNRFOR	EUR	CR	Composite
Thai Oil Pub Co Ltd	Y6E82B	SNRFOR	USD	CR	Composite
Thai Oil Pub Co Ltd	Y6E82B	SNRFOR	USD	MR	Composite
Thai Oil Pub Co Ltd	Y6E82B	SNRFOR	USD	XR	Composite
THALES	8GB53A	SNRFOR	AUD	MM	Composite

2.18%	2.31%	3.46%	4.13%	4.64%	4.91%	5.01%	5.09%	5.52%
2.18%	2.31%	3.46%	4.13%	4.64%	4.91%	5.01%	5.09%	5.52%
2.18%	2.19%	3.28%	3.93%	4.29%	4.61%	4.70%	4.78%	5.25%
2.18%	2.11%	3.19%	3.79%	4.29%	4.52%	4.63%	4.72%	5.05%
2.18%	2.13%	3.20%	3.82%	4.29%	4.53%	4.64%	4.72%	4.87%
2.18%	2.13%	3.20%	3.82%	4.29%	4.53%	4.64%	4.72%	4.87%
2.18%	2.31%	3.46%	4.13%	4.64%	4.91%	5.01%	5.09%	5.52%
2.18%	2.31%	3.46%	4.13%	4.64%	4.91%	5.01%	5.09%	5.52%
2.18%	2.19%	3.28%	3.93%	4.29%	4.61%	4.70%	4.78%	5.25%
2.18%	2.11%	3.19%	3.79%	4.29%	4.52%	4.63%	4.72%	5.05%
2.00%	1.97%	2.79%	3.73%	4.16%	4.49%	4.57%	4.68%	4.80%
2.00%	1.97%	2.79%	3.73%	4.16%	4.49%	4.57%	4.68%	4.80%
2.00%	1.97%	2.79%	3.73%	4.16%	4.49%	4.57%	4.68%	4.80%
2.00%	2.00%	2.69%	3.72%	4.15%	4.47%	4.57%	4.69%	4.80%
2.00%	2.00%	2.69%	3.72%	4.15%	4.47%	4.57%	4.69%	4.80%
2.00%	2.00%	2.69%	3.72%	4.15%	4.47%	4.57%	4.69%	4.80%
2.00%	2.00%	2.69%	3.72%	4.15%	4.47%	4.57%	4.69%	4.80%
2.07%	2.12%	2.87%	3.85%	4.29%	4.63%	4.71%	4.83%	4.80%
2.00%	2.00%	2.69%	3.72%	4.15%	4.47%	4.57%	4.69%	4.80%
0.19%	0.25%	0.45%	0.62%	0.76%	0.85%	0.96%	1.05%	1.17%
0.19%	0.26%	0.43%	0.62%	0.74%	0.83%	0.91%	1.01%	1.14%
0.19%	0.24%	0.42%	0.63%	0.75%	0.84%	0.90%	1.00%	1.13%
0.19%	0.25%	0.41%	0.59%	0.70%	0.80%	0.87%	0.96%	1.09%

0.19%	0.25%	0.45%	0.62%	0.76%	0.85%	0.96%	1.05%	1.17%
0.19%	0.26%	0.43%	0.62%	0.74%	0.83%	0.91%	1.01%	1.14%
0.19%	0.24%	0.42%	0.63%	0.75%	0.84%	0.90%	1.00%	1.13%
0.19%	0.25%	0.41%	0.59%	0.70%	0.80%	0.87%	0.96%	1.09%
1.00%	1.05%	1.17%	1.34%	1.47%	1.58%	1.56%	1.50%	1.49%
1.00%	1.05%	1.17%	1.34%	1.47%	1.58%	1.56%	1.50%	1.49%
1.00%	1.06%	1.19%	1.36%	1.48%	1.59%	1.56%	1.51%	1.49%
1.00%	1.06%	1.19%	1.36%	1.48%	1.59%	1.56%	1.51%	1.49%
1.06%	1.11%	1.25%	1.42%	1.57%	1.69%	1.65%	1.59%	1.49%
1.00%	1.06%	1.19%	1.36%	1.48%	1.59%	1.56%	1.51%	1.49%
0.97%	1.02%	1.14%	1.34%	1.46%	1.55%	1.50%	1.45%	1.49%
1.00%	1.06%	1.19%	1.36%	1.48%	1.59%	1.56%	1.51%	1.49%
0.97%	1.02%	1.14%	1.34%	1.46%	1.55%	1.50%	1.45%	1.49%
1.00%	1.06%	1.19%	1.36%	1.48%	1.59%	1.56%	1.51%	1.49%
0.97%	1.02%	1.14%	1.34%	1.46%	1.55%	1.50%	1.45%	1.49%
1.00%	1.09%	1.17%	1.39%	1.50%	1.62%	1.56%	1.50%	1.49%
1.00%	1.05%	1.17%	1.34%	1.45%	1.56%	1.56%	1.50%	1.49%
0.97%	1.02%	1.14%	1.34%	1.46%	1.55%	1.50%	1.45%	1.49%
1.06%	1.11%	1.25%	1.42%	1.57%	1.69%	1.65%	1.59%	1.49%
1.06%	1.11%	1.25%	1.42%	1.57%	1.69%	1.65%	1.59%	1.49%
1.00%	1.06%	1.19%	1.36%	1.48%	1.59%	1.56%	1.51%	1.49%
0.97%	1.02%	1.14%	1.34%	1.46%	1.55%	1.50%	1.45%	1.49%
0.43%	0.53%	0.62%	0.74%	0.85%	0.97%	1.01%	1.06%	1.07%
0.43%	0.53%	0.62%	0.74%	0.85%	0.97%	1.01%	1.06%	1.07%
0.43%	0.53%	0.63%	0.75%	0.85%	0.96%	1.02%	1.06%	1.09%
0.46%	0.56%	0.66%	0.79%	0.90%	1.03%	1.07%	1.12%	1.14%
0.44%	0.54%	0.64%	0.75%	0.86%	0.97%	1.03%	1.07%	1.10%
0.43%	0.53%	0.63%	0.75%	0.85%	0.96%	1.02%	1.06%	1.09%
0.42%	0.51%	0.61%	0.72%	0.82%	0.95%	0.99%	1.03%	1.05%
0.43%	0.53%	0.63%	0.75%	0.85%	0.96%	1.02%	1.06%	1.09%
0.43%	0.53%	0.63%	0.75%	0.85%	0.96%	1.02%	1.06%	1.09%
0.43%	0.53%	0.62%	0.74%	0.85%	0.97%	1.01%	1.06%	1.07%
0.46%	0.56%	0.66%	0.79%	0.90%	1.03%	1.07%	1.12%	1.14%
0.43%	0.53%	0.63%	0.75%	0.85%	0.96%	1.02%	1.06%	1.09%
0.42%	0.51%	0.61%	0.72%	0.82%	0.95%	0.99%	1.03%	1.05%
0.83%	0.95%	1.11%	1.28%	1.40%	1.59%	1.61%	1.71%	1.75%
0.83%	0.95%	1.11%	1.28%	1.40%	1.59%	1.61%	1.71%	1.75%
0.83%	0.95%	1.11%	1.22%	1.33%	1.59%	1.61%	1.71%	1.66%
0.18%	0.26%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%

5.25%	5.32%	40%	NR	A	A	A
5.25%	5.32%	40%				
4.98%	5.05%	40%	NR	A	A	A
4.79%	4.87%	40%	NR	AA	A	AA
4.82%	4.89%		NR	BBB	BBB	BBB
4.82%	4.89%	40%				
5.25%	5.32%	40%	NR	A	A	A
5.25%	5.32%	40%				
4.98%	5.05%	40%	NR	A	A	A
4.79%	4.87%	40%	NR	AA	A	AA
4.72%	4.80%	23.33%	CCC	CCC	CCC	CCC
4.72%	4.80%	23.33%				
4.72%	4.80%	23.33%				
4.72%	4.80%	20%	BB	BB	BB	BB
4.72%	4.80%	20%	BB	BB	BB	BB
4.72%	4.80%	20%	BB	BB	BB	BB
4.72%	4.80%	23.33%				
4.90%	4.98%	23.33%	B	BB	B	B
4.72%	4.80%	20%	BB	BB	BB	BB
1.13%	1.62%	40%	NR	A	A	A
1.13%	1.62%	40%	NR	BBB	BBB	A
1.13%	1.62%	40%	NR	A	A	AA
1.13%	1.62%	40%	NR	BBB	BBB	A
		40%				
		40%				
		40%				
1.13%	1.62%	40%	NR	A	A	A
1.13%	1.62%	40%	NR	BBB	BBB	A
1.13%	1.62%	40%	NR	A	A	AA
1.13%	1.62%	40%	NR	BBB	BBB	A
1.52%	1.69%	40%	BB	BBB	BB	BBB
1.52%	1.69%	40%	BB	BBB	BB	BBB
1.52%	1.69%	40%	A	AA	A	AA
1.52%	1.69%	40%	A	AA	A	AA
1.52%	1.69%	40%	BBB	A	BBB	A
		40%				
1.52%	1.69%	40%	A	AA	A	AA
1.52%	1.69%	40%	BBB	A	BBB	AA
1.52%	1.69%	40%	A	AA	A	AA
1.52%	1.69%	40%	BBB	A	BBB	AA
1.52%	1.69%	40%	A	AA	A	AA
1.52%	1.69%	40%	BBB	A	BBB	AA
1.52%	1.69%	40%	BB	BBB	BB	BBB
1.52%	1.69%		BB	BBB	BB	BBB
		40%				
1.52%	1.69%	40%	BBB	A	BBB	AA
1.52%	1.69%	40%	BBB	A	BBB	A
		40%				
1.52%	1.69%	40%	BBB	A	BBB	A
		40%				
1.52%	1.69%	40%	A	AA	A	AA
1.52%	1.69%	40%	BBB	A	BBB	AA
1.11%	1.32%	40%	BB	BB	BB	BBB
1.11%	1.32%	40%	BB	BB	BB	BBB
		40%				
1.11%	1.32%	40%	A	A	A	AA
1.17%	1.32%	40%	BBB	BBB	BBB	A
1.12%	1.32%	40%	BBB	BBB	BBB	A
1.11%	1.32%	40%	A	A	A	AA
1.07%	1.32%	40%	BBB	BBB	BBB	A
		40%				
1.11%	1.32%	40%	A	A	A	AA
1.11%	1.32%	40%	A	A	A	AA
1.11%	1.32%	40%	BB	BB	BB	BBB
		40%				
1.17%	1.32%	40%	BBB	BBB	BBB	A
		40%				
1.11%	1.32%	40%	A	A	A	AA
1.07%	1.32%	40%	BBB	BBB	BBB	A
1.75%	1.83%	30%	NR	NR	NR	A
1.75%	1.83%	30%	NR	NR	NR	A
1.67%	1.83%	30%	NR	NR	NR	BBB
		30%				
0.75%	0.78%	40%	BB	BB	BBB	BBB

A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
B	B	CCC	B	NR	B
BB	BB	BB	BB	NR	BBB
BB	BB	BB	BB	NR	BBB
BB	BB	BB	BB	NR	BBB
BB	BB	B	BB	NR	BB
BB	BB	BB	BB	NR	BBB
A	A	A	A	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	NR	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	AA	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
BBB	BB	BBB	BBB	BB	BB
BBB	BB	BBB	BBB	BB	BB
AA	A	AA	AA	BBB	A
A	BBB	A	A	BBB	BBB
A	BBB	A	A	BBB	BBB
AA	A	AA	AA	BBB	A
A	BBB	A	A	BBB	BBB
AA	A	AA	AA	BBB	A
AA	A	AA	AA	BBB	A
BBB	BB	BBB	BBB	BB	BB
A	BBB	A	A	BBB	BBB
AA	A	AA	AA	BBB	A
A	BBB	A	A	BBB	BBB
A	NR	NR	NR	A	A
A	NR	NR	NR	A	A
BBB	NR	NR	NR	BBB	BBB
BBB	BBB	BBB	A	NR	BB

BBB	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	A	3	Oil & Gas	N.Amer	United States
A	A	9	Oil & Gas	N.Amer	United States
BB	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	AA	10	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	A	3	Oil & Gas	N.Amer	United States
A	A	9	Oil & Gas	N.Amer	United States
CCC	BB	6	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BB	BB	5	Oil & Gas	N.Amer	United States
BB	BB	5	Oil & Gas	N.Amer	United States
BB	BB	5	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
B	BB	6	Oil & Gas	N.Amer	United States
BB	BB	5	Oil & Gas	N.Amer	United States
NR	A	5	Health Care	MiddleEast	Israel
NR	A	9	Health Care	MiddleEast	Israel
NR	A	5	Health Care	MiddleEast	Israel
NR	A	9	Health Care	MiddleEast	Israel
	NR		Health Care	MiddleEast	Israel
	NR		Health Care	MiddleEast	Israel
	NR		Health Care	MiddleEast	Israel
NR	A	5	Health Care	MiddleEast	Israel
NR	A	9	Health Care	MiddleEast	Israel
NR	A	5	Health Care	MiddleEast	Israel
NR	A	9	Health Care	MiddleEast	Israel
NR	A	11	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
NR	A	3	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	8	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	10	Industrials	N.Amer	United States
NR	A	6	Industrials	N.Amer	United States
NR	NR	2	Oil & Gas	Asia	Thailand
NR	NR	2	Oil & Gas	Asia	Thailand
NR	NR	2	Oil & Gas	Asia	Thailand
	NR		Oil & Gas	Asia	Thailand
BB	AA	11	Industrials	Europe	France

BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BB	BB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
A	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	Thin	Thin	DocAdj	DocAdj
BBB	BBB					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Thin	Thin	Thin	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier

Entity Tier
Entity Tier
CcyGrp
CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier

HOFPCHFCR	29-Aug-08 HOFP
HOFPCHFMM	29-Aug-08 HOFP
HOFPDKKMM	29-Aug-08 HOFP
HOFPEURCR	29-Aug-08 HOFP
HOFPEURMM	29-Aug-08 HOFP
HOFPEURMR	29-Aug-08 HOFP
HOFPEURXR	29-Aug-08 HOFP
HOFPGBPMM	29-Aug-08 HOFP
HOFPILSMM	29-Aug-08 HOFP
HOFPJPYCR	29-Aug-08 HOFP
HOFPJPYMM	29-Aug-08 HOFP
HOFPTWDMM	29-Aug-08 HOFP
HOFPUSDCR	29-Aug-08 HOFP
HOFPUSDMM	29-Aug-08 HOFP
HOFPUSDMR	29-Aug-08 HOFP
HOFPUSDXR	29-Aug-08 HOFP
THWLDEURCR	29-Aug-08 THWLD
THWLDEURMM	29-Aug-08 THWLD
THWLDEURMR	29-Aug-08 THWLD
THWLDGBPCR	29-Aug-08 THWLD
THWLDGBPMM	29-Aug-08 THWLD
THWLDUSDCR	29-Aug-08 THWLD
THWLDUSDMM	29-Aug-08 THWLD
THWLDUSDMR	29-Aug-08 THWLD
AESEURMM	29-Aug-08 AES
AESEURMR	29-Aug-08 AES
AESUSDCR	29-Aug-08 AES
AESUSDMM	29-Aug-08 AES
AESUSDMR	29-Aug-08 AES
AESUSDXR	29-Aug-08 AES
AESAUDMR	29-Aug-08 AES
AESAUDXR	29-Aug-08 AES
AESEURCR	29-Aug-08 AES
AESEURMM	29-Aug-08 AES
AESEURMR	29-Aug-08 AES
AESEURXR	29-Aug-08 AES
AESGBPCR	29-Aug-08 AES
AESHKDXR	29-Aug-08 AES
AESILSXR	29-Aug-08 AES
AESUSDCR	29-Aug-08 AES
AESUSDMM	29-Aug-08 AES
AESUSDMR	29-Aug-08 AES
AESUSDXR	29-Aug-08 AES
GPSAUDMR	29-Aug-08 GPS
GPSCADMR	29-Aug-08 GPS
GPSCHFMR	29-Aug-08 GPS
GPSEURCR	29-Aug-08 GPS
GPSEURMM	29-Aug-08 GPS
GPSEURMR	29-Aug-08 GPS
GPSEURXR	29-Aug-08 GPS
GPSGBPXR	29-Aug-08 GPS
GPSHKDMR	29-Aug-08 GPS
GPSJPYMR	29-Aug-08 GPS
GPSNZDMR	29-Aug-08 GPS
GPSSEKMR	29-Aug-08 GPS
GPSSGDMR	29-Aug-08 GPS
GPSTWDMR	29-Aug-08 GPS
GPSUSDCR	29-Aug-08 GPS
GPSUSDMM	29-Aug-08 GPS
GPSUSDMR	29-Aug-08 GPS
GPSUSDXR	29-Aug-08 GPS
KRAUDMR	29-Aug-08 KR
KRAUDXR	29-Aug-08 KR
KRCADMR	29-Aug-08 KR
KRCHFMR	29-Aug-08 KR
KREURCR	29-Aug-08 KR
KREURMM	29-Aug-08 KR
KREURMR	29-Aug-08 KR
KREURXR	29-Aug-08 KR
KRGBPMR	29-Aug-08 KR
KRGBPXR	29-Aug-08 KR
KRHKDMR	29-Aug-08 KR
KRHKDXR	29-Aug-08 KR
KRJPYMR	29-Aug-08 KR

THALES	8GB53A	SNRFOR	CHF	CR	Composite
THALES	8GB53A	SNRFOR	CHF	MM	Composite
THALES	8GB53A	SNRFOR	DKK	MM	Composite
THALES	8GB53A	SNRFOR	EUR	CR	Composite
THALES	8GB53A	SNRFOR	EUR	MM	Composite
THALES	8GB53A	SNRFOR	EUR	MR	Composite
THALES	8GB53A	SNRFOR	EUR	XR	Composite
THALES	8GB53A	SNRFOR	GBP	MM	Composite
THALES	8GB53A	SNRFOR	ILS	MM	Composite
THALES	8GB53A	SNRFOR	JPY	CR	Composite
THALES	8GB53A	SNRFOR	JPY	MM	Composite
THALES	8GB53A	SNRFOR	TWD	MM	Composite
THALES	8GB53A	SNRFOR	USD	CR	Composite
THALES	8GB53A	SNRFOR	USD	MM	Composite
THALES	8GB53A	SNRFOR	USD	MR	Composite
THALES	8GB53A	SNRFOR	USD	XR	Composite
THAMES WATER Ltd	GOFFDK	SNRFOR	EUR	CR	Composite
THAMES WATER Ltd	GOFFDK	SNRFOR	EUR	MM	Composite
THAMES WATER Ltd	GOFFDK	SNRFOR	EUR	MR	Composite
THAMES WATER Ltd	GOFFDK	SNRFOR	GBP	CR	Composite
THAMES WATER Ltd	GOFFDK	SNRFOR	GBP	MM	Composite
THAMES WATER Ltd	GOFFDK	SNRFOR	USD	CR	Composite
THAMES WATER Ltd	GOFFDK	SNRFOR	USD	MM	Composite
THAMES WATER Ltd	GOFFDK	SNRFOR	USD	MR	Composite
The AES Corp	0A143H	SECDOM	EUR	MM	Composite
The AES Corp	0A143H	SECDOM	EUR	MR	Composite
The AES Corp	0A143H	SECDOM	USD	CR	Composite
The AES Corp	0A143H	SECDOM	USD	MM	Composite
The AES Corp	0A143H	SECDOM	USD	MR	Composite
The AES Corp	0A143H	SECDOM	USD	XR	Composite
The AES Corp	0A143H	SNRFOR	AUD	MR	Composite
The AES Corp	0A143H	SNRFOR	AUD	XR	Composite
The AES Corp	0A143H	SNRFOR	EUR	CR	Composite
The AES Corp	0A143H	SNRFOR	EUR	MM	Composite
The AES Corp	0A143H	SNRFOR	EUR	MR	Composite
The AES Corp	0A143H	SNRFOR	EUR	XR	Composite
The AES Corp	0A143H	SNRFOR	GBP	CR	Composite
The AES Corp	0A143H	SNRFOR	HKD	XR	Composite
The AES Corp	0A143H	SNRFOR	ILS	XR	Composite
The AES Corp	0A143H	SNRFOR	USD	CR	Composite
The AES Corp	0A143H	SNRFOR	USD	MM	Composite
The AES Corp	0A143H	SNRFOR	USD	MR	Composite
The AES Corp	0A143H	SNRFOR	USD	XR	Composite
The Gap Inc	39ABD6	SNRFOR	AUD	MR	Composite
The Gap Inc	39ABD6	SNRFOR	CAD	MR	Composite
The Gap Inc	39ABD6	SNRFOR	CHF	MR	Composite
The Gap Inc	39ABD6	SNRFOR	EUR	CR	Composite
The Gap Inc	39ABD6	SNRFOR	EUR	MM	Composite
The Gap Inc	39ABD6	SNRFOR	EUR	MR	Composite
The Gap Inc	39ABD6	SNRFOR	EUR	XR	Composite
The Gap Inc	39ABD6	SNRFOR	GBP	XR	Composite
The Gap Inc	39ABD6	SNRFOR	HKD	MR	Composite
The Gap Inc	39ABD6	SNRFOR	JPY	MR	Composite
The Gap Inc	39ABD6	SNRFOR	NZD	MR	Composite
The Gap Inc	39ABD6	SNRFOR	SEK	MR	Composite
The Gap Inc	39ABD6	SNRFOR	SGD	MR	Composite
The Gap Inc	39ABD6	SNRFOR	TWD	MR	Composite
The Gap Inc	39ABD6	SNRFOR	USD	CR	Composite
The Gap Inc	39ABD6	SNRFOR	USD	MM	Composite
The Gap Inc	39ABD6	SNRFOR	USD	MR	Composite
The Gap Inc	39ABD6	SNRFOR	USD	XR	Composite
The Kroger Co.	5F1148	SNRFOR	AUD	MR	Composite
The Kroger Co.	5F1148	SNRFOR	AUD	XR	Composite
The Kroger Co.	5F1148	SNRFOR	CAD	MR	Composite
The Kroger Co.	5F1148	SNRFOR	CHF	MR	Composite
The Kroger Co.	5F1148	SNRFOR	EUR	CR	Composite
The Kroger Co.	5F1148	SNRFOR	EUR	MM	Composite
The Kroger Co.	5F1148	SNRFOR	EUR	MR	Composite
The Kroger Co.	5F1148	SNRFOR	EUR	XR	Composite
The Kroger Co.	5F1148	SNRFOR	GBP	MR	Composite
The Kroger Co.	5F1148	SNRFOR	GBP	XR	Composite
The Kroger Co.	5F1148	SNRFOR	HKD	MR	Composite
The Kroger Co.	5F1148	SNRFOR	HKD	XR	Composite
The Kroger Co.	5F1148	SNRFOR	JPY	MR	Composite

0.19%	0.25%	0.36%	0.45%	0.52%	0.57%	0.61%	0.67%	0.72%
0.18%	0.26%	0.34%	0.43%	0.50%	0.56%	0.60%	0.66%	0.72%
0.19%	0.25%	0.36%	0.45%	0.52%	0.57%	0.61%	0.67%	0.72%
0.18%	0.26%	0.34%	0.43%	0.50%	0.56%	0.60%	0.66%	0.72%
0.18%	0.25%	0.34%	0.42%	0.49%	0.55%	0.60%	0.65%	0.72%
0.18%	0.26%	0.34%	0.43%	0.50%	0.56%	0.60%	0.66%	0.72%
0.18%	0.26%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%
0.18%	0.26%	0.34%	0.43%	0.50%	0.56%	0.61%	0.66%	0.72%
0.18%	0.26%	0.34%	0.43%	0.50%	0.56%	0.60%	0.66%	0.72%
0.19%	0.25%	0.36%	0.45%	0.52%	0.57%	0.61%	0.67%	0.72%
0.18%	0.26%	0.34%	0.43%	0.50%	0.56%	0.60%	0.66%	0.72%
0.18%	0.25%	0.34%	0.42%	0.49%	0.55%	0.60%	0.65%	0.72%
0.17%	0.24%	0.33%	0.41%	0.48%	0.53%	0.57%	0.63%	0.72%
					0.18%			
					0.18%			

	1.05%	1.67%	1.85%	2.12%	2.15%	2.34%		
	1.05%	1.67%	1.85%	2.12%	2.15%	2.34%		
	1.05%	1.67%	1.85%	2.12%	2.15%	2.34%		
1.25%	1.76%	2.11%	2.91%	3.25%	3.69%	3.80%	3.89%	3.95%
1.25%	1.76%	2.11%	2.91%	3.25%	3.69%	3.80%	3.89%	3.95%
1.33%	1.87%	2.26%	3.10%	3.47%	3.94%	4.06%	4.16%	4.22%
1.28%	1.80%	2.17%	2.97%	3.33%	3.78%	3.89%	3.99%	4.05%
1.25%	1.79%	2.10%	2.95%	3.24%	3.69%	3.80%	3.90%	4.01%
1.22%	1.74%	2.10%	2.86%	3.24%	3.70%	3.80%	3.89%	3.94%
1.33%	1.87%	2.26%	3.10%	3.47%	3.94%	4.06%	4.16%	4.22%
1.22%	1.74%	2.10%	2.86%	3.24%	3.70%	3.80%	3.89%	3.94%
1.22%	1.74%	2.10%	2.86%	3.24%	3.70%	3.80%	3.89%	3.94%
1.33%	1.87%	2.26%	3.10%	3.47%	3.94%	4.06%	4.16%	4.22%
1.25%	1.79%	2.10%	2.95%	3.24%	3.69%	3.80%	3.90%	4.01%
1.22%	1.74%	2.10%	2.86%	3.24%	3.70%	3.80%	3.89%	3.94%
0.53%	0.55%	0.68%	0.77%	0.89%	1.00%	1.02%	1.03%	1.12%
0.53%	0.56%	0.67%	0.77%	0.88%	1.01%	1.03%	1.04%	1.13%
0.53%	0.56%	0.67%	0.77%	0.88%	1.01%	1.03%	1.04%	1.13%
0.53%	0.59%	0.71%	0.81%	0.93%	1.06%	1.08%	1.09%	1.19%
0.53%	0.56%	0.68%	0.78%	0.89%	1.02%	1.04%	1.05%	1.14%
0.53%	0.56%	0.67%	0.77%	0.88%	1.01%	1.03%	1.04%	1.13%
0.53%	0.54%	0.65%	0.73%	0.84%	0.97%	0.99%	0.99%	1.09%
0.53%	0.54%	0.65%	0.73%	0.84%	0.97%	0.99%	0.99%	1.09%
0.53%	0.56%	0.67%	0.77%	0.88%	1.01%	1.03%	1.04%	1.13%
0.53%	0.55%	0.68%	0.77%	0.89%	1.00%	1.02%	1.03%	1.12%
0.53%	0.56%	0.67%	0.77%	0.88%	1.01%	1.03%	1.04%	1.13%
0.53%	0.56%	0.67%	0.77%	0.88%	1.01%	1.03%	1.04%	1.13%
0.53%	0.59%	0.71%	0.81%	0.93%	1.06%	1.08%	1.09%	1.19%
0.53%	0.56%	0.67%	0.77%	0.88%	1.01%	1.03%	1.04%	1.13%
0.53%	0.54%	0.65%	0.73%	0.84%	0.97%	0.99%	0.99%	1.09%
0.40%	0.41%	0.45%	0.50%	0.59%	0.66%	0.69%	0.75%	1.07%
0.40%	0.41%	0.45%	0.50%	0.59%	0.66%	0.69%	0.75%	1.07%
0.40%	0.41%	0.46%	0.50%	0.60%	0.67%	0.70%	0.75%	1.08%
0.40%	0.41%	0.46%	0.50%	0.60%	0.67%	0.70%	0.75%	1.08%
0.40%	0.43%	0.48%	0.54%	0.63%	0.70%	0.73%	0.79%	1.14%
0.40%	0.42%	0.46%	0.51%	0.60%	0.67%	0.70%	0.76%	1.09%
0.40%	0.41%	0.46%	0.50%	0.60%	0.67%	0.70%	0.75%	1.08%
0.40%	0.40%	0.43%	0.49%	0.57%	0.64%	0.68%	0.73%	1.04%
0.40%	0.41%	0.46%	0.50%	0.60%	0.67%	0.70%	0.75%	1.08%
0.40%	0.40%	0.43%	0.49%	0.57%	0.64%	0.68%	0.73%	1.04%
0.40%	0.41%	0.46%	0.50%	0.60%	0.67%	0.70%	0.75%	1.08%
0.40%	0.40%	0.43%	0.49%	0.57%	0.64%	0.68%	0.73%	1.04%
0.40%	0.41%	0.45%	0.50%	0.59%	0.66%	0.69%	0.75%	1.07%

0.77%	0.80%	40%	BBB	A	A	A
0.74%	0.77%	40%	A	A	AA	AA
		40%				
0.77%	0.80%	40%	BBB	A	A	A
0.74%	0.77%	40%	A	A	AA	AA
0.73%	0.76%	40%	BBB	BBB	A	A
		40%				
0.74%	0.77%	40%	A	A	AA	AA
		40%				
0.75%	0.78%	40%	BB	BB	BBB	BBB
0.75%	0.78%	40%	BB	BB	BBB	BBB
0.74%	0.77%	40%	A	A	AA	AA
0.77%	0.80%	40%	BBB	A	A	A
0.74%	0.77%	40%	A	A	AA	AA
0.73%	0.76%	40%	BBB	BBB	A	A
0.70%	0.73%	40%	BBB	BBB	A	A
0.44%		40%				
0.44%		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		60%				
		60%				
		60%		NR	NR	NR
		60%				
		60%		NR	NR	NR
		60%		NR	NR	NR
3.95%	3.98%		BB	BBB	BBB	BBB
3.95%	3.98%	40%	BB	BBB	BBB	BBB
4.27%	4.25%	40%	BBB	A	A	A
4.10%	4.08%	40%	BBB	A	A	A
4.05%	4.04%	40%	A	A	A	A
3.95%	3.99%	40%	BBB	A	AA	A
4.27%	4.25%	40%	BBB	A	A	A
3.95%	3.99%	40%	BBB	A	AA	A
3.95%	3.99%	40%	BBB	A	AA	A
4.27%	4.25%	40%	BBB	A	A	A
		40%				
4.05%	4.04%	40%	A	A	A	A
3.95%	3.99%	40%	BBB	A	AA	A
1.69%	1.18%	40%	NR	BBB	BBB	BBB
1.69%	1.20%		NR	AA	AA	AA
1.69%	1.20%	40%	NR	AA	AA	AA
1.79%	1.26%	40%	NR	A	A	A
1.72%	1.21%	40%	NR	A	A	A
1.69%	1.20%	40%	NR	AA	AA	AA
1.63%	1.15%	40%	NR	A	A	A
1.63%	1.15%	40%	NR	A	A	A
1.69%	1.20%	40%	NR	AA	AA	AA
1.69%	1.18%	40%	NR	BBB	BBB	BBB
1.69%	1.20%	40%	NR	AA	AA	AA
		40%				
		40%				
1.69%	1.20%	40%	NR	AA	AA	AA
1.79%	1.26%	40%	NR	A	A	A
		40%				
1.69%	1.20%	40%	NR	AA	AA	AA
1.63%	1.15%	40%	NR	A	A	A
1.11%	1.18%	40%	NR	BBB	BBB	BBB
1.11%	1.18%	40%	NR	BBB	BBB	BBB
1.11%	1.18%	40%	NR	AA	AA	AA
1.11%	1.18%	40%	NR	AA	AA	AA
1.11%	1.18%	40%	NR	A	A	A
1.11%	1.18%	40%	NR	A	A	A
1.11%	1.18%	40%	NR	AA	AA	AA
1.11%	1.18%	40%	NR	A	A	AA
1.11%	1.18%	40%	NR	AA	AA	AA
1.11%	1.18%	40%	NR	A	A	AA
1.11%	1.18%	40%	NR	AA	AA	AA
1.11%	1.18%	40%	NR	A	A	AA
1.11%	1.18%	40%	NR	BBB	BBB	BBB

A	A	A	A	NR	BBB
AA	AA	AA	AAA	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AAA	NR	BBB
A	A	A	AA	NR	BBB
AA	AA	AA	AAA	NR	BBB
BBB	BBB	BBB	A	NR	BB
BBB	BBB	BBB	A	NR	BB
AA	AA	AA	AAA	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AAA	NR	BBB
A	A	A	AA	NR	BBB
A	A	A	AA	NR	BBB
	NR				NR
	NR				NR

NR	NR	NR			
NR	NR	NR			
NR	NR	NR			
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	A	A	A	A
A	A	A	A	BBB	BBB
AA	AA	A	A	A	A
AA	AA	A	A	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	A	A	A	A
BBB	BBB	BBB	BBB	BB	B
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BB
A	A	A	A	BBB	BB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BB
A	A	A	A	BBB	BB
AA	AA	AA	AA	A	BBB
BBB	BBB	BBB	BBB	BB	B
AA	AA	AA	AA	A	BBB

AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BB
BBB	BBB	BBB	BBB	B	NR
BBB	BBB	BBB	BBB	B	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
BBB	BBB	BBB	BBB	B	NR

BBB	A	3	Industrials	Europe	France
A	AA	10	Industrials	Europe	France
	NR		Industrials	Europe	France
BBB	A	3	Industrials	Europe	France
A	AA	10	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
	NR		Industrials	Europe	France
A	AA	10	Industrials	Europe	France
	NR		Industrials	Europe	France
BB	AA	11	Industrials	Europe	France
BB	AA	11	Industrials	Europe	France
A	AA	10	Industrials	Europe	France
BBB	A	3	Industrials	Europe	France
A	AA	10	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
BBB	AA	11	Industrials	Europe	France
	NR	2	Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
BB	AA	9	Utilities	N.Amer	United States
BB	AA	9	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
A	A	6	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
A	A	6	Utilities	N.Amer	United States
A	A	6	Utilities	N.Amer	United States
BBB	AA	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	A	5	Utilities	N.Amer	United States
A	A	6	Utilities	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BB	AA	10	Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	10	Consumer Services	N.Amer	United States
BBB	A	5	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States

A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	CcyGrp	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BB	BB					
BB	BB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB					
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	A	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A					
BB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Thin	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp CcyGrp CcyGrp Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin DocAdj CcyGrp

CcyGrp CcyGrp CcyGrp Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin DocAdj CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj DocAdj

CcyGrp CcyGrp CcyGrp Thin DocAdj CcyGrp

Entity Tier Entity Tier Entity Tier Thin Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Thin Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp Thin DocAdj CcyGrp
CcyGrp CcyGrp CcyGrp Thin DocAdj DocAdj
CcyGrp CcyGrp CcyGrp Thin DocAdj CcyGrp
DocAdj DocAdj DocAdj Thin DocAdj DocAdj
DocAdj DocAdj DocAdj Thin DocAdj DocAdj
Thin Thin
Thin Thin

Thin Thin

Thin Thin
Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
Entity Tier Entity Tier Entity Tier Entity Tier Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
DocAdj DocAdj DocAdj DocAdj Thin Thin
DocAdj DocAdj DocAdj DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
CcyGrp CcyGrp CcyGrp DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
CcyGrp CcyGrp CcyGrp DocAdj Thin Thin
CcyGrp CcyGrp CcyGrp CcyGrp Thin Thin
CcyGrp CcyGrp CcyGrp DocAdj Thin Thin
Entity Tier Entity Tier Entity Tier Entity Tier Thin Thin

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

KRJPYXR	29-Aug-08 KR
KRSEKMR	29-Aug-08 KR
KRSEKXR	29-Aug-08 KR
KRUSDCR	29-Aug-08 KR
KRUSDMM	29-Aug-08 KR
KRUSDMR	29-Aug-08 KR
KRUSDXR	29-Aug-08 KR
SEIYUJPYCR	29-Aug-08 SEIYU
SEIYUJPYMR	29-Aug-08 SEIYU
SEIYUJPYXR	29-Aug-08 SEIYU
THKCOJPYCR	29-Aug-08 THKCO
THKCOJPYXR	29-Aug-08 THKCO
THKCOUSDCR	29-Aug-08 THKCO
TNBEURCR	29-Aug-08 TNB
TNBEURMM	29-Aug-08 TNB
TNBEURMR	29-Aug-08 TNB
TNBGBPMR	29-Aug-08 TNB
TNBJPYCR	29-Aug-08 TNB
TNBJPYMM	29-Aug-08 TNB
TNBJPYMR	29-Aug-08 TNB
TNBUSDCR	29-Aug-08 TNB
TNBUSDMM	29-Aug-08 TNB
TNBUSDMR	29-Aug-08 TNB
TNBUSDXR	29-Aug-08 TNB
TMMFPAUDCR	29-Aug-08 TMMFP
TMMFPAUDMM	29-Aug-08 TMMFP
TMMFPCADMM	29-Aug-08 TMMFP
TMMFPCHFCR	29-Aug-08 TMMFP
TMMFPCHFMM	29-Aug-08 TMMFP
TMMFPDKKMM	29-Aug-08 TMMFP
TMMFPEURCR	29-Aug-08 TMMFP
TMMFPEURMM	29-Aug-08 TMMFP
TMMFPEURMR	29-Aug-08 TMMFP
TMMFPEURXR	29-Aug-08 TMMFP
TMMFPGBPCR	29-Aug-08 TMMFP
TMMFPGBPMM	29-Aug-08 TMMFP
TMMFPHKDMM	29-Aug-08 TMMFP
TMMFPJPYCR	29-Aug-08 TMMFP
TMMFPJPYMM	29-Aug-08 TMMFP
TMMFPNOKMM	29-Aug-08 TMMFP
TMMFPSEKMM	29-Aug-08 TMMFP
TMMFPSGDCR	29-Aug-08 TMMFP
TMMFPSGDMM	29-Aug-08 TMMFP
TMMFPTWDCR	29-Aug-08 TMMFP
TMMFPTWDMM	29-Aug-08 TMMFP
TMMFPUSDCR	29-Aug-08 TMMFP
TMMFPUSDMM	29-Aug-08 TMMFP
TMMFPUSDMR	29-Aug-08 TMMFP
TMMFPUSDXR	29-Aug-08 TMMFP
TMSNRCEURCR	29-Aug-08 TMSNRC
TMSNRCEURMM	29-Aug-08 TMSNRC
TMSNRCEURMR	29-Aug-08 TMSNRC
TMSNRCTWDMR	29-Aug-08 TMSNRC
TMSNRCUSDCR	29-Aug-08 TMSNRC
TMSNRCUSDMM	29-Aug-08 TMSNRC
TMSNRCUSDMR	29-Aug-08 TMSNRC
TMSNRCUSDXR	29-Aug-08 TMSNRC
TKAGRAUDCR	29-Aug-08 TKAGR
TKAGRAUDMM	29-Aug-08 TKAGR
TKAGRCADMM	29-Aug-08 TKAGR
TKAGRCHFCR	29-Aug-08 TKAGR
TKAGRCHFMM	29-Aug-08 TKAGR
TKAGRDKKMM	29-Aug-08 TKAGR
TKAGREURCR	29-Aug-08 TKAGR
TKAGREURMM	29-Aug-08 TKAGR
TKAGREURMR	29-Aug-08 TKAGR
TKAGREURXR	29-Aug-08 TKAGR
TKAGRGBPMM	29-Aug-08 TKAGR
TKAGRHKDMM	29-Aug-08 TKAGR
TKAGRJPYCR	29-Aug-08 TKAGR
TKAGRJPYMM	29-Aug-08 TKAGR
TKAGRNOKMM	29-Aug-08 TKAGR
TKAGRNZDCR	29-Aug-08 TKAGR
TKAGRNZDMM	29-Aug-08 TKAGR

The Kroger Co.	5F1148	SNRFOR	JPY	XR	Composite
The Kroger Co.	5F1148	SNRFOR	SEK	MR	Composite
The Kroger Co.	5F1148	SNRFOR	SEK	XR	Composite
The Kroger Co.	5F1148	SNRFOR	USD	CR	Composite
The Kroger Co.	5F1148	SNRFOR	USD	MM	Composite
The Kroger Co.	5F1148	SNRFOR	USD	MR	Composite
The Kroger Co.	5F1148	SNRFOR	USD	XR	Composite
The Seiyu Ltd	JQ75CB	SNRFOR	JPY	CR	Composite
The Seiyu Ltd	JQ75CB	SNRFOR	JPY	MR	Composite
The Seiyu Ltd	JQ75CB	SNRFOR	JPY	XR	Composite
THK Co Ltd	JRB679	SNRFOR	JPY	CR	Composite
THK Co Ltd	JRB679	SNRFOR	JPY	XR	Composite
THK Co Ltd	JRB679	SNRFOR	USD	CR	Composite
Thomas & Betts Corp	8GC746	SNRFOR	EUR	CR	Composite
Thomas & Betts Corp	8GC746	SNRFOR	EUR	MM	Composite
Thomas & Betts Corp	8GC746	SNRFOR	EUR	MR	Composite
Thomas & Betts Corp	8GC746	SNRFOR	GBP	MR	Composite
Thomas & Betts Corp	8GC746	SNRFOR	JPY	CR	Composite
Thomas & Betts Corp	8GC746	SNRFOR	JPY	MM	Composite
Thomas & Betts Corp	8GC746	SNRFOR	JPY	MR	Composite
Thomas & Betts Corp	8GC746	SNRFOR	USD	CR	Composite
Thomas & Betts Corp	8GC746	SNRFOR	USD	MM	Composite
Thomas & Betts Corp	8GC746	SNRFOR	USD	MR	Composite
Thomas & Betts Corp	8GC746	SNRFOR	USD	XR	Composite
THOMSON	FOA9A5	SNRFOR	AUD	CR	Composite
THOMSON	FOA9A5	SNRFOR	AUD	MM	Composite
THOMSON	FOA9A5	SNRFOR	CAD	MM	Composite
THOMSON	FOA9A5	SNRFOR	CHF	CR	Composite
THOMSON	FOA9A5	SNRFOR	CHF	MM	Composite
THOMSON	FOA9A5	SNRFOR	DKK	MM	Composite
THOMSON	FOA9A5	SNRFOR	EUR	CR	Composite
THOMSON	FOA9A5	SNRFOR	EUR	MM	Composite
THOMSON	FOA9A5	SNRFOR	EUR	MR	Composite
THOMSON	FOA9A5	SNRFOR	EUR	XR	Composite
THOMSON	FOA9A5	SNRFOR	GBP	CR	Composite
THOMSON	FOA9A5	SNRFOR	GBP	MM	Composite
THOMSON	FOA9A5	SNRFOR	HKD	MM	Composite
THOMSON	FOA9A5	SNRFOR	JPY	CR	Composite
THOMSON	FOA9A5	SNRFOR	JPY	MM	Composite
THOMSON	FOA9A5	SNRFOR	NOK	MM	Composite
THOMSON	FOA9A5	SNRFOR	SEK	MM	Composite
THOMSON	FOA9A5	SNRFOR	SGD	CR	Composite
THOMSON	FOA9A5	SNRFOR	SGD	MM	Composite
THOMSON	FOA9A5	SNRFOR	TWD	CR	Composite
THOMSON	FOA9A5	SNRFOR	TWD	MM	Composite
THOMSON	FOA9A5	SNRFOR	USD	CR	Composite
THOMSON	FOA9A5	SNRFOR	USD	MM	Composite
THOMSON	FOA9A5	SNRFOR	USD	MR	Composite
THOMSON	FOA9A5	SNRFOR	USD	XR	Composite
Thomson Reuters Corp	8GD65J	SNRFOR	EUR	CR	Composite
Thomson Reuters Corp	8GD65J	SNRFOR	EUR	MM	Composite
Thomson Reuters Corp	8GD65J	SNRFOR	EUR	MR	Composite
Thomson Reuters Corp	8GD65J	SNRFOR	TWD	MR	Composite
Thomson Reuters Corp	8GD65J	SNRFOR	USD	CR	Composite
Thomson Reuters Corp	8GD65J	SNRFOR	USD	MM	Composite
Thomson Reuters Corp	8GD65J	SNRFOR	USD	MR	Composite
Thomson Reuters Corp	8GD65J	SNRFOR	USD	XR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	AUD	CR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	AUD	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	CAD	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	CHF	CR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	CHF	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	DKK	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	EUR	CR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	EUR	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	EUR	MR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	EUR	XR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	GBP	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	HKD	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	JPY	CR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	JPY	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	NOK	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	NZD	CR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	NZD	MM	Composite

0.40%	0.41%	0.45%	0.50%	0.59%	0.66%	0.69%	0.75%	1.07%
0.40%	0.40%	0.43%	0.49%	0.57%	0.64%	0.68%	0.73%	1.04%
0.40%	0.43%	0.48%	0.54%	0.63%	0.70%	0.73%	0.79%	1.14%
0.40%	0.41%	0.46%	0.50%	0.60%	0.67%	0.70%	0.75%	1.08%
0.40%	0.40%	0.43%	0.49%	0.57%	0.64%	0.68%	0.73%	1.04%
0.12%	0.16%	0.22%	0.28%	0.32%	0.36%	0.43%	0.51%	0.60%
0.12%	0.16%	0.16%	0.21%	0.24%	0.27%	0.33%	0.51%	0.60%
0.12%	0.16%	0.22%	0.28%	0.32%	0.33%	0.43%	0.51%	0.60%
0.22%	0.25%	0.32%	0.38%	0.46%	0.54%	0.65%	0.71%	0.73%
0.21%	0.24%	0.31%	0.36%	0.44%	0.51%	0.62%	0.68%	0.73%
0.21%	0.24%	0.30%	0.36%	0.44%	0.51%	0.61%	0.67%	0.73%
0.22%	0.25%	0.32%	0.38%	0.46%	0.54%	0.65%	0.71%	0.73%
0.21%	0.24%	0.31%	0.36%	0.44%	0.51%	0.62%	0.68%	0.73%
0.21%	0.24%	0.30%	0.36%	0.44%	0.51%	0.61%	0.67%	0.73%
0.20%	0.23%	0.29%	0.35%	0.42%	0.49%	0.59%	0.65%	0.73%
6.60%	6.77%	6.69%	6.44%	6.12%	5.85%	5.51%	5.25%	5.52%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
7.01%	6.99%	6.95%	6.64%	6.24%	5.93%	5.58%	5.40%	5.62%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
7.01%	6.99%	6.95%	6.64%	6.24%	5.93%	5.58%	5.40%	5.62%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
6.60%	6.61%	6.64%	6.37%	6.02%	5.74%	5.40%	5.13%	5.34%
7.01%	6.99%	6.95%	6.64%	6.24%	5.93%	5.58%	5.40%	5.62%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
7.06%	7.03%	6.88%	6.66%	6.34%	6.03%	5.75%	5.50%	5.45%
6.78%	6.75%	6.61%	6.39%	6.09%	5.79%	5.52%	5.28%	5.45%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
7.01%	6.99%	6.95%	6.64%	6.24%	5.93%	5.58%	5.40%	5.62%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
7.01%	6.99%	6.95%	6.64%	6.24%	5.93%	5.58%	5.40%	5.62%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
7.01%	6.99%	6.95%	6.64%	6.24%	5.93%	5.58%	5.40%	5.62%
6.58%	6.65%	6.75%	6.50%	6.12%	5.84%	5.48%	5.19%	5.32%
6.60%	6.61%	6.64%	6.37%	6.02%	5.74%	5.40%	5.13%	5.34%
6.36%	6.37%	6.39%	6.14%	5.80%	5.52%	5.20%	4.94%	5.14%
0.20%	0.27%	0.51%	0.87%	1.05%	1.22%	1.23%	1.22%	1.65%
0.20%	0.27%	0.51%	0.86%	1.04%	1.19%	1.21%	1.21%	1.65%
0.21%	0.29%	0.53%	0.93%	1.10%	1.27%	1.28%	1.27%	1.65%
0.20%	0.27%	0.51%	0.86%	1.04%	1.19%	1.21%	1.21%	1.65%
0.19%	0.27%	0.51%	0.85%	1.00%	1.16%	1.17%	1.16%	1.65%
0.56%	0.68%	0.90%	1.10%	1.23%	1.37%	1.41%	1.46%	1.53%
0.56%	0.68%	0.90%	1.10%	1.23%	1.37%	1.41%	1.46%	1.53%
0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%
0.58%	0.71%	0.94%	1.16%	1.27%	1.41%	1.43%	1.46%	1.53%
0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%
0.58%	0.71%	0.94%	1.16%	1.27%	1.41%	1.43%	1.46%	1.53%
0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%
0.54%	0.67%	0.88%	1.08%	1.21%	1.34%	1.39%	1.43%	1.53%
0.52%	0.65%	0.85%	1.04%	1.16%	1.29%	1.34%	1.38%	1.53%
0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%
0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%
0.56%	0.68%	0.90%	1.10%	1.23%	1.37%	1.41%	1.46%	1.53%
0.56%	0.68%	0.90%	1.10%	1.23%	1.37%	1.41%	1.46%	1.53%
0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%
0.58%	0.71%	0.94%	1.16%	1.27%	1.41%	1.43%	1.46%	1.53%
0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%

1.11%	1.18%	NR	BBB	BBB	BBB
		40%			
1.11%	1.18%	40% NR	A	A	AA
1.11%	1.18%	40% NR	A	A	A
		40%			
1.11%	1.18%	40% NR	AA	AA	AA
1.11%	1.18%	40% NR	A	A	AA
		25%			
		25%			
		25%			
		30% NR	NR	A	A
		31.25% NR	NR	BBB	BBB
		31.25% NR	NR	BB	BB
0.78%	0.76%	40% BB	BBB	BBB	BBB
0.75%	0.76%	40% BB	BBB	BBB	BBB
0.75%	0.76%	40% BBB	A	A	A
		40%			
		40%			
		40%			
		40%			
0.78%	0.76%	40% BB	BBB	BBB	BBB
0.75%	0.76%	40% BB	BBB	BBB	BBB
0.75%	0.76%	40% BBB	A	A	A
0.72%	0.76%	40% BB	BBB	BBB	BBB
		40%			
5.13%	5.10%	40% A	A	A	A
5.13%	5.17%	40% AA	AA	AA	AA
5.32%	5.33%	40% A	A	AA	AA
5.13%	5.17%	40% AA	AA	AA	AA
		40%			
5.32%	5.33%	40% A	A	AA	AA
5.13%	5.17%	40% AA	AA	AA	AA
5.06%	5.07%	40% A	A	AA	A
		40%			
5.32%	5.33%	40% A	A	AA	AA
5.13%	5.17%	40% AA	AA	AA	AA
5.13%	5.17%	40% AA	AA	AA	AA
5.13%	5.10%	40% BBB	BBB	BBB	BBB
5.13%	5.10%	40% A	A	A	A
5.13%	5.17%	40% AA	AA	AA	AA
5.13%	5.17%	40% AA	AA	AA	AA
5.32%	5.33%	40% A	A	AA	AA
5.13%	5.17%	40% AA	AA	AA	AA
5.32%	5.33%	40% A	A	AA	AA
5.13%	5.17%	40% AA	AA	AA	AA
5.32%	5.33%	40% A	A	AA	AA
5.13%	5.17%	40% AA	AA	AA	AA
5.06%	5.07%	40% A	A	AA	A
4.87%	4.88%	40% A	A	AA	A
		40%			
1.73%	1.91%	40% BBB	BBB	BB	BB
1.71%	1.90%	40% A	A	BBB	BB
		40%			
1.80%	1.99%	40% BBB	BBB	BB	BB
		40%			
1.71%	1.90%	40% A	A	BBB	BB
1.65%	1.82%	40% BBB	BBB	BB	BB
1.56%	1.64%	39.35% BBB	BBB	BBB	BBB
1.56%	1.64%	39.35% BBB	BBB	BBB	BBB
1.55%	1.64%	40% A	AA	AA	AA
1.61%	1.64%	38.50% A	A	A	A
1.55%	1.64%	40% A	AA	AA	AA
		40%			
1.61%	1.64%	38.50% A	A	A	A
1.55%	1.64%	40% A	AA	AA	AA
1.53%	1.64%	39.35% A	A	A	A
1.47%	1.64%	39.35% A	A	A	A
1.55%	1.64%	40% A	AA	AA	AA
1.55%	1.64%	40% A	AA	AA	AA
1.56%	1.64%	39.35% BBB	BBB	BBB	BBB
1.56%	1.64%	39.35% BBB	BBB	BBB	BBB
1.55%	1.64%	40% A	AA	AA	AA
1.61%	1.64%	38.50% A	A	A	A
1.55%	1.64%	40% A	AA	AA	AA

BBB	BBB	BBB	BBB	B	NR
AA	AA	AA	AA	BB	NR
A	A	A	A	BB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BB	NR
A	A	A	NR	NR	
BBB	BBB	BBB	NR	NR	
BB	BB	BB	NR	NR	
BB	BBB	BBB	BBB	NR	B
BB	BBB	BBB	BBB	NR	B
BBB	A	A	A	NR	BB
BB	BBB	BBB	BBB	NR	B
BB	BBB	BBB	BBB	NR	B
BBB	A	A	A	NR	BB
BB	BBB	BBB	BBB	NR	B
A	A	A	A	A	BB
AA	AAA	AA	AAA	A	A
AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AAA	A	A
AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AAA	A	A
AA	AAA	AA	AAA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AAA	AA	AAA	A	A
AA	AAA	AA	AAA	A	A
AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AAA	A	A
AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AAA	A	A
AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
A	AA	A	AA	BBB	BBB
B	B	B	BB	NR	BBB
BB	BB	BB	BBB	NR	A
B	B	B	BB	NR	BBB
BB	BB	BB	BBB	NR	A
B	B	B	BB	NR	BBB
BB	BB	BB	BBB	NR	A
B	B	B	BB	NR	BBB
BBB	BBB	A	BBB	NR	BB
BBB	BBB	A	BBB	NR	BB
AA	AA	AAA	AA	NR	A
A	AA	A	A	NR	BBB
AA	AA	AA	AA	NR	A
A	AA	AA	A	NR	BBB
A	A	AA	A	NR	BBB
AA	AA	AAA	AA	NR	A
AA	AA	AAA	AA	NR	A
BBB	BBB	A	BBB	NR	BB
BBB	BBB	A	BBB	NR	BB
AA	AA	AAA	AA	NR	A
A	AA	A	A	NR	BBB
AA	AA	AAA	AA	NR	A

NR	A	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	11	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	A	3	Industrials	Asia	Japan
	A	4	Industrials	Asia	Japan
	A	4	Industrials	Asia	Japan
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
NR	BBB	6	Industrials	N.Amer	United States
	NR		Consumer Services	Europe	France
BB	A	3	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
BBB	A	6	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BBB	A	6	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
BBB	AA	15	Consumer Services	Europe	France
	NR		Consumer Services	Europe	France
BBB	A	6	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
BB	A	3	Consumer Services	Europe	France
BB	A	3	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
BBB	A	6	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
BBB	A	6	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
BBB	A	6	Consumer Services	Europe	France
A	AA	13	Consumer Services	Europe	France
BBB	AA	15	Consumer Services	Europe	France
BBB	AA	15	Consumer Services	Europe	France
	NR		Consumer Services	N.Amer	Canada
BBB	BBB	5	Consumer Services	N.Amer	Canada
A	BBB	4	Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
BBB	BBB	5	Consumer Services	N.Amer	Canada
	NR		Consumer Services	N.Amer	Canada
A	BBB	4	Consumer Services	N.Amer	Canada
BBB	BBB	5	Consumer Services	N.Amer	Canada
NR	AA	11	Industrials	Europe	Germany
NR	AA	11	Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany
NR	A	6	Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany
	NR		Industrials	Europe	Germany
NR	A	6	Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany
NR	AA	11	Industrials	Europe	Germany
NR	AA	11	Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany
NR	AA	11	Industrials	Europe	Germany
NR	AA	11	Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany
NR	A	6	Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany

BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B					
BBB	AA	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Thin	Thin		
DocAdj	DocAdj	Thin	Thin		
Entity Tier	Entity Tier	Thin	Thin		
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

TKAGRSEKMM	29-Aug-08 TKAGR
TKAGRSGDMM	29-Aug-08 TKAGR
TKAGRTWDMM	29-Aug-08 TKAGR
TKAGRUSDCR	29-Aug-08 TKAGR
TKAGRUSDMM	29-Aug-08 TKAGR
TKAGRUSDMR	29-Aug-08 TKAGR
TKAGRUSDXR	29-Aug-08 TKAGR
TW-CabEURMR	29-Aug-08 TW-Cab
TW-CabUSDMR	29-Aug-08 TW-Cab
TW-CabUSDXR	29-Aug-08 TW-Cab
TW-TimeWarnEntEURCR	29-Aug-08 TW-TimeWarnEnt
TW-TimeWarnEntEURMM	29-Aug-08 TW-TimeWarnEnt
TW-TimeWarnEntEURMR	29-Aug-08 TW-TimeWarnEnt
TW-TimeWarnEntGBPMR	29-Aug-08 TW-TimeWarnEnt
TW-TimeWarnEntJPYMR	29-Aug-08 TW-TimeWarnEnt
TW-TimeWarnEntUSDCR	29-Aug-08 TW-TimeWarnEnt
TW-TimeWarnEntUSDMM	29-Aug-08 TW-TimeWarnEnt
TW-TimeWarnEntUSDMR	29-Aug-08 TW-TimeWarnEnt
TW-TimeWarnEntUSDXR	29-Aug-08 TW-TimeWarnEnt
TWAUDCR	29-Aug-08 TW
TWAUDMR	29-Aug-08 TW
TWAUDXR	29-Aug-08 TW
TWCADMR	29-Aug-08 TW
TWCHFMR	29-Aug-08 TW
TWEURCR	29-Aug-08 TW
TWEURMM	29-Aug-08 TW
TWEURMR	29-Aug-08 TW
TWEURXR	29-Aug-08 TW
TWGBPMM	29-Aug-08 TW
TWGBPMR	29-Aug-08 TW
TWGBPXR	29-Aug-08 TW
TWHKDMR	29-Aug-08 TW
TWHKDXR	29-Aug-08 TW
TWJPYCR	29-Aug-08 TW
TWJPYMR	29-Aug-08 TW
TWNOKMR	29-Aug-08 TW
TWNZDMR	29-Aug-08 TW
TWSEKMR	29-Aug-08 TW
TWSEKXR	29-Aug-08 TW
TWSGDMR	29-Aug-08 TW
TWTWDMR	29-Aug-08 TW
TWUSDCR	29-Aug-08 TW
TWUSDMM	29-Aug-08 TW
TWUSDMR	29-Aug-08 TW
TWUSDXR	29-Aug-08 TW
TWCHFMR	29-Aug-08 TW
TWEURCR	29-Aug-08 TW
TWEURMM	29-Aug-08 TW
TWEURMR	29-Aug-08 TW
TWEURXR	29-Aug-08 TW
TWUSDCR	29-Aug-08 TW
TWUSDMM	29-Aug-08 TW
TWUSDMR	29-Aug-08 TW
TWUSDXR	29-Aug-08 TW
TW-TelHoldUSDXR	29-Aug-08 TW-TelHold
MPBCOEURCR	29-Aug-08 MPBCO
MPBCOEURMM	29-Aug-08 MPBCO
MPBCOEURMR	29-Aug-08 MPBCO
MPBCOJPYMR	29-Aug-08 MPBCO
MPBCOUSDCR	29-Aug-08 MPBCO
MPBCOUSDMM	29-Aug-08 MPBCO
MPBCOUSDMR	29-Aug-08 MPBCO
MPBCOUSDXR	29-Aug-08 MPBCO
TISINCJPYCR	29-Aug-08 TISINC
TISINCJPYXR	29-Aug-08 TISINC
TPGLUSDCR	29-Aug-08 TPGL
TPGLUSDMR	29-Aug-08 TPGL
TJXAUDMR	29-Aug-08 TJX
TJXEURCR	29-Aug-08 TJX
TJXEURMM	29-Aug-08 TJX
TJXEURMR	29-Aug-08 TJX
TJXEURXR	29-Aug-08 TJX
TJXHKDMR	29-Aug-08 TJX
TJXJPYMR	29-Aug-08 TJX

ThyssenKrupp AG	DLBCG0	SNRFOR	SEK	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	SGD	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	TWD	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	USD	CR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	USD	MM	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	USD	MR	Composite
ThyssenKrupp AG	DLBCG0	SNRFOR	USD	XR	Composite
TIME WARNER CABLE INC	8GFA5L	SNRFOR	EUR	MR	Composite
TIME WARNER CABLE INC	8GFA5L	SNRFOR	USD	MR	Composite
TIME WARNER CABLE INC	8GFA5L	SNRFOR	USD	XR	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	EUR	CR	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	EUR	MM	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	EUR	MR	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	GBP	MR	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	JPY	MR	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	USD	CR	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	USD	MM	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	USD	MR	Composite
Time Warner Entmt Co LP	8GFA4F	SNRFOR	USD	XR	Composite
Time Warner Inc	8GFA48	SNRFOR	AUD	CR	Composite
Time Warner Inc	8GFA48	SNRFOR	AUD	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	AUD	XR	Composite
Time Warner Inc	8GFA48	SNRFOR	CAD	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	CHF	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	EUR	CR	Composite
Time Warner Inc	8GFA48	SNRFOR	EUR	MM	Composite
Time Warner Inc	8GFA48	SNRFOR	EUR	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	EUR	XR	Composite
Time Warner Inc	8GFA48	SNRFOR	GBP	MM	Composite
Time Warner Inc	8GFA48	SNRFOR	GBP	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	GBP	XR	Composite
Time Warner Inc	8GFA48	SNRFOR	HKD	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	HKD	XR	Composite
Time Warner Inc	8GFA48	SNRFOR	JPY	CR	Composite
Time Warner Inc	8GFA48	SNRFOR	JPY	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	NOK	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	NZD	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	SEK	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	SEK	XR	Composite
Time Warner Inc	8GFA48	SNRFOR	SGD	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	TWD	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	USD	CR	Composite
Time Warner Inc	8GFA48	SNRFOR	USD	MM	Composite
Time Warner Inc	8GFA48	SNRFOR	USD	MR	Composite
Time Warner Inc	8GFA48	SNRFOR	USD	XR	Composite
Time Warner Inc	8GFA48	SUBLT2	CHF	MR	Composite
Time Warner Inc	8GFA48	SUBLT2	EUR	CR	Composite
Time Warner Inc	8GFA48	SUBLT2	EUR	MM	Composite
Time Warner Inc	8GFA48	SUBLT2	EUR	MR	Composite
Time Warner Inc	8GFA48	SUBLT2	EUR	XR	Composite
Time Warner Inc	8GFA48	SUBLT2	USD	CR	Composite
Time Warner Inc	8GFA48	SUBLT2	USD	MM	Composite
Time Warner Inc	8GFA48	SUBLT2	USD	MR	Composite
Time Warner Inc	8GFA48	SUBLT2	USD	XR	Composite
Time Warner Telecom Hldgs Inc	8GFA5C	SNRFOR	USD	XR	Composite
Timken Co	8GFABH	SNRFOR	EUR	CR	Composite
Timken Co	8GFABH	SNRFOR	EUR	MM	Composite
Timken Co	8GFABH	SNRFOR	EUR	MR	Composite
Timken Co	8GFABH	SNRFOR	JPY	MR	Composite
Timken Co	8GFABH	SNRFOR	USD	CR	Composite
Timken Co	8GFABH	SNRFOR	USD	MM	Composite
Timken Co	8GFABH	SNRFOR	USD	MR	Composite
Timken Co	8GFABH	SNRFOR	USD	XR	Composite
TIS Inc.	JRB98G	SNRFOR	JPY	CR	Composite
TIS Inc.	JRB98G	SNRFOR	JPY	XR	Composite
Titan Petrochemicals Group Ltd	GOGH9G	SNRFOR	USD	CR	Composite
Titan Petrochemicals Group Ltd	GOGH9G	SNRFOR	USD	MR	Composite
TJX Cos Inc	8F9794	SNRFOR	AUD	MR	Composite
TJX Cos Inc	8F9794	SNRFOR	EUR	CR	Composite
TJX Cos Inc	8F9794	SNRFOR	EUR	MM	Composite
TJX Cos Inc	8F9794	SNRFOR	EUR	MR	Composite
TJX Cos Inc	8F9794	SNRFOR	EUR	XR	Composite
TJX Cos Inc	8F9794	SNRFOR	HKD	MR	Composite
TJX Cos Inc	8F9794	SNRFOR	JPY	MR	Composite

0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%
0.58%	0.71%	0.94%	1.16%	1.27%	1.41%	1.43%	1.46%	1.53%
0.54%	0.68%	0.89%	1.09%	1.21%	1.36%	1.41%	1.45%	1.53%
0.54%	0.67%	0.88%	1.08%	1.21%	1.34%	1.39%	1.43%	1.53%
0.52%	0.65%	0.85%	1.04%	1.16%	1.29%	1.34%	1.38%	1.53%
0.57%	0.78%	1.01%	1.33%	1.43%	1.51%	1.56%	1.61%	1.61%
0.57%	0.78%	1.01%	1.33%	1.43%	1.51%	1.56%	1.61%	1.61%
0.55%	0.75%	0.97%	1.28%	1.38%	1.45%	1.50%	1.55%	1.55%
0.79%	0.83%	1.02%	1.37%	1.49%	1.59%	1.64%	1.69%	1.66%
0.76%	0.80%	0.98%	1.32%	1.43%	1.52%	1.58%	1.63%	1.66%
0.75%	0.79%	0.97%	1.30%	1.41%	1.51%	1.56%	1.61%	1.66%
0.75%	0.79%	0.99%	1.30%	1.41%	1.51%	1.56%	1.61%	1.66%
0.76%	0.80%	0.98%	1.32%	1.43%	1.52%	1.58%	1.63%	1.66%
0.75%	0.79%	0.97%	1.30%	1.41%	1.51%	1.56%	1.61%	1.66%
0.72%	0.76%	0.94%	1.26%	1.36%	1.45%	1.50%	1.55%	1.66%
0.80%	0.67%	0.95%	1.17%	1.26%	1.35%	1.39%	1.43%	2.11%
0.80%	0.67%	0.95%	1.17%	1.26%	1.35%	1.39%	1.43%	2.11%
0.80%	0.67%	0.95%	1.17%	1.26%	1.35%	1.39%	1.43%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.71%	1.01%	1.24%	1.34%	1.44%	1.47%	1.51%	2.11%
0.80%	0.68%	0.95%	1.19%	1.28%	1.38%	1.41%	1.45%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.67%	0.94%	1.16%	1.26%	1.32%	1.37%	1.41%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.67%	0.94%	1.16%	1.26%	1.32%	1.37%	1.41%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.67%	0.94%	1.16%	1.26%	1.32%	1.37%	1.41%	2.11%
0.80%	0.67%	0.95%	1.17%	1.26%	1.35%	1.39%	1.43%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.67%	0.94%	1.16%	1.26%	1.32%	1.37%	1.41%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.71%	1.01%	1.24%	1.34%	1.44%	1.47%	1.51%	2.11%
0.80%	0.69%	0.94%	1.18%	1.26%	1.36%	1.39%	1.42%	2.11%
0.80%	0.67%	0.94%	1.16%	1.26%	1.32%	1.37%	1.41%	2.11%
				1.53%	1.52%	1.41%	1.47%	
				1.53%	1.52%	1.41%	1.47%	
				1.53%	1.52%	1.41%	1.47%	
				1.53%	1.52%	1.41%	1.47%	
				1.53%	1.52%	1.41%	1.47%	
2.28%	2.28%	2.28%	2.28%	2.28%	2.03%	2.40%	2.45%	
0.21%	0.35%	0.36%	0.45%	0.60%	0.74%	0.80%	1.21%	2.11%
0.20%	0.33%	0.34%	0.42%	0.57%	0.70%	0.80%	1.15%	2.11%
0.21%	0.35%	0.36%	0.45%	0.60%	0.74%	0.80%	1.21%	2.11%
0.20%	0.33%	0.34%	0.42%	0.57%	0.70%	0.80%	1.15%	2.11%
0.19%	0.32%	0.33%	0.41%	0.55%	0.67%	0.80%	1.10%	2.11%
	13.50%	13.50%	10.50%	10.75%	13.50%	11.10%	11.25%	
	13.50%	13.50%	10.50%	10.75%	13.50%	11.10%	11.25%	
0.23%	0.25%	0.37%	0.44%	0.53%	0.62%	0.66%	0.64%	0.85%
0.24%	0.26%	0.38%	0.46%	0.56%	0.65%	0.68%	0.68%	0.85%
0.23%	0.25%	0.37%	0.44%	0.53%	0.62%	0.65%	0.65%	0.85%
0.23%	0.25%	0.36%	0.43%	0.53%	0.61%	0.64%	0.64%	0.85%
0.23%	0.25%	0.36%	0.43%	0.53%	0.61%	0.64%	0.64%	0.85%
0.23%	0.25%	0.37%	0.44%	0.53%	0.62%	0.64%	0.64%	0.85%

		40%				
1.55%	1.64%	40%	A	AA	AA	AA
		40%				
1.61%	1.64%	38.50%	A	A	A	A
1.55%	1.64%	40%	A	AA	AA	AA
1.53%	1.64%	39.35%	A	A	A	A
1.47%	1.64%	39.35%	A	A	A	A
1.63%	1.70%	40%	A	AA	AA	AA
1.63%	1.70%	40%	A	AA	AA	AA
1.57%	1.64%	40%	BBB	A	A	A
1.65%	1.90%	40%	B	A	A	A
1.65%	1.82%	40%	B	A	A	A
1.65%	1.80%	40%	BB	AA	AA	AA
		40%				
1.65%	1.80%	40%	CCC	BBB	BBB	BBB
		40%				
1.65%	1.82%	40%	B	A	A	A
1.65%	1.80%	40%	BB	AA	AA	AA
1.65%	1.74%	40%	B	A	A	A
1.48%		40%	NR	BBB	BBB	BBB
1.48%		40%	NR	BBB	BBB	BBB
1.48%		40%	NR	BBB	BBB	BBB
1.48%		40%	NR	A	AA	AA
1.48%		40%	NR	A	AA	AA
1.48%		40%	NR	A	A	A
1.48%		40%	NR	A	A	A
1.48%		40%	NR	A	AA	AA
1.48%		40%	NR	A	A	A
		40%				
1.48%		40%	NR	A	AA	AA
1.48%		40%	NR	A	A	A
1.48%		40%	NR	A	AA	AA
1.48%		40%	NR	A	A	A
		40%				
1.48%		40%	NR	BBB	BBB	BBB
1.48%		40%	NR	A	AA	AA
1.48%		40%	NR	A	AA	AA
		40%				
1.48%		40%	NR	A	A	A
1.48%		40%	NR	A	AA	AA
		40%				
1.48%		40%	NR	A	A	A
		40%				
1.48%		40%	NR	A	AA	AA
1.48%		40%	NR	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
	2.49%	40%	NR	NR	NR	NR
2.24%	2.51%	40%	BBB	BBB	BBB	BB
		40%				
2.12%	2.51%	40%	A	A	A	BBB
		40%				
2.24%	2.51%	40%	BBB	BBB	BBB	BB
		40%				
2.12%	2.51%	40%	A	A	A	BBB
2.05%	2.51%	40%	BBB	BBB	BBB	BB
		35%				
		35%				
		20%		NR	NR	NR
		20%		NR	NR	NR
1.06%	1.00%	40%	BB	BB	A	BB
1.06%	1.06%	40%	BBB	BBB	BBB	BBB
1.06%	1.02%	40%	BBB	BBB	BBB	BBB
1.06%	1.01%	40%	A	BBB	BBB	A
		40%				
1.06%	1.01%	40%	A	BBB	BBB	A
1.06%	1.00%	40%	BB	BB	BB	BB

AA	AA	AAA	AA	NR	A
A	AA	A	A	NR	BBB
AA	AA	AAA	AA	NR	A
A	A	AA	A	NR	BBB
A	A	AA	A	NR	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	NR	BB	NR	BBB
BBB	BBB	NR	BBB	NR	A
BB	BB	NR	BB	NR	BBB
BBB	BBB	NR	BBB	NR	A
BB	BB	NR	BB	NR	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	BB	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
AA	AA	AA	A	NR	NR
BBB	BBB	BBB	BB	NR	NR

	NR		Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany
	NR		Industrials	Europe	Germany
NR	A	6	Industrials	Europe	Germany
NR	AA	9	Industrials	Europe	Germany
NR	AA	11	Industrials	Europe	Germany
NR	AA	11	Industrials	Europe	Germany
A	AA	8	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	AA	8	Consumer Services	N.Amer	United States
BB	A	9	Consumer Services	N.Amer	United States
BB	A	9	Consumer Services	N.Amer	United States
BBB	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
B	A	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	A	9	Consumer Services	N.Amer	United States
BBB	A	9	Consumer Services	N.Amer	United States
BB	A	9	Consumer Services	N.Amer	United States
	BBB	9	Consumer Services	N.Amer	United States
	BBB	9	Consumer Services	N.Amer	United States
	BBB	9	Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	BBB	9	Consumer Services	N.Amer	United States
	BBB	9	Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	BBB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	BBB	5	Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	BBB	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	9	Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	5	Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	8	Consumer Services	N.Amer	United States
	BBB	5	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Telecommunications	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
NR	A	4	Industrials	N.Amer	United States
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR	2	Oil & Gas	N.Amer	Bermuda
	NR	2	Oil & Gas	N.Amer	Bermuda
B	A	3	Consumer Services	N.Amer	United States
BB	A	9	Consumer Services	N.Amer	United States
BB	A	9	Consumer Services	N.Amer	United States
BBB	BBB	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	BBB	9	Consumer Services	N.Amer	United States
B	A	10	Consumer Services	N.Amer	United States

BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					Thin
BBB	BBB					
BBB	BBB					
BBB	BBB					Thin
BBB	BBB					
BBB	BBB					Thin
BBB	BBB					
BBB	BBB					Thin
BBB	BBB					Thin
B		Thin	Thin	Thin	Thin	Thin
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	AA					
	AA					
CCC	B		Thin	Thin	Thin	Thin
CCC	B		Thin	Thin	Thin	Thin
A	A	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			Thin
DocAdj	Thin	DocAdj	Thin	DocAdj	Thin
CcyGrp	Thin	CcyGrp	Thin	CcyGrp	Thin
DocAdj	Thin	DocAdj	Thin	DocAdj	Thin
CcyGrp	Thin	CcyGrp	Thin	CcyGrp	Thin
DocAdj	Thin	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier

TJXSGDMR	29-Aug-08 TJX
TJXUSDCR	29-Aug-08 TJX
TJXUSDMM	29-Aug-08 TJX
TJXUSDMR	29-Aug-08 TJX
TJXUSDXR	29-Aug-08 TJX
TJXEURMM	29-Aug-08 TJX
TJXEURMR	29-Aug-08 TJX
TJXUSDCR	29-Aug-08 TJX
TJXUSDMM	29-Aug-08 TJX
TJXUSDMR	29-Aug-08 TJX
TJXUSDXR	29-Aug-08 TJX
TMBPLCUSDCR	29-Aug-08 TMBPLC
TMBPLCUSDCR	29-Aug-08 TMBPLC
TMBPLCUSDMR	29-Aug-08 TMBPLC
EP-TNGasPipeUSDMM	29-Aug-08 EP-TNGasPipe
EP-TNGasPipeUSDMR	29-Aug-08 EP-TNGasPipe
EP-TNGasPipeUSDXR	29-Aug-08 EP-TNGasPipe
TVAEURMR	29-Aug-08 TVA
TVAGBPXR	29-Aug-08 TVA
TVAUSDMR	29-Aug-08 TVA
TNKB-FINSEURCR	29-Aug-08 TNKB-FINS
TNKB-FINSUSDCR	29-Aug-08 TNKB-FINS
TNKBEURCR	29-Aug-08 TNKB
TNKBEURMM	29-Aug-08 TNKB
TNKBEURMR	29-Aug-08 TNKB
TNKBUSDCR	29-Aug-08 TNKB
TNKBUSDMM	29-Aug-08 TNKB
TNKBUSDMR	29-Aug-08 TNKB
TNTAUDCR	29-Aug-08 TNT
TNTAUDMM	29-Aug-08 TNT
TNTCADMM	29-Aug-08 TNT
TNTEURCR	29-Aug-08 TNT
TNTEURMM	29-Aug-08 TNT
TNTEURMR	29-Aug-08 TNT
TNTEURXR	29-Aug-08 TNT
TNTGBPCR	29-Aug-08 TNT
TNTGBPMM	29-Aug-08 TNT
TNTHKDMM	29-Aug-08 TNT
TNTJPYMM	29-Aug-08 TNT
TNTSEKMM	29-Aug-08 TNT
TNTSGDMM	29-Aug-08 TNT
TNTUSDCR	29-Aug-08 TNT
TNTUSDMM	29-Aug-08 TNT
TNTUSDMR	29-Aug-08 TNT
TNTUSDXR	29-Aug-08 TNT
TOBRAIJPYCR	29-Aug-08 TOBRAI
TOBRAIJPYMR	29-Aug-08 TOBRAI
TOBRAIJPYXR	29-Aug-08 TOBRAI
TOBRAIUSDCR	29-Aug-08 TOBRAI
TODAJPYCR	29-Aug-08 TODA
TODAJPYMR	29-Aug-08 TODA
TODAUSDCR	29-Aug-08 TODA
TOHOKUEURCR	29-Aug-08 TOHOKU
TOHOKUJPYCR	29-Aug-08 TOHOKU
TOHOKUJPYMR	29-Aug-08 TOHOKU
TOHOKUJPYXR	29-Aug-08 TOHOKU
TOHOKUUSDCR	29-Aug-08 TOHOKU
TOKIO-NICHFIAUDCR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIEURCR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIEURMM	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIHKDCR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIJPYCR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIJPYMR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIJPYXR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFISGDCR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIUSDCR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIUSDMR	29-Aug-08 TOKIO-NICHFI
TOKIO-NICHFIUSDXR	29-Aug-08 TOKIO-NICHFI
TMHIEURCR	29-Aug-08 TMHI
TMHIJPYCR	29-Aug-08 TMHI
TMHIJPYMR	29-Aug-08 TMHI
TMHIUSDCR	29-Aug-08 TMHI
TMHIUSDMR	29-Aug-08 TMHI
TOKUYAJPYCR	29-Aug-08 TOKUYA

TJX Cos Inc	8F9794	SNRFOR	SGD	MR	Composite
TJX Cos Inc	8F9794	SNRFOR	USD	CR	Composite
TJX Cos Inc	8F9794	SNRFOR	USD	MM	Composite
TJX Cos Inc	8F9794	SNRFOR	USD	MR	Composite
TJX Cos Inc	8F9794	SNRFOR	USD	XR	Composite
TJX Cos Inc	8F9794	SUBLT2	EUR	MM	Composite
TJX Cos Inc	8F9794	SUBLT2	EUR	MR	Composite
TJX Cos Inc	8F9794	SUBLT2	USD	CR	Composite
TJX Cos Inc	8F9794	SUBLT2	USD	MM	Composite
TJX Cos Inc	8F9794	SUBLT2	USD	MR	Composite
TJX Cos Inc	8F9794	SUBLT2	USD	XR	Composite
TMB BANK Pub Co Ltd	Y3CE81	PREFT1	USD	CR	Composite
TMB BANK Pub Co Ltd	Y3CE81	SNRFOR	USD	CR	Composite
TMB BANK Pub Co Ltd	Y3CE81	SNRFOR	USD	MR	Composite
TN Gas Pipeline Co	8G8496	SNRFOR	USD	MM	Composite
TN Gas Pipeline Co	8G8496	SNRFOR	USD	MR	Composite
TN Gas Pipeline Co	8G8496	SNRFOR	USD	XR	Composite
TN Vy Auth Inc	8G85EA	SNRFOR	EUR	MR	Composite
TN Vy Auth Inc	8G85EA	SNRFOR	GBP	XR	Composite
TN Vy Auth Inc	8G85EA	SNRFOR	USD	MR	Composite
TNK BP Fin SA	LU95CT	SNRFOR	EUR	CR	Composite
TNK BP Fin SA	LU95CT	SNRFOR	USD	CR	Composite
TNK BP Intl Ltd	GOHB4H	SNRFOR	EUR	CR	Composite
TNK BP Intl Ltd	GOHB4H	SNRFOR	EUR	MM	Composite
TNK BP Intl Ltd	GOHB4H	SNRFOR	EUR	MR	Composite
TNK BP Intl Ltd	GOHB4H	SNRFOR	USD	CR	Composite
TNK BP Intl Ltd	GOHB4H	SNRFOR	USD	MM	Composite
TNK BP Intl Ltd	GOHB4H	SNRFOR	USD	MR	Composite
TNT N.V.	NVECD9	SNRFOR	AUD	CR	Composite
TNT N.V.	NVECD9	SNRFOR	AUD	MM	Composite
TNT N.V.	NVECD9	SNRFOR	CAD	MM	Composite
TNT N.V.	NVECD9	SNRFOR	EUR	CR	Composite
TNT N.V.	NVECD9	SNRFOR	EUR	MM	Composite
TNT N.V.	NVECD9	SNRFOR	EUR	MR	Composite
TNT N.V.	NVECD9	SNRFOR	EUR	XR	Composite
TNT N.V.	NVECD9	SNRFOR	GBP	CR	Composite
TNT N.V.	NVECD9	SNRFOR	GBP	MM	Composite
TNT N.V.	NVECD9	SNRFOR	HKD	MM	Composite
TNT N.V.	NVECD9	SNRFOR	JPY	MM	Composite
TNT N.V.	NVECD9	SNRFOR	SEK	MM	Composite
TNT N.V.	NVECD9	SNRFOR	SGD	MM	Composite
TNT N.V.	NVECD9	SNRFOR	USD	CR	Composite
TNT N.V.	NVECD9	SNRFOR	USD	MM	Composite
TNT N.V.	NVECD9	SNRFOR	USD	MR	Composite
TNT N.V.	NVECD9	SNRFOR	USD	XR	Composite
Tobu Rwy Co Ltd	JRC59C	SNRFOR	JPY	CR	Composite
Tobu Rwy Co Ltd	JRC59C	SNRFOR	JPY	MR	Composite
Tobu Rwy Co Ltd	JRC59C	SNRFOR	JPY	XR	Composite
Tobu Rwy Co Ltd	JRC59C	SNRFOR	USD	CR	Composite
Toda Corp.	JRC7AE	SNRFOR	JPY	CR	Composite
Toda Corp.	JRC7AE	SNRFOR	JPY	MR	Composite
Toda Corp.	JRC7AE	SNRFOR	USD	CR	Composite
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	EUR	CR	Composite
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	JPY	CR	Composite
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	JPY	MR	Composite
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	JPY	XR	Composite
Tohoku Elec Pwr Co Inc	8GH966	SNRFOR	USD	CR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	AUD	CR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	EUR	CR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	EUR	MM	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	HKD	CR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	JPY	CR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	JPY	MR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	JPY	XR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	SGD	CR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	USD	CR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	USD	MR	Composite
Tokio Marine & Nichido Fire Ins Co Ltd	JREB8I	SNRFOR	USD	XR	Composite
Tokio Marine Hldgs Inc	JRE8BH	SNRFOR	EUR	CR	Composite
Tokio Marine Hldgs Inc	JRE8BH	SNRFOR	JPY	CR	Composite
Tokio Marine Hldgs Inc	JRE8BH	SNRFOR	JPY	MR	Composite
Tokio Marine Hldgs Inc	JRE8BH	SNRFOR	USD	CR	Composite
Tokio Marine Hldgs Inc	JRE8BH	SNRFOR	USD	MR	Composite
Tokuyama Corp	JREB56	SNRFOR	JPY	CR	Composite

0.23%	0.25%	0.36%	0.43%	0.53%	0.61%	0.64%	0.64%	0.85%
0.24%	0.26%	0.38%	0.46%	0.56%	0.65%	0.68%	0.68%	0.85%
0.23%	0.25%	0.36%	0.43%	0.53%	0.61%	0.64%	0.64%	0.85%
0.22%	0.24%	0.35%	0.42%	0.51%	0.59%	0.62%	0.62%	0.85%
	0.43%	0.41%	0.74%	0.54%	0.70%	0.76%		
	0.43%	0.41%	0.74%	0.54%	0.70%	0.76%		
0.85%	0.99%	1.32%			6.82%			
0.85%	0.99%	1.32%			6.82%			
	0.54%	0.58%	0.63%	0.77%	0.82%	0.81%	0.88%	
	0.54%	0.58%	0.63%	0.77%	0.82%	0.81%	0.88%	
	0.54%	0.58%	0.63%	0.77%	0.82%	0.81%	0.88%	
	0.04%		0.07%	0.11%	0.14%	0.15%	0.19%	
	0.04%		0.07%	0.11%	0.14%	0.15%	0.19%	
	0.04%		0.07%	0.11%	0.14%	0.15%	0.19%	
	2.70%	3.13%	3.43%	3.60%	3.75%	3.96%	4.18%	
2.83%	2.78%	3.20%	3.49%		3.85%	4.01%	4.18%	
2.72%	2.67%	3.07%	3.35%		3.85%	3.85%	4.02%	
2.69%	2.64%	3.04%	3.32%		3.85%	3.81%	3.97%	
2.83%	2.78%	3.20%	3.49%		3.85%	4.01%	4.18%	
2.72%	2.67%	3.07%	3.35%		3.85%	3.85%	4.02%	
2.69%	2.64%	3.04%	3.32%		3.85%	3.81%	3.97%	
0.31%	0.48%	0.64%	0.78%	0.89%	0.99%	1.06%	1.14%	1.20%
0.31%	0.47%	0.63%	0.77%	0.89%	0.98%	1.06%	1.14%	1.20%
0.31%	0.49%	0.66%	0.79%	0.91%	1.02%	1.08%	1.17%	1.24%
0.31%	0.47%	0.63%	0.77%	0.89%	0.98%	1.06%	1.14%	1.20%
0.31%	0.47%	0.63%	0.76%	0.88%	0.97%	1.05%	1.12%	1.18%
0.31%	0.49%	0.66%	0.79%	0.91%	1.02%	1.08%	1.17%	1.24%
0.31%	0.47%	0.63%	0.77%	0.89%	0.98%	1.06%	1.14%	1.20%
0.31%	0.47%	0.63%	0.77%	0.89%	0.98%	1.06%	1.14%	1.20%
0.31%	0.48%	0.64%	0.80%	0.90%	0.99%	1.06%	1.16%	1.20%
0.31%	0.47%	0.63%	0.77%	0.89%	0.98%	1.06%	1.14%	1.20%
0.31%	0.47%	0.63%	0.77%	0.89%	0.98%	1.06%	1.14%	1.20%
0.31%	0.49%	0.66%	0.79%	0.91%	1.02%	1.08%	1.17%	1.24%
0.31%	0.47%	0.63%	0.77%	0.89%	0.98%	1.06%	1.14%	1.20%
0.33%	0.39%	0.50%	0.64%	0.67%	0.75%	0.83%	0.89%	0.92%
0.25%	0.33%	0.39%	0.48%	0.51%	0.56%	0.64%	0.69%	0.92%
0.30%	0.38%	0.49%	0.64%	0.68%	0.75%	0.81%	0.88%	0.92%
0.57%	0.95%	1.04%	1.12%	1.20%	1.30%	1.39%	1.40%	
0.57%	0.95%	1.04%	1.12%	1.20%	1.30%	1.39%	1.40%	
0.08%	0.10%	0.12%	0.14%	0.17%	0.19%	0.24%	0.26%	0.28%
0.08%	0.10%	0.12%	0.14%	0.17%	0.19%	0.23%	0.28%	0.28%
0.06%	0.08%	0.09%	0.11%	0.13%	0.14%	0.17%	0.21%	0.28%
0.08%	0.10%	0.12%	0.14%	0.17%	0.19%	0.24%	0.26%	0.28%
0.20%	0.27%	0.22%	0.41%	0.44%	0.51%	0.57%	0.62%	0.87%
0.20%	0.29%	0.22%	0.43%	0.44%	0.52%	0.56%	0.63%	0.87%
0.20%	0.28%	0.22%	0.41%	0.44%	0.50%	0.53%	0.60%	0.87%
0.20%	0.29%	0.22%	0.43%	0.44%	0.52%	0.56%	0.63%	0.87%
0.20%	0.30%	0.26%	0.41%	0.43%	0.50%	0.57%	0.61%	0.87%
0.20%	0.21%	0.19%	0.31%	0.34%	0.38%	0.43%	0.46%	0.87%
0.20%	0.29%	0.22%	0.43%	0.44%	0.52%	0.56%	0.63%	0.87%
0.20%	0.29%	0.22%	0.43%	0.44%	0.52%	0.56%	0.63%	0.87%
0.20%	0.28%	0.22%	0.41%	0.44%	0.49%	0.53%	0.60%	0.87%
0.20%	0.22%	0.22%	0.32%	0.44%	0.39%	0.42%	0.47%	0.87%
	0.23%	0.30%	0.36%		0.45%			
	0.23%	0.30%	0.36%		0.45%			

1.06%	1.01%	40%	A	BBB	BBB	A
1.06%	1.06%	40%	BBB	BBB	BBB	BBB
		40%				
1.06%	1.01%	40%	A	BBB	BBB	A
1.06%	0.97%	40%	BBB	BBB	BBB	BBB
		20%				
		20%				
		20%				
		20%				
		20%		NR	NR	NR
		20%		NR	NR	NR
		10%				
		40%	NR	NR	NR	
		40%	NR	NR	NR	
1.20%	1.33%	40%		NR	NR	NR
1.20%	1.33%	40%		NR	NR	NR
1.20%	1.33%	40%		NR	NR	NR
		37.50%		NR		NR
		37.50%		NR		NR
		37.50%		NR		NR
		40%				
		40%		NR	NR	NR
	4.35%	40%	A	A	A	A
	4.35%	40%	BBB	BBB	BBB	BBB
	4.35%	40%	BBB	BBB	BBB	BBB
	4.35%	40%	A	A	A	A
	4.35%	40%	BBB	BBB	BBB	BBB
	4.35%	40%	BBB	BBB	BBB	BBB
		40%				
1.21%	1.26%	40%	NR	BBB	BBB	BBB
1.21%	1.26%	40%	NR	AA	AA	AA
1.25%	1.30%	40%	NR	A	A	A
1.21%	1.26%	40%	NR	AA	AA	AA
1.19%	1.24%	40%	NR	A	A	A
		40%				
1.25%	1.30%	40%	NR	A	A	A
1.21%	1.26%	40%	NR	AA	AA	AA
1.21%	1.26%	40%	NR	AA	AA	AA
1.21%	1.26%	40%	NR	BBB	BBB	A
1.21%	1.26%	40%	NR	AA	AA	AA
1.21%	1.26%	40%	NR	AA	AA	AA
1.25%	1.30%	40%	NR	A	A	A
1.21%	1.26%	40%	NR	AA	AA	AA
		40%				
		40%				
1.10%	1.00%	38%	B	BBB	BBB	BBB
		33.14%				
1.10%	0.75%	33.14%	B	BB	BB	BB
1.10%	0.90%	33.14%	CCC	B	B	B
		37.50%	NR	NR	NR	A
		37.50%				
		37.50%	NR	NR	NR	BB
0.30%	0.34%	35%	B	BB	BB	BB
0.30%	0.34%	35%	BBB	A	A	A
		35%				
0.30%	0.34%	35%	BB	BBB	BBB	BBB
0.30%	0.34%	35%	B	BB	BB	BB
	0.76%	37.14%	BB	BBB	B	BB
	0.76%	36.25%	BB	A	B	A
	0.76%	37.14%	BB	BBB	B	BBB
	0.76%	36.25%	BB	A	B	A
	0.76%	38%	BB	BBB	BBB	A
		37.14%				
	0.76%	37.14%	BB	A	BBB	BBB
	0.76%	36.25%	BB	A	B	A
	0.76%	36.25%	BB	A	B	A
	0.76%	37.14%	BB	BBB	B	BBB
	0.76%	37.14%	BB	BBB	B	BBB
		32.50%				
		32.50%		NR	NR	NR
		32.50%				
		32.50%				
		32.50%		NR	NR	NR
		30%				

AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
NR	NR	NR			
NR	NR	NR			
	NR				
	NR				
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR	A	A		
	NR	BBB	BBB		
	NR	BBB	BBB		
	NR	A	A		
	NR	BBB	BBB		
	NR	BBB	BBB		
A	BBB	BBB	A	B	CCC
AA	AA	AA	AAA	BBB	BB
A	A	A	A	BB	B
AA	AA	AA	AAA	BBB	BB
AA	A	A	AA	BB	B
A	A	A	A	BB	B
AA	AA	AA	AAA	BBB	BB
AA	AA	AA	AAA	BBB	BB
A	A	A	A	B	CCC
AA	AA	AA	AAA	BBB	BB
AA	AA	AA	AAA	BBB	BB
A	A	A	A	BB	B
AA	AA	AA	AAA	BBB	BB
BBB	A	BBB	BBB	NR	NR
BB	BBB	B	BB	NR	NR
BB	BB	CCC	B	NR	NR
A	NR	A	NR		
BB	NR	BB	NR		
BB	BB	B	B	NR	NR
A	A	BBB	BB	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	B	B	NR	NR
B	BB	BB	BBB	B	
B	A	A	A	B	
B	BBB	BBB	BBB	B	
B	A	A	A	B	
BB	BBB	A	A	B	
B	BB	BBB	BBB	B	
B	A	A	A	B	
B	A	A	A	B	
B	BBB	BBB	BBB	B	
B	BBB	BBB	BBB	B	
	NR				
	NR				

BBB	BBB	9 Consumer Services	N.Amer	United States
BB	A	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
BBB	BBB	9 Consumer Services	N.Amer	United States
BB	A	9 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	2 Consumer Services	N.Amer	United States
	NR	Financials	Asia	Thailand
	NR	2 Financials	Asia	Thailand
	NR	2 Financials	Asia	Thailand
NR	NR	2 Oil & Gas	N.Amer	United States
NR	NR	2 Oil & Gas	N.Amer	United States
NR	NR	2 Oil & Gas	N.Amer	United States
	NR	2 Utilities	N.Amer	United States
	NR	2 Utilities	N.Amer	United States
	NR	2 Utilities	N.Amer	United States
	NR	Financials	Europe	Luxembourg
	NR	2 Financials	Europe	Luxembourg
NR	A	2 Oil & Gas	Caribbean	British Virgin Islands
NR	A	2 Oil & Gas	Caribbean	British Virgin Islands
NR	A	2 Oil & Gas	Caribbean	British Virgin Islands
NR	A	2 Oil & Gas	Caribbean	British Virgin Islands
NR	A	2 Oil & Gas	Caribbean	British Virgin Islands
NR	A	2 Oil & Gas	Caribbean	British Virgin Islands
	NR	Industrials	Europe	Netherlands
BB	AA	10 Industrials	Europe	Netherlands
A	AA	9 Industrials	Europe	Netherlands
BBB	A	3 Industrials	Europe	Netherlands
A	AA	9 Industrials	Europe	Netherlands
BBB	AA	10 Industrials	Europe	Netherlands
	NR	Industrials	Europe	Netherlands
BBB	A	3 Industrials	Europe	Netherlands
A	AA	9 Industrials	Europe	Netherlands
A	AA	9 Industrials	Europe	Netherlands
BB	A	3 Industrials	Europe	Netherlands
A	AA	9 Industrials	Europe	Netherlands
A	AA	9 Industrials	Europe	Netherlands
BBB	A	3 Industrials	Europe	Netherlands
A	AA	9 Industrials	Europe	Netherlands
	NR	Industrials	Europe	Netherlands
	NR	Industrials	Europe	Netherlands
BB	BBB	6 Consumer Services	Asia	Japan
	NR	Consumer Services	Asia	Japan
BB	BBB	6 Consumer Services	Asia	Japan
B	BBB	7 Consumer Services	Asia	Japan
	NR	2 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
BB	BBB	6 Utilities	Asia	Japan
BB	BBB	6 Utilities	Asia	Japan
	NR	Utilities	Asia	Japan
BB	BBB	6 Utilities	Asia	Japan
BB	BBB	6 Utilities	Asia	Japan
NR	BB	7 Financials	Asia	Japan
NR	BB	5 Financials	Asia	Japan
NR	BB	5 Financials	Asia	Japan
NR	BB	5 Financials	Asia	Japan
NR	B	5 Financials	Asia	Japan
	NR	Financials	Asia	Japan
NR	B	5 Financials	Asia	Japan
NR	BB	5 Financials	Asia	Japan
NR	BB	5 Financials	Asia	Japan
NR	BB	5 Financials	Asia	Japan
NR	BB	5 Financials	Asia	Japan
	NR	Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	Financials	Asia	Japan
	NR	Financials	Asia	Japan
	NR	2 Financials	Asia	Japan
	NR	Basic Materials	Asia	Japan

A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BB	B					
BBB	B	Thin	Thin	Thin		
BBB	B	Thin	Thin	Thin		
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
BB	A		Thin	Thin	Thin	Thin
AAA	AA		Thin		Thin	Thin
AAA	AA		Thin		Thin	Thin
AAA	AA		Thin		Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
	BB	DocAdj	DocAdj	DocAdj	DocAdj	
	BB	DocAdj	DocAdj	DocAdj	DocAdj	
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	
	BB	DocAdj	DocAdj	DocAdj	DocAdj	
	BB	DocAdj	DocAdj	DocAdj	DocAdj	
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	A					
BB	A	Thin	Thin	Thin	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier
AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier
AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier
AA	AA	Entity Tier	CcyGrp	DocAdj	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier
AA	AA	Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier
AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier
AA	AA	Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier
	AA					
	AA		Thin	Thin	Thin	
	AA					
	AA					
	AA		Thin	Thin	Thin	
BBB	A					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin				
Thin	Thin				
Thin					
Thin					
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	CcyGrp	CcyGrp			Thin
Thin	DocAdj	DocAdj			Thin
Thin	DocAdj	DocAdj			Thin
Thin	CcyGrp	CcyGrp			Thin
Thin	DocAdj	DocAdj			Thin
Thin	DocAdj	DocAdj			Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Thin	CcyGrp	Thin			
Thin	Entity Tier	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier		Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier		Thin
DocAdj	DocAdj	DocAdj	Entity Tier		Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier		Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier		Thin
DocAdj	DocAdj	DocAdj	Entity Tier		Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier		Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier		Thin
DocAdj	DocAdj	DocAdj	Entity Tier		Thin
DocAdj	DocAdj	DocAdj	Entity Tier		Thin
Thin					
Thin					

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin

TOKUYAJPYXR	29-Aug-08 TOKUYA
TOKUYAUSDCR	29-Aug-08 TOKUYA
TBSJPYCR	29-Aug-08 TBS
TBSJPYMR	29-Aug-08 TBS
TBSJPYXR	29-Aug-08 TBS
TOKELPCHFCR	29-Aug-08 TOKELP
TOKELPEURCR	29-Aug-08 TOKELP
TOKELPEURMM	29-Aug-08 TOKELP
TOKELPEURMR	29-Aug-08 TOKELP
TOKELPJPYCR	29-Aug-08 TOKELP
TOKELPJPYMM	29-Aug-08 TOKELP
TOKELPJPYMR	29-Aug-08 TOKELP
TOKELPJPYXR	29-Aug-08 TOKELP
TOKELPUSDCR	29-Aug-08 TOKELP
TOKELPUSDMM	29-Aug-08 TOKELP
TOKELPUSDMR	29-Aug-08 TOKELP
TOKELPUSDXR	29-Aug-08 TOKELP
TOELECEURCR	29-Aug-08 TOELEC
TOELECJPYCR	29-Aug-08 TOELEC
TOELECJPYMR	29-Aug-08 TOELEC
TOELECJPYXR	29-Aug-08 TOELEC
TOELECUSDCR	29-Aug-08 TOELEC
TOELECUSDMR	29-Aug-08 TOELEC
TOKGASEURCR	29-Aug-08 TOKGAS
TOKGASEURMR	29-Aug-08 TOKGAS
TOKGASGBPCR	29-Aug-08 TOKGAS
TOKGASJPYCR	29-Aug-08 TOKGAS
TOKGASJPYMR	29-Aug-08 TOKGAS
TOKGASJPYXR	29-Aug-08 TOKGAS
TOKGASUSDCR	29-Aug-08 TOKGAS
TOKGASUSDMR	29-Aug-08 TOKGAS
TOKGASUSDXR	29-Aug-08 TOKGAS
TOKLEAJPYCR	29-Aug-08 TOKLEA
TOKLEAJPYXR	29-Aug-08 TOKLEA
TOKYUEURCR	29-Aug-08 TOKYU
TOKYUJPYCR	29-Aug-08 TOKYU
TOKYUJPYMR	29-Aug-08 TOKYU
TOKYUJPYXR	29-Aug-08 TOKYU
TOKYUUSDCR	29-Aug-08 TOKYU
TOLAUDMR	29-Aug-08 TOL
TOLAUDXR	29-Aug-08 TOL
TOLCADMR	29-Aug-08 TOL
TOLCHFMR	29-Aug-08 TOL
TOLEURMM	29-Aug-08 TOL
TOLEURMR	29-Aug-08 TOL
TOLEURXR	29-Aug-08 TOL
TOLGBPXR	29-Aug-08 TOL
TOLHKDMR	29-Aug-08 TOL
TOLJPYMR	29-Aug-08 TOL
TOLSEKMR	29-Aug-08 TOL
TOLSEKXR	29-Aug-08 TOL
TOLSGDMR	29-Aug-08 TOL
TOLTWDMR	29-Aug-08 TOL
TOLUSDCR	29-Aug-08 TOL
TOLUSDMM	29-Aug-08 TOL
TOLUSDMR	29-Aug-08 TOL
TOLUSDXR	29-Aug-08 TOL
TOLAUDXR	29-Aug-08 TOL
TOLEURMM	29-Aug-08 TOL
TOLEURMR	29-Aug-08 TOL
TOLEURXR	29-Aug-08 TOL
TOLJPYMR	29-Aug-08 TOL
TOLUSDCR	29-Aug-08 TOL
TOLUSDMM	29-Aug-08 TOL
TOLUSDMR	29-Aug-08 TOL
TOLUSDXR	29-Aug-08 TOL
TOL-CorpEURXR	29-Aug-08 TOL-Corp
TOL-CorpUSDMR	29-Aug-08 TOL-Corp
TOL-CorpUSDXR	29-Aug-08 TOL-Corp
TOL-CorpUSDMR	29-Aug-08 TOL-Corp
TOL-CorpUSDXR	29-Aug-08 TOL-Corp
TOMKINAUDMM	29-Aug-08 TOMKIN
TOMKINEURCR	29-Aug-08 TOMKIN
TOMKINEURMM	29-Aug-08 TOMKIN

Tokuyama Corp	JREB56	SNRFOR	JPY	XR	Composite
Tokuyama Corp	JREB56	SNRFOR	USD	CR	Composite
Tokyo Broadcasting Sys Inc	JRECBB	SNRFOR	JPY	CR	Composite
Tokyo Broadcasting Sys Inc	JRECBB	SNRFOR	JPY	MR	Composite
Tokyo Broadcasting Sys Inc	JRECBB	SNRFOR	JPY	XR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	CHF	CR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	EUR	CR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	EUR	MM	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	EUR	MR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	JPY	CR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	JPY	MM	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	JPY	MR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	JPY	XR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	USD	CR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	USD	MM	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	USD	MR	Composite
Tokyo Elec Pwr Co Inc	8GHA17	SNRFOR	USD	XR	Composite
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	EUR	CR	Composite
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	JPY	CR	Composite
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	JPY	MR	Composite
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	JPY	XR	Composite
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	USD	CR	Composite
TOKYO ELECTRON Ltd	JREFEC	SNRFOR	USD	MR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	EUR	CR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	EUR	MR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	GBP	CR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	JPY	CR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	JPY	MR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	JPY	XR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	USD	CR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	USD	MR	Composite
Tokyo Gas Co Ltd	JRF724	SNRFOR	USD	XR	Composite
Tokyo Leasing Co Ltd	JRFA31	SNRFOR	JPY	CR	Composite
Tokyo Leasing Co Ltd	JRFA31	SNRFOR	JPY	XR	Composite
Tokyu Corp	8GHA58	SNRFOR	EUR	CR	Composite
Tokyu Corp	8GHA58	SNRFOR	JPY	CR	Composite
Tokyu Corp	8GHA58	SNRFOR	JPY	MR	Composite
Tokyu Corp	8GHA58	SNRFOR	JPY	XR	Composite
Tokyu Corp	8GHA58	SNRFOR	USD	CR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	AUD	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	AUD	XR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	CAD	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	CHF	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	EUR	MM	Composite
Toll Bros Inc	8GHDBF	SNRFOR	EUR	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	EUR	XR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	GBP	XR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	HKD	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	JPY	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	SEK	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	SEK	XR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	SGD	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	TWD	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	USD	CR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	USD	MM	Composite
Toll Bros Inc	8GHDBF	SNRFOR	USD	MR	Composite
Toll Bros Inc	8GHDBF	SNRFOR	USD	XR	Composite
Toll Bros Inc	8GHDBF	SUBLT2	AUD	XR	Composite
Toll Bros Inc	8GHDBF	SUBLT2	EUR	MM	Composite
Toll Bros Inc	8GHDBF	SUBLT2	EUR	MR	Composite
Toll Bros Inc	8GHDBF	SUBLT2	EUR	XR	Composite
Toll Bros Inc	8GHDBF	SUBLT2	JPY	MR	Composite
Toll Bros Inc	8GHDBF	SUBLT2	USD	CR	Composite
Toll Bros Inc	8GHDBF	SUBLT2	USD	MM	Composite
Toll Bros Inc	8GHDBF	SUBLT2	USD	MR	Composite
Toll Bros Inc	8GHDBF	SUBLT2	USD	XR	Composite
Toll Corp.	8GHDBG	SNRFOR	EUR	XR	Composite
Toll Corp.	8GHDBG	SNRFOR	USD	MR	Composite
Toll Corp.	8GHDBG	SNRFOR	USD	XR	Composite
Toll Corp.	8GHDBG	SUBLT2	USD	MR	Composite
Toll Corp.	8GHDBG	SUBLT2	USD	XR	Composite
Tomkins plc	8H9033	SNRFOR	AUD	MM	Composite
Tomkins plc	8H9033	SNRFOR	EUR	CR	Composite
Tomkins plc	8H9033	SNRFOR	EUR	MM	Composite

0.21%	0.19%	0.27%	0.25%	0.27%	0.29%	0.33%	0.40%	
0.21%	0.19%	0.20%	0.25%	0.27%	0.29%	0.33%	0.40%	
0.08%	0.10%	0.13%	0.15%	0.17%	0.19%	0.22%	0.27%	0.25%
0.08%	0.10%	0.13%	0.15%	0.17%	0.19%	0.22%	0.27%	0.25%
0.08%	0.10%	0.13%	0.14%	0.17%	0.19%	0.22%	0.26%	0.25%
0.07%	0.10%	0.12%	0.14%	0.14%	0.18%	0.23%	0.24%	0.25%
0.05%	0.07%	0.09%	0.11%	0.12%	0.14%	0.18%	0.20%	0.25%
0.08%	0.10%	0.13%	0.15%	0.17%	0.19%	0.22%	0.27%	0.25%
0.08%	0.10%	0.13%	0.14%	0.17%	0.19%	0.22%	0.26%	0.25%
0.08%	0.10%	0.13%	0.14%	0.16%	0.18%	0.21%	0.26%	0.25%
0.13%	0.14%	0.17%	0.20%	0.23%	0.27%	0.30%		0.32%
0.10%	0.11%	0.12%	0.15%	0.17%	0.20%	0.30%		0.32%
0.06%	0.07%	0.09%	0.10%	0.12%	0.14%	0.17%	0.19%	0.20%
0.06%	0.07%	0.09%	0.10%	0.12%	0.14%	0.17%	0.19%	0.20%
0.06%	0.07%	0.09%	0.10%	0.12%	0.14%	0.17%	0.19%	0.20%
0.05%	0.07%	0.08%	0.10%	0.12%	0.13%	0.16%	0.18%	0.19%
0.04%	0.05%	0.07%	0.08%	0.09%	0.11%	0.12%	0.14%	0.15%
0.06%	0.07%	0.09%	0.10%	0.12%	0.14%	0.17%	0.19%	0.20%
0.06%	0.07%	0.09%	0.10%	0.12%	0.14%	0.16%	0.19%	0.20%
0.35%	0.47%	0.57%	0.64%	0.84%	0.88%			
0.35%	0.47%	0.57%	0.64%	0.65%	0.88%			
0.21%	0.24%	0.27%	0.33%	0.37%	0.41%	0.47%	0.56%	0.61%
0.21%	0.25%	0.28%	0.33%	0.38%	0.41%	0.47%	0.56%	0.62%
0.21%	0.19%	0.21%	0.25%	0.30%	0.32%	0.36%	0.43%	0.46%
0.21%	0.24%	0.27%	0.33%	0.37%	0.41%	0.47%	0.56%	0.61%
2.83%	3.00%	2.94%	2.84%	2.77%	2.68%	2.49%	2.30%	2.23%
2.89%	2.99%	2.93%	2.87%	2.79%	2.71%	2.53%	2.34%	2.33%
2.89%	2.99%	2.93%	2.87%	2.79%	2.71%	2.53%	2.34%	2.33%
2.89%	2.99%	2.93%	2.87%	2.79%	2.71%	2.53%	2.34%	2.33%
2.76%	2.81%	2.75%	2.74%	2.67%	2.61%	2.43%	2.23%	2.16%
2.76%	2.81%	2.75%	2.74%	2.67%	2.61%	2.43%	2.23%	2.16%
2.89%	2.99%	2.93%	2.87%	2.79%	2.71%	2.53%	2.34%	2.33%
2.98%	2.96%	2.93%	2.85%	2.76%	2.68%	2.49%	2.31%	2.23%
2.76%	2.81%	2.75%	2.74%	2.67%	2.61%	2.43%	2.23%	2.16%
2.89%	2.99%	2.93%	2.87%	2.79%	2.71%	2.53%	2.34%	2.33%
2.89%	2.99%	2.93%	2.87%	2.79%	2.71%	2.53%	2.34%	2.33%
3.04%	3.14%	3.08%	3.02%	2.93%	2.85%	2.66%	2.45%	2.36%
2.89%	2.99%	2.93%	2.87%	2.79%	2.71%	2.53%	2.34%	2.33%
2.76%	2.81%	2.75%	2.74%	2.67%	2.61%	2.43%	2.23%	2.16%
2.91%	3.70%	3.08%	3.16%	3.36%	3.29%	3.13%	2.85%	2.81%
2.91%	3.70%	3.08%	3.05%	3.15%	3.08%	2.92%	2.66%	2.81%
2.91%	3.70%	3.08%	3.33%	3.44%	3.36%	3.19%	2.91%	2.81%
2.91%	3.70%	3.08%	3.16%	3.36%	3.29%	3.13%	2.85%	2.81%
2.91%	3.70%	3.08%	3.05%	3.15%	3.08%	2.92%	2.66%	2.81%
1.72%	3.11%	2.88%	2.83%	2.73%	2.66%	2.51%	2.30%	
1.72%	3.11%	2.88%	2.83%	2.73%	2.66%	2.51%	2.30%	
2.47%	2.61%	3.02%	2.98%	3.10%	2.98%	2.81%	2.60%	
2.47%	2.61%	3.02%	2.98%	2.99%	2.87%	2.71%	2.50%	
1.25%	1.52%	2.12%	2.57%	2.74%	3.02%	3.11%	3.17%	3.32%
1.30%	1.58%	2.20%	2.67%	2.85%	3.14%	3.24%	3.29%	3.43%
1.25%	1.51%	2.11%	2.58%	2.74%	3.02%	3.11%	3.18%	3.39%

		30%				
		30%				
		35%	NR	NR	BB	NR
		35%				
		35%	NR	NR	BB	NR
0.26%	0.29%	40%	BB	A	A	A
0.26%	0.29%	40%	BB	A	A	A
0.26%	0.29%	36.25%	B	BBB	BBB	BBB
		36.25%				
0.26%	0.29%	38%	BB	BBB	A	BBB
		36.25%				
		36.25%				
0.26%	0.29%	36.25%	B	BBB	BBB	BB
0.26%	0.29%	40%	BB	A	A	A
0.26%	0.29%	36.25%	B	BBB	BBB	BBB
0.26%	0.29%	36.25%	B	BBB	BBB	BBB
		36.25%				
		35%				
0.35%	0.39%	35%	BBB	BBB	BBB	A
		35%				
0.35%	0.39%	35%	BB	BB	BB	BBB
		35%				
		35%				
0.19%		35%	B	B	BB	A
		35.63%				
0.19%		35%	B	B	BB	A
0.19%		37%	BBB	BBB	A	A
0.19%		35.63%	BB	BB	BBB	BBB
0.19%		35.63%	BB	BB	BBB	BBB
0.19%		35%	B	B	BB	A
0.19%		35.63%	B	B	BB	BBB
		35.63%				
		27.50%	NR	NR	NR	NR
		27.50%	NR	NR	NR	NR
0.64%	0.65%	36.67%	NR	B	B	BB
0.65%	0.67%	36.25%	NR	BBB	BBB	A
		36.67%				
0.48%	0.49%	36.67%	NR	BB	BB	BBB
0.64%	0.65%	36.67%	NR	B	B	BB
2.30%	2.30%	43.44%	A	A	A	A
		43.44%				
2.30%	2.30%	41.60%	AA	AA	AA	AAA
2.30%	2.30%	41.60%	AA	AA	AA	AAA
		43.44%				
2.30%	2.30%	41.60%	AA	AA	AA	AAA
2.22%	2.21%	44.60%	A	A	A	AA
2.22%	2.21%	44.60%	A	A	A	AA
2.30%	2.30%	41.60%	AA	AA	AA	AAA
2.30%	2.30%	43.44%	A	BBB	A	A
		41.60%				
2.22%	2.21%	44.60%	A	A	A	AA
2.30%	2.30%	41.60%	AA	AA	AA	AAA
2.30%	2.30%	41.60%	AA	AA	AA	AAA
2.42%	2.42%	43.44%	A	A	A	AA
		43.44%				
2.30%	2.30%	41.60%	AA	AA	AA	AAA
2.22%	2.21%	44.60%	A	A	A	AA
		27%				
		27%				
2.50%	2.68%	27%	NR	NR	NR	BBB
2.50%	2.58%	23.75%	NR	NR	NR	BBB
		27%				
2.50%	2.82%	27%	NR	NR	NR	BBB
		27%				
2.50%	2.68%	27%	NR	NR	NR	BBB
2.50%	2.58%	23.75%	NR	NR	NR	BBB
	2.22%	40%	NR	NR	NR	NR
		40%				
	2.22%	40%	NR	NR	NR	NR
		20%	NR	NR	NR	NR
		20%	NR	NR	NR	NR
3.36%	3.45%	40%	BB	BBB	BBB	BBB
3.47%	3.56%	40%	BBB	A	A	A
3.45%	3.56%	40%	A	AA	AA	AA

NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	A	A	BBB	NR	NR
BBB	A	A	BBB	NR	NR
BB	BBB	BBB	BB	NR	NR
BB	A	BBB	BB	NR	NR
B	BBB	BB	BBB	NR	NR
BBB	A	A	BBB	NR	NR
BB	BBB	BBB	BB	NR	NR
BB	BBB	BBB	BB	NR	NR
A	A	NR		NR	NR
BBB	BBB	NR		NR	NR
A	A	A	B	CCC	NR
A	A	A	B	CCC	NR
AA	A	A	BBB	BB	NR
A	BBB	BBB	BB	B	NR
A	BBB	BBB	BB	B	NR
A	A	A	B	CCC	NR
BBB	BBB	BBB	B	CCC	NR
BB	NR				
B	NR				
B	BB	B	B	CCC	CCC
BBB	A	BBB	BBB	BB	BB
BB	BBB	BB	BB	B	B
B	BB	B	B	CCC	CCC
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BB	BB
AA	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	BBB	BBB
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB		
A	A	A	A		
A	A	BBB	BBB	BB	BB
AA	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A

	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
NR	BBB	5	Utilities	Asia	Japan
NR	BBB	5	Utilities	Asia	Japan
NR	BBB	5	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
NR	BBB	8	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
NR	BBB	8	Utilities	Asia	Japan
NR	BBB	5	Utilities	Asia	Japan
NR	BBB	5	Utilities	Asia	Japan
NR	BBB	5	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
	NR		Technology	Asia	Japan
NR	BBB	3	Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	BBB	3	Technology	Asia	Japan
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
	BBB	4	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
	BBB	4	Utilities	Asia	Japan
	BBB	8	Utilities	Asia	Japan
	BBB	8	Utilities	Asia	Japan
	BBB	8	Utilities	Asia	Japan
	BBB	4	Utilities	Asia	Japan
	BBB	4	Utilities	Asia	Japan
	NR		Utilities	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
CCC	BBB	8	Consumer Services	Asia	Japan
BB	BBB	7	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
B	BBB	8	Consumer Services	Asia	Japan
CCC	BBB	8	Consumer Services	Asia	Japan
BB	A	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
BB	A	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
BBB	AA	13	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	11	Consumer Goods	N.Amer	United States
BBB	A	7	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	BBB	3	Consumer Goods	N.Amer	United States
BBB	BBB	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	BB	4	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	BBB	3	Consumer Goods	N.Amer	United States
BBB	BBB	4	Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
	NR	3	Consumer Goods	N.Amer	United States
BB	AA	13	Consumer Goods	Europe	United Kingdom
BBB	AA	13	Consumer Goods	Europe	United Kingdom
A	AA	12	Consumer Goods	Europe	United Kingdom

BBB	A					
BBB	A					
A	AA	Thin	Thin	DocAdj	Thin	Thin
A	AA					
A	AA	Thin	Thin	DocAdj	Thin	Thin
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
AA	AA					
	AA	Thin	Thin	Thin	Thin	CcyGrp
	AA	Thin	Thin	Thin	Thin	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB					
BBB	BB	Thin	Thin	Thin	DocAdj	CcyGrp
BBB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BBB	BB					
BBB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BBB	BB					
BBB	BB	Thin	Thin	Thin	DocAdj	CcyGrp
BBB	BB	Thin	Thin	Thin	DocAdj	DocAdj
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB					
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	DocAdj
BB	BB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	Thin		Thin	Thin	Thin
DocAdj	Thin		Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
DocAdj	DocAdj	DocAdj	DocAdj	Thin	
CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin	
DocAdj	DocAdj	Entity Tier	Entity Tier	Thin	
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Thin	Thin	Thin			Thin
Thin	Thin	Thin			Thin
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp

TOMKINEURMR	29-Aug-08 TOMKIN
TOMKINGBPCR	29-Aug-08 TOMKIN
TOMKINGBPMM	29-Aug-08 TOMKIN
TOMKINGBPXR	29-Aug-08 TOMKIN
TOMKINUSDCR	29-Aug-08 TOMKIN
TOMKINUSDMM	29-Aug-08 TOMKIN
TOMKINUSDMR	29-Aug-08 TOMKIN
TOMKINUSDXR	29-Aug-08 TOMKIN
TOM-USAEURMR	29-Aug-08 TOM-USA
TOM-USAUSDCR	29-Aug-08 TOM-USA
TOM-USAUSDMR	29-Aug-08 TOM-USA
TOM-USAUSDXR	29-Aug-08 TOM-USA
TOPPANEURCR	29-Aug-08 TOPPAN
TOPPANEURMM	29-Aug-08 TOPPAN
TOPPANEURMR	29-Aug-08 TOPPAN
TOPPANJPYCR	29-Aug-08 TOPPAN
TOPPANJPYMR	29-Aug-08 TOPPAN
TOPPANJPYXR	29-Aug-08 TOPPAN
TOPPANUSDCR	29-Aug-08 TOPPAN
TOPPANUSDMM	29-Aug-08 TOPPAN
TOPPANUSDMR	29-Aug-08 TOPPAN
TOPYJPYCR	29-Aug-08 TOPY
TOPYJPYXR	29-Aug-08 TOPY
TORAYEURCR	29-Aug-08 TORAY
TORAYEURMM	29-Aug-08 TORAY
TORAYJPYCR	29-Aug-08 TORAY
TORAYJPYMR	29-Aug-08 TORAY
TORAYJPYXR	29-Aug-08 TORAY
TORAYUSDCR	29-Aug-08 TORAY
TORAYUSDMM	29-Aug-08 TORAY
TORAYUSDMR	29-Aug-08 TORAY
TMKEURCR	29-Aug-08 TMK
TMKEURMM	29-Aug-08 TMK
TMKEURMR	29-Aug-08 TMK
TMKJPYMR	29-Aug-08 TMK
TMKUSDCR	29-Aug-08 TMK
TMKUSDMM	29-Aug-08 TMK
TMKUSDMR	29-Aug-08 TMK
TMKUSDXR	29-Aug-08 TMK
TDAUDMR	29-Aug-08 TD
TDCADCR	29-Aug-08 TD
TDCADMR	29-Aug-08 TD
TDEURCR	29-Aug-08 TD
TDEURMM	29-Aug-08 TD
TDEURMR	29-Aug-08 TD
TDUSDCR	29-Aug-08 TD
TDUSDMR	29-Aug-08 TD
TDUSDXR	29-Aug-08 TD
TDZARMR	29-Aug-08 TD
TOSHEURCR	29-Aug-08 TOSH
TOSHEURMM	29-Aug-08 TOSH
TOSHEURMR	29-Aug-08 TOSH
TOSHHKDCR	29-Aug-08 TOSH
TOSHJPYCR	29-Aug-08 TOSH
TOSHJPYMR	29-Aug-08 TOSH
TOSHJPYXR	29-Aug-08 TOSH
TOSHUSDCR	29-Aug-08 TOSH
TOSHUSDMM	29-Aug-08 TOSH
TOSHUSDMR	29-Aug-08 TOSH
TOSHUSDXR	29-Aug-08 TOSH
TACJPYCR	29-Aug-08 TAC
TACUSDCR	29-Aug-08 TAC
TACUSDMM	29-Aug-08 TAC
TACUSDMR	29-Aug-08 TAC
TOTALNAUDMM	29-Aug-08 TOTALN
TOTALNCADMM	29-Aug-08 TOTALN
TOTALNCHFCR	29-Aug-08 TOTALN
TOTALNCHFMM	29-Aug-08 TOTALN
TOTALNEURCR	29-Aug-08 TOTALN
TOTALNEURMM	29-Aug-08 TOTALN
TOTALNEURMR	29-Aug-08 TOTALN
TOTALNGBPCR	29-Aug-08 TOTALN
TOTALNGBPMM	29-Aug-08 TOTALN
TOTALNGBPMR	29-Aug-08 TOTALN

Tomkins plc	8H9033	SNRFOR	EUR	MR	Composite
Tomkins plc	8H9033	SNRFOR	GBP	CR	Composite
Tomkins plc	8H9033	SNRFOR	GBP	MM	Composite
Tomkins plc	8H9033	SNRFOR	GBP	XR	Composite
Tomkins plc	8H9033	SNRFOR	USD	CR	Composite
Tomkins plc	8H9033	SNRFOR	USD	MM	Composite
Tomkins plc	8H9033	SNRFOR	USD	MR	Composite
Tomkins plc	8H9033	SNRFOR	USD	XR	Composite
Tommy Hilfiger U S A Inc	4H3998	SNRFOR	EUR	MR	Composite
Tommy Hilfiger U S A Inc	4H3998	SNRFOR	USD	CR	Composite
Tommy Hilfiger U S A Inc	4H3998	SNRFOR	USD	MR	Composite
Tommy Hilfiger U S A Inc	4H3998	SNRFOR	USD	XR	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	EUR	CR	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	EUR	MM	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	EUR	MR	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	JPY	CR	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	JPY	MR	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	JPY	XR	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	USD	CR	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	USD	MM	Composite
Toppan Prtg Co Ltd	8H97BB	SNRFOR	USD	MR	Composite
Topy Inds Ltd		SNRFOR	JPY	CR	Composite
Topy Inds Ltd		SNRFOR	JPY	XR	Composite
Toray Inds Inc	JRHDDD	SNRFOR	EUR	CR	Composite
Toray Inds Inc	JRHDDD	SNRFOR	EUR	MM	Composite
Toray Inds Inc	JRHDDD	SNRFOR	JPY	CR	Composite
Toray Inds Inc	JRHDDD	SNRFOR	JPY	MR	Composite
Toray Inds Inc	JRHDDD	SNRFOR	JPY	XR	Composite
Toray Inds Inc	JRHDDD	SNRFOR	USD	CR	Composite
Toray Inds Inc	JRHDDD	SNRFOR	USD	MM	Composite
Toray Inds Inc	JRHDDD	SNRFOR	USD	MR	Composite
Torchmark Corp	8HA129	SNRFOR	EUR	CR	Composite
Torchmark Corp	8HA129	SNRFOR	EUR	MM	Composite
Torchmark Corp	8HA129	SNRFOR	EUR	MR	Composite
Torchmark Corp	8HA129	SNRFOR	JPY	MR	Composite
Torchmark Corp	8HA129	SNRFOR	USD	CR	Composite
Torchmark Corp	8HA129	SNRFOR	USD	MM	Composite
Torchmark Corp	8HA129	SNRFOR	USD	MR	Composite
Torchmark Corp	8HA129	SNRFOR	USD	XR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	AUD	MR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	CAD	CR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	CAD	MR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	EUR	CR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	EUR	MM	Composite
Toronto Dominion Bk	8HA277	SNRFOR	EUR	MR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	USD	CR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	USD	MR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	USD	XR	Composite
Toronto Dominion Bk	8HA277	SNRFOR	ZAR	MR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	EUR	CR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	EUR	MM	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	EUR	MR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	HKD	CR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	JPY	CR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	JPY	MR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	JPY	XR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	USD	CR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	USD	MM	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	USD	MR	Composite
TOSHIBA Corp	8HA5DC	SNRFOR	USD	XR	Composite
Total Access Comms Pub Co Ltd	Y6H94J	SNRFOR	JPY	CR	Composite
Total Access Comms Pub Co Ltd	Y6H94J	SNRFOR	USD	CR	Composite
Total Access Comms Pub Co Ltd	Y6H94J	SNRFOR	USD	MM	Composite
Total Access Comms Pub Co Ltd	Y6H94J	SNRFOR	USD	MR	Composite
Total SA	FK9A9I	SNRFOR	AUD	MM	Composite
Total SA	FK9A9I	SNRFOR	CAD	MM	Composite
Total SA	FK9A9I	SNRFOR	CHF	CR	Composite
Total SA	FK9A9I	SNRFOR	CHF	MM	Composite
Total SA	FK9A9I	SNRFOR	EUR	CR	Composite
Total SA	FK9A9I	SNRFOR	EUR	MM	Composite
Total SA	FK9A9I	SNRFOR	EUR	MR	Composite
Total SA	FK9A9I	SNRFOR	GBP	CR	Composite
Total SA	FK9A9I	SNRFOR	GBP	MM	Composite
Total SA	FK9A9I	SNRFOR	GBP	MR	Composite

1.24%	1.50%	2.09%	2.53%	2.71%	2.98%	3.08%	3.13%	3.35%
1.30%	1.58%	2.20%	2.67%	2.85%	3.14%	3.24%	3.29%	3.43%
1.25%	1.51%	2.11%	2.58%	2.74%	3.02%	3.11%	3.18%	3.39%
1.19%	1.44%	2.01%	2.44%	2.61%	2.87%	2.97%	3.01%	3.13%
1.30%	1.58%	2.20%	2.67%	2.85%	3.14%	3.24%	3.29%	3.43%
1.25%	1.51%	2.11%	2.58%	2.74%	3.02%	3.11%	3.18%	3.39%
1.24%	1.50%	2.09%	2.53%	2.71%	2.98%	3.08%	3.13%	3.35%
	0.16%	0.18%	0.21%	0.25%	0.28%	0.32%	0.37%	
	0.16%	0.18%	0.20%	0.24%	0.27%	0.32%	0.36%	
	0.12%	0.14%	0.15%	0.18%	0.20%	0.24%	0.30%	
	0.16%	0.18%	0.21%	0.25%	0.28%	0.32%	0.37%	
					0.83%			
0.17%	0.25%	0.29%	0.33%	0.38%	0.43%	0.50%	0.59%	0.63%
0.17%	0.24%	0.29%	0.32%	0.37%	0.42%	0.48%	0.56%	0.60%
0.14%	0.19%	0.23%	0.25%	0.30%	0.33%	0.38%	0.45%	0.47%
0.16%	0.24%	0.29%	0.33%	0.38%	0.42%	0.51%	0.59%	0.62%
0.12%	0.20%	0.21%	0.26%	0.29%	0.33%	0.39%	0.50%	0.50%
0.12%	0.20%	0.21%	0.27%	0.31%	0.34%	0.41%	0.53%	0.50%
0.12%	0.20%	0.21%	0.26%	0.29%	0.33%	0.39%	0.50%	0.50%
0.12%	1.19%	0.16%	0.78%		1.05%	1.08%	1.12%	
0.12%	1.19%	0.16%	0.78%		0.98%	1.02%	1.05%	
0.12%	1.19%	0.16%	0.78%		1.03%	1.07%	1.11%	
0.12%	1.19%	0.16%	0.78%		0.98%	1.02%	1.05%	
0.12%	1.19%	0.16%	0.78%		0.98%	1.02%	1.05%	
0.12%	1.19%	0.16%	0.78%		0.98%	1.02%	1.05%	
0.53%	0.58%	0.72%	0.86%	0.93%	0.99%	1.06%	1.16%	1.19%
0.51%	0.55%	0.69%	0.82%	0.88%	0.94%	1.03%	1.10%	1.13%
0.53%	0.58%	0.72%	0.86%	0.93%	0.99%	1.06%	1.16%	1.19%
0.54%	0.58%	0.71%	0.86%	0.92%	0.98%	1.06%	1.15%	1.19%
0.51%	0.57%	0.69%	0.84%	0.88%	0.96%	1.02%	1.11%	1.19%
0.40%	0.45%	0.54%	0.67%	0.69%	0.75%	0.81%	0.88%	1.19%
0.53%	0.58%	0.72%	0.86%	0.93%	0.99%	1.06%	1.16%	1.19%
0.51%	0.55%	0.69%	0.82%	0.88%	0.94%	1.03%	1.10%	1.13%
0.40%	0.43%	0.54%	0.65%	0.70%	0.74%	0.81%	0.87%	0.89%
		1.40%	1.68%	1.93%	2.18%	2.30%	2.50%	
		1.40%	1.68%	1.93%	2.18%	2.30%	2.50%	
0.16%	0.21%	0.27%	0.32%	0.36%	0.40%	0.43%	0.46%	0.51%
0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%
0.16%	0.20%	0.28%	0.33%	0.37%	0.41%	0.44%	0.48%	0.52%
0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%
0.16%	0.20%	0.28%	0.33%	0.37%	0.41%	0.44%	0.48%	0.52%
0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%
0.15%	0.20%	0.26%	0.31%	0.36%	0.39%	0.42%	0.46%	0.50%
0.16%	0.20%	0.28%	0.33%	0.37%	0.41%	0.44%	0.48%	0.52%
0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%

3.41%	3.52%	40%	BBB	A	A	A
3.47%	3.56%	40%	BBB	A	A	A
3.45%	3.56%	40%	A	AA	AA	AA
3.18%	3.26%	40%	BBB	A	A	A
3.47%	3.56%	40%	BBB	A	A	A
3.45%	3.56%	40%	A	AA	AA	AA
3.41%	3.52%	40%	BBB	A	A	A
		40%				
		40%				
		40%				
		40%				
		40%				
0.47%	0.52%	36.25%		A	A	BBB
		35.71%				
		35.71%				
0.47%	0.52%	36%		BBB	BBB	A
		35.71%				
0.47%	0.52%	35.71%		BB	BB	BBB
0.47%	0.52%	36.25%		A	A	BBB
		35.71%				
		35.71%				
		32.50%				
		32.50%				
		30.00%				
		30.00%				
0.49%	0.67%	30.00%	BBB	A	A	AA
0.49%	0.67%	30.00%	BBB	BBB	BBB	A
0.49%	0.67%	30.00%	BBB	BBB	BBB	A
0.49%	0.67%	30.00%	BB	BB	BB	BBB
		30.00%				
		30.00%				
		40%				
		40%				
0.53%	1.21%	40%	A	NR	BBB	BBB
		40%				
0.53%	1.21%	40%	BBB	NR	BB	BB
		40%				
0.53%	1.21%	40%	A	NR	BBB	BBB
		40%				
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
1.29%	1.29%	40%	A	AA	AA	A
		35.71%				
1.29%	1.23%	35.71%	BBB	A	A	BBB
1.29%	1.29%	40%	A	AA	AA	A
1.28%	1.28%	35%	A	AA	AA	AA
1.21%	1.26%	35.71%	BBB	A	A	A
0.96%	0.99%	35.71%	BBB	A	A	A
1.29%	1.29%	40%	A	AA	AA	A
		35.71%				
1.29%	1.23%	35.71%	BBB	A	A	BBB
1.29%	0.97%	35.71%	BBB	A	A	BBB
		30.00%				
		30.00%			NR	NR
		30.00%			NR	NR
		30.00%				
0.55%	0.59%	40%	BB	BB	B	BBB
0.55%	0.59%	40%	BBB	BBB	BBB	AA
0.55%	0.59%	40%	BBB	BBB	BBB	A
0.55%	0.59%	40%	BBB	BBB	BBB	AA
0.55%	0.59%	40%	BBB	BBB	BBB	A
0.55%	0.59%	40%	BBB	BBB	BBB	AA
0.55%	0.59%	40%	BBB	BBB	BB	A
0.55%	0.59%	40%	BBB	BBB	BBB	A
0.55%	0.59%	40%	BBB	BBB	BBB	AA
		40%				

AA	AA	A	A	BBB	BBB
AA	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
AA	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB

A	A	BBB	BBB		B
A	A	A	A		B
BBB	BBB	BBB	BBB		B
A	A	BBB	BBB		B
	NR				
A	AA	BBB	BBB	BBB	NR
BBB	A	BB	BB	BB	NR
BBB	A	BB	BB	BB	NR
BB	BBB	B	B	B	NR
BBB	BBB	A	BBB	NR	NR
BB	BB	BBB	BB	NR	NR
BBB	BBB	A	BBB	NR	NR
	CCC	CCC	CCC		
	BBB	BBB	BBB		
	BB	BB	BB		
	BBB	BBB	BBB		
	BBB	BBB	BBB		
	BBB	BBB	BBB		
AA	AA	AA	AA	BBB	B
A	A	A	A	BB	B
AA	AA	AA	AA	BBB	B
AA	AA	AA	AA	B	BBB
A	A	A	A	B	BB
A	A	A	A	B	BB
AA	AA	AA	AA	BBB	B
A	A	A	A	BB	B
A	A	A	A	BB	B
NR	NR	NR	NR		
NR	NR	NR	NR		
B	BBB	B	BBB	BB	NR
BBB	AA	BBB	BBB	A	NR
BBB	A	BBB	BBB	BBB	NR
BBB	AA	BBB	BBB	A	NR
BBB	A	BBB	BBB	BBB	NR
BBB	AA	BBB	BBB	A	NR
BB	A	BB	A	BBB	NR
BBB	A	BBB	BBB	BBB	NR
BBB	AA	BBB	BBB	A	NR

BBB	AA	13	Consumer Goods	Europe	United Kingdom
BBB	AA	13	Consumer Goods	Europe	United Kingdom
A	AA	12	Consumer Goods	Europe	United Kingdom
BBB	AA	13	Consumer Goods	Europe	United Kingdom
BBB	AA	13	Consumer Goods	Europe	United Kingdom
A	AA	12	Consumer Goods	Europe	United Kingdom
BBB	AA	13	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	4	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	A	5	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	A	5	Consumer Services	Asia	Japan
NR	A	4	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
NR	BBB	6	Basic Materials	Asia	Japan
NR	BBB	6	Basic Materials	Asia	Japan
NR	BBB	6	Basic Materials	Asia	Japan
NR	BBB	6	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	4	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
	NR		Financials	N.Amer	Canada
	NR	3	Financials	N.Amer	Canada
BBB	AA	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BB	AA	7	Industrials	Asia	Japan
BBB	AA	7	Industrials	Asia	Japan
BBB	AA	9	Industrials	Asia	Japan
BB	AA	9	Industrials	Asia	Japan
BB	AA	9	Industrials	Asia	Japan
BBB	AA	7	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
BB	AA	7	Industrials	Asia	Japan
BB	AA	7	Industrials	Asia	Japan
	NR		Telecommunications	Asia	Thailand
	NR	2	Telecommunications	Asia	Thailand
	NR	2	Telecommunications	Asia	Thailand
	NR		Telecommunications	Asia	Thailand
NR	BBB	11	Oil & Gas	Europe	France
NR	BBB	10	Oil & Gas	Europe	France
NR	A	4	Oil & Gas	Europe	France
NR	BBB	10	Oil & Gas	Europe	France
NR	A	4	Oil & Gas	Europe	France
NR	BBB	10	Oil & Gas	Europe	France
NR	BBB	11	Oil & Gas	Europe	France
NR	A	4	Oil & Gas	Europe	France
NR	BBB	10	Oil & Gas	Europe	France
	NR		Oil & Gas	Europe	France

BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA		DocAdj	DocAdj	DocAdj	DocAdj
A	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
	AA					
	AA					
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
A	AA					
A	AA					
A	AA	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	Thin	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
A	AA					
AA	AA	Thin	Thin	Thin	Thin	
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	
AA	AA	Thin	Thin	Thin	Thin	
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB			Thin	Thin	Thin
BB	BBB			Thin	Thin	Thin
BB	BBB					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin
DocAdj	DocAdj	DocAdj		Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp		Entity Tier	Thin

Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier

TOTALNHKDMM	29-Aug-08 TOTALN
TOTALNJPYCR	29-Aug-08 TOTALN
TOTALNJPYMM	29-Aug-08 TOTALN
TOTALNSGDMM	29-Aug-08 TOTALN
TOTALNTWDMM	29-Aug-08 TOTALN
TOTALNUSDCR	29-Aug-08 TOTALN
TOTALNUSDMM	29-Aug-08 TOTALN
TOTALNUSDMR	29-Aug-08 TOTALN
TOTALNZARMM	29-Aug-08 TOTALN
TOKREEURCR	29-Aug-08 TOKRE
TOKREEURMM	29-Aug-08 TOKRE
TOKREUSDCR	29-Aug-08 TOKRE
TOKREUSDMM	29-Aug-08 TOKRE
TOTOJPYCR	29-Aug-08 TOTO
TOTOJPYXR	29-Aug-08 TOTO
TOTOUSDCR	29-Aug-08 TOTO
TOTOUSDMR	29-Aug-08 TOTO
TOTOUSDXR	29-Aug-08 TOTO
OLYMP-TOUSAUSDCR	29-Aug-08 OLYMP-TOUSA
OLYMP-TOUSAUSDMR	29-Aug-08 OLYMP-TOUSA
OLYMP-TOUSAUSDXR	29-Aug-08 OLYMP-TOUSA
TSPIH-TSILUSDMR	29-Aug-08 TSPIH-TSIL
TSPIH-TSILUSDXR	29-Aug-08 TSPIH-TSIL
TOWNEURCR	29-Aug-08 TOWN
TOWNEURMM	29-Aug-08 TOWN
TOWNEURMR	29-Aug-08 TOWN
TOWNJPYCR	29-Aug-08 TOWN
TOWNUSDCR	29-Aug-08 TOWN
TOWNUSDMM	29-Aug-08 TOWN
TOWNUSDMR	29-Aug-08 TOWN
TOWNUSDXR	29-Aug-08 TOWN
TOYINKJPYCR	29-Aug-08 TOYINK
TOYINKJPYMR	29-Aug-08 TOYINK
TOYINKJPYXR	29-Aug-08 TOYINK
TOYINKUSDCR	29-Aug-08 TOYINK
TSUKYJPYCR	29-Aug-08 TSUKY
TSUKYJPYXR	29-Aug-08 TSUKY
TOYOTRJPYCR	29-Aug-08 TOYOTR
TOYOTRJPYXR	29-Aug-08 TOYOTR
TOYOBOJPYCR	29-Aug-08 TOYOBO
TOYOBOJPYXR	29-Aug-08 TOYOBO
TOYAUTJPYCR	29-Aug-08 TOYAUT
TOYAUTJPYMR	29-Aug-08 TOYAUT
TOYAUTJPYXR	29-Aug-08 TOYAUT
TOYOTAAUDCR	29-Aug-08 TOYOTA
TOYOTACHFCR	29-Aug-08 TOYOTA
TOYOTAEURCR	29-Aug-08 TOYOTA
TOYOTAEURMM	29-Aug-08 TOYOTA
TOYOTAEURMR	29-Aug-08 TOYOTA
TOYOTAGBPCR	29-Aug-08 TOYOTA
TOYOTAGBPMM	29-Aug-08 TOYOTA
TOYOTAHKDCR	29-Aug-08 TOYOTA
TOYOTAJPYCR	29-Aug-08 TOYOTA
TOYOTAJPYMR	29-Aug-08 TOYOTA
TOYOTAJPYXR	29-Aug-08 TOYOTA
TOYOTASGDCR	29-Aug-08 TOYOTA
TOYOTATRYCR	29-Aug-08 TOYOTA
TOYOTAUSDCR	29-Aug-08 TOYOTA
TOYOTAUSDMM	29-Aug-08 TOYOTA
TOYOTAUSDMR	29-Aug-08 TOYOTA
TOYOTAUSDXR	29-Aug-08 TOYOTA
TOYOTA-MotCredAUDCR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredCHFCR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredEURCR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredEURMM	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredEURMR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredGBPCR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredGBPMM	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredGBPMR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredHKDCR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredJPYCR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredJPYMR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredJPYXR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredNZDCR	29-Aug-08 TOYOTA-MotCred

Total SA	FK9A9I	SNRFOR	HKD	MM	Composite
Total SA	FK9A9I	SNRFOR	JPY	CR	Composite
Total SA	FK9A9I	SNRFOR	JPY	MM	Composite
Total SA	FK9A9I	SNRFOR	SGD	MM	Composite
Total SA	FK9A9I	SNRFOR	TWD	MM	Composite
Total SA	FK9A9I	SNRFOR	USD	CR	Composite
Total SA	FK9A9I	SNRFOR	USD	MM	Composite
Total SA	FK9A9I	SNRFOR	USD	MR	Composite
Total SA	FK9A9I	SNRFOR	ZAR	MM	Composite
Totalkredit A S	KTF99L	SUBLT2	EUR	CR	Composite
Totalkredit A S	KTF99L	SUBLT2	EUR	MM	Composite
Totalkredit A S	KTF99L	SUBLT2	USD	CR	Composite
Totalkredit A S	KTF99L	SUBLT2	USD	MM	Composite
Toto Ltd	8HA666	SNRFOR	JPY	CR	Composite
Toto Ltd	8HA666	SNRFOR	JPY	XR	Composite
Toto Ltd	8HA666	SNRFOR	USD	CR	Composite
Toto Ltd	8HA666	SNRFOR	USD	MR	Composite
Toto Ltd	8HA666	SNRFOR	USD	XR	Composite
TOUSA, Inc.	8F9BF8	SNRFOR	USD	CR	Composite
TOUSA, Inc.	8F9BF8	SNRFOR	USD	MR	Composite
TOUSA, Inc.	8F9BF8	SNRFOR	USD	XR	Composite
Town Sports Intl LLC	8HB34H	SNRFOR	USD	MR	Composite
Town Sports Intl LLC	8HB34H	SNRFOR	USD	XR	Composite
Towngas China Co Ltd	GOHG9V	SNRFOR	EUR	CR	Composite
Towngas China Co Ltd	GOHG9V	SNRFOR	EUR	MM	Composite
Towngas China Co Ltd	GOHG9V	SNRFOR	EUR	MR	Composite
Towngas China Co Ltd	GOHG9V	SNRFOR	JPY	CR	Composite
Towngas China Co Ltd	GOHG9V	SNRFOR	USD	CR	Composite
Towngas China Co Ltd	GOHG9V	SNRFOR	USD	MM	Composite
Towngas China Co Ltd	GOHG9V	SNRFOR	USD	MR	Composite
Towngas China Co Ltd	GOHG9V	SNRFOR	USD	XR	Composite
Toyo Ink Mfg Co Ltd	JSA666	SNRFOR	JPY	CR	Composite
Toyo Ink Mfg Co Ltd	JSA666	SNRFOR	JPY	MR	Composite
Toyo Ink Mfg Co Ltd	JSA666	SNRFOR	JPY	XR	Composite
Toyo Ink Mfg Co Ltd	JSA666	SNRFOR	USD	CR	Composite
TOYO SUISAN KAISHA LTD	JSB7BR	SNRFOR	JPY	CR	Composite
TOYO SUISAN KAISHA LTD	JSB7BR	SNRFOR	JPY	XR	Composite
Toyo Tire & Rubr Co Ltd	JSBA85	SNRFOR	JPY	CR	Composite
Toyo Tire & Rubr Co Ltd	JSBA85	SNRFOR	JPY	XR	Composite
Toyobo Co Ltd	JS97B5	SNRFOR	JPY	CR	Composite
Toyobo Co Ltd	JS97B5	SNRFOR	JPY	XR	Composite
TOYOTA Inds Corp	JSB88A	SNRFOR	JPY	CR	Composite
TOYOTA Inds Corp	JSB88A	SNRFOR	JPY	MR	Composite
TOYOTA Inds Corp	JSB88A	SNRFOR	JPY	XR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	AUD	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	CHF	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	EUR	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	EUR	MM	Composite
Toyota Mtr Corp	8HB567	SNRFOR	EUR	MR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	GBP	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	GBP	MM	Composite
Toyota Mtr Corp	8HB567	SNRFOR	HKD	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	JPY	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	JPY	MR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	JPY	XR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	SGD	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	TRY	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	USD	CR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	USD	MM	Composite
Toyota Mtr Corp	8HB567	SNRFOR	USD	MR	Composite
Toyota Mtr Corp	8HB567	SNRFOR	USD	XR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	AUD	CR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	CHF	CR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	EUR	CR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	EUR	MM	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	EUR	MR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	GBP	CR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	GBP	MM	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	GBP	MR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	HKD	CR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	JPY	CR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	JPY	MR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	JPY	XR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	NZD	CR	Composite

0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%
0.16%	0.21%	0.27%	0.32%	0.36%	0.40%	0.43%	0.46%	0.51%
0.16%	0.21%	0.27%	0.32%	0.36%	0.40%	0.43%	0.46%	0.51%
0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%
0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%
0.16%	0.20%	0.28%	0.33%	0.37%	0.41%	0.44%	0.48%	0.52%
0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%
0.15%	0.20%	0.26%	0.31%	0.36%	0.39%	0.42%	0.46%	0.50%
0.16%	0.19%	0.26%	0.31%	0.36%	0.40%	0.43%	0.46%	0.50%
			0.27%	0.31%	0.36%	0.46%	0.66%	
			0.27%	0.31%	0.36%	0.46%	0.66%	
			0.27%	0.31%	0.36%	0.46%	0.66%	
	3.81%	4.10%	4.56%	4.85%	5.07%	5.27%	5.33%	
	3.81%	4.10%	4.56%	4.85%	5.07%	5.27%	5.33%	
	3.81%	4.10%	4.56%	4.85%	5.07%	5.27%	5.33%	
0.83%	1.17%	1.34%	1.50%	1.61%	1.89%	1.93%	2.11%	2.03%
0.83%	1.17%	1.34%	1.50%	1.61%	1.89%	2.11%	2.11%	2.03%
0.83%	1.17%	1.34%	1.50%	1.61%	1.89%	1.93%	2.11%	2.03%
0.83%	1.11%	1.27%	1.43%	1.53%	1.79%	1.84%	2.01%	2.03%
	0.10%	0.14%	0.19%	0.27%	0.35%	0.43%	0.54%	0.54%
	0.10%	0.14%	0.19%	0.21%	0.26%	0.33%	0.41%	0.54%
	0.10%	0.14%	0.19%	0.26%	0.34%	0.42%	0.52%	0.54%
	0.15%	0.14%	0.20%	0.22%	0.29%	0.32%	0.45%	
	0.15%	0.14%	0.15%	0.22%	0.22%	0.32%	0.45%	
	0.38%	0.44%		0.55%	0.60%			
	0.38%	0.44%		0.40%	0.60%			
0.19%	0.24%	0.38%	0.47%	0.55%	0.62%		0.60%	
0.19%	0.24%	0.38%	0.47%	0.55%	0.62%		0.60%	
0.20%	0.20%	0.18%	0.21%	0.25%	0.29%	0.50%	0.65%	
0.20%	0.20%	0.18%	0.21%	0.25%	0.29%	0.50%	0.65%	
0.20%	0.25%	0.27%	0.30%	0.34%	0.39%	0.44%	0.49%	0.54%
0.20%	0.25%	0.27%	0.30%	0.35%	0.39%	0.44%	0.49%	0.54%
0.20%	0.25%	0.27%	0.30%	0.35%	0.39%	0.44%	0.49%	0.54%
0.19%	0.24%	0.26%	0.30%	0.34%	0.38%	0.42%	0.47%	0.54%
0.19%	0.23%	0.26%	0.29%	0.33%	0.38%	0.42%	0.47%	0.54%
0.20%	0.25%	0.27%	0.30%	0.35%	0.39%	0.44%	0.49%	0.54%
0.19%	0.24%	0.26%	0.30%	0.34%	0.38%	0.42%	0.47%	0.54%
0.20%	0.25%	0.27%	0.30%	0.35%	0.39%	0.44%	0.49%	0.54%
0.20%	0.25%	0.27%	0.29%	0.34%	0.39%	0.44%	0.50%	0.55%
0.15%	0.19%	0.20%	0.22%	0.25%	0.29%	0.33%	0.37%	0.41%
0.20%	0.25%	0.27%	0.30%	0.35%	0.39%	0.44%	0.49%	0.54%
0.20%	0.25%	0.27%	0.30%	0.35%	0.39%	0.44%	0.49%	0.54%
0.20%	0.25%	0.27%	0.30%	0.35%	0.39%	0.44%	0.49%	0.54%
0.19%	0.23%	0.26%	0.29%	0.33%	0.38%	0.42%	0.47%	0.54%
0.39%	0.46%	0.54%	0.63%	0.71%	0.74%	0.78%	0.82%	0.94%
0.39%	0.47%	0.55%	0.65%	0.71%	0.75%	0.78%	0.84%	0.94%
0.39%	0.47%	0.55%	0.65%	0.71%	0.75%	0.78%	0.84%	0.94%
0.38%	0.45%	0.54%	0.63%	0.69%	0.74%	0.77%	0.81%	0.90%
0.37%	0.45%	0.54%	0.62%	0.69%	0.73%	0.80%	0.82%	0.89%
0.39%	0.47%	0.55%	0.65%	0.71%	0.75%	0.78%	0.84%	0.94%
0.38%	0.45%	0.54%	0.63%	0.69%	0.74%	0.77%	0.81%	0.90%
0.39%	0.47%	0.55%	0.65%	0.71%	0.75%	0.78%	0.84%	0.94%
0.39%	0.44%	0.49%	0.62%	0.71%	0.72%	0.76%	0.81%	0.92%
0.37%	0.44%	0.49%	0.59%	0.68%	0.68%	0.72%	0.77%	0.87%
0.36%	0.42%	0.47%	0.57%	0.65%	0.66%	0.69%	0.74%	0.84%
0.39%	0.47%	0.55%	0.65%	0.71%	0.75%	0.78%	0.84%	0.94%

0.55%	0.59%	40%	BBB	BBB	BBB	AA
0.55%	0.59%	40%	BB	BB	B	BBB
0.55%	0.59%	40%	BB	BB	B	BBB
0.55%	0.59%	40%	BBB	BBB	BBB	AA
0.55%	0.59%	40%	BBB	BBB	BBB	AA
0.55%	0.59%	40%	BBB	BBB	BBB	A
0.55%	0.59%	40%	BBB	BBB	BBB	AA
0.55%	0.59%	40%	BBB	BBB	BB	A
0.55%	0.59%	40%	BBB	BBB	BBB	AA
		20%				
		20%				
		20%				
		20%				
		35%				NR
		33.75%				NR
		33.75%				NR
		33.75%				
		33.75%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
2.33%	2.38%	40%	NR	BB	BB	BB
		36.67%				
		36.67%				
2.33%	2.38%	36.67%	NR	CCC	CCC	CCC
2.33%	2.38%	40%	NR	BB	BB	BB
		36.67%				
2.33%	2.38%	36.67%	NR	B	B	B
		36.67%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		30%		NR	NR	BB
		30%		NR	NR	BB
		27.50%		NR	NR	
		27.50%		NR	NR	
		32.50%	NR	NR	NR	NR
		32.50%	NR	NR	NR	NR
		35%	NR	NR	NR	NR
		35%				
		35%	NR	NR	NR	NR
0.60%	0.56%	38.13%	BB	B	B	BB
0.62%	0.56%	40%	A	BBB	BBB	A
0.62%	0.56%	40%	A	BBB	BBB	A
0.60%	0.56%	38.13%	BBB	BB	BB	BBB
0.59%	0.56%		BBB	BB	BB	BBB
0.62%	0.56%	40%	A	BBB	BBB	A
0.60%	0.56%	38.13%	BBB	BB	BB	BBB
0.62%	0.56%	40%	A	BBB	BBB	A
0.61%	0.56%	37%	A	BBB	BBB	A
		38.13%				
0.45%	0.56%	38.13%	BBB	B	BB	BBB
0.62%	0.56%	40%	A	BBB	BBB	A
0.62%	0.56%	40%	A	BBB	BBB	A
0.62%	0.56%	40%	A	BBB	BBB	A
		38.13%				
0.59%	0.56%	38.13%	BBB	BB	BB	BBB
		38.13%				
1.07%	1.17%	38.75%	BBB	BBB	BBB	BBB
1.07%	1.17%	40%	A	AA	AA	AA
1.07%	1.17%	40%	A	AA	AA	AA
1.07%	1.17%	38.75%	A	A	A	A
1.07%	1.17%	38%	A	A	A	A
1.07%	1.17%	40%	A	AA	AA	AA
1.07%	1.17%	38.75%	A	A	A	A
		38%				
1.07%	1.17%	40%	A	AA	AA	AA
1.07%	1.17%	37.50%	A	A	A	AA
1.07%	1.17%	38.75%	BBB	A	BBB	A
1.07%	1.17%	38.75%	BBB	A	BBB	A
1.07%	1.17%	40%	A	AA	AA	AA

BBB	AA	BBB	BBB	A	NR
B	BBB	B	BBB	BB	NR
B	BBB	B	BBB	BB	NR
BBB	AA	BBB	BBB	A	NR
BBB	AA	BBB	BBB	A	NR
BBB	A	BBB	BBB	BBB	NR
BBB	AA	BBB	BBB	A	NR
BB	A	BB	A	BBB	NR
BBB	AA	BBB	BBB	A	NR

NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		

NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		

BB	A	BBB	BBB	NR	NR

CCC	BB	CCC	B	NR	NR
BB	A	BBB	BBB	NR	NR

B	BBB	BB	BB	NR	NR

A	A	BBB	BBB	NR	

BBB	BBB	BB	BB	NR	
BB	BB	B	B	NR	
NR	BB	NR	NR		
NR	BB	NR	NR		
A	NR				
BBB	NR				
NR	NR		NR		
NR	NR		NR		
NR	NR	NR	NR		

NR	NR	NR	NR		
BB	BB	BBB	BBB	BB	BB
A	BBB	AA	AA	BB	A
A	BBB	AA	AA	BB	A
BBB	BBB	A	A	BB	BBB
BBB	BBB	A	A	BB	BBB
A	BBB	AA	AA	BB	A
BBB	BBB	A	A	BB	BBB
A	BBB	AA	AA	BB	A
A	A	AA	AA	A	A

BBB	BBB	A	A	BBB	BBB
A	BBB	AA	AA	BB	A
A	BBB	AA	AA	BB	A
A	BBB	AA	AA	BB	A

BBB	BBB	A	A	BB	BBB

BBB	BBB	BBB	BBB	BB	NR
A	A	AA	AA	A	NR
A	A	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
A	A	AA	AA	A	NR
A	A	A	A	BBB	NR

A	A	AA	AA	A	NR
A	AA	A	A	A	NR
BBB	A	BBB	BBB	BBB	NR
BBB	A	BBB	BBB	BBB	NR
A	A	AA	AA	A	NR

NR	BBB	10	Oil & Gas	Europe	France
NR	BBB	11	Oil & Gas	Europe	France
NR	BBB	11	Oil & Gas	Europe	France
NR	BBB	10	Oil & Gas	Europe	France
NR	BBB	10	Oil & Gas	Europe	France
NR	A	4	Oil & Gas	Europe	France
NR	BBB	10	Oil & Gas	Europe	France
NR	BBB	11	Oil & Gas	Europe	France
NR	BBB	10	Oil & Gas	Europe	France
	NR		Financials	Europe	Denmark
	NR		Financials	Europe	Denmark
	NR		Financials	Europe	Denmark
	NR		Financials	Europe	Denmark
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR	2	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	6	Utilities	OffShore	Cayman Islands
	NR		Utilities	OffShore	Cayman Islands
	NR		Utilities	OffShore	Cayman Islands
NR	BBB	6	Utilities	OffShore	Cayman Islands
NR	BBB	6	Utilities	OffShore	Cayman Islands
	NR		Utilities	OffShore	Cayman Islands
NR	BBB	6	Utilities	OffShore	Cayman Islands
	NR		Utilities	OffShore	Cayman Islands
	NR	4	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	NR	4	Basic Materials	Asia	Japan
	NR	4	Basic Materials	Asia	Japan
	NR	3	Consumer Goods	Asia	Japan
	NR	3	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
NR	A	10	Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
NR	A	9	Consumer Goods	Asia	Japan
NR	A	9	Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
NR	A	9	Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
NR	A	8	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	A	9	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	AA	9	Consumer Goods	N.Amer	United States
NR	A	5	Consumer Goods	N.Amer	United States
NR	A	5	Consumer Goods	N.Amer	United States
NR	AA	6	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	5	Consumer Goods	N.Amer	United States
NR	AA	6	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	5	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
NR	A	5	Consumer Goods	N.Amer	United States

AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A						
A						
A						
A						
BBB	AA				Thin	Thin
BBB	AA				Thin	Thin
BBB	AA				Thin	Thin
BBB	AA					
BBB	AA					
CCC	BB		Thin	Thin	Thin	Thin
CCC	BB		Thin	Thin	Thin	Thin
CCC	BB		Thin	Thin	Thin	Thin
B	BB					
B	BB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	A		Thin	Thin	Thin	CcyGrp
BBB	A					
BBB	A		Thin	Thin	Thin	DocAdj
BBB	A		Thin	Thin	Thin	Entity Tier
A	AA		Thin	Thin	DocAdj	Thin
A	AA		Thin	Thin	DocAdj	Thin
	A		Thin	Thin		CcyGrp
	A		Thin	Thin		DocAdj
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA					
AA	AA	Thin	Thin	Thin	Thin	Thin
AAA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA					
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A					
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin		
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
Thin					
Thin					
Thin		Thin			
Thin		Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

TOYOTA-MotCredSGDCR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredUSDCR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredUSDMM	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredUSDMR	29-Aug-08 TOYOTA-MotCred
TOYOTA-MotCredUSDXR	29-Aug-08 TOYOTA-MotCred
TOYTSUJPYCR	29-Aug-08 TOYTSU
TOYTSUJPYMR	29-Aug-08 TOYTSU
TOYTSUJPYXR	29-Aug-08 TOYTSU
TOYTSUUSDCR	29-Aug-08 TOYTSU
TOYAUDMR	29-Aug-08 TOY
TOYAUDXR	29-Aug-08 TOY
TOYCADMR	29-Aug-08 TOY
TOYCADXR	29-Aug-08 TOY
TOYCHFMR	29-Aug-08 TOY
TOYEURCR	29-Aug-08 TOY
TOYEURMM	29-Aug-08 TOY
TOYEURMR	29-Aug-08 TOY
TOYEURXR	29-Aug-08 TOY
TOYGBPMR	29-Aug-08 TOY
TOYHKDXR	29-Aug-08 TOY
TOYILSXR	29-Aug-08 TOY
TOYJPYCR	29-Aug-08 TOY
TOYJPYMR	29-Aug-08 TOY
TOYNZDMR	29-Aug-08 TOY
TOYSGDMR	29-Aug-08 TOY
TOYUSDCR	29-Aug-08 TOY
TOYUSDMM	29-Aug-08 TOY
TOYUSDMR	29-Aug-08 TOY
TOYUSDXR	29-Aug-08 TOY
TPSA-FinBVAUDCR	29-Aug-08 TPSA-FinBV
TPSA-FinBVAUDMM	29-Aug-08 TPSA-FinBV
TPSA-FinBVEURCR	29-Aug-08 TPSA-FinBV
TPSA-FinBVEURMM	29-Aug-08 TPSA-FinBV
TPSA-FinBVEURMR	29-Aug-08 TPSA-FinBV
TPSA-FinBVGBPCR	29-Aug-08 TPSA-FinBV
TPSA-FinBVGBPMM	29-Aug-08 TPSA-FinBV
TPSA-FinBVUSDCR	29-Aug-08 TPSA-FinBV
TPSA-FinBVUSDMM	29-Aug-08 TPSA-FinBV
TPSA-FinBVUSDMR	29-Aug-08 TPSA-FinBV
TPSA-FinBVUSDXR	29-Aug-08 TPSA-FinBV
TRANECADMR	29-Aug-08 TRANE
TRANEEURMM	29-Aug-08 TRANE
TRANEEURMR	29-Aug-08 TRANE
TRANEEURXR	29-Aug-08 TRANE
TRANEGBPMR	29-Aug-08 TRANE
TRANEJPYMR	29-Aug-08 TRANE
TRANEJPYXR	29-Aug-08 TRANE
TRANEUSDCR	29-Aug-08 TRANE
TRANEUSDMM	29-Aug-08 TRANE
TRANEUSDMR	29-Aug-08 TRANE
TRANEUSDXR	29-Aug-08 TRANE
TRANE-TRAUSAUDXR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSCHFXR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSEURCR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSEURMM	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSEURMR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSEURXR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSHKDMR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSJPYMR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSJPYXR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSUSDCR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSUSDMM	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSUSDMR	29-Aug-08 TRANE-TRAUS
TRANE-TRAUSUSDXR	29-Aug-08 TRANE-TRAUS
TAUAUDMR	29-Aug-08 TAU
TAUCADMR	29-Aug-08 TAU
TAUCADXR	29-Aug-08 TAU
TAUCHFMR	29-Aug-08 TAU
TAUEURMM	29-Aug-08 TAU
TAUEURMR	29-Aug-08 TAU
TAUJPYMM	29-Aug-08 TAU
TAUJPYMR	29-Aug-08 TAU
TAUUSDCR	29-Aug-08 TAU
TAUUSDMM	29-Aug-08 TAU

Toyota Mtr Cr Corp	8HB565	SNRFOR	SGD	CR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	USD	CR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	USD	MM	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	USD	MR	Composite
Toyota Mtr Cr Corp	8HB565	SNRFOR	USD	XR	Composite
Toyota Tsusho Corp	JSB98A	SNRFOR	JPY	CR	Composite
Toyota Tsusho Corp	JSB98A	SNRFOR	JPY	MR	Composite
Toyota Tsusho Corp	JSB98A	SNRFOR	JPY	XR	Composite
Toyota Tsusho Corp	JSB98A	SNRFOR	USD	CR	Composite
Toys R Us Inc	8HB568	SNRFOR	AUD	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	AUD	XR	Composite
Toys R Us Inc	8HB568	SNRFOR	CAD	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	CAD	XR	Composite
Toys R Us Inc	8HB568	SNRFOR	CHF	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	EUR	CR	Composite
Toys R Us Inc	8HB568	SNRFOR	EUR	MM	Composite
Toys R Us Inc	8HB568	SNRFOR	EUR	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	EUR	XR	Composite
Toys R Us Inc	8HB568	SNRFOR	GBP	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	HKD	XR	Composite
Toys R Us Inc	8HB568	SNRFOR	ILS	XR	Composite
Toys R Us Inc	8HB568	SNRFOR	JPY	CR	Composite
Toys R Us Inc	8HB568	SNRFOR	JPY	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	NZD	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	SGD	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	USD	CR	Composite
Toys R Us Inc	8HB568	SNRFOR	USD	MM	Composite
Toys R Us Inc	8HB568	SNRFOR	USD	MR	Composite
Toys R Us Inc	8HB568	SNRFOR	USD	XR	Composite
TPSA Fin BV	8F988Y	SNRFOR	AUD	CR	Composite
TPSA Fin BV	8F988Y	SNRFOR	AUD	MM	Composite
TPSA Fin BV	8F988Y	SNRFOR	EUR	CR	Composite
TPSA Fin BV	8F988Y	SNRFOR	EUR	MM	Composite
TPSA Fin BV	8F988Y	SNRFOR	EUR	MR	Composite
TPSA Fin BV	8F988Y	SNRFOR	GBP	CR	Composite
TPSA Fin BV	8F988Y	SNRFOR	GBP	MM	Composite
TPSA Fin BV	8F988Y	SNRFOR	USD	CR	Composite
TPSA Fin BV	8F988Y	SNRFOR	USD	MM	Composite
TPSA Fin BV	8F988Y	SNRFOR	USD	MR	Composite
TPSA Fin BV	8F988Y	SNRFOR	USD	XR	Composite
Trane Inc.	8HBAHC	SNRFOR	CAD	MR	Composite
Trane Inc.	8HBAHC	SNRFOR	EUR	MM	Composite
Trane Inc.	8HBAHC	SNRFOR	EUR	MR	Composite
Trane Inc.	8HBAHC	SNRFOR	EUR	XR	Composite
Trane Inc.	8HBAHC	SNRFOR	GBP	MR	Composite
Trane Inc.	8HBAHC	SNRFOR	JPY	MR	Composite
Trane Inc.	8HBAHC	SNRFOR	JPY	XR	Composite
Trane Inc.	8HBAHC	SNRFOR	USD	CR	Composite
Trane Inc.	8HBAHC	SNRFOR	USD	MM	Composite
Trane Inc.	8HBAHC	SNRFOR	USD	MR	Composite
Trane Inc.	8HBAHC	SNRFOR	USD	XR	Composite
Trane US Inc	8HBAHO	SNRFOR	AUD	XR	Composite
Trane US Inc	8HBAHO	SNRFOR	CHF	XR	Composite
Trane US Inc	8HBAHO	SNRFOR	EUR	CR	Composite
Trane US Inc	8HBAHO	SNRFOR	EUR	MM	Composite
Trane US Inc	8HBAHO	SNRFOR	EUR	MR	Composite
Trane US Inc	8HBAHO	SNRFOR	EUR	XR	Composite
Trane US Inc	8HBAHO	SNRFOR	HKD	MR	Composite
Trane US Inc	8HBAHO	SNRFOR	JPY	MR	Composite
Trane US Inc	8HBAHO	SNRFOR	JPY	XR	Composite
Trane US Inc	8HBAHO	SNRFOR	USD	CR	Composite
Trane US Inc	8HBAHO	SNRFOR	USD	MM	Composite
Trane US Inc	8HBAHO	SNRFOR	USD	MR	Composite
Trane US Inc	8HBAHO	SNRFOR	USD	XR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	AUD	MR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	CAD	MR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	CAD	XR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	CHF	MR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	EUR	MM	Composite
TransAlta Corp	8HC7AJ	SNRFOR	EUR	MR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	JPY	MM	Composite
TransAlta Corp	8HC7AJ	SNRFOR	JPY	MR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	USD	CR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	USD	MM	Composite

0.39%	0.47%	0.55%	0.65%	0.71%	0.75%	0.78%	0.84%	0.94%
0.39%	0.47%	0.55%	0.65%	0.71%	0.75%	0.78%	0.84%	0.94%
0.37%	0.45%	0.54%	0.62%	0.69%	0.73%	0.80%	0.82%	0.89%
0.17%	0.26%	0.28%	0.32%	0.38%	0.42%	0.48%	0.55%	
0.17%	0.19%	0.21%	0.24%	0.29%	0.31%	0.36%	0.42%	
0.17%	0.25%	0.27%	0.32%	0.38%	0.42%	0.48%	0.55%	
3.10%	3.97%	6.15%	7.60%	8.27%	8.81%	8.63%	8.61%	8.38%
3.10%	3.87%	5.92%	7.43%	8.01%	8.49%	8.40%	8.38%	8.49%
3.10%	4.25%	6.50%	8.13%	8.79%	9.31%	9.20%	9.17%	9.27%
3.10%	4.08%	6.24%	7.81%	8.44%	8.94%	8.83%	8.81%	8.90%
3.10%	4.07%	6.20%	7.74%	8.37%	8.87%	8.81%	8.75%	8.77%
3.10%	3.87%	5.92%	7.43%	8.01%	8.49%	8.40%	8.38%	8.49%
3.10%	4.07%	6.20%	7.74%	8.37%	8.87%	8.81%	8.75%	8.77%
3.10%	3.87%	5.92%	7.43%	8.01%	8.49%	8.40%	8.38%	8.49%
3.10%	3.87%	5.92%	7.43%	8.01%	8.49%	8.40%	8.38%	8.49%
3.10%	4.25%	6.50%	8.13%	8.79%	9.31%	9.20%	9.17%	9.27%
3.10%	4.07%	6.20%	7.74%	8.37%	8.87%	8.81%	8.75%	8.77%
3.10%	3.87%	5.92%	7.43%	8.01%	8.49%	8.40%	8.38%	8.49%
0.26%	0.30%	0.50%	0.66%	0.75%	0.85%	0.99%	1.02%	1.06%
0.26%	0.30%	0.52%	0.66%	0.78%	0.89%	0.99%	1.06%	1.06%
0.26%	0.30%	0.50%	0.66%	0.75%	0.85%	0.99%	1.02%	1.06%
0.26%	0.30%	0.50%	0.66%	0.75%	0.85%	0.99%	1.02%	1.06%
0.26%	0.30%	0.52%	0.66%	0.78%	0.89%	0.99%	1.06%	1.06%
0.26%	0.30%	0.50%	0.66%	0.75%	0.85%	0.99%	1.02%	1.06%
0.26%	0.30%	0.48%	0.66%	0.72%	0.81%	0.99%	0.97%	1.06%
0.23%	0.27%	0.32%	0.39%	0.43%	0.47%	0.53%	0.60%	0.77%
0.22%	0.26%	0.31%	0.37%	0.42%	0.46%	0.51%	0.58%	0.74%
0.23%	0.27%	0.32%	0.38%	0.43%	0.47%	0.52%	0.60%	0.77%
0.24%	0.28%	0.34%	0.41%	0.45%	0.50%	0.55%	0.63%	0.81%
0.23%	0.27%	0.32%	0.39%	0.43%	0.47%	0.53%	0.60%	0.77%
0.22%	0.26%	0.31%	0.37%	0.42%	0.46%	0.51%	0.58%	0.74%
0.25%	0.28%	0.34%	0.42%	0.47%	0.50%	0.56%	0.61%	0.80%
0.25%	0.27%	0.32%	0.40%	0.45%	0.48%	0.54%	0.59%	0.77%
0.25%	0.27%	0.32%	0.40%	0.44%	0.48%	0.53%	0.58%	0.76%
0.25%	0.26%	0.31%	0.38%	0.43%	0.46%	0.51%	0.56%	0.73%
0.25%	0.27%	0.32%	0.40%	0.44%	0.48%	0.53%	0.58%	0.76%
0.25%	0.26%	0.31%	0.38%	0.43%	0.46%	0.51%	0.56%	0.73%
1.30%	1.50%	1.72%	1.99%	2.28%	2.44%	2.50%	2.57%	2.89%
1.30%	1.50%	1.72%	2.00%	2.29%	2.44%	2.51%	2.57%	2.89%
1.30%	1.50%	1.72%	2.00%	2.29%	2.44%	2.51%	2.57%	2.89%
1.30%	1.50%	1.72%	1.99%	2.28%	2.44%	2.50%	2.57%	2.89%
1.37%	1.58%	1.81%	2.11%	2.42%	2.57%	2.64%	2.72%	3.04%

1.07%	1.17%	40% A	AA	AA	AA
1.07%	1.17%	40% A	AA	AA	AA
		38.75%			
1.07%	1.17%	38% A	A	A	A
		38.75%			
		36.25% NR	BBB	A	AA
		35.83%			
		35.83% NR	BB	BBB	A
		35.83% NR	B	BB	BBB
8.40%	8.32%	39.35% NR	BBB	BBB	BBB
		39.35%			
		40%			
8.33%	8.39%	39.19% NR	A	A	AA
		40%			
9.17%	9.23%	39.35% NR	A	A	A
8.81%	8.86%	39.35% NR	A	A	A
8.75%	8.79%	40% NR	A	AA	A
8.33%	8.39%	39.19% NR	A	A	AA
8.75%	8.79%	40% NR	A	AA	A
8.33%	8.39%	39.19% NR	A	A	AA
8.33%	8.39%	39.19% NR	A	A	AA
		39.35%			
		39.35%			
		40%			
		40%			
9.17%	9.23%	39.35% NR	A	A	A
		39.35%			
8.75%	8.79%	40% NR	A	AA	A
8.33%	8.39%	39.19% NR	A	A	AA
		40%			
1.41%	1.32%	40% NR	NR	CCC	NR
1.41%	1.32%	40% NR	NR	B	NR
1.41%	1.32%	40% NR	NR	BB	NR
		40%			
		40%			
1.41%	1.32%	40% NR	NR	BB	NR
1.41%	1.32%	40% NR	NR	B	NR
1.41%	1.32%	40% NR	NR	BB	NR
		40%			
1.41%	1.32%	40% NR	NR	B	NR
		40%			
		40%			
0.78%	0.85%	40% BBB	A	AA	A
0.75%	0.85%	40% BB	BBB	A	BBB
		40%			
0.78%	0.85%	40% B	BB	BBB	BB
		40%			
0.82%	0.85%	40% BB	BBB	A	BBB
		40%			
0.78%	0.85%	40% BBB	A	AA	A
0.75%	0.85%	40% BB	BBB	A	BBB
		40%			
		40%			
0.73%	0.78%	40% NR	BB	BBB	BBB
0.73%	0.78%	40% NR	BB	BBB	BBB
0.73%	0.78%	40% NR	BBB	A	A
0.73%	0.78%	40% NR	BB	BBB	BBB
		40%			
		40%			
		40%			
		40%			
		40%			
0.73%	0.78%	40% NR	BBB	A	A
0.73%	0.78%	40% NR	BB	BBB	BBB
2.83%	2.68%	40% B	B	BB	B
		40%			
		40%			
2.83%	2.68%	40% BBB	BBB	A	BBB
		40%			
2.83%	2.68%	40% BBB	BBB	A	BBB
		40%			
2.83%	2.68%	40% B	B	BB	B
2.97%	2.82%	40% BB	BB	BBB	BB
		40%			

A	A	AA	AA	A	NR
A	A	AA	AA	A	NR
A	A	A	A	BBB	NR
A	BBB	A	A		
BBB	BB	BBB	BBB		
BB	B	BB	BB		
BBB	BBB	BBB	BBB	BBB	BBB
AA	A	AA	A	A	A
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	A	AA	A	A	A
AA	AA	AA	AA	A	AA
AA	A	AA	A	A	A
AA	A	AA	A	A	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	A	AA	A	A	A
BB	BB	NR	B	NR	NR
BBB	BBB	NR	BB	NR	NR
A	A	NR	BBB	NR	NR
A	A	NR	BBB	NR	NR
BBB	BBB	NR	BB	NR	NR
A	A	NR	BBB	NR	NR
BBB	BBB	NR	BB	NR	NR
BBB	A	BBB	BBB	BB	BBB
BBB	BBB	BB	BB	B	BB
BB	BB	B	B	CCC	B
BBB	BBB	BB	BB	B	BB
BBB	A	BBB	BBB	BB	BBB
BBB	BBB	BB	BB	B	BB
BB	B	BB	BB	B	NR
BB	B	BB	BB	B	NR
BBB	BB	BBB	BBB	BB	NR
BB	B	BB	BBB	B	NR
BBB	BB	BBB	BBB	BB	NR
BB	B	BB	BBB	B	NR
BB	BB	BBB	BBB	B	BB
A	A	AA	AA	BBB	A
A	A	AA	AA	BBB	A
BB	BB	BBB	BBB	B	BB
A	BBB	A	A	BB	BBB

NR	A	5	Consumer Goods	N.Amer	United States
NR	A	5	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	6	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	BBB	6	Basic Materials	Asia	Japan
	NR		Basic Materials	Asia	Japan
	BBB	6	Basic Materials	Asia	Japan
	BBB	6	Basic Materials	Asia	Japan
BB	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
A	A	10	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
A	A	10	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	A	10	Consumer Services	N.Amer	United States
A	A	5	Consumer Services	N.Amer	United States
	NR		Telecommunications	Europe	Netherlands
NR	NR	3	Telecommunications	Europe	Netherlands
NR	NR	3	Telecommunications	Europe	Netherlands
NR	NR	3	Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
NR	NR	3	Telecommunications	Europe	Netherlands
NR	NR	3	Telecommunications	Europe	Netherlands
NR	NR	3	Telecommunications	Europe	Netherlands
	NR		Telecommunications	Europe	Netherlands
NR	NR	3	Telecommunications	Europe	Netherlands
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
NR	BBB	7	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
NR	BBB	5	Industrials	N.Amer	United States
BB	A	7	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
A	BBB	7	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
A	BBB	7	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada
BB	A	7	Utilities	N.Amer	Canada
BBB	A	7	Utilities	N.Amer	Canada
	NR		Utilities	N.Amer	Canada

AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	A					
AAA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B					
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B					
B	B					
B	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	Entity Tier	Thin	Entity Tier
BBB	A	Thin	Thin	DocAdj	Thin	DocAdj
BBB	A	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	A	Thin	Thin	DocAdj	Thin	DocAdj
BBB	A	Thin	Thin	CcyGrp	Thin	CcyGrp
BBB	A					
BBB	A	Thin	Thin	DocAdj	Thin	DocAdj
BBB	AA					
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BB	AA					
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB					
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Thin	Entity Tier	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	Thin	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier

TAUUSDMR	29-Aug-08 TAU
TAUUSDXR	29-Aug-08 TAU
AEGON-TransFinUSDCR	29-Aug-08 AEGON-TransFin
AEGON-TransFinUSDMM	29-Aug-08 AEGON-TransFin
AEGON-TransFinUSDMR	29-Aug-08 AEGON-TransFin
TRPCADMR	29-Aug-08 TRP
TRPEURCR	29-Aug-08 TRP
TRPEURMM	29-Aug-08 TRP
TRPEURMR	29-Aug-08 TRP
TRPJPYMR	29-Aug-08 TRP
TRPUSDCR	29-Aug-08 TRP
TRPUSDMM	29-Aug-08 TRP
TRPUSDMR	29-Aug-08 TRP
TRPUSDXR	29-Aug-08 TRP
TRADIGUSDCR	29-Aug-08 TRADIG
TRADIGUSDMR	29-Aug-08 TRADIG
TRADIGUSDXR	29-Aug-08 TRADIG
RIGAUDCR	29-Aug-08 RIG
RIGAUDMR	29-Aug-08 RIG
RIGAUDXR	29-Aug-08 RIG
RIGCADMR	29-Aug-08 RIG
RIGCHFMR	29-Aug-08 RIG
RIGEURCR	29-Aug-08 RIG
RIGEURMM	29-Aug-08 RIG
RIGEURMR	29-Aug-08 RIG
RIGEURXR	29-Aug-08 RIG
RIGGBPMR	29-Aug-08 RIG
RIGGBPXR	29-Aug-08 RIG
RIGHKDMR	29-Aug-08 RIG
RIGHKDXR	29-Aug-08 RIG
RIGJPYCR	29-Aug-08 RIG
RIGJPYMR	29-Aug-08 RIG
RIGJPYXR	29-Aug-08 RIG
RIGNOKMR	29-Aug-08 RIG
RIGSEKMR	29-Aug-08 RIG
RIGSEKXR	29-Aug-08 RIG
RIGSGDMR	29-Aug-08 RIG
RIGTWDMR	29-Aug-08 RIG
RIGUSDCR	29-Aug-08 RIG
RIGUSDMM	29-Aug-08 RIG
RIGUSDMR	29-Aug-08 RIG
RIGUSDXR	29-Aug-08 RIG
RIG-TRANSAUDMR	29-Aug-08 RIG-TRANS
RIG-TRANSEURCR	29-Aug-08 RIG-TRANS
RIG-TRANSEURMM	29-Aug-08 RIG-TRANS
RIG-TRANSEURMR	29-Aug-08 RIG-TRANS
RIG-TRANSEURXR	29-Aug-08 RIG-TRANS
RIG-TRANSHKDMR	29-Aug-08 RIG-TRANS
RIG-TRANSJPYMR	29-Aug-08 RIG-TRANS
RIG-TRANSSGDMR	29-Aug-08 RIG-TRANS
RIG-TRANSUSDCR	29-Aug-08 RIG-TRANS
RIG-TRANSUSDMM	29-Aug-08 RIG-TRANS
RIG-TRANSUSDMR	29-Aug-08 RIG-TRANS
RIG-TRANSUSDXR	29-Aug-08 RIG-TRANS
TCLAU-FINAUDMR	29-Aug-08 TCLAU-FIN
TCLAU-FINUSDMR	29-Aug-08 TCLAU-FIN
TRVAUDMR	29-Aug-08 TRV
TRVCHFMR	29-Aug-08 TRV
TRVEURCR	29-Aug-08 TRV
TRVEURMM	29-Aug-08 TRV
TRVEURMR	29-Aug-08 TRV
TRVEURXR	29-Aug-08 TRV
TRVGBPMR	29-Aug-08 TRV
TRVHKDMR	29-Aug-08 TRV
TRVJPYMR	29-Aug-08 TRV
TRVUSDCR	29-Aug-08 TRV
TRVUSDMM	29-Aug-08 TRV
TRVUSDMR	29-Aug-08 TRV
TRVUSDXR	29-Aug-08 TRV
STA-TPCCEURCR	29-Aug-08 STA-TPCC
STA-TPCCEURMR	29-Aug-08 STA-TPCC
STA-TPCCUSDCR	29-Aug-08 STA-TPCC
STA-TPCCUSDMR	29-Aug-08 STA-TPCC
TRLLCEURMM	29-Aug-08 TRLLC

TransAlta Corp	8HC7AJ	SNRFOR	USD	MR	Composite
TransAlta Corp	8HC7AJ	SNRFOR	USD	XR	Composite
Transamerica Fin Corp	8HC852	SNRFOR	USD	CR	Composite
Transamerica Fin Corp	8HC852	SNRFOR	USD	MM	Composite
Transamerica Fin Corp	8HC852	SNRFOR	USD	MR	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	CAD	MR	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	EUR	CR	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	EUR	MM	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	EUR	MR	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	JPY	MR	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	USD	CR	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	USD	MM	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	USD	MR	Composite
TransCanada Pipelines Ltd	8HC878	SNRFOR	USD	XR	Composite
Transdigm Inc	8HC9AB	SECDOM	USD	CR	Composite
Transdigm Inc	8HC9AB	SECDOM	USD	MR	Composite
Transdigm Inc	8HC9AB	SECDOM	USD	XR	Composite
Transocean Inc	8HCBB3	SNRFOR	AUD	CR	Composite
Transocean Inc	8HCBB3	SNRFOR	AUD	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	AUD	XR	Composite
Transocean Inc	8HCBB3	SNRFOR	CAD	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	CHF	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	EUR	CR	Composite
Transocean Inc	8HCBB3	SNRFOR	EUR	MM	Composite
Transocean Inc	8HCBB3	SNRFOR	EUR	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	EUR	XR	Composite
Transocean Inc	8HCBB3	SNRFOR	GBP	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	GBP	XR	Composite
Transocean Inc	8HCBB3	SNRFOR	HKD	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	HKD	XR	Composite
Transocean Inc	8HCBB3	SNRFOR	JPY	CR	Composite
Transocean Inc	8HCBB3	SNRFOR	JPY	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	JPY	XR	Composite
Transocean Inc	8HCBB3	SNRFOR	NOK	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	SEK	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	SEK	XR	Composite
Transocean Inc	8HCBB3	SNRFOR	SGD	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	TWD	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	USD	CR	Composite
Transocean Inc	8HCBB3	SNRFOR	USD	MM	Composite
Transocean Inc	8HCBB3	SNRFOR	USD	MR	Composite
Transocean Inc	8HCBB3	SNRFOR	USD	XR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	AUD	MR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	EUR	CR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	EUR	MM	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	EUR	MR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	EUR	XR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	HKD	MR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	JPY	MR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	SGD	MR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	USD	CR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	USD	MM	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	USD	MR	Composite
Transocean Worldwide Inc	GP907N	SNRFOR	USD	XR	Composite
TRANSURBAN Fin Co PTY LTD	QZAADY	SNRFOR	AUD	MR	Composite
TRANSURBAN Fin Co PTY LTD	QZAADY	SNRFOR	USD	MR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	AUD	MR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	CHF	MR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	EUR	CR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	EUR	MM	Composite
Travelers Cos Inc	8HD58L	SNRFOR	EUR	MR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	EUR	XR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	GBP	MR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	HKD	MR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	JPY	MR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	USD	CR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	USD	MM	Composite
Travelers Cos Inc	8HD58L	SNRFOR	USD	MR	Composite
Travelers Cos Inc	8HD58L	SNRFOR	USD	XR	Composite
Travelers Ppty Cas Corp	8HD62G	SNRFOR	EUR	CR	Composite
Travelers Ppty Cas Corp	8HD62G	SNRFOR	EUR	MR	Composite
Travelers Ppty Cas Corp	8HD62G	SNRFOR	USD	CR	Composite
Travelers Ppty Cas Corp	8HD62G	SNRFOR	USD	MR	Composite
Travelport LLC	8HD62K	SECDOM	EUR	MM	Composite

1.30%	1.50%	1.72%	2.00%	2.29%	2.44%	2.51%	2.57%	2.89%
1.25%	1.45%	1.66%	1.93%	2.22%	2.35%	2.42%	2.49%	2.78%
0.63%	0.71%	0.87%	0.98%	1.08%	1.20%	1.24%	1.30%	1.54%
0.60%	0.68%	0.83%	0.94%	1.04%	1.15%	1.19%	1.25%	1.48%
0.60%	0.70%	0.82%	0.93%	1.03%	1.14%	1.18%	1.24%	1.47%
0.63%	0.71%	0.87%	0.98%	1.08%	1.20%	1.24%	1.30%	1.54%
0.60%	0.70%	0.82%	0.93%	1.03%	1.14%	1.18%	1.24%	1.47%
					1.95%			
					1.95%			
					1.95%			
0.44%	0.50%	0.64%	0.78%	0.83%	0.94%	1.00%	1.05%	1.04%
0.42%	0.48%	0.61%	0.78%	0.83%	0.90%	0.95%	0.99%	1.04%
0.41%	0.46%	0.59%	0.78%	0.83%	0.86%	0.91%	0.96%	1.04%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.46%	0.51%	0.68%	0.82%	0.88%	0.94%	0.99%	1.05%	1.11%
0.46%	0.51%	0.68%	0.82%	0.88%	0.94%	0.99%	1.05%	1.11%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.42%	0.46%	0.62%	0.75%	0.80%	0.86%	0.91%	0.96%	1.01%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.42%	0.46%	0.62%	0.75%	0.80%	0.86%	0.91%	0.96%	1.01%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.42%	0.46%	0.62%	0.75%	0.80%	0.86%	0.91%	0.96%	1.01%
0.42%	0.46%	0.62%	0.75%	0.80%	0.86%	0.91%	0.96%	1.01%
0.42%	0.47%	0.61%	0.78%	0.84%	0.90%	0.95%	1.00%	1.04%
0.40%	0.46%	0.59%	0.78%	0.81%	0.87%	0.92%	0.97%	1.04%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.42%	0.46%	0.62%	0.75%	0.80%	0.86%	0.91%	0.96%	1.01%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.46%	0.51%	0.68%	0.82%	0.88%	0.94%	0.99%	1.05%	1.11%
0.46%	0.51%	0.68%	0.82%	0.88%	0.94%	0.99%	1.05%	1.11%
0.43%	0.48%	0.65%	0.79%	0.85%	0.89%	0.94%	1.00%	1.05%
0.42%	0.46%	0.62%	0.75%	0.80%	0.86%	0.91%	0.96%	1.01%
0.26%	0.29%	0.33%	0.35%	0.38%	0.42%	0.46%	0.48%	0.63%
0.26%	0.29%	0.34%	0.35%	0.38%	0.42%	0.46%	0.48%	0.63%
0.26%	0.29%	0.34%	0.35%	0.38%	0.42%	0.46%	0.48%	0.63%
0.26%	0.29%	0.33%	0.35%	0.38%	0.42%	0.46%	0.48%	0.63%
0.26%	0.29%	0.34%	0.35%	0.38%	0.42%	0.46%	0.48%	0.63%
0.26%	0.30%	0.36%	0.37%	0.40%	0.44%	0.49%	0.50%	0.66%
0.26%	0.29%	0.34%	0.35%	0.38%	0.42%	0.46%	0.48%	0.63%
0.26%	0.28%	0.33%	0.34%	0.37%	0.41%	0.45%	0.46%	0.61%
0.43%	0.47%	0.54%	0.64%	0.72%	0.82%	1.00%	1.10%	
0.43%	0.47%	0.54%	0.64%	0.72%	0.82%	1.00%	1.10%	
0.47%	0.57%	0.63%	0.70%	0.74%	0.80%	0.84%	0.87%	1.03%
0.47%	0.57%	0.63%	0.70%	0.74%	0.80%	0.84%	0.87%	1.03%
0.49%	0.60%	0.66%	0.73%	0.78%	0.84%	0.89%	0.92%	1.09%
0.47%	0.57%	0.64%	0.70%	0.75%	0.81%	0.85%	0.88%	1.04%
0.47%	0.57%	0.63%	0.70%	0.74%	0.80%	0.84%	0.87%	1.03%
0.45%	0.54%	0.61%	0.67%	0.71%	0.77%	0.81%	0.84%	0.99%
0.45%	0.54%	0.61%	0.67%	0.71%	0.77%	0.81%	0.84%	0.99%
0.45%	0.54%	0.61%	0.67%	0.71%	0.77%	0.81%	0.84%	0.99%
0.47%	0.57%	0.63%	0.70%	0.74%	0.80%	0.84%	0.87%	1.03%
0.49%	0.60%	0.66%	0.73%	0.78%	0.84%	0.89%	0.92%	1.09%
0.49%	0.60%	0.66%	0.73%	0.78%	0.84%	0.89%	0.92%	1.09%
0.47%	0.57%	0.63%	0.70%	0.74%	0.80%	0.84%	0.87%	1.03%
0.45%	0.54%	0.61%	0.67%	0.71%	0.77%	0.81%	0.84%	0.99%
	0.43%	0.49%	0.60%	0.65%	0.77%	0.75%	0.79%	
	0.43%	0.49%	0.60%	0.65%	0.74%	0.75%	0.79%	
	0.43%	0.49%	0.60%	0.65%	0.77%	0.75%	0.79%	
	0.43%	0.49%	0.60%	0.65%	0.74%	0.75%	0.79%	

2.83%	2.68%	40%	BBB	BBB	A	BBB
2.72%	2.58%	40%	BB	BB	BBB	BB
		40%				
		40%				
		40%				
		40%				
1.56%	1.73%	40%	BBB	A	A	A
1.50%	1.66%	40%	BBB	A	A	A
1.48%	1.64%	40%	A	AA	AA	AA
		40%				
1.56%	1.73%	40%	BBB	A	A	A
		40%				
1.48%	1.64%	40%	A	AA	AA	AA
		40%				
		75%				
		75%				
		75%				
1.07%	1.13%	40%	BBB	BBB	BBB	BBB
1.07%	1.13%	40%	A	A	A	BBB
1.07%	1.13%	40%	BBB	BBB	BBB	BBB
1.07%	1.13%	40%	A	AA	AA	AA
1.07%	1.13%	40%	A	AA	AA	AA
1.13%	1.13%	40%	BBB	A	A	A
1.13%	1.13%	40%				
1.07%	1.13%	40%	A	AA	AA	AA
1.03%	1.13%	40%	BBB	A	AA	A
1.07%	1.13%	40%	A	AA	AA	AA
1.03%	1.13%	40%	BBB	A	AA	A
1.07%	1.13%	40%	A	AA	AA	AA
1.03%	1.13%	40%	BBB	A	AA	A
1.03%	1.13%	40%				
1.07%	1.13%	40%	A	A	A	BBB
1.07%	1.13%		BBB	BBB	BBB	BBB
1.07%	1.13%	40%	A	AA	AA	AA
1.07%	1.13%	40%				
1.03%	1.13%	40%	BBB	A	AA	A
1.07%	1.13%	40%	A	AA	AA	AA
1.07%	1.13%	40%				
1.13%	1.13%	40%	BBB	A	A	A
1.13%	1.13%	40%				
1.07%	1.13%	40%	A	AA	AA	AA
1.03%	1.13%	40%	BBB	A	AA	A
0.72%	1.05%	39.41%	NR	BBB	BB	BB
		39.41%				
		39.41%				
0.72%	1.05%	40%	NR	AA	A	A
		39.41%				
0.72%	1.05%	40%	NR	AA	A	A
0.72%	1.05%	39.41%	NR	BBB	BB	BB
0.72%	1.05%	40%	NR	AA	A	A
0.76%	1.05%	39.41%	NR	A	BBB	BBB
		39.41%				
0.72%	1.05%	40%	NR	AA	A	A
0.70%	1.05%	39.41%	NR	A	BBB	BBB
1.25%		40%	B	NR	B	NR
1.25%		40%	B	NR	B	NR
1.12%	0.93%	40.00%	B	BBB	BBB	BB
1.12%	0.93%	40.00%	BBB	AA	AA	A
1.12%	0.93%	40.00%	BB	A	A	BBB
1.12%	0.93%	40.00%	BB	A	A	BBB
1.12%	0.93%	40.00%	BBB	AA	AA	A
1.12%	0.93%	40.00%	BB	A	A	BBB
1.12%	0.93%	40.00%				
1.12%	0.93%	40.00%				
1.12%	0.93%	40.00%	B	BBB	BBB	BB
1.12%	0.93%	40.00%	BB	A	A	BBB
1.12%	0.93%	40.00%				
1.12%	0.93%	40.00%	BBB	AA	AA	A
1.12%	0.93%	40.00%	BB	A	A	BBB
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		74.50%				

A	A	AA	AA	BBB	A
A	BBB	A	A	BB	BBB
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
BBB	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AAA	AAA	AA	BBB	BBB
AA	AAA	AAA	AA	BBB	BBB
A	AA	AA	A	BBB	BBB
AA	AAA	AAA	AA	BBB	BBB
AA	A	AA	AA	A	BBB
AA	AAA	AAA	AA	BBB	BBB
AA	A	AA	AA	A	BBB
AA	AAA	AAA	AA	BBB	BBB
AA	A	AA	AA	A	BBB
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AAA	AAA	AA	BBB	BBB
AA	A	AA	AA	A	BBB
AA	AAA	AAA	AA	BBB	BBB
A	AA	AA	A	BBB	BBB
AA	AAA	AAA	AA	BBB	BBB
AA	A	AA	AA	A	BBB
BBB	BB	BBB	BBB	B	BB
AA	A	AA	AA	BBB	A
AA	A	AA	AA	BBB	A
BBB	BB	BBB	BBB	B	BB
AA	A	AA	AA	BBB	A
A	BBB	A	A	BB	BBB
AA	A	AA	AA	BBB	A
A	BBB	A	A	BB	BBB
B	NR	CCC	NR		NR
B	NR	CCC	NR		NR
BBB	BBB	B	BB	CCC	NR
AA	AA	BBB	A	BB	NR
A	A	BB	BBB	B	NR
A	A	BB	BBB	B	NR
AA	AA	BBB	A	BB	NR
A	A	BB	BBB	B	NR
BBB	BBB	B	BB	CCC	NR
A	A	BB	BBB	B	NR
AA	AA	BBB	A	BB	NR
A	A	BB	BBB	B	NR
NR	BBB	NR	NR		
NR	A	NR	NR		
NR	BBB	NR	NR		
NR	A	NR	NR		

A	BBB	7	Utilities	N.Amer	Canada
BBB	A	7	Utilities	N.Amer	Canada
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Oil & Gas	N.Amer	Canada
BBB	AA	10	Oil & Gas	N.Amer	Canada
BBB	AA	10	Oil & Gas	N.Amer	Canada
A	AA	10	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
BBB	AA	10	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
A	AA	10	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
NR	A	3	Oil & Gas	OffShore	Cayman Islands
NR	A	3	Oil & Gas	OffShore	Cayman Islands
NR	A	3	Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
NR	A	5	Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
NR	A	5	Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
NR	A	5	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
NR	A	3	Oil & Gas	OffShore	Cayman Islands
NR	A	3	Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
NR	A	5	Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
	NR		Oil & Gas	OffShore	Cayman Islands
NR	AA	12	Oil & Gas	OffShore	Cayman Islands
NR	A	5	Oil & Gas	OffShore	Cayman Islands
NR	A	8	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	8	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	8	Oil & Gas	N.Amer	United States
NR	A	8	Oil & Gas	N.Amer	United States
NR	A	8	Oil & Gas	N.Amer	United States
NR	A	8	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	8	Oil & Gas	N.Amer	United States
NR	A	8	Oil & Gas	N.Amer	United States
	NR	2	Industrials	Oceania	Australia
	NR	2	Industrials	Oceania	Australia
NR	BBB	8	Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
NR	BBB	8	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Consumer Services	N.Amer	United States

BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
B						
B						
B						
BBB	BBB	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	Entity Tier	Thin	Entity Tier	Thin	Entity Tier
BBB	A	Entity Tier	Thin	Entity Tier	Thin	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
B	B					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
Thin					
Thin					
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	Entity Tier	Thin		Thin	
Thin	Entity Tier	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			

CcyGrp
Entity Tier
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin

TRLLCEURMR	29-Aug-08 TRLLC
TRLLCUSDMR	29-Aug-08 TRLLC
TRLLCUSDXR	29-Aug-08 TRLLC
TRLLCEURCR	29-Aug-08 TRLLC
TRLLCEURMM	29-Aug-08 TRLLC
TRLLCEURMR	29-Aug-08 TRLLC
TRLLCEURXR	29-Aug-08 TRLLC
TRLLCUSDMR	29-Aug-08 TRLLC
TRLLCUSDXR	29-Aug-08 TRLLC
TRLLCEURMR	29-Aug-08 TRLLC
TRLLCUSDMM	29-Aug-08 TRLLC
TRLLCUSDXR	29-Aug-08 TRLLC
TRIAUDMR	29-Aug-08 TRI
TRIEURMM	29-Aug-08 TRI
TRIEURMR	29-Aug-08 TRI
TRIEURXR	29-Aug-08 TRI
TRIHKDXR	29-Aug-08 TRI
TRIUSDCR	29-Aug-08 TRI
TRIUSDMM	29-Aug-08 TRI
TRIUSDMR	29-Aug-08 TRI
TRIUSDXR	29-Aug-08 TRI
TRIAUDXR	29-Aug-08 TRI
TRIEURMM	29-Aug-08 TRI
TRIEURMR	29-Aug-08 TRI
TRIEURXR	29-Aug-08 TRI
TRIHKDXR	29-Aug-08 TRI
TRIJPYXR	29-Aug-08 TRI
TRIUSDMM	29-Aug-08 TRI
TRIUSDMR	29-Aug-08 TRI
TRIUSDXR	29-Aug-08 TRI
TRBUSDMR	29-Aug-08 TRB
TRBUSDXR	29-Aug-08 TRB
TRBAUDCR	29-Aug-08 TRB
TRBAUDMR	29-Aug-08 TRB
TRBCADMR	29-Aug-08 TRB
TRBCHFMR	29-Aug-08 TRB
TRBEURCR	29-Aug-08 TRB
TRBEURMM	29-Aug-08 TRB
TRBEURMR	29-Aug-08 TRB
TRBEURXR	29-Aug-08 TRB
TRBHKDMR	29-Aug-08 TRB
TRBJPYMR	29-Aug-08 TRB
TRBNOKMR	29-Aug-08 TRB
TRBSEKMR	29-Aug-08 TRB
TRBSGDMR	29-Aug-08 TRB
TRBUSDCR	29-Aug-08 TRB
TRBUSDMM	29-Aug-08 TRB
TRBUSDMR	29-Aug-08 TRB
TRBUSDXR	29-Aug-08 TRB
TRBEURMM	29-Aug-08 TRB
TRBEURMR	29-Aug-08 TRB
TRBEURXR	29-Aug-08 TRB
TRBUSDMM	29-Aug-08 TRB
TRBUSDMR	29-Aug-08 TRB
TRBUSDXR	29-Aug-08 TRB
TMSUSDMR	29-Aug-08 TMS
TMSUSDXR	29-Aug-08 TMS
TRNITYEURMM	29-Aug-08 TRNITY
TRNITYEURMR	29-Aug-08 TRNITY
TRNITYGBPMR	29-Aug-08 TRNITY
TRWLLCUSDXR	29-Aug-08 TRWLLC
TRPLLCUSDMR	29-Aug-08 TRPLLC
TRPLLCUSDXR	29-Aug-08 TRPLLC
TRPLLCUSDMR	29-Aug-08 TRPLLC
TRPLLCUSDXR	29-Aug-08 TRPLLC
TRCP-TMCLUSDCR	29-Aug-08 TRCP-TMCL
TRCP-TMCLUSDMR	29-Aug-08 TRCP-TMCL
TRUVO-AcqcoEURMM	29-Aug-08 TRUVO-Acqco
TRUVO-AcqcoEURMR	29-Aug-08 TRUVO-Acqco
TRUVO-AcqcoEURXR	29-Aug-08 TRUVO-Acqco
TRUVO-AcqcoUSDMM	29-Aug-08 TRUVO-Acqco
TRUVO-SubCoAUDMM	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoCHFMM	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoEURCR	29-Aug-08 TRUVO-SubCo

Travelport LLC	8HD62K	SECDOM	EUR	MR	Composite
Travelport LLC	8HD62K	SECDOM	USD	MR	Composite
Travelport LLC	8HD62K	SECDOM	USD	XR	Composite
Travelport LLC	8HD62K	SNRFOR	EUR	CR	Composite
Travelport LLC	8HD62K	SNRFOR	EUR	MM	Composite
Travelport LLC	8HD62K	SNRFOR	EUR	MR	Composite
Travelport LLC	8HD62K	SNRFOR	EUR	XR	Composite
Travelport LLC	8HD62K	SNRFOR	USD	MR	Composite
Travelport LLC	8HD62K	SNRFOR	USD	XR	Composite
Travelport LLC	8HD62K	SUBLT2	EUR	MR	Composite
Travelport LLC	8HD62K	SUBLT2	USD	MM	Composite
Travelport LLC	8HD62K	SUBLT2	USD	XR	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	AUD	MR	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	EUR	MM	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	EUR	MR	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	EUR	XR	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	HKD	XR	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	USD	CR	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	USD	MM	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	USD	MR	Composite
Triad Hosps Inc	U2HEB9	SNRFOR	USD	XR	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	AUD	XR	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	EUR	MM	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	EUR	MR	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	EUR	XR	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	HKD	XR	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	JPY	XR	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	USD	MM	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	USD	MR	Composite
Triad Hosps Inc	U2HEB9	SUBLT2	USD	XR	Composite
Tribune Co	8HF64B	SECDOM	USD	MR	Composite
Tribune Co	8HF64B	SECDOM	USD	XR	Composite
Tribune Co	8HF64B	SNRFOR	AUD	CR	Composite
Tribune Co	8HF64B	SNRFOR	AUD	MR	Composite
Tribune Co	8HF64B	SNRFOR	CAD	MR	Composite
Tribune Co	8HF64B	SNRFOR	CHF	MR	Composite
Tribune Co	8HF64B	SNRFOR	EUR	CR	Composite
Tribune Co	8HF64B	SNRFOR	EUR	MM	Composite
Tribune Co	8HF64B	SNRFOR	EUR	MR	Composite
Tribune Co	8HF64B	SNRFOR	EUR	XR	Composite
Tribune Co	8HF64B	SNRFOR	HKD	MR	Composite
Tribune Co	8HF64B	SNRFOR	JPY	MR	Composite
Tribune Co	8HF64B	SNRFOR	NOK	MR	Composite
Tribune Co	8HF64B	SNRFOR	SEK	MR	Composite
Tribune Co	8HF64B	SNRFOR	SGD	MR	Composite
Tribune Co	8HF64B	SNRFOR	USD	CR	Composite
Tribune Co	8HF64B	SNRFOR	USD	MM	Composite
Tribune Co	8HF64B	SNRFOR	USD	MR	Composite
Tribune Co	8HF64B	SNRFOR	USD	XR	Composite
Tribune Co	8HF64B	SUBLT2	EUR	MM	Composite
Tribune Co	8HF64B	SUBLT2	EUR	MR	Composite
Tribune Co	8HF64B	SUBLT2	EUR	XR	Composite
Tribune Co	8HF64B	SUBLT2	USD	MM	Composite
Tribune Co	8HF64B	SUBLT2	USD	MR	Composite
Tribune Co	8HF64B	SUBLT2	USD	XR	Composite
Trimas Corp	8HF836	SNRFOR	USD	MR	Composite
Trimas Corp	8HF836	SNRFOR	USD	XR	Composite
TRINITYBROOK Ltd	GP97EJ	SECDOM	EUR	MM	Composite
TRINITYBROOK Ltd	GP97EJ	SECDOM	EUR	MR	Composite
TRINITYBROOK Ltd	GP97EJ	SECDOM	GBP	MR	Composite
Tronox Worldwide LLC	8HG75K	SNRFOR	USD	XR	Composite
Tropicana Entmt LLC	8HG78N	SNRFOR	USD	MR	Composite
Tropicana Entmt LLC	8HG78N	SNRFOR	USD	XR	Composite
Tropicana Entmt LLC	8HG78N	SUBLT2	USD	MR	Composite
Tropicana Entmt LLC	8HG78N	SUBLT2	USD	XR	Composite
True Move Co Ltd	Y14ACC	SNRFOR	USD	CR	Composite
True Move Co Ltd	Y14ACC	SNRFOR	USD	MR	Composite
TRUVO ACQUISITION CORP	8HHC9J	SECDOM	EUR	MM	Composite
TRUVO ACQUISITION CORP	8HHC9J	SECDOM	EUR	MR	Composite
TRUVO ACQUISITION CORP	8HHC9J	SECDOM	EUR	XR	Composite
TRUVO ACQUISITION CORP	8HHC9J	SECDOM	USD	MM	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	AUD	MM	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	CHF	MM	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	EUR	CR	Composite

			3.60%		4.17%	4.34%		
			3.60%		4.17%	4.34%		
7.61%	7.01%	8.82%	9.88%	10.16%	10.37%	9.35%	10.15%	
7.31%	7.01%	8.46%	9.48%	9.75%	9.95%	9.35%	9.74%	
7.23%	7.01%	8.37%	9.38%	9.65%	9.85%	9.35%	9.64%	
6.95%	7.01%	8.07%	9.04%	9.29%	9.49%	9.35%	9.28%	
7.23%	7.01%	8.37%	9.38%	9.65%	9.85%	9.35%	9.64%	
6.95%	7.01%	8.07%	9.04%	9.29%	9.49%	9.35%	9.28%	
0.04%	0.06%	0.22%	0.32%	0.45%	0.59%	0.55%	0.61%	
0.04%	0.06%	0.22%	0.32%	0.45%	0.59%	0.55%	0.61%	
0.04%	0.06%	0.22%	0.32%	0.45%	0.59%	0.55%	0.61%	
0.04%	0.06%	0.24%	0.35%	0.49%	0.64%	0.55%	0.67%	
0.04%	0.06%	0.23%	0.33%	0.46%	0.61%	0.55%	0.64%	
0.04%	0.06%	0.22%	0.32%	0.45%	0.59%	0.55%	0.61%	
0.14%	0.18%	0.23%	0.54%	0.54%	0.68%	0.79%	0.90%	1.24%
0.14%	0.18%	0.23%	0.54%	0.54%	0.68%	0.79%	0.90%	1.24%
0.14%	0.18%	0.24%	0.56%	0.58%	0.71%	0.83%	0.93%	1.24%
0.14%	0.18%	0.23%	0.54%	0.54%	0.68%	0.79%	0.90%	1.24%
22.92%	23.84%	33.93%	37.24%	37.91%	36.71%	34.58%	31.71%	32.38%
22.92%	23.84%	33.93%	37.24%	37.91%	36.71%	34.58%	31.71%	32.38%
22.92%	23.84%	33.93%	37.24%	37.91%	36.71%	34.58%	31.71%	32.38%
22.92%	23.84%	33.93%	37.24%	37.91%	36.71%	34.58%	31.71%	32.38%
22.94%	23.58%	34.22%	37.13%	37.29%	36.69%	34.42%	31.45%	30.29%
22.94%	23.58%	34.22%	37.13%	37.29%	36.69%	34.42%	31.45%	30.29%
24.24%	24.77%	36.12%	38.70%	39.46%	38.17%	35.79%	33.61%	32.25%
23.27%	23.78%	34.68%	37.15%	37.88%	36.64%	34.36%	31.78%	30.61%
22.94%	23.58%	34.22%	37.13%	37.29%	36.69%	34.42%	31.45%	30.29%
22.18%	22.01%	33.23%	34.97%	36.30%	34.71%	32.71%	30.75%	29.51%
22.94%	23.58%	34.22%	37.13%	37.29%	36.69%	34.42%	31.45%	30.29%
22.92%	23.84%	33.93%	37.24%	37.91%	36.71%	34.58%	31.71%	32.38%
22.92%	23.84%	33.93%	37.24%	37.91%	36.71%	34.58%	31.71%	32.38%
22.92%	23.84%	33.93%	37.24%	37.91%	36.71%	34.58%	31.71%	32.38%
22.94%	23.58%	34.22%	37.13%	37.29%	36.69%	34.42%	31.45%	30.29%
24.24%	24.77%	36.12%	38.70%	39.46%	38.17%	35.79%	33.61%	32.25%
24.24%	24.77%	36.12%	38.70%	39.46%	38.17%	35.79%	33.61%	32.25%
22.94%	23.58%	34.22%	37.13%	37.29%	36.69%	34.42%	31.45%	30.29%
22.18%	22.01%	33.23%	34.97%	36.30%	34.71%	32.71%	30.75%	29.51%
22.18%	22.01%	33.23%	34.97%	36.30%	34.71%	32.71%	30.75%	29.51%
22.18%	22.01%	33.23%	34.97%	36.30%	34.71%	32.71%	30.75%	29.51%
15.33%	20.28%	31.85%	34.17%	34.84%	33.67%	31.59%	29.74%	29.74%
15.33%	20.28%	31.85%	34.17%	34.84%	33.67%	31.59%	29.74%	29.74%
15.33%	21.11%	33.14%	35.55%	34.84%	35.03%	32.87%	30.95%	30.95%
15.33%	20.28%	31.85%	34.17%	34.84%	33.67%	31.59%	29.74%	29.74%
					4.04%			
					4.04%			
4.00%	6.52%	6.00%	9.20%	9.51%	9.75%	9.58%	7.95%	7.95%
4.00%	6.52%	6.00%	9.20%	9.51%	9.75%	9.58%	7.95%	7.95%
5.22%	6.54%	9.66%	11.21%	11.34%	11.41%	10.93%	10.54%	10.11%
5.44%	6.87%	10.28%	11.92%	12.11%	12.18%	11.68%	11.21%	10.71%

		74.50%				
		74.50%				NR
		74.50%				NR
	10.26%	40%	BB	NR	B	BBB
	9.84%	40%	BB	NR	B	BBB
	9.74%	40%	BB	NR	B	BBB
	9.38%	40%	BBB	NR	BBB	BBB
	9.74%	40%	BB	NR	B	BBB
	9.38%	40%	BBB	NR	BBB	BBB
		20%				
		20%				
		20%				
1.39%			BB	NR	B	CCC
		40%				
		40%				
1.39%		40%	BBB	NR	BBB	BBB
1.39%		40%	BBB	NR	BBB	BBB
1.39%		40%	BBB	NR	BB	B
		40%				
1.39%		40%	BBB	NR	BB	B
1.39%		40%	BBB	NR	BBB	BBB
		37.00%				
		37.00%				
		37.00%				
1.29%		36.40%	A	NR	A	BBB
1.29%		36.40%	A	NR	A	BBB
		37.00%				
		37.00%				
1.29%		37.00%	BBB	NR	BBB	BBB
1.29%		36.40%	A	NR	A	BBB
31.95%	32.27%	70%				
31.95%	32.27%	70%				
31.95%	32.27%	12.93%	BB	BBB	BBB	BB
31.95%	32.27%	12.93%	BB	BBB	BBB	BB
30.14%	30.14%	13.71%	A	AA	AA	AA
30.14%	30.14%	13.71%				
31.67%	31.65%	12%	BBB	A	A	A
30.40%	30.39%	12.93%	BBB	A	A	A
30.14%	30.14%	13.71%	A	AA	AA	AA
28.98%	28.96%	12.71%	BBB	A	A	A
30.14%	30.14%	13.71%	A	AA	AA	AA
31.95%	32.27%	12.93%	BB	BBB	BBB	BB
31.95%	32.27%	13.71%				
31.95%	32.27%	13.71%				
30.14%	30.14%	13.71%	A	AA	AA	AA
31.67%	31.65%	12%	BBB	A	A	A
31.67%	31.65%	12.93%				
30.14%	30.14%	13.71%	A	AA	AA	AA
28.98%	28.96%	12.71%	BBB	A	A	A
28.98%	28.96%	10.25%				
28.98%	28.96%	10.25%				
29.74%	29.74%	10.25%	NR	BBB	BBB	BBB
29.74%	29.74%	10.25%				
30.95%	30.95%	10.25%	NR	BB	BB	BB
29.74%	29.74%	10.25%	NR	BBB	BBB	BBB
		40%				
		40%				
		70%				
		70%				
		70%				
		40%				
		40%				
		40%				
		40%				
7.95%	7.95%	22.50%	NR	NR	NR	NR
7.95%	7.95%	22.50%	NR	NR	NR	NR
		70%				
		70%				
		70%				
		70%				
		33.89%				
10.23%	10.14%	33.67%	AA	AA	AA	AA
10.59%	10.56%	33.89%	A	A	AA	AA

	NR	NR			
	NR	NR			
CCC	BBB	NR	B		
CCC	BBB	NR	B		
CCC	BBB	NR	B		
BB	BBB	NR	BB		
CCC	BBB	NR	B		
BB	BBB	NR	BB		
B	B	NR	CCC		NR
BBB	BBB	NR	B		NR
BBB	BBB	NR	B		NR
BB	BB	NR	CCC		NR
BB	BB	NR	CCC		NR
BBB	BBB	NR	B		NR
BBB	A	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	A	BBB	BBB	NR	NR
BBB	BB	BB	BBB	B	B
BBB	BB	BB	BBB	B	B
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BB	BB	BBB	B	B
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	BBB	BBB	BBB		
NR	BB	BB	BB		
NR	BBB	BBB	BBB		
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	A

	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
CCC	BB	3	Consumer Services	N.Amer	United States
CCC	BBB	3	Consumer Services	N.Amer	United States
CCC	BBB	3	Consumer Services	N.Amer	United States
BB	BBB	3	Consumer Services	N.Amer	United States
CCC	BBB	3	Consumer Services	N.Amer	United States
BB	BBB	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	BBB	5	Health Care	N.Amer	United States
	BBB	5	Health Care	N.Amer	United States
	B	6	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	B	6	Health Care	N.Amer	United States
	BBB	5	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	BBB	7	Health Care	N.Amer	United States
	BBB	7	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	BBB	8	Health Care	N.Amer	United States
	BBB	7	Health Care	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
B	A	10	Consumer Services	N.Amer	United States
B	A	10	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	9	Consumer Services	N.Amer	United States
BBB	AA	9	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
B	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	AA	9	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	8	Consumer Services	N.Amer	United States
BBB	A	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	BBB	3	Consumer Services	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR			Europe	United Kingdom
	NR			Europe	United Kingdom
	NR			Europe	United Kingdom
	NR		Basic Materials	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Telecommunications	Asia	Thailand
	NR	2	Telecommunications	Asia	Thailand
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
AA	AA	10	Consumer Services	N.Amer	United States
A	AAA	13	Consumer Services	N.Amer	United States

B	B					
B	B				Thin	
B	B				Thin	
B	B	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	B	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	B	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	Thin	CcyGrp	DocAdj	CcyGrp
B	B	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	Thin	CcyGrp	DocAdj	CcyGrp
CCC	B					
CCC	B					
CCC	B					
B	A	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
B	A					
B	A					
B	A	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
B	A	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
B	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	A					
B	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	A	DocAdj	Thin	CcyGrp	CcyGrp	CcyGrp
B	A					
B	A					
B	A					
B	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
B	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
B	A					
B	A					
B	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
B	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC					
CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CCC	CCC					
CCC	CCC					
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	CCC					
CCC	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	CCC					
CCC	CCC					
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
CCC	CCC					
CCC	CCC	Thin	DocAdj	DocAdj	DocAdj	Thin
CCC	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	Thin
B	BB					
B	BB					

B						
	B					
	B					
	B					
	B					
B	B	Thin	Thin	Thin	Thin	Thin
B	B	Thin	Thin	Thin	Thin	Thin

B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin				
Thin	Thin				
DocAdj	Thin	DocAdj			DocAdj
DocAdj	Thin	DocAdj			DocAdj
DocAdj	Thin	DocAdj			DocAdj
DocAdj	Thin	CcyGrp			CcyGrp
DocAdj	Thin	DocAdj			DocAdj
DocAdj	Thin	CcyGrp			CcyGrp

Entity Tier	Thin	Entity Tier		Thin	
CcyGrp	Thin	CcyGrp		Thin	
CcyGrp	Thin	CcyGrp		Thin	
DocAdj	Thin	DocAdj		Thin	
DocAdj	Thin	DocAdj		Thin	
CcyGrp	Thin	CcyGrp		Thin	

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp
Thin		
Thin		

Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

TRUVO-SubCoEURMM	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoEURMR	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoEURXR	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoGBPMM	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoGBPMR	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoJPYMM	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoUSDCR	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoUSDMM	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoUSDMR	29-Aug-08 TRUVO-SubCo
TRUVO-SubCoUSDXR	29-Aug-08 TRUVO-SubCo
TRWAutoEURCR	29-Aug-08 TRWAuto
TRWAutoUSDMR	29-Aug-08 TRWAuto
TRWAutoUSDXR	29-Aug-08 TRWAuto
TRWAutoAUDMR	29-Aug-08 TRWAuto
TRWAutoAUDXR	29-Aug-08 TRWAuto
TRWAutoCADMR	29-Aug-08 TRWAuto
TRWAutoCHFMR	29-Aug-08 TRWAuto
TRWAutoCHFXR	29-Aug-08 TRWAuto
TRWAutoEURCR	29-Aug-08 TRWAuto
TRWAutoEURMM	29-Aug-08 TRWAuto
TRWAutoEURMR	29-Aug-08 TRWAuto
TRWAutoEURXR	29-Aug-08 TRWAuto
TRWAutoHKDXR	29-Aug-08 TRWAuto
TRWAutoILSXR	29-Aug-08 TRWAuto
TRWAutoJPYMR	29-Aug-08 TRWAuto
TRWAutoJPYXR	29-Aug-08 TRWAuto
TRWAutoNZDMR	29-Aug-08 TRWAuto
TRWAutoNZDXR	29-Aug-08 TRWAuto
TRWAutoUSDCR	29-Aug-08 TRWAuto
TRWAutoUSDMM	29-Aug-08 TRWAuto
TRWAutoUSDMR	29-Aug-08 TRWAuto
TRWAutoUSDXR	29-Aug-08 TRWAuto
TRWAutoEURMM	29-Aug-08 TRWAuto
TRWAutoEURMR	29-Aug-08 TRWAuto
TRWAutoEURXR	29-Aug-08 TRWAuto
TRWAutoUSDCR	29-Aug-08 TRWAuto
TRWAutoUSDMM	29-Aug-08 TRWAuto
TRWAutoUSDMR	29-Aug-08 TRWAuto
TRWAutoUSDXR	29-Aug-08 TRWAuto
TSAEURCR	29-Aug-08 TSA
TSAEURMM	29-Aug-08 TSA
TSAEURXR	29-Aug-08 TSA
TSAJPYMM	29-Aug-08 TSA
TSAUSDCR	29-Aug-08 TSA
TSAUSDMM	29-Aug-08 TSA
TSAUSDMR	29-Aug-08 TSA
TTXCOEURCR	29-Aug-08 TTXCO
TTXCOEURMM	29-Aug-08 TTXCO
TTXCOEURMR	29-Aug-08 TTXCO
TTXCOUSDCR	29-Aug-08 TTXCO
TTXCOUSDMM	29-Aug-08 TTXCO
TTXCOUSDMR	29-Aug-08 TTXCO
TTXCOUSDXR	29-Aug-08 TTXCO
PREUSSAUDMM	29-Aug-08 PREUSS
PREUSSCADMM	29-Aug-08 PREUSS
PREUSSCHFMM	29-Aug-08 PREUSS
PREUSSEURCR	29-Aug-08 PREUSS
PREUSSEURMM	29-Aug-08 PREUSS
PREUSSEURMR	29-Aug-08 PREUSS
PREUSSEURXR	29-Aug-08 PREUSS
PREUSSGBPMM	29-Aug-08 PREUSS
PREUSSGBPMR	29-Aug-08 PREUSS
PREUSSHKDMM	29-Aug-08 PREUSS
PREUSSJPYMM	29-Aug-08 PREUSS
PREUSSSGDCR	29-Aug-08 PREUSS
PREUSSSGDMM	29-Aug-08 PREUSS
PREUSSUSDCR	29-Aug-08 PREUSS
PREUSSUSDMM	29-Aug-08 PREUSS
PREUSSUSDMR	29-Aug-08 PREUSS
PREUSSUSDXR	29-Aug-08 PREUSS
TULLTDUSDCR	29-Aug-08 TULLTD
TULLTDUSDMR	29-Aug-08 TULLTD
TUP-FinCoBVEURCR	29-Aug-08 TUP-FinCoBV
TUP-FinCoBVEURMM	29-Aug-08 TUP-FinCoBV

TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	EUR	MM	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	EUR	MR	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	EUR	XR	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	GBP	MM	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	GBP	MR	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	JPY	MM	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	USD	CR	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	USD	MM	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	USD	MR	Composite
TRUVO SUBSIDIARY CORP	8HHC9L	SNRFOR	USD	XR	Composite
TRW Automotive Inc	8F98AQ	SECDOM	EUR	CR	Composite
TRW Automotive Inc	8F98AQ	SECDOM	USD	MR	Composite
TRW Automotive Inc	8F98AQ	SECDOM	USD	XR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	AUD	MR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	AUD	XR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	CAD	MR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	CHF	MR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	CHF	XR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	EUR	CR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	EUR	MM	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	EUR	MR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	EUR	XR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	HKD	XR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	ILS	XR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	JPY	MR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	JPY	XR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	NZD	MR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	NZD	XR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	USD	CR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	USD	MM	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	USD	MR	Composite
TRW Automotive Inc	8F98AQ	SNRFOR	USD	XR	Composite
TRW Automotive Inc	8F98AQ	SUBLT2	EUR	MM	Composite
TRW Automotive Inc	8F98AQ	SUBLT2	EUR	MR	Composite
TRW Automotive Inc	8F98AQ	SUBLT2	EUR	XR	Composite
TRW Automotive Inc	8F98AQ	SUBLT2	USD	CR	Composite
TRW Automotive Inc	8F98AQ	SUBLT2	USD	MM	Composite
TRW Automotive Inc	8F98AQ	SUBLT2	USD	MR	Composite
TRW Automotive Inc	8F98AQ	SUBLT2	USD	XR	Composite
TSA	FOC98H	SNRFOR	EUR	CR	Composite
TSA	FOC98H	SNRFOR	EUR	MM	Composite
TSA	FOC98H	SNRFOR	EUR	XR	Composite
TSA	FOC98H	SNRFOR	JPY	MM	Composite
TSA	FOC98H	SNRFOR	USD	CR	Composite
TSA	FOC98H	SNRFOR	USD	MM	Composite
TSA	FOC98H	SNRFOR	USD	MR	Composite
TTX Co	8FA35S	SNRFOR	EUR	CR	Composite
TTX Co	8FA35S	SNRFOR	EUR	MM	Composite
TTX Co	8FA35S	SNRFOR	EUR	MR	Composite
TTX Co	8FA35S	SNRFOR	USD	CR	Composite
TTX Co	8FA35S	SNRFOR	USD	MM	Composite
TTX Co	8FA35S	SNRFOR	USD	MR	Composite
TTX Co	8FA35S	SNRFOR	USD	XR	Composite
TUI AG	DLCCCO	SNRFOR	AUD	MM	Composite
TUI AG	DLCCCO	SNRFOR	CAD	MM	Composite
TUI AG	DLCCCO	SNRFOR	CHF	MM	Composite
TUI AG	DLCCCO	SNRFOR	EUR	CR	Composite
TUI AG	DLCCCO	SNRFOR	EUR	MM	Composite
TUI AG	DLCCCO	SNRFOR	EUR	MR	Composite
TUI AG	DLCCCO	SNRFOR	EUR	XR	Composite
TUI AG	DLCCCO	SNRFOR	GBP	MM	Composite
TUI AG	DLCCCO	SNRFOR	GBP	MR	Composite
TUI AG	DLCCCO	SNRFOR	HKD	MM	Composite
TUI AG	DLCCCO	SNRFOR	JPY	MM	Composite
TUI AG	DLCCCO	SNRFOR	SGD	CR	Composite
TUI AG	DLCCCO	SNRFOR	SGD	MM	Composite
TUI AG	DLCCCO	SNRFOR	USD	CR	Composite
TUI AG	DLCCCO	SNRFOR	USD	MM	Composite
TUI AG	DLCCCO	SNRFOR	USD	MR	Composite
TUI AG	DLCCCO	SNRFOR	USD	XR	Composite
Tulip Telecom Ltd	YH902X	SNRFOR	USD	CR	Composite
Tulip Telecom Ltd	YH902X	SNRFOR	USD	MR	Composite
Tupperware Fin Co BV	8HIHHG	SNRFOR	EUR	CR	Composite
Tupperware Fin Co BV	8HIHHG	SNRFOR	EUR	MM	Composite

5.22%	6.54%	9.66%	11.21%	11.34%	11.41%	10.93%	10.54%	10.11%
5.17%	6.90%	9.90%	11.44%	11.73%	11.81%	11.35%	10.73%	10.18%
4.98%	6.64%	9.40%	10.91%	11.08%	11.15%	10.69%	10.25%	9.80%
5.22%	6.54%	9.66%	11.21%	11.34%	11.41%	10.93%	10.54%	10.11%
5.44%	6.87%	10.28%	11.92%	12.11%	12.18%	11.68%	11.21%	10.71%
5.22%	6.54%	9.66%	11.21%	11.34%	11.41%	10.93%	10.54%	10.11%
5.17%	6.90%	9.90%	11.44%	11.73%	11.81%	11.35%	10.73%	10.18%
4.98%	6.64%	9.40%	10.91%	11.08%	11.15%	10.69%	10.25%	9.80%
			2.84%		3.36%	3.55%		
			2.84%		3.36%	3.55%		
2.03%	2.71%	3.80%	4.53%	5.03%	5.56%	5.60%	5.66%	5.50%
2.03%	2.61%	3.66%	4.53%	5.03%	5.34%	5.38%	5.44%	5.50%
2.09%	2.88%	3.74%	4.55%	5.10%	5.50%	5.50%	5.60%	5.68%
2.01%	2.89%	3.86%	4.56%	5.03%	5.38%	5.42%	5.48%	5.56%
2.20%	3.07%	4.13%	4.88%	5.43%	5.82%	5.84%	5.92%	5.98%
2.11%	2.95%	3.97%	4.68%	5.21%	5.59%	5.60%	5.68%	5.74%
2.09%	2.88%	3.74%	4.55%	5.10%	5.50%	5.50%	5.60%	5.68%
2.01%	2.89%	3.86%	4.56%	5.03%	5.38%	5.42%	5.48%	5.56%
2.01%	2.89%	3.86%	4.56%	5.03%	5.38%	5.42%	5.48%	5.56%
2.01%	2.89%	3.86%	4.56%	5.03%	5.38%	5.42%	5.48%	5.56%
2.03%	2.81%	3.82%	4.53%	5.03%	5.41%	5.44%	5.52%	5.50%
2.03%	2.81%	3.68%	4.53%	5.03%	5.41%	5.44%	5.52%	5.50%
2.09%	2.88%	3.74%	4.55%	5.10%	5.50%	5.50%	5.60%	5.68%
2.01%	2.89%	3.86%	4.56%	5.03%	5.38%	5.42%	5.48%	5.56%
2.20%	3.07%	4.13%	4.88%	5.43%	5.82%	5.84%	5.92%	5.98%
2.11%	2.95%	3.97%	4.68%	5.21%	5.59%	5.60%	5.68%	5.74%
2.09%	2.88%	3.74%	4.55%	5.10%	5.50%	5.50%	5.60%	5.68%
2.01%	2.89%	3.86%	4.56%	5.03%	5.38%	5.42%	5.48%	5.56%
3.20%	3.25%	3.79%	4.60%	5.17%	5.40%	5.63%	5.68%	5.78%
3.20%	3.25%	3.79%	4.60%	5.65%	5.40%	6.15%	6.20%	5.78%
3.20%	3.25%	3.79%	4.60%	5.36%	5.40%	5.84%	5.89%	5.78%
3.20%	3.25%	3.79%	4.60%	5.17%	5.40%	5.63%	5.68%	5.78%

					0.49%			
					0.49%			
					0.49%			
					0.49%			
					0.49%			
					0.49%			
2.67%	3.03%	3.65%	4.31%	4.65%	4.90%	5.00%	5.08%	5.08%
2.67%	3.01%	3.63%	4.30%	4.64%	4.89%	5.00%	5.08%	5.05%
2.67%	3.01%	3.63%	4.30%	4.64%	4.89%	5.00%	5.08%	5.05%
2.78%	3.14%	3.78%	4.51%	4.85%	5.10%	5.20%	5.28%	5.35%
2.67%	3.01%	3.63%	4.30%	4.64%	4.89%	5.00%	5.08%	5.05%
2.64%	2.98%	3.60%	4.29%	4.61%	4.84%	4.94%	5.02%	5.08%
2.54%	2.87%	3.46%	4.13%	4.44%	4.67%	4.75%	4.83%	4.90%
2.67%	3.01%	3.63%	4.30%	4.64%	4.89%	5.00%	5.08%	5.05%
2.67%	3.01%	3.63%	4.30%	4.64%	4.89%	5.00%	5.08%	5.05%
2.67%	3.03%	3.65%	4.31%	4.65%	4.90%	5.00%	5.08%	5.08%
2.78%	3.14%	3.78%	4.51%	4.85%	5.10%	5.20%	5.28%	5.35%
2.67%	3.01%	3.63%	4.30%	4.64%	4.89%	5.00%	5.08%	5.05%
2.78%	3.14%	3.78%	4.51%	4.85%	5.10%	5.20%	5.28%	5.35%
2.67%	3.01%	3.63%	4.30%	4.64%	4.89%	5.00%	5.08%	5.05%
2.64%	2.98%	3.60%	4.29%	4.61%	4.84%	4.94%	5.02%	5.08%
2.54%	2.87%	3.46%	4.13%	4.44%	4.67%	4.75%	4.83%	4.90%
					5.25%			
					5.25%			

10.23%	10.14%	33.67% AA	AA	AA	AA
10.06%	10.03%	33.89% A	A	A	AA
9.69%	9.66%	33.89% A	A	AA	AA
10.23%	10.14%	33.67% AA	AA	AA	AA
		33.89%			
		33.89%			
10.59%	10.56%	33.89% A	A	AA	AA
10.23%	10.14%	33.67% AA	AA	AA	AA
10.06%	10.03%	33.89% A	A	A	AA
9.69%	9.66%	33.89% A	A	AA	AA
		40%			
		40%			NR
		40%			NR
5.55%	5.55%	40% B	A	A	A
5.55%	5.55%	40% B	BBB	BBB	A
		40%			
5.74%	5.73%	40% BB	A	AA	AA
5.53%	5.52%	40% BBB	AA	AA	AA
6.04%	6.04%	40% BB	A	AA	AA
5.80%	5.80%	40% BB	A	AA	AA
5.74%	5.73%	40% BB	A	AA	AA
5.53%	5.52%	40% BBB	AA	AA	AA
5.53%	5.52%	40% BBB	AA	AA	AA
5.53%	5.52%	40% BBB	AA	AA	AA
5.55%	5.55%	40% B	BBB	BBB	A
5.55%	5.55%	40% B	BBB	BBB	A
5.74%	5.73%	40% BB	A	AA	AA
5.53%	5.52%	40% BBB	AA	AA	AA
6.04%	6.04%	40% BB	A	AA	AA
5.80%	5.80%	40% BB	A	AA	AA
5.74%	5.73%	40% BB	A	AA	AA
5.53%	5.52%	40% BBB	AA	AA	AA
		40%			
		40%			
5.54%	5.54%	40% NR	NR	NR	NR
5.54%	5.54%	40% NR	NR	NR	NR
		40%			
5.54%	5.54%	40% NR	NR	NR	NR
5.54%	5.54%	40% NR	NR	NR	NR
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		35.00%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
		40%			
5.10%	5.11%	40% BB	BBB	BBB	BBB
5.10%	5.11%	40% A	AA	AA	AA
5.10%	5.11%	40% A	AA	AA	AA
5.32%	5.32%	40% BBB	A	A	A
5.10%	5.11%	40% A	AA	AA	AA
5.05%	5.06%	40% BBB	A	A	A
4.86%	4.87%	40% BBB	A	A	A
5.10%	5.11%	40% A	AA	AA	AA
		40%			
5.10%	5.11%	40% A	AA	AA	AA
5.10%	5.11%	40% BB	BBB	BBB	BBB
5.32%	5.32%	40% BBB	A	A	A
5.10%	5.11%	40% A	AA	AA	AA
5.32%	5.32%	40% BBB	A	A	A
5.10%	5.11%	40% A	AA	AA	AA
5.05%	5.06%	40% BBB	A	A	A
4.86%	4.87%	40% BBB	A	A	A
		40%			
		40%			
		40%			
		40%			

AA	AA	AA	AA	A	AA
A	A	A	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	AA
A	A	A	AA	A	A
AA	AA	AA	AA	A	A
	NR	NR			
	NR	NR			
A	A	A	A	BBB	BBB
A	BBB	BBB	BBB	BBB	BBB
A	AA	AA	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
A	AA	AA	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
AA	AA	AA	AA	AA	AA
A	A	A	BBB	BBB	BBB
A	A	A	BBB	BBB	BBB
A	AA	AA	A	A	A
AA	AA	AA	AA	AA	AA
AA	AA	AA	A	A	A
AA	AA	AA	A	A	A
A	AA	AA	A	A	A
AA	AA	AA	AA	AA	AA
A	NR	A	A	NR	NR
BBB	NR	BBB	BBB	NR	NR
BBB	NR	BBB	BBB	NR	NR
A	NR	A	A	NR	NR
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
	NR				
	NR				

AA	AA	10 Consumer Services	N.Amer	United States
A	AA	5 Consumer Services	N.Amer	United States
A	AAA	13 Consumer Services	N.Amer	United States
AA	AA	10 Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
A	AAA	13 Consumer Services	N.Amer	United States
AA	AA	10 Consumer Services	N.Amer	United States
A	AA	5 Consumer Services	N.Amer	United States
A	AAA	13 Consumer Services	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
BB	AA	3 Consumer Goods	N.Amer	United States
BB	AA	3 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BBB	AA	6 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
BBB	AA	6 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
BB	AA	12 Consumer Goods	N.Amer	United States
BB	AA	12 Consumer Goods	N.Amer	United States
BBB	AA	6 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
BBB	AA	12 Consumer Goods	N.Amer	United States
BBB	AA	6 Consumer Goods	N.Amer	United States
A	AA	10 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	NR	2 Consumer Goods	N.Amer	United States
NR	NR	2 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	NR	2 Consumer Goods	N.Amer	United States
NR	NR	2 Consumer Goods	N.Amer	United States
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	Industrials	Europe	France
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BB	AA	11 Consumer Services	Europe	Germany
A	AA	11 Consumer Services	Europe	Germany
A	AA	11 Consumer Services	Europe	Germany
BBB	AA	11 Consumer Services	Europe	Germany
A	AA	11 Consumer Services	Europe	Germany
BBB	AA	11 Consumer Services	Europe	Germany
BBB	AA	11 Consumer Services	Europe	Germany
A	AA	11 Consumer Services	Europe	Germany
	NR	Consumer Services	Europe	Germany
A	AA	11 Consumer Services	Europe	Germany
BB	AA	11 Consumer Services	Europe	Germany
BBB	AA	11 Consumer Services	Europe	Germany
A	AA	11 Consumer Services	Europe	Germany
BBB	AA	11 Consumer Services	Europe	Germany
A	AA	11 Consumer Services	Europe	Germany
BBB	AA	11 Consumer Services	Europe	Germany
BBB	AA	11 Consumer Services	Europe	Germany
	NR	2 Technology	India	India
	NR	2 Technology	India	India
	NR	Consumer Goods	Europe	Netherlands
	NR	Consumer Goods	Europe	Netherlands

B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB				Thin	
BBB	BB				Thin	
BB	BB	Entity Tier	CcyGrp	CcyGrp	Entity Tier	Entity Tier
BB	BB	Entity Tier	DocAdj	DocAdj	Entity Tier	Entity Tier
BB	BB					
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Thin	Thin	Thin	Thin	CcyGrp
BB	BB	Thin	Thin	Thin	Thin	DocAdj
BB	BB					
BB	BB	Thin	Thin	Thin	Thin	DocAdj
BB	BB	Thin	Thin	Thin	Thin	CcyGrp
A	BB					
A	BB					
A	BB					
A	BB					
A	BB					
A	BB					
A	BB					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
A	AA					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB					
	BB					
	BBB					
	BBB					

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj

Thin Thin
Thin Thin
CcyGrp CcyGrp CcyGrp Entity Tier Entity Tier Entity Tier
DocAdj DocAdj DocAdj Entity Tier Entity Tier Entity Tier

CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

Thin CcyGrp CcyGrp Thin Thin Thin
Thin DocAdj DocAdj Thin Thin Thin

Thin DocAdj DocAdj Thin Thin Thin
Thin CcyGrp CcyGrp Thin Thin Thin

Thin
Thin
Thin
Thin
Thin
Thin

Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp

CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier Entity Tier
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp CcyGrp
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
DocAdj DocAdj DocAdj DocAdj DocAdj DocAdj
Thin
Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin

TUP-FinCoBVEURMR	29-Aug-08 TUP-FinCoBV
TUP-FinCoBVUSDCR	29-Aug-08 TUP-FinCoBV
TUP-FinCoBVUSDMR	29-Aug-08 TUP-FinCoBV
TUP-FinCoBVUSDXR	29-Aug-08 TUP-FinCoBV
BTASCHFCR	29-Aug-08 BTAS
BTASEURCR	29-Aug-08 BTAS
BTASGBPCR	29-Aug-08 BTAS
BTASJPYCR	29-Aug-08 BTAS
BTASUSDCR	29-Aug-08 BTAS
TRGBEURCR	29-Aug-08 TRGB
TRGBUSDCR	29-Aug-08 TRGB
TIBEURCR	29-Aug-08 TIB
TIBEURMM	29-Aug-08 TIB
TIBEURMR	29-Aug-08 TIB
TIBUSDCR	29-Aug-08 TIB
TIBUSDMR	29-Aug-08 TIB
TSTONEUSDCR	29-Aug-08 TSTONE
TSTONEUSDMR	29-Aug-08 TSTONE
TSTONEUSDXR	29-Aug-08 TSTONE
TVASHIJPYCR	29-Aug-08 TVASHI
TVASHIJPYXR	29-Aug-08 TVASHI
TWTLEURMM	29-Aug-08 TWTL
TWTLEURMR	29-Aug-08 TWTL
TWTLUSDCR	29-Aug-08 TWTL
TWTLUSDMM	29-Aug-08 TWTL
TWTLUSDMR	29-Aug-08 TWTL
TWTLUSDXR	29-Aug-08 TWTL
TXU-TexasUSDMR	29-Aug-08 TXU-Texas
TXU-TexasUSDXR	29-Aug-08 TXU-Texas
TXU-TexasAUDCR	29-Aug-08 TXU-Texas
TXU-TexasAUDMR	29-Aug-08 TXU-Texas
TXU-TexasEURCR	29-Aug-08 TXU-Texas
TXU-TexasEURMM	29-Aug-08 TXU-Texas
TXU-TexasEURMR	29-Aug-08 TXU-Texas
TXU-TexasHKDMR	29-Aug-08 TXU-Texas
TXU-TexasJPYMR	29-Aug-08 TXU-Texas
TXU-TexasSEKMR	29-Aug-08 TXU-Texas
TXU-TexasSGDMR	29-Aug-08 TXU-Texas
TXU-TexasTWDCR	29-Aug-08 TXU-Texas
TXU-TexasUSDCR	29-Aug-08 TXU-Texas
TXU-TexasUSDMM	29-Aug-08 TXU-Texas
TXU-TexasUSDMR	29-Aug-08 TXU-Texas
TXU-TexasUSDXR	29-Aug-08 TXU-Texas
TXIUSDCR	29-Aug-08 TXI
TXIUSDXR	29-Aug-08 TXI
TXNAUDMR	29-Aug-08 TXN
TXNCHFMR	29-Aug-08 TXN
TXNEURCR	29-Aug-08 TXN
TXNEURMM	29-Aug-08 TXN
TXNEURMR	29-Aug-08 TXN
TXNHKDMR	29-Aug-08 TXN
TXNJPYCR	29-Aug-08 TXN
TXNJPYMR	29-Aug-08 TXN
TXNSGDMR	29-Aug-08 TXN
TXNUSDCR	29-Aug-08 TXN
TXNUSDMM	29-Aug-08 TXN
TXNUSDMR	29-Aug-08 TXN
TXNUSDXR	29-Aug-08 TXN
TNP-TNPEnterpEURMM	29-Aug-08 TNP-TNPEnterp
TNP-TNPEnterpEURMR	29-Aug-08 TNP-TNPEnterp
TNP-TNPEnterpEURXR	29-Aug-08 TNP-TNPEnterp
TNP-TNPEnterpUSDCR	29-Aug-08 TNP-TNPEnterp
TNP-TNPEnterpUSDMM	29-Aug-08 TNP-TNPEnterp
TNP-TNPEnterpUSDMR	29-Aug-08 TNP-TNPEnterp
TNP-TNPEnterpUSDXR	29-Aug-08 TNP-TNPEnterp
TXU-EuropeGrpEURCR	29-Aug-08 TXU-EuropeGrp
TXU-EuropeGrpEURMM	29-Aug-08 TXU-EuropeGrp
TXU-EuropeGrpEURMR	29-Aug-08 TXU-EuropeGrp
TXU-EuropeGrpGBPCR	29-Aug-08 TXU-EuropeGrp
TXU-EuropeGrpUSDCR	29-Aug-08 TXU-EuropeGrp
TXU-EuropeGrpUSDMM	29-Aug-08 TXU-EuropeGrp
TXU-EuropeGrpUSDMR	29-Aug-08 TXU-EuropeGrp
TXU-USHldgUSDCR	29-Aug-08 TXU-USHldg
TXU-USHldgUSDMR	29-Aug-08 TXU-USHldg

Tupperware Fin Co BV	8HIHHG	SNRFOR	EUR	MR	Composite
Tupperware Fin Co BV	8HIHHG	SNRFOR	USD	CR	Composite
Tupperware Fin Co BV	8HIHHG	SNRFOR	USD	MR	Composite
Tupperware Fin Co BV	8HIHHG	SNRFOR	USD	XR	Composite
Turanalem Fin BV	NVH96B	SNRFOR	CHF	CR	Composite
Turanalem Fin BV	NVH96B	SNRFOR	EUR	CR	Composite
Turanalem Fin BV	NVH96B	SNRFOR	GBP	CR	Composite
Turanalem Fin BV	NVH96B	SNRFOR	JPY	CR	Composite
Turanalem Fin BV	NVH96B	SNRFOR	USD	CR	Composite
Turkiye Garanti Bankasi AS	MQBC7U	SNRFOR	EUR	CR	Composite
Turkiye Garanti Bankasi AS	MQBC7U	SNRFOR	USD	CR	Composite
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	EUR	CR	Composite
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	EUR	MM	Composite
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	EUR	MR	Composite
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	USD	CR	Composite
Turkiye Is Bankasi Isbank	MUHC6I	SNRFOR	USD	MR	Composite
Turning Stone Casino Resort Enterprise		SNRFOR	USD	CR	Composite
Turning Stone Casino Resort Enterprise		SNRFOR	USD	MR	Composite
Turning Stone Casino Resort Enterprise		SNRFOR	USD	XR	Composite
TV Asahi Corp	JSC9AA	SNRFOR	JPY	CR	Composite
TV Asahi Corp	JSC9AA	SNRFOR	JPY	XR	Composite
tw telecom inc	8FA42M	SNRFOR	EUR	MM	Composite
tw telecom inc	8FA42M	SNRFOR	EUR	MR	Composite
tw telecom inc	8FA42M	SNRFOR	USD	CR	Composite
tw telecom inc	8FA42M	SNRFOR	USD	MM	Composite
tw telecom inc	8FA42M	SNRFOR	USD	MR	Composite
tw telecom inc	8FA42M	SNRFOR	USD	XR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SECDOM	USD	MR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SECDOM	USD	XR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	AUD	CR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	AUD	MR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	EUR	CR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	EUR	MM	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	EUR	MR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	HKD	MR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	JPY	MR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	SEK	MR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	SGD	MR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	TWD	CR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	USD	CR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	USD	MM	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	USD	MR	Composite
TX Competitive Elec Hldgs Co LLC	8GA55H	SNRFOR	USD	XR	Composite
TX Inds Inc	8GA6DA	SNRFOR	USD	CR	Composite
TX Inds Inc	8GA6DA	SNRFOR	USD	XR	Composite
TX Instrs Inc	8GA758	SNRFOR	AUD	MR	Composite
TX Instrs Inc	8GA758	SNRFOR	CHF	MR	Composite
TX Instrs Inc	8GA758	SNRFOR	EUR	CR	Composite
TX Instrs Inc	8GA758	SNRFOR	EUR	MM	Composite
TX Instrs Inc	8GA758	SNRFOR	EUR	MR	Composite
TX Instrs Inc	8GA758	SNRFOR	HKD	MR	Composite
TX Instrs Inc	8GA758	SNRFOR	JPY	CR	Composite
TX Instrs Inc	8GA758	SNRFOR	JPY	MR	Composite
TX Instrs Inc	8GA758	SNRFOR	SGD	MR	Composite
TX Instrs Inc	8GA758	SNRFOR	USD	CR	Composite
TX Instrs Inc	8GA758	SNRFOR	USD	MM	Composite
TX Instrs Inc	8GA758	SNRFOR	USD	MR	Composite
TX Instrs Inc	8GA758	SNRFOR	USD	XR	Composite
TX New Mexico Pwr Co	8GA7DF	SNRFOR	EUR	MM	Composite
TX New Mexico Pwr Co	8GA7DF	SNRFOR	EUR	MR	Composite
TX New Mexico Pwr Co	8GA7DF	SNRFOR	EUR	XR	Composite
TX New Mexico Pwr Co	8GA7DF	SNRFOR	USD	CR	Composite
TX New Mexico Pwr Co	8GA7DF	SNRFOR	USD	MM	Composite
TX New Mexico Pwr Co	8GA7DF	SNRFOR	USD	MR	Composite
TX New Mexico Pwr Co	8GA7DF	SNRFOR	USD	XR	Composite
TXU Eurp Gp plc	8FA4GG	SNRFOR	EUR	CR	Composite
TXU Eurp Gp plc	8FA4GG	SNRFOR	EUR	MM	Composite
TXU Eurp Gp plc	8FA4GG	SNRFOR	EUR	MR	Composite
TXU Eurp Gp plc	8FA4GG	SNRFOR	GBP	CR	Composite
TXU Eurp Gp plc	8FA4GG	SNRFOR	USD	CR	Composite
TXU Eurp Gp plc	8FA4GG	SNRFOR	USD	MM	Composite
TXU Eurp Gp plc	8FA4GG	SNRFOR	USD	MR	Composite
TXU US Hldgs Co	8FA48X	SNRFOR	USD	CR	Composite
TXU US Hldgs Co	8FA48X	SNRFOR	USD	MR	Composite

	0.26%		0.93%	1.43%	1.45%	1.67%	1.98%	2%
	0.26%		0.93%	1.43%	1.45%	1.67%	1.98%	2%
	10.11%	9.92%	9.80%	9.64%	9.60%	9.61%	9.60%	
	10.11%	9.92%	9.80%	9.64%	9.60%	9.61%	9.60%	
	10.11%	9.92%	9.80%	9.64%	9.60%	9.61%	9.60%	
	10.11%	9.92%	9.80%	9.64%	9.60%	9.61%	9.60%	
	10.11%	9.92%	9.80%	9.64%	9.60%	9.61%	9.60%	
		1.82%	2.20%		2.70%			
		1.82%	2.20%		2.70%			
	1.58%	2.02%	2.36%		2.80%			
	1.58%	2.02%	2.36%		2.80%			
					5.04%			
					5.04%			
					5.04%			
0.22%	0.19%	0.26%	0.26%	0.27%	0.33%			
0.22%	0.19%	0.19%	0.26%	0.27%	0.25%			
2.29%	2.80%	1.71%	4.10%	3.95%	3.36%	4.29%	4.53%	
2.29%	2.80%	1.71%	4.10%	3.95%	3.36%	4.29%	4.53%	
2.33%	2.13%	3.03%	3.23%	5.10%	4.45%	4.54%	4.47%	4.54%
2.33%	2.13%	3.03%	3.23%	5.10%	4.29%	4.54%	4.47%	4.54%
1.83%	2.35%	3.69%	4.63%	5.17%	5.57%	5.71%	5.77%	5.76%
1.83%	2.35%	3.69%	4.63%	5.17%	5.57%	5.71%	5.77%	5.76%
1.83%	2.35%	3.69%	4.63%	5.17%	5.57%	5.71%	5.77%	5.76%
1.83%	2.35%	3.69%	4.63%	5.17%	5.57%	5.71%	5.77%	5.76%
1.83%	2.35%	3.70%	4.63%	5.18%	5.60%	5.71%	5.77%	5.76%
1.83%	2.35%	3.70%	4.63%	5.18%	5.60%	5.71%	5.77%	5.76%
1.83%	2.35%	3.69%	4.63%	5.17%	5.57%	5.71%	5.77%	5.76%
1.83%	2.35%	3.69%	4.63%	5.17%	5.57%	5.71%	5.77%	5.76%
1.83%	2.35%	3.69%	4.63%	5.17%	5.57%	5.71%	5.77%	5.76%
1.92%	2.48%	3.87%	4.87%	5.45%	5.91%	6.01%	6.08%	6.06%
1.92%	2.48%	3.87%	4.87%	5.45%	5.91%	6.01%	6.08%	6.06%
1.92%	2.48%	3.87%	4.87%	5.45%	5.91%	6.01%	6.08%	6.06%
1.83%	2.35%	3.70%	4.63%	5.18%	5.60%	5.71%	5.77%	5.76%
1.76%	2.27%	3.54%	4.45%	4.99%	5.40%	5.50%	5.56%	5.55%
					1.00%			
					1.00%			
0.16%	0.16%	0.23%	0.30%	0.36%	0.40%	0.43%	0.46%	0.47%
0.16%	0.16%	0.23%	0.30%	0.36%	0.40%	0.43%	0.46%	0.47%
0.16%	0.16%	0.23%	0.30%	0.36%	0.40%	0.43%	0.46%	0.47%
0.16%	0.16%	0.23%	0.30%	0.36%	0.40%	0.43%	0.46%	0.47%
0.16%	0.16%	0.23%	0.30%	0.36%	0.40%	0.43%	0.46%	0.47%
0.16%	0.16%	0.23%	0.30%	0.36%	0.40%	0.43%	0.46%	0.47%
0.16%	0.17%	0.24%	0.32%	0.37%	0.42%	0.46%	0.48%	0.49%
0.16%	0.16%	0.23%	0.30%	0.36%	0.40%	0.43%	0.46%	0.47%
0.16%	0.16%	0.22%	0.29%	0.34%	0.38%	0.42%	0.44%	0.45%
0.39%	0.49%	0.70%	0.88%	0.96%	1.04%	1.18%	1.40%	
0.39%	0.49%	0.70%	0.88%	0.96%	1.04%	1.18%	1.40%	
1.99%	2.16%	3.81%	4.44%	5.47%	6.02%	6.07%	6.30%	5.95%
1.99%	2.16%	3.81%	4.44%	5.20%	5.72%	5.77%	5.98%	5.95%

		40%	NR		NR
		40%			
		40%	NR		NR
		40%			
9.93%	9.95%		NR	NR	NR
9.93%	9.95%		NR	NR	NR
9.93%	9.95%		NR	NR	NR
9.93%	9.95%		NR	NR	NR
9.93%	9.95%		NR	NR	NR
		40%		NR	NR
		40%		NR	NR
		25%	NR	NR	NR
		25%			
		25%			
		25%	NR	NR	NR
		25%			
		40%			
		40%			
		40%			
		30%	NR	NR	BB	NR
		30%	NR	NR	BB	NR
		37.50%			
		37.50%			
		37.50%			
		37.50%			
		37.50%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
5.16%	5.10%	72.50%	NR	NR	NR	NR
5.16%	5.10%	72.50%	NR	NR	NR	NR
5.80%	5.77%	40%	BB	BBB	BBB	BBB
5.80%	5.77%	40%	BB	BBB	BBB	BBB
5.80%	5.77%	40%				
5.80%	5.77%	40%				
5.80%	5.77%	40%	A	AA	AA	AA
5.80%	5.77%	40%	A	AA	AA	AA
5.80%	5.77%	40%	BB	BBB	BBB	BBB
5.80%	5.77%	40%				
5.80%	5.77%	40%				
6.11%	6.08%	40%	BBB	A	A	A
6.11%	6.08%	40%	BBB	A	A	A
6.11%	6.08%	40%				
5.80%	5.77%	40%	A	AA	AA	AA
5.59%	5.56%	40%	BBB	A	A	A
		40%				
		40%				
0.51%	0.68%	40%	NR	B	B	BB
0.51%	0.68%	40%	NR	BBB	BBB	A
		40%				
		40%				
0.51%	0.68%	40%	NR	BBB	BBB	A
0.51%	0.68%	40%	NR	BBB	BBB	A
0.51%	0.68%	40%	NR	B	B	BB
0.51%	0.68%	40%	NR	B	B	BB
0.51%	0.68%	40%	NR	BBB	BBB	A
0.51%	0.68%	40%	NR	BB	BB	BBB
		40%				
0.51%	0.68%	40%	NR	BBB	BBB	A
0.51%	0.68%	40%	NR	BB	BB	BBB
		40%				
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
6.01%	6.02%	40%	NR	NR	NR	NR
6.01%	6.02%	40%	NR	NR	NR	NR

NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
	NR				
	NR				
	BB				
	BB				
	NR				
	NR				
	NR				
NR	BB				
NR	BB				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	BBB	NR	NR	NR	NR
NR	A	NR	NR	NR	NR
BBB	BBB	BBB	BBB	BB	BBB
BBB	BBB	BBB	BBB	BB	BBB
AA	A	AA	AA	A	AA
AA	A	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
A	A	A	A	BBB	A
AA	A	AA	AA	A	AA
A	A	A	A	BBB	A
	NR				
	NR				
BB	B	B	BB	CCC	NR
A	BBB	BBB	A	BB	NR
A	BBB	BBB	A	BB	NR
A	BBB	BBB	A	BB	NR
BB	B	B	BB	CCC	NR
BB	B	B	BB	CCC	NR
A	BBB	BBB	A	BB	NR
BBB	BB	BB	BBB	B	NR
A	BBB	BBB	A	BB	NR
BBB	BB	BB	BBB	B	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
B	B	B	B	NR	NR
BB	BB	BB	BB	NR	NR

	NR	2	Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
	NR	2	Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
NR	NR	2	Financials	Europe	Netherlands
NR	NR	2	Financials	Europe	Netherlands
NR	NR	2	Financials	Europe	Netherlands
NR	NR	2	Financials	Europe	Netherlands
NR	NR	2	Financials	Europe	Netherlands
	NR	2	Financials	MiddleEast	Turkey
	NR	2	Financials	MiddleEast	Turkey
	NR	3	Financials	MiddleEast	Turkey
	NR		Financials	MiddleEast	Turkey
	NR		Financials	MiddleEast	Turkey
	NR	3	Financials	MiddleEast	Turkey
	NR		Financials	MiddleEast	Turkey
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	3	Consumer Services	Asia	Japan
	NR	3	Consumer Services	Asia	Japan
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
NR	NR	4	Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
BB	AA	8	Utilities	N.Amer	United States
BB	AA	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	5	Utilities	N.Amer	United States
A	AA	5	Utilities	N.Amer	United States
BB	AA	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
BBB	AA	6	Utilities	N.Amer	United States
BBB	AA	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
A	AA	5	Utilities	N.Amer	United States
BBB	AA	6	Utilities	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
NR	BBB	8	Technology	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States
NR	NR	3	Utilities	N.Amer	United States

	BBB		Thin		Thin	Thin
	BBB					
	BBB		Thin		Thin	Thin
	BBB					
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	B		Thin	Thin	Thin	Thin
BB	A			Thin	Thin	
BB	A			Thin	Thin	
BB	BBB		Thin	Thin	Thin	
BB	BBB					
BB	BBB					
BB	BBB		Thin	Thin	Thin	
BB	BBB					
B	BB					
B	BB					
B	BB					
	AA	Thin	Thin	DocAdj	Thin	Thin
	AA	Thin	Thin	DocAdj	Thin	Thin
B	BB					
B	BB					
B	BB					
B	BB					
B	BB	Thin	Thin	Thin	Thin	Thin
B	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BBB					
B	BBB					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A					
BB	A					
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A					
BB	A	Thin	Thin	Thin	Thin	Thin
BB	A					
BBB	CCC					
BBB	CCC					
BBB	CCC					
BBB	CCC					
BBB	CCC					
BBB	CCC					
BBB	CCC					
B	BB	Thin	Thin	Thin	Thin	DocAdj
B	BB	Thin	Thin	Thin	Thin	CcyGrp

Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin	Thin	Thin		Thin	Thin
Thin					
Thin					
CcyGrp					
CcyGrp					
Thin					
Thin					
Thin					
DocAdj					
DocAdj					
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Thin
Thin
Thin
Thin

Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin

TXU-USHldgUSDXR	29-Aug-08 TXU-USHldg
TYECOGEURMM	29-Aug-08 TYECOG
TYECOGEURMR	29-Aug-08 TYECOG
TYECOGJPYMM	29-Aug-08 TYECOG
TYECOGJPYMR	29-Aug-08 TYECOG
TYECOGUSDCR	29-Aug-08 TYECOG
TYECOGUSDMM	29-Aug-08 TYECOG
TYECOGUSDMR	29-Aug-08 TYECOG
TYECOGUSDXR	29-Aug-08 TYECOG
TYELETDAUDMR	29-Aug-08 TYELETD
TYELETDAUDXR	29-Aug-08 TYELETD
TYELETDCHFMR	29-Aug-08 TYELETD
TYELETDCHFXR	29-Aug-08 TYELETD
TYELETDEURCR	29-Aug-08 TYELETD
TYELETDEURMM	29-Aug-08 TYELETD
TYELETDEURMR	29-Aug-08 TYELETD
TYELETDEURXR	29-Aug-08 TYELETD
TYELETDHKDMR	29-Aug-08 TYELETD
TYELETDJPYMR	29-Aug-08 TYELETD
TYELETDNZDMR	29-Aug-08 TYELETD
TYELETDNZDXR	29-Aug-08 TYELETD
TYELETDSGDMR	29-Aug-08 TYELETD
TYELETDUSDCR	29-Aug-08 TYELETD
TYELETDUSDMM	29-Aug-08 TYELETD
TYELETDUSDMR	29-Aug-08 TYELETD
TYELETDUSDXR	29-Aug-08 TYELETD
TYCL-IntFinEURCR	29-Aug-08 TYCL-IntFin
TYCL-IntFinEURMM	29-Aug-08 TYCL-IntFin
TYCL-IntFinEURMR	29-Aug-08 TYCL-IntFin
TYCL-IntFinEURXR	29-Aug-08 TYCL-IntFin
TYCL-IntFinGBPCR	29-Aug-08 TYCL-IntFin
TYCL-IntFinGBPMR	29-Aug-08 TYCL-IntFin
TYCL-IntFinJPYMM	29-Aug-08 TYCL-IntFin
TYCL-IntFinUSDCR	29-Aug-08 TYCL-IntFin
TYCL-IntFinUSDMM	29-Aug-08 TYCL-IntFin
TYCL-IntFinUSDMR	29-Aug-08 TYCL-IntFin
TYCL-IntFinUSDXR	29-Aug-08 TYCL-IntFin
TYCLAUDMR	29-Aug-08 TYCL
TYCLAUDXR	29-Aug-08 TYCL
TYCLCHFMR	29-Aug-08 TYCL
TYCLCHFXR	29-Aug-08 TYCL
TYCLEURCR	29-Aug-08 TYCL
TYCLEURMM	29-Aug-08 TYCL
TYCLEURMR	29-Aug-08 TYCL
TYCLEURXR	29-Aug-08 TYCL
TYCLGBPMR	29-Aug-08 TYCL
TYCLGBPXR	29-Aug-08 TYCL
TYCLHKDMR	29-Aug-08 TYCL
TYCLJPYMR	29-Aug-08 TYCL
TYCLNZDMR	29-Aug-08 TYCL
TYCLNZDXR	29-Aug-08 TYCL
TYCLSGDMR	29-Aug-08 TYCL
TYCLTWDMR	29-Aug-08 TYCL
TYCLUSDCR	29-Aug-08 TYCL
TYCLUSDMM	29-Aug-08 TYCL
TYCLUSDMR	29-Aug-08 TYCL
TYCLUSDXR	29-Aug-08 TYCL
TSNAUDCR	29-Aug-08 TSN
TSNAUDMR	29-Aug-08 TSN
TSNAUDXR	29-Aug-08 TSN
TSNCADMR	29-Aug-08 TSN
TSNCHFMR	29-Aug-08 TSN
TSNEURCR	29-Aug-08 TSN
TSNEURMM	29-Aug-08 TSN
TSNEURMR	29-Aug-08 TSN
TSNEURXR	29-Aug-08 TSN
TSNGBPMR	29-Aug-08 TSN
TSNGBPXR	29-Aug-08 TSN
TSNHKDMR	29-Aug-08 TSN
TSNHKDXR	29-Aug-08 TSN
TSNJPYMR	29-Aug-08 TSN
TSNNZDMR	29-Aug-08 TSN
TSNSEKMR	29-Aug-08 TSN
TSNSEKXR	29-Aug-08 TSN

TXU US Hldgs Co	8FA48X	SNRFOR	USD	XR	Composite
Tyco Electrs Group SA	LUCAAI	SNRFOR	EUR	MM	Composite
Tyco Electrs Group SA	LUCAAI	SNRFOR	EUR	MR	Composite
Tyco Electrs Group SA	LUCAAI	SNRFOR	JPY	MM	Composite
Tyco Electrs Group SA	LUCAAI	SNRFOR	JPY	MR	Composite
Tyco Electrs Group SA	LUCAAI	SNRFOR	USD	CR	Composite
Tyco Electrs Group SA	LUCAAI	SNRFOR	USD	MM	Composite
Tyco Electrs Group SA	LUCAAI	SNRFOR	USD	MR	Composite
Tyco Electrs Group SA	LUCAAI	SNRFOR	USD	XR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	AUD	MR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	AUD	XR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	CHF	MR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	CHF	XR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	EUR	CR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	EUR	MM	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	EUR	MR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	EUR	XR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	HKD	MR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	JPY	MR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	NZD	MR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	NZD	XR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	SGD	MR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	USD	CR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	USD	MM	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	USD	MR	Composite
TYCO Electrs LTD	GPA58T	SNRFOR	USD	XR	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	EUR	CR	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	EUR	MM	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	EUR	MR	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	EUR	XR	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	GBP	CR	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	GBP	MR	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	JPY	MM	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	USD	CR	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	USD	MM	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	USD	MR	Composite
Tyco Intl Fin SA	LUCAAJ	SNRFOR	USD	XR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	AUD	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	AUD	XR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	CHF	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	CHF	XR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	EUR	CR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	EUR	MM	Composite
Tyco Intl Ltd	GPA570	SNRFOR	EUR	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	EUR	XR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	GBP	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	GBP	XR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	HKD	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	JPY	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	NZD	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	NZD	XR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	SGD	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	TWD	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	USD	CR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	USD	MM	Composite
Tyco Intl Ltd	GPA570	SNRFOR	USD	MR	Composite
Tyco Intl Ltd	GPA570	SNRFOR	USD	XR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	AUD	CR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	AUD	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	AUD	XR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	CAD	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	CHF	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	EUR	CR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	EUR	MM	Composite
Tyson Foods Inc	9J26DD	SNRFOR	EUR	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	EUR	XR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	GBP	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	GBP	XR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	HKD	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	HKD	XR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	JPY	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	NZD	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	SEK	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	SEK	XR	Composite

1.99%	2.16%	3.81%	4.44%	5.01%	5.51%	5.56%	5.76%	5.95%
0.71%	0.71%	0.94%	1.02%	1.10%	1.13%	1.17%	1.18%	1.48%
0.71%	0.71%	0.94%	1.02%	1.09%	1.13%	1.17%	1.18%	1.48%
0.71%	0.71%	0.94%	1.02%	1.10%	1.13%	1.17%	1.18%	1.48%
0.71%	0.71%	0.94%	1.02%	1.10%	1.13%	1.17%	1.18%	1.48%
0.71%	0.71%	0.94%	1.02%	1.15%	1.13%	1.17%	1.18%	1.48%
0.71%	0.71%	0.94%	1.02%	1.10%	1.13%	1.17%	1.18%	1.48%
0.71%	0.71%	0.94%	1.02%	1.09%	1.13%	1.17%	1.18%	1.48%
0.71%	0.71%	0.94%	1.02%	1.05%	1.13%	1.17%	1.18%	1.48%
0.50%	0.56%	0.71%	0.88%	1.02%	1.11%	1.15%	1.20%	1.61%
0.50%	0.59%	0.75%	0.94%	1.07%	1.16%	1.21%	1.26%	1.70%
0.47%	0.56%	0.69%	0.92%	1.02%	1.11%	1.16%	1.21%	1.62%
0.49%	0.54%	0.72%	0.88%	0.98%	1.07%	1.09%	1.15%	1.56%
0.47%	0.56%	0.69%	0.92%	1.02%	1.11%	1.16%	1.21%	1.62%
0.50%	0.56%	0.71%	0.88%	1.02%	1.11%	1.15%	1.20%	1.61%
0.47%	0.56%	0.69%	0.92%	1.02%	1.11%	1.16%	1.21%	1.62%
0.50%	0.59%	0.75%	0.94%	1.07%	1.16%	1.21%	1.26%	1.70%
0.47%	0.56%	0.69%	0.92%	1.02%	1.11%	1.16%	1.21%	1.62%
0.49%	0.54%	0.72%	0.88%	0.98%	1.07%	1.09%	1.15%	1.56%
0.70%	0.75%	0.69%	1.00%	1.09%	1.20%	1.27%	1.14%	1.40%
0.70%	0.74%	0.69%	0.99%	1.08%	1.18%	1.26%	1.14%	1.40%
0.70%	0.74%	0.69%	0.99%	1.08%	1.18%	1.26%	1.14%	1.40%
0.70%	0.75%	0.69%	1.00%	1.08%	1.19%	1.27%	1.14%	1.40%
0.70%	0.78%	0.69%	1.04%	1.13%	1.24%	1.32%	1.14%	1.40%
0.70%	0.75%	0.69%	1.00%	1.09%	1.20%	1.27%	1.14%	1.40%
0.70%	0.74%	0.69%	0.99%	1.08%	1.18%	1.26%	1.14%	1.40%
0.70%	0.71%	0.69%	0.95%	1.04%	1.14%	1.21%	1.14%	1.40%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
0.75%	0.78%	0.84%	0.97%	1.06%	1.21%	1.24%	1.33%	1.66%
2.08%	2.11%	2.27%	2.49%	2.63%	2.77%	2.82%	2.90%	3.17%
1.98%	2.00%	2.15%	2.36%	2.50%	2.62%	2.67%	2.75%	3.02%
1.91%	1.93%	2.08%	2.27%	2.41%	2.53%	2.58%	2.65%	2.90%
2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
2.11%	2.16%	2.28%	2.56%	2.69%	2.84%	2.85%	2.90%	3.11%
2.02%	2.07%	2.16%	2.46%	2.58%	2.73%	2.74%	2.79%	2.93%
2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
1.94%	1.99%	2.13%	2.35%	2.48%	2.63%	2.63%	2.69%	2.91%
2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
1.94%	1.99%	2.13%	2.35%	2.48%	2.63%	2.63%	2.69%	2.91%
2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
1.94%	1.99%	2.13%	2.35%	2.48%	2.63%	2.63%	2.69%	2.91%
1.99%	2.04%	2.14%	2.40%	2.54%	2.68%	2.69%	2.73%	2.97%
2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
1.94%	1.99%	2.13%	2.35%	2.48%	2.63%	2.63%	2.69%	2.91%

6.01%	6.02%	40% NR	NR	NR	NR
1.57%		40% NR	NR	NR	NR
1.57%		40% NR	NR	NR	NR
1.57%		40% NR	NR	NR	NR
1.57%		40% NR	NR	NR	NR
1.57%		40% NR	NR	NR	NR
1.57%		40% NR	NR	NR	NR
1.57%		40% NR	NR	NR	NR
1.57%		40% NR	NR	NR	NR
1.71%	1.64%	40% BB	B	B	B
		40%			
		40%			
		40%			
1.81%	1.73%	40% BBB	BB	BB	BB
		40%			
1.72%	1.65%	40% A	BBB	BBB	BB
1.66%	1.59%	40% BBB	BB	BBB	BBB
1.72%	1.65%	40% A	BBB	BBB	BB
1.71%	1.64%	40% BB	B	B	B
		40%			
		40%			
1.72%	1.65%	40% A	BBB	BBB	BB
1.81%	1.73%	40% BBB	BB	BB	BB
		40%			
1.72%	1.65%	40% A	BBB	BBB	BB
1.66%	1.59%	40% BBB	BB	BBB	BBB
		40%			
1.32%		40% NR	BB	NR	BBB
1.32%		40% NR	BB	NR	BBB
		40%			
		40%			
1.32%		40% NR	BB	NR	BBB
1.32%		40% NR	B	NR	BB
1.32%		40% NR	BB	NR	BBB
1.32%		40% NR	BB	NR	BBB
1.32%		40% NR	BB	NR	BBB
1.32%		40% NR	BB	NR	BBB
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40% BBB	BBB	BBB	BBB
1.75%	1.76%	40%			
1.75%	1.76%	40% BBB	BBB	BBB	BBB
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40% BBB	BBB	BBB	BBB
1.75%	1.76%	40%			
1.75%	1.76%	40%			
1.75%	1.76%	40% BBB	BBB	BBB	BBB
1.75%	1.76%	40% BB	BBB	BBB	BB
3.10%	3.32%	40% BBB	BBB	BBB	BBB
3.10%	3.32%	40% A	A	A	A
3.10%	3.32%	40% BBB	BBB	BBB	BBB
3.20%	3.35%	40% AA	AAA	AA	AA
3.20%	3.35%	40% AA	AAA	AA	AA
3.30%	3.53%	40% A	AA	AA	AA
3.17%	3.39%	40% A	AA	AA	AA
3.20%	3.35%	40% AA	AAA	AA	AA
2.98%	3.17%	40% A	AA	AA	AA
3.20%	3.35%	40% AA	AAA	AA	AA
2.98%	3.17%	40% A	AA	AA	AA
3.20%	3.35%	40% AA	AAA	AA	AA
2.98%	3.17%	40% A	AA	AA	AA
3.10%	3.32%	40% BBB	A	A	A
3.20%	3.35%	40% AA	AAA	AA	AA
		40%			
2.98%	3.17%	40% A	AA	AA	AA

B	B	B	B	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
CCC	NR	NR	NR	NR	NR
CCC	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	NR	NR	NR	NR	NR
B	BB	B	B	CCC	BB

BB	BBB	BB	BB	B	BBB
BBB	A	BBB	BBB	BB	BBB
BB	BBB	BBB	BB	B	BBB
BBB	A	BBB	BBB	BB	BBB
B	BB	B	B	CCC	BB

BBB	A	BBB	BBB	BB	BBB
BB	BBB	BB	BB	B	BBB
BBB	A	BBB	BBB	BB	BBB
BB	BBB	BBB	BB	B	BBB
BBB	BBB	BBB	NR	NR	NR
BB	BB	BB	NR	NR	NR

BB	BB	BB	NR	NR	NR
B	B	B	NR	NR	NR
BB	BB	BB	NR	NR	NR
BBB	BBB	BBB	NR	NR	NR
BB	BB	BB	NR	NR	NR
BB	BB	BB	NR	NR	NR

BBB	A	A	AA	NR	A
BBB	A	A	AA	NR	A

BBB	A	A	AA	NR	A

BBB	A	A	AA	NR	A
BBB	BBB	BB	A	NR	BBB
BBB	BBB	BBB	BBB	BBB	BB
A	A	A	A	A	BB
BBB	BBB	BBB	BBB	BBB	BB
AAA	AAA	AAA	AAA	AA	A
AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BB
AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	A

NR	NR	3 Utilities	N.Amer	United States
	NR	2 Industrials	Europe	Luxembourg
	NR	2 Industrials	Europe	Luxembourg
	NR	2 Industrials	Europe	Luxembourg
	NR	2 Industrials	Europe	Luxembourg
	NR	2 Industrials	Europe	Luxembourg
	NR	2 Industrials	Europe	Luxembourg
	NR	2 Industrials	Europe	Luxembourg
	NR	2 Industrials	Europe	Luxembourg
CCC	BBB	6 Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
B	BBB	6 Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
BB	BBB	6 Industrials	N.Amer	Bermuda
B	BBB	6 Industrials	N.Amer	Bermuda
BB	BBB	6 Industrials	N.Amer	Bermuda
CCC	BBB	6 Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
BB	BBB	6 Industrials	N.Amer	Bermuda
B	BBB	6 Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
BB	BBB	6 Industrials	N.Amer	Bermuda
B	BBB	6 Industrials	N.Amer	Bermuda
	NR	Financials	Europe	Luxembourg
	NR	3 Financials	Europe	Luxembourg
	NR	5 Financials	Europe	Luxembourg
	NR	Financials	Europe	Luxembourg
	NR	Financials	Europe	Luxembourg
	NR	5 Financials	Europe	Luxembourg
	NR	5 Financials	Europe	Luxembourg
	NR	5 Financials	Europe	Luxembourg
	NR	3 Financials	Europe	Luxembourg
	NR	5 Financials	Europe	Luxembourg
	NR	5 Financials	Europe	Luxembourg
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
NR	BBB	7 Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
NR	BBB	7 Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
NR	BBB	7 Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
	NR	Industrials	N.Amer	Bermuda
NR	BBB	7 Industrials	N.Amer	Bermuda
NR	BBB	7 Industrials	N.Amer	Bermuda
BB	A	3 Consumer Goods	N.Amer	United States
BB	A	3 Consumer Goods	N.Amer	United States
BB	A	3 Consumer Goods	N.Amer	United States
A	AA	14 Consumer Goods	N.Amer	United States
A	AA	14 Consumer Goods	N.Amer	United States
BBB	AA	14 Consumer Goods	N.Amer	United States
BBB	AA	14 Consumer Goods	N.Amer	United States
A	AA	14 Consumer Goods	N.Amer	United States
A	AA	8 Consumer Goods	N.Amer	United States
A	AA	14 Consumer Goods	N.Amer	United States
A	AA	8 Consumer Goods	N.Amer	United States
A	AA	14 Consumer Goods	N.Amer	United States
A	AA	8 Consumer Goods	N.Amer	United States
BB	AA	14 Consumer Goods	N.Amer	United States
A	AA	14 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	AA	8 Consumer Goods	N.Amer	United States

B	BB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	Entity Tier
BBB	BBB	Thin	Thin	Thin	Thin	Entity Tier
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	AA					
BBB	AA	Thin	DocAdj	Thin	DocAdj	CcyGrp
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Thin	Entity Tier	Entity Tier
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	Thin	DocAdj	CcyGrp
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA					
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA					
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA					
BB	AA					
BB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	Thin	Thin	Thin	
DocAdj	DocAdj	Thin	Thin	Thin	
DocAdj	DocAdj	Thin	Thin	Thin	
Entity Tier	Entity Tier	Thin	Thin	Thin	
DocAdj	DocAdj	Thin	Thin	Thin	
CcyGrp	CcyGrp	Thin	Thin	Thin	
DocAdj	DocAdj	Thin	Thin	Thin	
DocAdj	DocAdj	Thin	Thin	Thin	

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp

TSNSGDMR	29-Aug-08 TSN
TSNTWDCR	29-Aug-08 TSN
TSNTWDMR	29-Aug-08 TSN
TSNUSDCR	29-Aug-08 TSN
TSNUSDMM	29-Aug-08 TSN
TSNUSDMR	29-Aug-08 TSN
TSNUSDXR	29-Aug-08 TSN
USBCHFMR	29-Aug-08 USB
USBEURCR	29-Aug-08 USB
USBEURMM	29-Aug-08 USB
USBEURMR	29-Aug-08 USB
USBEURXR	29-Aug-08 USB
USBJPYMR	29-Aug-08 USB
USBUSDCR	29-Aug-08 USB
USBUSDMM	29-Aug-08 USB
USBUSDMR	29-Aug-08 USB
USBUSDXR	29-Aug-08 USB
USBEURMR	29-Aug-08 USB
USBUSDCR	29-Aug-08 USB
USBUSDMR	29-Aug-08 USB
USBUSDXR	29-Aug-08 USB
UALEURCR	29-Aug-08 UAL
UALEURMR	29-Aug-08 UAL
UALEURXR	29-Aug-08 UAL
UALUSDCR	29-Aug-08 UAL
UALUSDMR	29-Aug-08 UAL
UALUSDXR	29-Aug-08 UAL
UALUSDXR	29-Aug-08 UAL
UBEEURMR	29-Aug-08 UBE
UBEJPYCR	29-Aug-08 UBE
UBEJPYXR	29-Aug-08 UBE
UBEUSDCR	29-Aug-08 UBE
UBSEURCR	29-Aug-08 UBS
UBSEURMM	29-Aug-08 UBS
UBSEURMR	29-Aug-08 UBS
UBSUSDCR	29-Aug-08 UBS
UBSUSDMM	29-Aug-08 UBS
UBSUSDMR	29-Aug-08 UBS
UBSAUDCR	29-Aug-08 UBS
UBSAUDMM	29-Aug-08 UBS
UBSCHFCR	29-Aug-08 UBS
UBSCHFMM	29-Aug-08 UBS
UBSEURCR	29-Aug-08 UBS
UBSEURMM	29-Aug-08 UBS
UBSEURMR	29-Aug-08 UBS
UBSGBPCR	29-Aug-08 UBS
UBSGBPMM	29-Aug-08 UBS
UBSHKDMM	29-Aug-08 UBS
UBSJPYCR	29-Aug-08 UBS
UBSJPYMM	29-Aug-08 UBS
UBSSEKMM	29-Aug-08 UBS
UBSSGDMM	29-Aug-08 UBS
UBSUSDCR	29-Aug-08 UBS
UBSUSDMM	29-Aug-08 UBS
UBSUSDMR	29-Aug-08 UBS
UBSUSDXR	29-Aug-08 UBS
UBSAUDCR	29-Aug-08 UBS
UBSAUDMM	29-Aug-08 UBS
UBSCHFCR	29-Aug-08 UBS
UBSCHFMM	29-Aug-08 UBS
UBSEURCR	29-Aug-08 UBS
UBSEURMM	29-Aug-08 UBS
UBSEURMR	29-Aug-08 UBS
UBSEURXR	29-Aug-08 UBS
UBSGBPCR	29-Aug-08 UBS
UBSGBPMM	29-Aug-08 UBS
UBSHKDMM	29-Aug-08 UBS
UBSJPYCR	29-Aug-08 UBS
UBSJPYMM	29-Aug-08 UBS
UBSJPYMR	29-Aug-08 UBS
UBSSGDCR	29-Aug-08 UBS
UBSSGDMM	29-Aug-08 UBS
UBSUSDCR	29-Aug-08 UBS
UBSUSDMM	29-Aug-08 UBS

Tyson Foods Inc	9J26DD	SNRFOR	SGD	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	TWD	CR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	TWD	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	USD	CR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	USD	MM	Composite
Tyson Foods Inc	9J26DD	SNRFOR	USD	MR	Composite
Tyson Foods Inc	9J26DD	SNRFOR	USD	XR	Composite
U S Bancorp	992BGA	SNRFOR	CHF	MR	Composite
U S Bancorp	992BGA	SNRFOR	EUR	CR	Composite
U S Bancorp	992BGA	SNRFOR	EUR	MM	Composite
U S Bancorp	992BGA	SNRFOR	EUR	MR	Composite
U S Bancorp	992BGA	SNRFOR	EUR	XR	Composite
U S Bancorp	992BGA	SNRFOR	JPY	MR	Composite
U S Bancorp	992BGA	SNRFOR	USD	CR	Composite
U S Bancorp	992BGA	SNRFOR	USD	MM	Composite
U S Bancorp	992BGA	SNRFOR	USD	MR	Composite
U S Bancorp	992BGA	SNRFOR	USD	XR	Composite
U S Bancorp	992BGA	SUBLT2	EUR	MR	Composite
U S Bancorp	992BGA	SUBLT2	USD	CR	Composite
U S Bancorp	992BGA	SUBLT2	USD	MR	Composite
U S Bancorp	992BGA	SUBLT2	USD	XR	Composite
UAL Corp	9J279D	SNRFOR	EUR	CR	Composite
UAL Corp	9J279D	SNRFOR	EUR	MR	Composite
UAL Corp	9J279D	SNRFOR	EUR	XR	Composite
UAL Corp	9J279D	SNRFOR	USD	CR	Composite
UAL Corp	9J279D	SNRFOR	USD	MR	Composite
UAL Corp	9J279D	SNRFOR	USD	XR	Composite
UAL Corp	9J279D	SUBLT2	USD	XR	Composite
Ube Inds Ltd	9J37A6	SNRFOR	EUR	MR	Composite
Ube Inds Ltd	9J37A6	SNRFOR	JPY	CR	Composite
Ube Inds Ltd	9J37A6	SNRFOR	JPY	XR	Composite
Ube Inds Ltd	9J37A6	SNRFOR	USD	CR	Composite
UBS AG	HPHB2J	PREFT1	EUR	CR	Composite
UBS AG	HPHB2J	PREFT1	EUR	MM	Composite
UBS AG	HPHB2J	PREFT1	EUR	MR	Composite
UBS AG	HPHB2J	PREFT1	USD	CR	Composite
UBS AG	HPHB2J	PREFT1	USD	MM	Composite
UBS AG	HPHB2J	PREFT1	USD	MR	Composite
UBS AG	HPHB2J	SNRFOR	AUD	CR	Composite
UBS AG	HPHB2J	SNRFOR	AUD	MM	Composite
UBS AG	HPHB2J	SNRFOR	CHF	CR	Composite
UBS AG	HPHB2J	SNRFOR	CHF	MM	Composite
UBS AG	HPHB2J	SNRFOR	EUR	CR	Composite
UBS AG	HPHB2J	SNRFOR	EUR	MM	Composite
UBS AG	HPHB2J	SNRFOR	EUR	MR	Composite
UBS AG	HPHB2J	SNRFOR	GBP	CR	Composite
UBS AG	HPHB2J	SNRFOR	GBP	MM	Composite
UBS AG	HPHB2J	SNRFOR	HKD	MM	Composite
UBS AG	HPHB2J	SNRFOR	JPY	CR	Composite
UBS AG	HPHB2J	SNRFOR	JPY	MM	Composite
UBS AG	HPHB2J	SNRFOR	SEK	MM	Composite
UBS AG	HPHB2J	SNRFOR	SGD	MM	Composite
UBS AG	HPHB2J	SNRFOR	USD	CR	Composite
UBS AG	HPHB2J	SNRFOR	USD	MM	Composite
UBS AG	HPHB2J	SNRFOR	USD	MR	Composite
UBS AG	HPHB2J	SNRFOR	USD	XR	Composite
UBS AG	HPHB2J	SUBLT2	AUD	CR	Composite
UBS AG	HPHB2J	SUBLT2	AUD	MM	Composite
UBS AG	HPHB2J	SUBLT2	CHF	CR	Composite
UBS AG	HPHB2J	SUBLT2	CHF	MM	Composite
UBS AG	HPHB2J	SUBLT2	EUR	CR	Composite
UBS AG	HPHB2J	SUBLT2	EUR	MM	Composite
UBS AG	HPHB2J	SUBLT2	EUR	MR	Composite
UBS AG	HPHB2J	SUBLT2	EUR	XR	Composite
UBS AG	HPHB2J	SUBLT2	GBP	CR	Composite
UBS AG	HPHB2J	SUBLT2	GBP	MM	Composite
UBS AG	HPHB2J	SUBLT2	HKD	MM	Composite
UBS AG	HPHB2J	SUBLT2	JPY	CR	Composite
UBS AG	HPHB2J	SUBLT2	JPY	MM	Composite
UBS AG	HPHB2J	SUBLT2	JPY	MR	Composite
UBS AG	HPHB2J	SUBLT2	SGD	CR	Composite
UBS AG	HPHB2J	SUBLT2	SGD	MM	Composite
UBS AG	HPHB2J	SUBLT2	USD	CR	Composite
UBS AG	HPHB2J	SUBLT2	USD	MM	Composite

2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
2.11%	2.16%	2.28%	2.56%	2.69%	2.84%	2.85%	2.90%	3.11%
2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
2.11%	2.16%	2.28%	2.56%	2.69%	2.84%	2.85%	2.90%	3.11%
2.00%	2.05%	2.14%	2.44%	2.55%	2.69%	2.70%	2.74%	2.90%
1.94%	1.99%	2.13%	2.35%	2.48%	2.63%	2.63%	2.69%	2.91%
	0.88%	0.91%	1.04%	1.22%	1.33%	1.38%	1.71%	1.52%
	0.88%	0.91%	1.04%	1.22%	1.33%	1.38%	1.71%	1.52%
	0.88%	0.91%	1.05%	1.17%	1.34%	1.45%	1.71%	1.52%
	0.93%	0.96%	1.11%	1.28%	1.40%	1.46%	1.80%	1.52%
	0.89%	0.92%	1.05%	1.23%	1.35%	1.40%	1.73%	1.52%
	0.88%	0.91%	1.04%	1.22%	1.33%	1.38%	1.71%	1.52%
	0.85%	0.88%	1.02%	1.17%	1.35%	1.41%	1.65%	1.52%
0.76%		0.91%	1.14%	1.21%	1.61%	1.65%	1.77%	
0.76%		0.91%	1.14%	1.21%	1.61%	1.65%	1.77%	
0.76%		0.91%	1.14%	1.21%	1.55%	1.59%	1.77%	
26.17%	36.33%	39.08%	37.04%	35.33%	33.51%	30.47%	26.21%	
26.17%	34.99%	39.08%	35.67%	35.33%	32.28%	29.35%	26.21%	
	41.36%	41.62%	47.93%	38.80%	37.08%	33.78%	30.83%	
0.42%	0.60%	0.69%	0.77%	0.89%	1.00%	1.19%	1.38%	1.35%
0.42%	0.60%	0.69%	0.77%	0.90%	1.00%	1.19%	1.38%	1.35%
0.42%	0.60%	0.69%	0.58%	0.70%	1.00%	1.19%	1.38%	1.35%
	3.44%				2.54%			
	3.44%				2.54%			
	3.44%				2.54%			
	3.44%				2.54%			
0.50%	0.62%	0.83%	1.02%	1.15%	1.26%	1.28%	1.30%	1.31%
0.52%	0.59%	0.87%	1.08%	1.20%	1.30%	1.31%	1.35%	1.36%
0.50%	0.63%	0.83%	1.01%	1.15%	1.25%	1.27%	1.30%	1.28%
0.52%	0.59%	0.87%	1.08%	1.20%	1.30%	1.31%	1.35%	1.36%
0.50%	0.63%	0.83%	1.01%	1.15%	1.25%	1.27%	1.30%	1.28%
0.50%	0.63%	0.82%	1.00%	1.14%	1.24%	1.26%	1.28%	1.29%
0.52%	0.59%	0.87%	1.08%	1.20%	1.30%	1.31%	1.35%	1.36%
0.50%	0.63%	0.83%	1.01%	1.15%	1.25%	1.27%	1.30%	1.28%
0.50%	0.63%	0.83%	1.01%	1.15%	1.25%	1.27%	1.30%	1.28%
0.51%	0.62%	0.82%	1.04%	1.20%	1.31%	1.34%	1.33%	1.31%
0.49%	0.59%	0.78%	0.99%	1.15%	1.26%	1.28%	1.28%	1.31%
0.50%	0.63%	0.83%	1.01%	1.15%	1.25%	1.27%	1.30%	1.28%
0.50%	0.63%	0.83%	1.01%	1.15%	1.25%	1.27%	1.30%	1.28%
0.52%	0.59%	0.87%	1.08%	1.20%	1.30%	1.31%	1.35%	1.36%
0.50%	0.63%	0.83%	1.01%	1.15%	1.25%	1.27%	1.30%	1.28%
0.48%	0.59%	0.79%	0.97%	1.10%	1.19%	1.21%	1.23%	1.24%
1.09%	1.08%	1.43%	1.71%	1.92%	2.09%	2.11%	2.14%	2.16%
1.09%	1.08%	1.43%	1.71%	1.92%	2.09%	2.11%	2.14%	2.16%
1.09%	1.08%	1.42%	1.69%	1.91%	2.09%	2.11%	2.12%	2.13%
1.13%	1.13%	1.50%	1.76%	1.99%	2.18%	2.20%	2.25%	2.22%
1.09%	1.08%	1.42%	1.69%	1.91%	2.09%	2.11%	2.12%	2.13%
1.07%	1.07%	1.41%	1.68%	1.89%	2.07%	2.09%	2.10%	2.11%
1.13%	1.13%	1.50%	1.76%	1.99%	2.18%	2.20%	2.25%	2.22%
1.09%	1.08%	1.42%	1.69%	1.91%	2.09%	2.11%	2.12%	2.13%
1.09%	1.08%	1.42%	1.69%	1.91%	2.09%	2.11%	2.12%	2.13%
1.09%	1.08%	1.49%	1.71%	2.02%	2.19%	2.20%	2.22%	2.16%
1.09%	1.08%	1.43%	1.71%	1.93%	2.10%	2.11%	2.13%	2.16%
1.13%	1.13%	1.50%	1.76%	1.99%	2.18%	2.20%	2.25%	2.22%
1.09%	1.08%	1.42%	1.69%	1.91%	2.09%	2.11%	2.12%	2.13%
1.13%	1.13%	1.50%	1.76%	1.99%	2.18%	2.20%	2.25%	2.22%
1.09%	1.08%	1.42%	1.69%	1.91%	2.09%	2.11%	2.12%	2.13%

3.20%	3.35%	40% AA	AAA	AA	AA
3.30%	3.53%	40% A	AA	AA	AA
3.20%	3.35%	40% AA	AAA	AA	AA
3.30%	3.53%	40% A	AA	AA	AA
		40%			
3.20%	3.35%	40% AA	AAA	AA	AA
2.98%	3.17%	40% A	AA	AA	AA
1.53%	1.69%	40%	BBB	BBB	BB
		40%			
		40%			
1.53%	1.69%	40%	BBB	BBB	BB
		40%			
1.53%	1.69%	40%	B	B	CCC
1.53%	1.69%	40%	BB	BB	B
1.53%	1.69%	40%	BB	BB	B
1.53%	1.69%	40%	BBB	BBB	BB
1.53%	1.69%	40%	BB	BB	B
		NR		NR	NR
		21.60%			
		21.60% NR		NR	NR
		21.60% NR		NR	NR
		21%			
		21%			
		21%			
		21%			
27.98%	27.98%	21% NR	BBB	NR	BBB
27.98%	27.98%	21% NR	A	NR	A
		20%	NR	NR	NR
1.40%	1.45%	CCC	NR	BB	B
1.40%	1.45%	35% CCC	NR	BB	BBB
1.40%	1.45%	29.25% CCC	NR	BB	BB
		29.25%			
		10%	NR		
		10%	NR		
		10%			
		10%			
		10%	NR		
		10%	NR		
		40%			
1.31%	1.33%	40% BB	A	A	A
1.36%	1.39%	40% BBB	A	A	A
1.31%	1.33%	40% BBB	AA	AA	AAA
1.36%	1.39%	40% BBB	A	A	A
1.31%	1.33%	40% BBB	AA	AA	AAA
1.29%	1.32%	40% BBB	AA	AA	AA
1.36%	1.39%	40% BBB	A	A	A
1.31%	1.33%	40% BBB	AA	AA	AAA
1.31%	1.33%	40% BBB	AA	AA	AAA
1.31%	1.33%	40% BBB	BBB	BBB	BBB
1.31%	1.33%	40% A	A	A	A
1.31%	1.33%	40% BBB	AA	AA	AAA
1.31%	1.33%	40% BBB	AA	AA	AAA
1.36%	1.39%	40% BBB	A	A	A
1.31%	1.33%	40% BBB	AA	AA	AAA
		40%			
1.25%	1.27%	40% BBB	AA	AA	AA
2.14%	2.15%	20% BBB	BBB	A	A
2.14%	2.15%	20% BBB	BBB	A	A
		20%			
2.12%	2.12%	20% AA	AA	AAA	AAA
2.21%	2.21%	20% A	A	A	A
2.12%	2.12%	20% AA	AA	AAA	AAA
2.10%	2.10%	20% A	A	AA	AA
		20%			
2.21%	2.21%	20% A	A	A	A
2.12%	2.12%	20% AA	AA	AAA	AAA
2.12%	2.12%	20% AA	AA	AAA	AAA
2.25%	2.26%	20% BBB	BBB	BBB	A
2.16%	2.17%	20% BBB	BBB	A	A
		20%			
2.21%	2.21%	20% A	A	A	A
2.12%	2.12%	20% AA	AA	AAA	AAA
2.21%	2.21%	20% A	A	A	A
2.12%	2.12%	20% AA	AA	AAA	AAA

AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	BBB
AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	BBB
AAA	AAA	AAA	AAA	AA	A
AA	AA	AA	AA	A	A
BB	BBB	A	BBB	NR	NR
BB	BBB	A	BBB	NR	NR
B	BB	BB	B	NR	NR
B	CCC	BB	BB	NR	NR
B	CCC	BB	BB	NR	NR
BB	BBB	A	BBB	NR	NR
B	CCC	BB	BB	NR	NR
NR	BB	BB	NR		
NR	BB	BB	NR		
NR	B	B	NR		
NR	B	BBB	NR		NR
NR	BB	A	NR		NR
NR	NR	NR	NR		
CCC	CCC	B	B	NR	NR
BBB	CCC	B	B	NR	NR
BB	CCC	B	B	NR	NR
	NR				
	NR				
	NR				
	NR				
A	A	A	A	BB	BB
A	AA	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	A
A	AA	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
A	AA	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	A
AAA	AAA	AAA	AAA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AAA	AAA	AAA	AAA	A	A
AAA	AAA	AAA	AAA	A	A
A	AA	A	A	BBB	BBB
AAA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	A	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	A	A	A
AAA	AAA	AAA	AAA	AA	AA
AAA	AAA	AAA	AAA	AA	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	A
AA	AA	AA	A	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	A	A	A
AAA	AAA	AAA	AAA	AA	AA

A	AA	14	Consumer Goods	N.Amer	United States
BBB	AA	14	Consumer Goods	N.Amer	United States
A	AA	14	Consumer Goods	N.Amer	United States
BBB	AA	14	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
A	AA	14	Consumer Goods	N.Amer	United States
A	AA	8	Consumer Goods	N.Amer	United States
NR	BBB	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
NR	BBB	4	Financials	N.Amer	United States
NR	BBB	5	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
NR	NR	3	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	BBB	3	Industrials	Asia	Japan
NR	BBB	3	Industrials	Asia	Japan
NR	B	3	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	NR	2	Financials	Europe	Switzerland
	NR	2	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR	2	Financials	Europe	Switzerland
	NR	2	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BB	AA	15	Financials	Europe	Switzerland
BBB	A	6	Financials	Europe	Switzerland
A	AA	14	Financials	Europe	Switzerland
BBB	A	6	Financials	Europe	Switzerland
A	AA	14	Financials	Europe	Switzerland
BBB	AA	15	Financials	Europe	Switzerland
BBB	A	6	Financials	Europe	Switzerland
A	AA	14	Financials	Europe	Switzerland
A	AA	14	Financials	Europe	Switzerland
BB	A	4	Financials	Europe	Switzerland
BB	A	4	Financials	Europe	Switzerland
A	AA	14	Financials	Europe	Switzerland
A	AA	14	Financials	Europe	Switzerland
BBB	A	6	Financials	Europe	Switzerland
A	AA	14	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BBB	AA	15	Financials	Europe	Switzerland
BBB	AAA	17	Financials	Europe	Switzerland
BBB	AAA	17	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
AA	AAA	17	Financials	Europe	Switzerland
A	AA	17	Financials	Europe	Switzerland
AA	AAA	17	Financials	Europe	Switzerland
A	AAA	17	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
A	AA	17	Financials	Europe	Switzerland
AA	AAA	17	Financials	Europe	Switzerland
AA	AAA	17	Financials	Europe	Switzerland
BBB	A	3	Financials	Europe	Switzerland
A	A	3	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
A	AA	17	Financials	Europe	Switzerland
AA	AAA	17	Financials	Europe	Switzerland
A	AA	17	Financials	Europe	Switzerland
AA	AAA	17	Financials	Europe	Switzerland

BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA		Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA		CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA		DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin		Thin	Thin	Thin
AA	AA					
AA	AA	Thin		Thin	Thin	Thin
AA	AA	Thin		Thin	Thin	Thin
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC	Thin	DocAdj	Thin	DocAdj	Thin
CCC	CCC	Thin	CcyGrp	Thin	CcyGrp	Thin
CCC	CCC		Thin	Thin	Thin	Thin
BB	BBB	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Thin	Entity Tier	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Thin	Entity Tier	DocAdj	DocAdj
BB	BBB					
A	AA		Thin			
A	AA		Thin			
A	AA					
A	AA					
A	AA		Thin			
A	AA		Thin			
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	DocAdj	Entity Tier	DocAdj
AA	AA	Entity Tier	Entity Tier	CcyGrp	Entity Tier	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	Thin			
CcyGrp	CcyGrp	Thin			
DocAdj	DocAdj	Thin			
DocAdj	DocAdj	Thin		Thin	Thin
CcyGrp	CcyGrp	Thin		Thin	Thin
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin

CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp

UBSUSDMR	29-Aug-08 UBS
UBSZARMM	29-Aug-08 UBS
UDRINCAUDMR	29-Aug-08 UDRINC
UDRINCEURMM	29-Aug-08 UDRINC
UDRINCEURMR	29-Aug-08 UDRINC
UDRINCGBPCR	29-Aug-08 UDRINC
UDRINCUSDCR	29-Aug-08 UDRINC
UDRINCUSDMR	29-Aug-08 UDRINC
UDRINCUSDXR	29-Aug-08 UDRINC
UGSUSDMR	29-Aug-08 UGS
UGSUSDXR	29-Aug-08 UGS
UKRAINCHFCR	29-Aug-08 UKRAIN
UKRAINCHFMR	29-Aug-08 UKRAIN
UKRAINEURCR	29-Aug-08 UKRAIN
UKRAINEURMM	29-Aug-08 UKRAIN
UKRAINEURMR	29-Aug-08 UKRAIN
UKRAINGBPCR	29-Aug-08 UKRAIN
UKRAINGBPMM	29-Aug-08 UKRAIN
UKRAINGBPMR	29-Aug-08 UKRAIN
UKRAINJPYCR	29-Aug-08 UKRAIN
UKRAINJPYMR	29-Aug-08 UKRAIN
UKRAINSEKCR	29-Aug-08 UKRAIN
UKRAINSEKMM	29-Aug-08 UKRAIN
UKRAINUSDCR	29-Aug-08 UKRAIN
UKRAINUSDMM	29-Aug-08 UKRAIN
UKRAINUSDMR	29-Aug-08 UKRAIN
UKRAINUSDXR	29-Aug-08 UKRAIN
ULTRAUSDCR	29-Aug-08 ULTRA
ULTRAUSDMR	29-Aug-08 ULTRA
NIPFONJPYCR	29-Aug-08 NIPFON
NIPFONUSDCR	29-Aug-08 NIPFON
UKAUDMR	29-Aug-08 UK
UKAUDXR	29-Aug-08 UK
UKCHFMR	29-Aug-08 UK
UKEURCR	29-Aug-08 UK
UKEURMM	29-Aug-08 UK
UKEURMR	29-Aug-08 UK
UKEURXR	29-Aug-08 UK
UKHKDMR	29-Aug-08 UK
UKILSXR	29-Aug-08 UK
UKJPYMR	29-Aug-08 UK
UKJPYXR	29-Aug-08 UK
UKNZDMR	29-Aug-08 UK
UKUSDCR	29-Aug-08 UK
UKUSDMM	29-Aug-08 UK
UKUSDMR	29-Aug-08 UK
UKUSDXR	29-Aug-08 UK
UNFSMAUDCR	29-Aug-08 UNFSM
UNFSMAUDMM	29-Aug-08 UNFSM
UNFSMAUDXR	29-Aug-08 UNFSM
UNFSMCADMM	29-Aug-08 UNFSM
UNFSMCHFCR	29-Aug-08 UNFSM
UNFSMCHFMM	29-Aug-08 UNFSM
UNFSMEURCR	29-Aug-08 UNFSM
UNFSMEURMM	29-Aug-08 UNFSM
UNFSMEURMR	29-Aug-08 UNFSM
UNFSMEURXR	29-Aug-08 UNFSM
UNFSMGBPMM	29-Aug-08 UNFSM
UNFSMGBPXR	29-Aug-08 UNFSM
UNFSMJPYCR	29-Aug-08 UNFSM
UNFSMJPYMM	29-Aug-08 UNFSM
UNFSMJPYMR	29-Aug-08 UNFSM
UNFSMNOKMM	29-Aug-08 UNFSM
UNFSMSEKMM	29-Aug-08 UNFSM
UNFSMSGDMM	29-Aug-08 UNFSM
UNFSMUSDCR	29-Aug-08 UNFSM
UNFSMUSDMM	29-Aug-08 UNFSM
UNFSMUSDMR	29-Aug-08 UNFSM
UNFSMUSDXR	29-Aug-08 UNFSM
UCL-UnionOilEURCR	29-Aug-08 UCL-UnionOil
UCL-UnionOilEURMM	29-Aug-08 UCL-UnionOil
UCL-UnionOilEURMR	29-Aug-08 UCL-UnionOil
UCL-UnionOilUSDCR	29-Aug-08 UCL-UnionOil
UCL-UnionOilUSDMM	29-Aug-08 UCL-UnionOil

UBS AG	HPHB2J	SUBLT2	USD	MR	Composite
UBS AG	HPHB2J	SUBLT2	ZAR	MM	Composite
UDR, Inc.	9J28B8	SNRFOR	AUD	MR	Composite
UDR, Inc.	9J28B8	SNRFOR	EUR	MM	Composite
UDR, Inc.	9J28B8	SNRFOR	EUR	MR	Composite
UDR, Inc.	9J28B8	SNRFOR	GBP	CR	Composite
UDR, Inc.	9J28B8	SNRFOR	USD	CR	Composite
UDR, Inc.	9J28B8	SNRFOR	USD	MR	Composite
UDR, Inc.	9J28B8	SNRFOR	USD	XR	Composite
UGS Corp.	9J2983	SNRFOR	USD	MR	Composite
UGS Corp.	9J2983	SNRFOR	USD	XR	Composite
Ukraine	993A96	SNRFOR	CHF	CR	Composite
Ukraine	993A96	SNRFOR	CHF	MR	Composite
Ukraine	993A96	SNRFOR	EUR	CR	Composite
Ukraine	993A96	SNRFOR	EUR	MM	Composite
Ukraine	993A96	SNRFOR	EUR	MR	Composite
Ukraine	993A96	SNRFOR	GBP	CR	Composite
Ukraine	993A96	SNRFOR	GBP	MM	Composite
Ukraine	993A96	SNRFOR	GBP	MR	Composite
Ukraine	993A96	SNRFOR	JPY	CR	Composite
Ukraine	993A96	SNRFOR	JPY	MR	Composite
Ukraine	993A96	SNRFOR	SEK	CR	Composite
Ukraine	993A96	SNRFOR	SEK	MM	Composite
Ukraine	993A96	SNRFOR	USD	CR	Composite
Ukraine	993A96	SNRFOR	USD	MM	Composite
Ukraine	993A96	SNRFOR	USD	MR	Composite
Ukraine	993A96	SNRFOR	USD	XR	Composite
Ultrapar Participacoes SA	PYD7CF	SNRFOR	USD	CR	Composite
Ultrapar Participacoes SA	PYD7CF	SNRFOR	USD	MR	Composite
UMC Japan	992AG8	SNRFOR	JPY	CR	Composite
UMC Japan	992AG8	SNRFOR	USD	CR	Composite
Un Carbide Corp	995AD9	SNRFOR	AUD	MR	Composite
Un Carbide Corp	995AD9	SNRFOR	AUD	XR	Composite
Un Carbide Corp	995AD9	SNRFOR	CHF	MR	Composite
Un Carbide Corp	995AD9	SNRFOR	EUR	CR	Composite
Un Carbide Corp	995AD9	SNRFOR	EUR	MM	Composite
Un Carbide Corp	995AD9	SNRFOR	EUR	MR	Composite
Un Carbide Corp	995AD9	SNRFOR	EUR	XR	Composite
Un Carbide Corp	995AD9	SNRFOR	HKD	MR	Composite
Un Carbide Corp	995AD9	SNRFOR	ILS	XR	Composite
Un Carbide Corp	995AD9	SNRFOR	JPY	MR	Composite
Un Carbide Corp	995AD9	SNRFOR	JPY	XR	Composite
Un Carbide Corp	995AD9	SNRFOR	NZD	MR	Composite
Un Carbide Corp	995AD9	SNRFOR	USD	CR	Composite
Un Carbide Corp	995AD9	SNRFOR	USD	MM	Composite
Un Carbide Corp	995AD9	SNRFOR	USD	MR	Composite
Un Carbide Corp	995AD9	SNRFOR	USD	XR	Composite
Un Fenosa S A	ENC488	SNRFOR	AUD	CR	Composite
Un Fenosa S A	ENC488	SNRFOR	AUD	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	AUD	XR	Composite
Un Fenosa S A	ENC488	SNRFOR	CAD	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	CHF	CR	Composite
Un Fenosa S A	ENC488	SNRFOR	CHF	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	EUR	CR	Composite
Un Fenosa S A	ENC488	SNRFOR	EUR	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	EUR	MR	Composite
Un Fenosa S A	ENC488	SNRFOR	EUR	XR	Composite
Un Fenosa S A	ENC488	SNRFOR	GBP	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	GBP	XR	Composite
Un Fenosa S A	ENC488	SNRFOR	JPY	CR	Composite
Un Fenosa S A	ENC488	SNRFOR	JPY	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	JPY	MR	Composite
Un Fenosa S A	ENC488	SNRFOR	NOK	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	SEK	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	SGD	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	USD	CR	Composite
Un Fenosa S A	ENC488	SNRFOR	USD	MM	Composite
Un Fenosa S A	ENC488	SNRFOR	USD	MR	Composite
Un Fenosa S A	ENC488	SNRFOR	USD	XR	Composite
Un Oil Co CA	997EE7	SNRFOR	EUR	CR	Composite
Un Oil Co CA	997EE7	SNRFOR	EUR	MM	Composite
Un Oil Co CA	997EE7	SNRFOR	EUR	MR	Composite
Un Oil Co CA	997EE7	SNRFOR	USD	CR	Composite
Un Oil Co CA	997EE7	SNRFOR	USD	MM	Composite

1.07%	1.07%	1.41%	1.68%	1.89%	2.07%	2.09%	2.10%	2.11%
1.09%	1.08%	1.42%	1.69%	1.91%	2.09%	2.11%	2.12%	2.13%
1.89%	1.81%	2.06%	2.28%	2.38%	2.47%	2.33%	2.35%	2.51%
1.89%	1.81%	2.06%	2.28%	2.38%	2.47%	2.33%	2.35%	2.51%
1.99%	1.91%	2.16%	2.40%	2.51%	2.60%	2.45%	2.47%	2.51%
1.99%	1.91%	2.16%	2.40%	2.51%	2.60%	2.45%	2.47%	2.51%
1.89%	1.81%	2.06%	2.28%	2.38%	2.47%	2.33%	2.35%	2.51%
2.12%	2.33%	3.29%	3.81%	4.13%	4.41%	4.75%	5.05%	5.37%
2.12%	2.33%	3.29%	3.81%	4.13%	4.41%	4.75%	5.05%	5.37%
2.04%	2.24%	3.17%	3.67%	3.98%	4.25%	4.58%	4.87%	5.19%
2.12%	2.33%	3.29%	3.81%	4.13%	4.41%	4.75%	5.05%	5.37%
2.04%	2.32%	3.28%	3.79%	4.11%	4.39%	4.74%	5.04%	5.31%
2.12%	2.33%	3.29%	3.81%	4.13%	4.41%	4.75%	5.05%	5.37%
2.12%	2.33%	3.29%	3.81%	4.13%	4.41%	4.75%	5.05%	5.37%
2.04%	2.24%	3.17%	3.67%	3.98%	4.25%	4.58%	4.87%	5.19%
2.02%	2.22%	3.14%	3.63%	3.94%	4.21%	4.53%	4.82%	5.13%
1.94%	2.14%	3.02%	3.49%	3.79%	4.05%	4.37%	4.65%	4.94%
	2.97%		1.33%	1.56%	1.82%	2.05%	2.35%	
	2.97%		1.33%	1.56%	1.82%	2.05%	2.35%	
	0.17%	0.31%	0.43%	0.60%	0.71%	0.84%	0.95%	1.36%
	0.17%	0.31%	0.43%	0.60%	0.71%	0.84%	0.95%	1.36%
	0.17%	0.31%	0.44%	0.60%	0.74%	0.87%	0.98%	1.36%
	0.17%	0.31%	0.44%	0.60%	0.74%	0.87%	0.98%	1.36%
	0.17%	0.31%	0.43%	0.60%	0.71%	0.84%	0.94%	1.36%
	0.17%	0.31%	0.43%	0.60%	0.71%	0.84%	0.94%	1.36%
	0.17%	0.31%	0.43%	0.60%	0.71%	0.84%	0.95%	1.36%
	0.17%	0.31%	0.44%	0.60%	0.74%	0.87%	0.98%	1.36%
	0.17%	0.31%	0.47%	0.60%	0.78%	0.91%	1.03%	1.36%
	0.17%	0.31%	0.44%	0.60%	0.74%	0.87%	0.98%	1.36%
	0.17%	0.31%	0.43%	0.60%	0.71%	0.84%	0.94%	1.36%
0.28%	0.32%	0.39%	0.52%	0.58%	0.64%	0.70%	0.74%	0.76%
0.28%	0.31%	0.39%	0.50%	0.56%	0.61%	0.67%	0.71%	0.76%
0.28%	0.31%	0.39%	0.48%	0.55%	0.61%	0.65%	0.70%	0.77%
0.28%	0.31%	0.40%	0.50%	0.57%	0.63%	0.68%	0.74%	0.79%
0.28%	0.31%	0.39%	0.48%	0.55%	0.61%	0.65%	0.70%	0.77%
0.28%	0.31%	0.40%	0.50%	0.57%	0.63%	0.68%	0.74%	0.79%
0.28%	0.31%	0.39%	0.48%	0.55%	0.61%	0.65%	0.70%	0.77%
0.28%	0.31%	0.39%	0.48%	0.54%	0.60%	0.64%	0.70%	0.75%
0.28%	0.31%	0.39%	0.48%	0.55%	0.61%	0.65%	0.70%	0.77%
0.28%	0.31%	0.39%	0.49%	0.58%	0.64%	0.69%	0.74%	0.76%
0.28%	0.31%	0.39%	0.49%	0.56%	0.61%	0.66%	0.71%	0.76%
0.28%	0.31%	0.39%	0.48%	0.55%	0.61%	0.65%	0.70%	0.77%
0.28%	0.31%	0.39%	0.48%	0.55%	0.61%	0.65%	0.70%	0.77%
0.28%	0.31%	0.39%	0.48%	0.55%	0.61%	0.65%	0.70%	0.77%
0.28%	0.31%	0.40%	0.50%	0.57%	0.63%	0.68%	0.74%	0.79%
0.28%	0.31%	0.39%	0.48%	0.55%	0.61%	0.65%	0.70%	0.77%
0.28%	0.31%	0.39%	0.48%	0.54%	0.60%	0.64%	0.70%	0.75%
0.15%	0.21%	0.25%	0.28%	0.30%	0.35%	0.35%	0.42%	0.48%

2.10%	2.10%	20% A	A	AA	AA
2.12%	2.12%	20% AA	AA	AAA	AAA
2.04%		40% B	B	B	BB
		40%			
2.04%		40% BBB	BBB	BBB	A
2.15%		40% BB	BB	BB	BBB
2.15%		40% BB	BB	BB	BBB
2.04%		40% BBB	BBB	BBB	A
		40%			
		45%			
		45%			
5.47%	5.52%	25% AA	AAA	AAA	AAA
		25%			
5.47%	5.52%	25% AA	AAA	AAA	AAA
5.29%	5.43%	25% A	AA	AA	AA
		25%			
5.47%	5.52%	25% AA	AAA	AAA	AAA
		25%			
		25%			
5.44%	5.57%	25% BBB	A	A	A
		25%			
5.47%	5.52%	25% AA	AAA	AAA	AAA
		25%			
5.47%	5.52%	25% AA	AAA	AAA	AAA
5.29%	5.43%	25% A	AA	AA	AA
5.24%	5.37%	25% A	AA	AA	AA
5.04%	5.18%	25% A	AA	AA	AA
2.66%		40%	NR		NR
2.66%		40%	NR		NR
		40%			
		40%			
1.37%	1.42%	40%	NR	NR	B
1.37%	1.42%	40%	NR	NR	B
1.37%	1.42%	40%	NR	NR	BB
		40%			
		40%			
1.37%	1.42%	40%	NR	NR	BB
1.37%	1.42%	40%	NR	NR	BBB
		40%			
1.37%	1.42%	40%	NR	NR	BBB
1.37%	1.42%	40%	NR	NR	B
		40%			
1.37%	1.42%	40%	NR	NR	BB
1.37%	1.42%	40%	NR	NR	BB
		40%			
1.37%	1.42%	40%	NR	NR	BB
1.37%	1.42%	40%	NR	NR	BBB
0.78%	0.81%	40% B	BBB	BBB	BBB
0.78%	0.81%	40% B	A	BBB	A
		40%			
0.78%	0.81%	40% A	AA	AA	AA
0.81%	0.81%	40% BB	A	A	A
0.78%	0.81%	40% A	AA	AA	AA
0.81%	0.81%	40% BB	A	A	A
0.78%	0.81%	40% A	AA	AA	AA
0.77%	0.81%	40% BB	A	A	A
		40%			
0.78%	0.81%	40% A	AA	AA	AA
		40%			
0.78%	0.81%	40% B	BBB	BBB	BBB
0.78%	0.81%	40% B	BBB	BBB	BBB
		40%			
0.78%	0.81%	40% A	AA	AA	AA
0.78%	0.81%	40% A	AA	AA	AA
0.78%	0.81%	40% A	AA	AA	AA
0.81%	0.81%	40% BB	A	A	A
0.78%	0.81%	40% A	AA	AA	AA
0.77%	0.81%	40% BB	A	A	A
		40%			
		40%			
		40%			
		40% NR	NR	NR	NR
		40%			
		40%			

AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
B	BB	B	BB	NR	B
BBB	A	BBB	A	NR	BBB
BB	BBB	BB	BBB	NR	BB
BB	BBB	BB	BBB	NR	BB
BBB	A	BBB	A	NR	BBB
AA	AA	AAA	AA	A	AA
AA	AA	AAA	AA	A	AA
A	A	AA	AA	BBB	A
AA	AA	AAA	AA	A	AA
BBB	BBB	A	A	BB	BBB
AA	AA	AAA	AA	A	AA
AA	AA	AAA	AA	A	AA
A	A	AA	AA	BBB	A
A	A	AA	AA	BBB	A
A	A	AA	AA	BBB	A
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	B	B	B	NR	NR
NR	B	B	B	NR	NR
NR	BB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	B	B	B	NR	NR
NR	BB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
NR	BB	BB	BB	NR	NR
NR	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	A	NR	NR	

A	AAA	17	Financials	Europe	Switzerland
AA	AAA	17	Financials	Europe	Switzerland
	BBB	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	BBB	6	Financials	N.Amer	United States
	BBB	6	Financials	N.Amer	United States
	BBB	6	Financials	N.Amer	United States
	BBB	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
A	AA	9	Government	E.Eur	Ukraine
	NR		Government	E.Eur	Ukraine
A	AA	9	Government	E.Eur	Ukraine
BBB	AA	10	Government	E.Eur	Ukraine
	NR		Government	E.Eur	Ukraine
A	AA	9	Government	E.Eur	Ukraine
	NR		Government	E.Eur	Ukraine
	NR		Government	E.Eur	Ukraine
BB	AA	10	Government	E.Eur	Ukraine
	NR		Government	E.Eur	Ukraine
A	AA	9	Government	E.Eur	Ukraine
	NR		Government	E.Eur	Ukraine
A	AA	9	Government	E.Eur	Ukraine
BBB	AA	10	Government	E.Eur	Ukraine
BBB	AA	10	Government	E.Eur	Ukraine
BBB	AA	10	Government	E.Eur	Ukraine
	NR	2	Utilities	Lat.Amer	Brazil
	NR	2	Utilities	Lat.Amer	Brazil
	NR		Technology	Asia	Japan
	NR		Technology	Asia	Japan
NR	NR	4	Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
NR	NR	4	Basic Materials	N.Amer	United States
NR	A	4	Utilities	Europe	Spain
NR	A	4	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
NR	A	4	Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
NR	A	4	Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
NR	A	3	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
NR	A	4	Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
NR	AA	11	Utilities	Europe	Spain
	NR		Utilities	Europe	Spain
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States

AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
B	BB					
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
B	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB		Thin		Thin	Thin
BB	BBB		Thin		Thin	Thin
BB	BB					
BB	BB					
BBB	A		Thin	Thin	Entity Tier	Thin
BBB	A		Thin	Thin	Entity Tier	Thin
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	CcyGrp	Thin
BBB	A					
BBB	A		Thin	Thin	CcyGrp	Thin
BBB	A		Thin	Thin	Entity Tier	Thin
BBB	A					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A					
BBB	A		Thin	Thin	DocAdj	Thin
BBB	A		Thin	Thin	CcyGrp	Thin
BBB	A	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
BBB	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
A	AA					
A	AA					
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA					
A	AA					

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
DocAdj	DocAdj	DocAdj	Thin	DocAdj	
DocAdj	DocAdj	DocAdj	Thin	DocAdj	
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Thin	CcyGrp	Thin	Thin		

Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

UCL-UnionOilUSDMR	29-Aug-08 UCL-UnionOil
UCL-UnionOilUSDXR	29-Aug-08 UCL-UnionOil
UNPAUDMR	29-Aug-08 UNP
UNPAUDXR	29-Aug-08 UNP
UNPCADMR	29-Aug-08 UNP
UNPEURCR	29-Aug-08 UNP
UNPEURMM	29-Aug-08 UNP
UNPEURMR	29-Aug-08 UNP
UNPEURXR	29-Aug-08 UNP
UNPGBPMR	29-Aug-08 UNP
UNPGBPXR	29-Aug-08 UNP
UNPHKDMR	29-Aug-08 UNP
UNPHKDXR	29-Aug-08 UNP
UNPJPYMR	29-Aug-08 UNP
UNPJPYXR	29-Aug-08 UNP
UNPSEKMR	29-Aug-08 UNP
UNPSEKXR	29-Aug-08 UNP
UNPUSDCR	29-Aug-08 UNP
UNPUSDMM	29-Aug-08 UNP
UNPUSDMR	29-Aug-08 UNP
UNPUSDXR	29-Aug-08 UNP
UNIRODEURCR	29-Aug-08 UNIROD
UNIRODEURMM	29-Aug-08 UNIROD
UNIRODEURMR	29-Aug-08 UNIROD
UNIRODEURXR	29-Aug-08 UNIROD
UNIRODHKDMM	29-Aug-08 UNIROD
UNIRODJPYMM	29-Aug-08 UNIROD
UNIRODSGDMM	29-Aug-08 UNIROD
UNIRODUSDCR	29-Aug-08 UNIROD
UNIRODUSDMM	29-Aug-08 UNIROD
UNIRODUSDMR	29-Aug-08 UNIROD
UBBEURCR	29-Aug-08 UBB
UBBEURMM	29-Aug-08 UBB
UBBUSDCR	29-Aug-08 UBB
UBBUSDMM	29-Aug-08 UBB
UNICHRJPYCR	29-Aug-08 UNICHR
UNICHRJPYXR	29-Aug-08 UNICHR
USPAAUDCR	29-Aug-08 USPA
USPAAUDMM	29-Aug-08 USPA
USPACADMM	29-Aug-08 USPA
USPACHFCR	29-Aug-08 USPA
USPACHFMM	29-Aug-08 USPA
USPAEURCR	29-Aug-08 USPA
USPAEURMM	29-Aug-08 USPA
USPAEURMR	29-Aug-08 USPA
USPAEURXR	29-Aug-08 USPA
USPAGBPCR	29-Aug-08 USPA
USPAGBPMM	29-Aug-08 USPA
USPAHKDMM	29-Aug-08 USPA
USPAJPYCR	29-Aug-08 USPA
USPAJPYMM	29-Aug-08 USPA
USPASEKMM	29-Aug-08 USPA
USPAUSDCR	29-Aug-08 USPA
USPAUSDMM	29-Aug-08 USPA
USPAUSDMR	29-Aug-08 USPA
USPAUSDXR	29-Aug-08 USPA
USPAAUDCR	29-Aug-08 USPA
USPAAUDMM	29-Aug-08 USPA
USPACHFCR	29-Aug-08 USPA
USPACHFMM	29-Aug-08 USPA
USPAEURCR	29-Aug-08 USPA
USPAEURMM	29-Aug-08 USPA
USPAEURMR	29-Aug-08 USPA
USPAEURXR	29-Aug-08 USPA
USPAGBPCR	29-Aug-08 USPA
USPAGBPMM	29-Aug-08 USPA
USPAGBPMR	29-Aug-08 USPA
USPAHKDMM	29-Aug-08 USPA
USPAJPYCR	29-Aug-08 USPA
USPAJPYMM	29-Aug-08 USPA
USPASEKMM	29-Aug-08 USPA
USPASGDMM	29-Aug-08 USPA
USPAUSDCR	29-Aug-08 USPA
USPAUSDMM	29-Aug-08 USPA

Un Oil Co CA	997EE7	SNRFOR	USD	MR	Composite
Un Oil Co CA	997EE7	SNRFOR	USD	XR	Composite
Un Pac Corp	997F99	SNRFOR	AUD	MR	Composite
Un Pac Corp	997F99	SNRFOR	AUD	XR	Composite
Un Pac Corp	997F99	SNRFOR	CAD	MR	Composite
Un Pac Corp	997F99	SNRFOR	EUR	CR	Composite
Un Pac Corp	997F99	SNRFOR	EUR	MM	Composite
Un Pac Corp	997F99	SNRFOR	EUR	MR	Composite
Un Pac Corp	997F99	SNRFOR	EUR	XR	Composite
Un Pac Corp	997F99	SNRFOR	GBP	MR	Composite
Un Pac Corp	997F99	SNRFOR	GBP	XR	Composite
Un Pac Corp	997F99	SNRFOR	HKD	MR	Composite
Un Pac Corp	997F99	SNRFOR	HKD	XR	Composite
Un Pac Corp	997F99	SNRFOR	JPY	MR	Composite
Un Pac Corp	997F99	SNRFOR	JPY	XR	Composite
Un Pac Corp	997F99	SNRFOR	SEK	MR	Composite
Un Pac Corp	997F99	SNRFOR	SEK	XR	Composite
Un Pac Corp	997F99	SNRFOR	USD	CR	Composite
Un Pac Corp	997F99	SNRFOR	USD	MM	Composite
Un Pac Corp	997F99	SNRFOR	USD	MR	Composite
Un Pac Corp	997F99	SNRFOR	USD	XR	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	EUR	CR	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	EUR	MM	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	EUR	MR	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	EUR	XR	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	HKD	MM	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	JPY	MM	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	SGD	MM	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	USD	CR	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	USD	MM	Composite
UNIBAIL RODAMCO	FF3AFN	SNRFOR	USD	MR	Composite
Unibanco Unico de Bcos Brasileiros S A	PYD86X	SNRFOR	EUR	CR	Composite
Unibanco Unico de Bcos Brasileiros S A	PYD86X	SNRFOR	EUR	MM	Composite
Unibanco Unico de Bcos Brasileiros S A	PYD86X	SNRFOR	USD	CR	Composite
Unibanco Unico de Bcos Brasileiros S A	PYD86X	SNRFOR	USD	MM	Composite
Unicharm Corp	JSD52G	SNRFOR	JPY	CR	Composite
Unicharm Corp	JSD52G	SNRFOR	JPY	XR	Composite
UniCredit SpA	T2F69Z	SNRFOR	AUD	CR	Composite
UniCredit SpA	T2F69Z	SNRFOR	AUD	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	CAD	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	CHF	CR	Composite
UniCredit SpA	T2F69Z	SNRFOR	CHF	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	EUR	CR	Composite
UniCredit SpA	T2F69Z	SNRFOR	EUR	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	EUR	MR	Composite
UniCredit SpA	T2F69Z	SNRFOR	EUR	XR	Composite
UniCredit SpA	T2F69Z	SNRFOR	GBP	CR	Composite
UniCredit SpA	T2F69Z	SNRFOR	GBP	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	HKD	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	JPY	CR	Composite
UniCredit SpA	T2F69Z	SNRFOR	JPY	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	SEK	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	USD	CR	Composite
UniCredit SpA	T2F69Z	SNRFOR	USD	MM	Composite
UniCredit SpA	T2F69Z	SNRFOR	USD	MR	Composite
UniCredit SpA	T2F69Z	SNRFOR	USD	XR	Composite
UniCredit SpA	T2F69Z	SUBLT2	AUD	CR	Composite
UniCredit SpA	T2F69Z	SUBLT2	AUD	MM	Composite
UniCredit SpA	T2F69Z	SUBLT2	CHF	CR	Composite
UniCredit SpA	T2F69Z	SUBLT2	CHF	MM	Composite
UniCredit SpA	T2F69Z	SUBLT2	EUR	CR	Composite
UniCredit SpA	T2F69Z	SUBLT2	EUR	MM	Composite
UniCredit SpA	T2F69Z	SUBLT2	EUR	MR	Composite
UniCredit SpA	T2F69Z	SUBLT2	EUR	XR	Composite
UniCredit SpA	T2F69Z	SUBLT2	GBP	CR	Composite
UniCredit SpA	T2F69Z	SUBLT2	GBP	MM	Composite
UniCredit SpA	T2F69Z	SUBLT2	GBP	MR	Composite
UniCredit SpA	T2F69Z	SUBLT2	HKD	MM	Composite
UniCredit SpA	T2F69Z	SUBLT2	JPY	CR	Composite
UniCredit SpA	T2F69Z	SUBLT2	JPY	MM	Composite
UniCredit SpA	T2F69Z	SUBLT2	SEK	MM	Composite
UniCredit SpA	T2F69Z	SUBLT2	SGD	MM	Composite
UniCredit SpA	T2F69Z	SUBLT2	USD	CR	Composite
UniCredit SpA	T2F69Z	SUBLT2	USD	MM	Composite

0.15%	0.21%	0.25%	0.28%	0.30%	0.35%	0.35%	0.42%	0.48%
0.15%	0.21%	0.25%	0.28%	0.30%	0.35%	0.34%	0.42%	0.48%
0.36%	0.33%	0.40%	0.48%	0.59%	0.65%	0.71%	0.75%	0.78%
0.36%	0.33%	0.40%	0.48%	0.59%	0.65%	0.71%	0.75%	0.78%
0.36%	0.33%	0.40%	0.48%	0.59%	0.66%	0.72%	0.76%	0.78%
0.38%	0.35%	0.41%	0.50%	0.63%	0.69%	0.76%	0.80%	0.78%
0.37%	0.33%	0.40%	0.48%	0.60%	0.67%	0.73%	0.77%	0.78%
0.36%	0.33%	0.40%	0.48%	0.59%	0.66%	0.72%	0.76%	0.78%
0.35%	0.31%	0.39%	0.45%	0.57%	0.64%	0.70%	0.73%	0.78%
0.36%	0.33%	0.40%	0.48%	0.59%	0.66%	0.72%	0.76%	0.78%
0.35%	0.31%	0.39%	0.45%	0.57%	0.64%	0.70%	0.73%	0.78%
0.36%	0.33%	0.40%	0.48%	0.59%	0.66%	0.72%	0.76%	0.78%
0.35%	0.31%	0.39%	0.45%	0.57%	0.64%	0.70%	0.73%	0.78%
0.36%	0.33%	0.40%	0.48%	0.59%	0.65%	0.71%	0.75%	0.78%
0.36%	0.33%	0.40%	0.48%	0.59%	0.65%	0.71%	0.75%	0.78%
0.35%	0.31%	0.39%	0.45%	0.57%	0.64%	0.70%	0.73%	0.78%
0.38%	0.35%	0.41%	0.50%	0.63%	0.69%	0.76%	0.80%	0.78%
0.37%	0.33%	0.40%	0.48%	0.60%	0.67%	0.73%	0.77%	0.78%
0.36%	0.33%	0.40%	0.48%	0.59%	0.66%	0.72%	0.76%	0.78%
0.35%	0.31%	0.39%	0.45%	0.57%	0.64%	0.70%	0.73%	0.78%
0.55%	0.78%	1.13%	1.27%	1.45%	1.62%	1.65%	1.69%	1.64%
0.55%	0.77%	1.08%	1.22%	1.39%	1.55%	1.58%	1.62%	1.64%
0.55%	0.76%	1.07%	1.21%	1.38%	1.54%	1.57%	1.60%	1.64%
0.55%	0.72%	1.03%	1.16%	1.33%	1.48%	1.51%	1.54%	1.64%
0.55%	0.76%	1.09%	1.22%	1.40%	1.55%	1.58%	1.62%	1.64%
0.55%	0.78%	1.13%	1.27%	1.45%	1.62%	1.65%	1.69%	1.64%
0.55%	0.77%	1.08%	1.22%	1.39%	1.55%	1.58%	1.62%	1.64%
0.55%	0.76%	1.07%	1.21%	1.38%	1.54%	1.57%	1.60%	1.64%
0.35%	0.44%	0.73%	0.97%	1.14%	1.32%	1.51%	1.69%	
0.35%	0.44%	0.73%	0.97%	1.14%	1.32%	1.45%	1.69%	
0.15%	0.16%	0.18%	0.25%	0.29%	0.32%			
0.15%	0.16%	0.18%	0.25%	0.29%	0.32%			
0.30%	0.32%	0.49%	0.62%	0.72%	0.80%	0.82%	0.80%	0.78%
0.30%	0.32%	0.49%	0.59%	0.68%	0.76%	0.78%	0.80%	0.78%
0.30%	0.32%	0.48%	0.61%	0.69%	0.75%	0.77%	0.79%	0.78%
0.30%	0.34%	0.51%	0.63%	0.71%	0.80%	0.81%	0.83%	0.78%
0.30%	0.32%	0.48%	0.61%	0.69%	0.75%	0.77%	0.79%	0.78%
0.30%	0.34%	0.51%	0.63%	0.71%	0.80%	0.81%	0.83%	0.78%
0.30%	0.32%	0.48%	0.61%	0.69%	0.75%	0.77%	0.79%	0.78%
0.30%	0.32%	0.47%	0.60%	0.68%	0.75%	0.76%	0.78%	0.78%
0.30%	0.34%	0.51%	0.63%	0.71%	0.80%	0.81%	0.83%	0.78%
0.30%	0.32%	0.48%	0.61%	0.69%	0.75%	0.77%	0.79%	0.78%
0.30%	0.32%	0.49%	0.62%	0.72%	0.80%	0.83%	0.84%	0.78%
0.30%	0.32%	0.49%	0.59%	0.69%	0.77%	0.79%	0.80%	0.78%
0.30%	0.32%	0.48%	0.61%	0.69%	0.75%	0.77%	0.79%	0.78%
0.30%	0.34%	0.51%	0.63%	0.71%	0.80%	0.81%	0.83%	0.78%
0.30%	0.32%	0.48%	0.61%	0.69%	0.75%	0.77%	0.79%	0.78%
0.30%	0.32%	0.47%	0.60%	0.68%	0.75%	0.76%	0.78%	0.78%
0.83%	0.77%	0.98%	1.13%	1.29%	1.42%	1.43%	1.45%	1.45%
0.83%	0.77%	0.98%	1.13%	1.29%	1.42%	1.43%	1.45%	1.45%
0.83%	0.73%	0.98%	1.18%	1.32%	1.51%	1.52%	1.55%	1.45%
0.83%	0.70%	0.94%	1.13%	1.26%	1.41%	1.42%	1.44%	1.45%
0.83%	0.73%	0.98%	1.18%	1.32%	1.51%	1.52%	1.55%	1.45%
0.83%	0.70%	0.94%	1.13%	1.26%	1.41%	1.42%	1.44%	1.45%
0.83%	0.75%	0.96%	1.11%	1.27%	1.40%	1.41%	1.43%	1.45%
0.83%	0.73%	0.98%	1.18%	1.32%	1.51%	1.52%	1.55%	1.45%
0.83%	0.70%	0.94%	1.13%	1.26%	1.41%	1.42%	1.44%	1.45%
0.83%	0.70%	0.94%	1.13%	1.26%	1.41%	1.42%	1.44%	1.45%
0.83%	0.77%	0.98%	1.13%	1.29%	1.42%	1.43%	1.45%	1.45%
0.83%	0.77%	0.98%	1.13%	1.29%	1.42%	1.43%	1.45%	1.45%
0.83%	0.70%	0.94%	1.13%	1.26%	1.41%	1.42%	1.44%	1.45%
0.83%	0.70%	0.94%	1.13%	1.26%	1.41%	1.42%	1.44%	1.45%
0.83%	0.73%	0.98%	1.18%	1.32%	1.51%	1.52%	1.55%	1.45%
0.83%	0.70%	0.94%	1.13%	1.26%	1.41%	1.42%	1.44%	1.45%

		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
0.92%	0.77%	40%	BB	BBB	BBB	BBB
0.92%	0.77%	40%	BB	BBB	BBB	BBB
0.92%	0.77%	40%	A	AA	A	AA
0.92%	0.77%	40%	BBB	A	A	A
0.92%	0.77%	40%	BBB	A	A	A
0.92%	0.77%	40%	A	AA	A	AA
0.92%	0.77%	40%	BBB	A	A	A
0.92%	0.77%	40%	A	AA	A	AA
0.92%	0.77%	40%	BBB	A	A	A
0.92%	0.77%	40%	A	AA	A	AA
0.92%	0.77%	40%	BBB	A	A	A
0.92%	0.77%	40%	BB	BBB	BBB	BBB
0.92%	0.77%		BB	BBB	BBB	BBB
		40%				
0.92%	0.77%	40%	BBB	A	A	A
0.92%	0.77%	40%	BBB	A	A	A
0.92%	0.77%	40%	BBB	A	A	A
0.92%	0.77%	40%	A	AA	A	AA
0.92%	0.77%	40%	BBB	A	A	A
1.75%	1.76%	40%	NR	A	BBB	A
1.69%	1.76%	40%	NR	A	A	AA
1.66%	1.76%	40%	NR	A	BBB	A
1.60%	1.76%	40%	NR	A	BBB	A
		40%				
1.69%	1.76%	40%	NR	BBB	BB	BBB
		40%				
1.75%	1.76%	40%	NR	A	BBB	A
1.69%	1.76%	40%	NR	A	A	AA
1.66%	1.76%	40%	NR	A	BBB	A
		37.50%				
		37.50%				
		37.50%	NR	NR	NR	NR
		37.50%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
		30%	NR	NR	NR	NR
0.71%	0.70%	40.00%	NR	BBB	BBB	BBB
0.71%	0.70%	40.00%	NR	BBB	BBB	A
0.71%	0.70%	40%	NR	AA	AA	AA
0.71%	0.70%	40.00%	NR	A	A	A
0.71%	0.70%	40%	NR	AA	AA	AA
0.71%	0.70%	40.00%	NR	A	A	A
0.71%	0.70%	40%	NR	AA	AA	AA
0.71%	0.70%	40.00%	NR	A	A	A
		40.00%				
0.71%	0.70%	40.00%	NR	A	A	A
0.71%	0.70%	40%	NR	AA	AA	AA
		40%				
0.71%	0.70%	40.00%	NR	BBB	BBB	BBB
0.71%	0.70%	40.00%	NR	BBB	BBB	A
0.71%	0.70%	40%	NR	AA	AA	AA
0.71%	0.70%	40.00%	NR	A	A	A
0.71%	0.70%	40%	NR	AA	AA	AA
0.71%	0.70%	40.00%	NR	A	A	A
		40.00%				
1.68%	1.83%	19.22%	NR	BBB	BBB	BBB
1.68%	1.83%	19.22%	NR	BBB	BBB	BBB
1.68%	1.83%	17.67%	NR	A	A	A
1.68%	1.83%	20%	NR	A	AA	AA
1.68%	1.83%	17.67%	NR	A	A	A
1.68%	1.83%	20%	NR	A	AA	AA
1.68%	1.83%	19.22%	NR	A	A	A
		19.22%				
1.68%	1.83%	17.67%	NR	A	A	A
1.68%	1.83%	20%	NR	A	AA	AA
		19.22%				
1.68%	1.83%	20%	NR	A	AA	AA
1.68%	1.83%	19.22%	NR	BBB	BBB	BBB
1.68%	1.83%	19.22%	NR	BBB	BBB	BBB
1.68%	1.83%	20%	NR	A	AA	AA
1.68%	1.83%	20%	NR	A	AA	AA
1.68%	1.83%	17.67%	NR	A	A	A
1.68%	1.83%	20%	NR	A	AA	AA

NR	NR	A	NR	NR	
NR	NR	BBB	NR	NR	
BBB	A	A	A	NR	NR
BBB	A	A	A	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	AA	AA	NR	NR
BBB	A	A	A	NR	NR
BBB	A	A	A	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AAA	AA	NR	NR
A	AA	AA	AA	NR	NR
BB	A	BB	BB	NR	B
BBB	AA	BBB	BBB	NR	BB
BB	A	BB	BB	NR	B
BB	A	BB	BB	NR	B
B	BBB	B	B	NR	CCC
BB	A	BB	BB	NR	B
BBB	AA	BBB	BBB	NR	BB
BB	A	BB	BB	NR	B
NR	NR	B	NR		
NR	NR	B	NR		
NR	NR				
NR	NR				
BBB	BBB	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	A	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR

	NR	2	Oil & Gas	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	United States
NR	AA	12	Industrials	N.Amer	United States
NR	AA	12	Industrials	N.Amer	United States
NR	BBB	12	Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
NR	BBB	12	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	BBB	12	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	BBB	12	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	AA	12	Industrials	N.Amer	United States
NR	AA	12	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
NR	A	12	Industrials	N.Amer	United States
NR	BBB	12	Industrials	N.Amer	United States
NR	A	7	Industrials	N.Amer	United States
NR	BBB	13	Financials	Europe	Netherlands
NR	BBB	13	Financials	Europe	Netherlands
NR	BBB	13	Financials	Europe	Netherlands
NR	BBB	13	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	BBB	13	Financials	Europe	Netherlands
	NR		Financials	Europe	Netherlands
NR	BBB	13	Financials	Europe	Netherlands
NR	BBB	13	Financials	Europe	Netherlands
NR	BBB	13	Financials	Europe	Netherlands
	NR		Financials	Lat.Amer	Brazil
	NR		Financials	Lat.Amer	Brazil
	NR	2	Financials	Lat.Amer	Brazil
	NR	2	Financials	Lat.Amer	Brazil
	NR	2	Consumer Goods	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
NR	A	3	Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
NR	A	4	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
NR	A	4	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	4	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
NR	A	4	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
NR	A	10	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
	NR		Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy
NR	A	3	Financials	Europe	Italy
NR	BBB	9	Financials	Europe	Italy

A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	AA					
BB	AA					
BB	AA	Thin	Thin	Thin	Thin	Thin
BB	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	CcyGrp	Thin	Thin		
Thin	DocAdj	Thin	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

Thin	DocAdj	Thin			
Thin	DocAdj	Thin			
Thin					
Thin					
DocAdj	DocAdj	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp

USPAUSDMR	29-Aug-08 USPA
UFIEURCR	29-Aug-08 UFI
UFIEURMM	29-Aug-08 UFI
UFIEURMR	29-Aug-08 UFI
UFIEURXR	29-Aug-08 UFI
UFIUSDCR	29-Aug-08 UFI
UFIUSDMM	29-Aug-08 UFI
UFIUSDMR	29-Aug-08 UFI
UFIUSDXR	29-Aug-08 UFI
ULVRAUDCR	29-Aug-08 ULVR
ULVRAUDMM	29-Aug-08 ULVR
ULVRCADMM	29-Aug-08 ULVR
ULVRCHFCR	29-Aug-08 ULVR
ULVRCHFMM	29-Aug-08 ULVR
ULVRDKKMM	29-Aug-08 ULVR
ULVREURCR	29-Aug-08 ULVR
ULVREURMM	29-Aug-08 ULVR
ULVREURMR	29-Aug-08 ULVR
ULVREURXR	29-Aug-08 ULVR
ULVRGBPCR	29-Aug-08 ULVR
ULVRGBPMM	29-Aug-08 ULVR
ULVRGBPMR	29-Aug-08 ULVR
ULVRHKDMM	29-Aug-08 ULVR
ULVRJPYCR	29-Aug-08 ULVR
ULVRJPYMM	29-Aug-08 ULVR
ULVRJPYMR	29-Aug-08 ULVR
ULVRSEKMM	29-Aug-08 ULVR
ULVRSGDMM	29-Aug-08 ULVR
ULVRTHBCR	29-Aug-08 ULVR
ULVRTWDMM	29-Aug-08 ULVR
ULVRUSDCR	29-Aug-08 ULVR
ULVRUSDMM	29-Aug-08 ULVR
ULVRUSDMR	29-Aug-08 ULVR
ULVRUSDXR	29-Aug-08 ULVR
ULVRZARMM	29-Aug-08 ULVR
ULVR-PlcAUDCR	29-Aug-08 ULVR-Plc
ULVR-PlcAUDMM	29-Aug-08 ULVR-Plc
ULVR-PlcCHFCR	29-Aug-08 ULVR-Plc
ULVR-PlcCHFMM	29-Aug-08 ULVR-Plc
ULVR-PlcEURCR	29-Aug-08 ULVR-Plc
ULVR-PlcEURMM	29-Aug-08 ULVR-Plc
ULVR-PlcEURMR	29-Aug-08 ULVR-Plc
ULVR-PlcGBPCR	29-Aug-08 ULVR-Plc
ULVR-PlcGBPMM	29-Aug-08 ULVR-Plc
ULVR-PlcJPYCR	29-Aug-08 ULVR-Plc
ULVR-PlcJPYMM	29-Aug-08 ULVR-Plc
ULVR-PlcUSDCR	29-Aug-08 ULVR-Plc
ULVR-PlcUSDMM	29-Aug-08 ULVR-Plc
ULVR-PlcUSDMR	29-Aug-08 ULVR-Plc
UDBIAUDMM	29-Aug-08 UDBI
UDBIEURCR	29-Aug-08 UDBI
UDBIEURMM	29-Aug-08 UDBI
UDBIEURMR	29-Aug-08 UDBI
UDBIEURXR	29-Aug-08 UDBI
UDBIUSDCR	29-Aug-08 UDBI
UDBIUSDMM	29-Aug-08 UDBI
UDBIUSDMR	29-Aug-08 UDBI
UDBIUSDXR	29-Aug-08 UDBI
UDBIAUDMM	29-Aug-08 UDBI
UDBICHFMM	29-Aug-08 UDBI
UDBIEURCR	29-Aug-08 UDBI
UDBIEURMM	29-Aug-08 UDBI
UDBIEURMR	29-Aug-08 UDBI
UDBIEURXR	29-Aug-08 UDBI
UDBIJPYCR	29-Aug-08 UDBI
UDBINOKMM	29-Aug-08 UDBI
UDBIUSDCR	29-Aug-08 UDBI
UDBIUSDMM	29-Aug-08 UDBI
UDBIUSDMR	29-Aug-08 UDBI
UNIPOGAUDMM	29-Aug-08 UNIPOG
UNIPOGEURCR	29-Aug-08 UNIPOG
UNIPOGEURMM	29-Aug-08 UNIPOG
UNIPOGEURMR	29-Aug-08 UNIPOG
UNIPOGEURXR	29-Aug-08 UNIPOG

UniCredit SpA	T2F69Z	SUBLT2	USD	MR	Composite
UNIFI, INC.	994ADE	SNRFOR	EUR	CR	Composite
UNIFI, INC.	994ADE	SNRFOR	EUR	MM	Composite
UNIFI, INC.	994ADE	SNRFOR	EUR	MR	Composite
UNIFI, INC.	994ADE	SNRFOR	EUR	XR	Composite
UNIFI, INC.	994ADE	SNRFOR	USD	CR	Composite
UNIFI, INC.	994ADE	SNRFOR	USD	MM	Composite
UNIFI, INC.	994ADE	SNRFOR	USD	MR	Composite
UNIFI, INC.	994ADE	SNRFOR	USD	XR	Composite
Unilever N V	994BFC	SNRFOR	AUD	CR	Composite
Unilever N V	994BFC	SNRFOR	AUD	MM	Composite
Unilever N V	994BFC	SNRFOR	CAD	MM	Composite
Unilever N V	994BFC	SNRFOR	CHF	CR	Composite
Unilever N V	994BFC	SNRFOR	CHF	MM	Composite
Unilever N V	994BFC	SNRFOR	DKK	MM	Composite
Unilever N V	994BFC	SNRFOR	EUR	CR	Composite
Unilever N V	994BFC	SNRFOR	EUR	MM	Composite
Unilever N V	994BFC	SNRFOR	EUR	MR	Composite
Unilever N V	994BFC	SNRFOR	EUR	XR	Composite
Unilever N V	994BFC	SNRFOR	GBP	CR	Composite
Unilever N V	994BFC	SNRFOR	GBP	MM	Composite
Unilever N V	994BFC	SNRFOR	GBP	MR	Composite
Unilever N V	994BFC	SNRFOR	HKD	MM	Composite
Unilever N V	994BFC	SNRFOR	JPY	CR	Composite
Unilever N V	994BFC	SNRFOR	JPY	MM	Composite
Unilever N V	994BFC	SNRFOR	JPY	MR	Composite
Unilever N V	994BFC	SNRFOR	SEK	MM	Composite
Unilever N V	994BFC	SNRFOR	SGD	MM	Composite
Unilever N V	994BFC	SNRFOR	THB	CR	Composite
Unilever N V	994BFC	SNRFOR	TWD	MM	Composite
Unilever N V	994BFC	SNRFOR	USD	CR	Composite
Unilever N V	994BFC	SNRFOR	USD	MM	Composite
Unilever N V	994BFC	SNRFOR	USD	MR	Composite
Unilever N V	994BFC	SNRFOR	USD	XR	Composite
Unilever N V	994BFC	SNRFOR	ZAR	MM	Composite
Unilever PLC	994BDD	SNRFOR	AUD	CR	Composite
Unilever PLC	994BDD	SNRFOR	AUD	MM	Composite
Unilever PLC	994BDD	SNRFOR	CHF	CR	Composite
Unilever PLC	994BDD	SNRFOR	CHF	MM	Composite
Unilever PLC	994BDD	SNRFOR	EUR	CR	Composite
Unilever PLC	994BDD	SNRFOR	EUR	MM	Composite
Unilever PLC	994BDD	SNRFOR	EUR	MR	Composite
Unilever PLC	994BDD	SNRFOR	GBP	CR	Composite
Unilever PLC	994BDD	SNRFOR	GBP	MM	Composite
Unilever PLC	994BDD	SNRFOR	JPY	CR	Composite
Unilever PLC	994BDD	SNRFOR	JPY	MM	Composite
Unilever PLC	994BDD	SNRFOR	USD	CR	Composite
Unilever PLC	994BDD	SNRFOR	USD	MM	Composite
Unilever PLC	994BDD	SNRFOR	USD	MR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	AUD	MM	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	EUR	CR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	EUR	MM	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	EUR	MR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	EUR	XR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	USD	CR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	USD	MM	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	USD	MR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SNRFOR	USD	XR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	AUD	MM	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	CHF	MM	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	EUR	CR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	EUR	MM	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	EUR	MR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	EUR	XR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	JPY	CR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	NOK	MM	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	USD	CR	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	USD	MM	Composite
UNIONE DI BANCHE ITALIANE S C PER AZIONI	T2FBDV	SUBLT2	USD	MR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	AUD	MM	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	EUR	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	EUR	MM	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	EUR	MR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	EUR	XR	Composite

0.83%	0.75%	0.96%	1.11%	1.27%	1.40%	1.41%	1.43%	1.45%
					9.42%			
					9.42%			
					9.42%			
					9.42%			
					9.42%			
					9.42%			
0.14%	0.18%	0.24%	0.28%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.24%	0.28%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.19%	0.25%	0.29%	0.34%	0.38%	0.42%	0.48%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.19%	0.25%	0.29%	0.34%	0.38%	0.42%	0.48%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.23%	0.27%	0.32%	0.35%	0.41%	0.45%	0.49%
0.13%	0.18%	0.23%	0.26%	0.31%	0.34%	0.39%	0.44%	0.49%
0.14%	0.19%	0.25%	0.29%	0.34%	0.38%	0.42%	0.48%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.24%	0.28%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.24%	0.28%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.19%	0.25%	0.29%	0.34%	0.38%	0.42%	0.48%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.19%	0.25%	0.29%	0.34%	0.38%	0.42%	0.48%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.14%	0.18%	0.23%	0.27%	0.32%	0.35%	0.41%	0.45%	0.49%
0.14%	0.18%	0.24%	0.27%	0.32%	0.36%	0.41%	0.46%	0.49%
0.18%	0.20%	0.24%	0.26%	0.32%	0.35%	0.40%	0.44%	0.51%
0.18%	0.20%	0.24%	0.26%	0.32%	0.35%	0.40%	0.44%	0.51%
0.18%	0.21%	0.24%	0.26%	0.33%	0.35%	0.41%	0.46%	0.51%
0.18%	0.20%	0.23%	0.26%	0.31%	0.35%	0.39%	0.44%	0.51%
0.18%	0.21%	0.24%	0.26%	0.33%	0.35%	0.41%	0.46%	0.51%
0.18%	0.20%	0.23%	0.26%	0.31%	0.35%	0.39%	0.44%	0.51%
0.18%	0.20%	0.23%	0.26%	0.31%	0.35%	0.39%	0.43%	0.51%
0.18%	0.21%	0.24%	0.26%	0.33%	0.35%	0.41%	0.46%	0.51%
0.18%	0.20%	0.23%	0.26%	0.31%	0.35%	0.39%	0.44%	0.51%
0.18%	0.20%	0.24%	0.26%	0.32%	0.35%	0.40%	0.44%	0.51%
0.18%	0.20%	0.24%	0.26%	0.32%	0.35%	0.40%	0.44%	0.51%
0.18%	0.21%	0.24%	0.26%	0.33%	0.35%	0.41%	0.46%	0.51%
0.18%	0.20%	0.23%	0.26%	0.31%	0.35%	0.39%	0.44%	0.51%
0.25%	0.33%	0.51%	0.65%	0.74%	0.83%	0.86%	0.88%	0.89%
0.25%	0.32%	0.50%	0.62%	0.71%	0.79%	0.81%	0.84%	0.86%
0.25%	0.32%	0.49%	0.61%	0.70%	0.78%	0.80%	0.83%	0.85%
0.25%	0.30%	0.47%	0.59%	0.68%	0.76%	0.77%	0.80%	0.82%
0.25%	0.33%	0.51%	0.65%	0.74%	0.83%	0.86%	0.88%	0.89%
0.25%	0.32%	0.50%	0.62%	0.71%	0.79%	0.81%	0.84%	0.86%
0.42%	0.66%	0.87%	1.04%	1.17%	1.30%	1.33%	1.35%	1.35%
0.42%	0.66%	0.87%	1.03%	1.16%	1.30%	1.33%	1.35%	1.35%
0.42%	0.69%	0.90%	1.08%	1.21%	1.35%	1.38%	1.40%	1.41%
0.42%	0.66%	0.87%	1.03%	1.16%	1.30%	1.33%	1.35%	1.35%
0.42%	0.66%	0.86%	1.02%	1.15%	1.29%	1.31%	1.33%	1.34%
0.42%	0.63%	0.82%	0.99%	1.11%	1.24%	1.26%	1.28%	1.29%
0.42%	0.66%	0.87%	1.04%	1.17%	1.30%	1.33%	1.35%	1.35%
0.42%	0.66%	0.87%	1.03%	1.16%	1.30%	1.33%	1.35%	1.35%
0.42%	0.69%	0.90%	1.08%	1.21%	1.35%	1.38%	1.40%	1.41%
0.42%	0.66%	0.87%	1.03%	1.16%	1.30%	1.33%	1.35%	1.35%
	0.33%	0.44%	0.52%	0.58%	0.60%	0.66%	0.68%	
	0.33%	0.44%	0.52%	0.58%	0.60%	0.66%	0.68%	
	0.33%	0.44%	0.52%	0.58%	0.60%	0.66%	0.68%	

1.68%	1.83%	19.22%	NR	A	A	A
		35.67%				
		35.67%				
		35.67%				
		35.67%				
		35.67%				
		35.67%				
		35.67%				
		35.67%				
0.58%	0.64%	38.91%	BB	B	BBB	BBB
0.58%	0.64%	40%	BB	B	BBB	BBB
0.58%	0.64%	40%	A	BBB	AA	AA
0.60%	0.66%	38.00%	BBB	BB	A	A
0.58%	0.64%	40%	A	BBB	AA	AA
		40%				
0.60%	0.66%	38.00%	BBB	BB	A	A
0.58%	0.64%	40%	A	BBB	AA	AA
0.57%	0.63%	38.91%	BBB	BB	A	A
0.55%	0.60%	38.91%	BBB	BB	A	A
0.60%	0.66%	38.00%	BBB	BB	A	A
0.58%	0.64%	40%	A	BBB	AA	AA
		38.91%				
0.58%	0.64%	40%	A	BBB	AA	AA
0.58%	0.64%	38.91%	BB	B	BBB	BBB
0.58%	0.64%	38.91%	BB	B	BBB	BBB
		38.91%				
0.58%	0.64%	40%	A	BBB	AA	AA
0.58%	0.64%	40%	A	BBB	AA	AA
0.60%	0.66%	38.00%	BBB	BB	A	A
0.58%	0.64%	40%	A	BBB	AA	AA
0.60%	0.66%	38.00%	BBB	BB	A	A
0.58%	0.64%	40%	A	BBB	AA	AA
0.57%	0.63%	38.91%	BBB	BB	A	A
		38.91%				
0.58%	0.64%	40%	A	BBB	AA	AA
0.57%	0.62%	40%	NR	B	CCC	NR
0.57%	0.62%	40%	NR	B	CCC	NR
0.57%	0.62%	40%	NR	BB	B	NR
0.57%	0.62%	40%	NR	BBB	B	NR
0.57%	0.62%	40%	NR	BB	B	NR
0.57%	0.62%	40%	NR	BBB	B	NR
0.57%	0.62%	40%	NR	BB	B	NR
0.57%	0.62%	40%	NR	BB	B	NR
0.57%	0.62%	40%	NR	BBB	B	NR
0.57%	0.62%	40%	NR	B	CCC	NR
0.57%	0.62%	40%	NR	B	CCC	NR
0.57%	0.62%	40%	NR	BB	B	NR
0.57%	0.62%	40%	NR	BBB	B	NR
		40%				
		40%				
0.91%	0.97%	40%	NR	A	A	A
0.88%	0.93%	40%	NR	A	A	AA
0.86%	0.92%	40%	NR	BBB	A	A
0.83%	0.89%	40%	NR	BBB	A	A
0.91%	0.97%	40%	NR	A	A	A
0.88%	0.93%	40%	NR	A	A	AA
		40%				
		40%				
1.45%	1.48%	20%	NR	BBB	BBB	BBB
1.43%	1.46%	20%	NR	AA	AA	AA
1.50%	1.53%	20%	NR	A	A	A
1.43%	1.46%	20%	NR	AA	AA	AA
1.42%	1.45%	20%	NR	A	A	A
1.37%	1.40%	20%	NR	A	A	A
1.45%	1.48%	20%	NR	BBB	BBB	BBB
1.43%	1.46%	20%	NR	AA	AA	AA
1.50%	1.53%	20%	NR	A	A	A
1.43%	1.46%	20%	NR	AA	AA	AA
		20%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR

A	A	A	A	NR	NR
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
BB	BBB	BB	BB	NR	BB
BB	BBB	BB	BB	NR	BB
A	AA	A	BBB	NR	A
BB	BB	BB	BB	NR	BBB
A	AA	A	BBB	NR	A
BB	BB	BB	BB	NR	BBB
A	AA	A	BBB	NR	A
BBB	A	A	BBB	NR	BBB
BBB	A	A	BBB	NR	BBB
BB	BB	BB	BB	NR	BBB
A	AA	A	BBB	NR	A
A	AA	A	BBB	NR	A
BB	BB	BB	BB	NR	BB
BB	BBB	BB	BB	NR	BB
A	AA	A	BBB	NR	A
A	AA	A	BBB	NR	A
BB	BB	BB	BB	NR	BBB
A	AA	A	BBB	NR	A
BB	BB	BB	BB	NR	BBB
A	AA	A	BBB	NR	A
BBB	A	A	BBB	NR	BBB
A	AA	A	BBB	NR	A
CCC	NR	CCC	CCC	NR	NR
CCC	NR	CCC	CCC	NR	NR
B	NR	B	B	NR	NR
B	NR	B	B	NR	NR
B	NR	B	B	NR	NR
B	NR	B	B	NR	NR
B	NR	B	B	NR	NR
B	NR	B	B	NR	NR
B	NR	B	B	NR	NR
CCC	NR	CCC	CCC	NR	NR
CCC	NR	CCC	CCC	NR	NR
B	NR	B	B	NR	NR
B	NR	B	B	NR	NR
BBB	A	A	A	BBB	BB
A	AA	AA	AA	A	BBB
BBB	A	A	A	BBB	BB
BBB	A	A	A	BBB	BB
BBB	A	A	A	BBB	BB
A	AA	AA	AA	A	BBB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		

NR	BBB	9	Financials	Europe	Italy
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
	NR	2	Consumer Goods	N.Amer	United States
CCC	A	13	Consumer Goods	Europe	Netherlands
CCC	A	13	Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
B	BBB	5	Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
B	BBB	5	Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
B	A	13	Consumer Goods	Europe	Netherlands
B	A	13	Consumer Goods	Europe	Netherlands
B	BBB	5	Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
CCC	A	13	Consumer Goods	Europe	Netherlands
CCC	A	13	Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
B	BBB	5	Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
B	BBB	5	Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
B	A	13	Consumer Goods	Europe	Netherlands
	NR		Consumer Goods	Europe	Netherlands
BB	A	13	Consumer Goods	Europe	Netherlands
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
NR	NR	2	Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Financials	Europe	Italy
BB	A	3	Financials	Europe	Italy
BBB	A	6	Financials	Europe	Italy
BB	A	6	Financials	Europe	Italy
BB	A	6	Financials	Europe	Italy
BB	A	3	Financials	Europe	Italy
BBB	A	6	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR		Financials	Europe	Italy
BB	AA	6	Financials	Europe	Italy
A	AA	6	Financials	Europe	Italy
BBB	AA	6	Financials	Europe	Italy
A	AA	6	Financials	Europe	Italy
BBB	AA	6	Financials	Europe	Italy
BBB	AA	6	Financials	Europe	Italy
BB	AA	6	Financials	Europe	Italy
A	AA	6	Financials	Europe	Italy
BBB	AA	6	Financials	Europe	Italy
A	AA	6	Financials	Europe	Italy
	NR		Financials	Europe	Italy
	NR			Europe	Italy
	NR	2		Europe	Italy
	NR	2		Europe	Italy
	NR			Europe	Italy
	NR	2		Europe	Italy

A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B					
CCC	B					
CCC	B					
CCC	B					
CCC	B					
CCC	B					
CCC	B					
CCC	B					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
A	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
A	AA	Thin	CcyGrp	DocAdj	Thin	DocAdj
A	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
A	AA	Thin	CcyGrp	DocAdj	Thin	DocAdj
A	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
A	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
A	AA	Thin	CcyGrp	DocAdj	Thin	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Thin	Entity Tier
A	AA	Thin	DocAdj	DocAdj	Thin	DocAdj
A	AA	Thin	CcyGrp	DocAdj	Thin	DocAdj
A	AA					
A	AA					
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	DocAdj	CcyGrp	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin

UNIPOGUSDCR	29-Aug-08 UNIPOG
UNIPOGUSDMM	29-Aug-08 UNIPOG
UNIPOGUSDMR	29-Aug-08 UNIPOG
UNIPOGAUDCR	29-Aug-08 UNIPOG
UNIPOGAUDMM	29-Aug-08 UNIPOG
UNIPOGDKKCR	29-Aug-08 UNIPOG
UNIPOGEURCR	29-Aug-08 UNIPOG
UNIPOGEURMM	29-Aug-08 UNIPOG
UNIPOGEURMR	29-Aug-08 UNIPOG
UNIPOGGBPCR	29-Aug-08 UNIPOG
UNIPOGHKDCR	29-Aug-08 UNIPOG
UNIPOGJPYCR	29-Aug-08 UNIPOG
UNIPOGJPYMM	29-Aug-08 UNIPOG
UNIPOGJPYMR	29-Aug-08 UNIPOG
UNIPOGUSDCR	29-Aug-08 UNIPOG
UNIPOGUSDMM	29-Aug-08 UNIPOG
UNIPOGUSDMR	29-Aug-08 UNIPOG
UISAUDMR	29-Aug-08 UIS
UISAUDXR	29-Aug-08 UIS
UISEURCR	29-Aug-08 UIS
UISEURMM	29-Aug-08 UIS
UISEURMR	29-Aug-08 UIS
UISEURXR	29-Aug-08 UIS
UISHKDXR	29-Aug-08 UIS
UISILSXR	29-Aug-08 UIS
UISJPYMR	29-Aug-08 UIS
UISJPYXR	29-Aug-08 UIS
UISUSDCR	29-Aug-08 UIS
UISUSDMM	29-Aug-08 UIS
UISUSDMR	29-Aug-08 UIS
UISUSDXR	29-Aug-08 UIS
UNHAUDMR	29-Aug-08 UNH
UNHCHFMR	29-Aug-08 UNH
UNHEURCR	29-Aug-08 UNH
UNHEURMM	29-Aug-08 UNH
UNHEURMR	29-Aug-08 UNH
UNHHKDMR	29-Aug-08 UNH
UNHJPYMR	29-Aug-08 UNH
UNHSGDMR	29-Aug-08 UNH
UNHTWDMR	29-Aug-08 UNH
UNHUSDCR	29-Aug-08 UNH
UNHUSDMM	29-Aug-08 UNH
UNHUSDMR	29-Aug-08 UNH
UNHUSDXR	29-Aug-08 UNH
UNITRNUSDCR	29-Aug-08 UNITRN
UNITRNUSDMR	29-Aug-08 UNITRN
UNITRNUSDXR	29-Aug-08 UNITRN
UNITYAUDMM	29-Aug-08 UNITY
UNITYCHFMM	29-Aug-08 UNITY
UNITYEURCR	29-Aug-08 UNITY
UNITYEURMM	29-Aug-08 UNITY
UNITYEURMR	29-Aug-08 UNITY
UNITYEURXR	29-Aug-08 UNITY
UNITYGBPMM	29-Aug-08 UNITY
UNITYJPYMM	29-Aug-08 UNITY
UNITYUSDCR	29-Aug-08 UNITY
UNITYUSDMM	29-Aug-08 UNITY
UNITYUSDMR	29-Aug-08 UNITY
UNITYUSDXR	29-Aug-08 UNITY
UVNUSDMR	29-Aug-08 UVN
UVNUSDXR	29-Aug-08 UVN
UVNAUDMR	29-Aug-08 UVN
UVNEURMR	29-Aug-08 UVN
UVNHKDMR	29-Aug-08 UVN
UVNUSDMR	29-Aug-08 UVN
UVNUSDXR	29-Aug-08 UVN
UNORUSDCR	29-Aug-08 UNOR
UNORUSDMR	29-Aug-08 UNOR
UNORUSDXR	29-Aug-08 UNOR
UCLAUDMR	29-Aug-08 UCL
UCLCHFMR	29-Aug-08 UCL
UCLEURCR	29-Aug-08 UCL
UCLEURMM	29-Aug-08 UCL
UCLEURMR	29-Aug-08 UCL

Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	USD	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	USD	MM	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SNRFOR	USD	MR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	AUD	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	AUD	MM	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	DKK	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	EUR	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	EUR	MM	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	EUR	MR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	GBP	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	HKD	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	JPY	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	JPY	MM	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	JPY	MR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	USD	CR	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	USD	MM	Composite
Unipol Gruppo Finanziario SpA	T2FABS	SUBLT2	USD	MR	Composite
Unisys Corp	999B35	SNRFOR	AUD	MR	Composite
Unisys Corp	999B35	SNRFOR	AUD	XR	Composite
Unisys Corp	999B35	SNRFOR	EUR	CR	Composite
Unisys Corp	999B35	SNRFOR	EUR	MM	Composite
Unisys Corp	999B35	SNRFOR	EUR	MR	Composite
Unisys Corp	999B35	SNRFOR	EUR	XR	Composite
Unisys Corp	999B35	SNRFOR	HKD	XR	Composite
Unisys Corp	999B35	SNRFOR	ILS	XR	Composite
Unisys Corp	999B35	SNRFOR	JPY	MR	Composite
Unisys Corp	999B35	SNRFOR	JPY	XR	Composite
Unisys Corp	999B35	SNRFOR	USD	CR	Composite
Unisys Corp	999B35	SNRFOR	USD	MM	Composite
Unisys Corp	999B35	SNRFOR	USD	MR	Composite
Unisys Corp	999B35	SNRFOR	USD	XR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	AUD	MR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	CHF	MR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	EUR	CR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	EUR	MM	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	EUR	MR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	HKD	MR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	JPY	MR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	SGD	MR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	TWD	MR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	USD	CR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	USD	MM	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	USD	MR	Composite
UnitedHealth Gp Inc	9A456T	SNRFOR	USD	XR	Composite
Unitrin Inc	9A459C	SNRFOR	USD	CR	Composite
Unitrin Inc	9A459C	SNRFOR	USD	MR	Composite
Unitrin Inc	9A459C	SNRFOR	USD	XR	Composite
Unity Media GmbH	DLD98O	SNRFOR	AUD	MM	Composite
Unity Media GmbH	DLD98O	SNRFOR	CHF	MM	Composite
Unity Media GmbH	DLD98O	SNRFOR	EUR	CR	Composite
Unity Media GmbH	DLD98O	SNRFOR	EUR	MM	Composite
Unity Media GmbH	DLD98O	SNRFOR	EUR	MR	Composite
Unity Media GmbH	DLD98O	SNRFOR	EUR	XR	Composite
Unity Media GmbH	DLD98O	SNRFOR	GBP	MM	Composite
Unity Media GmbH	DLD98O	SNRFOR	JPY	MM	Composite
Unity Media GmbH	DLD98O	SNRFOR	USD	CR	Composite
Unity Media GmbH	DLD98O	SNRFOR	USD	MM	Composite
Unity Media GmbH	DLD98O	SNRFOR	USD	MR	Composite
Unity Media GmbH	DLD98O	SNRFOR	USD	XR	Composite
Univision Comms Inc	9A5D96	SECDOM	USD	MR	Composite
Univision Comms Inc	9A5D96	SECDOM	USD	XR	Composite
Univision Comms Inc	9A5D96	SNRFOR	AUD	MR	Composite
Univision Comms Inc	9A5D96	SNRFOR	EUR	MR	Composite
Univision Comms Inc	9A5D96	SNRFOR	HKD	MR	Composite
Univision Comms Inc	9A5D96	SNRFOR	USD	MR	Composite
Univision Comms Inc	9A5D96	SNRFOR	USD	XR	Composite
Uno Restaurant Corp		SNRFOR	USD	CR	Composite
Uno Restaurant Corp		SNRFOR	USD	MR	Composite
Uno Restaurant Corp		SNRFOR	USD	XR	Composite
Unocal Corp	9A67AH	SNRFOR	AUD	MR	Composite
Unocal Corp	9A67AH	SNRFOR	CHF	MR	Composite
Unocal Corp	9A67AH	SNRFOR	EUR	CR	Composite
Unocal Corp	9A67AH	SNRFOR	EUR	MM	Composite
Unocal Corp	9A67AH	SNRFOR	EUR	MR	Composite

	0.33%	0.44%	0.52%	0.58%	0.60%	0.66%	0.68%	
	0.33%	0.44%	0.52%	0.58%	0.60%	0.66%	0.68%	
0.48%	0.46%	0.64%	0.74%	0.84%	0.94%	0.96%	0.98%	1.03%
0.46%	0.45%	0.65%	0.74%	0.87%	0.95%	0.96%	1.01%	1.03%
0.48%	0.46%	0.64%	0.74%	0.84%	0.94%	0.96%	0.98%	1.03%
0.46%	0.45%	0.65%	0.74%	0.87%	0.95%	0.96%	1.01%	1.03%
4.23%	4.28%	5.39%	6.44%	6.80%	7.14%	7.36%	7.54%	7.46%
4.23%	4.28%	5.39%	6.44%	6.80%	7.14%	7.36%	7.54%	7.46%
4.24%	4.38%	5.50%	6.43%	6.91%	7.21%	7.53%	7.81%	7.70%
4.26%	4.22%	5.37%	6.45%	6.79%	7.11%	7.30%	7.51%	7.41%
4.26%	4.22%	5.37%	6.45%	6.79%	7.11%	7.30%	7.51%	7.41%
4.26%	4.22%	5.37%	6.45%	6.79%	7.11%	7.30%	7.51%	7.41%
4.23%	4.28%	5.57%	6.44%	6.80%	7.39%	7.36%	7.71%	7.46%
4.23%	4.28%	5.38%	6.44%	6.80%	7.14%	7.36%	7.46%	7.46%
4.57%	4.63%	5.83%	6.97%	7.34%	7.73%	7.96%	8.23%	8.11%
4.24%	4.38%	5.50%	6.43%	6.91%	7.21%	7.53%	7.81%	7.70%
4.26%	4.22%	5.37%	6.45%	6.79%	7.11%	7.30%	7.51%	7.41%
1.00%	1.12%	1.01%	1.19%	1.36%	1.50%	1.57%	1.61%	1.72%
1.00%	1.12%	0.96%	1.16%	1.36%	1.50%	1.57%	1.61%	1.72%
1.05%	1.18%	1.02%	1.22%	1.44%	1.58%	1.65%	1.69%	1.81%
1.05%	1.18%	1.02%	1.22%	1.44%	1.58%	1.65%	1.69%	1.81%
1.00%	1.12%	0.96%	1.16%	1.36%	1.50%	1.57%	1.61%	1.72%
1.00%	1.12%	0.96%	1.16%	1.36%	1.50%	1.57%	1.61%	1.72%
1.00%	1.12%	1.01%	1.19%	1.36%	1.50%	1.57%	1.61%	1.72%
1.00%	1.12%	0.96%	1.16%	1.36%	1.50%	1.57%	1.61%	1.72%
1.00%	1.12%	0.96%	1.16%	1.36%	1.50%	1.57%	1.61%	1.72%
1.05%	1.18%	1.02%	1.22%	1.44%	1.58%	1.65%	1.69%	1.81%
1.05%	1.18%	1.02%	1.22%	1.44%	1.58%	1.65%	1.69%	1.81%
1.00%	1.12%	0.96%	1.16%	1.36%	1.50%	1.57%	1.61%	1.72%
0.96%	1.08%	0.93%	1.12%	1.31%	1.45%	1.51%	1.55%	1.66%
	0.46%	0.54%		0.65%	1.78%	1.88%	2.05%	
	0.46%	0.54%		0.65%	1.78%	1.88%	2.05%	
1.67%	1.88%	3.26%	4.27%	4.72%	5.09%	5.24%	5.36%	5.35%
1.67%	1.92%	3.40%	4.45%	4.92%	5.31%	5.46%	5.59%	5.57%
1.67%	1.88%	3.26%	4.27%	4.72%	5.09%	5.24%	5.36%	5.35%
1.67%	1.88%	3.26%	4.27%	4.72%	5.09%	5.24%	5.36%	5.35%
1.67%	1.92%	3.40%	4.45%	4.92%	5.31%	5.46%	5.59%	5.57%
1.67%	1.88%	3.26%	4.27%	4.72%	5.09%	5.24%	5.36%	5.35%
1.53%	1.76%	3.11%	4.07%	4.50%	4.86%	5.00%	5.12%	5.10%
			7.13%	7.45%	7.70%	7.98%		
			6.87%	7.45%	7.70%	7.98%		
6.27%	8.87%	10.72%	10.96%	11.59%	11.82%	11.22%	10.54%	10.05%
6.27%	8.87%	10.72%	10.96%	11.59%	11.82%	11.22%	10.54%	10.05%
6.27%	8.87%	10.72%	10.96%	11.59%	11.82%	11.22%	10.54%	10.05%
6.27%	8.49%	10.68%	10.82%	11.36%	11.52%	10.76%	10.13%	9.68%
0.20%	0.24%	0.25%	0.28%	0.30%	0.32%	0.38%	0.43%	0.44%
0.20%	0.24%	0.25%	0.28%	0.30%	0.32%	0.38%	0.43%	0.44%
0.21%	0.25%	0.26%	0.30%	0.31%	0.34%	0.40%	0.46%	0.44%
0.20%	0.24%	0.25%	0.28%	0.30%	0.32%	0.38%	0.43%	0.44%

		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		18.88%				
		18.88%				
		18.50%				
1.06%	1.07%	18.50%	A	A	A	A
1.02%	1.07%	20%	BBB	BBB	A	A
		18.88%				
		18.50%				
		18.50%				
		18.88%				
		18.88%				
		18.88%				
1.06%	1.07%	18.50%	A	A	A	A
1.02%	1.07%	20%	BBB	BBB	A	A
		18.88%				
7.41%	7.46%	40%	BBB	BBB	BBB	BBB
7.41%	7.46%	40%	BBB	BBB	BBB	BBB
		40%				
		40%				
7.65%	7.71%	40%	A	A	A	A
7.38%	7.41%	40%	AA	AA	AA	AA
7.38%	7.41%	40%	AA	AA	AA	AA
7.38%	7.41%	40%	AA	AA	AA	AA
7.41%	7.46%	40%	BBB	BBB	BBB	BBB
7.41%	7.46%	40%	BBB	BBB	A	BBB
8.05%	8.11%	40%	A	A	A	A
		40%				
7.65%	7.71%	40%	A	A	A	A
7.38%	7.41%	40%	AA	AA	AA	AA
1.74%	1.78%	40%	BB	BB	BB	BBB
1.74%	1.78%	40%	A	A	A	AA
1.83%	1.87%	40%	BBB	BBB	BBB	A
1.83%	1.87%	40%				
1.74%	1.78%	40%	A	A	A	AA
1.74%	1.78%	40%	A	A	A	AA
1.74%	1.78%	40%	BB	BB	BB	BBB
1.74%	1.78%	40%	A	A	A	AA
1.74%	1.78%	40%				
1.83%	1.87%	40%	BBB	BBB	BBB	A
1.83%	1.87%	40%				
1.74%	1.78%	40%	A	A	A	AA
1.67%	1.71%	40%	BBB	BBB	BBB	A
		40%				
		40%		NR	NR	
		40%		NR	NR	
		40%				
5.36%	5.36%	40%	A	AA	AAA	AAA
5.58%	5.58%	40%	A	AA	AA	AA
5.36%	5.36%	40%	A	AA	AAA	AAA
		40%				
		40%				
5.36%	5.36%	40%	A	AA	AAA	AAA
		40%				
5.58%	5.58%	40%	A	AA	AA	AA
5.36%	5.36%	40%	A	AA	AAA	AAA
		40%				
5.11%	5.11%	40%	A	AA	AA	AA
		70%				BB
		70%				BB
		30%				
10.04%	9.94%	30%	NR	A	AA	AA
10.04%	9.94%	30%	NR	A	AA	AA
10.04%	9.94%	30%	NR	A	AA	AA
9.69%	9.56%	30%	NR	A	A	A
		35.00%				
		35.00%				
		35.00%				
0.53%	0.67%	40%	BB	BB	BB	CCC
0.53%	0.67%	40%	A	A	A	BB
0.53%	0.67%	40%	BBB	BBB	BBB	B
		40%				
0.53%	0.67%	40%	A	A	A	BB

NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	A	BBB	A	BB	BB
A	AA	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR		
NR	NR	NR	NR		
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	AA	AA
AA	AA	AA	AA	A	A
NR	NR	NR			
NR	NR	NR			
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
BB	BB	CCC	B	NR	NR
A	A	BB	BBB	NR	NR
BBB	BBB	B	BB	NR	NR
A	A	BB	BBB	NR	NR

	NR	2		Europe	Italy
	NR	2		Europe	Italy
	NR			Europe	Italy
	NR			Europe	Italy
	NR			Europe	Italy
	NR			Europe	Italy
NR	A	4		Europe	Italy
NR	A	5		Europe	Italy
	NR			Europe	Italy
	NR			Europe	Italy
	NR			Europe	Italy
	NR			Europe	Italy
	NR			Europe	Italy
	NR			Europe	Italy
NR	A	4		Europe	Italy
NR	A	5		Europe	Italy
	NR			Europe	Italy
BB	AA	12	Technology	N.Amer	United States
BB	AA	12	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
BBB	A	5	Technology	N.Amer	United States
A	AA	11	Technology	N.Amer	United States
A	AA	11	Technology	N.Amer	United States
A	AA	11	Technology	N.Amer	United States
BB	A	3	Technology	N.Amer	United States
BB	A	3	Technology	N.Amer	United States
BBB	AA	12	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
BBB	A	5	Technology	N.Amer	United States
A	AA	11	Technology	N.Amer	United States
BB	BBB	9	Health Care	N.Amer	United States
A	BB	9	Health Care	N.Amer	United States
BBB	BB	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
A	BB	9	Health Care	N.Amer	United States
A	BB	9	Health Care	N.Amer	United States
BB	BBB	9	Health Care	N.Amer	United States
A	BB	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
BBB	BB	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
A	BB	9	Health Care	N.Amer	United States
BBB	BB	9	Health Care	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Consumer Services	Europe	Germany
A	AA	15	Consumer Services	Europe	Germany
BBB	AAA	15	Consumer Services	Europe	Germany
A	AA	15	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
A	AA	15	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
BBB	AAA	15	Consumer Services	Europe	Germany
A	AA	15	Consumer Services	Europe	Germany
	NR		Consumer Services	Europe	Germany
BBB	AAA	15	Consumer Services	Europe	Germany
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BBB	AA	7	Consumer Services	N.Amer	United States
BBB	AA	7	Consumer Services	N.Amer	United States
BBB	AA	7	Consumer Services	N.Amer	United States
BB	A	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States

BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA					
BBB	AA					
BBB						
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB						
BBB						
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	DocAdj	Entity Tier	Entity Tier
B	B	Entity Tier	Entity Tier	CcyGrp	Entity Tier	Entity Tier
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A		Thin	Thin		Thin
BBB	A		Thin	Thin		Thin
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B				DocAdj	Thin
B	B				DocAdj	Thin
B	B					
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
D						
D						
D						
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin				
Thin	Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp

UCLGBPMR	29-Aug-08 UCL
UCLHKDMR	29-Aug-08 UCL
UCLJPYMR	29-Aug-08 UCL
UCLUSDCR	29-Aug-08 UCL
UCLUSDMR	29-Aug-08 UCL
UCLUSDXR	29-Aug-08 UCL
UNMGAUDMR	29-Aug-08 UNMG
UNMGAUDXR	29-Aug-08 UNMG
UNMGCADMR	29-Aug-08 UNMG
UNMGCHFMR	29-Aug-08 UNMG
UNMGEURCR	29-Aug-08 UNMG
UNMGEURMM	29-Aug-08 UNMG
UNMGEURMR	29-Aug-08 UNMG
UNMGEURXR	29-Aug-08 UNMG
UNMGGBPMR	29-Aug-08 UNMG
UNMGGBPXR	29-Aug-08 UNMG
UNMGHKDXR	29-Aug-08 UNMG
UNMGILSXR	29-Aug-08 UNMG
UNMGJPYCR	29-Aug-08 UNMG
UNMGJPYMR	29-Aug-08 UNMG
UNMGJPYXR	29-Aug-08 UNMG
UNMGNZDMR	29-Aug-08 UNMG
UNMGUSDCR	29-Aug-08 UNMG
UNMGUSDMM	29-Aug-08 UNMG
UNMGUSDMR	29-Aug-08 UNMG
UNMGUSDXR	29-Aug-08 UNMG
UVVAUDMR	29-Aug-08 UVV
UVVCADMR	29-Aug-08 UVV
UVVCHFMR	29-Aug-08 UVV
UVVEURCR	29-Aug-08 UVV
UVVEURMM	29-Aug-08 UVV
UVVEURMR	29-Aug-08 UVV
UVVGBPMR	29-Aug-08 UVV
UVVHKDMR	29-Aug-08 UVV
UVVJPYMR	29-Aug-08 UVV
UVVNZDMR	29-Aug-08 UVV
UVVUSDCR	29-Aug-08 UVV
UVVUSDMM	29-Aug-08 UVV
UVVUSDMR	29-Aug-08 UVV
UVVUSDXR	29-Aug-08 UVV
UHSAUDMR	29-Aug-08 UHS
UHSAUDXR	29-Aug-08 UHS
UHSEURCR	29-Aug-08 UHS
UHSEURMM	29-Aug-08 UHS
UHSEURMR	29-Aug-08 UHS
UHSEURXR	29-Aug-08 UHS
UHSGBPMR	29-Aug-08 UHS
UHSHKDMR	29-Aug-08 UHS
UHSJPYMR	29-Aug-08 UHS
UHSSEKXR	29-Aug-08 UHS
UHSSGDMR	29-Aug-08 UHS
UHSTWDMR	29-Aug-08 UHS
UHSUSDCR	29-Aug-08 UHS
UHSUSDMM	29-Aug-08 UHS
UHSUSDMR	29-Aug-08 UHS
UHSUSDXR	29-Aug-08 UHS
UNIROBUSDCR	29-Aug-08 UNIROB
UNIROBUSDMR	29-Aug-08 UNIROB
UNYCOJPYCR	29-Aug-08 UNYCO
UNYCOJPYMR	29-Aug-08 UNYCO
UNYCOJPYXR	29-Aug-08 UNYCO
UNYCOUSDCR	29-Aug-08 UNYCO
LBTG-UPCBANDEURMM	29-Aug-08 LBTG-UPCBAND
LBTG-UPCBANDEURMR	29-Aug-08 LBTG-UPCBAND
LBTG-UPCBANDUSDMM	29-Aug-08 LBTG-UPCBAND
LBTG-UPCBANDUSDXR	29-Aug-08 LBTG-UPCBAND
LBTG-UPCAUDMM	29-Aug-08 LBTG-UPC
LBTG-UPCCHFMM	29-Aug-08 LBTG-UPC
LBTG-UPCEURCR	29-Aug-08 LBTG-UPC
LBTG-UPCEURMM	29-Aug-08 LBTG-UPC
LBTG-UPCEURMR	29-Aug-08 LBTG-UPC
LBTG-UPCEURXR	29-Aug-08 LBTG-UPC
LBTG-UPCGBPMM	29-Aug-08 LBTG-UPC
LBTG-UPCJPYMM	29-Aug-08 LBTG-UPC

Unocal Corp	9A67AH	SNRFOR	GBP	MR	Composite
Unocal Corp	9A67AH	SNRFOR	HKD	MR	Composite
Unocal Corp	9A67AH	SNRFOR	JPY	MR	Composite
Unocal Corp	9A67AH	SNRFOR	USD	CR	Composite
Unocal Corp	9A67AH	SNRFOR	USD	MR	Composite
Unocal Corp	9A67AH	SNRFOR	USD	XR	Composite
Unum Group	9A67BM	SNRFOR	AUD	MR	Composite
Unum Group	9A67BM	SNRFOR	AUD	XR	Composite
Unum Group	9A67BM	SNRFOR	CAD	MR	Composite
Unum Group	9A67BM	SNRFOR	CHF	MR	Composite
Unum Group	9A67BM	SNRFOR	EUR	CR	Composite
Unum Group	9A67BM	SNRFOR	EUR	MM	Composite
Unum Group	9A67BM	SNRFOR	EUR	MR	Composite
Unum Group	9A67BM	SNRFOR	EUR	XR	Composite
Unum Group	9A67BM	SNRFOR	GBP	MR	Composite
Unum Group	9A67BM	SNRFOR	GBP	XR	Composite
Unum Group	9A67BM	SNRFOR	HKD	XR	Composite
Unum Group	9A67BM	SNRFOR	ILS	XR	Composite
Unum Group	9A67BM	SNRFOR	JPY	CR	Composite
Unum Group	9A67BM	SNRFOR	JPY	MR	Composite
Unum Group	9A67BM	SNRFOR	JPY	XR	Composite
Unum Group	9A67BM	SNRFOR	NZD	MR	Composite
Unum Group	9A67BM	SNRFOR	USD	CR	Composite
Unum Group	9A67BM	SNRFOR	USD	MM	Composite
Unum Group	9A67BM	SNRFOR	USD	MR	Composite
Unum Group	9A67BM	SNRFOR	USD	XR	Composite
Unvl Corp	9A479B	SNRFOR	AUD	MR	Composite
Unvl Corp	9A479B	SNRFOR	CAD	MR	Composite
Unvl Corp	9A479B	SNRFOR	CHF	MR	Composite
Unvl Corp	9A479B	SNRFOR	EUR	CR	Composite
Unvl Corp	9A479B	SNRFOR	EUR	MM	Composite
Unvl Corp	9A479B	SNRFOR	EUR	MR	Composite
Unvl Corp	9A479B	SNRFOR	GBP	MR	Composite
Unvl Corp	9A479B	SNRFOR	HKD	MR	Composite
Unvl Corp	9A479B	SNRFOR	JPY	MR	Composite
Unvl Corp	9A479B	SNRFOR	NZD	MR	Composite
Unvl Corp	9A479B	SNRFOR	USD	CR	Composite
Unvl Corp	9A479B	SNRFOR	USD	MM	Composite
Unvl Corp	9A479B	SNRFOR	USD	MR	Composite
Unvl Corp	9A479B	SNRFOR	USD	XR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	AUD	MR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	AUD	XR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	EUR	CR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	EUR	MM	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	EUR	MR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	EUR	XR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	GBP	MR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	HKD	MR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	JPY	MR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	SEK	XR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	SGD	MR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	TWD	MR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	USD	CR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	USD	MM	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	USD	MR	Composite
Unvl Health Svcs Inc	9A4C93	SNRFOR	USD	XR	Composite
Unvl Robina Corp	Y7BBGW	SNRFOR	USD	CR	Composite
Unvl Robina Corp	Y7BBGW	SNRFOR	USD	MR	Composite
UNY Co Ltd	JSD79E	SNRFOR	JPY	CR	Composite
UNY Co Ltd	JSD79E	SNRFOR	JPY	MR	Composite
UNY Co Ltd	JSD79E	SNRFOR	JPY	XR	Composite
UNY Co Ltd	JSD79E	SNRFOR	USD	CR	Composite
UPC Broadband Hldg BV	NW939Z	SECDOM	EUR	MM	Composite
UPC Broadband Hldg BV	NW939Z	SECDOM	EUR	MR	Composite
UPC Broadband Hldg BV	NW939Z	SECDOM	USD	MM	Composite
UPC Broadband Hldg BV	NW939Z	SECDOM	USD	XR	Composite
UPC Hldg BV	NW945H	SNRFOR	AUD	MM	Composite
UPC Hldg BV	NW945H	SNRFOR	CHF	MM	Composite
UPC Hldg BV	NW945H	SNRFOR	EUR	CR	Composite
UPC Hldg BV	NW945H	SNRFOR	EUR	MM	Composite
UPC Hldg BV	NW945H	SNRFOR	EUR	MR	Composite
UPC Hldg BV	NW945H	SNRFOR	EUR	XR	Composite
UPC Hldg BV	NW945H	SNRFOR	GBP	MM	Composite
UPC Hldg BV	NW945H	SNRFOR	JPY	MM	Composite

0.20%	0.24%	0.25%	0.28%	0.30%	0.32%	0.38%	0.43%	0.44%
0.20%	0.24%	0.25%	0.28%	0.30%	0.32%	0.38%	0.43%	0.44%
0.21%	0.25%	0.26%	0.30%	0.31%	0.34%	0.40%	0.46%	0.44%
0.20%	0.24%	0.25%	0.28%	0.30%	0.32%	0.38%	0.43%	0.44%
1.02%	1.05%	1.15%	1.31%	1.46%	1.57%	1.67%	1.75%	1.86%
1.03%	1.07%	1.16%	1.32%	1.47%	1.59%	1.69%	1.77%	1.86%
1.03%	1.07%	1.16%	1.32%	1.47%	1.59%	1.69%	1.77%	1.86%
1.08%	1.11%	1.23%	1.39%	1.55%	1.67%	1.78%	1.86%	1.86%
1.04%	1.07%	1.18%	1.34%	1.49%	1.61%	1.70%	1.79%	1.86%
1.03%	1.07%	1.16%	1.32%	1.47%	1.59%	1.69%	1.77%	1.86%
0.99%	1.03%	1.12%	1.27%	1.43%	1.53%	1.62%	1.69%	1.86%
1.03%	1.07%	1.16%	1.32%	1.47%	1.59%	1.69%	1.77%	1.86%
0.99%	1.03%	1.12%	1.27%	1.43%	1.53%	1.62%	1.69%	1.86%
0.99%	1.03%	1.12%	1.27%	1.43%	1.53%	1.62%	1.69%	1.86%
0.99%	1.03%	1.12%	1.27%	1.43%	1.53%	1.62%	1.69%	1.86%
1.02%	1.05%	1.15%	1.31%	1.46%	1.57%	1.67%	1.75%	1.86%
1.02%	1.05%	1.15%	1.31%	1.46%	1.57%	1.67%	1.75%	1.86%
1.03%	1.07%	1.16%	1.32%	1.47%	1.59%	1.69%	1.77%	1.86%
1.08%	1.11%	1.23%	1.39%	1.55%	1.67%	1.78%	1.86%	1.86%
1.03%	1.07%	1.16%	1.32%	1.47%	1.59%	1.69%	1.77%	1.86%
0.99%	1.03%	1.12%	1.27%	1.43%	1.53%	1.62%	1.69%	1.86%
0.34%	0.37%	0.46%	0.61%	0.67%	0.75%	0.75%	0.84%	1.18%
0.34%	0.37%	0.46%	0.61%	0.67%	0.75%	0.76%	0.84%	1.18%
0.34%	0.37%	0.46%	0.61%	0.67%	0.75%	0.76%	0.84%	1.18%
0.34%	0.37%	0.46%	0.61%	0.67%	0.75%	0.76%	0.84%	1.18%
0.34%	0.37%	0.46%	0.61%	0.67%	0.75%	0.76%	0.84%	1.18%
0.34%	0.37%	0.46%	0.61%	0.67%	0.75%	0.75%	0.84%	1.18%
0.34%	0.37%	0.46%	0.61%	0.67%	0.75%	0.76%	0.84%	1.18%
0.35%	0.39%	0.48%	0.64%	0.70%	0.79%	0.79%	0.89%	1.18%
0.34%	0.37%	0.46%	0.61%	0.67%	0.75%	0.76%	0.84%	1.18%
0.32%	0.36%	0.44%	0.58%	0.64%	0.72%	0.73%	0.81%	1.18%
0.82%	0.92%	0.98%	1.10%	1.26%	1.38%	1.45%	1.51%	1.94%
0.84%	0.92%	0.98%	1.10%	1.28%	1.40%	1.46%	1.52%	1.94%
0.81%	0.88%	0.92%	1.05%	1.21%	1.34%	1.41%	1.47%	1.94%
0.84%	0.92%	0.98%	1.10%	1.28%	1.40%	1.46%	1.52%	1.94%
0.84%	0.92%	0.98%	1.10%	1.28%	1.40%	1.46%	1.52%	1.94%
0.82%	0.92%	0.98%	1.10%	1.26%	1.38%	1.45%	1.51%	1.94%
0.81%	0.88%	0.92%	1.05%	1.21%	1.34%	1.41%	1.47%	1.94%
0.84%	0.92%	0.98%	1.10%	1.28%	1.40%	1.46%	1.52%	1.94%
0.84%	0.92%	0.98%	1.10%	1.28%	1.40%	1.46%	1.52%	1.94%
0.81%	0.88%	0.92%	1.05%	1.21%	1.34%	1.41%	1.47%	1.94%
0.81%	1.04%	1.48%	1.93%	2.24%	2.61%	2.84%	3.15%	3.24%
	0.36%	0.42%	0.45%	0.53%	0.58%	0.38%	0.48%	
	0.36%	0.42%	0.45%	0.53%	0.58%	0.38%	0.48%	
	0.36%	0.42%	0.45%	0.53%	0.58%	0.38%	0.48%	
	1.47%	2.64%	2.77%	3.32%	3.57%	3.97%		
	1.47%	2.64%	2.77%	3.28%	3.57%	3.97%		
	1.47%	2.64%	2.77%	3.32%	3.57%	3.97%		
	1.47%	2.64%	2.77%	3.16%	3.57%	3.97%		
1.90%	2.04%	3.50%	4.38%	4.81%	5.24%	5.40%	5.51%	5.99%
1.98%	2.14%	3.68%	4.58%	5.03%	5.47%	5.63%	5.77%	6.31%
1.90%	2.04%	3.50%	4.38%	4.81%	5.24%	5.40%	5.51%	5.99%
1.88%	2.04%	3.49%	4.35%	4.78%	5.20%	5.35%	5.48%	5.99%
1.90%	2.04%	3.50%	4.38%	4.81%	5.24%	5.40%	5.51%	5.99%

0.53%	0.67%	40% A	A	A	BB
		40%			
0.53%	0.67%	40% BB	BB	BB	CCC
0.53%	0.67%	40% BBB	BBB	BBB	B
0.53%	0.67%	40% A	A	A	BB
		40%			
1.94%	2.05%	40.00% BB	BBB	BBB	BBB
		40.00%			
1.96%	2.05%	40% A	AA	AA	AA
1.96%	2.05%	40% A	AA	AA	AA
2.07%	2.05%	40.00% BBB	A	A	A
1.98%	2.05%	40.00% BBB	A	A	A
1.96%	2.05%	40% A	AA	AA	AA
1.89%	2.05%	40% BBB	A	A	A
1.96%	2.05%	40% A	AA	AA	AA
1.89%	2.05%	40% BBB	A	A	A
1.89%	2.05%	40% BBB	A	A	A
1.89%	2.05%	40% BBB	A	A	A
		40.00%			
1.94%	2.05%	40.00% BB	BBB	BBB	BBB
1.94%	2.05%	40.00% BB	BBB	BBB	BBB
1.96%	2.05%	40% A	AA	AA	AA
2.07%	2.05%	40.00% BBB	A	A	A
		40.00%			
1.96%	2.05%	40% A	AA	AA	AA
1.89%	2.05%	40% BBB	A	A	A
1.30%	1.27%	40% BB	BBB	B	B
1.31%	1.27%	40% A	AA	BBB	BBB
1.31%	1.27%	40% A	AA	BBB	BBB
		40%			
		40%			
1.31%	1.27%	40% A	AA	BBB	BBB
1.31%	1.27%	40% A	AA	BBB	BBB
		40%			
1.30%	1.27%	40% BB	BBB	B	B
1.31%	1.27%	40% A	AA	BBB	BBB
1.38%	1.27%	40% BBB	A	BB	BB
		40%			
1.31%	1.27%	40% A	AA	BBB	BBB
1.26%	1.27%	40% BBB	A	BB	BB
2.30%	2.53%	40% BB	BB	BBB	BBB
		40%			
		40%			
		40%			
2.30%	2.53%	40% BBB	A	AA	AA
2.30%	2.53%	40% BBB	BBB	A	A
2.30%	2.53%	40% BBB	A	AA	AA
2.30%	2.53%	40% BBB	A	AA	AA
2.30%	2.53%	40% BB	BB	BBB	BBB
2.30%	2.53%	40% BBB	BBB	A	A
2.30%	2.53%	40% BBB	A	AA	AA
		40%			
		40%			
		40%			
2.30%	2.53%	40% BBB	A	AA	AA
2.30%	2.53%	40% BBB	BBB	A	A
3.32%	3.41%	27.50% NR	NR	NR	NR
		27.50%			
		16%	NR	NR	NR
		16%			
		16%	NR	NR	NR
		16%	NR	NR	NR
		70%	NR	NR	NR
		70%	NR	NR	NR
		70%	NR	NR	NR
		70%	NR	NR	NR
		40%			
5.69%	6.04%	40% A	AA	AA	AA
5.93%	6.04%	40% BBB	A	A	A
5.69%	6.04%	40% A	AA	AA	AA
5.63%	6.04%	40% BBB	A	A	A
		40%			
5.69%	6.04%	40% A	AA	AA	AA
		40%			

A	A	BB	BBB	NR	NR
BB	BB	CCC	B	NR	NR
BBB	BBB	B	BB	NR	NR
A	A	BB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	BBB
A	AA	A	A	NR	BBB
AA	AA	AA	AA	NR	BBB
A	AA	A	A	NR	BBB
A	AA	A	A	NR	BBB
A	AA	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
AA	AA	AA	AA	NR	BBB
A	A	A	A	NR	BBB
AA	AA	AA	AA	NR	BBB
A	AA	A	A	NR	BBB
BBB	B	BBB	CCC	NR	B
AA	BBB	AA	BB	NR	BBB
AA	BBB	AA	BB	NR	BBB
AA	BBB	AA	BB	NR	BBB
AA	BBB	AA	BB	NR	BBB
BBB	B	BBB	CCC	NR	B
AA	BBB	AA	BB	NR	BBB
A	BB	A	B	NR	BB
AA	BBB	AA	BB	NR	BBB
A	BB	A	B	NR	BB
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
NR	BB	BB	BB	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	NR	NR			
BB	NR	NR			
BB	NR	NR			
BB	NR	NR			
AA	AAA	AA	AA	A	A
AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AA	A	A

NR	A	4	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
NR	A	4	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	10	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	BBB	9	Consumer Goods	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	5	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	5	Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	A	9	Health Care	N.Amer	United States
NR	A	5	Health Care	N.Amer	United States
BB	BBB	3	Consumer Goods	Asia	Philippines
	NR		Consumer Goods	Asia	Philippines
	NR	2	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
NR	AA	12	Consumer Services	Europe	Netherlands
NR	AA	13	Consumer Services	Europe	Netherlands
NR	AA	12	Consumer Services	Europe	Netherlands
NR	AA	13	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
NR	AA	12	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands

A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB					
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BB			Thin	Thin	Thin	DocAdj
BB			Thin	Thin	Thin	DocAdj
BB			Thin	Thin	Thin	DocAdj
BB			Thin	Thin	Thin	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	Thin				
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier

LBTG-UPCUSDCR	29-Aug-08 LBTG-UPC
LBTG-UPCUSDMM	29-Aug-08 LBTG-UPC
LBTG-UPCUSDMR	29-Aug-08 LBTG-UPC
LBTG-UPCUSDXR	29-Aug-08 LBTG-UPC
UPMKYMAUDCR	29-Aug-08 UPMKYM
UPMKYMAUDMM	29-Aug-08 UPMKYM
UPMKYMAUDMR	29-Aug-08 UPMKYM
UPMKYMCADMM	29-Aug-08 UPMKYM
UPMKYMCHFCR	29-Aug-08 UPMKYM
UPMKYMCHFMM	29-Aug-08 UPMKYM
UPMKYMEURCR	29-Aug-08 UPMKYM
UPMKYMEURMM	29-Aug-08 UPMKYM
UPMKYMEURMR	29-Aug-08 UPMKYM
UPMKYMEURXR	29-Aug-08 UPMKYM
UPMKYMGBPCR	29-Aug-08 UPMKYM
UPMKYMGBPMM	29-Aug-08 UPMKYM
UPMKYMGBPMR	29-Aug-08 UPMKYM
UPMKYMHKDMM	29-Aug-08 UPMKYM
UPMKYMJPYCR	29-Aug-08 UPMKYM
UPMKYMJPYMM	29-Aug-08 UPMKYM
UPMKYMNOKMM	29-Aug-08 UPMKYM
UPMKYMSEKMM	29-Aug-08 UPMKYM
UPMKYMSGDMM	29-Aug-08 UPMKYM
UPMKYMTWDMM	29-Aug-08 UPMKYM
UPMKYMUSDCR	29-Aug-08 UPMKYM
UPMKYMUSDMM	29-Aug-08 UPMKYM
UPMKYMUSDMR	29-Aug-08 UPMKYM
UPMKYMUSDXR	29-Aug-08 UPMKYM
URALBUSDCR	29-Aug-08 URALB
URALBUSDMM	29-Aug-08 URALB
URBNJPYCR	29-Aug-08 URBN
URBNJPYXR	29-Aug-08 URBN
URBNUSDCR	29-Aug-08 URBN
URBRENJPYCR	29-Aug-08 URBREN
URBRENJPYXR	29-Aug-08 URBREN
URBRENUSDCR	29-Aug-08 URBREN
URBISAUSDCR	29-Aug-08 URBISA
URBISAUSDMR	29-Aug-08 URBISA
USB-USBankNAUSDCR	29-Aug-08 USB-USBankNA
USB-USBankNAUSDMR	29-Aug-08 USB-USBankNA
USB-USBankNAUSDXR	29-Aug-08 USB-USBankNA
USB-USBankNAUSDMR	29-Aug-08 USB-USBankNA
USB-USBankNAUSDXR	29-Aug-08 USB-USBankNA
USONUSDMR	29-Aug-08 USON
USONUSDXR	29-Aug-08 USON
USUUSDCR	29-Aug-08 USU
USUUSDMR	29-Aug-08 USU
USUUSDXR	29-Aug-08 USU
USENEURCR	29-Aug-08 USEN
USENEURMM	29-Aug-08 USEN
USENJPYCR	29-Aug-08 USEN
USENJPYXR	29-Aug-08 USEN
USENUSDCR	29-Aug-08 USEN
USENUSDMM	29-Aug-08 USEN
USENUSDXR	29-Aug-08 USEN
USGEURXR	29-Aug-08 USG
USGUSDCR	29-Aug-08 USG
USGUSDMR	29-Aug-08 USG
USGUSDXR	29-Aug-08 USG
COSIPAUSDCR	29-Aug-08 COSIPA
COSIPAUSDMR	29-Aug-08 COSIPA
USTAUDCR	29-Aug-08 UST
USTAUDMR	29-Aug-08 UST
USTCADMR	29-Aug-08 UST
USTCHFMR	29-Aug-08 UST
USTEURCR	29-Aug-08 UST
USTEURMM	29-Aug-08 UST
USTEURMR	29-Aug-08 UST
USTEURXR	29-Aug-08 UST
USTGBPMR	29-Aug-08 UST
USTHKDMR	29-Aug-08 UST
USTJPYMR	29-Aug-08 UST
USTNOKMR	29-Aug-08 UST
USTSGDMR	29-Aug-08 UST

UPC Hldg BV	NW945H	SNRFOR	USD	CR	Composite
UPC Hldg BV	NW945H	SNRFOR	USD	MM	Composite
UPC Hldg BV	NW945H	SNRFOR	USD	MR	Composite
UPC Hldg BV	NW945H	SNRFOR	USD	XR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	AUD	CR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	AUD	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	AUD	MR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	CAD	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	CHF	CR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	CHF	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	EUR	CR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	EUR	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	EUR	MR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	EUR	XR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	GBP	CR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	GBP	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	GBP	MR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	HKD	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	JPY	CR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	JPY	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	NOK	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	SEK	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	SGD	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	TWD	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	USD	CR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	USD	MM	Composite
UPM Kymmene CORP	9A6979	SNRFOR	USD	MR	Composite
UPM Kymmene CORP	9A6979	SNRFOR	USD	XR	Composite
URAL SIBERIAN Bk		SNRFOR	USD	CR	Composite
URAL SIBERIAN Bk		SNRFOR	USD	MM	Composite
Urban Corp	JSD86N	SNRFOR	JPY	CR	Composite
Urban Corp	JSD86N	SNRFOR	JPY	XR	Composite
Urban Corp	JSD86N	SNRFOR	USD	CR	Composite
Urban Renaissance Agy	JSD87D	SNRFOR	JPY	CR	Composite
Urban Renaissance Agy	JSD87D	SNRFOR	JPY	XR	Composite
Urban Renaissance Agy	JSD87D	SNRFOR	USD	CR	Composite
Urbi Desarrollos Urbanos S A Bursatil de Cap Variable	PYEECI	SNRFOR	USD	CR	Composite
Urbi Desarrollos Urbanos S A Bursatil de Cap Variable	PYEECI	SNRFOR	USD	MR	Composite
US Bk Natl Assn	9A89HG	SNRFOR	USD	CR	Composite
US Bk Natl Assn	9A89HG	SNRFOR	USD	MR	Composite
US Bk Natl Assn	9A89HG	SNRFOR	USD	XR	Composite
US Bk Natl Assn	9A89HG	SUBLT2	USD	MR	Composite
US Bk Natl Assn	9A89HG	SUBLT2	USD	XR	Composite
US Oncology Inc	9J36B4	SNRFOR	USD	MR	Composite
US Oncology Inc	9J36B4	SNRFOR	USD	XR	Composite
Usec Inc.	9J366H	SNRFOR	USD	CR	Composite
Usec Inc.	9J366H	SNRFOR	USD	MR	Composite
Usec Inc.	9J366H	SNRFOR	USD	XR	Composite
Usen Corp	JSF9BF	SNRFOR	EUR	CR	Composite
Usen Corp	JSF9BF	SNRFOR	EUR	MM	Composite
Usen Corp	JSF9BF	SNRFOR	JPY	CR	Composite
Usen Corp	JSF9BF	SNRFOR	JPY	XR	Composite
Usen Corp	JSF9BF	SNRFOR	USD	CR	Composite
Usen Corp	JSF9BF	SNRFOR	USD	MM	Composite
Usen Corp	JSF9BF	SNRFOR	USD	XR	Composite
USG Corp	9J35BC	SNRFOR	EUR	XR	Composite
USG Corp	9J35BC	SNRFOR	USD	CR	Composite
USG Corp	9J35BC	SNRFOR	USD	MR	Composite
USG Corp	9J35BC	SNRFOR	USD	XR	Composite
Usiminas	PYF95G	SNRFOR	USD	CR	Composite
Usiminas	PYF95G	SNRFOR	USD	MR	Composite
UST Inc.	992BA2	SNRFOR	AUD	CR	Composite
UST Inc.	992BA2	SNRFOR	AUD	MR	Composite
UST Inc.	992BA2	SNRFOR	CAD	MR	Composite
UST Inc.	992BA2	SNRFOR	CHF	MR	Composite
UST Inc.	992BA2	SNRFOR	EUR	CR	Composite
UST Inc.	992BA2	SNRFOR	EUR	MM	Composite
UST Inc.	992BA2	SNRFOR	EUR	MR	Composite
UST Inc.	992BA2	SNRFOR	EUR	XR	Composite
UST Inc.	992BA2	SNRFOR	GBP	MR	Composite
UST Inc.	992BA2	SNRFOR	HKD	MR	Composite
UST Inc.	992BA2	SNRFOR	JPY	MR	Composite
UST Inc.	992BA2	SNRFOR	NOK	MR	Composite
UST Inc.	992BA2	SNRFOR	SGD	MR	Composite

1.98%	2.14%	3.68%	4.58%	5.03%	5.47%	5.63%	5.77%	6.31%
1.90%	2.04%	3.50%	4.38%	4.81%	5.24%	5.40%	5.51%	5.99%
1.81%	1.96%	3.36%	4.19%	4.60%	5.01%	5.15%	5.28%	5.77%
1.52%	1.81%	2.49%	3.02%	3.34%	3.51%	3.55%	3.56%	3.58%
1.52%	1.81%	2.38%	2.89%	3.20%	3.37%	3.41%	3.42%	3.58%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.57%	1.87%	2.51%	3.01%	3.27%	3.51%	3.55%	3.56%	3.78%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.57%	1.87%	2.51%	3.01%	3.27%	3.51%	3.55%	3.56%	3.78%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.49%	1.79%	2.42%	2.91%	3.17%	3.36%	3.39%	3.38%	3.59%
1.44%	1.72%	2.33%	2.80%	3.05%	3.23%	3.26%	3.25%	3.46%
1.57%	1.87%	2.51%	3.01%	3.27%	3.51%	3.55%	3.56%	3.78%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.52%	1.81%	2.50%	3.05%	3.38%	3.42%	3.59%	3.42%	3.61%
1.52%	1.81%	2.40%	2.92%	3.24%	3.42%	3.44%	3.42%	3.46%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.57%	1.87%	2.51%	3.01%	3.27%	3.51%	3.55%	3.56%	3.78%
1.51%	1.79%	2.44%	2.95%	3.23%	3.40%	3.42%	3.42%	3.63%
1.49%	1.79%	2.42%	2.91%	3.17%	3.36%	3.39%	3.38%	3.59%
1.44%	1.72%	2.33%	2.80%	3.05%	3.23%	3.26%	3.25%	3.46%
					76%			
					76%			
					76%			
0.15%		0.17%	0.17%	0.21%	0.25%	0.23%	0.42%	
0.15%		0.17%	0.17%	0.21%	0.25%	0.23%	0.42%	
0.15%		0.17%	0.17%	0.21%	0.25%	0.23%	0.42%	
	3.21%	3.44%	3.77%	3.47%	3.76%			
	3.21%	3.44%	3.77%	3.47%	3.76%			
					3.90%			
					3.90%			
					3.90%			
	2.65%	3.15%	4.35%	4.75%	5.15%	5.74%	6.34%	
	2.65%	3.15%	4.35%	4.75%	5.15%	5.74%	6.34%	
	2.65%	3.15%	4.35%	4.75%	5.15%	5.74%	6.34%	
3.09%	2.63%	3.12%	3.51%	3.92%	4.46%	4.30%	4.23%	4.40%
3.09%	2.73%	3.24%	3.64%	4.07%	4.63%	4.38%	4.32%	4.40%
3.09%	2.63%	3.12%	3.51%	3.92%	4.46%	4.30%	4.23%	4.40%
		0.92%	1.18%	1.38%	1.57%	1.80%	2.05%	
		0.92%	1.18%	1.38%	1.57%	1.80%	2.05%	
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.57%	0.62%	0.67%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.57%	0.62%	0.67%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%
0.31%	0.29%	0.35%	0.44%	0.50%	0.56%	0.61%	0.66%	0.71%
0.30%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.63%	0.68%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.57%	0.62%	0.67%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%

5.93%	6.04%	40% BBB	A	A	A
5.69%	6.04%	40% A	AA	AA	AA
		40%			
5.42%	6.04%	40% BBB	A	A	A
3.63%	3.67%	40% BBB	BBB	BBB	BBB
3.63%	3.67%	40% BBB	BBB	A	A
		40%			
3.63%	3.67%	40% A	AA	AAA	AAA
3.77%	3.82%	40% A	A	A	A
3.63%	3.67%	40% A	AA	AAA	AAA
3.77%	3.82%	40% A	A	A	A
3.63%	3.67%	40% A	AA	AAA	AAA
3.58%	3.63%	40% A	A	AA	AA
3.45%	3.50%	40% A	A	AA	AA
3.77%	3.82%	40% A	A	A	A
3.63%	3.67%	40% A	AA	AAA	AAA
		40%			
3.63%	3.67%	40% A	AA	AAA	AAA
3.63%	3.67%	40% BBB	BBB	BBB	BBB
3.63%	3.67%	40% BBB	BBB	A	A
3.63%	3.67%	40% A	AA	AAA	AAA
3.63%	3.67%	40% A	AA	AAA	AAA
3.63%	3.67%	40% A	AA	AAA	AAA
		40%			
3.77%	3.82%	40% A	A	A	A
3.63%	3.67%	40% A	AA	AAA	AAA
3.58%	3.63%	40% A	A	AA	AA
3.45%	3.50%	40% A	A	AA	AA
		40%			
		40%			
		16.25%			
		16.25%			
		16.25%			
		32.50% NR		NR	NR
		32.50% NR		NR	NR
		32.50% NR		NR	NR
		32.50%	NR	NR	NR
		32.50%	NR	NR	NR
		40%			
		40%			
		40%			
		20%			
		20%			
		40%			
		40%			
		40%			
		40%			
		40%			
		25%			
		25%			
		25%	NR	NR	NR
		25%	NR	NR	NR
		25%			
		25%			
		25%	NR	NR	NR
4.38%	4.50%	40% NR	B	B	B
		40%			
4.38%	4.50%	40% NR	B	B	B
4.38%	4.50%	40% NR	B	B	B
		40%		NR	NR
		40%		NR	NR
0.75%	0.74%	40% B	B	BBB	B
0.75%	0.74%	40% B	B	BBB	B
0.75%	0.74%	40% BBB	BBB	AA	BBB
0.75%	0.74%	40% BBB	BBB	AA	BBB
0.79%	0.74%	40% BB	BB	A	BB
0.76%	0.74%	40% BB	BB	A	BB
0.75%	0.74%	40% BBB	BBB	AA	BBB
		40%			
0.75%	0.74%	40% BBB	BBB	AA	BBB
0.75%	0.74%	40% BBB	BBB	AA	BBB
0.75%	0.74%	40% B	B	BBB	B
0.75%	0.74%	40% BBB	BBB	AA	BBB
0.75%	0.74%	40% BBB	BBB	AA	BBB

AA	AA	AA	A	BBB	BBB
AA	AAA	AA	AA	A	A
AA	AA	AA	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
BBB	A	BBB	A	BBB	BBB
A	A	A	A	A	BBB
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AAA	AA	AA
A	A	A	A	A	A
AA	AA	AA	AAA	AA	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR				
NR	NR				
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	B	BB	BB	NR	NR
BB	B	BBB	BBB	NR	NR
BB	B	BB	BB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BBB	BBB	BBB	B	B
BB	BBB	BBB	BBB	B	B
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
BBB	A	A	A	BB	BB
BBB	A	A	A	BB	BB
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB
BB	BBB	BBB	BBB	B	B
A	AA	AA	AA	BBB	BBB
A	AA	AA	AA	BBB	BBB

NR	AA	13	Consumer Services	Europe	Netherlands
NR	AA	12	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
NR	AA	13	Consumer Services	Europe	Netherlands
BB	A	3	Basic Materials	Europe	Finland
BB	A	3	Basic Materials	Europe	Finland
	NR		Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
BBB	A	5	Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
BBB	A	5	Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
BBB	AA	13	Basic Materials	Europe	Finland
BBB	AA	13	Basic Materials	Europe	Finland
BBB	A	5	Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
	NR		Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
BB	AA	14	Basic Materials	Europe	Finland
BB	AA	14	Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
	NR		Basic Materials	Europe	Finland
BBB	A	5	Basic Materials	Europe	Finland
A	AA	10	Basic Materials	Europe	Finland
BBB	AA	13	Basic Materials	Europe	Finland
BBB	AA	13	Basic Materials	Europe	Finland
	NR		Financials	E.Eur	Russian Federation
	NR		Financials	E.Eur	Russian Federation
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Financials	Asia	Japan
	NR	2	Consumer Goods	Lat.Amer	Mexico
	NR	2	Consumer Goods	Lat.Amer	Mexico
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Consumer Services	Asia	Japan
NR	BB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BB	4	Industrials	N.Amer	United States
NR	BB	4	Industrials	N.Amer	United States
	NR	2	Basic Materials	Lat.Amer	Brazil
	NR	2	Basic Materials	Lat.Amer	Brazil
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States

B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BB	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB						
BB						
	B					
	B					
	B					
AAA	AA	Thin		Thin	Thin	Thin
AAA	AA	Thin		Thin	Thin	Thin
AAA	AA	Thin		Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
BB	BB		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					
B	CCC					
B	CCC					
B	BB					
B	BB					
B	BB					
	B					
	B					
	B		Thin	Thin	Thin	Thin
	B		Thin	Thin	Thin	Thin
	B					
	B					
	B		Thin	Thin	Thin	Thin
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB					
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB			Thin	Thin	Thin
BB	BBB			Thin	Thin	Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	DocAdj	Entity Tier	DocAdj	Entity Tier	Entity Tier
Entity Tier	CcyGrp	Entity Tier	CcyGrp	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin		
Thin		
Thin		
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin		
Thin		

Thin		
Thin		
Thin		
Thin	Thin	Thin
Thin	Thin	Thin

Thin	Thin	Thin			
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

USTTWDMR	29-Aug-08 UST
USTUSDCR	29-Aug-08 UST
USTUSDMM	29-Aug-08 UST
USTUSDMR	29-Aug-08 UST
USTUSDXR	29-Aug-08 UST
USTZARMR	29-Aug-08 UST
UAL-UnitdAirIncEURMM	29-Aug-08 UAL-UnitdAirInc
UAL-UnitdAirIncUSDXR	29-Aug-08 UAL-UnitdAirInc
UAL-UnitdAirIncEURMR	29-Aug-08 UAL-UnitdAirInc
UAL-UnitdAirIncEURXR	29-Aug-08 UAL-UnitdAirInc
UAL-UnitdAirIncUSDMR	29-Aug-08 UAL-UnitdAirInc
UAL-UnitdAirIncUSDXR	29-Aug-08 UAL-UnitdAirInc
UAEEURCR	29-Aug-08 UAE
UAEUSDCR	29-Aug-08 UAE
UAEUSDMR	29-Aug-08 UAE
UNWSAUDCR	29-Aug-08 UNWS
UNWSAUDMM	29-Aug-08 UNWS
UNWSAUDMR	29-Aug-08 UNWS
UNWSCHFCR	29-Aug-08 UNWS
UNWSCHFMM	29-Aug-08 UNWS
UNWSEURCR	29-Aug-08 UNWS
UNWSEURMM	29-Aug-08 UNWS
UNWSEURMR	29-Aug-08 UNWS
UNWSEURXR	29-Aug-08 UNWS
UNWSGBPCR	29-Aug-08 UNWS
UNWSGBPMM	29-Aug-08 UNWS
UNWSHKDMM	29-Aug-08 UNWS
UNWSJPYCR	29-Aug-08 UNWS
UNWSJPYMM	29-Aug-08 UNWS
UNWSNOKMM	29-Aug-08 UNWS
UNWSSEKMM	29-Aug-08 UNWS
UNWSTWDCR	29-Aug-08 UNWS
UNWSUSDCR	29-Aug-08 UNWS
UNWSUSDMM	29-Aug-08 UNWS
UNWSUSDMR	29-Aug-08 UNWS
UNWSUSDXR	29-Aug-08 UNWS
UKINEURCR	29-Aug-08 UKIN
UKINEURMM	29-Aug-08 UKIN
UKINGBPCR	29-Aug-08 UKIN
UKINGBPMM	29-Aug-08 UKIN
UKINGBPMR	29-Aug-08 UKIN
UKINGBPXR	29-Aug-08 UKIN
UKINUSDCR	29-Aug-08 UKIN
UKINUSDMM	29-Aug-08 UKIN
UKINUSDMR	29-Aug-08 UKIN
MEXAUDCR	29-Aug-08 MEX
MEXCADCR	29-Aug-08 MEX
MEXEURCR	29-Aug-08 MEX
MEXEURMM	29-Aug-08 MEX
MEXEURMR	29-Aug-08 MEX
MEXEURXR	29-Aug-08 MEX
MEXGBPCR	29-Aug-08 MEX
MEXGBPXR	29-Aug-08 MEX
MEXHKDCR	29-Aug-08 MEX
MEXJPYCR	29-Aug-08 MEX
MEXMXNCR	29-Aug-08 MEX
MEXSEKCR	29-Aug-08 MEX
MEXSGDCR	29-Aug-08 MEX
MEXTWDCR	29-Aug-08 MEX
MEXUSDCR	29-Aug-08 MEX
MEXUSDMM	29-Aug-08 MEX
MEXUSDMR	29-Aug-08 MEX
MEXUSDXR	29-Aug-08 MEX
UNIMICEURCR	29-Aug-08 UNIMIC
UNIMICEURMM	29-Aug-08 UNIMIC
UNIMICEURMR	29-Aug-08 UNIMIC
UNIMICJPYCR	29-Aug-08 UNIMIC
UNIMICTWDCR	29-Aug-08 UNIMIC
UNIMICUSDCR	29-Aug-08 UNIMIC
UNIMICUSDMM	29-Aug-08 UNIMIC
UNIMICUSDMR	29-Aug-08 UNIMIC
UNIMICUSDXR	29-Aug-08 UNIMIC
UOBSPEURCR	29-Aug-08 UOBSP
UOBSPEURMR	29-Aug-08 UOBSP

UST Inc.	992BA2	SNRFOR	TWD	MR	Composite
UST Inc.	992BA2	SNRFOR	USD	CR	Composite
UST Inc.	992BA2	SNRFOR	USD	MM	Composite
UST Inc.	992BA2	SNRFOR	USD	MR	Composite
UST Inc.	992BA2	SNRFOR	USD	XR	Composite
UST Inc.	992BA2	SNRFOR	ZAR	MR	Composite
Utd Air Lines Inc	999B9G	SECDOM	EUR	MM	Composite
Utd Air Lines Inc	999B9G	SECDOM	USD	XR	Composite
Utd Air Lines Inc	999B9G	SNRFOR	EUR	MR	Composite
Utd Air Lines Inc	999B9G	SNRFOR	EUR	XR	Composite
Utd Air Lines Inc	999B9G	SNRFOR	USD	MR	Composite
Utd Air Lines Inc	999B9G	SNRFOR	USD	XR	Composite
Utd Arab Emirates	MVD42O	SNRFOR	EUR	CR	Composite
Utd Arab Emirates	MVD42O	SNRFOR	USD	CR	Composite
Utd Arab Emirates	MVD42O	SNRFOR	USD	MR	Composite
Utd Business Media PLC	999FFV	SNRFOR	AUD	CR	Composite
Utd Business Media PLC	999FFV	SNRFOR	AUD	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	AUD	MR	Composite
Utd Business Media PLC	999FFV	SNRFOR	CHF	CR	Composite
Utd Business Media PLC	999FFV	SNRFOR	CHF	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	EUR	CR	Composite
Utd Business Media PLC	999FFV	SNRFOR	EUR	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	EUR	MR	Composite
Utd Business Media PLC	999FFV	SNRFOR	EUR	XR	Composite
Utd Business Media PLC	999FFV	SNRFOR	GBP	CR	Composite
Utd Business Media PLC	999FFV	SNRFOR	GBP	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	HKD	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	JPY	CR	Composite
Utd Business Media PLC	999FFV	SNRFOR	JPY	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	NOK	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	SEK	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	TWD	CR	Composite
Utd Business Media PLC	999FFV	SNRFOR	USD	CR	Composite
Utd Business Media PLC	999FFV	SNRFOR	USD	MM	Composite
Utd Business Media PLC	999FFV	SNRFOR	USD	MR	Composite
Utd Business Media PLC	999FFV	SNRFOR	USD	XR	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	EUR	CR	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	EUR	MM	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	GBP	CR	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	GBP	MM	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	GBP	MR	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	GBP	XR	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	USD	CR	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	USD	MM	Composite
Utd Kdom Gt Britn & Nthn Irlnd	9A17DE	SNRFOR	USD	MR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	AUD	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	CAD	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	EUR	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	EUR	MM	Composite
Utd Mexican Sts	9A18EC	SNRFOR	EUR	MR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	EUR	XR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	GBP	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	GBP	XR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	HKD	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	JPY	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	MXN	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	SEK	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	SGD	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	TWD	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	USD	CR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	USD	MM	Composite
Utd Mexican Sts	9A18EC	SNRFOR	USD	MR	Composite
Utd Mexican Sts	9A18EC	SNRFOR	USD	XR	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	EUR	CR	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	EUR	MM	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	EUR	MR	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	JPY	CR	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	TWD	CR	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	USD	CR	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	USD	MM	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	USD	MR	Composite
Utd Microelectronics Corp	9A18FA	SNRFOR	USD	XR	Composite
Utd Overseas Bk Ltd	9A2398	SNRFOR	EUR	CR	Composite
Utd Overseas Bk Ltd	9A2398	SNRFOR	EUR	MR	Composite

0.31%	0.29%	0.35%	0.44%	0.50%	0.56%	0.61%	0.66%	0.71%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%
0.28%	0.27%	0.32%	0.40%	0.46%	0.52%	0.55%	0.60%	0.65%
0.29%	0.28%	0.33%	0.42%	0.48%	0.54%	0.58%	0.62%	0.67%
					4.45%			
					4.45%			
		4.38%						
		4.38%						
		4.38%						
		4.38%						
	0.29%	0.34%	0.43%	0.52%	0.61%	0.65%	0.70%	
	0.29%	0.34%	0.43%	0.52%	0.61%	0.65%	0.70%	
	0.29%	0.34%	0.43%	0.52%	0.61%	0.65%	0.70%	
0.29%	0.36%	0.47%	0.57%	0.68%	0.77%	0.86%	0.93%	1.02%
0.29%	0.36%	0.47%	0.57%	0.68%	0.77%	0.86%	0.93%	1.02%
0.30%	0.37%	0.49%	0.60%	0.70%	0.79%	0.90%	0.98%	1.06%
0.29%	0.35%	0.45%	0.57%	0.67%	0.75%	0.86%	0.92%	1.02%
0.30%	0.37%	0.49%	0.60%	0.70%	0.79%	0.90%	0.98%	1.06%
0.29%	0.35%	0.45%	0.57%	0.67%	0.75%	0.86%	0.92%	1.02%
0.29%	0.35%	0.46%	0.56%	0.67%	0.75%	0.85%	0.92%	1.01%
0.28%	0.34%	0.44%	0.54%	0.64%	0.72%	0.82%	0.88%	0.97%
0.30%	0.37%	0.49%	0.60%	0.70%	0.79%	0.90%	0.98%	1.06%
0.29%	0.35%	0.45%	0.57%	0.67%	0.75%	0.86%	0.92%	1.02%
0.29%	0.36%	0.47%	0.57%	0.68%	0.77%	0.86%	0.93%	1.02%
0.29%	0.36%	0.47%	0.57%	0.68%	0.77%	0.86%	0.93%	1.02%
0.29%	0.35%	0.45%	0.57%	0.67%	0.75%	0.86%	0.92%	1.02%
0.30%	0.37%	0.49%	0.60%	0.70%	0.79%	0.90%	0.98%	1.06%
0.30%	0.37%	0.49%	0.60%	0.70%	0.79%	0.90%	0.98%	1.06%
0.29%	0.35%	0.45%	0.57%	0.67%	0.75%	0.86%	0.92%	1.02%
0.29%	0.35%	0.46%	0.56%	0.67%	0.75%	0.85%	0.92%	1.01%
0.28%	0.34%	0.44%	0.54%	0.64%	0.72%	0.82%	0.88%	0.97%
0.07%	0.10%	0.08%	0.11%	0.15%	0.17%	0.19%	0.23%	
0.07%	0.09%	0.08%	0.11%	0.14%	0.16%	0.19%	0.22%	
0.07%	0.10%	0.08%	0.11%	0.15%	0.17%	0.19%	0.23%	
0.07%	0.09%	0.08%	0.11%	0.14%	0.16%	0.19%	0.22%	
0.07%	0.09%	0.07%	0.10%	0.13%	0.16%	0.18%	0.21%	
0.07%	0.10%	0.08%	0.11%	0.15%	0.17%	0.19%	0.23%	
0.07%	0.09%	0.08%	0.11%	0.14%	0.16%	0.19%	0.22%	
0.26%	0.34%	0.61%	0.82%	0.99%	1.17%	1.31%	1.44%	1.56%
0.26%	0.34%	0.61%	0.83%	1.01%	1.18%	1.32%	1.46%	1.56%
0.26%	0.34%	0.61%	0.83%	1.01%	1.18%	1.32%	1.46%	1.56%
0.25%	0.32%	0.58%	0.79%	0.96%	1.12%	1.25%	1.39%	1.48%
0.26%	0.34%	0.61%	0.83%	1.01%	1.18%	1.32%	1.46%	1.56%
0.26%	0.34%	0.61%	0.83%	1.01%	1.18%	1.32%	1.46%	1.56%
0.26%	0.35%	0.61%	0.83%	1.00%	1.18%	1.32%	1.46%	1.56%
0.26%	0.34%	0.61%	0.83%	1.01%	1.18%	1.32%	1.46%	1.56%
0.26%	0.34%	0.61%	0.83%	1.01%	1.18%	1.32%	1.46%	1.56%
0.26%	0.34%	0.61%	0.83%	1.01%	1.18%	1.32%	1.46%	1.56%
0.26%	0.34%	0.61%	0.83%	1.01%	1.18%	1.32%	1.46%	1.56%
0.25%	0.32%	0.58%	0.79%	0.96%	1.12%	1.25%	1.39%	1.48%
0.29%	0.44%	0.68%	0.95%	1.20%	1.42%	1.82%	1.58%	1.77%
0.29%	0.44%	0.68%	0.90%	1.14%	1.35%	1.82%	1.58%	1.77%
0.29%	0.44%	0.68%	0.95%	1.20%	1.42%	1.82%	1.58%	1.77%
0.29%	0.44%	0.68%	0.95%	1.20%	1.42%	1.82%	1.58%	1.77%
0.29%	0.44%	0.68%	0.90%	1.14%	1.35%	1.82%	1.58%	1.77%
	0.23%	0.42%	0.66%	0.75%	0.79%	0.84%	0.74%	1.13%

		40%			
0.79%	0.74%	40% BB	BB	A	BB
		40%			
0.75%	0.74%	40% BBB	BBB	AA	BBB
0.73%	0.74%	40% BB	BB	A	BB
0.75%	0.74%	40% BBB	BBB	AA	BBB
		74.50%			
		74.50%			
				NR	
				NR	
				NR	
				NR	
		25%	NR	NR	NR
		25%	NR	NR	NR
		25%	NR	NR	NR
0.96%	1.17%	40% BB	B	B	B
0.96%	1.17%	40% BB	B	B	B
		40%			
0.99%	1.17%	40% BBB	BBB	BB	BB
0.95%	1.17%	40% A	A	BBB	BBB
0.99%	1.17%	40% BBB	BBB	BB	BB
0.95%	1.17%	40% A	A	BBB	BBB
0.94%	1.17%	40% BBB	BB	BB	BB
0.91%	1.17%	40% BBB	BB	BB	BB
0.99%	1.17%	40% BBB	BBB	BB	BB
0.95%	1.17%	40% A	A	BBB	BBB
		40%			
0.96%	1.17%	40% BB	B	B	B
0.96%	1.17%	40% BB	B	B	B
0.95%	1.17%	40% A	A	BBB	BBB
		40%			
0.99%	1.17%	40% BBB	BBB	BB	BB
0.99%	1.17%	40% BBB	BBB	BB	BB
0.95%	1.17%	40% A	A	BBB	BBB
0.94%	1.17%	40% BBB	BB	BB	BB
0.91%	1.17%	40% BBB	BB	BB	BB
0.30%	0.31%	40% NR	A	BB	BBB
0.29%	0.30%	42.86% NR	BBB	B	BB
0.30%	0.31%	40% NR	A	BB	BBB
0.29%	0.30%	42.86% NR	BBB	B	BB
		42.86%			
0.27%	0.28%	42.86% NR	BBB	B	BB
0.30%	0.31%	40% NR	A	BB	BBB
0.29%	0.30%	42.86% NR	BBB	B	BB
		42.86%			
1.65%	1.66%	25.87% BBB	A	BBB	A
1.65%	1.66%	26.11% AA	AA	AA	AA
1.65%	1.66%	26.11% AA	AA	AA	AA
		25.87%			
1.57%	1.58%	25.87% A	A	A	A
		25.87%			
1.65%	1.66%	26.11% AA	AA	AA	AA
		25.87%			
1.65%	1.66%	26.11% AA	AA	AA	AA
1.65%	1.66%	25.87% BBB	A	BBB	A
1.65%	1.66%	26.11% AA	AA	AA	AA
1.65%	1.66%	26.11% AA	AA	AA	AA
1.65%	1.66%	26.11% AA	AA	AA	AA
		26.11%			
1.65%	1.66%	26.11% AA	AA	AA	AA
		25.87%			
1.57%	1.58%	25.87% A	A	A	A
		25.87%			
1.82%	1.88%	40% NR	NR	NR	BB
		35%			
1.82%	1.88%	35% NR	NR	NR	B
		35%			
1.82%	1.88%	40% NR	NR	NR	BB
1.82%	1.88%	40% NR	NR	NR	BB
		35%			
1.82%	1.88%	35% NR	NR	NR	B
		35%			
1.15%	1.17%	40%	NR	NR	NR
		35%			

BBB	A	A	A	BB	BB
A	AA	AA	AA	BBB	BBB
BBB	A	A	A	BB	BB
A	AA	AA	AA	BBB	BBB
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
B	B	BBB	BBB	CCC	BB
B	B	BBB	BBB	CCC	BB
BB	BB	A	A	B	BBB
BBB	A	AA	AA	BB	BBB
BB	BB	A	A	B	BBB
BBB	A	AA	AA	BB	BBB
BB	BB	A	A	B	BBB
BB	BB	A	A	B	BBB
BB	BB	A	A	B	BBB
BBB	A	AA	AA	BB	BBB
B	B	BBB	BBB	CCC	BB
B	B	BBB	BBB	CCC	BB
BBB	A	AA	AA	BB	BBB
BB	BB	A	A	B	BBB
BB	BB	A	A	B	BBB
BBB	A	AA	AA	BB	BBB
BB	BB	A	A	B	BBB
BB	BB	A	A	B	BBB
BB	A	A	AA		BBB
B	BBB	BBB	A		BB
BB	A	A	AA		BBB
B	BBB	BBB	A		BB
B	BBB	BBB	A		BB
BB	A	A	AA		BBB
B	BBB	BBB	A		BB
A	A	A	A	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
BBB	A	BBB	BBB	BBB	BBB
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
AA	AAA	AA	AA	AA	AA
A	AA	A	A	A	A
BB	BB	NR	NR	NR	NR
B	B	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
B	B	NR	NR	NR	NR
NR	NR	NR	NR	A	A

	NR		Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
NR	A	10	Consumer Goods	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Government	MiddleEast	United Arab Emirates
	NR	2	Government	MiddleEast	United Arab Emirates
	NR	2	Government	MiddleEast	United Arab Emirates
NR	A	8	Consumer Services	Europe	United Kingdom
NR	A	8	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
NR	A	8	Consumer Services	Europe	United Kingdom
NR	A	8	Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	8	Consumer Services	Europe	United Kingdom
NR	A	8	Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
NR	BBB	5	Consumer Services	Europe	United Kingdom
NR	A	8	Consumer Services	Europe	United Kingdom
NR	A	8	Consumer Services	Europe	United Kingdom
BBB	B	8	Government	Europe	United Kingdom
BB	B	8	Government	Europe	United Kingdom
BBB	B	8	Government	Europe	United Kingdom
BB	B	8	Government	Europe	United Kingdom
	NR		Government	Europe	United Kingdom
BB	B	8	Government	Europe	United Kingdom
BBB	B	8	Government	Europe	United Kingdom
BB	B	8	Government	Europe	United Kingdom
	NR		Government	Europe	United Kingdom
BB	A	3	Government	Lat.Amer	Mexico
A	AA	13	Government	Lat.Amer	Mexico
A	AA	13	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
BBB	AA	13	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
A	AA	13	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
A	AA	13	Government	Lat.Amer	Mexico
BB	AA	13	Government	Lat.Amer	Mexico
A	AA	13	Government	Lat.Amer	Mexico
A	AA	13	Government	Lat.Amer	Mexico
A	AA	13	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
A	AA	13	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
BBB	AA	13	Government	Lat.Amer	Mexico
	NR		Government	Lat.Amer	Mexico
NR	NR	5	Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
NR	NR	5	Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
NR	NR	5	Technology	Asia	Taiwan Province of China
NR	NR	5	Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
NR	NR	5	Technology	Asia	Taiwan Province of China
	NR		Technology	Asia	Taiwan Province of China
NR	NR	2	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore

A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC					
CCC	CCC			Thin		
CCC	CCC			Thin		
CCC	CCC			Thin		
CCC	CCC			Thin		
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
	AA		Thin	Thin	Thin	Thin
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
BBB	A	Entity Tier	CcyGrp	Entity Tier	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A					
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	A	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A					
AA	AA		Thin	Thin	Thin	Thin
AA	AA					

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp		CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj		DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp		CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj		DocAdj	DocAdj
DocAdj	DocAdj	DocAdj		DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp		CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj		DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	CcyGrp	CcyGrp	Thin

CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin

Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

UOBSPSGDCR	29-Aug-08 UOBSP
UOBSPUSDCR	29-Aug-08 UOBSP
UOBSPUSDMR	29-Aug-08 UOBSP
UOBSPAUDCR	29-Aug-08 UOBSP
UOBSPCHFCR	29-Aug-08 UOBSP
UOBSPEURCR	29-Aug-08 UOBSP
UOBSPEURMM	29-Aug-08 UOBSP
UOBSPEURMR	29-Aug-08 UOBSP
UOBSPHKDCR	29-Aug-08 UOBSP
UOBSPJPYCR	29-Aug-08 UOBSP
UOBSPSGDCR	29-Aug-08 UOBSP
UOBSPUSDCR	29-Aug-08 UOBSP
UOBSPUSDMM	29-Aug-08 UOBSP
UOBSPUSDMR	29-Aug-08 UOBSP
UOBSPUSDXR	29-Aug-08 UOBSP
UPS-AmericaIncEURMR	29-Aug-08 UPS-AmericaInc
UPS-AmericaIncUSDMR	29-Aug-08 UPS-AmericaInc
UPSAUDMR	29-Aug-08 UPS
UPSCHFMR	29-Aug-08 UPS
UPSDKKMR	29-Aug-08 UPS
UPSEURCR	29-Aug-08 UPS
UPSEURMM	29-Aug-08 UPS
UPSEURMR	29-Aug-08 UPS
UPSEURXR	29-Aug-08 UPS
UPSGBPCR	29-Aug-08 UPS
UPSGBPMR	29-Aug-08 UPS
UPSHKDMR	29-Aug-08 UPS
UPSJPYMR	29-Aug-08 UPS
UPSNZDMR	29-Aug-08 UPS
UPSSGDMR	29-Aug-08 UPS
UPSTWDMR	29-Aug-08 UPS
UPSUSDCR	29-Aug-08 UPS
UPSUSDMM	29-Aug-08 UPS
UPSUSDMR	29-Aug-08 UPS
UPSUSDXR	29-Aug-08 UPS
UPSZARMR	29-Aug-08 UPS
URIEURMM	29-Aug-08 URI
URIEURMR	29-Aug-08 URI
URIUSDMM	29-Aug-08 URI
URIUSDMR	29-Aug-08 URI
URIUSDXR	29-Aug-08 URI
URICADMR	29-Aug-08 URI
URIEURMM	29-Aug-08 URI
URIEURMR	29-Aug-08 URI
URIEURXR	29-Aug-08 URI
URIHKDXR	29-Aug-08 URI
URIUSDCR	29-Aug-08 URI
URIUSDMM	29-Aug-08 URI
URIUSDMR	29-Aug-08 URI
URIUSDXR	29-Aug-08 URI
URIEURXR	29-Aug-08 URI
URIUSDMR	29-Aug-08 URI
URIUSDXR	29-Aug-08 URI
URI-NorthAmerUSDMR	29-Aug-08 URI-NorthAmer
URI-NorthAmerUSDXR	29-Aug-08 URI-NorthAmer
URI-NorthAmerAUDMR	29-Aug-08 URI-NorthAmer
URI-NorthAmerAUDXR	29-Aug-08 URI-NorthAmer
URI-NorthAmerEURMR	29-Aug-08 URI-NorthAmer
URI-NorthAmerEURXR	29-Aug-08 URI-NorthAmer
URI-NorthAmerHKDXR	29-Aug-08 URI-NorthAmer
URI-NorthAmerJPYXR	29-Aug-08 URI-NorthAmer
URI-NorthAmerUSDCR	29-Aug-08 URI-NorthAmer
URI-NorthAmerUSDMR	29-Aug-08 URI-NorthAmer
URI-NorthAmerUSDXR	29-Aug-08 URI-NorthAmer
URI-NorthAmerEURMM	29-Aug-08 URI-NorthAmer
URI-NorthAmerEURMR	29-Aug-08 URI-NorthAmer
URI-NorthAmerEURXR	29-Aug-08 URI-NorthAmer
URI-NorthAmerUSDCR	29-Aug-08 URI-NorthAmer
URI-NorthAmerUSDMM	29-Aug-08 URI-NorthAmer
URI-NorthAmerUSDMR	29-Aug-08 URI-NorthAmer
URI-NorthAmerUSDXR	29-Aug-08 URI-NorthAmer
USGBEURCR	29-Aug-08 USGB
USGBEURMM	29-Aug-08 USGB
USGBEURMR	29-Aug-08 USGB

Utd Overseas Bk Ltd	9A2398	SNRFOR	SGD	CR	Composite
Utd Overseas Bk Ltd	9A2398	SNRFOR	USD	CR	Composite
Utd Overseas Bk Ltd	9A2398	SNRFOR	USD	MR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	AUD	CR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	CHF	CR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	EUR	CR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	EUR	MM	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	EUR	MR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	HKD	CR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	JPY	CR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	SGD	CR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	USD	CR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	USD	MM	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	USD	MR	Composite
Utd Overseas Bk Ltd	9A2398	SUBLT2	USD	XR	Composite
Utd Parcel Svc Amer Inc	9A2438	SNRFOR	EUR	MR	Composite
Utd Parcel Svc Amer Inc	9A2438	SNRFOR	USD	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	AUD	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	CHF	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	DKK	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	EUR	CR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	EUR	MM	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	EUR	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	EUR	XR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	GBP	CR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	GBP	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	HKD	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	JPY	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	NZD	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	SGD	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	TWD	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	USD	CR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	USD	MM	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	USD	MR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	USD	XR	Composite
Utd Parcel Svc Inc	9A2443	SNRFOR	ZAR	MR	Composite
Utd Rents Inc	9A2499	SECDOM	EUR	MM	Composite
Utd Rents Inc	9A2499	SECDOM	EUR	MR	Composite
Utd Rents Inc	9A2499	SECDOM	USD	MM	Composite
Utd Rents Inc	9A2499	SECDOM	USD	MR	Composite
Utd Rents Inc	9A2499	SECDOM	USD	XR	Composite
Utd Rents Inc	9A2499	SNRFOR	CAD	MR	Composite
Utd Rents Inc	9A2499	SNRFOR	EUR	MM	Composite
Utd Rents Inc	9A2499	SNRFOR	EUR	MR	Composite
Utd Rents Inc	9A2499	SNRFOR	EUR	XR	Composite
Utd Rents Inc	9A2499	SNRFOR	HKD	XR	Composite
Utd Rents Inc	9A2499	SNRFOR	USD	CR	Composite
Utd Rents Inc	9A2499	SNRFOR	USD	MM	Composite
Utd Rents Inc	9A2499	SNRFOR	USD	MR	Composite
Utd Rents Inc	9A2499	SNRFOR	USD	XR	Composite
Utd Rents Inc	9A2499	SUBLT2	EUR	XR	Composite
Utd Rents Inc	9A2499	SUBLT2	USD	MR	Composite
Utd Rents Inc	9A2499	SUBLT2	USD	XR	Composite
Utd Rents North Amer Inc	U3A24C	SECDOM	USD	MR	Composite
Utd Rents North Amer Inc	U3A24C	SECDOM	USD	XR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	AUD	MR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	AUD	XR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	EUR	MR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	EUR	XR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	HKD	XR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	JPY	XR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	USD	CR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	USD	MR	Composite
Utd Rents North Amer Inc	U3A24C	SNRFOR	USD	XR	Composite
Utd Rents North Amer Inc	U3A24C	SUBLT2	EUR	MM	Composite
Utd Rents North Amer Inc	U3A24C	SUBLT2	EUR	MR	Composite
Utd Rents North Amer Inc	U3A24C	SUBLT2	EUR	XR	Composite
Utd Rents North Amer Inc	U3A24C	SUBLT2	USD	CR	Composite
Utd Rents North Amer Inc	U3A24C	SUBLT2	USD	MM	Composite
Utd Rents North Amer Inc	U3A24C	SUBLT2	USD	MR	Composite
Utd Rents North Amer Inc	U3A24C	SUBLT2	USD	XR	Composite
Utd Sts Amer	9A3AAA	SNRFOR	EUR	CR	Composite
Utd Sts Amer	9A3AAA	SNRFOR	EUR	MM	Composite
Utd Sts Amer	9A3AAA	SNRFOR	EUR	MR	Composite

	0.23%	0.42%	0.66%	0.75%	0.79%	0.84%	0.74%	1.13%
	0.23%	0.42%	0.66%	0.75%	0.79%	0.84%	0.74%	1.13%
	0.23%	0.42%	0.66%	0.75%	0.79%	0.84%	0.74%	1.07%
0.56%	0.76%	0.92%	1.00%	1.16%	1.32%	1.38%	1.47%	1.63%
0.56%	0.76%	0.92%	1.00%	1.16%	1.32%	1.38%	1.47%	1.63%
0.56%	0.76%	0.92%	1.00%	1.16%	1.32%	1.38%	1.47%	1.63%
0.53%	0.72%	0.87%	0.95%	1.10%	1.25%	1.31%	1.39%	1.55%
0.56%	0.76%	0.92%	1.00%	1.16%	1.32%	1.38%	1.47%	1.63%
0.56%	0.76%	0.92%	1.00%	1.16%	1.32%	1.38%	1.47%	1.63%
0.56%	0.76%	0.92%	1.00%	1.16%	1.32%	1.38%	1.47%	1.63%
0.56%	0.76%	0.92%	1.00%	1.16%	1.32%	1.38%	1.47%	1.63%
0.53%	0.72%	0.87%	0.95%	1.10%	1.25%	1.31%	1.39%	1.55%
					0.63%			
					0.63%			
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.33%	0.34%	0.38%	0.49%	0.57%	0.65%	0.68%	0.71%	0.78%
0.32%	0.32%	0.37%	0.47%	0.55%	0.62%	0.65%	0.68%	0.75%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.30%	0.31%	0.35%	0.45%	0.52%	0.59%	0.62%	0.65%	0.72%
0.33%	0.34%	0.38%	0.49%	0.57%	0.65%	0.68%	0.71%	0.78%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.33%	0.34%	0.38%	0.49%	0.57%	0.65%	0.68%	0.71%	0.78%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
0.31%	0.32%	0.36%	0.47%	0.54%	0.62%	0.64%	0.67%	0.74%
					0.87%			
4.40%	4.76%	5.95%	6.88%	7.44%	7.85%	7.85%	7.91%	8.18%
4.40%	5.47%	6.63%	7.58%	8.16%	8.59%	8.59%	8.61%	8.18%
4.40%	4.94%	6.29%	7.20%	7.76%	8.16%	8.16%	8.18%	8.18%
4.40%	4.76%	5.95%	6.88%	7.44%	7.85%	7.85%	7.91%	8.18%
5.83%	6.22%	7.87%	8.75%	8.99%	9.73%	10.08%	10.39%	8.55%
5.83%	6.22%	7.56%	8.41%	8.99%	9.37%	10.08%	10.39%	8.55%
					2.51%	2.89%		
					2.51%	2.89%		
4.40%	4.76%	5.96%	6.93%	7.46%	7.89%	7.91%	7.92%	8.11%
4.52%	4.91%	6.15%	7.17%	7.70%	8.15%	8.15%	8.17%	8.42%
4.35%	4.76%	5.95%	6.94%	7.46%	7.88%	7.88%	7.89%	8.11%
4.35%	4.76%	5.95%	6.94%	7.46%	7.88%	7.88%	7.89%	8.11%
4.40%	4.76%	5.96%	6.93%	7.46%	7.89%	7.91%	7.92%	8.11%
4.99%	5.17%	6.48%	7.55%	8.11%	8.58%	8.58%	8.60%	8.86%
4.52%	4.91%	6.15%	7.17%	7.70%	8.15%	8.15%	8.17%	8.42%
4.35%	4.76%	5.95%	6.94%	7.46%	7.88%	7.88%	7.89%	8.11%
6.05%	6.25%	7.41%	8.47%	9.37%	10.35%	10.62%	10.47%	10.36%
5.82%	5.96%	7.13%	8.15%	9.02%	9.97%	10.23%	10.09%	9.98%
6.37%	6.58%	7.80%	8.92%	9.87%	10.90%	11.18%	11.02%	10.91%
6.05%	6.25%	7.41%	8.47%	9.37%	10.35%	10.62%	10.47%	10.36%
5.82%	5.96%	7.13%	8.15%	9.02%	9.97%	10.23%	10.09%	9.98%
0.06%	0.08%	0.10%	0.12%	0.12%	0.14%	0.16%	0.19%	
0.06%	0.08%	0.10%	0.11%	0.13%	0.14%	0.16%	0.19%	
0.06%	0.08%	0.10%	0.11%	0.13%	0.14%	0.16%	0.19%	

1.15%	1.17%	40%	NR	NR	NR
1.15%	1.17%	40%	NR	NR	NR
1.09%	1.17%	35%	NR	NR	NR
1.61%	1.68%	20% BB	BB	BB	BBB
1.61%	1.68%	20% A	A	A	AA
1.61%	1.68%	20% A	A	A	AA
		20%			
1.53%	1.59%	20% BBB	BBB	BBB	A
1.61%	1.68%	20% A	A	A	AA
1.61%	1.68%	20% BB	BB	BB	BBB
1.61%	1.68%	20% A	A	A	AA
1.61%	1.68%	20% A	A	A	AA
		20%			
1.53%	1.59%	20% BBB	BBB	BBB	A
		20%			
		40%			
		40%			
0.78%	0.84%	40% BB	BBB	BBB	BBB
0.78%	0.84%	40% A	AA	AA	AA
		40%			
0.82%	0.88%	40% BBB	A	A	A
0.78%	0.85%	40% BBB	A	A	A
0.78%	0.84%	40% A	AA	AA	AA
0.75%	0.81%	40% BBB	A	A	A
0.82%	0.88%	40% BBB	A	A	A
0.78%	0.84%	40% A	AA	AA	AA
0.78%	0.84%	40% A	AA	AA	AA
0.78%	0.84%	40% BB	BBB	BBB	BBB
0.78%	0.84%	40% A	AA	AA	AA
0.78%	0.84%	40% A	AA	AA	AA
0.78%	0.84%	40% A	AA	AA	AA
0.82%	0.88%	40% BBB	A	A	A
		40%			
0.78%	0.84%	40% A	AA	AA	AA
		40%			
0.78%	0.84%	40% A	AA	AA	AA
		43.50%			
		43.50%			
		43.50%			
		43.50%			
		43.50%			
		40%			
		40%			
		40%			
7.86%	7.89%	40% NR	A	A	A
		40%			
8.59%	8.62%	40% NR	BB	BBB	BBB
		40%			
8.16%	8.19%	40% NR	BB	BBB	BBB
7.86%	7.89%	40% NR	A	A	A
		20%			
8.55%	8.55%	20% NR	NR	BBB	BBB
8.55%	8.55%	20% NR	NR	A	A
		75%			
		75%			
8.25%	8.06%	BB	BBB	BBB	BBB
		40%			
8.56%	8.25%	40% BBB	A	A	A
8.25%	8.06%	40% A	AA	AA	AA
8.25%	8.06%	40% A	AA	AA	AA
8.25%	8.06%	40% BB	BBB	BBB	BBB
9.01%	8.69%	40% BBB	A	A	A
8.56%	8.25%	40% BBB	A	A	A
8.25%	8.06%	40% A	AA	AA	AA
		22%			
10.52%	10.56%	22% BB	BB	BB	BB
10.13%	10.17%	22.50% BBB	BBB	BBB	BBB
11.07%	11.11%	22% BB	BB	BB	BB
		22%			
10.52%	10.56%	22% BB	BB	BB	BB
10.13%	10.17%	22.50% BBB	BBB	BBB	BBB
0.26%	0.29%	40% BBB	BBB	BBB	BBB
0.26%	0.29%	37.86% BBB	BBB	BB	BBB
0.26%	0.29%	40% BBB	BB	BB	BB

NR	NR	NR	NR	A	A
NR	NR	NR	NR	A	A
NR	NR	NR	NR	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
	NR				
	NR				
BBB	BBB	BBB	BBB	B	BB
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
A	A	A	A	BB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
BBB	BBB	BBB	BBB	B	BB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
A	A	A	A	BB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
	NR				
A	A	A	A	NR	BB
BBB	BBB	BBB	BBB	NR	B
BBB	BBB	BBB	BBB	NR	B
A	A	A	A	NR	BB
NR	B	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
	NR	NR			
	NR	NR			
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BB	BB	BB	BB	BB
A	BBB	BBB	BBB	BB	BBB
BBB	BB	BB	BB	BB	BB
BBB	BB	BB	BB	BB	BB
A	BBB	BBB	BBB	BB	BBB
A	BB	A	A		NR
BB	BB	BBB	BB		NR
BB	BB	BBB	BB		NR

NR	NR	2	Financials	Asia	Singapore
NR	NR	2	Financials	Asia	Singapore
NR	NR	2	Financials	Asia	Singapore
BB	A	10	Financials	Asia	Singapore
A	A	10	Financials	Asia	Singapore
A	A	10	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
BBB	A	10	Financials	Asia	Singapore
A	A	10	Financials	Asia	Singapore
BB	A	10	Financials	Asia	Singapore
A	A	10	Financials	Asia	Singapore
A	A	10	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
BBB	A	10	Financials	Asia	Singapore
	NR		Financials	Asia	Singapore
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
B	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
B	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
B	A	5	Industrials	N.Amer	United States
BB	A	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
NR	NR	3	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
A	AA	9	Industrials	N.Amer	United States
A	AA	9	Industrials	N.Amer	United States
BB	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
BBB	AA	10	Industrials	N.Amer	United States
A	AA	9	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	BBB	4	Industrials	N.Amer	United States
BBB	BBB	4	Industrials	N.Amer	United States
BB	BBB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	BBB	4	Industrials	N.Amer	United States
BBB	BBB	4	Industrials	N.Amer	United States
NR	BBB	3	Government	N.Amer	United States
NR	BBB	7	Government	N.Amer	United States
NR	BBB	4	Government	N.Amer	United States

AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA		Thin	Thin	Thin	Thin
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	A					
AA	A					
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	A					
AA	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B					
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B					
BB	B	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	B	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B	Thin	Thin	DocAdj	DocAdj	Thin
B	B	Thin	Thin	CcyGrp	CcyGrp	Thin
B	B					
B	B					
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B					
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B					
CCC	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CCC	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp

Thin	Thin	Thin	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	CcyGrp	CcyGrp	Thin
Thin	Thin	Thin	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	DocAdj	CcyGrp		Thin	Thin

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin

Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp

USGBUSDCR	29-Aug-08 USGB
USGBUSDMM	29-Aug-08 USGB
USGBUSDMR	29-Aug-08 USGB
USGBUSDXR	29-Aug-08 USGB
USMAUDCR	29-Aug-08 USM
USMAUDMR	29-Aug-08 USM
USMEURCR	29-Aug-08 USM
USMEURMM	29-Aug-08 USM
USMEURMR	29-Aug-08 USM
USMEURXR	29-Aug-08 USM
USMHKDMR	29-Aug-08 USM
USMJPYMR	29-Aug-08 USM
USMSGDMR	29-Aug-08 USM
USMTWDCR	29-Aug-08 USM
USMUSDCR	29-Aug-08 USM
USMUSDMM	29-Aug-08 USM
USMUSDMR	29-Aug-08 USM
USMUSDXR	29-Aug-08 USM
XAUDMR	29-Aug-08 X
XAUDXR	29-Aug-08 X
XEURCR	29-Aug-08 X
XEURMM	29-Aug-08 X
XEURMR	29-Aug-08 X
XEURXR	29-Aug-08 X
XHKDXR	29-Aug-08 X
XILSXR	29-Aug-08 X
XJPYXR	29-Aug-08 X
XSGDXR	29-Aug-08 X
XTWDXR	29-Aug-08 X
XUSDCR	29-Aug-08 X
XUSDMM	29-Aug-08 X
XUSDMR	29-Aug-08 X
XUSDXR	29-Aug-08 X
USPIUSDMR	29-Aug-08 USPI
USPIUSDXR	29-Aug-08 USPI
UTXCHFMR	29-Aug-08 UTX
UTXEURCR	29-Aug-08 UTX
UTXEURMM	29-Aug-08 UTX
UTXEURMR	29-Aug-08 UTX
UTXEURXR	29-Aug-08 UTX
UTXJPYMR	29-Aug-08 UTX
UTXUSDCR	29-Aug-08 UTX
UTXUSDMM	29-Aug-08 UTX
UTXUSDMR	29-Aug-08 UTX
UTXUSDXR	29-Aug-08 UTX
UUAUDMM	29-Aug-08 UU
UUCADMM	29-Aug-08 UU
UUCHFCR	29-Aug-08 UU
UUCHFMM	29-Aug-08 UU
UUEURCR	29-Aug-08 UU
UUEURMM	29-Aug-08 UU
UUEURMR	29-Aug-08 UU
UUEURXR	29-Aug-08 UU
UUGBPCR	29-Aug-08 UU
UUGBPMM	29-Aug-08 UU
UUGBPMR	29-Aug-08 UU
UUHKDMM	29-Aug-08 UU
UUJPYCR	29-Aug-08 UU
UUJPYMM	29-Aug-08 UU
UUJPYMR	29-Aug-08 UU
UUSEKMM	29-Aug-08 UU
UUSGDMM	29-Aug-08 UU
UUUSDCR	29-Aug-08 UU
UUUSDMM	29-Aug-08 UU
UUUSDMR	29-Aug-08 UU
UUUSDXR	29-Aug-08 UU
UU-WaterCHFCR	29-Aug-08 UU-Water
UU-WaterEURCR	29-Aug-08 UU-Water
UU-WaterEURMM	29-Aug-08 UU-Water
UU-WaterEURMR	29-Aug-08 UU-Water
UU-WaterEURXR	29-Aug-08 UU-Water
UU-WaterGBPCR	29-Aug-08 UU-Water
UU-WaterGBPMM	29-Aug-08 UU-Water
UU-WaterGBPMR	29-Aug-08 UU-Water

Utd Sts Amer	9A3AAA	SNRFOR	USD	CR	Composite
Utd Sts Amer	9A3AAA	SNRFOR	USD	MM	Composite
Utd Sts Amer	9A3AAA	SNRFOR	USD	MR	Composite
Utd Sts Amer	9A3AAA	SNRFOR	USD	XR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	AUD	CR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	AUD	MR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	EUR	CR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	EUR	MM	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	EUR	MR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	EUR	XR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	HKD	MR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	JPY	MR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	SGD	MR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	TWD	CR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	USD	CR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	USD	MM	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	USD	MR	Composite
Utd Sts Cellular Corp	9A27EC	SNRFOR	USD	XR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	AUD	MR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	AUD	XR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	EUR	CR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	EUR	MM	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	EUR	MR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	EUR	XR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	HKD	XR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	ILS	XR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	JPY	XR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	SGD	XR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	TWD	XR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	USD	CR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	USD	MM	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	USD	MR	Composite
Utd Sts Stl Corp	9A389S	SNRFOR	USD	XR	Composite
Utd Surgical Partners Intl Inc	9A4317	SNRFOR	USD	MR	Composite
Utd Surgical Partners Intl Inc	9A4317	SNRFOR	USD	XR	Composite
Utd Tech Corp	9A4318	SNRFOR	CHF	MR	Composite
Utd Tech Corp	9A4318	SNRFOR	EUR	CR	Composite
Utd Tech Corp	9A4318	SNRFOR	EUR	MM	Composite
Utd Tech Corp	9A4318	SNRFOR	EUR	MR	Composite
Utd Tech Corp	9A4318	SNRFOR	EUR	XR	Composite
Utd Tech Corp	9A4318	SNRFOR	JPY	MR	Composite
Utd Tech Corp	9A4318	SNRFOR	USD	CR	Composite
Utd Tech Corp	9A4318	SNRFOR	USD	MM	Composite
Utd Tech Corp	9A4318	SNRFOR	USD	MR	Composite
Utd Tech Corp	9A4318	SNRFOR	USD	XR	Composite
Utd Utils plc	9A442R	SNRFOR	AUD	MM	Composite
Utd Utils plc	9A442R	SNRFOR	CAD	MM	Composite
Utd Utils plc	9A442R	SNRFOR	CHF	CR	Composite
Utd Utils plc	9A442R	SNRFOR	CHF	MM	Composite
Utd Utils plc	9A442R	SNRFOR	EUR	CR	Composite
Utd Utils plc	9A442R	SNRFOR	EUR	MM	Composite
Utd Utils plc	9A442R	SNRFOR	EUR	MR	Composite
Utd Utils plc	9A442R	SNRFOR	EUR	XR	Composite
Utd Utils plc	9A442R	SNRFOR	GBP	CR	Composite
Utd Utils plc	9A442R	SNRFOR	GBP	MM	Composite
Utd Utils plc	9A442R	SNRFOR	GBP	MR	Composite
Utd Utils plc	9A442R	SNRFOR	HKD	MM	Composite
Utd Utils plc	9A442R	SNRFOR	JPY	CR	Composite
Utd Utils plc	9A442R	SNRFOR	JPY	MM	Composite
Utd Utils plc	9A442R	SNRFOR	JPY	MR	Composite
Utd Utils plc	9A442R	SNRFOR	SEK	MM	Composite
Utd Utils plc	9A442R	SNRFOR	SGD	MM	Composite
Utd Utils plc	9A442R	SNRFOR	USD	CR	Composite
Utd Utils plc	9A442R	SNRFOR	USD	MM	Composite
Utd Utils plc	9A442R	SNRFOR	USD	MR	Composite
Utd Utils plc	9A442R	SNRFOR	USD	XR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	CHF	CR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	EUR	CR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	EUR	MM	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	EUR	MR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	EUR	XR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	GBP	CR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	GBP	MM	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	GBP	MR	Composite

0.06%	0.08%	0.10%	0.12%	0.12%	0.14%	0.16%	0.19%	
0.06%	0.08%	0.10%	0.11%	0.13%	0.14%	0.16%	0.19%	
0.06%	0.08%	0.10%	0.11%	0.13%	0.14%	0.16%	0.19%	
0.06%	0.07%	0.09%	0.11%	0.12%	0.14%	0.15%	0.18%	
0.33%	0.48%	0.81%	0.90%	1.18%	1.27%	1.37%	1.44%	2.09%
0.33%	0.48%	0.81%	0.90%	1.18%	1.27%	1.37%	1.44%	2.09%
0.33%	0.48%	0.77%	0.86%	1.18%	1.25%	1.35%	1.39%	2.09%
0.33%	0.48%	0.81%	0.90%	1.18%	1.27%	1.37%	1.44%	2.09%
0.33%	0.48%	0.77%	0.86%	1.18%	1.25%	1.35%	1.39%	2.09%
0.33%	0.50%	0.81%	0.90%	1.24%	1.31%	1.42%	1.46%	2.09%
0.33%	0.50%	0.81%	0.90%	1.24%	1.31%	1.42%	1.46%	2.09%
0.33%	0.48%	0.77%	0.86%	1.18%	1.25%	1.35%	1.39%	2.09%
0.33%	0.46%	0.74%	0.83%	1.14%	1.20%	1.30%	1.34%	2.09%
0.88%	0.95%	1.13%	1.29%	1.47%	1.61%	1.71%	1.80%	1.89%
0.88%	0.95%	1.13%	1.29%	1.47%	1.61%	1.71%	1.80%	1.89%
0.95%	1.02%	1.23%	1.39%	1.57%	1.74%	1.84%	1.94%	2.05%
0.90%	0.96%	1.14%	1.31%	1.48%	1.63%	1.74%	1.84%	1.95%
0.88%	0.95%	1.13%	1.28%	1.46%	1.60%	1.70%	1.78%	1.88%
0.88%	0.95%	1.13%	1.28%	1.46%	1.60%	1.70%	1.78%	1.88%
0.88%	0.95%	1.13%	1.28%	1.46%	1.60%	1.70%	1.78%	1.88%
0.88%	0.95%	1.13%	1.29%	1.47%	1.61%	1.71%	1.80%	1.89%
0.88%	0.95%	1.13%	1.28%	1.46%	1.60%	1.70%	1.78%	1.88%
0.95%	1.02%	1.23%	1.39%	1.57%	1.74%	1.84%	1.94%	2.05%
0.90%	0.96%	1.14%	1.31%	1.48%	1.63%	1.74%	1.84%	1.95%
0.88%	0.95%	1.13%	1.28%	1.46%	1.60%	1.70%	1.78%	1.88%
0.24%	0.26%	0.33%	0.39%	0.44%	0.50%	0.54%	0.58%	0.65%
0.26%	0.28%	0.35%	0.41%	0.46%	0.52%	0.56%	0.61%	0.65%
0.24%	0.26%	0.33%	0.39%	0.44%	0.50%	0.54%	0.58%	0.65%
0.23%	0.26%	0.33%	0.39%	0.44%	0.50%	0.54%	0.58%	0.65%
0.26%	0.28%	0.35%	0.41%	0.46%	0.52%	0.56%	0.61%	0.65%
0.24%	0.26%	0.33%	0.39%	0.44%	0.50%	0.54%	0.58%	0.65%
0.24%	0.25%	0.32%	0.38%	0.42%	0.48%	0.52%	0.56%	0.65%
0.25%	0.31%	0.43%	0.52%	0.59%	0.66%	0.72%	0.77%	1.10%
0.25%	0.32%	0.43%	0.52%	0.59%	0.66%	0.71%	0.77%	1.10%
0.25%	0.30%	0.45%	0.55%	0.61%	0.69%	0.74%	0.80%	1.10%
0.25%	0.32%	0.43%	0.52%	0.59%	0.66%	0.71%	0.77%	1.10%
0.25%	0.30%	0.45%	0.55%	0.61%	0.69%	0.74%	0.80%	1.10%
0.25%	0.32%	0.43%	0.52%	0.59%	0.66%	0.71%	0.77%	1.10%
0.25%	0.32%	0.43%	0.51%	0.58%	0.65%	0.71%	0.76%	1.10%
0.25%	0.30%	0.41%	0.50%	0.56%	0.63%	0.68%	0.73%	1.10%
0.25%	0.30%	0.45%	0.55%	0.61%	0.69%	0.74%	0.80%	1.10%
0.25%	0.32%	0.43%	0.52%	0.59%	0.66%	0.71%	0.77%	1.10%
0.25%	0.32%	0.43%	0.52%	0.59%	0.66%	0.71%	0.77%	1.10%
0.25%	0.32%	0.45%	0.54%	0.62%	0.70%	0.76%	0.81%	1.10%
0.25%	0.31%	0.43%	0.52%	0.60%	0.67%	0.73%	0.78%	1.10%
0.25%	0.32%	0.43%	0.52%	0.59%	0.66%	0.71%	0.77%	1.10%
0.25%	0.32%	0.43%	0.52%	0.59%	0.66%	0.71%	0.77%	1.10%
0.25%	0.30%	0.45%	0.55%	0.61%	0.69%	0.74%	0.80%	1.10%
0.25%	0.32%	0.43%	0.52%	0.59%	0.66%	0.71%	0.77%	1.10%
0.25%	0.32%	0.43%	0.51%	0.58%	0.65%	0.71%	0.76%	1.10%
0.17%	0.21%	0.30%	0.36%	0.42%	0.48%	0.53%	0.56%	0.59%
0.17%	0.20%	0.29%	0.35%	0.40%	0.45%	0.50%	0.54%	0.59%
0.17%	0.20%	0.29%	0.36%	0.40%	0.44%	0.50%	0.54%	0.59%
0.17%	0.19%	0.28%	0.35%	0.39%	0.43%	0.48%	0.52%	0.59%
0.17%	0.21%	0.30%	0.36%	0.42%	0.48%	0.53%	0.56%	0.59%
0.17%	0.20%	0.29%	0.35%	0.40%	0.45%	0.50%	0.54%	0.59%

0.26%	0.29%	40% BBB	BBB	BBB	BBB
0.26%	0.29%	37.86% BBB	BBB	BB	BBB
0.26%	0.29%	40% BBB	BB	BB	BB
0.26%	0.29%	37.86% BBB	BBB	BB	BBB
1.95%	1.52%	40% NR	BB	CCC	CCC
1.95%	1.52%	40% NR	BB	CCC	CCC
		40%			
		40%			
1.95%	1.52%	40% NR	A	BBB	BBB
		40%			
		40%			
1.95%	1.52%	40% NR	BB	CCC	CCC
1.95%	1.52%	40% NR	A	BBB	BBB
1.95%	1.52%	40% NR	BBB	BB	BB
1.95%	1.52%	40% NR	BBB	BB	BB
		40%			
1.95%	1.52%	40% NR	A	BBB	BBB
1.95%	1.52%	40% NR	BBB	BB	BB
1.97%	1.94%	40% BBB	BBB	BBB	BBB
1.97%	1.94%	40% BBB	BBB	BBB	BBB
2.14%	2.11%	40% A	A	A	A
		40%			
2.03%	2.01%	40% A	A	A	AA
1.96%	1.93%	40% A	AA	AA	AA
1.96%	1.93%	40% A	AA	AA	AA
1.96%	1.93%	40% A	AA	AA	AA
1.97%	1.94%	40% BBB	BBB	BBB	BBB
1.96%	1.93%	40% A	AA	AA	AA
		40%			
2.14%	2.11%	40% A	A	A	A
		40%			
2.03%	2.01%	40% A	A	A	AA
1.96%	1.93%	40% A	AA	AA	AA
		45%			
		45%			
0.66%	0.72%	40% A	A	A	A
0.66%	0.72%	40% BBB	BBB	BBB	BBB
		40%			
0.66%	0.72%	40% A	A	A	A
		40%			
0.66%	0.72%	40% BB	BB	BB	BB
0.66%	0.72%	40% BBB	BBB	BBB	BBB
		40%			
0.66%	0.72%	40% A	A	A	A
0.66%	0.72%	40% BBB	BBB	BBB	BBB
0.81%	1.15%	40% NR	BBB	BBB	A
0.81%	1.15%	40% NR	AA	AA	AAA
0.81%	1.15%	40% NR	A	A	A
0.81%	1.15%	40% NR	AA	AA	AAA
0.81%	1.15%	40% NR	A	A	A
0.81%	1.15%	40% NR	AA	AA	AAA
0.81%	1.15%	40% NR	A	A	AA
0.81%	1.15%	40% NR	A	A	AA
0.81%	1.15%	40% NR	A	A	A
0.81%	1.15%	40% NR	AA	AA	AAA
		40%			
0.81%	1.15%	40% NR	AA	AA	AAA
0.81%	1.15%	40% NR	BBB	BBB	BBB
0.81%	1.15%	40% NR	BBB	A	A
		40%			
0.81%	1.15%	40% NR	AA	AA	AAA
0.81%	1.15%	40% NR	AA	AA	AAA
0.81%	1.15%	40% NR	A	A	A
0.81%	1.15%	40% NR	AA	AA	AAA
0.81%	1.15%	40% NR	A	A	AA
		40%			
		40%			
0.62%	0.62%	40% NR	BB	BB	A
0.59%	0.62%	40% NR	BBB	BBB	BB
0.59%	0.62%	40% NR	BB	BB	BB
0.56%	0.62%	40% NR	BB	BB	BB
0.62%	0.62%	40% NR	BB	BB	A
0.59%	0.62%	40% NR	BBB	BBB	BB
		40%			

A	BB	A	A		NR
BB	BB	BBB	BB		NR
BB	BB	BBB	BB		NR
BB	BB	BBB	BB		NR
B	B	BBB	BB	NR	NR
B	B	BBB	BB	NR	NR
BBB	BBB	AA	A	NR	NR
B	B	BBB	BB	NR	NR
BBB	BBB	AA	A	NR	NR
BB	BB	A	BBB	NR	NR
BB	BB	A	BBB	NR	NR
BBB	BBB	AA	A	NR	NR
BB	BB	A	BBB	NR	NR
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AAA	AAA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AAA	AAA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AAA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AAA	AAA	NR	NR
AA	AAA	AAA	AAA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AAA	AAA	NR	NR
AA	AAA	AAA	AAA	NR	NR
A	A	A	A	NR	NR
AA	AAA	AAA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
BB	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	A
BB	BB	BB	BB	NR	BBB
BB	BB	BB	BB	NR	BBB
BB	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	A

NR	BBB	3 Government	N.Amer	United States
NR	BBB	7 Government	N.Amer	United States
NR	BBB	4 Government	N.Amer	United States
NR	BBB	7 Government	N.Amer	United States
NR	BBB	8 Telecommunications	N.Amer	United States
NR	BBB	8 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	BBB	7 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	BBB	8 Telecommunications	N.Amer	United States
NR	BBB	7 Telecommunications	N.Amer	United States
NR	BBB	7 Telecommunications	N.Amer	United States
NR	BBB	7 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
NR	BBB	7 Telecommunications	N.Amer	United States
NR	BBB	7 Telecommunications	N.Amer	United States
BB	AA	9 Basic Materials	N.Amer	United States
BB	AA	9 Basic Materials	N.Amer	United States
BBB	AA	9 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	A	5 Basic Materials	N.Amer	United States
A	AA	8 Basic Materials	N.Amer	United States
A	AA	8 Basic Materials	N.Amer	United States
A	AA	8 Basic Materials	N.Amer	United States
BB	AA	9 Basic Materials	N.Amer	United States
A	AA	8 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	AA	9 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	A	5 Basic Materials	N.Amer	United States
A	AA	8 Basic Materials	N.Amer	United States
	NR	Health Care	N.Amer	United States
	NR	Health Care	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	BBB	9 Industrials	N.Amer	United States
NR	AA	14 Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
NR	A	5 Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
NR	A	5 Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
NR	A	14 Utilities	Europe	United Kingdom
NR	A	5 Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
NR	A	3 Utilities	Europe	United Kingdom
NR	A	3 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
NR	A	5 Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
NR	AA	14 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	BBB	3 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
NR	BBB	3 Utilities	Europe	United Kingdom
NR	BBB	9 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom

AAA	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
AAA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB					
BB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BBB					
BB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	BB					
B	BB					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					

CcyGrp	CcyGrp	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
CcyGrp	DocAdj	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj		Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier

UU-WaterJPYCR	29-Aug-08 UU-Water
UU-WaterJPYMM	29-Aug-08 UU-Water
UU-WaterJPYMR	29-Aug-08 UU-Water
UU-WaterUSDCR	29-Aug-08 UU-Water
UU-WaterUSDMM	29-Aug-08 UU-Water
UU-WaterUSDMR	29-Aug-08 UU-Water
UTTAMUSDCR	29-Aug-08 UTTAM
UTTAMUSDMM	29-Aug-08 UTTAM
UTTAMUSDMR	29-Aug-08 UTTAM
VFCAUDMR	29-Aug-08 VFC
VFCCHFMR	29-Aug-08 VFC
VFCEURCR	29-Aug-08 VFC
VFCEURMM	29-Aug-08 VFC
VFCEURMR	29-Aug-08 VFC
VFCEURXR	29-Aug-08 VFC
VFCHKDMR	29-Aug-08 VFC
VFCJPYMR	29-Aug-08 VFC
VFCSGDMR	29-Aug-08 VFC
VFCUSDCR	29-Aug-08 VFC
VFCUSDMM	29-Aug-08 VFC
VFCUSDMR	29-Aug-08 VFC
VFCUSDXR	29-Aug-08 VFC
VFCZARMR	29-Aug-08 VFC
D-VirgEI+PwrUSDMR	29-Aug-08 D-VirgEI+Pwr
D-VirgEI+PwrUSDXR	29-Aug-08 D-VirgEI+Pwr
VCIEURCR	29-Aug-08 VCI
VCIEURMM	29-Aug-08 VCI
VCIEURMR	29-Aug-08 VCI
VCIUSDCR	29-Aug-08 VCI
VCIUSDMM	29-Aug-08 VCI
VCIUSDMR	29-Aug-08 VCI
VCIUSDXR	29-Aug-08 VCI
CVRD-ValeInItdAUDMR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdEURCR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdEURMM	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdEURMR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdEURXR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdGBPCR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdGBPMR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdGBPXR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdJPYMR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdUSDCR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdUSDMM	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdUSDMR	29-Aug-08 CVRD-ValeInItd
CVRD-ValeInItdUSDXR	29-Aug-08 CVRD-ValeInItd
CVRD-ValOvseasEURCR	29-Aug-08 CVRD-ValOvseas
CVRD-ValOvseasSEKCR	29-Aug-08 CVRD-ValOvseas
CVRD-ValOvseasUSDCR	29-Aug-08 CVRD-ValOvseas
CVRD-ValOvseasUSDMR	29-Aug-08 CVRD-ValOvseas
CVRD-ValOvseasUSDXR	29-Aug-08 CVRD-ValOvseas
VALNTCEURCR	29-Aug-08 VALNTC
VALNTCEURMM	29-Aug-08 VALNTC
VALNTCEURXR	29-Aug-08 VALNTC
VALNTCUSDCR	29-Aug-08 VALNTC
VLOFAUDMM	29-Aug-08 VLOF
VLOFCADMM	29-Aug-08 VLOF
VLOFCHFCR	29-Aug-08 VLOF
VLOFCHFMM	29-Aug-08 VLOF
VLOFEURCR	29-Aug-08 VLOF
VLOFEURMM	29-Aug-08 VLOF
VLOFEURMR	29-Aug-08 VLOF
VLOFEURXR	29-Aug-08 VLOF
VLOFGBPCR	29-Aug-08 VLOF
VLOFGBPMM	29-Aug-08 VLOF
VLOFHKDMM	29-Aug-08 VLOF
VLOFJPYCR	29-Aug-08 VLOF
VLOFJPYMM	29-Aug-08 VLOF
VLOFJPYMR	29-Aug-08 VLOF
VLOFNOKMM	29-Aug-08 VLOF
VLOFSEKMM	29-Aug-08 VLOF
VLOFSGDMM	29-Aug-08 VLOF
VLOFTWDMM	29-Aug-08 VLOF
VLOFUSDCR	29-Aug-08 VLOF
VLOFUSDMM	29-Aug-08 VLOF

Utd Utils Wtr plc	GNGGAG	SNRFOR	JPY	CR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	JPY	MM	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	JPY	MR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	USD	CR	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	USD	MM	Composite
Utd Utils Wtr plc	GNGGAG	SNRFOR	USD	MR	Composite
Uttam Galva Steels Ltd	Y7C5BO	SNRFOR	USD	CR	Composite
Uttam Galva Steels Ltd	Y7C5BO	SNRFOR	USD	MM	Composite
Uttam Galva Steels Ltd	Y7C5BO	SNRFOR	USD	MR	Composite
V F Corp	9A9A24	SNRFOR	AUD	MR	Composite
V F Corp	9A9A24	SNRFOR	CHF	MR	Composite
V F Corp	9A9A24	SNRFOR	EUR	CR	Composite
V F Corp	9A9A24	SNRFOR	EUR	MM	Composite
V F Corp	9A9A24	SNRFOR	EUR	MR	Composite
V F Corp	9A9A24	SNRFOR	EUR	XR	Composite
V F Corp	9A9A24	SNRFOR	HKD	MR	Composite
V F Corp	9A9A24	SNRFOR	JPY	MR	Composite
V F Corp	9A9A24	SNRFOR	SGD	MR	Composite
V F Corp	9A9A24	SNRFOR	USD	CR	Composite
V F Corp	9A9A24	SNRFOR	USD	MM	Composite
V F Corp	9A9A24	SNRFOR	USD	MR	Composite
V F Corp	9A9A24	SNRFOR	USD	XR	Composite
V F Corp	9A9A24	SNRFOR	ZAR	MR	Composite
Va Elec & Pwr Co	9B9F84	SNRFOR	USD	MR	Composite
Va Elec & Pwr Co	9B9F84	SNRFOR	USD	XR	Composite
Valassis Comms Inc	9A9GEC	SNRFOR	EUR	CR	Composite
Valassis Comms Inc	9A9GEC	SNRFOR	EUR	MM	Composite
Valassis Comms Inc	9A9GEC	SNRFOR	EUR	MR	Composite
Valassis Comms Inc	9A9GEC	SNRFOR	USD	CR	Composite
Valassis Comms Inc	9A9GEC	SNRFOR	USD	MM	Composite
Valassis Comms Inc	9A9GEC	SNRFOR	USD	MR	Composite
Valassis Comms Inc	9A9GEC	SNRFOR	USD	XR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	AUD	MR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	EUR	CR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	EUR	MM	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	EUR	MR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	EUR	XR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	GBP	CR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	GBP	MR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	GBP	XR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	JPY	MR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	USD	CR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	USD	MM	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	USD	MR	Composite
Vale Inco Ltd	9AAA2G	SNRFOR	USD	XR	Composite
VALE OVERSEAS Ltd	GPC481	SNRFOR	EUR	CR	Composite
VALE OVERSEAS Ltd	GPC481	SNRFOR	SEK	CR	Composite
VALE OVERSEAS Ltd	GPC481	SNRFOR	USD	CR	Composite
VALE OVERSEAS Ltd	GPC481	SNRFOR	USD	MR	Composite
VALE OVERSEAS Ltd	GPC481	SNRFOR	USD	XR	Composite
Valentia Telecom Ltd	GPC461	SNRFOR	EUR	CR	Composite
Valentia Telecom Ltd	GPC461	SNRFOR	EUR	MM	Composite
Valentia Telecom Ltd	GPC461	SNRFOR	EUR	XR	Composite
Valentia Telecom Ltd	GPC461	SNRFOR	USD	CR	Composite
Valeo	9AAA47	SNRFOR	AUD	MM	Composite
Valeo	9AAA47	SNRFOR	CAD	MM	Composite
Valeo	9AAA47	SNRFOR	CHF	CR	Composite
Valeo	9AAA47	SNRFOR	CHF	MM	Composite
Valeo	9AAA47	SNRFOR	EUR	CR	Composite
Valeo	9AAA47	SNRFOR	EUR	MM	Composite
Valeo	9AAA47	SNRFOR	EUR	MR	Composite
Valeo	9AAA47	SNRFOR	EUR	XR	Composite
Valeo	9AAA47	SNRFOR	GBP	CR	Composite
Valeo	9AAA47	SNRFOR	GBP	MM	Composite
Valeo	9AAA47	SNRFOR	HKD	MM	Composite
Valeo	9AAA47	SNRFOR	JPY	CR	Composite
Valeo	9AAA47	SNRFOR	JPY	MM	Composite
Valeo	9AAA47	SNRFOR	JPY	MR	Composite
Valeo	9AAA47	SNRFOR	NOK	MM	Composite
Valeo	9AAA47	SNRFOR	SEK	MM	Composite
Valeo	9AAA47	SNRFOR	SGD	MM	Composite
Valeo	9AAA47	SNRFOR	TWD	MM	Composite
Valeo	9AAA47	SNRFOR	USD	CR	Composite
Valeo	9AAA47	SNRFOR	USD	MM	Composite

0.17%	0.20%	0.29%	0.35%	0.40%	0.45%	0.50%	0.54%	0.59%
0.17%	0.20%	0.29%	0.36%	0.40%	0.44%	0.50%	0.54%	0.59%
					6.25%			
					6.25%			
					6.25%			
0.35%	0.41%	0.50%	0.59%	0.66%	0.76%	0.79%	0.85%	0.89%
0.35%	0.41%	0.50%	0.59%	0.66%	0.76%	0.79%	0.85%	0.89%
0.36%	0.43%	0.52%	0.62%	0.70%	0.80%	0.83%	0.89%	0.89%
0.35%	0.41%	0.50%	0.59%	0.67%	0.76%	0.80%	0.86%	0.89%
0.35%	0.41%	0.50%	0.59%	0.66%	0.76%	0.79%	0.85%	0.89%
0.35%	0.41%	0.50%	0.59%	0.66%	0.76%	0.79%	0.85%	0.89%
0.35%	0.41%	0.50%	0.59%	0.66%	0.76%	0.79%	0.85%	0.89%
0.35%	0.41%	0.50%	0.59%	0.66%	0.76%	0.79%	0.85%	0.89%
0.36%	0.43%	0.52%	0.62%	0.70%	0.80%	0.83%	0.89%	0.89%
0.35%	0.41%	0.50%	0.59%	0.66%	0.76%	0.79%	0.85%	0.89%
0.35%	0.41%	0.50%	0.59%	0.66%	0.76%	0.79%	0.85%	0.89%
	0.34%	0.34%	0.41%	0.46%	0.51%	0.56%	0.61%	
	0.34%	0.34%	0.41%	0.46%	0.51%	0.56%	0.61%	
5.27%	4.63%	5.35%	6.16%	6.60%	7.15%	7.00%	7.39%	8.22%
5.27%	4.63%	5.35%	6.16%	6.60%	7.15%	7.00%	7.39%	8.22%
5.27%	4.63%	5.35%	5.93%	6.36%	6.89%	6.75%	7.13%	8.22%
0.53%	0.55%	0.64%	0.70%	0.79%	0.86%	0.90%	0.95%	1.27%
0.56%	0.58%	0.68%	0.74%	0.83%	0.90%	0.94%	1.00%	1.27%
0.54%	0.56%	0.65%	0.71%	0.80%	0.87%	0.90%	0.96%	1.27%
0.53%	0.55%	0.64%	0.70%	0.79%	0.86%	0.90%	0.95%	1.27%
0.56%	0.58%	0.68%	0.74%	0.83%	0.90%	0.94%	1.00%	1.27%
0.53%	0.55%	0.64%	0.70%	0.79%	0.86%	0.90%	0.95%	1.27%
0.56%	0.58%	0.68%	0.74%	0.83%	0.90%	0.94%	1.00%	1.27%
0.53%	0.55%	0.64%	0.70%	0.79%	0.86%	0.90%	0.95%	1.27%
0.51%	0.53%	0.62%	0.67%	0.76%	0.83%	0.86%	0.92%	1.27%
			1.05%	1.45%	1.59%	1.70%	1.84%	
			1.05%	1.45%	1.59%	1.70%	1.84%	
			1.05%	1.45%	1.51%	1.62%	1.75%	
		1.16%	1.35%	1.48%	1.60%	1.78%	1.95%	2.07%
		1.16%	1.35%	1.48%	1.60%	1.78%	1.95%	2.07%
		1.16%	1.35%	1.48%	1.60%	1.78%	1.95%	2.07%
1.33%	1.37%	1.78%	2.13%	2.37%	2.61%	2.70%	2.78%	2.90%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.43%	1.44%	1.85%	2.23%	2.45%	2.69%	2.75%	2.82%	3.02%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.43%	1.44%	1.85%	2.23%	2.45%	2.69%	2.75%	2.82%	3.02%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.31%	1.36%	1.75%	2.13%	2.36%	2.57%	2.63%	2.70%	2.83%
1.26%	1.31%	1.68%	2.06%	2.28%	2.47%	2.53%	2.60%	2.73%
1.43%	1.44%	1.85%	2.23%	2.45%	2.69%	2.75%	2.82%	3.02%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.40%	1.45%	1.89%	2.26%	2.55%	2.76%	2.83%	2.91%	2.90%
1.34%	1.39%	1.80%	2.16%	2.44%	2.62%	2.70%	2.78%	2.90%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%
1.43%	1.44%	1.85%	2.23%	2.45%	2.69%	2.75%	2.82%	3.02%
1.33%	1.36%	1.77%	2.17%	2.40%	2.60%	2.67%	2.74%	2.83%

		40%				
		40%				
		40%				
		40%				
0.59%	0.62%	40%	NR	BBB	BBB	BB
0.59%	0.62%	40%	NR	BB	BB	BB
		15%				
		15%				
		15%				
1.14%	1.11%	40%	BB	BBB	BBB	BBB
1.14%	1.11%	40%	A	AA	AA	AA
1.14%	1.17%	40%	BBB	A	A	A
1.14%	1.12%	40%	BBB	A	A	A
1.14%	1.11%	40%	A	AA	AA	AA
		40%				
1.14%	1.11%	40%	A	AA	AA	AA
1.14%	1.11%	40%	BB	BBB	BBB	BBB
1.14%	1.11%	40%	A	AA	AA	AA
1.14%	1.17%	40%	BBB	A	A	A
		40%				
1.14%	1.11%	40%	A	AA	AA	AA
		40%				
1.14%	1.11%	40%	A	AA	AA	AA
		40%			NR	NR
		40%			NR	NR
		40%				
		40%				
8.27%		40%	NR	NR	NR	BB
		40%				
		40%				
8.27%		40%	NR	NR	NR	BB
8.27%		40%	NR	NR	NR	CCC
1.14%	1.36%	40%	B	BB	BB	BB
1.20%	1.36%	40%	BB	BBB	BBB	BBB
1.16%	1.36%	40%	BB	BBB	BBB	BBB
1.14%	1.36%	40%	BBB	A	A	A
		40%				
1.20%	1.36%	40%	BB	BBB	BBB	BBB
		40%				
		40%				
1.14%	1.36%	40%	B	BB	BB	BB
1.20%	1.36%	40%	BB	BBB	BBB	BBB
		40%				
1.14%	1.36%	40%	BBB	A	A	A
1.10%	1.36%	40%	BB	BBB	BBB	BBB
		40%				NR
		40%				
		40%				NR
		40%				NR
		40%				
2.09%		40%			NR	NR
2.09%		40%			NR	NR
2.09%		40%			NR	NR
		40%				
2.81%	2.82%	40%	BBB	A	A	A
2.83%	2.82%	40%	AA	AAA	AAA	AAA
2.95%	2.94%	38.50%	A	AA	AA	AA
2.83%	2.82%	40%	AA	AAA	AAA	AAA
2.95%	2.94%	38.50%	A	AA	AA	AA
2.83%	2.82%	40%	AA	AAA	AAA	AAA
2.90%	2.85%	39.10%	A	AA	AA	AA
2.79%	2.74%	39.10%	A	AA	AA	AA
2.95%	2.94%	38.50%	A	AA	AA	AA
2.83%	2.82%	40%	AA	AAA	AAA	AAA
2.83%	2.82%	40%	AA	AAA	AAA	AAA
3.01%	3.04%	39.10%	BBB	BBB	BBB	BBB
2.87%	2.90%	40%	A	A	A	A
		39.10%				
2.83%	2.82%	40%	AA	AAA	AAA	AAA
2.83%	2.82%	40%	AA	AAA	AAA	AAA
2.83%	2.82%	40%	AA	AAA	AAA	AAA
2.83%	2.82%	40%	AA	AAA	AAA	AAA
2.95%	2.94%	38.50%	A	AA	AA	AA
2.83%	2.82%	40%	AA	AAA	AAA	AAA

BBB	BBB	BBB	BBB	NR	A
BB	BB	BB	BB	NR	BBB
	NR				
	NR				
	NR				
BBB	A	BBB	A	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	A	AA	NR	NR
A	AA	A	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
BBB	A	BBB	A	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	A	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BB	BB	BBB	B	NR	NR
BB	BB	BBB	B	NR	NR
B	B	BB	CCC	NR	NR
BB	B	B	BB	NR	CCC
BBB	BB	BB	BBB	NR	B
BBB	BB	BB	BBB	NR	B
A	BBB	BBB	A	NR	BB
BBB	BB	BB	BBB	NR	B
BB	B	B	BB	NR	CCC
BBB	BB	BB	BBB	NR	B
A	BBB	BBB	A	NR	BB
BBB	BB	BB	BBB	NR	B
NR	B	B	B		
NR	B	B	B		
NR	B	B	B		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	BBB	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	A	AA
AAA	AAA	AAA	AAA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	A
AAA	AAA	AAA	AAA	A	AA
AAA	AAA	AAA	AAA	A	AA
AAA	AAA	AAA	AAA	A	AA
AAA	AAA	AAA	AAA	A	AA
AA	AA	AA	AA	A	A
AAA	AAA	AAA	AAA	A	AA

	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
NR	BBB	9	Utilities	Europe	United Kingdom
NR	BBB	9	Utilities	Europe	United Kingdom
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
	NR	2	Basic Materials	India	India
B	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
B	AA	12	Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
BB	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
BBB	AA	12	Consumer Goods	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	5	Consumer Services	N.Amer	United States
	NR	5	Consumer Services	N.Amer	United States
NR	BBB	7	Basic Materials	N.Amer	Canada
NR	BBB	7	Basic Materials	N.Amer	Canada
NR	BBB	7	Basic Materials	N.Amer	Canada
NR	BBB	7	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	BBB	7	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	BBB	7	Basic Materials	N.Amer	Canada
NR	BBB	7	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	BBB	7	Basic Materials	N.Amer	Canada
NR	BBB	7	Basic Materials	N.Amer	Canada
	BB	3	Basic Materials	OffShore	Cayman Islands
	NR		Basic Materials	OffShore	Cayman Islands
	BB	3	Basic Materials	OffShore	Cayman Islands
	BB	3	Basic Materials	OffShore	Cayman Islands
	NR		Basic Materials	OffShore	Cayman Islands
	NR	2	Telecommunications	Europe	Ireland
	NR	2	Telecommunications	Europe	Ireland
	NR	2	Telecommunications	Europe	Ireland
	NR		Telecommunications	Europe	Ireland
A	A	3	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
A	AA	9	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
A	AA	9	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
A	AAA	15	Consumer Goods	Europe	France
A	AAA	15	Consumer Goods	Europe	France
A	AA	9	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
BBB	A	4	Consumer Goods	Europe	France
A	A	3	Consumer Goods	Europe	France
	NR		Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France
A	AA	9	Consumer Goods	Europe	France
AA	AAA	13	Consumer Goods	Europe	France

A	A					
A	A					
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	B					
	B					
	B					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
BB	B					
BB	B					
BB	B	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	B					
BB	B					
BB	B	Thin	Thin	Thin	CcyGrp	CcyGrp
BB	B	Thin	Thin	Thin	DocAdj	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB				Thin	Thin
BBB	BBB					
BBB	BBB				Thin	Thin
BBB	BBB				Thin	Thin
BBB	BBB					
	BBB			Thin	Thin	Thin
	BBB			Thin	Thin	Thin
	BBB			Thin	Thin	Thin
	BBB					
BBB	BB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

VLOFUSDMR	29-Aug-08 VLOF
VLOCAUDCR	29-Aug-08 VLOC
VLOCAUDMR	29-Aug-08 VLOC
VLOCAUDXR	29-Aug-08 VLOC
VLOCCADMR	29-Aug-08 VLOC
VLOCCHFMR	29-Aug-08 VLOC
VLOCEURCR	29-Aug-08 VLOC
VLOCEURMM	29-Aug-08 VLOC
VLOCEURMR	29-Aug-08 VLOC
VLOCEURXR	29-Aug-08 VLOC
VLOCGBPMR	29-Aug-08 VLOC
VLOCGBPXR	29-Aug-08 VLOC
VLOCHKDMR	29-Aug-08 VLOC
VLOCHKDXR	29-Aug-08 VLOC
VLOCJPYMR	29-Aug-08 VLOC
VLOCJPYXR	29-Aug-08 VLOC
VLOCNZDMR	29-Aug-08 VLOC
VLOCSEKMR	29-Aug-08 VLOC
VLOCSEKXR	29-Aug-08 VLOC
VLOCUSDCR	29-Aug-08 VLOC
VLOCUSDMM	29-Aug-08 VLOC
VLOCUSDMR	29-Aug-08 VLOC
VLOCUSDXR	29-Aug-08 VLOC
VALUSDCR	29-Aug-08 VAL
VALUSDMR	29-Aug-08 VAL
VALUSDXR	29-Aug-08 VAL
VATFALAUDCR	29-Aug-08 VATFAL
VATFALAUDMM	29-Aug-08 VATFAL
VATFALCADMM	29-Aug-08 VATFAL
VATFALCHFCR	29-Aug-08 VATFAL
VATFALCHFMM	29-Aug-08 VATFAL
VATFALEURCR	29-Aug-08 VATFAL
VATFALEURMM	29-Aug-08 VATFAL
VATFALEURMR	29-Aug-08 VATFAL
VATFALEURXR	29-Aug-08 VATFAL
VATFALGBPCR	29-Aug-08 VATFAL
VATFALGBPMM	29-Aug-08 VATFAL
VATFALHKDMM	29-Aug-08 VATFAL
VATFALJPYCR	29-Aug-08 VATFAL
VATFALJPYMM	29-Aug-08 VATFAL
VATFALJPYMR	29-Aug-08 VATFAL
VATFALNOKMM	29-Aug-08 VATFAL
VATFALSEKCR	29-Aug-08 VATFAL
VATFALSEKMM	29-Aug-08 VATFAL
VATFALSGDMM	29-Aug-08 VATFAL
VATFALUSDCR	29-Aug-08 VATFAL
VATFALUSDMM	29-Aug-08 VATFAL
VATFALUSDMR	29-Aug-08 VATFAL
VATFALUSDXR	29-Aug-08 VATFAL
VATFALEURCR	29-Aug-08 VATFAL
VATFALEURMM	29-Aug-08 VATFAL
VATFALUSDMR	29-Aug-08 VATFAL
VATFAL-TreasEURCR	29-Aug-08 VATFAL-Treas
VATFAL-TreasEURMM	29-Aug-08 VATFAL-Treas
VATFAL-TreasEURMR	29-Aug-08 VATFAL-Treas
VATFAL-TreasEURXR	29-Aug-08 VATFAL-Treas
VATFAL-TreasUSDCR	29-Aug-08 VATFAL-Treas
VATFAL-TreasUSDMM	29-Aug-08 VATFAL-Treas
VATFAL-TreasUSDMR	29-Aug-08 VATFAL-Treas
VDRAUDCR	29-Aug-08 VDR
VDRAUDMM	29-Aug-08 VDR
VDRAUDMR	29-Aug-08 VDR
VDREURCR	29-Aug-08 VDR
VDREURMM	29-Aug-08 VDR
VDREURMR	29-Aug-08 VDR
VDRHKDMR	29-Aug-08 VDR
VDRJPYCR	29-Aug-08 VDR
VDRJPYMR	29-Aug-08 VDR
VDRUSDCR	29-Aug-08 VDR
VDRUSDMM	29-Aug-08 VDR
VDRUSDMR	29-Aug-08 VDR
VDRUSDXR	29-Aug-08 VDR
VENCRLUSDMR	29-Aug-08 VENCRL
VENCRLUSDXR	29-Aug-08 VENCRL

Valeo	9AAA47	SNRFOR	USD	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	AUD	CR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	AUD	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	AUD	XR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	CAD	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	CHF	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	EUR	CR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	EUR	MM	Composite
Valero Energy Corp	9AAA4I	SNRFOR	EUR	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	EUR	XR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	GBP	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	GBP	XR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	HKD	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	HKD	XR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	JPY	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	JPY	XR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	NZD	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	SEK	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	SEK	XR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	USD	CR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	USD	MM	Composite
Valero Energy Corp	9AAA4I	SNRFOR	USD	MR	Composite
Valero Energy Corp	9AAA4I	SNRFOR	USD	XR	Composite
Valspar Corp	9B238A	SNRFOR	USD	CR	Composite
Valspar Corp	9B238A	SNRFOR	USD	MR	Composite
Valspar Corp	9B238A	SNRFOR	USD	XR	Composite
Vattenfall AB	W5GGHN	SNRFOR	AUD	CR	Composite
Vattenfall AB	W5GGHN	SNRFOR	AUD	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	CAD	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	CHF	CR	Composite
Vattenfall AB	W5GGHN	SNRFOR	CHF	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	EUR	CR	Composite
Vattenfall AB	W5GGHN	SNRFOR	EUR	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	EUR	MR	Composite
Vattenfall AB	W5GGHN	SNRFOR	EUR	XR	Composite
Vattenfall AB	W5GGHN	SNRFOR	GBP	CR	Composite
Vattenfall AB	W5GGHN	SNRFOR	GBP	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	HKD	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	JPY	CR	Composite
Vattenfall AB	W5GGHN	SNRFOR	JPY	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	JPY	MR	Composite
Vattenfall AB	W5GGHN	SNRFOR	NOK	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	SEK	CR	Composite
Vattenfall AB	W5GGHN	SNRFOR	SEK	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	SGD	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	USD	CR	Composite
Vattenfall AB	W5GGHN	SNRFOR	USD	MM	Composite
Vattenfall AB	W5GGHN	SNRFOR	USD	MR	Composite
Vattenfall AB	W5GGHN	SNRFOR	USD	XR	Composite
Vattenfall AB	W5GGHN	SUBLT2	EUR	CR	Composite
Vattenfall AB	W5GGHN	SUBLT2	EUR	MM	Composite
Vattenfall AB	W5GGHN	SUBLT2	USD	MR	Composite
Vattenfall Treas AB	W5H81M	SNRFOR	EUR	CR	Composite
Vattenfall Treas AB	W5H81M	SNRFOR	EUR	MM	Composite
Vattenfall Treas AB	W5H81M	SNRFOR	EUR	MR	Composite
Vattenfall Treas AB	W5H81M	SNRFOR	EUR	XR	Composite
Vattenfall Treas AB	W5H81M	SNRFOR	USD	CR	Composite
Vattenfall Treas AB	W5H81M	SNRFOR	USD	MM	Composite
Vattenfall Treas AB	W5H81M	SNRFOR	USD	MR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	AUD	CR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	AUD	MM	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	AUD	MR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	EUR	CR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	EUR	MM	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	EUR	MR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	HKD	MR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	JPY	CR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	JPY	MR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	USD	CR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	USD	MM	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	USD	MR	Composite
Vedanta Res PLC	GPC5AL	SNRFOR	USD	XR	Composite
Venetian Casino Resort LLC	9B48AJ	SECDOM	USD	MR	Composite
Venetian Casino Resort LLC	9B48AJ	SECDOM	USD	XR	Composite

1.31%	1.36%	1.75%	2.13%	2.36%	2.57%	2.63%	2.70%	2.83%
1.08%	1.22%	1.54%	1.69%	1.83%	1.97%	2.02%	2.09%	2.12%
1.08%	1.22%	1.54%	1.69%	1.83%	1.97%	2.02%	2.09%	2.12%
1.08%	1.22%	1.54%	1.69%	1.83%	1.97%	2.02%	2.09%	2.12%
1.08%	1.22%	1.54%	1.70%	1.85%	2.00%	2.05%	2.11%	2.12%
1.08%	1.22%	1.54%	1.70%	1.85%	2.00%	2.05%	2.11%	2.12%
1.13%	1.31%	1.63%	1.82%	1.96%	2.11%	2.16%	2.23%	2.23%
1.09%	1.23%	1.56%	1.72%	1.88%	2.02%	2.08%	2.14%	2.15%
1.08%	1.22%	1.54%	1.70%	1.85%	2.00%	2.05%	2.11%	2.12%
1.04%	1.24%	1.47%	1.68%	1.79%	1.93%	1.99%	2.04%	2.05%
1.08%	1.22%	1.54%	1.70%	1.85%	2.00%	2.05%	2.11%	2.12%
1.04%	1.24%	1.47%	1.68%	1.79%	1.93%	1.99%	2.04%	2.05%
1.08%	1.22%	1.54%	1.70%	1.85%	2.00%	2.05%	2.11%	2.12%
1.04%	1.24%	1.47%	1.68%	1.79%	1.93%	1.99%	2.04%	2.05%
1.08%	1.22%	1.54%	1.69%	1.83%	1.97%	2.02%	2.09%	2.12%
1.08%	1.22%	1.54%	1.69%	1.83%	1.97%	2.02%	2.09%	2.12%
1.08%	1.22%	1.54%	1.70%	1.85%	2.00%	2.05%	2.11%	2.12%
1.08%	1.22%	1.54%	1.70%	1.85%	2.00%	2.05%	2.11%	2.12%
1.04%	1.24%	1.47%	1.68%	1.79%	1.93%	1.99%	2.04%	2.05%
1.13%	1.31%	1.63%	1.82%	1.96%	2.11%	2.16%	2.23%	2.23%
1.13%	1.31%	1.63%	1.82%	1.96%	2.11%	2.16%	2.23%	2.23%
1.08%	1.22%	1.54%	1.70%	1.85%	2.00%	2.05%	2.11%	2.12%
1.04%	1.24%	1.47%	1.68%	1.79%	1.93%	1.99%	2.04%	2.05%

0.11%	0.17%	0.23%	0.29%	0.34%	0.38%	0.42%	0.45%	0.47%
0.11%	0.17%	0.22%	0.27%	0.32%	0.36%	0.40%	0.45%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.24%	0.29%	0.34%	0.37%	0.41%	0.46%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.24%	0.29%	0.34%	0.37%	0.41%	0.46%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.22%	0.28%	0.33%	0.36%	0.39%	0.44%	0.47%
0.10%	0.16%	0.22%	0.27%	0.31%	0.34%	0.38%	0.42%	0.47%
0.11%	0.17%	0.24%	0.29%	0.34%	0.37%	0.41%	0.46%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.45%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.45%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.24%	0.29%	0.34%	0.37%	0.41%	0.46%	0.47%
0.11%	0.17%	0.23%	0.28%	0.33%	0.36%	0.40%	0.44%	0.47%
0.11%	0.17%	0.22%	0.28%	0.33%	0.36%	0.39%	0.44%	0.47%
						0.75%	0.87%	0.96%
						0.75%	0.87%	0.96%
	0.20%	0.26%	0.27%	0.31%	0.38%	0.40%	0.47%	
	0.20%	0.26%	0.27%	0.31%	0.37%	0.40%	0.46%	
	0.20%	0.26%	0.27%	0.31%	0.38%	0.40%	0.47%	
	0.20%	0.26%	0.27%	0.31%	0.37%	0.40%	0.46%	

1.26%	1.48%	1.92%	2.47%	2.98%	3.43%	3.65%	3.91%	4.07%
1.26%	1.47%	1.94%	2.46%	2.98%	3.43%	3.65%	3.89%	4.07%
1.21%	1.44%	1.88%	2.40%	2.91%	3.33%	3.56%	3.82%	4.07%
1.20%	1.42%	1.87%	2.38%	2.88%	3.30%	3.53%	3.78%	4.07%
1.20%	1.42%	1.87%	2.38%	2.88%	3.30%	3.53%	3.78%	4.07%
1.26%	1.48%	1.92%	2.47%	2.98%	3.43%	3.65%	3.91%	4.07%
1.26%	1.48%	1.92%	2.47%	2.98%	3.43%	3.65%	3.91%	4.07%
1.26%	1.47%	1.94%	2.46%	2.98%	3.43%	3.65%	3.89%	4.07%
1.21%	1.44%	1.88%	2.40%	2.91%	3.33%	3.56%	3.82%	4.07%
1.20%	1.42%	1.87%	2.38%	2.88%	3.30%	3.53%	3.78%	4.07%

2.90%	2.85%	39.10%	A	AA	AA	AA
2.18%	2.28%	40%	BB	BBB	BBB	BBB
2.18%	2.28%	40%	BB	BBB	BBB	BBB
2.18%	2.28%	40%	BB	BBB	BBB	BBB
2.21%	2.29%	40%	A	AA	AA	AA
2.21%	2.29%	40%	A	AA	AA	AA
2.32%	2.41%	40%	BBB	A	A	A
2.23%	2.31%	40%	BBB	A	A	A
2.21%	2.29%	40%	A	AA	AA	AA
2.12%	2.20%	40%	BBB	A	A	AA
2.21%	2.29%	40%	A	AA	AA	AA
2.12%	2.20%	40%	BBB	A	A	AA
2.21%	2.29%	40%	A	AA	AA	AA
2.12%	2.20%	40%	BBB	A	A	AA
2.18%	2.28%	40%	BB	BBB	BBB	BBB
2.18%	2.28%		BB	BBB	BBB	BBB
2.21%	2.29%	40%	A	AA	AA	AA
2.21%	2.29%	40%				
2.12%	2.20%	40%	BBB	A	A	AA
2.32%	2.41%	40%	BBB	A	A	A
2.32%	2.41%	40%				
2.21%	2.29%	40%	A	AA	AA	AA
2.12%	2.20%	40%	BBB	A	A	AA
		40%				
		40%				
		40%				
0.58%	0.71%	40%	BB	BB	BBB	BBB
0.58%	0.71%	40%	BB	BB	A	A
0.57%	0.71%	40%	A	A	AA	AA
0.59%	0.71%	40%	BBB	BBB	A	A
0.57%	0.71%	40%	A	A	AA	AA
0.59%	0.71%	40%	BBB	BBB	A	A
0.57%	0.71%	40%	A	A	AA	AA
0.56%	0.71%	40%	BBB	BBB	A	A
0.54%	0.71%	40%	BBB	BBB	A	A
0.59%	0.71%	40%	BBB	BBB	A	A
0.57%	0.71%	40%	A	A	AA	AA
0.57%	0.71%	40%	A	A	AA	AA
0.58%	0.71%	40%	BB	BB	BBB	BBB
0.58%	0.71%	40%	BB	BB	BBB	BBB
		40%				
0.57%	0.71%	40%	A	A	AA	AA
		40%				
0.57%	0.71%	40%	A	A	AA	AA
0.57%	0.71%	40%	A	A	AA	AA
0.59%	0.71%	40%	BBB	BBB	A	A
0.57%	0.71%	40%	A	A	AA	AA
0.56%	0.71%	40%	BBB	BBB	A	A
		40%				
1.04%		20%				
1.04%		20%				
		20%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%				
4.03%	4.10%	40%	BB	BBB	BBB	BBB
4.03%	4.10%	40%	A	AA	A	AA
3.90%	4.10%	40%	BBB	A	A	A
3.86%	4.10%	40%	BBB	A	A	A
3.86%	4.10%	40%	BBB	A	A	A
4.03%	4.10%	40%	BB	BBB	BBB	BBB
4.03%	4.10%	40%	BB	BBB	BBB	BBB
4.03%	4.10%	40%	A	AA	A	AA
3.90%	4.10%	40%	BBB	A	A	A
3.86%	4.10%	40%	BBB	A	A	A
		40%				
		70%				
		70%				

AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BBB
AA	AA	AA	AA	A	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	BBB
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	BBB
A	AA	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	BBB
A	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	BBB
A	AA	AA	AA	BBB	BBB
BBB	BBB	BBB	BBB	NR	CCC
A	A	A	BBB	NR	CCC
AA	AAA	AA	AA	NR	BB
A	A	A	A	NR	BB
AA	AAA	AA	AA	NR	BB
A	A	A	A	NR	BB
AA	AAA	AA	AA	NR	BB
A	AA	A	A	NR	B
A	AA	A	A	NR	B
A	A	A	A	NR	BB
AA	AAA	AA	AA	NR	BB
AA	AAA	AA	AA	NR	BB
BBB	A	BBB	BBB	NR	CCC
BBB	A	BBB	BBB	NR	CCC
AA	AAA	AA	AA	NR	BB
AA	AAA	AA	AA	NR	BB
AA	AAA	AA	AA	NR	BB
A	A	A	A	NR	BB
AA	AAA	AA	AA	NR	BB
A	AA	A	A	NR	B
		NR	NR	NR	NR
		NR	NR	NR	NR
NR	BB	NR	BB		
NR	BBB	NR	BBB		
NR	BB	NR	BB		
NR	BBB	NR	BBB		
BBB	BBB	BBB	BBB	NR	BB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB
BBB	BBB	BBB	BBB	NR	BB
BBB	BBB	BBB	BBB	NR	BB
A	AA	AA	AA	NR	A
A	A	A	A	NR	BBB
A	A	A	A	NR	BBB

A	AAA	15	Consumer Goods	Europe	France
BBB	AA	9	Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
AA	AA	8	Oil & Gas	N.Amer	United States
AA	AA	8	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
AA	AA	8	Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	N.Amer	United States
AA	AA	8	Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	N.Amer	United States
AA	AA	8	Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
BBB	AA	9	Oil & Gas	N.Amer	United States
AA	AA	8	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	N.Amer	United States
A	AA	9	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
AA	AA	8	Oil & Gas	N.Amer	United States
A	A	6	Oil & Gas	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
NR	A	3	Utilities	Europe	Sweden
NR	A	3	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	A	5	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	A	5	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	A	5	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	A	5	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
NR	AA	12	Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
	NR	3	Utilities	Europe	Sweden
	NR	3	Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
	NR	3	Utilities	Europe	Sweden
	NR	3	Utilities	Europe	Sweden
	NR		Utilities	Europe	Sweden
	NR		Basic Materials	Europe	United Kingdom
	NR		Basic Materials	Europe	United Kingdom
BB	AA	10	Basic Materials	Europe	United Kingdom
BB	A	7	Basic Materials	Europe	United Kingdom
BB	AA	9	Basic Materials	Europe	United Kingdom
BB	AA	9	Basic Materials	Europe	United Kingdom
BB	AA	9	Basic Materials	Europe	United Kingdom
BB	AA	10	Basic Materials	Europe	United Kingdom
BB	AA	10	Basic Materials	Europe	United Kingdom
BB	A	7	Basic Materials	Europe	United Kingdom
BB	AA	9	Basic Materials	Europe	United Kingdom
BB	AA	9	Basic Materials	Europe	United Kingdom
	NR		Basic Materials	Europe	United Kingdom
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States

BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A					
A	AA	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA					
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
A	AA					
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA					
BB	BB					
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
B	BBB					
B	BBB					

DocAdj
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp

CcyGrp
DocAdj

CcyGrp
CcyGrp

DocAdj
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj

DocAdj
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj

DocAdj
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj

DocAdj
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj

DocAdj
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj

DocAdj
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
DocAdj
DocAdj
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
DocAdj

Thin
Thin

DocAdj
CcyGrp

DocAdj
CcyGrp

Entity Tier
CcyGrp
DocAdj
DocAdj
DocAdj
Entity Tier
Entity Tier
CcyGrp
DocAdj
DocAdj

Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin

VENCRLEURMR	29-Aug-08 VENCRL
VENCRLUSDMM	29-Aug-08 VENCRL
VENCRLUSDMR	29-Aug-08 VENCRL
VENCRLUSDXR	29-Aug-08 VENCRL
VTR-RealtyCapEURCR	29-Aug-08 VTR-RealtyCap
VTR-RealtyCapEURMM	29-Aug-08 VTR-RealtyCap
VTR-RealtyCapUSDCR	29-Aug-08 VTR-RealtyCap
VTR-RealtyCapUSDMR	29-Aug-08 VTR-RealtyCap
VTR-RealtyCapUSDXR	29-Aug-08 VTR-RealtyCap
VEOLIAAUDCR	29-Aug-08 VEOLIA
VEOLIAAUDMM	29-Aug-08 VEOLIA
VEOLIACADMM	29-Aug-08 VEOLIA
VEOLIACHFCR	29-Aug-08 VEOLIA
VEOLIACHFMM	29-Aug-08 VEOLIA
VEOLIAEURCR	29-Aug-08 VEOLIA
VEOLIAEURMM	29-Aug-08 VEOLIA
VEOLIAEURMR	29-Aug-08 VEOLIA
VEOLIAEURXR	29-Aug-08 VEOLIA
VEOLIAGBPCR	29-Aug-08 VEOLIA
VEOLIAGBPMM	29-Aug-08 VEOLIA
VEOLIAHKDMM	29-Aug-08 VEOLIA
VEOLIAJPYCR	29-Aug-08 VEOLIA
VEOLIAJPYMM	29-Aug-08 VEOLIA
VEOLIAJPYMR	29-Aug-08 VEOLIA
VEOLIASEKMM	29-Aug-08 VEOLIA
VEOLIASGDMM	29-Aug-08 VEOLIA
VEOLIATWDMM	29-Aug-08 VEOLIA
VEOLIAUSDCR	29-Aug-08 VEOLIA
VEOLIAUSDMM	29-Aug-08 VEOLIA
VEOLIAUSDMR	29-Aug-08 VEOLIA
VEOLIAUSDXR	29-Aug-08 VEOLIA
VEOLIAZARMM	29-Aug-08 VEOLIA
VRZNAUDCR	29-Aug-08 VRZN
VRZNAUDMR	29-Aug-08 VRZN
VRZNAUDXR	29-Aug-08 VRZN
VRZNCADCR	29-Aug-08 VRZN
VRZNCADMR	29-Aug-08 VRZN
VRZNCHFMR	29-Aug-08 VRZN
VRZNEURCR	29-Aug-08 VRZN
VRZNEURMM	29-Aug-08 VRZN
VRZNEURMR	29-Aug-08 VRZN
VRZNEURXR	29-Aug-08 VRZN
VRZNGBPCR	29-Aug-08 VRZN
VRZNGBPMR	29-Aug-08 VRZN
VRZNGBPXR	29-Aug-08 VRZN
VRZNHKDMR	29-Aug-08 VRZN
VRZNHKDXR	29-Aug-08 VRZN
VRZNJPYCR	29-Aug-08 VRZN
VRZNJPYMR	29-Aug-08 VRZN
VRZNNOKMR	29-Aug-08 VRZN
VRZNSEKMR	29-Aug-08 VRZN
VRZNSEKXR	29-Aug-08 VRZN
VRZNSGDMR	29-Aug-08 VRZN
VRZNTWDMR	29-Aug-08 VRZN
VRZNUSDCR	29-Aug-08 VRZN
VRZNUSDMM	29-Aug-08 VRZN
VRZNUSDMR	29-Aug-08 VRZN
VRZNUSDXR	29-Aug-08 VRZN
VRZNZARMR	29-Aug-08 VRZN
VZ-MDIncEURMR	29-Aug-08 VZ-MDInc
VZ-MDIncUSDMR	29-Aug-08 VZ-MDInc
VZ-MDIncUSDXR	29-Aug-08 VZ-MDInc
VZ-NewEnglandUSDMR	29-Aug-08 VZ-NewEngland
VZ-NewEnglandUSDXR	29-Aug-08 VZ-NewEngland
VZ-NYIncUSDCR	29-Aug-08 VZ-NYInc
VZ-NYIncUSDMR	29-Aug-08 VZ-NYInc
VZ-NYIncUSDXR	29-Aug-08 VZ-NYInc
VZ-NJIncEURMR	29-Aug-08 VZ-NJInc
VZ-NJIncJPYMR	29-Aug-08 VZ-NJInc
VZ-NJIncUSDMR	29-Aug-08 VZ-NJInc
VZ-NJIncUSDXR	29-Aug-08 VZ-NJInc
VZ-PennUSDMR	29-Aug-08 VZ-Penn
VZ-PennUSDXR	29-Aug-08 VZ-Penn
VZ-VirgUSDMR	29-Aug-08 VZ-Virg

Venetian Casino Resort LLC	9B48AJ	SNRFOR	EUR	MR	Composite
Venetian Casino Resort LLC	9B48AJ	SNRFOR	USD	MM	Composite
Venetian Casino Resort LLC	9B48AJ	SNRFOR	USD	MR	Composite
Venetian Casino Resort LLC	9B48AJ	SNRFOR	USD	XR	Composite
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	EUR	CR	Composite
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	EUR	MM	Composite
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	USD	CR	Composite
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	USD	MR	Composite
Ventas Rlty Ltd Partnership	9B49DM	SNRFOR	USD	XR	Composite
Veolia Environnement	9BAD68	SNRFOR	AUD	CR	Composite
Veolia Environnement	9BAD68	SNRFOR	AUD	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	CAD	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	CHF	CR	Composite
Veolia Environnement	9BAD68	SNRFOR	CHF	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	EUR	CR	Composite
Veolia Environnement	9BAD68	SNRFOR	EUR	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	EUR	MR	Composite
Veolia Environnement	9BAD68	SNRFOR	EUR	XR	Composite
Veolia Environnement	9BAD68	SNRFOR	GBP	CR	Composite
Veolia Environnement	9BAD68	SNRFOR	GBP	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	HKD	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	JPY	CR	Composite
Veolia Environnement	9BAD68	SNRFOR	JPY	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	JPY	MR	Composite
Veolia Environnement	9BAD68	SNRFOR	SEK	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	SGD	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	TWD	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	USD	CR	Composite
Veolia Environnement	9BAD68	SNRFOR	USD	MM	Composite
Veolia Environnement	9BAD68	SNRFOR	USD	MR	Composite
Veolia Environnement	9BAD68	SNRFOR	USD	XR	Composite
Veolia Environnement	9BAD68	SNRFOR	ZAR	MM	Composite
Verizon Comms Inc	9B579L	SNRFOR	AUD	CR	Composite
Verizon Comms Inc	9B579L	SNRFOR	AUD	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	AUD	XR	Composite
Verizon Comms Inc	9B579L	SNRFOR	CAD	CR	Composite
Verizon Comms Inc	9B579L	SNRFOR	CAD	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	CHF	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	EUR	CR	Composite
Verizon Comms Inc	9B579L	SNRFOR	EUR	MM	Composite
Verizon Comms Inc	9B579L	SNRFOR	EUR	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	EUR	XR	Composite
Verizon Comms Inc	9B579L	SNRFOR	GBP	CR	Composite
Verizon Comms Inc	9B579L	SNRFOR	GBP	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	GBP	XR	Composite
Verizon Comms Inc	9B579L	SNRFOR	HKD	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	HKD	XR	Composite
Verizon Comms Inc	9B579L	SNRFOR	JPY	CR	Composite
Verizon Comms Inc	9B579L	SNRFOR	JPY	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	NOK	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	SEK	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	SEK	XR	Composite
Verizon Comms Inc	9B579L	SNRFOR	SGD	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	TWD	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	USD	CR	Composite
Verizon Comms Inc	9B579L	SNRFOR	USD	MM	Composite
Verizon Comms Inc	9B579L	SNRFOR	USD	MR	Composite
Verizon Comms Inc	9B579L	SNRFOR	USD	XR	Composite
Verizon Comms Inc	9B579L	SNRFOR	ZAR	MR	Composite
Verizon MD Inc	9B5780	SNRFOR	EUR	MR	Composite
Verizon MD Inc	9B5780	SNRFOR	USD	MR	Composite
Verizon MD Inc	9B5780	SNRFOR	USD	XR	Composite
Verizon New Eng	9B578V	SNRFOR	USD	MR	Composite
Verizon New Eng	9B578V	SNRFOR	USD	XR	Composite
Verizon New York Inc	9B5781	SNRFOR	USD	CR	Composite
Verizon New York Inc	9B5781	SNRFOR	USD	MR	Composite
Verizon New York Inc	9B5781	SNRFOR	USD	XR	Composite
VERIZON NJ INC	9B578Y	SNRFOR	EUR	MR	Composite
VERIZON NJ INC	9B578Y	SNRFOR	JPY	MR	Composite
VERIZON NJ INC	9B578Y	SNRFOR	USD	MR	Composite
VERIZON NJ INC	9B578Y	SNRFOR	USD	XR	Composite
Verizon PA Inc	9B578X	SNRFOR	USD	MR	Composite
Verizon PA Inc	9B578X	SNRFOR	USD	XR	Composite
Verizon Va Inc	9B579S	SNRFOR	USD	MR	Composite

					1.25%			
					1.25%			
					1.25%			
				1.75%	2.73%			
				1.75%	2.73%			
				1.75%	2.73%			
				1.75%	2.73%			
				1.75%	2.73%			
0.25%	0.32%	0.41%	0.52%	0.59%	0.66%	0.71%	0.75%	0.78%
0.25%	0.32%	0.41%	0.52%	0.59%	0.66%	0.71%	0.75%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.23%	0.32%	0.44%	0.55%	0.62%	0.69%	0.73%	0.78%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.23%	0.32%	0.44%	0.55%	0.62%	0.69%	0.73%	0.78%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.23%	0.31%	0.40%	0.51%	0.58%	0.65%	0.69%	0.74%	0.78%
0.22%	0.30%	0.39%	0.49%	0.56%	0.63%	0.67%	0.71%	0.78%
0.23%	0.32%	0.44%	0.55%	0.62%	0.69%	0.73%	0.78%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.25%	0.32%	0.41%	0.52%	0.59%	0.66%	0.71%	0.75%	0.78%
0.25%	0.32%	0.41%	0.52%	0.59%	0.66%	0.71%	0.75%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.23%	0.32%	0.44%	0.55%	0.62%	0.69%	0.73%	0.78%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.23%	0.31%	0.40%	0.51%	0.58%	0.65%	0.69%	0.74%	0.78%
0.22%	0.30%	0.39%	0.49%	0.56%	0.63%	0.67%	0.71%	0.78%
0.22%	0.31%	0.41%	0.51%	0.59%	0.66%	0.70%	0.74%	0.78%
0.12%	0.21%	0.40%	0.58%	0.64%	0.72%	0.75%	0.78%	0.92%
0.12%	0.21%	0.40%	0.58%	0.64%	0.72%	0.75%	0.78%	0.92%
0.12%	0.21%	0.40%	0.58%	0.64%	0.72%	0.75%	0.78%	0.92%
0.12%	0.21%	0.43%	0.62%	0.68%	0.75%	0.79%	0.82%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.12%	0.21%	0.43%	0.62%	0.68%	0.75%	0.79%	0.82%	0.92%
0.12%	0.21%	0.41%	0.59%	0.65%	0.73%	0.76%	0.79%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.11%	0.20%	0.40%	0.57%	0.62%	0.70%	0.72%	0.76%	0.92%
0.12%	0.21%	0.43%	0.62%	0.68%	0.75%	0.79%	0.82%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.11%	0.20%	0.40%	0.57%	0.62%	0.70%	0.72%	0.76%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.11%	0.20%	0.40%	0.57%	0.62%	0.70%	0.72%	0.76%	0.92%
0.12%	0.21%	0.40%	0.58%	0.64%	0.72%	0.75%	0.78%	0.92%
0.12%	0.21%	0.40%	0.58%	0.64%	0.72%	0.75%	0.78%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.11%	0.20%	0.40%	0.57%	0.62%	0.70%	0.72%	0.76%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.12%	0.21%	0.43%	0.62%	0.68%	0.75%	0.79%	0.82%	0.92%
0.12%	0.21%	0.43%	0.62%	0.68%	0.75%	0.79%	0.82%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
0.11%	0.20%	0.40%	0.57%	0.62%	0.70%	0.72%	0.76%	0.92%
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
		0.14%	0.20%	0.65%	0.68%	0.73%	0.78%	
		0.14%	0.20%	0.65%	0.68%	0.73%	0.78%	
				0.72%	0.81%	0.97%	1.02%	
				0.72%	0.78%	0.97%	1.02%	
	0.09%	0.15%	0.27%		0.42%	0.47%	0.70%	
	0.09%	0.15%	0.27%		0.42%	0.47%	0.70%	
	0.09%	0.15%	0.27%		0.42%	0.47%	0.70%	
	0.19%		0.24%		0.42%	0.47%	0.59%	

		40%					
		40%					
		40%					
		40%					
		40%					
		40%					
		40%					
		40%					
		40%					
0.86%	0.83%	40%	BB	BB	BBB	A
0.86%	0.83%	40%	BB	BB	BBB	A
0.85%	0.83%	40%	BBB	A	AA	AA
0.88%	0.83%	40%	A	BBB	A	A
0.85%	0.83%	40%	BBB	A	AA	AA
0.88%	0.83%	40%	A	BBB	A	A
0.85%	0.83%	40%	BBB	A	AA	AA
0.84%	0.83%	40%	BBB	BBB	A	AA
0.81%	0.83%	40%	BBB	BBB	A	AA
0.88%	0.83%	40%	A	BBB	A	A
0.85%	0.83%	40%	BBB	A	AA	AA
0.85%	0.83%	40%	BBB	A	AA	AA
0.86%	0.83%	40%	BB	BB	BBB	A
0.86%	0.83%	40%	BB	BB	BBB	A
		40%				
0.85%	0.83%	40%	BBB	A	AA	AA
0.85%	0.83%	40%	BBB	A	AA	AA
		40%				
0.88%	0.83%	40%	A	BBB	A	A
0.85%	0.83%	40%	BBB	A	AA	AA
0.84%	0.83%	40%	BBB	BBB	A	AA
0.81%	0.83%	40%	BBB	BBB	A	AA
0.85%	0.83%	40%	BBB	A	AA	AA
1.43%	1.15%	40%	B	BBB	BBB	BBB
1.43%	1.15%	40%	B	BBB	BBB	BBB
1.43%	1.15%	40%				
1.43%	1.15%	40%	BB	A	A	A
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BB	A	A	A
1.43%	1.15%	40%	BB	A	A	A
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BB	A	A	AA
1.43%	1.15%	40%	BB	A	A	A
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BB	A	A	AA
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BB	A	A	AA
1.43%	1.15%	40%	B	BBB	BBB	BBB
1.43%	1.15%	40%	B	BBB	BBB	BBB
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BB	A	A	AA
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BB	A	A	A
1.43%	1.15%	40%				
1.43%	1.15%	40%	BBB	AA	A	AA
1.43%	1.15%	40%	BB	A	A	AA
1.43%	1.15%	40%	BBB	AA	A	AA
		40%			NR	NR
		40%			NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR		NR
		40%				
		40%				

	NR				
	NR				
	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR				
NR	NR				
BBB	A	A	BBB	NR	BB
BBB	A	A	BBB	NR	BB
AA	AAA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
A	AA	A	A	NR	BBB
A	AA	A	A	NR	BBB
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
AA	AAA	AA	AA	NR	A
BBB	A	A	BBB	NR	BB
BBB	A	A	BBB	NR	BB
AA	AAA	AA	AA	NR	A
AA	AAA	AA	AA	NR	A
A	A	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
A	AA	A	A	NR	BBB
A	AA	A	A	NR	BBB
AA	AAA	AA	AA	NR	A
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	AA	A	A	NR	NR
AA	AA	AA	AA	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	BBB	NR	NR		
NR	BBB	NR	NR		
	BB	NR	NR		
	CCC	NR	NR		
	BB	NR	NR		
	NR	NR	NR		

	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	A	4	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	A	4	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	A	4	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
	NR		Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
	NR		Utilities	Europe	France
NR	A	4	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	AA	12	Utilities	Europe	France
NR	A	10	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	3	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	3	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
NR	A	3	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	3	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
NR	A	6	Telecommunications	N.Amer	United States
NR	A	10	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States

B	BBB					
B	BBB					
B	BBB					
B	BBB					
BB	A					Thin
BB	A					Thin
BB	A					Thin
BB	A					Thin
BB	A					Thin
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A					
A	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A			Thin	Thin	Thin
A	A			Thin	Thin	Thin
A	A					
A	A					
A	A					
BBB	A					
BBB	A					Thin
BBB	A					Thin
A	A		Thin	Thin	Thin	
A	A		Thin	Thin	Thin	
A	A		Thin	Thin	Thin	
A	A					
A	A		Thin		Thin	
A	A					
A	A					

Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
DocAdj	Thin	Thin			
DocAdj	Thin	Thin			
CcyGrp	Thin	Thin			
Entity Tier	Thin	Thin			
CcyGrp	Thin	Thin			
Thin	Thin	Thin			

Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

VZ-VirgUSDXR	29-Aug-08 VZ-Virg
VZW-CapitalAUDCR	29-Aug-08 VZW-Capital
VZW-CapitalAUDMR	29-Aug-08 VZW-Capital
VZW-CapitalCADMR	29-Aug-08 VZW-Capital
VZW-CapitalCHFMR	29-Aug-08 VZW-Capital
VZW-CapitalEURMM	29-Aug-08 VZW-Capital
VZW-CapitalEURMR	29-Aug-08 VZW-Capital
VZW-CapitalJPYCR	29-Aug-08 VZW-Capital
VZW-CapitalJPYMR	29-Aug-08 VZW-Capital
VZW-CapitalUSDCR	29-Aug-08 VZW-Capital
VZW-CapitalUSDMR	29-Aug-08 VZW-Capital
VZW-CapitalUSDXR	29-Aug-08 VZW-Capital
VZWAUDCR	29-Aug-08 VZW
VZWCADMR	29-Aug-08 VZW
VZWCHFMR	29-Aug-08 VZW
VZWEURCR	29-Aug-08 VZW
VZWEURMM	29-Aug-08 VZW
VZWEURMR	29-Aug-08 VZW
VZWEURXR	29-Aug-08 VZW
VZWJPYMM	29-Aug-08 VZW
VZWJPYMR	29-Aug-08 VZW
VZWUSDCR	29-Aug-08 VZW
VZWUSDMM	29-Aug-08 VZW
VZWUSDMR	29-Aug-08 VZW
VZWUSDXR	29-Aug-08 VZW
VIAINCAUDMR	29-Aug-08 VIAINC
VIAINCCADMR	29-Aug-08 VIAINC
VIAINCEURCR	29-Aug-08 VIAINC
VIAINCEURMM	29-Aug-08 VIAINC
VIAINCEURMR	29-Aug-08 VIAINC
VIAINCEURXR	29-Aug-08 VIAINC
VIAINCGBPMR	29-Aug-08 VIAINC
VIAINCHKDMR	29-Aug-08 VIAINC
VIAINCJPYMR	29-Aug-08 VIAINC
VIAINCSGDMR	29-Aug-08 VIAINC
VIAINCTWDMR	29-Aug-08 VIAINC
VIAINCUSDCR	29-Aug-08 VIAINC
VIAINCUSDMR	29-Aug-08 VIAINC
VIAINCUSDXR	29-Aug-08 VIAINC
VVIEURCR	29-Aug-08 VVI
VVIEURMR	29-Aug-08 VVI
VVIEURXR	29-Aug-08 VVI
VVIJPYMR	29-Aug-08 VVI
VVIUSDCR	29-Aug-08 VVI
VVIUSDMR	29-Aug-08 VVI
VVIUSDXR	29-Aug-08 VVI
JVCEURCR	29-Aug-08 JVC
JVCJPYCR	29-Aug-08 JVC
JVCJPYXR	29-Aug-08 JVC
JVCUSDCR	29-Aug-08 JVC
JVCUSDMM	29-Aug-08 JVC
JVCUSDMR	29-Aug-08 JVC
VCAQ3EURCR	29-Aug-08 VCAQ3
VCAQ3EURMM	29-Aug-08 VCAQ3
VCAQ3EURXR	29-Aug-08 VCAQ3
VCAQ3USDCR	29-Aug-08 VCAQ3
VCAQ3USDMM	29-Aug-08 VCAQ3
VIDINDLTDUSDCR	29-Aug-08 VIDINDLTD
VIDINDLTDUSDMR	29-Aug-08 VIDINDLTD
VDO-VideotronUSDCR	29-Aug-08 VDO-Videotron
VDO-VideotronUSDMR	29-Aug-08 VDO-Videotron
VDO-VideotronUSDXR	29-Aug-08 VDO-Videotron
VINASHUSDCR	29-Aug-08 VINASH
VINASHVNDCR	29-Aug-08 VINASH
VINCIAUDMM	29-Aug-08 VINCI
VINCICADMM	29-Aug-08 VINCI
VINCICHFCR	29-Aug-08 VINCI
VINCICHFMM	29-Aug-08 VINCI
VINCIEURCR	29-Aug-08 VINCI
VINCIEURMM	29-Aug-08 VINCI
VINCIEURMR	29-Aug-08 VINCI
VINCIEURXR	29-Aug-08 VINCI
VINCIGBPMM	29-Aug-08 VINCI
VINCIHKDMM	29-Aug-08 VINCI

Verizon Va Inc	9B579S	SNRFOR	USD	XR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	AUD	CR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	AUD	MR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	CAD	MR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	CHF	MR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	EUR	MM	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	EUR	MR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	JPY	CR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	JPY	MR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	USD	CR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	USD	MR	Composite
Verizon Wireless Cap LLC	U3B42Q	SNRFOR	USD	XR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	AUD	CR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	CAD	MR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	CHF	MR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	EUR	CR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	EUR	MM	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	EUR	MR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	EUR	XR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	JPY	MM	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	JPY	MR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	USD	CR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	USD	MM	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	USD	MR	Composite
Verizon Wireless Inc	9B57JG	SNRFOR	USD	XR	Composite
Viacom	9B7A8S	SNRFOR	AUD	MR	Composite
Viacom	9B7A8S	SNRFOR	CAD	MR	Composite
Viacom	9B7A8S	SNRFOR	EUR	CR	Composite
Viacom	9B7A8S	SNRFOR	EUR	MM	Composite
Viacom	9B7A8S	SNRFOR	EUR	MR	Composite
Viacom	9B7A8S	SNRFOR	EUR	XR	Composite
Viacom	9B7A8S	SNRFOR	GBP	MR	Composite
Viacom	9B7A8S	SNRFOR	HKD	MR	Composite
Viacom	9B7A8S	SNRFOR	JPY	MR	Composite
Viacom	9B7A8S	SNRFOR	SGD	MR	Composite
Viacom	9B7A8S	SNRFOR	TWD	MR	Composite
Viacom	9B7A8S	SNRFOR	USD	CR	Composite
Viacom	9B7A8S	SNRFOR	USD	MR	Composite
Viacom	9B7A8S	SNRFOR	USD	XR	Composite
VIAD CORP	9B7A7T	SNRFOR	EUR	CR	Composite
VIAD CORP	9B7A7T	SNRFOR	EUR	MR	Composite
VIAD CORP	9B7A7T	SNRFOR	EUR	XR	Composite
VIAD CORP	9B7A7T	SNRFOR	JPY	MR	Composite
VIAD CORP	9B7A7T	SNRFOR	USD	CR	Composite
VIAD CORP	9B7A7T	SNRFOR	USD	MR	Composite
VIAD CORP	9B7A7T	SNRFOR	USD	XR	Composite
Victor Co of Japan Ltd	9B7DC7	SNRFOR	EUR	CR	Composite
Victor Co of Japan Ltd	9B7DC7	SNRFOR	JPY	CR	Composite
Victor Co of Japan Ltd	9B7DC7	SNRFOR	JPY	XR	Composite
Victor Co of Japan Ltd	9B7DC7	SNRFOR	USD	CR	Composite
Victor Co of Japan Ltd	9B7DC7	SNRFOR	USD	MM	Composite
Victor Co of Japan Ltd	9B7DC7	SNRFOR	USD	MR	Composite
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	EUR	CR	Composite
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	EUR	MM	Composite
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	EUR	XR	Composite
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	USD	CR	Composite
Victoria Acquisition Iii Bv	NWC9CF	SNRFOR	USD	MM	Composite
Videocon Inds Ltd	Y7C9F2	SNRFOR	USD	CR	Composite
Videocon Inds Ltd	Y7C9F2	SNRFOR	USD	MR	Composite
Videotron LTEE	9B8BD1	SNRFOR	USD	CR	Composite
Videotron LTEE	9B8BD1	SNRFOR	USD	MR	Composite
Videotron LTEE	9B8BD1	SNRFOR	USD	XR	Composite
Vietnam Shipbuilding Ind Corp		SNRFOR	USD	CR	Composite
Vietnam Shipbuilding Ind Corp		SNRFOR	VND	CR	Composite
Vinci	FKDFG6	SNRFOR	AUD	MM	Composite
Vinci	FKDFG6	SNRFOR	CAD	MM	Composite
Vinci	FKDFG6	SNRFOR	CHF	CR	Composite
Vinci	FKDFG6	SNRFOR	CHF	MM	Composite
Vinci	FKDFG6	SNRFOR	EUR	CR	Composite
Vinci	FKDFG6	SNRFOR	EUR	MM	Composite
Vinci	FKDFG6	SNRFOR	EUR	MR	Composite
Vinci	FKDFG6	SNRFOR	EUR	XR	Composite
Vinci	FKDFG6	SNRFOR	GBP	MM	Composite
Vinci	FKDFG6	SNRFOR	HKD	MM	Composite

0.37%	0.19%	0.27%	0.61%	0.65%	0.71%	0.74%	0.81%	1.05%
0.37%	0.19%	0.27%	0.61%	0.65%	0.71%	0.74%	0.81%	1.05%
0.37%	0.20%	0.27%	0.61%	0.68%	0.71%	0.74%	0.81%	1.05%
0.37%	0.20%	0.27%	0.61%	0.68%	0.71%	0.74%	0.81%	1.05%
0.37%	0.20%	0.27%	0.61%	0.68%	0.71%	0.74%	0.81%	1.05%
0.37%	0.19%	0.27%	0.61%	0.65%	0.71%	0.74%	0.81%	1.05%
0.37%	0.21%	0.29%	0.64%	0.69%	0.75%	0.78%	0.85%	1.05%
0.37%	0.20%	0.27%	0.61%	0.68%	0.71%	0.74%	0.81%	1.05%
0.37%	0.19%	0.26%	0.59%	0.63%	0.68%	0.71%	0.78%	1.05%
	0.20%	0.43%	0.59%	0.67%	0.75%	0.78%	0.83%	0.89%
	0.20%	0.43%	0.59%	0.63%	0.71%	0.74%	0.79%	0.89%
	0.20%	0.43%	0.59%	0.63%	0.71%	0.74%	0.79%	0.89%
	0.20%	0.43%	0.59%	0.67%	0.75%	0.78%	0.83%	0.89%
	0.20%	0.43%	0.59%	0.63%	0.71%	0.74%	0.79%	0.89%
1.19%	0.89%	1.10%	1.46%	1.55%	1.71%	1.78%	1.85%	2.42%
1.19%	0.90%	1.09%	1.46%	1.55%	1.73%	1.79%	1.86%	2.42%
1.19%	0.95%	1.16%	1.54%	1.64%	1.82%	1.88%	1.96%	2.42%
1.19%	0.91%	1.10%	1.48%	1.57%	1.74%	1.81%	1.88%	2.42%
1.19%	0.90%	1.09%	1.46%	1.55%	1.73%	1.79%	1.86%	2.42%
1.19%	0.87%	1.07%	1.49%	1.50%	1.67%	1.74%	1.78%	2.42%
1.19%	0.90%	1.09%	1.46%	1.55%	1.73%	1.79%	1.86%	2.42%
1.19%	0.89%	1.10%	1.46%	1.55%	1.71%	1.78%	1.85%	2.42%
1.19%	0.95%	1.16%	1.54%	1.64%	1.82%	1.88%	1.96%	2.42%
1.19%	0.90%	1.09%	1.46%	1.55%	1.73%	1.79%	1.86%	2.42%
1.19%	0.87%	1.07%	1.49%	1.50%	1.67%	1.74%	1.78%	2.42%
0.19%	0.30%	0.38%	0.43%	0.56%	0.56%	0.76%	0.90%	
0.19%	0.30%	0.38%	0.43%	0.57%	0.56%	0.76%	0.90%	
0.19%	0.30%	0.38%	0.43%	0.59%	0.56%	0.76%	0.90%	
0.19%	0.30%	0.38%	0.43%	0.56%	0.56%	0.76%	0.90%	
1.15%	1.48%	1.69%	1.97%	2.07%	2.17%	2.24%	2.35%	2.38%
1.21%	1.48%	1.69%	1.96%	2.08%	2.15%	2.23%	2.37%	2.38%
0.92%	1.11%	1.27%	1.51%	1.59%	1.64%	1.67%	1.78%	1.79%
1.15%	1.48%	1.69%	1.97%	2.07%	2.17%	2.24%	2.35%	2.38%
1.15%	1.47%	1.63%	1.90%	2.00%	2.09%	2.16%	2.27%	2.38%
					3.57%			
					3.57%			
			6.72%		7.82%	8.93%		
			6.72%		7.82%	8.93%		
1.40%	1.50%	2.42%	3.26%	3.45%	4%	4.20%	3.95%	
1.40%	1.50%	2.30%	3.10%	3.45%	4%	4.20%	3.95%	
1.40%	1.50%	2.22%	2.99%	3.45%	4%	4.20%	3.95%	
0.56%	0.76%	0.99%	1.19%	1.36%	1.51%	1.56%	1.62%	1.71%
0.55%	0.76%	0.98%	1.21%	1.36%	1.50%	1.56%	1.61%	1.71%
0.57%	0.78%	1.01%	1.24%	1.40%	1.56%	1.60%	1.66%	1.71%
0.55%	0.76%	0.98%	1.21%	1.36%	1.50%	1.56%	1.61%	1.71%
0.57%	0.78%	1.01%	1.24%	1.40%	1.56%	1.60%	1.66%	1.71%
0.55%	0.76%	0.98%	1.21%	1.36%	1.50%	1.56%	1.61%	1.71%
0.55%	0.75%	0.97%	1.19%	1.34%	1.49%	1.53%	1.59%	1.71%
0.53%	0.72%	0.93%	1.15%	1.29%	1.43%	1.47%	1.53%	1.71%
0.55%	0.76%	0.98%	1.21%	1.36%	1.50%	1.56%	1.61%	1.71%
0.55%	0.76%	0.98%	1.21%	1.36%	1.50%	1.56%	1.61%	1.71%

		40%				
0.98%	1.00%	40%	NR	CCC	CCC	BBB
0.98%	1.00%	40%	NR	CCC	CCC	BBB
0.98%	1.00%	40%	NR	BBB	BB	AA
0.98%	1.00%	40%	NR	BBB	BB	AA
		40%				
0.98%	1.00%	40%	NR	BBB	BB	AA
		40%				
0.98%	1.00%	40%	NR	CCC	CCC	BBB
0.98%	1.00%	40%	NR	B	B	A
0.98%	1.00%	40%	NR	BBB	BB	AA
0.98%	1.00%	40%	NR	B	B	A
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%				
3.66%	1.74%	40%	NR	BB	BB	BBB
3.66%	1.74%	40%	NR	A	A	AA
3.66%	1.74%	40%	NR	BBB	BBB	A
3.66%	1.74%	40%	NR	BBB	BBB	A
3.66%	1.74%	40%	NR	A	A	AA
3.66%	1.74%	40%	NR	BBB	BBB	A
3.66%	1.74%	40%	NR	A	A	AA
		40%				
3.66%	1.74%	40%	NR	BB	BB	BBB
		40%				
		40%				
3.66%	1.74%	40%	NR	BBB	BBB	A
3.66%	1.74%	40%	NR	A	A	AA
3.66%	1.74%	40%	NR	BBB	BBB	A
		40%				
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
2.48%	2.46%	40%	B	A	A	A
2.48%	2.46%	35.83%	A	AA	AA	AA
2.48%	2.46%	36.88%	BBB	A	A	A
2.48%	2.46%	40%	B	A	A	A
2.38%	2.46%		B	BBB	BBB	BBB
		36.88%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				NR
		40%				NR
		36.67%	NR	NR	BBB	BBB
		36.67%	NR	NR	A	A
		36.67%	NR	NR	BBB	BBB
		22.50%				
		22.50%				
1.68%	1.64%	39.35%	BB	BBB	BBB	A
1.68%	1.64%	40%	A	AA	AA	AAA
1.68%	1.64%	38.50%	A	A	A	AA
1.68%	1.64%	40%	A	AA	AA	AAA
1.68%	1.64%	38.50%	A	A	A	AA
1.68%	1.64%	40%	A	AA	AA	AAA
1.68%	1.64%	39.35%	BBB	A	A	AA
1.68%	1.64%	39.35%	BBB	A	A	AA
1.68%	1.64%	40%	A	AA	AA	AAA
1.68%	1.64%	40%	A	AA	AA	AAA

BB	BBB	BBB	BBB	NR	NR
BB	BBB	BBB	BBB	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
BB	BBB	BBB	BBB	NR	NR
BBB	A	A	A	NR	NR
A	AA	AA	AA	NR	NR
BBB	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	
A	A	A	A	NR	
BB	BB	BB	BB	NR	
BBB	BBB	BBB	BBB	NR	
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BB	NR	NR	NR		
B	NR	NR	NR		
BB	NR	NR	NR		
BB	NR	NR	NR		
A	A	A	A	BB	A
A	AA	AA	AA	A	BB
BBB	A	A	A	BBB	BB
A	A	A	A	BB	A
BBB	BBB	BBB	BBB	BB	BBB
	NR				
	NR				
	NR	NR			
	NR	NR			
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	A	A	NR	NR
AA	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR

	NR		Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
NR	BBB	8	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
	NR	3	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
NR	BBB	7	Consumer Services	N.Amer	United States
NR	BBB	6	Consumer Services	N.Amer	United States
NR	BBB	7	Consumer Services	N.Amer	United States
NR	BBB	7	Consumer Services	N.Amer	United States
NR	BBB	6	Consumer Services	N.Amer	United States
NR	BBB	3	Consumer Services	N.Amer	United States
NR	BBB	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	7	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	BBB	7	Consumer Services	N.Amer	United States
NR	BBB	6	Consumer Services	N.Amer	United States
NR	BBB	3	Consumer Services	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	A	4	Consumer Goods	Asia	Japan
NR	A	7	Consumer Goods	Asia	Japan
NR	A	7	Consumer Goods	Asia	Japan
NR	A	4	Consumer Goods	Asia	Japan
NR	A	5	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR	2	Consumer Services	Europe	Netherlands
	NR	2	Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
	NR		Consumer Services	Europe	Netherlands
	NR	2	Financials	India	India
	NR	2	Financials	India	India
	NR	2	Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR	2	Consumer Services	N.Amer	Canada
	NR		Government	Asia	Viet Nam
	NR		Government	Asia	Viet Nam
NR	A	10	Industrials	Europe	France
NR	A	10	Industrials	Europe	France
NR	A	5	Industrials	Europe	France
NR	A	10	Industrials	Europe	France
NR	A	5	Industrials	Europe	France
NR	A	10	Industrials	Europe	France
NR	AA	10	Industrials	Europe	France
NR	AA	10	Industrials	Europe	France
NR	A	10	Industrials	Europe	France
NR	A	10	Industrials	Europe	France

A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
A	A					
A	A		Thin	Thin	Thin	DocAdj
A	A					
A	A		Thin	Thin	Thin	CcyGrp
A	A					
A	A					
A	A		Thin	Thin	Thin	Entity Tier
A	A		Thin	Thin	Thin	DocAdj
A	A					
A	A		Thin	Thin	Thin	CcyGrp
A	A					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	CcyGrp	DocAdj
BB	A					
BB	A	Thin	Thin	Thin	Thin	DocAdj
BB	A					
BB	A	Thin	Thin	Thin	Thin	Entity Tier
BB	A	Thin	Thin	Thin	Thin	DocAdj
BB	A	Thin	Thin	Thin	Thin	DocAdj
BB	A					
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
B	BB					
B	BB					
B	BB					
B	BB					
B	BB					
	B				Thin	
	B				Thin	
BB	BB	Thin	Thin	DocAdj	DocAdj	Thin
BB	BB	Thin	Thin	CcyGrp	CcyGrp	Thin
BB	BB	Thin	Thin	DocAdj	DocAdj	Thin
	B					
	B					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin		
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
Thin					
Thin					
Thin	Thin				
Thin	Thin				
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp

Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

VINCIJPYCR	29-Aug-08 VINCI
VINCIJPYMM	29-Aug-08 VINCI
VINCISEKMM	29-Aug-08 VINCI
VINCISGDMM	29-Aug-08 VINCI
VINCIUSDCR	29-Aug-08 VINCI
VINCIUSDMM	29-Aug-08 VINCI
VINCIUSDMR	29-Aug-08 VINCI
VINCIUSDXR	29-Aug-08 VINCI
OXY-VintageAUDXR	29-Aug-08 OXY-Vintage
OXY-VintageEURMM	29-Aug-08 OXY-Vintage
OXY-VintageEURMR	29-Aug-08 OXY-Vintage
OXY-VintageEURXR	29-Aug-08 OXY-Vintage
OXY-VintageHKDXR	29-Aug-08 OXY-Vintage
OXY-VintageUSDCR	29-Aug-08 OXY-Vintage
OXY-VintageUSDMM	29-Aug-08 OXY-Vintage
OXY-VintageUSDMR	29-Aug-08 OXY-Vintage
OXY-VintageUSDXR	29-Aug-08 OXY-Vintage
OXY-VintageEURCR	29-Aug-08 OXY-Vintage
OXY-VintageEURMM	29-Aug-08 OXY-Vintage
OXY-VintageEURMR	29-Aug-08 OXY-Vintage
OXY-VintageUSDCR	29-Aug-08 OXY-Vintage
OXY-VintageUSDMM	29-Aug-08 OXY-Vintage
OXY-VintageUSDMR	29-Aug-08 OXY-Vintage
OXY-VintageUSDXR	29-Aug-08 OXY-Vintage
VIRFINEURCR	29-Aug-08 VIRFIN
VIRFINEURMM	29-Aug-08 VIRFIN
VIRFINEURMR	29-Aug-08 VIRFIN
VIRFINGBPMM	29-Aug-08 VIRFIN
VIRFINGBPMR	29-Aug-08 VIRFIN
VIRFINUSDMM	29-Aug-08 VIRFIN
VIRFINUSDMR	29-Aug-08 VIRFIN
VIRFINAUDMM	29-Aug-08 VIRFIN
VIRFINCHFMM	29-Aug-08 VIRFIN
VIRFINEURCR	29-Aug-08 VIRFIN
VIRFINEURMM	29-Aug-08 VIRFIN
VIRFINEURMR	29-Aug-08 VIRFIN
VIRFINEURXR	29-Aug-08 VIRFIN
VIRFINGBPCR	29-Aug-08 VIRFIN
VIRFINGBPMM	29-Aug-08 VIRFIN
VIRFINGBPXR	29-Aug-08 VIRFIN
VIRFINHKDMM	29-Aug-08 VIRFIN
VIRFINJPYMM	29-Aug-08 VIRFIN
VIRFINUSDCR	29-Aug-08 VIRFIN
VIRFINUSDMM	29-Aug-08 VIRFIN
VIRFINUSDMR	29-Aug-08 VIRFIN
VIRFINUSDXR	29-Aug-08 VIRFIN
VMED-VMIHEURMM	29-Aug-08 VMED-VMIH
VMED-VMIHEURMR	29-Aug-08 VMED-VMIH
VMED-VMIHEURXR	29-Aug-08 VMED-VMIH
VMED-VMIHGBPCR	29-Aug-08 VMED-VMIH
VMED-VMIHGBPMM	29-Aug-08 VMED-VMIH
VMED-VMIHGBPMR	29-Aug-08 VMED-VMIH
VMED-VMIHUSDXR	29-Aug-08 VMED-VMIH
VSHUSDCR	29-Aug-08 VSH
VSHUSDMR	29-Aug-08 VSH
VSHUSDXR	29-Aug-08 VSH
VSHUSDMR	29-Aug-08 VSH
VSHUSDXR	29-Aug-08 VSH
VCUSDMR	29-Aug-08 VC
VCUSDXR	29-Aug-08 VC
VCAUDMR	29-Aug-08 VC
VCAUDXR	29-Aug-08 VC
VCCADMR	29-Aug-08 VC
VCCADXR	29-Aug-08 VC
VCCHFMR	29-Aug-08 VC
VCEURCR	29-Aug-08 VC
VCEURMM	29-Aug-08 VC
VCEURMR	29-Aug-08 VC
VCEURXR	29-Aug-08 VC
VCGBPMR	29-Aug-08 VC
VCHKDMR	29-Aug-08 VC
VCHKDXR	29-Aug-08 VC
VCJPYCR	29-Aug-08 VC
VCJPYMR	29-Aug-08 VC

Vinci	FKDFG6	SNRFOR	JPY	CR	Composite
Vinci	FKDFG6	SNRFOR	JPY	MM	Composite
Vinci	FKDFG6	SNRFOR	SEK	MM	Composite
Vinci	FKDFG6	SNRFOR	SGD	MM	Composite
Vinci	FKDFG6	SNRFOR	USD	CR	Composite
Vinci	FKDFG6	SNRFOR	USD	MM	Composite
Vinci	FKDFG6	SNRFOR	USD	MR	Composite
Vinci	FKDFG6	SNRFOR	USD	XR	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	AUD	XR	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	EUR	MM	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	EUR	MR	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	EUR	XR	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	HKD	XR	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	USD	CR	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	USD	MM	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	USD	MR	Composite
Vintage Petroleum LLC	9B9BBM	SNRFOR	USD	XR	Composite
Vintage Petroleum LLC	9B9BBM	SUBLT2	EUR	CR	Composite
Vintage Petroleum LLC	9B9BBM	SUBLT2	EUR	MM	Composite
Vintage Petroleum LLC	9B9BBM	SUBLT2	EUR	MR	Composite
Vintage Petroleum LLC	9B9BBM	SUBLT2	USD	CR	Composite
Vintage Petroleum LLC	9B9BBM	SUBLT2	USD	MM	Composite
Vintage Petroleum LLC	9B9BBM	SUBLT2	USD	MR	Composite
Vintage Petroleum LLC	9B9BBM	SUBLT2	USD	XR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	EUR	CR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	EUR	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	EUR	MR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	GBP	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	GBP	MR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	USD	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SECDOM	USD	MR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	AUD	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	CHF	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	EUR	CR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	EUR	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	EUR	MR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	EUR	XR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	GBP	CR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	GBP	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	GBP	XR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	HKD	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	JPY	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	USD	CR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	USD	MM	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	USD	MR	Composite
VIRGIN MEDIA Fin PLC	GPCA8F	SNRFOR	USD	XR	Composite
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	EUR	MM	Composite
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	EUR	MR	Composite
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	EUR	XR	Composite
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	GBP	CR	Composite
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	GBP	MM	Composite
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	GBP	MR	Composite
Virgin Media Invt Hldgs Ltd	GPCA8G	SECDOM	USD	XR	Composite
Vishay Intertechnology Inc	9BAABH	SNRFOR	USD	CR	Composite
Vishay Intertechnology Inc	9BAABH	SNRFOR	USD	MR	Composite
Vishay Intertechnology Inc	9BAABH	SNRFOR	USD	XR	Composite
Vishay Intertechnology Inc	9BAABH	SUBLT2	USD	MR	Composite
Vishay Intertechnology Inc	9BAABH	SUBLT2	USD	XR	Composite
Visteon Corp	9BABC3	SECDOM	USD	MR	Composite
Visteon Corp	9BABC3	SECDOM	USD	XR	Composite
Visteon Corp	9BABC3	SNRFOR	AUD	MR	Composite
Visteon Corp	9BABC3	SNRFOR	AUD	XR	Composite
Visteon Corp	9BABC3	SNRFOR	CAD	MR	Composite
Visteon Corp	9BABC3	SNRFOR	CAD	XR	Composite
Visteon Corp	9BABC3	SNRFOR	CHF	MR	Composite
Visteon Corp	9BABC3	SNRFOR	EUR	CR	Composite
Visteon Corp	9BABC3	SNRFOR	EUR	MM	Composite
Visteon Corp	9BABC3	SNRFOR	EUR	MR	Composite
Visteon Corp	9BABC3	SNRFOR	EUR	XR	Composite
Visteon Corp	9BABC3	SNRFOR	GBP	MR	Composite
Visteon Corp	9BABC3	SNRFOR	HKD	MR	Composite
Visteon Corp	9BABC3	SNRFOR	HKD	XR	Composite
Visteon Corp	9BABC3	SNRFOR	JPY	CR	Composite
Visteon Corp	9BABC3	SNRFOR	JPY	MR	Composite

0.56%	0.76%	0.99%	1.23%	1.43%	1.51%	1.56%	1.62%	1.71%
0.56%	0.76%	0.99%	1.18%	1.38%	1.51%	1.56%	1.62%	1.71%
0.55%	0.76%	0.98%	1.21%	1.36%	1.50%	1.56%	1.61%	1.71%
0.55%	0.76%	0.98%	1.21%	1.36%	1.50%	1.56%	1.61%	1.71%
0.57%	0.78%	1.01%	1.24%	1.40%	1.56%	1.60%	1.66%	1.71%
0.55%	0.76%	0.98%	1.21%	1.36%	1.50%	1.56%	1.61%	1.71%
0.55%	0.75%	0.97%	1.19%	1.34%	1.49%	1.53%	1.59%	1.71%
0.53%	0.72%	0.93%	1.15%	1.29%	1.43%	1.47%	1.53%	1.71%
0.13%	0.18%	0.26%	0.44%	0.36%	0.57%	0.65%	0.71%	0.74%
0.13%	0.18%	0.26%	0.44%	0.36%	0.57%	0.65%	0.71%	0.74%
0.14%	0.18%	0.28%	0.48%	0.40%	0.63%	0.70%	0.77%	0.81%
0.13%	0.18%	0.26%	0.45%	0.38%	0.60%	0.66%	0.73%	0.77%
0.13%	0.18%	0.26%	0.44%	0.36%	0.57%	0.65%	0.71%	0.74%
	0.38%	0.27%	0.54%	0.62%	0.65%	0.67%	0.76%	
	0.38%	0.27%	0.54%	0.62%	0.65%	0.67%	0.76%	
	0.38%	0.27%	0.54%	0.62%	0.65%	0.67%	0.76%	
				3.41%	3.75%	3.96%	4.13%	4.20%
				3.41%	3.75%	3.96%	4.13%	4.20%
				3.41%	3.75%	3.96%	4.13%	4.20%
				3.41%	3.75%	3.96%	4.13%	4.20%
				3.41%	3.75%	3.96%	4.13%	4.20%
				3.41%	3.75%	3.96%	4.13%	4.20%
				3.41%	3.75%	3.96%	4.13%	4.20%
1.65%	2.08%	3.40%	4.36%	4.85%	5.24%	5.43%	5.56%	5.55%
1.65%	2.07%	3.39%	4.36%	4.84%	5.24%	5.43%	5.56%	5.55%
1.72%	2.18%	3.54%	4.57%	5.07%	5.47%	5.68%	5.82%	5.55%
1.65%	2.07%	3.39%	4.36%	4.84%	5.24%	5.43%	5.56%	5.55%
1.63%	2.07%	3.37%	4.34%	4.82%	5.20%	5.40%	5.53%	5.55%
1.72%	2.18%	3.54%	4.57%	5.07%	5.47%	5.68%	5.82%	5.55%
1.65%	2.07%	3.39%	4.36%	4.84%	5.24%	5.43%	5.56%	5.55%
1.57%	2.00%	3.24%	4.18%	4.64%	5.01%	5.20%	5.32%	5.55%
1.65%	2.07%	3.39%	4.36%	4.84%	5.24%	5.43%	5.56%	5.55%
1.65%	2.08%	3.40%	4.36%	4.85%	5.24%	5.43%	5.56%	5.55%
1.72%	2.18%	3.54%	4.57%	5.07%	5.47%	5.68%	5.82%	5.55%
1.65%	2.07%	3.39%	4.36%	4.84%	5.24%	5.43%	5.56%	5.55%
1.63%	2.07%	3.37%	4.34%	4.82%	5.20%	5.40%	5.53%	5.55%
1.57%	2.00%	3.24%	4.18%	4.64%	5.01%	5.20%	5.32%	5.55%
					4.68%			
					4.68%			
					4.68%			
					4.68%			
0.12%	0.21%	0.41%	0.58%	0.64%	0.72%	0.76%	0.78%	0.92%
	0.18%	0.35%	0.58%	0.73%	1.03%	1.16%	1.34%	
	0.18%	0.35%	0.58%	0.73%	1.03%	1.16%	1.34%	
			1.46%		1.89%	1.95%	2.04%	
			1.46%		1.89%	1.95%	2.04%	
			11.64%		12.40%	13.71%		
			11.64%		12.40%	13.71%		
17.97%	18.24%	22.90%	23.27%	23.57%	22.43%	21.01%	19.41%	20.95%
17.83%	18.24%	23.14%	23.50%	23.59%	22.58%	21.11%	19.50%	20.60%
17.83%	18.24%	23.14%	23.50%	23.59%	22.58%	21.11%	19.50%	20.60%
18.76%	19.22%	24.34%	24.68%	24.94%	23.68%	22.34%	20.53%	21.68%
18.01%	18.45%	23.36%	23.69%	23.95%	22.73%	21.45%	19.71%	20.81%
17.83%	18.24%	23.14%	23.50%	23.59%	22.58%	21.11%	19.50%	20.60%
17.17%	17.28%	22.56%	22.62%	22.66%	21.52%	20.31%	18.61%	19.84%
17.83%	18.24%	23.14%	23.50%	23.59%	22.58%	21.11%	19.50%	20.60%
17.83%	18.24%	23.14%	23.50%	23.59%	22.58%	21.11%	19.50%	20.60%
17.17%	17.28%	22.56%	22.62%	22.66%	21.52%	20.31%	18.61%	19.84%
17.97%	18.24%	22.90%	23.27%	23.57%	22.43%	21.01%	19.41%	20.95%

1.68%	1.64%	39.35%	BB	BBB	BBB	BBB
1.68%	1.64%	40%	BB	BBB	BBB	BBB
1.68%	1.64%	40%	A	AA	AA	AAA
1.68%	1.64%	40%	A	AA	AA	AAA
1.68%	1.64%	38.50%	A	A	A	AA
1.68%	1.64%	40%	A	AA	AA	AAA
1.68%	1.64%	39.35%	BBB	A	A	AA
1.68%	1.64%	39.35%	BBB	A	A	AA
		40%				
		40%				
		40%				
0.76%		40%	BBB	NR	BBB	A
0.76%		40%	BBB	NR	BBB	A
0.83%		40%	BB	NR	BB	B
		40%				
0.79%		40%	BB	NR	BB	BB
0.76%		40%	BBB	NR	BBB	A
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
4.23%	4.25%	75%				
4.23%	4.25%	75%				
4.23%	4.25%	75%				
4.23%	4.25%	75%				
4.23%	4.25%	75%				
4.23%	4.25%	75%				
4.23%	4.25%	75%				
5.58%	5.59%	40%	BB	BBB	A	A
5.58%	5.59%	40%	A	A	AAA	AA
5.82%	5.83%	40%	BBB	A	AA	AA
5.58%	5.59%	40%	A	A	AAA	AA
5.53%	5.54%	40%	BBB	A	AA	AA
		40%				
5.82%	5.83%	40%	BBB	A	AA	AA
5.58%	5.59%	40%	A	A	AAA	AA
5.33%	5.34%	40%	BBB	A	AA	AA
5.58%	5.59%	40%	A	A	AAA	AA
5.58%	5.59%	40%	BB	BBB	A	A
5.82%	5.83%	40%	BBB	A	AA	AA
5.58%	5.59%	40%	A	A	AAA	AA
5.53%	5.54%	40%	BBB	A	AA	AA
5.33%	5.34%	40%	BBB	A	AA	AA
		70%				
		70%				
		70%				
		70%				
		70%				
		70%				
		70%				
1.43%	1.15%	40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		17.50%				NR
		17.50%				NR
		65%				NR
		65%				NR
19.35%	19.79%	30%	B	BB	BBB	BBB
		30%				
19.04%	19.43%	30%	BBB	A	AA	AA
		30%				
19.04%	19.43%	30%	BBB	A	AA	AA
20.00%	20.45%	30%	BB	BBB	A	A
19.20%	19.63%	30%	BB	BBB	A	A
19.04%	19.43%	30%	BBB	A	AA	AA
18.30%	18.71%	30%	BB	A	A	AA
19.04%	19.43%	30%	BBB	A	AA	AA
19.04%	19.43%	30%	BBB	A	AA	AA
18.30%	18.71%	30%	BB	A	A	AA
		30%				
19.35%	19.79%	30%	B	BB	BBB	BBB

BBB	BBB	BBB	BBB	NR	NR
A	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	A	A	NR	NR
AA	A	A	A	NR	NR
BBB	BB	A	A	BB	BB
BBB	BB	A	A	BB	BB
BB	B	BB	BB	B	BB
BB	B	BB	BB	B	BB
BBB	BB	A	A	BB	BB
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	NR	BB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
AAA	AAA	AAA	AAA	NR	A
A	A	A	A	NR	BB
AA	AA	AA	AA	NR	BBB
AAA	AAA	AAA	AAA	NR	A
AA	AA	AA	AA	NR	BBB
AA	AA	AA	AA	NR	BBB
	NR				
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
	NR	NR			
	NR	NR			
BBB	BBB	BBB	BBB	BB	BB
AA	A	AA	AA	BBB	A
AA	A	AA	AA	BBB	A
A	BBB	A	A	BBB	BBB
A	BBB	A	A	BBB	BBB
AA	A	AA	AA	BBB	A
A	A	A	A	BBB	BBB
AA	A	AA	AA	BBB	A
AA	A	AA	AA	BBB	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB

NR	A	10 Industrials	Europe	France
NR	A	10 Industrials	Europe	France
NR	A	10 Industrials	Europe	France
NR	A	10 Industrials	Europe	France
NR	A	5 Industrials	Europe	France
NR	A	10 Industrials	Europe	France
NR	AA	10 Industrials	Europe	France
NR	AA	10 Industrials	Europe	France
	NR	Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	B	5 Oil & Gas	N.Amer	United States
	B	5 Oil & Gas	N.Amer	United States
	B	5 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	B	5 Oil & Gas	N.Amer	United States
	B	5 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
	NR	Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
	NR	2 Oil & Gas	N.Amer	United States
NR	NR	2 Telecommunications	Europe	United Kingdom
NR	NR	2 Telecommunications	Europe	United Kingdom
NR	NR	2 Telecommunications	Europe	United Kingdom
NR	NR	2 Telecommunications	Europe	United Kingdom
NR	NR	2 Telecommunications	Europe	United Kingdom
NR	NR	2 Telecommunications	Europe	United Kingdom
NR	NR	2 Telecommunications	Europe	United Kingdom
BB	AA	14 Telecommunications	Europe	United Kingdom
A	AA	14 Telecommunications	Europe	United Kingdom
BBB	AA	14 Telecommunications	Europe	United Kingdom
A	AA	14 Telecommunications	Europe	United Kingdom
BBB	AA	14 Telecommunications	Europe	United Kingdom
	NR	Telecommunications	Europe	United Kingdom
BBB	AA	14 Telecommunications	Europe	United Kingdom
A	AA	14 Telecommunications	Europe	United Kingdom
BBB	AA	14 Telecommunications	Europe	United Kingdom
A	AA	14 Telecommunications	Europe	United Kingdom
BB	AA	14 Telecommunications	Europe	United Kingdom
BBB	AA	14 Telecommunications	Europe	United Kingdom
A	AA	14 Telecommunications	Europe	United Kingdom
BBB	AA	14 Telecommunications	Europe	United Kingdom
BBB	AA	14 Telecommunications	Europe	United Kingdom
	NR	Telecommunications	Europe	United Kingdom
	NR	2 Telecommunications	Europe	United Kingdom
	NR	2 Telecommunications	Europe	United Kingdom
	NR	2 Telecommunications	Europe	United Kingdom
	NR	Telecommunications	Europe	United Kingdom
	NR	2 Telecommunications	Europe	United Kingdom
	NR	Telecommunications	Europe	United Kingdom
	NR	Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Industrials	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
BB	AA	6 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	A	5 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
A	A	5 Consumer Goods	N.Amer	United States
BBB	A	5 Consumer Goods	N.Amer	United States
BBB	A	5 Consumer Goods	N.Amer	United States
A	A	5 Consumer Goods	N.Amer	United States
BBB	A	4 Consumer Goods	N.Amer	United States
A	A	5 Consumer Goods	N.Amer	United States
A	A	5 Consumer Goods	N.Amer	United States
BBB	A	4 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
BB	AA	6 Consumer Goods	N.Amer	United States

BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A					
BB	A					
BB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	DocAdj	Thin	DocAdj	CcyGrp	DocAdj
BB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
B	A					
B	A					
B	A					
B	A		Thin	Thin	Thin	Thin
B	A					
B	A		Thin	Thin	Thin	Thin
B	A		Thin	Thin	Thin	Thin
B	B					Thin
B	B					Thin
B	B					Thin
B	B					Thin
B	B					Thin
B	B					Thin
B	B					Thin
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

B	BBB					
B	BBB		Thin	Thin	Thin	Thin
B	BBB		Thin	Thin	Thin	Thin
B	BBB				Thin	
B	BBB				Thin	
B	CCC				Thin	
B	CCC				Thin	
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
B	CCC					
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC					
B	CCC	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	CcyGrp	CcyGrp	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj

Thin
Thin
Thin
Thin

Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	Thin
Thin	Thin	
Thin	Thin	

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier

Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

VCNZDMR	29-Aug-08 VC
VCUSDCR	29-Aug-08 VC
VCUSDMM	29-Aug-08 VC
VCUSDMR	29-Aug-08 VC
VCUSDXR	29-Aug-08 VC
VITROBUSDCR	29-Aug-08 VITROB
VITROBUSDMR	29-Aug-08 VITROB
VITROBUSDXR	29-Aug-08 VITROB
VIVNDIAUDMM	29-Aug-08 VIVNDI
VIVNDICADMM	29-Aug-08 VIVNDI
VIVNDICHFCR	29-Aug-08 VIVNDI
VIVNDICHFMM	29-Aug-08 VIVNDI
VIVNDIEURCR	29-Aug-08 VIVNDI
VIVNDIEURMM	29-Aug-08 VIVNDI
VIVNDIEURMR	29-Aug-08 VIVNDI
VIVNDIEURXR	29-Aug-08 VIVNDI
VIVNDIGBPCR	29-Aug-08 VIVNDI
VIVNDIGBPMM	29-Aug-08 VIVNDI
VIVNDIHKDMM	29-Aug-08 VIVNDI
VIVNDIJPYCR	29-Aug-08 VIVNDI
VIVNDIJPYMM	29-Aug-08 VIVNDI
VIVNDISEKMM	29-Aug-08 VIVNDI
VIVNDISGDMM	29-Aug-08 VIVNDI
VIVNDITWDMM	29-Aug-08 VIVNDI
VIVNDIUSDCR	29-Aug-08 VIVNDI
VIVNDIUSDMM	29-Aug-08 VIVNDI
VIVNDIUSDMR	29-Aug-08 VIVNDI
VIVNDIUSDXR	29-Aug-08 VIVNDI
BKECONEURCR	29-Aug-08 BKECON
BKECONUSDCR	29-Aug-08 BKECON
VODAUDCR	29-Aug-08 VOD
VODAUDMM	29-Aug-08 VOD
VODCADMM	29-Aug-08 VOD
VODCHFCR	29-Aug-08 VOD
VODCHFMM	29-Aug-08 VOD
VODEURCR	29-Aug-08 VOD
VODEURMM	29-Aug-08 VOD
VODEURMR	29-Aug-08 VOD
VODGBPCR	29-Aug-08 VOD
VODGBPMM	29-Aug-08 VOD
VODHKDMM	29-Aug-08 VOD
VODJPYCR	29-Aug-08 VOD
VODJPYMM	29-Aug-08 VOD
VODJPYMR	29-Aug-08 VOD
VODJPYXR	29-Aug-08 VOD
VODNOKMM	29-Aug-08 VOD
VODSEKMM	29-Aug-08 VOD
VODSGDCR	29-Aug-08 VOD
VODSGDMM	29-Aug-08 VOD
VODTWDMM	29-Aug-08 VOD
VODUSDCR	29-Aug-08 VOD
VODUSDMM	29-Aug-08 VOD
VODUSDMR	29-Aug-08 VOD
VODUSDXR	29-Aug-08 VOD
VODZARMM	29-Aug-08 VOD
VOD-VHGAUDCR	29-Aug-08 VOD-VHG
VOD-VHGAUDMM	29-Aug-08 VOD-VHG
VOD-VHGCHFCR	29-Aug-08 VOD-VHG
VOD-VHGCHFMM	29-Aug-08 VOD-VHG
VOD-VHGEURCR	29-Aug-08 VOD-VHG
VOD-VHGEURMM	29-Aug-08 VOD-VHG
VOD-VHGEURMR	29-Aug-08 VOD-VHG
VOD-VHGGBPCR	29-Aug-08 VOD-VHG
VOD-VHGGBPMM	29-Aug-08 VOD-VHG
VOD-VHGJPYCR	29-Aug-08 VOD-VHG
VOD-VHGJPYMM	29-Aug-08 VOD-VHG
VOD-VHGUSDCR	29-Aug-08 VOD-VHG
VOD-VHGUSDMM	29-Aug-08 VOD-VHG
VOD-VHGUSDMR	29-Aug-08 VOD-VHG
JMVOITAUDMM	29-Aug-08 JMVOIT
JMVOITEURCR	29-Aug-08 JMVOIT
JMVOITEURMM	29-Aug-08 JMVOIT
JMVOITEURMR	29-Aug-08 JMVOIT
JMVOITJPYCR	29-Aug-08 JMVOIT

Visteon Corp	9BABC3	SNRFOR	NZD	MR	Composite
Visteon Corp	9BABC3	SNRFOR	USD	CR	Composite
Visteon Corp	9BABC3	SNRFOR	USD	MM	Composite
Visteon Corp	9BABC3	SNRFOR	USD	MR	Composite
Visteon Corp	9BABC3	SNRFOR	USD	XR	Composite
VITRO SAB CV	PYH910	SNRFOR	USD	CR	Composite
VITRO SAB CV	PYH910	SNRFOR	USD	MR	Composite
VITRO SAB CV	PYH910	SNRFOR	USD	XR	Composite
Vivendi	FOGGHN	SNRFOR	AUD	MM	Composite
Vivendi	FOGGHN	SNRFOR	CAD	MM	Composite
Vivendi	FOGGHN	SNRFOR	CHF	CR	Composite
Vivendi	FOGGHN	SNRFOR	CHF	MM	Composite
Vivendi	FOGGHN	SNRFOR	EUR	CR	Composite
Vivendi	FOGGHN	SNRFOR	EUR	MM	Composite
Vivendi	FOGGHN	SNRFOR	EUR	MR	Composite
Vivendi	FOGGHN	SNRFOR	EUR	XR	Composite
Vivendi	FOGGHN	SNRFOR	GBP	CR	Composite
Vivendi	FOGGHN	SNRFOR	GBP	MM	Composite
Vivendi	FOGGHN	SNRFOR	HKD	MM	Composite
Vivendi	FOGGHN	SNRFOR	JPY	CR	Composite
Vivendi	FOGGHN	SNRFOR	JPY	MM	Composite
Vivendi	FOGGHN	SNRFOR	SEK	MM	Composite
Vivendi	FOGGHN	SNRFOR	SGD	MM	Composite
Vivendi	FOGGHN	SNRFOR	TWD	MM	Composite
Vivendi	FOGGHN	SNRFOR	USD	CR	Composite
Vivendi	FOGGHN	SNRFOR	USD	MM	Composite
Vivendi	FOGGHN	SNRFOR	USD	MR	Composite
Vivendi	FOGGHN	SNRFOR	USD	XR	Composite
Vnesheconombank	X6GGIH	SNRFOR	EUR	CR	Composite
Vnesheconombank	X6GGIH	SNRFOR	USD	CR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	AUD	CR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	AUD	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	CAD	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	CHF	CR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	CHF	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	EUR	CR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	EUR	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	EUR	MR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	GBP	CR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	GBP	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	HKD	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	JPY	CR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	JPY	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	JPY	MR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	JPY	XR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	NOK	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	SEK	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	SGD	CR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	SGD	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	TWD	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	USD	CR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	USD	MM	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	USD	MR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	USD	XR	Composite
Vodafone Gp PLC	9BADC3	SNRFOR	ZAR	MM	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	AUD	CR	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	AUD	MM	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	CHF	CR	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	CHF	MM	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	EUR	CR	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	EUR	MM	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	EUR	MR	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	GBP	CR	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	GBP	MM	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	JPY	CR	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	JPY	MM	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	USD	CR	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	USD	MM	Composite
Vodafone Hldg GmbH	DLGFBJ	SNRFOR	USD	MR	Composite
Voith AG	DGA984	SNRFOR	AUD	MM	Composite
Voith AG	DGA984	SNRFOR	EUR	CR	Composite
Voith AG	DGA984	SNRFOR	EUR	MM	Composite
Voith AG	DGA984	SNRFOR	EUR	MR	Composite
Voith AG	DGA984	SNRFOR	JPY	CR	Composite

17.83%	18.24%	23.14%	23.50%	23.59%	22.58%	21.11%	19.50%	20.60%
18.76%	19.22%	24.34%	24.68%	24.94%	23.68%	22.34%	20.53%	21.68%
18.01%	18.45%	23.36%	23.69%	23.95%	22.73%	21.45%	19.71%	20.81%
17.83%	18.24%	23.14%	23.50%	23.59%	22.58%	21.11%	19.50%	20.60%
17.17%	17.28%	22.56%	22.62%	22.66%	21.52%	20.31%	18.61%	19.84%
					10.59%			
0.48%	0.50%	0.70%	0.89%	1.01%	1.12%	1.20%	1.27%	1.31%
0.47%	0.49%	0.69%	0.87%	1.00%	1.11%	1.18%	1.26%	1.31%
0.49%	0.52%	0.72%	0.91%	1.04%	1.16%	1.22%	1.31%	1.31%
0.47%	0.49%	0.69%	0.87%	1.00%	1.11%	1.18%	1.26%	1.31%
0.49%	0.52%	0.72%	0.91%	1.04%	1.16%	1.22%	1.31%	1.31%
0.47%	0.49%	0.69%	0.87%	1.00%	1.11%	1.18%	1.26%	1.31%
0.47%	0.49%	0.69%	0.86%	0.99%	1.10%	1.17%	1.24%	1.31%
0.45%	0.47%	0.66%	0.83%	0.95%	1.06%	1.13%	1.19%	1.31%
0.49%	0.52%	0.72%	0.91%	1.04%	1.16%	1.22%	1.31%	1.31%
0.47%	0.49%	0.69%	0.87%	1.00%	1.11%	1.18%	1.26%	1.31%
0.47%	0.49%	0.69%	0.87%	1.00%	1.11%	1.18%	1.26%	1.31%
0.48%	0.50%	0.70%	0.89%	1.01%	1.12%	1.20%	1.27%	1.31%
0.48%	0.50%	0.70%	0.89%	1.01%	1.12%	1.20%	1.27%	1.31%
0.47%	0.49%	0.69%	0.87%	1.00%	1.11%	1.18%	1.26%	1.31%
0.49%	0.52%	0.72%	0.91%	1.04%	1.16%	1.22%	1.31%	1.31%
0.47%	0.49%	0.69%	0.87%	1.00%	1.11%	1.18%	1.26%	1.31%
0.47%	0.49%	0.69%	0.86%	0.99%	1.10%	1.17%	1.24%	1.31%
0.45%	0.47%	0.66%	0.83%	0.95%	1.06%	1.13%	1.19%	1.31%
2.01%	2.25%	2.73%	3.02%	3.34%	3.46%	3.60%	3.78%	
2.01%	2.25%	2.73%	3.02%	3.34%	3.46%	3.60%	3.78%	
0.36%	0.44%	0.65%	0.82%	0.93%	1.04%	1.10%	1.17%	1.16%
0.35%	0.42%	0.62%	0.78%	0.89%	0.99%	1.05%	1.12%	1.16%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.35%	0.43%	0.66%	0.85%	0.93%	1.03%	1.09%	1.15%	1.16%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.35%	0.43%	0.66%	0.85%	0.93%	1.03%	1.09%	1.15%	1.16%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.34%	0.41%	0.61%	0.78%	0.89%	0.98%	1.05%	1.10%	1.11%
0.35%	0.43%	0.66%	0.85%	0.93%	1.03%	1.09%	1.15%	1.16%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.35%	0.42%	0.62%	0.82%	0.94%	1.04%	1.10%	1.19%	1.16%
0.35%	0.42%	0.62%	0.78%	0.90%	0.99%	1.05%	1.14%	1.16%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.35%	0.43%	0.66%	0.85%	0.93%	1.03%	1.09%	1.15%	1.16%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.34%	0.41%	0.61%	0.78%	0.89%	0.98%	1.05%	1.10%	1.11%
0.33%	0.39%	0.59%	0.75%	0.85%	0.95%	1.01%	1.06%	1.07%
0.35%	0.41%	0.62%	0.78%	0.90%	0.99%	1.06%	1.12%	1.12%
0.33%	0.43%	0.64%	0.83%	0.94%	1.04%	1.10%	1.18%	1.16%
0.33%	0.41%	0.61%	0.79%	0.89%	0.99%	1.05%	1.12%	1.16%
0.33%	0.43%	0.64%	0.83%	0.94%	1.04%	1.10%	1.18%	1.16%
0.33%	0.41%	0.61%	0.79%	0.89%	0.99%	1.05%	1.12%	1.16%
0.19%	0.36%	0.63%	0.59%	0.66%	0.76%	0.99%	1.27%	1.68%
0.20%	0.36%	0.66%	0.61%	0.69%	0.79%	1.03%	1.32%	1.68%
0.19%	0.36%	0.63%	0.59%	0.66%	0.76%	0.99%	1.27%	1.68%

19.04%	19.43%	30%	BBB	A	AA	AA
20.00%	20.45%	30%	BB	BBB	A	A
19.20%	19.63%	30%	BB	BBB	A	A
19.04%	19.43%	30%	BBB	A	AA	AA
18.30%	18.71%	30%	BB	A	A	AA
		37.50%				
		37.50%				
		37.50%				
1.37%	1.40%	38.71%	BB	BBB	A	A
1.37%	1.40%	38.71%	A	AA	AA	AAA
1.37%	1.40%	37.75%	BBB	A	AA	AA
1.37%	1.40%	38.71%	A	AA	AA	AAA
1.37%	1.40%	37.75%	BBB	A	AA	AA
1.37%	1.40%	38.71%	A	AA	AA	AAA
1.37%	1.40%	38.71%	BBB	A	AA	AA
1.37%	1.40%	38.71%	BBB	A	AA	AA
1.37%	1.40%	37.75%	BBB	A	AA	AA
1.37%	1.40%	38.71%	A	AA	AA	AAA
1.37%	1.40%	38.71%	A	AA	AA	AAA
1.37%	1.40%	38.71%	BB	BBB	A	A
1.37%	1.40%	38.71%	BB	BBB	A	A
1.37%	1.40%	38.71%	A	AA	AA	AAA
		38.71%				
		38.71%				
1.37%	1.40%	37.75%	BBB	A	AA	AA
1.37%	1.40%	38.71%	A	AA	AA	AAA
1.37%	1.40%	38.71%	BBB	A	AA	AA
1.37%	1.40%	38.71%	BBB	A	AA	AA
3.99%	4.05%	20.00%	NR	NR	NR	NR
3.99%	4.05%	20.00%	NR	NR	NR	NR
1.25%	1.31%	39.18%	BBB	BBB	BBB	BBB
1.25%	1.31%	40%	A	BBB	A	A
1.25%	1.31%	40%	AA	AA	AAA	AAA
1.25%	1.31%	38.50%	A	A	A	A
1.25%	1.31%	40%	AA	AA	AAA	AAA
1.25%	1.31%	38.50%	A	A	A	A
1.25%	1.31%	40%	AA	AA	AAA	AAA
1.25%	1.31%	39.18%	A	A	AA	AA
1.25%	1.31%	38.50%	A	A	A	A
1.25%	1.31%	40%	AA	AA	AAA	AAA
1.25%	1.31%	40%	AA	AA	AAA	AAA
1.25%	1.31%	39.18%	BBB	BBB	A	BBB
1.25%	1.31%	40%	BBB	BBB	A	A
		39.18%				
		39.18%				
1.25%	1.31%	40%	AA	AA	AAA	AAA
1.25%	1.31%	40%	AA	AA	AAA	AAA
		38.50%				
1.25%	1.31%	40%	AA	AA	AAA	AAA
		40%				
1.25%	1.31%	38.50%	A	A	A	A
1.25%	1.31%	40%	AA	AA	AAA	AAA
1.25%	1.31%	39.18%	A	A	AA	AA
1.25%	1.31%	39.18%	A	A	AA	AA
1.25%	1.31%	40%	AA	AA	AAA	AAA
		40%				
		40%				
		40%				
		40%				
		40%	NR	BBB	A	A
		40%	NR	BBB	BBB	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%	NR	BBB	A	A
		40%	NR	BBB	BBB	BBB
		40%				
1.57%	1.57%	40%	BB	NR	CCC	CCC
1.57%	1.57%	40%	BBB	NR	B	B
1.57%	1.57%	40%	A	NR	BB	BB
		40%				
		40%				

AA	A	AA	AA	BBB	A
A	BBB	A	A	BBB	BBB
A	BBB	A	A	BBB	BBB
AA	A	AA	AA	BBB	A
A	A	A	A	BBB	BBB
	NR				
BBB	A	A	BBB	BB	NR
AA	AAA	AA	AA	BB	NR
A	AA	A	A	BB	NR
AA	AAA	AA	AA	BB	NR
A	AA	A	A	BB	NR
AA	AAA	AA	AA	BB	NR
A	AA	A	A	BB	NR
A	AA	A	A	BB	NR
A	AA	A	A	BB	NR
AA	AAA	AA	AA	BB	NR
AA	AAA	AA	AA	BB	NR
BBB	A	A	BBB	BB	NR
BBB	A	A	BBB	BB	NR
AA	AAA	AA	AA	BB	NR
A	AA	A	A	BB	NR
AA	AAA	AA	AA	BB	NR
A	AA	A	A	BB	NR
A	AA	A	A	BB	NR
NR	NR	NR	A		NR
NR	NR	NR	A		NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AAA	AAA	AA	A	NR
A	A	A	A	A	NR
AA	AAA	AAA	AA	A	NR
A	A	A	A	A	NR
AA	AAA	AAA	AA	A	NR
A	AA	AA	AA	BBB	NR
A	A	A	A	A	NR
AA	AAA	AAA	AA	A	NR
AA	AAA	AAA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AAA	AAA	AA	A	NR
AA	AAA	AAA	AA	A	NR
AA	AAA	AAA	AA	A	NR
A	A	A	A	A	NR
AA	AAA	AAA	AA	A	NR
A	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
AA	AAA	AAA	AA	A	NR
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	
B	B	CCC	CCC	NR	NR
BB	BB	B	B	NR	NR
BBB	BBB	BB	BB	NR	NR

A	A	5	Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
BBB	A	5	Consumer Goods	N.Amer	United States
A	A	5	Consumer Goods	N.Amer	United States
BBB	A	4	Consumer Goods	N.Amer	United States
	NR	2	Industrials	Lat.Amer	Mexico
	NR		Industrials	Lat.Amer	Mexico
	NR		Industrials	Lat.Amer	Mexico
NR	AA	13	Telecommunications	Europe	France
NR	AA	12	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	12	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	12	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	12	Telecommunications	Europe	France
NR	AA	12	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	AA	12	Telecommunications	Europe	France
	NR		Telecommunications	Europe	France
	NR		Telecommunications	Europe	France
NR	A	6	Telecommunications	Europe	France
NR	AA	12	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	AA	13	Telecommunications	Europe	France
NR	NR	2	Financials	E.Eur	Russian Federation
NR	NR	2	Financials	E.Eur	Russian Federation
NR	A	3	Telecommunications	Europe	United Kingdom
NR	A	3	Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
NR	A	5	Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
NR	A	5	Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
NR	AA	13	Telecommunications	Europe	United Kingdom
NR	A	5	Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
NR	A	3	Telecommunications	Europe	United Kingdom
NR	A	3	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	United Kingdom
NR	A	5	Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
NR	AA	13	Telecommunications	Europe	United Kingdom
NR	AA	13	Telecommunications	Europe	United Kingdom
NR	AA	12	Telecommunications	Europe	United Kingdom
	NR		Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
	A	3	Telecommunications	Europe	Germany
	A	3	Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
	A	3	Telecommunications	Europe	Germany
	A	3	Telecommunications	Europe	Germany
	NR		Telecommunications	Europe	Germany
NR	B	3	Basic Materials	Europe	Germany
NR	B	3	Basic Materials	Europe	Germany
NR	B	3	Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany
	NR		Basic Materials	Europe	Germany

B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
B	B					
B	B					
B	B					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BB	Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	Thin	Thin	Thin	Thin
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
A	BBB	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
BBB	A	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					

CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin					

Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
Thin	Thin	CcyGrp		Thin	Thin
Thin	Thin	CcyGrp		Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

JMVOITJPYMM	29-Aug-08 JMVOIT
JMVOITJPYMR	29-Aug-08 JMVOIT
JMVOITUSDCR	29-Aug-08 JMVOIT
JMVOITUSDMM	29-Aug-08 JMVOIT
JMVOITUSDMR	29-Aug-08 JMVOIT
VWAUDCR	29-Aug-08 VW
VWAUDMM	29-Aug-08 VW
VWCADMM	29-Aug-08 VW
VWCHFCR	29-Aug-08 VW
VWCHFMM	29-Aug-08 VW
VWEURCR	29-Aug-08 VW
VWEURMM	29-Aug-08 VW
VWEURMR	29-Aug-08 VW
VWEURXR	29-Aug-08 VW
VWGBPCR	29-Aug-08 VW
VWGBPMM	29-Aug-08 VW
VWHKDMM	29-Aug-08 VW
VWILSMM	29-Aug-08 VW
VWJPYCR	29-Aug-08 VW
VWJPYMM	29-Aug-08 VW
VWJPYMR	29-Aug-08 VW
VWJPYXR	29-Aug-08 VW
VWNOKMM	29-Aug-08 VW
VWNZDCR	29-Aug-08 VW
VWNZDMM	29-Aug-08 VW
VWSEKMM	29-Aug-08 VW
VWSGDMM	29-Aug-08 VW
VWTWDCR	29-Aug-08 VW
VWTWDMM	29-Aug-08 VW
VWUSDCR	29-Aug-08 VW
VWUSDMM	29-Aug-08 VW
VWUSDMR	29-Aug-08 VW
VWUSDXR	29-Aug-08 VW
VWZARMM	29-Aug-08 VW
VW-BankEURCR	29-Aug-08 VW-Bank
VW-BankEURMM	29-Aug-08 VW-Bank
VW-BankEURXR	29-Aug-08 VW-Bank
VW-FinSvcsAGAUDCR	29-Aug-08 VW-FinSvcsAG
VW-FinSvcsAGAUDMM	29-Aug-08 VW-FinSvcsAG
VW-FinSvcsAGEURCR	29-Aug-08 VW-FinSvcsAG
VW-FinSvcsAGEURMM	29-Aug-08 VW-FinSvcsAG
VW-FinSvcsAGUSDCR	29-Aug-08 VW-FinSvcsAG
VW-FinSvcsAGUSDMM	29-Aug-08 VW-FinSvcsAG
VW-FinSvcsAGUSDMR	29-Aug-08 VW-FinSvcsAG
VW-FinSvcsAGUSDXR	29-Aug-08 VW-FinSvcsAG
VLVY-TreasuryAUDMM	29-Aug-08 VLVY-Treasury
VLVY-TreasuryCHFCR	29-Aug-08 VLVY-Treasury
VLVY-TreasuryEURCR	29-Aug-08 VLVY-Treasury
VLVY-TreasuryEURMM	29-Aug-08 VLVY-Treasury
VLVY-TreasuryEURMR	29-Aug-08 VLVY-Treasury
VLVY-TreasuryEURXR	29-Aug-08 VLVY-Treasury
VLVY-TreasuryHKDMM	29-Aug-08 VLVY-Treasury
VLVY-TreasurySGDMM	29-Aug-08 VLVY-Treasury
VLVY-TreasuryUSDCR	29-Aug-08 VLVY-Treasury
VLVY-TreasuryUSDMM	29-Aug-08 VLVY-Treasury
VLVY-TreasuryUSDMR	29-Aug-08 VLVY-Treasury
VLVY-TreasuryUSDXR	29-Aug-08 VLVY-Treasury
VNO-LPAUDMR	29-Aug-08 VNO-LP
VNO-LPEURCR	29-Aug-08 VNO-LP
VNO-LPEURMM	29-Aug-08 VNO-LP
VNO-LPEURMR	29-Aug-08 VNO-LP
VNO-LPEURXR	29-Aug-08 VNO-LP
VNO-LPGBPMR	29-Aug-08 VNO-LP
VNO-LPHKDMR	29-Aug-08 VNO-LP
VNO-LPJPYMR	29-Aug-08 VNO-LP
VNO-LPUSDCR	29-Aug-08 VNO-LP
VNO-LPUSDMM	29-Aug-08 VNO-LP
VNO-LPUSDMR	29-Aug-08 VNO-LP
VNO-LPUSDXR	29-Aug-08 VNO-LP
VNOAUDMR	29-Aug-08 VNO
VNOEURCR	29-Aug-08 VNO
VNOEURMM	29-Aug-08 VNO
VNOEURMR	29-Aug-08 VNO
VNOEURXR	29-Aug-08 VNO

Voith AG	DGA984	SNRFOR	JPY	MM	Composite
Voith AG	DGA984	SNRFOR	JPY	MR	Composite
Voith AG	DGA984	SNRFOR	USD	CR	Composite
Voith AG	DGA984	SNRFOR	USD	MM	Composite
Voith AG	DGA984	SNRFOR	USD	MR	Composite
Volkswagen AG	9BAEC8	SNRFOR	AUD	CR	Composite
Volkswagen AG	9BAEC8	SNRFOR	AUD	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	CAD	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	CHF	CR	Composite
Volkswagen AG	9BAEC8	SNRFOR	CHF	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	EUR	CR	Composite
Volkswagen AG	9BAEC8	SNRFOR	EUR	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	EUR	MR	Composite
Volkswagen AG	9BAEC8	SNRFOR	EUR	XR	Composite
Volkswagen AG	9BAEC8	SNRFOR	GBP	CR	Composite
Volkswagen AG	9BAEC8	SNRFOR	GBP	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	HKD	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	ILS	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	JPY	CR	Composite
Volkswagen AG	9BAEC8	SNRFOR	JPY	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	JPY	MR	Composite
Volkswagen AG	9BAEC8	SNRFOR	JPY	XR	Composite
Volkswagen AG	9BAEC8	SNRFOR	NOK	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	NZD	CR	Composite
Volkswagen AG	9BAEC8	SNRFOR	NZD	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	SEK	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	SGD	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	TWD	CR	Composite
Volkswagen AG	9BAEC8	SNRFOR	TWD	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	USD	CR	Composite
Volkswagen AG	9BAEC8	SNRFOR	USD	MM	Composite
Volkswagen AG	9BAEC8	SNRFOR	USD	MR	Composite
Volkswagen AG	9BAEC8	SNRFOR	USD	XR	Composite
Volkswagen AG	9BAEC8	SNRFOR	ZAR	MM	Composite
Volkswagen Bk Gmbh	DMD97T	SNRFOR	EUR	CR	Composite
Volkswagen Bk Gmbh	DMD97T	SNRFOR	EUR	MM	Composite
Volkswagen Bk Gmbh	DMD97T	SNRFOR	EUR	XR	Composite
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	AUD	CR	Composite
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	AUD	MM	Composite
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	EUR	CR	Composite
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	EUR	MM	Composite
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	USD	CR	Composite
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	USD	MM	Composite
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	USD	MR	Composite
Volkswagen Finl Svcs AG	DMD97Y	SNRFOR	USD	XR	Composite
Volvo Treas AB	W5HG8J	SNRFOR	AUD	MM	Composite
Volvo Treas AB	W5HG8J	SNRFOR	CHF	CR	Composite
Volvo Treas AB	W5HG8J	SNRFOR	EUR	CR	Composite
Volvo Treas AB	W5HG8J	SNRFOR	EUR	MM	Composite
Volvo Treas AB	W5HG8J	SNRFOR	EUR	MR	Composite
Volvo Treas AB	W5HG8J	SNRFOR	EUR	XR	Composite
Volvo Treas AB	W5HG8J	SNRFOR	HKD	MM	Composite
Volvo Treas AB	W5HG8J	SNRFOR	SGD	MM	Composite
Volvo Treas AB	W5HG8J	SNRFOR	USD	CR	Composite
Volvo Treas AB	W5HG8J	SNRFOR	USD	MM	Composite
Volvo Treas AB	W5HG8J	SNRFOR	USD	MR	Composite
Volvo Treas AB	W5HG8J	SNRFOR	USD	XR	Composite
Vornado Rlty LP	9BB947	SNRFOR	AUD	MR	Composite
Vornado Rlty LP	9BB947	SNRFOR	EUR	CR	Composite
Vornado Rlty LP	9BB947	SNRFOR	EUR	MM	Composite
Vornado Rlty LP	9BB947	SNRFOR	EUR	MR	Composite
Vornado Rlty LP	9BB947	SNRFOR	EUR	XR	Composite
Vornado Rlty LP	9BB947	SNRFOR	GBP	MR	Composite
Vornado Rlty LP	9BB947	SNRFOR	HKD	MR	Composite
Vornado Rlty LP	9BB947	SNRFOR	JPY	MR	Composite
Vornado Rlty LP	9BB947	SNRFOR	USD	CR	Composite
Vornado Rlty LP	9BB947	SNRFOR	USD	MM	Composite
Vornado Rlty LP	9BB947	SNRFOR	USD	MR	Composite
Vornado Rlty LP	9BB947	SNRFOR	USD	XR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	AUD	MR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	EUR	CR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	EUR	MM	Composite
Vornado Rlty Tr	9BB946	SNRFOR	EUR	MR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	EUR	XR	Composite

0.19%	0.36%	0.63%	0.59%	0.66%	0.76%	0.99%	1.27%	1.68%
0.20%	0.36%	0.66%	0.61%	0.69%	0.79%	1.03%	1.32%	1.68%
0.19%	0.36%	0.63%	0.59%	0.66%	0.76%	0.99%	1.27%	1.68%
0.19%	0.36%	0.63%	0.58%	0.66%	0.75%	0.98%	1.26%	1.68%
0.46%	0.61%	0.81%	1.00%	1.15%	1.27%	1.34%	1.39%	1.41%
0.46%	0.58%	0.77%	0.96%	1.10%	1.22%	1.29%	1.34%	1.41%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.48%	0.61%	0.80%	1.02%	1.14%	1.27%	1.32%	1.40%	1.47%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.48%	0.61%	0.80%	1.02%	1.14%	1.27%	1.32%	1.40%	1.47%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.45%	0.57%	0.75%	0.95%	1.09%	1.21%	1.27%	1.33%	1.40%
0.44%	0.55%	0.72%	0.91%	1.05%	1.17%	1.22%	1.28%	1.35%
0.48%	0.61%	0.80%	1.02%	1.14%	1.27%	1.32%	1.40%	1.47%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.46%	0.60%	0.79%	1.00%	1.15%	1.29%	1.35%	1.41%	1.41%
0.46%	0.58%	0.76%	0.96%	1.10%	1.24%	1.29%	1.35%	1.41%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.48%	0.61%	0.80%	1.02%	1.14%	1.27%	1.32%	1.40%	1.47%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.48%	0.61%	0.80%	1.02%	1.14%	1.27%	1.32%	1.40%	1.47%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.48%	0.61%	0.80%	1.02%	1.14%	1.27%	1.32%	1.40%	1.47%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
0.45%	0.57%	0.75%	0.95%	1.09%	1.21%	1.27%	1.33%	1.40%
0.44%	0.55%	0.72%	0.91%	1.05%	1.17%	1.22%	1.28%	1.35%
0.45%	0.57%	0.76%	0.95%	1.10%	1.22%	1.28%	1.34%	1.41%
	0.76%	0.88%	0.99%	1.05%	1.10%	1.14%	1.18%	
	0.76%	0.88%	0.99%	1.05%	1.10%	1.14%	1.18%	
	0.76%	0.88%	0.99%	1.05%	1.10%	1.14%	1.18%	
	0.59%	0.79%	0.98%	1.10%	1.22%	1.27%	1.33%	1.36%
	0.59%	0.79%	0.98%	1.10%	1.22%	1.27%	1.33%	1.36%
	0.59%	0.79%	0.98%	1.10%	1.22%	1.27%	1.33%	1.36%
	0.59%	0.79%	0.98%	1.10%	1.22%	1.27%	1.33%	1.36%
	0.59%	0.79%	0.98%	1.10%	1.22%	1.27%	1.33%	1.36%
	0.59%	0.79%	0.98%	1.10%	1.22%	1.27%	1.33%	1.36%
0.35%	0.44%	0.64%	0.81%	0.93%	1.04%	1.08%	1.13%	1.11%
0.35%	0.44%	0.61%	0.78%	0.89%	1.00%	1.03%	1.08%	1.11%
0.35%	0.44%	0.61%	0.77%	0.89%	0.99%	1.02%	1.07%	1.11%
0.35%	0.44%	0.64%	0.81%	0.93%	1.04%	1.08%	1.13%	1.11%
0.35%	0.44%	0.61%	0.78%	0.89%	1.00%	1.03%	1.08%	1.11%
0.35%	0.44%	0.61%	0.77%	0.89%	0.99%	1.02%	1.07%	1.11%
2.54%	2.50%	2.70%	2.83%	2.86%	2.92%	2.71%	2.59%	2.52%
2.67%	2.62%	2.83%	2.98%	3.00%	3.07%	2.85%	2.72%	2.65%
2.56%	2.52%	2.72%	2.86%	2.88%	2.94%	2.74%	2.61%	2.55%
2.53%	2.48%	2.71%	2.84%	2.86%	2.92%	2.72%	2.60%	2.52%
2.53%	2.48%	2.71%	2.84%	2.86%	2.92%	2.72%	2.60%	2.52%
2.53%	2.48%	2.71%	2.84%	2.86%	2.92%	2.72%	2.60%	2.52%
2.53%	2.48%	2.71%	2.84%	2.86%	2.92%	2.72%	2.60%	2.52%
2.54%	2.50%	2.70%	2.83%	2.86%	2.92%	2.71%	2.59%	2.52%
2.67%	2.62%	2.83%	2.98%	3.00%	3.07%	2.85%	2.72%	2.65%
2.56%	2.52%	2.72%	2.86%	2.88%	2.94%	2.74%	2.61%	2.55%
2.53%	2.48%	2.71%	2.84%	2.86%	2.92%	2.72%	2.60%	2.52%
2.44%	2.40%	2.59%	2.72%	2.75%	2.81%	2.61%	2.49%	2.43%
	2.39%	2.70%	2.80%	2.90%	3.00%	2.77%	2.59%	2.55%
	2.39%	2.57%	2.66%	2.76%	2.85%	2.77%	2.59%	2.55%
	2.39%	2.47%	2.56%	2.66%	2.75%	2.77%	2.59%	2.55%

1.57%	1.57%	40%	BB	NR	CCC	CCC
		40%				
1.57%	1.57%	40%	BBB	NR	B	B
1.57%	1.57%	40%	A	NR	BB	BB
1.57%	1.57%	40%	BBB	NR	B	B
1.62%	1.49%	39.10%	BB	BBB	BBB	BBB
1.62%	1.49%	40%	BB	A	A	A
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	38.50%	BBB	A	A	A
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	38.50%	BBB	A	A	A
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	39.10%	BBB	A	A	AA
1.62%	1.49%	39.10%	BBB	A	A	AA
1.62%	1.49%	38.50%	BBB	A	A	A
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	39.10%	BB	BBB	BBB	BBB
1.62%	1.49%	39.10%	BB	A	A	A
		39.10%				
		39.10%				
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	38.50%	BBB	A	A	A
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	38.50%	BBB	A	A	A
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	38.50%	BBB	A	A	A
1.62%	1.49%	40%	A	AA	AA	AA
1.62%	1.49%	39.10%	BBB	A	A	AA
1.62%	1.49%	39.10%	BBB	A	A	AA
1.62%	1.49%	40%	A	AA	AA	AA
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%	NR	NR	BBB	BBB
		40%	NR	NR	A	A
		40%	NR	NR	BBB	BBB
		40%				
		40%				
		40%				
		40%	NR	NR	BBB	BBB
		40%	NR	NR	A	A
		40%	NR	NR	BBB	BBB
		40%				
2.43%	2.41%	40%	BB	BB	BBB	BBB
2.56%	2.54%	40%	BBB	BBB	A	A
2.46%	2.43%	40%	BBB	BBB	A	A
2.43%	2.41%	40%	BBB	A	AA	AA
2.43%	2.41%	40%				
2.43%	2.41%		BBB	A	AA	AA
2.43%	2.41%	40%	BBB	A	AA	AA
2.43%	2.41%	40%	BB	BB	BBB	BBB
2.56%	2.54%	40%	BBB	BBB	A	A
2.46%	2.43%	40%	BBB	BBB	A	A
2.43%	2.41%	40%	BBB	A	AA	AA
2.34%	2.32%	40%	BBB	BBB	A	A
		40%				
		40%		NR	BBB	BBB
		40%				
		40%		NR	BBB	BBB
		40%		NR	BBB	BBB

B	B	CCC	CCC	NR	NR
BB	BB	B	B	NR	NR
BBB	BBB	BB	BB	NR	NR
BB	BB	B	B	NR	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AAA	AAA	AAA	A	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	A	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	A	NR
A	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	A	NR
AA	AAA	AAA	AAA	A	NR
AA	AAA	AAA	AAA	A	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AA	AAA	AAA	AAA	A	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	A	NR
AA	AAA	AAA	AAA	A	NR
AA	AAA	AAA	AAA	A	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	A	NR
A	A	A	A	BBB	NR
AA	AAA	AAA	AAA	A	NR
A	AA	AA	AA	BBB	NR
A	AA	AA	AA	BBB	NR
AA	AAA	AAA	AAA	A	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
NR	NR	NR	NR	NR	
BBB	BBB	BBB	BBB	NR	
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	
BBB	BBB	BBB	BBB	NR	
A	A	A	A	NR	
BBB	BBB	BBB	BBB	NR	
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	NR	NR	NR	
BBB	BBB	NR	NR	NR	
BBB	BBB	NR	NR	NR	

NR	B	3 Basic Materials	Europe	Germany
	NR	Basic Materials	Europe	Germany
NR	B	3 Basic Materials	Europe	Germany
NR	B	3 Basic Materials	Europe	Germany
NR	B	3 Basic Materials	Europe	Germany
NR	A	4 Consumer Goods	Europe	Germany
NR	A	4 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	A	5 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	A	5 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	A	5 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	A	5 Consumer Goods	Europe	Germany
NR	A	5 Consumer Goods	Europe	Germany
	NR	Consumer Goods	Europe	Germany
	NR	Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	A	5 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	A	5 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	A	5 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
NR	AA	13 Consumer Goods	Europe	Germany
	NR	2 Financials	Europe	Germany
	NR	2 Financials	Europe	Germany
	NR	2 Financials	Europe	Germany
	NR	2 Consumer Goods	Europe	Germany
	NR	2 Consumer Goods	Europe	Germany
	NR	2 Consumer Goods	Europe	Germany
	NR	2 Consumer Goods	Europe	Germany
	NR	2 Consumer Goods	Europe	Germany
	NR	2 Consumer Goods	Europe	Germany
	NR	Consumer Goods	Europe	Germany
	NR	Consumer Goods	Europe	Germany
	NR	Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	A	4 Industrials	Europe	Sweden
	A	4 Industrials	Europe	Sweden
	A	4 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
	A	4 Industrials	Europe	Sweden
	A	4 Industrials	Europe	Sweden
	A	4 Industrials	Europe	Sweden
	NR	Industrials	Europe	Sweden
B	AA	10 Financials	N.Amer	United States
BB	AA	10 Financials	N.Amer	United States
BB	AA	10 Financials	N.Amer	United States
BBB	AA	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
BBB	AA	9 Financials	N.Amer	United States
BBB	AA	9 Financials	N.Amer	United States
B	AA	10 Financials	N.Amer	United States
BB	AA	10 Financials	N.Amer	United States
BB	AA	10 Financials	N.Amer	United States
BBB	AA	9 Financials	N.Amer	United States
BB	AA	10 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States
	NR	3 Financials	N.Amer	United States

BBB	A	Entity Tier	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
BBB	A	CcyGrp	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	Thin	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	AA		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB		Thin	Thin	Thin	Thin
A	BBB					
A	BBB					
A	BBB					
A	BBB					
A	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB					
A	BBB					
A	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	BBB	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Thin	DocAdj	DocAdj	DocAdj
A	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB		Thin	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB		Thin	DocAdj	DocAdj	DocAdj
BBB	BBB		Thin	DocAdj	DocAdj	DocAdj

Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
Thin	Thin	Thin	Thin		
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier

VNOGBPMR	29-Aug-08 VNO
VNOHKDMR	29-Aug-08 VNO
VNOJPYMR	29-Aug-08 VNO
VNOSGDMR	29-Aug-08 VNO
VNOTWDMR	29-Aug-08 VNO
VNOUSDCR	29-Aug-08 VNO
VNOUSDMR	29-Aug-08 VNO
VNOUSDXR	29-Aug-08 VNO
VOTPRTUSDCR	29-Aug-08 VOTPRT
VOTPRTUSDMR	29-Aug-08 VOTPRT
VOUGHTUSDMR	29-Aug-08 VOUGHT
VOUGHTUSDXR	29-Aug-08 VOUGHT
VNESH-FINSEREURCR	29-Aug-08 VNESH-FINSER
VNESH-FINSEREURMM	29-Aug-08 VNESH-FINSER
VNESH-FINSERGBPCR	29-Aug-08 VNESH-FINSER
VNESH-FINSERGBPMM	29-Aug-08 VNESH-FINSER
VNESH-FINSERHKDCR	29-Aug-08 VNESH-FINSER
VNESH-FINSERJPYCR	29-Aug-08 VNESH-FINSER
VNESH-FINSERRUBCR	29-Aug-08 VNESH-FINSER
VNESH-FINSERRUBMM	29-Aug-08 VNESH-FINSER
VNESH-FINSERSGDCR	29-Aug-08 VNESH-FINSER
VNESH-FINSERUSDCR	29-Aug-08 VNESH-FINSER
VNESH-FINSERUSDMM	29-Aug-08 VNESH-FINSER
VMCoEURMM	29-Aug-08 VMCo
VMCoEURMR	29-Aug-08 VMCo
VMCoUSDCR	29-Aug-08 VMCo
VMCoUSDMR	29-Aug-08 VMCo
WMEURMM	29-Aug-08 WM
WMEURMR	29-Aug-08 WM
WMUSDMM	29-Aug-08 WM
WMUSDMR	29-Aug-08 WM
WMAUDCR	29-Aug-08 WM
WMAUDMR	29-Aug-08 WM
WMAUDXR	29-Aug-08 WM
WMCADMR	29-Aug-08 WM
WMCHFMR	29-Aug-08 WM
WMDKKMR	29-Aug-08 WM
WMEURCR	29-Aug-08 WM
WMEURMM	29-Aug-08 WM
WMEURMR	29-Aug-08 WM
WMEURXR	29-Aug-08 WM
WMGBPMR	29-Aug-08 WM
WMGBPXR	29-Aug-08 WM
WMHKDMR	29-Aug-08 WM
WMHKDXR	29-Aug-08 WM
WMJPYCR	29-Aug-08 WM
WMJPYMR	29-Aug-08 WM
WMJPYXR	29-Aug-08 WM
WMSEKMR	29-Aug-08 WM
WMSEKXR	29-Aug-08 WM
WMSGDMR	29-Aug-08 WM
WMTWDMR	29-Aug-08 WM
WMUSDCR	29-Aug-08 WM
WMUSDMM	29-Aug-08 WM
WMUSDMR	29-Aug-08 WM
WMUSDXR	29-Aug-08 WM
WMAUDMR	29-Aug-08 WM
WMEURMM	29-Aug-08 WM
WMEURMR	29-Aug-08 WM
WMGBPMR	29-Aug-08 WM
WMHKDMR	29-Aug-08 WM
WMJPYCR	29-Aug-08 WM
WMJPYMR	29-Aug-08 WM
WMNOKMR	29-Aug-08 WM
WMSEKMR	29-Aug-08 WM
WMSGDMR	29-Aug-08 WM
WMTWDMR	29-Aug-08 WM
WMUSDCR	29-Aug-08 WM
WMUSDMM	29-Aug-08 WM
WMUSDMR	29-Aug-08 WM
WMUSDXR	29-Aug-08 WM
WM-WMBKEURCR	29-Aug-08 WM-WMBK
WM-WMBKEURMM	29-Aug-08 WM-WMBK
WM-WMBKEURMR	29-Aug-08 WM-WMBK

Vornado Rlty Tr	9BB946	SNRFOR	GBP	MR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	HKD	MR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	JPY	MR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	SGD	MR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	TWD	MR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	USD	CR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	USD	MR	Composite
Vornado Rlty Tr	9BB946	SNRFOR	USD	XR	Composite
Votorantim Participacoes SA	PYH861	SNRFOR	USD	CR	Composite
Votorantim Participacoes SA	PYH861	SNRFOR	USD	MR	Composite
Vought Aircraft Inds Inc	9BB970	SNRFOR	USD	MR	Composite
Vought Aircraft Inds Inc	9BB970	SNRFOR	USD	XR	Composite
VTB Cap SA	LUFDG2	SNRFOR	EUR	CR	Composite
VTB Cap SA	LUFDG2	SNRFOR	EUR	MM	Composite
VTB Cap SA	LUFDG2	SNRFOR	GBP	CR	Composite
VTB Cap SA	LUFDG2	SNRFOR	GBP	MM	Composite
VTB Cap SA	LUFDG2	SNRFOR	HKD	CR	Composite
VTB Cap SA	LUFDG2	SNRFOR	JPY	CR	Composite
VTB Cap SA	LUFDG2	SNRFOR	RUB	CR	Composite
VTB Cap SA	LUFDG2	SNRFOR	RUB	MM	Composite
VTB Cap SA	LUFDG2	SNRFOR	SGD	CR	Composite
VTB Cap SA	LUFDG2	SNRFOR	USD	CR	Composite
VTB Cap SA	LUFDG2	SNRFOR	USD	MM	Composite
Vulcan Matls Co	9BBA6K	SNRFOR	EUR	MM	Composite
Vulcan Matls Co	9BBA6K	SNRFOR	EUR	MR	Composite
Vulcan Matls Co	9BBA6K	SNRFOR	USD	CR	Composite
Vulcan Matls Co	9BBA6K	SNRFOR	USD	MR	Composite
WA Mut Inc	9CCC54	PREFT1	EUR	MM	Composite
WA Mut Inc	9CCC54	PREFT1	EUR	MR	Composite
WA Mut Inc	9CCC54	PREFT1	USD	MM	Composite
WA Mut Inc	9CCC54	PREFT1	USD	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	AUD	CR	Composite
WA Mut Inc	9CCC54	SNRFOR	AUD	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	AUD	XR	Composite
WA Mut Inc	9CCC54	SNRFOR	CAD	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	CHF	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	DKK	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	EUR	CR	Composite
WA Mut Inc	9CCC54	SNRFOR	EUR	MM	Composite
WA Mut Inc	9CCC54	SNRFOR	EUR	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	EUR	XR	Composite
WA Mut Inc	9CCC54	SNRFOR	GBP	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	GBP	XR	Composite
WA Mut Inc	9CCC54	SNRFOR	HKD	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	HKD	XR	Composite
WA Mut Inc	9CCC54	SNRFOR	JPY	CR	Composite
WA Mut Inc	9CCC54	SNRFOR	JPY	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	JPY	XR	Composite
WA Mut Inc	9CCC54	SNRFOR	SEK	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	SEK	XR	Composite
WA Mut Inc	9CCC54	SNRFOR	SGD	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	TWD	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	USD	CR	Composite
WA Mut Inc	9CCC54	SNRFOR	USD	MM	Composite
WA Mut Inc	9CCC54	SNRFOR	USD	MR	Composite
WA Mut Inc	9CCC54	SNRFOR	USD	XR	Composite
WA Mut Inc	9CCC54	SUBLT2	AUD	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	EUR	MM	Composite
WA Mut Inc	9CCC54	SUBLT2	EUR	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	GBP	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	HKD	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	JPY	CR	Composite
WA Mut Inc	9CCC54	SUBLT2	JPY	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	NOK	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	SEK	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	SGD	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	TWD	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	USD	CR	Composite
WA Mut Inc	9CCC54	SUBLT2	USD	MM	Composite
WA Mut Inc	9CCC54	SUBLT2	USD	MR	Composite
WA Mut Inc	9CCC54	SUBLT2	USD	XR	Composite
WA MUTUAL Bk	9CCCAG	SNRFOR	EUR	CR	Composite
WA MUTUAL Bk	9CCCAG	SNRFOR	EUR	MM	Composite
WA MUTUAL Bk	9CCCAG	SNRFOR	EUR	MR	Composite

	2.39%	2.61%	2.70%	2.80%	2.90%	2.77%	2.59%	2.55%
	2.39%	2.70%	2.80%	2.90%	3.00%	2.77%	2.59%	2.55%
	2.39%	2.57%	2.66%	2.76%	2.85%	2.77%	2.59%	2.55%
	2.39%	2.47%	2.56%	2.66%	2.75%	2.77%	2.59%	2.55%
7.16%	7.16%	7.16%	8.26%	8.71%	9.13%	9.28%	9.41%	9.41%
7.16%	7.16%	7.16%	8.26%	8.71%	9.13%	9.28%	9.41%	9.41%
1.88%	2.35%	2.86%	3.18%	3.33%	3.55%	3.71%	3.88%	
1.88%	2.35%	2.86%	3.18%	3.33%	3.55%	3.71%	3.88%	
1.88%	2.35%	2.86%	3.18%	3.33%	3.55%	3.71%	3.88%	
1.88%	2.35%	2.86%	3.18%	3.33%	3.55%	3.71%	3.88%	
1.88%	2.35%	2.86%	3.18%	3.33%	3.55%	3.71%	3.88%	
1.88%	2.35%	2.86%	3.18%	3.33%	3.55%	3.71%	3.88%	
1.88%	2.35%	2.86%	3.18%	3.33%	3.55%	3.71%	3.88%	
1.88%	2.35%	2.86%	3.18%	3.33%	3.55%	3.71%	3.88%	
	1.76%	2.00%	2.24%	2.48%	2.66%	2.67%	2.65%	
	1.76%	2.00%	2.24%	2.48%	2.66%	2.67%	2.65%	
41.18%	41.18%	28.53%	23.11%	20.28%	18.48%	15.98%	14.17%	0.120127583
41.18%	41.18%	28.53%	23.11%	20.28%	18.48%	15.98%	14.17%	0.120127583
41.18%	41.18%	28.53%	23.11%	20.28%	18.48%	15.98%	14.17%	0.120127583
41.18%	41.18%	28.53%	23.11%	20.28%	18.48%	15.98%	14.17%	0.120127583
43.76%	34.68%	24.12%	19.75%	17.17%	15.30%	13.34%	11.50%	11.02%
43.76%	32.77%	22.79%	18.65%	16.22%	14.47%	12.67%	10.92%	11.02%
43.76%	31.73%	22.07%	18.07%	15.71%	14.00%	12.20%	10.52%	11.02%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
46.27%	32.08%	23.37%	18.72%	16.97%	15.30%	13.32%	11.75%	11.73%
44.42%	30.79%	22.43%	17.97%	16.29%	14.69%	12.78%	11.28%	11.26%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
42.34%	28.95%	21.33%	16.69%	15.69%	13.94%	12.38%	10.76%	10.73%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
42.34%	28.95%	21.33%	16.69%	15.69%	13.94%	12.38%	10.76%	10.73%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
42.34%	28.95%	21.33%	16.69%	15.69%	13.94%	12.38%	10.76%	10.73%
42.34%	28.95%	21.33%	16.69%	15.69%	13.94%	12.38%	10.76%	10.73%
43.76%	31.01%	22.36%	18.18%	15.77%	14.25%	12.10%	10.49%	11.02%
43.76%	31.01%	21.51%	17.51%	15.18%	13.72%	11.66%	10.11%	11.02%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
42.34%	28.95%	21.33%	16.69%	15.69%	13.94%	12.38%	10.76%	10.73%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
46.27%	32.08%	23.37%	18.72%	16.97%	15.30%	13.32%	11.75%	11.73%
44.42%	30.79%	22.43%	17.97%	16.29%	14.69%	12.78%	11.28%	11.26%
43.87%	30.46%	22.47%	17.82%	16.09%	14.55%	12.64%	11.14%	11.16%
42.34%	28.95%	21.33%	16.69%	15.69%	13.94%	12.38%	10.76%	10.73%
27.23%	32.30%	25.84%	21.87%	19.31%	18.01%	15.76%	15.14%	15.87%
27.23%	29.40%	25.35%	22.08%	19.50%	18.19%	15.91%	15.46%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	32.30%	25.84%	21.87%	19.31%	18.01%	15.76%	15.14%	15.87%
27.23%	32.30%	25.84%	21.87%	19.31%	18.01%	15.76%	15.14%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	29.10%	25.09%	21.85%	19.30%	18.00%	15.75%	15.30%	15.87%
27.23%	28.02%	24.17%	21.04%	18.59%	17.34%	15.17%	14.74%	15.87%
	29.75%	21.61%	18.30%	16.02%	14.43%	12.50%	11.14%	10.93%
	29.75%	21.61%	18.30%	16.02%	14.43%	12.50%	11.14%	10.93%

		40%				
		40%				
		40%		NR	BB	BB
		40%				
		40%				
		40%		NR	BBB	BBB
		40%		NR	BBB	BBB
		40%		NR	BBB	BBB
		24.25%				
		24.25%				
9.41%	9.41%	40%			NR	NR
9.41%	9.41%	40%			NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
		40%	NR	NR	NR	NR
		40%	NR	NR	NR	NR
		40%				
2.49%		40%		NR	A	A
		40%				
2.49%		40%		NR	A	A
9.85%	9.62%	7.50%				
9.85%	9.62%	7.50%				
9.85%	9.62%	7.50%				
9.85%	9.62%	7.50%		NR	NR	NR
10.57%	9.67%	32.20%	B	BBB	BBB	BBB
10.04%	9.67%	32.20%	B	A	A	A
9.67%	9.67%	32.20%	B	BBB	BBB	BBB
9.89%	9.67%	31.70%	BBB	AA	AA	AA
9.89%	9.67%	31.70%	BBB	AA	AA	AA
9.89%	9.67%	31.70%				
9.89%	9.67%	35.67%	BB	A	A	A
9.89%	9.67%	32.20%	BB	A	A	A
9.89%	9.67%	31.70%	BBB	AA	AA	AA
9.89%	9.67%	31.71%	BB	A	A	A
9.89%	9.67%	31.70%	BBB	AA	AA	AA
9.89%	9.67%	31.71%	BB	A	A	A
9.89%	9.67%	31.70%	BBB	AA	AA	AA
9.89%	9.67%	31.71%	BB	A	A	A
9.89%	9.67%	32.20%				
9.89%	9.67%	32.20%	B	BB	A	BBB
9.89%	9.67%		B	BB	BBB	BBB
9.89%	9.67%	31.70%	BBB	AA	AA	AA
9.89%	9.67%	31.71%	BB	A	A	A
9.89%	9.67%	31.70%	BBB	AA	AA	AA
9.89%	9.67%	31.70%				
9.89%	9.67%	35.67%	BB	A	A	A
9.89%	9.67%	32.20%	BB	A	A	A
9.89%	9.67%	31.70%	BBB	AA	AA	AA
9.89%	9.67%	31.71%	BB	A	A	A
15.80%	11.69%	14.93%	NR	CCC	B	BBB
15.80%	11.69%	14.93%	NR	BBB	BBB	A
15.80%	11.69%	14.57%	NR	A	A	AA
15.80%	11.69%	14.57%	NR	A	A	AA
15.80%	11.69%	14.57%	NR	A	A	AA
15.80%	11.69%	14.93%	NR	CCC	B	BBB
15.80%	11.69%	14.93%	NR	CCC	B	BBB
15.80%	11.69%	14.57%	NR	A	A	AA
15.80%	11.69%	14.57%	NR	A	A	AA
15.80%	11.69%	14.57%	NR	A	A	AA
15.80%	11.69%	14.57%	NR	A	A	AA
15.80%	11.69%	14.93%				
15.80%	11.69%	14.93%				
15.80%	11.69%	14.57%	NR	A	A	AA
15.80%	11.69%	14.93%	NR	BBB	BBB	A
10.87%	10.83%	36.25%		NR	NR	NR
		36.25%				
10.87%	10.83%	36.25%		NR	NR	NR

BB	BB	NR	NR	NR	
BBB	BBB	NR	NR	NR	
BBB	BBB	NR	NR	NR	
BBB	BBB	NR	NR	NR	
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	A		NR
A	A	A	A		NR
NR	NR	NR	NR		NR
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BB	A
BBB	BBB	BBB	BBB	BB	BBB
A	AAA	AAA	AAA	A	BB
A	AAA	AAA	AAA	A	BB
BBB	AA	AA	AA	BBB	BB
BBB	AA	AA	AA	BBB	BB
A	AAA	AAA	AAA	A	BB
A	AA	AA	A	BBB	BB
A	AAA	AAA	AAA	A	BB
A	AA	AA	A	BBB	BB
A	AAA	AAA	AAA	A	BB
A	AA	AA	A	BBB	BB
A	A	A	A	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	AAA	AAA	AAA	A	BB
A	AA	AA	A	BBB	BB
A	AAA	AAA	AAA	A	BB
BBB	AA	AA	AA	BBB	BB
BBB	AA	AA	AA	BBB	BB
A	AAA	AAA	AAA	A	BB
A	AA	AA	A	BBB	BB
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR

	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR	3	Financials	N.Amer	United States
	NR			Lat.Amer	Brazil
	NR			Lat.Amer	Brazil
	NR	2	Industrials	N.Amer	United States
	NR	2	Industrials	N.Amer	United States
	NR	2	Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR	2	Financials	Europe	Luxembourg
	NR			N.Amer	United States
	A	3		N.Amer	United States
	NR			N.Amer	United States
	A	3		N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	AA	13	Financials	N.Amer	United States
NR	A	6	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States

BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	DocAdj	DocAdj	DocAdj
BBB	BBB		Thin	DocAdj	DocAdj	DocAdj
BBB	BBB		Thin	DocAdj	DocAdj	DocAdj
B	B			Thin	Thin	Thin
B	B			Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	Thin
BBB	BBB	Thin	Thin	Thin	Thin	Thin
			Thin	CcyGrp	CcyGrp	CcyGrp
			Thin	CcyGrp	CcyGrp	CcyGrp
BB	CCC					
BB	CCC					
BB	CCC					
BB	CCC		Thin	Thin	Thin	Thin
BBB	CCC	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC					
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC					
BBB	CCC	Entity Tier	Entity Tier	CcyGrp	DocAdj	CcyGrp
BBB	CCC	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC					
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	CCC	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC					
BB	CCC					
BB	CCC	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	CCC	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	CCC		Thin	Thin	Thin	Thin
BBB	CCC					
BBB	CCC		Thin	Thin	Thin	Thin

Entity Tier	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		
DocAdj	Thin	Thin	Thin		
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp		Thin	
CcyGrp	CcyGrp	CcyGrp		Thin	
Thin	Thin	Thin		Thin	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin

Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp

WM-WMBKUSDCR	29-Aug-08 WM-WMBK
WM-WMBKUSDMM	29-Aug-08 WM-WMBK
WM-WMBKUSDMR	29-Aug-08 WM-WMBK
WM-WMBKUSDXR	29-Aug-08 WM-WMBK
WM-WMBKEURMR	29-Aug-08 WM-WMBK
WM-WMBKUSDCR	29-Aug-08 WM-WMBK
WM-WMBKUSDMR	29-Aug-08 WM-WMBK
WM-WMBKUSDXR	29-Aug-08 WM-WMBK
WREEURMR	29-Aug-08 WRE
WREUSDMR	29-Aug-08 WRE
WREUSDXR	29-Aug-08 WRE
WB-BankEURMM	29-Aug-08 WB-Bank
WB-BankEURMR	29-Aug-08 WB-Bank
WB-BankGBPMR	29-Aug-08 WB-Bank
WB-BankUSDCR	29-Aug-08 WB-Bank
WB-BankUSDMM	29-Aug-08 WB-Bank
WB-BankUSDMR	29-Aug-08 WB-Bank
WB-BankUSDXR	29-Aug-08 WB-Bank
WB-BankEURMR	29-Aug-08 WB-Bank
WB-BankGBPMR	29-Aug-08 WB-Bank
WB-BankUSDCR	29-Aug-08 WB-Bank
WB-BankUSDMR	29-Aug-08 WB-Bank
WBEURMR	29-Aug-08 WB
WBUSDMR	29-Aug-08 WB
WBAUDMR	29-Aug-08 WB
WBEURCR	29-Aug-08 WB
WBEURMM	29-Aug-08 WB
WBEURMR	29-Aug-08 WB
WBEURXR	29-Aug-08 WB
WBGBPMM	29-Aug-08 WB
WBGBPMR	29-Aug-08 WB
WBHKDMR	29-Aug-08 WB
WBJPYMR	29-Aug-08 WB
WBSEKMR	29-Aug-08 WB
WBSGDMR	29-Aug-08 WB
WBTWDMR	29-Aug-08 WB
WBUSDCR	29-Aug-08 WB
WBUSDMM	29-Aug-08 WB
WBUSDMR	29-Aug-08 WB
WBUSDXR	29-Aug-08 WB
WBAUDMR	29-Aug-08 WB
WBEURCR	29-Aug-08 WB
WBEURMM	29-Aug-08 WB
WBEURMR	29-Aug-08 WB
WBEURXR	29-Aug-08 WB
WBGBPMR	29-Aug-08 WB
WBHKDMR	29-Aug-08 WB
WBJPYMR	29-Aug-08 WB
WBSGDMR	29-Aug-08 WB
WBUSDCR	29-Aug-08 WB
WBUSDMM	29-Aug-08 WB
WBUSDMR	29-Aug-08 WB
WBUSDXR	29-Aug-08 WB
WMTAUDMR	29-Aug-08 WMT
WMTAUDXR	29-Aug-08 WMT
WMTCADMR	29-Aug-08 WMT
WMTEURCR	29-Aug-08 WMT
WMTEURMM	29-Aug-08 WMT
WMTEURMR	29-Aug-08 WMT
WMTEURXR	29-Aug-08 WMT
WMTGBPMM	29-Aug-08 WMT
WMTGBPMR	29-Aug-08 WMT
WMTGBPXR	29-Aug-08 WMT
WMTHKDMR	29-Aug-08 WMT
WMTHKDXR	29-Aug-08 WMT
WMTJPYCR	29-Aug-08 WMT
WMTJPYMR	29-Aug-08 WMT
WMTJPYXR	29-Aug-08 WMT
WMTSEKMR	29-Aug-08 WMT
WMTSEKXR	29-Aug-08 WMT
WMTSGDCR	29-Aug-08 WMT
WMTSGDMR	29-Aug-08 WMT
WMTTWDCR	29-Aug-08 WMT
WMTTWDMR	29-Aug-08 WMT

WA MUTUAL Bk	9CCCAG	SNRFOR	USD	CR	Composite
WA MUTUAL Bk	9CCCAG	SNRFOR	USD	MM	Composite
WA MUTUAL Bk	9CCCAG	SNRFOR	USD	MR	Composite
WA MUTUAL Bk	9CCCAG	SNRFOR	USD	XR	Composite
WA MUTUAL Bk	9CCCAG	SUBLT2	EUR	MR	Composite
WA MUTUAL Bk	9CCCAG	SUBLT2	USD	CR	Composite
WA MUTUAL Bk	9CCCAG	SUBLT2	USD	MR	Composite
WA MUTUAL Bk	9CCCAG	SUBLT2	USD	XR	Composite
WA Real Estate Invt Tr	9CCFB8	SNRFOR	EUR	MR	Composite
WA Real Estate Invt Tr	9CCFB8	SNRFOR	USD	MR	Composite
WA Real Estate Invt Tr	9CCFB8	SNRFOR	USD	XR	Composite
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	EUR	MM	Composite
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	EUR	MR	Composite
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	GBP	MR	Composite
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	USD	CR	Composite
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	USD	MM	Composite
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	USD	MR	Composite
Wachovia Bk Natl Assn	9BBGDB	SNRFOR	USD	XR	Composite
Wachovia Bk Natl Assn	9BBGDB	SUBLT2	EUR	MR	Composite
Wachovia Bk Natl Assn	9BBGDB	SUBLT2	GBP	MR	Composite
Wachovia Bk Natl Assn	9BBGDB	SUBLT2	USD	CR	Composite
Wachovia Bk Natl Assn	9BBGDB	SUBLT2	USD	MR	Composite
Wachovia Corp	9BBGDF	PREFT1	EUR	MR	Composite
Wachovia Corp	9BBGDF	PREFT1	USD	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	AUD	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	EUR	CR	Composite
Wachovia Corp	9BBGDF	SNRFOR	EUR	MM	Composite
Wachovia Corp	9BBGDF	SNRFOR	EUR	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	EUR	XR	Composite
Wachovia Corp	9BBGDF	SNRFOR	GBP	MM	Composite
Wachovia Corp	9BBGDF	SNRFOR	GBP	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	HKD	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	JPY	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	SEK	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	SGD	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	TWD	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	USD	CR	Composite
Wachovia Corp	9BBGDF	SNRFOR	USD	MM	Composite
Wachovia Corp	9BBGDF	SNRFOR	USD	MR	Composite
Wachovia Corp	9BBGDF	SNRFOR	USD	XR	Composite
Wachovia Corp	9BBGDF	SUBLT2	AUD	MR	Composite
Wachovia Corp	9BBGDF	SUBLT2	EUR	CR	Composite
Wachovia Corp	9BBGDF	SUBLT2	EUR	MM	Composite
Wachovia Corp	9BBGDF	SUBLT2	EUR	MR	Composite
Wachovia Corp	9BBGDF	SUBLT2	EUR	XR	Composite
Wachovia Corp	9BBGDF	SUBLT2	GBP	MR	Composite
Wachovia Corp	9BBGDF	SUBLT2	HKD	MR	Composite
Wachovia Corp	9BBGDF	SUBLT2	JPY	MR	Composite
Wachovia Corp	9BBGDF	SUBLT2	SGD	MR	Composite
Wachovia Corp	9BBGDF	SUBLT2	USD	CR	Composite
Wachovia Corp	9BBGDF	SUBLT2	USD	MM	Composite
Wachovia Corp	9BBGDF	SUBLT2	USD	MR	Composite
Wachovia Corp	9BBGDF	SUBLT2	USD	XR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	AUD	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	AUD	XR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	CAD	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	EUR	CR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	EUR	MM	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	EUR	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	EUR	XR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	GBP	MM	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	GBP	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	GBP	XR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	HKD	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	HKD	XR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	JPY	CR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	JPY	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	JPY	XR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	SEK	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	SEK	XR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	SGD	CR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	SGD	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	TWD	CR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	TWD	MR	Composite

	29.75%	21.61%	18.30%	16.02%	14.43%	12.50%	11.14%	10.93%
	29.75%	21.61%	18.30%	16.02%	14.43%	12.50%	11.14%	10.93%
	29.75%	21.61%	18.30%	16.02%	14.43%	12.50%	11.14%	10.93%
		18.79%	16.16%	14.64%	13.43%	12.01%	9.72%	
		18.79%	16.16%	14.64%	13.43%	12.01%	9.72%	
2.65%	2.05%	2.31%	2.60%	2.83%	2.88%	2.68%	3.03%	2.55%
2.65%	2.05%	2.31%	2.60%	2.83%	2.88%	2.68%	3.03%	2.55%
2.65%	2.05%	2.31%	2.50%	2.73%	2.77%	2.68%	3.03%	2.55%
2.87%	2.91%	2.93%	2.73%	2.84%	2.86%	2.81%	2.76%	2.96%
2.87%	2.91%	2.93%	2.73%	2.84%	2.86%	2.81%	2.76%	2.96%
2.87%	2.91%	2.93%	2.73%	2.84%	2.86%	2.81%	2.76%	2.96%
	3.42%	3.22%	2.99%	2.98%	2.90%	2.75%	2.64%	2.40%
	3.42%	3.22%	2.99%	2.98%	2.90%	2.75%	2.64%	2.40%
					4.86%	4.86%		
2.77%	2.75%	2.84%	2.84%	2.86%	2.85%	2.78%	2.70%	2.71%
2.87%	2.90%	3.00%	2.99%	3.02%	3.00%	2.92%	2.84%	2.86%
2.75%	2.79%	2.88%	2.87%	2.90%	2.88%	2.81%	2.73%	2.74%
2.73%	2.75%	2.84%	2.84%	2.87%	2.85%	2.77%	2.70%	2.72%
2.73%	2.75%	2.84%	2.84%	2.87%	2.85%	2.77%	2.70%	2.72%
2.73%	2.75%	2.84%	2.84%	2.87%	2.85%	2.77%	2.70%	2.72%
2.77%	2.75%	2.84%	2.84%	2.86%	2.85%	2.78%	2.70%	2.71%
2.73%	2.75%	2.84%	2.84%	2.87%	2.85%	2.77%	2.70%	2.72%
2.87%	2.90%	3.00%	2.99%	3.02%	3.00%	2.92%	2.84%	2.86%
2.75%	2.79%	2.88%	2.87%	2.90%	2.88%	2.81%	2.73%	2.74%
2.73%	2.75%	2.84%	2.84%	2.87%	2.85%	2.77%	2.70%	2.72%
2.62%	2.65%	2.74%	2.74%	2.76%	2.75%	2.67%	2.60%	2.61%
3.97%	3.53%	3.65%	3.67%	3.80%	3.86%	3.74%	3.67%	3.79%
3.97%	3.72%	3.84%	3.87%	4.00%	4.06%	3.93%	3.86%	4.02%
3.97%	3.57%	3.69%	3.71%	3.84%	3.90%	3.78%	3.71%	3.86%
3.97%	3.53%	3.65%	3.67%	3.80%	3.86%	3.74%	3.67%	3.81%
3.97%	3.53%	3.65%	3.67%	3.80%	3.86%	3.74%	3.67%	3.81%
3.97%	3.53%	3.65%	3.67%	3.80%	3.86%	3.74%	3.67%	3.81%
3.97%	3.53%	3.65%	3.67%	3.80%	3.86%	3.74%	3.67%	3.79%
3.97%	3.53%	3.65%	3.67%	3.80%	3.86%	3.74%	3.67%	3.81%
3.97%	3.72%	3.84%	3.87%	4.00%	4.06%	3.93%	3.86%	4.02%
3.97%	3.53%	3.65%	3.67%	3.80%	3.86%	3.74%	3.67%	3.81%
3.97%	3.40%	3.51%	3.54%	3.66%	3.72%	3.60%	3.54%	3.68%
0.16%	0.22%	0.22%	0.28%	0.33%	0.37%	0.38%	0.42%	0.53%
0.16%	0.22%	0.22%	0.28%	0.33%	0.37%	0.38%	0.42%	0.53%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
0.17%	0.23%	0.23%	0.28%	0.35%	0.39%	0.41%	0.45%	0.56%
0.17%	0.23%	0.23%	0.28%	0.35%	0.39%	0.41%	0.45%	0.56%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
0.16%	0.21%	0.21%	0.30%	0.32%	0.35%	0.36%	0.42%	0.51%
0.16%	0.21%	0.21%	0.30%	0.32%	0.35%	0.36%	0.42%	0.51%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
0.16%	0.21%	0.21%	0.30%	0.32%	0.35%	0.36%	0.42%	0.51%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
0.16%	0.21%	0.21%	0.30%	0.32%	0.35%	0.36%	0.42%	0.51%
0.16%	0.21%	0.21%	0.30%	0.32%	0.35%	0.36%	0.42%	0.51%
0.16%	0.22%	0.22%	0.28%	0.33%	0.37%	0.38%	0.42%	0.53%
0.16%	0.22%	0.22%	0.28%	0.33%	0.37%	0.38%	0.42%	0.53%
0.16%	0.22%	0.22%	0.28%	0.33%	0.37%	0.38%	0.42%	0.53%
0.16%	0.21%	0.21%	0.30%	0.32%	0.35%	0.36%	0.42%	0.51%
0.17%	0.23%	0.23%	0.28%	0.35%	0.39%	0.41%	0.45%	0.56%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%

10.87%	10.83%	36.25%		NR	NR	NR
		36.25%				
10.87%	10.83%	36.25%		NR	NR	NR
10.87%	10.83%	36.25%		NR	NR	NR
		40%			NR	NR
		40%				
		40%			NR	NR
		40%				
2.55%	2.55%	40%	NR	NR	NR	A
2.55%	2.55%	40%	NR	NR	NR	A
2.55%	2.55%	40%	NR	NR	NR	BBB
		40%				
3.07%	3.21%	40%	NR	B	NR	BBB
3.07%	3.21%	40%	NR	B	NR	BBB
		40%				
		40%				
3.07%	3.21%	40%	NR	B	NR	BBB
		40%				
		20%				
	2.45%	20%		A	NR	A
		20%				
	2.45%	20%		A	NR	A
		15%				
		15%				
2.72%	2.73%	40%	BBB	BBB	BBB	BBB
2.87%	2.87%	40%	A	A	A	A
2.75%	2.76%	40%	A	A	A	A
2.72%	2.73%	40%	AA	AA	AA	AA
		40%				
		40%				
2.72%	2.73%	40%	AA	AA	AA	AA
2.72%	2.73%	40%	AA	AA	AA	AA
2.72%	2.73%	40%	BBB	BBB	BBB	BBB
2.72%	2.73%	40%	AA	AA	AA	AA
		40%				
		40%				
2.87%	2.87%	40%	A	A	A	A
2.75%	2.76%	40%	A	A	A	A
2.72%	2.73%	40%	AA	AA	AA	AA
2.62%	2.63%	40%	A	A	A	A
3.74%	3.71%	22%	NR	BBB	BB	BB
3.93%	3.91%	22%	NR	A	BBB	BBB
3.78%	3.75%	22%	NR	A	BBB	BBB
3.74%	3.71%	22.14%	NR	AA	A	A
		22%				
3.74%	3.71%	22.14%	NR	AA	A	A
3.74%	3.71%	22.14%	NR	AA	A	A
3.74%	3.71%	22%	NR	BBB	BB	BB
3.74%	3.71%	22.14%	NR	AA	A	A
3.93%	3.91%	22%	NR	A	BBB	BBB
		22%				
3.74%	3.71%	22.14%	NR	AA	A	A
3.60%	3.57%	22%	NR	A	BBB	BBB
0.59%	0.69%	40%	BB	CCC	BBB	BBB
0.59%	0.69%	40%	BB	CCC	BBB	BBB
0.59%	0.69%	40%	A	BB	AA	A
0.62%	0.69%	40%	BBB	B	A	A
0.62%	0.69%	40%				
0.59%	0.69%	40%	A	BB	AA	A
0.57%	0.69%	40%	BBB	B	A	A
0.57%	0.69%	40%				
0.59%	0.69%	40%	A	BB	AA	A
0.57%	0.69%	40%	BBB	B	A	A
0.59%	0.69%	40%	A	BB	AA	A
0.57%	0.69%	40%	BBB	B	A	A
0.57%	0.69%	40%				
0.59%	0.69%	40%	BB	CCC	BBB	BBB
0.59%	0.69%		BB	CCC	BBB	BBB
0.59%	0.69%	40%				
0.57%	0.69%	40%	BBB	B	A	A
0.62%	0.69%	40%	BBB	B	A	A
0.59%	0.69%	40%	A	BB	AA	A
0.59%	0.69%	40%				
0.59%	0.69%	40%	A	BB	AA	A

NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	NR	NR	NR	NR
BBB	BBB	NR	NR	NR	NR
BB	BB	NR	NR	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	NR	NR	NR	NR	
A	NR	NR	NR	NR	
	NR	NR			
BBB	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
AA	AAA	AAA	AAA	AA	AA
AA	AAA	AAA	AAA	AA	AA
AA	AAA	AAA	AAA	AA	AA
BBB	A	A	A	BBB	BBB
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
AA	AAA	AAA	AAA	AA	AA
A	AA	AA	AA	A	A
BB	BBB	BBB	BBB	B	BB
BBB	A	A	A	BB	BBB
BBB	A	A	A	BB	BBB
A	AA	AA	AA	BBB	A
A	AA	AA	AA	BBB	A
A	AA	AA	AA	BBB	A
BB	BBB	BBB	BBB	B	BB
A	AA	AA	AA	BBB	A
BBB	A	A	A	BB	BBB
A	AA	AA	AA	BBB	A
BBB	A	A	A	BB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A

NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
NR	NR	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BB	4	Financials	N.Amer	United States
NR	BB	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BB	4	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
AA	AA	12	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
AA	AA	12	Financials	N.Amer	United States
AA	AA	12	Financials	N.Amer	United States
BBB	AA	12	Financials	N.Amer	United States
AA	AA	12	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
AA	AA	12	Financials	N.Amer	United States
A	AA	12	Financials	N.Amer	United States
BB	A	9	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
A	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	9	Financials	N.Amer	United States
A	A	9	Financials	N.Amer	United States
BB	A	9	Financials	N.Amer	United States
A	A	9	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	A	9	Financials	N.Amer	United States
BBB	A	9	Financials	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States

BBB	CCC		Thin	Thin	Thin	Thin
BBB	CCC					
BBB	CCC		Thin	Thin	Thin	Thin
BBB	CCC		Thin	Thin	Thin	Thin
BBB	CCC			Thin	Thin	Thin
BBB	CCC					
BBB	CCC			Thin	Thin	Thin
BBB	CCC					
BBB	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	Thin	Thin	CcyGrp	CcyGrp
BBB	BBB	Thin	Thin	Thin	DocAdj	DocAdj
AA	BBB					
AA	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
AA	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
AA	BBB					
AA	BBB					
AA	BBB	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
AA	BBB					
AA	BBB					
AA	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
AA	BBB					
AA	BBB		CcyGrp	Thin	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB					
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA					
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	Thin	Thin	Thin	Thin	Thin
CcyGrp	Thin	Thin	Thin	Thin	Thin
DocAdj	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin		Thin
Thin	Thin	Thin	Thin		Thin
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp

WMTUSDCR	29-Aug-08 WMT
WMTUSDMM	29-Aug-08 WMT
WMTUSDMR	29-Aug-08 WMT
WMTUSDXR	29-Aug-08 WMT
WMTZARMR	29-Aug-08 WMT
WALSINUSDCR	29-Aug-08 WALSIN
WALSINUSDMR	29-Aug-08 WALSIN
DISAUDCR	29-Aug-08 DIS
DISAUDMR	29-Aug-08 DIS
DISAUDXR	29-Aug-08 DIS
DISCADMR	29-Aug-08 DIS
DISCHFMR	29-Aug-08 DIS
DISEURCR	29-Aug-08 DIS
DISEURMM	29-Aug-08 DIS
DISEURMR	29-Aug-08 DIS
DISEURXR	29-Aug-08 DIS
DISGBPMR	29-Aug-08 DIS
DISGBPXR	29-Aug-08 DIS
DISHKDMR	29-Aug-08 DIS
DISHKDXR	29-Aug-08 DIS
DISJPYCR	29-Aug-08 DIS
DISJPYMR	29-Aug-08 DIS
DISJPYXR	29-Aug-08 DIS
DISSEKMR	29-Aug-08 DIS
DISSEKXR	29-Aug-08 DIS
DISTWDCR	29-Aug-08 DIS
DISUSDCR	29-Aug-08 DIS
DISUSDMM	29-Aug-08 DIS
DISUSDMR	29-Aug-08 DIS
DISUSDXR	29-Aug-08 DIS
WAMACQEURMM	29-Aug-08 WAMACQ
WAMACQEURMR	29-Aug-08 WAMACQ
WAMACQEURXR	29-Aug-08 WAMACQ
WAMACQUSDMR	29-Aug-08 WAMACQ
WANHAIAUDCR	29-Aug-08 WANHAI
WANHAIEURCR	29-Aug-08 WANHAI
WANHAIEURMR	29-Aug-08 WANHAI
WANHAIJPYCR	29-Aug-08 WANHAI
WANHAIUSDCR	29-Aug-08 WANHAI
WANHAIUSDMM	29-Aug-08 WANHAI
WANHAIUSDMR	29-Aug-08 WANHAI
WAGR-WarUSDXR	29-Aug-08 WAGR-War
WCCINCEURMM	29-Aug-08 WCCINC
WCCINCUSDMR	29-Aug-08 WCCINC
WCCINCUSDXR	29-Aug-08 WCCINC
WMGUSDMM	29-Aug-08 WMG
WMGUSDMR	29-Aug-08 WMG
WMGUSDXR	29-Aug-08 WMG
WMGUSDMR	29-Aug-08 WMG
WMGUSDXR	29-Aug-08 WMG
WM-BankEURCR	29-Aug-08 WM-Bank
WM-BankEURMM	29-Aug-08 WM-Bank
WM-BankEURMR	29-Aug-08 WM-Bank
WM-BankHKDMR	29-Aug-08 WM-Bank
WM-BankUSDCR	29-Aug-08 WM-Bank
WM-BankUSDMR	29-Aug-08 WM-Bank
WM-BankUSDXR	29-Aug-08 WM-Bank
WM-BankEURMR	29-Aug-08 WM-Bank
WM-BankGBPMR	29-Aug-08 WM-Bank
WM-BankUSDMR	29-Aug-08 WM-Bank
WM-BankUSDXR	29-Aug-08 WM-Bank
WMIAUDCR	29-Aug-08 WMI
WMIAUDMR	29-Aug-08 WMI
WMICHFMR	29-Aug-08 WMI
WMIEURCR	29-Aug-08 WMI
WMIEURMM	29-Aug-08 WMI
WMIEURMR	29-Aug-08 WMI
WMIEURXR	29-Aug-08 WMI
WMIGBPMR	29-Aug-08 WMI
WMIHKDMR	29-Aug-08 WMI
WMIJPYMR	29-Aug-08 WMI
WMISGDMR	29-Aug-08 WMI
WMIUSDCR	29-Aug-08 WMI
WMIUSDMM	29-Aug-08 WMI

Wal Mart Stores Inc	9C4256	SNRFOR	USD	CR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	USD	MM	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	USD	MR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	USD	XR	Composite
Wal Mart Stores Inc	9C4256	SNRFOR	ZAR	MR	Composite
Walsin Tech Corp	Y7DCH0	SNRFOR	USD	CR	Composite
Walsin Tech Corp	Y7DCH0	SNRFOR	USD	MR	Composite
Walt Disney Co	279AEF	SNRFOR	AUD	CR	Composite
Walt Disney Co	279AEF	SNRFOR	AUD	MR	Composite
Walt Disney Co	279AEF	SNRFOR	AUD	XR	Composite
Walt Disney Co	279AEF	SNRFOR	CAD	MR	Composite
Walt Disney Co	279AEF	SNRFOR	CHF	MR	Composite
Walt Disney Co	279AEF	SNRFOR	EUR	CR	Composite
Walt Disney Co	279AEF	SNRFOR	EUR	MM	Composite
Walt Disney Co	279AEF	SNRFOR	EUR	MR	Composite
Walt Disney Co	279AEF	SNRFOR	EUR	XR	Composite
Walt Disney Co	279AEF	SNRFOR	GBP	MR	Composite
Walt Disney Co	279AEF	SNRFOR	GBP	XR	Composite
Walt Disney Co	279AEF	SNRFOR	HKD	MR	Composite
Walt Disney Co	279AEF	SNRFOR	HKD	XR	Composite
Walt Disney Co	279AEF	SNRFOR	JPY	CR	Composite
Walt Disney Co	279AEF	SNRFOR	JPY	MR	Composite
Walt Disney Co	279AEF	SNRFOR	JPY	XR	Composite
Walt Disney Co	279AEF	SNRFOR	SEK	MR	Composite
Walt Disney Co	279AEF	SNRFOR	SEK	XR	Composite
Walt Disney Co	279AEF	SNRFOR	TWD	CR	Composite
Walt Disney Co	279AEF	SNRFOR	USD	CR	Composite
Walt Disney Co	279AEF	SNRFOR	USD	MM	Composite
Walt Disney Co	279AEF	SNRFOR	USD	MR	Composite
Walt Disney Co	279AEF	SNRFOR	USD	XR	Composite
WAM Acquisition SA	ENGGFL	SECDOM	EUR	MM	Composite
WAM Acquisition SA	ENGGFL	SECDOM	EUR	MR	Composite
WAM Acquisition SA	ENGGFL	SECDOM	EUR	XR	Composite
WAM Acquisition SA	ENGGFL	SECDOM	USD	MR	Composite
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	AUD	CR	Composite
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	EUR	CR	Composite
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	EUR	MR	Composite
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	JPY	CR	Composite
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	USD	CR	Composite
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	USD	MM	Composite
Wan Hai Lines Ltd	Y7E57Y	SNRFOR	USD	MR	Composite
Warnaco Inc	9C77CA	SNRFOR	USD	XR	Composite
Warner Chilcott Co Inc	9C787I	SNRFOR	EUR	MM	Composite
Warner Chilcott Co Inc	9C787I	SNRFOR	USD	MR	Composite
Warner Chilcott Co Inc	9C787I	SNRFOR	USD	XR	Composite
Warner Music Group Inc	9C799C	SNRFOR	USD	MM	Composite
Warner Music Group Inc	9C799C	SNRFOR	USD	MR	Composite
Warner Music Group Inc	9C799C	SNRFOR	USD	XR	Composite
Warner Music Group Inc	9C799C	SUBLT2	USD	MR	Composite
Warner Music Group Inc	9C799C	SUBLT2	USD	XR	Composite
Washington Mut Bk	9CCCIG	SNRFOR	EUR	CR	Composite
Washington Mut Bk	9CCCIG	SNRFOR	EUR	MM	Composite
Washington Mut Bk	9CCCIG	SNRFOR	EUR	MR	Composite
Washington Mut Bk	9CCCIG	SNRFOR	HKD	MR	Composite
Washington Mut Bk	9CCCIG	SNRFOR	USD	CR	Composite
Washington Mut Bk	9CCCIG	SNRFOR	USD	MR	Composite
Washington Mut Bk	9CCCIG	SNRFOR	USD	XR	Composite
Washington Mut Bk	9CCCIG	SUBLT2	EUR	MR	Composite
Washington Mut Bk	9CCCIG	SUBLT2	GBP	MR	Composite
Washington Mut Bk	9CCCIG	SUBLT2	USD	MR	Composite
Washington Mut Bk	9CCCIG	SUBLT2	USD	XR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	AUD	CR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	AUD	MR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	CHF	MR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	EUR	CR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	EUR	MM	Composite
Waste Mgmt Inc	9D516R	SNRFOR	EUR	MR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	EUR	XR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	GBP	MR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	HKD	MR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	JPY	MR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	SGD	MR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	USD	CR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	USD	MM	Composite

0.17%	0.23%	0.23%	0.28%	0.35%	0.39%	0.41%	0.45%	0.56%
0.17%	0.23%	0.23%	0.28%	0.35%	0.39%	0.41%	0.45%	0.56%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
0.16%	0.21%	0.21%	0.30%	0.32%	0.35%	0.36%	0.42%	0.51%
0.16%	0.22%	0.22%	0.27%	0.33%	0.37%	0.39%	0.42%	0.53%
					1%			
					1%			
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.48%	0.53%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.48%	0.53%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.48%	0.53%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.49%	0.54%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.49%	0.54%
0.07%	0.20%	0.25%	0.33%	0.38%	0.42%	0.47%	0.51%	0.56%
0.07%	0.19%	0.24%	0.31%	0.37%	0.41%	0.45%	0.49%	0.54%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.49%	0.54%
0.07%	0.18%	0.23%	0.29%	0.35%	0.40%	0.43%	0.47%	0.52%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.49%	0.54%
0.07%	0.18%	0.23%	0.29%	0.35%	0.40%	0.43%	0.47%	0.52%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.49%	0.54%
0.07%	0.18%	0.23%	0.29%	0.35%	0.40%	0.43%	0.47%	0.52%
0.07%	0.18%	0.23%	0.29%	0.35%	0.40%	0.43%	0.47%	0.52%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.48%	0.53%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.48%	0.53%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.49%	0.54%
0.07%	0.18%	0.23%	0.29%	0.35%	0.40%	0.43%	0.47%	0.52%
0.07%	0.20%	0.25%	0.33%	0.38%	0.42%	0.47%	0.51%	0.56%
0.07%	0.20%	0.25%	0.33%	0.38%	0.42%	0.47%	0.51%	0.56%
0.07%	0.20%	0.25%	0.33%	0.38%	0.42%	0.47%	0.51%	0.56%
0.07%	0.19%	0.24%	0.31%	0.36%	0.40%	0.44%	0.49%	0.54%
0.07%	0.18%	0.23%	0.29%	0.35%	0.40%	0.43%	0.47%	0.52%
0.97%	1.21%	1.51%	1.86%	2.13%	2.41%	2.55%	2.65%	2.73%
0.97%	1.21%	1.51%	1.86%	2.13%	2.40%	2.55%	2.65%	2.73%
0.97%	1.21%	1.51%	1.86%	2.13%	2.41%	2.55%	2.65%	2.73%
0.93%	1.15%	1.44%	1.77%	2.02%	2.29%	2.42%	2.51%	2.59%
					2.54%			
					2.54%			
					1.58%			
					1.58%			
					2.21%			
					2.21%			
	2.68%	2.86%	3.02%	3.19%	3.35%	3.52%	3.69%	
	2.68%	2.86%	3.02%	3.19%	3.35%	3.52%	3.69%	
	2.68%	2.86%	3.02%	3.19%	3.35%	3.52%	3.69%	
18.43%	18.10%	16.33%	15.04%	14.67%	14.05%	12.97%	11.84%	11.60%
18.43%	18.10%	16.33%	15.04%	14.67%	14.05%	12.97%	11.84%	11.60%
18.43%	18.10%	16.33%	15.04%	14.67%	14.05%	12.97%	11.84%	11.60%
18.43%	18.10%	16.33%	15.04%	14.13%	13.53%	12.50%	11.41%	11.15%
0.84%	0.94%	1.01%	1.07%	1.15%	1.25%	1.29%	1.35%	1.49%
0.84%	0.94%	1.01%	1.07%	1.15%	1.25%	1.29%	1.35%	1.49%
0.90%	0.94%	1.01%	1.07%	1.18%	1.27%	1.30%	1.36%	1.49%
0.95%	0.99%	1.06%	1.12%	1.23%	1.33%	1.37%	1.43%	1.57%
0.91%	0.95%	1.02%	1.07%	1.18%	1.27%	1.32%	1.37%	1.51%
0.90%	0.94%	1.01%	1.07%	1.18%	1.27%	1.30%	1.36%	1.49%
0.87%	0.90%	0.97%	1.02%	1.10%	1.20%	1.26%	1.31%	1.44%
0.90%	0.94%	1.01%	1.07%	1.18%	1.27%	1.30%	1.36%	1.49%
0.84%	0.94%	1.01%	1.07%	1.15%	1.25%	1.29%	1.35%	1.49%
0.90%	0.94%	1.01%	1.07%	1.18%	1.27%	1.30%	1.36%	1.49%
0.95%	0.99%	1.06%	1.12%	1.23%	1.33%	1.37%	1.43%	1.57%

0.62%	0.69%	40%	BBB	B	A	A
0.62%	0.69%	40%				
0.59%	0.69%	40%	A	BB	AA	A
0.57%	0.69%	40%	BBB	B	A	A
0.59%	0.69%	40%	A	BB	AA	A
		40%				
		40%				
0.69%	0.70%	40%	BB	BBB	BBB	A
0.69%	0.70%	40%	BB	BBB	BBB	A
0.69%	0.70%	40%	BB	BBB	BBB	A
0.69%	0.70%	40%	A	AA	AA	AA
0.69%	0.70%	40%	A	AA	AA	AA
0.73%	0.70%	40%	BBB	A	A	AA
0.70%	0.70%	40%	BBB	A	A	AA
0.69%	0.70%	40%	A	AA	AA	AA
0.67%	0.70%	40%	BBB	A	A	AA
0.69%	0.70%	40%	A	AA	AA	AA
0.67%	0.70%	40%	BBB	A	A	AA
0.69%	0.70%	40%	A	AA	AA	AA
0.67%	0.70%	40%	BBB	A	A	AA
0.67%	0.70%	40%				
0.69%	0.70%	40%	BB	BBB	BBB	A
0.69%	0.70%		BB	BBB	BBB	A
0.69%	0.70%	40%	A	AA	AA	AA
0.67%	0.70%	40%	BBB	A	A	AA
0.73%	0.70%	40%	BBB	A	A	AA
0.73%	0.70%	40%	BBB	A	A	AA
0.73%	0.70%	40%				
0.69%	0.70%	40%	A	AA	AA	AA
0.67%	0.70%	40%	BBB	A	A	AA
		70%				
		70%				
		70%				
		70%				
		40%				
2.73%	2.73%	40%	A	AA	A	AA
		40%				
2.73%	2.73%	40%	BB	BBB	BB	BBB
2.73%	2.73%	40%	A	AA	A	AA
		40%				
2.59%	2.60%	40%	BBB	A	BBB	A
		40%				
		67.50%				
		67.50%				
		67.50%				
		45%				
		45%				
		45%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%				
11.32%	11.68%	36.25%	NR	NR	NR	NR
11.32%	11.68%	36.25%	NR	NR	NR	NR
11.32%	11.68%	36.25%	NR	NR	NR	NR
10.90%	11.68%	36.25%	NR	NR	NR	NR
1.57%	1.68%	40%	BB	BB	BBB	BBB
1.57%	1.68%	40%	BB	BB	BBB	BBB
1.56%	1.71%	40%	A	A	AA	AA
1.66%	1.77%	40%	BBB	BBB	A	A
1.59%	1.70%	40%	BBB	BBB	A	A
1.56%	1.71%	40%	A	A	AA	AA
1.52%	1.62%	40%	BBB	BBB	A	A
1.56%	1.71%	40%	A	A	AA	AA
		40%				
1.57%	1.68%	40%	BB	BB	BBB	BBB
1.56%	1.71%	40%	A	A	AA	AA
1.66%	1.77%	40%	BBB	BBB	A	A
		40%				

A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
	NR				
	NR				
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
AA	AAA	AA	AA	A	A
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
BBB	A	BBB	BBB	BB	BB
BBB	A	BBB	BBB	BB	BB
AA	AAA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
A	AA	A	A	BBB	BBB
A	AA	A	A	BBB	BBB
AA	AAA	AA	AA	A	A
A	AA	AA	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
	NR				
	NR				
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB

NR	A	10	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
NR	A	5	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	N.Amer	United States
	NR	2	Industrials	Asia	Taiwan Province of China
	NR	2	Industrials	Asia	Taiwan Province of China
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	12	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
	NR			Europe	Spain
	NR			Europe	Spain
	NR			Europe	Spain
	NR			Europe	Spain
	NR		Industrials	Asia	Taiwan Province of China
A	AA	9	Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
BB	AA	10	Industrials	Asia	Taiwan Province of China
A	AA	9	Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
BBB	AA	10	Industrials	Asia	Taiwan Province of China
	NR		Consumer Services	N.Amer	United States
	NR	2	Health Care	Caribbean	Puerto Rico
	NR		Health Care	Caribbean	Puerto Rico
	NR	2	Health Care	Caribbean	Puerto Rico
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
BB	AA	11	Industrials	N.Amer	United States
BB	AA	11	Industrials	N.Amer	United States
A	AA	10	Industrials	N.Amer	United States
BBB	AA	11	Industrials	N.Amer	United States
BBB	AA	11	Industrials	N.Amer	United States
A	AA	10	Industrials	N.Amer	United States
BBB	A	3	Industrials	N.Amer	United States
A	AA	10	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	AA	11	Industrials	N.Amer	United States
A	AA	10	Industrials	N.Amer	United States
BBB	AA	11	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States

AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp

BBB	BB					
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BB					
BBB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

BB	BBB					
BB	BBB					
BB	BBB					
B	BBB					
B	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	CcyGrp
BBB	BBB	Thin	Thin	Thin	Thin	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier

WMIUSDMR	29-Aug-08 WMI
WMIUSDXR	29-Aug-08 WMI
WWWOOEURCR	29-Aug-08 WWWOO
WWWOOEURMM	29-Aug-08 WWWOO
WWWOOUSDMM	29-Aug-08 WWWOO
WPIEURMM	29-Aug-08 WPI
WPIEURMR	29-Aug-08 WPI
WPIEURXR	29-Aug-08 WPI
WPIGBPMR	29-Aug-08 WPI
WPIHKDMR	29-Aug-08 WPI
WPIILSMR	29-Aug-08 WPI
WPIUSDCR	29-Aug-08 WPI
WPIUSDMM	29-Aug-08 WPI
WPIUSDMR	29-Aug-08 WPI
WPIUSDXR	29-Aug-08 WPI
WCICOMUSDCR	29-Aug-08 WCICOM
WCICOMUSDMR	29-Aug-08 WCICOM
WCICOMUSDXR	29-Aug-08 WCICOM
WCICOMUSDMR	29-Aug-08 WCICOM
WCICOMUSDXR	29-Aug-08 WCICOM
WFT-IncCHFMR	29-Aug-08 WFT-Inc
WFT-IncEURCR	29-Aug-08 WFT-Inc
WFT-IncEURMM	29-Aug-08 WFT-Inc
WFT-IncEURMR	29-Aug-08 WFT-Inc
WFT-IncEURXR	29-Aug-08 WFT-Inc
WFT-IncGBPMR	29-Aug-08 WFT-Inc
WFT-IncJPYMR	29-Aug-08 WFT-Inc
WFT-IncUSDCR	29-Aug-08 WFT-Inc
WFT-IncUSDMM	29-Aug-08 WFT-Inc
WFT-IncUSDMR	29-Aug-08 WFT-Inc
WFT-IncUSDXR	29-Aug-08 WFT-Inc
WFTAUDMR	29-Aug-08 WFT
WFTCADMR	29-Aug-08 WFT
WFTCHFMR	29-Aug-08 WFT
WFTEURCR	29-Aug-08 WFT
WFTEURMR	29-Aug-08 WFT
WFTEURXR	29-Aug-08 WFT
WFTGBPMR	29-Aug-08 WFT
WFTHKDMR	29-Aug-08 WFT
WFTJPYMR	29-Aug-08 WFT
WFTTWDMR	29-Aug-08 WFT
WFTUSDCR	29-Aug-08 WFT
WFTUSDMR	29-Aug-08 WFT
WFTUSDXR	29-Aug-08 WFT
WEETEURCR	29-Aug-08 WEET
WEETEURMM	29-Aug-08 WEET
WEETEURMR	29-Aug-08 WEET
WEETGBPMM	29-Aug-08 WEET
WEETGBPMR	29-Aug-08 WEET
WRIAUDMR	29-Aug-08 WRI
WRIEURCR	29-Aug-08 WRI
WRIEURMM	29-Aug-08 WRI
WRIEURMR	29-Aug-08 WRI
WRIEURXR	29-Aug-08 WRI
WRIJPYMR	29-Aug-08 WRI
WRIUSDCR	29-Aug-08 WRI
WRIUSDMM	29-Aug-08 WRI
WRIUSDMR	29-Aug-08 WRI
WRIUSDXR	29-Aug-08 WRI
WLPAUDMR	29-Aug-08 WLP
WLPEURCR	29-Aug-08 WLP
WLPEURMM	29-Aug-08 WLP
WLPEURMR	29-Aug-08 WLP
WLPJPYMR	29-Aug-08 WLP
WLPTWDMR	29-Aug-08 WLP
WLPUSDCR	29-Aug-08 WLP
WLPUSDMM	29-Aug-08 WLP
WLPUSDMR	29-Aug-08 WLP
WLPUSDXR	29-Aug-08 WLP
WFCEURCR	29-Aug-08 WFC
WFCEURMM	29-Aug-08 WFC
WFCEURMR	29-Aug-08 WFC
WFCUSDCR	29-Aug-08 WFC
WFCUSDMM	29-Aug-08 WFC

Waste Mgmt Inc	9D516R	SNRFOR	USD	MR	Composite
Waste Mgmt Inc	9D516R	SNRFOR	USD	XR	Composite
WATERFORD WEDGWOOD PLC	GPDAFG	SNRFOR	EUR	CR	Composite
WATERFORD WEDGWOOD PLC	GPDAFG	SNRFOR	EUR	MM	Composite
WATERFORD WEDGWOOD PLC	GPDAFG	SNRFOR	USD	MM	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	EUR	MM	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	EUR	MR	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	EUR	XR	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	GBP	MR	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	HKD	MR	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	ILS	MR	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	USD	CR	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	USD	MM	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	USD	MR	Composite
Watson Pharmaceuticals Inc	9D68EB	SNRFOR	USD	XR	Composite
WCI Cmntys Inc	9BBB5F	SNRFOR	USD	CR	Composite
WCI Cmntys Inc	9BBB5F	SNRFOR	USD	MR	Composite
WCI Cmntys Inc	9BBB5F	SNRFOR	USD	XR	Composite
WCI Cmntys Inc	9BBB5F	SUBLT2	USD	MR	Composite
WCI Cmntys Inc	9BBB5F	SUBLT2	USD	XR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	CHF	MR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	EUR	CR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	EUR	MM	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	EUR	MR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	EUR	XR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	GBP	MR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	JPY	MR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	USD	CR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	USD	MM	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	USD	MR	Composite
Weatherford Intl Inc	9DB77B	SNRFOR	USD	XR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	AUD	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	CAD	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	CHF	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	EUR	CR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	EUR	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	EUR	XR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	GBP	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	HKD	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	JPY	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	TWD	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	USD	CR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	USD	MR	Composite
Weatherford Intl Ltd	GPE58H	SNRFOR	USD	XR	Composite
Weetabix Ltd	GPE6A9	SECDOM	EUR	CR	Composite
Weetabix Ltd	GPE6A9	SECDOM	EUR	MM	Composite
Weetabix Ltd	GPE6A9	SECDOM	EUR	MR	Composite
Weetabix Ltd	GPE6A9	SECDOM	GBP	MM	Composite
Weetabix Ltd	GPE6A9	SECDOM	GBP	MR	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	AUD	MR	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	EUR	CR	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	EUR	MM	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	EUR	MR	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	EUR	XR	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	JPY	MR	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	USD	CR	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	USD	MM	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	USD	MR	Composite
Weingarten Rlty Invs	9DCFB5	SNRFOR	USD	XR	Composite
WellPoint Inc	9DDGAY	SNRFOR	AUD	MR	Composite
WellPoint Inc	9DDGAY	SNRFOR	EUR	CR	Composite
WellPoint Inc	9DDGAY	SNRFOR	EUR	MM	Composite
WellPoint Inc	9DDGAY	SNRFOR	EUR	MR	Composite
WellPoint Inc	9DDGAY	SNRFOR	JPY	MR	Composite
WellPoint Inc	9DDGAY	SNRFOR	TWD	MR	Composite
WellPoint Inc	9DDGAY	SNRFOR	USD	CR	Composite
WellPoint Inc	9DDGAY	SNRFOR	USD	MM	Composite
WellPoint Inc	9DDGAY	SNRFOR	USD	MR	Composite
WellPoint Inc	9DDGAY	SNRFOR	USD	XR	Composite
Wells Fargo & Co	9DDGBA	PREFT1	EUR	CR	Composite
Wells Fargo & Co	9DDGBA	PREFT1	EUR	MM	Composite
Wells Fargo & Co	9DDGBA	PREFT1	EUR	MR	Composite
Wells Fargo & Co	9DDGBA	PREFT1	USD	CR	Composite
Wells Fargo & Co	9DDGBA	PREFT1	USD	MM	Composite

0.90%	0.94%	1.01%	1.07%	1.18%	1.27%	1.30%	1.36%	1.49%
0.87%	0.90%	0.97%	1.02%	1.10%	1.20%	1.26%	1.31%	1.44%
4.29%	4.28%	3.90%	4.52%	4.77%	4.36%	4.28%	4.62%	4.84%
4.29%	4.28%	3.90%	4.52%	4.77%	4.36%	4.28%	4.62%	4.84%
4.29%	4.28%	3.90%	4.52%	4.77%	4.36%	4.28%	4.62%	4.84%
0.14%	0.22%	0.28%	0.40%	0.49%	0.60%	0.72%	0.78%	1.13%
0.14%	0.22%	0.27%	0.39%	0.48%	0.59%	0.68%	0.75%	1.13%
0.14%	0.22%	0.28%	0.40%	0.49%	0.60%	0.72%	0.78%	1.13%
0.14%	0.22%	0.28%	0.40%	0.49%	0.60%	0.72%	0.78%	1.13%
0.14%	0.22%	0.30%	0.43%	0.52%	0.64%	0.76%	0.82%	1.13%
0.14%	0.22%	0.28%	0.40%	0.49%	0.60%	0.72%	0.78%	1.13%
0.14%	0.22%	0.27%	0.39%	0.48%	0.59%	0.68%	0.75%	1.13%

87.30%	88.75%	81.30%	76.20%	72.75%	71.25%	69.50%	68.76%	48.46%
87.30%	88.75%	81.30%	76.20%	72.75%	71.25%	69.50%	68.76%	48.46%
0.54%	0.62%	0.70%	1.05%	1.16%	1.27%	1.35%	1.43%	1.54%
0.52%	0.59%	0.67%	1.00%	1.12%	1.21%	1.29%	1.35%	1.47%
0.50%	0.57%	0.64%	0.96%	1.04%	1.16%	1.23%	1.32%	1.41%
0.52%	0.59%	0.67%	1.00%	1.12%	1.21%	1.29%	1.35%	1.47%
0.54%	0.62%	0.70%	1.05%	1.16%	1.27%	1.35%	1.43%	1.54%
0.52%	0.59%	0.67%	1.00%	1.12%	1.21%	1.29%	1.35%	1.47%
0.50%	0.57%	0.64%	0.96%	1.04%	1.16%	1.23%	1.32%	1.41%
0.48%	0.60%	0.80%	0.98%	1.09%	1.22%	1.28%	1.35%	1.42%
0.48%	0.60%	0.80%	0.98%	1.09%	1.22%	1.28%	1.35%	1.45%
0.48%	0.60%	0.80%	0.98%	1.09%	1.22%	1.28%	1.35%	1.45%
0.48%	0.63%	0.85%	1.03%	1.16%	1.28%	1.36%	1.43%	1.51%
0.48%	0.60%	0.80%	0.98%	1.09%	1.22%	1.28%	1.35%	1.45%
0.48%	0.60%	0.80%	0.98%	1.09%	1.22%	1.28%	1.35%	1.45%
0.48%	0.60%	0.80%	0.98%	1.09%	1.22%	1.28%	1.35%	1.42%
0.48%	0.63%	0.85%	1.03%	1.16%	1.28%	1.36%	1.43%	1.51%
0.48%	0.60%	0.80%	0.98%	1.09%	1.22%	1.28%	1.35%	1.45%
0.48%	0.58%	0.78%	0.94%	1.06%	1.17%	1.25%	1.30%	1.38%

1.47%	1.78%	2.26%	2.53%	2.74%	2.92%	2.80%	2.65%	3.08%
1.47%	1.75%	2.25%	2.53%	2.74%	2.92%	2.80%	2.67%	3.08%
1.47%	1.78%	2.26%	2.53%	2.74%	2.92%	2.80%	2.65%	3.08%
1.47%	1.77%	2.28%	2.55%	2.76%	2.95%	2.82%	2.68%	3.08%
1.47%	1.75%	2.25%	2.53%	2.74%	2.92%	2.80%	2.67%	3.08%
0.55%	0.65%	0.99%	1.06%	1.21%	1.30%	1.34%	1.41%	1.55%
0.55%	0.69%	1.05%	1.12%	1.28%	1.37%	1.41%	1.48%	1.55%
0.55%	0.66%	0.97%	1.08%	1.23%	1.32%	1.36%	1.42%	1.55%
0.55%	0.65%	0.96%	1.07%	1.22%	1.30%	1.34%	1.41%	1.55%
0.55%	0.65%	0.99%	1.06%	1.21%	1.30%	1.34%	1.41%	1.55%
0.55%	0.65%	0.99%	1.06%	1.21%	1.30%	1.34%	1.41%	1.55%
0.55%	0.69%	1.05%	1.12%	1.28%	1.37%	1.41%	1.48%	1.55%
0.55%	0.69%	1.05%	1.12%	1.28%	1.37%	1.41%	1.48%	1.55%
0.55%	0.65%	0.96%	1.07%	1.22%	1.30%	1.34%	1.41%	1.55%
0.55%	0.63%	0.96%	1.03%	1.17%	1.26%	1.29%	1.36%	1.55%

1.56%	1.71%	40% A	A	AA	AA
1.52%	1.62%	40% BBB	BBB	A	A
4.81%		40% NR	NR	NR	NR
4.81%		40% NR	NR	NR	NR
4.81%		40% NR	NR	NR	NR
		40%			
0.75%	0.78%	40% NR	NR	BB	BB
0.75%	0.78%	40% NR	NR	BB	BBB
0.75%	0.78%	40% NR	NR	BB	BB
		40%			
0.75%	0.78%	40% NR	NR	BB	BB
0.75%	0.78%	40% NR	NR	BB	B
		40%			
0.75%	0.78%	40% NR	NR	BB	BB
0.75%	0.78%	40% NR	NR	BB	BBB
		40%			
		40%			
		40%			
48.38%	48.37%	32% NR	NR	NR	NR
48.38%	48.37%	32% NR	NR	NR	NR
		40%			
1.62%	1.90%	40% BBB	BBB	BBB	A
		40%			
1.54%	1.80%	40% A	A	A	AA
1.48%	1.74%	40% BBB	BBB	BBB	A
1.54%	1.80%	40% A	A	A	AA
		40%			
1.62%	1.90%	40% BBB	BBB	BBB	A
		40%			
1.54%	1.80%	40% A	A	A	AA
1.48%	1.74%	40% BBB	BBB	BBB	A
1.37%	1.41%	40% NR	BB	BB	BBB
1.38%	1.41%	40% NR	A	A	AA
1.38%	1.41%	40% NR	A	A	AA
1.46%	1.41%	40% NR	BBB	BBB	A
1.38%	1.41%	40% NR	A	A	AA
		40%			
1.38%	1.41%	40% NR	A	A	AA
		40%			
1.37%	1.41%	40% NR	BB	BB	BBB
		40%			
1.46%	1.41%	40% NR	BBB	BBB	A
1.38%	1.41%	40% NR	A	A	AA
1.33%	1.41%	40% NR	BBB	BBB	A
		70%			
		70%			
		70%			
		70%			
		70%			
2.56%	2.36%	38.75% NR	CCC	BB	CCC
		38.75%			
		38.75%			
2.56%	2.36%	38.75% NR	BB	BBB	BBB
		38.75%			
2.56%	2.36%	38.75% NR	CCC	BB	CCC
		38.75%			
2.56%	2.36%	38.75% NR	B	BBB	B
2.56%	2.36%	38.75% NR	BB	BBB	BBB
		38.75%			
1.57%	1.64%	40% NR	B	BB	B
1.66%	1.64%	40% NR	BB	BBB	BB
1.59%	1.64%	40% NR	BB	BBB	BB
1.57%	1.64%	40% NR	BBB	A	BBB
1.57%	1.64%	40% NR	B	BB	B
1.57%	1.64%	40%			
1.66%	1.64%	40% NR	BB	BBB	BB
1.66%	1.64%	40%			
1.57%	1.64%	40% NR	BBB	A	BBB
1.52%	1.64%	40% NR	BB	BBB	BB
		10%			
		10%			
		10%			
		10%			
		10%			

AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BB	BBB	BBB	B	NR	NR
BBB	A	BBB	BBB	NR	NR
BB	BBB	BBB	B	NR	NR
BB	BBB	BBB	B	NR	NR
BB	BBB	BB	B	NR	NR
BB	BBB	BBB	B	NR	NR
BBB	A	BBB	BBB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
A	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BB	B	BB	BB	NR	NR
A	A	A	BBB	NR	NR
BB	B	BB	BB	NR	NR
BBB	BB	BBB	BBB	NR	NR
A	A	A	BBB	NR	NR
BB	CCC	CCC	CCC	NR	BB
BBB	B	B	B	NR	BBB
BBB	B	B	B	NR	BBB
A	BB	BB	BB	NR	A
BB	CCC	CCC	CCC	NR	BB
BBB	B	B	B	NR	BBB
A	BB	BB	BB	NR	A
BBB	B	B	B	NR	BBB

A	AA	10	Industrials	N.Amer	United States
BBB	A	3	Industrials	N.Amer	United States
	NR	2	Consumer Goods	Europe	Ireland
	NR	2	Consumer Goods	Europe	Ireland
	NR	2	Consumer Goods	Europe	Ireland
	NR		Health Care	N.Amer	United States
NR	BB	4	Health Care	N.Amer	United States
NR	BB	6	Health Care	N.Amer	United States
NR	BB	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BB	4	Health Care	N.Amer	United States
NR	BB	7	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BB	4	Health Care	N.Amer	United States
NR	BB	6	Health Care	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
	NR		Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
NR	NR	2	Consumer Goods	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	A	8	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	8	Oil & Gas	N.Amer	United States
BBB	A	4	Oil & Gas	N.Amer	United States
A	A	8	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
BBB	A	8	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
A	A	8	Oil & Gas	N.Amer	United States
BBB	A	4	Oil & Gas	N.Amer	United States
NR	A	9	Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
	NR		Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
	NR		Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
	NR		Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
NR	A	9	Oil & Gas	N.Amer	Bermuda
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
	NR		Consumer Goods	Europe	United Kingdom
NR	BBB	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	7	Financials	N.Amer	United States
NR	BBB	6	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
NR	BBB	4	Health Care	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States

BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
CCC	BB	Thin	Thin	Thin	Thin	Thin
BB	A					
BB	A	Thin	Thin	CcyGrp	CcyGrp	DocAdj
BB	A	Thin	Thin	DocAdj	CcyGrp	CcyGrp
BB	A	Thin	Thin	CcyGrp	CcyGrp	DocAdj
BB	A					
BB	A	Thin	Thin	CcyGrp	CcyGrp	DocAdj
BB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	Thin	Thin	CcyGrp	CcyGrp	DocAdj
BB	A	Thin	Thin	DocAdj	CcyGrp	CcyGrp
CCC	BBB					
CCC	BBB					
CCC	BBB					
CCC	BBB	Thin	Thin	Thin	Thin	Thin
CCC	BBB	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	CcyGrp
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj

BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	BBB					
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	BBB					
A	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA					
AA	AA					
AA	AA					
AA	AA					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin

CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Thin
Thin

WFCUSDMR	29-Aug-08 WFC
WFCAUDMR	29-Aug-08 WFC
WFCAUDXR	29-Aug-08 WFC
WFCCADMR	29-Aug-08 WFC
WFCCHFMR	29-Aug-08 WFC
WFCEURCR	29-Aug-08 WFC
WFCEURMM	29-Aug-08 WFC
WFCEURMR	29-Aug-08 WFC
WFCEURXR	29-Aug-08 WFC
WFCGBPMM	29-Aug-08 WFC
WFCGBPMR	29-Aug-08 WFC
WFCGBPXR	29-Aug-08 WFC
WFCHKDMR	29-Aug-08 WFC
WFCHKDXR	29-Aug-08 WFC
WFCJPYMR	29-Aug-08 WFC
WFCJPYXR	29-Aug-08 WFC
WFCNZDMR	29-Aug-08 WFC
WFCSEKMR	29-Aug-08 WFC
WFCSEKXR	29-Aug-08 WFC
WFCSGDMR	29-Aug-08 WFC
WFCTWDMR	29-Aug-08 WFC
WFCUSDCR	29-Aug-08 WFC
WFCUSDMM	29-Aug-08 WFC
WFCUSDMR	29-Aug-08 WFC
WFCUSDXR	29-Aug-08 WFC
WFCAUDMR	29-Aug-08 WFC
WFCDKKMR	29-Aug-08 WFC
WFCEURCR	29-Aug-08 WFC
WFCEURMM	29-Aug-08 WFC
WFCEURMR	29-Aug-08 WFC
WFCEURXR	29-Aug-08 WFC
WFCGBPMR	29-Aug-08 WFC
WFCHKDMR	29-Aug-08 WFC
WFCJPYMR	29-Aug-08 WFC
WFCSGDMR	29-Aug-08 WFC
WFCTWDMR	29-Aug-08 WFC
WFCUSDCR	29-Aug-08 WFC
WFCUSDMM	29-Aug-08 WFC
WFCUSDMR	29-Aug-08 WFC
WFCUSDXR	29-Aug-08 WFC
WFC-BankNAUSDCR	29-Aug-08 WFC-BankNA
WFC-BankNAUSDMM	29-Aug-08 WFC-BankNA
WFC-BankNAUSDMR	29-Aug-08 WFC-BankNA
WFC-BankNAUSDXR	29-Aug-08 WFC-BankNA
WFC-BankNAUSDMM	29-Aug-08 WFC-BankNA
WFC-BankNAUSDMR	29-Aug-08 WFC-BankNA
WFC-BankNAUSDXR	29-Aug-08 WFC-BankNA
WENLAUDMM	29-Aug-08 WENL
WENLCHFMM	29-Aug-08 WENL
WENLEURCR	29-Aug-08 WENL
WENLEURMM	29-Aug-08 WENL
WENLEURMR	29-Aug-08 WENL
WENLEURXR	29-Aug-08 WENL
WENLHKDMM	29-Aug-08 WENL
WENLJPYMM	29-Aug-08 WENL
WENLUSDCR	29-Aug-08 WENL
WENLUSDMM	29-Aug-08 WENL
WENLUSDMR	29-Aug-08 WENL
WENAUDMR	29-Aug-08 WEN
WENCADMR	29-Aug-08 WEN
WENEURMM	29-Aug-08 WEN
WENEURMR	29-Aug-08 WEN
WENEURXR	29-Aug-08 WEN
WENGBPXR	29-Aug-08 WEN
WENHKDMR	29-Aug-08 WEN
WENJPYMM	29-Aug-08 WEN
WENJPYMR	29-Aug-08 WEN
WENUSDCR	29-Aug-08 WEN
WENUSDMM	29-Aug-08 WEN
WENUSDMR	29-Aug-08 WEN
WENUSDXR	29-Aug-08 WEN
WESAUAUDCR	29-Aug-08 WESAU
WESAUAUDMR	29-Aug-08 WESAU
WESAUEURCR	29-Aug-08 WESAU

Wells Fargo & Co	9DDGBA	PREFT1	USD	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	AUD	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	AUD	XR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	CAD	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	CHF	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	EUR	CR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	EUR	MM	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	EUR	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	EUR	XR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	GBP	MM	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	GBP	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	GBP	XR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	HKD	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	HKD	XR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	JPY	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	JPY	XR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	NZD	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	SEK	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	SEK	XR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	SGD	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	TWD	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	USD	CR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	USD	MM	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	USD	MR	Composite
Wells Fargo & Co	9DDGBA	SNRFOR	USD	XR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	AUD	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	DKK	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	EUR	CR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	EUR	MM	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	EUR	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	EUR	XR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	GBP	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	HKD	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	JPY	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	SGD	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	TWD	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	USD	CR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	USD	MM	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	USD	MR	Composite
Wells Fargo & Co	9DDGBA	SUBLT2	USD	XR	Composite
Wells Fargo Bk NA	9DDH8V	SNRFOR	USD	CR	Composite
Wells Fargo Bk NA	9DDH8V	SNRFOR	USD	MM	Composite
Wells Fargo Bk NA	9DDH8V	SNRFOR	USD	MR	Composite
Wells Fargo Bk NA	9DDH8V	SNRFOR	USD	XR	Composite
Wells Fargo Bk NA	9DDH8V	SUBLT2	USD	MM	Composite
Wells Fargo Bk NA	9DDH8V	SUBLT2	USD	MR	Composite
Wells Fargo Bk NA	9DDH8V	SUBLT2	USD	XR	Composite
WENDEL	FOHB91	SNRFOR	AUD	MM	Composite
WENDEL	FOHB91	SNRFOR	CHF	MM	Composite
WENDEL	FOHB91	SNRFOR	EUR	CR	Composite
WENDEL	FOHB91	SNRFOR	EUR	MM	Composite
WENDEL	FOHB91	SNRFOR	EUR	MR	Composite
WENDEL	FOHB91	SNRFOR	EUR	XR	Composite
WENDEL	FOHB91	SNRFOR	HKD	MM	Composite
WENDEL	FOHB91	SNRFOR	JPY	MM	Composite
WENDEL	FOHB91	SNRFOR	USD	CR	Composite
WENDEL	FOHB91	SNRFOR	USD	MM	Composite
WENDEL	FOHB91	SNRFOR	USD	MR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	AUD	MR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	CAD	MR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	EUR	MM	Composite
Wendys Intl Inc	9E55E9	SNRFOR	EUR	MR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	EUR	XR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	GBP	XR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	HKD	MR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	JPY	MM	Composite
Wendys Intl Inc	9E55E9	SNRFOR	JPY	MR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	USD	CR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	USD	MM	Composite
Wendys Intl Inc	9E55E9	SNRFOR	USD	MR	Composite
Wendys Intl Inc	9E55E9	SNRFOR	USD	XR	Composite
Wesfarmers Ltd	QZEDF7	SNRFOR	AUD	CR	Composite
Wesfarmers Ltd	QZEDF7	SNRFOR	AUD	MR	Composite
Wesfarmers Ltd	QZEDF7	SNRFOR	EUR	CR	Composite

	1.83%	1.88%	1.92%		2.05%	2.05%	2.05%	
0.72%	0.81%	0.96%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.72%	0.78%	0.92%	1.04%	1.12%	1.21%	1.24%	1.23%	1.33%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.76%	0.87%	0.98%	1.13%	1.22%	1.32%	1.30%	1.30%	1.40%
0.73%	0.83%	0.94%	1.08%	1.18%	1.27%	1.25%	1.24%	1.35%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.69%	0.81%	0.90%	1.02%	1.12%	1.22%	1.19%	1.19%	1.28%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.69%	0.81%	0.90%	1.02%	1.12%	1.22%	1.19%	1.19%	1.28%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.69%	0.81%	0.90%	1.02%	1.12%	1.22%	1.19%	1.19%	1.28%
0.72%	0.82%	0.93%	1.06%	1.16%	1.25%	1.24%	1.23%	1.33%
0.72%	0.82%	0.93%	1.06%	1.12%	1.21%	1.24%	1.23%	1.33%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.69%	0.81%	0.90%	1.02%	1.12%	1.22%	1.19%	1.19%	1.28%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.76%	0.87%	0.98%	1.13%	1.22%	1.32%	1.30%	1.30%	1.40%
0.73%	0.83%	0.94%	1.08%	1.18%	1.27%	1.25%	1.24%	1.35%
0.72%	0.83%	0.93%	1.08%	1.17%	1.25%	1.24%	1.23%	1.33%
0.69%	0.81%	0.90%	1.02%	1.12%	1.22%	1.19%	1.19%	1.28%
1.28%	1.39%	1.48%	1.57%	1.59%	1.70%	1.67%	1.65%	2.03%
1.45%	1.53%	1.61%	1.68%	1.68%	1.79%	1.75%	1.73%	2.03%
1.39%	1.47%	1.55%	1.61%	1.61%	1.71%	1.68%	1.66%	2.03%
1.38%	1.46%	1.53%	1.59%	1.59%	1.70%	1.67%	1.65%	2.03%
1.38%	1.46%	1.53%	1.59%	1.59%	1.70%	1.67%	1.65%	2.03%
1.38%	1.46%	1.53%	1.59%	1.59%	1.70%	1.67%	1.65%	2.03%
1.28%	1.39%	1.48%	1.57%	1.59%	1.70%	1.67%	1.65%	2.03%
1.38%	1.46%	1.53%	1.59%	1.59%	1.70%	1.67%	1.65%	2.03%
1.38%	1.46%	1.53%	1.59%	1.59%	1.70%	1.67%	1.65%	2.03%
1.45%	1.53%	1.61%	1.68%	1.68%	1.79%	1.75%	1.73%	2.03%
1.38%	1.46%	1.53%	1.59%	1.59%	1.70%	1.67%	1.65%	2.03%
1.33%	1.40%	1.48%	1.53%	1.53%	1.63%	1.60%	1.59%	2.03%
		0.67%	0.64%	0.72%	0.78%	1.13%	1.16%	
		0.67%	0.64%	0.72%	0.78%	1.13%	1.16%	
		0.67%	0.64%	0.72%	0.78%	1.13%	1.16%	
0.59%	0.72%	0.90%	1.49%	1.55%	1.62%	1.62%	1.60%	
0.59%	0.72%	0.90%	1.49%	1.55%	1.62%	1.62%	1.60%	
0.59%	0.72%	0.90%	1.49%	1.55%	1.62%	1.62%	1.60%	
2.58%	2.94%	3.48%	3.86%	4.12%	4.32%	4.40%	4.42%	4.33%
2.56%	2.93%	3.46%	3.84%	4.11%	4.32%	4.39%	4.42%	4.33%
2.68%	3.06%	3.62%	4.01%	4.28%	4.50%	4.57%	4.61%	4.48%
2.56%	2.93%	3.46%	3.84%	4.11%	4.32%	4.39%	4.42%	4.33%
2.54%	2.90%	3.43%	3.81%	4.07%	4.27%	4.35%	4.38%	4.26%
2.45%	2.80%	3.31%	3.67%	3.92%	4.11%	4.19%	4.22%	4.10%
2.56%	2.93%	3.46%	3.84%	4.11%	4.32%	4.39%	4.42%	4.33%
2.58%	2.94%	3.48%	3.86%	4.12%	4.32%	4.40%	4.42%	4.33%
2.68%	3.06%	3.62%	4.01%	4.28%	4.50%	4.57%	4.61%	4.48%
2.56%	2.93%	3.46%	3.84%	4.11%	4.32%	4.39%	4.42%	4.33%
1.69%	1.92%	2.32%	2.72%	2.93%	3.15%	3.06%	3.01%	3.35%
1.70%	1.98%	2.35%	2.76%	2.96%	3.17%	3.10%	3.04%	3.40%
1.70%	1.98%	2.35%	2.76%	2.96%	3.17%	3.10%	3.04%	3.40%
1.63%	1.85%	2.22%	2.62%	2.84%	3.06%	2.96%	2.91%	3.27%
1.63%	1.85%	2.22%	2.62%	2.84%	3.06%	2.96%	2.91%	3.27%
1.69%	1.92%	2.32%	2.72%	2.93%	3.15%	3.06%	3.01%	3.35%
1.79%	2.05%	2.46%	2.89%	3.12%	3.34%	3.26%	3.20%	3.57%
1.70%	1.98%	2.35%	2.76%	2.96%	3.17%	3.10%	3.04%	3.40%
1.63%	1.85%	2.22%	2.62%	2.84%	3.06%	2.96%	2.91%	3.27%
0.82%	0.89%	1.02%	1.15%	1.25%	1.35%	1.43%	1.52%	1.55%
0.88%	0.94%	1.07%	1.22%	1.32%	1.42%	1.50%	1.60%	1.55%

		10%	NR	NR	NR
1.37%	1.32%	40% BBB	A	A	A
1.37%	1.32%	40% BBB	BBB	BBB	BBB
1.37%	1.32%	40% AA	AA	AA	AA
1.37%	1.32%	40% AA	AA	AA	AA
1.44%	1.32%	40% A	A	A	A
1.39%	1.32%	40% A	A	A	A
1.37%	1.32%	40% AA	AA	AA	AA
1.32%	1.32%	40% A	A	A	A
		40%			
1.37%	1.32%	40% AA	AA	AA	AA
1.32%	1.32%	40% A	A	A	A
1.37%	1.32%	40% AA	AA	AA	AA
1.32%	1.32%	40% A	A	A	A
1.37%	1.32%	40% BBB	BBB	BBB	BBB
1.37%	1.32%	BBB	BBB	BBB	BBB
1.37%	1.32%	40% AA	AA	AA	AA
1.37%	1.32%	40% AA	AA	AA	AA
1.32%	1.32%	40% A	A	A	A
1.37%	1.32%	40% AA	AA	AA	AA
		40%			
1.44%	1.32%	40% A	A	A	A
1.39%	1.32%	40% A	A	A	A
1.37%	1.32%	40% AA	AA	AA	AA
1.32%	1.32%	40% A	A	A	A
1.85%		20% BBB	BBB	BBB	BBB
		20%			
1.85%		20% BBB	A	A	A
1.85%		20% BBB	A	A	A
1.85%		20% A	AA	AA	AA
		20%			
1.85%		20% A	AA	AA	AA
1.85%		20% A	AA	AA	AA
1.85%		20% BBB	BBB	BBB	BBB
1.85%		20% A	AA	AA	AA
1.85%		20% A	AA	AA	AA
1.85%		20% BBB	A	A	A
		20%			
1.85%		20% A	AA	AA	AA
1.85%		20% BBB	A	A	A
		40%			
		40%		NR	NR
		40%		NR	NR
		40%		NR	NR
		25% NR	NR	NR	NR
		25% NR	NR	NR	NR
		25% NR	NR	NR	NR
4.62%	4.39%	40% BBB	BBB	BBB	BBB
4.62%	4.48%	40% AA	AA	AA	AA
4.62%	4.66%	40% A	A	A	A
4.62%	4.48%	40% AA	AA	AA	AA
4.62%	4.43%	40% A	A	A	A
4.62%	4.27%	40% A	A	A	A
4.62%	4.48%	40% AA	AA	AA	AA
4.62%	4.39%	40% BBB	BBB	BBB	BBB
4.62%	4.66%	40% A	A	A	A
4.62%	4.48%	40% AA	AA	AA	AA
		40%			
3.43%	3.49%	40% BBB	BBB	BBB	BBB
3.46%	3.49%	40% AA	A	AA	AA
		40%			
3.46%	3.49%	40% AA	A	AA	AA
3.26%	3.49%	40% A	A	A	AA
3.26%	3.49%	40% A	A	A	AA
		40%			
		40%			
3.43%	3.49%	40% BBB	BBB	BBB	BBB
3.65%	3.49%	40% A	A	A	A
		40%			
3.46%	3.49%	40% AA	A	AA	AA
3.26%	3.49%	40% A	A	A	AA
		40%			
2.03%	1.65%	40% BBB	BBB	BBB	A
2.03%	1.65%	40% BBB	A	A	AA

	NR	NR	NR		
A	A	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
AA	AA	A	A	BBB	BBB
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
A	A	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
AAA	AAA	AA	AA	A	A
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
AA	AA	A	A	BBB	BBB
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
AAA	AAA	AAA	AAA	NR	NR
AAA	AAA	AAA	AAA	NR	NR
AAA	AAA	AAA	AAA	NR	NR
A	A	A	A	NR	NR
AAA	AAA	AAA	AAA	NR	NR
AAA	AAA	AAA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
AAA	AAA	AAA	AAA	NR	NR
AA	AA	AA	AA	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	A	BB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	A	BB	NR
A	A	A	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	A
A	AA	A	A	BBB	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	A	A	BBB	A
BBB	BBB	A	A	NR	NR
A	A	AA	A	NR	NR

	NR	2	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	A	4	Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	A	3	Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	16	Financials	N.Amer	United States
NR	AA	15	Financials	N.Amer	United States
NR	A	9	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	AA	13	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
	NR	2	Financials	N.Amer	United States
BB	AA	8	Financials	Europe	France
A	AA	8	Financials	Europe	France
BBB	AA	8	Financials	Europe	France
A	AA	8	Financials	Europe	France
BBB	AA	8	Financials	Europe	France
BBB	AA	8	Financials	Europe	France
A	AA	8	Financials	Europe	France
BB	AA	8	Financials	Europe	France
BBB	AA	8	Financials	Europe	France
A	AA	8	Financials	Europe	France
	NR		Financials	Europe	France
NR	AA	11	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
NR	AA	11	Consumer Services	N.Amer	United States
NR	A	6	Consumer Services	N.Amer	United States
	NR		Consumer Services	Oceania	Australia
NR	AA	11	Consumer Services	Oceania	Australia
NR	AA	11	Consumer Services	Oceania	Australia

AA	AA		Thin	Thin	Thin	
AA	AA	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA					
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
AAA	AA					
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AAA	AA			Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
AA	AA	Thin	Thin	Thin	Thin	Thin
	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB					
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Thin	Thin	Thin			
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

WESAUEURMM	29-Aug-08 WESAU
WESAUEURMR	29-Aug-08 WESAU
WESAUUSDCR	29-Aug-08 WESAU
WESAUUSDMR	29-Aug-08 WESAU
WESWAT-SvcsLtdEURCR	29-Aug-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdEURMM	29-Aug-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdEURMR	29-Aug-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdGBPCR	29-Aug-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdGBPMM	29-Aug-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdUSDCR	29-Aug-08 WESWAT-SvcsLtd
WESWAT-SvcsLtdUSDMM	29-Aug-08 WESWAT-SvcsLtd
WFTCNCADMR	29-Aug-08 WFTCN
WFTCNUSDMR	29-Aug-08 WFTCN
WJRAILJPYCR	29-Aug-08 WJRAIL
WJRAILJPYMR	29-Aug-08 WJRAIL
WJRAILJPYXR	29-Aug-08 WJRAIL
WJRAILUSDCR	29-Aug-08 WJRAIL
WREURMM	29-Aug-08 WR
WREURMR	29-Aug-08 WR
WRUSDCR	29-Aug-08 WR
WRUSDMM	29-Aug-08 WR
WRUSDMR	29-Aug-08 WR
WRUSDXR	29-Aug-08 WR
WECADMR	29-Aug-08 WE
WEUSDCR	29-Aug-08 WE
WEUSDMR	29-Aug-08 WE
PPTAU-WestCapAUDMR	29-Aug-08 PPTAU-WestCap
PPTAU-WestCapEURMR	29-Aug-08 PPTAU-WestCap
PPTAU-WestCapUSDCR	29-Aug-08 PPTAU-WestCap
PPTAU-WestCapUSDMR	29-Aug-08 PPTAU-WestCap
PPTAU-WestTstAUDMM	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstAUDMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstCHFMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstEURCR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstEURMM	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstEURMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstGBPMM	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstGBPMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstHKDMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstJPYMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstSGDMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstTWDMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstUSDCR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstUSDMM	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstUSDMR	29-Aug-08 PPTAU-WestTst
PPTAU-WestTstUSDXR	29-Aug-08 PPTAU-WestTst
WLKCCUSDCR	29-Aug-08 WLKCC
WLKCCUSDMR	29-Aug-08 WLKCC
WLKCCUSDXR	29-Aug-08 WLKCC
WESTLBAUDCR	29-Aug-08 WESTLB
WESTLBAUDMM	29-Aug-08 WESTLB
WESTLBCHFCR	29-Aug-08 WESTLB
WESTLBCHFMM	29-Aug-08 WESTLB
WESTLBEURCR	29-Aug-08 WESTLB
WESTLBEURMM	29-Aug-08 WESTLB
WESTLBEURMR	29-Aug-08 WESTLB
WESTLBEURXR	29-Aug-08 WESTLB
WESTLBGBPMM	29-Aug-08 WESTLB
WESTLBHKDCR	29-Aug-08 WESTLB
WESTLBHKDMM	29-Aug-08 WESTLB
WESTLBJPYCR	29-Aug-08 WESTLB
WESTLBJPYMM	29-Aug-08 WESTLB
WESTLBNZDCR	29-Aug-08 WESTLB
WESTLBNZDMM	29-Aug-08 WESTLB
WESTLBUSDCR	29-Aug-08 WESTLB
WESTLBUSDMM	29-Aug-08 WESTLB
WESTLBUSDMR	29-Aug-08 WESTLB
WESTLBUSDXR	29-Aug-08 WESTLB
WESTLBAUDMM	29-Aug-08 WESTLB
WESTLBDKKMM	29-Aug-08 WESTLB
WESTLBEURCR	29-Aug-08 WESTLB
WESTLBEURMM	29-Aug-08 WESTLB
WESTLBEURMR	29-Aug-08 WESTLB
WESTLBEURXR	29-Aug-08 WESTLB

Wesfarmers Ltd	QZEDF7	SNRFOR	EUR	MM	Composite
Wesfarmers Ltd	QZEDF7	SNRFOR	EUR	MR	Composite
Wesfarmers Ltd	QZEDF7	SNRFOR	USD	CR	Composite
Wesfarmers Ltd	QZEDF7	SNRFOR	USD	MR	Composite
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	EUR	CR	Composite
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	EUR	MM	Composite
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	EUR	MR	Composite
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	GBP	CR	Composite
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	GBP	MM	Composite
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	USD	CR	Composite
WESSEX WATER SERVICES Ltd	GPE97J	SNRFOR	USD	MM	Composite
West Fraser Timber Co Ltd	9E7AC9	SNRFOR	CAD	MR	Composite
West Fraser Timber Co Ltd	9E7AC9	SNRFOR	USD	MR	Composite
West Japan Rwy Co	JSE59D	SNRFOR	JPY	CR	Composite
West Japan Rwy Co	JSE59D	SNRFOR	JPY	MR	Composite
West Japan Rwy Co	JSE59D	SNRFOR	JPY	XR	Composite
West Japan Rwy Co	JSE59D	SNRFOR	USD	CR	Composite
Westar Engy Inc	9EC792	SNRFOR	EUR	MM	Composite
Westar Engy Inc	9EC792	SNRFOR	EUR	MR	Composite
Westar Engy Inc	9EC792	SNRFOR	USD	CR	Composite
Westar Engy Inc	9EC792	SNRFOR	USD	MM	Composite
Westar Engy Inc	9EC792	SNRFOR	USD	MR	Composite
Westar Engy Inc	9EC792	SNRFOR	USD	XR	Composite
Westcoast Engy Inc	9ECC6E	SNRFOR	CAD	MR	Composite
Westcoast Engy Inc	9ECC6E	SNRFOR	USD	CR	Composite
Westcoast Engy Inc	9ECC6E	SNRFOR	USD	MR	Composite
Westfield Cap Corp Ltd	QZG71G	SNRFOR	AUD	MR	Composite
Westfield Cap Corp Ltd	QZG71G	SNRFOR	EUR	MR	Composite
Westfield Cap Corp Ltd	QZG71G	SNRFOR	USD	CR	Composite
Westfield Cap Corp Ltd	QZG71G	SNRFOR	USD	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	AUD	MM	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	AUD	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	CHF	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	EUR	CR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	EUR	MM	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	EUR	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	GBP	MM	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	GBP	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	HKD	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	JPY	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	SGD	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	TWD	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	USD	CR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	USD	MM	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	USD	MR	Composite
Westfield Mgmt Ltd as responsible entity of Westfield Tr	QZG858	SNRFOR	USD	XR	Composite
Westlake Chem Corp	9F6454	SNRFOR	USD	CR	Composite
Westlake Chem Corp	9F6454	SNRFOR	USD	MR	Composite
Westlake Chem Corp	9F6454	SNRFOR	USD	XR	Composite
WestLB AG	DMFCCI	SNRFOR	AUD	CR	Composite
WestLB AG	DMFCCI	SNRFOR	AUD	MM	Composite
WestLB AG	DMFCCI	SNRFOR	CHF	CR	Composite
WestLB AG	DMFCCI	SNRFOR	CHF	MM	Composite
WestLB AG	DMFCCI	SNRFOR	EUR	CR	Composite
WestLB AG	DMFCCI	SNRFOR	EUR	MM	Composite
WestLB AG	DMFCCI	SNRFOR	EUR	MR	Composite
WestLB AG	DMFCCI	SNRFOR	EUR	XR	Composite
WestLB AG	DMFCCI	SNRFOR	GBP	MM	Composite
WestLB AG	DMFCCI	SNRFOR	HKD	CR	Composite
WestLB AG	DMFCCI	SNRFOR	HKD	MM	Composite
WestLB AG	DMFCCI	SNRFOR	JPY	CR	Composite
WestLB AG	DMFCCI	SNRFOR	JPY	MM	Composite
WestLB AG	DMFCCI	SNRFOR	NZD	CR	Composite
WestLB AG	DMFCCI	SNRFOR	NZD	MM	Composite
WestLB AG	DMFCCI	SNRFOR	USD	CR	Composite
WestLB AG	DMFCCI	SNRFOR	USD	MM	Composite
WestLB AG	DMFCCI	SNRFOR	USD	MR	Composite
WestLB AG	DMFCCI	SNRFOR	USD	XR	Composite
WestLB AG	DMFCCI	SUBLT2	AUD	MM	Composite
WestLB AG	DMFCCI	SUBLT2	DKK	MM	Composite
WestLB AG	DMFCCI	SUBLT2	EUR	CR	Composite
WestLB AG	DMFCCI	SUBLT2	EUR	MM	Composite
WestLB AG	DMFCCI	SUBLT2	EUR	MR	Composite
WestLB AG	DMFCCI	SUBLT2	EUR	XR	Composite

0.84%	0.89%	1.02%	1.15%	1.25%	1.35%	1.43%	1.52%	1.55%
0.88%	0.94%	1.07%	1.22%	1.32%	1.42%	1.50%	1.60%	1.55%
0.84%	0.89%	1.02%	1.15%	1.25%	1.35%	1.43%	1.52%	1.55%
					0.78%			
					0.78%			
					0.78%			
					0.78%			
					0.78%			
					0.78%			
			0.42%			0.62%	0.71%	
0.10%	0.11%	0.14%	0.18%	0.18%	0.21%	0.25%	0.31%	0.31%
0.07%	0.08%	0.11%	0.13%	0.14%	0.16%	0.19%	0.24%	0.31%
0.09%	0.11%	0.14%	0.17%	0.17%	0.20%	0.25%	0.30%	0.31%
0.27%	0.27%	0.37%	0.43%	0.49%	0.56%	0.65%	0.73%	0.73%
0.27%	0.27%	0.37%	0.43%	0.49%	0.56%	0.65%	0.73%	0.73%
0.27%	0.27%	0.37%	0.43%	0.49%	0.56%	0.65%	0.73%	0.73%
0.27%	0.27%	0.37%	0.43%	0.49%	0.56%	0.65%	0.73%	0.73%
0.27%	0.27%	0.37%	0.43%	0.49%	0.56%	0.65%	0.73%	0.73%
0.27%	0.27%	0.37%	0.43%	0.49%	0.56%	0.65%	0.73%	0.73%
	0.18%		0.98%		1.20%	1.25%	1.25%	
	0.18%		0.98%		1.20%	1.25%	1.25%	
	1.23%	1.38%	1.63%	1.81%	1.97%	2.05%	2.15%	2.21%
	1.23%	1.38%	1.63%	1.81%	1.97%	2.05%	2.15%	2.21%
1.25%	1.34%	1.48%	1.67%	1.83%	1.99%	2.08%	2.17%	2.24%
1.25%	1.34%	1.48%	1.67%	1.83%	1.99%	2.10%	2.21%	2.24%
1.25%	1.34%	1.48%	1.67%	1.83%	1.99%	2.10%	2.21%	2.24%
1.26%	1.35%	1.48%	1.67%	1.84%	2.00%	2.10%	2.22%	2.26%
1.25%	1.34%	1.48%	1.67%	1.83%	1.99%	2.10%	2.21%	2.24%
1.25%	1.34%	1.48%	1.67%	1.83%	1.99%	2.10%	2.21%	2.24%
1.25%	1.34%	1.49%	1.67%	1.81%	1.99%	2.08%	2.22%	2.24%
1.25%	1.34%	1.48%	1.67%	1.83%	1.99%	2.10%	2.21%	2.24%
1.25%	1.34%	1.48%	1.67%	1.83%	1.99%	2.10%	2.21%	2.24%
1.32%	1.41%	1.54%	1.74%	1.91%	2.08%	2.19%	2.31%	2.35%
1.25%	1.34%	1.48%	1.67%	1.83%	1.99%	2.10%	2.21%	2.24%
5.21%	5.21%	5.27%	5.28%	4.91%	5.61%	5.18%	5.25%	5.67%
5.21%	5.21%	5.27%	5.28%	4.91%	5.33%	5.18%	5.25%	5.39%
5.21%	5.21%	5.27%	5.28%	4.91%	5.12%	5.18%	5.25%	5.18%
0.37%	0.39%	0.58%	0.68%	0.76%	0.83%	0.86%	0.88%	0.86%
0.37%	0.39%	0.55%	0.65%	0.73%	0.79%	0.82%	0.84%	0.86%
0.37%	0.41%	0.55%	0.67%	0.75%	0.82%	0.85%	0.88%	0.90%
0.37%	0.39%	0.53%	0.64%	0.72%	0.79%	0.81%	0.84%	0.86%
0.37%	0.41%	0.55%	0.67%	0.75%	0.82%	0.85%	0.88%	0.90%
0.37%	0.39%	0.53%	0.64%	0.72%	0.79%	0.81%	0.84%	0.86%
0.37%	0.39%	0.52%	0.64%	0.72%	0.78%	0.80%	0.83%	0.85%
0.37%	0.37%	0.50%	0.61%	0.69%	0.75%	0.77%	0.80%	0.82%
0.37%	0.39%	0.53%	0.64%	0.72%	0.79%	0.81%	0.84%	0.86%
0.37%	0.41%	0.55%	0.67%	0.75%	0.82%	0.85%	0.88%	0.90%
0.37%	0.39%	0.53%	0.64%	0.72%	0.79%	0.81%	0.84%	0.86%
0.37%	0.39%	0.53%	0.65%	0.73%	0.79%	0.82%	0.85%	0.86%
0.37%	0.39%	0.53%	0.65%	0.73%	0.79%	0.82%	0.85%	0.86%
0.37%	0.41%	0.55%	0.67%	0.75%	0.82%	0.85%	0.88%	0.90%
0.37%	0.39%	0.53%	0.64%	0.72%	0.79%	0.81%	0.84%	0.86%
0.37%	0.41%	0.55%	0.67%	0.75%	0.82%	0.85%	0.88%	0.90%
0.37%	0.39%	0.53%	0.64%	0.72%	0.79%	0.81%	0.84%	0.86%
0.37%	0.39%	0.52%	0.64%	0.72%	0.78%	0.80%	0.83%	0.85%
0.84%	0.83%	1.11%	1.34%	1.54%	1.66%	1.69%	1.71%	1.64%
0.84%	0.80%	1.06%	1.28%	1.48%	1.59%	1.62%	1.64%	1.58%

		40%			
2.03%	1.65%	40% A	AA	AA	AAA
2.03%	1.65%	40% BBB	A	A	AA
2.03%	1.65%	40% A	AA	AA	AAA
		39.00%			
		39.00%			
		39.00%			
		39.00%			
		39.00%			
		39.00%			
		39.00%			
		40%			
		40%			NR
0.33%	0.34%	37% B	BBB	BBB	BBB
		37.50%			
0.33%	0.34%	37.50% B	BB	BB	BB
0.33%	0.34%	37.50% CCC	B	B	B
0.73%	0.73%	40%			
0.73%	0.73%	40%			
0.73%	0.73%	40%	NR	NR	NR
0.73%	0.73%	40%			
0.73%	0.73%	40%	NR	NR	NR
0.73%	0.73%	40%	NR	NR	NR
		40%	NR		NR
		40%			
		40%	NR		NR
		40%			
2.27%	2.34%	40%	NR	A	A
		40%			
2.27%	2.34%	40%	NR	A	A
		40%			
2.32%	2.34%	40% BB	BB	A	A
2.32%	2.34%	40% A	A	AA	AA
		40%			
		40%			
2.32%	2.34%	40% A	A	AA	AA
2.34%	2.34%	40% BBB	BBB	A	A
2.32%	2.34%	40% A	A	AA	AA
2.32%	2.34%	40% A	A	AA	AA
2.32%	2.34%	40% BB	BB	A	A
2.32%	2.34%	40% A	A	AA	AA
2.32%	2.34%	40% A	A	AA	AA
2.44%	2.34%	40% BBB	BBB	A	A
		40%			
2.32%	2.34%	40% A	A	AA	AA
		40%			
5.66%	5.67%	40% NR	NR	NR	NR
5.38%	5.38%	40% NR	NR	NR	NR
5.18%	5.19%	40% NR	NR	NR	NR
0.92%	1.04%	40% NR	BBB	BBB	BBB
0.92%	1.04%	40% NR	BBB	BBB	A
0.96%	1.08%	40% NR	A	A	A
0.92%	1.03%	40% NR	AA	AA	AA
0.96%	1.08%	40% NR	A	A	A
0.92%	1.03%	40% NR	AA	AA	AA
0.91%	1.02%	40% NR	A	A	A
0.88%	0.99%	40% NR	A	A	A
0.92%	1.03%	40% NR	AA	AA	AA
0.96%	1.08%	40% NR	A	A	A
0.92%	1.03%	40% NR	AA	AA	AA
0.92%	1.04%	40% NR	BBB	BBB	BBB
0.92%	1.04%	40% NR	BBB	BBB	BBB
0.96%	1.08%	40% NR	A	A	A
0.92%	1.03%	40% NR	AA	AA	AA
0.96%	1.08%	40% NR	A	A	A
0.92%	1.03%	40% NR	AA	AA	AA
0.91%	1.02%	40% NR	A	A	A
		40%			
		20%			
		20%			
1.60%	1.94%	20% NR	A	A	A
1.54%	1.94%	20% NR	AA	AA	AA
		20%			
		20%			

AA	AA	AAA	AA	NR	NR
A	A	AA	A	NR	NR
AA	AA	AAA	AA	NR	NR
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
	NR				
A	BBB	BBB	BBB	NR	NR
BBB	BB	BB	BB	NR	NR
BB	B	B	B	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
	NR	NR	NR		
	NR	NR	NR		
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
NR	B	NR	NR	B	B
NR	B	NR	NR	B	B
NR	BB	NR	NR	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	A	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

	NR		Consumer Services	Oceania	Australia
NR	AA	11	Consumer Services	Oceania	Australia
NR	AA	11	Consumer Services	Oceania	Australia
NR	AA	11	Consumer Services	Oceania	Australia
	NR	2	Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR	2	Utilities	Europe	United Kingdom
	NR		Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	BBB	5	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
NR	BBB	5	Consumer Services	Asia	Japan
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Oil & Gas	N.Amer	Canada
	NR		Oil & Gas	N.Amer	Canada
	NR	2	Oil & Gas	N.Amer	Canada
	NR		Consumer Services	Oceania	Australia
NR	A	3	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
NR	A	3	Consumer Services	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	4	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	3	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
NR	A	9	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
NR	A	8	Financials	Oceania	Australia
	NR		Financials	Oceania	Australia
B	NR	3	Basic Materials	N.Amer	United States
B	NR	3	Basic Materials	N.Amer	United States
BB	NR	3	Basic Materials	N.Amer	United States
BB	A	3	Financials	Europe	Germany
BB	A	3	Financials	Europe	Germany
BBB	AA	9	Financials	Europe	Germany
A	A	9	Financials	Europe	Germany
BBB	AA	9	Financials	Europe	Germany
A	A	9	Financials	Europe	Germany
BBB	AA	9	Financials	Europe	Germany
BBB	AA	9	Financials	Europe	Germany
A	A	9	Financials	Europe	Germany
BBB	AA	9	Financials	Europe	Germany
A	A	9	Financials	Europe	Germany
BB	AA	9	Financials	Europe	Germany
BB	AA	9	Financials	Europe	Germany
BBB	AA	9	Financials	Europe	Germany
A	A	9	Financials	Europe	Germany
BBB	AA	9	Financials	Europe	Germany
A	A	9	Financials	Europe	Germany
BBB	AA	9	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany
NR	A	10	Financials	Europe	Germany
NR	A	10	Financials	Europe	Germany
	NR		Financials	Europe	Germany
	NR		Financials	Europe	Germany

BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BB					
BBB	BB				Thin	
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A					
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A					
BBB	A		Thin	Thin	Thin	Thin
BBB	A		Thin	Thin	Thin	Thin
BBB	AA		Thin		Thin	
BBB	AA					
BBB	AA		Thin		Thin	
A	BBB					
A	BBB		Thin	CcyGrp	CcyGrp	CcyGrp
A	BBB					
A	BBB		Thin	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
BB	BB	Thin	Thin	Thin	Thin	Thin
A	AA	Thin	Entity Tier	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	DocAdj	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
AA	AA					
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin					
Thin					
Thin					
Thin					
Thin					
Thin					
	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
DocAdj	Thin	Thin	DocAdj	DocAdj	DocAdj
CcyGrp	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

WESTLBGBPCR	29-Aug-08 WESTLB
WESTLBGBPMM	29-Aug-08 WESTLB
WESTLBHKDMM	29-Aug-08 WESTLB
WESTLBJPYCR	29-Aug-08 WESTLB
WESTLBJPYMM	29-Aug-08 WESTLB
WESTLBTWDMM	29-Aug-08 WESTLB
WESTLBUSDCR	29-Aug-08 WESTLB
WESTLBUSDMM	29-Aug-08 WESTLB
WESTLBUSDMR	29-Aug-08 WESTLB
WPDAUDCR	29-Aug-08 WPD
WPDAUDMM	29-Aug-08 WPD
WPDEURCR	29-Aug-08 WPD
WPDEURMM	29-Aug-08 WPD
WPDEURMR	29-Aug-08 WPD
WPDGBPCR	29-Aug-08 WPD
WPDGBPMM	29-Aug-08 WPD
WPDGBPXR	29-Aug-08 WPD
WPDJPYCR	29-Aug-08 WPD
WPDJPYMM	29-Aug-08 WPD
WPDJPYMR	29-Aug-08 WPD
WPDTWDMM	29-Aug-08 WPD
WPDUSDCR	29-Aug-08 WPD
WPDUSDMM	29-Aug-08 WPD
WPDUSDMR	29-Aug-08 WPD
WPDUSDXR	29-Aug-08 WPD
PPL-WPDSEURCR	29-Aug-08 PPL-WPDS
PPL-WPDSEURMM	29-Aug-08 PPL-WPDS
PPL-WPDSGBPCR	29-Aug-08 PPL-WPDS
PPL-WPDSGBPMM	29-Aug-08 PPL-WPDS
PPL-WPDSUSDMM	29-Aug-08 PPL-WPDS
PPL-WPDSUSDMR	29-Aug-08 PPL-WPDS
WESTUNAUDMR	29-Aug-08 WESTUN
WESTUNEURCR	29-Aug-08 WESTUN
WESTUNEURMM	29-Aug-08 WESTUN
WESTUNEURMR	29-Aug-08 WESTUN
WESTUNGBPMR	29-Aug-08 WESTUN
WESTUNHKDMR	29-Aug-08 WESTUN
WESTUNJPYMR	29-Aug-08 WESTUN
WESTUNSGDMR	29-Aug-08 WESTUN
WESTUNTWDMR	29-Aug-08 WESTUN
WESTUNUSDCR	29-Aug-08 WESTUN
WESTUNUSDMR	29-Aug-08 WESTUN
WESTUNUSDXR	29-Aug-08 WESTUN
WSTPAUDMR	29-Aug-08 WSTP
WSTPCADMM	29-Aug-08 WSTP
WSTPCADMR	29-Aug-08 WSTP
WSTPEURCR	29-Aug-08 WSTP
WSTPEURMM	29-Aug-08 WSTP
WSTPEURMR	29-Aug-08 WSTP
WSTPGBPMM	29-Aug-08 WSTP
WSTPGBPMR	29-Aug-08 WSTP
WSTPHKDMR	29-Aug-08 WSTP
WSTPJPYMR	29-Aug-08 WSTP
WSTPNZDMR	29-Aug-08 WSTP
WSTPSGDMR	29-Aug-08 WSTP
WSTPUSDCR	29-Aug-08 WSTP
WSTPUSDMM	29-Aug-08 WSTP
WSTPUSDMR	29-Aug-08 WSTP
WSTPUSDXR	29-Aug-08 WSTP
WSTPAUDMR	29-Aug-08 WSTP
WSTPEURMM	29-Aug-08 WSTP
WSTPEURMR	29-Aug-08 WSTP
WSTPGBPMM	29-Aug-08 WSTP
WSTPGBPMR	29-Aug-08 WSTP
WSTPJPYMR	29-Aug-08 WSTP
WSTPUSDCR	29-Aug-08 WSTP
WSTPUSDMM	29-Aug-08 WSTP
WSTPUSDMR	29-Aug-08 WSTP
WYAUDMR	29-Aug-08 WY
WYAUDXR	29-Aug-08 WY
WYCADMR	29-Aug-08 WY
WYCHFMR	29-Aug-08 WY
WYEURCR	29-Aug-08 WY
WYEURMM	29-Aug-08 WY

WestLB AG	DMFCCI	SUBLT2	GBP	CR	Composite
WestLB AG	DMFCCI	SUBLT2	GBP	MM	Composite
WestLB AG	DMFCCI	SUBLT2	HKD	MM	Composite
WestLB AG	DMFCCI	SUBLT2	JPY	CR	Composite
WestLB AG	DMFCCI	SUBLT2	JPY	MM	Composite
WestLB AG	DMFCCI	SUBLT2	TWD	MM	Composite
WestLB AG	DMFCCI	SUBLT2	USD	CR	Composite
WestLB AG	DMFCCI	SUBLT2	USD	MM	Composite
WestLB AG	DMFCCI	SUBLT2	USD	MR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	AUD	CR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	AUD	MM	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	EUR	CR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	EUR	MM	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	EUR	MR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	GBP	CR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	GBP	MM	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	GBP	XR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	JPY	CR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	JPY	MM	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	JPY	MR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	TWD	MM	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	USD	CR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	USD	MM	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	USD	MR	Composite
Westn Pwr Distr Hldgs Ltd	GPEB6P	SNRFOR	USD	XR	Composite
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	EUR	CR	Composite
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	EUR	MM	Composite
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	GBP	CR	Composite
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	GBP	MM	Composite
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	USD	MM	Composite
Westn Pwr Distr South Wales plc	GPEA8J	SNRFOR	USD	MR	Composite
Westn Un Co	9EEH82	SNRFOR	AUD	MR	Composite
Westn Un Co	9EEH82	SNRFOR	EUR	CR	Composite
Westn Un Co	9EEH82	SNRFOR	EUR	MM	Composite
Westn Un Co	9EEH82	SNRFOR	EUR	MR	Composite
Westn Un Co	9EEH82	SNRFOR	GBP	MR	Composite
Westn Un Co	9EEH82	SNRFOR	HKD	MR	Composite
Westn Un Co	9EEH82	SNRFOR	JPY	MR	Composite
Westn Un Co	9EEH82	SNRFOR	SGD	MR	Composite
Westn Un Co	9EEH82	SNRFOR	TWD	MR	Composite
Westn Un Co	9EEH82	SNRFOR	USD	CR	Composite
Westn Un Co	9EEH82	SNRFOR	USD	MR	Composite
Westn Un Co	9EEH82	SNRFOR	USD	XR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	AUD	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	CAD	MM	Composite
Westpac Bkg Corp	9F7335	SNRFOR	CAD	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	EUR	CR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	EUR	MM	Composite
Westpac Bkg Corp	9F7335	SNRFOR	EUR	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	GBP	MM	Composite
Westpac Bkg Corp	9F7335	SNRFOR	GBP	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	HKD	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	JPY	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	NZD	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	SGD	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	USD	CR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	USD	MM	Composite
Westpac Bkg Corp	9F7335	SNRFOR	USD	MR	Composite
Westpac Bkg Corp	9F7335	SNRFOR	USD	XR	Composite
Westpac Bkg Corp	9F7335	SUBLT2	AUD	MR	Composite
Westpac Bkg Corp	9F7335	SUBLT2	EUR	MM	Composite
Westpac Bkg Corp	9F7335	SUBLT2	EUR	MR	Composite
Westpac Bkg Corp	9F7335	SUBLT2	GBP	MM	Composite
Westpac Bkg Corp	9F7335	SUBLT2	GBP	MR	Composite
Westpac Bkg Corp	9F7335	SUBLT2	JPY	MR	Composite
Westpac Bkg Corp	9F7335	SUBLT2	USD	CR	Composite
Westpac Bkg Corp	9F7335	SUBLT2	USD	MM	Composite
Westpac Bkg Corp	9F7335	SUBLT2	USD	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	AUD	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	AUD	XR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	CAD	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	CHF	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	EUR	CR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	EUR	MM	Composite

0.84%	0.83%	1.11%	1.34%	1.54%	1.66%	1.69%	1.71%	1.64%
0.84%	0.80%	1.06%	1.28%	1.48%	1.59%	1.62%	1.64%	1.58%
0.84%	0.80%	1.06%	1.28%	1.48%	1.59%	1.62%	1.64%	1.58%
0.84%	0.83%	1.11%	1.34%	1.54%	1.66%	1.69%	1.71%	1.64%
0.84%	0.80%	1.06%	1.28%	1.48%	1.59%	1.62%	1.64%	1.58%
0.84%	0.79%	1.06%	1.27%	1.46%	1.57%	1.61%	1.63%	1.56%
0.24%	0.25%	0.30%	0.33%	0.34%	0.37%	0.46%	0.51%	0.76%
0.25%	0.25%	0.30%	0.33%	0.36%	0.39%	0.47%	0.53%	0.76%
0.24%	0.25%	0.30%	0.33%	0.34%	0.37%	0.45%	0.51%	0.76%
0.24%	0.25%	0.30%	0.33%	0.34%	0.37%	0.45%	0.50%	0.76%
0.25%	0.25%	0.30%	0.33%	0.36%	0.39%	0.47%	0.53%	0.76%
0.24%	0.25%	0.30%	0.33%	0.34%	0.37%	0.45%	0.51%	0.76%
0.25%	0.25%	0.30%	0.33%	0.36%	0.39%	0.47%	0.53%	0.76%
0.24%	0.25%	0.30%	0.33%	0.34%	0.37%	0.45%	0.51%	0.76%
0.24%	0.25%	0.30%	0.33%	0.34%	0.37%	0.45%	0.50%	0.76%
0.23%	0.25%	0.30%	0.33%	0.33%	0.35%	0.43%	0.48%	0.76%
	0.13%	0.17%	0.23%	0.30%	0.35%	0.44%	0.54%	
	0.13%	0.17%	0.23%	0.30%	0.35%	0.44%	0.54%	
	0.13%	0.17%	0.23%	0.30%	0.35%	0.44%	0.54%	
	0.13%	0.17%	0.23%	0.30%	0.35%	0.44%	0.54%	
	0.13%	0.17%	0.23%	0.30%	0.35%	0.44%	0.54%	
0.28%	0.32%	0.64%	0.75%	0.85%	0.96%	0.98%	1.01%	1.56%
0.28%	0.34%	0.67%	0.79%	0.90%	1.01%	1.03%	1.07%	1.56%
0.28%	0.33%	0.65%	0.76%	0.87%	0.97%	0.99%	1.02%	1.56%
0.28%	0.32%	0.64%	0.77%	0.88%	0.96%	0.98%	1.01%	1.56%
0.28%	0.32%	0.64%	0.77%	0.88%	0.96%	0.98%	1.01%	1.56%
0.28%	0.32%	0.64%	0.75%	0.85%	0.96%	0.98%	1.01%	1.56%
0.28%	0.32%	0.64%	0.77%	0.88%	0.96%	0.98%	1.01%	1.56%
0.28%	0.32%	0.64%	0.77%	0.88%	0.96%	0.98%	1.01%	1.56%
0.28%	0.31%	0.62%	0.72%	0.83%	0.92%	0.94%	0.98%	1.56%
0.38%	0.58%	0.69%	0.78%	0.86%	0.92%	0.96%	1.00%	1.09%
0.38%	0.58%	0.70%	0.78%	0.88%	0.93%	0.97%	1.01%	1.10%
0.38%	0.58%	0.69%	0.78%	0.87%	0.92%	0.96%	1.00%	1.09%
0.38%	0.61%	0.73%	0.82%	0.91%	0.97%	1.02%	1.05%	1.15%
0.38%	0.58%	0.69%	0.78%	0.87%	0.92%	0.96%	1.00%	1.09%
0.38%	0.58%	0.69%	0.78%	0.87%	0.92%	0.96%	1.00%	1.09%
0.38%	0.58%	0.69%	0.78%	0.87%	0.92%	0.96%	1.00%	1.09%
0.38%	0.58%	0.69%	0.78%	0.86%	0.92%	0.96%	1.00%	1.09%
0.38%	0.58%	0.69%	0.78%	0.87%	0.92%	0.96%	1.00%	1.09%
0.38%	0.58%	0.69%	0.78%	0.87%	0.92%	0.96%	1.00%	1.09%
0.38%	0.61%	0.73%	0.82%	0.91%	0.97%	1.02%	1.05%	1.15%
0.38%	0.58%	0.69%	0.78%	0.87%	0.92%	0.96%	1.00%	1.09%
0.94%	1.00%	1.16%	1.28%	1.40%	1.48%	1.53%	1.58%	1.76%
0.95%	1.01%	1.16%	1.33%	1.42%	1.51%	1.56%	1.60%	1.77%
0.94%	1.01%	1.14%	1.32%	1.41%	1.50%	1.55%	1.60%	1.76%
0.94%	1.01%	1.14%	1.32%	1.41%	1.50%	1.55%	1.60%	1.76%
0.94%	1.00%	1.15%	1.32%	1.41%	1.50%	1.55%	1.59%	1.76%
0.99%	1.05%	1.21%	1.39%	1.47%	1.57%	1.62%	1.67%	1.85%
0.95%	1.01%	1.16%	1.33%	1.42%	1.51%	1.56%	1.60%	1.77%
0.94%	1.01%	1.14%	1.32%	1.41%	1.50%	1.55%	1.60%	1.76%
1.06%	1.18%	1.43%	1.67%	1.87%	2.04%	2.05%	2.07%	2.09%
1.06%	1.13%	1.43%	1.67%	1.87%	2.04%	2.05%	2.07%	2.09%
1.08%	1.19%	1.45%	1.69%	1.89%	2.06%	2.07%	2.10%	2.08%
1.08%	1.19%	1.45%	1.69%	1.89%	2.06%	2.07%	2.10%	2.08%
1.13%	1.25%	1.52%	1.78%	1.99%	2.16%	2.18%	2.22%	2.22%
1.09%	1.20%	1.46%	1.70%	1.91%	2.08%	2.10%	2.13%	2.10%

1.60%	1.94%	20% NR	A	A	A
1.54%	1.94%	20% NR	AA	AA	AA
1.54%	1.94%	20% NR	AA	AA	AA
		20%			
		20%			
		20%			
1.60%	1.94%	20% NR	A	A	A
1.54%	1.94%	20% NR	AA	AA	AA
1.52%	1.94%	20% NR	A	A	A
0.60%	0.63%	40% BB	NR	NR	NR
		40%			
0.60%	0.63%	40% BBB	NR	NR	NR
0.60%	0.63%	40% A	NR	NR	NR
0.60%	0.63%	40% BBB	NR	NR	NR
0.60%	0.63%	40% BBB	NR	NR	NR
0.60%	0.63%	40% A	NR	NR	NR
		40%			
		40%			
		40%			
		40%			
		40%			
0.60%	0.63%	40% BBB	NR	NR	NR
0.60%	0.63%	40% A	NR	NR	NR
0.60%	0.63%	40% BBB	NR	NR	NR
0.60%	0.63%	40% BBB	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%	NR	NR	NR
		40%			
1.61%	1.68%	40% NR	BB	BB	BBB
1.69%	1.68%	40% NR	BBB	BBB	A
1.62%	1.68%	40% NR	BBB	BBB	A
1.61%	1.68%	40% NR	A	A	A
		40%			
1.61%	1.68%	40% NR	A	A	A
1.61%	1.68%	40% NR	BB	BB	BBB
1.61%	1.68%	40% NR	A	A	A
		40%			
		40%			
1.61%	1.68%	40% NR	A	A	A
1.55%	1.68%	40% NR	BBB	BBB	A
1.13%	1.08%	40% NR	BBB	BBB	BBB
1.15%	1.08%	40% NR	A	A	A
1.13%	1.08%	40% NR	AA	AA	AA
1.19%	1.08%	40% NR	A	A	A
		40%			
1.13%	1.08%	40% NR	AA	AA	AA
		40%			
1.13%	1.08%	40% NR	AA	AA	AA
1.13%	1.08%	40% NR	AA	AA	AA
1.13%	1.08%	40% NR	BBB	BBB	BBB
1.13%	1.08%	40% NR	AA	AA	AA
1.13%	1.08%	40% NR	AA	AA	AA
1.19%	1.08%	40% NR	A	A	A
		40%			
1.13%	1.08%	40% NR	AA	AA	AA
		40%			
1.71%	1.70%	20% BB	BBB	A	A
1.71%	1.70%	20% BBB	A	A	AA
1.71%	1.70%	20% BBB	AA	AA	AA
		20%			
1.71%	1.70%	20% BBB	AA	AA	AA
1.71%	1.70%	20% BB	BBB	BBB	A
1.71%	1.70%	20% BBB	A	A	AA
1.71%	1.70%	20% BBB	A	A	AA
1.71%	1.70%	20% BBB	AA	AA	AA
2.12%	2.10%	40% BB	A	BBB	BBB
2.12%	2.10%	40% BB	BBB	BBB	BBB
2.10%	2.10%	40% A	AA	AA	AA
2.10%	2.10%	40% A	AA	AA	AA
2.25%	2.21%	40% BBB	A	A	A
2.13%	2.13%	40% BBB	A	A	A

A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
BB	BB	BB	BB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BB	B	B	NR	CCC
A	BBB	BB	BB	NR	CCC
A	BBB	BB	BB	NR	CCC
AA	A	BBB	BBB	NR	B
AA	A	BBB	BBB	NR	B
BBB	BB	B	B	NR	CCC
AA	A	BBB	BBB	NR	B
AA	A	BBB	BBB	NR	B
A	BBB	BB	BB	NR	CCC
BBB	BBB	BBB	BBB	BB	BBB
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
AA	AA	AA	AA	A	AA
A	A	A	A	BB	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
BBB	A	A	BBB	BB	NR
A	AA	AA	A	BBB	NR
A	AA	AA	A	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	A
AA	AA	AA	AA	AA	A
A	A	A	A	A	A
A	A	A	A	A	A

NR	A	10 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
	NR	Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	A	10 Financials	Europe	Germany
NR	BBB	10 Financials	Europe	Germany
NR	NR	4 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
NR	NR	4 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	2 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	BBB	9 Financials	N.Amer	United States
NR	BBB	9 Financials	N.Amer	United States
NR	BBB	9 Financials	N.Amer	United States
NR	BBB	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	9 Financials	N.Amer	United States
NR	BBB	9 Financials	N.Amer	United States
NR	BBB	9 Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
NR	BBB	9 Financials	N.Amer	United States
NR	BBB	9 Financials	N.Amer	United States
NR	AA	11 Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	AA	11 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	A	3 Financials	Oceania	Australia
NR	AA	13 Financials	Oceania	Australia
NR	A	11 Financials	Oceania	Australia
	NR	Financials	Oceania	Australia
NR	A	11 Financials	Oceania	Australia
NR	AA	13 Financials	Oceania	Australia
NR	AA	13 Financials	Oceania	Australia
NR	AA	13 Financials	Oceania	Australia
NR	A	11 Financials	Oceania	Australia
BB	AA	11 Basic Materials	N.Amer	United States
BB	AA	11 Basic Materials	N.Amer	United States
A	AA	11 Basic Materials	N.Amer	United States
A	AA	11 Basic Materials	N.Amer	United States
BBB	AA	11 Basic Materials	N.Amer	United States
BBB	AA	11 Basic Materials	N.Amer	United States

AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA					
AA	AA					
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Thin	Thin	Thin	Entity Tier
BBB	AA					
BBB	AA	DocAdj	Thin	Thin	Thin	DocAdj
BBB	AA	CcyGrp	Thin	Thin	Thin	CcyGrp
BBB	AA	DocAdj	Thin	Thin	Thin	DocAdj
BBB	AA	DocAdj	Thin	Thin	Thin	DocAdj
BBB	AA	CcyGrp	Thin	Thin	Thin	CcyGrp
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA	DocAdj	Thin	Thin	Thin	DocAdj
BBB	AA	CcyGrp	Thin	Thin	Thin	CcyGrp
BBB	AA	DocAdj	Thin	Thin	Thin	DocAdj
BBB	AA	DocAdj	Thin	Thin	Thin	DocAdj
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
AA	AA					
AA	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
AA	AA					
A	AA	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	DocAdj	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			

Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin

CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin

CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj

Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier

WYEURMR	29-Aug-08 WY
WYEURXR	29-Aug-08 WY
WYGBPMR	29-Aug-08 WY
WYGBPXR	29-Aug-08 WY
WYHKDMR	29-Aug-08 WY
WYHKDXR	29-Aug-08 WY
WYJPYMR	29-Aug-08 WY
WYJPYXR	29-Aug-08 WY
WYNOKMR	29-Aug-08 WY
WYSEKMR	29-Aug-08 WY
WYSEKXR	29-Aug-08 WY
WYSGDMR	29-Aug-08 WY
WYTWDMR	29-Aug-08 WY
WYUSDCR	29-Aug-08 WY
WYUSDMM	29-Aug-08 WY
WYUSDMR	29-Aug-08 WY
WYUSDXR	29-Aug-08 WY
WHARFAUDMR	29-Aug-08 WHARF
WHARFCHFCR	29-Aug-08 WHARF
WHARFEURCR	29-Aug-08 WHARF
WHARFEURMM	29-Aug-08 WHARF
WHARFEURMR	29-Aug-08 WHARF
WHARFHKDCR	29-Aug-08 WHARF
WHARFHKDMR	29-Aug-08 WHARF
WHARFJPYCR	29-Aug-08 WHARF
WHARFTWDMR	29-Aug-08 WHARF
WHARFUSDCR	29-Aug-08 WHARF
WHARFUSDMM	29-Aug-08 WHARF
WHARFUSDMR	29-Aug-08 WHARF
WHARFUSDXR	29-Aug-08 WHARF
WHARF-IntFinEURCR	29-Aug-08 WHARF-IntFin
WHARF-IntFinUSDCR	29-Aug-08 WHARF-IntFin
WHARF-IntFinUSDMR	29-Aug-08 WHARF-IntFin
WHRAUDCR	29-Aug-08 WHR
WHRAUDMR	29-Aug-08 WHR
WHRAUDXR	29-Aug-08 WHR
WHRCADMR	29-Aug-08 WHR
WHRCHFMR	29-Aug-08 WHR
WHREURCR	29-Aug-08 WHR
WHREURMM	29-Aug-08 WHR
WHREURMR	29-Aug-08 WHR
WHREURXR	29-Aug-08 WHR
WHRGBPCR	29-Aug-08 WHR
WHRGBPMR	29-Aug-08 WHR
WHRGBPXR	29-Aug-08 WHR
WHRHKDMR	29-Aug-08 WHR
WHRHKDXR	29-Aug-08 WHR
WHRJPYCR	29-Aug-08 WHR
WHRJPYMR	29-Aug-08 WHR
WHRJPYXR	29-Aug-08 WHR
WHRSEKMR	29-Aug-08 WHR
WHRSEKXR	29-Aug-08 WHR
WHRSGDMR	29-Aug-08 WHR
WHRTWDCR	29-Aug-08 WHR
WHRTWDMR	29-Aug-08 WHR
WHRUSDCR	29-Aug-08 WHR
WHRUSDMM	29-Aug-08 WHR
WHRUSDMR	29-Aug-08 WHR
WHRUSDXR	29-Aug-08 WHR
WTBRDAUDMM	29-Aug-08 WTBRD
WTBRDEURCR	29-Aug-08 WTBRD
WTBRDEURMM	29-Aug-08 WTBRD
WTBRDEURMR	29-Aug-08 WTBRD
WTBRDEURXR	29-Aug-08 WTBRD
WTBRDGBPCR	29-Aug-08 WTBRD
WTBRDGBPMM	29-Aug-08 WTBRD
WTBRDGBPMR	29-Aug-08 WTBRD
WTBRDUSDCR	29-Aug-08 WTBRD
WTBRDUSDMM	29-Aug-08 WTBRD
WTBRDUSDMR	29-Aug-08 WTBRD
WTMEURCR	29-Aug-08 WTM
WTMEURMR	29-Aug-08 WTM
WTMEURXR	29-Aug-08 WTM
WTMUSDCR	29-Aug-08 WTM

Weyerhaeuser Co	9F837C	SNRFOR	EUR	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	EUR	XR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	GBP	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	GBP	XR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	HKD	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	HKD	XR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	JPY	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	JPY	XR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	NOK	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	SEK	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	SEK	XR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	SGD	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	TWD	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	USD	CR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	USD	MM	Composite
Weyerhaeuser Co	9F837C	SNRFOR	USD	MR	Composite
Weyerhaeuser Co	9F837C	SNRFOR	USD	XR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	AUD	MR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	CHF	CR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	EUR	CR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	EUR	MM	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	EUR	MR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	HKD	CR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	HKD	MR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	JPY	CR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	TWD	MR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	USD	CR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	USD	MM	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	USD	MR	Composite
Wharf Hldgs Ltd	9F847C	SNRFOR	USD	XR	Composite
Wharf Intl Fin Ltd	9F847D	SNRFOR	EUR	CR	Composite
Wharf Intl Fin Ltd	9F847D	SNRFOR	USD	CR	Composite
Wharf Intl Fin Ltd	9F847D	SNRFOR	USD	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	AUD	CR	Composite
Whirlpool Corp	9F9652	SNRFOR	AUD	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	AUD	XR	Composite
Whirlpool Corp	9F9652	SNRFOR	CAD	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	CHF	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	EUR	CR	Composite
Whirlpool Corp	9F9652	SNRFOR	EUR	MM	Composite
Whirlpool Corp	9F9652	SNRFOR	EUR	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	EUR	XR	Composite
Whirlpool Corp	9F9652	SNRFOR	GBP	CR	Composite
Whirlpool Corp	9F9652	SNRFOR	GBP	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	GBP	XR	Composite
Whirlpool Corp	9F9652	SNRFOR	HKD	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	HKD	XR	Composite
Whirlpool Corp	9F9652	SNRFOR	JPY	CR	Composite
Whirlpool Corp	9F9652	SNRFOR	JPY	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	JPY	XR	Composite
Whirlpool Corp	9F9652	SNRFOR	SEK	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	SEK	XR	Composite
Whirlpool Corp	9F9652	SNRFOR	SGD	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	TWD	CR	Composite
Whirlpool Corp	9F9652	SNRFOR	TWD	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	USD	CR	Composite
Whirlpool Corp	9F9652	SNRFOR	USD	MM	Composite
Whirlpool Corp	9F9652	SNRFOR	USD	MR	Composite
Whirlpool Corp	9F9652	SNRFOR	USD	XR	Composite
Whitbread Plc	GPF66V	SNRFOR	AUD	MM	Composite
Whitbread Plc	GPF66V	SNRFOR	EUR	CR	Composite
Whitbread Plc	GPF66V	SNRFOR	EUR	MM	Composite
Whitbread Plc	GPF66V	SNRFOR	EUR	MR	Composite
Whitbread Plc	GPF66V	SNRFOR	EUR	XR	Composite
Whitbread Plc	GPF66V	SNRFOR	GBP	CR	Composite
Whitbread Plc	GPF66V	SNRFOR	GBP	MM	Composite
Whitbread Plc	GPF66V	SNRFOR	GBP	MR	Composite
Whitbread Plc	GPF66V	SNRFOR	USD	CR	Composite
Whitbread Plc	GPF66V	SNRFOR	USD	MM	Composite
Whitbread Plc	GPF66V	SNRFOR	USD	MR	Composite
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	EUR	CR	Composite
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	EUR	MR	Composite
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	EUR	XR	Composite
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	USD	CR	Composite

1.08%	1.19%	1.45%	1.69%	1.89%	2.06%	2.07%	2.10%	2.08%
1.04%	1.14%	1.38%	1.62%	1.82%	1.97%	2.01%	2.04%	2.08%
1.08%	1.19%	1.45%	1.69%	1.89%	2.06%	2.07%	2.10%	2.08%
1.04%	1.14%	1.38%	1.62%	1.82%	1.97%	2.01%	2.04%	2.08%
1.08%	1.19%	1.45%	1.69%	1.89%	2.06%	2.07%	2.10%	2.08%
1.04%	1.14%	1.38%	1.62%	1.82%	1.97%	2.01%	2.04%	2.08%
1.06%	1.19%	1.43%	1.68%	1.89%	2.04%	2.05%	2.07%	2.09%
1.06%	1.14%	1.43%	1.62%	1.82%	2.04%	2.05%	2.07%	2.09%
1.08%	1.19%	1.45%	1.69%	1.89%	2.06%	2.07%	2.10%	2.08%
1.04%	1.14%	1.38%	1.62%	1.82%	1.97%	2.01%	2.04%	2.08%
1.13%	1.25%	1.52%	1.78%	1.99%	2.16%	2.18%	2.22%	2.22%
1.08%	1.19%	1.45%	1.69%	1.89%	2.06%	2.07%	2.10%	2.08%
1.04%	1.14%	1.38%	1.62%	1.82%	1.97%	2.01%	2.04%	2.08%
1.02%	1.09%	1.19%	1.37%	1.64%	1.77%	1.92%	1.97%	2.08%
1.02%	1.09%	1.22%	1.37%	1.64%	1.79%	1.94%	2.00%	2.08%
1.02%	1.09%	1.22%	1.37%	1.64%	1.79%	1.94%	2.00%	2.08%
1.02%	1.05%	1.18%	1.32%	1.58%	1.72%	1.85%	1.91%	2.08%
1.02%	1.03%	1.17%	1.30%	1.57%	1.70%	1.83%	1.89%	2.08%
1.02%	1.09%	1.22%	1.37%	1.64%	1.79%	1.94%	2.00%	2.08%
1.02%	1.03%	1.17%	1.30%	1.57%	1.70%	1.83%	1.89%	2.08%
1.02%	1.09%	1.19%	1.37%	1.64%	1.77%	1.92%	1.97%	2.08%
1.02%	1.03%	1.17%	1.30%	1.57%	1.70%	1.83%	1.89%	2.08%
1.02%	1.09%	1.22%	1.37%	1.64%	1.79%	1.94%	2.00%	2.08%
1.02%	1.05%	1.18%	1.32%	1.58%	1.72%	1.85%	1.91%	2.08%
1.02%	1.03%	1.17%	1.30%	1.57%	1.70%	1.83%	1.89%	2.08%
1.03%	1.11%	1.30%	1.43%	1.65%	1.87%	1.96%	2.05%	2.08%
1.03%	1.11%	1.30%	1.43%	1.65%	1.87%	1.96%	2.05%	2.08%
0.82%	0.87%	1.12%	1.23%	1.35%	1.49%	1.49%	1.54%	1.69%
0.82%	0.87%	1.12%	1.23%	1.35%	1.49%	1.49%	1.54%	1.69%
0.82%	0.87%	1.12%	1.23%	1.35%	1.49%	1.49%	1.54%	1.69%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.88%	0.93%	1.18%	1.30%	1.43%	1.58%	1.58%	1.63%	1.82%
0.85%	0.89%	1.14%	1.25%	1.38%	1.52%	1.50%	1.57%	1.75%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.81%	0.86%	1.08%	1.17%	1.33%	1.46%	1.48%	1.51%	1.72%
0.88%	0.93%	1.18%	1.30%	1.43%	1.58%	1.58%	1.63%	1.82%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.81%	0.86%	1.08%	1.17%	1.33%	1.46%	1.48%	1.51%	1.72%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.81%	0.86%	1.08%	1.17%	1.33%	1.46%	1.48%	1.51%	1.72%
0.82%	0.87%	1.12%	1.23%	1.35%	1.49%	1.49%	1.54%	1.69%
0.82%	0.87%	1.12%	1.23%	1.35%	1.49%	1.49%	1.54%	1.69%
0.82%	0.87%	1.12%	1.23%	1.35%	1.49%	1.49%	1.54%	1.69%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.81%	0.86%	1.08%	1.17%	1.33%	1.46%	1.48%	1.51%	1.72%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.88%	0.93%	1.18%	1.30%	1.43%	1.58%	1.58%	1.63%	1.82%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.88%	0.93%	1.18%	1.30%	1.43%	1.58%	1.58%	1.63%	1.82%
0.84%	0.90%	1.12%	1.24%	1.36%	1.51%	1.49%	1.55%	1.73%
0.81%	0.86%	1.08%	1.17%	1.33%	1.46%	1.48%	1.51%	1.72%
0.50%	0.55%	0.67%	0.81%	0.94%	1.06%	1.26%	1.53%	1.47%
0.50%	0.55%	0.67%	0.81%	0.94%	1.06%	1.26%	1.53%	1.47%
0.50%	0.55%	0.67%	0.81%	0.94%	1.06%	1.26%	1.53%	1.47%
0.50%	0.55%	0.67%	0.81%	0.94%	1.06%	1.26%	1.53%	1.47%
0.50%	0.55%	0.67%	0.81%	0.94%	1.06%	1.26%	1.53%	1.47%
0.50%	0.55%	0.67%	0.81%	0.94%	1.06%	1.26%	1.53%	1.47%
0.50%	0.55%	0.67%	0.81%	0.94%	1.06%	1.26%	1.53%	1.47%
0.50%	0.55%	0.67%	0.81%	0.94%	1.06%	1.26%	1.53%	1.47%
	1.61%		1.72%		1.85%	1.91%	2.00%	

2.10%	2.10%	40%	A	AA	AA	AA
2.11%	2.03%	40%	BBB	AA	A	A
2.10%	2.10%	40%	A	AA	AA	AA
2.11%	2.03%	40%	BBB	AA	A	A
2.10%	2.10%	40%	A	AA	AA	AA
2.11%	2.03%	40%	BBB	AA	A	A
2.12%	2.10%	40%	BB	A	BBB	BBB
2.12%	2.10%		BB	BBB	BBB	BBB
2.10%	2.10%	40%	A	AA	AA	AA
		40%				
2.11%	2.03%	40%	BBB	AA	A	A
		40%				
		40%				
2.25%	2.21%	40%	BBB	A	A	A
		40%				
2.10%	2.10%	40%	A	AA	AA	AA
2.11%	2.03%	40%	BBB	AA	A	A
2.33%	1.94%	38.57%	NR	BB	BBB	BBB
2.33%	1.94%	38.33%	NR	A	A	AA
2.33%	1.94%	38.33%	NR	A	A	AA
2.33%	1.94%	38.57%	NR	BBB	A	A
2.33%	1.94%	38.57%	NR	BBB	A	A
2.33%	1.94%		NR	A	A	AA
2.33%	1.94%	38.57%	NR	BBB	A	A
2.33%	1.94%	38.57%	NR	BB	BBB	BBB
2.33%	1.94%	38.57%	NR	BBB	A	A
2.33%	1.94%	38.33%	NR	A	A	AA
2.33%	1.94%	38.57%	NR	BBB	A	A
2.33%	1.94%	38.57%	NR	BBB	A	A
		38.57%				
2.18%	2.30%	35.00%	NR	NR	NR	NR
2.18%	2.30%	35.00%	NR	NR	NR	NR
		35.00%				
1.64%	1.50%	40%	BB	BBB	BBB	BBB
1.64%	1.50%	40%	BB	BBB	BBB	BBB
1.64%	1.50%	40%	BB	BBB	BBB	BBB
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	A	A	A
1.64%	1.50%	40%	BBB	A	A	A
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	A	A	A
1.64%	1.50%	40%	BBB	A	A	A
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	A	A	A
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	A	A	A
1.64%	1.50%	40%	BB	BBB	BBB	BBB
1.64%	1.50%	40%	BB	BBB	BBB	BBB
1.64%	1.50%		BB	BBB	BBB	BBB
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	A	A	A
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	A	A	A
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	A	A	A
		40%				
1.64%	1.50%	40%	BBB	AA	AA	AA
1.64%	1.50%	40%	BBB	A	A	A
		40%				
1.87%	1.60%	40%	NR	NR	NR	NR
1.87%	1.60%	40%	NR	NR	NR	NR
		40%				
1.87%	1.60%	40%	NR	NR	NR	NR
1.87%	1.60%	40%	NR	NR	NR	NR
1.87%	1.60%	40%	NR	NR	NR	NR
		40%				
1.87%	1.60%	40%	NR	NR	NR	NR
1.87%	1.60%	40%	NR	NR	NR	NR
1.87%	1.60%	40%	NR	NR	NR	NR
		40.00%				
		40.00%				
		40.00%				
		40.00%		NR		NR

AA	AA	AA	AA	AA	A
A	A	AA	AA	A	A
AA	AA	AA	AA	AA	A
A	A	AA	AA	A	A
AA	AA	AA	AA	AA	A
A	A	AA	AA	A	A
BBB	BBB	BBB	BBB	BBB	BBB
BBB	BBB	BBB	BBB	BBB	BBB
AA	AA	AA	AA	AA	A
A	A	AA	AA	A	A
A	A	A	A	A	A
AA	AA	AA	AA	AA	A
A	A	AA	AA	A	A
BBB	BBB	BBB	BB	NR	NR
AA	A	AA	A	NR	NR
AA	A	AA	A	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
AA	A	AA	A	NR	NR
A	A	A	BBB	NR	NR
BBB	BBB	BBB	BB	NR	NR
A	A	A	BBB	NR	NR
AA	A	AA	A	NR	NR
A	A	A	BBB	NR	NR
A	A	A	BBB	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
BBB	BBB	BBB	BBB	B	BB
BBB	BBB	BBB	BBB	B	BB
BBB	BBB	BBB	BBB	B	BB
AA	AA	AA	AA	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BBB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BBB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BBB	BB
BBB	BBB	BBB	BBB	B	BB
BBB	BBB	BBB	BBB	B	BB
BBB	BBB	BBB	BBB	B	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BBB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	BB	BB
A	A	A	A	BBB	BB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR	NR	NR		

A	AA	11 Basic Materials	N.Amer	United States
BBB	A	5 Basic Materials	N.Amer	United States
A	AA	11 Basic Materials	N.Amer	United States
BBB	A	5 Basic Materials	N.Amer	United States
A	AA	11 Basic Materials	N.Amer	United States
BBB	A	5 Basic Materials	N.Amer	United States
BB	AA	11 Basic Materials	N.Amer	United States
BB	AA	11 Basic Materials	N.Amer	United States
A	AA	11 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	A	5 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
BBB	AA	11 Basic Materials	N.Amer	United States
	NR	Basic Materials	N.Amer	United States
A	AA	11 Basic Materials	N.Amer	United States
BBB	A	5 Basic Materials	N.Amer	United States
NR	A	6 Industrials	Asia	Hong Kong
NR	A	5 Industrials	Asia	Hong Kong
NR	A	5 Industrials	Asia	Hong Kong
NR	A	6 Industrials	Asia	Hong Kong
NR	A	6 Industrials	Asia	Hong Kong
NR	A	5 Industrials	Asia	Hong Kong
NR	A	6 Industrials	Asia	Hong Kong
NR	A	6 Industrials	Asia	Hong Kong
NR	A	6 Industrials	Asia	Hong Kong
NR	A	5 Industrials	Asia	Hong Kong
NR	A	6 Industrials	Asia	Hong Kong
NR	A	6 Industrials	Asia	Hong Kong
	NR	Industrials	Asia	Hong Kong
NR	NR	2 Financials	Asia	Hong Kong
NR	NR	2 Financials	Asia	Hong Kong
	NR	Financials	Asia	Hong Kong
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	A	5 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	A	5 Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	A	5 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	A	5 Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	AA	9 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
NR	AA	8 Consumer Goods	N.Amer	United States
NR	A	5 Consumer Goods	N.Amer	United States
	NR	Consumer Services	Europe	United Kingdom
NR	NR	2 Consumer Services	Europe	United Kingdom
NR	NR	2 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
NR	NR	2 Consumer Services	Europe	United Kingdom
NR	NR	2 Consumer Services	Europe	United Kingdom
NR	NR	2 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
NR	NR	2 Consumer Services	Europe	United Kingdom
NR	NR	2 Consumer Services	Europe	United Kingdom
NR	NR	2 Consumer Services	Europe	United Kingdom
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	Financials	N.Amer	United States
	NR	2 Financials	N.Amer	United States

BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	CcyGrp	Entity Tier	DocAdj	DocAdj
BBB	BBB	Entity Tier	DocAdj	Entity Tier	DocAdj	DocAdj
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	CcyGrp	DocAdj	CcyGrp	CcyGrp
	A					
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A					
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A					
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A					
BBB	A		Thin		Thin	

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin			

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier

Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp

CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier

WTMUSDMR	29-Aug-08 WTM
WTMUSDXR	29-Aug-08 WTM
WEC-ElecPwrEURMR	29-Aug-08 WEC-ElecPwr
WEC-ElecPwrUSDMR	29-Aug-08 WEC-ElecPwr
WECEURCR	29-Aug-08 WEC
WECEURMM	29-Aug-08 WEC
WECEURMR	29-Aug-08 WEC
WECEURXR	29-Aug-08 WEC
WECJPYMR	29-Aug-08 WEC
WECUSDCR	29-Aug-08 WEC
WECUSDMM	29-Aug-08 WEC
WECUSDMR	29-Aug-08 WEC
WECUSDXR	29-Aug-08 WEC
WEINBGEURCR	29-Aug-08 WEINBG
WEINBGEURMM	29-Aug-08 WEINBG
WEINBGEURMR	29-Aug-08 WEINBG
WEINBGUSDCR	29-Aug-08 WEINBG
WEINBGUSDMM	29-Aug-08 WEINBG
CRLY-WillJPYCR	29-Aug-08 CRLY-Will
CRLY-WillJPYXR	29-Aug-08 CRLY-Will
CRLY-WillUSDMR	29-Aug-08 CRLY-Will
WMBAUDMR	29-Aug-08 WMB
WMBAUDXR	29-Aug-08 WMB
WMBEURCR	29-Aug-08 WMB
WMBEURMM	29-Aug-08 WMB
WMBEURMR	29-Aug-08 WMB
WMBEURXR	29-Aug-08 WMB
WMBGBPXR	29-Aug-08 WMB
WMBHKDXR	29-Aug-08 WMB
WMBJPYXR	29-Aug-08 WMB
WMBUSDCR	29-Aug-08 WMB
WMBUSDMM	29-Aug-08 WMB
WMBUSDMR	29-Aug-08 WMB
WMBUSDXR	29-Aug-08 WMB
WMB-WPLPUSDMR	29-Aug-08 WMB-WPLP
WMB-WPLPUSDXR	29-Aug-08 WMB-WPLP
WIGHLUSDMR	29-Aug-08 WIGHL
WILLISUSDMR	29-Aug-08 WILLIS
WILLISUSDXR	29-Aug-08 WILLIS
WBDFRUBMM	29-Aug-08 WBDF
WBDFUSDCR	29-Aug-08 WBDF
WINDAQAUDMM	29-Aug-08 WINDAQ
WINDAQCHFMM	29-Aug-08 WINDAQ
WINDAQEURCR	29-Aug-08 WINDAQ
WINDAQEURMM	29-Aug-08 WINDAQ
WINDAQEURMR	29-Aug-08 WINDAQ
WINDAQEURXR	29-Aug-08 WINDAQ
WINDAQGBPMM	29-Aug-08 WINDAQ
WINDAQHKDMM	29-Aug-08 WINDAQ
WINDAQSEKMM	29-Aug-08 WINDAQ
WINDAQUSDCR	29-Aug-08 WINDAQ
WINDAQUSDMM	29-Aug-08 WINDAQ
WINDAQUSDMR	29-Aug-08 WINDAQ
WINDAQUSDXR	29-Aug-08 WINDAQ
WINSPA-HellasEURMM	29-Aug-08 WINSPA-Hellas
WINSPA-HellasEURMR	29-Aug-08 WINSPA-Hellas
WINSPA-HellasEURXR	29-Aug-08 WINSPA-Hellas
WINSPA-HellasUSDMM	29-Aug-08 WINSPA-Hellas
WINDTELEURMM	29-Aug-08 WINDTEL
WINDTELEURMR	29-Aug-08 WINDTEL
WINDTELEURXR	29-Aug-08 WINDTEL
WINDSUSDMR	29-Aug-08 WINDS
WINDSUSDXR	29-Aug-08 WINDS
WINDSAUDCR	29-Aug-08 WINDS
WINDSAUDMR	29-Aug-08 WINDS
WINDSAUDXR	29-Aug-08 WINDS
WINDSCHFMR	29-Aug-08 WINDS
WINDSEURCR	29-Aug-08 WINDS
WINDSEURMM	29-Aug-08 WINDS
WINDSEURMR	29-Aug-08 WINDS
WINDSEURXR	29-Aug-08 WINDS
WINDSGBPMR	29-Aug-08 WINDS
WINDSGBPXR	29-Aug-08 WINDS
WINDSHKDMR	29-Aug-08 WINDS

White Mtns Ins Gp Ltd	GPF79M	SNRFOR	USD	MR	Composite
White Mtns Ins Gp Ltd	GPF79M	SNRFOR	USD	XR	Composite
WI Elec Pwr Co	9GDCBB	SNRFOR	EUR	MR	Composite
WI Elec Pwr Co	9GDCBB	SNRFOR	USD	MR	Composite
WI Engy Corp	9GDCBC	SNRFOR	EUR	CR	Composite
WI Engy Corp	9GDCBC	SNRFOR	EUR	MM	Composite
WI Engy Corp	9GDCBC	SNRFOR	EUR	MR	Composite
WI Engy Corp	9GDCBC	SNRFOR	EUR	XR	Composite
WI Engy Corp	9GDCBC	SNRFOR	JPY	MR	Composite
WI Engy Corp	9GDCBC	SNRFOR	USD	CR	Composite
WI Engy Corp	9GDCBC	SNRFOR	USD	MM	Composite
WI Engy Corp	9GDCBC	SNRFOR	USD	MR	Composite
WI Engy Corp	9GDCBC	SNRFOR	USD	XR	Composite
Wienerberger Ag	AJE8BC	SNRFOR	EUR	CR	Composite
Wienerberger Ag	AJE8BC	SNRFOR	EUR	MM	Composite
Wienerberger Ag	AJE8BC	SNRFOR	EUR	MR	Composite
Wienerberger Ag	AJE8BC	SNRFOR	USD	CR	Composite
Wienerberger Ag	AJE8BC	SNRFOR	USD	MM	Composite
WILLCOM Inc	JSE66L	SNRFOR	JPY	CR	Composite
WILLCOM Inc	JSE66L	SNRFOR	JPY	XR	Composite
WILLCOM Inc	JSE66L	SNRFOR	USD	MR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	AUD	MR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	AUD	XR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	EUR	CR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	EUR	MM	Composite
Williams Cos Inc	9FFD9C	SNRFOR	EUR	MR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	EUR	XR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	GBP	XR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	HKD	XR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	JPY	XR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	USD	CR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	USD	MM	Composite
Williams Cos Inc	9FFD9C	SNRFOR	USD	MR	Composite
Williams Cos Inc	9FFD9C	SNRFOR	USD	XR	Composite
Williams Partners LP	9FFE5F	SNRFOR	USD	MR	Composite
Williams Partners LP	9FFE5F	SNRFOR	USD	XR	Composite
Willis Group Hldgs Ltd	GPFCBA	SNRFOR	USD	MR	Composite
Willis North Amer Inc		SNRFOR	USD	MR	Composite
Willis North Amer Inc		SNRFOR	USD	XR	Composite
Wimm Bill Dann Foods OJSC	X6HBBB	SNRFOR	RUB	MM	Composite
Wimm Bill Dann Foods OJSC	X6HBBB	SNRFOR	USD	CR	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	AUD	MM	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	CHF	MM	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	EUR	CR	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	EUR	MM	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	EUR	MR	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	EUR	XR	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	GBP	MM	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	HKD	MM	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	SEK	MM	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	USD	CR	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	USD	MM	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	USD	MR	Composite
Wind Acquisition Fin SA	LUGB7A	SNRFOR	USD	XR	Composite
WIND Hellas Telecom SA	X6HBBN	SNRFOR	EUR	MM	Composite
WIND Hellas Telecom SA	X6HBBN	SNRFOR	EUR	MR	Composite
WIND Hellas Telecom SA	X6HBBN	SNRFOR	EUR	XR	Composite
WIND Hellas Telecom SA	X6HBBN	SNRFOR	USD	MM	Composite
Wind Telecomunicazioni SpA	T2HA2F	SECDOM	EUR	MM	Composite
Wind Telecomunicazioni SpA	T2HA2F	SECDOM	EUR	MR	Composite
Wind Telecomunicazioni SpA	T2HA2F	SECDOM	EUR	XR	Composite
Windstream Corp	9GAB9X	SECDOM	USD	MR	Composite
Windstream Corp	9GAB9X	SECDOM	USD	XR	Composite
Windstream Corp	9GAB9X	SNRFOR	AUD	CR	Composite
Windstream Corp	9GAB9X	SNRFOR	AUD	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	AUD	XR	Composite
Windstream Corp	9GAB9X	SNRFOR	CHF	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	EUR	CR	Composite
Windstream Corp	9GAB9X	SNRFOR	EUR	MM	Composite
Windstream Corp	9GAB9X	SNRFOR	EUR	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	EUR	XR	Composite
Windstream Corp	9GAB9X	SNRFOR	GBP	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	GBP	XR	Composite
Windstream Corp	9GAB9X	SNRFOR	HKD	MR	Composite

	1.61%		1.72%		1.85%	1.91%	2.00%	
0.25%	0.22%	0.36%	0.40%	0.45%	0.48%	0.53%	0.57%	0.57%
0.25%	0.22%	0.36%	0.40%	0.45%	0.48%	0.53%	0.57%	0.57%
0.25%	0.23%	0.31%	0.43%	0.49%	0.56%	0.61%	0.65%	0.77%
0.25%	0.23%	0.31%	0.43%	0.49%	0.56%	0.61%	0.65%	0.77%
0.25%	0.23%	0.31%	0.43%	0.49%	0.56%	0.61%	0.65%	0.77%
0.25%	0.23%	0.31%	0.43%	0.49%	0.56%	0.61%	0.65%	0.77%
0.25%	0.23%	0.31%	0.43%	0.49%	0.56%	0.61%	0.65%	0.77%
0.25%	0.24%	0.33%	0.45%	0.51%	0.59%	0.64%	0.68%	0.77%
0.25%	0.24%	0.33%	0.45%	0.51%	0.59%	0.64%	0.68%	0.77%
0.25%	0.23%	0.31%	0.43%	0.49%	0.56%	0.61%	0.65%	0.77%
0.25%	0.22%	0.30%	0.42%	0.47%	0.54%	0.59%	0.62%	0.77%

	1.48%	1.67%	1.75%	1.88%	2.00%			
	1.48%	1.67%	1.36%	1.46%	1.55%			
0.46%	0.48%	0.60%	0.74%	0.86%	1.00%	1.07%	1.15%	1.51%
0.46%	0.48%	0.60%	0.74%	0.86%	1.00%	1.07%	1.15%	1.51%
0.48%	0.51%	0.64%	0.80%	0.92%	1.08%	1.16%	1.23%	1.51%
0.46%	0.49%	0.62%	0.76%	0.89%	1.04%	1.11%	1.18%	1.51%
0.46%	0.49%	0.62%	0.75%	0.88%	1.02%	1.10%	1.16%	1.51%
0.44%	0.47%	0.59%	0.73%	0.85%	1.01%	1.08%	1.13%	1.51%
0.44%	0.47%	0.59%	0.73%	0.85%	1.01%	1.08%	1.13%	1.51%
0.44%	0.47%	0.59%	0.73%	0.85%	1.01%	1.08%	1.13%	1.51%
0.46%	0.48%	0.60%	0.74%	0.86%	1.00%	1.07%	1.15%	1.51%
0.48%	0.51%	0.64%	0.80%	0.92%	1.08%	1.16%	1.23%	1.51%
0.48%	0.51%	0.64%	0.80%	0.92%	1.08%	1.16%	1.23%	1.51%
0.46%	0.49%	0.62%	0.75%	0.88%	1.02%	1.10%	1.16%	1.51%
0.44%	0.47%	0.59%	0.73%	0.85%	1.01%	1.08%	1.13%	1.51%
0.59%	0.66%	0.81%	0.98%	1.06%	1.20%	1.25%	1.32%	0.018322875
0.59%	0.63%	0.81%	0.94%	1.02%	1.16%	1.25%	1.32%	0.018322875
0.36%	0.45%	0.55%	0.65%	0.75%	0.69%	0.91%	1.13%	1.12%
0.29%	0.35%	0.49%	0.60%	0.70%	0.80%	0.95%	1.04%	
3.43%	3.80%	4.32%	3.37%	3.64%		4.09%	4.30%	
3.43%	3.80%	4.32%	3.37%	3.64%		4.09%	4.30%	
1.90%	2.14%	3.65%	4.51%	4.94%	5.31%	5.49%	5.65%	5.61%
1.89%	2.14%	3.66%	4.50%	4.94%	5.31%	5.49%	5.65%	5.61%
1.97%	2.23%	3.81%	4.69%	5.15%	5.53%	5.72%	5.89%	5.84%
1.89%	2.14%	3.66%	4.50%	4.94%	5.31%	5.49%	5.65%	5.61%
1.89%	2.14%	3.66%	4.50%	4.94%	5.31%	5.49%	5.65%	5.61%
1.89%	2.14%	3.66%	4.50%	4.94%	5.31%	5.49%	5.65%	5.61%
1.89%	2.14%	3.66%	4.50%	4.94%	5.31%	5.49%	5.65%	5.61%
1.97%	2.23%	3.81%	4.69%	5.15%	5.53%	5.72%	5.89%	5.84%
1.89%	2.14%	3.66%	4.50%	4.94%	5.31%	5.49%	5.65%	5.61%
1.81%	2.04%	3.48%	4.30%	4.71%	5.06%	5.24%	5.39%	5.35%
5.66%	6.66%	7.69%		11.44%	12.02%	11.99%	11.77%	11.52%
5.66%	6.66%	7.69%		11.44%	12.02%	11.99%	11.77%	11.52%
2.17%	2.05%	2.13%	2.31%	2.76%	2.93%	2.93%		
2.17%	2.05%	2.13%	2.31%	2.76%	2.93%	2.93%		
1.38%	1.38%	1.38%	1.38%	0.01475	1.58%	1.74%	1.74%	1.74%
1.38%	1.38%	1.38%	1.38%	0.01475	1.58%	1.74%	1.74%	1.74%
1.49%	1.46%	1.78%	2.40%	2.79%	3.10%	3.18%	3.23%	3.27%
1.49%	1.46%	1.78%	2.40%	2.79%	3.10%	3.18%	3.23%	3.27%
1.49%	1.46%	1.78%	2.40%	2.79%	3.10%	3.18%	3.23%	3.27%
1.48%	1.54%	1.77%	2.43%	2.80%	3.13%	3.22%	3.28%	3.35%
1.58%	1.63%	1.91%	2.60%	3.01%	3.31%	3.41%	3.49%	3.53%
1.52%	1.56%	1.83%	2.49%	2.89%	3.18%	3.27%	3.35%	3.39%
1.48%	1.54%	1.77%	2.43%	2.80%	3.13%	3.22%	3.28%	3.35%
1.45%	1.50%	1.79%	2.38%	2.78%	3.06%	3.13%	3.22%	3.27%
1.48%	1.54%	1.77%	2.43%	2.80%	3.13%	3.22%	3.28%	3.35%
1.45%	1.50%	1.79%	2.38%	2.78%	3.06%	3.13%	3.22%	3.27%
1.48%	1.54%	1.77%	2.43%	2.80%	3.13%	3.22%	3.28%	3.35%

		40.00%		NR		NR
		40.00%				
0.57%	0.57%	40%			NR	NR
0.57%	0.57%	40%			NR	NR
0.78%	1.03%	40%				
0.78%	1.03%	40%				
0.78%	1.03%	40%	NR	BBB	BBB	A
0.78%	1.03%	40%				
0.78%	1.03%	40%	NR	B	B	BB
0.82%	1.08%	40%	NR	BB	BB	BBB
0.82%	1.08%	40%				
0.78%	1.03%	40%	NR	BBB	BBB	A
0.75%	0.99%	40%	NR	BB	BB	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
		27.50%		NR	NR	A
		27.50%		NR	NR	BBB
		27.50%				
1.33%	1.72%	40%	BB	BBB	BB	BBB
1.33%	1.72%	40%				
1.33%	1.72%	40%	BBB	A	BBB	A
1.33%	1.72%	40%	BBB	A	BBB	A
1.33%	1.72%	40%	A	AA	A	AA
1.33%	1.72%	40%	BBB	AA	A	AA
1.33%	1.72%	40%	BBB	AA	A	AA
1.33%	1.72%	40%	BBB	AA	A	AA
1.33%	1.72%	40%	BB	BBB	BB	BBB
1.33%	1.72%	40%	BBB	A	BBB	A
1.33%	1.72%	40%				
1.33%	1.72%	40%	A	AA	A	AA
1.33%	1.72%	40%	BBB	AA	A	AA
2.34%	2.34%	40%	NR	BB	NR	B
2.34%	2.34%	40%	NR	BBB	NR	BB
1.20%	1.24%	40%	NR	NR	NR	NR
	1.47%	40%	NR	NR	NR	NR
		40%				
		25%	NR	NR	NR	NR
		25%	NR	NR	NR	NR
5.62%	5.68%	40%	BBB	A	A	A
5.62%	5.68%	40%	AA	AAA	AAA	AAA
5.86%	5.91%	40%	A	AA	AA	AA
5.62%	5.68%	40%	AA	AAA	AAA	AAA
		40%				
		40%				
5.62%	5.68%	40%	AA	AAA	AAA	AAA
5.62%	5.68%	40%	AA	AAA	AAA	AAA
5.62%	5.68%	40%	AA	AAA	AAA	AAA
5.86%	5.91%	40%	A	AA	AA	AA
5.62%	5.68%	40%	AA	AAA	AAA	AAA
		40%				
5.36%	5.41%	40%	A	AA	AA	AA
11.28%	11.15%	37.50%	NR	NR	NR	
		37.50%				
11.28%	11.15%	37.50%	NR	NR	NR	
		37.50%				
		70%	NR	NR	NR	NR
		70%	NR	NR	NR	NR
		70%				
1.74%	1.74%	75%				NR
1.74%	1.74%	75%				NR
3.22%	3.27%	40%	BB	BBB	BBB	BBB
3.22%	3.27%	40%	BB	BBB	BBB	BBB
3.22%	3.27%	40%				
3.34%	3.31%	40%	A	A	A	AA
3.52%	3.52%	40%	BBB	BBB	A	A
3.38%	3.38%	40%	BBB	BBB	A	A
3.34%	3.31%	40%	A	A	A	AA
3.23%	3.25%	40%	BBB	A	A	AA
3.34%	3.31%	40%	A	A	A	AA
3.23%	3.25%	40%	BBB	A	A	AA
3.34%	3.31%	40%	A	A	A	AA

	NR	NR	NR		
A	NR	A	BBB		
A	NR	A	BBB		
BBB	A	A	A	NR	BBB
B	BB	BB	BB	NR	B
BB	BBB	BBB	BBB	NR	BB
BBB	A	A	A	NR	BBB
BB	BBB	BBB	BBB	NR	BB
A	A				
BBB	BBB				
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	A	AA	NR	NR
AA	A	A	AA	NR	NR
AA	A	A	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
AA	A	A	AA	NR	NR
BB	BB	NR	NR		NR
BBB	BBB	NR	NR		NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		
NR		NR	NR		
NR		NR	NR		
A	A	A	A	BB	BB
AAA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
AAA	AAA	AAA	AAA	A	A
AAA	AAA	AAA	AAA	A	A
AAA	AAA	AAA	AAA	A	A
AAA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
AAA	AAA	AAA	AAA	A	A
AA	AA	AA	AA	BBB	BBB
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR			
NR	NR	NR			
	NR	NR			
	NR	NR			
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
A	AA	AA	AA	BBB	BBB

	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR	2	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
B	BB	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
CCC	BB	7	Utilities	N.Amer	United States
CCC	BBB	7	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
B	BB	7	Utilities	N.Amer	United States
CCC	BB	7	Utilities	N.Amer	United States
	NR		Industrials	Europe	Austria
	NR		Industrials	Europe	Austria
	NR		Industrials	Europe	Austria
	NR		Industrials	Europe	Austria
	NR		Industrials	Europe	Austria
	A	3	Telecommunications	Asia	Japan
	BB	3	Telecommunications	Asia	Japan
	NR		Telecommunications	Asia	Japan
NR	A	9	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	8	Utilities	N.Amer	United States
NR	A	8	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
NR	A	9	Utilities	N.Amer	United States
NR	A	8	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
NR	A	5	Utilities	N.Amer	United States
	NR	3	Oil & Gas	N.Amer	United States
	NR	3	Oil & Gas	N.Amer	United States
NR	NR	2	Financials	N.Amer	Bermuda
NR	NR	2	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Consumer Goods	E.Eur	Russian Federation
	NR		Consumer Goods	E.Eur	Russian Federation
BBB	AA	17	Financials	Europe	Luxembourg
AA	AA	17	Financials	Europe	Luxembourg
A	AA	17	Financials	Europe	Luxembourg
AA	AA	17	Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
AA	AA	17	Financials	Europe	Luxembourg
AA	AA	17	Financials	Europe	Luxembourg
AA	AA	17	Financials	Europe	Luxembourg
A	AA	17	Financials	Europe	Luxembourg
AA	AA	17	Financials	Europe	Luxembourg
	NR		Financials	Europe	Luxembourg
A	AA	17	Financials	Europe	Luxembourg
NR	NR	2	Telecommunications	Europe	Greece
	NR		Telecommunications	Europe	Greece
NR	NR	2	Telecommunications	Europe	Greece
	NR		Telecommunications	Europe	Greece
	NR	2	Telecommunications	Europe	Italy
	NR	2	Telecommunications	Europe	Italy
	NR		Telecommunications	Europe	Italy
	NR	2	Telecommunications	N.Amer	United States
	NR	2	Telecommunications	N.Amer	United States
BB	AA	10	Telecommunications	N.Amer	United States
BB	AA	10	Telecommunications	N.Amer	United States
	NR		Telecommunications	N.Amer	United States
A	A	7	Telecommunications	N.Amer	United States
BBB	AA	9	Telecommunications	N.Amer	United States
BBB	AA	9	Telecommunications	N.Amer	United States
A	A	7	Telecommunications	N.Amer	United States
A	A	6	Telecommunications	N.Amer	United States
A	A	7	Telecommunications	N.Amer	United States
A	A	6	Telecommunications	N.Amer	United States
A	A	7	Telecommunications	N.Amer	United States

BBB	A		Thin		Thin	
BBB	A					
A	A			Thin	Thin	CcyGrp
A	A			Thin	Thin	CcyGrp
A	A					
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
BBB	AA					
	BBB		Thin	Thin	CcyGrp	CcyGrp
	BBB		Thin	Thin	DocAdj	DocAdj
	BBB					
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A					
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	A					
BB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	Thin	DocAdj	DocAdj
BBB	AA	Thin	CcyGrp	Thin	CcyGrp	CcyGrp
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA	Thin	Thin	Thin	Thin	Thin
BBB	AA					
BB		Thin	Thin	Thin	Thin	Thin
BB		Thin	Thin	Thin	Thin	Thin
	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	B					
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	B					
	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B	Thin	Thin	Thin		Thin
B	B					
B	B	Thin	Thin	Thin		Thin
B	B					
BB		Thin	Thin	Thin	Thin	Thin
BB		Thin	Thin	Thin	Thin	Thin
BB						
BB	BB				Thin	
BB	BB				Thin	
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

Thin	Thin	Thin			
Thin	CcyGrp	CcyGrp			
Thin	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
CcyGrp					
DocAdj					
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	Thin	Thin		Thin	
CcyGrp	Thin	Thin		Thin	
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin			Thin
	Thin	Thin			
	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin				
Thin	Thin				
Thin	Thin				
Thin	Thin				
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp

CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp

WINDSHKDXR	29-Aug-08 WINDS
WINDSJPYMR	29-Aug-08 WINDS
WINDSSEKMR	29-Aug-08 WINDS
WINDSSGDMR	29-Aug-08 WINDS
WINDSTWDCR	29-Aug-08 WINDS
WINDSTWDMR	29-Aug-08 WINDS
WINDSUSDCR	29-Aug-08 WINDS
WINDSUSDMR	29-Aug-08 WINDS
WINDSUSDXR	29-Aug-08 WINDS
WINHANAUDCR	29-Aug-08 WINHAN
WINHANHKDCR	29-Aug-08 WINHAN
WINHANUSDCR	29-Aug-08 WINHAN
WINAUDCR	29-Aug-08 WIN
WINAUDMR	29-Aug-08 WIN
WINEURMM	29-Aug-08 WIN
WINEURMR	29-Aug-08 WIN
WINEURXR	29-Aug-08 WIN
WINHKDMR	29-Aug-08 WIN
WINHKDXR	29-Aug-08 WIN
WINSGDMR	29-Aug-08 WIN
WINTWDCR	29-Aug-08 WIN
WINUSDCR	29-Aug-08 WIN
WINUSDMM	29-Aug-08 WIN
WINUSDMR	29-Aug-08 WIN
WINUSDXR	29-Aug-08 WIN
WOCKHUSDCR	29-Aug-08 WOCKH
WOCKHUSDMM	29-Aug-08 WOCKH
WOCKHUSDMR	29-Aug-08 WOCKH
WOLSEURCR	29-Aug-08 WOLS
WOLSEURMM	29-Aug-08 WOLS
WOLSUSDMM	29-Aug-08 WOLS
WOLKLUAUDCR	29-Aug-08 WOLKLU
WOLKLUAUDMM	29-Aug-08 WOLKLU
WOLKLUCADMM	29-Aug-08 WOLKLU
WOLKLUCHFCR	29-Aug-08 WOLKLU
WOLKLUCHFMM	29-Aug-08 WOLKLU
WOLKLUEURCR	29-Aug-08 WOLKLU
WOLKLUEURMM	29-Aug-08 WOLKLU
WOLKLUEURMR	29-Aug-08 WOLKLU
WOLKLUEURXR	29-Aug-08 WOLKLU
WOLKLUGBPCR	29-Aug-08 WOLKLU
WOLKLUGBPMM	29-Aug-08 WOLKLU
WOLKLUHKDMM	29-Aug-08 WOLKLU
WOLKLUJPYCR	29-Aug-08 WOLKLU
WOLKLUJPYMM	29-Aug-08 WOLKLU
WOLKLUNOKMM	29-Aug-08 WOLKLU
WOLKLUSEKMM	29-Aug-08 WOLKLU
WOLKLUSGDMM	29-Aug-08 WOLKLU
WOLKLUTWDMM	29-Aug-08 WOLKLU
WOLKLUUSDCR	29-Aug-08 WOLKLU
WOLKLUUSDMM	29-Aug-08 WOLKLU
WOLKLUUSDMR	29-Aug-08 WOLKLU
WOLKLUUSDXR	29-Aug-08 WOLKLU
WOLKLUEURCR	29-Aug-08 WOLKLU
WOLKLUEURMM	29-Aug-08 WOLKLU
WOLKLUEURMR	29-Aug-08 WOLKLU
WOLKLUUSDCR	29-Aug-08 WOLKLU
WDONEJPYCR	29-Aug-08 WDONE
WDONEJPYXR	29-Aug-08 WDONE
WPLAUAUDCR	29-Aug-08 WPLAU
WPLAUAUDMR	29-Aug-08 WPLAU
WPLAUEURCR	29-Aug-08 WPLAU
WPLAUEURMM	29-Aug-08 WPLAU
WPLAUEURMR	29-Aug-08 WPLAU
WPLAUJPYMR	29-Aug-08 WPLAU
WPLAUUSDCR	29-Aug-08 WPLAU
WPLAUUSDMM	29-Aug-08 WPLAU
WPLAUUSDMR	29-Aug-08 WPLAU
WLWLNEURCR	29-Aug-08 WLWLN
WLWLNEURMM	29-Aug-08 WLWLN
WLWLNEURXR	29-Aug-08 WLWLN
WLWLNGBPMM	29-Aug-08 WLWLN
WLWLNGBPXR	29-Aug-08 WLWLN
WLWLNUSDCR	29-Aug-08 WLWLN

Windstream Corp	9GAB9X	SNRFOR	HKD	XR	Composite
Windstream Corp	9GAB9X	SNRFOR	JPY	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	SEK	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	SGD	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	TWD	CR	Composite
Windstream Corp	9GAB9X	SNRFOR	TWD	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	USD	CR	Composite
Windstream Corp	9GAB9X	SNRFOR	USD	MR	Composite
Windstream Corp	9GAB9X	SNRFOR	USD	XR	Composite
Wing Hang Bk Ltd	Y7EDGS	SUBLT2	AUD	CR	Composite
Wing Hang Bk Ltd	Y7EDGS	SUBLT2	HKD	CR	Composite
Wing Hang Bk Ltd	Y7EDGS	SUBLT2	USD	CR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	AUD	CR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	AUD	MR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	EUR	MM	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	EUR	MR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	EUR	XR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	HKD	MR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	HKD	XR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	SGD	MR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	TWD	CR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	USD	CR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	USD	MM	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	USD	MR	Composite
Winn Dixie Stores Inc	9GB6A8	SNRFOR	USD	XR	Composite
WOCKHARDT Ltd	Y5A855	SNRFOR	USD	CR	Composite
WOCKHARDT Ltd	Y5A855	SNRFOR	USD	MM	Composite
WOCKHARDT Ltd	Y5A855	SNRFOR	USD	MR	Composite
WOLSELEY PLC	GPG99F	SNRFOR	EUR	CR	Composite
WOLSELEY PLC	GPG99F	SNRFOR	EUR	MM	Composite
WOLSELEY PLC	GPG99F	SNRFOR	USD	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	AUD	CR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	AUD	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	CAD	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	CHF	CR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	CHF	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	EUR	CR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	EUR	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	EUR	MR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	EUR	XR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	GBP	CR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	GBP	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	HKD	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	JPY	CR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	JPY	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	NOK	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	SEK	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	SGD	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	TWD	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	USD	CR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	USD	MM	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	USD	MR	Composite
Wolters Kluwer N V	9GEFFB	SNRFOR	USD	XR	Composite
Wolters Kluwer N V	9GEFFB	SUBLT2	EUR	CR	Composite
Wolters Kluwer N V	9GEFFB	SUBLT2	EUR	MM	Composite
Wolters Kluwer N V	9GEFFB	SUBLT2	EUR	MR	Composite
Wolters Kluwer N V	9GEFFB	SUBLT2	USD	CR	Composite
WOOD ONE CO LTD	JSE66K	SNRFOR	JPY	CR	Composite
WOOD ONE CO LTD	JSE66K	SNRFOR	JPY	XR	Composite
Woodside Pete Ltd	9H824A	SNRFOR	AUD	CR	Composite
Woodside Pete Ltd	9H824A	SNRFOR	AUD	MR	Composite
Woodside Pete Ltd	9H824A	SNRFOR	EUR	CR	Composite
Woodside Pete Ltd	9H824A	SNRFOR	EUR	MM	Composite
Woodside Pete Ltd	9H824A	SNRFOR	EUR	MR	Composite
Woodside Pete Ltd	9H824A	SNRFOR	JPY	MR	Composite
Woodside Pete Ltd	9H824A	SNRFOR	USD	CR	Composite
Woodside Pete Ltd	9H824A	SNRFOR	USD	MM	Composite
Woodside Pete Ltd	9H824A	SNRFOR	USD	MR	Composite
Woolworths Gp Plc	GPGD7H	SNRFOR	EUR	CR	Composite
Woolworths Gp Plc	GPGD7H	SNRFOR	EUR	MM	Composite
Woolworths Gp Plc	GPGD7H	SNRFOR	EUR	XR	Composite
Woolworths Gp Plc	GPGD7H	SNRFOR	GBP	MM	Composite
Woolworths Gp Plc	GPGD7H	SNRFOR	GBP	XR	Composite
Woolworths Gp Plc	GPGD7H	SNRFOR	USD	CR	Composite

1.45%	1.50%	1.79%	2.38%	2.78%	3.06%	3.13%	3.22%	3.27%
1.49%	1.40%	1.78%	2.40%	2.79%	3.10%	3.18%	3.23%	3.27%
1.49%	1.40%	1.78%	2.40%	2.79%	3.10%	3.18%	3.23%	3.27%
1.48%	1.54%	1.77%	2.43%	2.80%	3.13%	3.22%	3.28%	3.35%
1.58%	1.63%	1.91%	2.60%	3.01%	3.31%	3.41%	3.49%	3.53%
1.48%	1.54%	1.77%	2.43%	2.80%	3.13%	3.22%	3.28%	3.35%
1.58%	1.63%	1.91%	2.60%	3.01%	3.31%	3.41%	3.49%	3.53%
1.48%	1.54%	1.77%	2.43%	2.80%	3.13%	3.22%	3.28%	3.35%
1.45%	1.50%	1.79%	2.38%	2.78%	3.06%	3.13%	3.22%	3.27%
0.97%	1.13%	1.36%	1.57%	1.55%	1.62%			

57.68%	57.60%	40.33%	35.95%	46.15%	40.52%	45.55%	45.57%	45.57%
57.68%	57.60%	40.33%	35.95%	46.15%	40.52%	45.55%	45.57%	45.57%
4.44%	7.63%	8.36%	8%	8.50%	10.03%	8.75%	8.75%	
4.44%	7.63%	8.36%	8%	8.50%	10.03%	8.75%	8.75%	
4.44%	7.63%	8.36%	8%	8.50%	10.03%	8.75%	8.75%	
0.28%	0.32%	0.46%	0.59%	0.71%	0.77%	0.88%	0.96%	0.93%
0.28%	0.32%	0.46%	0.59%	0.68%	0.77%	0.85%	0.92%	0.93%
0.29%	0.32%	0.46%	0.59%	0.68%	0.76%	0.83%	0.91%	0.93%
0.29%	0.33%	0.46%	0.61%	0.70%	0.78%	0.84%	0.93%	0.93%
0.29%	0.32%	0.46%	0.59%	0.68%	0.76%	0.83%	0.91%	0.93%
0.29%	0.33%	0.46%	0.61%	0.70%	0.78%	0.84%	0.93%	0.93%
0.29%	0.32%	0.46%	0.59%	0.68%	0.76%	0.83%	0.91%	0.93%
0.29%	0.31%	0.46%	0.58%	0.67%	0.75%	0.81%	0.90%	0.93%
0.27%	0.30%	0.43%	0.56%	0.65%	0.72%	0.78%	0.87%	0.93%
0.29%	0.33%	0.46%	0.61%	0.70%	0.78%	0.84%	0.93%	0.93%
0.29%	0.32%	0.46%	0.59%	0.68%	0.76%	0.83%	0.91%	0.93%
0.28%	0.32%	0.46%	0.59%	0.72%	0.77%	0.89%	0.97%	0.93%
0.28%	0.32%	0.46%	0.59%	0.69%	0.77%	0.86%	0.93%	0.93%
0.29%	0.32%	0.46%	0.59%	0.68%	0.76%	0.83%	0.91%	0.93%
0.29%	0.32%	0.46%	0.59%	0.68%	0.76%	0.83%	0.91%	0.93%
0.29%	0.32%	0.46%	0.59%	0.68%	0.76%	0.83%	0.91%	0.93%
0.29%	0.33%	0.46%	0.61%	0.70%	0.78%	0.84%	0.93%	0.93%
0.29%	0.32%	0.46%	0.59%	0.68%	0.76%	0.83%	0.91%	0.93%
0.29%	0.31%	0.46%	0.58%	0.67%	0.75%	0.81%	0.90%	0.93%
0.27%	0.30%	0.43%	0.56%	0.65%	0.72%	0.78%	0.87%	0.93%
		0.56%	0.69%	0.79%	0.89%	0.95%	0.88%	1.07%
		0.56%	0.69%	0.79%	0.89%	0.95%	0.88%	1.07%
		0.56%	0.69%	0.79%	0.89%	0.95%	0.88%	1.07%
					3.52%			
					3.52%			
0.40%	0.47%	0.55%	0.64%	0.73%	0.82%	0.89%	0.99%	1.06%
0.40%	0.47%	0.55%	0.64%	0.73%	0.82%	0.89%	0.99%	1.06%
0.42%	0.49%	0.58%	0.68%	0.77%	0.86%	0.94%	1.04%	1.10%
0.40%	0.47%	0.55%	0.64%	0.73%	0.82%	0.89%	0.99%	1.05%
0.40%	0.47%	0.55%	0.64%	0.73%	0.82%	0.89%	0.99%	1.06%
0.42%	0.49%	0.58%	0.68%	0.77%	0.86%	0.94%	1.04%	1.10%
0.40%	0.47%	0.55%	0.64%	0.73%	0.82%	0.89%	0.99%	1.05%

3.23%	3.25%	40%	BBB	A	A	AA
3.22%	3.27%	40%	BB	A	BBB	BBB
3.22%	3.27%	40%				
3.34%	3.31%	40%	A	A	A	AA
3.52%	3.52%	40%	BBB	BBB	A	A
3.34%	3.31%	40%	A	A	A	AA
3.52%	3.52%	40%	BBB	BBB	A	A
3.34%	3.31%	40%	A	A	A	AA
3.23%	3.25%	40%	BBB	A	A	AA
		25%				
		25%				
		25%	BBB	BBB	NR	NR
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
45.57%	45.57%	40%	NR	NR	NR	NR
45.57%	45.57%	40%	NR	NR	NR	NR
8.75%		17.50%	NR	NR	NR	NR
8.75%		17.50%	NR	NR	NR	NR
8.75%		17.50%	NR	NR	NR	NR
		40%				
		40%				
		40%				
1.00%	1.12%	39.41%	BB	BBB	BBB	A
1.00%	1.12%	40%	BB	BBB	BBB	A
1.00%	1.12%	40%	A	AA	AA	AAA
1.00%	1.12%	38.71%	BBB	A	A	AA
1.00%	1.12%	40%	A	AA	AA	AAA
1.00%	1.12%	38.71%	BBB	A	A	AA
1.00%	1.12%	40%	A	AA	AA	AAA
1.00%	1.12%	39.41%	BBB	A	A	AA
1.00%	1.12%	39.41%	BBB	A	A	AA
1.00%	1.12%	38.71%	BBB	A	A	AA
1.00%	1.12%	40%	A	AA	AA	AAA
		40%				
1.00%	1.12%	39.41%	BB	BBB	BBB	A
1.00%	1.12%	39.41%	BB	BBB	BBB	A
1.00%	1.12%	40%	A	AA	AA	AAA
1.00%	1.12%	40%	A	AA	AA	AAA
1.00%	1.12%	40%	A	AA	AA	AAA
		40%				
1.00%	1.12%	38.71%	BBB	A	A	AA
1.00%	1.12%	40%	A	AA	AA	AAA
1.00%	1.12%	39.41%	BBB	A	A	AA
1.00%	1.12%	39.41%	BBB	A	A	AA
1.21%		15%			NR	NR
1.21%		15%			NR	NR
1.21%		15%			NR	NR
		15%				
		32.50%				
		32.50%				
1.09%	1.12%	40%	BB	BBB	BBB	BBB
1.09%	1.12%	40%	BB	BBB	BBB	BBB
1.14%	1.17%	40%	BBB	A	A	A
		40%				
1.08%	1.11%	40%	A	AA	AA	AA
1.09%	1.12%	40%	BB	BBB	BBB	BBB
1.14%	1.17%	40%	BBB	A	A	A
		40%				
1.08%	1.11%	40%	A	AA	AA	AA
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				

AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
A	AA	AA	AA	BBB	BBB
A	A	A	A	BBB	BBB
A	AA	AA	AA	BBB	BBB
AA	AA	AA	AA	A	A
NR	NR				
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
NR	NR	NR	NR		NR
BBB	A	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
BBB	A	BBB	BBB	NR	NR
A	A	A	A	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	AA	AA	NR	NR
AA	AAA	AA	AAA	NR	NR
A	AA	AA	AA	NR	NR
A	AA	AA	AA	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
NR	NR	NR	NR	NR	NR
	NR				
	NR				
BBB	BBB	BBB	BBB	BB	BB
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A

A	A	6 Telecommunications	N.Amer	United States
BB	AA	10 Telecommunications	N.Amer	United States
	NR	Telecommunications	N.Amer	United States
A	A	7 Telecommunications	N.Amer	United States
BBB	AA	9 Telecommunications	N.Amer	United States
A	A	7 Telecommunications	N.Amer	United States
BBB	AA	9 Telecommunications	N.Amer	United States
A	A	7 Telecommunications	N.Amer	United States
A	A	6 Telecommunications	N.Amer	United States
	NR	Financials	Asia	Hong Kong
	NR	Financials	Asia	Hong Kong
	NR	2 Financials	Asia	Hong Kong
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
	NR	Consumer Services	N.Amer	United States
NR	NR	2 Consumer Services	N.Amer	United States
NR	NR	2 Consumer Services	N.Amer	United States
	NR	2 Health Care	India	India
	NR	2 Health Care	India	India
	NR	2 Health Care	India	India
	NR	Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
	NR	Industrials	Europe	United Kingdom
NR	A	14 Consumer Services	Europe	Netherlands
NR	A	14 Consumer Services	Europe	Netherlands
NR	AA	13 Consumer Services	Europe	Netherlands
NR	A	6 Consumer Services	Europe	Netherlands
NR	AA	13 Consumer Services	Europe	Netherlands
NR	A	6 Consumer Services	Europe	Netherlands
NR	AA	13 Consumer Services	Europe	Netherlands
NR	AA	14 Consumer Services	Europe	Netherlands
NR	AA	14 Consumer Services	Europe	Netherlands
NR	A	6 Consumer Services	Europe	Netherlands
NR	AA	13 Consumer Services	Europe	Netherlands
	NR	Consumer Services	Europe	Netherlands
NR	A	14 Consumer Services	Europe	Netherlands
NR	A	14 Consumer Services	Europe	Netherlands
NR	AA	13 Consumer Services	Europe	Netherlands
NR	AA	13 Consumer Services	Europe	Netherlands
NR	AA	13 Consumer Services	Europe	Netherlands
	NR	Consumer Services	Europe	Netherlands
NR	A	6 Consumer Services	Europe	Netherlands
NR	AA	13 Consumer Services	Europe	Netherlands
NR	AA	14 Consumer Services	Europe	Netherlands
NR	AA	14 Consumer Services	Europe	Netherlands
	NR	2 Consumer Services	Europe	Netherlands
	NR	2 Consumer Services	Europe	Netherlands
	NR	2 Consumer Services	Europe	Netherlands
	NR	Consumer Services	Europe	Netherlands
	NR	2 Industrials	Asia	Japan
	NR	2 Industrials	Asia	Japan
BB	AA	10 Oil & Gas	Oceania	Australia
BB	AA	10 Oil & Gas	Oceania	Australia
BBB	AA	10 Oil & Gas	Oceania	Australia
	NR	Oil & Gas	Oceania	Australia
A	AA	10 Oil & Gas	Oceania	Australia
BB	AA	10 Oil & Gas	Oceania	Australia
BBB	AA	10 Oil & Gas	Oceania	Australia
	NR	Oil & Gas	Oceania	Australia
A	AA	10 Oil & Gas	Oceania	Australia
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom

BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	Entity Tier	CcyGrp	Entity Tier	Entity Tier	Entity Tier
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A						
A						
A		CcyGrp	CcyGrp	Thin	Thin	Thin
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC					
CCC	CCC	Thin	Thin	Thin	Thin	Thin
CCC	CCC	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	B	Thin	Thin	Thin	Thin	Thin
	BBB					
	BBB					
	BBB					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	DocAdj
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
BBB	A			Thin	Thin	Thin
BBB	A					
	B					
	B					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	A					
BB	A					
BB	A					
BB	A					
BB	A					
BB	A					

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Thin					
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	Thin
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Thin	Thin	Thin		Thin	
Entity Tier	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin	Thin	Thin	Thin	Thin	
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier

WLWLNUSDXR	29-Aug-08 WLWLN
WOWAUAUDCR	29-Aug-08 WOWAU
WOWAUAUDMR	29-Aug-08 WOWAU
WOWAUAUDXR	29-Aug-08 WOWAU
WOWAUCHFMR	29-Aug-08 WOWAU
WOWAUEURCR	29-Aug-08 WOWAU
WOWAUEURMM	29-Aug-08 WOWAU
WOWAUEURMR	29-Aug-08 WOWAU
WOWAUJPYMR	29-Aug-08 WOWAU
WOWAUUSDCR	29-Aug-08 WOWAU
WOWAUUSDMM	29-Aug-08 WOWAU
WOWAUUSDMR	29-Aug-08 WOWAU
WOWAUUSDXR	29-Aug-08 WOWAU
CMBKKOAUDCR	29-Aug-08 CMBKKO
CMBKKOAUDMR	29-Aug-08 CMBKKO
CMBKKOEURCR	29-Aug-08 CMBKKO
CMBKKOEURMM	29-Aug-08 CMBKKO
CMBKKOEURMR	29-Aug-08 CMBKKO
CMBKKOJPYCR	29-Aug-08 CMBKKO
CMBKKOJPYMR	29-Aug-08 CMBKKO
CMBKKOKRWCR	29-Aug-08 CMBKKO
CMBKKONOKCR	29-Aug-08 CMBKKO
CMBKKOSEKCR	29-Aug-08 CMBKKO
CMBKKOUSDCR	29-Aug-08 CMBKKO
CMBKKOUSDMM	29-Aug-08 CMBKKO
CMBKKOUSDMR	29-Aug-08 CMBKKO
CMBKKOUSDXR	29-Aug-08 CMBKKO
CMBKKOCHFCR	29-Aug-08 CMBKKO
CMBKKOEURCR	29-Aug-08 CMBKKO
CMBKKOEURMM	29-Aug-08 CMBKKO
CMBKKOEURMR	29-Aug-08 CMBKKO
CMBKKOHKDCR	29-Aug-08 CMBKKO
CMBKKOJPYCR	29-Aug-08 CMBKKO
CMBKKOSGDCR	29-Aug-08 CMBKKO
CMBKKOTWDCR	29-Aug-08 CMBKKO
CMBKKOUSDCR	29-Aug-08 CMBKKO
CMBKKOUSDMM	29-Aug-08 CMBKKO
CMBKKOUSDMR	29-Aug-08 CMBKKO
CMBKKOUSDXR	29-Aug-08 CMBKKO
WOREURCR	29-Aug-08 WOR
WOREURMM	29-Aug-08 WOR
WOREURMR	29-Aug-08 WOR
WOREURXR	29-Aug-08 WOR
WORGBPMR	29-Aug-08 WOR
WORUSDCR	29-Aug-08 WOR
WORUSDMM	29-Aug-08 WOR
WORUSDMR	29-Aug-08 WOR
WORUSDXR	29-Aug-08 WOR
WPCOLCEURCR	29-Aug-08 WPCOLC
WPCOLCEURMM	29-Aug-08 WPCOLC
WPCOLCEURMR	29-Aug-08 WPCOLC
WPCOLCUSDCR	29-Aug-08 WPCOLC
WPCOLCUSDMM	29-Aug-08 WPCOLC
WPCOLCUSDMR	29-Aug-08 WPCOLC
WPCOLCUSDXR	29-Aug-08 WPCOLC
WPPGRP-2005AUDCR	29-Aug-08 WPPGRP-2005
WPPGRP-2005AUDMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005AUDMR	29-Aug-08 WPPGRP-2005
WPPGRP-2005CADMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005CHFCR	29-Aug-08 WPPGRP-2005
WPPGRP-2005CHFMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005EURCR	29-Aug-08 WPPGRP-2005
WPPGRP-2005EURMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005EURMR	29-Aug-08 WPPGRP-2005
WPPGRP-2005EURXR	29-Aug-08 WPPGRP-2005
WPPGRP-2005GBPCR	29-Aug-08 WPPGRP-2005
WPPGRP-2005GBPMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005GBPMR	29-Aug-08 WPPGRP-2005
WPPGRP-2005HKDMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005JPYCR	29-Aug-08 WPPGRP-2005
WPPGRP-2005JPYMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005NOKMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005SEKMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005SGDMM	29-Aug-08 WPPGRP-2005

Woolworths Gp Plc	GPGD7H	SNRFOR	USD	XR	Composite
Woolworths LTD	9H88GG	SNRFOR	AUD	CR	Composite
Woolworths LTD	9H88GG	SNRFOR	AUD	MR	Composite
Woolworths LTD	9H88GG	SNRFOR	AUD	XR	Composite
Woolworths LTD	9H88GG	SNRFOR	CHF	MR	Composite
Woolworths LTD	9H88GG	SNRFOR	EUR	CR	Composite
Woolworths LTD	9H88GG	SNRFOR	EUR	MM	Composite
Woolworths LTD	9H88GG	SNRFOR	EUR	MR	Composite
Woolworths LTD	9H88GG	SNRFOR	JPY	MR	Composite
Woolworths LTD	9H88GG	SNRFOR	USD	CR	Composite
Woolworths LTD	9H88GG	SNRFOR	USD	MM	Composite
Woolworths LTD	9H88GG	SNRFOR	USD	MR	Composite
Woolworths LTD	9H88GG	SNRFOR	USD	XR	Composite
Woori Bk	Y7FFES	SNRFOR	AUD	CR	Composite
Woori Bk	Y7FFES	SNRFOR	AUD	MR	Composite
Woori Bk	Y7FFES	SNRFOR	EUR	CR	Composite
Woori Bk	Y7FFES	SNRFOR	EUR	MM	Composite
Woori Bk	Y7FFES	SNRFOR	EUR	MR	Composite
Woori Bk	Y7FFES	SNRFOR	JPY	CR	Composite
Woori Bk	Y7FFES	SNRFOR	JPY	MR	Composite
Woori Bk	Y7FFES	SNRFOR	KRW	CR	Composite
Woori Bk	Y7FFES	SNRFOR	NOK	CR	Composite
Woori Bk	Y7FFES	SNRFOR	SEK	CR	Composite
Woori Bk	Y7FFES	SNRFOR	USD	CR	Composite
Woori Bk	Y7FFES	SNRFOR	USD	MM	Composite
Woori Bk	Y7FFES	SNRFOR	USD	MR	Composite
Woori Bk	Y7FFES	SNRFOR	USD	XR	Composite
Woori Bk	Y7FFES	SUBLT2	CHF	CR	Composite
Woori Bk	Y7FFES	SUBLT2	EUR	CR	Composite
Woori Bk	Y7FFES	SUBLT2	EUR	MM	Composite
Woori Bk	Y7FFES	SUBLT2	EUR	MR	Composite
Woori Bk	Y7FFES	SUBLT2	HKD	CR	Composite
Woori Bk	Y7FFES	SUBLT2	JPY	CR	Composite
Woori Bk	Y7FFES	SUBLT2	SGD	CR	Composite
Woori Bk	Y7FFES	SUBLT2	TWD	CR	Composite
Woori Bk	Y7FFES	SUBLT2	USD	CR	Composite
Woori Bk	Y7FFES	SUBLT2	USD	MM	Composite
Woori Bk	Y7FFES	SUBLT2	USD	MR	Composite
Woori Bk	Y7FFES	SUBLT2	USD	XR	Composite
Worthington Inds Inc	9H9992	SNRFOR	EUR	CR	Composite
Worthington Inds Inc	9H9992	SNRFOR	EUR	MM	Composite
Worthington Inds Inc	9H9992	SNRFOR	EUR	MR	Composite
Worthington Inds Inc	9H9992	SNRFOR	EUR	XR	Composite
Worthington Inds Inc	9H9992	SNRFOR	GBP	MR	Composite
Worthington Inds Inc	9H9992	SNRFOR	USD	CR	Composite
Worthington Inds Inc	9H9992	SNRFOR	USD	MM	Composite
Worthington Inds Inc	9H9992	SNRFOR	USD	MR	Composite
Worthington Inds Inc	9H9992	SNRFOR	USD	XR	Composite
WP Co LLC	9HA32G	SNRFOR	EUR	CR	Composite
WP Co LLC	9HA32G	SNRFOR	EUR	MM	Composite
WP Co LLC	9HA32G	SNRFOR	EUR	MR	Composite
WP Co LLC	9HA32G	SNRFOR	USD	CR	Composite
WP Co LLC	9HA32G	SNRFOR	USD	MM	Composite
WP Co LLC	9HA32G	SNRFOR	USD	MR	Composite
WP Co LLC	9HA32G	SNRFOR	USD	XR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	AUD	CR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	AUD	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	AUD	MR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	CAD	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	CHF	CR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	CHF	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	EUR	CR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	EUR	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	EUR	MR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	EUR	XR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	GBP	CR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	GBP	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	GBP	MR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	HKD	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	JPY	CR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	JPY	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	NOK	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	SEK	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	SGD	MM	Composite

0.41%	0.47%	0.62%	0.73%	0.81%	0.90%	0.99%	1.08%	1.15%
0.41%	0.47%	0.59%	0.69%	0.77%	0.86%	0.94%	1.03%	1.15%
0.41%	0.47%	0.60%	0.68%	0.77%	0.85%	0.94%	1.03%	1.14%
0.43%	0.49%	0.63%	0.71%	0.81%	0.90%	0.98%	1.09%	1.20%
0.41%	0.47%	0.60%	0.69%	0.78%	0.86%	0.94%	1.04%	1.16%
0.41%	0.47%	0.60%	0.68%	0.77%	0.85%	0.94%	1.03%	1.14%
0.41%	0.46%	0.59%	0.69%	0.77%	0.86%	0.94%	1.03%	1.15%
0.43%	0.49%	0.63%	0.71%	0.81%	0.90%	0.98%	1.09%	1.20%
0.41%	0.47%	0.60%	0.68%	0.77%	0.85%	0.94%	1.03%	1.14%
1.31%	1.36%	1.53%	1.81%	2.05%	2.30%	2.38%	2.48%	2.55%
1.31%	1.36%	1.52%	1.81%	2.05%	2.30%	2.37%	2.46%	2.47%
1.26%	1.31%	1.46%	1.74%	1.97%	2.21%	2.28%	2.37%	2.37%
1.25%	1.29%	1.45%	1.72%	1.95%	2.19%	2.25%	2.34%	2.35%
1.31%	1.36%	1.53%	1.81%	2.05%	2.30%	2.38%	2.48%	2.55%
1.31%	1.36%	1.53%	1.81%	2.05%	2.30%	2.38%	2.48%	2.55%
1.31%	1.36%	1.52%	1.81%	2.05%	2.30%	2.37%	2.46%	2.47%
1.31%	1.36%	1.52%	1.81%	2.05%	2.30%	2.37%	2.46%	2.47%
1.31%	1.36%	1.52%	1.81%	2.05%	2.30%	2.37%	2.46%	2.47%
1.25%	1.29%	1.45%	1.72%	1.95%	2.19%	2.25%	2.34%	2.35%
1.35%	1.49%	1.90%	2.48%	2.85%	3.20%	3.28%	3.38%	3.47%
1.35%	1.49%	1.90%	2.48%	2.85%	3.20%	3.28%	3.38%	3.47%
1.35%	1.49%	1.90%	2.48%	2.85%	3.20%	3.28%	3.38%	3.47%
1.41%	1.55%	2.02%	2.52%	2.87%	3.21%	3.28%	3.38%	3.47%
1.35%	1.49%	1.90%	2.48%	2.85%	3.20%	3.28%	3.38%	3.47%
1.35%	1.49%	1.90%	2.48%	2.85%	3.20%	3.28%	3.38%	3.47%
1.35%	1.49%	1.90%	2.48%	2.85%	3.20%	3.28%	3.38%	3.47%
1.29%	1.42%	1.92%	2.41%	2.75%	3.07%	3.11%	3.23%	3.30%
0.30%					0.57%			
0.30%					0.57%			
0.30%					0.57%			
0.30%					0.57%			
	0.25%	0.38%	0.44%	0.43%	0.46%	0.50%	0.54%	
	0.25%	0.38%	0.44%	0.43%	0.46%	0.50%	0.54%	
	0.25%	0.38%	0.44%	0.43%	0.46%	0.50%	0.54%	
0.58%	0.63%	0.93%	1.16%	1.29%	1.44%	1.54%	1.62%	1.65%
0.58%	0.63%	0.93%	1.16%	1.29%	1.44%	1.54%	1.62%	1.65%
0.58%	0.63%	0.93%	1.16%	1.29%	1.44%	1.54%	1.62%	1.65%
0.58%	0.65%	0.97%	1.21%	1.35%	1.51%	1.60%	1.69%	1.65%
0.58%	0.63%	0.93%	1.16%	1.29%	1.44%	1.54%	1.62%	1.65%
0.58%	0.62%	0.92%	1.15%	1.28%	1.43%	1.52%	1.60%	1.65%
0.58%	0.60%	0.89%	1.11%	1.23%	1.38%	1.47%	1.54%	1.65%
0.58%	0.65%	0.97%	1.21%	1.35%	1.51%	1.60%	1.69%	1.65%
0.58%	0.63%	0.93%	1.16%	1.29%	1.44%	1.54%	1.62%	1.65%
0.58%	0.63%	0.93%	1.16%	1.29%	1.44%	1.54%	1.62%	1.65%
0.58%	0.63%	0.93%	1.16%	1.29%	1.44%	1.54%	1.62%	1.65%

		40%			
1.18%	1.25%	40% BB	BB	BBB	BBB
1.18%	1.25%	40% BB	BB	A	A
		40%			
1.18%	1.25%	40% A	A	AA	AA
1.24%	1.31%	40% BBB	BBB	A	A
1.19%	1.26%	40% BBB	BBB	A	A
1.18%	1.25%	40% A	A	AA	AA
1.17%	1.23%	40% BB	A	A	A
1.24%	1.31%	40% BBB	BBB	A	A
		40%			
1.18%	1.25%	40% A	A	AA	AA
		40%			
		40%			
2.49%	2.49%	40% BB	BBB	A	A
2.49%	2.49%	40% A	AA	AAA	AAA
2.39%	2.39%	40% BBB	A	AA	AA
2.37%	2.37%	40% BBB	A	AA	AA
2.49%	2.49%	40% BB	BBB	A	A
2.49%	2.49%	40% BB	BBB	A	A
2.49%	2.49%	40% A	AA	AAA	AAA
2.49%	2.49%	40% A	AA	AAA	AAA
		40%			
2.49%	2.49%	40% A	AA	AAA	AAA
		40%			
2.37%	2.37%	40% BBB	A	AA	AA
		40%			
3.52%	3.64%	22.14% A	A	A	AA
3.52%	3.64%	22.14% A	A	A	AA
		24.38%			
		24.38%			
3.52%	3.64%	22.14% A	A	A	AA
3.52%	3.64%	24.38% BB	BBB	BBB	BBB
3.52%	3.64%	22.14% A	A	A	AA
3.52%	3.64%	22.14% A	A	A	AA
3.52%	3.64%	22.14% A	A	A	AA
		24.38%			
3.35%	3.46%	24.38% BBB	BBB	BBB	A
		24.38%			
		39.17%			
		39.17%			
		40% NR			
		39.17%			
		40% NR			
		39.17% NR			
		39.17%			
		40% NR			
		39.17%			
		40%			
		40%			
		40%	NR	NR	NR
		40%			
		40%			
		40%	NR	NR	NR
		40%	NR	NR	NR
1.67%	1.76%	38.89% NR	BBB	BBB	BBB
1.67%	1.76%	38.89% NR	BBB	BBB	BBB
		38.89%			
1.67%	1.76%	38.75% NR	AA	AA	AA
		38.89%			
		38.75%			
1.67%	1.76%	38.89% NR	A	A	A
1.67%	1.76%	38.75% NR	AA	AA	AA
1.67%	1.76%	38.89% NR	A	A	A
1.67%	1.76%	38.89% NR	A	A	A
1.67%	1.76%	38.89% NR	A	A	A
1.67%	1.76%	38.75% NR	AA	AA	AA
		38.89%			
		38.75%			
		38.89%			
1.67%	1.76%	38.89% NR	BBB	BBB	BBB
		38.75%			
1.67%	1.76%	38.75% NR	AA	AA	AA
		38.75%			

BBB	BBB	BBB	BBB	BB	BB
A	A	A	A	BB	BB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BB	A
A	A	A	A	BBB	BBB
AA	AA	AA	AA	A	A
A	A	A	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
A	AA	A	AA	A	A
A	A	A	A	BBB	BBB
A	A	A	A	BBB	BBB
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
AA	AAA	AA	AAA	AA	AA
A	AA	A	AA	A	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	A	AA
A	A	A	A	BBB	A
	NR				
	NR				
	NR				
	NR				
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR

	NR		Consumer Services	Europe	United Kingdom
BB	A	3	Consumer Services	Oceania	Australia
BB	A	3	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
A	AA	9	Consumer Services	Oceania	Australia
BBB	AA	9	Consumer Services	Oceania	Australia
BBB	AA	9	Consumer Services	Oceania	Australia
A	AA	9	Consumer Services	Oceania	Australia
A	A	4	Consumer Services	Oceania	Australia
BBB	AA	9	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
A	AA	9	Consumer Services	Oceania	Australia
	NR		Consumer Services	Oceania	Australia
	NR		Financials	Asia	Korea (Republic of)
BB	AA	15	Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
BBB	AA	14	Financials	Asia	Korea (Republic of)
BBB	AA	14	Financials	Asia	Korea (Republic of)
BB	AA	15	Financials	Asia	Korea (Republic of)
BB	AA	15	Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
A	AA	14	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
BBB	AA	14	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
AA	AA	7	Financials	Asia	Korea (Republic of)
AA	AA	7	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
AA	AA	7	Financials	Asia	Korea (Republic of)
BBB	AA	8	Financials	Asia	Korea (Republic of)
AA	AA	7	Financials	Asia	Korea (Republic of)
AA	AA	7	Financials	Asia	Korea (Republic of)
AA	AA	7	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
A	AA	8	Financials	Asia	Korea (Republic of)
	NR		Financials	Asia	Korea (Republic of)
	NR		Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR	2	Basic Materials	N.Amer	United States
	NR		Basic Materials	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	A	10	Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	10	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom

BB	A					
A	A	Entity Tier	Entity Tier	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	Entity Tier	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A					
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin				
BBB	A					
BBB	A	Thin				
BBB	A	Thin				
BBB	A					
BBB	A	Thin				
BBB	A					
A	A					
A	A					
A	A		Thin	Thin	Thin	Thin
A	A					
A	A					
A	A		Thin	Thin	Thin	Thin
A	A		Thin	Thin	Thin	Thin
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					

DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Entity Tier	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin					
Thin					
Thin					
Thin					
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin

Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp

WPPGRP-2005TWDMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005USDCR	29-Aug-08 WPPGRP-2005
WPPGRP-2005USDMM	29-Aug-08 WPPGRP-2005
WPPGRP-2005USDMR	29-Aug-08 WPPGRP-2005
WPPGRP-2005USDXR	29-Aug-08 WPPGRP-2005
WPPGRPAUDCR	29-Aug-08 WPPGRP
WPPGRPAUDMM	29-Aug-08 WPPGRP
WPPGRPCHFCR	29-Aug-08 WPPGRP
WPPGRPCHFMM	29-Aug-08 WPPGRP
WPPGRPEURCR	29-Aug-08 WPPGRP
WPPGRPEURMM	29-Aug-08 WPPGRP
WPPGRPEURMR	29-Aug-08 WPPGRP
WPPGRPEURXR	29-Aug-08 WPPGRP
WPPGRPGBPCR	29-Aug-08 WPPGRP
WPPGRPGBPMM	29-Aug-08 WPPGRP
WPPGRPJPYCR	29-Aug-08 WPPGRP
WPPGRPJPYMM	29-Aug-08 WPPGRP
WPPGRPNOKMM	29-Aug-08 WPPGRP
WPPGRPSGDMM	29-Aug-08 WPPGRP
WPPGRPUSDCR	29-Aug-08 WPPGRP
WPPGRPUSDMM	29-Aug-08 WPPGRP
WPPGRPUSDMR	29-Aug-08 WPPGRP
WPPGRPUSDXR	29-Aug-08 WPPGRP
BKLYEURCR	29-Aug-08 BKLY
BKLYEURMM	29-Aug-08 BKLY
BKLYEURMR	29-Aug-08 BKLY
BKLYUSDCR	29-Aug-08 BKLY
BKLYUSDMR	29-Aug-08 BKLY
BKLYUSDXR	29-Aug-08 BKLY
GWWEURMR	29-Aug-08 GWW
GWWUSDMR	29-Aug-08 GWW
WYEAUDCR	29-Aug-08 WYE
WYEAUDMR	29-Aug-08 WYE
WYEAUDXR	29-Aug-08 WYE
WYECADMR	29-Aug-08 WYE
WYECHFMR	29-Aug-08 WYE
WYEEURCR	29-Aug-08 WYE
WYEEURMM	29-Aug-08 WYE
WYEEURMR	29-Aug-08 WYE
WYEEURXR	29-Aug-08 WYE
WYEGBPMR	29-Aug-08 WYE
WYEGBPXR	29-Aug-08 WYE
WYEHKDMR	29-Aug-08 WYE
WYEHKDXR	29-Aug-08 WYE
WYEJPYMR	29-Aug-08 WYE
WYEJPYXR	29-Aug-08 WYE
WYESEKMR	29-Aug-08 WYE
WYESEKXR	29-Aug-08 WYE
WYETWDCR	29-Aug-08 WYE
WYETWDMR	29-Aug-08 WYE
WYEUSDCR	29-Aug-08 WYE
WYEUSDMM	29-Aug-08 WYE
WYEUSDMR	29-Aug-08 WYE
WYEUSDXR	29-Aug-08 WYE
WYNUSDMR	29-Aug-08 WYN
WWCORPEURMR	29-Aug-08 WWCORP
WWCORPSGDMR	29-Aug-08 WWCORP
WWCORPUSDCR	29-Aug-08 WWCORP
WWCORPUSDMR	29-Aug-08 WWCORP
WWCORPUSDXR	29-Aug-08 WWCORP
WYNNUSDMR	29-Aug-08 WYNN
WYNNUSDXR	29-Aug-08 WYNN
WYNNEURXR	29-Aug-08 WYNN
WYNNUSDMR	29-Aug-08 WYNN
WYNNUSDXR	29-Aug-08 WYNN
XELAUDMR	29-Aug-08 XEL
XELCHFMR	29-Aug-08 XEL
XELEURCR	29-Aug-08 XEL
XELEURMM	29-Aug-08 XEL
XELEURMR	29-Aug-08 XEL
XELEURXR	29-Aug-08 XEL
XELJPYMR	29-Aug-08 XEL
XELUSDCR	29-Aug-08 XEL
XELUSDMM	29-Aug-08 XEL

WPP 2005 Ltd	GPGFFQ	SNRFOR	TWD	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	USD	CR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	USD	MM	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	USD	MR	Composite
WPP 2005 Ltd	GPGFFQ	SNRFOR	USD	XR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	AUD	CR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	AUD	MM	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	CHF	CR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	CHF	MM	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	EUR	CR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	EUR	MM	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	EUR	MR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	EUR	XR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	GBP	CR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	GBP	MM	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	JPY	CR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	JPY	MM	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	NOK	MM	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	SGD	MM	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	USD	CR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	USD	MM	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	USD	MR	Composite
WPP GROUP PLC	GPGGGM	SNRFOR	USD	XR	Composite
WR BERKLEY Corp	08C865	SNRFOR	EUR	CR	Composite
WR BERKLEY Corp	08C865	SNRFOR	EUR	MM	Composite
WR BERKLEY Corp	08C865	SNRFOR	EUR	MR	Composite
WR BERKLEY Corp	08C865	SNRFOR	USD	CR	Composite
WR BERKLEY Corp	08C865	SNRFOR	USD	MR	Composite
WR BERKLEY Corp	08C865	SNRFOR	USD	XR	Composite
WW Grainger Inc	3BCC82	SNRFOR	EUR	MR	Composite
WW Grainger Inc	3BCC82	SNRFOR	USD	MR	Composite
Wyeth	9HB326	SNRFOR	AUD	CR	Composite
Wyeth	9HB326	SNRFOR	AUD	MR	Composite
Wyeth	9HB326	SNRFOR	AUD	XR	Composite
Wyeth	9HB326	SNRFOR	CAD	MR	Composite
Wyeth	9HB326	SNRFOR	CHF	MR	Composite
Wyeth	9HB326	SNRFOR	EUR	CR	Composite
Wyeth	9HB326	SNRFOR	EUR	MM	Composite
Wyeth	9HB326	SNRFOR	EUR	MR	Composite
Wyeth	9HB326	SNRFOR	EUR	XR	Composite
Wyeth	9HB326	SNRFOR	GBP	MR	Composite
Wyeth	9HB326	SNRFOR	GBP	XR	Composite
Wyeth	9HB326	SNRFOR	HKD	MR	Composite
Wyeth	9HB326	SNRFOR	HKD	XR	Composite
Wyeth	9HB326	SNRFOR	JPY	MR	Composite
Wyeth	9HB326	SNRFOR	JPY	XR	Composite
Wyeth	9HB326	SNRFOR	SEK	MR	Composite
Wyeth	9HB326	SNRFOR	SEK	XR	Composite
Wyeth	9HB326	SNRFOR	TWD	CR	Composite
Wyeth	9HB326	SNRFOR	TWD	MR	Composite
Wyeth	9HB326	SNRFOR	USD	CR	Composite
Wyeth	9HB326	SNRFOR	USD	MM	Composite
Wyeth	9HB326	SNRFOR	USD	MR	Composite
Wyeth	9HB326	SNRFOR	USD	XR	Composite
WYNDHAM Intl INC	9HB411	SNRFOR	USD	MR	Composite
Wyndham Worldwide Corp	9HB41W	SNRFOR	EUR	MR	Composite
Wyndham Worldwide Corp	9HB41W	SNRFOR	SGD	MR	Composite
Wyndham Worldwide Corp	9HB41W	SNRFOR	USD	CR	Composite
Wyndham Worldwide Corp	9HB41W	SNRFOR	USD	MR	Composite
Wyndham Worldwide Corp	9HB41W	SNRFOR	USD	XR	Composite
Wynn Las Vegas LLC	9HB44I	SECDOM	USD	MR	Composite
Wynn Las Vegas LLC	9HB44I	SECDOM	USD	XR	Composite
Wynn Las Vegas LLC	9HB44I	SNRFOR	EUR	XR	Composite
Wynn Las Vegas LLC	9HB44I	SNRFOR	USD	MR	Composite
Wynn Las Vegas LLC	9HB44I	SNRFOR	USD	XR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	AUD	MR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	CHF	MR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	EUR	CR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	EUR	MM	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	EUR	MR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	EUR	XR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	JPY	MR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	USD	CR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	USD	MM	Composite

0.58%	0.65%	0.97%	1.21%	1.35%	1.51%	1.60%	1.69%	1.65%
0.58%	0.63%	0.93%	1.16%	1.29%	1.44%	1.54%	1.62%	1.65%
0.58%	0.62%	0.92%	1.15%	1.28%	1.43%	1.52%	1.60%	1.65%
0.58%	0.60%	0.89%	1.11%	1.23%	1.38%	1.47%	1.54%	1.65%
0.50%	0.62%	0.93%	1.16%	1.30%	1.45%	1.55%	1.64%	
0.50%	0.62%	0.93%	1.16%	1.30%	1.45%	1.55%	1.64%	
0.50%	0.64%	0.97%	1.20%	1.33%	1.49%	1.61%	1.70%	
0.50%	0.61%	0.93%	1.16%	1.28%	1.44%	1.55%	1.64%	
0.50%	0.64%	0.97%	1.20%	1.33%	1.49%	1.61%	1.70%	
0.50%	0.61%	0.93%	1.16%	1.28%	1.44%	1.55%	1.64%	
0.50%	0.61%	0.92%	1.14%	1.27%	1.41%	1.53%	1.62%	
0.50%	0.64%	0.97%	1.20%	1.33%	1.49%	1.61%	1.70%	
0.50%	0.61%	0.93%	1.16%	1.28%	1.44%	1.55%	1.64%	
0.50%	0.62%	0.93%	1.16%	1.30%	1.45%	1.55%	1.64%	
0.50%	0.62%	0.93%	1.16%	1.30%	1.45%	1.55%	1.64%	
0.50%	0.61%	0.93%	1.16%	1.28%	1.44%	1.55%	1.64%	
0.50%	0.61%	0.93%	1.16%	1.28%	1.44%	1.55%	1.64%	
0.50%	0.64%	0.97%	1.20%	1.33%	1.49%	1.61%	1.70%	
0.50%	0.61%	0.93%	1.16%	1.28%	1.44%	1.55%	1.64%	
	0.73%	0.85%	0.69%	0.89%	1.20%	1.30%	1.43%	1.34%
	0.73%	0.85%	0.69%	0.89%	1.14%	1.23%	1.36%	1.34%
	0.73%	0.85%	0.69%	0.89%	1.20%	1.30%	1.43%	1.34%
	0.73%	0.85%	0.69%	0.89%	1.14%	1.23%	1.36%	1.34%
	0.73%	0.85%	0.69%	0.89%	1.10%	1.19%	1.31%	1.34%
0.09%	0.11%	0.22%	0.25%	0.28%	0.32%	0.35%	0.39%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.32%	0.35%	0.39%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.32%	0.35%	0.39%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.33%	0.35%	0.40%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.33%	0.35%	0.40%	0.46%
0.09%	0.12%	0.23%	0.26%	0.30%	0.34%	0.37%	0.42%	0.46%
0.09%	0.11%	0.22%	0.25%	0.29%	0.33%	0.36%	0.40%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.33%	0.35%	0.40%	0.46%
0.09%	0.11%	0.21%	0.25%	0.28%	0.32%	0.35%	0.38%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.33%	0.35%	0.40%	0.46%
0.09%	0.11%	0.21%	0.25%	0.28%	0.32%	0.35%	0.38%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.33%	0.35%	0.40%	0.46%
0.09%	0.11%	0.21%	0.25%	0.28%	0.32%	0.35%	0.38%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.32%	0.35%	0.39%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.32%	0.35%	0.39%	0.46%
0.09%	0.11%	0.21%	0.25%	0.28%	0.32%	0.35%	0.38%	0.46%
0.09%	0.12%	0.23%	0.26%	0.30%	0.34%	0.37%	0.42%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.33%	0.35%	0.40%	0.46%
0.09%	0.12%	0.23%	0.26%	0.30%	0.34%	0.37%	0.42%	0.46%
0.09%	0.11%	0.22%	0.25%	0.28%	0.33%	0.35%	0.40%	0.46%
0.09%	0.11%	0.21%	0.25%	0.28%	0.32%	0.35%	0.38%	0.46%
2.39%	2.41%	2.62%	2.83%	3.01%	3.20%	3.26%	3.35%	3.39%
1.95%	1.95%	2.06%	2.46%	2.96%	3.27%	3.28%	3.28%	3.15%
1.95%	1.95%	2.06%	2.46%	2.96%	3.27%	3.28%	3.28%	3.15%
1.95%	1.87%	2.06%	2.37%	2.96%	3.15%	3.16%	3.16%	3.15%
1.66%	2.28%	4.07%	5.25%	5.72%	5.82%	6.04%	6.12%	
1.66%	2.28%	3.92%	5.06%	5.51%	5.82%	5.82%	5.89%	
2.06%	2.35%	4.08%	5.33%	5.78%	6.11%	6.11%	6.18%	6.20%
2.06%	2.35%	4.23%	5.53%	6.01%	6.34%	6.34%	6.42%	6.20%
2.06%	2.35%	4.08%	5.33%	5.78%	6.11%	6.11%	6.18%	6.20%
0.22%	0.25%	0.35%	0.46%	0.55%	0.64%	0.69%	0.79%	0.86%
0.22%	0.26%	0.36%	0.47%	0.56%	0.65%	0.69%	0.77%	0.86%
0.22%	0.26%	0.36%	0.47%	0.56%	0.65%	0.69%	0.77%	0.86%
0.22%	0.26%	0.36%	0.47%	0.56%	0.65%	0.69%	0.77%	0.86%
0.22%	0.26%	0.36%	0.47%	0.56%	0.65%	0.69%	0.77%	0.86%
0.22%	0.26%	0.36%	0.47%	0.56%	0.65%	0.69%	0.77%	0.86%
0.22%	0.25%	0.35%	0.46%	0.55%	0.64%	0.69%	0.79%	0.86%
0.23%	0.27%	0.38%	0.50%	0.59%	0.68%	0.73%	0.81%	0.86%
0.23%	0.27%	0.38%	0.50%	0.59%	0.68%	0.73%	0.81%	0.86%

		38.75%				
1.67%	1.76%	38.89%	NR	A	A	A
1.67%	1.76%	38.75%	NR	AA	AA	AA
1.67%	1.76%	38.89%	NR	A	A	A
1.67%	1.76%	38.89%	NR	A	A	A
		40%	NR	BB	BB	BB
		40%	NR	BB	BB	BB
		40%	NR	BBB	BBB	BBB
		40%	NR	BBB	A	A
		40%	NR	BBB	BBB	BBB
		40%	NR	BBB	A	A
		40%	NR	BBB	BBB	BBB
		40%				
		40%	NR	BBB	BBB	BBB
		40%	NR	BBB	A	A
		40%	NR	BB	BB	BB
		40%	NR	BB	BB	BB
		40%	NR	BBB	A	A
		40%	NR	BBB	A	A
		40%	NR	BBB	BBB	BBB
		40%	NR	BBB	A	A
		40%				
		40%				
1.44%	1.72%	40%		NR	NR	NR
		40%				
1.44%	1.63%	40%		NR	NR	NR
1.44%	1.72%	40%		NR	NR	NR
1.44%	1.63%	40%		NR	NR	NR
1.44%	1.57%	40%		NR	NR	NR
		35.00%				
		35.00%				
0.56%	0.60%	40%	NR	B	B	B
0.56%	0.60%	40%	NR	B	B	B
0.56%	0.60%	40%	NR	B	B	B
0.56%	0.60%	40%	NR	BBB	BBB	BBB
0.56%	0.60%	40%	NR	BBB	BBB	BBB
0.59%	0.60%	40%	NR	BB	BB	BB
0.57%	0.60%	40%	NR	BB	BB	BB
0.56%	0.60%	40%	NR	BBB	BBB	BBB
0.54%	0.60%	40%	NR	BB	BBB	BB
0.56%	0.60%	40%	NR	BBB	BBB	BBB
0.54%	0.60%	40%	NR	BB	BBB	BB
0.56%	0.60%	40%	NR	BBB	BBB	BBB
0.54%	0.60%	40%	NR	BB	BBB	BB
0.56%	0.60%	40%	NR	B	B	B
0.56%	0.60%		NR	B	B	B
		40%				
0.54%	0.60%	40%	NR	BB	BBB	BB
0.59%	0.60%	40%	NR	BB	BB	BB
0.56%	0.60%	40%	NR	BBB	BBB	BBB
0.59%	0.60%	40%	NR	BB	BB	BB
		40%				
0.56%	0.60%	40%	NR	BBB	BBB	BBB
0.54%	0.60%	40%	NR	BB	BBB	BB
3.43%	3.51%	40%	NR	NR	NR	NR
3.22%	3.31%	40%	NR	A	NR	A
		40%				
		40%				
3.22%	3.31%	40%	NR	A	NR	A
3.10%	3.19%	40%	NR	BBB	NR	BBB
5.84%	5.84%	40%	NR	NR	BBB	BB
5.84%	5.84%	40%	NR	NR	A	BBB
6.27%	6.27%	40%	NR	NR	A	BBB
6.27%	6.27%	40%	NR	NR	BBB	BB
6.27%	6.27%	40%	NR	NR	A	BBB
0.90%	0.92%	40%	BB	BBB	BBB	BBB
0.90%	0.92%	40%	A	AA	AA	AA
0.90%	0.92%	40%				
0.90%	0.92%	40%				
0.90%	0.92%	40%	A	AA	AA	AA
0.90%	0.92%	40%				
0.90%	0.92%	40%	BB	BBB	BBB	BBB
0.90%	0.92%	40%	BBB	A	A	A
0.90%	0.92%	40%				

A	A	A	A	NR	NR
AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
A	A	A	A	NR	NR
BB	BB	BB	BB		
BB	BB	BB	BB		
BBB	BBB	BBB	BBB		
BBB	A	A	A		
BBB	BBB	BBB	BBB		
BBB	A	A	A		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	A	A	A		
BB	BB	BB	BB		
BB	BB	BB	BB		
BBB	A	A	A		
BBB	A	A	A		
BBB	BBB	BBB	BBB		
BBB	A	A	A		
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
NR	A	A	A	NR	NR
NR	BBB	BBB	BBB	NR	NR
B	B	BBB	BBB	NR	CCC
B	B	BBB	BBB	NR	CCC
B	B	BBB	BBB	NR	CCC
BBB	BBB	AA	AA	NR	BB
BBB	BBB	AA	AA	NR	BB
BB	BB	A	A	NR	B
BB	BB	A	A	NR	B
BBB	BBB	AA	AA	NR	BB
BB	BBB	A	A	NR	B
BBB	BBB	AA	AA	NR	BB
BB	BBB	A	A	NR	B
BBB	BBB	AA	AA	NR	BB
BB	BBB	A	A	NR	B
B	B	BBB	BBB	NR	CCC
B	B	BBB	BBB	NR	CCC
BB	BBB	A	A	NR	B
BB	BB	A	A	NR	B
BBB	BBB	AA	AA	NR	BB
BB	BB	A	A	NR	B
BBB	BBB	AA	AA	NR	BB
BB	BBB	A	A	NR	B
NR	NR	NR	NR	NR	NR
NR	A	A	A	NR	A
NR	A	A	A	NR	A
NR	BBB	BBB	BBB	NR	BBB
BBB	NR	BBB	BBB		NR
A	NR	A	A		NR
A	BBB	BBB	A	NR	NR
BBB	BB	BB	BBB	NR	NR
A	BBB	BBB	A	NR	NR
BBB	BBB	BBB	BBB	NR	NR
AA	AA	AA	AA	NR	NR
AA	AA	AA	AA	NR	NR
BBB	BBB	BBB	BBB	NR	NR
A	A	A	A	NR	NR

	NR		Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
NR	A	9	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	A	3	Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
	NR		Consumer Services	Europe	United Kingdom
BBB	NR	3	Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
A	NR	3	Financials	N.Amer	United States
BBB	NR	3	Financials	N.Amer	United States
A	NR	3	Financials	N.Amer	United States
BBB	NR	3	Financials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	7	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	7	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	7	Health Care	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	7	Health Care	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	9	Health Care	N.Amer	United States
	NR		Health Care	N.Amer	United States
NR	BBB	8	Health Care	N.Amer	United States
NR	BBB	7	Health Care	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
BB	A	4	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
BB	A	4	Consumer Services	N.Amer	United States
B	A	4	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	NR	2	Consumer Services	N.Amer	United States
NR	A	4	Consumer Services	N.Amer	United States
NR	A	4	Consumer Services	N.Amer	United States
NR	A	4	Consumer Services	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States
NR	A	7	Utilities	N.Amer	United States
NR	A	6	Utilities	N.Amer	United States
	NR		Utilities	N.Amer	United States

BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB					
BBB	BBB					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA					
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
BBB	AA		Thin	Thin	Thin	Thin
AA	AA					
AA	AA					
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	Thin	DocAdj	CcyGrp	CcyGrp	CcyGrp
B		Thin	Thin	Thin	Thin	Thin
BBB	BB	Thin	CcyGrp	Thin	CcyGrp	Thin
BBB	BB					
BBB	BB					
BBB	BB	Thin	CcyGrp	Thin	CcyGrp	Thin
BBB	BB	Thin	DocAdj	Thin	DocAdj	Thin
B	B	Thin	Thin	DocAdj	DocAdj	DocAdj
B	B	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BB	B	Thin	Thin	DocAdj	DocAdj	DocAdj
BB	B	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A					
BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A					

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
CcyGrp	CcyGrp	CcyGrp			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	Thin	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	Thin
CcyGrp	CcyGrp	DocAdj	Thin	DocAdj	Thin
Thin	Thin	Thin	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	Thin	DocAdj	DocAdj
Thin	DocAdj	DocAdj		Thin	Thin
Thin	CcyGrp	CcyGrp		Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin

CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier

XELUSDMR	29-Aug-08 XEL
XELUSDXR	29-Aug-08 XEL
XRXAUDMR	29-Aug-08 XRX
XRXAUDXR	29-Aug-08 XRX
XRXCHFMR	29-Aug-08 XRX
XRXEURCR	29-Aug-08 XRX
XRXEURMM	29-Aug-08 XRX
XRXEURMR	29-Aug-08 XRX
XRXEURXR	29-Aug-08 XRX
XRXGBPMR	29-Aug-08 XRX
XRXGBPXR	29-Aug-08 XRX
XRXHKDXR	29-Aug-08 XRX
XRXJPYCR	29-Aug-08 XRX
XRXJPYMM	29-Aug-08 XRX
XRXJPYMR	29-Aug-08 XRX
XRXJPYXR	29-Aug-08 XRX
XRXSEKMR	29-Aug-08 XRX
XRXSEKXR	29-Aug-08 XRX
XRXTWDXR	29-Aug-08 XRX
XRXUSDCR	29-Aug-08 XRX
XRXUSDMM	29-Aug-08 XRX
XRXUSDMR	29-Aug-08 XRX
XRXUSDXR	29-Aug-08 XRX
XRX-CredCorpEURMR	29-Aug-08 XRX-CredCorp
XRX-CredCorpEURXR	29-Aug-08 XRX-CredCorp
XRX-CredCorpGBPMR	29-Aug-08 XRX-CredCorp
XRX-CredCorpGBPXR	29-Aug-08 XRX-CredCorp
XRX-CredCorpJPYCR	29-Aug-08 XRX-CredCorp
XRX-CredCorpJPYMM	29-Aug-08 XRX-CredCorp
XRX-CredCorpJPYMR	29-Aug-08 XRX-CredCorp
XRX-CredCorpJPYXR	29-Aug-08 XRX-CredCorp
XRX-CredCorpSEKMR	29-Aug-08 XRX-CredCorp
XRX-CredCorpSEKXR	29-Aug-08 XRX-CredCorp
XRX-CredCorpUSDCR	29-Aug-08 XRX-CredCorp
XRX-CredCorpUSDMR	29-Aug-08 XRX-CredCorp
XRX-CredCorpUSDXR	29-Aug-08 XRX-CredCorp
XGHLEURCR	29-Aug-08 XGHL
XGHLEURMM	29-Aug-08 XGHL
XGHLEURMR	29-Aug-08 XGHL
XGHLEURXR	29-Aug-08 XGHL
XGHLHKDCR	29-Aug-08 XGHL
XGHLUSDCR	29-Aug-08 XGHL
XGHLUSDMM	29-Aug-08 XGHL
XGHLUSDMR	29-Aug-08 XGHL
XGHLUSDXR	29-Aug-08 XGHL
XLAUDCR	29-Aug-08 XL
XLAUDMR	29-Aug-08 XL
XLAUDXR	29-Aug-08 XL
XLCADMR	29-Aug-08 XL
XLCHFMR	29-Aug-08 XL
XLEURCR	29-Aug-08 XL
XLEURMM	29-Aug-08 XL
XLEURMR	29-Aug-08 XL
XLEURXR	29-Aug-08 XL
XLGBPCR	29-Aug-08 XL
XLGBPMM	29-Aug-08 XL
XLGBPMR	29-Aug-08 XL
XLGBPXR	29-Aug-08 XL
XLHKDMR	29-Aug-08 XL
XLHKDXR	29-Aug-08 XL
XLJPYMR	29-Aug-08 XL
XLJPYXR	29-Aug-08 XL
XLNZDMR	29-Aug-08 XL
XLSEKMR	29-Aug-08 XL
XLSEKXR	29-Aug-08 XL
XLSGDMR	29-Aug-08 XL
XLTWDMR	29-Aug-08 XL
XLUSDCR	29-Aug-08 XL
XLUSDMM	29-Aug-08 XL
XLUSDMR	29-Aug-08 XL
XLUSDXR	29-Aug-08 XL
XL-InsCoEURCR	29-Aug-08 XL-InsCo
XL-InsCoEURMM	29-Aug-08 XL-InsCo
XL-InsCoEURMR	29-Aug-08 XL-InsCo

Xcel Engy Inc	9HBBHK	SNRFOR	USD	MR	Composite
Xcel Engy Inc	9HBBHK	SNRFOR	USD	XR	Composite
Xerox Corp	9HC533	SNRFOR	AUD	MR	Composite
Xerox Corp	9HC533	SNRFOR	AUD	XR	Composite
Xerox Corp	9HC533	SNRFOR	CHF	MR	Composite
Xerox Corp	9HC533	SNRFOR	EUR	CR	Composite
Xerox Corp	9HC533	SNRFOR	EUR	MM	Composite
Xerox Corp	9HC533	SNRFOR	EUR	MR	Composite
Xerox Corp	9HC533	SNRFOR	EUR	XR	Composite
Xerox Corp	9HC533	SNRFOR	GBP	MR	Composite
Xerox Corp	9HC533	SNRFOR	GBP	XR	Composite
Xerox Corp	9HC533	SNRFOR	HKD	XR	Composite
Xerox Corp	9HC533	SNRFOR	JPY	CR	Composite
Xerox Corp	9HC533	SNRFOR	JPY	MM	Composite
Xerox Corp	9HC533	SNRFOR	JPY	MR	Composite
Xerox Corp	9HC533	SNRFOR	JPY	XR	Composite
Xerox Corp	9HC533	SNRFOR	SEK	MR	Composite
Xerox Corp	9HC533	SNRFOR	SEK	XR	Composite
Xerox Corp	9HC533	SNRFOR	TWD	XR	Composite
Xerox Corp	9HC533	SNRFOR	USD	CR	Composite
Xerox Corp	9HC533	SNRFOR	USD	MM	Composite
Xerox Corp	9HC533	SNRFOR	USD	MR	Composite
Xerox Corp	9HC533	SNRFOR	USD	XR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	EUR	MR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	EUR	XR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	GBP	MR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	GBP	XR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	JPY	CR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	JPY	MM	Composite
XEROX Cr Corp	9HBC91	SNRFOR	JPY	MR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	JPY	XR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	SEK	MR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	SEK	XR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	USD	CR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	USD	MR	Composite
XEROX Cr Corp	9HBC91	SNRFOR	USD	XR	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	EUR	CR	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	EUR	MM	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	EUR	MR	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	EUR	XR	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	HKD	CR	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	USD	CR	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	USD	MM	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	USD	MR	Composite
Xinao Gas Hldgs Ltd	GPHA8P	SNRFOR	USD	XR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	AUD	CR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	AUD	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	AUD	XR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	CAD	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	CHF	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	EUR	CR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	EUR	MM	Composite
XL Cap Ltd	9HBA9R	SNRFOR	EUR	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	EUR	XR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	GBP	CR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	GBP	MM	Composite
XL Cap Ltd	9HBA9R	SNRFOR	GBP	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	GBP	XR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	HKD	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	HKD	XR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	JPY	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	JPY	XR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	NZD	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	SEK	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	SEK	XR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	SGD	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	TWD	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	USD	CR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	USD	MM	Composite
XL Cap Ltd	9HBA9R	SNRFOR	USD	MR	Composite
XL Cap Ltd	9HBA9R	SNRFOR	USD	XR	Composite
XL Ins Co	9HBAMW	SNRFOR	EUR	CR	Composite
XL Ins Co	9HBAMW	SNRFOR	EUR	MM	Composite
XL Ins Co	9HBAMW	SNRFOR	EUR	MR	Composite

0.22%	0.26%	0.36%	0.47%	0.56%	0.65%	0.69%	0.77%	0.86%
0.21%	0.25%	0.34%	0.45%	0.54%	0.62%	0.67%	0.74%	0.86%
0.63%	0.86%	1.02%	1.31%	1.42%	1.59%	1.65%	1.70%	1.77%
0.63%	0.86%	1.02%	1.31%	1.42%	1.59%	1.65%	1.70%	1.77%
0.63%	0.86%	1.02%	1.31%	1.42%	1.59%	1.65%	1.70%	1.77%
0.68%	0.90%	1.07%	1.40%	1.54%	1.70%	1.76%	1.81%	1.91%
0.68%	0.90%	1.07%	1.40%	1.54%	1.70%	1.76%	1.81%	1.91%
0.63%	0.82%	1.02%	1.31%	1.41%	1.60%	1.67%	1.71%	1.81%
0.63%	0.79%	0.99%	1.28%	1.42%	1.57%	1.61%	1.65%	1.76%
0.63%	0.82%	1.02%	1.31%	1.41%	1.60%	1.67%	1.71%	1.81%
0.63%	0.79%	0.99%	1.28%	1.42%	1.57%	1.61%	1.65%	1.76%
0.63%	0.79%	0.99%	1.28%	1.42%	1.57%	1.61%	1.65%	1.76%
0.63%	0.86%	1.02%	1.31%	1.42%	1.59%	1.65%	1.70%	1.77%
0.63%	0.86%	1.02%	1.31%	1.42%	1.59%	1.65%	1.70%	1.77%
0.63%	0.86%	1.02%	1.31%	1.42%	1.59%	1.65%	1.70%	1.77%
0.63%	0.86%	1.02%	1.31%	1.42%	1.59%	1.65%	1.70%	1.77%
0.63%	0.82%	1.02%	1.31%	1.41%	1.60%	1.67%	1.71%	1.81%
0.63%	0.79%	0.99%	1.28%	1.42%	1.57%	1.61%	1.65%	1.76%
0.63%	0.79%	0.99%	1.28%	1.42%	1.57%	1.61%	1.65%	1.76%
0.68%	0.90%	1.07%	1.40%	1.54%	1.70%	1.76%	1.81%	1.91%
0.68%	0.90%	1.07%	1.40%	1.54%	1.70%	1.76%	1.81%	1.91%
0.63%	0.82%	1.02%	1.31%	1.41%	1.60%	1.67%	1.71%	1.81%
0.63%	0.79%	0.99%	1.28%	1.42%	1.57%	1.61%	1.65%	1.76%
0.64%	0.77%	0.98%	1.30%	1.44%	1.60%	1.65%	1.70%	
0.64%	0.77%	0.95%	1.30%	1.39%	1.54%	1.59%	1.63%	
0.64%	0.77%	0.97%	1.30%	1.42%	1.57%	1.62%	1.67%	
0.64%	0.77%	0.97%	1.30%	1.42%	1.57%	1.62%	1.67%	
0.64%	0.77%	0.97%	1.30%	1.42%	1.57%	1.62%	1.67%	
0.64%	0.77%	1.03%	1.30%	1.52%	1.68%	1.74%	1.79%	
0.64%	0.77%	0.98%	1.30%	1.44%	1.60%	1.65%	1.70%	
0.64%	0.77%	0.95%	1.30%	1.39%	1.54%	1.59%	1.63%	
1.39%	1.57%	1.88%	2.11%	2.40%	2.63%	2.88%	3.02%	3.34%
1.32%	1.58%	1.82%	2.07%	2.31%	2.52%	2.77%	2.90%	3.20%
1.39%	1.57%	1.88%	2.11%	2.40%	2.63%	2.88%	3.02%	3.34%
1.39%	1.57%	1.88%	2.11%	2.40%	2.63%	2.88%	3.02%	3.34%
1.32%	1.58%	1.82%	2.07%	2.31%	2.52%	2.77%	2.90%	3.20%
1.27%	1.52%	1.75%	2.00%	2.23%	2.43%	2.67%	2.80%	3.08%
2.13%	2.13%	1.98%	1.96%	1.89%	1.84%	1.63%	1.48%	1.36%
2.02%	2.02%	1.88%	1.86%	1.80%	1.75%	1.63%	1.48%	1.36%
1.95%	1.95%	1.81%	1.79%	1.73%	1.68%	1.63%	1.48%	1.36%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.73%	1.73%	1.97%	1.85%	1.85%	1.85%	1.73%	1.57%	1.43%
1.66%	1.66%	1.89%	1.78%	1.78%	1.78%	1.66%	1.51%	1.38%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.86%	1.86%	1.79%	1.67%	1.72%	1.69%	1.58%	1.45%	1.31%
1.73%	1.73%	1.97%	1.85%	1.85%	1.85%	1.73%	1.57%	1.43%
1.66%	1.66%	1.89%	1.78%	1.78%	1.78%	1.66%	1.51%	1.38%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.86%	1.86%	1.79%	1.67%	1.72%	1.69%	1.58%	1.45%	1.31%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.86%	1.86%	1.79%	1.67%	1.72%	1.69%	1.58%	1.45%	1.31%
1.77%	1.77%	1.86%	1.75%	1.74%	1.75%	1.63%	1.48%	1.36%
1.77%	1.77%	1.86%	1.75%	1.69%	1.69%	1.63%	1.48%	1.36%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.86%	1.86%	1.79%	1.67%	1.72%	1.69%	1.58%	1.45%	1.31%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.73%	1.73%	1.97%	1.85%	1.85%	1.85%	1.73%	1.57%	1.43%
1.66%	1.66%	1.89%	1.78%	1.78%	1.78%	1.66%	1.51%	1.38%
1.64%	1.64%	1.88%	1.76%	1.76%	1.76%	1.64%	1.51%	1.37%
1.86%	1.86%	1.79%	1.67%	1.72%	1.69%	1.58%	1.45%	1.31%

0.90%	0.92%	40% A	AA	AA	AA
0.90%	0.92%	40% BBB	A	A	A
1.73%	1.89%	40% BB	BBB	BBB	BBB
1.73%	1.89%	40%			
1.73%	1.89%	40%			
1.73%	2.04%	40% BBB	A	A	A
1.73%	2.04%	40%			
1.73%	1.94%	40% A	AA	A	AA
1.73%	1.88%	40% A	A	AA	AA
1.73%	1.94%	40% A	AA	A	AA
1.73%	1.88%	40% A	A	AA	AA
1.73%	1.88%	40% A	A	AA	AA
1.73%	1.89%	40% BB	BBB	BBB	BBB
1.73%	1.89%	40%			
1.73%	1.89%	40%			
1.73%	1.89%	40% BB	BBB	BBB	BBB
1.73%	1.94%	40% A	AA	A	AA
1.73%	1.88%	40% A	A	AA	AA
1.73%	1.88%	40%			
1.73%	2.04%	40% BBB	A	A	A
1.73%	2.04%	40%			
1.73%	1.94%	40% A	AA	A	AA
1.73%	1.88%	40% A	A	AA	AA
		40% NR	NR	BBB	NR
		40% NR	NR	BBB	NR
		40%			
		40%			
		40%			
		40% NR	NR	BB	NR
		40% NR	NR	BB	NR
		40% NR	NR	BB	NR
		40%			
		40%			
		40% NR	NR	BBB	NR
		40% NR	NR	BBB	NR
		40% NR	NR	BBB	NR
3.44%	3.47%	21% A	A	BB	A
		22.86%			
3.27%	3.30%	22.86% BBB	BB	B	BBB
		22.86%			
3.44%	3.47%	21% A	A	BB	A
3.44%	3.47%	21% A	A	BB	A
		22.86%			
3.27%	3.30%	22.86% BBB	BB	B	BBB
3.15%	3.18%	22.86% BBB	BB	B	BBB
1.23%	1.15%	40%	BBB	BBB	BBB
1.23%	1.15%	40%	A	A	A
1.23%	1.15%	40%	BBB	BBB	BBB
1.23%	1.15%	40%	A	AA	AA
1.23%	1.15%	40%	A	AA	AA
1.23%	1.15%	40%	A	A	A
1.23%	1.15%	40%	A	A	A
1.23%	1.15%	40%	A	AA	AA
1.23%	1.15%	40%	A	A	AA
1.23%	1.15%	40%	A	A	A
1.23%	1.15%	40%	A	A	A
1.23%	1.15%	40%	A	AA	AA
1.23%	1.15%	40%	A	A	AA
1.23%	1.15%	40%	A	AA	AA
1.23%	1.15%	40%	A	A	AA
1.23%	1.15%	40%	BBB	BBB	BBB
1.23%	1.15%		BBB	BBB	BBB
1.23%	1.15%	40%	A	AA	AA
1.23%	1.15%	40%			
1.23%	1.15%	40%	A	A	AA
1.23%	1.15%	40%	A	AA	AA
1.23%	1.15%	40%			
1.23%	1.15%	40%	A	A	A
1.23%	1.15%	40%	A	A	A
1.23%	1.15%	40%	A	AA	AA
1.23%	1.15%	40%	A	A	AA
		40%			
		40%			
		40%			

AA	AA	AA	AA	NR	NR
A	A	A	A	NR	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BBB	NR
A	AA	AA	AA	BBB	NR
AA	AA	AA	AA	A	NR
A	AA	AA	AA	BBB	NR
AA	AA	AA	AA	A	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
A	AA	AA	AA	BBB	NR
AA	AA	AA	AA	A	NR
A	A	A	A	BBB	NR
A	AA	AA	AA	BBB	NR
AA	AA	AA	AA	A	NR
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BB	BB	BB	BB		
BB	BB	BB	BB		
BB	BB	BB	BB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BBB	BBB	BBB	BBB		
BB	AA	A	A	BB	B
BB	A	A	BBB	B	B
BB	AA	A	A	BB	B
BB	AA	A	A	BB	B
BB	A	A	BBB	B	B
BB	A	A	BBB	B	B
BBB	BBB	BBB	BBB	BB	NR
A	A	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AAA	AA	AA	A	NR
AA	AAA	AA	AA	A	NR
A	AA	A	A	BBB	NR
A	AA	A	A	BBB	NR
AA	AAA	AA	AA	A	NR
A	AA	AA	AA	BBB	NR
A	AA	A	A	BBB	NR
A	AA	A	A	BBB	NR
AA	AAA	AA	AA	A	NR
A	AA	AA	AA	BBB	NR
AA	AAA	AA	AA	A	NR
A	AA	AA	AA	BBB	NR
A	A	BBB	BBB	BB	NR
BBB	BBB	BBB	BBB	BB	NR
AA	AAA	AA	AA	A	NR
A	AA	AA	AA	BBB	NR
AA	AAA	AA	AA	A	NR
A	AA	A	A	BBB	NR
A	AA	A	A	BBB	NR
AA	AAA	AA	AA	A	NR
A	AA	AA	AA	BBB	NR

NR	A	6 Utilities	N.Amer	United States
NR	A	6 Utilities	N.Amer	United States
BB	AA	10 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
BBB	AA	10 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
BBB	A	7 Technology	N.Amer	United States
A	A	8 Technology	N.Amer	United States
BBB	A	7 Technology	N.Amer	United States
A	A	8 Technology	N.Amer	United States
A	A	8 Technology	N.Amer	United States
BB	AA	10 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
BB	AA	10 Technology	N.Amer	United States
BBB	A	7 Technology	N.Amer	United States
A	A	8 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
BBB	AA	10 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
BBB	A	7 Technology	N.Amer	United States
A	A	8 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	NR	Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
	A	3 Technology	N.Amer	United States
BBB	BBB	8 Utilities	OffShore	Cayman Islands
	NR	Utilities	OffShore	Cayman Islands
BB	BBB	9 Utilities	OffShore	Cayman Islands
	NR	Utilities	OffShore	Cayman Islands
BBB	BBB	8 Utilities	OffShore	Cayman Islands
BBB	BBB	8 Utilities	OffShore	Cayman Islands
	NR	Utilities	OffShore	Cayman Islands
BB	BBB	9 Utilities	OffShore	Cayman Islands
BB	BBB	9 Utilities	OffShore	Cayman Islands
NR	A	4 Financials	OffShore	Cayman Islands
NR	A	4 Financials	OffShore	Cayman Islands
NR	A	4 Financials	OffShore	Cayman Islands
NR	A	12 Financials	OffShore	Cayman Islands
NR	A	12 Financials	OffShore	Cayman Islands
NR	AA	12 Financials	OffShore	Cayman Islands
NR	AA	12 Financials	OffShore	Cayman Islands
NR	A	12 Financials	OffShore	Cayman Islands
NR	A	9 Financials	OffShore	Cayman Islands
NR	AA	12 Financials	OffShore	Cayman Islands
NR	AA	12 Financials	OffShore	Cayman Islands
NR	A	12 Financials	OffShore	Cayman Islands
NR	A	9 Financials	OffShore	Cayman Islands
NR	A	12 Financials	OffShore	Cayman Islands
NR	A	9 Financials	OffShore	Cayman Islands
NR	A	3 Financials	OffShore	Cayman Islands
NR	A	3 Financials	OffShore	Cayman Islands
NR	A	12 Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
NR	A	9 Financials	OffShore	Cayman Islands
NR	A	12 Financials	OffShore	Cayman Islands
	NR	Financials	OffShore	Cayman Islands
NR	AA	12 Financials	OffShore	Cayman Islands
NR	AA	12 Financials	OffShore	Cayman Islands
NR	A	12 Financials	OffShore	Cayman Islands
NR	A	9 Financials	OffShore	Cayman Islands
	NR	Financials	N.Amer	Bermuda
	NR	Financials	N.Amer	Bermuda
	NR	Financials	N.Amer	Bermuda

BBB	A	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	A	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB					
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	Entity Tier	Thin	Entity Tier
BBB	BBB	Thin	Thin	Entity Tier	Thin	Entity Tier
BBB	BBB	Thin	Thin	Entity Tier	Thin	Entity Tier
BBB	BBB					
BBB	BBB					
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BBB	BBB	Thin	Thin	DocAdj	Thin	DocAdj
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB					
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BB	BB					
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BB	BB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		Entity Tier	Entity Tier	Entity Tier	CcyGrp
A	A		Entity Tier	Entity Tier	Entity Tier	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		DocAdj	DocAdj	DocAdj	DocAdj
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	A		CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	CCC					
A	CCC					
A	CCC					

CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
Entity Tier	Entity Tier	Entity Tier			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin

CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier

CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin

XL-InsCoEURXR	29-Aug-08 XL-InsCo
XL-InsCoUSDCR	29-Aug-08 XL-InsCo
XL-InsCoUSDMR	29-Aug-08 XL-InsCo
XL-InsCoUSDXR	29-Aug-08 XL-InsCo
XMUSDMR	29-Aug-08 XM
XMUSDXR	29-Aug-08 XM
XMSRUSDXR	29-Aug-08 XMSR
XSTR-CanAUDMR	29-Aug-08 XSTR-Can
XSTR-CanCHFMR	29-Aug-08 XSTR-Can
XSTR-CanEURCR	29-Aug-08 XSTR-Can
XSTR-CanEURMM	29-Aug-08 XSTR-Can
XSTR-CanEURMR	29-Aug-08 XSTR-Can
XSTR-CanEURXR	29-Aug-08 XSTR-Can
XSTR-CanGBPMR	29-Aug-08 XSTR-Can
XSTR-CanHKDMR	29-Aug-08 XSTR-Can
XSTR-CanJPYMR	29-Aug-08 XSTR-Can
XSTR-CanTWDCR	29-Aug-08 XSTR-Can
XSTR-CanUSDCR	29-Aug-08 XSTR-Can
XSTR-CanUSDMM	29-Aug-08 XSTR-Can
XSTR-CanUSDMR	29-Aug-08 XSTR-Can
XSTR-CanUSDXR	29-Aug-08 XSTR-Can
XSTRAUDMM	29-Aug-08 XSTR
XSTREURCR	29-Aug-08 XSTR
XSTREURMM	29-Aug-08 XSTR
XSTREURMR	29-Aug-08 XSTR
XSTRGBPMM	29-Aug-08 XSTR
XSTRJPYMM	29-Aug-08 XSTR
XSTRSEKMM	29-Aug-08 XSTR
XSTRSGDMM	29-Aug-08 XSTR
XSTRUSDCR	29-Aug-08 XSTR
XSTRUSDMM	29-Aug-08 XSTR
XSTRUSDMR	29-Aug-08 XSTR
XTOAUDMR	29-Aug-08 XTO
XTOEURCR	29-Aug-08 XTO
XTOEURMM	29-Aug-08 XTO
XTOEURMR	29-Aug-08 XTO
XTOJPYMR	29-Aug-08 XTO
XTOUSDCR	29-Aug-08 XTO
XTOUSDMM	29-Aug-08 XTO
XTOUSDMR	29-Aug-08 XTO
XTOUSDXR	29-Aug-08 XTO
YAGEOJPYCR	29-Aug-08 YAGEO
YAGEOUSDCR	29-Aug-08 YAGEO
YAGEOUSDMR	29-Aug-08 YAGEO
YAHOOEURMM	29-Aug-08 YAHOO
YAHOOEURMR	29-Aug-08 YAHOO
YAHOOEURXR	29-Aug-08 YAHOO
YAHOOJPYMR	29-Aug-08 YAHOO
YAHOOJPYXR	29-Aug-08 YAHOO
YAHOOUSDCR	29-Aug-08 YAHOO
YAHOOUSDMM	29-Aug-08 YAHOO
YAHOOUSDMR	29-Aug-08 YAHOO
YAHOOUSDXR	29-Aug-08 YAHOO
YAMADAEURCR	29-Aug-08 YAMADA
YAMADAEURMM	29-Aug-08 YAMADA
YAMADAEURMR	29-Aug-08 YAMADA
YAMADAJPYCR	29-Aug-08 YAMADA
YAMADAJPYMR	29-Aug-08 YAMADA
YAMADAJPYXR	29-Aug-08 YAMADA
YAMADAUSDCR	29-Aug-08 YAMADA
YAMADAUSDMM	29-Aug-08 YAMADA
YAMCORJPYCR	29-Aug-08 YAMCOR
YAMAHAAUDCR	29-Aug-08 YAMAHA
YAMAHAEURCR	29-Aug-08 YAMAHA
YAMAHAJPYCR	29-Aug-08 YAMAHA
YAMAHAJPYMR	29-Aug-08 YAMAHA
YAMAHAJPYXR	29-Aug-08 YAMAHA
YAMAHAUSDCR	29-Aug-08 YAMAHA
YAMAHAUSDMR	29-Aug-08 YAMAHA
YAMAHAUSDXR	29-Aug-08 YAMAHA
YAMHOLEURCR	29-Aug-08 YAMHOL
YAMHOLEURMR	29-Aug-08 YAMHOL
YAMHOLJPYCR	29-Aug-08 YAMHOL
YAMHOLJPYMR	29-Aug-08 YAMHOL

XL Ins Co	9HBAMW	SNRFOR	EUR	XR	Composite
XL Ins Co	9HBAMW	SNRFOR	USD	CR	Composite
XL Ins Co	9HBAMW	SNRFOR	USD	MR	Composite
XL Ins Co	9HBAMW	SNRFOR	USD	XR	Composite
XM SATELLITE RADIO Hldgs INC	9HBACE	SNRFOR	USD	MR	Composite
XM SATELLITE RADIO Hldgs INC	9HBACE	SNRFOR	USD	XR	Composite
Xm Satellite Radio Inc	9HBAC3	SNRFOR	USD	XR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	AUD	MR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	CHF	MR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	EUR	CR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	EUR	MM	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	EUR	MR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	EUR	XR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	GBP	MR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	HKD	MR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	JPY	MR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	TWD	CR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	USD	CR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	USD	MM	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	USD	MR	Composite
Xstrata Canada Corp	9HC57C	SNRFOR	USD	XR	Composite
Xstrata Plc	GPHA8Z	SNRFOR	AUD	MM	Composite
Xstrata Plc	GPHA8Z	SNRFOR	EUR	CR	Composite
Xstrata Plc	GPHA8Z	SNRFOR	EUR	MM	Composite
Xstrata Plc	GPHA8Z	SNRFOR	EUR	MR	Composite
Xstrata Plc	GPHA8Z	SNRFOR	GBP	MM	Composite
Xstrata Plc	GPHA8Z	SNRFOR	JPY	MM	Composite
Xstrata Plc	GPHA8Z	SNRFOR	SEK	MM	Composite
Xstrata Plc	GPHA8Z	SNRFOR	SGD	MM	Composite
Xstrata Plc	GPHA8Z	SNRFOR	USD	CR	Composite
Xstrata Plc	GPHA8Z	SNRFOR	USD	MM	Composite
Xstrata Plc	GPHA8Z	SNRFOR	USD	MR	Composite
XTO Engy Inc	9HBBD2	SNRFOR	AUD	MR	Composite
XTO Engy Inc	9HBBD2	SNRFOR	EUR	CR	Composite
XTO Engy Inc	9HBBD2	SNRFOR	EUR	MM	Composite
XTO Engy Inc	9HBBD2	SNRFOR	EUR	MR	Composite
XTO Engy Inc	9HBBD2	SNRFOR	JPY	MR	Composite
XTO Engy Inc	9HBBD2	SNRFOR	USD	CR	Composite
XTO Engy Inc	9HBBD2	SNRFOR	USD	MM	Composite
XTO Engy Inc	9HBBD2	SNRFOR	USD	MR	Composite
XTO Engy Inc	9HBBD2	SNRFOR	USD	XR	Composite
Yageo Corp	9HC758	SNRFOR	JPY	CR	Composite
Yageo Corp	9HC758	SNRFOR	USD	CR	Composite
Yageo Corp	9HC758	SNRFOR	USD	MR	Composite
Yahoo Inc	9HC765	SNRFOR	EUR	MM	Composite
Yahoo Inc	9HC765	SNRFOR	EUR	MR	Composite
Yahoo Inc	9HC765	SNRFOR	EUR	XR	Composite
Yahoo Inc	9HC765	SNRFOR	JPY	MR	Composite
Yahoo Inc	9HC765	SNRFOR	JPY	XR	Composite
Yahoo Inc	9HC765	SNRFOR	USD	CR	Composite
Yahoo Inc	9HC765	SNRFOR	USD	MM	Composite
Yahoo Inc	9HC765	SNRFOR	USD	MR	Composite
Yahoo Inc	9HC765	SNRFOR	USD	XR	Composite
Yamada Denki Co Ltd	JSEA87	SNRFOR	EUR	CR	Composite
Yamada Denki Co Ltd	JSEA87	SNRFOR	EUR	MM	Composite
Yamada Denki Co Ltd	JSEA87	SNRFOR	EUR	MR	Composite
Yamada Denki Co Ltd	JSEA87	SNRFOR	JPY	CR	Composite
Yamada Denki Co Ltd	JSEA87	SNRFOR	JPY	MR	Composite
Yamada Denki Co Ltd	JSEA87	SNRFOR	JPY	XR	Composite
Yamada Denki Co Ltd	JSEA87	SNRFOR	USD	CR	Composite
Yamada Denki Co Ltd	JSEA87	SNRFOR	USD	MM	Composite
YAMAHA Corp	9HCA89	SNRFOR	JPY	CR	Composite
YAMAHA Mtr CO LTD	JSECED	SNRFOR	AUD	CR	Composite
YAMAHA Mtr CO LTD	JSECED	SNRFOR	EUR	CR	Composite
YAMAHA Mtr CO LTD	JSECED	SNRFOR	JPY	CR	Composite
YAMAHA Mtr CO LTD	JSECED	SNRFOR	JPY	MR	Composite
YAMAHA Mtr CO LTD	JSECED	SNRFOR	JPY	XR	Composite
YAMAHA Mtr CO LTD	JSECED	SNRFOR	USD	CR	Composite
YAMAHA Mtr CO LTD	JSECED	SNRFOR	USD	MR	Composite
YAMAHA Mtr CO LTD	JSECED	SNRFOR	USD	XR	Composite
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	EUR	CR	Composite
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	EUR	MR	Composite
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	JPY	CR	Composite
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	JPY	MR	Composite

					5.02%			
					5.02%			
					4%			
0.58%	0.49%	0.59%	0.67%	0.84%	0.92%	0.96%	1.02%	1.03%
0.58%	0.49%	0.59%	0.67%	0.84%	0.92%	0.96%	1.02%	1.03%
0.58%	0.49%	0.62%	0.71%	0.88%	0.97%	1.01%	1.08%	1.09%
0.58%	0.49%	0.60%	0.68%	0.85%	0.93%	0.97%	1.03%	1.05%
0.58%	0.49%	0.59%	0.67%	0.84%	0.92%	0.96%	1.02%	1.03%
0.58%	0.49%	0.57%	0.65%	0.81%	0.89%	0.92%	0.98%	1.00%
0.58%	0.49%	0.59%	0.67%	0.84%	0.92%	0.96%	1.02%	1.03%
0.58%	0.49%	0.59%	0.67%	0.84%	0.92%	0.96%	1.02%	1.03%
0.58%	0.49%	0.62%	0.71%	0.88%	0.97%	1.01%	1.08%	1.09%
0.58%	0.49%	0.62%	0.71%	0.88%	0.97%	1.01%	1.08%	1.09%
0.58%	0.49%	0.60%	0.68%	0.85%	0.93%	0.97%	1.03%	1.05%
0.58%	0.49%	0.59%	0.67%	0.84%	0.92%	0.96%	1.02%	1.03%
0.58%	0.49%	0.57%	0.65%	0.81%	0.89%	0.92%	0.98%	1.00%
0.55%	0.74%	1.02%	1.27%	1.43%	1.59%	1.65%	1.73%	1.77%
0.57%	0.76%	1.05%	1.32%	1.49%	1.66%	1.72%	1.80%	1.84%
0.55%	0.74%	1.01%	1.27%	1.43%	1.59%	1.65%	1.73%	1.77%
0.54%	0.73%	1.00%	1.25%	1.41%	1.58%	1.63%	1.71%	1.75%
0.55%	0.74%	1.01%	1.27%	1.43%	1.59%	1.65%	1.73%	1.77%
0.55%	0.74%	1.02%	1.27%	1.43%	1.59%	1.65%	1.73%	1.77%
0.55%	0.74%	1.01%	1.27%	1.43%	1.59%	1.65%	1.73%	1.77%
0.57%	0.76%	1.05%	1.32%	1.49%	1.66%	1.72%	1.80%	1.84%
0.55%	0.74%	1.01%	1.27%	1.43%	1.59%	1.65%	1.73%	1.77%
0.54%	0.73%	1.00%	1.25%	1.41%	1.58%	1.63%	1.71%	1.75%
0.74%	0.69%	0.85%	1.01%	1.14%	1.23%	1.31%	1.39%	1.52%
0.78%	0.72%	0.90%	1.07%	1.20%	1.30%	1.38%	1.46%	1.60%
0.75%	0.70%	0.86%	1.02%	1.15%	1.24%	1.33%	1.40%	1.53%
0.74%	0.69%	0.86%	1.01%	1.14%	1.23%	1.31%	1.39%	1.52%
0.74%	0.69%	0.85%	1.01%	1.14%	1.23%	1.31%	1.39%	1.52%
0.78%	0.72%	0.90%	1.07%	1.20%	1.30%	1.38%	1.46%	1.60%
0.74%	0.69%	0.86%	1.01%	1.14%	1.23%	1.31%	1.39%	1.52%
0.71%	0.66%	0.82%	0.98%	1.10%	1.19%	1.26%	1.34%	1.46%
0.14%	0.17%	0.26%	0.21%	0.33%	0.42%	0.50%	0.60%	0.68%
0.14%	0.17%	0.26%	0.21%	0.31%	0.40%	0.48%	0.59%	0.65%
0.15%	0.17%	0.27%	0.21%	0.34%	0.44%	0.53%	0.63%	0.71%
0.14%	0.17%	0.26%	0.21%	0.33%	0.42%	0.50%	0.60%	0.68%
0.14%	0.17%	0.26%	0.21%	0.31%	0.40%	0.48%	0.59%	0.65%
0.68%	0.81%	1.00%	1.10%	1.25%	1.33%	1.50%	1.61%	1.66%
0.68%	0.77%	0.95%	1.05%	1.18%	1.27%	1.43%	1.53%	1.66%
0.68%	0.79%	1.04%	1.14%	1.28%	1.35%	1.58%	1.95%	1.66%
0.68%	0.79%	1.01%	1.12%	1.24%	1.33%	1.57%	1.88%	1.66%
0.68%	0.79%	0.79%	0.89%	0.98%	1.05%	1.24%	1.48%	1.66%
0.68%	0.81%	1.00%	1.10%	1.25%	1.33%	1.50%	1.61%	1.66%
	0.15%	0.19%	0.23%	0.27%	0.30%	0.37%	0.55%	
0.17%	0.25%	0.31%	0.37%	0.42%	0.47%	0.53%	0.59%	0.72%
0.17%	0.25%	0.31%	0.38%	0.43%	0.47%	0.50%	0.59%	0.73%
0.19%	0.25%	0.31%	0.37%	0.41%	0.47%	0.55%	0.62%	0.71%
0.14%	0.19%	0.24%	0.28%	0.31%	0.35%	0.42%	0.48%	0.54%
0.17%	0.25%	0.31%	0.38%	0.43%	0.47%	0.50%	0.59%	0.73%
0.17%	0.25%	0.31%	0.36%	0.40%	0.45%	0.50%	0.59%	0.70%
0.14%	0.12%	0.17%	0.24%	0.29%	0.33%	0.40%	0.46%	0.65%

		40%				
		40%				
		40%				
		40%				
		45%				
		45%				
		40%				
1.12%	1.15%	40%	NR	NR	BB	BB
1.12%	1.15%	40%	NR	NR	A	A
1.12%	1.15%	40%	NR	NR	BBB	BBB
1.12%	1.15%	40%	NR	NR	BBB	BBB
1.12%	1.15%	40%	NR	NR	A	A
1.12%	1.15%	40%	NR	NR	BBB	BBB
1.12%	1.15%	40%	NR	NR	A	A
		40%				
1.12%	1.15%	40%	NR	NR	BB	BB
1.12%	1.15%	40%	NR	NR	BBB	BBB
1.12%	1.15%	40%	NR	NR	BBB	BBB
1.12%	1.15%	40%	NR	NR	BBB	BBB
1.12%	1.15%	40%	NR	NR	A	A
1.12%	1.15%	40%	NR	NR	BBB	BBB
1.77%	1.83%	40%	BB	BBB	BBB	A
1.84%	1.90%	40%	BBB	A	A	AA
1.77%	1.82%	40%	A	AA	AA	AAA
1.75%	1.80%	40%	BBB	A	A	AA
1.77%	1.82%	40%	A	AA	AA	AAA
1.77%	1.83%	40%	BB	BBB	BBB	A
1.77%	1.82%	40%	A	AA	AA	AAA
		40%				
1.84%	1.90%	40%	BBB	A	A	AA
1.77%	1.82%	40%	A	AA	AA	AAA
1.75%	1.80%	40%	BBB	A	A	AA
1.59%	1.54%	40%	BB	BBB	BBB	BBB
1.67%	1.54%	40%	BBB	A	A	A
1.60%	1.54%	40%	BBB	A	A	A
1.59%	1.54%	40%	A	AA	AA	AA
1.59%	1.54%	40%	BB	BBB	BBB	BBB
1.67%	1.54%	40%	BBB	A	A	A
		40%				
1.59%	1.54%	40%	A	AA	AA	AA
1.53%	1.54%	40%	BBB	A	A	A
		17.50%				
		17.50%				
		17.50%				
		40%				
0.67%	0.68%	40%	BBB	NR	BB	NR
0.67%	0.68%	40%	A	NR	BBB	NR
		40%				
		40%				
0.67%	0.68%	40%	BBB	NR	BB	NR
		40%				
0.67%	0.68%	40%	BBB	NR	BB	NR
0.67%	0.68%	40%	A	NR	BBB	NR
1.86%	2.17%	38.57%	NR	BBB	BBB	BBB
		38.57%				
1.86%	2.17%	38.57%	NR	BB	BB	BB
1.86%	2.17%	37.50%	NR	B	BB	BBB
1.86%	2.17%	38.57%	NR	B	B	BB
1.86%	2.17%	38.57%	NR	B	B	BB
1.86%	2.17%	38.57%	NR	BBB	BBB	BBB
		38.57%				
		30%		NR	NR	NR
0.81%	0.76%	36.88%	B	B	BB	BB
0.81%	0.76%	36%	B	B	BB	BB
0.81%	0.76%	37.50%	BBB	BBB	A	A
		36.88%				
0.81%	0.76%	36.88%	BB	BB	BBB	BBB
0.81%	0.76%	36%	B	B	BB	BB
0.81%	0.76%	36.88%	B	B	BB	B
		36.88%				
		38.33%				
		38.33%				
0.51%		38%	NR	A	A	AA
		38.33%				

	NR				
	NR				
	NR				
BB	CCC	B	B	BB	NR
A	A	BBB	BBB	A	NR
BBB	BBB	BB	BB	BBB	NR
BBB	BBB	BB	BB	BBB	NR
A	A	BBB	BBB	A	NR
BBB	BBB	BB	BB	BBB	NR
A	A	BBB	BBB	A	NR
BB	CCC	B	B	BB	NR
BBB	BBB	BB	BB	BBB	NR
BBB	BBB	BB	BB	BBB	NR
BBB	BBB	BB	BB	BBB	NR
A	A	BBB	BBB	A	NR
BBB	BBB	BB	BB	BBB	NR
BBB	A	BBB	A	BB	BB
A	AA	A	AA	BBB	BBB
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
AA	AAA	AA	AAA	A	A
BBB	A	BBB	A	BB	BB
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
AA	AAA	AA	AAA	A	A
A	AA	A	AA	BBB	BBB
A	A	BBB	BBB	BB	BB
AA	AA	A	A	BBB	BBB
AA	AA	A	A	BBB	BBB
AAA	AAA	AA	AA	A	A
A	A	BBB	BBB	BB	BB
AA	AA	A	A	BBB	BBB
AAA	AAA	AA	AA	A	A
AA	AA	A	A	BBB	BBB
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
BBB	BBB	BBB	BBB	BBB	NR
A	A	A	A	BBB	NR
BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
BB	BBB	BBB	BBB	NR	NR
B	BB	BB	BBB	NR	NR
B	BB	BB	BBB	NR	NR
BBB	BBB	BBB	BBB	NR	NR
NR	NR	NR	NR		
BB	BB	BB	CCC	B	NR
BBB	BBB	BB	CCC	BB	NR
A	A	BBB	A	BBB	NR
BBB	BBB	BB	BBB	BB	NR
BBB	BBB	BB	CCC	BB	NR
BB	BB	BB	CCC	BB	NR
A	A	A	A	NR	NR

	NR		Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	NR		Financials	N.Amer	Bermuda
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
NR	BB	5	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
	NR		Basic Materials	N.Amer	Canada
NR	BB	5	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
NR	BBB	4	Basic Materials	N.Amer	Canada
BB	AA	12	Basic Materials	Europe	United Kingdom
BBB	AA	12	Basic Materials	Europe	United Kingdom
A	AA	12	Basic Materials	Europe	United Kingdom
BBB	AA	12	Basic Materials	Europe	United Kingdom
A	AA	12	Basic Materials	Europe	United Kingdom
BB	AA	12	Basic Materials	Europe	United Kingdom
A	AA	12	Basic Materials	Europe	United Kingdom
	NR		Basic Materials	Europe	United Kingdom
BBB	AA	12	Basic Materials	Europe	United Kingdom
A	AA	12	Basic Materials	Europe	United Kingdom
BBB	AA	12	Basic Materials	Europe	United Kingdom
NR	A	14	Oil & Gas	N.Amer	United States
NR	A	14	Oil & Gas	N.Amer	United States
NR	A	14	Oil & Gas	N.Amer	United States
NR	A	14	Oil & Gas	N.Amer	United States
NR	A	14	Oil & Gas	N.Amer	United States
NR	A	14	Oil & Gas	N.Amer	United States
	NR		Oil & Gas	N.Amer	United States
NR	A	14	Oil & Gas	N.Amer	United States
NR	A	14	Oil & Gas	N.Amer	United States
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR		Industrials	Asia	Taiwan Province of China
	NR		Technology	N.Amer	United States
NR	BB	5	Technology	N.Amer	United States
NR	BB	4	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BB	5	Technology	N.Amer	United States
	NR		Technology	N.Amer	United States
NR	BB	5	Technology	N.Amer	United States
NR	BB	4	Technology	N.Amer	United States
NR	BBB	4	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
NR	BBB	4	Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
NR	BBB	6	Consumer Services	Asia	Japan
NR	BBB	4	Consumer Services	Asia	Japan
	NR		Consumer Services	Asia	Japan
	NR	2	Consumer Goods	Asia	Japan
NR	BBB	10	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
NR	BBB	9	Consumer Goods	Asia	Japan
NR	BBB	4	Consumer Goods	Asia	Japan
NR	BBB	5	Consumer Goods	Asia	Japan
	NR		Consumer Goods	Asia	Japan
	NR		Industrials	Asia	Japan
	NR		Industrials	Asia	Japan
	BBB	5	Industrials	Asia	Japan
	NR		Industrials	Asia	Japan

A	CCC					
A	CCC					
A	CCC					
A	CCC					
CCC	BB					
CCC	BB					
CCC	BB					
BBB	A	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A					
BBB	A	Thin	Thin	Entity Tier	Entity Tier	Entity Tier
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
BBB	A	Thin	Thin	CcyGrp	CcyGrp	CcyGrp
BBB	A	Thin	Thin	DocAdj	DocAdj	DocAdj
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB					
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
B	B					
B	B					
B	B					
	A					
	A	DocAdj	Thin	DocAdj	Thin	DocAdj
	A	CcyGrp	Thin	CcyGrp	Thin	CcyGrp
	A					
	A					
	A	DocAdj	Thin	DocAdj	Thin	DocAdj
	A					
	A	DocAdj	Thin	DocAdj	Thin	DocAdj
	A	CcyGrp	Thin	CcyGrp	Thin	CcyGrp
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	Thin	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	BBB	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
	AA		Thin	Thin	Thin	Thin
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	CcyGrp	CcyGrp
BBB	AA	Entity Tier	Entity Tier	Entity Tier	DocAdj	DocAdj
BBB	AA					
A	AA					
A	AA					
A	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					

Thin					
Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Thin	Thin	Thin			
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	Thin
DocAdj	DocAdj	DocAdj	DocAdj	Thin	Thin
CcyGrp	CcyGrp	Entity Tier	DocAdj	Thin	Thin
DocAdj	DocAdj	Entity Tier	DocAdj	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	

Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Thin
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Entity Tier

YAMHOLJPYXR	29-Aug-08 YAMHOL
YAMHOLUSDCR	29-Aug-08 YAMHOL
YAMHOLUSDMR	29-Aug-08 YAMHOL
YACACUSDMR	29-Aug-08 YACAC
YACACUSDXR	29-Aug-08 YACAC
YACACUSDMR	29-Aug-08 YACAC
YACACUSDXR	29-Aug-08 YACAC
YARAEURMM	29-Aug-08 YARA
YARAUSDMR	29-Aug-08 YARA
YARAUSDXR	29-Aug-08 YARA
YELFINEURCR	29-Aug-08 YELFIN
YELFINEURMM	29-Aug-08 YELFIN
YELFINEURXR	29-Aug-08 YELFIN
YELFINGBPCR	29-Aug-08 YELFIN
YELFINGBPMM	29-Aug-08 YELFIN
YELFINUSDCR	29-Aug-08 YELFIN
YELFINUSDMM	29-Aug-08 YELFIN
YELLLNEURMM	29-Aug-08 YELLLN
YELLLNEURMR	29-Aug-08 YELLLN
YELLLNGBPMM	29-Aug-08 YELLLN
YELLLNGBPMR	29-Aug-08 YELLLN
YELLLNUSDCR	29-Aug-08 YELLLN
YELLLNUSDMR	29-Aug-08 YELLLN
YELLLN-PagesLtdEURCR	29-Aug-08 YELLLN-PagesLtd
YELLLN-PagesLtdEURMM	29-Aug-08 YELLLN-PagesLtd
YELLLN-PagesLtdUSDCR	29-Aug-08 YELLLN-PagesLtd
YELLLN-PagesLtdUSDMR	29-Aug-08 YELLLN-PagesLtd
YKKJPYCR	29-Aug-08 YKK
YKKJPYXR	29-Aug-08 YKK
YOKOGAJPYCR	29-Aug-08 YOKOGA
YOKOGAJPYXR	29-Aug-08 YOKOGA
YOKOGAUSDCR	29-Aug-08 YOKOGA
YOKRUBJPYCR	29-Aug-08 YOKRUB
YOKRUBJPYXR	29-Aug-08 YOKRUB
YOKRUBUSDCR	29-Aug-08 YOKRUB
YRKEURMR	29-Aug-08 YRK
YRKUSDCR	29-Aug-08 YRK
YRKUSDMM	29-Aug-08 YRK
YRKUSDMR	29-Aug-08 YRK
YBSEURCR	29-Aug-08 YBS
YBSEURMM	29-Aug-08 YBS
YBSGBPCR	29-Aug-08 YBS
YBSGBPMM	29-Aug-08 YBS
YBSGBPMR	29-Aug-08 YBS
YBSGBPXR	29-Aug-08 YBS
YBSUSDCR	29-Aug-08 YBS
YBSUSDMM	29-Aug-08 YBS
YKEEURCR	29-Aug-08 YKE
YKEEURMM	29-Aug-08 YKE
YKEGBPMM	29-Aug-08 YKE
YKEGBPXR	29-Aug-08 YKE
YKEUSDCR	29-Aug-08 YKE
YKEUSDMM	29-Aug-08 YKE
YKEUSDMR	29-Aug-08 YKE
YORPOW-FinAUDCR	29-Aug-08 YORPOW-Fin
YORPOW-FinEURCR	29-Aug-08 YORPOW-Fin
YORPOW-FinEURMM	29-Aug-08 YORPOW-Fin
YORPOW-FinEURMR	29-Aug-08 YORPOW-Fin
YORPOW-FinGBPCR	29-Aug-08 YORPOW-Fin
YORPOW-FinGBPMM	29-Aug-08 YORPOW-Fin
YORPOW-FinGBPXR	29-Aug-08 YORPOW-Fin
YORPOW-FinJPYCR	29-Aug-08 YORPOW-Fin
YORPOW-FinJPYMM	29-Aug-08 YORPOW-Fin
YORPOW-FinUSDCR	29-Aug-08 YORPOW-Fin
YORPOW-FinUSDMM	29-Aug-08 YORPOW-Fin
YORPOW-FinUSDMR	29-Aug-08 YORPOW-Fin
YORPOWEURCR	29-Aug-08 YORPOW
YORPOWEURMM	29-Aug-08 YORPOW
YORPOWEURMR	29-Aug-08 YORPOW
YORPOWGBPCR	29-Aug-08 YORPOW
YORPOWGBPMM	29-Aug-08 YORPOW
YORPOWJPYCR	29-Aug-08 YORPOW
YORPOWJPYMM	29-Aug-08 YORPOW
YORPOWJPYMR	29-Aug-08 YORPOW

Yamato Hldgs Co Ltd	JSFC73	SNRFOR	JPY	XR	Composite
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	USD	CR	Composite
Yamato Hldgs Co Ltd	JSFC73	SNRFOR	USD	MR	Composite
Yankee Candle Co Inc	9HCBCC	SECDOM	USD	MR	Composite
Yankee Candle Co Inc	9HCBCC	SECDOM	USD	XR	Composite
Yankee Candle Co Inc	9HCBCC	SNRFOR	USD	MR	Composite
Yankee Candle Co Inc	9HCBCC	SNRFOR	USD	XR	Composite
Yara Intl Asa	R0I90C	SNRFOR	EUR	MM	Composite
Yara Intl Asa	R0I90C	SNRFOR	USD	MR	Composite
Yara Intl Asa	R0I90C	SNRFOR	USD	XR	Composite
Yell Fin B V	9HD96R	SNRFOR	EUR	CR	Composite
Yell Fin B V	9HD96R	SNRFOR	EUR	MM	Composite
Yell Fin B V	9HD96R	SNRFOR	EUR	XR	Composite
Yell Fin B V	9HD96R	SNRFOR	GBP	CR	Composite
Yell Fin B V	9HD96R	SNRFOR	GBP	MM	Composite
Yell Fin B V	9HD96R	SNRFOR	USD	CR	Composite
Yell Fin B V	9HD96R	SNRFOR	USD	MM	Composite
Yell Gp PLC	GPHB81	SNRFOR	EUR	MM	Composite
Yell Gp PLC	GPHB81	SNRFOR	EUR	MR	Composite
Yell Gp PLC	GPHB81	SNRFOR	GBP	MM	Composite
Yell Gp PLC	GPHB81	SNRFOR	GBP	MR	Composite
Yell Gp PLC	GPHB81	SNRFOR	USD	CR	Composite
Yell Gp PLC	GPHB81	SNRFOR	USD	MR	Composite
Yellow Pages Ltd	GPHB9L	SNRFOR	EUR	CR	Composite
Yellow Pages Ltd	GPHB9L	SNRFOR	EUR	MM	Composite
Yellow Pages Ltd	GPHB9L	SNRFOR	USD	CR	Composite
Yellow Pages Ltd	GPHB9L	SNRFOR	USD	MR	Composite
YKK Corp	JSGFEC	SNRFOR	JPY	CR	Composite
YKK Corp	JSGFEC	SNRFOR	JPY	XR	Composite
Yokogawa Elec Corp	JSG999	SNRFOR	JPY	CR	Composite
Yokogawa Elec Corp	JSG999	SNRFOR	JPY	XR	Composite
Yokogawa Elec Corp	JSG999	SNRFOR	USD	CR	Composite
Yokohama Rubr Co Ltd	JSGC89	SNRFOR	JPY	CR	Composite
Yokohama Rubr Co Ltd	JSGC89	SNRFOR	JPY	XR	Composite
Yokohama Rubr Co Ltd	JSGC89	SNRFOR	USD	CR	Composite
York Intl Corp	9HECD7	SNRFOR	EUR	MR	Composite
York Intl Corp	9HECD7	SNRFOR	USD	CR	Composite
York Intl Corp	9HECD7	SNRFOR	USD	MM	Composite
York Intl Corp	9HECD7	SNRFOR	USD	MR	Composite
Yorkshire Bldg Soc	GPHD8P	SNRFOR	EUR	CR	Composite
Yorkshire Bldg Soc	GPHD8P	SNRFOR	EUR	MM	Composite
Yorkshire Bldg Soc	GPHD8P	SNRFOR	GBP	CR	Composite
Yorkshire Bldg Soc	GPHD8P	SNRFOR	GBP	MM	Composite
Yorkshire Bldg Soc	GPHD8P	SNRFOR	GBP	MR	Composite
Yorkshire Bldg Soc	GPHD8P	SNRFOR	GBP	XR	Composite
Yorkshire Bldg Soc	GPHD8P	SNRFOR	USD	CR	Composite
Yorkshire Bldg Soc	GPHD8P	SNRFOR	USD	MM	Composite
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	EUR	CR	Composite
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	EUR	MM	Composite
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	GBP	MM	Composite
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	GBP	XR	Composite
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	USD	CR	Composite
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	USD	MM	Composite
Yorkshire Elec Gp Plc	9HF8AD	SNRFOR	USD	MR	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	AUD	CR	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	EUR	CR	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	EUR	MM	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	EUR	MR	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	GBP	CR	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	GBP	MM	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	GBP	XR	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	JPY	CR	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	JPY	MM	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	USD	CR	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	USD	MM	Composite
Yorkshire Pwr Fin	GPHDBR	SNRFOR	USD	MR	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	EUR	CR	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	EUR	MM	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	EUR	MR	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	GBP	CR	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	GBP	MM	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	JPY	CR	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	JPY	MM	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	JPY	MR	Composite

0.14%	0.09%	0.13%	0.19%	0.22%	0.26%	0.30%	0.37%	0.65%
0.14%	0.12%	0.17%	0.24%	0.28%	0.33%	0.40%	0.45%	0.65%
					1.47%			
					1.47%			
	0.25%	0.86%	1.00%	0.89%	0.98%	1.20%	1.40%	1.35%
	0.25%	0.86%	0.96%	0.89%	0.94%	1.15%	1.34%	1.35%
	0.25%	0.86%	0.92%	0.89%	0.90%	1.10%	1.28%	1.35%
	0.25%	0.86%	1.00%	0.89%	0.98%	1.20%	1.40%	1.35%
	0.25%	0.86%	0.96%	0.89%	0.94%	1.15%	1.34%	1.35%
	0.25%	0.86%	1.00%	0.89%	0.98%	1.20%	1.40%	1.35%
	0.25%	0.86%	0.96%	0.89%	0.94%	1.15%	1.34%	1.35%
					3.25%			
					3.25%			
					3.25%			
					3.25%			
		0.42%	0.60%	0.77%		1.19%	1.31%	
		0.42%	0.60%	0.77%		1.19%	1.31%	
		0.42%	0.60%	0.77%		1.19%	1.31%	
	0.13%							
	0.13%							
0.16%	0.21%	0.25%	0.28%	0.35%	0.38%	0.45%	0.56%	0.63%
0.16%	0.15%	0.19%	0.21%	0.27%	0.28%	0.34%	0.42%	0.63%
0.16%	0.21%	0.25%	0.28%	0.35%	0.38%	0.47%	0.57%	0.63%
	0.28%		0.37%		0.49%			
	0.28%		0.37%		0.49%			
	0.28%		0.37%		0.49%			
0.15%	0.24%	0.35%	0.45%	0.52%	0.65%	0.70%	0.75%	0.80%
0.15%	0.24%	0.35%	0.45%	0.52%	0.65%	0.70%	0.75%	0.80%
	0.88%	1.34%	1.48%	1.67%	1.86%	1.82%	1.84%	
	0.88%	1.29%	1.42%	1.60%	1.79%	1.75%	1.77%	
	0.88%	1.34%	1.48%	1.67%	1.86%	1.82%	1.84%	
	0.88%	1.29%	1.42%	1.60%	1.79%	1.75%	1.77%	
	0.88%	1.23%	1.35%	1.52%	1.71%	1.66%	1.68%	
	0.88%	1.34%	1.48%	1.67%	1.86%	1.82%	1.84%	
	0.88%	1.29%	1.42%	1.60%	1.79%	1.75%	1.77%	
0.13%	0.17%	0.29%	0.38%	0.42%	0.49%	0.52%	0.51%	0.67%
0.13%	0.17%	0.29%	0.38%	0.42%	0.47%	0.52%	0.51%	0.67%
0.13%	0.17%	0.29%	0.38%	0.42%	0.46%	0.52%	0.51%	0.67%
0.13%	0.17%	0.29%	0.38%	0.42%	0.47%	0.52%	0.51%	0.67%
0.13%	0.17%	0.29%	0.38%	0.42%	0.47%	0.52%	0.51%	0.67%
0.13%	0.17%	0.29%	0.38%	0.42%	0.46%	0.52%	0.51%	0.67%
0.16%	0.18%	0.23%	0.28%	0.33%	0.38%	0.45%	0.54%	0.59%
0.15%	0.17%	0.22%	0.27%	0.31%	0.36%	0.43%	0.52%	0.59%
0.15%	0.17%	0.21%	0.26%	0.31%	0.36%	0.43%	0.51%	0.59%
0.16%	0.18%	0.23%	0.28%	0.33%	0.38%	0.45%	0.54%	0.59%
0.15%	0.17%	0.22%	0.27%	0.31%	0.36%	0.43%	0.52%	0.59%
0.15%	0.17%	0.22%	0.27%	0.31%	0.36%	0.43%	0.52%	0.59%

0.51%		38.33%	NR	BBB	BBB	A
0.51%		38.33%	NR	BB	BB	BBB
		38.33%				
		43.50%				
		43.50%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%		NR	NR	BBB
		40%		NR	NR	BBB
		40%		NR	NR	BBB
		40%		NR	NR	BBB
		40%		NR	NR	BBB
		40%		NR	NR	BBB
		40%		NR	NR	BBB
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				
		42.50%				
2.33%		37.50%			NR	NR
2.33%		37.50%			NR	NR
2.33%		37.50%			NR	NR
		37.50%				
		30%		NR		
		30%		NR		
0.69%	0.70%	37%	NR	BB	BB	A
0.69%	0.70%	33.14%	NR	B	B	BBB
0.69%	0.70%	33.14%	NR	B	CCC	BB
		35%		NR		NR
		35%		NR		NR
		35%		NR		NR
0.80%	0.84%	38.00%	NR	BBB	NR	NR
		38.00%				
		38.00%				
0.80%	0.84%	38.00%	NR	BBB	NR	NR
		40%		NR	BBB	BB
		40%		NR	A	BBB
		40%		NR	BBB	BB
		40%		NR	A	BBB
		40%				
		40%		NR	BBB	BB
		40%		NR	BBB	BB
		40%		NR	A	BBB
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
		40%				
0.77%		40%	NR	NR	NR	NR
0.77%		40%	NR	NR	NR	NR
0.77%		40%	NR	NR	NR	NR
		40%				
0.77%		40%	NR	NR	NR	NR
		40%				
		40%				
		40%				
		40%				
0.77%		40%	NR	NR	NR	NR
0.77%		40%	NR	NR	NR	NR
0.62%	0.67%	40%	BBB	A	A	BB
0.62%	0.67%	40%	A	AA	AA	BBB
0.62%	0.67%	40%	BBB	A	A	BB
0.62%	0.67%	40%	BBB	A	A	BB
0.62%	0.67%	40%	A	AA	AA	BBB
		40%				
0.62%	0.67%	40%	BB	BBB	BBB	B
		40%				

BBB	BBB	BBB	BBB	NR	NR
BB	BB	BB	BB	NR	NR
	NR				
	NR				
NR	BB	B	B	NR	
NR	BBB	BB	BB	NR	
NR	BB	B	B	NR	
NR	BB	B	B	NR	
NR	BBB	BB	BB	NR	
NR	BB	B	B	NR	
NR	BBB	BB	BB	NR	
	NR				
	NR				
	NR				
	NR				
NR		NR	NR		NR
NR		NR	NR		NR
NR		NR	NR		NR
BBB	BBB	BBB	A	CCC	B
BB	BB	BB	BBB	CCC	B
B	BB	BB	B	CCC	B
	NR				
	NR				
	NR				
BBB	NR	BBB	A	NR	BBB
BBB	NR	BBB	A	NR	BBB
BBB	BB	BBB	B		
A	BBB	A	BB		
BBB	BB	BBB	B		
A	BBB	A	BB		
BBB	BB	BBB	B		
BBB	BB	BBB	B		
A	BBB	A	BB		
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	BB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	BBB	NR	NR	NR	NR
NR	BB	B	BB	NR	NR
BBB	A	BB	BBB	NR	NR
BB	BBB	B	BB	NR	NR
BB	BBB	B	BB	NR	NR
BBB	A	BB	BBB	NR	NR
B	BB	CCC	B	NR	NR

	BBB	5 Industrials	Asia	Japan
	BBB	5 Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
	NR	2 Consumer Goods	N.Amer	United States
	NR	2 Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Consumer Goods	N.Amer	United States
	NR	Basic Materials	Europe	Norway
	NR	Basic Materials	Europe	Norway
	NR	Basic Materials	Europe	Norway
	NR	3 Consumer Services	Europe	Netherlands
	NR	3 Consumer Services	Europe	Netherlands
	NR	3 Consumer Services	Europe	Netherlands
	NR	3 Consumer Services	Europe	Netherlands
	NR	3 Consumer Services	Europe	Netherlands
	NR	3 Consumer Services	Europe	Netherlands
	NR	3 Consumer Services	Europe	Netherlands
	NR	2 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	2 Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Consumer Services	Europe	United Kingdom
	NR	Industrials	Asia	Japan
	NR	Industrials	Asia	Japan
CCC	BBB	5 Industrials	Asia	Japan
CCC	BBB	5 Industrials	Asia	Japan
CCC	BBB	6 Industrials	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
	NR	2 Consumer Goods	Asia	Japan
BBB	A	2 Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
	NR	Industrials	N.Amer	United States
BBB	A	2 Industrials	N.Amer	United States
	BBB	3 Financials	Europe	United Kingdom
	BBB	3 Financials	Europe	United Kingdom
	BBB	3 Financials	Europe	United Kingdom
	BBB	3 Financials	Europe	United Kingdom
	NR	Financials	Europe	United Kingdom
	BBB	3 Financials	Europe	United Kingdom
	BBB	3 Financials	Europe	United Kingdom
	BBB	3 Financials	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
	NR	Utilities	OffShore	Cayman Islands
	NR	3 Utilities	OffShore	Cayman Islands
	NR	3 Utilities	OffShore	Cayman Islands
	NR	3 Utilities	OffShore	Cayman Islands
	NR	Utilities	OffShore	Cayman Islands
	NR	3 Utilities	OffShore	Cayman Islands
	NR	Utilities	OffShore	Cayman Islands
	NR	Utilities	OffShore	Cayman Islands
	NR	Utilities	OffShore	Cayman Islands
	NR	Utilities	OffShore	Cayman Islands
	NR	3 Utilities	OffShore	Cayman Islands
	NR	3 Utilities	OffShore	Cayman Islands
NR	BBB	6 Utilities	Europe	United Kingdom
NR	BBB	6 Utilities	Europe	United Kingdom
NR	BBB	6 Utilities	Europe	United Kingdom
NR	BBB	6 Utilities	Europe	United Kingdom
NR	BBB	6 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom
NR	BBB	6 Utilities	Europe	United Kingdom
	NR	Utilities	Europe	United Kingdom

A	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
A	AA					
BB	B					
BB	B					
B	B					
B	B					
BBB						
BBB						
BBB						
B	A		Thin	Thin	DocAdj	Thin
B	A		Thin	Thin	CcyGrp	Thin
B	A		Thin	Thin	DocAdj	Thin
B	A		Thin	Thin	DocAdj	Thin
B	A		Thin	Thin	CcyGrp	Thin
B	A		Thin	Thin	DocAdj	Thin
B	A		Thin	Thin	CcyGrp	Thin
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
BB	BB					
	BBB			Thin	Thin	Thin
	BBB			Thin	Thin	Thin
	BBB			Thin	Thin	Thin
	BBB					
A	AA		Thin			
A	AA		Thin			
BBB	AA	Thin	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	Thin	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Thin	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BB	AA		Thin		Thin	
BB	AA		Thin		Thin	
BB	AA		Thin		Thin	
BBB	A	Thin	CcyGrp	Thin	Thin	CcyGrp
BBB	A					
BBB	A					
BBB	A	Thin	CcyGrp	Thin	Thin	CcyGrp
A	A		Thin	DocAdj	DocAdj	DocAdj
A	A		Thin	CcyGrp	CcyGrp	CcyGrp
A	A		Thin	DocAdj	DocAdj	DocAdj
A	A		Thin	CcyGrp	CcyGrp	CcyGrp
A	A					
A	A		Thin	DocAdj	DocAdj	DocAdj
A	A		Thin	DocAdj	DocAdj	DocAdj
A	A		Thin	CcyGrp	CcyGrp	CcyGrp
A						
A						
A						
A						
A						
A						
A						
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A					
BBB	A					
BBB	A					
BBB	A					
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	A	Thin	Thin	Thin	Thin	Thin
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					

DocAdj	DocAdj	DocAdj	Thin	Thin	
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	
Thin					
Thin					
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
DocAdj	DocAdj	DocAdj	Thin		
CcyGrp	CcyGrp	CcyGrp	Thin		
Thin					
Thin					
Thin					
Thin					
	Thin	Thin		Thin	
	Thin	Thin		Thin	
	Thin	Thin		Thin	
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	Entity Tier	Entity Tier	Entity Tier
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
Thin					
Thin					
Thin					
Thin	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
Thin	CcyGrp	CcyGrp	Thin	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	DocAdj	DocAdj			
DocAdj	DocAdj	DocAdj			
CcyGrp	CcyGrp	CcyGrp			
DocAdj	Thin	Thin	Thin	Thin	
CcyGrp	Thin	Thin	Thin	Thin	
DocAdj	Thin	Thin	Thin	Thin	
CcyGrp	Thin	Thin	Thin	Thin	
CcyGrp	Thin	Thin	Thin	Thin	
DocAdj	Thin	Thin	Thin	Thin	
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
Entity Tier	Entity Tier	Entity Tier	Thin	Thin	Thin

Entity Tier
Entity Tier
Entity Tier
Thin
Thin
CcyGrp
Entity Tier
Thin
Thin
Thin
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier

YORPOWUSDCR	29-Aug-08 YORPOW
YORPOWUSDMM	29-Aug-08 YORPOW
YORPOWUSDMR	29-Aug-08 YORPOW
KEL-YorkWatEURCR	29-Aug-08 KEL-YorkWat
KEL-YorkWatEURMM	29-Aug-08 KEL-YorkWat
KEL-YorkWatGBPCR	29-Aug-08 KEL-YorkWat
KEL-YorkWatGBPMM	29-Aug-08 KEL-YorkWat
KEL-YorkWatUSDCR	29-Aug-08 KEL-YorkWat
KEL-YorkWatUSDMR	29-Aug-08 KEL-YorkWat
YBTVAUSDMR	29-Aug-08 YBTVA
YBTVAUSDXR	29-Aug-08 YBTVA
YRCTRNAUDMR	29-Aug-08 YRCTRN
YRCTRNEURMM	29-Aug-08 YRCTRN
YRCTRNEURMR	29-Aug-08 YRCTRN
YRCTRNUSDCR	29-Aug-08 YRCTRN
YRCTRNUSDMM	29-Aug-08 YRCTRN
YRCTRNUSDMR	29-Aug-08 YRCTRN
YRCWWIAUDXR	29-Aug-08 YRCWWI
YRCWWIEURMM	29-Aug-08 YRCWWI
YRCWWIEURMR	29-Aug-08 YRCWWI
YRCWWIEURXR	29-Aug-08 YRCWWI
YRCWWIHKDXR	29-Aug-08 YRCWWI
YRCWWIJPYMR	29-Aug-08 YRCWWI
YRCWWIUSDCR	29-Aug-08 YRCWWI
YRCWWIUSDMR	29-Aug-08 YRCWWI
YRCWWIUSDXR	29-Aug-08 YRCWWI
YTLPMKEURCR	29-Aug-08 YTLPMK
YTLPMKEURMM	29-Aug-08 YTLPMK
YTLPMKJPYCR	29-Aug-08 YTLPMK
YTLPMKMYRCR	29-Aug-08 YTLPMK
YTLPMKUSDCR	29-Aug-08 YTLPMK
YTLPMKUSDMM	29-Aug-08 YTLPMK
YTLPMKUSDMR	29-Aug-08 YTLPMK
YYIHHKDMR	29-Aug-08 YYIH
YYIHUSDCR	29-Aug-08 YYIH
YYIHUSDMR	29-Aug-08 YYIH
YUMCHFMR	29-Aug-08 YUM
YUMEURCR	29-Aug-08 YUM
YUMEURMM	29-Aug-08 YUM
YUMEURMR	29-Aug-08 YUM
YUMEURXR	29-Aug-08 YUM
YUMJPYMR	29-Aug-08 YUM
YUMUSDCR	29-Aug-08 YUM
YUMUSDMM	29-Aug-08 YUM
YUMUSDMR	29-Aug-08 YUM
YUMUSDXR	29-Aug-08 YUM
ZIMHLUSDMR	29-Aug-08 ZIMHL
ZIONUSDCR	29-Aug-08 ZION
ZIONUSDMR	29-Aug-08 ZION
ZURNVXEURCR	29-Aug-08 ZURNVX
ZURNVXEURMM	29-Aug-08 ZURNVX
ZURNVXGBPCR	29-Aug-08 ZURNVX
ZURNVXGBPMM	29-Aug-08 ZURNVX
ZURNVXUSDCR	29-Aug-08 ZURNVX
VERSIC-InsCoAUDCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoAUDMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoAUDMR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoCADMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoCHFCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoCHFMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoCHFMR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoCHFXR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoEURCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoEURMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoEURMR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoEURXR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoGBPCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoGBPMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoGBPMR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoHKDMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoJPYCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoJPYMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoSEKMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoSGDMM	29-Aug-08 VERSIC-InsCo

Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	USD	CR	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	USD	MM	Composite
Yorkshire Pwr Gp Ltd	GPHDCF	SNRFOR	USD	MR	Composite
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	EUR	CR	Composite
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	EUR	MM	Composite
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	GBP	CR	Composite
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	GBP	MM	Composite
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	USD	CR	Composite
YORKSHIRE WATER SERVICES Ltd	9HF9HG	SNRFOR	USD	MR	Composite
YOUNG BROADCASTING INC	9HFB77	SNRFOR	USD	MR	Composite
YOUNG BROADCASTING INC	9HFB77	SNRFOR	USD	XR	Composite
YRC Regional Transpn Inc	9HG88N	SNRFOR	AUD	MR	Composite
YRC Regional Transpn Inc	9HG88N	SNRFOR	EUR	MM	Composite
YRC Regional Transpn Inc	9HG88N	SNRFOR	EUR	MR	Composite
YRC Regional Transpn Inc	9HG88N	SNRFOR	USD	CR	Composite
YRC Regional Transpn Inc	9HG88N	SNRFOR	USD	MM	Composite
YRC Regional Transpn Inc	9HG88N	SNRFOR	USD	MR	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	AUD	XR	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	EUR	MM	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	EUR	MR	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	EUR	XR	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	HKD	XR	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	JPY	MR	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	USD	CR	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	USD	MR	Composite
YRC Worldwide Inc	9HC66D	SNRFOR	USD	XR	Composite
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	EUR	CR	Composite
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	EUR	MM	Composite
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	JPY	CR	Composite
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	MYR	CR	Composite
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	USD	CR	Composite
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	USD	MM	Composite
YTL Pwr Intl BHD	Y7HE7L	SNRFOR	USD	MR	Composite
Yue Yuen Indl Hldgs Ltd	GPHG83	SNRFOR	HKD	MR	Composite
Yue Yuen Indl Hldgs Ltd	GPHG83	SNRFOR	USD	CR	Composite
Yue Yuen Indl Hldgs Ltd	GPHG83	SNRFOR	USD	MR	Composite
YUM Brands Inc	9HGCDH	SNRFOR	CHF	MR	Composite
YUM Brands Inc	9HGCDH	SNRFOR	EUR	CR	Composite
YUM Brands Inc	9HGCDH	SNRFOR	EUR	MM	Composite
YUM Brands Inc	9HGCDH	SNRFOR	EUR	MR	Composite
YUM Brands Inc	9HGCDH	SNRFOR	EUR	XR	Composite
YUM Brands Inc	9HGCDH	SNRFOR	JPY	MR	Composite
YUM Brands Inc	9HGCDH	SNRFOR	USD	CR	Composite
YUM Brands Inc	9HGCDH	SNRFOR	USD	MM	Composite
YUM Brands Inc	9HGCDH	SNRFOR	USD	MR	Composite
YUM Brands Inc	9HGCDH	SNRFOR	USD	XR	Composite
Zimmer Hldgs Inc	9HHEBV	SNRFOR	USD	MR	Composite
Zions Bancorporation	9HHG71	SUBLT2	USD	CR	Composite
Zions Bancorporation	9HHG71	SUBLT2	USD	MR	Composite
Zurich Finl Svcs AG	HQHF7F	SUBLT2	EUR	CR	Composite
Zurich Finl Svcs AG	HQHF7F	SUBLT2	EUR	MM	Composite
Zurich Finl Svcs AG	HQHF7F	SUBLT2	GBP	CR	Composite
Zurich Finl Svcs AG	HQHF7F	SUBLT2	GBP	MM	Composite
Zurich Finl Svcs AG	HQHF7F	SUBLT2	USD	CR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	AUD	CR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	AUD	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	AUD	MR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	CAD	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	CHF	CR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	CHF	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	CHF	MR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	CHF	XR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	EUR	CR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	EUR	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	EUR	MR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	EUR	XR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	GBP	CR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	GBP	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	GBP	MR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	HKD	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	JPY	CR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	JPY	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	SEK	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	SGD	MM	Composite

0.16%	0.18%	0.23%	0.28%	0.33%	0.38%	0.45%	0.54%	0.59%
0.15%	0.17%	0.22%	0.27%	0.31%	0.36%	0.43%	0.52%	0.59%
0.15%	0.17%	0.21%	0.26%	0.31%	0.36%	0.43%	0.51%	0.59%
0.23%	0.33%	0.43%	0.53%	0.62%	0.65%	0.73%	0.79%	
0.23%	0.32%	0.41%	0.51%	0.59%	0.65%	0.70%	0.76%	
0.23%	0.33%	0.43%	0.53%	0.62%	0.65%	0.73%	0.79%	
0.23%	0.32%	0.41%	0.51%	0.59%	0.65%	0.70%	0.76%	
					2.01%			
					2.01%			
8.74%	8.75%	8.74%	9.25%	9.10%	8.79%	8.70%	8.61%	8.49%
8.74%	8.75%	8.74%	9.25%	9.10%	8.79%	8.70%	8.61%	8.49%
9.20%	9.21%	9.20%	9.74%	9.58%	9.25%	9.15%	9.06%	8.94%
8.84%	8.84%	8.84%	9.35%	9.20%	8.88%	8.79%	8.70%	8.58%
8.74%	8.75%	8.74%	9.25%	9.10%	8.79%	8.70%	8.61%	8.49%
7.95%	7.85%	8.73%	8.88%	9.44%	9.35%	9.19%	9.20%	9.22%
8.07%	7.82%	8.85%	9.00%	9.66%	9.55%	9.41%	9.36%	9.30%
7.74%	7.66%	8.80%	8.90%	9.28%	9.16%	9.00%	8.99%	8.94%
7.74%	7.66%	8.80%	8.90%	9.28%	9.16%	9.00%	8.99%	8.94%
8.07%	7.82%	8.85%	9.00%	9.66%	9.55%	9.41%	9.36%	9.30%
7.74%	7.66%	8.80%	8.90%	9.28%	9.16%	9.00%	8.99%	8.94%
	0.97%	1.20%	1.53%	1.40%	1.93%	2.05%	1.78%	
	0.97%	1.20%	1.53%	1.40%	1.93%	2.05%	1.78%	
	0.97%	1.20%	1.53%	1.40%	1.93%	2.05%	1.78%	
	0.97%	1.20%	1.53%	1.40%	1.93%	2.05%	1.78%	
	0.97%	1.20%	1.53%	1.40%	1.93%	2.05%	1.78%	
	0.97%	1.20%	1.53%	1.40%	1.93%	2.05%	1.78%	
		0.81%	0.98%	1.12%	1.27%			
		0.81%	0.98%	1.12%	1.27%			
0.51%	0.62%	0.83%	0.98%	1.05%	1.18%	1.21%	1.27%	1.41%
0.51%	0.62%	0.83%	0.98%	1.05%	1.18%	1.21%	1.27%	1.41%
0.49%	0.62%	0.79%	0.93%	1.02%	1.14%	1.17%	1.23%	1.36%
0.51%	0.64%	0.82%	0.96%	1.05%	1.18%	1.21%	1.27%	1.41%
0.53%	0.68%	0.87%	1.02%	1.11%	1.25%	1.28%	1.34%	1.49%
0.51%	0.62%	0.83%	0.98%	1.05%	1.18%	1.21%	1.27%	1.41%
0.49%	0.62%	0.79%	0.93%	1.02%	1.14%	1.17%	1.23%	1.36%
		0.24%	0.32%	0.40%	0.52%	0.52%	0.56%	
0.39%	0.42%	0.52%	0.62%	0.74%	0.83%	0.85%	0.87%	0.84%
0.37%	0.41%	0.50%	0.60%	0.70%	0.79%	0.82%	0.83%	0.84%
0.37%	0.41%	0.50%	0.60%	0.70%	0.79%	0.82%	0.83%	0.84%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.39%	0.41%	0.52%	0.61%	0.72%	0.82%	0.84%	0.85%	0.87%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.39%	0.41%	0.52%	0.61%	0.72%	0.82%	0.84%	0.85%	0.87%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.38%	0.40%	0.50%	0.59%	0.70%	0.78%	0.80%	0.82%	0.83%
0.36%	0.38%	0.48%	0.57%	0.67%	0.75%	0.77%	0.79%	0.80%
0.39%	0.41%	0.52%	0.61%	0.72%	0.82%	0.84%	0.85%	0.87%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.41%	0.41%	0.53%	0.62%	0.74%	0.83%	0.86%	0.89%	0.84%
0.39%	0.41%	0.51%	0.60%	0.71%	0.80%	0.83%	0.86%	0.84%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%

0.62%	0.67%	40%	BBB	A	A	BB
0.62%	0.67%	40%	A	AA	AA	BBB
0.62%	0.67%	40%	BBB	A	A	BB
		40%	NR	BB	BB	BB
		40%	NR	BB	BB	BB
		40%	NR	BB	BB	BB
		40%	NR	BB	BB	BB
		40%				
		40%				
		45%				
		45%				
8.72%	8.77%	39.55%	CCC	B	B	CCC
		39.55%				
8.72%	8.77%	40%	BB	BBB	BBB	B
8.72%	9.23%	39.55%	B	BB	BB	CCC
8.72%	8.86%	39.55%	B	BB	BB	CCC
8.72%	8.77%	40%	BB	BBB	BBB	B
9.46%	9.19%	40%	CCC	B	BB	BB
		40%				
9.61%	9.29%	40%	BBB	BB	A	A
9.21%	8.92%	40%	B	BB	BB	BBB
9.21%	8.92%	40%	B	BB	BB	BBB
		40%				
		40%				
9.61%	9.29%	40%	BBB	BB	A	A
9.21%	8.92%	40%	B	BB	BB	BBB
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%		NR	NR	NR
		40%				
		40%		NR	NR	NR
		40%			NR	NR
		40%			NR	NR
		40%				
1.52%	1.63%	40%	A	AA	AA	AA
		40%				
		40%				
1.52%	1.63%	40%	A	AA	AA	AA
1.47%	1.58%	40%	BBB	BBB	A	AA
1.52%	1.63%	40%	BB	BB	BBB	A
1.60%	1.72%	40%	BBB	BBB	A	AA
		40%				
1.52%	1.63%	40%	A	AA	AA	AA
1.47%	1.58%	40%	BBB	BBB	A	AA
		40%			NR	NR
		15%				
		15%				
		20.00%				
		20.00%				
		20.00%				
		20.00%				
		20.00%				
0.85%	0.91%	40%	BBB	BBB	BBB	BBB
0.85%	0.91%	40%	BBB	BBB	A	A
0.85%	0.91%	40%				
0.85%	0.91%	40%	A	A	AA	AA
0.85%	0.94%	40%	BBB	A	AA	AA
0.85%	0.91%	40%	A	A	AA	AA
0.85%	0.91%	40%				
0.85%	0.91%	40%				
0.85%	0.94%	40%	BBB	A	AA	AA
0.85%	0.91%	40%	A	A	AA	AA
0.85%	0.90%	40%	BBB	A	AA	A
0.85%	0.86%	40%	BBB	A	AA	A
0.85%	0.94%	40%	BBB	A	AA	AA
0.85%	0.91%	40%	A	A	AA	AA
0.85%	0.91%	40%				
0.85%	0.91%	40%	A	A	AA	AA
0.85%	0.91%	40%	BBB	BBB	BBB	BBB
0.85%	0.91%	40%	A	BBB	A	A
0.85%	0.91%	40%	A	A	AA	AA
0.85%	0.91%	40%	A	A	AA	AA

BB	BBB	B	BB	NR	NR
BBB	A	BB	BBB	NR	NR
BB	BBB	B	BB	NR	NR
BB	NR	B	B		
BB	NR	B	B		
BB	NR	B	B		
BB	NR	B	B		
	NR				
	NR				
BB	B	B	CCC	CCC	NR
A	BBB	BBB	BB	BB	NR
BBB	BB	BB	B	B	NR
BBB	BB	BB	B	B	NR
A	BBB	BBB	BB	BB	NR
B	B	B	B	BB	CCC
BB	BB	BBB	BBB	A	BB
B	BB	BB	BBB	BBB	B
B	BB	BB	BBB	BBB	B
BB	BB	BBB	BBB	A	BB
B	BB	BB	BBB	BBB	B
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR	NR	NR		
NR	NR				
NR	NR				
AA	AAA	AAA	AA	A	A
AA	AAA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
BBB	A	A	BBB	BB	BB
A	AA	AA	A	BBB	BBB
AA	AAA	AAA	AA	A	A
A	AA	AA	A	BBB	BBB
NR	NR	NR	NR		
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AAA	AAA	AA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AAA	AAA	AA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AAA	AA	AA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
AAA	AAA	AA	AAA	A	NR
AAA	AAA	AA	AAA	A	NR
BBB	BBB	BBB	BBB	BB	NR
A	A	A	A	BB	NR
AAA	AAA	AA	AAA	A	NR
AAA	AAA	AA	AAA	A	NR

NR	BBB	6	Utilities	Europe	United Kingdom
NR	BBB	6	Utilities	Europe	United Kingdom
NR	BBB	6	Utilities	Europe	United Kingdom
	BBB	2	Utilities	Europe	United Kingdom
	BBB	2	Utilities	Europe	United Kingdom
	BBB	2	Utilities	Europe	United Kingdom
	BBB	2	Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR		Utilities	Europe	United Kingdom
	NR	2	Consumer Services	N.Amer	United States
	NR	2	Consumer Services	N.Amer	United States
CCC	BB	5	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
BB	BB	5	Industrials	N.Amer	United States
B	BB	5	Industrials	N.Amer	United States
B	BB	5	Industrials	N.Amer	United States
BB	BB	5	Industrials	N.Amer	United States
BB	BBB	6	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	BBB	5	Industrials	N.Amer	United States
BBB	BBB	4	Industrials	N.Amer	United States
BBB	BBB	4	Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
	NR		Industrials	N.Amer	United States
A	BBB	5	Industrials	N.Amer	United States
BBB	BBB	4	Industrials	N.Amer	United States
	NR	2	Utilities	Asia	Malaysia
	NR	2	Utilities	Asia	Malaysia
	NR	2	Utilities	Asia	Malaysia
	NR	2	Utilities	Asia	Malaysia
	NR	2	Utilities	Asia	Malaysia
	NR		Utilities	Asia	Malaysia
	NR	2	Utilities	Asia	Malaysia
	NR	2	Consumer Goods	N.Amer	Bermuda
	NR	2	Consumer Goods	N.Amer	Bermuda
	NR		Consumer Goods	N.Amer	Bermuda
A	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
BB	AA	12	Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
	NR		Consumer Services	N.Amer	United States
A	AA	12	Consumer Services	N.Amer	United States
BBB	AA	12	Consumer Services	N.Amer	United States
	NR	2	Health Care	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	N.Amer	United States
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BB	A	3	Financials	Europe	Switzerland
BB	A	3	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
A	AA	18	Financials	Europe	Switzerland
BBB	A	7	Financials	Europe	Switzerland
A	AA	18	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BBB	A	7	Financials	Europe	Switzerland
A	AA	18	Financials	Europe	Switzerland
BBB	AA	19	Financials	Europe	Switzerland
BBB	AA	19	Financials	Europe	Switzerland
BBB	A	7	Financials	Europe	Switzerland
A	AA	18	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
A	AA	18	Financials	Europe	Switzerland
BB	A	4	Financials	Europe	Switzerland
BB	A	4	Financials	Europe	Switzerland
A	AA	18	Financials	Europe	Switzerland
A	AA	18	Financials	Europe	Switzerland

BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A	Thin	DocAdj	DocAdj	DocAdj	DocAdj
A	A					
A	A					
B	BBB					
B	BBB					
BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B					
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	B					
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	B					
BBB	B					
BBB	B	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	B	DocAdj	DocAdj	CcyGrp	CcyGrp	DocAdj
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB		Thin	Thin	Thin	Thin
BBB	BBB					
BBB	BBB		Thin	Thin	Thin	Thin
	BBB			Thin	Thin	Thin
	BBB			Thin	Thin	Thin
	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB					
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	BBB					
BBB	BBB	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	BBB	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	A			Thin	Thin	Thin
BBB						
BBB						
	AA					
	AA					
	AA					
	AA					
	AA					
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA					
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA					
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj
A	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp

DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
CcyGrp	CcyGrp	CcyGrp	Thin	Thin	Thin
DocAdj	DocAdj	DocAdj	Thin	Thin	Thin
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			
Thin	DocAdj	DocAdj			

Thin					
Thin					
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin	Thin	Thin			
Thin					
Thin					
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
Thin	Thin	Thin			

DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	Entity Tier	Thin	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp

CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
Thin
Thin
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Thin
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Thin
Thin
Thin
Thin
Thin
Thin
Thin
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp
Entity Tier
CcyGrp
Entity Tier
Entity Tier
CcyGrp
CcyGrp

VERSIC-InsCoUSDCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoUSDMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoUSDMR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoUSDXR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoAUDCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoAUDMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoCHFCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoCHFMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoEURCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoEURMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoEURMR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoGBPCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoGBPMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoHKDCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoHKDMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoJPYCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoJPYMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoNOKMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoSGDCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoSGDMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoUSDCR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoUSDMM	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoUSDMR	29-Aug-08 VERSIC-InsCo
VERSIC-InsCoUSDXR	29-Aug-08 VERSIC-InsCo

Zurich Ins Co	9HHHAR	SNRFOR	USD	CR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	USD	MM	Composite
Zurich Ins Co	9HHHAR	SNRFOR	USD	MR	Composite
Zurich Ins Co	9HHHAR	SNRFOR	USD	XR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	AUD	CR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	AUD	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	CHF	CR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	CHF	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	EUR	CR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	EUR	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	EUR	MR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	GBP	CR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	GBP	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	HKD	CR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	HKD	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	JPY	CR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	JPY	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	NOK	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	SGD	CR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	SGD	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	USD	CR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	USD	MM	Composite
Zurich Ins Co	9HHHAR	SUBLT2	USD	MR	Composite
Zurich Ins Co	9HHHAR	SUBLT2	USD	XR	Composite

0.39%	0.41%	0.52%	0.61%	0.72%	0.82%	0.84%	0.85%	0.87%
0.38%	0.41%	0.51%	0.60%	0.71%	0.79%	0.80%	0.83%	0.84%
0.38%	0.40%	0.50%	0.59%	0.70%	0.78%	0.80%	0.82%	0.83%
0.36%	0.38%	0.48%	0.57%	0.67%	0.75%	0.77%	0.79%	0.80%
0.62%	0.63%	0.86%	1.00%	1.14%	1.28%	1.30%	1.33%	1.36%
0.62%	0.63%	0.86%	1.00%	1.14%	1.28%	1.30%	1.33%	1.36%
0.61%	0.63%	0.88%	1.01%	1.16%	1.28%	1.31%	1.34%	1.37%
0.63%	0.64%	0.86%	1.00%	1.13%	1.27%	1.30%	1.32%	1.32%
0.61%	0.63%	0.88%	1.01%	1.16%	1.28%	1.31%	1.34%	1.37%
0.63%	0.64%	0.86%	1.00%	1.13%	1.27%	1.30%	1.32%	1.32%
0.62%	0.63%	0.84%	0.99%	1.10%	1.26%	1.28%	1.30%	1.31%
0.61%	0.63%	0.88%	1.01%	1.16%	1.28%	1.31%	1.34%	1.37%
0.63%	0.64%	0.86%	1.00%	1.13%	1.27%	1.30%	1.32%	1.32%
0.61%	0.63%	0.88%	1.01%	1.16%	1.28%	1.31%	1.34%	1.37%
0.61%	0.63%	0.88%	1.01%	1.16%	1.28%	1.31%	1.34%	1.37%
0.65%	0.63%	0.86%	1.03%	1.18%	1.30%	1.34%	1.36%	1.41%
0.63%	0.63%	0.85%	1.00%	1.13%	1.25%	1.28%	1.30%	1.36%
0.63%	0.64%	0.86%	1.00%	1.13%	1.27%	1.30%	1.32%	1.32%
0.61%	0.63%	0.88%	1.01%	1.16%	1.28%	1.31%	1.34%	1.37%
0.63%	0.64%	0.86%	1.00%	1.13%	1.27%	1.30%	1.32%	1.32%
0.61%	0.63%	0.88%	1.01%	1.16%	1.28%	1.31%	1.34%	1.37%
0.63%	0.64%	0.86%	1.00%	1.13%	1.27%	1.30%	1.32%	1.32%
0.63%	0.64%	0.86%	1.00%	1.13%	1.27%	1.30%	1.32%	1.32%
0.63%	0.64%	0.86%	1.00%	1.13%	1.27%	1.30%	1.32%	1.32%

0.85%	0.94%	40% BBB	A	AA	AA
0.85%	0.91%	40% A	A	AA	AA
0.85%	0.90%	40% BBB	A	AA	A
0.85%	0.86%	40% BBB	A	AA	A
1.36%	1.41%	20% BBB	BBB	A	A
1.36%	1.41%	20%			
1.36%	1.41%	20% A	AA	AA	AA
1.31%	1.36%	20% A	A	AA	AA
1.36%	1.41%	20% A	AA	AA	AA
1.31%	1.36%	20% A	A	AA	AA
1.30%	1.35%	20% A	A	AA	AA
1.36%	1.41%	20% A	AA	AA	AA
1.31%	1.36%	20% A	A	AA	AA
1.36%	1.41%	20% A	AA	AA	AA
1.36%	1.41%	20%			
1.41%	1.43%	20% BBB	BBB	BBB	BBB
1.35%	1.37%	20% A	BBB	A	A
1.31%	1.36%	20% A	A	AA	AA
1.36%	1.41%	20% A	AA	AA	AA
1.31%	1.36%	20% A	A	AA	AA
1.36%	1.41%	20% A	AA	AA	AA
1.31%	1.36%	20% A	A	AA	AA
1.31%	1.36%	20%			
1.31%	1.36%	20%			

AA	AA	AA	AA	BBB	NR
AAA	AAA	AA	AAA	A	NR
AA	AA	AA	AA	BBB	NR
AA	AA	AA	AA	BBB	NR
A	A	A	A	BB	BBB
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	A	AA
BBB	BBB	BBB	BBB	BBB	BBB
A	A	A	A	BBB	BBB
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	BBB	A
AA	AA	AA	AA	A	AA
AA	AA	AA	AA	BBB	A

BBB	A	7	Financials	Europe	Switzerland
A	AA	18	Financials	Europe	Switzerland
BBB	AA	19	Financials	Europe	Switzerland
BBB	AA	19	Financials	Europe	Switzerland
BB	AA	14	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
A	AA	11	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
A	AA	11	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
BBB	AA	14	Financials	Europe	Switzerland
A	AA	11	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
A	AA	11	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
BBB	A	4	Financials	Europe	Switzerland
BBB	A	3	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
A	AA	11	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
A	AA	11	Financials	Europe	Switzerland
BBB	AA	8	Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland
	NR		Financials	Europe	Switzerland

A	AA	DocAdj	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
A	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
BBB	AA					
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA	DocAdj	Entity Tier	DocAdj	DocAdj	DocAdj
BBB	AA	CcyGrp	Entity Tier	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
BBB	AA					
BBB	AA					

CcyGrp	CcyGrp	CcyGrp	DocAdj	Thin	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	Thin	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	Thin	DocAdj
Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier	Entity Tier
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
DocAdj	DocAdj	DocAdj	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj
CcyGrp	CcyGrp	CcyGrp	CcyGrp	DocAdj	CcyGrp
CcyGrp	CcyGrp	CcyGrp	DocAdj	DocAdj	DocAdj

CcyGrp
CcyGrp
Entity Tier
Entity Tier
Entity Tier
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
CcyGrp
Entity Tier
Entity Tier

CREDIT SPREAD MATRIX
08/31/08

Source: Loan PV Population - CDS matrix Tab"

LIQ	LIQ	GRID	1 LIQ
		vlookup Facility	
DEAL	**FACILITY**	**RC/TL**	FCN
[redacted]	REVOLVER	NO	263
	TRADE CLAIMS	NO	264
	SIMMONS TRADE CLAIM	NO	265
	BLACK & DECKER TRADE CLAIM	NO	305
	IGLOO PRODUCTS CORP TRADE CLAI	NO	306
	BRIDGE LOAN	NO	381
	TRADE CLAIM	NO	490
	REVOLVER	NO	501
	TERM LOAN B	NO	709
	364 DAY REVOLVER	NO	745
	LETTER OF CREDIT FACILITY	NO	746
	#N/A	NO	2026
	LIQUIDITY FACILITY	NO	2154
	REVOLVING CREDIT	NO	2159
	364 DAY LIQUIDITY FACILITY	NO	2162
	5 YEAR LIQUIDITY FACILITY	NO	2163
	#N/A	NO	2190
	364 DAY REVOLVER	NO	2191
	TERM LOAN FACILITY	NO	2252
	TERM WARRANTS	NO	2291
	5 YEAR REVOLVER	NO	2411
	REVOLVER	NO	2423
	5 YEAR REVOLVER 2	NO	2446
	#N/A	NO	2498
	TRANCHE D TERM LOAN	NO	2567
	REVOLVING CREDIT	NO	2598
	TRANCHE A REVOLVER	NO	2722
	REVOLVER	NO	2733
	REVOLVER	NO	2799
	TRANCHE B REVOLVER	NO	2802
	NON-AMORTIZING 5 YR TERM	NO	2819
	REVOLVER	NO	2872
	5 YR REVOLVER	NO	2887
	REVOLVING CREDIT	NO	2974
	REVOLVER '04	NO	2980
	364 R/C	NO	2988
	5 YR. REV	NO	2989
	TRADE CLAIM #6432	NO	3013
	TERM LOAN FACILITY	NO	3052
	REVOLVING CREDIT	NO	3141
	5-YEAR REVOLVER	NO	3214
	TURBINE	NO	3243
	TRANCHE A TERM LOAN	NO	3256
	REVOLVING CREDIT COMMITMENT	NO	3300
	5YR REVOLVER	NO	3314
	REVOLVER	NO	3317
	1.5BN 5-YEAR RCF	NO	3324
	5-YR REV0LVING CREDIT B	NO	3427
	STANDBY BOND PURCHASE -REV A	NO	3437
	TRANCHE B TERM LOAN	NO	3440
	ACQUISITION REVOLVER	NO	3472
	WORKING CAPITAL REVOLVER	NO	3473
	5YR REVOLVER	NO	3485
	REVOLVER	NO	3526
	REVOLVER	NO	3536
	TRANCHE B L/C	NO	3537
	TERM	NO	3541
	USD REVOLVER	NO	3547
	TRANCHE B TERM LOAN	NO	3553
	TRANCHE C TERM LOAN	NO	3554
	REVOLVER NEW	NO	3606
	TERM LOAN	NO	3612
	REVOLVING CREDIT LOANS	NO	3613
	5YR REVOLVING	NO	3619
	REVOLVER	NO	3631
	REVOLVER	NO	3640

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

IF(H8<=1,E8,E8-(E8-A2)*0.4)

2	3	4		5.0000	6	7	8	9
LIQ	LIQ+CALC	LIQ	CALC		LIQ + CALC	LIQ x 10000	LIQ	LIQ x 10000
	60% to maturity		remaining yrs to maturity		settledate - unavailable amt	UnusedFee	Loans	Spread
	MATURITY					UNUTILIZED		
MTY	*Adjusted MTY*	CCY	MTY IN YRS		UNUTILIZED AMT	SPRD	FUNDED AMT	FUNDED SPRD
10/17/10	12/10/09	USD	2.1288				23,500,000	200
12/31/50	01/24/34	USD	42.3616				2,126,916	
12/31/50	01/24/34	USD	42.3616				1,788,949	
12/31/50	01/24/34	USD	42.3616				137,006	
12/31/50	01/24/34	USD	42.3616				43,130	
6/30/07	06/30/07	USD	1.1726	-			78,043,405	450
12/31/50	01/24/34	USD	42.3616				183,471	
1/31/11	02/11/10	USD	2.4192		24,898,472		101,528	125
12/31/10	01/24/10	USD	2.3342				23,800,000	650
5/13/10	09/07/09	USD	1.6986				3,888,889	
5/13/10	09/07/09	USD	1.6986		(0)		8,304,626	
#N/A	#N/A	#N/A	#N/A			#DIV/0!		#DIV/0!
6/3/09	06/03/09	USD	0.7562		292,418,546	100		
6/30/09	06/30/09	USD	0.8301		8,298,133	38	1,189,062	150
6/29/09	06/29/09	USD	0.8274		123,600,000			235
6/29/12	12/17/10	USD	3.8301		114,400,000			235
#N/A	#N/A	#N/A	#N/A			#DIV/0!		#DIV/0!
6/19/09	06/19/09	USD	0.8000		100,000,000			
8/10/11	06/06/10	USD	2.9425				2,000,000	75
5/15/11	04/15/10	USD	2.7041		(12,024)		18,484	0
10/14/08	10/14/08	USD	0.1205		92,500,000			
5/8/08	05/08/08	USD	0.3151	-	1,990		452,457	112
10/23/08	10/23/08	USD	0.1452					
#N/A	#N/A	#N/A	#N/A			#DIV/0!		#DIV/0!
6/30/12	12/18/10	USD	3.8329				1,944,444	100
4/30/09	04/30/09	USD	0.6630		3,535,586		1,464,414	225
2/28/10	07/24/09	USD	1.4959		9,742,437	38	440,230	125
3/1/11	03/01/10	USD	2.4986		40,000,000			
4/14/09	04/14/09	USD	0.6192				65,000,000	
2/28/10	07/24/09	USD	1.4959		24,817,333			125
5/24/09	05/24/09	USD	0.7288				11,750,000	
10/27/11	07/23/10	USD	3.1562		4,872,967	50	127,033	150
5/4/12	11/14/10	USD	3.6767		40,000,000			
8/21/10	11/06/09	USD	1.9726				181,150	
8/21/10	11/06/09	USD	1.9726				1,109,307	
5/5/10	09/02/09	USD	1.6767				6,810,855	200
5/5/10	09/02/09	USD	1.6767				14,069,920	225
1/9/20	06/24/15	USD	11.3644				16,333,270	
7/7/09	07/07/09	USD	0.8493				25,000,000	100
8/10/09	08/10/09	USD	0.9425			50	10,000,000	300
9/21/09	04/19/09	USD	1.0575		10,448,884	38	51,116	175
8/21/10	11/06/09	USD	1.9726				5,000,000	
7/19/12	12/29/10	USD	3.8849		(0)		2,782,015	150
1/10/11	01/30/10	USD	2.3616		3,125,000	50		150
10/15/09	05/04/09	USD	1.1233		15,000,000			
1/31/11	02/11/10	USD	2.4192		731,973	38	4,268,027	50
10/21/09	05/07/09	USD	1.1397		48,750,000			
11/29/09	05/31/09	USD	1.2466		16,422,714		1,849,345	
11/29/09	05/31/09	USD	1.2466		16,727,941			
11/23/11	08/08/10	USD	3.2301		(0)		3,000,000	100
11/10/10	12/24/09	USD	2.1945		8,705,882	38	11,882,353	25
11/10/10	12/24/09	USD	2.1945		2,075,514	38	2,336,251	25
2/28/13	05/13/11	USD	4.4986		28,291,667		6,708,333	
12/21/09	06/13/09	USD	1.3068		6,102,338	30	18,897,662	50
12/22/10	01/18/10	USD	2.3096		15,000,000			100
12/22/10	01/18/10	USD	2.3096				1,291,347	
12/22/11	08/25/10	USD	3.3096		(0)		7,867,894	150
12/23/10	01/19/10	USD	2.3123		1,864,350		635,650	250
12/23/11	08/26/10	USD	3.3123				594,732	200
12/23/11	08/26/10	USD	3.3123				1,691,145	200
12/29/10	01/23/10	USD	2.3288		13,959,643	50	1,040,357	175
1/27/12	09/16/10	USD	3.4082		0		486,136	150
1/27/11	02/09/10	USD	2.4082		804,000		3,216,000	175
1/31/10	07/07/09	USD	1.4192		19,476,689	50	4,720,841	250
10/3/10	12/01/09	USD	2.0904		2,283,779	30	65,058	50
3/24/10	08/08/09	USD	1.5616		121,420,583		85,779,417	

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0052902

0.0
0.0

10	11	12	13	14	15	16	17
CALC	GRID	*CALC*	*CALC*	*CALC*	GRID	*CALC*	*CALC*
				blank & N/A ->	function of funded/UF,		
Funded spd	**3mo LIBOR**	M+N	#N/A	NR	matuuity, rating	N+Q	function
		RATE				**YIELD**	
ALL IN SPRD	**LIBOR**	***ALL IN SPRD + LIBOR***	***S_PRating***	S_PRating	**GLD SHTS ALL IN DRWN SPRD / RTG**	***GLD SHTS DRWN SPRD + LIBOR***	***IMPLD MKT PRC***
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
450.0	281	731	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.5	281	282	#N/A	#N/A	#N/A	#N/A	NOT TESTED
650.0	281	931	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
51.6	281	333	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
111.5	281	393	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
65.9	281	347	#N/A	#N/A	#N/A	#N/A	NOT TESTED
41.3	281	322	Ba3	Ba3	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	Ba3	Ba3	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
52.5	281	334	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	NA	NA	TL DRAWN	#VALUE!	NOT TESTED
225.0	281	506	NA	NA	TL DRAWN	#VALUE!	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
38.2	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
48.2	281	329	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
30.3	281	311	#N/A	#N/A	#N/A	#N/A	NOT TESTED
30.9	281	312	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
45.1	281	326	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
63.6	281	345	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
58.7	281	340	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
140.0	281	421	#N/A	#N/A	#N/A	#N/A	NOT TESTED
89.0	281	370	#N/A	#N/A	#N/A	#N/A	NOT TESTED
30.6	281	312	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NO->capped at PAR

FINAL PX

CALL ADJ	Comment	Leh's Mark
NOT TESTED		#N/A
NOT TESTED		#N/A
NOT TESTED		#N/A

[redacted]	REVOLVING CREDIT USD	NO	3654
	TERM LOAN	NO	3799
	5-YEAR REVOLVING CREDIT FAC.	NO	3801
	REVOLVER	NO	3803
	5-YEAR REVOLVER	NO	3813
	5-YEAR REVOLVER	NO	3815
	5YR RCF	NO	3816
	5 YEAR REVOLVER	NO	3835
	#N/A	NO	3847
	TERM LOAN FACILITY	NO	3849
	REVOLVING CREDIT FACILITY	NO	3850
	TERM LOAN	NO	3858
	6 YEAR REVOLVER	NO	3860
	5 YEAR REVOLVER	NO	3911
	#N/A	NO	3918
	LOANS	NO	3930
	5YR REVOLVING CREDIT FACILITY	NO	3937
	5 YEAR REVOLVER	NO	3939
	N319UA	NO	3946
	N352UA	NO	3947
	5-YEAR REVOLVER	NO	3951
	5 YR MUTLI-CCY LC FACILITY	NO	3955
	5 YEAR REVOLVER	NO	3956
	REVOLVER	NO	3963
	TERM LOAN	NO	3964
	TERM LOAN B	NO	3994
	TERM LOAN B	NO	4014
	TRANCHE A CREDIT LINKED DEP	NO	4015
	RC & REIMBUSEMENT	NO	4028
	INITIAL TERM LOAN	NO	4063
	REVOLVER	NO	4064
	5 YEAR REVOLVER	NO	4065
	GLOBAL REVOLVING LOANS	NO	4067
	TRANCHE A TERM LOAN	NO	4068
	TRANCHE B-1 TERM LOAN	NO	4069
	5-YEAR REVOLVER	NO	4087
	5 YR MULTI-CURRENCY REVOLVER	NO	4088
	5YR REVOLVER	NO	4092
	5-YEAR REVOLVER	NO	4126
	5 YEAR REVOLVING CREDIT	NO	4151
	5-YEAR REVOLVER	NO	4159
	5 YEAR REVOLVER	NO	4163
	5 YEAR REVOLVER (A&R)	NO	4168
	5 YEAR REVOLVER	NO	4180
	5 YEAR REVOLVER	NO	4194
	REVOLVER	NO	4195
	REVOLVING CREDIT FACILITY	NO	4197
	CREDITOR TRUST AGREEMENT	NO	4203
	L/C FACILITY	NO	4243
	5-YEAR TRANCHE 1 COMMITMENT	NO	4245
	N788UA	NO	4252
	5 YEAR MULTI-CURRENCY RC	NO	4253
	MULTI-CCY REVOLVER	NO	4276
	GBP TERM A LOAN	NO	4278
	EURO TERM B LOAN	NO	4279
	5-YEAR REVOLVER	NO	4286
	5-YEAR REVOLVER	NO	4287
	REVOLVING CREDIT	NO	4307
	TRADE CLAIM 06431	NO	4309
	5 YEAR REVOLVER	NO	4326
	5 YEAR REVOLVER	NO	4350
	5 YEAR REVOLVER	NO	4365
	CANADIAN TERM C LOAN	NO	4372
	6 YR MULTI CCY REVOLVER	NO	4373
	5 YEAR REVOLVER	NO	4378
	5-YEAR REVOLVER	NO	4401
	5 YEAR REVOLVING CREDIT	NO	4416
	AT&T CLAIM	NO	4418
	TERM LOAN	NO	4441
	SENIOR SECURED REVOLVER	NO	4443
	SYNTHETIC LETTER OF CREDIT FAC	NO	4444
	5-YR REVOLVER	NO	4447
	6 YEAR REVOLVER	NO	4456
	$410MM U.S. RCF WT. L/CS	NO	4458

8/9/13	08/18/11	USD	4.9425	19,200,000			150
8/31/10	11/12/09	USD	2.0000			22,627,918	125
4/13/10	08/20/09	USD	1.6164			55,000,000	
4/18/10	08/23/09	USD	1.6301	2,500,000	50		325
4/15/10	08/21/09	USD	1.6219	64,887,789			
4/15/10	08/21/09	USD	1.6219	108,453,948			55
4/29/10	08/29/09	USD	1.6603	30,000,000	10		45
4/22/10	08/25/09	USD	1.6411	11,771,770		8,228,230	
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
4/28/11	04/05/10	USD	2.6575	(0)		5,188,075	175
4/28/10	08/29/09	USD	1.6575	6,451,550	50	5,548,450	125
12/31/11	08/31/10	USD	3.3342			3,363,636	
6/30/11	05/12/10	USD	2.8301	3,475,836	25	2,887,800	
5/24/10	09/13/09	USD	1.7288				
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
5/18/10	09/10/09	USD	1.7123	75,000,000	5		20
5/31/10	09/17/09	USD	1.7479	22,000,000			
7/12/13	08/01/11	USD	4.8658	29,692,300		307,700	
1/20/10	07/01/09	USD	1.3890			12,070,776	0
1/20/10	07/01/09	USD	1.3890			10,335,933	0
6/28/12	12/17/10	USD	3.8274	30,000,000			
6/22/10	10/01/09	USD	1.8082	100,000,000			
6/10/10	09/23/09	USD	1.7753	60,000,000			22
6/10/10	09/23/09	USD	1.7753	10,000,000	50		100
6/11/12	12/07/10	USD	3.7808			10,072,070	75
6/30/11	05/12/10	USD	2.8301		50	33,750,000	725
1/15/12	09/09/10	USD	3.3753			705,020	50
1/15/12	09/09/10	USD	3.3753			1,465,027	50
6/30/10	10/05/09	USD	1.8301	11,958,663		2,041,337	175
7/7/12	12/22/10	USD	3.8521	469		3,602,522	725
7/7/11	05/17/10	USD	2.8493	4,890,991		1,984,009	625
7/14/10	10/14/09	USD	1.8685	75,304,332		24,695,668	
6/30/11	05/12/10	USD	2.8301	1,323,093	50	551,907	25
6/30/11	05/12/10	USD	2.8301			1,903,843	25
6/30/12	12/18/10	USD	3.8329			1,985,000	50
7/25/10	10/20/09	USD	1.8986	5,000,000			
7/26/12	01/03/11	USD	3.9041	23,576,000		4,424,000	
7/27/10	10/22/09	USD	1.9041				
7/28/10	10/22/09	USD	1.9068	21,321,823	38	944,844	
8/18/10	11/04/09	USD	1.9644	31,488,989		31,844,344	
8/12/10	10/31/09	USD	1.9479	8,982,561	50	1,017,439	75
8/10/10	10/30/09	USD	1.9425	34,312,500		3,187,500	
8/10/10	10/30/09	USD	1.9425	11,375,000		1,125,000	
11/9/12	03/07/11	USD	4.1945	64,337,891		19,662,109	
8/15/12	01/15/11	USD	3.9589	10,997,178	30	21,002,822	
8/17/12	01/16/11	USD	3.9644		15		
6/22/09	06/22/09	USD	0.8082	5,000,000	50		225
6/23/10	10/01/09	USD	1.8110			29,032,967	
12/31/16	08/31/13	USD	8.3397			5,695,457	0
8/31/10	11/12/09	USD	2.0000	216,667	30		13
12/31/16	08/31/13	USD	8.3397			927,243	
10/28/10	12/16/09	USD	2.1589	83,376,079		16,623,921	
10/13/11	07/14/10	USD	3.1178	6,797,522		8,318,264	
10/13/11	07/14/10	GBP	3.1178			1,597,954	
10/13/11	07/14/10	EUR	3.1178			6,541,627	
11/4/10	12/21/09	USD	2.1781	10,849,529		67,138	
11/4/10	12/21/09	USD	2.1781	4,713,965		12,869,368	
9/30/08	09/30/08	USD	0.0822	3,132,239	38	6,867,761	75
1/9/20	06/24/15	USD	11.3644			10,000,000	0
9/30/10	11/30/09	USD	2.0822	20,803,441		19,196,559	21
10/6/10	12/03/09	USD	2.0986	9,017,840	50	3,982,160	200
10/14/10	12/08/09	USD	2.1205	87,500,000			
10/13/11	07/14/10	CAD	3.1178			2,466,860	
10/12/11	07/14/10	USD	3.1151	4,524,510		475,490	200
10/20/10	12/12/09	USD	2.1370	105,000,000			
10/21/10	12/12/09	USD	2.1397	42,500,000			27
10/21/10	12/12/09	USD	2.1397	60,000,000			163
12/31/10	01/24/10	USD	2.3342			9,684,141	
10/31/12	03/02/11	USD	4.1699			4,196,307	100
10/31/11	07/25/10	USD	3.1671	10,200,000	38		75
10/31/12	03/02/11	USD	4.1699			2,334,402	200
12/21/11	08/25/10	USD	3.3068	6,704,916	25	45,084	
11/23/11	08/08/10	USD	3.2301	14,139,368	50	860,632	125
5/15/11	04/15/10	USD	2.7041	12,013,941	38	4,986,059	50

0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
10.0	281	291	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
84.7	281	366	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
13.7	281	295	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
5.0	281	286	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	Baa1	Baa1	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
725.0	281	1,006	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.5	281	307	#N/A	#N/A	#N/A	#N/A	NOT TESTED
724.9	281	1,006	#N/A	#N/A	#N/A	#N/A	NOT TESTED
180.4	281	461	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
42.6	281	324	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
35.9	281	317	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
52.5	281	334	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
10.3	281	291	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
30.0	281	311	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	576	576	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	495	495	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
63.3	281	344	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
9.8	281	291	#N/A	#N/A	#N/A	#N/A	NOT TESTED
95.9	281	377	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	335	335	#N/A	#N/A	#N/A	#N/A	NOT TESTED
19.0	281	300	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
37.5	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
24.8	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
54.3	281	335	#N/A	#N/A	#N/A	#N/A	NOT TESTED
41.2	281	322	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

[redacted]	$350 MULTI-CURRENCY EURO RCF	NO	4459
	US SECURED TRANCHE	NO	4465
	REVOLVER	NO	4469
	TRANCHE B	NO	4471
	5-YEAR MULTICURRENCY REVOLVER	NO	4472
	2.5BN SENIOR CREDIT FACILITY	NO	4486
	TERM LOAN	NO	4488
	REVOLVING CREDIT	NO	4490
	TRADE CLAIM # 185	NO	4496
	REVOLVER	NO	4499
	286.5M TERM B EURO	NO	4503
	CLASS 4 CLAIM	NO	4520
	6-YR MULTI-CCY REVOLVER	NO	4521
	5-YEAR REVOLVER	NO	4525
	6-YR U.S. DOLLAR REVOLVER	NO	4528
	5YR- MULTI-CURR CREDIT FAC.	NO	4537
	5-YEAR REVOLVER	NO	4538
	5YR REVOLVER	NO	4549
	5YR-REVOLVER	NO	4550
	TERM LOAN FIRST LIEN COLLATERA	NO	4552
	5-YEAR REVOLVER	NO	4556
	5 YEAR REVOLVER	NO	4558
	CLAIM 035504	NO	4564
	5-YEAR REVOLVER	NO	4565
	US FACILITY COMMITMENT	NO	4572
	5-YEAR REVOLVER	NO	4576
	1ST LIEN - 1.5BN RCF	NO	4589
	1ST LIEN - 5.0BN TERM LOAN B	NO	4592
	FORTRESS	NO	4597
	#N/A	NO	4598
	REVOLVER	NO	4604
	5 YEAR MULI-CCY REVOLVER	NO	4612
	PRE-DISTRIBUTION	NO	4628
	FRENCH TERM LOAN A	NO	4641
	SIX YEAR REVOLVER	NO	4643
	TERM LOAN	NO	4644
	LOANS	NO	4657
	TERM LOAN B	NO	4676
	7YR TERM LOAN	NO	4707
	CREDIT-LINKED DEPOSIT	NO	4709
	TERM LOAN	NO	4829
	REVOLVER	NO	4830
	5-YR MULTI-CCY REVOLVER	NO	4834
	5-YR REVOLVER	NO	4849
	5-YR REVOLVER	NO	4856
	CALYON CLM 39914 N597UA	NO	4861
	N368UA-DEFICIANCY CLAIM	NO	4872
	TRADE CLAIM #99164	NO	4874
	TRADE CLAIM #99165	NO	4875
	TRADE CLAIM #99166	NO	4876
	TRADE CLAIM #99167	NO	4877
	CURR LEV B REVOLVER	NO	4881
	REVOLVING CREDIT	NO	4882
	TERM LOAN	NO	4883
	STUB SHARES-LITIGATION TRUST	NO	4894
	STUB SHARES - LITIGATION TRUST	NO	4895
	STUB SHARES - LITIGATION TRUST	NO	4896
	BOEING 777-222-DEFICIANCY CLAI	NO	4900
	PRATT CLAIM	NO	4901
	4YR MULTI-CCY REVOLVER	NO	4905
	5YR MULTI-CCY REVOLVER	NO	4906
	TRANCHE D TERM LOAN	NO	4908
	CARGILL	NO	4936
	364 ABN AMRO CLAIM	NO	4938
	LT ABN AMOR CLAIM	NO	4939
	REVOLVING CREDIT	NO	4952
	TRANCHE A-1 TERM LOAN	NO	4953
	PRATT & WHIT	NO	4954
	5-YR REVOLVER	NO	4968
	5 YEAR REVOLVER	NO	4969
	5YR-RCF	NO	4970
	DOLLAR DELAYED DRAW TL	NO	4974
	DOLLAR REVOLVING CREDIT	NO	4975
	TRANCHE A TERM LOAN	NO	4976

5/15/11	04/15/10	USD	2.7041	11,947,635	38	13,302,365	25
7/20/11	05/24/10	USD	2.8849	10,257,265		1,242,735	150
11/22/11	08/07/10	USD	3.2274	5,035,025	50	2,964,975	150
9/27/10	11/28/09	USD	2.0740	326,536	25	4,673,464	
11/14/12	03/10/11	USD	4.2082	10,000,000			27
9/30/11	07/07/10	USD	3.0822	105,767,205		2,232,795	
12/15/10	01/14/10	USD	2.2904			932,446	
12/15/09	06/09/09	USD	1.2904	1,656,000		344,000	175
12/31/16	08/31/13	USD	8.3397			50,000,000	
5/24/11	04/20/10	USD	2.7288	8,300,000	50	16,700,000	50
11/15/12	03/11/11	EUR	4.2110			6,860,000	75
11/21/16	08/07/13	USD	8.2301			10,386,260	
12/1/11	08/13/10	USD	3.2521	25,581,395	38		75
12/19/10	01/17/10	USD	2.3014				13
12/1/11	08/13/10	USD	3.2521	22,856,736	38	1,561,869	75
12/29/10	01/23/10	USD	2.3288	32,627,806		2,372,194	35
11/6/10	12/22/09	USD	2.1836	13,472,727		4,254,546	
12/9/10	01/11/10	USD	2.2740	22,657,001	11	199,999	
12/9/10	01/11/10	USD	2.2740	11,014,593	15	6,128,407	
4/26/13	06/16/11	USD	4.6548			1,561,416	175
12/16/10	01/15/10	USD	2.2932	14,899,397	25	17,100,603	125
12/16/11	08/22/10	USD	3.2932				27
12/31/16	08/31/13	USD	8.3397			9,731,690	
11/6/10	12/22/09	USD	2.1836	26,918,182		11,263,636	
2/15/12	09/27/10	USD	3.4603	12,396,226		2,603,774	25
12/16/10	01/15/10	USD	2.2932	200,000,000			
12/20/10	01/17/10	USD	2.3041	1,280,485		632,988	100
12/20/12	04/01/11	USD	4.3068	(0)		3,816,720	75
12/12/10	01/12/10	USD	2.2822			6,922,843	
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
12/14/10	01/14/10	USD	2.2877	36,406,231		11,730,133	50
12/30/10	01/23/10	USD	2.3315	8,920,000	50		150
6/23/10	10/01/09	USD	1.8110			2,500,000	
12/20/10	01/17/10	EUR	2.3041			7,045,123	75
1/3/12	09/02/10	USD	3.3425	38,457,649	25	6,542,351	75
1/3/13	04/09/11	USD	4.3452			3,978,812	75
12/31/09	06/19/09	USD	1.3342		50	18,500,000	750
7/19/12	12/29/10	USD	3.8849	(0)		3,006,164	425
2/1/13	04/27/11	USD	4.4247	13,584		1,326,188	50
2/1/13	04/27/11	USD	4.4247			656,271	50
1/19/10	06/30/09	USD	1.3863			4,918,848	225
1/18/09	01/18/09	USD	0.3836			64,420,749	225
2/17/11	02/22/10	USD	2.4658	71,194,373		28,805,627	
2/15/11	02/20/10	USD	2.4603	122,256,184		2,743,816	
2/8/11	02/16/10	USD	2.4411	74,383,333		616,667	
12/31/10	01/24/10	USD	2.3342			3,759,197	0
11/23/10	01/01/10	USD	2.2301			14,763,746	0
5/14/11	04/14/10	USD	2.7014			11,475,440	
5/14/11	04/14/10	USD	2.7014			5,865,000	
5/14/11	04/14/10	USD	2.7014			1,288,000	
5/14/11	04/14/10	USD	2.7014			4,307,383	
12/23/10	01/19/10	USD	2.3123	3,000,000	50	4,500,000	250
2/28/12	10/05/10	USD	3.4959	6,813,773		9,686,227	
3/31/13	05/31/11	USD	4.5836	(0)		2,000,000	
12/23/10	01/19/10	USD	2.3123			103,884,000	
12/23/10	01/19/10	USD	2.3123			21,070,174	
12/31/10	01/24/10	USD	2.3342			51,766,578	
1/2/08	01/02/08	USD	- 0.6630			22,460,884	0
3/31/10	08/12/09	USD	1.5808			5,000,000	525
2/22/10	07/21/09	USD	1.4795	2,500,000			
2/22/11	02/25/10	USD	2.4795	2,257,006		242,994	
12/23/11	08/26/10	USD	3.3123			2,714,123	200
12/31/10	01/24/10	USD	2.3342			2,682,731	
2/15/08	02/15/08	USD	- 0.5425			8,083,709	100
2/15/08	02/15/08	USD	- 0.5425			1,916,892	100
2/24/10	07/22/09	USD	1.4849	985,216		23,014,784	
2/24/10	07/22/09	USD	1.4849			9,065,789	
12/31/08	12/31/08	USD	0.3342			160,000,000	
3/17/11	03/10/10	USD	2.5425	10,742,187		9,257,813	
2/28/11	02/28/10	USD	2.4959	18,000,000			
2/28/11	02/28/10	USD	2.4959	54,083,889		8,916,111	29
3/3/11	03/02/10	USD	2.5041			16,975,398	
3/3/11	03/02/10	USD	2.5041	6,344,842	15	7,402,315	
3/3/11	03/02/10	USD	2.5041			17,142,857	

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0052910

30.9	281	312	#N/A	#N/A	#N/A	#N/A	NOT TESTED
16.2	281	297	#N/A	#N/A	#N/A	#N/A	NOT TESTED
87.1	281	368	#N/A	#N/A	#N/A	#N/A	NOT TESTED
1.6	281	283	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
30.1	281	311	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	200.0	481	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	495	570	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
37.5	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
39.9	281	321	#N/A	#N/A	#N/A	#N/A	NOT TESTED
2.4	281	283	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
10.9	281	292	#N/A	#N/A	#N/A	#N/A	NOT TESTED
9.6	281	291	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
78.4	281	359	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.3	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
33.1	281	314	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
12.2	281	293	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	495	570	#N/A	#N/A	#N/A	#N/A	NOT TESTED
32.3	281	313	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
750.0	281	1,031	#N/A	#N/A	#N/A	#N/A	NOT TESTED
425.0	281	706	#N/A	#N/A	#N/A	#N/A	NOT TESTED
49.5	281	330	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
170.0	281	451	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
525.0	281	806	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.0	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
6.9	281	288	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

[redacted]

5-YR REVOLVER	NO	4985
5-YR US TERM LOAN	NO	4996
5-YR JAPANESE REVOLVER	NO	5000
5-YR JAPANESE TERM LOAN	NO	5001
MULTI-CCY REVOLVING CREDIT	NO	5011
MULTI-CCY DELAYED DRAW TL	NO	5012
TERM LOAN	NO	5013
REVOLVER	NO	5014
5YR REVOLVER	NO	5016
#N/A	NO	5017
5YR - RCF	NO	5033
5YR REVOLVER	NO	5054
5YR REVOLVER	NO	5059
5YR REVOLVER	NO	5060
CARADM	NO	5086
INCREMENTAL TERM LOAN	NO	5087
FIRST LIEN REVOLVING CREDIT	NO	5088
TRANCHE B TERM LOAN	NO	5094
5-YR TERM LOAN	NO	5098
5YR - RCF	NO	5119
REVOLVER	NO	5122
TERM LOAN	NO	5124
DELAY DRAW TERM LOAN	NO	5178
INITIAL TERM LOAN	NO	5179
DOMESTIC REVOLVER	NO	5191
FOREIGN REVOLVER	NO	5192
1.5BN 5YR -RCF	NO	5208
LIQUIDATING TRUST	NO	5209
5YR RCF	NO	5226
5YR REVOLVER	NO	5243
6YR TERM B DELAYED DRAW PROJEC	NO	5245
5 YEAR REVOLVER	NO	5255
5 YEAR REVOLVER	NO	5291
5 YEAR REVOLVER	NO	5296
5YR RCF	NO	5339
REVOLVER	NO	5343
7YR TERM LOAN	NO	5360
TRANCHE B TERM LOAN	NO	5361
REVOLVER	NO	5362
7YR TERM B FUNDED PROJECT	NO	5363
REVOLVING CREDIT	NO	5364
TERM LOAN	NO	5365
3YR REVOLVER	NO	5370
MBIA CLAIM	NO	5371
TRANCHE A	NO	5374
5YR UNSECURED REVOLVER	NO	5377
ADDITIONAL TERM B-2	NO	5380
5YR REVOVLER	NO	5402
5 YEAR REVOLVING CREDIT	NO	5409
MULTI-CCY REVOLVING CREDIT	NO	5414
TRANCHE A TERM LOAN (AUD)	NO	5415
TRANCHE C TERM LOANS (CAD)	NO	5417
6 YEAR REVOLVING CREDIT	NO	5418
REVOLVING CREDIT	NO	5420
REVOLVER - 5YR	NO	5431
TERM LOAN B	NO	5432
TERM LOAN B	NO	5442
5-YR REVOLVER	NO	5455
5-YR REVOLVER	NO	5485
ENRON ALLOWED CLAIM 11189	NO	5501
REVOLVER	NO	5508
STUB SHARES/LITIGATION TRUST	NO	5513
4YR REVOLVER	NO	5525
USD TRANCHE	NO	5534
5-YR MULTICCY REVOLVER	NO	5535
5-YR REVOLVER	NO	5538
5-YR MULTICCY COMMITMENT	NO	5545
5YR REVOLVER	NO	5582
REVOLVING CREDIT	NO	5588
#N/A	NO	5615
MBIA MORTGAGE CLAIM	NO	5676
MBIA LEVERAGE LEASE	NO	5677
REVOLVER	NO	5679
REVOLVER	NO	5682

3/10/11	03/06/10	USD	2.5233	15,100,206		14,899,794	5
3/23/11	03/14/10	USD	2.5589			15,000,000	
3/23/11	03/14/10	USD	2.5589	34,975,264		15,024,736	
3/23/11	03/14/10	USD	2.5589	380,468		24,619,532	68
3/3/11	03/02/10	USD	2.5041	11,519,970	15	2,590,016	
3/3/11	03/02/10	USD	2.5041			13,024,602	
3/10/13	05/19/11	USD	4.5260			2,074,400	100
3/10/12	10/12/10	USD	3.5260	10,000,000	50		125
3/14/11	03/09/10	USD	2.5342	50,000,000			
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
3/22/11	03/13/10	USD	2.5562	57,687,500			19
3/30/11	03/18/10	USD	2.5781	23,431,006		180,106	15
4/6/11	03/22/10	USD	2.5973	42,430,508		69,492	23
3/30/11	03/18/10	USD	2.5781	14,166,667			15
12/31/10	01/24/10	USD	2.3342			307,570	
2/24/12	10/03/10	USD	3.4849			1,000,000	175
3/30/11	03/18/10	USD	2.5781	10,416,541	38	3,833,459	25
3/31/13	05/31/11	USD	4.5836			6,500,000	138
4/4/11	03/21/10	USD	2.5918			9,250,000	
5/3/11	04/08/10	USD	2.6712	42,652,276		1,347,724	
3/31/12	10/24/10	USD	3.5836	3,400,000	38		75
3/31/13	05/31/11	USD	4.5836	0		712,711	125
4/3/13	06/02/11	USD	4.5918	0	150	8,743,438	100
4/3/13	06/02/11	USD	4.5918			750,072	200
4/11/11	03/25/10	USD	2.6110	1,120,915	38	1,601,307	200
4/11/11	03/25/10	USD	2.6110	8,816,055		128,389	125
4/6/12	10/28/10	USD	3.6000	46,500,000	9		
12/31/15	01/23/13	USD	7.3370			2,794,525	
3/30/11	03/18/10	USD	2.5781		9		
5/26/11	04/21/10	USD	2.7342	4,701,400	50	10,698,600	175
5/26/12	11/27/10	USD	3.7370	(0)	138	11,587,327	175
9/25/12	02/08/11	USD	4.0712	6,120,394	18	1,379,606	
4/28/11	04/05/10	USD	2.6575	40,355,843		644,157	
4/24/11	04/02/10	USD	2.6466		10		
4/25/12	11/08/10	USD	3.6521	45,000,000			15
2/8/11	02/16/10	USD	2.4411	1,163,933		836,067	50
4/28/13	06/17/11	USD	4.6603	0		22,310,354	100
4/28/13	06/17/11	USD	4.6603	(0)		6,760,080	100
7/28/11	05/29/10	USD	2.9068	9,500,000	50		125
5/23/13	07/02/11	USD	4.7288			6,262,673	175
5/2/11	04/07/10	USD	2.6685	3,453,275		3,546,725	125
5/2/13	06/20/11	USD	4.6712			2,076,331	200
5/1/12	11/12/10	USD	3.6685	68,693,333		1,306,667	75
12/31/08	12/31/08	USD	0.3342			9,500,000	
5/3/11	04/08/10	USD	2.6712	3,133,416		1,866,584	
5/10/11	04/12/10	USD	2.6904				
2/8/12	09/23/10	USD	3.4411	2,551		997,449	50
5/12/11	04/13/10	USD	2.6959	107,000,000			19
5/25/12	11/26/10	USD	3.7342				
6/14/12	12/08/10	USD	3.7890	25,759,146	20	6,490,854	75
6/14/12	12/08/10	AUD	3.7890			8,250,000	75
6/14/12	12/08/10	CAD	3.7890			4,012,681	75
6/15/12	12/09/10	USD	3.7918	30,848,012	38	5,401,988	175
5/22/11	04/19/10	USD	2.7233	23,609,657		402,308	
5/26/11	04/21/10	USD	2.7342	16,918,208	50	881,792	275
5/26/13	07/04/11	USD	4.7370				100
4/25/12	11/08/10	USD	3.6521				150
5/31/11	04/24/10	USD	2.7479	10,000,000			15
6/21/11	05/07/10	USD	2.8055		50	7,058,824	275
12/31/15	01/23/13	USD	7.3370			7,000,000	
6/21/12	12/13/10	USD	3.8082	14,496,053	38	13,003,947	75
12/9/10	01/11/10	USD	2.2740			5,000,000	
6/28/10	10/04/09	USD	1.8247	33,400,854		1,599,146	
6/29/10	10/05/09	USD	1.8274	5,256,856		8,460,421	(13)
6/23/11	05/08/10	USD	2.8110	27,381,735		8,332,551	125
6/28/12	12/17/10	USD	3.8274	250,000,000			10
6/28/11	05/11/10	USD	2.8247	15,475,739		22,524,261	
6/22/12	12/13/10	USD	3.8110	71,848,375		3,151,625	
6/23/12	12/14/10	USD	3.8137	15,534,810		1,465,190	50
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
6/21/10	09/30/09	USD	1.8055			10,677,167	
6/21/09	06/21/09	USD	0.8055			5,315,916	
7/12/12	12/25/10	USD	3.8658	4,480,262	50	1,019,738	225
7/20/12	12/30/10	USD	3.8877	7,220,409	50	1,779,591	125

2.5	281	283	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
66.5	281	347	#N/A	#N/A	#N/A	#N/A	NOT TESTED
12.2	281	293	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.1	281	281	A1	A1	#N/A	#N/A	NOT TESTED
0.0	281	281	A3	A3	#N/A	#N/A	NOT TESTED
0.0	281	281	A1	A1	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
34.1	281	315	#N/A	#N/A	#N/A	#N/A	NOT TESTED
137.5	281	419	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
37.5	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
133.1	281	414	#N/A	#N/A	#N/A	#N/A	NOT TESTED
1.8	281	283	#N/A	#N/A	#N/A	#N/A	NOT TESTED
9.0	281	290	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
136.8	281	418	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
14.3	281	295	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
20.9	281	302	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
63.3	281	344	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
1.4	281	282	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
49.9	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
31.1	281	312	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	735	810	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	335	410	#N/A	#N/A	#N/A	#N/A	NOT TESTED
58.0	281	339	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
61.1	281	342	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
275.0	281	556	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
55.2	281	336	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
(7.7)	281	273	#N/A	#N/A	#N/A	#N/A	NOT TESTED
29.2	281	310	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	212.0	493	NOT TESTED
4.3	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
82.4	281	363	#N/A	#N/A	#N/A	#N/A	NOT TESTED
64.8	281	346	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#VALUE!
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

[redacted]	RENEWED REVOLVER	NO	5683
	AMERENENERGY RESOURCES GEN CO	NO	5689
	MULTI-CURRENCY TRANCHE	NO	5701
	5-YR DOLLAR COMMITMENT	NO	5705
	REVOLVING CREDIT	NO	5724
	#N/A	NO	5731
	5YR REVOLVER	NO	5732
	6-YR REVOLVER	NO	5735
	5 YEAR REVOLVER	NO	5741
	5 YEAR REVOLVER	NO	5742
	5YR REVOLVER	NO	5743
	5-YR REVOLVER	NO	5751
	5 YEAR US TRANCHE	NO	5752
	5 YEAR REVOLVER	NO	5756
	5 YEAR REVOLVING CREDIT	NO	5765
	5 YR MULTI CCY REVOLVER	NO	5766
	5 YEAR REVOLVING CREDIT	NO	5767
	5-YR REVOLVER	NO	5773
	LETTER OF CREDIT	NO	5795
	TRADE CLAIM 12704	NO	5843
	TRADE CLAIM 12707	NO	5844
	TRADE CLAIM 9001	NO	5845
	REVOLVER	NO	5850
	REVOLVER	NO	5854
	FIRST LIEN TERM	NO	5857
	REVOLVER	NO	5858
	SECOND LIEN TERM	NO	5859
	TRANCHE A TERM LOAN	NO	5860
	TRANCHE B TERM LOAN	NO	5861
	REVOLVING CREDIT	NO	5862
	SECOND LIEN TERM LOAN	NO	5864
	CLM 6216	NO	5868
	REVOLVER	NO	5877
	REVOLVER	NO	5884
	7YR TERM B LOAN	NO	5885
	5 YEAR REVOLVER	NO	5924
	REVOLVER	NO	5933
	TERM LOAN	NO	5934
	REVOLVER	NO	5953
	TERM LOAN	NO	5954
	TERM LOAN	NO	5961
	PHMC INCREMENTAL TERM LOAN	NO	5966
	ORIGINAL NAMM TERM LOAN	NO	5968
	ORIGINAL MMM TERM LOAN	NO	5976
	NEW NAMM TERM LOAN	NO	5977
	REVOLVING CREDIT FACILITY	NO	5985
	5 YEAR REVOLVER	NO	5992
	5YR UNSECURED REVOLVER	NO	5994
	CL 4 W/O S	NO	5995
	REVOLVER	NO	5996
	TRANCHE B COMMITMENT	NO	6003
	REVOLVING CREDIT	NO	6024
	DOLLAR REVOLVER	NO	6025
	MULTI-CURRENCY REVOLVER	NO	6026
	TRANCHE B DOLLAR TERM LOAN	NO	6027
	POST-FIRST A&R SYNTHETIC LC	NO	6029
	US DELAYED DRAW TERM LOAN	NO	6047
	US FUNDED TERM LOAN	NO	6048
	US REVOLVER	NO	6049
	CAD TERM LOAN (CIT AGENT)	NO	6050
	TERM LOAN	NO	6062
	3 YEAR REVOLVER	NO	6108
	USD 5-YR REVOLVER FACILITY	NO	6158
	N611US CLAIM	NO	6172
	5-YR REVOLVER	NO	6176
	TERM LOAN B	NO	6177
	FIVE-YEAR REVOLVER	NO	6179
	REVOLVER	NO	6186
	TERM LOAN	NO	6187
	5-YR DOMESTIC REVOLVER	NO	6195
	MULTICURRENCY REVOLVER	NO	6217
	TERM LOAN	NO	6218
	COMMITMENT	NO	6219
	TERM LOAN	NO	6220

7/3/12	12/20/10	USD	3.8411	20,519,817	25	244,599	150
1/14/10	06/27/09	USD	1.3726	2,940,000		2,310,000	38
6/29/10	10/05/09	USD	1.8274	2,481,245		3,801,478	(13)
6/28/11	05/11/10	USD	2.8247	4,488,099		52,511,901	
7/13/11	05/20/10	USD	2.8658	25,112,550	38	12,220,783	50
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
8/12/12	01/13/11	USD	3.9507	10,000,000			35
7/3/12	12/20/10	USD	3.8411	29,855,702		1,243,988	150
7/6/13	07/29/11	USD	4.8493	13,911,976		1,088,024	
7/6/13	07/29/11	USD	4.8493	5,000,000			12
7/6/13	07/29/11	USD	4.8493	40,000,000			20
7/7/12	12/22/10	USD	3.8521	35,000,000	7		20
7/21/11	05/25/10	USD	2.8877	100,000,000			
7/13/11	05/20/10	USD	2.8658	42,500,000			10
7/26/11	05/28/10	USD	2.9014	127,259,449		40,597,694	
7/26/11	05/28/10	USD	2.9014	16,075,576		78,924,424	
7/26/11	05/28/10	USD	2.9014	2,822,368		5,861,842	
7/12/11	05/20/10	USD	2.8630	410,000,000			15
8/4/11	06/02/10	USD	2.9260			1,324,692	
7/18/12	12/29/10	USD	3.8822			6,000,000	
7/18/17	12/28/13	USD	8.8849			4,000,000	
7/18/12	12/29/10	USD	3.8822			1,347,583	
10/17/10	12/10/09	USD	2.1288	3,558,108	38	1,441,892	100
3/1/11	03/01/10	USD	2.4986	3,208,588		11,791,412	100
7/21/13	08/07/11	USD	4.8904	0		35,417,579	525
7/21/12	12/31/10	USD	3.8904	2,607,143	50	13,035,714	525
1/21/14	11/25/11	USD	5.3945	0		28,284,049	1,699
6/30/10	10/05/09	USD	1.8301			1,644,762	
7/27/11	05/29/10	USD	2.9041			10,702,240	
7/31/09	07/31/09	USD	0.9151	5,000,000	50		425
7/31/12	01/06/11	USD	3.9178			4,000,000	
7/18/12	12/29/10	USD	3.8822			723,843	
11/16/12	03/11/11	USD	4.2137	35,103,866	25	14,896,134	25
8/1/12	01/06/11	USD	3.9205	13,319,408	38	2,513,926	150
8/1/13	08/13/11	USD	4.9205			3,795,628	75
12/12/12	03/27/11	USD	4.2849	12,605,218		25,894,782	
8/6/11	06/04/10	USD	2.9315	4,937,593		12,562,407	250
8/6/12	01/09/11	USD	3.9342			3,864,679	350
8/10/09	08/10/09	USD	0.9425	4,026,000	75	1,474,000	275
8/10/09	08/10/09	USD	0.9425			6,800,000	300
8/10/09	08/10/09	USD	0.9425			7,500,000	50
8/22/11	06/13/10	USD	2.9753			51,800	550
8/22/11	06/13/10	USD	2.9753			16,920	550
8/22/11	06/13/10	USD	2.9753			63,208	550
8/22/11	06/13/10	USD	2.9753			9,390	550
9/15/11	06/28/10	USD	3.0411	13,605,137	20	3,338,978	
8/15/11	06/09/10	USD	2.9562	9,090,006	38	25,909,994	100
8/24/12	01/20/11	USD	3.9836	15,452,224		34,547,776	
8/15/12	01/15/11	USD	3.9589			22,000,000	
7/19/17	12/29/13	USD	8.8877	0		621,974	350
7/19/12	12/29/10	USD	3.8849				425
6/23/12	12/14/10	USD	3.8137	4,963,150		36,850	50
8/23/12	01/19/11	USD	3.9808	19,638,344	50		150
8/23/12	01/19/11	USD	3.9808	8,390,232		1,971,970	150
8/23/13	08/26/11	USD	4.9808	(0)		10,666,940	125
8/23/13	08/26/11	USD	4.9808			1,455,073	150
8/25/13	08/28/11	USD	4.9863		50	5,985,625	600
8/25/13	08/28/11	USD	4.9863			9,277,606	600
8/25/12	01/21/11	USD	3.9863	3,216,037	50	4,283,963	600
8/25/12	01/21/11	USD	3.9863			15,383,506	600
6/13/13	07/15/11	USD	4.7863			30,349,351	300
9/15/09	04/16/09	USD	1.0411	125,941,068		4,058,932	
9/21/11	07/01/10	USD	3.0575	55,186,068		1,313,932	
9/15/16	06/28/13	USD	8.0466			11,648,648	
10/6/11	07/10/10	USD	3.0986	20,000,000			150
1/7/13	04/12/11	USD	4.3562		25	1,414,217	100
9/28/12	02/10/11	USD	4.0795	50,000,000			11
8/1/12	01/06/11	USD	3.9205	28,486,974		13,026	175
10/5/13	09/21/11	USD	5.0986	0		1,466,086	75
10/3/11	07/08/10	USD	3.0904	8,302,925	50	37,947,075	150
9/28/12	02/10/11	USD	4.0795	16,000,000	38		75
9/29/13	09/18/11	USD	5.0822	0		20,441,028	125
3/28/14	01/04/12	USD	5.5753			3,000,000	475
10/4/11	07/09/10	USD	3.0932			21,142,857	

26.5	281	307	#N/A	#N/A	#N/A	#N/A	NOT TESTED
16.5	281	298	#N/A	#N/A	#N/A	#N/A	NOT TESTED
(7.6)	281	273	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
41.6	281	323	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
6.0	281	287	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
7.0	281	288	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
55.5	281	337	#N/A	#N/A	#N/A	#N/A	NOT TESTED
78.6	281	360	#N/A	#N/A	#N/A	#N/A	NOT TESTED
525.0	281	806	#N/A	#N/A	#N/A	#N/A	NOT TESTED
445.8	281	727	#N/A	#N/A	#N/A	#N/A	NOT TESTED
1,699.0	281	1,980	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
55.4	281	336	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
179.5	281	460	#N/A	#N/A	#N/A	#N/A	NOT TESTED
350.0	281	631	#N/A	#N/A	#N/A	#N/A	NOT TESTED
128.6	281	410	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
550.0	281	831	#N/A	#N/A	#N/A	#N/A	NOT TESTED
550.0	281	831	#N/A	#N/A	#N/A	#N/A	NOT TESTED
550.0	281	831	#N/A	#N/A	#N/A	#N/A	NOT TESTED
550.0	281	831	#N/A	#N/A	#N/A	#N/A	NOT TESTED
16.1	281	297	#N/A	#N/A	#N/A	#N/A	NOT TESTED
83.8	281	365	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
350.0	281	631	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.4	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
28.5	281	310	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
600.0	281	881	#N/A	#N/A	#N/A	#N/A	NOT TESTED
600.0	281	881	#N/A	#N/A	#N/A	#N/A	NOT TESTED
364.2	281	645	#N/A	#N/A	#N/A	#N/A	NOT TESTED
600.0	281	881	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.1	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
132.0	281	413	#N/A	#N/A	#N/A	#N/A	NOT TESTED
37.5	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
475.0	281	756	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

DELAYED DRAW TERM LOAN	NO	6221
REVOLVER	NO	6226
REVOLVING CREDIT	NO	6235
TRANCHE C TERM LOAN	NO	6237
RBS SWAP	NO	6275
5 YEAR REVOLVER	NO	6277
5 YEAR TERM A	NO	6278
5 YEAR REVOLVER	NO	6281
5 YEAR MULTI-CCY REVOLVER	NO	6307
EDC CLAIM	NO	6310
CLAIM 3984	NO	6319
REVOLVER	NO	6325
5 YEAR REVOLVER	NO	6326
DOLLAR REVOLVER	NO	6351
5 YEAR REVOLVER	NO	6359
HOULIHAN CLAIM	NO	6363
5-YR REVOLVER	NO	6379
TERM B-2 LOAN	NO	6380
REVOLVER	NO	6381
LUXEMBOURG TERM LOAN	NO	6404
1991 CLAIM	NO	6405
5 YEAR REVOLVER	NO	6407
5 YEAR REVOLVER	NO	6408
5 YEAR REVOLVER	NO	6409
ML LNK CLM	NO	6414
6-YR MULTI-CCY REVOLVER	NO	6416
BMBRDR CLAIM	NO	6431
5-YEAR REVOLVER	NO	6434
CL 4 W/O S-POST	NO	6435
6 YEAR REVOLVER	NO	6436
5 YEAR REVOLVER	NO	6440
CENTRAL ILLINOIS PUBLIC SVC CO	NO	6444
CENTRAL ILLINOIS LIGHT COMPANY	NO	6445
ILLINOIS POWER COMPANY	NO	6446
CILCORP INC.	NO	6447
5-YR REVOLVER	NO	6453
5-YR REVOLVER	NO	6461
5 YEAR REVOLVER	NO	6462
5 YEAR REVOLVER	NO	6464
CLAIM	NO	6478
TRANCHE A-1 TERM LOAN	NO	6490
TRANCHE B-1 TERM LOAN	NO	6491
US/UK TRANCHE	NO	6495
US TRANCHE	NO	6497
TRANCHE A TERM LOAN	NO	6521
TRANCHE B TERM LOAN	NO	6527
N184 CLAIM	NO	6534
1ST LIEN TERM LOAN	NO	6558
6-YR ALTERNATIVE CCY REVOLVER	NO	6588
TERM LOAN B	NO	6589
6-YR DOLLAR REVOLVER	NO	6590
7-YR TERM LOAN	NO	6591
MULTICCY REVOLVER	NO	6605
TERM LOAN	NO	6606
5 YEAR REVOLVER	NO	6617
TR A SYNTHETIC REVOLVER	NO	6618
3 YEAR REVOLVER	NO	6628
5YR REVOLVER	NO	6630
5YR REVOLVER	NO	6632
5 YR REVOLVER	NO	6639
REVOLVER	NO	6641
5 YEAR REVOLVER	NO	6644
5 YEAR REVOLVER	NO	6645
5 YEAR REVOLVER	NO	6667
5 YEAR REVOLVER	NO	6668
5 YEAR REVOLVER	NO	6670
5 YEAR REVOLVER	NO	6671
5-YR DOMESTIC REVOLVER	NO	6672
7-YR TERM LOAN	NO	6675
5-YEAR REVOLVER	NO	6687
TRANCHE E TERM LOAN	NO	6707
TERM LOAN	NO	6716
4-YR REVOLVER	NO	6727
REVOLVER	NO	6758

10/4/11	07/09/10	USD	3.0932		15	25,107,143		
9/28/11	07/05/10	USD	3.0767	9,900,000	10	1,100,000		
10/12/12	02/18/11	USD	4.1178	25,440,016		2,559,984		75
10/12/13	09/25/11	USD	5.1178			2,248,182		
10/2/16	07/08/13	GBP	8.0932			10,000,000		
11/3/11	07/27/10	USD	3.1753	3,017,250	25	5,982,750		113
11/3/11	07/27/10	USD	3.1753	22,500		8,865,000		113
11/28/11	08/11/10	USD	3.2438	13,418,797	38	6,581,203		100
10/13/11	07/14/10	USD	3.1178	2,531,179		22,468,821		
10/5/16	07/10/13	USD	8.1014			12,500,000		
8/17/16	06/10/13	USD	7.9671			616,272		
10/16/09	05/04/09	USD	1.1260	6,388,695	50	3,611,305		100
10/13/11	07/14/10	USD	3.1178	95,000,000				
9/28/12	02/10/11	USD	4.0795	4,000,000	38			75
10/20/11	07/19/10	USD	3.1370	99,000,000				
10/17/16	07/17/13	USD	8.1342			90,850,000		
11/14/11	08/03/10	USD	3.2055	7,500,000				53
10/24/13	10/03/11	USD	5.1507	4		20,877,219		138
10/24/12	02/26/11	USD	4.1507	42,350,000		5,775,000		125
10/23/08	10/23/08	USD	0.1452	(0)		146,459,788		225
10/22/16	07/20/13	USD	8.1479			19,000,000		
10/26/12	02/27/11	USD	4.1562	25,909,091				27
10/26/12	02/27/11	USD	4.1562	164,508,413		1,400,678		
10/26/12	02/27/11	USD	4.1562	42,946,669		235,149		
10/23/16	07/21/13	USD	8.1507			713,766		
11/6/12	03/05/11	USD	4.1863	30,328,086	15	25,671,914		
10/24/16	07/21/13	USD	8.1534			14,711,113		
10/26/11	07/22/10	USD	3.1534	93,329,072		1,670,928		
10/25/16	07/22/13	USD	8.1562			10,677,000		
10/31/12	03/02/11	USD	4.1699	15,000,000	42			100
11/7/12	03/06/11	USD	4.1890	4,143,462		10,385		
1/14/10	06/27/09	USD	1.3726			3,570,000		85
1/14/10	06/27/09	USD	1.3726	630,000		3,150,000		48
1/14/10	06/27/09	USD	1.3726	2,100,000		4,200,000		85
1/14/10	06/27/09	USD	1.3726			2,100,000		25
12/15/11	08/21/10	USD	3.2904	33,333,333	9			45
8/24/12	01/20/11	USD	3.9836	11,723,601		8,276,399		
11/7/12	03/06/11	USD	4.1890	10,384,615				15
11/7/12	03/06/11	USD	4.1890	12,461,538				19
11/7/16	07/30/13	USD	8.1918			8,747,929		
11/17/12	03/12/11	USD	4.2164			2,000,000		100
11/17/13	10/17/11	USD	5.2164			20,960,711		125
11/14/11	08/03/10	USD	3.2055	15,251,790		4,748,210		
11/14/11	08/03/10	USD	3.2055	35,000,000				
11/17/13	10/17/11	USD	5.2164			8,301,700		50
11/17/14	05/23/12	USD	6.2164	0		80,309,649		100
11/15/16	08/03/13	USD	8.2137			5,000,000		
1/11/14	11/19/11	USD	5.3671			977,500		175
12/1/12	03/20/11	USD	4.2548	16,000,000	50			200
5/25/11	04/21/10	USD	2.7315			175,921		550
12/1/12	03/20/11	USD	4.2548	42,537,187	50	1,462,813		100
12/1/13	10/25/11	USD	5.2548			977,215		75
1/18/12	09/11/10	USD	3.3836	4,739,796		2,760,204		
1/18/12	09/11/10	USD	3.3836			16,843,750		
12/6/11	08/16/10	USD	3.2658			47,500,000		
5/25/11	04/21/10	USD	2.7315		360	88,869		190
6/26/11	05/10/10	USD	2.8192	22,255,591		42,744,409		50
12/6/12	03/23/11	USD	4.2685	10,958,049		41,951		15
12/6/12	03/23/11	USD	4.2685	4,000,000				28
12/11/12	03/26/11	USD	4.2822	50,000,000				11
12/14/12	03/28/11	USD	4.2904	28,125,000				27
12/14/12	03/28/11	USD	4.2904	34,155,000		40,845,000		27
12/14/12	03/28/11	USD	4.2904	36,941,642		9,933,358		
12/14/11	08/21/10	USD	3.2877	28,419,556		24,889		
12/14/11	08/21/10	USD	3.2877	11,309,542	8	79,347		35
12/14/11	08/21/10	USD	3.2877	7,931,478		96,300		
12/14/11	08/21/10	USD	3.2877	2,039,738		99,151		
12/15/11	08/21/10	USD	3.2904	772,634,605		27,365,395		225
12/15/13	11/03/11	USD	5.2932			46,282,308		200
12/14/11	08/21/10	USD	3.2877	12,906,667		9,093,333		
3/31/11	03/19/10	USD	2.5808	(0)		20,536,081		125
9/30/10	11/30/09	USD	2.0822			204,667		138
2/5/11	02/14/10	USD	2.4329	2,157,333		5,842,667		
12/2/11	08/13/10	USD	3.2548	505		10,016,085		525

0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
9.0	281	290	#N/A	#N/A	#N/A	#N/A	NOT TESTED
6.9	281	288	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	576	576	#N/A	#N/A	#N/A	#N/A	NOT TESTED
83.2	281	364	#N/A	#N/A	#N/A	#N/A	NOT TESTED
112.2	281	393	#N/A	#N/A	#N/A	#N/A	NOT TESTED
58.1	281	339	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
68.1	281	349	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
37.5	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
137.5	281	418	B1	B1	#N/A	#N/A	NOT TESTED
15.0	281	296	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	NA	NA	RC DRAWN	#VALUE!	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
8.1	281	289	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
42.5	281	324	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
85.0	281	366	#N/A	#N/A	#N/A	#N/A	NOT TESTED
40.0	281	321	#N/A	#N/A	#N/A	#N/A	NOT TESTED
56.7	281	338	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
9.0	281	290	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	A2	A2	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
550.0	281	831	#N/A	#N/A	#N/A	#N/A	NOT TESTED
51.7	281	333	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
190.0	281	471	#N/A	#N/A	#N/A	#N/A	NOT TESTED
32.9	281	314	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.1	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
14.7	281	296	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	Baa1	Baa1	#N/A	#N/A	NOT TESTED
8.2	281	289	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
7.7	281	289	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
137.5	281	419	NA	NA	TL DRAWN	#VALUE!	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
525.0	281	806	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

TERM B LOAN	NO	6759
BAE CLM	NO	6769
ALPA CLM	NO	6776
1ST LIEN TERM LOAN B	NO	6778
1ST LIEN SYNTHETIC L/C	NO	6779
1ST LIEN SYNTHETIC REVOLVER	NO	6780
TERM LOAN	NO	6784
REVOLVER	NO	6785
TERM LOAN	NO	6790
364 DAY REVOLVER	NO	6845
TERM LOAN	NO	6870
2ND LIEN TERM LOAN	NO	6874
7-YR TERM LOAN	NO	6881
TERM A	NO	6882
REVOLVER	NO	6883
5-YEAR REVOLVER	NO	6884
5YR US DOLLAR	NO	6885
REVOLVER	NO	6900
TRANCH B TERM LOAN	NO	6901
2ND LIEN	NO	6905
REVOLVING CREDIT	NO	6908
5 YEAR REVOLVER	NO	6910
U.S. TERM LOAN	NO	6916
SYNTHETIC L/C FACILITY	NO	6917
6YR REVOLVER	NO	6921
MESABA	NO	6931
TERM LOAN	NO	6933
TERM LOAN	NO	6946
REVOLVER	NO	6947
TERM LOAN	NO	6964
TERM LOAN B-1	NO	6966
TERM LOAN B-2	NO	6967
REVOLVER	NO	6968
5YR REVOLVER	NO	7004
REVOLVER	NO	7005
TERM LOAN	NO	7006
7-YR TRANCHE B TERM LOAN	NO	7024
CLS 4 CITI	NO	7032
5YR REVOLVER	NO	7033
5YR REVOLVER	NO	7040
5YR REVOLVER	NO	7042
5YR REVOLVER	NO	7051
SERIES B LC FACILITY	NO	7063
SERIES C LC FACILITY	NO	7064
TERM C FACILITY	NO	7065
SERIES E LC FACILITY	NO	7066
6 YEAR REVOLVER	NO	7067
SERIES F LC FACILITY	NO	7068
5-YR SENIOR REVOLVER	NO	7071
MULTI-CURR REVOLVER	NO	7072
5-YR REVOLVER	NO	7073
5-YR REVOLVER	NO	7074
364 DAY LIQUIDITY REVOLVER	NO	7102
REVOLVER CREDIT FACILITY	NO	7106
TRANCHE B TERM LOAN	NO	7107
TERM LOAN	NO	7109
TERM LOAN B	NO	7110
SYNTHETIC LC	NO	7111
GECC CLM	NO	7122
N519 CLM/CLAIM NO. 7886	NO	7123
TERM LOAN B	NO	7126
5-YEAR REVOLVER	NO	7128
CLAIM T/L F2504	NO	7160
5-YR LOAN FACILITY	NO	7179
TERM LOAN	NO	7201
REVOLVER	NO	7208
INITIAL TERM LOAN	NO	7209
FIRST LIEN TERM LOAN	NO	7211
TERM LOAN B	NO	7222
5 YEAR REVOLVER	NO	7237
TERM LOAN	NO	7238
6-YR U.S. REVOLVER	NO	7240
7-YR TERM LOAN	NO	7241
7-YR LC FACILITY	NO	7242

12/2/11	08/13/10	USD	3.2548	0		2,439,942	525
12/21/16	08/25/13	USD	8.3123			13,933,518	
12/20/16	08/24/13	USD	8.3096			95,793,716	
12/21/13	11/06/11	USD	5.3096		238	2,984,287	225
12/21/13	11/06/11	USD	5.3096	(5)	238	670,300	(13)
12/21/13	11/06/11	USD	5.3096			187,683	(13)
12/27/12	04/05/11	USD	4.3260			6,300,213	75
12/27/11	08/28/10	USD	3.3233	543,750		6,956,250	75
11/21/10	12/31/09	USD	2.2247			99,341	225
1/6/09	01/06/09	USD	0.3507	5,400,000		9,600,000	63
1/3/12	09/02/10	USD	3.3425			21,805,033	175
6/21/14	02/24/12	USD	5.8082			1,000,000	425
2/1/14	12/02/11	USD	5.4247	(1,605,695)		2,000,000	250
12/31/11	08/31/10	USD	3.3342		50	112,000,000	400
12/31/11	08/31/10	USD	3.3342		50	5,000,000	400
2/14/12	09/27/10	USD	3.4575	8,932,187	20	10,067,813	
2/28/12	10/05/10	USD	3.4959	49,487,898		5,512,102	
1/23/13	04/21/11	USD	4.4000	9,442,802	50	3,057,198	225
1/23/14	11/26/11	USD	5.4000	0		3,247,105	100
5/25/12	11/26/10	USD	3.7342			6,000,000	950
4/12/10	08/19/09	USD	1.6137	9,668,160	40	8,331,840	225
1/30/12	09/18/10	USD	3.4164	31,000,000		19,000,000	
1/26/14	11/28/11	USD	5.4082			43,233,924	113
1/26/14	11/28/11	USD	5.4082			1,944,083	
2/9/13	05/01/11	USD	4.4466	20,333,333	38		
12/31/08	12/31/08	USD	0.3342			10,000,000	
1/31/14	12/01/11	USD	5.4219			1,000,000	225
2/6/14	12/05/11	USD	5.4384	0		17,142,328	100
2/6/13	04/30/11	USD	4.4384	4,471,266	50	10,528,734	125
2/6/12	09/22/10	USD	3.4356	0		3,450,646	800
1/24/12	09/14/10	USD	3.4000			2,494,833	75
1/24/12	09/14/10	USD	3.4000			1,000,000	175
1/24/10	07/03/09	USD	1.4000	17,279,205		2,720,795	100
3/12/12	10/13/10	USD	3.5315	110,000,000			27
2/13/13	05/04/11	USD	4.4575	7,750,000	38	12,250,000	75
2/13/15	07/15/12	USD	6.4575			3,815,911	175
2/1/14	12/02/11	USD	5.4247	0		17,148,759	100
2/15/10	07/16/09	USD	1.4603			11,129,501	
2/26/12	10/04/10	USD	3.4904	12,764,718			
2/25/13	05/11/11	USD	4.4904	60,647,250		45,602,750	
2/25/13	05/11/11	USD	4.4904	73,750,000			36
2/26/12	10/04/10	USD	3.4904	51,804,581		8,483,329	
2/24/12	10/03/10	USD	3.4849			1,924,183	
2/24/12	10/03/10	USD	3.4849			2,590,619	
2/23/15	07/21/12	USD	6.4849			9,341,921	750
2/24/12	10/03/10	USD	3.4849			2,137,261	
4/19/13	06/12/11	USD	4.6356	14,764,614	50	235,386	200
2/24/12	10/03/10	USD	3.4849			1,295,310	
4/25/12	11/08/10	USD	3.6521	60,000,000			
2/28/12	10/05/10	USD	3.4959	20,000,000			
4/25/12	11/08/10	USD	3.6521	75,000,000			
4/25/12	11/08/10	USD	3.6521	75,000,000			
3/26/09	03/26/09	USD	0.5671		14	50,000,000	
2/28/13	05/13/11	USD	4.4986	12,845,183		279,817	125
2/28/14	12/18/11	USD	5.4986			6,712,873	125
2/28/14	12/18/11	USD	5.4986			9,000,000	450
2/22/14	12/14/11	USD	5.4822			13,602,251	100
2/22/13	05/09/11	USD	4.4822			1,428,232	200
12/31/08	12/31/08	USD	0.3342			3,000,000	
12/31/08	12/31/08	USD	0.3342			5,140,000	
3/7/12	10/10/10	USD	3.5178				138
3/30/12	10/24/10	USD	3.5808	21,518,987	50	28,481,013	175
10/27/49	05/11/33	USD	41.1836			5,000,000	
12/29/11	08/30/10	USD	3.3288			20,000,000	575
3/13/14	12/26/11	USD	5.5342	(0)		0	125
3/29/14	01/04/12	USD	5.5781	1,402,915		43,597,085	125
9/29/14	04/24/12	USD	6.0822	(0)		12,375,000	125
3/8/13	05/18/11	USD	4.5205			3,000,000	325
6/2/12	12/01/10	USD	3.7562			5,907,985	25
3/16/12	10/15/10	USD	3.5425	5,613,603	50	636,397	100
9/16/13	09/10/11	USD	5.0466				225
3/26/13	05/28/11	USD	4.5699	34,966,419		33,581	113
3/26/14	01/02/12	USD	5.5699			9,423,126	200
3/26/14	01/02/12	USD	5.5699			553,019	200

525.0	281	806	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
(12.5)	281	268	#N/A	#N/A	#N/A	#N/A	NOT TESTED
(12.5)	281	269	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
69.6	281	351	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
40.0	281	321	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	Ba3	Ba3	#N/A	#N/A	NOT TESTED
425.0	281	706	#N/A	#N/A	#N/A	#N/A	NOT TESTED
1,268.1	281	1,549	#N/A	#N/A	#N/A	#N/A	NOT TESTED
400.0	281	681	#N/A	#N/A	#N/A	#N/A	NOT TESTED
400.0	281	681	#N/A	#N/A	#N/A	#N/A	NOT TESTED
9.4	281	290	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
92.8	281	374	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
950.0	281	1,231	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.6	281	407	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
112.5	281	394	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
37.5	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	Ba3	Ba3	#N/A	#N/A	NOT TESTED
102.6	281	384	Ba3	Ba3	#N/A	#N/A	NOT TESTED
800.0	281	1,081	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
13.6	281	295	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
60.5	281	341	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
750.0	281	1,031	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
52.4	281	333	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
2.7	281	284	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
450.0	281	731	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
121.2	281	402	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
575.0	281	856	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
121.1	281	402	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
325.0	281	606	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
55.1	281	336	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.1	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

[redacted]

5 YEAR REVOLVER	NO	7244
N953U (1985 AIRCRAFT)	NO	7245
N950U (1984 AIRCRAFT)	NO	7246
L/C LOAN	NO	7249
TERM LOAN	NO	7250
#N/A	NO	7261
5 YR REVOLVER	NO	7267
TERM LC FACILITY	NO	7268
REVOLVER	NO	7271
FIRST PRIORITY TERM LOAN	NO	7273
5 YEAR REVOLVER	NO	7277
5 YEAR REVOLVER	NO	7286
5 YEAR REVOLVER	NO	7287
ITC REVOLVER	NO	7288
METC REVOLVER	NO	7289
5 YEAR REVOLVER	NO	7294
TRANCHE B TERM	NO	7295
5 YEAR REVOLVER	NO	7296
TERM LOAN	NO	7298
5 YEAR REVOLVER	NO	7300
NEW TERM LOAN B	NO	7301
SENIOR PIK LOAN	NO	7306
5-YEAR REVOLVER	NO	7326
TERM LOAN	NO	7352
TERM LOAN	NO	7355
REVOLVER	NO	7366
TERM LOAN	NO	7367
5-YEAR MULTI-CCY REVOLVER	NO	7376
7-YEAR TERM LOAN	NO	7392
7YR TERM LOAN	NO	7395
2ND LIEN TER LOAN	NO	7396
MULTI-CURR TRANCHE	NO	7398
#N/A	NO	7403
5-YR REVOLVER	NO	7404
BI-LAT	NO	7407
TERM LOAN	NO	7411
N983/N984 CLAIM	NO	7412
COMMITMENT	NO	7413
TERM LOAN	NO	7415
8.5-YR 3RD LIEN PIK TERM LOAN	NO	7420
CLAIM 185	NO	7438
GLOBAL REVOLVER	NO	7442
CLAIM	NO	7455
N594 CLAIM	NO	7456
N989 CLAIM	NO	7458
PHILMO CLAIM	NO	7461
1.64BN TERM B DOLLAR	NO	7462
TERM LOAN	NO	7473
4 W/S POST	NO	7474
CLAIM 2005.001.072887-7 48413	NO	7491
5-YEAR REVOLVER	NO	7495
5-YR REVOLVER	NO	7497
5-YR REVOLVER	NO	7498
TERM LOAN	NO	7507
5 YEAR REVOLVER	NO	7511
CREDIT-LINKED DEPOSIT	NO	7512
5 YEAR REVOLVER	NO	7513
BOS CLAIM	NO	7515
TL- NEW ISSUE	NO	7519
N507XJ	NO	7520
6 YEAR REVOLVER	NO	7524
REVOLVER	NO	7529
US TERM LOAN	NO	7531
N509XJ	NO	7533
REVOLVER	NO	7535
TERM LOAN A	NO	7536
DELAYED DRAW TERM LOAN	NO	7537
SECOND LIEN TERM LOAN	NO	7549
5 YEAR REVOLVING DOLLAR (US)	NO	7552
5 YEAR REVOLVER	NO	7580
5 YEAR REVOLVER	NO	7584
ADD'L TERM LOAN	NO	7585
TERM B	NO	7586
5-YR MULTI-CURRENCY REVOLVER	NO	7594

3/16/12	10/15/10	USD	3.5425	76,000,000			19
11/1/10	12/19/09	USD	2.1699			2,709,400	
5/1/09	05/01/09	USD	0.6658			1,041,168	
6/15/14	02/20/12	USD	5.7918			257,644	50
6/15/14	02/20/12	USD	5.7918	(0)		2,037,099	50
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
4/2/12	10/26/10	USD	3.5890	58,705,652	38	11,294,348	150
4/2/13	06/02/11	USD	4.5890			2,000,000	50
4/2/13	06/02/11	USD	4.5890	1,915,180	50	9,084,820	150
4/4/09	04/04/09	USD	0.5918	(0)		8,929,496	
3/23/12	10/20/10	USD	3.5616	7,800,000	75	2,200,000	
3/29/12	10/23/10	USD	3.5781	19,288,302	13	523,019	
4/3/13	06/02/11	USD	4.5918	80,004,607		3,072,316	
3/29/12	10/23/10	USD	3.5781	16,639,533	8	39,712	
3/29/12	10/23/10	USD	3.5781	4,152,453		5,356,981	50
4/3/13	06/02/11	USD	4.5918	26,895,077		28,000	13
4/2/13	06/02/11	USD	4.5890				50
4/4/12	10/27/10	USD	3.5945	8,861,402	13	1,138,598	
9/18/15	11/22/12	USD	7.0521			799,064	
4/4/12	10/27/10	USD	3.5945	35,000,000			53
10/7/11	07/11/10	USD	3.1014	(0)		2,992,424	100
3/27/12	10/22/10	USD	3.5726			4,084,618	600
4/4/13	06/03/11	USD	4.5945	62,941,598		19,558,402	
4/30/13	06/18/11	USD	4.6658			2,810,227	125
3/30/09	03/30/09	USD	0.5781			16,442,308	250
4/2/13	06/02/11	USD	4.5890	22,935,462	50	2,064,538	175
4/2/14	01/07/12	USD	5.5890	0		14,361,276	175
4/4/12	10/27/10	USD	3.5945	166,666,667			11
4/20/14	01/17/12	USD	5.6384			90,909,091	
3/23/14	01/01/12	USD	5.5616			12,610,000	
9/28/14	04/23/12	USD	6.0795	0		13,000,000	550
4/16/12	11/03/10	USD	3.6274	21,956,120		3,043,880	50
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
4/12/12	11/01/10	USD	3.6164	115,000,000			14
12/31/10	01/24/10	USD	2.3342				
4/19/14	01/17/12	USD	5.6356			8,026,850	250
12/31/10	01/24/10	USD	2.3342			14,000,000	
4/12/14	01/13/12	USD	5.6164			7,000,000	450
4/11/14	01/12/12	USD	5.6137			934,131	75
10/19/15	12/11/12	USD	7.1370			9,195,954	600
12/31/10	01/24/10	USD	2.3342			2,351,792	
5/9/12	11/17/10	USD	3.6904	28,914,513	25	19,085,487	13
12/31/10	01/24/10	USD	2.3342			1,906,596	
12/31/10	01/24/10	USD	2.3342			7,000,000	
12/31/10	01/24/10	USD	2.3342			4,000,000	
1/31/11	02/11/10	USD	2.4192			41,250,461	
4/19/14	01/17/12	USD	5.6356			1,455,476	75
9/30/14	04/24/12	USD	6.0849			27,483,387	200
12/31/10	01/24/10	USD	2.3342			55,607,893	
9/18/15	11/22/12	USD	7.0521			1,101,310	
5/11/12	11/18/10	USD	3.6959	15,500,000			50
5/21/12	11/24/10	USD	3.7233	47,565,000		162,273	23
5/8/12	11/16/10	USD	3.6877	80,000,000			11
4/30/14	01/23/12	USD	5.6658			8,046,337	225
4/30/12	11/11/10	USD	3.6658		50	85,700,000	100
4/30/12	11/11/10	USD	3.6658	0		520,000	100
4/30/12	11/11/10	USD	3.6658	78,070,580		11,929,420	
12/31/10	01/24/10	USD	2.3342			7,705,658	
12/20/14	06/12/12	ARS	6.3068			32,035,638	800
4/27/17	11/09/13	USD	8.6603			2,300,000	
4/27/13	06/17/11	USD	4.6575	19,789,867		210,133	50
4/27/12	11/10/10	USD	3.6575	12,687,500	50	1,812,500	225
8/30/12	01/24/11	USD	4.0000			1,809,353	150
4/27/17	11/09/13	USD	8.6603			2,300,000	
5/10/12	11/17/10	USD	3.6932	18,019,817	25	1,040,183	
5/10/12	11/17/10	USD	3.6932			9,530,000	
5/10/12	11/17/10	USD	3.6932	(0)	25	42,885,000	
9/20/11	07/01/10	USD	3.0548			7,426,717	300
5/14/12	11/20/10	USD	3.7041	875,000,000	6		15
5/3/12	11/13/10	USD	3.6740	8,181,994	6	2,095,784	
6/9/12	12/05/10	USD	3.7753	112,436,034		62,286,188	
12/13/13	11/02/11	USD	5.2877			34,805,704	200
12/31/11	08/31/10	USD	3.3342	39,000,000		50,000,000	900
5/14/12	11/20/10	USD	3.7041	93,025,195		2,974,805	

0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
55.7	281	337	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
132.6	281	414	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
58.5	281	340	#N/A	#N/A	#N/A	#N/A	NOT TESTED
12.2	281	293	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
8.0	281	289	#N/A	#N/A	#N/A	#N/A	NOT TESTED
28.2	281	309	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
11.1	281	292	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
600.0	281	881	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
60.3	281	341	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
550.0	281	831	#N/A	#N/A	#N/A	#N/A	NOT TESTED
6.1	281	287	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
450.0	281	731	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
600.0	281	881	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
20.0	281	301	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.1	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	Baa2	Baa2	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
800.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.5	281	282	#N/A	#N/A	#N/A	#N/A	NOT TESTED
71.9	281	353	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
23.6	281	305	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
(0.0)	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
6.0	281	287	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.8	281	286	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
505.6	281	787	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

[redacted]

REVOLVER (WELLS FARGO AGENT)	NO	7599
TERM B	NO	7601
MULTICURRENY REVOLVER	NO	7602
5-YEAR REVOLVER	NO	7606
TERM LOAN	NO	7607
5-YR REVOLVER	NO	7608
TRANCHE A TERM LOAN	NO	7609
NEW TERM LOAN (2/5/07)	NO	7613
COMMITMENT	NO	7615
TERM LOAN B	NO	7616
TRANCHE B TL	NO	7617
DELAYED DRAW I TL	NO	7618
5 YEAR REVOLVER	NO	7620
TERM LOAN B	NO	7621
REVOLVER	NO	7622
N729 CLAIM	NO	7624
5-YR ASSET BASED REVOLVER	NO	7628
5-YR REVOLVER	NO	7631
TERM 2	NO	7633
UK TERM LOAN	NO	7641
TERM LOAN	NO	7643
1 YEAR REVOLVER	NO	7649
FIVE YEAR REVOLVER	NO	7650
TRANCHE B TERM LOAN	NO	7664
REVOLVER 6-YR	NO	7668
TRANCHE X TERM LOAN	NO	7671
TRANCHE B TERM LOAN	NO	7673
TERM LOAN	NO	7686
5 YR REVOLVER	NO	7687
DELAYED DRAW TRANCHE B TERM	NO	7693
185 POST	NO	7695
REVOLVER	NO	7724
TERM LOAN	NO	7725
LC TRANCHE	NO	7727
TWU CLAIM	NO	7736
ATSA CLAIM	NO	7737
NAMA CLAIM	NO	7738
5-YR MULTI-CCY REVOLVER	NO	7771
REVOLVER	NO	7784
GRAND UNION CLAIM	NO	7792
REVOLVER	NO	7793
MBIA STUB	NO	7796
HOULIHAN STUB	NO	7797
TRANCHE A REVOLVER	NO	7800
MULTI CURRENCY REVOLVER	NO	7802
5 YEAR REVOLVER	NO	7812
LETTER OF CREDIT	NO	7813
MBIA LEVERAGE LEASE STUB	NO	7832
MBIA MORTGAGE CLAIM STUB	NO	7833
REVOLVER	NO	7835
INCREMENT B CASINO	NO	7841
5 YEAR REVOLVER	NO	7857
COMMITMENT	NO	7867
TERM LOAN	NO	7871
TERM LOAN	NO	7875
N957 CLAIM	NO	7895
N958 CLAIM	NO	7896
TRANCHE B-1 TERM LOAN	NO	7902
5YR REVOLVER	NO	7909
5 YR REVOLVER	NO	7913
5-YR REVOLVER	NO	7914
REVOLVER	NO	7917
INITIAL TERM LOAN	NO	7918
364 DAY BRIDGE	NO	7930
5 YR REVOLVER	NO	7932
5 YEAR REVOLVER	NO	7935
5-YEAR RCF	NO	7938
TERM LOAN A2	NO	7939
5YR-REVOLVER	NO	7940
TERM LOAN	NO	7951
DELAYED DRAW TL	NO	7952
SENIOR REVOLVING	NO	7954
5-YR MULTICCY REVOLVER	NO	7962
TERM LOAN A3	NO	7963

5/4/13	06/21/11	USD	4.6767	19,216,086	50	15,283,914	250
5/4/14	01/26/12	USD	5.6767	1		6,529,174	225
5/4/12	11/14/10	USD	3.6767	13,210,367	25	4,289,633	25
5/8/12	11/16/10	USD	3.6877	21,000,000		31,500,000	
5/4/15	09/01/12	USD	6.6767			1,425,000	475
5/18/12	11/22/10	USD	3.7151	75,000,000			15
4/30/02	04/30/02	USD	- 6.3425			7,240,318	220
2/9/11	02/17/10	USD	2.4438			2,000,000	100
3/31/09	03/31/09	USD	0.5808		50	15,000,000	700
5/10/12	11/17/10	USD	3.6932			23,825,000	
5/23/14	02/06/12	USD	5.7288			10,720,061	175
5/23/14	02/06/12	USD	5.7288		75	1,883,255	175
5/23/12	11/25/10	USD	3.7288	7,718,012	38	10,281,988	50
5/29/14	02/10/12	USD	5.7452			1,352,479	275
5/29/13	07/06/11	USD	4.7452	29,716,170		3,283,830	125
12/31/10	01/24/10	USD	2.3342			6,865,238	
5/11/12	11/18/10	USD	3.6959	48,521,505	25	1,478,495	
5/11/12	11/18/10	USD	3.6959	100,000,000			
12/17/10	01/15/10	USD	2.2959			5,076	100
5/11/14	01/30/12	USD	5.6959	0		12,053,287	175
5/11/15	09/05/12	USD	6.6959			7,250,000	525
5/13/09	05/13/09	USD	0.6986	333,000,000	4		15
5/13/13	06/26/11	USD	4.7014	167,000,000	6		25
4/30/15	08/29/12	USD	6.6658			1,994,962	125
6/4/13	07/09/11	USD	4.7616	43,610,091		6,389,909	200
6/4/09	06/04/09	USD	0.7589			7,824,253	150
6/4/14	02/13/12	USD	5.7616			238,435,254	200
6/11/12	12/07/10	USD	3.7808			16,150,000	
5/24/12	11/26/10	USD	3.7315	60,000,000			11
8/23/13	08/26/11	USD	4.9808			1,994,962	125
12/31/10	01/24/10	USD	2.3342			12,602,455	
5/25/13	07/03/11	USD	4.7342	10,000,000	50		325
5/25/14	02/07/12	USD	5.7342			4,815,385	325
6/21/12	12/13/10	USD	3.8082	10,947,389		79,052,611	24
12/31/10	01/24/10	USD	2.3342			1,197,760	
12/31/10	01/24/10	USD	2.3342			456,600	
12/31/10	01/24/10	USD	2.3342			113,360	
6/1/12	12/01/10	USD	3.7534	16,222,222	20	33,777,778	25
5/31/13	07/07/11	USD	4.7507	6,876,422	38	123,578	150
6/1/17	11/30/13	USD	8.7562			100	
4/30/12	11/11/10	USD	3.6658	0	50	25,285,421	125
12/31/10	01/24/10	USD	2.3342			5,000,000	
12/31/10	01/24/10	USD	2.3342			37,921,890	
6/11/12	12/07/10	USD	3.7808	37,148,994	20	37,851,006	100
5/6/12	11/15/10	USD	3.6822	55,000,000	10		45
6/8/11	04/29/10	USD	2.7699	14,548,913		9,907,609	125
6/8/12	12/05/10	USD	3.7726	12,874,745		22,125,255	
6/21/09	06/21/09	USD	0.8055			3,422,335	
6/21/09	06/21/09	USD	0.8055			6,577,665	
7/3/14	03/02/12	USD	5.8411	22,493,335		2,506,665	150
3/10/14	12/24/11	USD	5.5260			7,810,000	225
6/12/12	12/07/10	USD	3.7636	4,760,480	25	5,239,520	
6/30/09	06/30/09	USD	0.8301	17,594,297		32,405,703	500
3/22/11	03/13/10	ARS	2.5562			5,897,100	
12/31/49	06/19/33	USD	41.3616			8,301,708	0
12/31/10	01/24/10	USD	2.3342			6,684,682	
12/31/10	01/24/10	USD	2.3342			6,684,682	
7/6/14	03/04/12	USD	5.8493			48,262,500	175
6/15/12	12/09/10	USD	3.7918	241,852,227			11
6/29/12	12/17/10	USD	3.8301				
6/19/12	12/11/10	USD	3.8027	33,289,474		24,210,526	53
6/15/13	07/16/11	USD	4.7918	20,726,400	50	4,773,600	225
6/15/14	02/20/12	USD	5.7918	0		7,110,000	150
12/12/08	12/12/08	USD	0.2822			3,921,569	465
6/15/12	12/09/10	USD	3.7918	50,000,000		25,000,000	141
6/29/12	12/17/10	USD	3.8301	39,992,495		7,505	
6/20/12	12/12/10	USD	3.8055	59,051,901		90,948,099	
6/21/12	12/13/10	USD	3.8082		5	4,282,353	
6/21/12	12/13/10	USD	3.8082	11,908,795		26,632,381	
7/25/14	03/15/12	USD	5.9014	(0)		52,283,106	125
1/23/09	01/23/09	USD	0.3973	1,677,344	100		125
6/25/09	06/25/09	USD	0.8164	9,700,000	75		250
6/26/12	12/16/10	USD	3.8219	2,486,867		57,513,133	
6/21/12	12/13/10	USD	3.8082		15	9,176,471	

138.6	281	420	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
475.0	281	756	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
220.0	281	501	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
700.0	281	981	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
44.6	281	326	#N/A	#N/A	#N/A	#N/A	NOT TESTED
275.0	281	556	#N/A	#N/A	#N/A	#N/A	NOT TESTED
12.4	281	293	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
24.3	281	305	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
525.0	281	806	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.0	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
6.0	281	287	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.6	281	307	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
325.0	281	606	#N/A	#N/A	#N/A	#N/A	NOT TESTED
21.1	281	302	Baa1	Baa1	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
23.4	281	304	#N/A	#N/A	#N/A	#N/A	NOT TESTED
39.5	281	320	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
60.4	281	341	#N/A	#N/A	#N/A	#N/A	NOT TESTED
10.0	281	291	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.6	281	332	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
15.0	281	296	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
11.9	281	293	#N/A	#N/A	#N/A	#N/A	NOT TESTED
324.1	281	605	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
22.1	281	303	NA	NA	TL DRAWN	#VALUE!	NOT TESTED
82.8	281	364	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
465.0	281	746	#N/A	#N/A	#N/A	#N/A	NOT TESTED
47.0	281	328	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

[redacted]

4 YR REVOLVER	NO	7967
TERM LOAN	NO	7968
5-YR REVOLVER	NO	7971
REVOLVER	NO	7977
TERM LOAN B	NO	7979
5-YR REVOLVER	NO	7981
5-YR REVOLVER	NO	7982
5YR REVOLVER	NO	8005
5YR REVOLVER	NO	8006
FIRST LIEN TERM	NO	8018
SYNTHETIC LC	NO	8019
REVOLVER	NO	8020
REVOLVER	NO	8040
RBS POST	NO	8061
TERM LOAN	NO	8062
5-YR REVOLVER	NO	8099
5 YEAR REVOLVER	NO	8101
REVOLVER	NO	8104
PROMISSORY NOTE A	NO	8118
REVOLVER	NO	8125
TERM	NO	8126
TERM LOAN	NO	8129
REVOLVER	NO	8130
364 DAY REVOLVING CREDIT	NO	8137
5-YR REVOLVER	NO	8138
3-YR REVOLVER	NO	8139
PROMISSORY NOTE B	NO	8146
REVOLVER	NO	8149
DELAY DRAW TERM	NO	8150
INITIAL TERM LOAN	NO	8151
5-YR REVOLVER	NO	8181
5-YR TERM LOAN	NO	8182
FIRST LIEN TERM LOAN	NO	8187
USD RC	NO	8190
ALTERNATIVE CURRENCY RC	NO	8191
REVOLVER	NO	8192
5-YR REVOLVER	NO	8213
5 YEAR REVOLVER	NO	8214
TERM	NO	8218
N595 CLAIM	NO	8239
5 YEAR REVOLVER	NO	8276
REVOLVER	NO	8279
5 YEAR REVOLVER	NO	8282
5 YEAR REVOLVER	NO	8285
#N/A	NO	8292
REVOLVER	NO	8294
TERM LOAN	NO	8295
TERM LOAN	NO	8298
TERM LOAN B1	NO	8303
REVOLVER	NO	8304
5-YR REVOLVER	NO	8310
US TRANCHE	NO	8311
TERM LOAN	NO	8313
TERM LOAN	NO	8314
TARGA 450 M AUG 07	NO	8324
3 YEAR REVOLVER	NO	8325
TERM A-1	NO	8327
TERM LOAN B-3	NO	8334
5-YR REVOLVER	NO	8347
DELAYED DRAW USD	NO	8349
DELAYED DRAW EURO	NO	8351
REVOLVING CREDIT EUR	NO	8353
REVOLVING CREDIT FACILITY	NO	8354
REVOLVER 300MM	NO	8373
TERM LOAN	NO	8385
REPLACEMENT TERM LOAN	NO	8393
TERM LOAN	NO	8394
REVOLVING FACILITY	NO	8395
TERM FACILITY	NO	8396
5 YEAR REVOLVER	NO	8398
TERM LOAN	NO	8414
REVOLVER	NO	8415
REVOLVER	NO	8416
REVOLVER	NO	8421

6/28/11	05/11/10	USD	2.8247	23,759,744		31,240,256	
6/22/15	09/30/12	USD	6.8110			120,000	50
7/2/12	12/19/10	USD	3.8384	16,120,000		10,106,000	
6/28/12	12/17/10	USD	3.8274	50,841,735		1,158,265	38
7/2/12	12/19/10	USD	3.8384			250,000,000	75
6/29/12	12/17/10	USD	3.8301	10,891,837		128,571	
6/28/12	12/17/10	USD	3.8274	60,455,334		2,817,393	
6/29/12	12/17/10	USD	3.8301	32,047,053	13	12,034,580	
6/29/12	12/17/10	USD	3.8301	20,204,082		14,693,878	
10/25/14	05/09/12	USD	6.1534			191,537,500	175
10/25/14	05/09/12	USD	6.1534			25,000,000	175
10/25/13	10/03/11	USD	5.1534	48,751,833		1,248,167	175
4/25/10	08/27/09	USD	1.6493	12,201,315		12,798,685	
10/2/16	07/08/13	GBP	8.0932			12,500,000	
7/2/12	12/19/10	USD	3.8384			4,774,000	
7/6/12	12/22/10	USD	3.8493	36,486,486			25
7/11/12	12/25/10	USD	3.8630	55,717,477		24,282,523	
7/9/12	12/23/10	USD	3.8575	70,000,000	6		25
8/1/09	08/01/09	USD	0.9178			1,136,795	
8/7/10	10/28/09	USD	1.9342	15,800,000		11,700,000	
8/7/11	06/04/10	USD	2.9342			20,000,000	
7/12/14	03/07/12	USD	5.8658			33,020,575	200
7/12/13	08/01/11	USD	4.8658		50	19,444,444	200
7/16/09	07/16/09	USD	0.8740	15,000,000			
8/1/12	01/06/11	USD	3.9205	45,000,000			
8/1/10	10/25/09	USD	1.9178	30,000,000			
8/1/09	08/01/09	USD	0.9178			697,638	
7/31/13	08/13/11	USD	4.9178	1,171,328	50	11,495,339	150
7/31/14	03/19/12	USD	5.9178	0	75	325,228	150
7/31/14	03/19/12	USD	5.9178			2,642,256	150
7/31/12	01/06/11	USD	3.9178	8,142,888	18	151,229	
7/31/12	01/06/11	USD	3.9178			13,270,588	
7/30/14	03/18/12	USD	5.9151			121,045,528	225
7/25/13	08/09/11	USD	4.9014	7,352,941			150
7/25/13	08/09/11	USD	4.9014	5,147,059			250
7/30/13	08/12/11	USD	4.9151	12,494,309	50	54,172,357	225
8/2/12	01/07/11	USD	3.9233	8,303,119		41,258,950	5
7/26/12	01/03/11	USD	3.9041	21,204,000		9,196,000	
7/31/14	03/19/12	USD	5.9178	5,405,666		62,132,038	225
12/31/10	01/24/10	USD	2.3342			7,000,000	
7/31/12	01/06/11	USD	3.9178	13,805,968		96,194,032	36
8/1/13	08/13/11	USD	4.9205	11,549,780	30	450,220	75
11/7/12	03/06/11	USD	4.1890	160,000,000	4		
8/2/12	01/07/11	USD	3.9233	60,000,000			15
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
8/7/13	08/17/11	USD	4.9370	81,716,250	50	783,750	275
8/7/14	03/23/12	USD	5.9370				175
8/3/12	01/07/11	USD	3.9260			2,097,024	400
8/27/11	06/16/10	USD	2.9890	0		9,342,685	350
11/22/12	03/15/11	USD	4.2301	3,425,000		1,575,000	
8/13/12	01/13/11	USD	3.9534	26,945,750		5,554,250	
8/20/12	01/18/11	USD	3.9726	3,850,221		7,740,688	
6/30/12	12/18/10	USD	3.8329	0		33,270	300
8/20/13	08/25/11	USD	4.9726			10,909,091	
2/16/15	07/17/12	USD	6.4658	(0)		95,540,825	500
8/24/12	01/20/11	USD	3.9836	9,230,769		9,230,769	138
8/24/12	01/20/11	USD	3.9836			11,538,462	25
1/24/12	09/14/10	USD	3.4000			6,573,105	250
8/9/12	01/11/11	USD	3.9425	100,000,000			15
8/9/14	03/24/12	USD	5.9425	(0)	125	1,985,000	150
8/9/14	03/24/12	USD	5.9425	(123,829)	125	5,700,065	150
8/9/13	08/18/11	USD	4.9425	8,072,493	38	927,507	250
8/16/12	01/15/11	USD	3.9616	20,000,000			36
8/30/13	08/31/11	USD	5.0000	100,000,000	50		400
2/13/14	12/09/11	USD	5.4575			25,000,000	650
10/31/13	10/07/11	USD	5.1699			997,462	225
8/20/13	08/25/11	USD	4.9726			150,857,143	100
8/16/13	08/22/11	USD	4.9616	8,000,000			200
8/16/14	03/28/12	USD	5.9616			6,466,542	300
8/17/12	01/16/11	USD	3.9644	120,000,000	4		
8/14/15	11/01/12	USD	6.9562			77,600,000	700
8/16/12	01/15/11	USD	3.9616	3,686,900		17,313,100	
8/16/12	01/15/11	USD	3.9616	3,619,000		10,381,000	
8/24/12	01/20/11	USD	3.9836	7,885,714		9,257,143	

0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.8	281	282	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
9.1	281	290	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.4	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	576	576	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
5.5	281	287	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
140.8	281	422	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
17.2	281	298	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
192.2	281	473	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.2	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
207.0	281	488	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
31.5	281	312	#N/A	#N/A	#N/A	#N/A	NOT TESTED
31.7	281	313	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.0	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	A3	A3	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
52.1	281	333	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
400.0	281	681	#N/A	#N/A	#N/A	#N/A	NOT TESTED
350.0	281	631	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
500.0	281	781	#N/A	#N/A	#N/A	#N/A	NOT TESTED
68.8	281	350	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.6	281	432	#N/A	#N/A	#N/A	#N/A	NOT TESTED
59.4	281	340	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
650.0	281	931	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.0	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
700.0	281	981	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

TERM LOAN A-1	NO	8422
REVOLVER	NO	8426
REVOLVING FACILITY	NO	8431
TERM LOAN	NO	8432
USD REVOLVER (ABL)	NO	8447
REVOLVER	NO	8449
6-YR ABL REVOLVER	NO	8489
1ST LIEN TERM LOAN	NO	8490
5-YR MULTICURRENCY REVOLVER	NO	8508
#N/A	NO	8510
#N/A	NO	8511
GLENEYRE II GE	NO	8512
5YR MULTI CURR REVOLVER	NO	8517
CLASS 4 WHITE RIDGE	NO	8520
MULTI REVOLVER	NO	8538
5 YEAR REVOLVER	NO	8540
TERM LOAN B-1	NO	8541
DELAYED DRAW TERM	NO	8542
DEPOSIT LC	NO	8543
REVOLVER	NO	8544
MULTI-CURR REVOLVER	NO	8546
B-1 TRANCHE USD	NO	8547
B-2 TRANCHE USD	NO	8548
B-3 TRANCHE	NO	8550
DELAYED DRAW TL	NO	8556
5YR REVOLVER	NO	8557
SR. CASH PAY BRIDGE	NO	8558
ALTERNATIVE CCY REVOLVER	NO	8563
DOLLAR REVOLVER	NO	8564
DOLLAR TERM LOAN	NO	8565
5 YEAR REVOLVER	NO	8571
5 YEAR REVOLVER	NO	8573
INCREMENTAL TERM B LOAN	NO	8580
6 YR REVOLVER	NO	8599
REVOLVER 2 BIL	NO	8605
REVOLVER	NO	8606
$800 ABL 5YR RC	NO	8607
TERM LOAN	NO	8614
TERM LOAN	NO	8616
5-YR REVOLVER	NO	8621
TERM LOAN	NO	8627
TERM LOAN B-2	NO	8629
TERM LOAN B-3	NO	8630
USD REVOLVING CREDIT FACILITY	NO	8632
5-YR REVOLVER	NO	8643
US DOLLAR TERM LOAN	NO	8645
REVOLVING CREDIT	NO	8646
1ST LIEN TERM LOAN	NO	8655
TERM LOAN	NO	8674
REVOLVER	NO	8675
BRIDGE LOAN PIK	NO	8676
5-YR REVOLVER	NO	8678
TERM LOAN	NO	8679
5 YEAR REVOLVER	NO	8682
TERM LOAN	NO	8683
REVOLVER	NO	8699
KLM	NO	8701
PNCL STUB	NO	8702
FIRST LIEN TERM	NO	8703
REVOLVER	NO	8704
TRANCHE A	NO	8713
TRANCHE A-1-A DELAYED DRAW	NO	8715
5-YR REVOLVER	NO	8725
364-DAY REVOLVER	NO	8727
DELAYED DRAW TERM LOAN	NO	8732
PARENT TERM LOAN	NO	8733
5 YR REVOLVING CREDIT	NO	8736
REVOLVER	NO	8743
TERM LOAN	NO	8746
PF LETTER OF CREDIT	NO	8747
TERM LOAN	NO	8754
REVOLVER	NO	8755
DELAY DRAW TERM LOAN	NO	8756
TERM LOAN	NO	8757

8/24/12	01/20/11	USD	3.9836			62,857,143		
8/22/12	01/19/11	USD	3.9781	123,200,000		16,800,000		18
8/21/13	08/25/11	USD	4.9753	30,753,387	38	27,746,613		225
2/21/15	07/20/12	USD	6.4795			103,383,555		175
8/30/12	01/24/11	USD	4.0000	40,451,058	25	32,802,910		50
8/1/10	10/25/09	USD	1.9178	13,128,689	30	36,871,311		150
9/25/13	09/15/11	USD	5.0712	19,250,000	38			175
3/5/14	12/21/11	USD	5.5123	13,804		5,452,418		225
9/14/12	02/02/11	USD	4.0411	88,995,168		1,004,832		
#N/A	#N/A	#N/A	#N/A		#DIV/0!			#DIV/0!
#N/A	#N/A	#N/A	#N/A		#DIV/0!			#DIV/0!
9/10/17	01/30/14	USD	9.0329			10,126,310		
9/19/12	02/05/11	USD	4.0548	88,481,004		91,518,996		
9/12/12	01/31/11	USD	4.0356			32,000,000		
9/20/12	02/05/11	USD	4.0575	33,840,355		16,159,645		
9/20/12	02/05/11	USD	4.0575					
10/10/14	04/30/12	USD	6.1123	0		68,739,894		250
10/10/14	04/30/12	USD	6.1123	16,266,585		48,233,415		250
10/10/14	04/30/12	USD	6.1123			6,250,000		250
10/10/13	09/24/11	USD	5.1123	241,523,334		67,920,666		250
9/24/13	09/15/11	USD	5.0685	227,632,959	50	2,983,479		175
9/24/14	04/21/12	USD	6.0685	(0)		28,140,531		175
9/24/14	04/21/12	USD	6.0685			14,363,468		175
9/24/14	04/21/12	USD	6.0685	0		44,358,542		275
9/24/14	04/21/12	USD	6.0685	16,770,830	75	11,965,590		175
9/28/12	02/10/11	USD	4.0795	170,000,000				13
9/24/15	11/26/12	USD	7.0685			10,000,000		139
9/25/13	09/15/11	USD	5.0712	11,125,000				275
9/25/13	09/15/11	USD	5.0712	11,125,000				175
3/25/15	08/08/12	USD	6.5671			16,694,327		300
10/11/12	02/18/11	USD	4.1151	50,000,000				11
10/2/12	02/12/11	USD	4.0904	150,000,000				24
12/3/12	03/22/11	USD	4.2603			2,102,792		175
11/1/13	10/07/11	USD	5.1726	30,000,000				163
10/10/13	09/24/11	USD	5.1123	30,078,125		141,796,875		
2/16/11	02/21/10	USD	2.4630	16,501,451		31,498,549		
10/12/12	02/18/11	USD	4.1178	28,281,250	25	21,718,750		25
10/12/10	12/07/09	USD	2.1151			17,800,000		
10/4/10	12/02/09	USD	2.0932			25,000,000		
10/9/12	02/17/11	USD	4.1096	120,000,000				28
10/12/14	05/01/12	USD	6.1178	(0)		70,500,000		200
10/10/14	04/30/12	USD	6.1123	0		44,648,271		250
10/10/14	04/30/12	USD	6.1123			69,482,273		250
10/12/13	09/25/11	USD	5.1178	11,890,596		3,109,404		125
10/19/12	02/23/11	USD	4.1370	85,000,000				15
10/16/14	05/04/12	USD	6.1288			79,417,136		225
10/16/13	09/28/11	CAD	5.1288	(576,719)	50	50,576,719		225
6/22/12	12/13/10	USD	3.8110			19,231,552		225
10/26/12	02/27/11	USD	4.1562			69,736,842		
10/26/12	02/27/11	USD	4.1562			5,263,158		100
3/1/14	12/18/11	USD	5.5014			36,445,235		700
10/23/12	02/25/11	USD	4.1479	65,000,000				20
2/13/14	12/09/11	USD	5.4575	10,380		3,989,620		175
11/6/12	03/05/11	USD	4.1863	14,746,248		52,253,752		125
8/21/13	08/25/11	USD	4.9753			11,930,000		200
10/31/11	07/25/10	USD	3.1671	6,112,384	38	8,887,616		250
12/31/11	08/31/10	USD	3.3342			2,000,000		
12/31/11	08/31/10	USD	3.3342			7,000,000		
10/26/12	02/27/11	USD	4.1562			29,250,000		75
10/26/12	02/27/11	USD	4.1562	22,139,500		5,860,500		
10/1/14	04/25/12	USD	6.0877			1,927,400		125
10/1/14	04/25/12	USD	6.0877		50	552,459		125
11/2/12	03/03/11	USD	4.1753	177,500,000				
10/30/08	10/30/08	USD	0.1644	16,666,667	8			45
10/26/12	02/27/11	USD	4.1562	918,713	125	1,378,069		225
10/26/12	02/27/11	USD	4.1562			9,149,194		325
11/2/12	03/03/11	USD	4.1753	31,984,096		43,015,904		
11/5/13	10/10/11	USD	5.1836	14,500,000	50	5,500,000		250
11/1/13	10/07/11	USD	5.1726			1,764,628		725
5/1/13	06/19/11	USD	4.6685			445,132		
11/8/11	07/30/10	USD	3.1890			29,850,000		625
8/20/13	08/25/11	USD	4.9726	34,285,714	38			100
8/20/13	08/25/11	USD	4.9726		38	14,857,143		100
5/24/12	11/26/10	USD	3.7315			1,967,532		175

0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
2.1	281	283	#N/A	#N/A	#N/A	#N/A	NOT TESTED
126.4	281	407	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
36.2	281	317	#N/A	#N/A	#N/A	#N/A	NOT TESTED
118.5	281	399	#N/A	#N/A	#N/A	#N/A	NOT TESTED
37.5	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
224.4	281	505	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
187.0	281	468	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
54.9	281	336	#N/A	#N/A	#N/A	#N/A	NOT TESTED
51.6	281	333	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
275.0	281	556	#N/A	#N/A	#N/A	#N/A	NOT TESTED
116.6	281	398	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
138.5	281	420	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.9	281	307	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
227.0	335	562	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	NR	NR	481.3	762	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
700.0	281	981	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
174.5	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
97.5	281	378	#N/A	#N/A	#N/A	#N/A	NOT TESTED
200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
163.4	281	444	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
8.0	281	289	#N/A	#N/A	#N/A	#N/A	NOT TESTED
185.0	281	466	#N/A	#N/A	#N/A	#N/A	NOT TESTED
325.0	281	606	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
105.0	281	386	#N/A	#N/A	#N/A	#N/A	NOT TESTED
725.0	281	1,006	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
625.0	281	906	#N/A	#N/A	#N/A	#N/A	NOT TESTED
37.5	281	319	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

[redacted]

CAD REVOLVER (ABL)	NO	8765
REVOLVER	NO	8805
LETTER OF CREDIT	NO	8808
REVOLVING	NO	8813
B-3 TERM LOAN	NO	8825
REVOLVER	NO	8829
TERM LOAN	NO	8830
5YR REVOLVER	NO	8832
REVOLVER	NO	8870
5YR REVOLVER	NO	8872
TERM LOAN	NO	8873
US REVOLVER	NO	8874
B-1 TERM LOAN	NO	8888
B-2 TERM LOAN	NO	8889
5 YR REVOLVER	NO	8894
AFFINIA	NO	8897
TRANCHE A TERM	NO	8915
MULTI CURRENCY REVOLVER	NO	8916
SIEMENS CORP USA	NO	8917
MULTI CURRENCY REVOLVER	NO	8918
#N/A	NO	8923
#N/A	NO	8924
#N/A	NO	8925
TERM LOAN B	NO	8943
REVOLVER	NO	8947
TERM LOAN	NO	8948
MULTICURRENCY REVOLVER	NO	8958
TRANCHE B	NO	8975
PN 11-15-07	NO	8977
PN2 11-15	NO	8978
TERM	NO	8986
REVOLVER	NO	9010
INCREMENTAL TERM B	NO	9012
SR. UNSECURED BRIDGE	NO	9013
TERM A	NO	9022
R/C	NO	9026
LC	NO	9027
NEW TERM LOAN	NO	9032
5 YR REVOLVING CREDIT	NO	9054
TERM LOAN	NO	9055
TERM LOAN	NO	9065
TERM	NO	9122
3 YR REVOLVER	NO	9128
PERMO CLAIM	NO	9164
1ST LIEN CLAIM	NO	9167
364-DAY BRIDGE	NO	9169
REVOLVING CREDIT	NO	9171
TERM B-1	NO	9182
TERM B-2	NO	9183
TERM B-3	NO	9184
5 YEAR REVOLVER	NO	9188
5 YEAR ABL REVOLVER	NO	9190
REVOLVER	NO	9229
KLM STUB	NO	9247
GECC STUB	NO	9248
TERM LOAN B1	NO	9249
TERM LOAN B2	NO	9250
REVOLVER FACILITY	NO	9251
REVOLVER	NO	9252
TERM	NO	9253
TERM LOAN	NO	9293
CLAIM	NO	9296
HESS CLAIM	NO	9300
364-DAY REVOLVER	NO	9314
GSO CLAIM	NO	9343
REVOLVER	NO	9348
TERM LOAN	NO	9361
LC	NO	9370
CLM 185 W/S	NO	9375
LOANS	NO	9378
TERM LOAN (PIK)	NO	9379
SYN RC (PIK)	NO	9380
TERM LOAN	NO	9392
TRANCHE D-2 TERM LOAN	NO	9395

8/30/12	01/24/11	USD	4.0000	41,746,032	25		150
11/19/12	03/13/11	USD	4.2219	19,071,429		25,428,571	60
11/27/12	03/18/11	USD	4.2438	4,060,480	6	5,939,520	25
11/27/12	03/18/11	USD	4.2438	10,000,000			35
5/16/14	02/02/12	USD	5.7096			5,972,851	250
12/11/12	03/26/11	USD	4.2822	12,000,000	13		
12/11/12	03/26/11	USD	4.2822			15,000,000	
11/21/12	03/14/11	USD	4.2274	14,883,333		32,616,667	
6/29/12	12/17/10	USD	3.8301	48,397,168		1,602,832	
11/27/12	03/18/11	USD	4.2438	53,230,983		18,197,588	
12/3/14	06/02/12	USD	6.2603	0		19,327,679	325
12/3/13	10/27/11	USD	5.2603	9,952,709	50	11,380,624	325
5/15/15	09/07/12	USD	6.7068			5,500,272	250
5/16/14	02/02/12	USD	5.7096			456,055	250
11/29/12	03/19/11	USD	4.2493	20,636,304	30	23,113,696	150
12/31/08	12/31/08	USD	0.3342	12,700,000			
6/12/14	02/18/12	USD	5.7836			2,886,364	300
12/12/13	11/01/11	USD	5.2849	59,446,645		90,553,355	250
12/31/11	08/31/10	USD	3.3342			6,165,586	
12/3/13	10/27/11	USD	5.2603	10,666,667			325
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
12/21/14	06/12/12	USD	6.3096				275
12/13/12	03/28/11	USD	4.2877	9,100,382	30	15,899,618	75
2/20/11	02/23/10	USD	2.4740			10,000,000	(13)
12/10/12	03/26/11	USD	4.2795	13,440,271		29,059,729	
12/11/09	06/07/09	ARS	1.2795			6,000,000	855
12/1/09	06/01/09	USD	1.2521			1,290,881	
12/1/09	06/01/09	USD	1.2521			218,341	
12/12/14	06/07/12	USD	6.2849			208,689,144	850
10/23/11	07/20/10	USD	3.1452	14,280,000	38	720,000	275
6/4/14	02/13/12	USD	5.7616			19,850,000	300
12/20/08	12/20/08	USD	0.3041			24,000,000	450
8/31/11	06/19/10	USD	3.0000			75,000,000	550
12/22/10	01/18/10	USD	2.3096	(0)		4,118,169	225
6/22/12	12/13/10	USD	3.8110			16,472,675	5
12/2/11	08/13/10	USD	3.2548	(0)		9,738,741	525
12/21/12	04/01/11	USD	4.3096	15,006,498		9,993,502	
12/27/12	04/05/11	USD	4.3260			127,500,000	
10/2/08	10/02/08	USD	0.0877			100,000,000	
1/14/13	04/16/11	USD	4.3753			14,250,000	
1/18/11	02/04/10	USD	2.3836	49,986,567	50	13,433	50
12/31/10	01/24/10	USD	2.3342			1,300,000	
12/31/15	01/23/13	USD	7.3370			33,638,129	
1/26/09	01/26/09	USD	0.4055	1,000,000,000			45
1/29/13	04/25/11	USD	4.4164	2,124,000		6,876,000	40
1/28/15	07/05/12	USD	6.4137			23,990,000	300
1/28/15	07/05/12	USD	6.4137			2,471,250	300
1/28/15	07/05/12	USD	6.4137			10,927,500	300
1/30/13	04/25/11	USD	4.4192	189,745,069	8	10,254,931	
1/31/13	04/26/11	USD	4.4219	46,914,594	38	17,252,073	100
1/31/09	01/31/09	USD	0.4192	1,000,000,000	7		93
12/31/11	08/31/10	USD	3.3342			6,000,000	
12/31/11	08/31/10	USD	3.3342			5,000,000	
9/27/14	04/22/12	USD	6.0767			4,348,815	275
9/27/14	04/22/12	USD	6.0767			4,305,611	375
6/11/10	09/24/09	USD	1.7781	(178,306)		21,834,703	525
7/20/12	12/30/10	USD	3.8877	7,378,000		9,622,000	75
7/20/12	12/30/10	USD	3.8877			20,000,000	175
7/2/09	07/02/09	USD	0.8356			5,000,002	125
12/31/11	08/31/10	USD	3.3342			65,000,000	
12/31/11	08/31/10	USD	3.3342			11,390,487	
2/28/09	02/28/09	USD	0.4959	155,000,000	4		
2/22/15	07/20/12	USD	6.4822			13,000,000	
2/28/11	02/28/10	USD	2.4959	53,399,824		46,600,176	
2/28/12	10/05/10	USD	3.4959			305,913	700
2/27/09	02/27/09	USD	0.4932			50,000,000	
12/31/16	08/31/13	USD	8.3397			24,145,000	
2/28/14	12/18/11	USD	5.4986			925,000	500
6/22/12	12/13/10	USD	3.8110			624,387	350
6/22/12	12/13/10	USD	3.8110			76,055	350
5/8/12	11/16/10	USD	3.6877			11,000,000	425
6/30/11	05/12/10	USD	2.8301	0		3,000,000	125

25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
34.3	281	315	#N/A	#N/A	#N/A	#N/A	NOT TESTED
17.3	281	298	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
12.5	281	294	Ba2	Ba2	#N/A	#N/A	NOT TESTED
0.0	281	281	Ba2	Ba2	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
325.0	281	606	#N/A	#N/A	#N/A	#N/A	NOT TESTED
196.7	281	478	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
93.4	281	374	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.9	281	432	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
58.6	281	340	#N/A	#N/A	#N/A	#N/A	NOT TESTED
(12.5)	281	269	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
855.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
850.0	281	1,131	#N/A	#N/A	#N/A	#N/A	NOT TESTED
48.9	281	330	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
450.0	281	731	#N/A	#N/A	#N/A	#N/A	NOT TESTED
550.0	281	831	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	B1	B1	#N/A	#N/A	NOT TESTED
4.8	281	286	B1	B1	#N/A	#N/A	NOT TESTED
525.0	281	806	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	NR	NR	452.0	733	NOT TESTED
0.0	281	281	NR	NR	452.0	733	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
30.6	281	312	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
7.6	281	289	#N/A	#N/A	#N/A	#N/A	NOT TESTED
54.3	281	335	#N/A	#N/A	#N/A	#N/A	NOT TESTED
7.0	281	288	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
275.0	281	556	#N/A	#N/A	#N/A	#N/A	NOT TESTED
375.0	281	656	#N/A	#N/A	#N/A	#N/A	NOT TESTED
529.3	281	810	#N/A	#N/A	#N/A	#N/A	NOT TESTED
42.4	281	323	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	0	0	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
4.0	281	285	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
700.0	281	981	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
500.0	281	781	#N/A	#N/A	#N/A	#N/A	NOT TESTED
350.0	281	631	#N/A	#N/A	#N/A	#N/A	NOT TESTED
350.0	281	631	#N/A	#N/A	#N/A	#N/A	NOT TESTED
425.0	281	706	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.0	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#VALUE!
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A

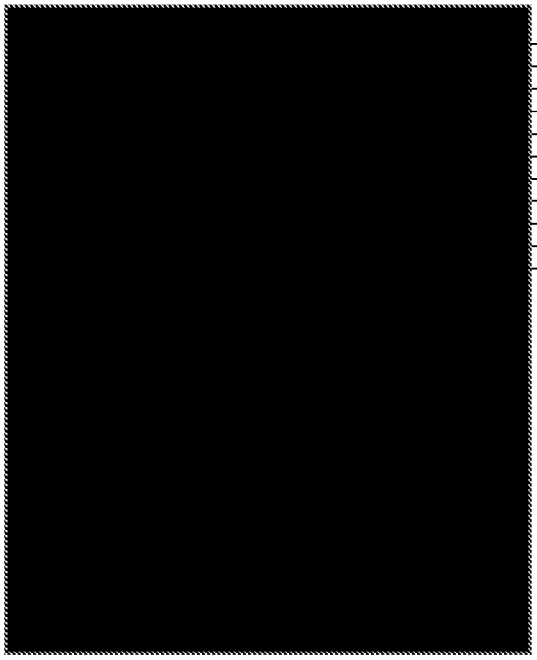
[redacted]

6 YEAR REVOLVER	NO	9398
REVOLVER	NO	9401
TERM LOAN	NO	9403
364 DAY REVOLVER	NO	9416
REVOLVER	NO	9431
TERM LOAN B	NO	9433
TERM LOAN A	NO	9434
DELAYED DRAW TERM LOAN	NO	9435
REVOLVER	NO	9436
DIP TERM (TRANCHE 2)	NO	9437
DIP PF LC (TRANCHE 3)	NO	9438
CLASS 5	NO	9445
5YR REVOLVER	NO	9454
364 DAY TERM LOAN	NO	9471
REVOLVER	NO	9495
INCREMENTAL TERM LOAN	NO	9500
$350MM REVOLVER	NO	9502
$650MM REVOLVER	NO	9503
DIP REVOLVER	NO	9540
REVOLVER	NO	9541
364 DAY REVOLVER	NO	9542
TERM B LOAN	NO	9676
TERM LOAN A	NO	9698
LNK STUB	NO	9703
HAWAII TRUST CLAIM	NO	9704
REVOLVER	NO	9705
INITIAL TRANCHE C	NO	9706
SUBSEQUENT TRANCHE C	NO	9713
REVOLVER	NO	9716
REVOLVER	NO	9720
TERM A	NO	9721
TERM LOAN	NO	9723
TERM B-3	NO	9725
REVOLVER	NO	9728
TERM	NO	9729
TERM LOAN	NO	9735
TERM LOAN	NO	9749
TRADE CLAIM	NO	9750
CHOCTAW STUB	NO	9756
SENIOR SECURED RC	NO	9761
REVOLVER (TACN)	NO	9769
US TRANCHE A $ TERM LOAN	NO	9770
US TRANCHE B-2 $ TERM LOAN	NO	9772
REVOLVER	NO	9776
364-DAY REVOLVER	NO	9783
364-DAY REVOLVER	NO	9784
SYNDICATED LC	NO	9786
FRONTED LC	NO	9787
TERM LOAN C1	NO	9796
TERM LOAN C2	NO	9797
SYN LC	NO	9798
TERM LOAN (PIK)	NO	9799
TRANCHE B	NO	9801
REVOLVER	NO	9803
FINAL STUB	NO	9804
NEW US TERM LOAN	NO	9815
TRANCHE I TERM LOAN	NO	9830
COMMITMENT	NO	9833
TRANCHE A REVOLVER	NO	9858
TRANCHE A-1 REVOLVER	NO	9859
REVOLVER	NO	9860
TERM LOAN A	NO	9872
TERM LOAN	NO	9876
COMMITMENT	NO	9879
364 DAY REVOLVER	NO	9890
SERIES 2008-1 VFN CLASS A-1	NO	9900
REVOLVER	NO	9911
WORKING CAPITAL	NO	9912
2ND LIEN TERM LOAN	NO	9914
REVOLVER	NO	9919
STUB	NO	9940
TERM B	NO	9941
#N/A	NO	9943
REVOLVER	NO	9957

4/23/14	01/19/12	USD	5.6466	2,000,000		4,000,000	300
3/12/14	12/25/11	USD	5.5315	1,000,000	50		300
3/13/10	08/01/09	USD	1.5315			55,000,000	
3/13/09	03/13/09	USD	0.5315	105,000,000			20
4/16/13	06/10/11	USD	4.6274	100,000,000			
3/31/15	08/11/12	USD	6.5836	(0)		47,175,472	275
3/31/14	01/05/12	USD	5.5836			137,810,765	150
3/31/15	08/11/12	USD	6.5836	32,400,000	75		175
3/31/14	01/05/12	USD	5.5836	54,835,913	38	4,554,744	275
1/22/09	01/22/09	USD	0.3945			873,918	725
1/22/09	01/22/09	USD	0.3945			142,224	725
12/31/16	08/31/13	USD	8.3397			50,000,000	
3/27/13	05/29/11	USD	4.5726	37,500,000			19
3/30/09	03/30/09	USD	0.5781			1,000,000	
7/9/09	07/09/09	USD	0.8548	764,204,504		2,462,163	13
5/16/14	02/02/12	USD	5.7096			4,502,500	175
4/3/09	04/03/09	USD	0.5890	12,250,000			60
4/4/11	03/21/10	USD	2.5918	9,747,459		13,002,541	
1/22/09	01/22/09	USD	0.3945				725
11/1/11	07/26/10	USD	3.1699				725
4/22/09	04/22/09	USD	0.6411	50,000,000			19
11/10/11	07/31/10	USD	3.1945			216,340	450
5/5/11	04/09/10	USD	2.6767			3,250,000	600
10/23/16	07/21/13	USD	8.1507			5,000,000	
12/31/20	01/25/16	USD	12.3425				
8/12/12	01/13/11	USD	3.9507	786,000	50	3,114,000	275
12/31/08	12/31/08	USD	0.3342	0			525
12/31/08	12/31/08	USD	0.3342				525
1/3/12	09/02/10	USD	3.3425			3,407,667	225
5/13/13	06/26/11	USD	4.7014	5,330,756		669,244	150
5/13/13	06/26/11	USD	4.7014			3,950,000	150
8/12/12	01/13/11	USD	3.9507	0		11,712,500	275
10/24/13	10/03/11	USD	5.1507				400
5/14/13	06/27/11	USD	4.7041	5,676,839	50	477,007	175
5/14/13	06/27/11	USD	4.7041		50	3,846,154	225
1/31/14	12/01/11	USD	5.4219			75,500,000	225
7/31/13	08/13/11	USD	4.9178			1,994,987	400
12/31/30	01/24/22	USD	22.3479			3,750,000	
8/31/10	11/12/09	USD	2.0000			13,442,039	
6/4/11	04/27/10	USD	2.7589	107,677,443	100	303,290,299	100
6/3/09	06/03/09	USD	0.7562	32,581,454	100		150
12/20/13	11/06/11	USD	5.3068			9,881,250	350
12/20/14	06/12/12	USD	6.3068			5,925,000	375
12/6/08	12/06/08	USD	0.2658	10,000,000	50		625
6/12/09	06/12/09	USD	0.7808	175,000,000			15
6/11/09	06/11/09	USD	0.7781	292,000,000	2		
6/12/09	06/12/09	USD	0.7808			107,158,318	
6/12/09	06/12/09	USD	0.7808	32,147,326		24,694,356	
5/5/13	06/21/11	USD	4.6795			4,097,240	225
5/5/13	06/21/11	USD	4.6795			890,037	225
6/12/14	02/18/12	USD	5.7836				175
8/8/14	03/23/12	USD	5.9397			2,221,284	650
6/19/09	06/19/09	USD	0.8000			100,602,778	300
6/23/11	05/08/10	USD	2.8110	5,000,000	25		100
12/23/10	01/19/10	USD	2.3123				
2/1/13	04/27/11	USD	4.4247				175
5/19/10	09/10/09	USD	1.7151	269,333,333	20		75
11/28/08	11/28/08	USD	0.2438			113,333,333	50
7/11/13	08/01/11	USD	4.8630	2,791,667	50	1,687,500	250
7/11/13	08/01/11	USD	4.8630		38	520,833	250
7/11/13	08/01/11	USD	4.8630	8,126,667	50	1,873,333	525
6/30/11	05/12/10	USD	2.8301	27,750,000	50	13,500,000	725
12/15/12	03/29/11	USD	4.2932			2,766,724	625
7/16/10	10/15/09	USD	1.8740			6,956,522	400
7/9/09	07/09/09	USD	0.8548	100,000,000			203
10/23/37	02/25/26	USD	29.1644	5,000,000			505
7/28/09	07/28/09	USD	0.9068	33,000,000	10		
10/18/10	12/10/09	USD	2.1315				200
12/22/12	04/02/11	USD	4.3123			2,000,000	450
7/31/14	03/19/12	USD	5.9178	21,250,000	50		400
12/31/20	01/25/16	USD	12.3425				
8/31/11	06/19/10	USD	3.0000	60,512,500		14,487,500	900
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
8/21/11	06/13/10	USD	2.9726	25,113,009	25	24,886,991	100

200.0	281	481	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
275.0	281	556	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
75.0	281	356	#N/A	#N/A	#N/A	#N/A	NOT TESTED
55.7	281	337	#N/A	#N/A	#N/A	#N/A	NOT TESTED
725.0	281	1,006	#N/A	#N/A	#N/A	#N/A	NOT TESTED
725.0	281	1,006	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
175.0	281	456	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
450.0	281	731	#N/A	#N/A	#N/A	#N/A	NOT TESTED
600.0	281	881	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
229.7	281	511	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	B3	B3	#N/A	#N/A	NOT TESTED
16.7	281	298	#N/A	#N/A	#N/A	#N/A	NOT TESTED
150.0	281	431	#N/A	#N/A	#N/A	#N/A	NOT TESTED
275.0	281	556	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	B1	B1	#N/A	#N/A	NOT TESTED
59.7	281	341	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
400.0	281	681	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
80.0	281	361	#N/A	#N/A	#N/A	#N/A	NOT TESTED
100.0	281	381	#N/A	#N/A	#N/A	#N/A	NOT TESTED
350.0	281	631	#N/A	#N/A	#N/A	#N/A	NOT TESTED
375.0	281	656	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
1.5	281	283	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
225.0	281	506	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
650.0	281	931	#N/A	#N/A	#N/A	#N/A	NOT TESTED
300.0	281	581	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
20.0	281	301	#N/A	#N/A	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
125.3	281	406	#N/A	#N/A	#N/A	#N/A	NOT TESTED
250.0	281	531	#N/A	#N/A	#N/A	#N/A	NOT TESTED
139.0	281	420	#N/A	#N/A	#N/A	#N/A	NOT TESTED
270.9	281	552	#N/A	#N/A	#N/A	#N/A	NOT TESTED
625.0	281	906	#N/A	#N/A	#N/A	#N/A	NOT TESTED
400.0	281	681	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
10.0	281	291	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
450.0	281	731	B2	B2	#N/A	#N/A	NOT TESTED
50.0	281	331	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
173.9	281	455	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
62.3	281	343	#N/A	#N/A	#N/A	#N/A	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A



364-DAY REVOLVER	NO	9783
364-DAY REVOLVER	NO	9784
SYNDICATED LC	NO	9786
FRONTED LC	NO	9787
TERM LOAN C1	NO	9796
#N/A	NO	9798
SYN LC	NO	9799
PIK TERM LOAN	NO	9801
TRANCHE B	NO	9803
REVOLVER	NO	9804
FINAL STUB	NO	9815
TERM LOAN	NO	

6/12/09	06/12/09	USD	0.7808	175,000,000			15
6/11/09	06/11/09	USD	0.7781	292,000,000			23
6/12/09	06/12/09	USD	0.7808	107,158,318			15
6/12/09	06/12/09	USD	0.7808	56,841,683			23
5/5/13	06/21/11	USD	4.6795				225
#N/A	#N/A	#N/A	#N/A		#DIV/0!		#DIV/0!
6/12/14	02/18/12	USD	5.7836				175
9/8/14	04/11/12	USD	6.0247				
6/19/09	06/19/09	USD	0.8000			100,000,000	400
6/23/11	05/08/10	USD	2.8110	5,000,000	25		100
12/23/10	01/19/10	USD	2.3123				
2/28/2014	12/18/11	USD	5.4986				200.0
4/30/2012	4/30/2012	USD	3.6658			992,500	400.0
10/25/2013	10/25/2013	USD	5.1534			995,000	375.0
5/31/2013	5/31/2013	USD	4.7507			3,183,946	150.0
10/24/2013	10/24/2013	USD	5.1507			500,000.00	600.0
3/31/2014	3/31/2014	USD	5.5836			856,751.19	350.0
4/1/2013	4/1/2013	USD	4.5863			940,000.00	150.0
9/1/2011	9/1/2011	USD	3.0027			3,000,000.00	200.0
6/12/2014	6/12/2014	USD				1,985,000.00	500.0
6/12/2014	6/12/2014	USD				1,240,625.00	300.0
6/3/2013	6/3/2013	USD				1,902,439	325.0
3/5/2014	3/5/2014	USD				2,864,939	150.0
11/1/2013	11/1/2013	USD				3,899,497	200.0
10/27/2014	10/27/2014	USD				995,000.00	350.0

0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
400.0	281	681	#N/A	#N/A	#N/A	#N/A	NOT TESTED
25.0	281	306	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
0.0	281	281	#N/A	#N/A	#N/A	#N/A	NOT TESTED
400.0	281	681	B	B	475.0	756	NOT TESTED
375.0	281	656	B	B	475.0	756	NOT TESTED
150.0	281	431	BB-	BB-	450.0	731	NOT TESTED
600.0	281	881	B-	B-	481.3	762	NOT TESTED
350.0	281	631	B-	B-	481.3	762	NOT TESTED
150.0	281	431	BB-	BB-	450.0	731	NOT TESTED
200.0	281	481	BBB-	BBB-	320.0	601	NOT TESTED
500.0	281	781	B	B	391.7	673	NOT TESTED
300.0	281	581	B	B	391.7	673	NOT TESTED
325.0	281	606	B	B	391.7	673	NOT TESTED
150.0	281	431	B	B	391.7	673	NOT TESTED
200.0	281	481	BB-	BB-	397.2	678	NOT TESTED
350.0	281	631	B+	B+	394.4	675	NOT TESTED

NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	#N/A
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	
NOT TESTED	

ISSUER+CURR+DEBT CLASS

SOURCE = CARUSO

1	2	3
ID	**ISSUER**	**CURR**
39729USDASSETBACKED	8-Oct	USD
39730USDASSETBACKED	9-Oct	USD
^YELLUSDSENIOR_NORE	^YELL	USD
^YELLEURSENIOR_NORE	^YELL	EUR
_ABSHE_06_HE5_M8USDSENIOR	_ABSHE_06_HE5_M8	USD
_BNCMT_06_1_M8USDSENIOR	_BNCMT_06_1_M8	USD
_CARUTHUSDSENIOR_MODRE	_CARUTH	USD
_CHZ_TRSTUSDSENIOR_MODRE	_CHZ_TRST	USD
_GGP_LPUSDSENIOR_MODRE	_GGP_LP	USD
_IAC_GLBLUSDSENIOR_MODRE	_IAC_GLBL	USD
_ONE2ONEUSDSENIOR_MODRE	_ONE2ONE	USD
_PASCOUSDSENIOR_MODRE	_PASCO	USD
_RGNBNKUSDSENIOR_MODRE	_RGNBNK	USD
_RPRDSNUSDSENIOR_MODRE	_RPRDSN	USD
_SAIL_06_BNC3_M7USDSENIOR	_SAIL_06_BNC3_M7	USD
_SANJNUSDSENIOR_MODRE	_SANJN	USD
_SLB1200USDSENIOR_MODRE	_SLB1200	USD
_SLVRHNYUSDSENIOR_MODRE	_SLVRHNY	USD
_SUNCRKUSDSENIOR_MODRE	_SUNCRK	USD
010056BG3_MUNIUSDSENIOR_MODRE	010056BG3_MUNI	USD
011832E65_MUNIUSDSENIOR_MODRE	011832E65_MUNI	USD
011842PR6_MUNIUSDSENIOR_MODRE	011842PR6_MUNI	USD
011842PS4_MUNIUSDSENIOR_MODRE	011842PS4_MUNI	USD
011842QW4_MUNIUSDSENIOR_MODRE	011842QW4_MUNI	USD
011842QX2_MUNIUSDSENIOR_MODRE	011842QX2_MUNI	USD
03255M_MUNIUSDSENIOR_MODRE	03255M_MUNI	USD
04780T_MUNIUSDSENIOR_MODRE	04780T_MUNI	USD
047870_MUNIUSDSENIOR_MODRE	047870_MUNI	USD
057849FK2_MUNIUSDSENIOR_MODRE	057849FK2_MUNI	USD
05922KGZ6_MUNIUSDSENIOR_MODRE	05922KGZ6_MUNI	USD
07201TVR6_MUNIUSDSENIOR_MODRE	07201TVR6_MUNI	USD
072024_MUNIUSDSENIOR_MODRE	072024_MUNI	USD
072024DJ8_MUNIUSDSENIOR_MODRE	072024DJ8_MUNI	USD
091089_MUNIUSDSENIOR_MODRE	091089_MUNI	USD
091089FZ0_MUNIUSDSENIOR_MODRE	091089FZ0_MUNI	USD
091089HK1_MUNIUSDSENIOR_MODRE	091089HK1_MUNI	USD
116475WZ3_MUNIUSDSENIOR_MODRE	116475WZ3_MUNI	USD
1201545L1USDSENIOR	1201545L1	USD
130175_MUNIUSDSENIOR_MODRE	130175_MUNI	USD
1301757M8_MUNIUSDSENIOR_MODRE	1301757M8_MUNI	USD
130178_MUNIUSDSENIOR_MODRE	130178_MUNI	USD
13033F_MUNIUSDSENIOR_MODRE	13033F_MUNI	USD
13077C_MUNIUSDSENIOR_MODRE	13077C_MUNI	USD
13077C_MUNI_AMBACUSDSENIOR_MODRE	13077C_MUNI_AMBAC	USD
13077C_MUNI_FSAUSDSENIOR_MODRE	13077C_MUNI_FSA	USD
13077C_MUNI_MBIAUSDSENIOR_MODRE	13077C_MUNI_MBIA	USD
13077CJC9_MUNIUSDSENIOR_MODRE	13077CJC9_MUNI	USD
13077CJC9B_MUNIUSDSENIOR_MODRE	13077CJC9B_MUNI	USD
13077CJE5_MUNIUSDSENIOR_MODRE	13077CJE5_MUNI	USD
130795_MUNIUSDSENIOR_MODRE	130795_MUNI	USD
13LBMLT052M8USDSENIOR	13LBMLT052M8	USD
140LBMLT052M8USDSENIOR	140LBMLT052M8	USD
152708AW3_MUNIUSDSENIOR_MODRE	152708AW3_MUNI	USD
152708AX1_MUNIUSDSENIOR_MODRE	152708AX1_MUNI	USD
162419_MUNIUSDSENIOR_MODRE	162419_MUNI	USD
165141_MUNIUSDSENIOR_MODRE	165141_MUNI	USD
167562_MUNIUSDSENIOR_MODRE	167562_MUNI	USD
167570MZ0_MUNIUSDSENIOR_MODRE	167570MZ0_MUNI	USD
167592_MUNIUSDSENIOR_MODRE	167592_MUNI	USD
167592_MUNI_AMBACUSDSENIOR_MODRE	167592_MUNI_AMBAC	USD
167592_MUNI_FGICUSDSENIOR_MODRE	167592_MUNI_FGIC	USD
16768P_MUNIUSDSENIOR_MODRE	16768P_MUNI	USD
172253_MUNIUSDSENIOR_MODRE	172253_MUNI	USD
18085P_MUNIUSDSENIOR_MODRE	18085P_MUNI	USD
18085PGD0_MUNIUSDSENIOR_MODRE	18085PGD0_MUNI	USD
186432_MUNIUSDSENIOR_MODRE	186432_MUNI	USD
186432C73_MUNIUSDSENIOR_MODRE	186432C73_MUNI	USD
196707_MUNIUSDSENIOR_MODRE	196707_MUNI	USD
1FINA043M9USDSENIOR	1FINA043M9	USD
20774L_MUNIUSDSENIOR_MODRE	20774L_MUNI	USD
20774L6B6_MUNIUSDSENIOR_MODRE	20774L6B6_MUNI	USD

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

	4	5	6	7	8	9
DEBT CLASS	**PRODUCT**	MODIFIED	**3M**	**6M**	**1Y**	
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100	
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750	
SENIOR_NORE	DERIV	11/10/2005 18:30	1	1	1	
SENIOR_NORE	DERIV	11/10/2005 18:30	1	1	1	
SENIOR	DERIV	1/12/2007 18:30	1	1	1	
SENIOR	DERIV	1/12/2007 18:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR	DERIV	1/12/2007 18:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR	DERIV	6/7/2006 13:30	1	1	1	
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR	DERIV	10/11/2005 18:30	130	130	130	
SENIOR	DERIV	10/17/2005 13:30	140	140	140	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5	
SENIOR	DERIV	2/28/2008 8:30	180	180	180	
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5	
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14	

	10	11	12	13	14	15	16	17
2Y	3Y	4Y	5Y	6Y	7Y	10Y	20Y	
	1100	1100	1100	1100	1100	1100	1100	1100
	750	750	750	750	750	750	750	750
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	1	1	1	1	1	1	1	1
	14	14	14	14	14	14	14	14
	14	14	14	14	14	14	14	14
	12	12	12	12	12	12	12	12
	12	12	12	12	12	12	12	12
	12	12	12	12	12	12	12	12
	12	12	12	12	12	12	12	12
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
	13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
	14	14	14	14	14	14	14	14
	14	14	14	14	14	14	14	14
	14	14	14	14	14	14	14	14
	20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
	12	12	12	12	12	12	12	12
	13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
	14	14	14	14	14	14	14	14
	14	14	14	14	14	14	14	14
	14	14	14	14	14	14	14	14
	1	1	1	1	1	1	1	1
	20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
	14	14	14	14	14	14	14	14
	20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	14	14	14	14	14	14	14	14
	12	12	12	12	12	12	12	12
	14	14	14	14	14	14	14	14
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	130	130	130	130	130	130	130	130
	140	140	140	140	140	140	140	140
	14	14	14	14	14	14	14	14
	14	14	14	14	14	14	14	14
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	14	14	14	14	14	14	14	14
	7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	14	14	14	14	14	14	14	14
	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
	14	14	14	14	14	14	14	14
	19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
	180	180	180	180	180	180	180	180
	20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
	14	14	14	14	14	14	14	14

	18
30Y	
	1100
	750
	1
	1
	1
	1
	1
	1
	1
	1
	1
	1
	1
	1
	1
	1
	1
	14
	14
	12
	12
	12
	12
	15.2
	13.4
	13.4
	14
	14
	14
	20.5
	12
	13.4
	14
	14
	14
	1
	20.5
	14
	20.5
	15.2
	19.75
	19.75
	13.4
	15.2
	14
	12
	14
	19.75
	130
	140
	14
	14
	19.75
	15.2
	15.2
	14
	7.5
	19.75
	19.75
	19.75
	13.4
	19.75
	14
	15.2
	14
	19.75
	180
	20.5
	14

20774U_MUNIUSDSENIOR_MODRE	20774U_MUNI	USD
212218JQ5_MUNIUSDSENIOR_MODRE	212218JQ5_MUNI	USD
220BSABS05TC1M6USDSENIOR	220BSABS05TC1M6	USD
235036_MUNIUSDSENIOR_MODRE	235036_MUNI	USD
235241_MUNIUSDSENIOR_MODRE	235241_MUNI	USD
235241_MUNI_NAUSDSENIOR_MODRE	235241_MUNI_NA	USD
235416_MUNIUSDSENIOR_MODRE	235416_MUNI	USD
235416PP3_MUNIUSDSENIOR_MODRE	235416PP3_MUNI	USD
246343_MUNIUSDSENIOR_MODRE	246343_MUNI	USD
246579_MUNIUSDSENIOR_MODRE	246579_MUNI	USD
249181_MUNIUSDSENIOR_MODRE	249181_MUNI	USD
249181Z27_MUNIUSDSENIOR_MODRE	249181Z27_MUNI	USD
249181Z35_MUNIUSDSENIOR_MODRE	249181Z35_MUNI	USD
249181Z43_MUNIUSDSENIOR_MODRE	249181Z43_MUNI	USD
251237_MUNIUSDSENIOR_MODRE	251237_MUNI	USD
251237_MUNI_FGICUSDSENIOR_MODRE	251237_MUNI_FGIC	USD
251237_MUNI_MBIAUSDSENIOR_MODRE	251237_MUNI_MBIA	USD
251237F73_MUNIUSDSENIOR_MODRE	251237F73_MUNI	USD
251237F99_MUNIUSDSENIOR_MODRE	251237F99_MUNI	USD
251237Z55_MUNIUSDSENIOR_MODRE	251237Z55_MUNI	USD
2512555F8_MUNIUSDSENIOR_MODRE	2512555F8_MUNI	USD
251255E48_MUNIUSDSENIOR_MODRE	251255E48_MUNI	USD
251255E50_MUNIUSDSENIOR_MODRE	251255E50_MUNI	USD
251255E68_MUNIUSDSENIOR_MODRE	251255E68_MUNI	USD
251255K20_MUNIUSDSENIOR_MODRE	251255K20_MUNI	USD
251255K38_MUNIUSDSENIOR_MODRE	251255K38_MUNI	USD
254839_MUNIUSDSENIOR_MODRE	254839_MUNI	USD
254845_MUNIUSDSENIOR_MODRE	254845_MUNI	USD
254845_MUNI_FGICUSDSENIOR_MODRE	254845_MUNI_FGIC	USD
254845_MUNI_FSAUSDSENIOR_MODRE	254845_MUNI_FSA	USD
254845CF5_MUNIUSDSENIOR_MODRE	254845CF5_MUNI	USD
271012_MUNIUSDSENIOR_MODRE	271012_MUNI	USD
271014_MUNIUSDSENIOR_MODRE	271014_MUNI	USD
271014_MUNI_FGICUSDSENIOR_MODRE	271014_MUNI_FGIC	USD
271014_MUNI_MBIAUSDSENIOR_MODRE	271014_MUNI_MBIA	USD
29270C_MUNIUSDSENIOR_MODRE	29270C_MUNI	USD
29270C_MUNI_FSAUSDSENIOR_MODRE	29270C_MUNI_FSA	USD
29270C_MUNI_NAUSDSENIOR_MODRE	29270C_MUNI_NA	USD
296136DK7_MUNIUSDSENIOR_MODRE	296136DK7_MUNI	USD
30383AAS0_MUNIUSDSENIOR_MODRE	30383AAS0_MUNI	USD
30383AAT8_MUNIUSDSENIOR_MODRE	30383AAT8_MUNI	USD
341507_MUNIUSDSENIOR_MODRE	341507_MUNI	USD
341507_MUNI_AMBACUSDSENIOR_MODRE	341507_MUNI_AMBAC	USD
341507_MUNI_FGICUSDSENIOR_MODRE	341507_MUNI_FGIC	USD
343136_MUNIUSDSENIOR_MODRE	343136_MUNI	USD
36005L_MUNIUSDSENIOR_MODRE	36005L_MUNI	USD
360066_MUNIUSDSENIOR_MODRE	360066_MUNI	USD
360066LQ5_MUNIUSDSENIOR_MODRE	360066LQ5_MUNI	USD
365275BN5_MUNIUSDSENIOR_MODRE	365275BN5_MUNI	USD
38122N_MUNIUSDSENIOR_MODRE	38122N_MUNI	USD
38122N_MUNI_AMBACUSDSENIOR_MODRE	38122N_MUNI_AMBAC	USD
38122N_MUNI_FGICUSDSENIOR_MODRE	38122N_MUNI_FGIC	USD
386289_MUNIUSDSENIOR_MODRE	386289_MUNI	USD
391577JA_MUNIUSDSENIOR_MODRE	391577JA_MUNI	USD
391577JB0_MUNIUSDSENIOR_MODRE	391577JB0_MUNI	USD
400524DG6_MUNIUSDSENIOR_MODRE	400524DG6_MUNI	USD
40785EKR6_MUNIUSDSENIOR_MODRE	40785EKR6_MUNI	USD
40785EKS4_MUNIUSDSENIOR_MODRE	40785EKS4_MUNI	USD
40785EKT2_MUNIUSDSENIOR_MODRE	40785EKT2_MUNI	USD
40785EKU9_MUNIUSDSENIOR_MODRE	40785EKU9_MUNI	USD
40785EKV7_MUNIUSDSENIOR_MODRE	40785EKV7_MUNI	USD
40785EMX1_MUNIUSDSENIOR_MODRE	40785EMX1_MUNI	USD
40785EMY9_MUNIUSDSENIOR_MODRE	40785EMY9_MUNI	USD
40785EMZ6_MUNIUSDSENIOR_MODRE	40785EMZ6_MUNI	USD
40785ENA0_MUNIUSDSENIOR_MODRE	40785ENA0_MUNI	USD
40785ENB8_MUNIUSDSENIOR_MODRE	40785ENB8_MUNI	USD
40785ENC6_MUNIUSDSENIOR_MODRE	40785ENC6_MUNI	USD
408441BF9_MUNIUSDSENIOR_MODRE	408441BF9_MUNI	USD
414004_MUNIUSDSENIOR_MODRE	414004_MUNI	USD
414004_MUNI_FGICUSDSENIOR_MODRE	414004_MUNI_FGIC	USD
414004_MUNI_FSAUSDSENIOR_MODRE	414004_MUNI_FSA	USD
414004_MUNI_MBIAUSDSENIOR_MODRE	414004_MUNI_MBIA	USD
414004T27_MUNIUSDSENIOR_MODRE	414004T27_MUNI	USD
41415W_MUNIUSDSENIOR_MODRE	41415W_MUNI	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR	DERIV	10/28/2005 18:30	220	220	220
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14

20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
220	220	220	220	220	220	220	220
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15	15	15	15	15	15	15	15
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2

20.5
14
220
19.75
19.75
15
13.4
14
15.2
19.75
7.5
14
14
14
7.5
19.75
15.2
14
14
14
14
14
14
14
14
14
15.2
7.5
19.75
13.4
14
19.75
7.5
19.75
15.2
7.5
13.4
20.5
14
14
14
7.5
19.75
19.75
19.75
19.75
19.75
14
12
7.5
19.75
19.75
19.75
12
14
12
14
14
14
14
14
14
14
14
14
14
14
14
7.5
19.75
13.4
15.2
12
15.2

419800_MUNIUSDSENIOR_MODRE	419800_MUNI	USD
438689EE7_MUNIUSDSENIOR_MODRE	438689EE7_MUNI	USD
438701_MUNIUSDSENIOR_MODRE	438701_MUNI	USD
438701_MUNI_FGICUSDSENIOR_MODRE	438701_MUNI_FGIC	USD
438701_MUNI_MBIAUSDSENIOR_MODRE	438701_MUNI_MBIA	USD
438701DH4_MUNIUSDSENIOR_MODRE	438701DH4_MUNI	USD
442348_MUNIUSDSENIOR_MODRE	442348_MUNI	USD
442348_MUNI_FGICUSDSENIOR_MODRE	442348_MUNI_FGIC	USD
442348_MUNI_FSAUSDSENIOR_MODRE	442348_MUNI_FSA	USD
442348ZW1_MUNIUSDSENIOR_MODRE	442348ZW1_MUNI	USD
442348ZX9_MUNIUSDSENIOR_MODRE	442348ZX9_MUNI	USD
442348ZY7_MUNIUSDSENIOR_MODRE	442348ZY7_MUNI	USD
442378_MUNIUSDSENIOR_MODRE	442378_MUNI	USD
442435_MUNIUSDSENIOR_MODRE	442435_MUNI	USD
442435_MUNI_FSAUSDSENIOR_MODRE	442435_MUNI_FSA	USD
442435_MUNI_MBIAUSDSENIOR_MODRE	442435_MUNI_MBIA	USD
44420P_MUNIUSDSENIOR_MODRE	44420P_MUNI	USD
452001_MUNIUSDSENIOR_MODRE	452001_MUNI	USD
45200B_MUNIUSDSENIOR_MODRE	45200B_MUNI	USD
45200BH50_MUNIUSDSENIOR_MODRE	45200BH50_MUNI	USD
45201LAW5_MUNIUSDSENIOR_MODRE	45201LAW5_MUNI	USD
45201LAX3_MUNIUSDSENIOR_MODRE	45201LAX3_MUNI	USD
45201LAY1_MUNIUSDSENIOR_MODRE	45201LAY1_MUNI	USD
45201LAZ8_MUNIUSDSENIOR_MODRE	45201LAZ8_MUNI	USD
45201LHC2_MUNIUSDSENIOR_MODRE	45201LHC2_MUNI	USD
45201LHD0_MUNIUSDSENIOR_MODRE	45201LHD0_MUNI	USD
45201LHE8_MUNIUSDSENIOR_MODRE	45201LHE8_MUNI	USD
45201LHF5_MUNIUSDSENIOR_MODRE	45201LHF5_MUNI	USD
45201LJA4_MUNIUSDSENIOR_MODRE	45201LJA4_MUNI	USD
45201LJM8_MUNIUSDSENIOR_MODRE	45201LJM8_MUNI	USD
45201LJN6_MUNIUSDSENIOR_MODRE	45201LJN6_MUNI	USD
45201LJP1_MUNIUSDSENIOR_MODRE	45201LJP1_MUNI	USD
45203FAL0_MUNIUSDSENIOR_MODRE	45203FAL0_MUNI	USD
45203FAM8_MUNIUSDSENIOR_MODRE	45203FAM8_MUNI	USD
452252_MUNIUSDSENIOR_MODRE	452252_MUNI	USD
452252CZ0_MUNIUSDSENIOR_MODRE	452252CZ0_MUNI	USD
452252DC0_MUNIUSDSENIOR_MODRE	452252DC0_MUNI	USD
452252DE6_MUNIUSDSENIOR_MODRE	452252DE6_MUNI	USD
454623Q69_MUNIUSDSENIOR_MODRE	454623Q69_MUNI	USD
454623Q77_MUNIUSDSENIOR_MODRE	454623Q77_MUNI	USD
454623Q85_MUNIUSDSENIOR_MODRE	454623Q85_MUNI	USD
454623Q93_MUNIUSDSENIOR_MODRE	454623Q93_MUNI	USD
454623R27_MUNIUSDSENIOR_MODRE	454623R27_MUNI	USD
454898_MUNIUSDSENIOR_MODRE	454898_MUNI	USD
454898MW4_MUNIUSDSENIOR_MODRE	454898MW4_MUNI	USD
455141MK4_MUNIUSDSENIOR_MODRE	455141MK4_MUNI	USD
45528SME3_MUNIUSDSENIOR_MODRE	45528SME3_MUNI	USD
45528SQX7_MUNIUSDSENIOR_MODRE	45528SQX7_MUNI	USD
45528SQY5_MUNIUSDSENIOR_MODRE	45528SQY5_MUNI	USD
45528SQZ2_MUNIUSDSENIOR_MODRE	45528SQZ2_MUNI	USD
45528SRA6_MUNIUSDSENIOR_MODRE	45528SRA6_MUNI	USD
46263RAH8_MUNIUSDSENIOR_MODRE	46263RAH8_MUNI	USD
46263RAJ4_MUNIUSDSENIOR_MODRE	46263RAJ4_MUNI	USD
469485FN1_MUNIUSDSENIOR_MODRE	469485FN1_MUNI	USD
495289_MUNIUSDSENIOR_MODRE	495289_MUNI	USD
495289_MUNI_FSAUSDSENIOR_MODRE	495289_MUNI_FSA	USD
495289_MUNI_MBIAUSDSENIOR_MODRE	495289_MUNI_MBIA	USD
50825J_MUNIUSDSENIOR_MODRE	50825J_MUNI	USD
542690_MUNIUSDSENIOR_MODRE	542690_MUNI	USD
542690_MUNI_AMBACUSDSENIOR_MODRE	542690_MUNI_AMBAC	USD
542690_MUNI_XLCAUSDSENIOR_MODRE	542690_MUNI_XLCA	USD
542690YA4_MUNIUSDSENIOR_MODRE	542690YA4_MUNI	USD
544495_MUNIUSDSENIOR_MODRE	544495_MUNI	USD
544525_MUNIUSDSENIOR_MODRE	544525_MUNI	USD
544525_MUNI_AMBACUSDSENIOR_MODRE	544525_MUNI_AMBAC	USD
544525_MUNI_FSAUSDSENIOR_MODRE	544525_MUNI_FSA	USD
544652_MUNIUSDSENIOR_MODRE	544652_MUNI	USD
544652_MUNI_AMBACUSDSENIOR_MODRE	544652_MUNI_AMBAC	USD
544652_MUNI_FSAUSDSENIOR_MODRE	544652_MUNI_FSA	USD
544652_MUNI_MBIAUSDSENIOR_MODRE	544652_MUNI_MBIA	USD
544652B25_MUNIUSDSENIOR_MODRE	544652B25_MUNI	USD
544712_MUNIUSDSENIOR_MODRE	544712_MUNI	USD
544712_MUNI_FSAUSDSENIOR_MODRE	544712_MUNI_FSA	USD
544712_MUNI_MBIAUSDSENIOR_MODRE	544712_MUNI_MBIA	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5

19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2

19.75
14
7.5
19.75
15.2
14
7.5
19.75
13.4
14
14
14
20.5
7.5
13.4
15.2
19.75
20.5
20.5
12
14
14
14
14
14
14
14
14
14
14
14
14
14
14
14
7.5
12
12
12
14
14
14
14
14
15.2
12
14
14
12
12
12
12
14
14
14
7.5
13.4
15.2
19.75
7.5
19.75
19.75
12
13.4
7.5
19.75
13.4
7.5
19.75
13.4
15.2
14
7.5
13.4
15.2

545149_MUNIUSDSENIOR_MODRE	545149_MUNI	USD
546398_MUNIUSDSENIOR_MODRE	546398_MUNI	USD
546475_MUNIUSDSENIOR_MODRE	546475_MUNI	USD
546475_MUNI_FGICUSDSENIOR_MODRE	546475_MUNI_FGIC	USD
546475_MUNI_FSAUSDSENIOR_MODRE	546475_MUNI_FSA	USD
546475CA0_MUNIUSDSENIOR_MODRE	546475CA0_MUNI	USD
546475CB8_MUNIUSDSENIOR_MODRE	546475CB8_MUNI	USD
546589_MUNIUSDSENIOR_MODRE	546589_MUNI	USD
546589_MUNI_FGICUSDSENIOR_MODRE	546589_MUNI_FGIC	USD
546589_MUNI_MBIAUSDSENIOR_MODRE	546589_MUNI_MBIA	USD
546589JS2_MUNIUSDSENIOR_MODRE	546589JS2_MUNI	USD
546589LX8_MUNIUSDSENIOR_MODRE	546589LX8_MUNI	USD
548100_MUNIUSDSENIOR_MODRE	548100_MUNI	USD
54810C_MUNIUSDSENIOR_MODRE	54810C_MUNI	USD
54810C_MUNI_FSAUSDSENIOR_MODRE	54810C_MUNI_FSA	USD
54810C_MUNI_MBIAUSDSENIOR_MODRE	54810C_MUNI_MBIA	USD
575577GQ8_MUNIUSDSENIOR_MODRE	575577GQ8_MUNI	USD
57583R_MUNIUSDSENIOR_MODRE	57583R_MUNI	USD
57586C_MUNIUSDSENIOR_MODRE	57586C_MUNI	USD
57586C_MUNI_NAUSDSENIOR_MODRE	57586C_MUNI_NA	USD
576000_MUNIUSDSENIOR_MODRE	576000_MUNI	USD
576000_MUNI_AMBACUSDSENIOR_MODRE	576000_MUNI_AMBAC	USD
576000_MUNI_FSAUSDSENIOR_MODRE	576000_MUNI_FSA	USD
576000_MUNI_MBIAUSDSENIOR_MODRE	576000_MUNI_MBIA	USD
576000BN2_MUNIUSDSENIOR_MODRE	576000BN2_MUNI	USD
576049_MUNIUSDSENIOR_MODRE	576049_MUNI	USD
576049_MUNI_AMBACUSDSENIOR_MODRE	576049_MUNI_AMBAC	USD
576049_MUNI_FSAUSDSENIOR_MODRE	576049_MUNI_FSA	USD
576049_MUNI_MBIAUSDSENIOR_MODRE	576049_MUNI_MBIA	USD
576049L65_MUNIUSDSENIOR_MODRE	576049L65_MUNI	USD
576049PH7_MUNIUSDSENIOR_MODRE	576049PH7_MUNI	USD
576049R_MUNIUSDSENIOR_MODRE	576049R_MUNI	USD
592247_MUNIUSDSENIOR_MODRE	592247_MUNI	USD
592247_MUNI_MBIAUSDSENIOR_MODRE	592247_MUNI_MBIA	USD
592597_MUNIUSDSENIOR_MODRE	592597_MUNI	USD
59259N_MUNIUSDSENIOR_MODRE	59259N_MUNI	USD
59259N_MUNI_FSAUSDSENIOR_MODRE	59259N_MUNI_FSA	USD
59259N_MUNI_MBIAUSDSENIOR_MODRE	59259N_MUNI_MBIA	USD
59259NMB6_MUNIUSDSENIOR_MODRE	59259NMB6_MUNI	USD
59259NSV6_MUNIUSDSENIOR_MODRE	59259NSV6_MUNI	USD
59259R_MUNIUSDSENIOR_MODRE	59259R_MUNI	USD
59259R_MUNI_AMBACUSDSENIOR_MODRE	59259R_MUNI_AMBAC	USD
59259R_MUNI_FGICUSDSENIOR_MODRE	59259R_MUNI_FGIC	USD
59259R_MUNI_FSAUSDSENIOR_MODRE	59259R_MUNI_FSA	USD
59259R_MUNI_MBIAUSDSENIOR_MODRE	59259R_MUNI_MBIA	USD
59259RBE3_MUNIUSDSENIOR_MODRE	59259RBE3_MUNI	USD
592646_MUNIUSDSENIOR_MODRE	592646_MUNI	USD
592646_MUNI_FGICUSDSENIOR_MODRE	592646_MUNI_FGIC	USD
592646_MUNI_FSAUSDSENIOR_MODRE	592646_MUNI_FSA	USD
592646_MUNI_MBIAUSDSENIOR_MODRE	592646_MUNI_MBIA	USD
592663_MUNIUSDSENIOR_MODRE	592663_MUNI	USD
592663Z84_MUNIUSDSENIOR_MODRE	592663Z84_MUNI	USD
59333A_MUNIUSDSENIOR_MODRE	59333A_MUNI	USD
59333M_MUNIUSDSENIOR_MODRE	59333M_MUNI	USD
59333M_MUNI_AMBACUSDSENIOR_MODRE	59333M_MUNI_AMBAC	USD
59333M_MUNI_FGICUSDSENIOR_MODRE	59333M_MUNI_FGIC	USD
59333P_MUNIUSDSENIOR_MODRE	59333P_MUNI	USD
59333P_MUNI_CIFGUSDSENIOR_MODRE	59333P_MUNI_CIFG	USD
59333P_MUNI_FGICUSDSENIOR_MODRE	59333P_MUNI_FGIC	USD
59333P_MUNI_MBIAUSDSENIOR_MODRE	59333P_MUNI_MBIA	USD
59333P_MUNI_XLCAUSDSENIOR_MODRE	59333P_MUNI_XLCA	USD
59334K_MUNIUSDSENIOR_MODRE	59334K_MUNI	USD
59334P_MUNIUSDSENIOR_MODRE	59334P_MUNI	USD
59334PAX5_MUNIUSDSENIOR_MODRE	59334PAX5_MUNI	USD
594614_MUNIUSDSENIOR_MODRE	594614_MUNI	USD
594614SS9_MUNIUSDSENIOR_MODRE	594614SS9_MUNI	USD
594614VX4_MUNIUSDSENIOR_MODRE	594614VX4_MUNI	USD
594614ZN2_MUNIUSDSENIOR_MODRE	594614ZN2_MUNI	USD
594695ZF8_MUNIUSDSENIOR_MODRE	594695ZF8_MUNI	USD
60534PE25_MUNIUSDSENIOR_MODRE	60534PE25_MUNI	USD
60534PHC0_MUNIUSDSENIOR_MODRE	60534PHC0_MUNI	USD
60635H_MUNIUSDSENIOR_MODRE	60635H_MUNI	USD
606901_MUNIUSDSENIOR_MODRE	606901_MUNI	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5

19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.5	15.5	15.5	15.5	15.5	15.5	15.5	15.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5

19.75
15.2
7.5
19.75
13.4
14
14
7.5
19.75
15.2
14
12
19.75
7.5
13.4
15.2
14
19.75
15.5
20.5
7.5
19.75
13.4
15.2
14
7.5
19.75
13.4
15.2
14
14
20.5
7.5

15.2
19.75
7.5
13.4
15.2
14
12
7.5
19.75
19.75
13.4
15.2
14
7.5
19.75
13.4
15.2
20.5
14
19.75
7.5
19.75
19.75
7.5
19.75
19.75
15.2
19.75
19.75
19.75
12
19.75
14
14
14
14
14
14
20.5
20.5

628570AQ6_MUNIUSDSENIOR_MODRE	628570AQ6_MUNI	USD
63968A_MUNIUSDSENIOR_MODRE	63968A_MUNI	USD
63968A_MUNI_AMBACUSDSENIOR_MODRE	63968A_MUNI_AMBAC	USD
63968A_MUNI_FGICUSDSENIOR_MODRE	63968A_MUNI_FGIC	USD
63968AKP9_MUNIUSDSENIOR_MODRE	63968AKP9_MUNI	USD
645918_MUNIUSDSENIOR_MODRE	645918_MUNI	USD
645918_MUNI_AMBACUSDSENIOR_MODRE	645918_MUNI_AMBAC	USD
645918_MUNI_NAUSDSENIOR_MODRE	645918_MUNI_NA	USD
64605LYK8_MUNIUSDSENIOR_MODRE	64605LYK8_MUNI	USD
646136_MUNIUSDSENIOR_MODRE	646136_MUNI	USD
646139_MUNIUSDSENIOR_MODRE	646139_MUNI	USD
646139_MUNI_AMBACUSDSENIOR_MODRE	646139_MUNI_AMBAC	USD
646139_MUNI_FGICUSDSENIOR_MODRE	646139_MUNI_FGIC	USD
646139ZM0_MUNIUSDSENIOR_MODRE	646139ZM0_MUNI	USD
649451_MUNIUSDSENIOR_MODRE	649451_MUNI	USD
64970K_MUNIUSDSENIOR_MODRE	64970K_MUNI	USD
64970K_MUNI_FSAUSDSENIOR_MODRE	64970K_MUNI_FSA	USD
64970K_MUNI_MBIAUSDSENIOR_MODRE	64970K_MUNI_MBIA	USD
64970K_MUNI_NAUSDSENIOR_MODRE	64970K_MUNI_NA	USD
64970KU88_MUNIUSDSENIOR_MODRE	64970KU88_MUNI	USD
649717MZ5_MUNIUSDSENIOR_MODRE	649717MZ5_MUNI	USD
64971K_MUNIUSDSENIOR_MODRE	64971K_MUNI	USD
64971M_MUNIUSDSENIOR_MODRE	64971M_MUNI	USD
64971MG_MUNIUSDSENIOR_MODRE	64971MG_MUNI	USD
64971P_MUNIUSDSENIOR_MODRE	64971P_MUNI	USD
64972F_MUNIUSDSENIOR_MODRE	64972F_MUNI	USD
64972FBG0_MUNIUSDSENIOR_MODRE	64972FBG0_MUNI	USD
64972H_MUNIUSDSENIOR_MODRE	64972H_MUNI	USD
64983QL31_MUNIUSDSENIOR_MODRE	64983QL31_MUNI	USD
64983TUR2_MUNIUSDSENIOR_MODRE	64983TUR2_MUNI	USD
64983W_MUNIUSDSENIOR_MODRE	64983W_MUNI	USD
64985M_MUNIUSDSENIOR_MODRE	64985M_MUNI	USD
649876_MUNIUSDSENIOR_MODRE	649876_MUNI	USD
649876_MUNI_FGICUSDSENIOR_MODRE	649876_MUNI_FGIC	USD
649876_MUNI_MBIAUSDSENIOR_MODRE	649876_MUNI_MBIA	USD
649876UK3_MUNIUSDSENIOR_MODRE	649876UK3_MUNI	USD
64989K_MUNIUSDSENIOR_MODRE	64989K_MUNI	USD
649902_MUNIUSDSENIOR_MODRE	649902_MUNI	USD
650009_MUNIUSDSENIOR_MODRE	650009_MUNI	USD
650009_MUNI_AMBACUSDSENIOR_MODRE	650009_MUNI_AMBAC	USD
650009_MUNI_FGICUSDSENIOR_MODRE	650009_MUNI_FGIC	USD
650009_MUNI_FSAUSDSENIOR_MODRE	650009_MUNI_FSA	USD
650009QP1_MUNIUSDSENIOR_MODRE	650009QP1_MUNI	USD
650017_MUNIUSDSENIOR_MODRE	650017_MUNI	USD
650031_MUNIUSDSENIOR_MODRE	650031_MUNI	USD
650034_MUNIUSDSENIOR_MODRE	650034_MUNI	USD
656009CW5_MUNIUSDSENIOR_MODRE	656009CW5_MUNI	USD
656009CX3_MUNIUSDSENIOR_MODRE	656009CX3_MUNI	USD
657902_MUNIUSDSENIOR_MODRE	657902_MUNI	USD
65819G_MUNIUSDSENIOR_MODRE	65819G_MUNI	USD
65820HQP1_MUNIUSDSENIOR_MODRE	65820HQP1_MUNI	USD
662858_MUNIUSDSENIOR_MODRE	662858_MUNI	USD
662858CT4_MUNIUSDSENIOR_MODRE	662858CT4_MUNI	USD
662858EC9_MUNIUSDSENIOR_MODRE	662858EC9_MUNI	USD
662858ED7_MUNIUSDSENIOR_MODRE	662858ED7_MUNI	USD
662903_MUNIUSDSENIOR_MODRE	662903_MUNI	USD
662903DY6_MUNIUSDSENIOR_MODRE	662903DY6_MUNI	USD
67756A_MUNIUSDSENIOR_MODRE	67756A_MUNI	USD
67756B_MUNIUSDSENIOR_MODRE	67756B_MUNI	USD
682004_MUNIUSDSENIOR_MODRE	682004_MUNI	USD
682004BY1_MUNIUSDSENIOR_MODRE	682004BY1_MUNI	USD
684515NT2_MUNIUSDSENIOR_MODRE	684515NT2_MUNI	USD
68607DHN8_MUNIUSDSENIOR_MODRE	68607DHN8_MUNI	USD
686543_MUNIUSDSENIOR_MODRE	686543_MUNI	USD
696550_MUNIUSDSENIOR_MODRE	696550_MUNI	USD
704612_MUNIUSDSENIOR_MODRE	704612_MUNI	USD
709207_MUNIUSDSENIOR_MODRE	709207_MUNI	USD
709223_MUNIUSDSENIOR_MODRE	709223_MUNI	USD
709223QT1_MUNIUSDSENIOR_MODRE	709223QT1_MUNI	USD
715029EZ3_MUNIUSDSENIOR_MODRE	715029EZ3_MUNI	USD
715029FA7_MUNIUSDSENIOR_MODRE	715029FA7_MUNI	USD
715029FB5_MUNIUSDSENIOR_MODRE	715029FB5_MUNI	USD
715029FC3_MUNIUSDSENIOR_MODRE	715029FC3_MUNI	USD
717893_MUNIUSDSENIOR_MODRE	717893_MUNI	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5

14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.5	15.5	15.5	15.5	15.5	15.5	15.5	15.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4

14
7.5
19.75
19.75
12
7.5
19.75
20.5
14
19.75
7.5
19.75
19.75
14
19.75
15.5
13.4
15.2
20.5
14
14
20.5
19.75
20.5
7.5
20.5
12
19.75
12
14
15.2
20.5
7.5
19.75
15.2
14
15.2
20.5
7.5
19.75
19.75
13.4
14
15.2
20.5
20.5
14
14
15.2
20.5
14
13.4
12
14
14
15.2
12
19.75
19.75
19.75
12
14
12
13.4
19.75
13.4
13.4
19.75
14
14
14
14
14
13.4

717893PW5_MUNIUSDSENIOR_MODRE	717893PW5_MUNI	USD
71883R_MUNIUSDSENIOR_MODRE	71883R_MUNI	USD
71884AMB2_MUNIUSDSENIOR_MODRE	71884AMB2_MUNI	USD
731167_MUNIUSDSENIOR_MODRE	731167_MUNI	USD
733581_MUNIUSDSENIOR_MODRE	733581_MUNI	USD
733581_MUNI_FSAUSDSENIOR_MODRE	733581_MUNI_FSA	USD
733581_MUNI_NAUSDSENIOR_MODRE	733581_MUNI_NA	USD
7335813C4_MUNIUSDSENIOR_MODRE	7335813C4_MUNI	USD
7335813G5_MUNIUSDSENIOR_MODRE	7335813G5_MUNI	USD
733581YM8_MUNIUSDSENIOR_MODRE	733581YM8_MUNI	USD
73358T_MUNIUSDSENIOR_MODRE	73358T_MUNI	USD
73358T_MUNI_FGICUSDSENIOR_MODRE	73358T_MUNI_FGIC	USD
73358T_MUNI_MBIAUSDSENIOR_MODRE	73358T_MUNI_MBIA	USD
735000BB6_MUNIUSDSENIOR_MODRE	735000BB6_MUNI	USD
735352KG0_MUNIUSDSENIOR_MODRE	735352KG0_MUNI	USD
735352KH8_MUNIUSDSENIOR_MODRE	735352KH8_MUNI	USD
735387_MUNIUSDSENIOR_MODRE	735387_MUNI	USD
735387AB8_MUNIUSDSENIOR_MODRE	735387AB8_MUNI	USD
735389_MUNIUSDSENIOR_MODRE	735389_MUNI	USD
735389FK9_MUNIUSDSENIOR_MODRE	735389FK9_MUNI	USD
735439_MUNIUSDSENIOR_MODRE	735439_MUNI	USD
744434_MUNIUSDSENIOR_MODRE	744434_MUNI	USD
745219_MUNIUSDSENIOR_MODRE	745219_MUNI	USD
74526Q_MUNIUSDSENIOR_MODRE	74526Q_MUNI	USD
751100_MUNIUSDSENIOR_MODRE	751100_MUNI	USD
759136_MUNIUSDSENIOR_MODRE	759136_MUNI	USD
759136_MUNI_AMBACUSDSENIOR_MODRE	759136_MUNI_AMBAC	USD
759136_MUNI_FSAUSDSENIOR_MODRE	759136_MUNI_FSA	USD
759911_MUNIUSDSENIOR_MODRE	759911_MUNI	USD
759911_MUNI_FSAUSDSENIOR_MODRE	759911_MUNI_FSA	USD
759911_MUNI_MBIAUSDSENIOR_MODRE	759911_MUNI_MBIA	USD
765433_MUNIUSDSENIOR_MODRE	765433_MUNI	USD
786005_MUNIUSDSENIOR_MODRE	786005_MUNI	USD
786005HM3_MUNIUSDSENIOR_MODRE	786005HM3_MUNI	USD
786107DN9_MUNIUSDSENIOR_MODRE	786107DN9_MUNI	USD
786134HW9_MUNIUSDSENIOR_MODRE	786134HW9_MUNI	USD
794665_MUNIUSDSENIOR_MODRE	794665_MUNI	USD
794665_MUNI_AMBACUSDSENIOR_MODRE	794665_MUNI_AMBAC	USD
794665_MUNI_MBIAUSDSENIOR_MODRE	794665_MUNI_MBIA	USD
795677_MUNIUSDSENIOR_MODRE	795677_MUNI	USD
79575D_MUNIUSDSENIOR_MODRE	79575D_MUNI	USD
796253_MUNIUSDSENIOR_MODRE	796253_MUNI	USD
796253HQ8_MUNIUSDSENIOR_MODRE	796253HQ8_MUNI	USD
796422_MUNIUSDSENIOR_MODRE	796422_MUNI	USD
797263BB5_MUNIUSDSENIOR_MODRE	797263BB5_MUNI	USD
79765ADW3_MUNIUSDSENIOR_MODRE	79765ADW3_MUNI	USD
79765RKH1_MUNIUSDSENIOR_MODRE	79765RKH1_MUNI	USD
797669PJ1_MUNIUSDSENIOR_MODRE	797669PJ1_MUNI	USD
798136_MUNIUSDSENIOR_MODRE	798136_MUNI	USD
798693_MUNIUSDSENIOR_MODRE	798693_MUNI	USD
79875E_MUNIUSDSENIOR_MODRE	79875E_MUNI	USD
799054FM8_MUNIUSDSENIOR_MODRE	799054FM8_MUNI	USD
799054FN6_MUNIUSDSENIOR_MODRE	799054FN6_MUNI	USD
80168N_MUNIUSDSENIOR_MODRE	80168N_MUNI	USD
8126423A2_MUNIUSDSENIOR_MODRE	8126423A2_MUNI	USD
812728_MUNIUSDSENIOR_MODRE	812728_MUNI	USD
836517CP5_MUNIUSDSENIOR_MODRE	836517CP5_MUNI	USD
837123EF1_MUNIUSDSENIOR_MODRE	837123EF1_MUNI	USD
837147_MUNIUSDSENIOR_MODRE	837147_MUNI	USD
837147_MUNI_AMBACUSDSENIOR_MODRE	837147_MUNI_AMBAC	USD
837147_MUNI_FSAUSDSENIOR_MODRE	837147_MUNI_FSA	USD
837147_MUNI_MBIAUSDSENIOR_MODRE	837147_MUNI_MBIA	USD
837152FN2_MUNIUSDSENIOR_MODRE	837152FN2_MUNI	USD
837152FP7_MUNIUSDSENIOR_MODRE	837152FP7_MUNI	USD
837227_MUNIUSDSENIOR_MODRE	837227_MUNI	USD
83786P_MUNIUSDSENIOR_MODRE	83786P_MUNI	USD
850578_MUNIUSDSENIOR_MODRE	850578_MUNI	USD
850578QK4_MUNIUSDSENIOR_MODRE	850578QK4_MUNI	USD
857322LP4_MUNIUSDSENIOR_MODRE	857322LP4_MUNI	USD
857322PZ8_MUNIUSDSENIOR_MODRE	857322PZ8_MUNI	USD
86358EYP5USDSENIOR	86358EYP5	USD
873545FW2_MUNIUSDSENIOR_MODRE	873545FW2_MUNI	USD
87354TAQ8_MUNIUSDSENIOR_MODRE	87354TAQ8_MUNI	USD
874476_MUNIUSDSENIOR_MODRE	874476_MUNI	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR	DERIV	1/11/2006 18:30	330	330	330
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5

14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.5	15.5	15.5	15.5	15.5	15.5	15.5	15.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
330	330	330	330	330	330	330	330
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2

14
15.2
14
19.75
7.5
13.4
20.5
14
14
14
15.5
19.75
15.2
14
12
12
15.2
14
19.75
14
19.75
19.75
20.5
20.5
20.5
7.5
19.75
13.4
7.5
13.4
15.2
13.4
19.75
14
14
14
7.5
19.75
15.2
19.75
20.5
20.5
14
15.2
14
14
12
14
19.75
15.2
19.75
14
12
19.75
14
15.2
14
14
7.5
19.75
13.4
15.2
14
14
15.2
19.75
15.2
12
14
14
330
12
14
15.2

876443CM2_MUNIUSDSENIOR_MODRE	876443CM2_MUNI	USD
876443CN0_MUNIUSDSENIOR_MODRE	876443CN0_MUNI	USD
882762_MUNIUSDSENIOR_MODRE	882762_MUNI	USD
88283L_MUNIUSDSENIOR_MODRE	88283L_MUNI	USD
89602N_MUNIUSDSENIOR_MODRE	89602N_MUNI	USD
89602N_MUNI_FGICUSDSENIOR_MODRE	89602N_MUNI_FGIC	USD
89602N_MUNI_MBIAUSDSENIOR_MODRE	89602N_MUNI_MBIA	USD
89602NBF0_MUNIUSDSENIOR_MODRE	89602NBF0_MUNI	USD
89602NHE7_MUNIUSDSENIOR_MODRE	89602NHE7_MUNI	USD
902354DE6_MUNIUSDSENIOR_MODRE	902354DE6_MUNI	USD
914026_MUNIUSDSENIOR_MODRE	914026_MUNI	USD
914084M47_MUNIUSDSENIOR_MODRE	914084M47_MUNI	USD
914119FG2_MUNIUSDSENIOR_MODRE	914119FG2_MUNI	USD
91412F_MUNIUSDSENIOR_MODRE	91412F_MUNI	USD
91412F_MUNI_FGICUSDSENIOR_MODRE	91412F_MUNI_FGIC	USD
91412F_MUNI_FSAUSDSENIOR_MODRE	91412F_MUNI_FSA	USD
91417K_MUNIUSDSENIOR_MODRE	91417K_MUNI	USD
91417KFM8_MUNIUSDSENIOR_MODRE	91417KFM8_MUNI	USD
91417KFQ9_MUNIUSDSENIOR_MODRE	91417KFQ9_MUNI	USD
91428L_MUNIUSDSENIOR_MODRE	91428L_MUNI	USD
914353_MUNIUSDSENIOR_MODRE	914353_MUNI	USD
914692F94_MUNIUSDSENIOR_MODRE	914692F94_MUNI	USD
914692G51_MUNIUSDSENIOR_MODRE	914692G51_MUNI	USD
914713_MUNIUSDSENIOR_MODRE	914713_MUNI	USD
914713YH9_MUNIUSDSENIOR_MODRE	914713YH9_MUNI	USD
914739EA1_MUNIUSDSENIOR_MODRE	914739EA1_MUNI	USD
9151152V0_MUNIUSDSENIOR_MODRE	9151152V0_MUNI	USD
915115T33_MUNIUSDSENIOR_MODRE	915115T33_MUNI	USD
915200_MUNIUSDSENIOR_MODRE	915200_MUNI	USD
915200QC6_MUNIUSDSENIOR_MODRE	915200QC6_MUNI	USD
915217_MUNIUSDSENIOR_MODRE	915217_MUNI	USD
915217QQ9_MUNIUSDSENIOR_MODRE	915217QQ9_MUNI	USD
919243CS2_MUNIUSDSENIOR_MODRE	919243CS2_MUNI	USD
928077_MUNIUSDSENIOR_MODRE	928077_MUNI	USD
944514_MUNIUSDSENIOR_MODRE	944514_MUNI	USD
944514_MUNI_FGICUSDSENIOR_MODRE	944514_MUNI_FGIC	USD
944514_MUNI_MBIAUSDSENIOR_MODRE	944514_MUNI_MBIA	USD
946303NW0_MUNIUSDSENIOR_MODRE	946303NW0_MUNI	USD
946303NX8_MUNIUSDSENIOR_MODRE	946303NX8_MUNI	USD
946363BK3_MUNIUSDSENIOR_MODRE	946363BK3_MUNI	USD
946363CJ5_MUNIUSDSENIOR_MODRE	946363CJ5_MUNI	USD
95639R_MUNIUSDSENIOR_MODRE	95639R_MUNI	USD
956704VM9_MUNIUSDSENIOR_MODRE	956704VM9_MUNI	USD
973129_MUNIUSDSENIOR_MODRE	973129_MUNI	USD
982674_MUNIUSDSENIOR_MODRE	982674_MUNI	USD
982674DT7_MUNIUSDSENIOR_MODRE	982674DT7_MUNI	USD
AUSDSENIOR	A	USD
AUSDSENIOR_MODRE	A	USD
AEURSENIOR_MODRE	A	EUR
AUSDSENIOR_NORE	A	USD
AEURSENIOR_NORE	A	EUR
AEURSENIOR	A	EUR
AUSDLOAN	A	USD
AAUSDSENIOR	AA	USD
AAUSDSENIOR_MODRE	AA	USD
AAUSDSENIOR_NORE	AA	USD
AAEURSENIOR_MODRE	AA	EUR
AAEURSENIOR_NORE	AA	EUR
AAEURSENIOR	AA	EUR
AAUSDSENIOR_MODRE	AA	USD
AAAUDSENIOR_MODRE	AA	AUD
AAAUDSENIOR	AA	AUD
AAHKDSENIOR_MODRE	AA	HKD
AAHKDSENIOR_NORE	AA	HKD
AAJPYSENIOR_NORE	AA	JPY
AASGDSENIOR_MODRE	AA	SGD
AAUSDPREFERRED_MODRE	AA	USD
AAJPYSENIOR_MODRE	AA	JPY
AA_PUSDPREFERRED_MODRE	AA_P	USD
AABHKDLT2_MMR_L	AAB	HKD
AABJPYLT2_MMR_L	AAB	JPY
AAB_PUSDPREFERRED_MODRE	AAB_P	USD
AAB_PUSDPREFERRED_MMR_L	AAB_P	USD
AABSTUSDSENIOR_MODRE	AABST	USD

SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	15.5	15.5	15.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/16/2008 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	14	14	14
SENIOR	DERIV	6/26/2008 13:30	10.87669	10.87669	10.87669
SENIOR_MODRE	DERIV	7/21/2008 18:30	10	10	10
SENIOR_MODRE	DERIV	7/21/2008 18:30	10	10	10
SENIOR_NORE	DERIV	6/26/2008 13:30	9.245676	9.245676	9.245676
SENIOR_NORE	DERIV	6/26/2008 13:30	9.245676	9.245676	9.245676
SENIOR	DERIV	7/21/2008 18:30	11.11	11.11	11.11
LOAN	DERIV	6/12/2006 18:30	7	7	7
SENIOR	DERIV	7/2/2008 18:30	56.661	67.771	67.771
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
SENIOR_NORE	DERIV	7/29/2008 18:30	45.3312	54.7752	54.7752
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
SENIOR_NORE	DERIV	7/29/2008 18:30	45.3312	54.7752	54.7752
SENIOR	DERIV	7/29/2008 18:30	53.328	64.438	64.438
SENIOR_MODRE	CASH	7/29/2008 18:30	48	58	58
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
SENIOR	DERIV	7/29/2008 18:30	53.328	64.438	64.438
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
SENIOR_NORE	DERIV	7/29/2008 18:30	45.3312	54.7752	54.7752
SENIOR_NORE	DERIV	7/29/2008 18:30	45.3312	54.7752	54.7752
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	48	58	58
PREFERRED_MODRE	DERIV	10/24/2006 8:30	5	5	5
LT2_MMR_L	DERIV	7/24/2008 13:30	80	85	90
LT2_MMR_L	DERIV	7/24/2008 13:30	80	85	90
PREFERRED_MODRE	DERIV	7/13/2005 18:30	20	20	20
PREFERRED_MMR_L	DERIV	7/13/2005 18:30	20	20	20
SENIOR_MODRE	DERIV	8/30/2005 13:30	180	180	180

12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
13.4	13.4	13.4	13.4	13.4	13.4	13.4	13.4
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
14	14	14	14	14	14	14	14
20.5	20.5	20.5	20.5	20.5	20.5	20.5	20.5
14	14	14	14	14	14	14	14
12	12	12	12	12	12	12	12
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
14	14	14	14	14	14	14	14
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
14	14	14	14	14	14	14	14
27.08618	27.08618	39.35162	55.55	55.55	55.55	55.55	55.55
24.89	24.89	36.11	51	51	51	51	51
24.89	24.89	36.11	51	51	51	51	51
23.024472	23.024472	33.450648	47.22	47.22	47.22	47.22	47.22
23.024472	23.024472	33.450648	47.22	47.22	47.22	47.22	47.22
27.65279	27.65279	40.11821	56.661	56.661	56.661	56.661	56.661
18	18	26	37	37	37	37	37
89.991	97.768	107.767	117.766	119.988	122.21	128.876	134.431
73	84	96	108	111.5	115	128	128
68.9412	79.3296	90.6624	101.9952	105.3006	108.606	120.8832	120.8832
73	84	96	108	111.5	115	128	128
68.9412	79.3296	90.6624	101.9952	105.3006	108.606	120.8832	120.8832
81.103	93.324	106.656	119.988	123.8765	127.765	142.208	142.208
73	84	96	108	111.5	115	128	128
73	84	96	108	111.5	115	128	128
81.103	93.324	106.656	119.988	123.8765	127.765	142.208	142.208
73	84	96	108	111.5	115	128	128
68.9412	79.3296	90.6624	101.9952	105.3006	108.606	120.8832	120.8832
68.9412	79.3296	90.6624	101.9952	105.3006	108.606	120.8832	120.8832
73	84	96	108	111.5	115	128	128
1	1	1	1	1	1	1	1
73	84	96	108	111.5	115	128	128
10	20	30	45	50	55	65	65
115	135	150	165	165	165	165	167.7
115	135	150	165	165	165	165	167.7
22	25	33	42	46	50	62	62
22	25	33	42	46	50	62	62
180	180	180	180	180	180	180	180

12
12
19.75
20.5
7.5
19.75
15.2
14
14
14
15.2
12
14
7.5
19.75
13.4
19.75
14
14
7.5
15.2
14
14
20.5
14
14
14
14
15.2
14
20.5
14
12
19.75
7.5
19.75
15.2
12
12
14
14
19.75
14
19.75
19.75
14
55.55
51
51
47.22
47.22
56.661
37
139.986
128
120.8832
128
120.8832
142.208
128
128
142.208
128
120.8832
120.8832
128
1
128
65
172.1
172.1
62
62
180

AABST_04_1_B2USDSENIOR	AABST_04_1_B2	USD
AABST_04_4_B2USDSENIOR	AABST_04_4_B2	USD
AABST_05_3_B3USDSENIOR	AABST_05_3_B3	USD
AABST_05_5_B3USDSENIOR	AABST_05_5_B3	USD
AABST_2005_2_B2USDSENIOR	AABST_2005_2_B2	USD
AABST046USDSENIOR	AABST046	USD
AABST05_3_B2USDSENIOR	AABST05_3_B2	USD
AABST05_5_B2USDSENIOR	AABST05_5_B2	USD
AAG_HLDGUSDSENIOR_MODRE	AAG_HLDG	USD
AAG_HLDGUSDCVA_SENIOR	AAG_HLDG	USD
AALLNHKDSENIOR_MMR_L	AALLN	HKD
AALLNSGDSENIOR_MMR_L	AALLN	SGD
AAMERUSDSENIOR	AAMER	USD
AANDL_ABSGBPASSETBACKED	AANDL_ABS	GBP
ABACUSDSENIOR	ABAC	USD
ABBHKDSENIOR_MMR_L	ABB	HKD
ABB_LTDG7EURSENIOR_MMR_L	ABB_LTDG7	EUR
ABB_LTDG7EURLT2_MMR_L	ABB_LTDG7	EUR
ABBEYHKDLT2_MMR_L	ABBEY	HKD
ABBEYSGDLT2_MMR_L	ABBEY	SGD
ABBEY_PUSDPREFERRED_MODRE	ABBEY_P	USD
ABCUSDSENIOR_NORE	ABC	USD
ABCUSDDIGITAL	ABC	USD
ABCHKDSENIOR_NORE	ABC	HKD
ABCILSSENIOR_NORE	ABC	ILS
ABCUSDCVA_SENIOR	ABC	USD
ABCJPYSENIOR_NORE	ABC	JPY
ABCAUDSENIOR_NORE	ABC	AUD
ABCSGDSENIOR_NORE	ABC	SGD
ABCUSDSENIOR_MODRE	ABC	USD
ABCEURSENIOR_NORE	ABC	EUR
ABFC_05_HE1_M8USDSENIOR	ABFC_05_HE1_M8	USD
ABFC_05_HE1_M9USDSENIOR	ABFC_05_HE1_M9	USD
ABFC_05_WMC1_M7USDSENIOR	ABFC_05_WMC1_M7	USD
ABFC_05_WMC1_M8USDSENIOR	ABFC_05_WMC1_M8	USD
ABFC_05_WMC1_M9USDSENIOR	ABFC_05_WMC1_M9	USD
ABFC_05-HE1_M8USDSENIOR	ABFC_05-HE1_M8	USD
ABFC_06_HE1_M8USDSENIOR	ABFC_06_HE1_M8	USD
ABFC_06_OPT1_M8USDSENIOR	ABFC_06_OPT1_M8	USD
ABFC_06_OPT1_M9USDSENIOR	ABFC_06_OPT1_M9	USD
ABFC_06_OPT2_M5USDSENIOR	ABFC_06_OPT2_M5	USD
ABFC_06_OPT2_M9USDSENIOR	ABFC_06_OPT2_M9	USD
ABFC_06_OPT3_M9USDSENIOR	ABFC_06_OPT3_M9	USD
ABFC_2005_WF1_M9USDSENIOR	ABFC_2005_WF1_M9	USD
ABFC_2005_WMC1_M7USDSENIOR	ABFC_2005_WMC1_M7	USD
ABFC_2005_WMC1_M8USDSENIOR	ABFC_2005_WMC1_M8	USD
ABFC_2006_HE1_M8USDSENIOR	ABFC_2006_HE1_M8	USD
ABFC_2006_HE1_M9USDSENIOR	ABFC_2006_HE1_M9	USD
ABFC_2006_OPT2_A3DUSDSENIOR	ABFC_2006_OPT2_A3D	USD
ABFC_2006_OPT2_M9USDSENIOR	ABFC_2006_OPT2_M9	USD
ABFC_2006_OPT3_M9USDSENIOR	ABFC_2006_OPT3_M9	USD
ABFC05_HE1_M6USDSENIOR	ABFC05_HE1_M6	USD
ABFC05_HE1_M8USDSENIOR	ABFC05_HE1_M8	USD
ABFC05_HE1_M9USDSENIOR	ABFC05_HE1_M9	USD
ABFC05_WF1_M6USDSENIOR	ABFC05_WF1_M6	USD
ABFC05_WMC1_M8USDSENIOR	ABFC05_WMC1_M8	USD
ABFC05_WMC1_M9USDSENIOR	ABFC05_WMC1_M9	USD
ABFC2005WF1USDSENIOR	ABFC2005WF1	USD
ABFC2005WF1M9USDSENIOR	ABFC2005WF1M9	USD
ABFCAB06_OPT2_A3DUSDSENIOR	ABFCAB06_OPT2_A3D	USD
ABFCAB06_OPT2_M2USDSENIOR	ABFCAB06_OPT2_M2	USD
ABFCAB06_OPT2_M5USDSENIOR	ABFCAB06_OPT2_M5	USD
ABFCAB06_OPT2_M8USDSENIOR	ABFCAB06_OPT2_M8	USD
ABFCAB06_OPT2_M9USDSENIOR	ABFCAB06_OPT2_M9	USD
ABKUSDSENIOR	ABK	USD
ABKEURSENIOR	ABK	EUR
ABKUSDSENIOR_MODRE	ABK	USD
ABKUSDSENIOR_NORE	ABK	USD
ABKEURSENIOR_MODRE	ABK	EUR
ABKJPYSENIOR_MODRE	ABK	JPY
ABKAUDSENIOR_MODRE	ABK	AUD
ABKUSDPREFERRED_MODRE	ABK	USD
ABKHKDSENIOR_MODRE	ABK	HKD
ABKSGDSENIOR_MODRE	ABK	SGD

SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/30/2007 8:30	1	1	1
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/29/2005 18:30	126.5	126.5	126.5
SENIOR	DERIV	12/19/2005 18:30	220	220	220
SENIOR	DERIV	2/24/2006 18:30	134	134	134
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	2/27/2006 13:30	7	7	16
SENIOR_MMR_L	DERIV	7/30/2008 13:30	24.87650494	25.07407835	34.41718294
SENIOR_MMR_L	DERIV	7/30/2008 13:30	24.87650494	25.07407835	34.41718294
SENIOR	DERIV	1/24/2001	50	50	50
ASSETBACKED	DERIV	7/22/2008 13:30	1.1	1.1	1.1
SENIOR	DERIV	10/4/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/30/2008 8:30	9.154193489	9.677365537	31.2262946
SENIOR_MMR_L	DERIV	1/7/2008 8:30	1	1	1
LT2_MMR_L	DERIV	2/16/2005 18:30	105	105	105
LT2_MMR_L	DERIV	7/28/2008 13:30	55	55	55
LT2_MMR_L	DERIV	7/28/2008 13:30	55	55	55
PREFERRED_MODRE	DERIV	10/31/2005 18:30	10	10	15
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
DIGITAL	DERIV	7/22/2008 13:30	80	60.9	64.56521739
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR_NORE	DERIV	6/30/2008 18:30	50	52	55
CVA_SENIOR	DERIV	7/22/2008 13:30	40	42	45
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR_MODRE	DERIV	7/22/2008 13:30	42.372	44.4906	47.6385
SENIOR_NORE	DERIV	7/22/2008 13:30	40	42	45
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/12/2006 13:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	2/9/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 18:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	3/3/2007 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2006 13:30	49	49	49
SENIOR	DERIV	6/20/2006 13:30	1	1	1
SENIOR	DERIV	7/21/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2006 13:30	47	47	47
SENIOR	DERIV	11/14/2005 13:30	153	153	153
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2005 13:30	180	180	180
SENIOR	DERIV	10/11/2005 13:30	180	180	180
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	1155.171742	1410.146183	1536.253966
SENIOR	DERIV	7/30/2008 18:30	1159.174429	1418.098862	1550.235003
SENIOR_MODRE	DERIV	7/30/2008 18:30	1155.171742	1410.146183	1536.253966
SENIOR_NORE	DERIV	7/30/2008 18:30	1118.108892	1357.884554	1474.502053
SENIOR_MODRE	DERIV	7/30/2008 18:30	1159.174429	1418.098862	1550.235003
SENIOR_MODRE	DERIV	7/30/2008 18:30	1151.86186	1403.333881	1522.97386
SENIOR_MODRE	DERIV	7/30/2008 18:30	1155.180053	1410.163795	1536.294908
PREFERRED_MODRE	DERIV	7/30/2008 18:30	1150.455673	1398.572918	1509.654527
SENIOR_MODRE	DERIV	7/30/2008 18:30	1154.526004	1409.168525	1534.801797
SENIOR_MODRE	DERIV	7/30/2008 18:30	1152.280164	1404.848441	1527.066477

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
126.5	126.5	126.5	126.5	126.5	126.5	126.5	126.5
220	220	220	220	220	220	220	220
134	134	134	134	134	134	134	134
1	1	1	1	1	1	1	1
30	30	30	30	30	30	30	30
44.99314772	56.20358046	65.08934688	72	75	78	84	84
44.99314772	56.20358046	65.08934688	72	75	78	84	84
50	50	50	50	50	50	50	50
1.1	1.1	1.1	1.1	1.1	1.1	1.1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
38.97753518	46.8582021	56.86318953	64	66.5	69	74	74
1	1	1	1	1	1	1	1
105	105	105	105	105	105	105	105
87	102	117	130	130.5	131	133	138.4
87	102	117	130	130.5	131	133	138.4
20	24	30	38	41.5	45	50	60
50	57	67	75	77.5	80	84	84
67.85714286	81.9375	109.2391304	117.8571429	116.1437613	114.4303797	106.9090909	106.9090909
50	57	67	75	77.5	80	84	84
60	67	77	85	87.5	90	94	94
50	57	67	75	77.5	80	84	84
50	57	67	75	77.5	80	84	84
50	57	67	75	77.5	80	84	84
50	57	67	75	77.5	80	84	84
52.965	60.3801	70.9731	79.4475	82.09575	84.744	88.9812	88.9812
50	57	67	75	77.5	80	84	84
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
49	49	49	49	49	49	49	49
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
47	47	47	47	47	47	47	47
153	153	153	153	153	153	153	153
1	1	1	1	1	1	1	1
180	180	180	180	180	180	180	180
180	180	180	180	180	180	180	180
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1416.583481	1325.633912	1279.958481	1216.959238	1149.803509	1082.647779	977.925559	881.208866
1434.794496	1345.360597	1300.636746	1237.131893	1168.366016	1099.600138	991.158741	889.249253
1416.583481	1325.633912	1279.958481	1216.959238	1149.803509	1082.647779	977.925559	881.208866
1358.579824	1271.008849	1226.443341	1166.295619	1103.13475	1039.973881	942.112785	852.059176
1434.794496	1345.360597	1300.636746	1237.131893	1168.366016	1099.600138	991.158741	889.249253
1393.833463	1294.363775	1240.137805	1171.266026	1101.692406	1032.118786	922.807865	814.760183
1416.602863	1325.774593	1280.231346	1217.325166	1150.219697	1083.114228	978.491875	881.947045
1372.406905	1270.574782	1215.306331	1147.440904	1080.748095	1014.055285	912.019288	814.794576
1415.072136	1324.326407	1278.823353	1215.996749	1148.827546	1081.658343	976.348318	876.155375
1402.822322	1308.00802	1258.387503	1192.877771		1056.745525	950.008387	845.046749

1
0.999999975
0.999999975
1
0.999999975
126.5
220
134
1
30
84
84
50
1
0.999999975
74
1
105
140.9
140.9
60
84
106.9090909
84
94
84
84
84
84
88.9812
84
1
1
0.999999975
0.999999975
1
1
1
1
1
1
1
1
1
0.999999975
0.999999975
0.999999975
1
1
0.999999975
1
49
1
1
47
153
1
180
180
0.999999975
1
1
1
1
860.278485
866.086317
860.278485
832.61001
866.086317
788.020441
861.143637
791.606982
853.306598
819.073379

ABKUSDDIGITAL_NORE	ABK	USD
ABKACEURSENIOR_MODRE	ABKAC	EUR
ABKACEURSENIOR	ABKAC	EUR
ABKACUSDSENIOR_MODRE	ABKAC	USD
ABKACUSDSENIOR	ABKAC	USD
ABNAUSDPREFERRED_MODRE	ABNA	USD
ABNA_PUSDPREFERRED_MODRE	ABNA_P	USD
ABNA_PUSDPREFERRED_MMR_L	ABNA_P	USD
ABSUSDSENIOR	ABS	USD
ABSEURSENIOR_MODRE	ABS	EUR
ABSEURSENIOR	ABS	EUR
ABSUSDSENIOR_MODRE	ABS	USD
ABSUSDSENIOR_NORE	ABS	USD
ABSEURSENIOR_NORE	ABS	EUR
ABSAUDSENIOR_MODRE	ABS	AUD
ABSJPYSENIOR_MODRE	ABS	JPY
ABSHKDSENIOR_MODRE	ABS	HKD
ABSHKDSENIOR_NORE	ABS	HKD
ABSHEUSDSENIOR_MODRE	ABSHE	USD
ABSHE_04_HE6_M5USDSENIOR	ABSHE_04_HE6_M5	USD
ABSHE_05_HE1_M8USDSENIOR	ABSHE_05_HE1_M8	USD
ABSHE_05_HE1_M9USDSENIOR	ABSHE_05_HE1_M9	USD
ABSHE_05_HE2_M6USDSENIOR	ABSHE_05_HE2_M6	USD
ABSHE_05_HE2_M7USDSENIOR	ABSHE_05_HE2_M7	USD
ABSHE_05_HE3_M5USDSENIOR	ABSHE_05_HE3_M5	USD
ABSHE_05_HE3_M9USDSENIOR	ABSHE_05_HE3_M9	USD
ABSHE_05_HE4_M8USDSENIOR	ABSHE_05_HE4_M8	USD
ABSHE_05_HE4_M9USDSENIOR	ABSHE_05_HE4_M9	USD
ABSHE_05_HE5_M8USDSENIOR	ABSHE_05_HE5_M8	USD
ABSHE_05_HE5_M9UNKSENIOR	ABSHE_05_HE5_M9	UNK
ABSHE_05_HE5_M9USDSENIOR	ABSHE_05_HE5_M9	USD
ABSHE_05_HE6_M5USDSENIOR	ABSHE_05_HE6_M5	USD
ABSHE_05_HE6_M8USDSENIOR	ABSHE_05_HE6_M8	USD
ABSHE_05_HE6_M9USDSENIOR	ABSHE_05_HE6_M9	USD
ABSHE_05_HE7_M5USDSENIOR	ABSHE_05_HE7_M5	USD
ABSHE_05_HE7_M6USDSENIOR	ABSHE_05_HE7_M6	USD
ABSHE_05_HE8_M8USDSENIOR	ABSHE_05_HE8_M8	USD
ABSHE_06_H2_M7USDSENIOR	ABSHE_06_H2_M7	USD
ABSHE_06_HE2_M7USDSENIOR	ABSHE_06_HE2_M7	USD
ABSHE_06_HE2_M8USDSENIOR	ABSHE_06_HE2_M8	USD
ABSHE_06_HE2_M9USDSENIOR	ABSHE_06_HE2_M9	USD
ABSHE_06_HE3_M4USDSENIOR	ABSHE_06_HE3_M4	USD
ABSHE_06_HE3_M6USDSENIOR	ABSHE_06_HE3_M6	USD
ABSHE_06_HE3_M7USDSENIOR	ABSHE_06_HE3_M7	USD
ABSHE_06_HE3_M8USDSENIOR	ABSHE_06_HE3_M8	USD
ABSHE_06_HE4_M7USDSENIOR	ABSHE_06_HE4_M7	USD
ABSHE_06_HE4_M7_USDSENIOR	ABSHE_06_HE4_M7_	USD
ABSHE_06_HE4_M8USDSENIOR	ABSHE_06_HE4_M8	USD
ABSHE_06_HE5_M8USDSENIOR	ABSHE_06_HE5_M8	USD
ABSHE_06_HE5_M9USDSENIOR	ABSHE_06_HE5_M9	USD
ABSHE_06_HE6_M9USDSENIOR	ABSHE_06_HE6_M9	USD
ABSHE_06_HE7_M9USDSENIOR	ABSHE_06_HE7_M9	USD
ABSHE_06_HE7_M9_USDSENIOR	ABSHE_06_HE7_M9_	USD
ABSHE_07_HE1_M5USDSENIOR	ABSHE_07_HE1_M5	USD
ABSHE_2005_HE3_M9USDSENIOR	ABSHE_2005_HE3_M9	USD
ABSHE_2005_HE4_M8USDSENIOR	ABSHE_2005_HE4_M8	USD
ABSHE_2005_HE4_M9USDSENIOR	ABSHE_2005_HE4_M9	USD
ABSHE_2005_HE5_M8USDSENIOR	ABSHE_2005_HE5_M8	USD
ABSHE_2005_HE6_M8USDSENIOR	ABSHE_2005_HE6_M8	USD
ABSHE_2005_HE6_M9USDSENIOR	ABSHE_2005_HE6_M9	USD
ABSHE_2005_HE7_M6USDSENIOR	ABSHE_2005_HE7_M6	USD
ABSHE_2006_HE2_M7USDSENIOR	ABSHE_2006_HE2_M7	USD
ABSHE_2006_HE2_M8USDSENIOR	ABSHE_2006_HE2_M8	USD
ABSHE_2006_HE2_M9USDSENIOR	ABSHE_2006_HE2_M9	USD
ABSHE_2006_HE3_M7USDSENIOR	ABSHE_2006_HE3_M7	USD
ABSHE_2006_HE3_M8USDSENIOR	ABSHE_2006_HE3_M8	USD
ABSHE_2006_HE4_M7USDSENIOR	ABSHE_2006_HE4_M7	USD
ABSHE_2006_HE5_M8USDSENIOR	ABSHE_2006_HE5_M8	USD
ABSHE_2006_HE6_M9USDSENIOR	ABSHE_2006_HE6_M9	USD
ABSHE_2006_HE7_M9USDSENIOR	ABSHE_2006_HE7_M9	USD
ABSHE_HE2_M6USDSENIOR	ABSHE_HE2_M6	USD
ABSHE04_HE10_M5USDSENIOR	ABSHE04_HE10_M5	USD
ABSHE04HE6_M6USDSENIOR	ABSHE04HE6_M6	USD
ABSHE05_HE3USDSENIOR	ABSHE05_HE3	USD

DIGITAL_NORE	DERIV	7/30/2008 18:30	1118.108892	1357.884554	1474.502053
SENIOR_MODRE	DERIV	7/30/2001	10	10	10
SENIOR	DERIV	10/18/2001 18:30	10	10	10
SENIOR_MODRE	DERIV	6/20/2002 8:30	0	0	0
SENIOR	DERIV	6/20/2002 13:30	0	0	0
PREFERRED_MODRE	DERIV	7/22/2008 18:30	170	170	177
PREFERRED_MODRE	DERIV	5/8/2007 13:30	5	5	10
PREFERRED_MMR_L	DERIV	9/12/2005 13:30	15	15	18
SENIOR	DERIV	7/21/2008 18:30	85.547	84.436	84.436
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR	DERIV	7/21/2008 18:30	85.547	84.436	84.436
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR_NORE	DERIV	7/21/2008 18:30	72.7188	71.7744	71.7744
SENIOR_NORE	DERIV	7/21/2008 18:30	72.7188	71.7744	71.7744
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR_MODRE	DERIV	7/21/2008 18:30	77	76	76
SENIOR_NORE	DERIV	7/21/2008 18:30	72.7188	71.7744	71.7744
SENIOR_MODRE	DERIV	1/31/2005 18:30	240	240	240
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	4/3/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/25/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 13:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	1/24/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	10/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/16/2005 13:30	207	207	207
SENIOR	DERIV	2/3/2006 13:30	123	123	123
SENIOR	DERIV	7/19/2005 18:30	215	215	215
SENIOR	DERIV	10/3/2005 13:30	195	195	195

1358.579824	1271.008849	1226.443341	1166.295619		1039.973881	942.112785	852.059176
10	12	15	18	18	18	20	20
10	12	15	18	18	18	20	20
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
181	186	193	200	202.5	205	213	225
15	20	26	32	34.5	37	47	57
20	26	30	36	43	50	60	60
101.101	127.765	142.208	155.54	156.0955	156.651	156.651	189.981
91	115	128	140	140.5	141	141	171
101.101	127.765	142.208	155.54	156.0955	156.651	156.651	189.981
91	115	128	140	140.5	141	141	171
85.9404	108.606	120.8832	132.216	132.6882	133.1604	133.1604	161.4924
85.9404	108.606	120.8832	132.216	132.6882	133.1604	133.1604	161.4924
91	115	128	140	140.5	141	141	171
91	115	128	140	140.5	141	141	171
91	115	128	140	140.5	141	141	171
85.9404	108.606	120.8832	132.216	132.6882	133.1604	133.1604	161.4924
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
207	207	207	207	207	207	207	207
123	123	123	123	123	123	123	123
215	215	215	215	215	215	215	215
195	195	195	195	195	195	195	195

832.61001
20
20
0
0
235
67
60
243.309
219
243.309
219
206.8236
206.8236
219
219
219
206.8236
240
1
1
1
1
1
0.999999975
1
1
1
0.999999975
1
1
0.999999975
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975
1
1
0.999999975
0.999999975
1
1
1
0.999999975
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
207
123
215
195

ABSHE05_HE3_M9USDSENIOR	ABSHE05_HE3_M9	USD
ABSHE05_HE4_M8USDSENIOR	ABSHE05_HE4_M8	USD
ABSHE05_HE4_M9USDSENIOR	ABSHE05_HE4_M9	USD
ABSHE05_HE6_M6USDSENIOR	ABSHE05_HE6_M6	USD
ABSHE05_HE6_M8USDSENIOR	ABSHE05_HE6_M8	USD
ABSHE05_HE6_M9USDSENIOR	ABSHE05_HE6_M9	USD
ABSHE05_HE7_M6USDSENIOR	ABSHE05_HE7_M6	USD
ABSHE05_HE8_M8USDSENIOR	ABSHE05_HE8_M8	USD
ABSHE05HE3USDSENIOR	ABSHE05HE3	USD
ABSHE05HE3_M9USDSENIOR	ABSHE05HE3_M9	USD
ABSHE05HE5USDSENIOR	ABSHE05HE5	USD
ABSHE05HEM9USDSENIOR	ABSHE05HEM9	USD
ABTUSDSENIOR	ABT	USD
ABTUSDSENIOR_MODRE	ABT	USD
ABTEURSENIOR_MODRE	ABT	EUR
ABTEURSENIOR	ABT	EUR
ABTUSDSENIOR_NORE	ABT	USD
ABTEURSENIOR_NORE	ABT	EUR
ABTAUDSENIOR	ABT	AUD
ABTAUDSENIOR_MODRE	ABT	AUD
ABTJPYSENIOR_MODRE	ABT	JPY
ABTHKDSENIOR_MODRE	ABT	HKD
ABTSGDSENIOR_MODRE	ABT	SGD
ABXUSDSENIOR	ABX	USD
ABXEURSENIOR	ABX	EUR
ABXUSDSENIOR_MODRE	ABX	USD
ABXEURSENIOR_MODRE	ABX	EUR
ABXUSDSENIOR_NORE	ABX	USD
ABXEURSENIOR_NORE	ABX	EUR
ABXUSDLOAN	ABX	USD
ABXAUDSENIOR_MODRE	ABX	AUD
ABXJPYSENIOR_MODRE	ABX	JPY
ABXHKDSENIOR_MODRE	ABX	HKD
ABX_FINUSDSENIOR	ABX_FIN	USD
ABX_FINEURSENIOR	ABX_FIN	EUR
ABX_FINEURSENIOR_MODRE	ABX_FIN	EUR
ABX_FINUSDSENIOR_MODRE	ABX_FIN	USD
ABX_FINUSDSENIOR_NORE	ABX_FIN	USD
ABX_FINEURSENIOR_NORE	ABX_FIN	EUR
ABX_HE_A_06_1USDSENIOR	ABX_HE_A_06_1	USD
ABX_HE_A061USDSENIOR	ABX_HE_A061	USD
ABX_HE_A062USDSENIOR	ABX_HE_A062	USD
ABX_HE_A071USDSENIOR	ABX_HE_A071	USD
ABX_HE_A072USDSENIOR	ABX_HE_A072	USD
ABX_HE_A072USDSENIOR_MMR_L	ABX_HE_A072	USD
ABX_HE_AA061USDSENIOR	ABX_HE_AA061	USD
ABX_HE_AA062USDSENIOR	ABX_HE_AA062	USD
ABX_HE_AA071USDSENIOR	ABX_HE_AA071	USD
ABX_HE_AA072USDSENIOR	ABX_HE_AA072	USD
ABX_HE_AAA061USDSENIOR	ABX_HE_AAA061	USD
ABX_HE_AAA062USDSENIOR	ABX_HE_AAA062	USD
ABX_HE_AAA071USDSENIOR	ABX_HE_AAA071	USD
ABX_HE_AAA072USDSENIOR	ABX_HE_AAA072	USD
ABX_HE_BBB061USDSENIOR	ABX_HE_BBB061	USD
ABX_HE_BBB062USDSENIOR	ABX_HE_BBB062	USD
ABX_HE_BBB071USDSENIOR	ABX_HE_BBB071	USD
ABX_HE_BBB072USDSENIOR	ABX_HE_BBB072	USD
ABX_HE_BBBMINUS061USDSENIOR	ABX_HE_BBBMINUS061	USD
ABX_HE_BBBMINUS062USDSENIOR	ABX_HE_BBBMINUS062	USD
ABX_HE_BBBMINUS071USDSENIOR	ABX_HE_BBBMINUS071	USD
ABX_HE_BBBMINUS072USDSENIOR	ABX_HE_BBBMINUS072	USD
ABX_HE_PENAAA061USDSENIOR	ABX_HE_PENAAA061	USD
ABX_HE_PENAAA062USDSENIOR	ABX_HE_PENAAA062	USD
ABX_HE_PENAAA071USDSENIOR	ABX_HE_PENAAA071	USD
ABX_HE_PENAAA072USDSENIOR	ABX_HE_PENAAA072	USD
ABX_OPT_062_AUSDSENIOR	ABX_OPT_062_A	USD
ABX_OPT_062_AAUSDSENIOR	ABX_OPT_062_AA	USD
ABX_OPT_062_BBBUSDSENIOR	ABX_OPT_062_BBB	USD
ABX_OPT_062_BBB_MIUSDSENIOR	ABX_OPT_062_BBB_MI	USD
ABX_OPT_071_AUSDSENIOR	ABX_OPT_071_A	USD
ABX_OPT_071_BBBUSDSENIOR	ABX_OPT_071_BBB	USD
ABX_OPT_071_BBB_MIUSDSENIOR	ABX_OPT_071_BBB_MI	USD
ABX_SWAPTION_HE_06_2_BBB_MIUSDSENIOR	ABX_SWAPTION_HE_06_2_BBB_MI	USD
ABYUSDSENIOR	ABY	USD

SENIOR	DERIV	11/29/2005 13:30	272.5	272.5	272.5
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	11/9/2005 18:30	301	301	301
SENIOR	DERIV	3/3/2006 13:30	52	52	52
SENIOR	DERIV	1/23/2006 18:30	162	162	162
SENIOR	DERIV	4/18/2006 13:30	1	1	1
SENIOR	DERIV	5/1/2006 18:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	10/21/2005 13:30	195	195	195
SENIOR	DERIV	7/14/2005 18:30	210	210	210
SENIOR	DERIV	10/21/2005 13:30	195	195	195
SENIOR	DERIV	10/14/2005 13:30	220	220	220
SENIOR	DERIV	7/9/2008 13:30	8.888	11.11	14.443
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR	DERIV	7/9/2008 13:30	8.888	11.11	14.443
SENIOR_NORE	DERIV	7/9/2008 13:30	7.5552	9.444	12.2772
SENIOR_NORE	DERIV	7/9/2008 13:30	7.5552	9.444	12.2772
SENIOR	DERIV	7/9/2008 13:30	8.888	11.11	14.443
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	13
SENIOR	DERIV	7/30/2008 18:30	33.33	37.774	44.44
SENIOR	DERIV	7/30/2008 18:30	33.33	37.774	44.44
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_NORE	DERIV	7/30/2008 18:30	28.32	32.096	37.76
SENIOR_NORE	DERIV	7/30/2008 18:30	28.32	32.096	37.76
LOAN	DERIV	7/30/2008 18:30	27	30.6	36
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	43
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR	DERIV	7/30/2008 18:30	33.33	37.774	44.44
SENIOR	DERIV	7/30/2008 18:30	33.33	37.774	44.44
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	34	40
SENIOR_NORE	DERIV	7/30/2008 18:30	28.332	32.1096	37.776
SENIOR_NORE	DERIV	7/30/2008 18:30	28.332	32.1096	37.776
SENIOR	DERIV	5/25/2006 13:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/13/2006 18:30	100	100	100
SENIOR	DERIV	7/6/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/13/2006 18:30	100	100	100
SENIOR	DERIV	7/6/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/13/2006 18:30	100	100	100
SENIOR	DERIV	7/6/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/13/2006 18:30	100	100	100
SENIOR	DERIV	7/6/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 13:30	1	1	1
SENIOR	DERIV	7/17/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/26/2008 8:30	2	2	2
SENIOR	DERIV	2/26/2008 8:30	1	1	1
SENIOR	DERIV	6/11/2007 13:30	500	500	500
SENIOR	DERIV	6/11/2007 13:30	1000	1000	1000
SENIOR	DERIV	2/26/2008 8:30	1	1	1
SENIOR	DERIV	6/11/2007 13:30	700	700	700
SENIOR	DERIV	6/11/2007 13:30	1200	1200	1200
SENIOR	DERIV	6/11/2007 13:30	1000	1000	1000
SENIOR	DERIV	7/28/2008 18:30	4538.824965	3843.469156	3490.775938

272.5	272.5	272.5	272.5	272.5	272.5	272.5	272.5
1	1	1	1	1	1	1	1
301	301	301	301	301	301	301	301
52	52	52	52	52	52	52	52
162	162	162	162	162	162	162	162
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
195	195	195	195	195	195	195	195
210	210	210	210	210	210	210	210
195	195	195	195	195	195	195	195
220	220	220	220	220	220	220	220
21.109	24.442	28.886	33.33	35.552	37.774	41.107	41.107
19	22	26	30	32	34	37	37
19	22	26	30	32	34	37	37
21.109	24.442	28.886	33.33	35.552	37.774	41.107	41.107
17.9436	20.7768	24.5544	28.332	30.2208	32.1096	34.9428	34.9428
17.9436	20.7768	24.5544	28.332	30.2208	32.1096	34.9428	34.9428
21.109	24.442	28.886	33.33	35.552	37.774	41.107	41.107
19	22	26	30	32	34	37	37
19	22	26	30	32	34	37	37
19	22	26	30	32	34	37	37
19	22	26	30	32	34	37	37
55.55	65.549	73.326	79.992	82.214	84.436	93.324	93.324
55.55	65.549	73.326	79.992	82.214	84.436	93.324	93.324
50	59	66	72	74	76	84	84
50	59	66	72	74	76	84	84
47.2	55.696	62.304	67.968	69.856	71.744	79.296	79.296
47.2	55.696	62.304	67.968	69.856	71.744	79.296	79.296
45	53.1	59.4	64.8	66.6	68.4	75.6	75.6
50	59	66	72	74	76	84	84
65	64	86	110	104	98	100	92
50	59	66	72	74	76	84	84
55.55	65.549	73.326	79.992	82.214	84.436	93.324	93.324
55.55	65.549	73.326	79.992	82.214	84.436	93.324	93.324
50	59	66	72	74	76	84	84
50	59	66	72	74	76	84	84
47.22	55.7196	62.3304	67.9968	69.8856	71.7744	79.3296	79.3296
47.22	55.7196	62.3304	67.9968	69.8856	71.7744	79.3296	79.3296
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	2	2	2	2	2	2	2
1	1	1	1	1	1	1	1
500	500	500	500	500	500	500	500
1000	1000	1000	1000	1000	1000	1000	1000
1	1	1	1	1	1	1	1
700	700	700	700	700	700	700	700
1200	1200	1200	1200	1200	1200	1200	1200
1000	1000	1000	1000	1000	1000	1000	1000
3619.303711	3436.743312	3320.644572	3208.315265	3095.694848	2983.07443	2793.43683	2535.262288

272.5
1
301
52
162
1
1
1
195
210
195
220
41.107
37
37
41.107
34.9428
34.9428
41.107
37
37
37
37
97.768
97.768
88
88
83.072
83.072
79.2
88
104
88
97.768
97.768
88
88
83.1072
83.1072
1
1835
2456
1
0.999999975
0.999999975
100
1
1
0.999999975
100
1
1
0.999999975
100
1
1
0.999999975
100
1
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
2
1
500
1000
1
700
1200
1000
2470.300642

ABYUSDSENIOR_MODRE	ABY	USD
ABYUSDSENIOR_NORE	ABY	USD
ABYEURSENIOR_MODRE	ABY	EUR
ABYEURSENIOR_NORE	ABY	EUR
ABYEURSENIOR	ABY	EUR
ABYAUDSENIOR_MODRE	ABY	AUD
ABYHKDSENIOR_NORE	ABY	HKD
ABYILSSENIOR_NORE	ABY	ILS
ABYUSDDIGITAL_MODRE	ABY	USD
ABYUSDLOAN_NORE	ABY	USD
ABYHKDSENIOR_MODRE	ABY	HKD
ABYHKDDIGITAL_MODRE	ABY	HKD
ABYJPYSENIOR_MODRE	ABY	JPY
ABYJPYDIGITAL_MODRE	ABY	JPY
ABYUSDDIGITAL_NORE	ABY	USD
ACAUSDSENIOR_MODRE	ACA	USD
ACAUSDSENIOR	ACA	USD
ACABS_04_1A_BUSDSENIOR	ACABS_04_1A_B	USD
ACABS_04_1A_C1USDSENIOR	ACABS_04_1A_C1	USD
ACABS_05_1A_BUSDSENIOR	ACABS_05_1A_B	USD
ACABS_05_1A_CUSDSENIOR	ACABS_05_1A_C	USD
ACABS_05_2A_A3USDSENIOR	ACABS_05_2A_A3	USD
ACABS_06_1A_A3LUSDSENIOR	ACABS_06_1A_A3L	USD
ACABS_06_1A_B1LUSDSENIOR	ACABS_06_1A_B1L	USD
ACABS_06_2A_A3LUSDSENIOR	ACABS_06_2A_A3L	USD
ACABS_06_AQA_A3USDSENIOR	ACABS_06_AQA_A3	USD
ACABS_06_AQA_B2USDSENIOR	ACABS_06_AQA_B2	USD
ACABS_2006_1A_A3LUSDSENIOR	ACABS_2006_1A_A3L	USD
ACABS_2006_1A_B1LUSDSENIOR	ACABS_2006_1A_B1L	USD
ACABS_2006_2A_B1LUSDSENIOR	ACABS_2006_2A_B1L	USD
ACABS04_1A_BUSDSENIOR	ACABS04_1A_B	USD
ACACL07_1A__DUSDASSETBACKED	ACACL07_1A__D	USD
ACACL07_1A_DUSDASSETBACKED	ACACL07_1A_D	USD
ACAFPJPYLT2_MMR_L	ACAFP	JPY
ACAFPJPYSENIOR_MMR_L	ACAFP	JPY
ACAFPAUDLT2_MMR_L	ACAFP	AUD
ACCDO_11A_BUSDSENIOR	ACCDO_11A_B	USD
ACCDO_9A_BUSDSENIOR	ACCDO_9A_B	USD
ACCR_05_02_M8USDSENIOR	ACCR_05_02_M8	USD
ACCR_05_2_M5USDSENIOR	ACCR_05_2_M5	USD
ACCR_05_2_M8USDSENIOR	ACCR_05_2_M8	USD
ACCR_05_2_M9USDSENIOR	ACCR_05_2_M9	USD
ACCR_05_3_M8USDSENIOR	ACCR_05_3_M8	USD
ACCR_05_3_M9USDSENIOR	ACCR_05_3_M9	USD
ACCR_05_4_M6USDSENIOR	ACCR_05_4_M6	USD
ACCR_05_4_M9USDSENIOR	ACCR_05_4_M9	USD
ACCR_06_1_M4USDSENIOR	ACCR_06_1_M4	USD
ACCR_06_1_M8USDSENIOR	ACCR_06_1_M8	USD
ACCR_06_1_M8_USDSENIOR	ACCR_06_1_M8_	USD
ACCR_06_1_M9USDSENIOR	ACCR_06_1_M9	USD
ACCR_06_2_M9USDSENIOR	ACCR_06_2_M9	USD
ACCR_07_1_M8USDSENIOR	ACCR_07_1_M8	USD
ACCR_07_1_M9USDSENIOR	ACCR_07_1_M9	USD
ACCR_2005_2_M8USDSENIOR	ACCR_2005_2_M8	USD
ACCR_2005_2_M9USDSENIOR	ACCR_2005_2_M9	USD
ACCR_2005_3_M9USDSENIOR	ACCR_2005_3_M9	USD
ACCR_2005_4_M9USDSENIOR	ACCR_2005_4_M9	USD
ACCR_2006_1_M7USDSENIOR	ACCR_2006_1_M7	USD
ACCR_2006_1_M8USDSENIOR	ACCR_2006_1_M8	USD
ACCR_2006_1_M9USDSENIOR	ACCR_2006_1_M9	USD
ACCR_2007_1_M8USDSENIOR	ACCR_2007_1_M8	USD
ACCR_2007_1_M9USDSENIOR	ACCR_2007_1_M9	USD
ACCR04_4_M5USDSENIOR	ACCR04_4_M5	USD
ACCR043USDSENIOR	ACCR043	USD
ACCR0432M7USDSENIOR	ACCR0432M7	USD
ACCR05_2_M9USDSENIOR	ACCR05_2_M9	USD
ACCR05_3_M8USDSENIOR	ACCR05_3_M8	USD
ACCR05_3_M9USDSENIOR	ACCR05_3_M9	USD
ACCR05_4_M8USDSENIOR	ACCR05_4_M8	USD
ACCR05_4_M9USDSENIOR	ACCR05_4_M9	USD
ACCR052_M9USDSENIOR	ACCR052_M9	USD
ACCR052M9USDSENIOR	ACCR052M9	USD
ACCR053M9USDSENIOR	ACCR053M9	USD
ACCR06_1_M9USDSENIOR	ACCR06_1_M9	USD

SENIOR_MODRE	DERIV	7/28/2008 18:30	4538.824965	3843.469156	3490.775938
SENIOR_NORE	DERIV	7/28/2008 18:30	4403.855298	3725.93134	3376.618758
SENIOR_MODRE	DERIV	7/28/2008 18:30	4564.12901	3873.466739	3532.681421
SENIOR_NORE	DERIV	7/28/2008 18:30	4428.287924	3754.838271	3416.824499
SENIOR	DERIV	6/24/2008 18:30	1332.459455	2386.06484	2399.99398
SENIOR_MODRE	DERIV	7/28/2008 18:30	4598.748457	3914.190785	3591.568717
SENIOR_NORE	DERIV	7/28/2008 18:30	4534.63667	3839.598081	3486.203399
SENIOR_NORE	DERIV	7/11/2008 13:30	4112.406197	3503.703884	3222.036967
DIGITAL_MODRE	DERIV	7/28/2008 18:30	4538.824965	3843.469156	3490.775938
LOAN_NORE	DERIV	7/25/2008 18:30	500	499.9447431	499.9618342
SENIOR_MODRE	DERIV	7/28/2008 18:30	4534.63667	3839.598081	3486.203399
DIGITAL_MODRE	DERIV	7/28/2008 18:30	4534.63667	3839.598081	3486.203399
SENIOR_MODRE	DERIV	7/28/2008 18:30	4517.932952	3817.884616	3451.451333
DIGITAL_MODRE	DERIV	7/28/2008 18:30	4517.932952	3817.884616	3451.451333
DIGITAL_NORE	DERIV	7/28/2008 18:30	4538.824965	3843.469156	3490.775938
SENIOR_MODRE	DERIV	6/11/2008 13:30	11718.89956	11577.17177	11404.97347
SENIOR	DERIV	6/11/2008 13:30	11718.89956	11577.17177	11404.97347
SENIOR	DERIV	2/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	1/10/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/20/2006 13:30	1	1	1
ASSETBACKED	DERIV	6/18/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LT2_MMR_L	DERIV	7/30/2008 13:30	92.7	97.7	97
SENIOR_MMR_L	DERIV	7/23/2008 13:30	45	45	50
LT2_MMR_L	DERIV	7/30/2008 13:30	92.7	97.7	97
SENIOR	DERIV	2/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 13:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	7/26/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/25/2007 18:30	1	1	1
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	3/20/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	12/6/2005 18:30	215	215	215
SENIOR	DERIV	9/22/2005 18:30	180	180	180
SENIOR	DERIV	10/11/2005 13:30	180	180	180
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	11/14/2005 13:30	150	150	150
SENIOR	DERIV	12/5/2005 13:30	3.3	3.3	3.3
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	1/27/2006 13:30	251	251	251
SENIOR	DERIV	11/1/2005 13:30	187.5	187.5	187.5
SENIOR	DERIV	10/11/2005 18:30	187.5	187.5	187.5
SENIOR	DERIV	10/14/2005 18:30	220	220	220
SENIOR	DERIV	6/19/2006 18:30	1	1	1

3619.303711	3436.743312	3320.644572	3208.315265	3095.694848	2983.07443	2793.43683	2535.262288
3478.509342	3284.73963	3158.055654	3038.250168	2922.952714	2807.655259	2613.901676	2355.481263
3689.020865	3521.690565	3417.398331	3313.164761	3203.861379	3094.557997	2907.974183	2645.284
3544.509992	3364.166582	3247.449912	3134.055979	3020.846665	2907.637351	2714.466937	2448.699681
2889.673047	2835.125459	2783.956969	2734.787436	2649.94134	2565.095244	2422.127228	2220.774776
3800.552388	3670.939021	3602.291646	3528.881337	3441.458638	3354.035939	3215.675269	3026.202231
3613.079332	3430.210646	3313.955569	3201.562346	3088.629489	2975.696632	2783.842199	2514.012195
3369.273284	3193.0951	3076.36403	2962.792032	2851.238844	2739.685656	2550.852921	2293.232651
3619.303711	3436.743312	3320.644572	3208.315265	3095.694848	2983.07443	2793.43683	2535.262288
499.9801105	499.990059	499.99827	600	650	700	750	750
3613.079332	3430.210646	3313.955569	3201.562346	3088.629489	2975.696632	2783.842199	2514.012195
3613.079332	3430.210646	3313.955569	3201.562346	3088.629489	2975.696632	2783.842199	2514.012195
3536.775112	3317.512726	3166.248858	3023.521653	2888.711921	2753.902188	2514.601633	2173.996473
3536.775112	3317.512726	3166.248858	3023.521653	2888.711921	2753.902188	2514.601633	2173.996473
3619.303711	3436.743312	3320.644572	3208.315265	3095.694848	2983.07443	2793.43683	2535.262288
9300.110248	8022.475183	7170.934098	6570.965691	6181.405099	5791.844507	5153.030227	4458.567581
9300.110248	8022.475183	7170.934098	6570.965691	6181.405099	5791.844507	5153.030227	4458.567581
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
107	117	129	142	143	144	147	157.9
60	70	75	80	80	80	80	80
107	117	129	142	143	144	147	157.9
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
215	215	215	215	215	215	215	215
180	180	180	180	180	180	180	180
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
150	150	150	150	150	150	150	150
3.3	3.3	3.3	3.3	3.3	3.3	3.3	3.3
1	1	1	1	1	1	1	1
251	251	251	251	251	251	251	251
187.5	187.5	187.5	187.5	187.5	187.5	187.5	187.5
187.5	187.5	187.5	187.5	187.5	187.5	187.5	187.5
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1

2470.300642
2291.342789
2574.857999
2378.552808
2169.452483
2983.695913
2442.038364
2227.776671
2470.300642
750
2442.038364
2442.038364
2075.27941
2075.27941
2470.300642
4314.495331
4314.495331
0.999999975
1
0.999999975
1
1
1
1
1
1
1
0.999999975
0.999999975
1
1
750
162.1
80
162.1
0.999999975
0.999999975
1
0.999999975
1
1
1
1
0.999999975
1
0.999999975
1
1
1
1
0.999999975
1
0.999999975
1
1
1
1
1
1
0.999999975
1
215
180
180
1
150
3.3
1
251
187.5
187.5
220
1

ACCR06_2_M9USDSENIOR	ACCR06_2_M9	USD
ACCR52M9USDSENIOR	ACCR52M9	USD
ACCSSUSDCVA_SENIOR	ACCSS	USD
ACCSS_2005BUSDCVA_SENIOR	ACCSS_2005B	USD
ACEUSDSENIOR	ACE	USD
ACEEURSENIOR	ACE	EUR
ACEUSDSENIOR_MODRE	ACE	USD
ACEEURSENIOR_MODRE	ACE	EUR
ACEAUDSENIOR_MODRE	ACE	AUD
ACEUSDSENIOR_NORE	ACE	USD
ACEUSDSUBORDINATE	ACE	USD
ACEUSDSUBORDINATE_MODRE	ACE	USD
ACEJPYSENIOR_MODRE	ACE	JPY
ACEHKDSENIOR_MODRE	ACE	HKD
ACETWDSENIOR	ACE	TWD
ACEEURSENIOR_NORE	ACE	EUR
ACEAUDSENIOR	ACE	AUD
ACEUSDPREFERRED_MODRE	ACE	USD
ACEHKDSENIOR_NORE	ACE	HKD
ACEJPYSENIOR_NORE	ACE	JPY
ACESGDSENIOR_MODRE	ACE	SGD
ACE_04_FM2_M5USDSENIOR	ACE_04_FM2_M5	USD
ACE_04_OP1_M4USDSENIOR	ACE_04_OP1_M4	USD
ACE_05_AG1_B2USDSENIOR	ACE_05_AG1_B2	USD
ACE_05_AG1_B3USDSENIOR	ACE_05_AG1_B3	USD
ACE_05_ASP1_M7USDSENIOR	ACE_05_ASP1_M7	USD
ACE_05_HE1_M8USDSENIOR	ACE_05_HE1_M8	USD
ACE_05_HE3_M7USDSENIOR	ACE_05_HE3_M7	USD
ACE_05_HE4_M7USDSENIOR	ACE_05_HE4_M7	USD
ACE_05_HE4_M8USDSENIOR	ACE_05_HE4_M8	USD
ACE_05_HE4_M9USDSENIOR	ACE_05_HE4_M9	USD
ACE_05_HE5_M8USDSENIOR	ACE_05_HE5_M8	USD
ACE_05_HE5_M9USDSENIOR	ACE_05_HE5_M9	USD
ACE_05_HE6_M8USDSENIOR	ACE_05_HE6_M8	USD
ACE_05_HE6_M9USDSENIOR	ACE_05_HE6_M9	USD
ACE_05_HE7_M8USDSENIOR	ACE_05_HE7_M8	USD
ACE_05_HE7_M9USDSENIOR	ACE_05_HE7_M9	USD
ACE_05_RM1_M9USDSENIOR	ACE_05_RM1_M9	USD
ACE_05_RM2_M9USDSENIOR	ACE_05_RM2_M9	USD
ACE_05_WF1_M9USDSENIOR	ACE_05_WF1_M9	USD
ACE_06_ASP2_M8USDSENIOR	ACE_06_ASP2_M8	USD
ACE_06_ASP2_M9USDSENIOR	ACE_06_ASP2_M9	USD
ACE_06_ASP3_M8USDSENIOR	ACE_06_ASP3_M8	USD
ACE_06_CW1_M8USDSENIOR	ACE_06_CW1_M8	USD
ACE_06_CW1_M9USDSENIOR	ACE_06_CW1_M9	USD
ACE_06_FM1_M9USDSENIOR	ACE_06_FM1_M9	USD
ACE_06_HE1_M9USDSENIOR	ACE_06_HE1_M9	USD
ACE_06_HE2_M8USDSENIOR	ACE_06_HE2_M8	USD
ACE_06_HE3_M7USDSENIOR	ACE_06_HE3_M7	USD
ACE_06_HE3_M9USDSENIOR	ACE_06_HE3_M9	USD
ACE_06_NC1_M8USDSENIOR	ACE_06_NC1_M8	USD
ACE_06_NC1_M9USDSENIOR	ACE_06_NC1_M9	USD
ACE_06_NC2_M9USDSENIOR	ACE_06_NC2_M9	USD
ACE_06_NC3_M4USDSENIOR_MMR_L	ACE_06_NC3_M4	USD
ACE_06_NC3_M4USDSENIOR	ACE_06_NC3_M4	USD
ACE_06_OP1_M8USDSENIOR	ACE_06_OP1_M8	USD
ACE_06_OP1_M9USDSENIOR	ACE_06_OP1_M9	USD
ACE_06_OP1_M9_USDSENIOR	ACE_06_OP1_M9_	USD
ACE_06_SL1_M9USDSENIOR	ACE_06_SL1_M9	USD
ACE_2005_AG1_B3USDSENIOR	ACE_2005_AG1_B3	USD
ACE_2005_HE3_M7USDSENIOR	ACE_2005_HE3_M7	USD
ACE_2005_HE4_M8USDSENIOR	ACE_2005_HE4_M8	USD
ACE_2005_HE7_M5USDSENIOR	ACE_2005_HE7_M5	USD
ACE_2005_HE7_M8USDSENIOR	ACE_2005_HE7_M8	USD
ACE_2005_HE7_M9USDSENIOR	ACE_2005_HE7_M9	USD
ACE_2005_RM1_M8USDSENIOR	ACE_2005_RM1_M8	USD
ACE_2005_RM2_M9USDSENIOR	ACE_2005_RM2_M9	USD
ACE_2005_WF1_M9USDSENIOR	ACE_2005_WF1_M9	USD
ACE_2006_0P1_M8USDSENIOR	ACE_2006_0P1_M8	USD
ACE_2006_HE2_M9USDSENIOR	ACE_2006_HE2_M9	USD
ACE_2006_HE3_M8USDSENIOR	ACE_2006_HE3_M8	USD
ACE_2006_HE3_M9USDSENIOR	ACE_2006_HE3_M9	USD
ACE_2006_HE4_M9USDSENIOR	ACE_2006_HE4_M9	USD
ACE_2006_NC1_A2DUSDSENIOR	ACE_2006_NC1_A2D	USD

SENIOR	DERIV	6/19/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	187.5	187.5	187.5
CVA_SENIOR	DERIV	8/9/2005 18:30	200	200	200
CVA_SENIOR	DERIV	7/16/2007 13:30	200	200	200
SENIOR	DERIV	7/28/2008 13:30	37.4	41.03	45.1
SENIOR	DERIV	7/28/2008 13:30	37.4	41.03	45.1
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR_NORE	DERIV	7/28/2008 13:30	32.1096	35.22612	38.7204
SUBORDINATE	DERIV	7/28/2008 13:30	48.62	53.339	58.63
SUBORDINATE_MODRE	DERIV	7/28/2008 13:30	44.2	48.49	53.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR	DERIV	7/28/2008 13:30	37.4	41.03	45.1
SENIOR_NORE	DERIV	7/28/2008 13:30	32.1096	35.22612	38.7204
SENIOR	DERIV	7/28/2008 13:30	37.4	41.03	45.1
PREFERRED_MODRE	DERIV	7/28/2008 13:30	51	55.95	61.5
SENIOR_NORE	DERIV	7/28/2008 13:30	32.1096	35.22612	38.7204
SENIOR_NORE	DERIV	7/28/2008 13:30	32.1096	35.22612	38.7204
SENIOR_MODRE	DERIV	7/28/2008 13:30	34	37.3	41
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	10/26/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	1/24/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	5/12/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	9/19/2006 8:30	1	1	1
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	11/15/2006 18:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR_MMR_L	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	10/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	11/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/8/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1

1	1	1	1	1	1	1	1
187.5	187.5	187.5	187.5	187.5	187.5	187.5	187.5
200	200	200	200	200	200	200	200
200	200	200	200	200	200	200	200
50.27	55.66	61.05	66	69.08	72.16	77	77
50.27	55.66	61.05	66	69.08	72.16	77	77
45.7	50.6	55.5	60	62.8	65.6	70	70
45.7	50.6	55.5	60	62.8	65.6	70	70
45.7	50.6	55.5	60	62.8	65.6	70	70
43.15908	47.78664	52.4142	56.664	59.30832	61.95264	66.108	66.108
65.351	72.358	79.365	85.8	89.804	93.808	100.1	100.1
59.41	65.78	72.15	78	81.64	85.28	91	91
45.7	50.6	55.5	60	62.8	65.6	70	70
45.7	50.6	55.5	60	62.8	65.6	70	70
50.27	55.66	61.05	66	69.08	72.16	77	77
43.15908	47.78664	52.4142	56.664	59.30832	61.95264	66.108	66.108
50.27	55.66	61.05	66	69.08	72.16	77	77
68.55	75.9	83.25	90	94.2	98.4	105	105
43.15908	47.78664	52.4142	56.664	59.30832	61.95264	66.108	66.108
43.15908	47.78664	52.4142	56.664	59.30832	61.95264	66.108	66.108
45.7	50.6	55.5	60	62.8	65.6	70	70
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

1
187.5
200
200
77
77
70
70
70
66.108
100.1
91
70
70
77
66.108
77
105
66.108
66.108
70
1
1
1
1
1
1
0.999999975
1
0.999999975
1
0.999999975
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
0.999999975
1
1
1
1
0.999999975
0.999999975
1
1835
0.999999975
0.999999975
1
1
1
0.999999975
0.999999975
1
0.999999975
0.999999975
1

ACE_2006_NC1_M5USDSENIOR	ACE_2006_NC1_M5	USD
ACE_2006_NC1_M9USDSENIOR	ACE_2006_NC1_M9	USD
ACE_2006_NC1_M9 USDSENIOR	ACE_2006_NC1_M9	USD
ACE_2006_NC1_M9 _ USDSENIOR	ACE_2006_NC1_M9 _	USD
ACE_2006_NC2_M9USDSENIOR	ACE_2006_NC2_M9	USD
ACE_2006_NC3_A2DUSDSENIOR	ACE_2006_NC3_A2D	USD
ACE_2006_NC3_M4USDSENIOR	ACE_2006_NC3_M4	USD
ACE_2006_NC3_M5USDSENIOR	ACE_2006_NC3_M5	USD
ACE_2006_OP1_M8USDSENIOR	ACE_2006_OP1_M8	USD
ACE_2006_OP1_M8_USDSENIOR	ACE_2006_OP1_M8_	USD
ACE_2006_OP1_M9USDSENIOR	ACE_2006_OP1_M9	USD
ACE_2006_OP2_M9USDSENIOR	ACE_2006_OP2_M9	USD
ACE_PUSDPREFERRED_MODRE	ACE_P	USD
ACE04_RM1_M5USDSENIOR	ACE04_RM1_M5	USD
ACE05_ASP1_M7USDSENIOR	ACE05_ASP1_M7	USD
ACE05_HE1_M8USDSENIOR	ACE05_HE1_M8	USD
ACE05_HE2_M8USDSENIOR	ACE05_HE2_M8	USD
ACE05_HE4_M7USDSENIOR	ACE05_HE4_M7	USD
ACE05_HE4_M8USDSENIOR	ACE05_HE4_M8	USD
ACE05_HE5_M9USDSENIOR	ACE05_HE5_M9	USD
ACE05_HE6_M9USDSENIOR	ACE05_HE6_M9	USD
ACE05_HE7_A2DUSDSENIOR	ACE05_HE7_A2D	USD
ACE05_HE7_M2USDSENIOR	ACE05_HE7_M2	USD
ACE05_HE7_M5USDSENIOR	ACE05_HE7_M5	USD
ACE05_HE7_M8USDSENIOR	ACE05_HE7_M8	USD
ACE05_HE7_M9USDSENIOR	ACE05_HE7_M9	USD
ACE05_RM1_M8USDSENIOR	ACE05_RM1_M8	USD
ACE05_RM1_M9USDSENIOR	ACE05_RM1_M9	USD
ACE05_RM2_M8USDSENIOR	ACE05_RM2_M8	USD
ACE05_RM2_M9USDSENIOR	ACE05_RM2_M9	USD
ACE05_WF1_M9USDSENIOR	ACE05_WF1_M9	USD
ACE05HE3M9USDSENIOR	ACE05HE3M9	USD
ACE05RM1M9USDSENIOR	ACE05RM1M9	USD
ACE05WF1M9USDSENIOR	ACE05WF1M9	USD
ACE06_NC1_A2DUSDSENIOR	ACE06_NC1_A2D	USD
ACE06_NC1_M2USDSENIOR	ACE06_NC1_M2	USD
ACE06_NC1_M5USDSENIOR	ACE06_NC1_M5	USD
ACE06_NC1_M8USDSENIOR	ACE06_NC1_M8	USD
ACE06_NC1_M9USDSENIOR	ACE06_NC1_M9	USD
ACEHELT06_NC3_A2DUSDSENIOR	ACEHELT06_NC3_A2D	USD
ACEHELT06_NC3_M2USDSENIOR	ACEHELT06_NC3_M2	USD
ACEHELT06_NC3_M5USDSENIOR	ACEHELT06_NC3_M5	USD
ACEHELT06_NC3_M8USDSENIOR	ACEHELT06_NC3_M8	USD
ACEHELT06_NC3_M9USDSENIOR	ACEHELT06_NC3_M9	USD
ACEHELT07_HE4_A2DUSDSENIOR	ACEHELT07_HE4_A2D	USD
ACEHELT07_HE4_M2USDSENIOR	ACEHELT07_HE4_M2	USD
ACEHELT07_HE4_M5USDSENIOR	ACEHELT07_HE4_M5	USD
ACEHELT07_HE4_M8USDSENIOR	ACEHELT07_HE4_M8	USD
ACEHELT07_HE4_M9USDSENIOR	ACEHELT07_HE4_M9	USD
ACERUSDSENIOR_MODRE	ACER	USD
ACERUSDSENIOR	ACER	USD
ACERUSDSENIOR_NORE	ACER	USD
ACERUSDSUBORDINATE	ACER	USD
ACERUSDSUBORDINATE_MODRE	ACER	USD
ACERUSDSUBORDINATE_NORE	ACER	USD
ACEREURSENIOR_MODRE	ACER	EUR
ACEREURSENIOR	ACER	EUR
ACERAUDSENIOR_MODRE	ACER	AUD
ACES_HY_051_1013USDSENIOR_MODRE	ACES_HY_051_1013	USD
ACFUSDCVA_LOAN	ACF	USD
ACFTUSDCVA_LOAN	ACFT	USD
ACGBEURSUBORDINATE_MODRE	ACGB	EUR
ACIUSDSENIOR_NORE	ACI	USD
ACIRUSDSENIOR_NORE	ACIR	USD
ACLUSDSENIOR	ACL	USD
ACNUSDSENIOR_MODRE	ACN	USD
ACNEURSENIOR_MODRE	ACN	EUR
ACSUSDLOAN_NORE	ACS	USD
ACSUSDSENIOR_MODRE	ACS	USD
ACWUSDLOAN_NORE	ACW	USD
ACWUSDLOANNC_NORE	ACW	USD
ACWUSDLOANCALL	ACW	USD
ACWUSDLOANCALL_NORE	ACW	USD
ACWUSDSENIOR_NORE	ACW	USD

SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	6/13/2007 8:30	1	1	1
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/2/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
PREFERRED_MODRE	DERIV	3/8/2007 8:30	6	6	12
SENIOR	DERIV	11/29/2007 8:30	208	208	208
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	6/5/2006 18:30	1	1	1
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	6/13/2006 18:30	1	1	1
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	4/18/2006 13:30	1	1	1
SENIOR	DERIV	12/9/2005 8:30	228	228	228
SENIOR	DERIV	11/8/2005 13:30	196	196	196
SENIOR	DERIV	12/9/2005 8:30	223	223	223
SENIOR	DERIV	11/7/2005 18:30	293	293	293
SENIOR	DERIV	3/31/2006 13:30	185	185	185
SENIOR	DERIV	10/11/2005 18:30	200	200	200
SENIOR	DERIV	10/21/2005 13:30	196	196	196
SENIOR	DERIV	6/20/2006 8:30	180	180	180
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	12/5/2007 18:30	275	275	275
SENIOR	DERIV	5/17/2005 18:30	14	14	14
SENIOR_NORE	DERIV	5/17/2005 18:30	12	12	12
SUBORDINATE	DERIV	5/17/2005 18:30	16	16	16
SUBORDINATE_MODRE	DERIV	5/17/2005 18:30	16	16	16
SUBORDINATE_NORE	DERIV	5/17/2005 18:30	16	16	16
SENIOR_MODRE	DERIV	12/5/2007 18:30	275	275	275
SENIOR	DERIV	5/17/2005 18:30	14	14	14
SENIOR_MODRE	DERIV	12/5/2007 18:30	275	275	275
SENIOR_MODRE	DERIV	3/14/2005 18:30	500	500	500
CVA_LOAN	DERIV	11/15/2007 18:30	425	425	425
CVA_LOAN	DERIV	3/8/2007 13:30	1000	1000	1000
SUBORDINATE_MODRE	DERIV	7/9/2008 8:30	150	150	180
SENIOR_NORE	DERIV	7/18/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/18/2008 13:30	110	110	110
SENIOR	DERIV	8/21/2001	42	43	43
SENIOR_MODRE	DERIV	7/23/2008 13:30	29	30	31
SENIOR_MODRE	DERIV	7/23/2008 13:30	29	30	31
LOAN_NORE	DERIV	7/25/2008 18:30	97	104	122
SENIOR_MODRE	DERIV	7/21/2008 13:30	100	100	165
LOAN_NORE	DERIV	7/30/2008 18:30	388.173913	415.1304348	442.0869565
LOANNC_NORE	DERIV	10/11/2006 8:30	75	75	75
LOANCALL	DERIV	11/9/2006 13:30	98	98	98
LOANCALL_NORE	DERIV	7/30/2008 18:30	388.173913	415.1304348	442.0869565
SENIOR_NORE	DERIV	1/8/2007 18:30	1	1	1

2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
20	35	45	55	55	55	65	90
208	208	208	208	208	208	208	208
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
228	228	228	228	228	228	228	228
196	196	196	196	196	196	196	196
223	223	223	223	223	223	223	223
293	293	293	293	293	293	293	293
185	185	185	185	185	185	185	185
200	200	200	200	200	200	200	200
196	196	196	196	196	196	196	196
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
265	260	255	250	237.5	225	175	175
21	24	31	39	43	47	53	53
18	21	26	33	36.5	40	45	45
23	26	34	42	46	50	58	58
23	26	34	42	46	50	58	58
23	26	34	42	46	50	58	58
265	260	255	250	237.5	225	175	175
21	24	31	39	43	47	53	53
265	260	255	250	237.5	225	175	175
500	500	500	500	500	500	500	500
485	535	570	610	622.5	635	635	635
1000	1000	1000	1000	1000	1000	1000	1000
210	240	270	300	315	330	375	375
155	190	235	272	278.5	285	295	295
155	190	235	272	278.5	285	295	295
50	60	65	75	80	85	100	100
34	37	40	44	46.5	49	49	49
34	37	40	44	46.5	49	49	49
153	180	208	240	244	248	252	252
225	260	280	310	317.5	325	350	350
528.3478261	571.4782609	598.4347826	620	620	620	620	620
92	136	158	180	188	196	208	208
114	157	179	200	208	216	227	227
528.3478261	571.4782609	598.4347826	620	620	620	620	620
1	1	1	1	1	1	1	1

2456
1
1
1
0.999999975
1
0.999999975
1
0.999999975
1
1
0.999999975
90
208
1
1
1
1
1
1
1
1
1
1
1
228
196
223
293
185
200
196
180
1
1
1
1
1
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
1
175
53
45
58
58
58
175
53
175
500
635
1000
357.1428571
295
295
100
49
49
252
350
620
208
227
620
1

ADAMSUSDSENIOR_MODRE	ADAMS	USD
ADBUSDSOVEREIGN	ADB	USD
ADCBUSDSENIOR	ADCB	USD
ADHABIUSDSOVEREIGN	ADHABI	USD
ADIUSDSUBORDINATE_MODRE	ADI	USD
ADLFINUSDSENIOR_3CE	ADLFIN	USD
ADMUSDSENIOR	ADM	USD
ADMUSDSENIOR_MODRE	ADM	USD
ADMEURSENIOR_MODRE	ADM	EUR
ADMUSDSENIOR_NORE	ADM	USD
ADMEURSENIOR_NORE	ADM	EUR
ADMEURSENIOR	ADM	EUR
ADMJPYSENIOR_MODRE	ADM	JPY
ADMAUDSENIOR_MODRE	ADM	AUD
ADMSGDSENIOR_MODRE	ADM	SGD
ADMHKDSENIOR_MODRE	ADM	HKD
ADMSQ_06_1A_CUSDSENIOR	ADMSQ_06_1A_C	USD
ADMSQ_2006_1A_DUSDSENIOR	ADMSQ_2006_1A_D	USD
ADPUSDSENIOR_MODRE	ADP	USD
ADPUSDSUBORDINATE_MODRE	ADP	USD
ADPUSDLOAN	ADP	USD
ADPAUDSENIOR_MODRE	ADP	AUD
ADP_SUBUSDSUBORDINATE_MODRE	ADP_SUB	USD
AEEUSDSENIOR	AEE	USD
AEEUSDSENIOR_MODRE	AEE	USD
AEEEURSENIOR_MODRE	AEE	EUR
AEEUSDSENIOR_NORE	AEE	USD
AEEEURSENIOR_NORE	AEE	EUR
AEEEURSENIOR	AEE	EUR
AEETWDSENIOR	AEE	TWD
AEE_CUSDSENIOR	AEE_C	USD
AEE_CUSDSENIOR_MODRE	AEE_C	USD
AEE_CUSDLOAN_NORE	AEE_C	USD
AEE_GUSDSENIOR	AEE_G	USD
AEE_GUSDSENIOR_MODRE	AEE_G	USD
AEE_GTWDSENIOR	AEE_G	TWD
AEE_GEURSENIOR_MODRE	AEE_G	EUR
AEE_GHKDSENIOR_MODRE	AEE_G	HKD
AEGONAUDSUBORDINATE	AEGON	AUD
AEGON_MONUSDSENIOR_MODRE	AEGON_MON	USD
AENUSDSUBORDINATE_NORE	AEN	USD
AENUSDLOAN_NORE	AEN	USD
AEPUSDSENIOR	AEP	USD
AEPEURSENIOR	AEP	EUR
AEPEURSENIOR_MODRE	AEP	EUR
AEPUSDSENIOR_MODRE	AEP	USD
AEPUSDSENIOR_NORE	AEP	USD
AEPEURSENIOR_NORE	AEP	EUR
AEPUSDLOAN	AEP	USD
AEPAUDSENIOR_MODRE	AEP	AUD
AEPUSDSENIOR_MODRE	AEP	USD
AEPHKDSENIOR_MODRE	AEP	HKD
AEPUSDCVA_SENIOR	AEP	USD
AEPHKDSENIOR_NORE	AEP	HKD
AEPJPYSENIOR_NORE	AEP	JPY
AEP_APCUSDCVA_SENIOR	AEP_APC	USD
AEP_OPCUSDCVA_SENIOR	AEP_OPC	USD
AERTECUSDCVA_LOAN	AERTEC	USD
AESUSDLOAN_NORE	AES	USD
AESUSDSENIOR_NORE	AES	USD
AESUSDSECURED_NORE	AES	USD
AESHKDSENIOR_NORE	AES	HKD
AESILSSENIOR_NORE	AES	ILS
AESUSDDIGITAL_LOAN_NORE	AES	USD
AESUSDLOANNC_NORE	AES	USD
AESUSDLOANCALL	AES	USD
AESUSDLOANCALL_NORE	AES	USD
AESUSDPREFERRED_MODRE	AES	USD
AESAUDSENIOR_NORE	AES	AUD
AES_PUSDPREFERRED_MODRE	AES_P	USD
AETUSDSENIOR	AET	USD
AETUSDSENIOR_MODRE	AET	USD
AETEURSENIOR_MODRE	AET	EUR
AETEURSENIOR_NORE	AET	EUR

SENIOR_MODRE	DERIV	2/27/2002 18:30	275	275	275
SOVEREIGN	DERIV	6/21/1999	19	19	19
SENIOR	DERIV	7/24/2008 8:30	105	105	110
SOVEREIGN	DERIV	7/22/2008 18:30	25	25	30
SUBORDINATE_MODRE	DERIV	7/14/2008 13:30	57	58	58
SENIOR_3CE	DERIV	7/30/2008 8:30	800	800	800
SENIOR	DERIV	7/17/2008 18:30	62.216	61.105	61.105
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_NORE	DERIV	7/17/2008 18:30	52.8864	51.942	51.942
SENIOR_NORE	DERIV	7/17/2008 18:30	52.8864	51.942	51.942
SENIOR	DERIV	7/17/2008 18:30	62.216	61.105	61.105
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/17/2008 18:30	56	55	55
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 13:30	23	23	25
SUBORDINATE_MODRE	DERIV	7/29/2008 13:30	27	27	29
LOAN	DERIV	4/23/2004 18:30	0.23	0.23	0.23
SENIOR_MODRE	DERIV	7/29/2008 13:30	23	23	25
SUBORDINATE_MODRE	DERIV	1/3/2005 18:30	9	9	14
SENIOR	DERIV	7/2/2008 18:30	86.658	86.658	86.658
SENIOR_MODRE	DERIV	7/29/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/2/2008 18:30	78	78	78
SENIOR_NORE	DERIV	7/2/2008 18:30	73.6632	73.6632	73.6632
SENIOR_NORE	DERIV	7/2/2008 18:30	73.6632	73.6632	73.6632
SENIOR	DERIV	7/2/2008 18:30	86.658	86.658	86.658
SENIOR	DERIV	7/2/2008 18:30	86.658	86.658	86.658
SENIOR	DERIV	7/2/2008 18:30	70	70	70
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
LOAN_NORE	DERIV	6/30/2008 18:30	45	49	59
SENIOR	DERIV	7/29/2008 18:30	88.36363636	81.39130435	78
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	DERIV	7/29/2008 18:30	81.81818182	72	72
SENIOR_MODRE	DERIV	7/29/2008 18:30	81.81818182	72	72
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SUBORDINATE	DERIV	7/25/2008 13:30	77	82	87
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	200	250	300
LOAN_NORE	DERIV	7/30/2008 18:30	132	153	173
SENIOR	DERIV	7/30/2008 18:30	4.444	7.777	13.332
SENIOR	DERIV	7/30/2008 18:30	4.444	7.777	13.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	7	12
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	7	12
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	6.6108	11.3328
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	6.6108	11.3328
LOAN	DERIV	7/2/2008 18:30	24.3	28.8	33.3
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	7	12
SENIOR_MODRE	CASH	7/2/2008 18:30	27	32	37
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	7	12
CVA_SENIOR	DERIV	7/30/2008 18:30	8	14	24
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	6.6108	11.3328
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	6.6108	11.3328
CVA_SENIOR	DERIV	7/30/2008 18:30	10	17.5	30
CVA_SENIOR	DERIV	7/30/2008 18:30	4	7	12
CVA_LOAN	DERIV	2/8/2008 18:30	700	700	700
LOAN_NORE	DERIV	7/23/2008 18:30	75	85	105
SENIOR_NORE	DERIV	7/24/2008 18:30	120	120	145
SECURED_NORE	DERIV	7/24/2008 18:30	120	120	145
SENIOR_NORE	DERIV	7/24/2008 18:30	120	120	145
SENIOR_NORE	DERIV	7/24/2008 18:30	139.2	139.2	164.3333333
DIGITAL_LOAN_NORE	DERIV	10/12/2006 8:30	50	50	50
LOANNC_NORE	DERIV	10/24/2006 13:30	42	42	42
LOANCALL	DERIV	11/9/2006 13:30	67	67	67
LOANCALL_NORE	DERIV	7/23/2008 18:30	100	110	130
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_NORE	DERIV	7/24/2008 18:30	120	120	145
PREFERRED_MODRE	DERIV	10/24/2006 8:30	110	110	110
SENIOR	DERIV	7/30/2008 18:30	14.443	18.887	25.553
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	17	23
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	17	23
SENIOR_NORE	DERIV	7/30/2008 18:30	12.2772	16.0548	21.7212

275	275	275	275	275	275	275	275
19	19	19	19	19	19	19	19
120	130	145	155	157.5	160	165	175
30	30	47	55	60	65	75	85
58	58	58	60	59	58	58	58
800	800	800	800	800	800	800	800
66.66	73.326	81.103	87.769	89.991	92.213	98.879	102.212
60	66	73	79	81	83	89	92
60	66	73	79	81	83	89	92
56.664	62.3304	68.9412	74.6076	76.4964	78.3852	84.0516	86.8848
56.664	62.3304	68.9412	74.6076	76.4964	78.3852	84.0516	86.8848
66.66	73.326	81.103	87.769	89.991	92.213	98.879	102.212
60	66	73	79	81	83	89	92
60	66	73	79	81	83	89	92
60	66	73	79	81	83	89	92
60	66	73	79	81	83	89	92
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
29	34	39	43	44.5	46	49	49
33	38	43	47	48.5	50	53	53
0.23	0.23	0.23	0.23	0.23	0.23	0.23	0.23
29	34	39	43	44.5	46	49	49
16	17	18	19	20	21	25	29
108.878	131.098	142.208	149.985	151.6515	153.318	153.318	153.318
95	115	125	132	133.5	135	135	135
98	118	128	135	136.5	138	138	138
92.5512	111.4392	120.8832	127.494	128.9106	130.3272	130.3272	130.3272
92.5512	111.4392	120.8832	127.494	128.9106	130.3272	130.3272	130.3272
108.878	131.098	142.208	149.985	151.6515	153.318	153.318	153.318
108.878	131.098	142.208	149.985	151.6515	153.318	153.318	153.318
91	111	120	130	131	132	138	138
93	113	122	132	133	134	140	140
63	70	81	110	115	120	125	135
99.4137931	132.9411765	140.7692308	153.5510204	151.0255102	148.5	142.7027027	143.6470588
93	113	122	132	132	132	132	132
93	129.6176471	140.7692308	150.8571429	146.5848215	142.3125	140.9189189	141.7058824
93	132.9411765	140.7692308	150.8571429	146.5848215	142.3125	140.9189189	141.7058824
93	113	122	132	132	132	132	132
112	142	157	172	173	174	177	182
1	1	1	1	1	1	1	1
450.0000001	555	595	625	627.5	630	635	635
227	278	314	340	344	348	356	356
22.22	29.997	36.663	42.218	44.44	46.662	55.55	55.55
22.22	29.997	36.663	42.218	44.44	46.662	55.55	55.55
20	27	33	38	40	42	50	50
20	27	33	38	40	42	50	50
18.888	25.4988	31.1652	35.8872	37.776	39.6648	47.22	47.22
18.888	25.4988	31.1652	35.8872	37.776	39.6648	47.22	47.22
39.6	45	49.5	54	55.8	57.6	64.8	64.8
20	27	33	38	40	42	50	50
44	50	55	60	62	64	72	72
20	27	33	38	40	42	50	50
40	54	66	76	80	84	100	100
18.888	25.4988	31.1652	35.8872	37.776	39.6648	47.22	47.22
18.888	25.4988	31.1652	35.8872	37.776	39.6648	47.22	47.22
50	67.5	82.5	95	100	105	125	125
20	27	33	38	40	42	50	50
700	700	700	700	700	700	700	700
125	155	175	195	200	205	215	215
205	265	305	345	347.5	350	360	360
205	265	305	345	347.5	350	360	360
205	265	305	345	347.5	350	360	360
224.5238095	294.4444444	329.5967742	364.7142857	367.2162978	369.7183099	379.7260274	379.7260274
62	95	109	125	131.5	138	148	148
52	80	92	105	110.5	116	124	124
77	105	117	130	135.5	141	149	149
150	180	200	220	225	230	240	240
1	1	1	1	1	1	1	1
205	265	305	345	347.5	350	360	360
155	195	220	250	263	276	285	361
34.441	42.218	49.995	55.55	57.772	59.994	65.549	65.549
31	38	45	50	52	54	59	59
31	38	45	50	52	54	59	59
29.2764	35.8872	42.498	47.22	49.1088	50.9976	55.7196	55.7196

275
19
185
95
58
800
106.656
96
96
90.6624
90.6624
106.656
96
96
96
96
1
1
49
53
0.23
49
29
153.318
135
138
130.3272
130.3272
153.318
153.318
138
140
150
143.6470588
132
141.7058824
141.7058824
132
187
1
635
356
55.55
55.55
50
50
47.22
47.22
64.8
50
72
50
100
47.22
47.22
125
50
700
215
360
360
360
379.7260274
148
124
149
240
1
360
362
65.549
59
59
55.7196

AETEURSENIOR	AET	EUR
AETUSDSENIOR_NORE	AET	USD
AETHKDSENIOR_MODRE	AET	HKD
AETHKDSENIOR_NORE	AET	HKD
AETJPYSENIOR_NORE	AET	JPY
AETAUDSENIOR_MODRE	AET	AUD
AFC_AFLIACUSDCVA_SENIOR	AFC_AFLIAC	USD
AFGUSDSENIOR_MODRE	AFG	USD
AFGAUDSENIOR_MODRE	AFG	AUD
AFGEURSENIOR_MODRE	AFG	EUR
AFKSRUUSDBOND	AFKSRU	USD
AFLEURSENIOR_MODRE	AFL	EUR
AFLUSDSENIOR_MODRE	AFL	USD
AFSUSDSENIOR	AFS	USD
AFSUSDSENIOR	AFS	USD
AFSUSDSENIOR	AFS	USD
AFS1USDSENIOR	AFS1	USD
AGAMEDUSDLOAN_NORE	AGAMED	USD
AGCUSDSENIOR	AGC	USD
AGCUSDSENIOR_MODRE	AGC	USD
AGCUSDSENIOR_NORE	AGC	USD
AGCEURSENIOR	AGC	EUR
AGCEURSENIOR_MODRE	AGC	EUR
AGCEURSENIOR_NORE	AGC	EUR
AGILEAUDSENIOR_MODRE	AGILE	AUD
AGILEAUDSENIOR_3CE	AGILE	AUD
AGNUSDSENIOR	AGN	USD
AGNUSDSENIOR_MODRE	AGN	USD
AGNEURSENIOR	AGN	EUR
AGNEURSENIOR_MODRE	AGN	EUR
AGNUSDSENIOR_NORE	AGN	USD
AGNEURSENIOR_NORE	AGN	EUR
AGNAUDSENIOR	AGN	AUD
AGNJPYSENIOR_MODRE	AGN	JPY
AGNAUDSENIOR_MODRE	AGN	AUD
AGOUSDSENIOR_MODRE	AGO	USD
AGOAUDSENIOR_MODRE	AGO	AUD
AGOEURSENIOR_MODRE	AGO	EUR
AGTDUSDSENIOR	AGTD	USD
AGTDUSDLOAN	AGTD	USD
AGUUSDSENIOR	AGU	USD
AGUUSDSENIOR_MODRE	AGU	USD
AGUEURSENIOR_MODRE	AGU	EUR
AGUEURSENIOR_NORE	AGU	EUR
AGUEURSENIOR	AGU	EUR
AGUUSDSENIOR_NORE	AGU	USD
AGYUSDSUBORDINATE_NORE	AGY	USD
AGY_SUBUSDSUBORDINATE_NORE	AGY_SUB	USD
AGYSUSDSENIOR_NORE	AGYS	USD
AHCUSDSENIOR	AHC	USD
AHCUSDSENIOR_MODRE	AHC	USD
AHCUSDSENIOR_NORE	AHC	USD
AHCEURSENIOR_MODRE	AHC	EUR
AHCEURSENIOR_NORE	AHC	EUR
AHCEURSENIOR	AHC	EUR
AHCAUDSENIOR	AHC	AUD
AHCAUDSENIOR_MODRE	AHC	AUD
AHC_MUNIUSDSENIOR_MODRE	AHC_MUNI	USD
AHILL_2007_1A_A3USDSENIOR	AHILL_2007_1A_A3	USD
AHM04_3_MF3USDSENIOR	AHM04_3_MF3	USD
AHOUSDSENIOR	AHO	USD
AHPUSDSENIOR	AHP	USD
AHPUSDSENIOR_MODRE	AHP	USD
AHPEURSENIOR_MODRE	AHP	EUR
AHPEURSENIOR_NORE	AHP	EUR
AHPEURSENIOR	AHP	EUR
AHPUSDSENIOR_NORE	AHP	USD
AHR_06_HY3A_FUSDSENIOR	AHR_06_HY3A_F	USD
AHS_MUNIUSDSENIOR	AHS_MUNI	USD
AHS_MUNIUSDSENIOR_MODRE	AHS_MUNI	USD
AIBUSDLT2_MMR_L	AIB	USD
AIGUSDSENIOR	AIG	USD
AIGUSDSENIOR	AIG	USD
AIGUSDSENIOR_MODRE	AIG	USD

SENIOR	DERIV	7/30/2008 18:30	14.443	18.887	25.553
SENIOR_NORE	DERIV	7/30/2008 18:30	12.2772	16.0548	21.7212
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	17	23
SENIOR_NORE	DERIV	7/30/2008 18:30	12.27772	16.05548	21.72212
SENIOR_NORE	DERIV	7/30/2008 18:30	12.2772	16.0548	21.7212
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	17	23
CVA_SENIOR	DERIV	8/24/2005 13:30	230	230	230
SENIOR_MODRE	DERIV	6/20/2008 13:30	57	58.97670387	62.00986253
SENIOR_MODRE	DERIV	6/20/2008 13:30	57	58.97670387	62.00986253
SENIOR_MODRE	DERIV	6/20/2008 13:30	57	58.97670387	62.00986253
BOND	DERIV	7/30/2008 13:30	425	425	425
SENIOR_MODRE	DERIV	3/14/2003 13:30	55	55	55
SENIOR_MODRE	DERIV	7/30/2008 18:30	55	55	55
SENIOR	DERIV	6/25/2001	12	12	12
SENIOR	X_BID	1/3/2001	20	20	20
SENIOR	X_ASK	1/3/2001	20	20	20
SENIOR	DERIV	6/25/2001	12	12	12
LOAN_NORE	DERIV	6/24/2008 18:30	150	150	150
SENIOR	DERIV	2/12/2004 18:30	29.16666667	29.16666667	29.16666367
SENIOR_MODRE	DERIV	2/12/2004 18:30	26.25	26.25	26.25
SENIOR_NORE	DERIV	2/12/2004 18:30	24.79166667	24.79166667	24.79166367
SENIOR	DERIV	2/12/2004 18:30	29.16666667	29.16666667	29.16666367
SENIOR_MODRE	DERIV	2/12/2004 18:30	26.25	26.25	26.25
SENIOR_NORE	DERIV	2/12/2004 18:30	24.79166667	24.79166667	24.79166367
SENIOR_MODRE	DERIV	4/21/2008 8:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	485	502	527
SENIOR	DERIV	7/25/2008 13:30	23.331	25.553	31.108
SENIOR_MODRE	DERIV	7/25/2008 13:30	21	23	28
SENIOR	DERIV	7/2/2008 18:30	25.553	27.775	33.33
SENIOR_MODRE	DERIV	7/25/2008 13:30	21	23	28
SENIOR_NORE	DERIV	7/25/2008 13:30	19.8324	21.7212	26.4432
SENIOR_NORE	DERIV	7/25/2008 13:30	19.8324	21.7212	26.4432
SENIOR	DERIV	7/25/2008 13:30	23.331	25.553	31.108
SENIOR_MODRE	DERIV	7/25/2008 13:30	21	23	28
SENIOR_MODRE	DERIV	7/25/2008 13:30	21	23	28
SENIOR_MODRE	DERIV	7/30/2008 13:30	1024.723549	1162.025861	986.279938
SENIOR_MODRE	DERIV	7/30/2008 13:30	1032.281134	1175.583113	1001.815397
SENIOR_MODRE	DERIV	7/30/2008 13:30	1027.922664	1167.789581	992.734549
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	7/2/2008 18:30	48.884	48.884	54.439
SENIOR_MODRE	DERIV	7/29/2008 18:30	44	44	49
SENIOR_MODRE	DERIV	7/29/2008 18:30	44	44	49
SENIOR_NORE	DERIV	7/29/2008 18:30	41.5536	41.5536	46.2756
SENIOR	DERIV	7/29/2008 18:30	48.884	48.884	54.439
SENIOR_NORE	DERIV	7/29/2008 18:30	41.5536	41.5536	46.2756
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	9	14	16
SUBORDINATE_NORE	DERIV	5/4/2007 13:30	10	15	20
SENIOR_NORE	DERIV	10/24/2005 18:30	1	1	1
SENIOR	DERIV	1/24/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/24/2007 18:30	10	12	14
SENIOR_NORE	DERIV	1/24/2007 18:30	9	11	13
SENIOR_MODRE	DERIV	1/24/2007 18:30	10	12	14
SENIOR_NORE	DERIV	1/24/2007 18:30	9	11	13
SENIOR	DERIV	1/24/2007 18:30	11	13	16
SENIOR	DERIV	1/24/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/24/2007 18:30	10	12	14
SENIOR_MODRE	DERIV	7/22/2008 18:30	42.5	42.5	42.5
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2006 18:30	115	115	115
SENIOR	DERIV	2/4/2004 18:30	145	145	145
SENIOR	DERIV	7/12/2002 13:30	55.55555556	61.11111111	66.66666367
SENIOR_MODRE	DERIV	7/12/2002 13:30	50	55	60
SENIOR_MODRE	DERIV	7/12/2002 13:30	50	55	60
SENIOR_NORE	DERIV	7/12/2002 13:30	47.22222222	51.94444444	56.66666367
SENIOR	DERIV	7/12/2002 13:30	55.55555556	61.11111111	66.66666367
SENIOR_NORE	DERIV	7/12/2002 13:30	47.22222222	51.94444444	56.66666367
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/22/2008 18:30	42.5	42.5	42.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	42.5	42.5	42.5
LT2_MMR_L	DERIV	7/28/2008 13:30	100	100	105
SENIOR	DERIV	7/29/2008 13:30	305.525	305.525	294.415
SENIOR	CASH	7/29/2008 13:30	305.525	305.525	294.415
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265

34.441	42.218	49.995	55.55	57.772	59.994	65.549	65.549
29.2764	35.8872	42.498	47.22	49.1088	50.9976	55.7196	55.7196
31	38	45	50	52	54	59	59
29.27764	35.88872	42.4998	47.222	49.11088	50.99976	55.72196	55.72196
29.2764	35.8872	42.498	47.22	49.1088	50.9976	55.7196	55.7196
31	38	45	50	52	54	59	59
230	230	230	230	230	230	230	230
66.67992584	72.17407093	79.37768139	87.03049461	92.48356989	97.93664517	105.5185361	115.4215714
66.67992584	72.17407093	79.37768139	87.03049461	92.48356989	97.93664517	105.5185361	115.4215714
66.67992584	72.17407093	79.37768139	87.03049461	92.48356989	97.93664517	105.5185361	115.4215714
425	455	475	495	510	525	555	555
55	55	55	55	55	55	55	55
55	55	65	65	67.5	70	75	75
16	20	26	29	32	35	41	65
40	45	50	60	65	70	75	85
40	45	50	60	65	70	75	85
16	20	26	29	32	35	41	65
175	200	225	250	262.5	275	300	300
31.11111111	33.05555556	35	38.88888889	42.77777778	46.66666667	54.44444444	54.44444444
28	29.75	31.5	35	38.5	42	49	49
26.44444444	28.09722222	29.75	33.05555556	36.36111112	39.66666667	46.27777778	46.27777778
31.11111111	33.05555556	35	38.88888889	42.77777778	46.66666667	54.44444444	54.44444444
28	29.75	31.5	35	38.5	42	49	49
26.44444444	28.09722222	29.75	33.05555556	36.36111112	39.66666667	46.27777778	46.27777778
1	1	1	1	1	1	1	1
618	709	768	800	805	810	816	816
39.996	45.551	54.439	62.216	64.9935	67.771	76.659	76.659
36	41	49	56	58.5	61	69	69
42.218	47.773	56.661	64.438	67.2155	69.993	78.881	78.881
36	41	49	56	58.5	61	69	69
33.9984	38.7204	46.2756	52.8864	55.2474	57.6084	65.1636	65.1636
33.9984	38.7204	46.2756	52.8864	55.2474	57.6084	65.1636	65.1636
39.996	45.551	54.439	62.216	64.9935	67.771	76.659	76.659
36	41	49	56	58.5	61	69	69
36	41	49	56		61	69	69
1072.721805	1016.435998	926.085315	901.43989	840.0641565	778.688423	709.743356	666.553713
1101.960291	1050.621754	959.7738	937.746986	873.340632	808.934278	736.522384	693.945944
1083.785542	1028.363021	936.866818	912.064262	849.0828445	786.101427	714.820371	669.33948
50	50	50	50	50	50	50	50
0	0	0	0	0	0	0	0
59.994	65.549	68.882	77.77	79.4365	81.103	85.547	101.101
54	59	62	70	73	76	82	91
54	59	62	70	73	76	82	91
50.9976	55.7196	58.5528	66.108	68.9412	71.7744	77.4408	85.9404
59.994	65.549	68.882	77.77	81.103	84.436	91.102	101.101
50.9976	55.7196	58.5528	66.108	68.9412	71.7744	77.4408	85.9404
24	33	44	55	59	63	72	72
30	40	46	55	67.5	80	100	105
1	1	1	1	1	1	1	1
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
16	21	29	38	46.5	55	67	76
17	22	31	40	49	58	71	80
16	21	29	38	46.5	55	67	76
19	24	34	44	54	64	79	89
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
42.5	42.5	42.5	42.5	42.5	42.5	42.5	42.5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
115	115	115	115	115	115	115	115
145	145	145	145	145	145	145	145
72.22222222	77.77777778	83.33333333	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
65	70	75	80	80	80	80	80
65	70	75	80	80	80	80	80
61.38888889	66.11111111	70.83333333	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
72.22222222	77.77777778	83.33333333	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
61.38888889	66.11111111	70.83333333	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
42.5	42.5	42.5	42.5	42.5	42.5	47.5	47.5
42.5	42.5	42.5	42.5	42.5	42.5	47.5	47.5
140	170	185	200	200	200	200	200
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
260	255	247	242	234.5	227	207	207

65.549
55.7196
59
55.72196
55.7196
59
230
125.137015
125.137015
125.137015
555
55
75
76
96
96
76
300
54.44444444
49
46.27777778
54.44444444
49
46.27777778
1
816
76.659
69
78.881
69
65.1636
65.1636
76.659
69
69
658.258026
686.774087
660.174052
50
0
115.544
104
104
98.2176
115.544
98.2176
72
105
1
89
80
76
80
76
89
89
80
42.5
0.999999975
115
145
88.88888889
80
80
75.55555556
88.88888889
75.55555556
0.999999975
47.5
47.5
200
229.977
229.977
207

AIGEURSENIOR_MODRE	AIG	EUR
AIGEURSENIOR	AIG	EUR
AIGUSDLOAN	AIG	USD
AIGUSDSENIOR_NORE	AIG	USD
AIGJPYSENIOR_MODRE	AIG	JPY
AIGHKDSENIOR_MODRE	AIG	HKD
AIGGBPSENIOR_MODRE	AIG	GBP
AIGEURSENIOR_NORE	AIG	EUR
AIGHKDSENIOR_NORE	AIG	HKD
AIGHKDSENIOR	AIG	HKD
AIGSGDSENIOR_MODRE	AIG	SGD
AIGJPYSENIOR_NORE	AIG	JPY
AIGUSDPREFERRED_MODRE	AIG	USD
AIGAUDSENIOR_MODRE	AIG	AUD
AIGSGDSENIOR	AIG	SGD
AIGUSDDIGITAL_NORE	AIG	USD
AIGUSDSTRNOTE	AIG	USD
AIGUSDSTRNOTE	AIG	USD
AIG EIFFELUSDSENIOR_MODRE	AIG EIFFEL	USD
AIG_EIFFELUSDSENIOR_MODRE	AIG_EIFFEL	USD
AIG_PUSDPREFERRED_MODRE	AIG_P	USD
AILSUSDCVA_SENIOR	AILS	USD
AIMCOUSDASSETBACKED	AIMCO	USD
AIMCO_2006_A_CUSDASSETBACKED	AIMCO_2006_A_C	USD
AIMCO_2006_A_DUSDASSETBACKED	AIMCO_2006_A_D	USD
AIMCO_2006_AA_CUSDASSETBACKED	AIMCO_2006_AA_C	USD
AIMCO06_AA_CUSDASSETBACKED	AIMCO06_AA_C	USD
AIQUSDLOAN_NORE	AIQ	USD
AIQUSDCVA_SENIOR	AIQ	USD
AIQUSDLOANNC_NORE	AIQ	USD
AIQUSDLOANCALL	AIQ	USD
AIQUSDLOANCALL_NORE	AIQ	USD
AIQUSDCVA_LOAN	AIQ	USD
AIQUYUSDLOAN	AIQUY	USD
AIR_FRANCEEURSENIOR	AIR_FRANCE	EUR
AIRCANCADSUBORDINATE	AIRCAN	CAD
AIRCANCADSENIOR	AIRCAN	CAD
AIRCANUSDSENIOR	AIRCAN	USD
AIRCANUSDSUBORDINATE	AIRCAN	USD
AIRE_2_CUSDSENIOR	AIRE_2_C	USD
AIREM_05_1X_2C2EURASSETBACKED	AIREM_05_1X_2C2	EUR
AIRLIE1_SNR_MGMTUSDSENIOR	AIRLIE1_SNR_MGMT	USD
AIRLIE1_SUB_MGMTUSDSENIOR	AIRLIE1_SUB_MGMT	USD
AIZUSDSENIOR_MODRE	AIZ	USD
AK_MUNIUSDSENIOR_MODRE	AK_MUNI	USD
AKERO_1_AEURASSETBACKED	AKERO_1_A	EUR
AKSUSDSENIOR_NORE	AKS	USD
AKSHKDSENIOR_NORE	AKS	HKD
AKSILSSENIOR_NORE	AKS	ILS
AKSEURSENIOR_NORE	AKS	EUR
AKSUSDSENIOR_MODRE	AKS	USD
AKSAUDSENIOR_NORE	AKS	AUD
ALUSDSENIOR	AL	USD
ALUSDSENIOR_MODRE	AL	USD
ALUSDSENIOR_NORE	AL	USD
ALEURSENIOR	AL	EUR
ALEURSENIOR_MODRE	AL	EUR
ALEURSENIOR_NORE	AL	EUR
ALHKDSENIOR_MODRE	AL	HKD
ALTWDSENIOR	AL	TWD
ALHKDSENIOR_NORE	AL	HKD
ALAUDSENIOR_MODRE	AL	AUD
ALJPYSENIOR_NORE	AL	JPY
ALSGDSENIOR_MODRE	AL	SGD
AL_MUNIUSDSENIOR_MODRE	AL_MUNI	USD
ALAUNUSDLOAN	ALAUN	USD
ALGERIUSDBOND	ALGERI	USD
ALGERIUSDLOAN	ALGERI	USD
ALGERIUSDPAYMENT	ALGERI	USD
ALH_TRSTUSDCVA_SENIOR	ALH_TRST	USD
ALIXPAUSDCVA_LOAN	ALIXPA	USD
ALLUSDSENIOR	ALL	USD
ALLUSDSENIOR_MODRE	ALL	USD
ALLUSDSENIOR_NORE	ALL	USD

SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR	DERIV	7/29/2008 13:30	305.525	305.525	294.415
LOAN	DERIV	7/29/2008 13:30	247.5	247.5	238.5
SENIOR_NORE	DERIV	7/29/2008 13:30	259.71	259.71	250.266
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR_NORE	DERIV	7/29/2008 13:30	259.71	259.71	250.266
SENIOR_NORE	DERIV	7/29/2008 13:30	259.71	259.71	250.266
SENIOR	DERIV	7/29/2008 13:30	305.525	305.525	294.415
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR_NORE	DERIV	7/29/2008 13:30	245.270124	245.270124	236.3512104
PREFERRED_MODRE	DERIV	7/29/2008 13:30	412.5	412.5	397.5
SENIOR_MODRE	DERIV	7/29/2008 13:30	275	275	265
SENIOR	DERIV	7/29/2008 13:30	305.525	305.525	294.415
DIGITAL_NORE	DERIV	7/29/2008 13:30	275	275	265
STRNOTE	CASH	7/15/2008 13:30	260	260	255
STRNOTE	DERIV	7/22/2008 13:30	260	260	255
SENIOR_MODRE	DERIV	10/3/2003 18:30	75	75	75
SENIOR_MODRE	DERIV	5/30/2008 13:30	50	50	53
PREFERRED_MODRE	DERIV	12/8/2006 18:30	4	4	10
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
ASSETBACKED	DERIV	8/2/2007 13:30	650	650	650
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
ASSETBACKED	DERIV	1/23/2008 18:30	500	500	500
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LOAN_NORE	DERIV	7/25/2008 18:30	150	170	185
CVA_SENIOR	DERIV	7/25/2008 18:30	225	255	277.5
LOANNC_NORE	DERIV	9/13/2006 13:30	65	65	70
LOANCALL	DERIV	11/9/2006 13:30	100	100	105
LOANCALL_NORE	DERIV	7/25/2008 18:30	175	195	210
CVA_LOAN	DERIV	1/30/2008 8:30	400	400	400
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SUBORDINATE	DERIV	5/21/1998	525	525	525
SENIOR	DERIV	5/21/1998	225	225	225
SENIOR	DERIV	1/8/2002 18:30	600	600	600
SUBORDINATE	DERIV	2/21/2001	250	250	250
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/6/2007 13:30	350	400	475
SENIOR	DERIV	7/28/2008 13:30	105	105	105
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR_MODRE	DERIV	7/8/2008 18:30	93.8	97.1	100.8
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
ASSETBACKED	DERIV	5/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/28/2008 13:30	107	113	131
SENIOR_NORE	DERIV	7/28/2008 13:30	107	113	131
SENIOR_NORE	DERIV	7/11/2008 13:30	107	113	131
SENIOR_NORE	DERIV	7/28/2008 13:30	107	113	131
SENIOR_MODRE	DERIV	7/28/2008 13:30	113.3451	119.7009	138.7583
SENIOR_NORE	DERIV	7/28/2008 13:30	107	113	131
SENIOR	DERIV	7/29/2008 18:30	5.555	8.888	12.221
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR_NORE	DERIV	7/29/2008 18:30	4.722	7.5552	10.3884
SENIOR	DERIV	7/29/2008 18:30	5.555	8.888	12.221
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR_NORE	DERIV	7/29/2008 18:30	4.722	7.5552	10.3884
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR	DERIV	7/29/2008 18:30	5.5555	8.8888	12.2221
SENIOR_NORE	DERIV	7/29/2008 18:30	4.722	7.5552	10.3884
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR_NORE	DERIV	7/29/2008 18:30	4.722	7.5552	10.3884
SENIOR_MODRE	DERIV	7/29/2008 18:30	5	8	11
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	35
LOAN	DERIV	3/13/2003 18:30	500	500	500
BOND	DERIV	5/20/2004 8:30	100	100	100
LOAN	DERIV	10/18/2002 18:30	485	485	485
PAYMENT	DERIV	10/18/2002 18:30	485	485	485
CVA_SENIOR	DERIV	1/29/2007 18:30	2	2	2
CVA_LOAN	DERIV	7/28/2007 8:30	200	200	200
SENIOR	DERIV	7/28/2008 18:30	46.662	46.662	54.439
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_NORE	DERIV	7/28/2008 18:30	39.6648	39.6648	46.2756

260	255	247	242	234.5	227	207	207
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
234	229.5	222.3	217.8	211.05	204.3	186.3	186.3
245.544	240.822	233.2668	228.5448	221.4618	214.3788	195.4908	195.4908
260	255	247	242	234.5	227	207	207
260	255	247	242	234.5	227	207	207
260	255	247	242	234.5	227	207	207
245.544	240.822	233.2668	228.5448	221.4618	214.3788	195.4908	195.4908
245.544	240.822	233.2668	228.5448	221.4618	214.3788	195.4908	195.4908
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
260	255	247	242	234.5	227	207	207
231.8917536	227.4322968	220.2971659	215.8377091	209.1485239	202.4593387	184.6215115	184.6215115
390	382.5	370.5	363	351.75	340.5	310.5	310.5
260	255	247	242	234.5	227	207	207
288.86	283.305	274.417	268.862	260.5295	252.197	229.977	229.977
260	255	247	242	234.5	227	207	207
245	245	245	235	227.5	220	200	200
245	245	245	235	227.5	220	200	200
75	75	75	75	75	75	75	75
55	57	61	65	66.5	68	70	75
15	18	23	28	31.5	35	42	50
2	2	2	5.5	10.75	16	46	76
650	650	650	650	650	650	650	650
700	700	700	700	700	700	700	700
1000	1000	1000	1000	1000	1000	1000	1000
500	500	500	500	500	500	500	500
750	750	750	750	750	750	750	750
220	275	320	340		365	379.9997498	379.9999859
330	412.5	480	510	528.75	547.5	569.9996246	569.9999789
94	132	161	190	199.5	209	228	228
129	167	196	225	234.5	244	263	263
245	300	345	365	377.5	390	404.9997498	404.9999859
400	400	400	400	400	400	400	400
0	0	0	0	0	0	0	0
24	24	24	24	24	24	24	24
525	525	525	525	525	525	525	525
225	225	225	225	225	225	225	225
600	600	600	600	600	600	600	600
250	250	250	250	250	250	250	250
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
475	475	475	475	475	475	475	475
105	105	105	105	105	105	105	105
1500	1500	1500	1500	1500	1500	1500	1500
105.8	112	118.9	125	128.35	131.7	139.3	149.2
5	5	5	5	5	5	5	5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
179	249	294	315	324	333	342	342
179	249	294	315	324	333	342	342
179	249	294	315	324	333	342	342
179	249	294	315	324	333	342	342
189.6147	263.7657	311.4342	333.6795	343.2132	352.7469	362.2806	362.2806
179	249	294	315	324	333	342	342
17.776	24.442	29.997	36.663	38.3295	39.996	43.329	48.884
16	22	27	33	34.5	36	39	44
15.1104	20.7768	25.4988	31.1652	32.5818	33.9984	36.8316	41.5536
17.776	24.442	29.997	36.663	38.3295	39.996	43.329	48.884
16	22	27	33	34.5	36	39	44
15.1104	20.7768	25.4988	31.1652	32.5818	33.9984	36.8316	41.5536
16	22	27	33	34.5	36	39	44
17.7776	24.4442	29.9997	36.6663	38.33295	39.9996	43.3329	48.8884
15.1104	20.7768	25.4988	31.1652	32.5818	33.9984	36.8316	41.5536
16	22	27	33	34.5	36	39	44
15.1104	20.7768	25.4988	31.1652	32.5818	33.9984	36.8316	41.5536
16	22	27	33	34.5	36	39	44
35	35	35	35	35	35	42	42
500	500	500	500	500	500	500	500
100	100	100	100	100	100	100	100
485	485	485	485	485	485	485	485
485	485	485	485	485	485	485	485
2	2	2	6	11	16	46	76
225	250	300	325	337.5	350	400	400
59.994	68.882	76.659	83.325	84.9915	86.658	91.102	91.102
54	62	69	75	76.5	78	82	82
50.9976	58.5528	65.1636	70.83	72.2466	73.6632	77.4408	77.4408

207
229.977
186.3
195.4908
207
207
207
195.4908
195.4908
229.977
207
184.6215115
310.5
207
229.977
207
200
200
75
80
50
106
650
700
1000
500
750
379.9999945
569.9999918
228
263
404.9999945
400
0
24
525
225
600
250
0.999999975
475
105
1500
158.9
5
0.999999975
342
342
342
342
362.2806
342
54.439
49
46.2756
54.439
49
46.2756
49
54.4439
46.2756
49
46.2756
49
42
500
100
485
485
106
400
91.102
82
77.4408

ALLEURSENIOR	ALL	EUR
ALLEURSENIOR_MODRE	ALL	EUR
ALLEURSENIOR_NORE	ALL	EUR
ALLAUDSENIOR_MODRE	ALL	AUD
ALLHKDSENIOR_MODRE	ALL	HKD
ALLUSDCVA_SENIOR	ALL	USD
ALLHKDSENIOR_NORE	ALL	HKD
ALLSGDSENIOR_MODRE	ALL	SGD
ALLJPYSENIOR_MODRE	ALL	JPY
ALLJPYSENIOR_NORE	ALL	JPY
ALL_USDSENIOR	ALL_	USD
ALL_LIFEUSDSENIOR_MODRE	ALL_LIFE	USD
ALL_LIFEUSDCVA_SENIOR	ALL_LIFE	USD
ALLFINPORT1EURSENIOR	ALLFINPORT1	EUR
ALLFINPRORT2USDSENIOR_NORE	ALLFINPRORT2	USD
ALLFSAUSDSENIOR	ALLFSA	USD
ALLIUSDCVA_LOAN	ALLI	USD
ALLIUSDCVA_SENIOR	ALLI	USD
ALLILUSDSENIOR	ALLIL	USD
ALLILFSAUSDSENIOR	ALLILFSA	USD
ALLLAUUSDCVA_LOAN	ALLLAU	USD
ALLLAUUSDLOAN_NORE	ALLLAU	USD
ALLLAUUSDLOANCALL	ALLLAU	USD
ALLLAUUSDLOANCALL_NORE	ALLLAU	USD
ALLNCEEURSENIOR_MMR_L	ALLNCE	EUR
ALLTECUSDSENIOR_NORE	ALLTEC	USD
ALPUSDPREFERRED_MODRE	ALP	USD
ALP_PUSDPREFERRED_MODRE	ALP_P	USD
ALPHA_07_1A_3USDSENIOR	ALPHA_07_1A_3	USD
ALPHA_2007_1A_3USDSENIOR	ALPHA_2007_1A_3	USD
ALPHA_MEZZ_2007USDCVA_SENIOR	ALPHA_MEZZ_2007	USD
ALPHA20071A3USDSENIOR	ALPHA20071A3	USD
ALTELAUDSENIOR	ALTEL	AUD
ALTELAUDSENIOR_MODRE	ALTEL	AUD
ALTELEURSENIOR	ALTEL	EUR
ALTELEURSENIOR_MODRE	ALTEL	EUR
ALTELEURSENIOR_NORE	ALTEL	EUR
ALTELHKDSENIOR_MODRE	ALTEL	HKD
ALTELHKDSENIOR_NORE	ALTEL	HKD
ALTELJPYSENIOR_MODRE	ALTEL	JPY
ALTELSGDSENIOR_MODRE	ALTEL	SGD
ALTELTWDSENIOR	ALTEL	TWD
ALTELUSDSENIOR	ALTEL	USD
ALTELUSDSENIOR_MODRE	ALTEL	USD
ALTELUSDSENIOR_NORE	ALTEL	USD
ALTELJPYSENIOR_NORE	ALTEL	JPY
ALTELGBPSENIOR_MODRE	ALTEL	GBP
ALTELUSDLOAN_NORE	ALTEL	USD
ALTEL_COMUSDLOAN_NORE	ALTEL_COM	USD
ALTRANUSDSENIOR_NORE	ALTRAN	USD
ALTRANUSDCVA_LOAN	ALTRAN	USD
ALTRANUSDLOAN_NORE	ALTRAN	USD
ALTS_05_1A_CUSDSENIOR	ALTS_05_1A_C	USD
ALTS_05_2A_BUSDSENIOR	ALTS_05_2A_B	USD
ALTS_05_2A_CUSDSENIOR	ALTS_05_2A_C	USD
ALTS_05_2A_DUSDSENIOR	ALTS_05_2A_D	USD
ALTS_06_3A_CUSDSENIOR	ALTS_06_3A_C	USD
ALTS_2005_1A_BUSDSENIOR	ALTS_2005_1A_B	USD
ALTS_2005_2A_BUSDSENIOR	ALTS_2005_2A_B	USD
ALZHKDSUBORDINATE	ALZ	HKD
ALZJPYSENIOR_MMR_L	ALZ	JPY
ALZEURCVA_SENIOR	ALZ	EUR
ALZ_SUBEURSUBORDINATE	ALZ_SUB	EUR
ALZ_SUBEURSUBORDINATE_MMR_L	ALZ_SUB	EUR
AMUSDSENIOR_MODRE	AM	USD
AMATUSDSENIOR	AMAT	USD
AMATUSDSENIOR_NORE	AMAT	USD
AMATUSDSENIOR_MODRE	AMAT	USD
AMATEURSENIOR_MODRE	AMAT	EUR
AMATEURSENIOR_NORE	AMAT	EUR
AMATEURSENIOR	AMAT	EUR
AMATJPYSENIOR_MODRE	AMAT	JPY
AMBACUSDSENIOR	AMBAC	USD
AMBACUSDSENIOR	AMBAC	USD

SENIOR	DERIV	7/28/2008 18:30	46.662	46.662	54.439
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_NORE	DERIV	7/28/2008 18:30	39.6648	39.6648	46.2756
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
CVA_SENIOR	DERIV	7/28/2008 18:30	42	42	49
SENIOR_NORE	DERIV	7/28/2008 18:30	39.6648	39.6648	46.2756
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_MODRE	DERIV	7/28/2008 18:30	42	42	49
SENIOR_NORE	DERIV	7/28/2008 18:30	39.6648	39.6648	46.2756
SENIOR	DERIV	4/11/2006 18:30	10	10	9
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/28/2008 18:30	42	42	49
SENIOR	DERIV	6/28/2007 8:30	1	1	1
SENIOR_NORE	DERIV	4/16/2008 13:30	93	94	94
SENIOR	DERIV	5/9/2000	25	25	25
CVA_LOAN	DERIV	10/22/2007 18:30	500	500	500
CVA_SENIOR	DERIV	10/5/2007 13:30	1	1	1
SENIOR	CASH	7/15/1998	10	10	10
SENIOR	DERIV	9/28/1999	25	25	25
CVA_LOAN	DERIV	10/5/2006 13:30	98	98	98
LOAN_NORE	DERIV	7/22/2008 18:30	87	87	87
LOANCALL	DERIV	11/9/2006 13:30	78	78	78
LOANCALL_NORE	DERIV	7/22/2008 18:30	112	112	112
SENIOR_MMR_L	DERIV	5/13/2008 13:30	150	150	150
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/23/2006 13:30	6	6	6
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
CVA_SENIOR	DERIV	5/6/2008 18:30	15000	15000	15000
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR_NORE	DERIV	7/30/2008 18:30	23.6	23.6	23.6
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR_NORE	DERIV	7/30/2008 18:30	23.6	23.6	23.6
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	27.775
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR_NORE	DERIV	7/30/2008 18:30	23.6	23.6	23.6
SENIOR_NORE	DERIV	7/30/2008 18:30	23.6	23.6	23.6
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
LOAN_NORE	DERIV	12/3/2007 13:30	100	100	135
LOAN_NORE	DERIV	7/25/2008 18:30	25	40	70
SENIOR_NORE	DERIV	7/29/2008 18:30	465	515	565
CVA_LOAN	DERIV	7/30/2008 18:30	251.6981132	279.0566038	306.4150943
LOAN_NORE	DERIV	7/30/2008 18:30	251.6981132	279.0566038	306.4150943
SENIOR	DERIV	9/15/2006 13:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SUBORDINATE	DERIV	7/25/2008 13:30	43	46	49
SENIOR_MMR_L	DERIV	7/24/2008 13:30	17	20	23
CVA_SENIOR	DERIV	7/24/2008 13:30	17	20	23
SUBORDINATE	DERIV	11/25/2003 18:30	41	41	41
SUBORDINATE_MMR_L	DERIV	4/2/2004 13:30	47	47	47
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
SENIOR	DERIV	7/29/2008 13:30	22.22	22.22	22.22
SENIOR_NORE	DERIV	7/29/2008 13:30	18.888	18.888	18.888
SENIOR_MODRE	DERIV	7/29/2008 13:30	20	20	20
SENIOR_MODRE	DERIV	7/29/2008 13:30	20	20	20
SENIOR_NORE	DERIV	7/29/2008 13:30	18.888	18.888	18.888
SENIOR	DERIV	7/29/2008 13:30	22.22	22.22	22.22
SENIOR_MODRE	DERIV	7/29/2008 13:30	20	20	20
SENIOR	CASH	7/30/2008 18:30	890.223806	1071.58494	1321.199365
SENIOR	DERIV	7/30/2008 18:30	890.223806	1071.58494	1321.199365

59.994	68.882	76.659	83.325	84.9915	86.658	91.102	91.102
54	62	69	75	76.5	78	82	82
50.9976	58.5528	65.1636	70.83	72.2466	73.6632	77.4408	77.4408
54	62	69	75	76.5	78	82	82
54	62	69	75	76.5	78	82	82
54	62	69	75	76.5	78	82	82
50.9976	58.5528	65.1636	70.83	72.2466	73.6632	77.4408	77.4408
54	62	69	75	76.5	78	82	82
54	62	69	75	76.5	78	82	82
50.9976	58.5528	65.1636	70.83	72.2466	73.6632	77.4408	77.4408
14	18	21	24	28	32	42	42
1	1	1	1	1	1	1	1
54	62	69	75	76.5	78	82	82
1	1	1	1	1	1	1	1
94	95	96	99	99.5	100	104	108
25	30	35	40	42.5	45	50	55
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
10	13	17	20	21.5	23	27	27
25	30	35	40	42.5	45	50	55
118	168	192	219	228.5	238	251	251
121	197	236	275	289.5	304	325	325
94	134	154	175	182.5	190	201	201
146	222	261	300	314.5	329	350	350
150	150	150	150	150	150	150	150
140	145	150	175	182.5	190	200	200
1	1	1	1	1	1	1	1
14	20	30	40	45	50	60	60
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
15000	15000	15000	15000	15000	15000	15000	15000
1	1	1	1	1	1	1	1
47.773	69.993	81.103	92.213	93.8795	95.546	98.879	98.879
43	63	73	83	84.5	86	89	89
47.773	69.993	81.103	92.213	93.8795	95.546	98.879	98.879
43	63	73	83	84.5	86	89	89
40.592	59.472	68.912	78.352	79.768	81.184	84.016	84.016
43	63	73	83	84.5	86	89	89
40.592	59.472	68.912	78.352	79.768	81.184	84.016	84.016
43	63	73	83	84.5	86	89	89
43	63	73	83	84.5	86	89	89
47.773	69.993	81.103	92.213	93.8795	95.546	98.879	98.879
47.773	69.993	81.103	92.213	93.8795	95.546	98.879	98.879
43	63	73	83	84.5	86	89	89
40.592	59.472	68.912	78.352	79.768	81.184	84.016	84.016
40.592	59.472	68.912	78.352	79.768	81.184	84.016	84.016
43	63	73	83	84.5	86	89	89
215	285	330	360	367.5	375	400	425
150	195	205	205	205	205	205	205
765	865	905	925	925	925	925	925
415.8490566	525.2830189	558.1132075	580	585.4716981	590.9433962	596.4150943	596.4150943
415.8490566	525.2830189	558.1132075	580	585.4716981	590.9433962	596.4150943	596.4150943
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
64	80	90	100	101	102	104	109
35	43	49	55	56	57	59	62
35	43	49	55	56	57	59	62
41	41	41	41	41	41	41	41
47	47	47	47	47	47	47	47
1	1	1	1	1	1	1	1
27.775	38.885	46.662	54.439	56.1055	57.772	61.105	61.105
23.61	33.054	39.6648	46.2756	47.6922	49.1088	51.942	51.942
25	35	42	49	50.5	52	55	55
25	35	42	49	50.5	52	55	55
23.61	33.054	39.6648	46.2756	47.6922	49.1088	51.942	51.942
27.775	38.885	46.662	54.439	56.1055	57.772	61.105	61.105
25	35	42	49	50.5	52	55	55
1216.216736	1165.20609	1121.282169	1073.31615	1023.945846	974.575542	898.813749	819.374535
1216.216736	1165.20609	1121.282169	1073.31615	1023.945846	974.575542	898.813749	819.374535

91.102
82
77.4408
82
82
82
77.4408
82
82
77.4408
42
1
82
1
113
55
500
1
27
55
251
325
201
350
150
200
1
60
1
1
15000
1
98.879
89
98.879
89
84.016
89
84.016
89
89
98.879
98.879
89
84.016
84.016
89
425
205
925
596.4150943
596.4150943
1
0.999999975
1
1
1
1
1
114
65
65
41
47
1
61.105
51.942
55
55
51.942
61.105
55
802.099745
802.099745

AMBACEURSENIOR	AMBAC	EUR
AMBACEURSENIOR_MODRE	AMBAC	EUR
AMBACUSDSENIOR_NORE	AMBAC	USD
AMBACUSDSENIOR_MODRE	AMBAC	USD
AMBACAUDSENIOR_MODRE	AMBAC	AUD
AMBACEURSENIOR_NORE	AMBAC	EUR
AMBACJPYSENIOR_MODRE	AMBAC	JPY
AMBACHKDSENIOR_MODRE	AMBAC	HKD
AMBACSGDSENIOR_MODRE	AMBAC	SGD
AMBACUSDDIGITAL_NORE	AMBAC	USD
AMCELLUSDLOAN_NORE	AMCELL	USD
AMCENTUSDLOAN_NORE	AMCENT	USD
AMDUSDSENIOR_NORE	AMD	USD
AMDHKDSENIOR_NORE	AMD	HKD
AMDAUDSENIOR_NORE	AMD	AUD
AMDUSDLOAN_NORE	AMD	USD
AMDUSDDIGITAL_NORE	AMD	USD
AMEYGBPSENIOR	AMEY	GBP
AMG_COUSDSENIOR_MODRE	AMG_CO	USD
AMGENUSDSENIOR_MODRE	AMGEN	USD
AMGENEURSENIOR_MODRE	AMGEN	EUR
AMGENAUDSENIOR_MODRE	AMGEN	AUD
AMGNUSDSENIOR	AMGN	USD
AMGNUSDSENIOR_MODRE	AMGN	USD
AMGNEURSENIOR_MODRE	AMGN	EUR
AMGNEURSENIOR_NORE	AMGN	EUR
AMGNEURSENIOR	AMGN	EUR
AMGNUSDSENIOR_NORE	AMGN	USD
AMGNHKDSENIOR_MODRE	AMGN	HKD
AMGNHKDSENIOR_NORE	AMGN	HKD
AMGNJPYSENIOR_MODRE	AMGN	JPY
AMGNJPYSENIOR_NORE	AMGN	JPY
AMGNAUDSENIOR_MODRE	AMGN	AUD
AMGNSGDSENIOR_MODRE	AMGN	SGD
AMITUSDSENIOR	AMIT	USD
AMIT_05_1_M9USDSENIOR	AMIT_05_1_M9	USD
AMIT_05_2_M9USDSENIOR	AMIT_05_2_M9	USD
AMIT_05_4_M8USDSENIOR	AMIT_05_4_M8	USD
AMIT_05_4_M9USDSENIOR	AMIT_05_4_M9	USD
AMIT_05_4_M9_USDSENIOR	AMIT_05_4_M9_	USD
AMIT052M6USDSENIOR	AMIT052M6	USD
AMIT1USDSENIOR	AMIT1	USD
AMIT2USDSENIOR	AMIT2	USD
AMKRUSDSENIOR_NORE	AMKR	USD
AMKRHKDSENIOR_NORE	AMKR	HKD
AMKRILSSENIOR_NORE	AMKR	ILS
AMKREURSENIOR_NORE	AMKR	EUR
AMKRHKDSENIOR_MODRE	AMKR	HKD
AMKRUSDSENIOR_MODRE	AMKR	USD
AMKRUSDDIGITAL_NORE	AMKR	USD
AMMCUSDASSETBACKED	AMMC	USD
AMMC_2005_4_A2USDASSETBACKED	AMMC_2005_4_A2	USD
AMMC_2005_5_A1AUSDASSETBACKED	AMMC_2005_5_A1A	USD
AMMC_2005_5_A1RUSDASSETBACKED	AMMC_2005_5_A1R	USD
AMMC_2006_6_A1AUSDASSETBACKED	AMMC_2006_6_A1A	USD
AMMC_2006_6_A1A_40_55USDASSETBACKED	AMMC_2006_6_A1A_40_55	USD
AMMC_2006_6_A1A_40_60USDASSETBACKED	AMMC_2006_6_A1A_40_60	USD
AMMC_2006_6_A1RUSDASSETBACKED	AMMC_2006_6_A1R	USD
AMMC_2006_7A_DUSDASSETBACKED	AMMC_2006_7A_D	USD
AMMC_VUSDSENIOR_NORE	AMMC_V	USD
AMMC_V_A1RUSDSENIOR_NORE	AMMC_V_A1R	USD
AMMC_VIUSDSENIOR_NORE	AMMC_VI	USD
AMMC_VI_A1RUSDSENIOR_NORE	AMMC_VI_A1R	USD
AMMC06_7A_DUSDASSETBACKED	AMMC06_7A_D	USD
AMMCIVUSDSENIOR_NORE	AMMCIV	USD
AMMCVUSDSENIOR_NORE	AMMCV	USD
AMPUSDSENIOR	AMP	USD
AMPUSDSENIOR_MODRE	AMP	USD
AMRUSDSENIOR	AMR	USD
AMREURSENIOR	AMR	EUR
AMRECUSENIOR	AMR	ECU
AMRUSDSENIOR	AMR	USD
AMRUSDSENIOR	AMR	USD
AMRUSDSENIOR_MODRE	AMR	USD

SENIOR	DERIV	7/30/2008 18:30	892.603333	1076.561699	1332.216588
SENIOR_MODRE	DERIV	7/30/2008 18:30	892.603333	1076.561699	1332.216588
SENIOR_NORE	DERIV	7/30/2008 18:30	868.30299	1039.172533	1273.236584
SENIOR_MODRE	DERIV	7/30/2008 18:30	890.223806	1071.58494	1321.199365
SENIOR_MODRE	DERIV	7/30/2008 18:30	895.843938	1083.288767	1347.709003
SENIOR_NORE	DERIV	7/30/2008 18:30	870.548498	1043.865513	1283.596263
SENIOR_MODRE	DERIV	7/30/2008 18:30	888.255899	1067.319527	1310.713359
SENIOR_MODRE	DERIV	7/30/2008 18:30	889.840737	1070.976199	1320.061771
SENIOR_MODRE	DERIV	7/30/2008 18:30	888.506082	1068.273776	1313.964309
DIGITAL_NORE	DERIV	7/30/2008 18:30	868.30299	1039.172533	1273.236584
LOAN_NORE	DERIV	5/14/2008 18:30	80	80	80
LOAN_NORE	DERIV	1/8/2007 18:30	1	1	1
SENIOR_NORE	DERIV	7/28/2008 13:30	1443.251331	1262.338523	1196.774915
SENIOR_NORE	DERIV	7/28/2008 13:30	1442.306473	1261.464423	1195.581297
SENIOR_NORE	DERIV	7/28/2008 13:30	1456.115293	1277.020179	1217.758014
LOAN_NORE	DERIV	5/27/2008 18:30	46	66	93
DIGITAL_NORE	DERIV	7/28/2008 13:30	1443.251331	1262.338523	1196.774915
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/18/2008 13:30	560	560	560
SENIOR_MODRE	DERIV	7/18/2008 13:30	560	560	560
SENIOR_MODRE	DERIV	7/18/2008 13:30	560	560	560
SENIOR	DERIV	7/30/2008 18:30	11.11	13.332	15.554
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	11.3328	13.2216
SENIOR	DERIV	7/30/2008 18:30	11.11	13.332	15.554
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	11.3328	13.2216
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_NORE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	11.3328	13.2216
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	12	14
SENIOR	DERIV	9/27/2005 18:30	36	35	35
SENIOR	DERIV	1/10/2007 18:30	1	1	1
SENIOR	DERIV	3/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	6/27/2006 18:30	1	1	1
SENIOR	DERIV	2/12/2007 18:30	1	1	1
SENIOR	DERIV	10/14/2005 13:30	235	235	235
SENIOR	DERIV	9/29/2005 13:30	36	34	34
SENIOR	DERIV	3/2/2005 13:30	35	35	35
SENIOR_NORE	DERIV	7/30/2008 18:30	320	340	397
SENIOR_NORE	DERIV	7/30/2008 18:30	320	340	397
SENIOR_NORE	DERIV	7/30/2008 18:30	320	340	397
SENIOR_NORE	DERIV	7/30/2008 18:30	320	340	397
SENIOR_MODRE	DERIV	7/30/2008 18:30	338.976	360.162	420.5421
SENIOR_MODRE	DERIV	7/30/2008 18:30	338.976	360.162	420.5421
DIGITAL_NORE	DERIV	7/30/2008 18:30	320	340	397
ASSETBACKED	DERIV	8/7/2007 8:30	430	430	430
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	105	105	105
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	105	105	105
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_NORE	DERIV	12/6/2006 13:30	10	10	10
SENIOR_NORE	DERIV	12/21/2005 13:30	13	13	13
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
SENIOR_NORE	DERIV	6/20/2006 13:30	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
SENIOR_NORE	DERIV	12/27/2005 13:30	10.5	10.5	10.5
SENIOR	DERIV	5/27/2008 18:30	65	65	65
SENIOR_MODRE	DERIV	5/27/2008 18:30	65	65	65
SENIOR	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235
SENIOR	DERIV	7/23/2008 18:30	760.092225	989.311536	2554.672394
SENIOR	DERIV	3/13/2002 18:30	400	400	400
SENIOR	X_BID	3/13/2002 18:30	400	400	400
SENIOR	X_ASK	3/13/2002 18:30	400	400	400
SENIOR_MODRE	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235

1230.284166	1180.840747	1137.403602	1089.020841	1038.47278	987.924719	909.444998	825.811896
1230.284166	1180.840747	1137.403602	1089.020841	1038.47278	987.924719	909.444998	825.811896
1172.221776	1122.781256	1080.416822	1034.660529	988.1033795	941.54623	870.395074	796.062533
1216.216736	1165.20609	1121.282169	1073.31615	1023.945846	974.575542	898.813749	819.374535
1253.291324	1209.895186	1171.503189	1126.704817	1077.56757	1028.430323	953.21618	876.776548
1185.381413	1137.344047	1095.372976	1049.177475	1001.496812	953.816148	880.106703	801.861523
1198.533199	1140.128767	1089.718165	1036.962388	985.247459	933.53253	852.752687	763.491167
1215.059322	1164.187418	1120.42056	1072.593415	1023.200601	973.807787	897.523202	815.188875
1205.556602	1151.126336	1104.252206	1054.236105	1003.926307	953.616509	875.553707	789.05402
1172.221776	1122.781256	1080.416822	1034.660529	988.1033795	941.54623	870.395074	796.062533
90	100	110	120	125	130	140	150
1	1	1	1	1	1	1	1
1630.202166	1609.42238	1583.89414	1600.202273	1555.591175	1510.980077	1445.0665	1338.17056
1627.776958	1606.977272	1581.554196	1597.854676	1553.143702	1508.432728	1441.531251	1329.836445
1687.007166	1684.324549	1673.848815	1707.490678	1670.985548	1634.480418	1586.579469	1500.21739
127	152	170	180	185	190	195	195
1630.202166	1609.42238	1583.89414	1600.202273	1555.591175	1510.980077	1445.0665	1338.17056
24	24	24	24	24	24	24	24
1	1	1	1	1	1	1	1
530	490	470	460	452.5	445	435	435
530	490	470	460	452.5	445	435	435
530	490	470	460	452.5	445	435	435
26.664	37.774	48.884	57.772	61.6605	65.549	73.326	73.326
24	34	44	52	55.5	59	66	66
24	34	44	52	55.5	59	66	66
22.6656	32.1096	41.5536	49.1088	52.4142	55.7196	62.3304	62.3304
26.664	37.774	48.884	57.772	61.6605	65.549	73.326	73.326
22.6656	32.1096	41.5536	49.1088	52.4142	55.7196	62.3304	62.3304
24	34	44	52	55.5	59	66	66
24	34	34.73684211	49.02857143	52.94155844	56.85454545	61.40869565	66
24	34	44	52	55.5	59	66	66
22.6656	32.1096	41.5536	49.1088	52.4142	55.7196	62.3304	62.3304
24	34	44	52	55.5	59	66	66
24	34	44	52	55.5	59	66	66
35	35	35	35	35	35	35	35
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
235	235	235	235	235	235	235	235
34	34	34	34	34	34	34	34
35	35	35	35	35	35	35	35
490	565	600	635	637.5	640	645	645
490	565	600	635	637.5	640	645	645
490	565	600	635	637.5	640	645	645
490	565	600	635	637.5	640	645	645
519.057	598.5045	635.58	672.6555	675.30375	677.952	683.2485	683.2485
519.057	598.5045	635.58	672.6555	675.30375	677.952	683.2485	683.2485
490	565	600	635	637.5	640	645	645
430	430	430	430	430	430	430	430
65	65	65	65	65	65	65	65
65	65	65	65	65	65	65	65
105	105	105	105	105	105	105	105
65	65	65	65	65	65	65	65
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
105	105	105	105	105	105	105	105
750	750	750	750	750	750	750	750
10	10	10	10	10	10	10	10
13	13	13	13	13	13	13	13
10	10	10	10	10	10	10	10
15	15	15	15	15	15	15	15
700	700	700	700	700	700	700	700
10	10	10	10	10	10	10	10
10.5	10.5	10.5	10.5	10.5	10.5	10.5	10.5
70	80	85	90	95	100	110	120
70	80	85	90	95	100	110	120
3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172
3176.649152	2946.533423	2747.424744	2578.212117	2443.889255	2309.566392	2076.851867	1796.840664
400	400	400	400	400	400	400	400
400	400	400	400	400	400	400	400
400	400	400	400	400	400	400	400
3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172

806.70787
806.70787
779.934977
802.099745
862.092312
784.032117
741.30783
796.318687
767.547455
779.934977
150
1
1314.671219
1303.695806
1483.242121
195
1314.671219
24
1
435
435
435
73.326
66
66
62.3304
73.326
62.3304
66
66
66
62.3304
66
66
35
1
0.999999975
1
1
1
235
34
35
645
645
645
645
683.2485
683.2485
645
430
65
65
105
65
130
110
105
750
10
13
10
15
700
10
10.5
130
130
1681.693507
1724.265698
400
400
400
1681.693507

AMRUSDSENIOR_NORE	AMR	USD
AMREURSENIOR_MODRE	AMR	EUR
AMREURSENIOR_NORE	AMR	EUR
AMRHKDSENIOR_NORE	AMR	HKD
AMRILSSENIOR_NORE	AMR	ILS
AMRUSDSENIOR_MMR_L	AMR	USD
AMRUSDDIGITAL_NORE	AMR	USD
AMRUSDLOAN_NORE	AMR	USD
AMR_1USDSENIOR_MODRE	AMR_1	USD
AMR_1USDSENIOR_NORE	AMR_1	USD
AMR_1USDSENIOR	AMR_1	USD
AMR_IUSDLOAN_NORE	AMR_I	USD
AMSI 05-R10 M9USDSENIOR	AMSI 05-R10 M9	USD
AMSI 05-R11 M9USDSENIOR	AMSI 05-R11 M9	USD
AMSI_03_8_MV6USDSENIOR	AMSI_03_8_MV6	USD
AMSI_04_R10_M7USDSENIOR	AMSI_04_R10_M7	USD
AMSI_04_R11_M8USDSENIOR	AMSI_04_R11_M8	USD
AMSI_04_R11_M9USDSENIOR	AMSI_04_R11_M9	USD
AMSI_04_R12_M8USDSENIOR	AMSI_04_R12_M8	USD
AMSI_04_R3_M6USDSENIOR	AMSI_04_R3_M6	USD
AMSI_04_R4_M6USDSENIOR	AMSI_04_R4_M6	USD
AMSI_04_R8_M8USDSENIOR	AMSI_04_R8_M8	USD
AMSI_04_R8_M9USDSENIOR	AMSI_04_R8_M9	USD
AMSI_04_R9_M7USDSENIOR	AMSI_04_R9_M7	USD
AMSI_05_R1_M5USDSENIOR	AMSI_05_R1_M5	USD
AMSI_05_R1_M8USDSENIOR	AMSI_05_R1_M8	USD
AMSI_05_R10_M5USDSENIOR	AMSI_05_R10_M5	USD
AMSI_05_R10_M8USDSENIOR	AMSI_05_R10_M8	USD
AMSI_05_R10_M9USDSENIOR	AMSI_05_R10_M9	USD
AMSI_05_R11_M5USDSENIOR	AMSI_05_R11_M5	USD
AMSI_05_R11_M8USDSENIOR	AMSI_05_R11_M8	USD
AMSI_05_R11_M9USDSENIOR	AMSI_05_R11_M9	USD
AMSI_05_R2_M6USDSENIOR	AMSI_05_R2_M6	USD
AMSI_05_R2_M8USDSENIOR	AMSI_05_R2_M8	USD
AMSI_05_R2_M9USDSENIOR	AMSI_05_R2_M9	USD
AMSI_05_R3_M4USDSENIOR	AMSI_05_R3_M4	USD
AMSI_05_R3_M9USDSENIOR	AMSI_05_R3_M9	USD
AMSI_05_R4_M10USDSENIOR	AMSI_05_R4_M10	USD
AMSI_05_R4_M8USDSENIOR	AMSI_05_R4_M8	USD
AMSI_05_R4_M9USDSENIOR	AMSI_05_R4_M9	USD
AMSI_05_R5_M5USDSENIOR	AMSI_05_R5_M5	USD
AMSI_05_R5_M7USDSENIOR	AMSI_05_R5_M7	USD
AMSI_05_R5_M8USDSENIOR	AMSI_05_R5_M8	USD
AMSI_05_R5_M9USDSENIOR	AMSI_05_R5_M9	USD
AMSI_05_R7_M6USDSENIOR	AMSI_05_R7_M6	USD
AMSI_05_R7_M7USDSENIOR	AMSI_05_R7_M7	USD
AMSI_05_R7_M8USDSENIOR	AMSI_05_R7_M8	USD
AMSI_05_R7_M9USDSENIOR	AMSI_05_R7_M9	USD
AMSI_05_R8_M5USDSENIOR	AMSI_05_R8_M5	USD
AMSI_05_R8_M8USDSENIOR	AMSI_05_R8_M8	USD
AMSI_05_R8_M9USDSENIOR	AMSI_05_R8_M9	USD
AMSI_05_R9_M7USDSENIOR	AMSI_05_R9_M7	USD
AMSI_06_R1_M8USDSENIOR	AMSI_06_R1_M8	USD
AMSI_06_R1_M9USDSENIOR	AMSI_06_R1_M9	USD
AMSI_06_R2_M8USDSENIOR	AMSI_06_R2_M8	USD
AMSI_06_R2_M9USDSENIOR	AMSI_06_R2_M9	USD
AMSI_06_RM1_M8USDSENIOR	AMSI_06_RM1_M8	USD
AMSI_2004_R11_M9USDSENIOR	AMSI_2004_R11_M9	USD
AMSI_2004_R4_M6USDSENIOR	AMSI_2004_R4_M6	USD
AMSI_2004_R8_M9USDSENIOR	AMSI_2004_R8_M9	USD
AMSI_2005)R11_M5USDSENIOR	AMSI_2005)R11_M5	USD
AMSI_2005_R10_M8USDSENIOR	AMSI_2005_R10_M8	USD
AMSI_2005_R10_M9USDSENIOR	AMSI_2005_R10_M9	USD
AMSI_2005_R11_M5USDSENIOR	AMSI_2005_R11_M5	USD
AMSI_2005_R11_M9USDSENIOR	AMSI_2005_R11_M9	USD
AMSI_2005_R2_M8USDSENIOR	AMSI_2005_R2_M8	USD
AMSI_2005_R3_M8USDSENIOR	AMSI_2005_R3_M8	USD
AMSI_2005_R4_M9USDSENIOR	AMSI_2005_R4_M9	USD
AMSI_2005_R5_M7USDSENIOR	AMSI_2005_R5_M7	USD
AMSI_2005_R5_M8USDSENIOR	AMSI_2005_R5_M8	USD
AMSI_2005_R5_M9USDSENIOR	AMSI_2005_R5_M9	USD
AMSI_2005_R7_M9USDSENIOR	AMSI_2005_R7_M9	USD
AMSI_2005_R8_M9USDSENIOR	AMSI_2005_R8_M9	USD
AMSI_2006_R1_M8USDSENIOR	AMSI_2006_R1_M8	USD

SENIOR_NORE	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235
SENIOR_MODRE	DERIV	7/23/2008 18:30	760.092225	989.311536	2554.672394
SENIOR_NORE	DERIV	7/23/2008 18:30	760.092225	989.311536	2554.672394
SENIOR_NORE	DERIV	7/23/2008 18:30	758.262238	984.572612	2523.725581
SENIOR_NORE	DERIV	6/25/2008 13:30	6202.760102	5322.659796	5037.153184
SENIOR_MMR_L	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235
DIGITAL_NORE	DERIV	7/23/2008 18:30	758.515593	985.087523	2526.611235
LOAN_NORE	DERIV	5/30/2007 13:30	71	71	80
SENIOR_MODRE	DERIV	9/7/2005 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2005 13:30	1	1	1
SENIOR	DERIV	9/7/2005 13:30	1	1	1
LOAN_NORE	DERIV	7/28/2008 13:30	817	823.5302871	843.6084469
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	6/15/2006 13:30	1	1	1
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/3/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2006 13:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	6/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/3/2007 8:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	3/3/2007 8:30	1	1	1
SENIOR	DERIV	9/20/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 18:30	1	1	1
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	10/26/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/6/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1

3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172
3176.649152	2946.533423	2747.424744	2578.212117	2443.889255	2309.566392	2076.851867	1796.840664
3176.649152	2946.533423	2747.424744	2578.212117	2443.889255	2309.566392	2076.851867	1796.840664
3112.70959	2872.579026	2669.31595	2499.311816	2366.488013	2233.66421	2006.106055	1730.371708
4759.499531	4463.409671	4030.353144	3717.214924	3507.361724	3297.508523	2936.592347	2502.81601
3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172
3117.692032	2877.594998	2674.085944	2503.793595	2371.066821	2238.340046	2012.418776	1746.874172
94	106	116	123	132	141	158	158
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
882.0549666	925.1927207	971.9580047	1003.756654	1013.536876	1023.317097	1040.999876	1040.999999
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

1681.693507
1724.265698
1724.265698
1658.982406
2393.762965
1681.693507
1681.693507
158
1
1
1
1041
1
1
1
0.999999975
0.999999975
1
0.999999975
1
1
0.999999975
1
0.999999975
1
1
0.999999975
1
1
0.999999975
1
1
1
1
1
0.999999975
1
0.999999975
1
1
0.999999975
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
0.999999975
0.999999975
1
0.999999975
1
0.999999975
1
1835
1
1
0.999999975
0.999999975
0.999999975
0.999999975
1
1
1
1

AMSI_2006_R2_M8USDSENIOR	AMSI_2006_R2_M8	USD
AMSI03_8_MV6USDSENIOR	AMSI03_8_MV6	USD
AMSI04_R10_M8USDSENIOR	AMSI04_R10_M8	USD
AMSI04_R12_M8USDSENIOR	AMSI04_R12_M8	USD
AMSI04_R5_M5USDSENIOR	AMSI04_R5_M5	USD
AMSI04_R6_M4USDSENIOR	AMSI04_R6_M4	USD
AMSI04_R9_M8USDSENIOR	AMSI04_R9_M8	USD
AMSI04R2_M6USDSENIOR	AMSI04R2_M6	USD
AMSI05_R10_M8USDSENIOR	AMSI05_R10_M8	USD
AMSI05_R11_A2DUSDSENIOR	AMSI05_R11_A2D	USD
AMSI05_R11_M2USDSENIOR	AMSI05_R11_M2	USD
AMSI05_R11_M5USDSENIOR	AMSI05_R11_M5	USD
AMSI05_R11_M9USDSENIOR	AMSI05_R11_M9	USD
AMSI05_R2_M8USDSENIOR	AMSI05_R2_M8	USD
AMSI05_R2_M9USDSENIOR	AMSI05_R2_M9	USD
AMSI05_R3_M9USDSENIOR	AMSI05_R3_M9	USD
AMSI05_R8_M7USDSENIOR	AMSI05_R8_M7	USD
AMSI05_R8_M9USDSENIOR	AMSI05_R8_M9	USD
AMSI05_R9_M7USDSENIOR	AMSI05_R9_M7	USD
AMSI05R2_M9USDSENIOR	AMSI05R2_M9	USD
AMSI05R3_M8USDSENIOR	AMSI05R3_M8	USD
AMSI05-R3_M8USDSENIOR	AMSI05-R3_M8	USD
AMSI05R3_M9USDSENIOR	AMSI05R3_M9	USD
AMSI05R3M8USDSENIOR	AMSI05R3M8	USD
AMSI06_R1_M8USDSENIOR	AMSI06_R1_M8	USD
AMTUSDSENIOR_NORE	AMT	USD
AMTUSDDIGITAL_NORE	AMT	USD
AMTHKDSENIOR_NORE	AMT	HKD
AMTUSDSENIOR	AMT	USD
AMTEURSENIOR_NORE	AMT	EUR
AMXLMMUSDSENIOR	AMXLMM	USD
AMXLMMEURSENIOR	AMXLMM	EUR
ANDY_2007_1A_A2USDSENIOR	ANDY_2007_1A_A2	USD
ANGIRIAUDSENIOR_MMR_L	ANGIRI	AUD
ANGIRIUSDSENIOR_MMR_L	ANGIRI	USD
ANGIRIUSDLT2_MMR_L	ANGIRI	USD
ANGIRIJPYSENIOR_MMR_L	ANGIRI	JPY
ANGIRIHKDLT2_MMR_L	ANGIRI	HKD
ANGIRISGDLT2_MMR_L	ANGIRI	SGD
ANGLIAAUDSENIOR_MMR_L	ANGLIA	AUD
ANSCNUSDSENIOR_NORE	ANSCN	USD
ANZUSDPREFERRED_MODRE	ANZ	USD
ANZUSDSUBORDINATE_MODRE	ANZ	USD
ANZAUDSUBORDINATE_MODRE	ANZ	AUD
AOCUSDSENIOR	AOC	USD
AOCEURSENIOR	AOC	EUR
AOCEURSENIOR_MODRE	AOC	EUR
AOCUSDSENIOR_MODRE	AOC	USD
AOCUSDSENIOR_NORE	AOC	USD
AOCEURSENIOR_NORE	AOC	EUR
AOCAUDSENIOR	AOC	AUD
AOCUSDPREFERRED_MODRE	AOC	USD
AOCAUDSENIOR_MODRE	AOC	AUD
AOCJPYSENIOR_MODRE	AOC	JPY
AOCILSSENIOR_MODRE	AOC	ILS
AOCSGDSENIOR_MODRE	AOC	SGD
AOCHKDSENIOR_MODRE	AOC	HKD
AOC_PUSDPREFERRED_MODRE	AOC_P	USD
AOLUSDSENIOR	AOL	USD
AOLUSDSENIOR	AOL	USD
AOLUSDSENIOR	AOL	USD
AOLUSDSUBORDINATE	AOL	USD
AOLEURSENIOR_MODRE	AOL	EUR
AOLEURSENIOR	AOL	EUR
AOLUSDSENIOR_MODRE	AOL	USD
AOLUSDSENIOR_NORE	AOL	USD
AOLEURSENIOR_NORE	AOL	EUR
AOLUSDSUBORDINATE_NORE	AOL	USD
AOLUSDSUBORDINATE_MODRE	AOL	USD
AOLEURSUBORDINATE	AOL	EUR
AOLEURSUBORDINATE_NORE	AOL	EUR
AOLEURSUBORDINATE_MODRE	AOL	EUR
AOLUSDLOAN	AOL	USD
AOLAUDSENIOR_MODRE	AOL	AUD

SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	11/23/2005 18:30	196	196	196
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	11/25/2005 13:30	195	195	195
SENIOR	DERIV	11/7/2005 18:30	315	315	315
SENIOR	DERIV	11/7/2005 18:30	301	301	301
SENIOR	DERIV	11/1/2005 13:30	72	72	72
SENIOR	DERIV	5/30/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	1/27/2006 13:30	156	156	156
SENIOR	DERIV	11/9/2005 18:30	330	330	330
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	11/7/2005 18:30	301	301	301
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	260	260	260
SENIOR	DERIV	10/21/2005 13:30	150	150	150
SENIOR	DERIV	9/15/2005 18:30	150	150	150
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	10/21/2005 13:30	150	150	150
SENIOR	DERIV	5/4/2006 18:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	84	90.60165667	96.40982541
DIGITAL_NORE	DERIV	7/29/2008 18:30	72	77.65856286	79.94961132
SENIOR_NORE	DERIV	7/29/2008 18:30	84	90.60165667	96.40982541
SENIOR	DERIV	7/29/2008 18:30	111.72	120.5002034	128.2250378
SENIOR_NORE	DERIV	7/29/2008 18:30	84	90.60165667	96.40982541
SENIOR	DERIV	7/22/2008 18:30	72	75	66
SENIOR	DERIV	7/22/2008 18:30	72	75	66
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/3/2008 8:30	200	210	230
SENIOR_MMR_L	DERIV	7/3/2008 8:30	200	210	230
LT2_MMR_L	DERIV	6/30/2008 13:30	342.9	345.9	352.1
SENIOR_MMR_L	DERIV	7/3/2008 8:30	200	210	230
LT2_MMR_L	DERIV	6/30/2008 13:30	342.9	345.9	352.1
LT2_MMR_L	DERIV	6/30/2008 13:30	342.9	345.9	352.1
SENIOR_MMR_L	DERIV	7/3/2008 8:30	200	210	230
SENIOR_NORE	DERIV	6/11/2008 13:30	13551.40635	9597.67738	6202.527445
PREFERRED_MODRE	DERIV	7/30/2008 18:30	120	125	130
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	71	76	84
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	71	76	84
SENIOR	DERIV	7/28/2008 13:30	32.5523	32.5523	34.7743
SENIOR	DERIV	7/28/2008 13:30	32.5523	32.5523	34.7743
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_NORE	DERIV	7/28/2008 13:30	27.67092	27.67092	29.55972
SENIOR_NORE	DERIV	7/2/2008 18:30	32.39292	32.39292	34.28172
SENIOR	DERIV	7/28/2008 13:30	32.23	32.23	34.43
PREFERRED_MODRE	DERIV	7/28/2008 13:30	43.95	43.95	46.95
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_MODRE	DERIV	7/10/2008 18:30	33.3	33.3	35.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
SENIOR_MODRE	DERIV	7/28/2008 13:30	29.3	29.3	31.3
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	8	10
SENIOR	DERIV	1/12/2005 18:30	22	22	22
SENIOR	X_BID	3/19/2002 18:30	65	65	80
SENIOR	X_ASK	3/19/2002 18:30	65	65	80
SUBORDINATE	DERIV	1/12/2005 18:30	24	24	24
SENIOR_MODRE	DERIV	1/12/2005 18:30	20	20	20
SENIOR	DERIV	1/12/2005 18:30	22	22	22
SENIOR_MODRE	DERIV	1/12/2005 18:30	20	20	20
SENIOR_NORE	DERIV	1/12/2005 18:30	19	19	19
SENIOR_NORE	DERIV	1/12/2005 18:30	19	19	19
SUBORDINATE_NORE	DERIV	1/12/2005 18:30	24	24	24
SUBORDINATE_MODRE	DERIV	1/12/2005 18:30	24	24	24
SUBORDINATE	DERIV	1/12/2005 18:30	24	24	24
SUBORDINATE_NORE	DERIV	1/12/2005 18:30	24	24	24
SUBORDINATE_MODRE	DERIV	1/12/2005 18:30	24	24	24
LOAN	DERIV	1/12/2005 18:30	18	18	18
SENIOR_MODRE	DERIV	1/12/2005 18:30	20	20	20

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
196	196	196	196	196	196	196	196
1	1	1	1	1	1	1	1
195	195	195	195	195	195	195	195
315	315	315	315	315	315	315	315
301	301	301	301	301	301	301	301
72	72	72	72	72	72	72	72
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
156	156	156	156	156	156	156	156
330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
301	301	301	301	301	301	301	301
1	1	1	1	1	1	1	1
260	260	260	260	260	260	260	260
150	150	150	150	150	150	150	150
150	150	150	150	150	150	150	150
1	1	1	1	1	1	1	1
150	150	150	150	150	150	150	150
1	1	1	1	1	1	1	1
108.7694812	138.5070062	174.6650715	199.9403769	213.5176693	227.0949617	249.9995811	249.9999121
90.64123431	113.3239141	150.0328178	166.6169807	175.0199172	183.4228537	204.3474836	204.3477542
108.7694812	138.5070062	174.6650715	199.9403769	213.5176693	227.0949617	249.9995811	249.9999121
144.66341	184.2143182	232.3045451	265.9207012	283.9785002	302.0362991	332.4994428	332.4998831
108.7694812	138.5070062	174.6650715	199.9403769	213.5176693	227.0949617	249.9995811	249.9999121
81	103	109	113	117	121	130	135
81	103	109	113	117	121	130	135
1	1	1	1	1	1	1	1
245	255	265	275	280.15	285.3	306.1	312.9
245	255	265	275	280.15	285.3	306.1	312.9
361.6	370.5	385.2	400	407.95	415.9	428.8	441.3
245	255	265	275	280.15	285.3	306.1	312.9
361.6	370.5	385.2	400	407.95	415.9	428.8	441.3
361.6	370.5	385.2	400	407.95	415.9	428.8	441.3
245	255	265	275	280.15	285.3	306.1	312.9
3890.567141	2991.133895	2515.389332	2224.410921	2057.22563	1890.040339	1645.379307	1399.517105
140	150	160	170	172.5	175	183	195
94	104	114	124	126.5	129	134	139
94	104	114	124	126.5	129	134	139
40.7737	47.2175	51.6615	55.55	57.71645	59.8829	64.7713	64.7713
40.7737	47.2175	51.6615	55.55	57.71645	59.8829	64.7713	64.7713
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
34.65948	40.137	43.9146	47.22	49.06158	50.90316	55.05852	55.05852
39.38148	44.859	48.6366	51.942	53.78358	55.62516	59.78052	59.78052
40.37	46.75	51.15	55	57.145	59.29	64.13	64.13
55.05	63.75	69.75	75	77.925	80.85	87.45	87.45
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
40.7	46.5	50.5	54	55.95	57.9	62.3	62.3
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
36.7	42.5	46.5	50	51.95	53.9	58.3	58.3
25	60	75	90	95	100	120	120
28	33	39	48	52	56	64	64
90	90	90	90	90	90	90	90
90	90	90	90	90	90	90	90
30	36	42	52	56	60	70	70
25	30	35	43	46.5	50	58	58
28	33	39	48	52	56	64	64
25	30	35	43	46.5	50	58	58
24	28	33	41	44	47	55	55
24	28	33	41	44	47	55	55
30	36	42	52	56	60	70	70
30	36	42	52	56	60	70	70
30	36	42	52	56	60	70	70
30	36	42	52	56	60	70	70
30	36	42	52	56	60	70	70
22	27	32	39	42	45	52	52
25	30	35	43	46.5	50	58	58

1
1
196
1
195
315
301
72
1
1
1
1
1
156
330
1
1
301
1
260
150
150
1
150
1
249.9999251
204.3477649
249.9999251
332.4999004
249.9999251
140
140
1
326.9
326.9
460.4
326.9
460.4
460.4
326.9
1347.594882
205
144
144
64.7713
64.7713
58.3
58.3
55.05852
59.78052
64.13
87.45
58.3
58.3
62.3
58.3
58.3
120
64
90
90
70
58
64
58
55
55
70
70
70
70
70
52
58

AOLUSDSENIOR_MODRE	AOL	USD
AOLAUDSENIOR	AOL	AUD
AOTUSDSENIOR	AOT	USD
AOTEURSENIOR_MODRE	AOT	EUR
AOTEURSENIOR_NORE	AOT	EUR
AOTEURSENIOR	AOT	EUR
AOTUSDSENIOR_MODRE	AOT	USD
AOTUSDSENIOR_NORE	AOT	USD
AOTAUDSENIOR_MODRE	AOT	AUD
AOTUSDSUBORDINATE_MODRE	AOT	USD
AOTUSDSUBORDINATE_NORE	AOT	USD
AOTEURSUBORDINATE_MODRE	AOT	EUR
AOTEURSUBORDINATE_NORE	AOT	EUR
APAUSDSENIOR	APA	USD
APAUSDSENIOR_MODRE	APA	USD
APAEURSENIOR_MODRE	APA	EUR
APAUSDSENIOR_NORE	APA	USD
APAEURSENIOR_NORE	APA	EUR
APAEURSENIOR	APA	EUR
APAUSDLOAN	APA	USD
APAAUDSENIOR_MODRE	APA	AUD
APAHKDSENIOR_MODRE	APA	HKD
APASGDSENIOR_MODRE	APA	SGD
APAUSDPREFERRED_MODRE	APA	USD
APA_PUSDPREFERRED_MODRE	APA_P	USD
APCUSDSENIOR	APC	USD
APCEURSENIOR	APC	EUR
APCEURSENIOR_MODRE	APC	EUR
APCUSDSENIOR_MODRE	APC	USD
APCUSDSENIOR_NORE	APC	USD
APCEURSENIOR_NORE	APC	EUR
APCAUDSENIOR_MODRE	APC	AUD
APCHKDSENIOR_MODRE	APC	HKD
APCHKDSENIOR_NORE	APC	HKD
APCJPYSENIOR_NORE	APC	JPY
APCUSDPREFERRED_MODRE	APC	USD
APC_PUSDPREFERRED_MODRE	APC_P	USD
APDUSDSENIOR	APD	USD
APDEURSENIOR	APD	EUR
APDEURSENIOR_MODRE	APD	EUR
APDEURSENIOR_NORE	APD	EUR
APDUSDSENIOR_MODRE	APD	USD
APDUSDSENIOR_NORE	APD	USD
APDAUDSENIOR_MODRE	APD	AUD
APIDUSDASSETBACKED	APID	USD
APID_2006_3_CUSDASSETBACKED	APID_2006_3_C	USD
APID_2006_3A_CUSDASSETBACKED	APID_2006_3A_C	USD
APOMANUSDLOAN_NORE	APOMAN	USD
APPLEUSDSENIOR	APPLE	USD
AQUIL_2006_1_BEURASSETBACKED	AQUIL_2006_1_B	EUR
AQUIL_2006_1_CEURASSETBACKED	AQUIL_2006_1_C	EUR
AR_MUNIUSDSENIOR_MODRE	AR_MUNI	USD
ARBUSDSENIOR	ARB	USD
ARBUSDSENIOR_MODRE	ARB	USD
ARBEURSENIOR_MODRE	ARB	EUR
ARBUSDSENIOR_NORE	ARB	USD
ARBEURSENIOR_NORE	ARB	EUR
ARBEURSENIOR	ARB	EUR
ARCUSDSENIOR	ARC	USD
ARC041M6USDSENIOR	ARC041M6	USD
ARCAF_06_1A_6USDSENIOR	ARCAF_06_1A_6	USD
ARCHIMUSDSENIOR_MODRE	ARCHIM	USD
ARE6RUSDSENIOR_NORE	ARE6R	USD
ARE6R_2006_1_A1BUSDASSETBACKED	ARE6R_2006_1_A1B	USD
ARENA_2006_I_AEURASSETBACKED	ARENA_2006_I_A	EUR
ARES_2003_7_A1BUSDASSETBACKED	ARES_2003_7_A1B	USD
ARES_2006_6RX_A1BUSDASSETBACKED	ARES_2006_6RX_A1B	USD
ARES7USDSENIOR	ARES7	USD
ARES7_1_A1BUSDASSETBACKED	ARES7_1_A1B	USD
ARES9USDSENIOR_NORE	ARES9	USD
ARES9_2005_1_A1BUSDASSETBACKED	ARES9_2005_1_A1B	USD
ARES92005_1XUSDSENIOR_NORE	ARES92005_1X	USD
ARESFEEUSDSENIOR	ARESFEE	USD
ARESFEEUSDSUBORDINATE	ARESFEE	USD

SENIOR_MODRE	CASH	1/12/2005 18:30	20	20	20
SENIOR	DERIV	1/12/2005 18:30	22	22	22
SENIOR	DERIV	7/21/2008 18:30	21.65339	21.65339	24.06426
SENIOR_MODRE	DERIV	7/21/2008 18:30	19.49	19.49	21.66
SENIOR_NORE	DERIV	6/26/2008 13:30	18.39856	18.39856	20.44704
SENIOR	DERIV	6/26/2008 13:30	21.65339	21.65339	24.06426
SENIOR_MODRE	DERIV	7/21/2008 18:30	19.49	19.49	21.66
SENIOR_NORE	DERIV	6/26/2008 13:30	18.39856	18.39856	20.44704
SENIOR_MODRE	DERIV	7/21/2008 18:30	19.49	20.57277778	20.577
SUBORDINATE_MODRE	DERIV	6/26/2008 13:30	40.4703	40.4703	58.3128
SUBORDINATE_NORE	DERIV	6/26/2008 13:30	34.59	34.59	49.84
SUBORDINATE_MODRE	DERIV	6/26/2008 13:30	40.4703	40.4703	58.3128
SUBORDINATE_NORE	DERIV	7/21/2008 18:30	34.89	34.89	50.22
SENIOR	DERIV	7/22/2008 18:30	28.886	27.775	24.442
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
SENIOR_NORE	DERIV	7/22/2008 18:30	24.5544	23.61	20.7768
SENIOR_NORE	DERIV	7/22/2008 18:30	24.5544	23.61	20.7768
SENIOR	DERIV	7/22/2008 18:30	28.886	27.775	24.442
LOAN	DERIV	7/2/2008 18:30	25.2	24.3	21.6
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	25	22
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	18	18	18
SENIOR	DERIV	7/29/2008 18:30	33.33	34.441	34.441
SENIOR	DERIV	7/29/2008 18:30	33.33	34.441	34.441
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	29.2764	29.2764
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	29.2764	29.2764
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_MODRE	DERIV	7/29/2008 18:30	33.33	34.441	34.441
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	29.2764	29.2764
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	29.2764	29.2764
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	8	8	8
SENIOR	DERIV	7/18/2008 13:30	16.665	16.665	16.665
SENIOR	DERIV	7/18/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/18/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/18/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/18/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/18/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/18/2008 13:30	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
LOAN_NORE	DERIV	7/23/2008 18:30	165	165	165
SENIOR	DERIV	1/8/2002 18:30	100	100	100
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
ASSETBACKED	DERIV	7/28/2008 13:30	525	525	525
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	7/22/2008 13:30	111.1	119.1683761	143.0524503
SENIOR_MODRE	DERIV	7/22/2008 13:30	100	107.2622647	128.7600312
SENIOR_MODRE	DERIV	7/22/2008 13:30	100	107.2622647	128.7600312
SENIOR_NORE	DERIV	7/22/2008 13:30	94.44	101.2984828	121.6010207
SENIOR_NORE	DERIV	7/22/2008 13:30	94.44	101.2984828	121.6010207
SENIOR	DERIV	7/22/2008 13:30	111.1	119.1683761	143.0524503
SENIOR	DERIV	1/24/2001	10	10	10
SENIOR	DERIV	10/28/2005 18:30	100	100	100
SENIOR	DERIV	5/25/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	3/3/2005 13:30	40	40	40
SENIOR_NORE	DERIV	3/24/2006 13:30	10.25	10.25	10.25
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	2/12/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
SENIOR	DERIV	8/2/2007 13:30	20	20	20
ASSETBACKED	DERIV	1/23/2008 18:30	50	50	50
SENIOR_NORE	DERIV	7/20/2005 18:30	13.5	13.5	13.5
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
SENIOR	DERIV	7/28/2008 13:30	100	100	100
SUBORDINATE	DERIV	7/28/2008 13:30	1000	1000	1000

25	30	35	43	46.5	50	58	58
28	33	39	48	52	56	64	64
31.27465	45.71765	63.70474	74.437	78.69213	82.94726	88.90222	94.97939
28.15	41.15	57.34	67	70.83	74.66	80.02	85.49
26.5736	38.8456	54.12896	62.304	66.39152	70.47904	75.53888	80.70256
31.27465	45.71765	63.70474	73.326	78.13663	82.94726	88.90222	94.97939
28.15	41.15	57.34	67	70.83	74.66	80.02	85.49
26.5736	38.8456	54.12896	62.304	66.39152	70.47904	75.53888	80.70256
28.15	41.15	56.25811321	67	70.83	74.66	80.02	85.49
79.7472	99.9765	117.8307	138.06	146.3904	154.7208	167.8131	167.8131
68.16	85.45	100.71	118	125.12	132.24	143.43	143.43
79.7472	99.9765	117.8307	138.06	146.3904	154.7208	167.8131	167.8131
68.78	86.12	101.55	117	125.16	133.32	144.62	144.62
35.552	46.662	52.217	55.55	59.4385	63.327	68.882	74.437
32	42	47	50	53.5	57	62	67
32	42	47	50	53.5	57	62	67
30.2208	39.6648	44.3868	47.22	50.5254	53.8308	58.5528	63.2748
30.2208	39.6648	44.3868	47.22	50.5254	53.8308	58.5528	63.2748
35.552	46.662	52.217	55.55	59.4385	63.327	68.882	74.437
30.6	39.6	44.1	47.7	50.4	53.1	57.6	62.1
32	42	47	50	53.5	57	62	67
32	42	47	50	53.5	57	62	67
32	42	47	50	53.5	57	62	67
1	1	1	1	1	1	1	1
31	44	57	70	78	86	104	104
51.106	56.661	62.216	67.771	70.5485	73.326	78.881	93.324
51.106	56.661	62.216	67.771	70.5485	73.326	78.881	93.324
46	51	56	61	63.5	66	71	84
46	51	56	61	63.5	66	71	84
43.4424	48.1644	52.8864	57.6084	59.9694	62.3304	67.0524	79.3296
43.4424	48.1644	52.8864	57.6084	59.9694	62.3304	67.0524	79.3296
46	51	56	61	63.5	66	71	84
51.106	56.661	62.216	67.771	70.5485	73.326	78.881	93.324
43.4424	48.1644	52.8864	57.6084	59.9694	62.3304	67.0524	79.3296
43.4424	48.1644	52.8864	57.6084	59.9694	62.3304	67.0524	79.3296
1	1	1	1	1	1	1	1
25	53	80	110	121.5	133	150	150
27.775	38.885	44.44	49.995	51.106	52.217	55.55	83.325
27.775	38.885	44.44	49.995	51.106	52.217	55.55	83.325
25	35	40	45	46	47	50	75
23.61	33.054	37.776	42.498	43.4424	44.3868	47.22	70.83
25	35	40	45	46	47	50	75
23.61	33.054	37.776	42.498	43.4424	44.3868	47.22	70.83
25	35	40	45	46	47	50	75
750	750	750	750	750	750	750	750
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
180	205	230	255	265	275	285	285
100	100	100	100	100	100	100	100
350	350	350	350	350	350	350	350
525	525	525	525	525	525	525	525
5	5	5	5	5	5	5	5
174.0657238	179.4813162	184.9646801	188.8681652	188.8682806	188.868396	188.8695212	188.8699059
156.6748189	161.5493395	166.4848606	169.9983485	169.9984524	169.9985563	169.9995691	169.9999153
156.6748189	161.5493395	166.4848606	169.9983485	169.9984524	169.9985563	169.9995691	169.9999153
147.9636989	152.5671962	157.2283023	160.5464403	160.5465385	160.5466366	160.547593	160.54792
147.9636989	152.5671962	157.2283023	160.5464403	160.5465385	160.5466366	160.547593	160.54792
174.0657238	179.4813162	184.9646801	188.8681652	188.8682806	188.868396	188.8695212	188.8699059
10	10	10	10	10	10	10	10
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
40	37	37	37	37	37	37	37
10.25	10.25	10.25	10.25	10.25	10.25	10.25	10.25
65	65	65	65	65	65	65	65
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
80	80	80	80	80	80	80	80
130	130	130	130	130	130	130	130
20	20	20	20	20	20	20	20
50	50	50	50	50	50	50	50
13.5	13.5	13.5	13.5	13.5	13.5	13.5	13.5
65	65	65	65	65	65	65	65
10	10	10	10	10	10	10	10
100	100	100	100	100	100	100	100
1500	1500	1500	1500	1500	1500	1500	1500

58
64
133.47554
120.14
113.41216
133.47554
120.14
113.41216
120.14
167.8131
143.43
167.8131
144.62
93.324
84
84
79.3296
79.3296
93.324
77.4
84
84
84
1
104
129.987
129.987
117
117
110.4948
110.4948
117
129.987
110.4948
110.4948
1
150
83.325
83.325
75
70.83
75
70.83
75
750
700
400
285
100
350
525
5
188.8699149
169.9999234
169.9999234
160.5479276
160.5479276
188.8699149
10
100
1
37
10.25
65
0.999999975
80
130
20
50
13.5
65
10
100
1500

ARESRUSDSENIOR	ARESR	USD
ARG_FNDUSDCVA_LOAN	ARG_FND	USD
ARG_FUND-CVAUSDCVA_SENIOR	ARG_FUND-CVA	USD
ARGCLNUSDSOVEREIGN	ARGCLN	USD
ARGCLNUSDSOVEREIGN	ARGCLN	USD
ARGENTUSDSENIOR	ARGENT	USD
ARGENTEURSENIOR	ARGENT	EUR
ARGENTUSDBOND	ARGENT	USD
ARGENTEURBOND	ARGENT	EUR
ARGENTUSDBOND	ARGENT	USD
ARGENTUSDBOND	ARGENT	USD
ARGENTUSDBOND	ARGENT	USD
ARGENTUSDDOMESTIC	ARGENT	USD
ARGENTEURDOMESTIC	ARGENT	EUR
ARGENT10YVOLUSDBOND	ARGENT10YVOL	USD
ARGENT2YVOLUSDBOND	ARGENT2YVOL	USD
ARGENT5YVOLUSDBOND	ARGENT5YVOL	USD
ARGENTINAUSDSENIOR	ARGENTINA	USD
ARGENTINAJPYSENIOR	ARGENTINA	JPY
ARGENTINAITLSENIOR	ARGENTINA	ITL
ARGENTINAUSDSENIOR	ARGENTINA	USD
ARGENTINAEURSENIOR	ARGENTINA	EUR
ARGENTINA_BMUSDSENIOR	ARGENTINA_BM	USD
ARGENTINA_CASHUSDSENIOR	ARGENTINA_CASH	USD
ARGENTINA_OPTUSDSOVEREIGN	ARGENTINA_OPT	USD
ARGENTINA_ZUSDSENIOR	ARGENTINA_Z	USD
ARGF03B1USDSENIOR	ARGF03B1	USD
ARGF03B2USDSENIOR	ARGF03B2	USD
ARGF03C1USDSENIOR	ARGF03C1	USD
ARGF03C2USDSENIOR	ARGF03C2	USD
ARGF03C2USDSUBORDINATE	ARGF03C2	USD
ARGPPNUSDSOVEREIGN	ARGPPN	USD
ARGPPNUSDSOVEREIGN	ARGPPN	USD
ARGZRCLNUSDSOVEREIGN	ARGZRCLN	USD
ARGZRCLNUSDSOVEREIGN	ARGZRCLN	USD
ARI_LPUSDCVA_SENIOR	ARI_LP	USD
ARKLE_06_1X_5A1EURASSETBACKED	ARKLE_06_1X_5A1	EUR
ARKLE_06_2X_3A2EURASSETBACKED	ARKLE_06_2X_3A2	EUR
ARKLE_06_2X_3C2EURASSETBACKED	ARKLE_06_2X_3C2	EUR
ARMUSDSENIOR_MODRE	ARM	USD
ARMUSDSENIOR	ARM	USD
ARMEURSENIOR	ARM	EUR
ARMEURSENIOR_MODRE	ARM	EUR
ARMAUDSENIOR_MODRE	ARM	AUD
ARMUSDSENIOR_NORE	ARM	USD
ARMUSDLOAN_NORE	ARM	USD
ARMHKDSENIOR_NORE	ARM	HKD
ARMILSSENIOR_NORE	ARM	ILS
ARMEURSENIOR_NORE	ARM	EUR
ARMUSDDIGITAL_MODRE	ARM	USD
ARMUSDDIGITAL_NORE	ARM	USD
ARMHKDSENIOR_MODRE	ARM	HKD
ARMSGDSENIOR_MODRE	ARM	SGD
ARMSGDDIGITAL_MODRE	ARM	SGD
ARMHKDDIGITAL_MODRE	ARM	HKD
ARMJPYSENIOR_MODRE	ARM	JPY
ARMJPYDIGITAL_MODRE	ARM	JPY
ARMOR_MCP_05_1_A1USDSENIOR	ARMOR_MCP_05_1_A1	USD
ARR_FPEURCVA_SENIOR	ARR_FP	EUR
ARSUSDLOAN_NORE	ARS	USD
ARSI 06-W1 M9USDSENIOR	ARSI 06-W1 M9	USD
ARSI_03_W5_M5USDSENIOR	ARSI_03_W5_M5	USD
ARSI_03_W6_M2USDSENIOR	ARSI_03_W6_M2	USD
ARSI_04_W2_M6USDSENIOR	ARSI_04_W2_M6	USD
ARSI_04_W4_M3USDSENIOR	ARSI_04_W4_M3	USD
ARSI_04_W5_M6USDSENIOR	ARSI_04_W5_M6	USD
ARSI_05_W2_M5USDSENIOR	ARSI_05_W2_M5	USD
ARSI_05_W2_M7USDSENIOR	ARSI_05_W2_M7	USD
ARSI_05_W2_M8USDSENIOR	ARSI_05_W2_M8	USD
ARSI_05_W2_M9USDSENIOR	ARSI_05_W2_M9	USD
ARSI_05_W3_M8USDSENIOR	ARSI_05_W3_M8	USD
ARSI_05_W3_M8__USDSENIOR	ARSI_05_W3_M8__	USD
ARSI_06_M2_M7UNKSENIOR	ARSI_06_M2_M7	UNK
ARSI_06_M2_M7USDSENIOR	ARSI_06_M2_M7	USD

SENIOR	DERIV	2/14/2006 13:30	100	100	100
CVA_LOAN	DERIV	6/21/2006 18:30	105	105	113
CVA_SENIOR	DERIV	4/14/2005 13:30	1	1	1
SOVEREIGN	X_ASK	3/22/2001	0	0	960
SOVEREIGN	X_BID	3/22/2001	0	0	950
SENIOR	DERIV	8/13/2002 18:30	5550	5550	5550
SENIOR	DERIV	8/13/2002 18:30	5550	5550	5550
BOND	DERIV	7/30/2008 18:30	410	460	520
BOND	DERIV	7/30/2008 18:30	410	460	520
BOND	2YVOL	7/30/2008 18:30	410	460	520
BOND	5YVOL	7/30/2008 18:30	410	460	520
BOND	10YVOL	7/30/2008 18:30	410	460	520
DOMESTIC	DERIV	7/30/2008 18:30	660	710	770
DOMESTIC	DERIV	7/30/2008 18:30	660	710	770
BOND	DERIV	2/10/2006 13:30	1	1	1
BOND	DERIV	2/10/2006 13:30	1	1	1
BOND	DERIV	2/10/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2001	281.826	291.826	350.826
SENIOR	DERIV	10/6/2000	270.825	280.825	339.825
SENIOR	DERIV	10/6/2000	270.825	280.825	339.825
SENIOR	CASH	10/6/2000	520.825	520.825	520.825
SENIOR	DERIV	2/7/2001	307.045	317.045	376.045
SENIOR	DERIV	5/3/2000	210.258	230.258	285.258
SENIOR	CASH	4/28/2000	402.237	402.237	402.237
SOVEREIGN	DERIV	2/2/2000	510.783	510.783	510.783
SENIOR	DERIV	3/28/2001	993.837	993.837	993.837
SENIOR	DERIV	11/4/2003 13:30	135	135	135
SENIOR	DERIV	11/4/2003 13:30	120	120	120
SENIOR	DERIV	11/4/2003 13:30	400	400	400
SENIOR	DERIV	11/4/2003 13:30	390	390	390
SUBORDINATE	DERIV	11/5/2003 18:30	365	365	365
SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
SOVEREIGN	X_ASK	3/22/2001	0	0	1118
SOVEREIGN	X_BID	3/22/2001	0	0	1118
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
ASSETBACKED	DERIV	11/29/2007 13:30	69	69	69
ASSETBACKED	DERIV	11/27/2007 13:30	55	60	60
ASSETBACKED	DERIV	11/30/2007 8:30	265	300	300
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR	DERIV	7/30/2008 18:30	427.735	483.285	616.605
SENIOR	DERIV	7/30/2008 18:30	427.735	483.285	616.605
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR_NORE	DERIV	7/30/2008 18:30	373.45	421.95	538.35
LOAN_NORE	DERIV	7/30/2008 18:30	170.5491318	182.4924183	226.9274221
SENIOR_NORE	DERIV	7/30/2008 18:30	373.45	421.95	538.35
SENIOR_NORE	DERIV	7/11/2008 13:30	777.644739	834.72618	854.826546
SENIOR_NORE	DERIV	7/30/2008 18:30	373.45	421.95	538.35
DIGITAL_MODRE	DERIV	7/30/2008 18:30	385	435	555
DIGITAL_NORE	DERIV	7/30/2008 18:30	373.45	421.95	538.35
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
DIGITAL_MODRE	DERIV	7/30/2008 18:30	385	435	555
DIGITAL_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR_MODRE	DERIV	7/30/2008 18:30	385	435	555
DIGITAL_MODRE	DERIV	7/30/2008 18:30	385	435	555
SENIOR	DERIV	1/4/2006 18:30	14	14	14
CVA_SENIOR	DERIV	8/24/2005 13:30	40	40	40
LOAN_NORE	DERIV	7/30/2008 18:30	231.1111111	253.3333333	276.6666367
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	2/8/2007 18:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	6/13/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	11/8/2006 18:30	1	1	1
SENIOR	DERIV	11/8/2006 18:30	1	1	1

100	100	100	100	100	100	100	100
149	186	215	245	255	265	281	283
1	1	1	1	1	1	1	1
910	810	0	810	810	0	0	0
900	800	0	800	800	0	0	0
5550	5550	5550	5550	5550	5550	5550	5550
5550	5550	5550	5550	5550	5550	5550	5550
598	633	655.5	678	689.25	700.5	723	723
598	633	655.5	678	689.25	700.5	723	723
598	633	655.5	678	689.25	700.5	723	723
598	633	655.5	678	689.25	700.5	723	723
598	633	655.5	678	689.25	700.5	723	723
848	883	905.5	928	939.25	950.5	973	973
848	883	905.5	928	939.25	950.5	973	973
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
411.826	471.826	511.826	571.826	571.826	571.826	571.826	571.826
400.825	460.825	500.825	560.825	560.825	560.825	560.825	560.825
400.825	460.825	500.825	560.825	560.825	560.825	560.825	560.825
520.825	520.825	520.825	520.825	520.825	520.825	520.825	520.825
437.045	497.045	537.045	597.045	597.045	597.045	597.045	597.045
330.258	360.258	440.258	440.258	445.258	450.258	460.258	460.258
402.237	402.237	402.237	402.237	402.237	402.237	402.237	402.237
510.783	510.783	510.783	510.783	510.783	510.783	510.783	510.783
993.837	993.837	993.837	993.837	993.837	993.837	993.837	993.837
135	135	135	135	135	135	135	135
120	120	120	120	120	120	120	120
400	400	400	400	400	400	400	400
390	390	390	390	390	390	390	390
365	365	365	365	365	365	365	365
0	611	0	697	697	0	0	0
0	611	0	697	697	0	0	0
1059	944	0	942	942	0	0	0
1059	944	0	942	942	0	0	0
2	2	2	5.5	10.75	16	46	76
69	69	69	69	69	69	69	69
60	60	60	60	60	60	60	60
300	300	300	300	300	300	300	300
680	745	775	795	792.5	790	780	780
755.48	827.695	861.025	883.245	880.4675	877.69	866.58	866.58
755.48	827.695	861.025	883.245	880.4675	877.69	866.58	866.58
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
659.6	722.65	751.75	771.15	768.725	766.3	756.6	756.6
304.3433343	357.6826133	393.0524567	415	415.0002509	415.0005018	415.0024471	415.0028394
659.6	722.65	751.75	771.15	768.725	766.3	756.6	756.6
871.563843	922.086042	928.124926	937.414024	919.8530485	902.292073	870.975219	811.842608
659.6	722.65	751.75	771.15	768.725	766.3	756.6	756.6
680	745	775	795	792.5	790	780	780
659.6	722.65	751.75	771.15	768.725	766.3	756.6	756.6
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
680	745	775	795	792.5	790	780	780
14	14	14	14	14	14	14	14
40	40	40	40	40	40	40	40
416.6666667	485.5555556	527.7777778	560	564.4444445	568.8888889	578.8888889	578.8888889
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

100
286
1
0
0
5550
5550
723
723
723
723
723
973
973
1
1
1
571.826
560.825
560.825
520.825
597.045
460.258
402.237
510.783
993.837
135
120
400
390
365
0
0
0
0
106
69
60
300
780
866.58
866.58
780
780
756.6
415.0028613
756.6
799.333527
756.6
780
756.6
780
780
780
780
780
780
14
40
578.8888889
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1

ARSI_06_W1_M2USDSENIOR	ARSI_06_W1_M2	USD
ARSI_06_W1_M5USDSENIOR	ARSI_06_W1_M5	USD
ARSI_06_W1_M7USDSENIOR	ARSI_06_W1_M7	USD
ARSI_06_W1_M8USDSENIOR	ARSI_06_W1_M8	USD
ARSI_06_W1_M9USDSENIOR	ARSI_06_W1_M9	USD
ARSI_06_W2_M9USDSENIOR	ARSI_06_W2_M9	USD
ARSI_06_W3_M9USDSENIOR	ARSI_06_W3_M9	USD
ARSI_06_W4_M8USDSENIOR	ARSI_06_W4_M8	USD
ARSI_06_W4_M9USDSENIOR	ARSI_06_W4_M9	USD
ARSI_2004_W3_M4USDSENIOR	ARSI_2004_W3_M4	USD
ARSI_2004_W4_M3USDSENIOR	ARSI_2004_W4_M3	USD
ARSI_2005_W2_M5USDSENIOR	ARSI_2005_W2_M5	USD
ARSI_2005_W2_M8USDSENIOR	ARSI_2005_W2_M8	USD
ARSI_2005_W2_M9USDSENIOR	ARSI_2005_W2_M9	USD
ARSI_2005_W3_M8USDSENIOR	ARSI_2005_W3_M8	USD
ARSI_2006_M2_M7USDSENIOR	ARSI_2006_M2_M7	USD
ARSI_2006_W1_A2DUSDSENIOR	ARSI_2006_W1_A2D	USD
ARSI_2006_W1_M5USDSENIOR	ARSI_2006_W1_M5	USD
ARSI_2006_W1_M7USDSENIOR	ARSI_2006_W1_M7	USD
ARSI_2006_W4_M8USDSENIOR	ARSI_2006_W4_M8	USD
ARSI_2006_W4_M8_USDSENIOR	ARSI_2006_W4_M8_	USD
ARSI_2006_W5_M8_USDSENIOR	ARSI_2006_W5_M8_	USD
ARSI03_W10_M6USDSENIOR	ARSI03_W10_M6	USD
ARSI04_W4_M2USDSENIOR	ARSI04_W4_M2	USD
ARSI04_W4_M3USDSENIOR	ARSI04_W4_M3	USD
ARSI04_W5_M6USDSENIOR	ARSI04_W5_M6	USD
ARSI05_W2_A2CUSDSENIOR	ARSI05_W2_A2C	USD
ARSI05_W2_M2USDSENIOR	ARSI05_W2_M2	USD
ARSI05_W2_M5USDSENIOR	ARSI05_W2_M5	USD
ARSI05_W2_M8USDSENIOR	ARSI05_W2_M8	USD
ARSI05_W2_M9USDSENIOR	ARSI05_W2_M9	USD
ARSI05W2_M9USDSENIOR	ARSI05W2_M9	USD
ARSI06_W1_A2DUSDSENIOR	ARSI06_W1_A2D	USD
ARSI06_W1_M2USDSENIOR	ARSI06_W1_M2	USD
ARSI06_W1_M5USDSENIOR	ARSI06_W1_M5	USD
ARSI06_W1_M8USDSENIOR	ARSI06_W1_M8	USD
ARSI06_W1_M9USDSENIOR	ARSI06_W1_M9	USD
ARSI06_W3_M8USDSENIOR	ARSI06_W3_M8	USD
ARSI06_W3_M9USDSENIOR	ARSI06_W3_M9	USD
ARTHG_06_1A_BUSDSENIOR	ARTHG_06_1A_B	USD
ARWEURSENIOR_MODRE	ARW	EUR
ARWUSDSENIOR	ARW	USD
ARWEURSENIOR	ARW	EUR
ARWUSDSENIOR_NORE	ARW	USD
ARWUSDSENIOR_MODRE	ARW	USD
ARWEURSENIOR_NORE	ARW	EUR
ARWAUDSENIOR_MODRE	ARW	AUD
ARWJPYSENIOR_MODRE	ARW	JPY
ARWHKDSENIOR_MODRE	ARW	HKD
ARWTWDSENIOR	ARW	TWD
ARWHKDSENIOR_NORE	ARW	HKD
ARWJPYSENIOR_NORE	ARW	JPY
ASACEMUSDSENIOR	ASACEM	USD
ASCUSDSENIOR_MODRE	ASC	USD
ASDUSDSENIOR_MODRE	ASD	USD
ASDUSDSENIOR_NORE	ASD	USD
ASDEURSENIOR_MODRE	ASD	EUR
ASHUSDSENIOR_MODRE	ASH	USD
ASHEURSENIOR_MODRE	ASH	EUR
ASHUSDSENIOR	ASH	USD
ASHEURSENIOR	ASH	EUR
ASHUSDSENIOR_NORE	ASH	USD
ASHEURSENIOR_NORE	ASH	EUR
ASHAUDSECURED_MODRE	ASH	AUD
ASHAUDSENIOR_MODRE	ASH	AUD
ASHAUDSENIOR	ASH	AUD
ASMLEURSENIOR_MMR_L	ASML	EUR
ASNEURSENIOR_MODRE	ASN	EUR
ASNUSDSENIOR	ASN	USD
ASNEURSENIOR	ASN	EUR
ASNUSDSENIOR_MODRE	ASN	USD
ASNUSDSENIOR_NORE	ASN	USD
ASNEURSENIOR_NORE	ASN	EUR
ASNTWDSENIOR	ASN	TWD

SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	11/22/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	10/18/2006 8:30	1	1	1
SENIOR	DERIV	3/20/2006 13:30	250	250	250
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	8/31/2006 8:30	1	1	1
SENIOR	DERIV	8/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	9/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	11/17/2006 8:30	1	1	1
SENIOR	DERIV	11/23/2005 13:30	302	302	302
SENIOR	DERIV	11/14/2005 13:30	220	220	220
SENIOR	DERIV	1/9/2006 18:30	285	285	285
SENIOR	DERIV	11/1/2005 13:30	260	260	260
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	11/9/2005 18:30	325	325	325
SENIOR	DERIV	11/1/2005 13:30	240	240	240
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	3/20/2006 13:30	250	250	250
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR_NORE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR	DERIV	5/30/2008 8:30	180	180	180
SENIOR_MODRE	DERIV	4/27/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 13:30	9	10	15
SENIOR_NORE	DERIV	7/25/2008 13:30	8.4996	9.444	14.166
SENIOR_MODRE	DERIV	7/25/2008 13:30	9	10	15
SENIOR_MODRE	DERIV	7/21/2008 18:30	280	280	280
SENIOR_MODRE	DERIV	7/21/2008 18:30	280	280	280
SENIOR	DERIV	7/21/2008 18:30	311.08	311.08	311.08
SENIOR	DERIV	7/21/2008 18:30	311.08	311.08	311.08
SENIOR_NORE	DERIV	7/21/2008 18:30	264.432	264.432	264.432
SENIOR_NORE	DERIV	7/21/2008 18:30	264.432	264.432	264.432
SECURED_MODRE	DERIV	7/21/2008 18:30	252	252	252
SENIOR_MODRE	DERIV	7/21/2008 18:30	280	280	280
SENIOR	DERIV	7/21/2008 18:30	311.08	311.08	311.08
SENIOR_MMR_L	DERIV	1/2/2008 13:30	97	97.43	108.2565
SENIOR_MODRE	DERIV	7/23/2008 18:30	1200	1150	1075
SENIOR	DERIV	7/23/2008 18:30	1333.2	1277.65	1194.325
SENIOR	DERIV	7/23/2008 18:30	1333.2	1277.65	1194.325
SENIOR_MODRE	DERIV	7/23/2008 18:30	1200	1150	1075
SENIOR_NORE	DERIV	7/23/2008 18:30	1133.28	1086.06	1015.23
SENIOR_NORE	DERIV	7/23/2008 18:30	1133.28	1086.06	1015.23
SENIOR	DERIV	7/23/2008 18:30	1333.32	1277.765	1194.4325

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
302	302	302	302	302	302	302	302
220	220	220	220	220	220	220	220
285	285	285	285	285	285	285	285
260	260	260	260	260	260	260	260
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
325	325	325	325	325	325	325	325
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
38	53	63	71	72.5	74	77	77
42.218	58.883	69.993	78.881	80.5475	82.214	85.547	85.547
42.218	58.883	69.993	78.881	80.5475	82.214	85.547	85.547
35.8872	50.0532	59.4972	67.0524	68.469	69.8856	72.7188	72.7188
38	53	63	71	72.5	74	77	77
35.8872	50.0532	59.4972	67.0524	68.469	69.8856	72.7188	72.7188
38	53	63	71	72.5	74	77	77
38	53	63	71	72.5	74	77	77
38	53	63	71	72.5	74	77	77
42.218	58.883	69.993	78.881	80.5475	82.214	85.547	85.547
29.05882353	53	48.77419355	58.575	62.25113637	65.92727273	62.7	66
35.8872	50.0532	59.4972	67.0524	68.469	69.8856	72.7188	72.7188
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
25	41	59	75	81	87	98	98
23.61	38.7204	55.7196	70.83	76.4964	82.1628	92.5512	92.5512
25	41	59	75	81	87	98	98
300	320	335	350	350	350	350	420
300	320	335	350	350	350	350	420
333.3	355.52	372.185	388.85	388.85	388.85	388.85	466.62
333.3	355.52	372.185	388.85	388.85	388.85	388.85	466.62
283.32	302.208	316.374	330.54	330.54	330.54	330.54	396.648
283.32	302.208	316.374	330.54	330.54	330.54	330.54	396.648
270	288	301.5	315	315	315	315	378
300	320	335	350	350	350	350	420
333.3	355.52	372.185	388.85	388.85	388.85	388.85	466.62
120.285	133.65	148.5	165	181.5	198	237.6	237.6
1050	1000	1000	1000	987.5	975	975	975
1166.55	1111	1111	1111	1097.1125	1083.225	1083.225	1083.225
1166.55	1111	1111	1111	1097.1125	1083.225	1083.225	1083.225
1050	1000	1000	1000	987.5	975	975	975
991.62	944.4	944.4	944.4	932.595	920.79	920.79	920.79
991.62	944.4	944.4	944.4	932.595	920.79	920.79	920.79
1166.655	1111.1	1111.1	1111.1	1097.21125	1083.3225	1083.3225	1083.3225

0.999999975
0.999999975
1
1
1
1
250
1
1
1
0.999999975
1835
0.999999975
0.999999975
1
1
1
2456
1
0.999999975
1
1
302
220
285
260
1
1
1
1
325
240
1
1
1
1
1
1
250
1
77
85.547
85.547
72.7188
77
72.7188
77
77
77
85.547
66
72.7188
180
1
98
92.5512
98
420
420
466.62
466.62
396.648
396.648
378
420
466.62
237.6
975
1083.225
1083.225
975
920.79
920.79
1083.3225

ASNJPYSENIOR_MODRE	ASN	JPY
ASNUSDCVA_LOAN	ASN	USD
ASNUSDCVA_SUBORDINATE	ASN	USD
ASOUSDSUBORDINATE_MODRE	ASO	USD
ASURUSDCVA_LOAN	ASUR	USD
ATEURSENIOR_MODRE	AT	EUR
ATUSDSENIOR	AT	USD
ATUSDSENIOR_MODRE	AT	USD
ATUSDSENIOR_NORE	AT	USD
ATEURSENIOR_NORE	AT	EUR
ATEURSENIOR	AT	EUR
ATAUDSENIOR_MODRE	AT	AUD
ATAUDSENIOR	AT	AUD
ATHKDSENIOR_MODRE	AT	HKD
ATTWDSENIOR	AT	TWD
ATHKDSENIOR_NORE	AT	HKD
ATJPYSENIOR_MODRE	AT	JPY
ATSGDSENIOR_MODRE	AT	SGD
ATCTBEURSENIOR_3CE	ATCTB	EUR
ATHUSDSENIOR	ATH	USD
ATHUSDSENIOR_MODRE	ATH	USD
ATHUSDSENIOR_NORE	ATH	USD
ATHEURSENIOR	ATH	EUR
ATHEURSENIOR_NORE	ATH	EUR
ATHEURSENIOR_MODRE	ATH	EUR
ATHAUDSENIOR_MODRE	ATH	AUD
ATHUSDCVA_SENIOR	ATH	USD
ATIUSDSENIOR	ATI	USD
ATIEURSENIOR	ATI	EUR
ATIEURSENIOR_MODRE	ATI	EUR
ATIUSDSENIOR_MODRE	ATI	USD
ATIUSDSENIOR_NORE	ATI	USD
ATIEURSENIOR_NORE	ATI	EUR
ATKUSDSENIOR_NORE	ATK	USD
ATOUSDSENIOR_MODRE	ATO	USD
ATRUSDSENIOR	ATR	USD
ATRUSDLOAN	ATR	USD
ATTCUSDSENIOR	ATTC	USD
ATTINCEURSENIOR_MODRE	ATTINC	EUR
ATTINCUSDSENIOR_MODRE	ATTINC	USD
ATTINCEURSENIOR	ATTINC	EUR
ATTINCUSDSENIOR	ATTINC	USD
ATTINCUSDSENIOR_NORE	ATTINC	USD
ATTINCJPYSENIOR_MODRE	ATTINC	JPY
ATTINCHKDSENIOR_MODRE	ATTINC	HKD
ATTINCTWDSENIOR	ATTINC	TWD
ATTINCAUDSENIOR	ATTINC	AUD
ATTINCEURSENIOR_NORE	ATTINC	EUR
ATTINCHKDSENIOR_NORE	ATTINC	HKD
ATTINCAUDSENIOR_MODRE	ATTINC	AUD
ATTINCUSDCVA_SENIOR	ATTINC	USD
ATTINCJPYSENIOR_NORE	ATTINC	JPY
ATTINCSGDSENIOR_MODRE	ATTINC	SGD
AUBN_4_DUSDSENIOR	AUBN_4_D	USD
AUCHANEURSENIOR	AUCHAN	EUR
AURIG_06_1A_BUSDSENIOR	AURIG_06_1A_B	USD
AUTO_BASKET_07USDSENIOR	AUTO_BASKET_07	USD
AUTOLIUSDLOAN	AUTOLI	USD
AUTSTRHKDSENIOR_MMR_L	AUTSTR	HKD
AUTSTRSGDSENIOR_MMR_L	AUTSTR	SGD
AVUSDSENIOR_NORE	AV	USD
AVAUSDCVA_SENIOR	AVA	USD
AVAGOUSDLOAN_NORE	AVAGO	USD
AVATECUSDLOAN_NORE	AVATEC	USD
AVATECUSDSENIOR_NORE	AVATEC	USD
AVATECUSDSUBORDINATE_NORE	AVATEC	USD
AVATECUSDLOANNC_NORE	AVATEC	USD
AVATECUSDLOANCALL	AVATEC	USD
AVATECUSDLOANCALL_NORE	AVATEC	USD
AVBUSDSENIOR_MODRE	AVB	USD
AVBUSDSENIOR	AVB	USD
AVBEURSENIOR	AVB	EUR
AVBEURSENIOR_MODRE	AVB	EUR
AVBUSDSENIOR_NORE	AVB	USD

SENIOR_MODRE	DERIV	7/23/2008 18:30	1200	1150	1075
CVA_LOAN	DERIV	11/2/2007 18:30	100	100	100
CVA_SUBORDINATE	DERIV	11/29/2007 18:30	1200	1200	1200
SUBORDINATE_MODRE	DERIV	12/27/2004 13:30	1	1	1
CVA_LOAN	DERIV	6/13/2008 18:30	225	225	225
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR	DERIV	7/14/2006 8:30	21	21	21
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR_NORE	DERIV	7/14/2006 8:30	18	18	18
SENIOR_NORE	DERIV	7/14/2006 8:30	18	18	18
SENIOR	DERIV	7/14/2006 8:30	21	21	21
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR	DERIV	7/14/2006 8:30	21	21	21
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR	DERIV	7/14/2006 8:30	21	21	21
SENIOR_NORE	DERIV	7/14/2006 8:30	19	19	19
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR_MODRE	DERIV	7/14/2006 8:30	19	19	19
SENIOR_3CE	DERIV	7/30/2008 8:30	50	60	75
SENIOR	DERIV	7/25/2008 13:30	96.657	97.768	101.101
SENIOR_MODRE	DERIV	7/25/2008 13:30	87	88	91
SENIOR_NORE	DERIV	7/25/2008 13:30	82.1628	83.1072	85.9404
SENIOR	DERIV	7/25/2008 13:30	96.657	97.768	101.101
SENIOR_NORE	DERIV	7/25/2008 13:30	82.1628	83.1072	85.9404
SENIOR_MODRE	DERIV	7/25/2008 13:30	87	88	91
SENIOR_MODRE	DERIV	7/25/2008 13:30	87	88	91
CVA_SENIOR	DERIV	7/25/2008 13:30	174	176	182
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/28/2008 13:30	94.99999998	110	126
SENIOR_MODRE	DERIV	7/23/2008 18:30	48	51	57
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	1/13/2003 18:30	300	300	300
SENIOR	DERIV	7/29/2008 13:30	26	26	26
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR	DERIV	7/2/2008 18:30	44	44	44
SENIOR	DERIV	7/29/2008 13:30	26	26	26
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR	DERIV	7/29/2008 13:30	28.886	28.886	28.886
SENIOR	DERIV	7/29/2008 13:30	28.886	28.886	28.886
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
SENIOR_MODRE	DERIV	7/29/2008 13:30	28.886	28.886	28.886
CVA_SENIOR	DERIV	7/29/2008 13:30	52	52	52
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
SENIOR_MODRE	DERIV	7/29/2008 13:30	26	26	26
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	10/2/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN	DERIV	12/17/2003 18:30	200	200	200
SENIOR_MMR_L	DERIV	7/23/2008 13:30	15.61493178	16.87717823	34.97962557
SENIOR_MMR_L	DERIV	7/23/2008 13:30	15.61493178	16.87717823	34.97962557
SENIOR_NORE	DERIV	7/21/2008 18:30	50	50	50
CVA_SENIOR	DERIV	5/13/2005 8:30	63	63	84
LOAN_NORE	DERIV	12/2/2005 18:30	210	210	210
LOAN_NORE	DERIV	7/25/2008 13:30	135	135	135
SENIOR_NORE	DERIV	7/16/2008 18:30	180	176.6727677	205.3351237
SUBORDINATE_NORE	DERIV	7/16/2008 18:30	200	226.4349133	298.7403961
LOANNC_NORE	DERIV	10/12/2006 8:30	45	45	45
LOANCALL	DERIV	11/9/2006 13:30	70	70	70
LOANCALL_NORE	DERIV	7/25/2008 13:30	155.25	155.25	155.25
SENIOR_MODRE	DERIV	7/30/2008 18:30	146	146	150
SENIOR	DERIV	7/30/2008 18:30	162.206	162.206	166.65
SENIOR	DERIV	7/30/2008 18:30	162.206	162.206	166.65
SENIOR_MODRE	DERIV	7/30/2008 18:30	146	146	150
SENIOR_NORE	DERIV	7/30/2008 18:30	137.8824	137.8824	141.66

1050	1000	1000	1000	987.5	975	975	975
300	400	500	600	600	600	600	600
1200	1200	1200	1200	1200	1200	1200	1200
1	1	1	1	1	1	1	1
275	325	375	425	425	425	425	425
29	44	59	80	91.5	103	121	121
32	49	66	89	101.5	114	134	134
29	44	59	80	91.5	103	121	121
27	42	56	76	86.5	97	114	114
27	42	56	76	86.5	97	114	114
32	49	66	89	101.5	114	134	134
29	44	59	80	91.5	103	121	121
32	49	66	89	101.5	114	134	134
29	44	59	80	91.5	103	121	121
32	49	66	89	101.5	114	134	134
29	43	59	80	90.5	101	121	118
29	44	59	80	91.5	103	121	121
29	44	59	80	91.5	103	121	121
90	105	120	135	139.5	144	155	167
107.767	115.544	123.321	131.098		139.986	148.874	148.874
97	104	111	118		126	134	134
91.6068	98.2176	104.8284	111.4392		118.9944	126.5496	126.5496
107.767	115.544	123.321	131.098		139.986	148.874	148.874
91.6068	98.2176	104.8284	111.4392		118.9944	126.5496	126.5496
97	104	111	118		126	134	134
97	104	111	118	122	126	134	134
194	208	222	236	244	252	268	268
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
172	212	247	275	280	285	295	295
67	77	87	90	90	90	90	90
50	50	50	50	50	50	50	50
300	300	300	300	275	250	250	250
40	51	58	70.47368421	69.23684211	68	71	71
40	51	58	65	66.5	68	71	71
40	51	58	65	66.5	68	71	71
58	69	76	83	84.5	86	89	89
40	51	58	65	66.5	68	71	71
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
40	51	58	65	66.5	68	71	71
40	51	58	65	66.5	68	71	71
44.44	56.661	64.438	72.215	73.8815	75.548	78.881	78.881
44.44	56.661	64.438	72.215	73.8815	75.548	78.881	78.881
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
44.44	56.661	64.438	72.215	73.8815	75.548	78.881	78.881
80	102	116	130	133	136	142	142
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
40	51	58	65	66.5	68	71	71
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
24	24	24	24	24	24	24	24
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	200	200	200	200	200	200	200
48	56.39402308	67.67239785	75	77.5	80	87	87
48	56.39402308	67.67239785	75	77.5	80	87	87
50	50	50	50	50	50	50	50
115	139	170	185	192.5	200	205	205
210	210	210	210	210	210	210	210
160	215	245	270	282.5	295	315	315
284.0440711	360.9178586	397.0084807	430.1359002	444.388727	458.6415538	484.9995494	484.9999362
418.9079238	500.6132324	546.9715646	580.98567	596.9931791	613.0006881	634.9993862	634.9999122
60	98	115	135	141.5	148	159	159
85	123	140	160	166.5	173	184	184
184	247.25	281.75	310.5	324.875	339.25	362.25	362.25
159	169	179	185	182.5	180	176	176
176.649	187.759	198.869	205.535	202.7575	199.98	195.536	195.536
176.649	187.759	198.869	205.535	202.7575	199.98	195.536	195.536
159	169	179	185	182.5	180	176	176
150.1596	159.6036	169.0476	174.714	172.353	169.992	166.2144	166.2144

975
600
1200
1
425
121
134
121
114
114
134
121
134
121
134
118
121
121
167
148.874
134
126.5496
148.874
126.5496
134
134
268
0
0
0
0
0
0
295
90
50
250
71
71
71
89
71
67.0524
71
71
78.881
78.881
67.0524
67.0524
78.881
142
67.0524
71
0.999999975
24
1
0.999999975
200
87
87
50
205
210
315
484.999953
634.9999348
159
184
362.25
176
195.536
195.536
176
166.2144

AVBEURSENIOR_NORE	AVB	EUR
AVBAUDSENIOR	AVB	AUD
AVBTWDSENIOR	AVB	TWD
AVBUSDPREFERRED_MODRE	AVB	USD
AVBJPYSENIOR_MODRE	AVB	JPY
AVB_PUSDPREFERRED_MODRE	AVB_P	USD
AVCLOUSDASSETBACKED	AVCLO	USD
AVCLOUSDSENIOR_MODRE	AVCLO	USD
AVELNUSDLOAN	AVELN	USD
AVENTISEURSENIOR	AVENTIS	EUR
AVIOEUR	AVIO	EUR
AVIOEURLOAN3RD_MMR	AVIO	EUR
AVIOEURLOAN_MMR	AVIO	EUR
AVISUSDSENIOR	AVIS	USD
AVISUSDLOAN	AVIS	USD
AVISUSDSENIOR_MODRE	AVIS	USD
AVISUSDSENIOR_NORE	AVIS	USD
AVISEURSENIOR_NORE	AVIS	EUR
AVISUSDLOAN_NORE	AVIS	USD
AVISEURSENIOR_MODRE	AVIS	EUR
AVLNHKDSUBORDINATE	AVLN	HKD
AVLNJPYSUBORDINATE	AVLN	JPY
AVLNJPYSENIOR_MMR_L	AVLN	JPY
AVLNSGDSUBORDINATE	AVLN	SGD
AVLNEURSUBORDINATE_MMR_L	AVLN	EUR
AVLNAUDSUBORDINATE	AVLN	AUD
AVNTI_06_1A_BUSDSENIOR	AVNTI_06_1A_B	USD
AVNTI_2006_1A_A3USDSENIOR	AVNTI_2006_1A_A3	USD
AVOCA_V_A1AUSDASSETBACKED	AVOCA_V_A1A	USD
AVOCA_V_A1AEURSENIOR	AVOCA_V_A1A	EUR
AVOCA_V_A1AEURASSETBACKED	AVOCA_V_A1A	EUR
AVOCA_V_A1A_40_55EURASSETBACKED	AVOCA_V_A1A_40_55	EUR
AVOCA_V_A1A_40_60EURASSETBACKED	AVOCA_V_A1A_40_60	EUR
AVOCA_V_C1EURASSETBACKED	AVOCA_V_C1	EUR
AVOCA_VI_DEURASSETBACKED	AVOCA_VI_D	EUR
AVPUSDSENIOR	AVP	USD
AVPUSDSENIOR_MODRE	AVP	USD
AVPUSDSENIOR_NORE	AVP	USD
AVPEURSENIOR	AVP	EUR
AVPEURSENIOR_NORE	AVP	EUR
AVPEURSENIOR_MODRE	AVP	EUR
AVPAUDSENIOR_MODRE	AVP	AUD
AVPJPYSENIOR_MODRE	AVP	JPY
AVPHKDSENIOR_MODRE	AVP	HKD
AVREURLOAN_MMR	AVR	EUR
AVTUSDSENIOR	AVT	USD
AVTUSDSENIOR_MODRE	AVT	USD
AVTUSDSENIOR_NORE	AVT	USD
AVTEURSENIOR	AVT	EUR
AVTEURSENIOR_MODRE	AVT	EUR
AVTEURSENIOR_NORE	AVT	EUR
AVTAUDSENIOR_MODRE	AVT	AUD
AVTTWDSENIOR	AVT	TWD
AVYEURSENIOR_MODRE	AVY	EUR
AVYUSDSENIOR_MODRE	AVY	USD
AWEURSENIOR_NORE	AW	EUR
AWUSDSENIOR_NORE	AW	USD
AWUSDLOAN_NORE	AW	USD
AWUSDSENIOR_MODRE	AW	USD
AWUSDSECURED_NORE	AW	USD
AWHKDSENIOR_NORE	AW	HKD
AWUSDDIGITAL_NORE	AW	USD
AWUSDDIGITAL_SECURED_NORE	AW	USD
AWILSSENIOR_NORE	AW	ILS
AWUSDLOANNC_NORE	AW	USD
AWAUDSENIOR_MODRE	AW	AUD
AWAUDSENIOR_NORE	AW	AUD
AWUSDSUBORDINATE_NORE	AW	USD
AWJPYSENIOR_NORE	AW	JPY
AWCAUUSDSENIOR_MODRE	AWCAU	USD
AWEUSDSENIOR	AWE	USD
AWEEURSENIOR	AWE	EUR
AWEUSDLOAN	AWE	USD
AWEEURSENIOR_MODRE	AWE	EUR

SENIOR_NORE	DERIV	7/30/2008 18:30	137.8824	137.8824	141.66
SENIOR	DERIV	7/30/2008 18:30	162.206	162.206	166.65
SENIOR	DERIV	7/30/2008 18:30	162.206	162.206	166.65
PREFERRED_MODRE	DERIV	7/30/2008 18:30	146	146	150
SENIOR_MODRE	DERIV	7/30/2008 18:30	146	146	150
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	20
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	8/31/2007 8:30	1	1	1
LOAN	DERIV	11/4/2002 18:30	100	100	100
SENIOR	DERIV	12/18/2001 18:30	24	24	24
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR_MODRE	DERIV	7/30/2008 18:30	1178.954745	1012.383212	898.25784
SENIOR_NORE	DERIV	7/30/2008 18:30	1158.749712	996.98285	886.130452
SENIOR_NORE	DERIV	7/30/2008 18:30	1162.770442	1001.302567	891.228981
LOAN_NORE	DERIV	7/30/2008 18:30	225	262.5	298.4589041
SENIOR_MODRE	DERIV	7/30/2008 18:30	1183.099498	1016.837661	903.518107
SUBORDINATE	DERIV	7/25/2008 13:30	73	78	83
SUBORDINATE	DERIV	7/25/2008 13:30	73	78	83
SENIOR_MMR_L	DERIV	7/25/2008 13:30	41	44	47
SUBORDINATE	DERIV	7/25/2008 13:30	73	78	83
SUBORDINATE_MMR_L	DERIV	1/3/2008 8:30	1	1	1
SUBORDINATE	DERIV	7/25/2008 13:30	73	78	83
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
ASSETBACKED	DERIV	12/26/2007 18:30	1	1	1
SENIOR	DERIV	12/26/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	525	525	525
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR	DERIV	7/17/2008 18:30	32.219	33.33	33.33
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	28.332	28.332
SENIOR	DERIV	7/17/2008 18:30	32.219	33.33	33.33
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	28.332	28.332
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	30	30
LOAN_MMR	DERIV	7/25/2008 13:30	300	300	300
SENIOR	DERIV	7/29/2008 13:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/29/2008 13:30	45	45	45
SENIOR_NORE	DERIV	7/29/2008 13:30	42.498	42.498	42.498
SENIOR	DERIV	7/29/2008 13:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/29/2008 13:30	45	45	45
SENIOR_NORE	DERIV	7/2/2008 18:30	47.22	47.22	47.22
SENIOR_MODRE	DERIV	7/29/2008 13:30	45	45	45
SENIOR	DERIV	7/29/2008 13:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	2/1/2005 18:30	24	24	24
SENIOR_MODRE	DERIV	5/30/2008 13:30	24	24	24
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
LOAN_NORE	DERIV	7/29/2008 18:30	80	90	100
SENIOR_MODRE	DERIV	7/30/2008 18:30	127.116	127.116	127.116
SECURED_NORE	DERIV	7/24/2008 18:30	50	50	50
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
DIGITAL_NORE	DERIV	6/23/2008 18:30	55	55	55
DIGITAL_SECURED_NORE	DERIV	7/24/2008 18:30	50	50	50
SENIOR_NORE	DERIV	7/30/2008 18:30	88.88888889	88.88888889	88.88888889
LOANNC_NORE	DERIV	6/23/2008 18:30	45	55	65
SENIOR_MODRE	DERIV	7/30/2008 18:30	127.116	127.116	127.116
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
SUBORDINATE_NORE	DERIV	3/5/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	120	120	120
SENIOR_MODRE	DERIV	7/30/2008 8:30	180	180	180
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
LOAN	DERIV	7/23/2008 18:30	10.8	10.8	10.8
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12

150.1596	159.6036	169.0476	174.714	172.353	169.992	166.2144	166.2144
176.649	187.759	198.869	205.535	202.7575	199.98	195.536	195.536
176.649	187.759	198.869	205.535	202.7575	199.98	195.536	195.536
159	169	179	185	182.5	180	176	176
159	169	179	185	182.5	180	176	176
30	40	47	55	60	65	80	80
750	750	750	750		750	750	750
1	1	1	1	1	1	1	1
100	100	100	100	100	100	100	100
24	24	24	24	24	24	24	24
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
50	50	50	50	50	50	50	50
0	0	0	0	0	0	0	0
1010.192931	992.569376	1000.997014	1014.562752	996.9029015	979.243051	942.502246	876.496955
994.11028	976.473357	984.080273	996.628295	979.1423205	961.656346	925.424746	861.089731
1003.579203	987.388928	996.336982	1009.986935	992.3481915	974.709448	937.349319	869.852347
426.369863	528.6986301	579.8630137	622.5	630	637.5	652.5	652.5
1019.981127	1003.877047	1013.721561	1028.46382	1010.675605	992.887389	955.038357	885.811761
105	131	148	165	166	167	169	172
105	131	148	165	166	167	169	172
67	82	93	104	104.5	105	106	108.5
105	131	148	165	166	167	169	172
1	1	1	1	1	1	1	1
105	131	148	165	166	167	169	172
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
75	75	75	75	75	75	75	75
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
525	525	525	525	525	525	525	525
800	800	800	800	800	800	800	800
36.663	37.774	44.44	51.106	52.217	53.328	58.883	66.66
33	34	40	46	47	48	53	60
31.1652	32.1096	37.776	43.4424	44.3868	45.3312	50.0532	56.664
36.663	37.774	44.44	51.106	52.217	53.328	58.883	66.66
31.1652	32.1096	37.776	43.4424	44.3868	45.3312	50.0532	56.664
33	34	40	46	47	48	53	60
33	34	40	46	47	48	53	60
33	34	40	46	47	48	53	60
33	34	40	46	47	48	53	60
300	300	300	300	300	300	300	300
72.215	99.99	111.1	122.21	123.8765	125.543	128.876	128.876
65	90	100	110	111.5	113	116	116
61.386	84.996	94.44	103.884	105.3006	106.7172	109.5504	109.5504
72.215	99.99	111.1	122.21	123.8765	125.543	128.876	128.876
65	90	100	110	111.5	113	116	116
66.108	89.718	99.162	108.606	110.0226	111.4392	114.2724	114.2724
65	90	100	110	111.5	113	116	116
72.215	99.99	111.1	122.21	123.8765	125.543	128.876	128.876
24	24	24	24	24	24	24	24
24	24	24	24	24	24	24	24
150	200	240	265	270	275	280	280
150	200	240	265	270	275	280	280
110	130	140	160	165	170	180	180
158.895	211.86	254.232	280.7145	286.011	291.3075	296.604	296.604
80	95	115	130	135	140	145	145
150	200	240	265	270	275	280	280
80	95	110	125	127.5	130	135	135
80	95	115	130	135	140	145	145
105.8823529	122.7272727	143.0769231	158.0701754	160.6028843	163.1355932	168	168
75	95	105	125	130	135	145	145
158.895	211.86	254.232	280.7145	286.011	291.3075	296.604	296.604
150	200	240	265	270	275	280	280
1	1	1	1	1	1	1	1
150	200	240	265	270	275	280	280
180	180	180	180	180	180	180	180
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
14.4	18.9	23.4	27	28.35	29.7	32.4	32.4
16	21	26	30	31.5	33	36	36

166.2144
195.536
195.536
176
176
80
750
1
100
24
0.999999975
1
1
50
0
862.723766
847.704372
855.042738
652.5
870.574475
175
175
111
175
1
175
1
1
1
1
75
130
110
525
800
184.426
166
156.7704
184.426
156.7704
166
166
166
166
300
128.876
116
109.5504
128.876
116
114.2724
116
128.876
24
24
280
280
180
296.604
145
280
135
145
168
145
296.604
280
1
280
180
39.996
39.996
32.4
36

AWEUSDSENIOR_MODRE	AWE	USD
AWEEURSENIOR_NORE	AWE	EUR
AWEUSDSENIOR_NORE	AWE	USD
AWEAUDSENIOR_MODRE	AWE	AUD
AWEUSDSENIOR_MODRE	AWE	USD
AWEAUDSENIOR	AWE	AUD
AWEUSDSENIOR	AWE	USD
AWEJPYSENIOR_MODRE	AWE	JPY
AWE_LOANUSDSENIOR	AWE_LOAN	USD
AXASAUSDPREFERRED_MMR_L	AXASA	USD
AXASAHKDLT2_MMR_L	AXASA	HKD
AXASAAUDLT2_MMR_L	AXASA	AUD
AXASAHKDSUBORDINATE	AXASA	HKD
AXASAJPYSUBORDINATE	AXASA	JPY
AXASAJPYSENIOR_MMR_L	AXASA	JPY
AXASAAUDSUBORDINATE	AXASA	AUD
AXASA_PUSDPREFERRED_MMR_L	AXASA_P	USD
AXIUSCLOUSDLOAN	AXIUSCLO	USD
AXIUSCLOEURLOAN	AXIUSCLO	EUR
AXLUSDSENIOR_MODRE	AXL	USD
AXLEURSENIOR_MODRE	AXL	EUR
AXLEURSENIOR	AXL	EUR
AXLEURSENIOR_NORE	AXL	EUR
AXLUSDSENIOR	AXL	USD
AXLUSDSENIOR_NORE	AXL	USD
AXLHKDSENIOR_MODRE	AXL	HKD
AXLJPYSENIOR_MODRE	AXL	JPY
AXLILSSENIOR_MODRE	AXL	ILS
AXLHKDSENIOR_NORE	AXL	HKD
AXLUSDDIGITAL_MODRE	AXL	USD
AXLUSDDIGITAL_NORE	AXL	USD
AXLAUDSENIOR_MODRE	AXL	AUD
AXLSGDSENIOR_MODRE	AXL	SGD
AXLSGDSENIOR	AXL	SGD
AXLJPYDIGITAL_MODRE	AXL	JPY
AXLSGDDIGITAL_MODRE	AXL	SGD
AXLHKDDIGITAL_MODRE	AXL	HKD
AXLAUDDIGITAL_MODRE	AXL	AUD
AXPUSDSENIOR	AXP	USD
AXPUSDSENIOR	AXP	USD
AXPUSDSENIOR	AXP	USD
AXPUSDSENIOR_MODRE	AXP	USD
AXPUSDSENIOR_NORE	AXP	USD
AXPEURSENIOR	AXP	EUR
AXPEURSENIOR_MODRE	AXP	EUR
AXPEURSENIOR_NORE	AXP	EUR
AXPUSDSENIOR	AXP	USD
AXPHKDSENIOR_MODRE	AXP	HKD
AXPAUDSENIOR_MODRE	AXP	AUD
AXPHKDSENIOR	AXP	HKD
AXPHKDSENIOR_NORE	AXP	HKD
AXPUSDCVA_SENIOR	AXP	USD
AXPJPYSENIOR_MODRE	AXP	JPY
AXPSGDSENIOR_MODRE	AXP	SGD
AXPSGDSENIOR	AXP	SGD
AXPJPYSENIOR_NORE	AXP	JPY
AXPUSDPREFERRED_MODRE	AXP	USD
AXP_FINUSDCVA_SENIOR	AXP_FIN	USD
AXP_PUSDPREFERRED_MMR_L	AXP_P	USD
AXP_PUSDPREFERRED_MODRE	AXP_P	USD
AXSUSDSENIOR_MODRE	AXS	USD
AXTELUSDSENIOR_NORE	AXTEL	USD
AYEUSDSENIOR_MODRE	AYE	USD
AYEUSDSENIOR_NORE	AYE	USD
AYEHKDSENIOR_NORE	AYE	HKD
AYEUSDLOAN_NORE	AYE	USD
AYEEURSENIOR_NORE	AYE	EUR
AYEUSDSENIOR	AYE	USD
AYEUSDLOANNC_NORE	AYE	USD
AYEAUDSENIOR_MODRE	AYE	AUD
AYEJPYSENIOR_NORE	AYE	JPY
AYE_ENERGYSUPPUSDSENIOR_NORE	AYE_ENERGYSUPP	USD
AYTGH_VIII_A2EURASSETBACKED	AYTGH_VIII_A2	EUR
AYTPIEURSENIOR_MMR_L	AYTPI	EUR

SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_MODRE	CASH	7/23/2008 18:30	12	12	12
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
SENIOR	CASH	7/23/2008 18:30	13.332	13.332	13.332
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR	DERIV	5/23/2007 18:30	178	134	150
PREFERRED_MMR_L	DERIV	7/2/2008 18:30	185	185	190
LT2_MMR_L	DERIV	7/25/2008 13:30	70	92.31	92.85436893
LT2_MMR_L	DERIV	7/25/2008 13:30	70	92.31	92.85436893
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
SENIOR_MMR_L	DERIV	7/25/2008 13:30	37	42	47
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
PREFERRED_MMR_L	DERIV	4/27/2007 18:30	10	10	10
LOAN	DERIV	11/27/2007 18:30	700	700	700
LOAN	DERIV	11/27/2007 18:30	700	700	700
SENIOR_MODRE	DERIV	7/30/2008 18:30	1567.98135	1345.101685	1217.811552
SENIOR_MODRE	DERIV	7/30/2008 18:30	1574.522399	1352.479407	1227.375589
SENIOR	DERIV	7/30/2008 18:30	1698.536031	1452.725962	1315.372541
SENIOR_NORE	DERIV	7/30/2008 18:30	1512.776076	1302.711274	1183.885372
SENIOR	DERIV	6/24/2008 18:30	523.070378	515.577742	643.793388
SENIOR_NORE	DERIV	7/30/2008 18:30	1506.614096	1295.76857	1174.903391
SENIOR_MODRE	DERIV	7/30/2008 18:30	1566.920431	1344.187821	1216.81197
SENIOR_MODRE	DERIV	7/30/2008 18:30	1562.574113	1338.784673	1208.711135
SENIOR_MODRE	DERIV	7/30/2008 18:30	1893.845405	1554.762003	1353.73872
SENIOR_NORE	DERIV	6/24/2008 18:30	519.582008	513.222678	621.94583
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1567.98135	1345.101685	1217.811552
DIGITAL_NORE	DERIV	7/30/2008 18:30	1567.98135	1345.101685	1217.811552
SENIOR_MODRE	DERIV	7/30/2008 18:30	1583.441294	1362.462004	1240.83439
SENIOR_MODRE	DERIV	6/24/2008 18:30	520.65725	513.928922	628.078896
SENIOR	DERIV	5/12/2006 8:30	1	1	1
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1562.574113	1338.784673	1208.711135
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1563.24713	1340.175417	1211.511709
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1566.920431	1344.187821	1216.81197
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1583.441294	1362.462004	1240.83439
SENIOR	DERIV	7/30/2008 13:30	194.425	211.09	227.755
SENIOR	X_BID	3/6/2001	13	13	13
SENIOR	X_ASK	3/6/2001	27	27	27
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR_NORE	DERIV	7/30/2008 13:30	165.27	179.436	193.602
SENIOR	DERIV	7/30/2008 13:30	194.425	211.09	227.755
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR_NORE	DERIV	7/30/2008 13:30	165.27	179.436	193.602
SENIOR	CASH	7/2/2008 18:30	183.315	199.98	216.645
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR	DERIV	7/30/2008 13:30	194.425	211.09	227.755
SENIOR_NORE	DERIV	7/30/2008 13:30	165.27	179.436	193.602
CVA_SENIOR	DERIV	7/30/2008 13:30	175	190	205
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR_MODRE	DERIV	7/30/2008 13:30	175	190	205
SENIOR	DERIV	7/30/2008 13:30	194.425	211.09	227.755
SENIOR_NORE	DERIV	7/30/2008 13:30	165.27	179.436	193.602
PREFERRED_MODRE	DERIV	7/30/2008 13:30	262.5	285	307.5
CVA_SENIOR	DERIV	7/30/2008 13:30	175	190	205
PREFERRED_MMR_L	DERIV	9/19/2006 18:30	5	5	10
PREFERRED_MODRE	DERIV	4/20/2007 18:30	2	2	5
SENIOR_MODRE	DERIV	6/20/2008 13:30	75	81.60361099	89.02369197
SENIOR_NORE	DERIV	10/24/2005 18:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 13:30	74.2	74.2	79.5
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
LOAN_NORE	DERIV	7/23/2008 18:30	45	55	65
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
SENIOR	DERIV	7/25/2008 13:30	82.32	82.32	88.2
LOANNC_NORE	DERIV	10/5/2006 13:30	9	9	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	74.2	74.2	79.5
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
SENIOR_NORE	DERIV	7/25/2008 13:30	70	70	75
ASSETBACKED	DERIV	12/3/2007 8:30	50	62	71
SENIOR_MMR_L	DERIV	6/4/2008 13:30	40	40	40

16	21	26	30	31.5	33	36	36
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
16	21	26	30	31.5	33	36	36
16	21	26	30	31.5	33	36	36
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
16	21	26	30	31.5	33	36	36
150	138	146	135	125.5	116	118	250
195	205	215	225	227.5	230	240	250
132.4008475	152.4180451	163.8931034	177.3802548	177.0136051	176.6469554	152.4748692	153.1900612
132.4008475	152.4180451	163.8931034	177.3802548	177.0136051	176.6469554	152.4748692	153.1900612
110	135	150	165	166.15	167.3	168.6	171.4
110	135	150	165	166.15	167.3	168.6	171.4
67	82	92	102	102.8	103.6	104.4	106.5
110	135	150	165	166.15	167.3	168.6	171.4
15	21	28	35	38.5	42	55	70
700	700	700	700	700	700	700	700
700	700	700	700	700	700	700	700
1285.617771	1263.171188	1259.313607	1234.758861	1202.367536	1169.97621	1115.604437	1028.571954
1300.99754	1281.263365	1279.483535	1255.725476	1223.068056	1190.410636	1134.632485	1043.45464
1404.21157	1388.361667	1392.545031	1370.969165	1337.477826	1303.986487	1247.018037	1148.573009
1250.524015	1229.452966	1225.351561	1201.073313	1169.218225	1137.363136	1082.959449	996.077859
819.193065	898.202062	928.368247	947.071177	940.656914	934.242651	921.793787	865.419762
1236.16312	1212.66296	1206.750432	1181.856313	1150.347147	1118.837981	1065.941297	983.101152
1284.340491	1261.969301	1258.197574	1233.743563	1201.287519	1168.831474	1113.735371	1023.151729
1266.260751	1234.393893	1220.659244	1188.016808	1149.916754	1111.8167	1044.496489	939.099445
1313.633099	1310.727077	1295.176586	1281.646735	1256.266991	1230.887247	1191.770806	1102.21029
769.521932	834.225369	857.260403	870.489918	863.091194	855.69247	840.657151	787.908932
1285.617771	1263.171188	1259.313607	1234.758861	1202.367536	1169.97621	1115.604437	1028.571954
1285.617771	1263.171188	1259.313607	1234.758861	1202.367536	1169.97621	1115.604437	1028.571954
1326.192401	1314.79772	1321.678654	1304.862657	1276.918216	1248.973775	1203.993893	1127.123325
781.700177	847.79161	870.314079	882.527845	873.5678255	864.607806	845.974753	786.164843
1	1	1	1	1	1	1	1
1266.260751	1234.393893	1220.659244	1188.016808	1149.916754	1111.8167	1044.496489	939.099445
1273.932901	1246.965883	1238.366179	1210.079147	1175.069725	1140.060303	1079.46735	980.844321
1284.340491	1261.969301	1258.197574	1233.743563	1201.287519	1168.831474	1113.735371	1023.151729
1326.192401	1314.79772	1321.678654	1304.862657	1276.918216	1248.973775	1203.993893	1127.123325
216.645	205.535	199.98	194.425	186.0925	177.76	172.205	172.205
20	25	34	31	39.5	48	56	63
34	39	48	59	60.5	62	70	77
195	185	180	175	167.5	160	155	155
184.158	174.714	169.992	165.27	158.187	151.104	146.382	146.382
216.645	205.535	199.98	194.425	186.0925	177.76	172.205	172.205
195	185	180	175	167.5	160	155	155
184.158	174.714	169.992	165.27	158.187	151.104	146.382	146.382
205.535	194.425	188.87	183.315	174.9825	166.65	161.095	161.095
195	185	180	175	167.5	160	155	155
195	185	180	175	167.5	160	155	155
216.645	205.535	199.98	194.425	186.0925	177.76	172.205	172.205
184.158	174.714	169.992	165.27	158.187	151.104	146.382	146.382
195	185	180	175	167.5	160	155	155
195	185	180	175	167.5	160	155	155
195	185	180	175	167.5	160	155	155
216.645	205.535	199.98	194.425	186.0925	177.76	172.205	172.205
184.158	174.714	169.992	165.27	158.187	151.104	146.382	146.382
292.5	277.5	270	262.5	251.25	240	232.5	232.5
195	185	180	175	167.5	160	155	155
15	23	35	35	38.5	42	55	60
11	20	25	32	34.5	37	45	45
98.36352787	108.1073767	117.9737273	125.8427862	128.5087383	131.1746904	140.5222831	150.429004
1	1	1	1	1	1	1	1
100.7	121.9	137.8	153.7	159	164.3	180.2	180.2
95	115	130	145	150	155	170	170
95	115	130	145	150	155	170	170
75	95	105	120	125	130	140	140
95	115	130	145	150	155	170	170
111.72	135.24	152.88	170.52	176.4	182.28	199.92	199.92
26	40	53	75	81.5	88	106	106
100.7	121.9	137.8	153.7	159	164.3	180.2	180.2
95	115	130	145	150	155	170	170
95	115	130	145	150	155	170	170
71	71	71	71	71	71	71	71
40	40	40	40	40	40	40	40

36
33.9984
33.9984
36
36
39.996
39.996
36
250
255
159.8030464
159.8030464
174.1
174.1
108.6
174.1
85
700
700
1010.209799
1023.140768
1126.266629
976.869253
853.557901
965.746563
1002.912463
913.328965
1082.331969
776.17537
1010.209799
1010.209799
1112.848776
771.613414
1
913.328965
956.787319
1002.912463
1112.848776
172.205
63
77
155
146.382
172.205
155
146.382
161.095
155
155
172.205
146.382
155
155
155
172.205
146.382
232.5
155
60
45
160.1330565
1
180.2
170
170
140
170
199.92
106
180.2
170
170
71
40

AZ_MUNIUSDSENIOR_MODRE	AZ_MUNI	USD
AZOUSDSENIOR	AZO	USD
AZOEURSENIOR	AZO	EUR
AZOUSDSENIOR_MODRE	AZO	USD
AZOEURSENIOR_MODRE	AZO	EUR
AZOUSDSENIOR_NORE	AZO	USD
AZOEURSENIOR_NORE	AZO	EUR
AZOAUDSENIOR_MODRE	AZO	AUD
AZOAUDSENIOR	AZO	AUD
AZOHKDSENIOR_MODRE	AZO	HKD
AZOHKDSENIOR_NORE	AZO	HKD
AZOJPYSENIOR_MODRE	AZO	JPY
AZOILSSENIOR_MODRE	AZO	ILS
AZOJPYSENIOR_NORE	AZO	JPY
AZRUSDSUBORDINATE_NORE	AZR	USD
AZR_SUBUSDSUBORDINATE_NORE	AZR_SUB	USD
BAUSDSENIOR	BA	USD
BAUSDSENIOR_MODRE	BA	USD
BAEURSENIOR	BA	EUR
BAEURSENIOR_MODRE	BA	EUR
BAUSDSENIOR_NORE	BA	USD
BAEURSENIOR_NORE	BA	EUR
BAAUDSENIOR_MODRE	BA	AUD
BAJPYSENIOR	BA	JPY
BAAUDSENIOR	BA	AUD
BAJPYSENIOR_MODRE	BA	JPY
BATWDSENIOR	BA	TWD
BASGDSENIOR_MODRE	BA	SGD
BAHKDSENIOR_MODRE	BA	HKD
BASGDSENIOR	BA	SGD
BA_CAPUSDSENIOR	BA_CAP	USD
BA_CAPEURSENIOR	BA_CAP	EUR
BA_CAPEURSENIOR_MODRE	BA_CAP	EUR
BA_CAPUSDSENIOR_MODRE	BA_CAP	USD
BA_CAPUSDSENIOR_NORE	BA_CAP	USD
BA_CAPEURSENIOR_NORE	BA_CAP	EUR
BA_CAPJPYSENIOR_MODRE	BA_CAP	JPY
BA_CAPHKDSENIOR_MODRE	BA_CAP	HKD
BA_CAPAUDSENIOR_MODRE	BA_CAP	AUD
BA_CAPAUDSENIOR	BA_CAP	AUD
BA_CAPHKDSENIOR_NORE	BA_CAP	HKD
BA_CAPJPYSENIOR_NORE	BA_CAP	JPY
BAAEURLOAN2ND_MMR	BAA	EUR
BAAEURLOAN_MMR	BAA	EUR
BABUSDLT2_MMR_L	BAB	USD
BABHKDSENIOR_MMR_L	BAB	HKD
BABSNUSDASSETBACKED	BABSN	USD
BABSN_061_D_VUSDASSETBACKED	BABSN_061_D_V	USD
BABSN_2007_1A_CUSDASSETBACKED	BABSN_2007_1A_C	USD
BABSN07_1A_CUSDASSETBACKED	BABSN07_1A_C	USD
BACUSDSENIOR	BAC	USD
BACUSDSENIOR_MODRE	BAC	USD
BACUSDSENIOR_NORE	BAC	USD
BACEURSENIOR	BAC	EUR
BACEURSENIOR_MODRE	BAC	EUR
BACEURSENIOR_NORE	BAC	EUR
BACEURSUBORDINATE	BAC	EUR
BACAUDSENIOR_MODRE	BAC	AUD
BACUSDSENIOR_MODRE	BAC	USD
BACUSDDIGITAL	BAC	USD
BACEURSUBORDINATE_MODRE	BAC	EUR
BACUSDSUBORDINATE_MODRE	BAC	USD
BACUSDSUBORDINATE	BAC	USD
BACUSDDIGITAL_MODRE	BAC	USD
BACUSDDIGITAL_NORE	BAC	USD
BACHKDSUBORDINATE	BAC	HKD
BACUSDPREFERRED_MODRE	BAC	USD
BACHKDSUBORDINATE_MODRE	BAC	HKD
BACJPYSENIOR_MODRE	BAC	JPY
BACHKDSENIOR_MODRE	BAC	HKD
BACTWDSENIOR	BAC	TWD
BACHKDSENIOR_NORE	BAC	HKD
BACSGDSUBORDINATE_MODRE	BAC	SGD
BACSGDSUBORDINATE	BAC	SGD

SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	16
SENIOR	DERIV	7/29/2008 18:30	49.995	49.995	49.995
SENIOR	DERIV	7/29/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	42.498	42.498
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR	DERIV	7/29/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/8/2008 18:30	53	53	53
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	42.498	42.498
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	15	18	18
SUBORDINATE_NORE	DERIV	5/14/2007 13:30	20	20	20
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	23.61
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	23.61
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	25
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	27.775
SENIOR	DERIV	7/30/2008 18:30	31.108	31.108	31.108
SENIOR	DERIV	7/30/2008 18:30	31.108	31.108	31.108
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	26.4432	26.4432
SENIOR_NORE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	28
SENIOR	DERIV	7/30/2008 18:30	31.108	31.108	31.108
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	26.4432	26.4432
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	26.4432	26.4432
LOAN2ND_MMR	DERIV	7/25/2008 13:30	840	840	840
LOAN_MMR	DERIV	5/30/2008 13:30	500	500	500
LT2_MMR_L	DERIV	1/28/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/29/2008 13:30	95	95	145
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	7/30/2008 13:30	52.217	57.772	63.327
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR_NORE	DERIV	7/30/2008 13:30	44.3868	49.1088	53.8308
SENIOR	DERIV	7/30/2008 13:30	52.217	57.772	63.327
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR_NORE	DERIV	7/30/2008 13:30	44.3868	49.1088	53.8308
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR_MODRE	CASH	7/30/2008 13:30	47	52	57
DIGITAL	DERIV	7/30/2008 13:30	47	52	57
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02
DIGITAL_MODRE	DERIV	7/30/2008 13:30	47	52	57
DIGITAL_NORE	DERIV	7/30/2008 13:30	44.3868	49.1088	53.8308
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02
PREFERRED_MODRE	DERIV	7/30/2008 18:30	149	149	154
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR_MODRE	DERIV	7/30/2008 13:30	47	52	57
SENIOR	DERIV	7/30/2008 13:30	52.217	57.772	63.327
SENIOR_NORE	DERIV	7/30/2008 13:30	44.3868	49.1088	53.8308
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02

16	16	16	16	16	16	24	24
61.105	78.881	92.213	105.545	108.3225	111.1	116.655	105.545
61.105	78.881	92.213	105.545	108.3225	111.1	116.655	105.545
55	71	83	95	97.5	100	105	95
55	71	83	95	97.5	100	105	95
51.942	67.0524	78.3852	89.718	92.079	94.44	99.162	89.718
51.942	67.0524	78.3852	89.718	92.079	94.44	99.162	89.718
55	71	83	95	97.5	100	105	95
61.105	78.881	92.213	105.545	108.3225	111.1	116.655	105.545
55	71	83	95	97.5	100	105	95
51.942	67.0524	78.3852	89.718	92.079	94.44	99.162	89.718
55	71	83	95	97.5	100	105	95
63	79	91	103	105.5	108	113	103
51.942	67.0524	78.3852	89.718	92.079	94.44	99.162	89.718
32	45	55	65	70	75	80	80
35	48	60	72	82	92	117	122
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
36	43	51	58	60	62	66	66
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
36	43	51	58	60	62	66	66
33.9984	40.6092	48.1644	54.7752	56.664	58.5528	62.3304	62.3304
33.9984	40.6092	48.1644	54.7752	56.664	58.5528	62.3304	62.3304
36	43	51	58	60	62	66	66
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
36	43	51	58	60	62	66	66
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
36	43	51	58	60	62	66	66
36	43	51	58	60	62	66	66
39.996	47.773	56.661	64.438	66.66	68.882	73.326	73.326
42.218	53.328	62.216	69.993	72.215	74.437	78.881	78.881
42.218	53.328	62.216	69.993	72.215	74.437	78.881	78.881
38	48	56	63	65	67	71	71
38	48	56	63	65	67	71	71
35.8872	45.3312	52.8864	59.4972	61.386	63.2748	67.0524	67.0524
38	48	56	63	65	67	71	71
38	48	56	63	65	67	71	71
38	48	56	63	65	67	71	71
38	48	56	63	65	67	71	71
42.218	53.328	62.216	69.993	72.215	74.437	78.881	78.881
35.8872	45.3312	52.8864	59.4972	61.386	63.2748	67.0524	67.0524
35.8872	45.3312	52.8864	59.4972	61.386	63.2748	67.0524	67.0524
840	840	840	840	840	840	840	840
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
205	255	315	340	342.5	345	350	350
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
700	700	700	700	700	700	700	700
750	750	750	750	750	750	750	750
79.992	96.657	107.767	118.877	118.877	118.877	118.877	118.877
72	87	97	107	107	107	107	107
67.9968	82.1628	91.6068	101.0508	101.0508	101.0508	101.0508	101.0508
79.992	96.657	107.767	118.877	118.877	118.877	118.877	118.877
72	87	97	107	107	107	107	107
67.9968	82.1628	91.6068	101.0508	101.0508	101.0508	101.0508	101.0508
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29
72	87	97	107	107	107	107	107
72	87	97	107	107	107	107	107
72	87	97	107	107	107	107	107
102	122	135	147	144	141	139	139
102	122	135	147	144	141	139	139
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29
72	87	97	107	107	107	107	107
67.9968	82.1628	91.6068	101.0508	101.0508	101.0508	101.0508	101.0508
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29
159	164	169	177	177	177	177	177
102	122	135	147	144	141	139	139
72	87	97	107	107	107	107	107
72	87	97	107	107	107	107	107
79.992	96.657	107.767	118.877	118.877	118.877	118.877	118.877
67.9968	82.1628	91.6068	101.0508	101.0508	101.0508	101.0508	101.0508
102	122	135	147	144	141	139	139
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29

24
151.096
151.096
136
136
128.4384
128.4384
136
151.096
136
128.4384
136
144
128.4384
80
122
73.326
66
73.326
66
62.3304
62.3304
66
73.326
73.326
66
73.326
66
66
73.326
78.881
78.881
71
71
67.0524
71
71
71
71
78.881
67.0524
67.0524
840
500
1
350
750
750
700
750
118.877
107
101.0508
118.877
107
101.0508
154.29
107
107
107
139
139
154.29
107
101.0508
154.29
177
139
107
107
118.877
101.0508
139
154.29

BACAUDSUBORDINATE_MODRE	BAC	AUD
BACAUDSUBORDINATE	BAC	AUD
BACJPYSUBORDINATE_MODRE	BAC	JPY
BACEURSENIOR_MMR_L	BAC	EUR
BAC_PUSDPREFERRED_MODRE	BAC_P	USD
BACM_04_3_KUSDSENIOR	BACM_04_3_K	USD
BACM_05_6_LUSDSENIOR	BACM_05_6_L	USD
BACM_061_JUSDSENIOR	BACM_061_J	USD
BACM_061_LUSDSENIOR	BACM_061_L	USD
BACM04_3_HUSDSENIOR	BACM04_3_H	USD
BACM04_3_KUSDSENIOR	BACM04_3_K	USD
BACM04_6_A5USDSENIOR	BACM04_6_A5	USD
BACM05_2_KUSDSENIOR	BACM05_2_K	USD
BACM05_5_GUSDSENIOR	BACM05_5_G	USD
BACM05_5_HUSDSENIOR	BACM05_5_H	USD
BACM05_6_JUSDSENIOR	BACM05_6_J	USD
BACM05_6_KUSDSENIOR	BACM05_6_K	USD
BACM06_1_JUSDSENIOR	BACM06_1_J	USD
BACM06_2_AJUSDSENIOR	BACM06_2_AJ	USD
BACM06_3_AJUSDSENIOR	BACM06_3_AJ	USD
BACM06_4_AJUSDSENIOR	BACM06_4_AJ	USD
BACM06_5_AJUSDSENIOR	BACM06_5_AJ	USD
BACM06_5_GUSDSENIOR	BACM06_5_G	USD
BACM06_5_HUSDSENIOR	BACM06_5_H	USD
BACM06_6_AJUSDSENIOR	BACM06_6_AJ	USD
BACRUSDPREFERRED_MODRE	BACR	USD
BACRUSDUPT2	BACR	USD
BACRUSDPREFERRED_MMR_L	BACR	USD
BACR_PUSDPREFERRED_MODRE	BACR_P	USD
BACR_PUSDPREFERRED_MMR_L	BACR_P	USD
BAINCAPUSDCVA_SENIOR	BAINCAP	USD
BAKTANUSDLOAN_NORE	BAKTAN	USD
BALDW_06_4A_1USDSENIOR	BALDW_06_4A_1	USD
BALDW06_3A_1USDSENIOR	BALDW06_3A_1	USD
BALDW06_4A_1USDSENIOR	BALDW06_4A_1	USD
BALLYUSDASSETBACKED	BALLY	USD
BALLY_2006_1_DUSDASSETBACKED	BALLY_2006_1_D	USD
BALTA04_12_1B2USDSENIOR	BALTA04_12_1B2	USD
BAMEURSENIOR_MODRE	BAM	EUR
BAMUSDSENIOR_MODRE	BAM	USD
BAMAUDSENIOR_MODRE	BAM	AUD
BANCO_BBAUSDSENIOR	BANCO_BBA	USD
BANCO_BBAEURSENIOR	BANCO_BBA	EUR
BANCO_ITAUEURSENIOR	BANCO_ITAU	EUR
BANCO_SAFRAUSDSENIOR	BANCO_SAFRA	USD
BANITLUSDSENIOR_MMR_L	BANITL	USD
BANITLJPYSENIOR_MODRE	BANITL	JPY
BANITLJPYSENIOR_MMR_L	BANITL	JPY
BANSABEURLT2_MMR_L	BANSAB	EUR
BANSAFUSDSENIOR	BANSAF	USD
BARM_06_1A_A2USDSENIOR	BARM_06_1A_A2	USD
BASELLUSDSENIOR	BASELL	USD
BASGREURSENIOR_MMR_L	BASGR	EUR
BASKET 7USDSENIOR	BASKET 7	USD
BASKET1USDSENIOR	BASKET1	USD
BASKET2USDSENIOR	BASKET2	USD
BASKET3USDSENIOR	BASKET3	USD
BASKET4USDSENIOR	BASKET4	USD
BASKET5USDSENIOR	BASKET5	USD
BASKET6USDSENIOR	BASKET6	USD
BASKET7USDSENIOR	BASKET7	USD
BASKET8USDSENIOR	BASKET8	USD
BASKET9USDSENIOR	BASKET9	USD
BASKMUSDSENIOR	BASKM	USD
BAWAGUSDSENIOR_MODRE	BAWAG	USD
BAXUSDSENIOR	BAX	USD
BAXUSDSENIOR_MODRE	BAX	USD
BAXEURSENIOR_MODRE	BAX	EUR
BAXEURSENIOR_NORE	BAX	EUR
BAXEURSENIOR	BAX	EUR
BAXUSDSENIOR_NORE	BAX	USD
BAXAUDSENIOR_MODRE	BAX	AUD
BAXAUDSENIOR	BAX	AUD
BAXJPYSENIOR_MODRE	BAX	JPY

SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	69.75	74.76811594	79.78378378
SUBORDINATE	DERIV	7/30/2008 13:30	79.92	85.47	91.02
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	72	77	82
SENIOR_MMR_L	DERIV	7/23/2008 13:30	100	100	100
PREFERRED_MODRE	DERIV	4/20/2007 18:30	2	2	5
SENIOR	DERIV	7/6/2006 8:30	1	1	1
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2006 18:30	160	160	160
SENIOR	DERIV	2/23/2006 13:30	260	260	260
SENIOR	DERIV	5/16/2006 18:30	1	1	1
SENIOR	DERIV	3/8/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2006 18:30	145	145	145
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	6/15/2007 18:30	1	1	1
SENIOR	DERIV	3/20/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
PREFERRED_MODRE	DERIV	7/30/2008 18:30	218	218	223
UPT2	CASH	1/18/2006 8:30	1	2	4
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	218	218	223
PREFERRED_MODRE	DERIV	4/2/2007 18:30	5	5	5
PREFERRED_MMR_L	DERIV	4/2/2007 18:30	5	5	5
CVA_SENIOR	DERIV	6/30/2008 18:30	2101.2	2101.2	2101.2
LOAN_NORE	DERIV	7/23/2008 18:30	180	180	210
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	7/13/2006 18:30	1	1	1
SENIOR	DERIV	7/13/2006 18:30	1	1	1
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR	DERIV	1/11/2006 18:30	220	220	220
SENIOR_MODRE	DERIV	7/24/2008 13:30	114	115	115
SENIOR_MODRE	DERIV	7/24/2008 13:30	114	115	115
SENIOR_MODRE	DERIV	7/24/2008 13:30	114	115	115
SENIOR	DERIV	7/10/2000	100	100	100
SENIOR	DERIV	5/17/2001	0	0	0
SENIOR	DERIV	10/2/2000	0	0	0
SENIOR	DERIV	7/10/2000	100	100	100
SENIOR_MMR_L	DERIV	7/30/2008 8:30	455	455	455
SENIOR_MODRE	DERIV	10/16/2007 13:30	195	195	195
SENIOR_MMR_L	DERIV	7/30/2008 8:30	455	455	455
LT2_MMR_L	DERIV	3/13/2008 13:30	350	350	350
SENIOR	DERIV	8/14/2002 18:30	0	0	0
SENIOR	DERIV	6/28/2007 18:30	1	1	1
SENIOR	DERIV	12/16/2001 18:30	24	24	24
SENIOR_MMR_L	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/1999	28	28	28
SENIOR	DERIV	9/3/1999	100.1	93.1	93.1
SENIOR	DERIV	5/21/1999	72.75	72.75	72.75
SENIOR	DERIV	8/10/1999	73.2	73.2	73.2
SENIOR	DERIV	5/21/1999	1284.25	1270.5	1138.5
SENIOR	DERIV	5/21/1999	220	220	222.75
SENIOR	DERIV	5/21/1999	1792	1600	1408
SENIOR	DERIV	5/21/1999	28	28	28
SENIOR	DERIV	5/21/1999	12	12	12
SENIOR	DERIV	5/25/1999	20	22	25
SENIOR	DERIV	3/29/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR	DERIV	7/18/2008 13:30	4.444	5.555	7.777
SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7
SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7
SENIOR_NORE	DERIV	7/18/2008 13:30	3.7776	4.722	6.6108
SENIOR	DERIV	7/18/2008 13:30	4.444	5.555	7.777
SENIOR_NORE	DERIV	7/18/2008 13:30	3.7776	4.722	6.6108
SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7
SENIOR	DERIV	7/18/2008 13:30	4.444	5.555	7.777
SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7

98.74468085	120.9298246	133.9370079	142.7697842	140.2946666	137.8195489	135.8167939	135.8167939
113.22	135.42	149.85	163.17	159.84	156.51	154.29	154.29
102	122	135	147	144	141	139	139
100	100	100	100	100	100	100	100
10	17	21	26	28.5	31	39	39
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
160	160	160	160	160	160	160	160
260	260	260	260	260	260	260	260
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
145	145	145	145	145	145	145	145
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
229	236	243	250	252.5	255	265	275
4	5	5	5	5	5	5	6
229	236	243	250	252.5	255	265	275
10	15	20	25	27.5	30	42	52
10	15	20	25	27.5	30	42	52
2152.8	2194.8	2239.2	2280	2294.4	2308.8	2332.8	2332.8
230	240	260	280	290	300	320	320
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
400	400	400	400		400	400	400
700	700	700	700	700	700	700	700
220	220	220	220	220	220	220	220
135	175	185	200	203.5	207	222	222
135	175	185	200	203.5	207	222	222
135	175	185	200	203.5	207	222	222
100	100	100	100		100	100	100
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
100	100	100	100	100	100	100	100
440	420	400	380	366	352	330	330
175	175	175	175	175	175	175	175
440	420	400	380	366	352	330	330
350	350	350	350	350	350	350	350
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
24	24	24	24	24	24	24	24
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
28	38.5	49	57.4	61.95	66.5	75.6	77
102.2	110.6	121.1	131.6	142.1	152.6	166.6	166.6
84.75	92.25	102.75	112.5	119.25	126	138	142.5
82.80001	94.8	113.4	127.8	140.7	153.6	175.2	178.8
1012	885.5	896.5	907.5	910.25	913	918.5	924
222.75	231	242	253	258.5	264	266.75	266.75
1216	1024	1032	1040	1044	1048	1056	1064
28	38.5	49	57.4	61.95	66.5	75.6	77
12	12	27	35.4	42.3	49.2	50.4	52.2
28	31	35	38	40	42	44	47
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
13.332	18.887	22.22	25.553	27.2195	28.886	33.33	33.33
12	17	20	23	24.5	26	30	30
12	17	20	23	24.5	26	30	30
11.3328	16.0548	18.888	21.7212	23.1378	24.5544	28.332	28.332
13.332	18.887	22.22	25.553	27.2195	28.886	33.33	33.33
11.3328	16.0548	18.888	21.7212	23.1378	24.5544	28.332	28.332
12	17	20	23	24.5	26	30	30
13.332	18.887	22.22	25.553		28.886	33.33	33.33
12	17	20	23		26	30	30

139
154.29
139
100
39
1
1
1
1
160
260
1
1
1
145
1
1
1
1
1
1
1
1
1
1
285
7
285
52
52
2332.8
320
1
1
1
400
700
220
222
222
222
100
0
0
100
330
175
330
350
0
1
24
0.999999975
77
166.6
150
184.8
929.5
266.75
1072
77
52.2
47
1
1
33.33
30
30
28.332
33.33
28.332
30
33.33
30

BAXHKDSENIOR_MODRE	BAX	HKD
BAXTWDSENIOR	BAX	TWD
BAXHKDSENIOR_NORE	BAX	HKD
BAXJPYSENIOR_NORE	BAX	JPY
BAYF_06_1A_3USDSENIOR	BAYF_06_1A_3	USD
BAYF_06_1A_4USDSENIOR	BAYF_06_1A_4	USD
BBAUSDSENIOR	BBA	USD
BBAEURSENIOR	BBA	EUR
BBIUSDLOAN_NORE	BBI	USD
BBKEURSENIOR	BBK	EUR
BBVASMUSDPREFERRED_MODRE	BBVASM	USD
BBVASMUSDPREFERRED_MMR_L	BBVASM	USD
BBVSMJPYLT2_MMR_L	BBVSM	JPY
BBVSMJPYSENIOR_MMR_L	BBVSM	JPY
BBVSMEURSUBORDINATE_MMR_L	BBVSM	EUR
BBYEURSENIOR	BBY	EUR
BBYEURSENIOR_MODRE	BBY	EUR
BBYUSDSENIOR	BBY	USD
BBYUSDSENIOR_NORE	BBY	USD
BBYUSDSENIOR_MODRE	BBY	USD
BBYEURSENIOR_NORE	BBY	EUR
BBYUSDSUBORDINATE_NORE	BBY	USD
BBYAUDSENIOR_MODRE	BBY	AUD
BBYEURSUBORDINATE_NORE	BBY	EUR
BBYJPYSENIOR_MODRE	BBY	JPY
BBYUSDSUBORDINATE_MODRE	BBY	USD
BBYJPYSUBORDINATE_NORE	BBY	JPY
BCUSDSENIOR	BC	USD
BCUSDSENIOR_NORE	BC	USD
BCUSDSENIOR_MODRE	BC	USD
BCEURSENIOR	BC	EUR
BCEURSENIOR_NORE	BC	EUR
BCEURSENIOR_MODRE	BC	EUR
BCUSDSENIOR	BC	USD
BCSGDSENIOR_MODRE	BC	SGD
BCHKDSENIOR_MODRE	BC	HKD
BCJPYSENIOR_MODRE	BC	JPY
BCAUDSENIOR_MODRE	BC	AUD
BCCUSDSENIOR	BCC	USD
BCCEURSENIOR	BCC	EUR
BCCEURSENIOR_MODRE	BCC	EUR
BCCUSDSENIOR_MODRE	BCC	USD
BCCUSDSENIOR_NORE	BCC	USD
BCCEURSENIOR_NORE	BCC	EUR
BCCRDUSDBOND	BCCRD	USD
BCEUSDSENIOR	BCE	USD
BCEEURSENIOR_MODRE	BCE	EUR
BCEEURSENIOR_NORE	BCE	EUR
BCEEURSENIOR	BCE	EUR
BCEUSDSENIOR_MODRE	BCE	USD
BCEUSDSENIOR_NORE	BCE	USD
BCEAUDSENIOR_MODRE	BCE	AUD
BCEJPYSENIOR_MODRE	BCE	JPY
BCESGDSENIOR_MODRE	BCE	SGD
BCE_BELUSDSENIOR_MODRE	BCE_BEL	USD
BCFUSDLOAN_NORE	BCF	USD
BCFUSDSENIOR_NORE	BCF	USD
BCFACTUSDSENIOR_NORE	BCFACT	USD
BCFACTUSDLOAN_NORE	BCFACT	USD
BCI1USDSENIOR	BCI1	USD
BCOPANBRLSENIOR_MODRE	BCOPAN	BRL
BCPLUEURSENIOR_MMR_L	BCPLU	EUR
BCPLUUSDSENIOR_NORE	BCPLU	USD
BCPLUEURSUBORDINATE_NORE	BCPLU	EUR
BCPNHKDLT2_MMR_L	BCPN	HKD
BCPNJPYLT2_MMR_L	BCPN	JPY
BDKUSDSENIOR	BDK	USD
BDKUSDSENIOR_NORE	BDK	USD
BDKUSDSENIOR_MODRE	BDK	USD
BDKEURSENIOR_MODRE	BDK	EUR
BDKEURSENIOR_NORE	BDK	EUR
BDKEURSENIOR	BDK	EUR
BDKUSDCVA_SENIOR	BDK	USD
BDKAUDSENIOR_MODRE	BDK	AUD

SENIOR_MODRE	DERIV	7/18/2008 13:30	4	5	7
SENIOR	DERIV	7/18/2008 13:30	4.444	5.555	7.777
SENIOR_NORE	DERIV	7/18/2008 13:30	3.77776	4.7222	6.61108
SENIOR_NORE	DERIV	7/18/2008 13:30	3.7776	4.722	6.6108
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/3/2006 8:30	1	1	1
SENIOR	DERIV	7/25/2002 8:30	0	0	0
SENIOR	DERIV	8/14/2002 18:30	0	0	0
LOAN_NORE	DERIV	7/17/2008 18:30	644	648.5622507	677.4641305
SENIOR	DERIV	7/22/2008 18:30	145	145	150
PREFERRED_MODRE	DERIV	7/30/2008 18:30	155	160	165
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	155	160	165
LT2_MMR_L	DERIV	7/29/2008 13:30	45	45	60
SENIOR_MMR_L	DERIV	7/30/2008 13:30	35	35	37
SUBORDINATE_MMR_L	DERIV	2/14/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/22/2008 18:30	129.987	131.098	131.098
SENIOR_MODRE	DERIV	7/22/2008 18:30	117	118	118
SENIOR	DERIV	7/22/2008 18:30	129.987	131.098	131.098
SENIOR_NORE	DERIV	7/22/2008 18:30	110.4948	111.4392	111.4392
SENIOR_MODRE	DERIV	7/22/2008 18:30	117	118	118
SENIOR_NORE	DERIV	7/22/2008 18:30	110.4948	111.4392	111.4392
SUBORDINATE_NORE	DERIV	7/22/2008 18:30	152.1	153.4	153.4
SENIOR_MODRE	DERIV	7/22/2008 18:30	117	118	118
SUBORDINATE_NORE	DERIV	7/22/2008 18:30	141.9902913	141.8269231	141.8269231
SENIOR_MODRE	DERIV	7/22/2008 18:30	117	118	118
SUBORDINATE_MODRE	DERIV	7/22/2008 18:30	117	118	118
SUBORDINATE_NORE	DERIV	7/22/2008 18:30	152.1	153.4	153.4
SENIOR	DERIV	7/29/2008 18:30	329.967	329.967	342.188
SENIOR_NORE	DERIV	7/29/2008 18:30	280.4868	280.4868	290.8752
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR	DERIV	7/29/2008 18:30	329.967	329.967	342.188
SENIOR_NORE	DERIV	7/29/2008 18:30	280.4868	280.4868	290.8752
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR	CASH	7/29/2008 18:30	329.967	329.967	342.188
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR_MODRE	DERIV	7/29/2008 18:30	297	297	308
SENIOR	DERIV	7/23/2008 13:30	52.217	58.883	68.882
SENIOR	DERIV	6/24/2008 18:30	52.217	58.883	68.882
SENIOR_MODRE	DERIV	7/23/2008 13:30	47	53	62
SENIOR_MODRE	DERIV	7/23/2008 13:30	47	53	62
SENIOR_NORE	DERIV	6/24/2008 18:30	44.368	50.032	58.528
SENIOR_NORE	DERIV	7/23/2008 13:30	44.368	50.032	58.528
BOND	DERIV	7/30/2008 13:30	372	418.5	465
SENIOR	DERIV	7/24/2008 18:30	127.765	133.32	161.095
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_NORE	DERIV	7/24/2008 18:30	108.606	113.328	136.938
SENIOR	DERIV	7/24/2008 18:30	127.765	133.32	161.095
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_NORE	DERIV	7/24/2008 18:30	108.606	113.328	136.938
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
SENIOR_MODRE	DERIV	7/24/2008 18:30	115	120	145
LOAN_NORE	DERIV	12/14/2007 13:30	258.0555556	295.6388889	337.7777778
SENIOR_NORE	DERIV	12/14/2007 13:30	500	600	700
SENIOR_NORE	DERIV	7/30/2008 18:30	1963.631262	1483.875899	1426.242258
LOAN_NORE	DERIV	7/30/2008 18:30	428.8541408	482.4609084	536.0676761
SENIOR	DERIV	12/26/2000	83	83	83
SENIOR_MODRE	DERIV	9/25/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/23/2008 13:30	69	71.63665323	75.81526994
SENIOR_NORE	DERIV	7/23/2008 13:30	69	71.63665323	75.81526994
SUBORDINATE_NORE	DERIV	7/7/2008 13:30	4	4	8
LT2_MMR_L	DERIV	7/29/2008 13:30	75	75	80
LT2_MMR_L	DERIV	7/29/2008 13:30	75	75	80
SENIOR	DERIV	7/30/2008 13:30	99.99	99.99	99.99
SENIOR_NORE	DERIV	7/30/2008 13:30	84.996	84.996	84.996
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_NORE	DERIV	7/30/2008 13:30	84.996	84.996	84.996
SENIOR	DERIV	7/30/2008 13:30	99.99	99.99	99.99
CVA_SENIOR	DERIV	7/30/2008 13:30	180	180	180
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90

12	17	20	23	24.5	26	30	30
13.332	18.887	22.22	25.553	27.2195	28.886	33.33	33.33
11.33328	16.05548	18.8888	21.72212	23.13878	24.55544	28.3332	28.3332
11.3328	16.0548	18.888	21.7212	23.1378	24.5544	28.332	28.332
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
731.1093912	776.9216681	832.6853975	876.2728034	880.9810439	885.6892843	903.9999171	903.9999992
155	160	170	195	200	205	215	225
170	180	190	200	200	200	200	200
170	180	190	200	200	200	200	200
80	100	115	130	130.5	131	133	127
47	57	65	72	72	72	72	81.9
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
148.874	148.874	171.094	194.425	196.647	198.869	198.869	209.979
134	134	154	175	177	179	179	189
148.874	148.874	171.094	194.425	196.647	198.869	198.869	209.979
126.5496	126.5496	145.4376	165.27	167.1588	169.0476	169.0476	178.4916
134	134	154	175	177	179	179	189
126.5496	126.5496	145.4376	165.27	167.1588	169.0476	169.0476	178.4916
174.2	174.2	200.2	227.5	230.1	232.7	232.7	245.7
134	134	154	175	177	179	179	189
150.75	157.45	169.4	175	184.7566667	194.5133333	205.2533333	197.64
134	134	154	175	177	179	179	189
132.7927928	126.7567568	146.9465649	167.8082192	169.8241096	171.84	171.84	165.0903614
174.2	174.2	200.2	227.5	230.1	232.7	232.7	245.7
367.741	391.072	409.959	422.18	414.9585	407.737	403.293	403.293
312.5964	332.4288	348.4836	358.872	352.7334	346.5948	342.8172	342.8172
331	352	369	380	373.5	367	363	363
367.741	391.072	409.959	422.18	414.9585	407.737	403.293	403.293
312.5964	332.4288	348.4836	358.872	352.7334	346.5948	342.8172	342.8172
331	352	369	380	373.5	367	363	363
367.741	391.072	409.959	422.18	414.9585	407.737	403.293	403.293
331	352	369	380	373.5	367	363	363
331	352	369	380	373.5	367	363	363
331	352	369	380	373.5	367	363	363
331	352	369	380	373.5	367	363	363
91.102	107.767	136.653	165.539	174.427	183.315	198.869	198.869
91.102	107.767	136.653	165.539	174.427	183.315	198.869	198.869
82	97	123	149	157	165	179	179
82	97	123	149	157	165	179	179
77.408	91.568	116.112	140.656	148.208	155.76	168.976	168.976
77.408	91.568	116.112	140.656	148.208	155.76	168.976	168.976
492.3	509.5	523.5	537.5	543.725	549.95	562.4	577.34
238.865	311.08	344.41	377.74	377.74	377.74	377.74	377.74
215	280	310	340	340	340	340	340
203.046	264.432	292.764	321.096	321.096	321.096	321.096	321.096
238.865	311.08	344.41	377.74	377.74	377.74	377.74	377.74
215	280	310	340	340	340	340	340
203.046	264.432	292.764	321.096	321.096	321.096	321.096	321.096
215	280	310	340	340	340	340	340
215	280	310	340	340	340	340	340
215	280	310	340	340	340	340	340
215	280	310	340	340	340	340	340
400.4166667	451.6666667	485.8333333	520	535.375	550.75	566.6944444	566.6944444
850	970	1060	1119.5975	1129.79875	1140	1140	1140
1423.722647	1396.214292	1422.617193	1440.683454	1402.471344	1364.259233	1296.355597	1196.293921
632.5598577	707.6093324	750.4947465	804.1015141	814.8228676	825.5442211	836.2655746	836.2655746
83	83	83	83	83	83	83	83
1	1	1	1	1	1	1	1
85.05143461	99.66610523	114.4663296	130.2907816	143.554388	156.8179943	162.9996867	162.9999257
85.05143461	99.66610523	114.4663296	130.2907816	143.554388	156.8179943	162.9996867	162.9999257
15	30	45	60	75.5	91	98	98
100	115	130	145	146.5	148	151	162
100	115	130	145	146.5	148	151	162
116.655	133.32	147.763	161.095	162.206	163.317	165.539	165.539
99.162	113.328	125.6052	136.938	137.8824	138.8268	140.7156	140.7156
105	120	133	145	146	147	149	149
105	120	133	145	146	147	149	149
99.162	113.328	125.6052	136.938	137.8824	138.8268	140.7156	140.7156
116.655	133.32	147.763	161.095	162.206	163.317	165.539	165.539
210	240	266	290	292	294	298	298
105	120	133	145	146	147	149	149

30
33.33
28.3332
28.332
0.999999975
1
0
0
903.9999999
235
200
200
132
86.2
0.999999975
209.979
189
209.979
178.4916
189
178.4916
245.7
189
197.64
189
165.0903614
245.7
403.293
342.8172
363
403.293
342.8172
363
403.293
363
363
363
363
198.869
198.869
179
179
168.976
168.976
582.32
377.74
340
321.096
377.74
340
321.096
340
340
340
340
566.6944444
1140
1174.835925
836.2655746
83
1
162.9999306
162.9999306
98
167
167
165.539
140.7156
149
149
140.7156
165.539
298
149

BDKHKDSENIOR_MODRE	BDK	HKD
BDKJPYSENIOR_MODRE	BDK	JPY
BDKSGDSENIOR_MODRE	BDK	SGD
BDNUSDSENIOR_MODRE	BDN	USD
BEAVUSDSENIOR_NORE	BEAV	USD
BEC_BELUSDSENIOR_MODRE	BEC_BEL	USD
BEHEURSENIOR_MMR_L	BEH	EUR
BELUSDSENIOR	BEL	USD
BELHAVUSDCVA_SENIOR	BELHAV	USD
BELLA_06_1A_BUSDSENIOR	BELLA_06_1A_B	USD
BELLA_06_1A_CUSDSENIOR	BELLA_06_1A_C	USD
BELLA_06_1A_EUSDSENIOR	BELLA_06_1A_E	USD
BELLA_2006_1A_BUSDSENIOR	BELLA_2006_1A_B	USD
BELLA_2006_1A_CUSDSENIOR	BELLA_2006_1A_C	USD
BELLA_2006_1A_EUSDSENIOR	BELLA_2006_1A_E	USD
BELTUSDASSETBACKED	BELT	USD
BENUSDSENIOR	BEN	USD
BENUSDSENIOR_MODRE	BEN	USD
BENUSDSENIOR_NORE	BEN	USD
BENUSDSUBORDINATE	BEN	USD
BENUSDSUBORDINATE_MODRE	BEN	USD
BENUSDSUBORDINATE_NORE	BEN	USD
BENEURSENIOR_MODRE	BEN	EUR
BEREURSENIOR_MODRE	BER	EUR
BERUSDSENIOR_MODRE	BER	USD
BERAUDSENIOR_MODRE	BER	AUD
BERRYUSDLOAN_NORE	BERRY	USD
BESNNJPYSENIOR_MMR_L	BESNN	JPY
BEVUSDLOAN	BEV	USD
BEVUSDLOAN_NORE	BEV	USD
BEZUSDLOAN_NORE	BEZ	USD
BFCGE_06_1A_A3LUSDSENIOR	BFCGE_06_1A_A3L	USD
BFCGE_2006_1A_A3LUSDSENIOR	BFCGE_2006_1A_A3L	USD
BFCGE_2006_1A_B1LUSDSENIOR	BFCGE_2006_1A_B1L	USD
BFCMEURCVA_SENIOR	BFCM	EUR
BFCSL_06_1A_CUSDSENIOR	BFCSL_06_1A_C	USD
BFCSL_06_1A_DUSDSENIOR	BFCSL_06_1A_D	USD
BFCSL_2006_1A_CUSDSENIOR	BFCSL_2006_1A_C	USD
BFTH_13_A2EURASSETBACKED	BFTH_13_A2	EUR
BFTH_14_A2EURASSETBACKED_MMR_L	BFTH_14_A2	EUR
BFTH_14_A2EURASSETBACKED	BFTH_14_A2	EUR
BFTH_14_A2USDSENIOR	BFTH_14_A2	USD
BGEURSENIOR_MODRE	BG	EUR
BG_ENERGYUSDLOAN	BG_ENERGY	USD
BG_ENERGY_HLDUSDSENIOR	BG_ENERGY_HLD	USD
BGBHKDSENIOR_MMR_L	BGB	HKD
BGBSGDSENIOR_MMR_L	BGB	SGD
BGBSGDSOVEREIGN	BGB	SGD
BGBHKDSOVEREIGN	BGB	HKD
BGFUSDCVA_LOAN	BGF	USD
BGFUSDLOAN_NORE	BGF	USD
BGFOODUSDLOAN_NORE	BGFOOD	USD
BGGUSDSENIOR_MODRE	BGG	USD
BGHUSDCVA_SENIOR	BGH	USD
BGRS_04_2A_BUSDSENIOR	BGRS_04_2A_B	USD
BGRS_04_3A_BUSDSENIOR	BGRS_04_3A_B	USD
BGRS_2004_2AUSDSENIOR	BGRS_2004_2A	USD
BGYQYUSDSENIOR	BGYQY	USD
BHIUSDSENIOR	BHI	USD
BHIUSDSENIOR_MODRE	BHI	USD
BHIEURSENIOR_MODRE	BHI	EUR
BHIUSDSENIOR_NORE	BHI	USD
BHIEURSENIOR_NORE	BHI	EUR
BHIEURSENIOR	BHI	EUR
BHIJPYSENIOR_MODRE	BHI	JPY
BHIHKDSENIOR_MODRE	BHI	HKD
BHIAUDSENIOR_MODRE	BHI	AUD
BHIPUSDSENIOR_MODRE	BHIP	USD
BHMTECUSDLOAN_NORE	BHMTEC	USD
BHPHKDSENIOR_MODRE	BHP	HKD
BHPSGDSENIOR_MODRE	BHP	SGD
BHREINUSDSOVEREIGN	BHREIN	USD
BHREINEURSOVEREIGN	BHREIN	EUR
BJSUSDSENIOR_MODRE	BJS	USD

SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	6/11/2008 8:30	301	301	301
SENIOR_NORE	DERIV	11/1/2004 18:30	100	100	150
SENIOR_MODRE	DERIV	2/17/2005 18:30	1	1	1
SENIOR_MMR_L	DERIV	10/3/2007 8:30	1	1	1
SENIOR	DERIV	10/11/2000	20	20	30
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
SENIOR	DERIV	5/10/2007 8:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	5/18/2007 18:30	1	1	1
SENIOR	DERIV	1/28/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	7/23/2008 13:30	35.552	37.774	39.996
SENIOR_MODRE	DERIV	7/23/2008 13:30	32	34	36
SENIOR_NORE	DERIV	7/23/2008 13:30	30.2208	32.1096	33.9984
SUBORDINATE	DERIV	7/23/2008 13:30	38.4	40.8	43.2
SUBORDINATE_MODRE	DERIV	7/23/2008 13:30	38.4	40.8	43.2
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	38.4	40.8	43.2
SENIOR_MODRE	DERIV	7/23/2008 13:30	32	34	36
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	71.31390847	74.41199546
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	71.31390847	74.41199546
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	71.31390847	74.41199546
LOAN_NORE	DERIV	7/25/2008 18:30	200	200	260
SENIOR_MMR_L	DERIV	7/30/2008 13:30	45	45	45
LOAN	DERIV	11/22/2006 18:30	214	214	214
LOAN_NORE	DERIV	7/25/2008 18:30	200	200	250
LOAN_NORE	DERIV	7/23/2008 18:30	235	245	255
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	6/6/2007 8:30	1	1	1
SENIOR	DERIV	1/25/2007 8:30	1	1	1
CVA_SENIOR	DERIV	5/13/2005 13:30	10	10	20
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/20/2007 18:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
ASSETBACKED	DERIV	12/6/2007 8:30	75	80	85
ASSETBACKED_MMR_L	DERIV	7/27/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	11/30/2007 8:30	50	65	65
SENIOR	DERIV	7/30/2007 13:30	35	35	40
SENIOR_MODRE	DERIV	4/11/2008 18:30	100	100	110
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR_MMR_L	DERIV	12/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	12/20/2007 13:30	1	1	1
SOVEREIGN	DERIV	7/15/2008 8:30	5	5	5
SOVEREIGN	DERIV	7/15/2008 8:30	5	5	5
CVA_LOAN	DERIV	7/23/2008 18:30	190	190	200
LOAN_NORE	DERIV	7/23/2008 18:30	190	190	200
LOAN_NORE	DERIV	7/11/2006 13:30	95	95	95
SENIOR_MODRE	DERIV	5/27/2008 18:30	111	118	119
CVA_SENIOR	DERIV	3/26/2008 13:30	400	400	420
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 18:30	600	600	600
SENIOR	DERIV	7/2/2008 18:30	24.442	23.331	23.331
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_NORE	DERIV	5/13/2005 18:30	8	8	8
SENIOR_NORE	DERIV	5/13/2005 18:30	8	8	8
SENIOR	DERIV	5/13/2005 18:30	9	9	9
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_MODRE	DERIV	7/9/2008 18:30	22	21	21
SENIOR_MODRE	DERIV	6/4/2008 13:30	225	225	225
LOAN_NORE	DERIV	6/16/2008 18:30	1510	1510	1510
SENIOR_MODRE	DERIV	7/30/2008 8:30	40	45	49
SENIOR_MODRE	DERIV	7/30/2008 8:30	40	45	49
SOVEREIGN	DERIV	7/22/2008 18:30	75	75	85
SOVEREIGN	DERIV	7/22/2008 18:30	75	75	85
SENIOR_MODRE	DERIV	7/14/2008 13:30	39	38	38

105	120	133	145	146	147	149	149
105	120	133	145	146	147	149	149
105	120	133	145	146	147	149	149
301	301	301	301	301	301	301	301
275	350	375	400	412.5	425	450	450
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
45	55	55	55	55	55	55	55
2	2	2	5.5	10.75	16	46	76
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
43.329	46.662	49.995	53.328	54.9945	56.661	61.105	62.216
39	42	45	48	49.5	51	55	56
36.8316	39.6648	42.498	45.3312	46.7478	48.1644	51.942	52.8864
46.8	50.4	54	57.6	59.4	61.2	66	67.2
46.8	50.4	54	57.6	59.4	61.2	66	67.2
46.8	50.4	54	57.6	59.4	61.2	66	67.2
39	42	45	48	49.5	51	55	56
80.01618999	86.48509118	94.37768876	101.6906475	106.7289506	111.7672537	125.51968	135.4256095
80.01618999	86.48509118	94.37768876	101.6906475	106.7289506	111.7672537	125.51968	135.4256095
80.01618999	86.48509118	94.37768876	101.6906475	106.7289506	111.7672537	125.51968	135.4256095
310	365	425	445	455	465	485	485
60	75	90	100	100.5	101	103	108.8
249	284	304	325	339	353	373	373
275	375	400	425	437.5	450	475	475
265	270	285	295	300	305	325	325
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
17	35	50	60	65	70	75	80
0.999999975	0.999999975	0.999999975	0.999999975		0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
65	65	65	65	65	65	65	65
40	40	40	40	40	40	40	40
120	130	140	150	150	150	150	150
0	0	0	0	0	0	0	0
40	40	40	40	40	40	40	40
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
7	12	16	21	22.5	24	29	33.1
7	12	16	21	22.5	24	29	33.1
210	220	230	240	245	250	260	260
210	220	230	240	245	250	260	260
123	191	224	260	272.5	285	304	304
144	160	206	223	239.5	256	313	260
440	460	480	500	520	540	600	600
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
600	600	600	600	600	600	600	600
28.886	33.33	36.663	44.44	47.773	51.106	61.105	64.438
26	30	33	41	43.5	46	55	58
26	30	33	41	43.5	46	55	58
12	15	17	19	22	25	44	31
12	15	17	19	22	25	44	31
14	18	20	22	26	30	52	37
26	30	33	41	43.5	46	55	58
26	30	33	41	43.5	46	55	58
26	30	33	41	43.5	46	55	58
225	225	225	225	225	225	225	225
1510	1510	1510	1510	1510	1510	1510	1510
57	65	71	77	80	83	90	95
57	65	71	77	80	83	90	95
95	105	125	135	140	145	155	165
95	105	125	135	140	145	155	165
41	47	55	60	65.5	71	85	85

149
149
149
301
450
1
1
55
106
1
1
1
1
1
1
750
62.216
56
52.8864
67.2
67.2
67.2
56
145.1348089
145.1348089
145.1348089
485
108.8
373
475
325
1
1
1
80
0.999999975
1
1
85
0.999999975
65
40
150
0
40
0.999999975
1
37.1
37.1
260
260
304
260
600
0.999999975
0.999999975
0.999999975
600
64.438
58
58
33
33
39
58
58
58
225
1510
100
100
165
165
85

BJSUSDSENIOR	BJS	USD
BJSEURSENIOR	BJS	EUR
BJSEURSENIOR_MODRE	BJS	EUR
BJSUSDSENIOR_NORE	BJS	USD
BJSEURSENIOR_NORE	BJS	EUR
BKUSDSENIOR_MODRE	BK	USD
BKUSDPREFERRED_MODRE	BK	USD
BK_PUSDPREFERRED_MODRE	BK_P	USD
BKCUSDLOAN_NORE	BKC	USD
BKFUKAJPYSUBORDINATE	BKFUKA	JPY
BKHEURSENIOR_MODRE	BKH	EUR
BKHUSDSENIOR_MODRE	BKH	USD
BKHAUDSENIOR_MODRE	BKH	AUD
BKHUSDSENIOR	BKH	USD
BKHTWDSENIOR	BKH	TWD
BKHAUDSENIOR	BKH	AUD
BKIREURSENIOR_MMR_L	BKIR	EUR
BKIRUSDSENIOR_MMR_L	BKIR	USD
BKIREURLT2_MMR_L	BKIR	EUR
BKIREURSUBORDINATE_MMR_L	BKIR	EUR
BKIRUSDLT2_MMR_L	BKIR	USD
BKIWATJPYSENIOR_3CE	BKIWAT	JPY
BKMOSCEURBOND	BKMOSC	EUR
BKMOSCUSDSENIOR	BKMOSC	USD
BKSTUSDLOAN_NORE	BKST	USD
BKYOKOJPYSUBORDINATE	BKYOKO	JPY
BLACUSDCVA_SENIOR	BLAC	USD
BLCEURSENIOR_MODRE	BLC	EUR
BLCUSDSENIOR	BLC	USD
BLCUSDSENIOR_MODRE	BLC	USD
BLCUSDSENIOR_NORE	BLC	USD
BLCEURSENIOR	BLC	EUR
BLCEURSENIOR_NORE	BLC	EUR
BLCJPYSENIOR_MODRE	BLC	JPY
BLCAUDSENIOR_MODRE	BLC	AUD
BLCHKDSENIOR_MODRE	BLC	HKD
BLHV_05_1A_D1USDSENIOR	BLHV_05_1A_D1	USD
BLHV06_1_A1USDSENIOR	BLHV06_1_A1	USD
BLLUSDSENIOR	BLL	USD
BLLEURSENIOR	BLL	EUR
BLLUSDSENIOR_MODRE	BLL	USD
BLLEURSENIOR_MODRE	BLL	EUR
BLLUSDSENIOR_NORE	BLL	USD
BLLEURSENIOR_NORE	BLL	EUR
BLLUSDLOAN_NORE	BLL	USD
BLLUSDCVA_LOAN	BLL	USD
BLLUSDLOANNC_NORE	BLL	USD
BLLUSDLOANCALL	BLL	USD
BLLUSDLOANCALL_NORE	BLL	USD
BLSUSDSENIOR_MODRE	BLS	USD
BLSUSDSENIOR	BLS	USD
BLSUSDSENIOR_NORE	BLS	USD
BLSEURSENIOR	BLS	EUR
BLSEURSENIOR_MODRE	BLS	EUR
BLSEURSENIOR_NORE	BLS	EUR
BLSUSDSENIOR_MODRE	BLS	USD
BLSHKDSENIOR_MODRE	BLS	HKD
BLSTWDSENIOR	BLS	TWD
BLSAUDSENIOR	BLS	AUD
BLSAUDSENIOR_MODRE	BLS	AUD
BLSHKDSENIOR_NORE	BLS	HKD
BLSJPYSENIOR_MODRE	BLS	JPY
BLSSGDSENIOR_MODRE	BLS	SGD
BLTAIJUSDSENIOR_3CE	BLTAIJ	USD
BLUEGRUSDLOAN_NORE	BLUEGR	USD
BLUEGRUSDLOAN2ND_NORE	BLUEGR	USD
BLUEGRASSUSDCVA_LOAN	BLUEGRASS	USD
BLUGRUSDLOAN_NORE	BLUGR	USD
BMUSDSENIOR_MODRE	BM	USD
BMETUSDLOAN_NORE	BMET	USD
BMETUSDSENIOR_NORE	BMET	USD
BMSUSDSENIOR_MODRE	BMS	USD
BMSEURSENIOR_MODRE	BMS	EUR
BMYUSDSENIOR_MODRE	BMY	USD

SENIOR	DERIV	7/12/2005 8:30	7	7	7
SENIOR	DERIV	7/12/2005 8:30	7	7	7
SENIOR_MODRE	DERIV	7/14/2008 13:30	39	38	38
SENIOR_NORE	DERIV	7/12/2005 8:30	6	6	6
SENIOR_NORE	DERIV	7/12/2005 8:30	6	6	6
SENIOR_MODRE	DERIV	7/22/2008 18:30	39	43	46
PREFERRED_MODRE	DERIV	5/27/2008 18:30	89	89	89
PREFERRED_MODRE	DERIV	4/30/2007 8:30	16	16	16
LOAN_NORE	DERIV	7/28/2008 13:30	50	50	60
SUBORDINATE	DERIV	4/2/2008 8:30	120	120	120
SENIOR_MODRE	DERIV	7/30/2008 18:30	80	80	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	80	80	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	80	80	85
SENIOR	DERIV	7/30/2008 18:30	88.88	88.88	94.435
SENIOR	DERIV	7/30/2008 18:30	88.88	88.88	94.435
SENIOR	DERIV	7/30/2008 18:30	88.88	88.88	94.435
SENIOR_MMR_L	DERIV	7/28/2008 13:30	110	110	120
SENIOR_MMR_L	DERIV	7/28/2008 13:30	110	110	120
LT2_MMR_L	DERIV	7/3/2008 8:30	220	220	230
SUBORDINATE_MMR_L	DERIV	7/3/2008 8:30	220	220	230
LT2_MMR_L	DERIV	7/3/2008 8:30	220	220	230
SENIOR_3CE	DERIV	5/27/2008 8:30	100	100	100
BOND	DERIV	7/30/2008 13:30	208	234	260
SENIOR	DERIV	7/30/2008 13:30	1.181818182	1.181818182	1.181818182
LOAN_NORE	DERIV	8/18/2006 13:30	325	325	325
SUBORDINATE	DERIV	7/7/2008 13:30	139	139	139
CVA_SENIOR	DERIV	11/8/2007 18:30	55	55	55
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR	DERIV	7/30/2008 13:30	294.415	294.415	294.415
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR_NORE	DERIV	7/30/2008 13:30	250.266	250.266	250.266
SENIOR	DERIV	7/30/2008 13:30	294.415	294.415	294.415
SENIOR_NORE	DERIV	7/30/2008 13:30	250.266	250.266	250.266
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR_MODRE	DERIV	7/30/2008 13:30	265	265	265
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	5/24/2006 18:30	1	1	1
SENIOR	DERIV	6/24/2008 18:30	29.4	29.4	29.39999999
SENIOR	DERIV	6/24/2008 18:30	29.4	29.4	29.39999999
SENIOR_MODRE	DERIV	7/22/2008 18:30	31.77900001	42.372	52.96499999
SENIOR_MODRE	DERIV	6/24/2008 18:30	26.4825	26.4825	26.48249999
SENIOR_NORE	DERIV	7/22/2008 18:30	30.00000001	40	49.99999999
SENIOR_NORE	DERIV	7/22/2008 18:30	30.00000001	40	49.99999999
LOAN_NORE	DERIV	7/25/2008 18:30	80	79.99061097	85
CVA_LOAN	DERIV	6/24/2008 18:30	54.36363636	54.36363636	49.83333333
LOANNC_NORE	DERIV	10/12/2006 8:30	27	27	27
LOANCALL	DERIV	11/9/2006 13:30	62	62	62
LOANCALL_NORE	DERIV	7/25/2008 18:30	115	114.990611	120
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR	DERIV	7/29/2008 13:30	11.11	11.11	11.11
SENIOR_NORE	DERIV	7/29/2008 13:30	9.444	9.444	9.444
SENIOR	DERIV	7/29/2008 13:30	11.11	11.11	11.11
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_NORE	DERIV	7/29/2008 13:30	9.444	9.444	9.444
SENIOR_MODRE	CASH	7/29/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR	DERIV	7/29/2008 13:30	11.11	11.11	11.11
SENIOR	DERIV	7/29/2008 13:30	11.11	11.11	11.11
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_NORE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/29/2008 13:30	10	10	10
SENIOR_3CE	DERIV	7/30/2008 8:30	613	640	684
LOAN_NORE	DERIV	7/30/2008 18:30	120	120	130
LOAN2ND_NORE	DERIV	7/14/2008 13:30	95	105	115
CVA_LOAN	DERIV	7/30/2008 18:30	120	120	130
LOAN_NORE	DERIV	9/6/2006 18:30	50	50	70
SENIOR_MODRE	DERIV	9/26/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/29/2008 18:30	100	135	170
SENIOR_NORE	DERIV	7/21/2008 13:30	119.9999999	140	160
SENIOR_MODRE	DERIV	7/14/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/14/2008 13:30	10	10	10
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4

9	14	22	28	32.5	37	50	50
9	14	22	28	32.5	37	50	50
41	47	55	60	65.5	71	85	85
8	12	19	24	27.5	31	42	42
8	12	19	24	27.5	31	42	42
51	56	61	65	67	69	74	78
89	93	96	100	103.5	107	115	117
16	20	23	27	30.5	34	42	44
80	100	110	120	127.5	135	145	145
125	139	150	160	167	174	202	230
98	113	119	135	136	137	142	142
98	113	119	135	136	137	142	142
98	113	119	135	136	137	142	142
108.878	125.543	132.209	149.985	151.096	152.207	157.762	157.762
108.878	125.543	132.209	149.985	151.096	152.207	157.762	157.762
108.878	125.543	132.209	149.985	151.096	152.207	157.762	157.762
130	140	155	170	170	170	170	170
130	140	155	170	170	170	170	170
240	250	260	270	270	270	270	270
240	250	260	270	270	270	270	270
240	250	260	270	270	270	270	270
100	100	100	100	100	100	100	100
307.8	339.6	361.05	382.5	390.225	397.95	413.4	431.94
1.143387816	1.136546185	1.134842056	1.133333333	1.12574225	1.118151166	1.104461662	1.089711893
325	325	325	325	325	325	325	325
150	159	169	180	190.5	201	241	283
55	55	55	55	55	55	55	55
315	370	375	385	377.5	370	360	360
349.965	411.07	416.625	427.735	419.4025	411.07	399.96	399.96
315	370	375	385	377.5	370	360	360
297.486	349.428	354.15	363.594	356.511	349.428	339.984	339.984
349.965	411.07	416.625	427.735	419.4025	411.07	399.96	399.96
297.486	349.428	354.15	363.594	356.511	349.428	339.984	339.984
315	370	375	385	377.5	370	360	360
315	370	375	389.2076503	379.6038252	370	360	360
315	370	375	385	377.5	370	360	360
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
82.32	135.24	170.52	199.92	208.74	217.56	223.44	223.44
82.32	135.24	170.52	199.92	208.74	217.56	223.44	223.44
105.93	148.302	185.3775	211.86	217.1565	222.453	227.7495	227.7495
74.151	121.8195	153.5985	180.081	188.02575	195.9705	201.267	201.267
99.99999998	140	175	200	205	210	215	215
99.99999998	140	175	200	205	210	215	215
95	110	130	145	152.5	160	164.9997245	164.9999616
69.64285714	93.88235294	115.8421053	160.2857143	176.7950311	193.3043478	211.2	195.5555556
38	64	76	90	94.5	99	107	107
73	99	111	125	129.5	134	142	142
130	145	165	180	187.5	195	199.9997245	199.9999616
15	20	25	30	31.5	33	36	36
16.665	22.22	27.775	33.33	34.9965	36.663	39.996	39.996
14.166	18.888	23.61	28.332	29.7486	31.1652	33.9984	33.9984
16.665	22.22	27.775	33.33	34.9965	36.663	39.996	39.996
15	20	25	30	31.5	33	36	36
14.166	18.888	23.61	28.332	29.7486	31.1652	33.9984	33.9984
15	20	25	30	31.5	33	36	36
15	20	25	30	31.5	33	36	36
16.665	22.22	27.775	33.33	34.9965	36.663	39.996	39.996
16.665	22.22	27.775	33.33	34.9965	36.663	39.996	39.996
13	20	25	32	32	32	36	36
15	18	23	28	29	30	34	34
15	20	25	30	31.5	33	36	36
15	20	25	30	31.5	33	36	36
845	981	1014	1050	1050	1050	1050	1050
140	150	180	200	205	210	220	230
125	135	155	155	160	165	175	185
140	150	180	200	205	210	220	230
85	100	115	130	137.5	145	160	160
1	1	1	1	1	1	1	1
200	240	270	285	295	305	315	315
269.9999999	354.9999999	394.9999999	434.9999999	440	445	450	450
15	20	25	36	40.5	45	55	66
15	20	25	36	40.5	45	55	66
11	17	23	28	30	32	34	34

50
50
85
42
42
78
117
44
145
258
142
142
142
157.762
157.762
157.762
170
170
270
270
270
100
438.12
1.085153812
325
322
55
360
399.96
360
339.984
399.96
339.984
360
360
360
1
1
223.44
223.44
227.7495
201.267
215
215
164.9999722
195.5555556
107
142
199.9999722
36
39.996
33.9984
39.996
36
33.9984
36
36
39.996
39.996
36
34
36
36
1050
240
185
240
160
1
315
450
66
66
34

BMYEURSENIOR_MODRE	BMY	EUR
BMYEURSENIOR_NORE	BMY	EUR
BMYEURSENIOR	BMY	EUR
BMYUSDSENIOR_NORE	BMY	USD
BMYUSDSENIOR	BMY	USD
BMYUSDSENIOR_MODRE	BMY	USD
BMYJPYSENIOR_MODRE	BMY	JPY
BMYHKDSENIOR_MODRE	BMY	HKD
BMYTWDSENIOR	BMY	TWD
BMYAUDSENIOR	BMY	AUD
BMYAUDSENIOR_MODRE	BMY	AUD
BMYHKDSENIOR_NORE	BMY	HKD
BMYJPYSENIOR_NORE	BMY	JPY
BMYSGDSENIOR_MODRE	BMY	SGD
BNBAUDSECURED_MODRE	BNB	AUD
BNBAUDSENIOR_MODRE	BNB	AUD
BNCMT_06_1_M8USDSENIOR	BNCMT_06_1_M8	USD
BNCMT_07_1_M8USDSENIOR	BNCMT_07_1_M8	USD
BNCMT_07_2_M9USDSENIOR	BNCMT_07_2_M9	USD
BNCMT_2006_1_M8USDSENIOR	BNCMT_2006_1_M8	USD
BNCMT_2007_1_M8USDSENIOR	BNCMT_2007_1_M8	USD
BNCMT_2007_2_M9USDSENIOR	BNCMT_2007_2_M9	USD
BNCMT_2007_3_M8USDSENIOR	BNCMT_2007_3_M8	USD
BNDESUSDSENIOR	BNDES	USD
BNGUSDSENIOR_MODRE	BNG	USD
BNIUSDNULL	BNI	USD
BNIUSDSENIOR	BNI	USD
BNIEURSENIOR	BNI	EUR
BNIEURSENIOR_MODRE	BNI	EUR
BNIUSDSENIOR_MODRE	BNI	USD
BNIUSDSENIOR_NORE	BNI	USD
BNIEURSENIOR_NORE	BNI	EUR
BNIHKDSENIOR_MODRE	BNI	HKD
BNIAUDSENIOR_MODRE	BNI	AUD
BNIHKDSENIOR_NORE	BNI	HKD
BNIJPYSENIOR_NORE	BNI	JPY
BNIUSDPREFERRED_MODRE	BNI	USD
BNI_PUSDPREFERRED_MODRE	BNI_P	USD
BNKUSDSENIOR_MODRE	BNK	USD
BNKUSDCVA_SENIOR	BNK	USD
BNK_NAUSDSENIOR_MODRE	BNK_NA	USD
BNK_NAUSDCVA_SENIOR	BNK_NA	USD
BNLUSDSENIOR	BNL	USD
BNNUSDSENIOR_MODRE	BNN	USD
BNNAUDSENIOR_MODRE	BNN	AUD
BNPUSDPREFERRED_MMR_L	BNP	USD
BNPUSDSUBORDINATE_MMR_L	BNP	USD
BNPJPYLT2_MMR_L	BNP	JPY
BNPHKDLT2_MMR_L	BNP	HKD
BNPJPYSENIOR_MMR_L	BNP	JPY
BNPEURSTRNOTE	BNP	EUR
BNPUSDSTRNOTE	BNP	USD
BNPUSDSTRNOTE	BNP	USD
BNP_PUSDPREFERRED_MODRE	BNP_P	USD
BNP_PUSDPREFERRED_MMR_L	BNP_P	USD
BNSUSDSENIOR	BNS	USD
BNSUSDSENIOR_MODRE	BNS	USD
BNSUSDSENIOR_NORE	BNS	USD
BNSEURSENIOR	BNS	EUR
BNSEURSENIOR_MODRE	BNS	EUR
BNSEURSENIOR_NORE	BNS	EUR
BOCBUSDLOAN_NORE	BOCB	USD
BOIINUSDSENIOR_3CE	BOIIN	USD
BOISEUSDLOAN_NORE	BOISE	USD
BOISEUSDSUBORDINATE_NORE	BOISE	USD
BOISEUSDCVA_LOAN	BOISE	USD
BOISEUSDLOANNC_NORE	BOISE	USD
BOISEUSDLOANCALL	BOISE	USD
BOISEUSDLOANCALL_NORE	BOISE	USD
BOISE_SUBUSDSUBORDINATE_NORE	BOISE_SUB	USD
BOLUSDSENIOR_MODRE	BOL	USD
BOLEURSENIOR_MODRE	BOL	EUR
BOLAUDSENIOR_MODRE	BOL	AUD
BOLHKDSENIOR_MODRE	BOL	HKD

SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SENIOR_NORE	DERIV	7/30/2008 18:30	0.9444	1.8888	3.7776
SENIOR	DERIV	7/30/2008 18:30	1.111	2.222	4.444
SENIOR_NORE	DERIV	7/30/2008 18:30	0.9444	1.8888	3.7776
SENIOR	DERIV	7/30/2008 18:30	1.111	2.222	4.444
SENIOR_MODRE	CASH	7/30/2008 18:30	1	2	4
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SENIOR	DERIV	7/30/2008 18:30	1.111	2.222	4.444
SENIOR	DERIV	7/30/2008 18:30	1.111	2.222	4.444
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SENIOR_NORE	DERIV	7/30/2008 18:30	0.9444	1.8888	3.7776
SENIOR_NORE	DERIV	7/30/2008 18:30	0.9444	1.8888	3.7776
SENIOR_MODRE	DERIV	7/30/2008 18:30	1	2	4
SECURED_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/28/2007 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	35	40	45
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
NULL	DERIV	10/18/2001 18:30	85	85	85
SENIOR	DERIV	7/30/2008 13:30	19.998	19.998	19.998
SENIOR	DERIV	7/30/2008 13:30	19.998	19.998	19.998
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
PREFERRED_MODRE	DERIV	5/27/2008 13:30	55	55	60
PREFERRED_MODRE	DERIV	10/24/2006 8:30	5	5	5
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR	DERIV	5/4/1999	22	22	22
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	8/29/2007 8:30	37	37	37
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	95	100	105
SUBORDINATE_MMR_L	DERIV	5/8/2007 18:30	1	1	1
LT2_MMR_L	DERIV	7/25/2008 13:30	40	40	45
LT2_MMR_L	DERIV	7/25/2008 13:30	40	40	45
SENIOR_MMR_L	DERIV	7/29/2008 13:30	13	13	18
STRNOTE	CASH	6/3/2008 18:30	325	325	275
STRNOTE	CASH	7/24/2008 13:30	55	55	55
STRNOTE	DERIV	7/24/2008 13:30	55	55	55
PREFERRED_MODRE	DERIV	10/28/2005 8:30	5	5	12
PREFERRED_MMR_L	DERIV	4/2/2007 18:30	5	5	5
SENIOR	DERIV	2/12/2004 18:30	4.444444444	4.444444444	4.444444444
SENIOR_MODRE	DERIV	2/12/2004 18:30	4	4	4
SENIOR_NORE	DERIV	2/12/2004 18:30	3.777777778	3.777777778	3.777777778
SENIOR	DERIV	2/12/2004 18:30	4.444444444	4.444444444	4.444444444
SENIOR_MODRE	DERIV	2/12/2004 18:30	4	4	4
SENIOR_NORE	DERIV	2/12/2004 18:30	3.777777778	3.777777778	3.777777778
LOAN_NORE	DERIV	2/29/2008 18:30	11325.00997	8420.21517	5832.331301
SENIOR_3CE	DERIV	7/30/2008 8:30	130	130	145
LOAN_NORE	DERIV	7/25/2008 18:30	25	25	40
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	420	420	420
CVA_LOAN	DERIV	6/17/2008 18:30	75	75	105
LOANNC_NORE	DERIV	6/24/2008 18:30	50	50	75
LOANCALL	DERIV	11/9/2006 13:30	53	53	53
LOANCALL_NORE	DERIV	7/25/2008 18:30	25	25	40
SUBORDINATE_NORE	DERIV	11/17/2004 18:30	175	175	175
SENIOR_MODRE	DERIV	7/29/2008 18:30	162.63	156	185
SENIOR_MODRE	DERIV	7/29/2008 18:30	162.63	156	185
SENIOR_MODRE	DERIV	7/29/2008 18:30	162.63	156	185
SENIOR_MODRE	DERIV	7/29/2008 18:30	162.63	156	185

11	17	23	28	30	32	34	34
10.3884	16.0548	21.7212	26.4432	28.332	30.2208	32.1096	32.1096
12.221	18.887	25.553	31.108	33.33	35.552	37.774	37.774
10.3884	16.0548	21.7212	26.4432	28.332	30.2208	32.1096	32.1096
12.221	18.887	25.553	31.108	33.33	35.552	37.774	37.774
11	17	23	28	30	32	34	34
11	17	23	28	30	32	34	34
11	17	23	28	30	32	34	34
12.221	18.887	25.553	31.108	33.33	35.552	37.774	37.774
12.221	18.887	25.553	31.108	33.33	35.552	37.774	37.774
11	17	23	28	30	32	34	34
10.3884	16.0548	21.7212	26.4432	28.332	30.2208	32.1096	32.1096
10.3884	16.0548	21.7212	26.4432	28.332	30.2208	32.1096	32.1096
11	17	23	28	30	32	34	34
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
74	96	110.5	127	134.75	142.5	162	162
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
26.664	34.441	43.329	51.106	53.328	55.55	61.105	61.105
26.664	34.441	43.329	51.106	53.328	55.55	61.105	61.105
24	31	39	46	48	50	55	55
24	31	39	46	48	50	55	55
22.6656	29.2764	36.8316	43.4424	45.3312	47.22	51.942	51.942
22.6656	29.2764	36.8316	43.4424	45.3312	47.22	51.942	51.942
24	31	39	46	48	50	55	55
24	31	39	46	48	50	55	55
22.6656	29.2764	36.8316	43.4424	45.3312	47.22	51.942	51.942
22.6656	29.2764	36.8316	43.4424	45.3312	47.22	51.942	51.942
65	80	100	125	130	135	150	150
15	30	42	55	60	65	75	75
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
25	28	32	35	36.5	38	44	50
1	1	1	1	1	1	1	1
37	37	37	37	45	53	72	72
115	125	135	145	147.5	150	158	168
1	1	1	1	1	1	1	1
60	75	85	95	96	97	99	113.4
60	75	85	95	96	97	99	113.4
28	35	41	48	48.5	49	50	57
220	210	200	180	175	170	150	150
55	50	75	75	87.5	100	100	100
55	50	75	75	87.5	100	100	100
15	20	25	38	39	40	52	55
10	15	20	26	28.5	31	43	53
6.111111111	7.777777778	9.444444444	11.11111111	12.36111111	13.61111111	16.11111111	16.11111111
5.5	7	8.5	10	11.125	12.25	14.5	14.5
5.194444444	6.611111111	8.027777778	9.444444444	10.50694444	11.56944444	13.69444444	13.69444444
6.111111111	7.777777778	9.444444444	11.11111111	12.36111111	13.61111111	16.11111111	16.11111111
5.5	7	8.5	10	11.125	12.25	14.5	14.5
5.194444444	6.611111111	8.027777778	9.444444444	10.50694444	11.56944444	13.69444444	13.69444444
3926.737402	3172.122026	2777.440522	2542.523122	2415.032583	2287.542044	2124.413888	2015.413059
158	176	186	200	208.5	217	230	230
60	70	80	90	95	100	100	100
535	615	635	650	655	660	670	670
120	157.5	165	180	191.25	202.5	217.5	232.5
85	110	120	130	135	140	150	160
68	104	121	140	146.5	153	163	163
55	65	75	90	95	100	100	100
175	175	175	175	175	175	175	175
260	335	380	420	425	430	435	435
260	335	380	420	425	430	435	435
260	335	380	420	425	430	435	435
260	335	380	420	425	430	435	435

34
32.1096
37.774
32.1096
37.774
34
34
34
37.774
37.774
34
32.1096
32.1096
34
1
1
1
0.999999975
1
0.999999975
0.999999975
0.999999975
1
162
1
85
61.105
61.105
55
55
51.942
51.942
55
55
51.942
51.942
150
75
1
1
1
1
60
1
72
168
1
114.8
114.8
57
150
100
100
55
63
16.11111111
14.5
13.69444444
16.11111111
14.5
13.69444444
2007.700984
230
100
670
232.5
160
163
100
175
435
435
435
435

BOLUSDLOAN_NORE	BOL	USD
BOMBUSDSENIOR	BOMB	USD
BOMBEURSENIOR	BOMB	EUR
BOMBEURSENIOR_MODRE	BOMB	EUR
BOMBUSDSENIOR_MODRE	BOMB	USD
BOMBUSDSENIOR_NORE	BOMB	USD
BOMBEURSENIOR_NORE	BOMB	EUR
BOMBEURLOAN	BOMB	EUR
BOMBJPYSENIOR_MODRE	BOMB	JPY
BOMBGBPSENIOR_MODRE	BOMB	GBP
BOMBAUDSENIOR_MODRE	BOMB	AUD
BOMBHKDSENIOR_MODRE	BOMB	HKD
BOMBUSDDIGITAL_NORE	BOMB	USD
BOMBHKDSENIOR_NORE	BOMB	HKD
BOMBUSDLOAN_NORE	BOMB	USD
BOMBHKDSENIOR	BOMB	HKD
BOMB_CAPUSDSENIOR_MODRE	BOMB_CAP	USD
BOMB_CAPEURSENIOR_MODRE	BOMB_CAP	EUR
BOMB_CAPUSDSENIOR	BOMB_CAP	USD
BOMB_CAPEURSENIOR	BOMB_CAP	EUR
BOMB_CAPEURSENIOR_NORE	BOMB_CAP	EUR
BOMB_CAPUSDSENIOR_NORE	BOMB_CAP	USD
BOMB_CAPGBPSENIOR_MODRE	BOMB_CAP	GBP
BOMB_CAPHKDSENIOR_MODRE	BOMB_CAP	HKD
BOMB_CAPTWDSENIOR	BOMB_CAP	TWD
BOMB_CAPAUDSENIOR_MODRE	BOMB_CAP	AUD
BONTUSDSENIOR_NORE	BONT	USD
BONT_SUSDSENIOR_NORE	BONT_S	USD
BOOTCHFSENIOR_MMR_L	BOOT	CHF
BOOTRUBSENIOR_MMR_L	BOOT	RUB
BOSGENUSDLOAN_NORE	BOSGEN	USD
BOSMA_MUNIUSDSENIOR_MODRE	BOSMA_MUNI	USD
BOSTHUSDSENIOR	BOSTH	USD
BOTRFUSDCVA_SENIOR	BOTRF	USD
BOWUSDSENIOR	BOW	USD
BOWUSDSENIOR_MODRE	BOW	USD
BOWUSDSENIOR_NORE	BOW	USD
BOWEURSENIOR_MODRE	BOW	EUR
BOWEURSENIOR_NORE	BOW	EUR
BOWEURSENIOR	BOW	EUR
BOWAUDSENIOR_MODRE	BOW	AUD
BOWUSDDIGITAL	BOW	USD
BOWUSDDIGITAL_NORE	BOW	USD
BOWHKDSENIOR_NORE	BOW	HKD
BOWILSSENIOR_NORE	BOW	ILS
BOWUSDLOAN_NORE	BOW	USD
BOWHKDSENIOR_MODRE	BOW	HKD
BOWHKDDIGITAL_NORE	BOW	HKD
BOWJPYSENIOR_MODRE	BOW	JPY
BOWSGDSENIOR_MODRE	BOW	SGD
BOYDUSDCVA_LOAN	BOYD	USD
BPAUSDSENIOR	BPA	USD
BPAUSDSENIOR_MODRE	BPA	USD
BPAEURSENIOR_MODRE	BPA	EUR
BPAUSDSENIOR_NORE	BPA	USD
BPAEURSENIOR_NORE	BPA	EUR
BPAEURSENIOR	BPA	EUR
BPLUSDSENIOR_MODRE	BPL	USD
BPLUSDCVA_SENIOR	BPL	USD
BPOPUSDSENIOR_MODRE	BPOP	USD
BPOPAUDSENIOR_MODRE	BPOP	AUD
BPVNIMEURSENIOR_MMR_L	BPVNIM	EUR
BPVNIMUSDSENIOR_MMR_L	BPVNIM	USD
BPVNIMAUDSENIOR_MMR_L	BPVNIM	AUD
BPVNIMEURLT2_MMR_L	BPVNIM	EUR
BREURSENIOR_MODRE	BR	EUR
BRUSDSENIOR_MODRE	BR	USD
BRUSDSENIOR_NORE	BR	USD
BREURSENIOR_NORE	BR	EUR
BRUSDSENIOR	BR	USD
BREURSENIOR	BR	EUR
BRJPYSENIOR_MODRE	BR	JPY
BRADUSDSENIOR	BRAD	USD
BRADBIEURSUBORDINATE_MMR_L	BRADBI	EUR

LOAN_NORE	DERIV	7/25/2008 18:30	100	110	150
SENIOR	DERIV	7/22/2008 13:30	96.3	96.3	96.3
SENIOR	DERIV	7/22/2008 13:30	96.3	96.3	96.3
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_NORE	DERIV	7/22/2008 13:30	87.3	87.3	87.3
SENIOR_NORE	DERIV	7/22/2008 13:30	87.3	87.3	87.3
LOAN	DERIV	4/19/2006 18:30	30.24	37.8	47.25
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 13:30	90	90	90
DIGITAL_NORE	DERIV	6/26/2008 13:30	75.552	75.552	75.552
SENIOR_NORE	DERIV	7/22/2008 13:30	87.3	87.3	87.3
LOAN_NORE	DERIV	11/7/2006 18:30	134	134	134
SENIOR	DERIV	7/22/2008 13:30	96.3	96.3	96.3
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR	DERIV	7/18/2008 13:30	32.99999999	33	33
SENIOR	DERIV	7/18/2008 13:30	32.99999999	33	33
SENIOR_NORE	DERIV	3/27/2008 18:30	19.2	19.2	19.2
SENIOR_NORE	DERIV	7/18/2008 13:30	28.79999999	28.8	28.8
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR	DERIV	7/18/2008 13:30	32.99999999	33	33
SENIOR_MODRE	DERIV	7/18/2008 13:30	29.99999999	30	30
SENIOR_NORE	DERIV	7/16/2008 18:30	2503.048803	2315.57903	2383.893246
SENIOR_NORE	DERIV	7/16/2008 18:30	2503.048803	2315.57903	2383.893246
SENIOR_MMR_L	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/23/2008 18:30	270	270	320
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
SENIOR	DERIV	6/4/2008 13:30	500	500	500
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR	DERIV	7/28/2008 18:30	2709.759861	2217.445453	1779.759188
SENIOR_MODRE	DERIV	7/28/2008 18:30	2554.116985	2092.384466	1682.621584
SENIOR_NORE	DERIV	7/28/2008 18:30	2487.93526	2039.397096	1641.658097
SENIOR_MODRE	DERIV	7/28/2008 18:30	2566.812666	2106.424631	1698.549446
SENIOR_NORE	DERIV	7/28/2008 18:30	2500.213992	2052.960123	1657.017708
SENIOR	DERIV	6/24/2008 18:30	1531.399397	1455.875093	1324.732315
SENIOR_MODRE	DERIV	7/28/2008 18:30	2584.155529	2125.454747	1720.959252
DIGITAL	DERIV	6/24/2008 18:30	1523.576677	1446.49397	1313.192247
DIGITAL_NORE	DERIV	7/28/2008 18:30	2487.93526	2039.397096	1641.658097
SENIOR_NORE	DERIV	7/28/2008 18:30	2552.034586	2090.60762	1680.920074
SENIOR_NORE	DERIV	7/28/2008 18:30	1886.056695	1659.025286	1419.33015
LOAN_NORE	DERIV	3/7/2008 13:30	500	500	500
SENIOR_MODRE	DERIV	7/28/2008 18:30	2552.034586	2090.60762	1680.920074
DIGITAL_NORE	DERIV	7/28/2008 18:30	2485.922583	2037.682857	1640.019498
SENIOR_MODRE	DERIV	7/28/2008 18:30	2543.628927	2080.386184	1667.541741
SENIOR_MODRE	DERIV	7/28/2008 18:30	2544.891943	2082.954138	1672.088309
CVA_LOAN	DERIV	7/28/2008 18:30	300	300	325
SENIOR	DERIV	2/3/2004 13:30	6	6	7
SENIOR_MODRE	DERIV	2/3/2004 13:30	5	5	6
SENIOR_MODRE	DERIV	2/3/2004 13:30	5	5	6
SENIOR_NORE	DERIV	2/3/2004 13:30	5	5	6
SENIOR_NORE	DERIV	2/3/2004 13:30	5	5	6
SENIOR	DERIV	2/3/2004 13:30	6	6	7
SENIOR_MODRE	DERIV	7/23/2008 18:30	45	45	55
CVA_SENIOR	DERIV	7/23/2008 18:30	45	45	55
SENIOR_MODRE	DERIV	7/23/2008 13:30	108	109	110
SENIOR_MODRE	DERIV	7/23/2008 13:30	108	109	110
SENIOR_MMR_L	DERIV	7/29/2008 13:30	35	35	35
SENIOR_MMR_L	DERIV	7/29/2008 13:30	35	35	35
SENIOR_MMR_L	DERIV	7/29/2008 13:30	35	35	35
LT2_MMR_L	DERIV	7/10/2008 13:30	117	117	122
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	32	32
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	32	32
SENIOR_NORE	DERIV	7/24/2008 13:30	28.332	30.2208	30.2208
SENIOR_NORE	DERIV	7/2/2008 18:30	34.9428	36.8316	36.8316
SENIOR	DERIV	7/24/2008 13:30	33.33	35.552	35.552
SENIOR	DERIV	7/24/2008 13:30	33.33	35.552	35.552
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	32	32
SENIOR	DERIV	2/21/2008 8:30	1	1	1
SUBORDINATE_MMR_L	DERIV	7/7/2008 13:30	650	650	650

210	255	305	315	325	335	355	355
144.45	181.9	219.35	240.75	246.1	251.45	262.15	262.15
144.45	181.9	219.35	240.75	246.1	251.45	262.15	262.15
135	170	205	225	230	235	245	245
135	170	205	225	230	235	245	245
130.95	164.9	198.85	218.25	223.1	227.95	237.65	237.65
130.95	164.9	198.85	218.25	223.1	227.95	237.65	237.65
112.5	157.5	186.75	225	235.125	245.25	263.25	263.25
135	170	205	225	230	235	245	245
135	170	205	225	230	235	245	245
135	170	205	225	230	235	245	245
135	170	205	225	230	235	245	245
108.606	136.938	160.548	179.436	184.158	188.88	198.324	198.324
130.95	164.9	198.85	218.25	223.1	227.95	237.65	237.65
134	134	134	134	134	134	134	134
144.45	181.9	219.35	240.75	246.1	251.45	262.15	262.15
30	30	30	30	30	30	30	30
30	30	30	30	30	30	30	30
33	33	33	33	33	33	33	33
33	33	33	33	33	33	33	33
19.2	19.2	19.2	19.2	19.2	19.2	19.2	19.2
28.8	28.8	28.8	28.8	28.8	28.8	28.8	28.8
30	30	30	30	30	30	30	30
30	30	30	30	30	30	30	30
33	33	33	33	33	33	33	33
30	30	30	30	30	30	30	30
2866.965997	3206.059868	3250.319509	3313.634164	3286.719591	3259.805017	3204.454576	3127.861683
2866.965997	3206.059868	3250.319509	3313.634164	3286.719591	3259.805017	3204.454576	3127.861683
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
370	395	410	420	430	440	450	450
26	26	26	26	26	26	34	34
500	500	500	500	500	500	500	500
42.5	50	56	62.5	65	67.5	72.5	77
1883.570919	2037.13105	1990.861912	1956.832019	1903.728489	1850.624959	1770.869203	1657.304079
1768.941728	1896.143906	1841.346217	1799.933477	1744.951261	1689.969045	1605.910764	1491.653296
1721.130294	1838.163313	1780.667338	1736.988196	1681.813324	1626.638452	1541.989757	1428.807531
1794.575427	1931.711464	1881.117594	1842.637515	1788.281422	1733.925328	1649.82042	1532.021341
1745.713287	1872.014257	1818.238743	1777.054902	1722.232154	1667.409406	1582.19151	1464.99856
1568.986942	1760.204734	1739.495935	1719.985974	1676.915316	1633.844657	1567.491351	1467.450742
1836.286179	1996.507117	1960.968322	1936.141771	1890.7046	1845.267428	1781.292409	1691.378317
1547.054446	1728.012682	1702.950912	1680.366409	1636.509638	1592.652866	1525.722058	1428.442029
1721.130294	1838.163313	1780.667338	1736.988196	1681.813324	1626.638452	1541.989757	1428.807531
1766.748689	1893.635948	1838.908633	1797.555393	1742.468881	1687.382369	1602.300641	1483.038149
1597.141908	1749.690497	1708.916662	1675.723837	1626.122351	1576.520865	1499.786284	1391.594189
500	500	500	500	500	500	500	500
1766.748689	1893.635948	1838.908633	1797.555393	1742.468881	1687.382369	1602.300641	1483.038149
1719.031549	1835.787302	1778.382383	1734.780118	1679.512013	1624.243908	1538.610854	1420.54951
1737.23885	1841.991511	1771.026913	1715.072244	1650.165587	1585.25893	1478.633837	1329.968115
1749.600265	1865.210153	1802.54654	1754.185852	1694.550608	1634.915363	1539.955934	1405.378803
440	460	495	565	572.5	580	590	590
9	13	13	13	13	13	13	13
8	12	12	12	12	12	12	12
8	12	12	12	12	12	12	12
8	11	11	11	11	11	11	11
8	11	11	11	11	11	11	11
9	13	13	13	13	13	13	13
65	80	90	100	100	100	105	105
65	80	90	100	100	100	105	105
114	118	122	125	127	129	136	139
114	118	122	125	127	129	136	139
45	55	65	75	79.3	83.6	92.3	100.9
45	55	65	75	79.3	83.6	92.3	100.9
45	55	65	75	79.3	83.6	92.3	100.9
130	140	150	160	160	160	160	192
37	41	45	48	50	52	59	72
37	41	45	48	50	52	59	72
34.9428	38.7204	42.498	45.3312	47.22	49.1088	55.7196	67.9968
41.5536	45.3312	49.1088	50.9976	53.3586	55.7196	62.3304	74.6076
41.107	45.551	49.995	53.328	55.55	57.772	65.549	79.992
41.107	45.551	49.995	53.328	55.55	57.772	65.549	79.992
37	41	45	48	50	52	59	72
1	1	1	1	1	1	1	1
650	650	650	650	637.5	625	600	575

355
262.15
262.15
245
245
237.65
237.65
263.25
245
245
245
245
198.324
237.65
134
262.15
30
30
33
33
19.2
28.8
30
30
33
30
3109.161752
3109.161752
0.999999975
0.999999975
450
34
500
77
1633.419929
1468.067795
1405.61057
1506.218893
1439.532274
1445.167147
1675.078917
1408.451352
1405.61057
1456.886394
1368.632886
500
1456.886394
1394.85478
1293.982271
1372.997344
590
13
12
12
11
11
13
105
105
142
142
109.5
109.5
109.5
202
72
72
67.9968
74.6076
79.992
79.992
72
1
575

BRADBIUSDSENIOR_MMR_L	BRADBI	USD
BRAMBLEUSDSENIOR	BRAMBLE	USD
BRAMIUSDSENIOR_MODRE	BRAMI	USD
BRAMIAUDSENIOR_MODRE	BRAMI	AUD
BRASCANAUDSENIOR_MODRE	BRASCAN	AUD
BRASKEMUSDSENIOR	BRASKEM	USD
BRASKMUSDSENIOR	BRASKM	USD
BRAZILUSDSENIOR	BRAZIL	USD
BRAZILITLSENIOR	BRAZIL	ITL
BRAZILJPYSENIOR	BRAZIL	JPY
BRAZILECUSENIOR	BRAZIL	ECU
BRAZILEURSENIOR	BRAZIL	EUR
BRAZILUSDSENIOR	BRAZIL	USD
BRAZILUSDBOND	BRAZIL	USD
BRAZILITLBOND	BRAZIL	ITL
BRAZILEURBOND	BRAZIL	EUR
BRAZILAUDBOND	BRAZIL	AUD
BRAZILUSDSYNTRS	BRAZIL	USD
BRAZILUSDBOND	BRAZIL	USD
BRAZILUSDBOND	BRAZIL	USD
BRAZILUSDBOND	BRAZIL	USD
BRAZIL_BMUSDSENIOR	BRAZIL_BM	USD
BRAZIL_BMITLSENIOR	BRAZIL_BM	ITL
BRAZIL_CASHUSDSENIOR	BRAZIL_CASH	USD
BRAZIL_STRIPSUSDSENIOR	BRAZIL_STRIPS	USD
BRAZIL_STRUCTUSDBOND	BRAZIL_STRUCT	USD
BRAZIL10YVOLUSDBOND	BRAZIL10YVOL	USD
BRAZIL2YVOLUSDBOND	BRAZIL2YVOL	USD
BRAZIL5YVOLUSDBOND	BRAZIL5YVOL	USD
BRDGUSDASSETBACKED	BRDG	USD
BREUSDSENIOR_MODRE	BRE	USD
BREITBUSDCVA_LOAN	BREITB	USD
BRENNTAGEURLOAN2ND_MMR	BRENNTAG	EUR
BRKUSDSENIOR_MODRE	BRK	USD
BRKEURSENIOR_MODRE	BRK	EUR
BRKJPYSENIOR_MODRE	BRK	JPY
BRKAUDSENIOR_MODRE	BRK	AUD
BRKHKDSENIOR_MODRE	BRK	HKD
BRKSGDSENIOR_MODRE	BRK	SGD
BRKMANUSDLOAN_NORE	BRKMAN	USD
BRNHM_2006_1A_A3LUSDSENIOR	BRNHM_2006_1A_A3L	USD
BRSTNEUSDSENIOR_NORE	BRSTNE	USD
BRSTNEUSDSECURED_NORE	BRSTNE	USD
BRTTEURSENIOR_MMR_L	BRTT	EUR
BRWFL_MUNIUSDSENIOR_MODRE	BRWFL_MUNI	USD
BRZCLNUSDSOVEREIGN	BRZCLN	USD
BRZCLNUSDSOVEREIGN	BRZCLN	USD
BRZPPNUSDSOVEREIGN	BRZPPN	USD
BRZPPNUSDSOVEREIGN	BRZPPN	USD
BRZZRCLNUSDSOVEREIGN	BRZZRCLN	USD
BRZZRCLNUSDSOVEREIGN	BRZZRCLN	USD
BSUSDSENIOR	BS	USD
BSAEURSENIOR	BSA	EUR
BSAEURLOAN	BSA	EUR
BSABS_04_HE5_M6USDSENIOR	BSABS_04_HE5_M6	USD
BSABS_04_HE7_M6USDSENIOR	BSABS_04_HE7_M6	USD
BSABS_04_HE9_M6USDSENIOR	BSABS_04_HE9_M6	USD
BSABS_05_AQ2_M7USDSENIOR	BSABS_05_AQ2_M7	USD
BSABS_05_AQ2_M8USDSENIOR	BSABS_05_AQ2_M8	USD
BSABS_05_EC1_M7USDSENIOR	BSABS_05_EC1_M7	USD
BSABS_05_FR1_M2USDSENIOR	BSABS_05_FR1_M2	USD
BSABS_05_FR1_M5USDSENIOR	BSABS_05_FR1_M5	USD
BSABS_05_FR1_M6USDSENIOR	BSABS_05_FR1_M6	USD
BSABS_05_HE_12_M8USDSENIOR	BSABS_05_HE_12_M8	USD
BSABS_05_HE1_M5USDSENIOR	BSABS_05_HE1_M5	USD
BSABS_05_HE11_M4USDSENIOR	BSABS_05_HE11_M4	USD
BSABS_05_HE11_M7USDSENIOR	BSABS_05_HE11_M7	USD
BSABS_05_HE11_M8USDSENIOR	BSABS_05_HE11_M8	USD
BSABS_05_HE12_M8USDSENIOR	BSABS_05_HE12_M8	USD
BSABS_05_HE2_M6USDSENIOR	BSABS_05_HE2_M6	USD
BSABS_05_HE5_M5USDSENIOR	BSABS_05_HE5_M5	USD
BSABS_05_HE6_M5USDSENIOR	BSABS_05_HE6_M5	USD
BSABS_05_HE6_M6USDSENIOR	BSABS_05_HE6_M6	USD
BSABS_05_HE7_M5USDSENIOR	BSABS_05_HE7_M5	USD

SENIOR_MMR_L	DERIV	7/24/2008 8:30	390	500	500
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR_MODRE	DERIV	2/29/2008 18:30	10	10	10
SENIOR_MODRE	DERIV	2/29/2008 18:30	10	10	10
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	4/18/2008 18:30	50	70	90
SENIOR	DERIV	3/29/2007 18:30	20	30	35
SENIOR	DERIV	10/31/2002 18:30	2800	3700	4200
SENIOR	DERIV	10/31/2002 18:30	2800	3700	4200
SENIOR	DERIV	10/6/2000	-14.046	35.954	90.954
SENIOR	DERIV	10/6/2000	-14.046	35.954	90.954
SENIOR	DERIV	10/31/2002 18:30	2800	3700	4200
SENIOR	CASH	10/6/2000	344.954	344.954	344.954
BOND	DERIV	7/30/2008 18:30	30	35	40
BOND	DERIV	3/27/2007 13:30	13	20	23
BOND	DERIV	7/30/2008 18:30	30	35	40
BOND	DERIV	11/12/2003 13:30	70	85	150
SYNTRS	DERIV	2/20/2008 8:30	815	815	815
BOND	2YVOL	7/30/2008 18:30	30	35	40
BOND	5YVOL	7/30/2008 18:30	30	35	40
BOND	10YVOL	7/30/2008 18:30	30	35	40
SENIOR	DERIV	5/3/2000	-26.74897	23.25099	152.251
SENIOR	DERIV	5/3/2000	-26.74897	23.25099	152.251
SENIOR	CASH	4/28/2000	494.68	494.68	494.68
SENIOR	DERIV	9/28/2001 13:30	500	500	500
BOND	DERIV	6/11/2003 13:30	828	828	828
BOND	DERIV	2/10/2006 13:30	1	1	1
BOND	DERIV	2/10/2006 13:30	1	1	1
BOND	DERIV	2/10/2006 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	7/30/2008 13:30	250	250	250
CVA_LOAN	DERIV	1/7/2008 18:30	250	250	250
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
SENIOR_MODRE	DERIV	7/28/2008 18:30	75	80	85
LOAN_NORE	DERIV	3/10/2008 13:30	200	200	210
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	579	706	827
SECURED_NORE	DERIV	7/30/2008 18:30	579	706	827
SENIOR_MMR_L	DERIV	3/5/2008 8:30	15	15	25
SENIOR_MODRE	DERIV	7/22/2008 18:30	28	28	28
SOVEREIGN	X_ASK	3/22/2001	0	0	240
SOVEREIGN	X_BID	3/22/2001	0	0	240
SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
SOVEREIGN	X_ASK	3/22/2001	0	0	282
SOVEREIGN	X_BID	3/22/2001	0	0	282
SENIOR	DERIV	5/21/1999	175	175	200
SENIOR	DERIV	12/18/2001 18:30	24	24	24
LOAN	DERIV	1/13/2003 18:30	400	400	400
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	4/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	1/29/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	9/29/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1

475	450	420	400	401.5	403	407	412
40	40	40	40	40	40	40	40
20	30	40	50	57.5	65	75	75
20	30	40	50	57.5	65	75	75
1	1	1	1	1	1	1	1
130	170	210	250	265	280	310	310
65	90	112.5	135	152.5	170	200	200
4100	3900	3725	3550	3550	3550	3550	3550
4100	600	3725	3550	3550	3550	3550	3550
220.954	320.954	405.954	475.954	498.454	520.954	545.954	545.954
220.954	320.954	405.954	475.954	498.454	520.954	545.954	545.954
4100	3900	3725	3550	3550	3550	3550	3550
344.954	344.954	344.954	344.954	344.954	344.954	344.954	344.954
64	81	95.5	112	119.75	127.5	147	147
39.5	53	70.5	88	100.5	113	138.5	138.5
64	81	95.5	112	119.75	127.5	147	147
300	405	487.5	570	585	600	620	620
815	815	815	815	815	815	815	815
64	81	95.5	112	119.75	127.5	147	147
64	81	95.5	112	119.75	127.5	147	147
64	81	95.5	112	119.75	127.5	147	147
270.251	375.251	419.251	462.251	462.251	462.251	462.251	462.251
270.251	375.251	419.251	462.251	462.251	462.251	462.251	462.251
494.68	494.68	494.68	494.68	494.68	494.68	494.68	494.68
500	500	500	500	500	500	500	500
828	828	828	828	828	828	828	828
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
250	250	250	250	242.5	235	220	220
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
92	100	105	110	111	112	117	117
220	230	240	250	260	270	290	290
1	1	1	1	1	1	1	1
905	899	941	985	965.5	946	918	862
905	899	941	985	965.5	946	918	862
40	45	50	62	63.5	65	70	75
28	28	28	28	28	28	36	36
350	480	0	565	565	0	0	0
350	480	0	565	565	0	0	0
0	556	0	631	631	0	0	0
0	556	0	631	631	0	0	0
410	561	0	663	663	0	0	0
410	561	0	663	663	0	0	0
250	265	285	300	300	300	300	300
24	24	24	24	24	24	24	24
400	400	400	400	400	400	400	400
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

416
40
75
75
1
310
200
3550
3550
545.954
545.954
3550
344.954
147
138.5
147
620
815
147
147
147
462.251
462.251
494.68
500
828
1
1
1
750
220
250
1
117
117
117
117
117
117
290
1
851
851
75
36
0
0
0
0
0
0
300
24
400
1
1
1
0.999999975
0.999999975
0.999999975
0.999999975
1
1
0.999999975
1
0.999999975
1
1
1
0.999999975
0.999999975
1
1
1

BSABS_05_TC1_M6USDSENIOR	BSABS_05_TC1_M6	USD
BSABS_05_TC2_M2USDSENIOR	BSABS_05_TC2_M2	USD
BSABS_05_TC2_M6USDSENIOR	BSABS_05_TC2_M6	USD
BSABS_05-HE1_M5USDSENIOR	BSABS_05-HE1_M5	USD
BSABS_06_EC1_M7USDSENIOR	BSABS_06_EC1_M7	USD
BSABS_06_EC1_M8USDSENIOR	BSABS_06_EC1_M8	USD
BSABS_06_HE10_2M5USDSENIOR	BSABS_06_HE10_2M5	USD
BSABS_06_HE2_M4USDSENIOR	BSABS_06_HE2_M4	USD
BSABS_06_HE2_M9USDSENIOR	BSABS_06_HE2_M9	USD
BSABS_06_HE3_M2USDSENIOR	BSABS_06_HE3_M2	USD
BSABS_06_HE3_M5USDSENIOR	BSABS_06_HE3_M5	USD
BSABS_06_HE3_M7USDSENIOR	BSABS_06_HE3_M7	USD
BSABS_06_HE3_M8USDSENIOR	BSABS_06_HE3_M8	USD
BSABS_06_HE3_M8__USDSENIOR	BSABS_06_HE3_M8__	USD
BSABS_06_HE3_M9USDSENIOR	BSABS_06_HE3_M9	USD
BSABS_06_HE4_M7USDSENIOR	BSABS_06_HE4_M7	USD
BSABS_06_HE4_M8USDSENIOR	BSABS_06_HE4_M8	USD
BSABS_06_HE4_M9USDSENIOR	BSABS_06_HE4_M9	USD
BSABS_06_HE5_M8USDSENIOR	BSABS_06_HE5_M8	USD
BSABS_06_HE6_1M8USDSENIOR	BSABS_06_HE6_1M8	USD
BSABS_06_HE6_2M9USDSENIOR	BSABS_06_HE6_2M9	USD
BSABS_06_PC1_M6USDSENIOR	BSABS_06_PC1_M6	USD
BSABS_06_PC1_M7USDSENIOR	BSABS_06_PC1_M7	USD
BSABS_06_PC1_M8USDSENIOR	BSABS_06_PC1_M8	USD
BSABS_2004_HE10_M5USDSENIOR	BSABS_2004_HE10_M5	USD
BSABS_2005_EC1_M7USDSENIOR	BSABS_2005_EC1_M7	USD
BSABS_2005_FR1_M5USDSENIOR	BSABS_2005_FR1_M5	USD
BSABS_2005_HE1_M4USDSENIOR	BSABS_2005_HE1_M4	USD
BSABS_2005_HE11_M4USDSENIOR	BSABS_2005_HE11_M4	USD
BSABS_2005_HE11_M7USDSENIOR	BSABS_2005_HE11_M7	USD
BSABS_2005_HE12_M8USDSENIOR	BSABS_2005_HE12_M8	USD
BSABS_2005_HE5_M5USDSENIOR	BSABS_2005_HE5_M5	USD
BSABS_2005_TC1_M6USDSENIOR	BSABS_2005_TC1_M6	USD
BSABS_2005_TC2_M6USDSENIOR	BSABS_2005_TC2_M6	USD
BSABS_2006_EC1_M7USDSENIOR	BSABS_2006_EC1_M7	USD
BSABS_2006_EC1_M8USDSENIOR	BSABS_2006_EC1_M8	USD
BSABS_2006_EC2_M9USDSENIOR	BSABS_2006_EC2_M9	USD
BSABS_2006_HE_4_M7USDSENIOR	BSABS_2006_HE_4_M7	USD
BSABS_2006_HE1_2M8USDSENIOR	BSABS_2006_HE1_2M8	USD
BSABS_2006_HE10_21A3USDSENIOR	BSABS_2006_HE10_21A3	USD
BSABS_2006_HE3_A3USDSENIOR	BSABS_2006_HE3_A3	USD
BSABS_2006_HE3_M5USDSENIOR	BSABS_2006_HE3_M5	USD
BSABS_2006_HE3_M8USDSENIOR	BSABS_2006_HE3_M8	USD
BSABS_2006_HE3_M9USDSENIOR	BSABS_2006_HE3_M9	USD
BSABS_2006_HE4_M8USDSENIOR	BSABS_2006_HE4_M8	USD
BSABS_2006_HE4_M9USDSENIOR	BSABS_2006_HE4_M9	USD
BSABS_2006_HE6_1M8USDSENIOR	BSABS_2006_HE6_1M8	USD
BSABS_2006_HE6_1M9USDSENIOR	BSABS_2006_HE6_1M9	USD
BSABS_2006_HE6_2M9USDSENIOR	BSABS_2006_HE6_2M9	USD
BSABS04_HE7_M5USDSENIOR	BSABS04_HE7_M5	USD
BSABS04_HE9_M6USDSENIOR	BSABS04_HE9_M6	USD
BSABS05_HE11_A3USDSENIOR	BSABS05_HE11_A3	USD
BSABS05_HE11_M2USDSENIOR	BSABS05_HE11_M2	USD
BSABS05_HE11_M4USDSENIOR	BSABS05_HE11_M4	USD
BSABS05_HE11_M8USDSENIOR	BSABS05_HE11_M8	USD
BSABS05_HE2_M6USDSENIOR	BSABS05_HE2_M6	USD
BSABS05_HE3_M5USDSENIOR	BSABS05_HE3_M5	USD
BSABS05_HE6_M5USDSENIOR	BSABS05_HE6_M5	USD
BSABS05_HE6_M6USDSENIOR	BSABS05_HE6_M6	USD
BSABS05_HE7_M5USDSENIOR	BSABS05_HE7_M5	USD
BSABS05TC1M6USDSENIOR	BSABS05TC1M6	USD
BSABS06_EC2_M9USDSENIOR	BSABS06_EC2_M9	USD
BSABS06_HE3_A3USDSENIOR	BSABS06_HE3_A3	USD
BSABS06_HE3_M2USDSENIOR	BSABS06_HE3_M2	USD
BSABS06_HE3_M5USDSENIOR	BSABS06_HE3_M5	USD
BSABS06_HE3_M8USDSENIOR	BSABS06_HE3_M8	USD
BSABS06_HE3_M9USDSENIOR	BSABS06_HE3_M9	USD
BSABS2005TC1USDSENIOR	BSABS2005TC1	USD
BSABS2005TC1M6USDSENIOR	BSABS2005TC1M6	USD
BSABST06_HE10_A3DUSDSENIOR	BSABST06_HE10_A3D	USD
BSABST06_HE10_M2USDSENIOR	BSABST06_HE10_M2	USD
BSABST06_HE10_M5USDSENIOR	BSABST06_HE10_M5	USD
BSABST06_HE10_M8USDSENIOR	BSABST06_HE10_M8	USD
BSABST06_HE10_M9USDSENIOR	BSABST06_HE10_M9	USD

SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/19/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	2/14/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	11/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2005 18:30	191	191	191
SENIOR	DERIV	1/26/2006 18:30	285	285	285
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/2/2006 13:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	11/23/2005 18:30	207	207	207
SENIOR	DERIV	11/3/2005 18:30	255	255	255
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	10/27/2005 13:30	240	240	240
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	9/22/2005 18:30	183	183	183
SENIOR	DERIV	10/11/2005 13:30	183	183	183
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
191	191	191	191	191	191	191	191
285	285	285	285	285	285	285	285
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
207	207	207	207	207	207	207	207
255	255	255	255	255	255	255	255
1	1	1	1	1	1	1	1
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
183	183	183	183	183	183	183	183
183	183	183	183	183	183	183	183
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

1
0.999999975
0.999999975
1
1
1
0.999999975
0.999999975
1
0.999999975
0.999999975
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
0.999999975
0.999999975
1
0.999999975
1835
1
0.999999975
0.999999975
1
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
2456
1
1
0.999999975
0.999999975
0.999999975
0.999999975
1
191
285
1
1
1
1
1
1
207
255
1
240
1
1
1
1
1
1
183
183
0.999999975
0.999999975
1
1
1

BSABST07_HE3_A4USDSENIOR	BSABST07_HE3_A4	USD
BSABST07_HE3_M2USDSENIOR	BSABST07_HE3_M2	USD
BSABST07_HE3_M5USDSENIOR	BSABST07_HE3_M5	USD
BSABST07_HE3_M8USDSENIOR	BSABST07_HE3_M8	USD
BSABST07_HE3_M9USDSENIOR	BSABST07_HE3_M9	USD
BSAGS_05_HE11_M4USDSENIOR	BSAGS_05_HE11_M4	USD
BSCUSDSENIOR	BSC	USD
BSCEURSENIOR	BSC	EUR
BSCEURSENIOR_MODRE	BSC	EUR
BSCUSDSENIOR_MODRE	BSC	USD
BSCUSDSENIOR_NORE	BSC	USD
BSCEURSENIOR_NORE	BSC	EUR
BSCAUDSENIOR_MODRE	BSC	AUD
BSCUSDSENIOR_MODRE	BSC	USD
BSCJPYSENIOR_MODRE	BSC	JPY
BSCTWDSENIOR	BSC	TWD
BSCAUDSENIOR	BSC	AUD
BSCUSDPREFERRED_MODRE	BSC	USD
BSCHKDSENIOR_MODRE	BSC	HKD
BSCSGDSENIOR_MODRE	BSC	SGD
BSCUSDSUBORDINATE_MODRE	BSC	USD
BSCAUDSUBORDINATE_MODRE	BSC	AUD
BSCUSDSUBORDINATE	BSC	USD
BSCAUDSUBORDINATE	BSC	AUD
BSC_PUSDPREFERRED_MODRE	BSC_P	USD
BSCMS_06PW12_HUSDSENIOR	BSCMS_06PW12_H	USD
BSCMS04_PWR3_HUSDSENIOR	BSCMS04_PWR3_H	USD
BSCMS04_PWR6_BUSDSENIOR	BSCMS04_PWR6_B	USD
BSCMS04_PWR6_JUSDSENIOR	BSCMS04_PWR6_J	USD
BSCMS05_PWR7_HUSDSENIOR	BSCMS05_PWR7_H	USD
BSCMS05_PWR9_HUSDSENIOR	BSCMS05_PWR9_H	USD
BSCMS05_T18_GUSDSENIOR	BSCMS05_T18_G	USD
BSCMS05_T18_HUSDSENIOR	BSCMS05_T18_H	USD
BSCMS06_PW12_AJUSDSENIOR	BSCMS06_PW12_AJ	USD
BSCMS06_PW13_AJUSDSENIOR	BSCMS06_PW13_AJ	USD
BSCMS06_PW14_AJUSDSENIOR	BSCMS06_PW14_AJ	USD
BSCMS06_PW14_HUSDSENIOR	BSCMS06_PW14_H	USD
BSCMS06_PWR14_AJUSDSENIOR	BSCMS06_PWR14_AJ	USD
BSEUSDPREFERRED	BSE	USD
BSNSAHKDSENIOR_MMR_L	BSNSA	HKD
BSNSASGDSENIOR_MMR_L	BSNSA	SGD
BSXUSDSENIOR	BSX	USD
BSXEURSENIOR_MODRE	BSX	EUR
BSXEURSENIOR	BSX	EUR
BSXUSDSENIOR_MODRE	BSX	USD
BSXEURSENIOR_NORE	BSX	EUR
BSXUSDSENIOR_NORE	BSX	USD
BSXJPYSENIOR_MODRE	BSX	JPY
BSXAUDSENIOR_MODRE	BSX	AUD
BSXHKDSENIOR_MODRE	BSX	HKD
BSXSGDSENIOR_MODRE	BSX	SGD
BSYUSDSENIOR_MODRE	BSY	USD
BTUSDSENIOR	BT	USD
BTUSDSUBORDINATE	BT	USD
BT_SUBUSDSUBORDINATE	BT_SUB	USD
BTASUSDSENIOR_MODRE	BTAS	USD
BTUUSDSENIOR_NORE	BTU	USD
BTUUSDCVA_LOAN	BTU	USD
BTUUSDLOAN_NORE	BTU	USD
BTUUSDCVA_SENIOR	BTU	USD
BTUEURSENIOR_NORE	BTU	EUR
BUCYUSDCVA_LOAN	BUCY	USD
BUDUSDSENIOR_MODRE	BUD	USD
BUDUSDSENIOR	BUD	USD
BUDEURSENIOR	BUD	EUR
BUDEURSENIOR_MODRE	BUD	EUR
BUDUSDSENIOR_NORE	BUD	USD
BUDEURSENIOR_NORE	BUD	EUR
BUDJPYSENIOR_MODRE	BUD	JPY
BUDHKDSENIOR_MODRE	BUD	HKD
BUDAUDSENIOR_MODRE	BUD	AUD
BUENOSUSDBOND	BUENOS	USD
BVFUSDSUBORDINATE	BVF	USD
BVFUSDSUBORDINATE_MODRE	BVF	USD

SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	9/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 13:30	61.105	66.66	72.215
SENIOR	DERIV	7/30/2008 13:30	61.105	66.66	72.215
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR_NORE	DERIV	7/30/2008 13:30	51.942	56.664	61.386
SENIOR_NORE	DERIV	7/2/2008 18:30	58.5528	63.2748	67.9968
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR_MODRE	CASH	7/30/2008 13:30	55	60	65
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR	DERIV	7/30/2008 13:30	61.105	66.66	72.215
SENIOR	DERIV	7/30/2008 13:30	61.105	66.66	72.215
PREFERRED_MODRE	DERIV	7/30/2008 13:30	96.25	105	113.75
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SENIOR_MODRE	DERIV	7/30/2008 13:30	55	60	65
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	105	110	115
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	105	110	115
SUBORDINATE	DERIV	7/30/2008 13:30	116.655	122.21	127.765
SUBORDINATE	DERIV	7/30/2008 13:30	116.655	122.21	127.765
PREFERRED_MODRE	DERIV	4/25/2007 13:30	2	2	8
SENIOR	DERIV	10/5/2006 8:30	1	1	1
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	2/21/2006 18:30	140	140	140
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	142	142	142
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/4/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
PREFERRED	DERIV	4/20/2001	24	25	25
SENIOR_MMR_L	DERIV	7/25/2008 13:30	16.76605941	17.19186271	24.04093302
SENIOR_MMR_L	DERIV	7/25/2008 13:30	16.76605941	17.19186271	24.04093302
SENIOR	DERIV	7/25/2008 13:30	118.877	118.877	136.553
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR	DERIV	7/25/2008 13:30	118.877	118.877	136.553
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_NORE	DERIV	7/25/2008 13:30	101.0508	101.0508	116.1312
SENIOR_NORE	DERIV	7/25/2008 13:30	101.0508	101.0508	116.1312
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_MODRE	DERIV	7/25/2008 13:30	107	107	123
SENIOR_MODRE	DERIV	3/23/2005 18:30	42	42	42
SENIOR	DERIV	7/7/1999	25	25	30
SUBORDINATE	DERIV	5/21/1999	55	55	60
SUBORDINATE	DERIV	7/8/1999	25	25	25
SENIOR_MODRE	DERIV	9/24/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	70	70	70
CVA_LOAN	DERIV	11/30/2006 18:30	128	128	128
LOAN_NORE	DERIV	2/29/2008 18:30	85	85	85
CVA_SENIOR	DERIV	7/30/2008 18:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 18:30	70	70	70
CVA_LOAN	DERIV	7/26/2007 13:30	115	115	115
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
BOND	DERIV	7/30/2008 18:30	510	560	620
SUBORDINATE	DERIV	1/7/2005 8:30	585	585	585
SUBORDINATE_MODRE	DERIV	1/7/2005 8:30	530	530	530

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
79.992	89.991	101.101	108.878	109.4335	109.989	111.1	111.1
79.992	89.991	101.101	108.878	109.4335	109.989	111.1	111.1
72	81	91	98	98.5	99	100	100
72	81	91	98	98.5	99	100	100
67.9968	76.4964	85.9404	92.5512	93.0234	93.4956	94.44	94.44
74.6076	82.1628	90.6624	99.162	99.6342	100.1064	101.0508	101.0508
72	81	91	98	98.5	99	100	100
72	81	91	98	98.5	99	100	100
72	81	91	98	98.5	99	100	100
79.992	89.991	101.101	108.878	109.4335	109.989	111.1	111.1
79.992	89.991	101.101	108.878	109.4335	109.989	111.1	111.1
126	141.75	159.25	171.5	172.375	173.25	175	175
72	81	91	98	98.5	99	100	100
72	81	91	98	98.5	99	100	100
122	131	141	148	148.5	149	150	150
122	131	141	148	148.5	149	150	150
135.542	145.541	156.651	164.428	164.9835	165.539	166.65	166.65
135.542	145.541	156.651	164.428	164.9835	165.539	166.65	166.65
11	32	40	50	62.5	75	80	90
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
140	140	140	140	140	140	140	140
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
142	142	142	142	142	142	142	142
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
33	40	50	60	60	60	60	60
32.65805686	38.18687211	44.63573914	51	53.5	56	60	60
32.65805686	38.18687211	44.63573914	51	53.5	56	60	60
163.317	163.317	164.428	168.872	168.872	168.872	168.872	168.872
147	147	148	152	152	152	152	152
163.317	163.317	164.428	168.872	168.872	168.872	168.872	168.872
147	147	148	152	152	152	152	152
138.8268	138.8268	139.7712	143.5488	143.5488	143.5488	143.5488	143.5488
138.8268	138.8268	139.7712	143.5488	143.5488	143.5488	143.5488	143.5488
147	147	148	152	152	152	152	152
147	147	148	152	152	152	152	152
147	147	148	152	152	152	152	152
147	147	148	152	152	152	152	152
42	42	42	42	42	42	42	42
30	35	35	40	42.5	45	50	60
65	70	75	80	82.5	85	90	95
30	37	40	55	57.5	60	65	70
1	1	1	1	1	1	1	1
100	145	180	208	215.5	223	233	233
128	128	128	128	128	128	128	128
85	85	85	85	85	85	85	85
100	145	180	208	215.5	223	233	233
100	145	180	208	215.5	223	233	233
175	250	280	310	310	310	310	310
57	72	82	92	94.5	97	102	102
63.327	79.992	91.102	102.212	104.9895	107.767	113.322	113.322
63.327	79.992	91.102	102.212	104.9895	107.767	113.322	113.322
57	72	82	92	94.5	97	102	102
53.8308	67.9968	77.4408	86.8848	89.2458	91.6068	96.3288	96.3288
53.8308	67.9968	77.4408	86.8848	89.2458	91.6068	96.3288	96.3288
57	72	82	92	94.5	97	102	102
57	72	82	92	94.5	97	102	102
57	72	82	92	94.5	97	102	102
698	733	755.5	778	789.25	800.5	823	823
585	585	585	585	585	585	585	585
530	530	530	530	530	530	530	530

1
1
0.999999975
1
1
0.999999975
111.1
111.1
100
100
94.44
101.0508
100
100
100
111.1
111.1
175
100
100
150
150
166.65
166.65
92
1
1
1
1
140
1
1
142
1
1
1
1
1
60
60
60
168.872
152
168.872
152
143.5488
143.5488
152
152
152
152
42
70
100
75
1
233
128
85
233
233
310
102
113.322
113.322
102
96.3288
96.3288
102
102
102
823
585
530

BVFUSDSUBORDINATE_NORE	BVF	USD
BVFUSDSENIOR_NORE	BVF	USD
BVFAUDSUBORDINATE_MODRE	BVF	AUD
BVICEURCVA_SENIOR	BVIC	EUR
BVITAEURLOAN2ND_MMR	BVITA	EUR
BWAUSDSENIOR	BWA	USD
BWAUSDSENIOR_MODRE	BWA	USD
BWAEURSENIOR_MODRE	BWA	EUR
BWAUSDSENIOR_NORE	BWA	USD
BWAEURSENIOR_NORE	BWA	EUR
BWAEURSENIOR	BWA	EUR
BWAAUDSENIOR_MODRE	BWA	AUD
BWAAUDSENIOR	BWA	AUD
BWAJPYSENIOR_MODRE	BWA	JPY
BWIC_06_1A_CUSDSENIOR	BWIC_06_1A_C	USD
BWIC_06_1A_DUSDSENIOR	BWIC_06_1A_D	USD
BWIC_06_1A_D_USDSENIOR	BWIC_06_1A_D_	USD
BWIC_2006_1A_BUSDSENIOR	BWIC_2006_1A_B	USD
BWIC_2006_1A_CUSDSENIOR	BWIC_2006_1A_C	USD
BWIC06_1A_CUSDSENIOR	BWIC06_1A_C	USD
BXPUSDSENIOR_MODRE	BXP	USD
BXPEURSENIOR_MODRE	BXP	EUR
BXPAUDSENIOR_MODRE	BXP	AUD
BYDUSDSUBORDINATE_NORE	BYD	USD
BYDUSDSENIOR_NORE	BYD	USD
BYDUSDLOAN_NORE	BYD	USD
BYDUSDCVA_LOAN	BYD	USD
BYDUSDLOANNC_NORE	BYD	USD
BYDUSDLOANCALL	BYD	USD
BYDUSDLOANCALL_NORE	BYD	USD
BYDHKDSUBORDINATE_NORE	BYD	HKD
BYDAUDSENIOR_NORE	BYD	AUD
BYDAUDSUBORDINATE_NORE	BYD	AUD
BYDEURSUBORDINATE_NORE	BYD	EUR
BYDAUDSUBORDINATE_MODRE	BYD	AUD
BYD_SUBUSDSUBORDINATE_NORE	BYD_SUB	USD
BYLANJPYLT2_MMR_L	BYLAN	JPY
BYLANUSDSTRNOTE	BYLAN	USD
BYLANUSDSTRNOTE	BYLAN	USD
BZHUSDSENIOR_NORE	BZH	USD
BZHUSDSENIOR	BZH	USD
BZHEURSENIOR	BZH	EUR
BZHEURSENIOR_NORE	BZH	EUR
BZHUSDSENIOR_MODRE	BZH	USD
BZHSGDSENIOR_MODRE	BZH	SGD
BZHHKDSENIOR_NORE	BZH	HKD
BZHHKDSENIOR_MODRE	BZH	HKD
BZHJPYSENIOR_NORE	BZH	JPY
BZHSGDSENIOR_NORE	BZH	SGD
BZHAUDSENIOR_MODRE	BZH	AUD
BZHAUDSENIOR_NORE	BZH	AUD
BZHUSDDIGITAL_NORE	BZH	USD
CUSDSENIOR	C	USD
CUSDPREFERRED	C	USD
CUSDSENIOR_MODRE	C	USD
CUSDSENIOR_NORE	C	USD
CEURSENIOR	C	EUR
CEURSENIOR_MODRE	C	EUR
CEURSENIOR_NORE	C	EUR
CUSDSENIOR_MODRE	C	USD
CUSDSUBORDINATE_MODRE	C	USD
CHKDSENIOR	C	HKD
CHKDSUBORDINATE_MODRE	C	HKD
CUSDLT2_MMR_L	C	USD
CAUDSENIOR_MODRE	C	AUD
CEURSUBORDINATE_MODRE	C	EUR
CHKDSUBORDINATE	C	HKD
CUSDSUBORDINATE	C	USD
CUSDPREFERRED_MODRE	C	USD
CJPYSENIOR_MODRE	C	JPY
CSGDSUBORDINATE_MODRE	C	SGD
CSGDSUBORDINATE	C	SGD
CHKDSENIOR_MODRE	C	HKD
CAUDSUBORDINATE	C	AUD

SUBORDINATE_NORE	DERIV	1/7/2005 8:30	500	500	500
SENIOR_NORE	DERIV	9/10/2004 18:30	375	375	375
SUBORDINATE_MODRE	DERIV	2/5/2007 8:30	125	125	125
CVA_SENIOR	DERIV	6/30/2008 13:30	500	500	500
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	7/24/2008 13:30	51.106	51.106	51.106
SENIOR_MODRE	DERIV	7/24/2008 13:30	46	46	46
SENIOR_MODRE	DERIV	7/24/2008 13:30	46	46	46
SENIOR_NORE	DERIV	7/24/2008 13:30	43.4424	43.4424	43.4424
SENIOR_NORE	DERIV	7/24/2008 13:30	43.4424	43.4424	43.4424
SENIOR	DERIV	7/24/2008 13:30	51.106	51.106	51.106
SENIOR_MODRE	DERIV	7/24/2008 13:30	46	46	46
SENIOR	DERIV	7/24/2008 13:30	51.106	51.106	51.106
SENIOR_MODRE	DERIV	7/24/2008 13:30	46	46	46
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2007 8:30	1	1	1
SENIOR	DERIV	11/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	116	116	119
SENIOR_MODRE	DERIV	7/30/2008 18:30	116	116	119
SENIOR_MODRE	DERIV	7/30/2008 18:30	116	116	119
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	630.397895	662.420919	687.982061
SENIOR_NORE	DERIV	7/29/2008 18:30	597.69538	621.586449	640.431419
LOAN_NORE	DERIV	7/28/2008 18:30	300	300	325
CVA_LOAN	DERIV	7/28/2008 18:30	450	450	487.5
LOANNC_NORE	DERIV	10/3/2006 13:30	70	70	70
LOANCALL	DERIV	11/9/2006 13:30	95	95	95
LOANCALL_NORE	DERIV	7/28/2008 18:30	320	320	345
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	630.281142	662.268441	687.750351
SENIOR_NORE	DERIV	7/29/2008 18:30	632.244992	665.678355	693.863381
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	632.244992	665.678355	693.863381
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	631.177866	663.816966	690.454748
SUBORDINATE_MODRE	DERIV	4/21/2008 8:30	1	1	1
SUBORDINATE_NORE	DERIV	5/14/2007 8:30	25	30	35
LT2_MMR_L	DERIV	4/18/2008 13:30	146.7	149.3	152
STRNOTE	CASH	7/16/2008 18:30	150	150	150
STRNOTE	DERIV	7/22/2008 13:30	150	150	150
SENIOR_NORE	DERIV	7/28/2008 18:30	949.502132	833.228002	743.763578
SENIOR	DERIV	7/28/2008 18:30	984.236055	860.254989	765.027798
SENIOR	DERIV	7/28/2008 18:30	987.175103	863.363423	768.488273
SENIOR_NORE	DERIV	7/28/2008 18:30	952.233102	836.107323	746.952367
SENIOR_MODRE	DERIV	7/28/2008 18:30	965.717437	846.335407	754.660326
SENIOR_MODRE	DERIV	7/28/2008 18:30	963.672799	844.342514	752.472164
SENIOR_NORE	DERIV	7/28/2008 18:30	949.060417	832.873712	743.432358
SENIOR_MODRE	DERIV	6/24/2008 18:30	610.336048	647.432329	708.534456
SENIOR_NORE	DERIV	7/28/2008 18:30	947.244138	830.760961	740.721369
SENIOR_NORE	DERIV	7/28/2008 18:30	947.527436	831.308797	741.664391
SENIOR_MODRE	DERIV	7/28/2008 18:30	972.395925	853.364072	762.662299
SENIOR_NORE	DERIV	7/28/2008 18:30	955.955053	840.001195	751.44174
DIGITAL_NORE	DERIV	7/28/2008 18:30	951.85033	835.91959	746.9101
SENIOR	DERIV	7/30/2008 18:30	83.325	94.435	105.545
PREFERRED	CASH	7/30/2008 18:30	75	85	95
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	80.274	89.718
SENIOR	DERIV	7/30/2008 18:30	83.325	94.435	105.545
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	80.274	89.718
SENIOR_MODRE	CASH	7/30/2008 18:30	75	85	95
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SENIOR	DERIV	7/30/2008 18:30	83.325	94.435	105.545
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
LT2_MMR_L	DERIV	7/30/2008 18:30	98.955	112.149	125.343
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SUBORDINATE	DERIV	7/30/2008 18:30	128.876	139.986	151.096
SUBORDINATE	DERIV	7/30/2008 18:30	128.876	139.986	151.096
PREFERRED_MODRE	DERIV	7/29/2008 18:30	206	206	208
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SUBORDINATE	DERIV	7/30/2008 18:30	128.876	139.986	151.096
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	85	95
SUBORDINATE	DERIV	7/30/2008 18:30	128.876	139.986	151.096

500	500	500	500	500	500	500	500
375	375	375	375	375	375	375	375
130	144	180	205	214	223	230	230
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
56.661	67.771	78.881	89.991	92.7685	95.546	103.323	119.988
51	61	71	81	83.5	86	93	108
51	61	71	81	83.5	86	93	108
48.1644	57.6084	67.0524	76.4964	78.8574	81.2184	87.8292	101.9952
48.1644	57.6084	67.0524	76.4964	78.8574	81.2184	87.8292	101.9952
56.661	67.771	78.881	89.991	92.7685	95.546	103.323	119.988
51	61	71	81	83.5	86	93	108
56.661	67.771	78.881	89.991	92.7685	95.546	103.323	119.988
51	61	71	81	83.5	86	93	108
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
126	134	142	145	138	131	118	118
126	134	142	145	138	131	118	118
126	134	142	145	138	131	118	118
1026.352497	1114.430797	1128.105818	1141.95782	1119.912449	1097.867078	1054.257108	979.120645
888.773294	947.04049	950.43762	954.286161	934.2252925	914.164424	875.974274	816.839863
440	460	495	565	572.5	580	590	590
660	690	742.5	847.5	858.75	870	885	885
81	110	123	105	127	149	157	157
106	135	148	130	152	174	182	182
460	480	515	585	592.5	600	610	610
1025.743723	1113.929112	1127.827192	1141.900839	1119.884356	1097.867873	1053.779458	975.596858
1053.129325	1155.819663	1179.74646	1203.527249	1186.333407	1169.139564	1134.866693	1069.263543
1053.129325	1155.819663	1179.74646	1203.527249	1186.333407	1169.139564	1134.866693	1069.263543
1036.587863	1129.073067	1145.038028	1160.695565	1138.737398	1116.77923	1072.270809	993.499398
1	1	1	1	1	1	1	1
65	95	140	180	210	240	285	295
141.3	161.7	171.7	180	182.5	185	190	200
175	175	200	200	200	200	200	200
175	175	200	200	200	200	200	200
1155.658708	1236.351683	1241.084259	1184.43713	1147.534912	1110.632694	1047.106241	983.985992
1229.230411	1342.37313	1370.944672	1322.668572	1290.271745	1257.874917	1199.261525	1141.480631
1243.684373	1363.531113	1396.538734	1349.48264	1317.474628	1285.466615	1226.286533	1166.484485
1168.490692	1254.282959	1261.78877	1205.276673	1168.028131	1130.779588	1065.576365	999.378504
1198.254674	1302.73335	1326.093918	1277.310093	1244.836277	1212.362461	1154.424215	1097.797686
1187.849848	1285.447672	1302.990285	1251.135801	1216.349381	1181.56296	1119.075179	1053.652507
1154.600341	1235.142032	1239.884665	1183.350206	1146.412911	1109.475616	1045.463204	979.836783
969.859173	1080.676533	1053.171573	1014.916455	989.5430355	964.169616	918.00059	872.786433
1139.523301	1208.526138	1203.46384	1141.529361	1100.64848	1059.767599	988.410911	912.136812
1145.935141	1220.621004	1220.537419	1161.54547	1122.861551	1084.177631	1017.011958	945.760627
1234.560312	1359.098569	1397.848738	1355.929551	1327.97121	1300.012869	1249.057387	1201.162245
1189.512993	1287.180214	1303.858056	1251.678403	1217.586332	1183.494261	1124.188683	1067.445633
1175.245396	1273.535973	1293.324793	1244.385427	1212.001327	1179.617226	1122.400955	1066.822829
122.21	138.875	146.652	155.54	155.54	155.54	155.54	155.54
198.8235294	159.9740933	164.5025126	240.3902439	235.0669168	229.7435897	189.1891892	363.2432432
110	125	132	140	140	140	140	140
103.884	118.05	124.6608	132.216	132.216	132.216	132.216	132.216
122.21	138.875	146.652	155.54	155.54	155.54	155.54	155.54
110	125	132	140	140	140	140	140
103.884	118.05	124.6608	132.216	132.216	132.216	132.216	132.216
110	125	132	140	140	140	140	140
156	173	183	193	191	189	186	186
122.21	138.875	146.652	155.54	155.54	155.54	155.54	155.54
156	173	183	193	191	189	186	186
145.134	164.925	174.1608	184.716	184.716	184.716	184.716	184.716
110	125	132	140	140	140	140	140
156	173	183	193	191	189	186	186
173.316	192.203	203.313	214.423	212.201	209.979	206.646	206.646
173.316	192.203	203.313	214.423	212.201	209.979	206.646	206.646
212	222	226	235	235	235	235	235
110	125	132	140	140	140	140	140
156	173	183	193	191	189	186	186
173.316	192.203	203.313	214.423	212.201	209.979	206.646	206.646
110	125	132	140	140	140	140	140
173.316	192.203	203.313	214.423	212.201	209.979	206.646	206.646

500
375
230
500
1
119.988
108
108
101.9952
101.9952
119.988
108
119.988
108
1
1
1
0.999999975
0.999999975
1
118
118
118
963.166464
804.663961
590
885
157
182
610
957.971558
1056.905793
1056.905793
975.724413
1
295
210
200
200
973.481269
1132.741896
1156.901467
987.735513
1089.275398
1042.019636
968.230855
865.613225
897.054598
931.852101
1194.929028
1059.244546
1058.487468
155.54
363.2432432
140
132.216
155.54
140
132.216
140
186
155.54
186
184.716
140
186
206.646
206.646
235
140
186
206.646
140
206.646

CAUDSUBORDINATE_MODRE	C	AUD
CJPYSUBORDINATE_MODRE	C	JPY
CGBPSUBORDINATE_MODRE	C	GBP
C_PUSDPREFERRED_MODRE	C_P	USD
CAUSDSENIOR	CA	USD
CAEURSENIOR_MODRE	CA	EUR
CAEURSENIOR	CA	EUR
CAUSDSENIOR_MODRE	CA	USD
CAUSDSENIOR_NORE	CA	USD
CAEURSENIOR_NORE	CA	EUR
CAAUDSENIOR_MODRE	CA	AUD
CAHKDSENIOR_MODRE	CA	HKD
CAJPYSENIOR_MODRE	CA	JPY
CABCOMUSDSENIOR_MMR_L	CABCOM	USD
CACDO_06_1A_B1USDSENIOR	CACDO_06_1A_B1	USD
CACDO_06_1A_C1USDSENIOR	CACDO_06_1A_C1	USD
CACDO_06_1A_D2USDSENIOR	CACDO_06_1A_D2	USD
CACDO_2006_1A_C1USDSENIOR	CACDO_2006_1A_C1	USD
CAFUSDSENIOR	CAF	USD
CAFUSDLOAN	CAF	USD
CAFEURSENIOR	CAF	EUR
CAFAUDSENIOR	CAF	AUD
CAF_VCAUDSECURED_MODRE	CAF_VC	AUD
CAF_VCAUDSENIOR_MODRE	CAF_VC	AUD
CAF_VCAUDSENIOR	CAF_VC	AUD
CAGUSDSENIOR	CAG	USD
CAGUSDSENIOR_NORE	CAG	USD
CAGUSDSENIOR_MODRE	CAG	USD
CAGEURSENIOR	CAG	EUR
CAGEURSENIOR_NORE	CAG	EUR
CAGEURSENIOR_MODRE	CAG	EUR
CAGUSDSENIOR_MODRE	CAG	USD
CAGHKDSENIOR_MODRE	CAG	HKD
CAGHKDSENIOR_NORE	CAG	HKD
CAGAUDSENIOR_MODRE	CAG	AUD
CAGJPYSENIOR_MODRE	CAG	JPY
CAGJPYSENIOR_NORE	CAG	JPY
CAGUSDCVA_SENIOR	CAG	USD
CAHUSDSENIOR	CAH	USD
CAHUSDSENIOR	CAH	USD
CAHEURSENIOR_MODRE	CAH	EUR
CAHEURSENIOR_NORE	CAH	EUR
CAHEURSENIOR	CAH	EUR
CAHUSDSENIOR_MODRE	CAH	USD
CAHUSDSENIOR_NORE	CAH	USD
CAHUSDSENIOR_MODRE	CAH	USD
CAHTWDSENIOR	CAH	TWD
CAHHKDSENIOR_MODRE	CAH	HKD
CAHHKDSENIOR_NORE	CAH	HKD
CAHILSSENIOR_MODRE	CAH	ILS
CAHAUDSENIOR_MODRE	CAH	AUD
CAHJPYSENIOR_NORE	CAH	JPY
CAIUSDSENIOR	CAI	USD
CAIRF_IA_A1USDSENIOR	CAIRF_IA_A1	USD
CAIRF_IA_A2USDSENIOR	CAIRF_IA_A2	USD
CAIRH_06_2A_CUSDSENIOR	CAIRH_06_2A_C	USD
CAIRH_I_A_CUSDSENIOR	CAIRH_I_A_C	USD
CAIXABEURSENIOR_MMR_L	CAIXAB	EUR
CAIXACEURSENIOR_MMR_L	CAIXAC	EUR
CAJAM_2007_3_A2EURASSETBACKED	CAJAM_2007_3_A2	EUR
CAJAMEEURSENIOR_MMR_L	CAJAME	EUR
CAJAMMUSDSENIOR_MODRE	CAJAMM	USD
CALUSDSENIOR_MODRE	CAL	USD
CALUSDSENIOR_NORE	CAL	USD
CALILSSENIOR_NORE	CAL	ILS
CALEURSENIOR_NORE	CAL	EUR
CALUSDSENIOR	CAL	USD
CALUSDLOAN_NORE	CAL	USD
CALEURSENIOR_MODRE	CAL	EUR
CALAUDSENIOR_NORE	CAL	AUD
CAMAUDSECURED_MODRE	CAM	AUD
CAMUSDSENIOR_MODRE	CAM	USD
CAMAUDSENIOR_MODRE	CAM	AUD
CAMEURSENIOR_MODRE	CAM	EUR

SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	116	126	136
PREFERRED_MODRE	DERIV	4/20/2007 18:30	6	6	8
SENIOR	DERIV	7/30/2008 13:30	94.435	94.435	94.435
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR	DERIV	7/30/2008 13:30	94.435	94.435	94.435
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR_NORE	DERIV	7/30/2008 13:30	80.274	80.274	80.274
SENIOR_NORE	DERIV	7/30/2008 13:30	80.274	80.274	80.274
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 13:30	85	85	85
SENIOR_MMR_L	DERIV	1/29/2008 13:30	255	255	255
SENIOR	DERIV	1/23/2007 8:30	1	1	1
SENIOR	DERIV	12/20/2006 18:30	1	1	1
SENIOR	DERIV	11/7/2006 18:30	1	1	1
SENIOR	DERIV	12/14/2006 8:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	140	140	145
LOAN	DERIV	7/22/2008 18:30	140	140	145
SENIOR	DERIV	1/4/2008 13:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	140	140	145
SECURED_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	9/11/2007 8:30	9	9	9
SENIOR	DERIV	7/21/2008 18:30	37.774	36.663	36.363
SENIOR_NORE	DERIV	7/21/2008 18:30	32.1096	31.1652	31.1352
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR	DERIV	7/21/2008 18:30	37.774	36.663	36.363
SENIOR_NORE	DERIV	7/21/2008 18:30	32.1096	31.1652	31.1352
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR_MODRE	CASH	7/21/2008 18:30	34	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR_NORE	DERIV	7/21/2008 18:30	32.1096	31.1652	31.1352
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	34	33	33
SENIOR_NORE	DERIV	7/21/2008 18:30	32.1096	31.1652	31.1352
CVA_SENIOR	DERIV	7/21/2008 18:30	34	33	33
SENIOR	CASH	7/30/2008 18:30	8.888	11.11	15.554
SENIOR	DERIV	7/30/2008 18:30	8.888	11.11	15.554
SENIOR_MODRE	DERIV	7/30/2008 18:30	8	10	14
SENIOR_NORE	DERIV	7/30/2008 18:30	7.5552	9.444	13.2216
SENIOR	DERIV	7/30/2008 18:30	8.888	11.11	15.554
SENIOR_MODRE	DERIV	7/30/2008 18:30	8	10	14
SENIOR_NORE	DERIV	7/30/2008 18:30	7.5552	9.444	13.2216
SENIOR_MODRE	CASH	7/2/2008 18:30	25	27	31
SENIOR	DERIV	7/30/2008 18:30	8.888	11.11	15.554
SENIOR_MODRE	DERIV	7/30/2008 18:30	8	10	14
SENIOR_NORE	DERIV	7/30/2008 18:30	7.5552	9.444	13.2216
SENIOR_MODRE	DERIV	7/9/2008 18:30	19	21	25
SENIOR_MODRE	DERIV	7/30/2008 18:30	8	10	14
SENIOR_NORE	DERIV	7/30/2008 18:30	7.5552	9.444	13.2216
SENIOR	DERIV	5/21/1999	350	350	350
SENIOR	DERIV	9/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR_MMR_L	DERIV	6/27/2008 13:30	160	160	160
SENIOR_MMR_L	DERIV	7/17/2008 8:30	190	190	190
ASSETBACKED	DERIV	2/5/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	6/24/2008 13:30	240	250	260
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	771.343862	2220.679478	2342.329005
SENIOR_NORE	DERIV	7/30/2008 13:30	760.836375	2152.17227	2263.37921
SENIOR_NORE	DERIV	7/10/2008 13:30	8581.805459	6345.832459	4787.452136
SENIOR_NORE	DERIV	7/30/2008 13:30	762.42638	2166.71026	2287.756368
SENIOR	DERIV	7/30/2008 13:30	771.343862	2220.679478	2342.329005
LOAN_NORE	DERIV	7/16/2008 13:30	800	800	829
SENIOR_MODRE	DERIV	7/30/2008 13:30	772.998033	2235.83064	2367.856996
SENIOR_NORE	DERIV	7/30/2008 13:30	764.591257	2186.365829	2321.95076
SECURED_MODRE	DERIV	1/31/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/7/2008 13:30	7	7	23
SENIOR_MODRE	DERIV	7/7/2008 13:30	7	7	23
SENIOR_MODRE	DERIV	7/7/2008 13:30	7	7	23

156	173	183	193	191	189	186	186
156	173	183	193	191	189	186	186
156	173	183	193	191	189	186	186
12	17	21	26	29	32	39	45
138.875	177.76	199.98	222.2	223.311	224.422	227.755	227.755
125	160	180	200	201	202	205	205
138.875	177.76	199.98	222.2	223.311	224.422	227.755	227.755
125	160	180	200	201	202	205	205
118.05	151.104	169.992	188.88	189.8244	190.7688	193.602	193.602
118.05	151.104	169.992	188.88	189.8244	190.7688	193.602	193.602
125	160	180	200	201	202	205	205
125	160	180	200	201	202	205	205
125	160	180	200	201	202	205	205
386	435	465	491	505.5	520	540	540
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
155	135	145	160	166	172	182	158
155	135	145	160	166	172	182	158
1	1	1	1	1	1	1	1
155	135	145	160	166	172	182	158
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
11	13	16	22	28.5	35	52	52
42.218	53.328	58.883	64.438	67.2155	69.993	75.548	75.548
35.8872	45.3312	50.0532	54.7752	57.1362	59.4972	64.2192	64.2192
38	48	53	58	60.5	63	68	68
42.218	53.328	58.883	64.438	67.2155	69.993	75.548	75.548
35.8872	45.3312	50.0532	54.7752	57.1362	59.4972	64.2192	64.2192
38	48	53	58	60.5	63	68	68
38	48	53	58	60.5	63	68	68
38	48	53	58	60.5	63	68	68
35.8872	45.3312	50.0532	54.7752	57.1362	59.4972	64.2192	64.2192
38	48	53	58	60.5	63	68	68
38	48	53	58	60.5	63	68	68
35.8872	45.3312	50.0532	54.7752	57.1362	59.4972	64.2192	64.2192
38	48	53	58	60.5	63	68	68
22.22	28.886	37.774	44.44	47.2175	49.995	54.439	54.439
22.22	28.886	37.774	44.44	47.2175	49.995	54.439	54.439
20	26	34	40	42.5	45	49	49
18.888	24.5544	32.1096	37.776	40.137	42.498	46.2756	46.2756
22.22	28.886	37.774	44.44	47.2175	49.995	54.439	54.439
20	26	34	40	42.5	45	49	49
18.888	24.5544	32.1096	37.776	40.137	42.498	46.2756	46.2756
37	43	51	57	59.5	62	66	66
22.22	28.886	37.774	44.44	47.2175	49.995	54.439	54.439
20	26	34	40	42.5	45	49	49
18.888	24.5544	32.1096	37.776	40.137	42.498	46.2756	46.2756
31	37	45	51	53.5	56	60	60
20	26	34	40	42.5	45	49	49
18.888	24.5544	32.1096	37.776	40.137	42.498	46.2756	46.2756
350	350	350	350	350	350	350	350
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
160	160	160	160	160	160	160	160
190	190	190	190	190	190	190	190
1	1	1	1	1	1	1	1
270	280	290	300	305	310	320	330
1	1	1	1	1	1	1	1
3044.915764	2837.776728	2665.571733	2498.379241	2371.652199	2244.925157	2028.119669	1774.992056
2916.018309	2702.73262	2528.359694	2363.032871	2239.727018	2116.421165	1907.970013	1667.415496
4066.626825	3902.495502	3729.896344	3626.519273	3478.547441	3330.575609	3058.427549	2710.075134
2969.472033	2765.207177	2595.184839	2430.526204	2305.676173	2180.826142	1966.079889	1712.499521
3044.915764	2837.776728	2665.571733	2498.379241	2371.652199	2244.925157	2028.119669	1774.992056
858	879	892	900	909	918	936	936
3101.781125	2905.109666	2738.395749	2572.62138	2444.709121	2316.796862	2093.951554	1827.42614
3055.257764	2875.453828	2724.234066	2572.502311	2455.96767	2339.433029	2141.249327	1918.096411
1	1	1	1	1	1	1	1
35	45	55	65	66.5	68	72	73
35	45	55	65	66.5	68	72	73
35	45	55	65	66.5	68	72	73

186
186
186
45
227.755
205
227.755
205
193.602
193.602
205
205
205
540
1
1
1
1
161
161
1
161
1
1
52
75.548
64.2192
68
75.548
64.2192
68
68
68
64.2192
68
68
64.2192
68
54.439
54.439
49
46.2756
54.439
49
46.2756
66
54.439
49
46.2756
60
49
46.2756
350
0.999999975
0.999999975
1
1
160
190
1
300
1
1714.399146
1610.276894
2620.524138
1648.904367
1714.399146
936
1760.001783
1871.073727
1
73
73
73

CAMBR_5A_A3USDSENIOR	CAMBR_5A_A3	USD
CAMBR_5A_BUSDSENIOR	CAMBR_5A_B	USD
CAMBR_5A_CUSDSENIOR	CAMBR_5A_C	USD
CAMBR_6A_DUSDSENIOR	CAMBR_6A_D	USD
CAMBR_6A_EUSDSENIOR	CAMBR_6A_E	USD
CAMBR_7A_BUSDSENIOR	CAMBR_7A_B	USD
CAMBR_7A_CUSDSENIOR	CAMBR_7A_C	USD
CAMBR_7A_DUSDSENIOR	CAMBR_7A_D	USD
CAMERUSDSENIOR_MODRE	CAMER	USD
CANUSDSENIOR_MODRE	CAN	USD
CANUSDSENIOR	CAN	USD
CANUSDSENIOR_NORE	CAN	USD
CANEURSENIOR	CAN	EUR
CANEURSENIOR_MODRE	CAN	EUR
CANEURSENIOR_NORE	CAN	EUR
CANUSDSENIOR_MODRE	CAN	USD
CANWA_II_D2GBPASSETBACKED	CANWA_II_D2	GBP
CANWESUSDSENIOR_NORE	CANWES	USD
CANYCUSDASSETBACKED	CANYC	USD
CAOUSDLOAN	CAO	USD
CAOUSDCVA_LOAN	CAO	USD
CAOUSDSENIOR_NORE	CAO	USD
CAPIMAUDLT2_MMR_L	CAPIM	AUD
CAPIMHKDLT2_MMR_L	CAPIM	HKD
CAPLSPSGDSENIOR_3CE	CAPLSP	SGD
CAPMRKUSDSENIOR_NORE	CAPMRK	USD
CAPMRKUSDSENIOR_MODRE	CAPMRK	USD
CAPSTR_NY_055USDSENIOR_MODRE	CAPSTR_NY_055	USD
CARUSDLOAN	CAR	USD
CARUSDLOANNC_NORE	CAR	USD
CARUSDLOAN_NORE	CAR	USD
CARUSDSENIOR	CAR	USD
CARUSDSENIOR_MODRE	CAR	USD
CARUSDSENIOR_NORE	CAR	USD
CARUSDSUBORDINATE	CAR	USD
CAREURLOAN	CAR	EUR
CAREURSENIOR	CAR	EUR
CAREURLOAN_NORE	CAR	EUR
CAREURLOANNC_NORE	CAR	EUR
CAREURSUBORDINATE	CAR	EUR
CAREURSENIOR_NORE	CAR	EUR
CAREURSENIOR_MODRE	CAR	EUR
CARJPYSENIOR_MODRE	CAR	JPY
CARAUDSENIOR	CAR	AUD
CARAUDSENIOR_MODRE	CAR	AUD
CARHKDSENIOR_MODRE	CAR	HKD
CARHKDSENIOR_NORE	CAR	HKD
CARJPYSENIOR_NORE	CAR	JPY
CARSGDSENIOR_MODRE	CAR	SGD
CARDO_ABUSDSENIOR	CARDO_AB	USD
CARDO_ABUSDLOAN	CARDO_AB	USD
CARGILUSDSENIOR	CARGIL	USD
CARGILUSDSENIOR	CARGIL	USD
CARGILUSDSENIOR_MODRE	CARGIL	USD
CARGILEURSENIOR_MODRE	CARGIL	EUR
CARGILUSDSENIOR_NORE	CARGIL	USD
CARGILJPYSENIOR_MODRE	CARGIL	JPY
CARGILAUDSENIOR_MODRE	CARGIL	AUD
CARGILHKDSENIOR_MODRE	CARGIL	HKD
CARGILSGDSENIOR_MODRE	CARGIL	SGD
CARGROUSDSENIOR_NORE	CARGRO	USD
CARGROUSDASSETBACKED	CARGRO	USD
CARGROUSDLOAN_NORE	CARGRO	USD
CARLUSDASSETBACKED	CARL	USD
CARL_2006_9_A2USDSENIOR_NORE	CARL_2006_9_A2	USD
CARL_2006_9_DUSDASSETBACKED	CARL_2006_9_D	USD
CARLTONGBPSENIOR	CARLTON	GBP
CARLYLEFEEUSDSENIOR	CARLYLEFEE	USD
CARLYLEFEEUSDSUBORDINATE	CARLYLEFEE	USD
CARMEN_BCPINRPREFERRED	CARMEN_BCP	INR
CARRGBPSENIOR_MMR_L	CARR	GBP
CARRCHFSENIOR_MMR_L	CARR	CHF
CARRRUBSENIOR_MMR_L	CARR	RUB
CARR_05_FRE1_M9USDSENIOR	CARR_05_FRE1_M9	USD

SENIOR	DERIV	1/17/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2006 13:30	1	1	1
SENIOR	DERIV	8/15/2006 18:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	2/10/2007 8:30	1	1	1
SENIOR	DERIV	1/30/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	6/3/2008 18:30	27	27	27
SENIOR_MODRE	DERIV	7/23/2008 13:30	21	22	22
SENIOR	DERIV	7/23/2008 13:30	23.331	24.442	24.442
SENIOR_NORE	DERIV	7/23/2008 13:30	19.8324	20.7768	20.7768
SENIOR	DERIV	7/23/2008 13:30	23.331	24.442	24.442
SENIOR_MODRE	DERIV	7/23/2008 13:30	21	22	22
SENIOR_NORE	DERIV	7/23/2008 13:30	19.8324	20.7768	20.7768
SENIOR_MODRE	CASH	7/23/2008 13:30	21	22	22
ASSETBACKED	DERIV	12/11/2007 13:30	275	280	285
SENIOR_NORE	DERIV	6/20/2008 18:30	14	18	20
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LOAN	DERIV	7/27/2007 18:30	120	140	160
CVA_LOAN	DERIV	7/27/2007 18:30	120	140	160
SENIOR_NORE	DERIV	7/27/2007 18:30	120	140	160
LT2_MMR_L	DERIV	11/15/2007 8:30	54	57	61
LT2_MMR_L	DERIV	11/15/2007 8:30	54	57	61
SENIOR_3CE	DERIV	7/28/2008 8:30	60	80	100
SENIOR_NORE	DERIV	7/2/2008 18:30	1086.06	1086.06	1086.06
SENIOR_MODRE	DERIV	7/29/2008 13:30	4078.76655	3097.969611	2228.544426
SENIOR_MODRE	DERIV	5/14/2004 13:30	25	25	25
LOAN	DERIV	7/30/2008 18:30	1091.590651	945.86133	845.944104
LOANNC_NORE	DERIV	6/8/2007 18:30	25	31	39
LOAN_NORE	DERIV	6/8/2007 18:30	25	31	39
SENIOR	DERIV	7/30/2008 18:30	1212.688894	1038.116442	918.544095
SENIOR_MODRE	DERIV	7/30/2008 18:30	1158.749712	996.98285	886.130452
SENIOR_NORE	DERIV	7/30/2008 18:30	1138.571186	981.612056	874.036165
SUBORDINATE	DERIV	6/8/2007 18:30	34	41	52
LOAN	DERIV	6/24/2008 18:30	205.2	250.2	295.2
SENIOR	DERIV	7/30/2008 18:30	1217.040811	1042.79614	924.075129
LOAN_NORE	DERIV	6/24/2008 18:30	205.2	250.2	295.2
LOANNC_NORE	DERIV	6/24/2008 18:30	205.2	250.2	295.2
SUBORDINATE	DERIV	6/24/2008 18:30	273.6	333.6	393.6
SENIOR_NORE	DERIV	7/30/2008 18:30	1142.468098	985.797352	878.973495
SENIOR_MODRE	DERIV	7/30/2008 18:30	1162.770442	1001.302567	891.228981
SENIOR_MODRE	DERIV	7/30/2008 18:30	1155.42519	993.281522	881.265733
SENIOR	DERIV	7/30/2008 18:30	1222.971555	1049.124806	931.861547
SENIOR_MODRE	DERIV	7/30/2008 18:30	1168.249399	1007.143959	898.406713
SENIOR_MODRE	DERIV	7/30/2008 18:30	1158.100042	996.451863	885.601768
SENIOR_NORE	DERIV	7/30/2008 18:30	1137.941641	981.09778	873.524383
SENIOR_NORE	DERIV	7/30/2008 18:30	1135.349007	978.025787	869.324776
SENIOR_MODRE	DERIV	7/30/2008 18:30	1155.843486	994.104373	882.775568
SENIOR	DERIV	12/28/2001 8:30	40	40	40
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	CASH	7/17/2008 18:30	67.771	66.66	66.66
SENIOR	DERIV	7/17/2008 18:30	67.771	66.66	66.66
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_NORE	DERIV	7/17/2008 18:30	57.95	57	57
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	61	60	60
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
LOAN_NORE	DERIV	10/11/2006 8:30	125	125	125
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_NORE	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	7/28/2008 13:30	100	100	100
SUBORDINATE	DERIV	1/24/2008 18:30	0.999999975	0.999999975	0.999999975
PREFERRED	DERIV	7/14/2008 8:30	575	575	575
SENIOR_MMR_L	DERIV	7/24/2008 13:30	14.95763929	18.26232704	24.86875555
SENIOR_MMR_L	DERIV	7/24/2008 13:30	14.95763929	18.26232704	24.86875555
SENIOR_MMR_L	DERIV	7/24/2008 13:30	14.95763929	18.26232704	24.86875555
SENIOR	DERIV	1/23/2007 18:30	1	1	1

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
27	27	27	28	29	30	30	30
22	22	22	22	22	22	22	22
24.442	24.442	24.442	24.442	24.442	24.442	24.442	24.442
20.7768	20.7768	20.7768	20.7768	20.7768	20.7768	20.7768	20.7768
24.442	24.442	24.442	24.442	24.442	24.442	24.442	24.442
22	22	22	22	22	22	22	22
20.7768	20.7768	20.7768	20.7768	20.7768	20.7768	20.7768	20.7768
22	22	22	22	22	22	22	22
290	295	300	305	305	305	305	305
30	42	55	65	70	75	80	80
750	750	750	750	750	750	750	750
200	240	280	320	330	340	360	360
200	240	280	320	330	340	360	360
200	240	280	320	330	340	360	360
67	75	82	90	92.7	95.4	102	103
67	75	82	90	92.7	95.4	102	103
120	180	225	260	275	290	320	335
1038.84	968.01	897.18	849.96	802.74	755.52	684.69	684.69
1769.411949	1532.094307	1374.199422	1279.866509	1178.97098	1078.07545	951.771152	857.138152
25	25	25	25	25	25	25	25
941.073159	923.662895	920.770779	923.736597	907.626701	891.516805	858.327641	801.111602
58	86	130	171	199	227	267	267
58	86	130	171	199	227	267	267
1037.176113	1019.661412	1019.505448	1026.486483	1009.071767	991.657051	954.965287	887.527756
994.11028	976.473357	974.926367	979.933471	962.977877	946.022283	910.66259	847.6217
978.107283	960.495082	958.499975	962.846745	946.1147785	929.382812	894.619298	833.291926
78	114	174	228	265	302	356	356
378.9	443.7	477	496.8	495.45	494.1	490.5	490.5
1047.501599	1031.632548	1032.757551	1040.771074		1005.714469	967.923168	897.200334
378.9	443.7	477	496.8	495.45	494.1	490.5	490.5
378.9	443.7	477	496.8	495.45	494.1	490.5	490.5
505.2	591.6	636	662.4	660.6	658.8	654	654
987.259227	971.022952	970.064241	975.211115	958.2868905	941.362666	905.44363	841.061199
1003.579203	987.388928	986.941617	992.808123	975.67843	958.548737	922.041631	855.876284
982.053066	958.709843	951.068643	949.800911	928.746336	907.691761	863.542541	788.786468
1064.495005	1054.025201	1060.933164	1075.097743	1061.411402	1047.725061	1018.214738	957.773276
1019.171682	1007.838728	1012.566978	1023.90615	1010.138436	996.370722	967.055356	909.863312
993.335036	975.770084	974.294759	979.352941	962.345279	945.337617	909.456714	843.91066
977.358463	959.817913	957.893903	962.291659	945.5097025	928.727746	893.459943	829.706679
966.447722	943.340479	935.488551	933.818755	913.1742775	892.5298	849.398604	776.914226
986.874198	966.54085	962.098321	964.158931	945.3150515	926.471172	886.887372	816.248677
40	40	40	40	40	40	40	40
0	0	0	0	0	0	0	0
72.215	83.325	92.213	99.99	102.7675	105.545	114.433	123.321
72.215	83.325	92.213	99.99	102.7675	105.545	114.433	123.321
65	75	83	90	92.5	95	103	111
65	75	83	90	92.5	95	103	111
61.75	71.25	78.85	85.5	87.875	90.25	97.85	105.45
65	75	83	90	92.5	95	103	111
65	75	83	90	92.5	95	103	111
65	75	83	90	92.5	95	103	111
65	75	83	90	92.5	95	103	111
10	10	10	10	10	10	10	10
400	400	400	400	400	400	400	400
125	125	125	125	125	125	125	125
750	750	750	750	750	750	750	750
65	65	65	65	65	65	65	65
700	700	700	700	700	700	700	700
24	24	24	24	24	24	24	24
100	100	100	100	100	100	100	100
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
575	575	575	575	575	575	575	575
33.99139752	42.99078605	50.99687729	57	59.5	62	67	67
33.99139752	42.99078605	50.99687729	57	59.5	62	67	67
33.99139752	42.99078605	50.99687729	57	59.5	62	67	67
1	1	1	1	1	1	1	1

0.999999975
1
1
1
1
1
1
1
30
22
24.442
20.7768
24.442
22
20.7768
22
305
80
750
360
360
360
107
107
335
684.69
839.081785
25
789.350269
267
267
873.436948
834.548223
820.608228
356
490.5
881.611498
490.5
490.5
654
827.025761
841.409947
770.847037
946.660548
899.429915
829.527194
815.756249
759.569395
799.336633
40
0
138.875
138.875
125
125
118.75
125
125
125
125
10
400
125
750
65
700
24
100
0.999999975
575
67
67
67
1

CARR_05_NC1_M7USDSENIOR	CARR_05_NC1_M7	USD
CARR_05_NC2_M4USDSENIOR	CARR_05_NC2_M4	USD
CARR_05_NC2_M5USDSENIOR	CARR_05_NC2_M5	USD
CARR_05_NC2_M8USDSENIOR	CARR_05_NC2_M8	USD
CARR_05_NC3_M4USDSENIOR	CARR_05_NC3_M4	USD
CARR_05_NC3_M7USDSENIOR	CARR_05_NC3_M7	USD
CARR_05_NC3_M8USDSENIOR	CARR_05_NC3_M8	USD
CARR_05_NC4_M4USDSENIOR	CARR_05_NC4_M4	USD
CARR_05_NC4_M5USDSENIOR	CARR_05_NC4_M5	USD
CARR_05_NC4_M7USDSENIOR	CARR_05_NC4_M7	USD
CARR_05_NC5_M5USDSENIOR	CARR_05_NC5_M5	USD
CARR_05_NC5_M7USDSENIOR	CARR_05_NC5_M7	USD
CARR_05_NC5_M8USDSENIOR	CARR_05_NC5_M8	USD
CARR_05_OPT2_M6USDSENIOR	CARR_05_OPT2_M6	USD
CARR_06_FRE1_M10USDSENIOR	CARR_06_FRE1_M10	USD
CARR_06_NC1_M8USDSENIOR	CARR_06_NC1_M8	USD
CARR_06_NC1_M9USDSENIOR	CARR_06_NC1_M9	USD
CARR_06_NC2_M8USDSENIOR	CARR_06_NC2_M8	USD
CARR_06_NC2_M8_USDSENIOR	CARR_06_NC2_M8_	USD
CARR_06_NC2_M9USDSENIOR	CARR_06_NC2_M9	USD
CARR_06_NC3_M5USDSENIOR	CARR_06_NC3_M5	USD
CARR_06_NC3_M7USDSENIOR	CARR_06_NC3_M7	USD
CARR_06_NC3_M9USDSENIOR	CARR_06_NC3_M9	USD
CARR_06_NC4_M5USDSENIOR	CARR_06_NC4_M5	USD
CARR_06_NC4_M8USDSENIOR	CARR_06_NC4_M8	USD
CARR_06_NC4_M9USDSENIOR	CARR_06_NC4_M9	USD
CARR_06_OPT1_M8USDSENIOR	CARR_06_OPT1_M8	USD
CARR_06_OPT1_M9USDSENIOR	CARR_06_OPT1_M9	USD
CARR_06_RFC1_M8USDSENIOR	CARR_06_RFC1_M8	USD
CARR_06_RFC1_M9USDSENIOR	CARR_06_RFC1_M9	USD
CARR_06NC1_M9USDSENIOR	CARR_06NC1_M9	USD
CARR_07_RFC1_M9USDSENIOR	CARR_07_RFC1_M9	USD
CARR_2005_FRE1_M9USDSENIOR	CARR_2005_FRE1_M9	USD
CARR_2005_NC1_M7USDSENIOR	CARR_2005_NC1_M7	USD
CARR_2005_NC3_M8USDSENIOR	CARR_2005_NC3_M8	USD
CARR_2005_NC5_M7USDSENIOR	CARR_2005_NC5_M7	USD
CARR_2005_OPT2_M6USDSENIOR	CARR_2005_OPT2_M6	USD
CARR_2006_FRE1_M10USDSENIOR	CARR_2006_FRE1_M10	USD
CARR_2006_FRE1_M8USDSENIOR	CARR_2006_FRE1_M8	USD
CARR_2006_NC1_A4USDSENIOR	CARR_2006_NC1_A4	USD
CARR_2006_NC1_M5USDSENIOR	CARR_2006_NC1_M5	USD
CARR_2006_NC1_M8USDSENIOR	CARR_2006_NC1_M8	USD
CARR_2006_NC1_M9USDSENIOR	CARR_2006_NC1_M9	USD
CARR_2006_NC2_M8USDSENIOR	CARR_2006_NC2_M8	USD
CARR_2006_NC3_M9USDSENIOR	CARR_2006_NC3_M9	USD
CARR_2006_NC4__M5USDSENIOR	CARR_2006_NC4__M5	USD
CARR_2006_NC4_A4USDSENIOR	CARR_2006_NC4_A4	USD
CARR_2006_NC4_M5USDSENIOR	CARR_2006_NC4_M5	USD
CARR_2006_NC4_M8USDSENIOR	CARR_2006_NC4_M8	USD
CARR_2006_NC4_M9USDSENIOR	CARR_2006_NC4_M9	USD
CARR_2006_OPT1_M8USDSENIOR	CARR_2006_OPT1_M8	USD
CARR_2006_OPT1_M9USDSENIOR	CARR_2006_OPT1_M9	USD
CARR_2006_RFC1_M9USDSENIOR	CARR_2006_RFC1_M9	USD
CARR_2007_FRE1_M8USDSENIOR	CARR_2007_FRE1_M8	USD
CARR05_FRE1_M8USDSENIOR	CARR05_FRE1_M8	USD
CARR05_NC1_M8USDSENIOR	CARR05_NC1_M8	USD
CARR05_NC4_M7USDSENIOR	CARR05_NC4_M7	USD
CARR06_NC1_A4USDSENIOR	CARR06_NC1_A4	USD
CARR06_NC1_M2USDSENIOR	CARR06_NC1_M2	USD
CARR06_NC1_M5USDSENIOR	CARR06_NC1_M5	USD
CARR06_NC1_M8USDSENIOR	CARR06_NC1_M8	USD
CARR06_NC1_M9USDSENIOR	CARR06_NC1_M9	USD
CARREFOUREURSENIOR	CARREFOUR	EUR
CARRMLT06_NC4_A4USDSENIOR	CARRMLT06_NC4_A4	USD
CARRMLT06_NC4_M2USDSENIOR	CARRMLT06_NC4_M2	USD
CARRMLT06_NC4_M5USDSENIOR	CARRMLT06_NC4_M5	USD
CARRMLT06_NC4_M8USDSENIOR	CARRMLT06_NC4_M8	USD
CARRMLT06_NC4_M9USDSENIOR	CARRMLT06_NC4_M9	USD
CARSUSDCVA_LOAN	CARS	USD
CARSUSDLOAN_NORE	CARS	USD
CARSUSDDIGITAL_NORE	CARS	USD
CARSUSDDIGITAL_LOAN_NORE	CARS	USD
CARUTHUSDCVA_SENIOR	CARUTH	USD
CARUTH-CVAUSDCVA_SENIOR	CARUTH-CVA	USD

SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/16/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/23/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/13/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	7/27/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	4/23/2007 18:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	6/30/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/8/2006 8:30	125	125	125
SENIOR	DERIV	5/4/2006 13:30	1	1	1
SENIOR	DERIV	12/8/2005 18:30	228	228	228
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
CVA_LOAN	DERIV	7/23/2008 18:30	292.5	292.5	397.5
LOAN_NORE	DERIV	7/23/2008 18:30	195	195	265
DIGITAL_NORE	DERIV	1/20/2006 18:30	310	310	310
DIGITAL_LOAN_NORE	DERIV	9/7/2006 13:30	44	44	44
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	180	180	206

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
125	125	125	125	125	125	125	125
1	1	1	1	1	1	1	1
228	228	228	228	228	228	228	228
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
24	24	24	24	24	24	24	24
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
480	510	570	600	607.5	615	615	615
320	340	380	400	405	410	410	410
310	310	310	310	310	310	310	310
58	94	111	130	136	142	153	153
1	1	1	1	1	1	1	1
247	279	322	348	359	370	383	387

1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
2456
1
0.999999975
1
1
1
1
1
0.999999975
1
1
0.999999975
0.999999975
0.999999975
125
1
228
1
1
1
1
1
24
0.999999975
0.999999975
1
1
1
615
410
310
153
1
388

CARYUSDLOAN_NORE	CARY	USD
CARYUSDLOAN2ND_NORE	CARY	USD
CASUSDSENIOR_MODRE	CAS	USD
CASUSDDIGITAL	CAS	USD
CASUSDSENIOR	CAS	USD
CASAUDSENIOR_MODRE	CAS	AUD
CASEMAEUR	CASEMA	EUR
CASEMAEURLOAN3RD_MMR	CASEMA	EUR
CASPWRUSDSENIOR_MODRE	CASPWR	USD
CASWTRUSDSENIOR	CASWTR	USD
CATUSDSENIOR	CAT	USD
CATUSDSENIOR	CAT	USD
CATUSDSENIOR_MODRE	CAT	USD
CATEURSENIOR_MODRE	CAT	EUR
CATUSDSENIOR_NORE	CAT	USD
CATEURSENIOR_NORE	CAT	EUR
CATEURSENIOR	CAT	EUR
CATUSDLOAN	CAT	USD
CATAUDSENIOR_MODRE	CAT	AUD
CATJPYSENIOR_MODRE	CAT	JPY
CATHKDSENIOR_MODRE	CAT	HKD
CATHKDSENIOR_NORE	CAT	HKD
CATJPYSENIOR_NORE	CAT	JPY
CAT_FINUSDSENIOR	CAT_FIN	USD
CAT_FINUSDSENIOR_MODRE	CAT_FIN	USD
CAT_FINUSDSENIOR_NORE	CAT_FIN	USD
CAT_FINEURSENIOR	CAT_FIN	EUR
CAT_FINEURSENIOR_MODRE	CAT_FIN	EUR
CAT_FINEURSENIOR_NORE	CAT_FIN	EUR
CAT_FINHKDSENIOR_MODRE	CAT_FIN	HKD
CAT_FINAUDSENIOR_MODRE	CAT_FIN	AUD
CATH_HEALTH_MUNIUSDSENIOR_MODRE	CATH_HEALTH_MUNI	USD
CAVY_2006_1A_CUSDASSETBACKED	CAVY_2006_1A_C	USD
CAVY_2006_1A_DUSDASSETBACKED	CAVY_2006_1A_D	USD
CAVY06_1A_CUSDASSETBACKED	CAVY06_1A_C	USD
CAVY06_1A_DUSDASSETBACKED	CAVY06_1A_D	USD
CBUSDSENIOR	CB	USD
CBUSDSENIOR_MODRE	CB	USD
CBUSDSENIOR_NORE	CB	USD
CBEURSENIOR	CB	EUR
CBEURSENIOR_MODRE	CB	EUR
CBEURSENIOR_NORE	CB	EUR
CBHKDSENIOR_MODRE	CB	HKD
CBHKDSENIOR_NORE	CB	HKD
CBSGDSENIOR_MODRE	CB	SGD
CBJPYSENIOR_NORE	CB	JPY
CBUSDPREFERRED_MODRE	CB	USD
CBJPYSENIOR_MODRE	CB	JPY
CBAUSDPREFERRED_MODRE	CBA	USD
CBAEURSUBORDINATE_MODRE	CBA	EUR
CBASS_05_CB3_B3USDSENIOR	CBASS_05_CB3_B3	USD
CBASS_05_CB6_B3USDSENIOR	CBASS_05_CB6_B3	USD
CBASS_05_CB8_B3USDSENIOR	CBASS_05_CB8_B3	USD
CBASS_05_CB8_M6USDSENIOR	CBASS_05_CB8_M6	USD
CBASS_06_CB1_B3USDSENIOR	CBASS_06_CB1_B3	USD
CBASS_06_CB2_B1USDSENIOR	CBASS_06_CB2_B1	USD
CBASS_06_CB4_B2USDSENIOR	CBASS_06_CB4_B2	USD
CBASS_06_CB6_B1USDSENIOR	CBASS_06_CB6_B1	USD
CBASS_06_CB6_M8USDSENIOR	CBASS_06_CB6_M8	USD
CBASS_2006_CB1_B3USDSENIOR	CBASS_2006_CB1_B3	USD
CBASS_2006_CB2_B1USDSENIOR	CBASS_2006_CB2_B1	USD
CBASS_2006_CB6_A24USDSENIOR	CBASS_2006_CB6_A24	USD
CBASS04_CB8_B1USDSENIOR	CBASS04_CB8_B1	USD
CBASS04_CB8_B2USDSENIOR	CBASS04_CB8_B2	USD
CBASS05CB1B3USDSENIOR	CBASS05CB1B3	USD
CBASS06_CB6_AII4USDSENIOR	CBASS06_CB6_AII4	USD
CBASS06_CB6_M2USDSENIOR	CBASS06_CB6_M2	USD
CBASS06_CB6_M5USDSENIOR	CBASS06_CB6_M5	USD
CBASS06_CB6_M8USDSENIOR	CBASS06_CB6_M8	USD
CBASS06_CB6_M9USDSENIOR	CBASS06_CB6_M9	USD
CBBUSDSUBORDINATE_NORE	CBB	USD
CBBUSDLOAN_NORE	CBB	USD
CBCL_15A_BUSDSENIOR	CBCL_15A_B	USD
CBCL_15A_CUSDSENIOR	CBCL_15A_C	USD

LOAN_NORE	DERIV	1/9/2007 13:30	1	1	1
LOAN2ND_NORE	DERIV	2/29/2008 18:30	375	375	375
SENIOR_MODRE	DERIV	7/30/2008 18:30	84	84	84
DIGITAL	DERIV	7/30/2008 18:30	84	84	84
SENIOR	DERIV	7/30/2008 18:30	84	84	84
SENIOR_MODRE	DERIV	7/30/2008 18:30	84	84	84
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	50	50	50
SENIOR	DERIV	7/22/2008 18:30	50	50	50
SENIOR	CASH	7/30/2008 13:30	14.443	14.443	14.443
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
LOAN	DERIV	7/30/2008 13:30	11.7	11.7	11.7
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.277772	12.277772	12.277772
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR	DERIV	7/23/2008 18:30	31.108	31.108	31.108
SENIOR_MODRE	DERIV	7/23/2008 18:30	28	28	28
SENIOR_NORE	DERIV	7/23/2008 18:30	26.4432	26.4432	26.4432
SENIOR	DERIV	7/23/2008 18:30	31.108	31.108	31.108
SENIOR_MODRE	DERIV	7/23/2008 18:30	28	28	28
SENIOR_NORE	DERIV	7/23/2008 18:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/23/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/23/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/22/2008 18:30	32.5	32.5	32.5
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 18:30	44.1067	44.1067	46.3287
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
SENIOR_NORE	DERIV	7/28/2008 18:30	37.49268	37.49268	39.38148
SENIOR	DERIV	3/20/2006 18:30	3	3	6
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
SENIOR_NORE	DERIV	7/28/2008 18:30	37.49268	37.49268	39.38148
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
SENIOR_NORE	DERIV	7/28/2008 18:30	37.49268	37.49268	39.38148
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
SENIOR_NORE	DERIV	7/28/2008 18:30	37.49268	37.49268	39.38148
PREFERRED_MODRE	DERIV	7/28/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/28/2008 18:30	39.7	39.7	41.7
PREFERRED_MODRE	DERIV	7/30/2008 18:30	120	125	130
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	67	72	80
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	12/11/2006 18:30	1	1	1
SENIOR	DERIV	12/8/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	110	110	110
SENIOR	DERIV	12/5/2005 13:30	210	210	210
SENIOR	DERIV	10/17/2005 13:30	187	187	187
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SUBORDINATE_NORE	DERIV	7/16/2008 18:30	239	243	275
LOAN_NORE	DERIV	7/25/2008 18:30	75	91.53555565	110.092928
SENIOR	DERIV	4/19/2007 18:30	1	1	1
SENIOR	DERIV	3/28/2007 8:30	1	1	1

1	1	1	1	1	1	1	1
375	375	375	375	375	375	375	375
84	84	85	85	86	87	88	88
84	84	85	85	86	87	88	88
84	84	85	85	86	87	88	88
84	84	85	85	86	87	88	88
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
50	50	50	50	50	50	58	58
50	50	50	50	50	50	58	58
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
22	28	34	40	41.5	43	46	46
22	28	34	40	41.5	43	46	46
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
19.8	25.2	30.6	36	37.35	38.7	41.4	41.4
22	28	34	40	41.5	43	46	46
22	28	34	40	41.5	43	46	46
22	28	34	40	41.5	43	46	46
20.777768	26.444432	32.111096	37.77776	39.194426	40.611092	43.444424	43.444424
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
37.774	46.662	54.439	61.105	62.216	63.327	66.66	66.66
34	42	49	55	56	57	60	60
32.1096	39.6648	46.2756	51.942	52.8864	53.8308	56.664	56.664
37.774	46.662	54.439	61.105	62.216	63.327	66.66	66.66
34	42	49	55	56	57	60	60
32.1096	39.6648	46.2756	51.942	52.8864	53.8308	56.664	56.664
34	42	49	55	56	57	60	60
34	42	49	55	56	57	60	60
32.5	32.5	32.5	32.5	32.5	32.5	37.5	37.5
700	700	700	700	700	700	700	700
1000	1000	1000	1000	1000	1000	1000	1000
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
52.3281	59.5496	65.4379	68.882	70.1041	71.3262	75.548	80.9919
47.1	53.6	58.9	62	63.1	64.2	68	72.9
44.48124	50.61984	55.62516	58.5528	59.59164	60.63048	64.2192	68.84676
9	11	16	20	22.5	25	34	34
47.1	53.6	58.9	62	63.1	64.2	68	72.9
44.48124	50.61984	55.62516	58.5528	59.59164	60.63048	64.2192	68.84676
47.1	53.6	58.9	62	63.1	64.2	68	72.9
44.48124	50.61984	55.62516	58.5528	59.59164	60.63048	64.2192	68.84676
47.1	53.6	58.9	62	63.1	64.2	68	72.9
44.48124	50.61984	55.62516	58.5528	59.59164	60.63048	64.2192	68.84676
60.9	77	83	93	100.95	108.9	129	129
47.1	53.6	58.9	62	63.1	64.2	68	72.9
140	150	160	170	172.5	175	183	195
90	100	110	120	122.5	125	130	135
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
110	110	110	110	110	110	110	110
210	210	210	210	210	210	210	210
187	187	187	187	187	187	187	187
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
350	420	455	485	490	495	505	505
138.612516	169.6816846	182.987574	195	208.420656	221.8413119	234.9997022	234.9999685
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

1
375
88
88
88
88
0.999999975
1
58
58
51.106
51.106
46
46
43.4424
43.4424
51.106
41.4
46
46
46
43.444424
43.4424
66.66
60
56.664
66.66
60
56.664
60
60
37.5
700
1000
750
1100
86.4358
77.8
73.47432
34
77.8
73.47432
77.8
73.47432
77.8
73.47432
129
77.8
195
140
1
1
1
0.999999975
1
1
1
1
1
0.999999975
0.999999975
1
110
210
187
0.999999975
0.999999975
1
1
1
505
234.9999813
1
1

CBCL_16A_BUSDSENIOR	CBCL_16A_B	USD
CBCL_16A_CUSDSENIOR	CBCL_16A_C	USD
CBCL_16A_DUSDSENIOR	CBCL_16A_D	USD
CBCL_16I_DUSDSENIOR	CBCL_16I_D	USD
CBDMEDUSDLOAN_NORE	CBDMED	USD
CBDMEDUSDSUBORDINATE_NORE	CBDMED	USD
CBEEURSENIOR_MODRE	CBE	EUR
CBEUSDSENIOR_MODRE	CBE	USD
CBEUSDSENIOR_NORE	CBE	USD
CBEHKDSENIOR_MODRE	CBE	HKD
CBESGDSENIOR_MODRE	CBE	SGD
CBEJPYSENIOR_MODRE	CBE	JPY
CBEAUDSENIOR_MODRE	CBE	AUD
CBHAU-CVAUSDCVA_SENIOR	CBHAU-CVA	USD
CBRLEURSENIOR_MODRE	CBRL	EUR
CBRLUSDSENIOR	CBRL	USD
CBRLEURSENIOR	CBRL	EUR
CBRLUSDSENIOR_MODRE	CBRL	USD
CBRLUSDSENIOR_NORE	CBRL	USD
CBRLEURSENIOR_NORE	CBRL	EUR
CBRYHKDSENIOR_MMR_L	CBRY	HKD
CBRYAUDSENIOR_MMR_L	CBRY	AUD
CBSAUDSENIOR	CBS	AUD
CBSAUDSENIOR_MODRE	CBS	AUD
CBSEURSENIOR	CBS	EUR
CBSEURSENIOR_MODRE	CBS	EUR
CBSEURSENIOR_NORE	CBS	EUR
CBSHKDSENIOR_MODRE	CBS	HKD
CBSHKDSENIOR_NORE	CBS	HKD
CBSJPYSENIOR_MODRE	CBS	JPY
CBSTWDSENIOR	CBS	TWD
CBSUSDGUARANTEED_PAPER	CBS	USD
CBSUSDSENIOR	CBS	USD
CBSUSDSENIOR_MODRE	CBS	USD
CBSUSDSENIOR_NORE	CBS	USD
CBSJPYSENIOR_NORE	CBS	JPY
CBSSGDSENIOR_MODRE	CBS	SGD
CBTUSDSENIOR_MODRE	CBT	USD
CCBUSDSENIOR_3CE	CCB	USD
CCBPEURLT2_MMR_L	CCBP	EUR
CCBPEURSENIOR_MMR_L	CCBP	EUR
CCCIUSDSENIOR_MODRE	CCCI	USD
CCCIT_06_C1_C1USDSENIOR	CCCIT_06_C1_C1	USD
CCEUSDSENIOR	CCE	USD
CCEUSDSENIOR_MODRE	CCE	USD
CCEEURSENIOR_MODRE	CCE	EUR
CCEUSDSENIOR_NORE	CCE	USD
CCEEURSENIOR	CCE	EUR
CCEEURSENIOR_NORE	CCE	EUR
CCEJPYSENIOR_MODRE	CCE	JPY
CCEHKDSENIOR	CCE	HKD
CCEAUDSENIOR_MODRE	CCE	AUD
CCEHKDSENIOR_MODRE	CCE	HKD
CCESGDSENIOR_MODRE	CCE	SGD
CCIUSDSENIOR	CCI	USD
CCIUSDPREFERRED	CCI	USD
CCIUSDSENIOR_NORE	CCI	USD
CCIHKDSENIOR_NORE	CCI	HKD
CCIUSDCVA_LOAN	CCI	USD
CCIUSDCVA_SENIOR	CCI	USD
CCKUSDSENIOR	CCK	USD
CCKUSDSENIOR_NORE	CCK	USD
CCKUSDLOAN_NORE	CCK	USD
CCKUSDCVA_LOAN	CCK	USD
CCKHKDSENIOR_NORE	CCK	HKD
CCKILSSENIOR_NORE	CCK	ILS
CCKUSDSECURED_MODRE	CCK	USD
CCKEURSENIOR_NORE	CCK	EUR
CCKUSDDIGITAL_NORE	CCK	USD
CCKUSDDIGITAL_LOAN_NORE	CCK	USD
CCKUSDLOANNC_NORE	CCK	USD
CCKUSDLOANCALL	CCK	USD
CCKUSDLOANCALL_NORE	CCK	USD
CCKAUDSENIOR_NORE	CCK	AUD

SENIOR	DERIV	4/19/2007 18:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 13:30	1	1	1
LOAN_NORE	DERIV	8/18/2006 13:30	175	175	175
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	330	350	360
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_NORE	DERIV	7/28/2008 13:30	22.6656	22.6656	24.5544
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
SENIOR_MODRE	DERIV	7/28/2008 13:30	24	24	26
CVA_SENIOR	DERIV	5/13/2005 13:30	180	180	225
SENIOR_MODRE	DERIV	7/14/2008 13:30	3	3	3
SENIOR	DERIV	7/14/2008 13:30	3.333	3.333	3.333
SENIOR	DERIV	7/14/2008 13:30	3.333	3.333	3.333
SENIOR_MODRE	DERIV	7/14/2008 13:30	3	3	3
SENIOR_NORE	DERIV	7/14/2008 13:30	2.8332	2.8332	2.8332
SENIOR_NORE	DERIV	7/14/2008 13:30	2.8332	2.8332	2.8332
SENIOR_MMR_L	DERIV	7/30/2008 13:30	20.3127204	24.07675013	31.60305363
SENIOR_MMR_L	DERIV	7/30/2008 13:30	20.3127204	24.07675013	31.60305363
SENIOR	DERIV	7/29/2008 18:30	119.988	119.988	119.988
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR	DERIV	7/29/2008 18:30	119.988	119.988	119.988
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR_NORE	DERIV	7/29/2008 18:30	101.9952	101.9952	101.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR_NORE	DERIV	7/29/2008 18:30	101.9952	101.9952	101.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR	DERIV	7/29/2008 18:30	119.988	119.988	119.988
GUARANTEED_PAPER	DERIV	7/29/2008 18:30	108	108	108
SENIOR	DERIV	7/29/2008 18:30	119.988	119.988	119.988
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR_NORE	DERIV	7/29/2008 18:30	101.9952	101.9952	101.9952
SENIOR_NORE	DERIV	7/29/2008 18:30	101.9952	101.9952	101.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	108	108	108
SENIOR_MODRE	DERIV	7/7/2008 13:30	8	8	8
SENIOR_3CE	DERIV	7/2/2008 18:30	1	1	1
LT2_MMR_L	DERIV	6/24/2008 8:30	220	220	220
SENIOR_MMR_L	DERIV	7/21/2008 13:30	85	85	90
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2008 13:30	34.441	34.441	34.441
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR_NORE	DERIV	7/24/2008 13:30	29.2764	29.2764	29.2764
SENIOR	DERIV	7/24/2008 13:30	34.441	34.441	34.441
SENIOR_NORE	DERIV	7/24/2008 13:30	29.2764	29.2764	29.2764
SENIOR_MODRE	DERIV	7/24/2008 13:30	34.441	34.441	34.441
SENIOR	DERIV	7/24/2008 13:30	34.441	34.441	34.441
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR_MODRE	DERIV	7/24/2008 13:30	31	31	31
SENIOR	DERIV	5/12/1999	5	5	5
PREFERRED	CASH	5/13/1999	5	5	5
SENIOR_NORE	DERIV	7/23/2008 13:30	49	49	53
SENIOR_NORE	DERIV	7/23/2008 13:30	49	49	53
CVA_LOAN	DERIV	7/11/2006 13:30	125	125	125
CVA_SENIOR	DERIV	3/31/2006 18:30	180	200	225
SENIOR	DERIV	6/24/2008 18:30	70.55999998	82.32000001	94.08000001
SENIOR_NORE	DERIV	7/21/2008 13:30	64.99999999	75	85.00000002
LOAN_NORE	DERIV	7/25/2008 18:30	50	50	75
CVA_LOAN	DERIV	10/19/2006 18:30	26	26	26
SENIOR_NORE	DERIV	7/21/2008 13:30	64.99999999	75	85.00000002
SENIOR_NORE	DERIV	7/21/2008 13:30	70	80.00000001	90.00000001
SECURED_MODRE	DERIV	6/24/2008 18:30	59.99999999	70.00000001	80.00000001
SENIOR_NORE	DERIV	7/21/2008 13:30	64.99999999	75	85.00000002
DIGITAL_NORE	DERIV	3/31/2006 18:30	294	294	294
DIGITAL_LOAN_NORE	DERIV	10/19/2006 18:30	26	26	26
LOANNC_NORE	DERIV	10/19/2006 18:30	26	26	26
LOANCALL	DERIV	11/9/2006 13:30	83	83	83
LOANCALL_NORE	DERIV	7/25/2008 18:30	57.5	57.5	86.25
SENIOR_NORE	DERIV	7/21/2008 13:30	64.99999999	75	85.00000002

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
175	175	175	175	175	175	175	175
440	470	530	550	555	560	570	570
32	40	45	49	51.5	54	59	59
32	40	45	49	51.5	54	59	59
30.2208	37.776	42.498	46.2756	48.6366	50.9976	55.7196	55.7196
32	40	45	49	51.5	54	59	59
32	40	45	49	51.5	54	59	59
32	40	45	49	51.5	54	59	59
32	40	45	49	51.5	54	59	59
296	345	406	435	450	465	465	465
13	23	33	45	50.5	56	68	46
14.443	25.553	36.663	49.995	56.1055	62.216	75.548	51.106
14.443	25.553	36.663	49.995	56.1055	62.216	75.548	51.106
13	23	33	45	50.5	56	68	46
12.2772	21.7212	31.1652	42.498	47.6922	52.8864	64.2192	43.4424
12.2772	21.7212	31.1652	42.498	47.6922	52.8864	64.2192	43.4424
42.99987203	52.00588326	60.00547425	67	69.5	72	78	78
42.99987203	52.00588326	60.00547425	67	69.5	72	78	78
153.318	175.538	188.87	203.313	204.9795	206.646	209.979	209.979
138	158	170	183	184.5	186	189	189
153.318	175.538	188.87	203.313	204.9795	206.646	209.979	209.979
138	158	170	183	184.5	186	189	189
130.3272	149.2152	160.548	172.8252	174.2418	175.6584	178.4916	178.4916
138	158	170	183	184.5	186	189	189
130.3272	149.2152	160.548	172.8252	174.2418	175.6584	178.4916	178.4916
138	158	170	183	184.5	186	189	189
153.318	175.538	188.87	203.313	204.9795	206.646	209.979	209.979
138	158	170	183	184.5	186	189	189
153.318	175.538	188.87	203.313	204.9795	206.646	209.979	209.979
138	158	170	183	184.5	186	189	189
130.3272	149.2152	160.548	172.8252	174.2418	175.6584	178.4916	178.4916
130.3272	149.2152	160.548	172.8252	174.2418	175.6584	178.4916	178.4916
138	158	170	183	184.5	186	189	189
23	38	48	62	67.5	73	88	88
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
105	120	140	160	160	160	160	160
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
36.663	38.885	43.329	51.106	52.7725	54.439	58.883	72.215
33	35	39	46	47.5	49	53	65
33	35	39	46	47.5	49	53	65
31.1652	33.054	36.8316	43.4424	44.859	46.2756	50.0532	61.386
36.663	38.885	43.329	51.106	52.7725	54.439	58.883	72.215
31.1652	33.054	36.8316	43.4424	44.859	46.2756	50.0532	61.386
36.663	38.885	43.329	51.106	52.7725	54.439	58.883	72.215
36.663	38.885	43.329	51.106	52.7725	54.439	58.883	72.215
33	35	39	46	47.5	49	53	65
33	35	39	46	47.5	49	53	65
33	35	39	46	47.5	49	53	65
5	5	10	13	15.5	18	18	18
5	5	10	13	15.5	18	18	18
63	71	79	84	87	90	96	96
63	71	79	84	87	90	96	96
150	175	200	225	235	245	260	260
250	300	350	400	425	450	500	500
152.88	211.68	246.96	282.24	288.12	294	299.88	299.88
134.9999999	185	215	245	250	255	260	260
125	165	190	200	212.5	225	250	250
42	84	106	125	134	143	156	156
134.9999999	185	215	245	250	255	260	260
140	190	220	250	255	260	265	265
130	180	210	240	245	250	255	255
134.9999999	185	215	245	250	255	260	260
305	320	324	327	328	329	331	331
42	84	106	125	134	143	156	156
42	84	106	125	134	143	156	156
99	141	163	182	191	200	213	213
143.75	189.75	218.5	230	244.375	258.75	287.5	287.5
134.9999999	185	215	245	250	255	260	260

1
1
1
1
175
570
59
59
55.7196
59
59
59
59
465
46
51.106
51.106
46
43.4424
43.4424
78
78
209.979
189
209.979
189
178.4916
189
178.4916
189
209.979
189
209.979
189
178.4916
178.4916
189
88
1
220
160
1
1
72.215
65
65
61.386
72.215
61.386
72.215
72.215
65
65
65
18
18
96
96
260
500
299.88
260
250
156
260
265
255
260
331
156
156
213
287.5
260

CCK_AMERICASUSDSENIOR_NORE	CCK_AMERICAS	USD
CCK_AMERICASUSDLOAN_NORE	CCK_AMERICAS	USD
CCLUSDSENIOR	CCL	USD
CCLEURSENIOR_MODRE	CCL	EUR
CCLEURSENIOR	CCL	EUR
CCLUSDSENIOR_MODRE	CCL	USD
CCLUSDSENIOR_NORE	CCL	USD
CCLEURSENIOR_NORE	CCL	EUR
CCLAUDSECURED_MODRE	CCL	AUD
CCLAUDSENIOR_MODRE	CCL	AUD
CCLJPYSENIOR_MODRE	CCL	JPY
CCLHKDSENIOR_MODRE	CCL	HKD
CCLTWDSENIOR	CCL	TWD
CCLAUDSENIOR	CCL	AUD
CCLHKDSENIOR_NORE	CCL	HKD
CCLJPYSENIOR_NORE	CCL	JPY
CCLSGDSENIOR_MODRE	CCL	SGD
CCOAUDSENIOR_MODRE	CCO	AUD
CCOVE_2004_1A_BUSDSENIOR	CCOVE_2004_1A_B	USD
CCRUSDSENIOR	CCR	USD
CCREURSENIOR_MODRE	CCR	EUR
CCREURSENIOR	CCR	EUR
CCRUSDSENIOR_MODRE	CCR	USD
CCRUSDSENIOR_NORE	CCR	USD
CCREURSENIOR_NORE	CCR	EUR
CCRAUDSENIOR	CCR	AUD
CCRAUDSENIOR_MODRE	CCR	AUD
CCRHKDSENIOR_MODRE	CCR	HKD
CCRHKDSENIOR_NORE	CCR	HKD
CCRUSDCVA_SENIOR	CCR	USD
CCRJPYSENIOR_MODRE	CCR	JPY
CCRJPYSENIOR_NORE	CCR	JPY
CCRSGDSENIOR_MODRE	CCR	SGD
CCRUSDDIGITAL_NORE	CCR	USD
CCR_IUSDSENIOR_MODRE	CCR_I	USD
CCR_IUSDSENIOR	CCR_I	USD
CCR_IUSDSENIOR_NORE	CCR_I	USD
CCR_IEURSENIOR	CCR_I	EUR
CCR_IEURSENIOR_MODRE	CCR_I	EUR
CCR_IEURSENIOR_NORE	CCR_I	EUR
CCRK_06_1A_BUSDSENIOR	CCRK_06_1A_B	USD
CCRK_2006_1A_BUSDSENIOR	CCRK_2006_1A_B	USD
CCSMEDUSDLOAN_NORE	CCSMED	USD
CCUUSDSENIOR	CCU	USD
CCUEURSENIOR	CCU	EUR
CCUEURSENIOR_MODRE	CCU	EUR
CCUUSDSENIOR_MODRE	CCU	USD
CCUUSDSENIOR_NORE	CCU	USD
CCUEURSENIOR_NORE	CCU	EUR
CCUHKDSENIOR_MODRE	CCU	HKD
CCUHKDSENIOR_NORE	CCU	HKD
CCUJPYSENIOR_MODRE	CCU	JPY
CCUILSSENIOR_MODRE	CCU	ILS
CCUAUDSENIOR_MODRE	CCU	AUD
CCUJPYSENIOR_NORE	CCU	JPY
CCUUSDDIGITAL_NORE	CCU	USD
CDUSDSUBORDINATE	CD	USD
CDUSDSENIOR	CD	USD
CDEURSENIOR_MODRE	CD	EUR
CDEURSENIOR	CD	EUR
CDUSDLOAN	CD	USD
CDUSDSENIOR_MODRE	CD	USD
CDUSDSENIOR_NORE	CD	USD
CDEURSENIOR_NORE	CD	EUR
CDAUDSENIOR_MODRE	CD	AUD
CDJPYSENIOR_MODRE	CD	JPY
CDHKDSENIOR_MODRE	CD	HKD
CDAUDSENIOR	CD	AUD
CDHKDSENIOR_NORE	CD	HKD
CDJPYSENIOR_NORE	CD	JPY
CDUSDLOAN_NORE	CD	USD
CDUSDLOANNC_NORE	CD	USD
CDSGDSENIOR_MODRE	CD	SGD
CD_LOANUSDSENIOR	CD_LOAN	USD

SENIOR_NORE	DERIV	6/24/2008 18:30	33.33333333	37.5	60.60606061
LOAN_NORE	DERIV	7/25/2008 18:30	50	50	75
SENIOR	DERIV	7/29/2008 18:30	49.995	55.55	61.105
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR	DERIV	7/29/2008 18:30	49.995	55.55	61.105
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	47.22	51.942
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	47.22	51.942
SECURED_MODRE	DERIV	7/29/2008 18:30	40.5	45	49.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR	DERIV	7/29/2008 18:30	45	50	55
SENIOR	DERIV	7/29/2008 18:30	49.995	55.55	61.105
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	47.22	51.942
SENIOR_NORE	DERIV	7/29/2008 18:30	42.498	47.22	51.942
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_MODRE	DERIV	8/20/2007 8:30	40	40	40
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/29/2008 18:30	261.085	272.195	283.305
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
SENIOR	DERIV	7/29/2008 18:30	261.085	272.195	283.305
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
SENIOR_NORE	DERIV	7/29/2008 18:30	221.934	231.378	240.822
SENIOR_NORE	DERIV	7/29/2008 18:30	221.934	231.378	240.822
SENIOR	DERIV	7/29/2008 18:30	261.085	272.195	283.305
SENIOR_MODRE	DERIV	7/29/2008 18:30	164	181	196
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
SENIOR_NORE	DERIV	7/29/2008 18:30	221.934	231.378	240.822
CVA_SENIOR	DERIV	7/29/2008 18:30	227.95	237.65	247.35
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
SENIOR_NORE	DERIV	7/29/2008 18:30	221.934	231.378	240.822
SENIOR_MODRE	DERIV	7/29/2008 18:30	235	245	255
DIGITAL_NORE	DERIV	7/29/2008 18:30	235	245	255
SENIOR_MODRE	DERIV	3/4/2003 18:30	100	100	110
SENIOR	DERIV	3/4/2003 18:30	111.1111111	111.1111111	122.2222222
SENIOR_NORE	DERIV	3/4/2003 18:30	94.44444444	94.44444444	103.8888889
SENIOR	DERIV	3/4/2003 18:30	111.1111111	111.1111111	122.2222222
SENIOR_MODRE	DERIV	3/4/2003 18:30	100	100	110
SENIOR_NORE	DERIV	3/4/2003 18:30	94.44444444	94.44444444	103.8888889
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	6/24/2008 18:30	200	200	225
SENIOR	DERIV	7/30/2008 18:30	528.585097	535.533059	540.763538
SENIOR	DERIV	6/23/2008 18:30	523.120361	515.674834	528.958461
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.883833	532.255862	537.162939
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.727247	531.978718	536.680756
SENIOR_NORE	DERIV	7/30/2008 18:30	524.295907	530.198698	534.636532
SENIOR_NORE	DERIV	7/30/2008 18:30	524.44378	530.460412	535.091319
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.702119	531.945084	536.631388
SENIOR_NORE	DERIV	7/30/2008 18:30	524.272177	530.166938	534.589919
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.597724	531.740982	536.219109
SENIOR_MODRE	DERIV	7/30/2008 18:30	525.848227	532.193698	537.067711
SENIOR_MODRE	DERIV	7/30/2008 18:30	526.096973	532.630263	537.842047
SENIOR_NORE	DERIV	7/30/2008 18:30	524.173591	529.974199	534.200328
DIGITAL_NORE	DERIV	7/30/2008 18:30	524.295907	530.198698	534.636532
SUBORDINATE	DERIV	1/5/2007 18:30	18	24	34
SENIOR	DERIV	1/5/2007 18:30	17	22	31
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR	DERIV	1/5/2007 18:30	17	22	31
LOAN	DERIV	1/5/2007 18:30	14	18	25
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR_NORE	DERIV	1/5/2007 18:30	14	19	26
SENIOR_NORE	DERIV	1/5/2007 18:30	14	19	26
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR	DERIV	1/5/2007 18:30	17	22	31
SENIOR_NORE	DERIV	1/5/2007 18:30	14	19	26
SENIOR_NORE	DERIV	1/5/2007 18:30	14	19	26
LOAN_NORE	DERIV	8/23/2006 13:30	1	1	1
LOANNC_NORE	DERIV	8/23/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	1/5/2007 18:30	15	20	28
SENIOR	DERIV	1/5/2007 18:30	75	520	1193

110.3773585	158.8235294	187.2972973	215.3846154	220.1923077	225	229.8148148	229.8148148
125	165	190	200	212.5	225	250	250
72.215	105.545	122.21	138.875	141.6525	144.43	148.874	148.874
65	95	110	125	127.5	130	134	134
72.215	105.545	122.21	138.875	141.6525	144.43	148.874	148.874
65	95	110	125	127.5	130	134	134
61.386	89.718	103.884	118.05	120.411	122.772	126.5496	126.5496
61.386	89.718	103.884	118.05	120.411	122.772	126.5496	126.5496
58.5	85.5	99	112.5	114.75	117	120.6	120.6
65	95	110	125	127.5	130	134	134
65	95	110	125	127.5	130	134	134
65	95	110	125	127.5	130	134	134
65	95	110	125	127.5	130	134	134
72.215	105.545	122.21	138.875	141.6525	144.43	148.874	148.874
61.386	89.718	103.884	118.05	120.411	122.772	126.5496	126.5496
61.386	89.718	103.884	118.05	120.411	122.772	126.5496	126.5496
65	95	110	125	127.5	130	134	134
40	40	40	40	40	40	40	40
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
272.195	272.195	277.75	283.305	274.9725	266.64	255.53	255.53
245	245	250	255	247.5	240	230	230
272.195	272.195	277.75	283.305	274.9725	266.64	255.53	255.53
245	245	250	255	247.5	240	230	230
231.378	231.378	236.1	240.822	233.739	226.656	217.212	217.212
231.378	231.378	236.1	240.822	233.739	226.656	217.212	217.212
272.195	272.195	277.75	283.305	274.9725	266.64	255.53	255.53
179.34	223	250	255	247.5	240	230	230
245	245	250	255	247.5	240	230	230
231.378	231.378	236.1	240.822	233.739	226.656	217.212	217.212
237.65	237.65	242.5	247.35	240.075	232.8	223.1	223.1
245	245	250	255	247.5	240	230	230
231.378	231.378	236.1	240.822	233.739	226.656	217.212	217.212
245	245	250	255	247.5	240	230	230
245	245	250	255	247.5	240	230	230
110	105	100	90	87.5	85	85	85
122.2222222	116.6666667	111.1111111	100	97.22222222	94.44444444	94.44444444	94.44444444
103.8888889	99.16666667	94.44444444	85	82.63888889	80.27777778	80.27777778	80.27777778
122.2222222	116.6666667	111.1111111	100	97.22222222	94.44444444	94.44444444	94.44444444
110	105	100	90	87.5	85	85	85
103.8888889	99.16666667	94.44444444	85	82.63888889	80.27777778	80.27777778	80.27777778
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
275	325	350	370	382.5	395	410	410
911.154938	1282.696969	1339.471765	1393.900814	1360.153801	1326.406788	1274.708526	1165.346238
852.883516	1096.454421	1175.721173	1198.496613	1182.542951	1166.589289	1143.520819	1072.343406
875.970773	1214.158884	1262.716668	1308.265263	1274.410144	1240.555024	1186.824148	1079.38338
868.936051	1197.903169	1243.049657	1285.626584	1251.787589	1217.948594	1165.175886	1062.372704
847.887707	1156.035627	1195.958535	1233.303012	1199.862553	1166.422094	1114.028927	1015.373766
854.512034	1171.249493	1214.234262	1254.188229	1220.598523	1187.008816	1133.4365	1030.16556
868.370584	1196.882659	1242.039	1284.623515	1250.712325	1216.801134	1163.210229	1056.172433
847.35537	1155.082363	1195.023975	1232.384994	1198.878351	1165.371707	1112.206334	1009.546644
859.885859	1171.197363	1204.221961	1233.873102	1193.323345	1152.773588	1084.130069	959.475585
875.076843	1213.038054	1262.1626	1308.367496	1275.127662	1241.887828	1189.424087	1082.723707
887.613725	1244.844218	1304.652905	1362.301738	1334.218778	1306.135817	1266.251742	1176.760738
839.361571	1130.99094	1159.709673	1185.189677	1145.693737	1106.197796	1039.544384	921.294354
847.887707	1156.035627	1195.958535	1233.303012	1199.862553	1166.422094	1114.028927	1015.373766
64	94	124	156	174	192	222	222
59	87	114	144	161	178	206	206
53	78	103	130	145	160	185	185
59	87	114	144	161	178	206	206
48	70	93	117	130.5	144	166	166
53	78	103	130	145	160	185	185
50	74	97	123	137	151	175	175
50	74	97	123	137	151	175	175
53	78	103	130	145	160	185	185
53	78	103	130	145	160	185	185
53	78	103	130	145	160	185	185
59	87	114	144	161	178	206	206
50	74	97	123	137	151	175	175
50	74	97	123	137	151	175	175
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
53	78	103	130	145	160	185	185
976	900	825	865	832.5	800	274	275

229.8148148
250
148.874
134
148.874
134
126.5496
126.5496
120.6
134
134
134
134
148.874
126.5496
126.5496
134
40
0.999999975
255.53
230
255.53
230
217.212
217.212
255.53
230
230
217.212
223.1
230
217.212
230
230
85
94.44444444
80.27777778
94.44444444
85
80.27777778
1
0.999999975
410
1138.208716
1055.647642
1051.761267
1037.357087
991.583126
1003.876141
1028.648106
983.396749
924.908575
1055.887563
1157.394184
888.809637
991.583126
222
206
185
206
166
185
175
175
185
185
185
206
175
175
1
1
185
288

CD05_CD1_HUSDSENIOR	CD05_CD1_H	USD
CD06_CD2_AJUSDSENIOR	CD06_CD2_AJ	USD
CDCMCUSDSENIOR_MODRE	CDCMC	USD
CDCMC_04_HE3_B3USDSENIOR	CDCMC_04_HE3_B3	USD
CDEEUSDSENIOR_MODRE	CDEE	USD
CDELUSDSENIOR	CDEL	USD
CDELEURSENIOR	CDEL	EUR
CDO_ETHIASLNGSHRTEURSENIOR	CDO_ETHIASLNGSHRT	EUR
CDO_FEDERATIONAUDSENIOR	CDO_FEDERATION	AUD
CDO_FEDERATION_A1AUDSENIOR	CDO_FEDERATION_A1	AUD
CDO_FEDERATION_A2AUDSENIOR	CDO_FEDERATION_A2	AUD
CDO_OWFEURSENIOR	CDO_OWF	EUR
CDO_SHELLUSDSENIOR_MMR_L	CDO_SHELL	USD
CDO_SHELLUSDSENIOR_MODRE	CDO_SHELL	USD
CDO086USDSENIOR_MODRE	CDO086	USD
CDO086_BUSDSENIOR_MODRE	CDO086_B	USD
CDO086_CUSDSENIOR_MODRE	CDO086_C	USD
CDO430_ILLIQUIDEURSENIOR	CDO430_ILLIQUID	EUR
CDWUSDLOAN_NORE	CDW	USD
CDX_ABSUSDSENIOR	CDX_ABS	USD
CDX_B_100_1209_X1USDSENIOR_NORE	CDX_B_100_1209_X1	USD
CDX_CONSUSDSENIOR_NORE	CDX_CONS	USD
CDX_CONS_0309USDSENIOR_NORE	CDX_CONS_0309	USD
CDX_CONS_0310USDSENIOR_NORE	CDX_CONS_0310	USD
CDX_CONS_0610USDSENIOR_NORE	CDX_CONS_0610	USD
CDX_CONS_0611USDSENIOR_NORE	CDX_CONS_0611	USD
CDX_CONS_0612USDSENIOR_NORE	CDX_CONS_0612	USD
CDX_CONS_0613USDSENIOR_NORE	CDX_CONS_0613	USD
CDX_CONS_0909USDSENIOR_NORE	CDX_CONS_0909	USD
CDX_CONS_1210USDSENIOR_NORE	CDX_CONS_1210	USD
CDX_CONS_1211USDSENIOR_NORE	CDX_CONS_1211	USD
CDX_CONS_1212USDSENIOR_NORE	CDX_CONS_1212	USD
CDX_EMUSDBOND	CDX_EM	USD
CDX_EM2USDBOND	CDX_EM2	USD
CDX_EM3USDBOND	CDX_EM3	USD
CDX_EM4USDBOND	CDX_EM4	USD
CDX_EM5USDBOND	CDX_EM5	USD
CDX_EM6USDBOND	CDX_EM6	USD
CDX_EM7USDBOND	CDX_EM7	USD
CDX_EM8USDBOND	CDX_EM8	USD
CDX_EM9USDBOND	CDX_EM9	USD
CDX_EMDIV1USDBOND	CDX_EMDIV1	USD
CDX_EMDIV1USDSENIOR_MODRE	CDX_EMDIV1	USD
CDX_EMDIV2USDBOND	CDX_EMDIV2	USD
CDX_EMDIV2USDSENIOR_MODRE	CDX_EMDIV2	USD
CDX_EMDIV3USDBOND	CDX_EMDIV3	USD
CDX_EMDIV3USDSENIOR_MODRE	CDX_EMDIV3	USD
CDX_EMDIV4USDBOND	CDX_EMDIV4	USD
CDX_EMDIV4_1209USDBOND	CDX_EMDIV4_1209	USD
CDX_EMDIV4_1209USDSENIOR_MODRE	CDX_EMDIV4_1209	USD
CDX_EMDIV4_1211USDBOND	CDX_EMDIV4_1211	USD
CDX_EMDIV4_1211USDSENIOR_MODRE	CDX_EMDIV4_1211	USD
CDX_EMDIV4_1213USDBOND	CDX_EMDIV4_1213	USD
CDX_EMDIV4_1213USDSENIOR_MODRE	CDX_EMDIV4_1213	USD
CDX_EMDIV4_1216USDBOND	CDX_EMDIV4_1216	USD
CDX_EMDIV4_1216USDSENIOR_MODRE	CDX_EMDIV4_1216	USD
CDX_EMDIV5USDBOND	CDX_EMDIV5	USD
CDX_ENRGUSDSENIOR_NORE	CDX_ENRG	USD
CDX_ENRG_0309USDSENIOR_NORE	CDX_ENRG_0309	USD
CDX_ENRG_0310USDSENIOR_NORE	CDX_ENRG_0310	USD
CDX_ENRG_0610USDSENIOR_NORE	CDX_ENRG_0610	USD
CDX_ENRG_0611USDSENIOR_NORE	CDX_ENRG_0611	USD
CDX_ENRG_0612USDSENIOR_NORE	CDX_ENRG_0612	USD
CDX_ENRG_0613USDSENIOR_NORE	CDX_ENRG_0613	USD
CDX_ENRG_0909USDSENIOR_NORE	CDX_ENRG_0909	USD
CDX_ENRG_0909EURSENIOR_NORE	CDX_ENRG_0909	EUR
CDX_ENRG_1210USDSENIOR_NORE	CDX_ENRG_1210	USD
CDX_ENRG_1211USDSENIOR_NORE	CDX_ENRG_1211	USD
CDX_ENRG_1212USDSENIOR_NORE	CDX_ENRG_1212	USD
CDX_FINUSDSENIOR_NORE	CDX_FIN	USD
CDX_FIN_0309USDSENIOR_NORE	CDX_FIN_0309	USD
CDX_FIN_0310USDSENIOR_NORE	CDX_FIN_0310	USD
CDX_FIN_0610USDSENIOR_NORE	CDX_FIN_0610	USD
CDX_FIN_0611USDSENIOR_NORE	CDX_FIN_0611	USD

SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	6/4/2008 13:30	250	250	250
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	51	51	56
SENIOR	DERIV	7/22/2008 18:30	51	51	56
SENIOR	DERIV	7/3/2008 13:30	4500	4500	4500
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2008 8:30	1	1	1
SENIOR	DERIV	2/25/2008 8:30	1	1	1
SENIOR	DERIV	7/3/2008 13:30	268	268	268
SENIOR_MMR_L	DERIV	2/25/2008 8:30	9900	9900	9900
SENIOR_MODRE	DERIV	11/1/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	5/21/2004 13:30	800	800	800
SENIOR_MODRE	DERIV	5/21/2004 13:30	425	425	425
SENIOR_MODRE	DERIV	5/21/2004 13:30	63	63	63
SENIOR	DERIV	1/2/2008 13:30	100	100	100
LOAN_NORE	DERIV	7/25/2008 13:30	580	580	580
SENIOR	DERIV	1/5/2006 18:30	100	100	100
SENIOR_NORE	DERIV	5/17/2005 13:30	1	1	1
SENIOR_NORE	DERIV	6/17/2008 18:30	25.16116318	25.39599381	28.3677206
SENIOR_NORE	DERIV	7/18/2008 18:30	127	127	127
SENIOR_NORE	DERIV	7/18/2008 18:30	134	134	134
SENIOR_NORE	DERIV	7/18/2008 18:30	160	160	160
SENIOR_NORE	DERIV	7/18/2008 18:30	170	170	170
SENIOR_NORE	DERIV	7/28/2008 18:30	108	108	108
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	122	122	122
SENIOR_NORE	DERIV	7/18/2008 18:30	180	180	180
SENIOR_NORE	DERIV	7/18/2008 18:30	157	157	157
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	7/30/2008 18:30	72.103	72.103	72.103
BOND	DERIV	7/30/2008 18:30	90.376	90.376	90.376
BOND	DERIV	7/30/2008 18:30	105.415	105.415	105.415
BOND	DERIV	7/30/2008 18:30	151.106	151.106	151.106
BOND	DERIV	7/30/2008 18:30	197.139	197.139	197.139
BOND	DERIV	7/30/2008 18:30	197.106	197.106	197.106
BOND	DERIV	7/30/2008 18:30	210.58	210.58	210.58
BOND	DERIV	7/30/2008 18:30	226.22	226.22	226.22
BOND	DERIV	7/30/2008 18:30	239.679	239.679	239.679
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	6/9/2006 13:30	85	85	85
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	2/15/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
BOND	DERIV	6/16/2006 13:30	1	1	1
SENIOR_NORE	DERIV	6/17/2008 18:30	23.51276076	23.73220674	26.50924454
SENIOR_NORE	DERIV	7/18/2008 18:30	41	41	41
SENIOR_NORE	DERIV	7/18/2008 18:30	46	46	46
SENIOR_NORE	DERIV	7/18/2008 18:30	47	47	47
SENIOR_NORE	DERIV	7/18/2008 18:30	56	56	56
SENIOR_NORE	DERIV	7/28/2008 18:30	52	52	52
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	41	41	41
SENIOR_NORE	DERIV	9/19/2005 18:30	12.73942094	12.73942094	12.73942094
SENIOR_NORE	DERIV	7/18/2008 18:30	53	53	53
SENIOR_NORE	DERIV	7/18/2008 18:30	59	59	59
SENIOR_NORE	DERIV	7/2/2008 18:30	1	1	1
SENIOR_NORE	DERIV	6/17/2008 18:30	18.16895149	18.33852339	20.48441523
SENIOR_NORE	DERIV	7/18/2008 18:30	302	302	302
SENIOR_NORE	DERIV	7/18/2008 18:30	274	274	274
SENIOR_NORE	DERIV	7/18/2008 18:30	266	266	266
SENIOR_NORE	DERIV	7/18/2008 18:30	241	241	241

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
62	68	72	76	78	80	85	91
62	68	72	76	78	80	85	91
4500	4500	4500	4500	4500	4500	4500	4500
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
268	268	268	268	268	268	268	268
9900	9900	9900	9900	9900	9900	9900	9900
1	1	1	1	1	1	1	1
800	800	800	800	800	800	800	800
425	425	425	425	425	425	425	425
63	63	63	63	63	63	63	63
100	100	100	100	100	100	100	100
580	580	580	580	580	580	580	580
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
33.66001219	37.35227365	44	47	47	47	47	47
127	127	127	127	133.2715249	139.5430497	154.6929056	162.2089489
134	134	134	134	134	134	163.2192862	163.2192862
160	160	160	160	160	160	160	160
170	170	170	170	170	170	170	170
108	108	108	103	105.5	108	108	108
1	1	1	1	1	1	1	1
122	122	122	122	122	122	148.6026337	148.6026337
180	180	180	180	180	180	180	180
157	157	157	157	157	157	157	157
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
72.103	72.103	72.103	72.103	72.103	72.103	72.103	72.103
90.376	90.376	90.376	90.376	90.376	90.376	90.376	90.376
105.415	105.415	105.415	105.415	105.415	105.415	105.415	105.415
151.106	151.106	151.106	151.106	151.106	151.106	151.106	151.106
197.139	197.139	197.139	197.139	197.139	197.139	197.139	197.139
197.106	197.106	197.106	197.106	197.106	197.106	197.106	197.106
210.58	210.58	210.58	210.58	210.58	210.58	210.58	210.58
226.22	226.22	226.22	226.22	226.22	226.22	226.22	226.22
239.679	239.679	239.679	239.679	239.679	239.679	239.679	239.679
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
85	85	85	85	85	85	85	85
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
31.45481821	34.90518573	41.11739453	44	44	44	44	44
41	41	41	41	43.0246655	45.049331	49.94022937	52.36666855
46	46	46	46	46	46	56.03050124	56.03050124
47	47	47	47	47	47	47	47
56	56	56	56	56	56	56	56
52	52	52	52	52	52	52	52
1	1	1	1	1	1	1	1
41	41	41	41	41	41	49.94022937	49.94022937
20.2720082	23.90430055	32.5	32.5	32.5	32.5	39.58676718	39.58676718
53	53	53	53	53	53	53	53
59	59	59	59	59	59	59	59
1	1	1	1	1	1	1	1
24.30599589	26.97218898	31.77253213	34	34	34	34	34
302	302	302	302	316.9133898	331.8267796	367.8524212	385.7252171
274	274	274	274	274	274	333.7468987	333.7468987
266	266	266	266	266	266	266	266
241	241	241	241	241	241	241	241

1
1
250
0.999999975
1
96
96
4500
1
1
1
268
9900
1
800
425
63
100
580
100
1
47
163.5668849
172.5823825
160
170
180
1
157.1272437
180
157
0.999999975
72.103
90.376
105.415
151.106
197.139
197.106
210.58
226.22
239.679
1
0.999999975
1
0.999999975
1
0.999999975
85
1
0.999999975
1
0.999999975
1
0.999999975
1
0.999999975
1
44
52.80505732
59.24469846
47
56
52
1
52.80505732
41.85766739
53
59
1
34
388.9543246
352.8923343
266
241

CDX_FIN_0612USDSENIOR_NORE	CDX_FIN_0612	USD
CDX_FIN_0613USDSENIOR_NORE	CDX_FIN_0613	USD
CDX_FIN_0909USDSENIOR_NORE	CDX_FIN_0909	USD
CDX_FIN_1210USDSENIOR_NORE	CDX_FIN_1210	USD
CDX_FIN_1211USDSENIOR_NORE	CDX_FIN_1211	USD
CDX_FIN_1212USDSENIOR_NORE	CDX_FIN_1212	USD
CDX_HB_100_1209_X1USDSENIOR_NORE	CDX_HB_100_1209_X1	USD
CDX_HVOLUSDSENIOR_NORE	CDX_HVOL	USD
CDX_HVOL_0309USDSENIOR_NORE	CDX_HVOL_0309	USD
CDX_HVOL_0309_X1USDSENIOR_NORE	CDX_HVOL_0309_X1	USD
CDX_HVOL_0310USDSENIOR_NORE	CDX_HVOL_0310	USD
CDX_HVOL_0310USDSENIOR_MODRE	CDX_HVOL_0310	USD
CDX_HVOL_0310_OPTUSDSENIOR_NORE	CDX_HVOL_0310_OPT	USD
CDX_HVOL_0310_X1USDSENIOR_NORE	CDX_HVOL_0310_X1	USD
CDX_HVOL_0310_X1USDSENIOR_MODRE	CDX_HVOL_0310_X1	USD
CDX_HVOL_0311USDSENIOR_NORE	CDX_HVOL_0311	USD
CDX_HVOL_0610USDSENIOR_NORE	CDX_HVOL_0610	USD
CDX_HVOL_0610USDSENIOR_MODRE	CDX_HVOL_0610	USD
CDX_HVOL_0611USDSENIOR_NORE	CDX_HVOL_0611	USD
CDX_HVOL_0612USDSENIOR_NORE	CDX_HVOL_0612	USD
CDX_HVOL_0613USDSENIOR_NORE	CDX_HVOL_0613	USD
CDX_HVOL_0909USDSENIOR_NORE	CDX_HVOL_0909	USD
CDX_HVOL_0909_OPTUSDSENIOR_NORE	CDX_HVOL_0909_OPT	USD
CDX_HVOL_0909_X1USDSENIOR_NORE	CDX_HVOL_0909_X1	USD
CDX_HVOL_1210USDSENIOR_MODRE	CDX_HVOL_1210	USD
CDX_HVOL_1210USDSENIOR_NORE	CDX_HVOL_1210	USD
CDX_HVOL_1211USDSENIOR_NORE	CDX_HVOL_1211	USD
CDX_HVOL_1212USDSENIOR_NORE	CDX_HVOL_1212	USD
CDX_HY_100USDSENIOR_NORE	CDX_HY_100	USD
CDX_HY_100_0610USDSENIOR_NORE	CDX_HY_100_0610	USD
CDX_HY_100_0610_X1USDSENIOR_NORE	CDX_HY_100_0610_X1	USD
CDX_HY_100_0610_X1USDDIGITAL_NORE	CDX_HY_100_0610_X1	USD
CDX_HY_100_0610_X2USDSENIOR_NORE	CDX_HY_100_0610_X2	USD
CDX_HY_100_0610_X2USDDIGITAL_NORE	CDX_HY_100_0610_X2	USD
CDX_HY_100_0610_X3USDSENIOR_NORE	CDX_HY_100_0610_X3	USD
CDX_HY_100_0610_X3USDDIGITAL_NORE	CDX_HY_100_0610_X3	USD
CDX_HY_100_0610_X4USDSENIOR_NORE	CDX_HY_100_0610_X4	USD
CDX_HY_100_0610_X4USDDIGITAL_NORE	CDX_HY_100_0610_X4	USD
CDX_HY_100_0610_X5USDSENIOR_NORE	CDX_HY_100_0610_X5	USD
CDX_HY_100_0610_X5USDDIGITAL_NORE	CDX_HY_100_0610_X5	USD
CDX_HY_100_0611USDSENIOR_NORE	CDX_HY_100_0611	USD
CDX_HY_100_0611AUDSENIOR_NORE	CDX_HY_100_0611	AUD
CDX_HY_100_0909USDSENIOR_NORE	CDX_HY_100_0909	USD
CDX_HY_100_0909_X1USDSENIOR_NORE	CDX_HY_100_0909_X1	USD
CDX_HY_100_0909_X2USDSENIOR_NORE	CDX_HY_100_0909_X2	USD
CDX_HY_100_0909_X3USDSENIOR_NORE	CDX_HY_100_0909_X3	USD
CDX_HY_100_0909_X4USDSENIOR_NORE	CDX_HY_100_0909_X4	USD
CDX_HY_100_0909_X5USDSENIOR_NORE	CDX_HY_100_0909_X5	USD
CDX_HY_100_1209USDSENIOR_NORE	CDX_HY_100_1209	USD
CDX_HY_100_1209_X1USDSENIOR_NORE	CDX_HY_100_1209_X1	USD
CDX_HY_100_1209_X2USDSENIOR_NORE	CDX_HY_100_1209_X2	USD
CDX_HY_100_1209_X3USDSENIOR_NORE	CDX_HY_100_1209_X3	USD
CDX_HY_100_1209_X4USDSENIOR_NORE	CDX_HY_100_1209_X4	USD
CDX_HY_100_1210USDSENIOR_NORE	CDX_HY_100_1210	USD
CDX_HY_100_1210_X1USDSENIOR_NORE	CDX_HY_100_1210_X1	USD
CDX_HY_100_1210_X2USDSENIOR_NORE	CDX_HY_100_1210_X2	USD
CDX_HY_100_1210_X2USDDIGITAL_NORE	CDX_HY_100_1210_X2	USD
CDX_HY_100_1210_X3USDSENIOR_NORE	CDX_HY_100_1210_X3	USD
CDX_HY_100_1210_X3USDDIGITAL_NORE	CDX_HY_100_1210_X3	USD
CDX_HY_100_1210_X4USDSENIOR_NORE	CDX_HY_100_1210_X4	USD
CDX_HY_100_S10_0609USDSENIOR_NORE	CDX_HY_100_S10_0609	USD
CDX_HY_100_S10_0611USDSENIOR_NORE	CDX_HY_100_S10_0611	USD
CDX_HY_100_S10_0613USDSENIOR_NORE	CDX_HY_100_S10_0613	USD
CDX_HY_100_S10_0615USDSENIOR_NORE	CDX_HY_100_S10_0615	USD
CDX_HY_100_S10_0618USDSENIOR_NORE	CDX_HY_100_S10_0618	USD
CDX_HY_100_S5_1208_X2USDSENIOR_NORE	CDX_HY_100_S5_1208_X2	USD
CDX_HY_100_S5_1208_X3USDSENIOR_NORE	CDX_HY_100_S5_1208_X3	USD
CDX_HY_100_S5_1208_X4USDSENIOR_NORE	CDX_HY_100_S5_1208_X4	USD
CDX_HY_100_S5_1212_X2USDSENIOR_NORE	CDX_HY_100_S5_1212_X2	USD
CDX_HY_100_S5_1212_X3USDSENIOR_NORE	CDX_HY_100_S5_1212_X3	USD
CDX_HY_100_S5_1212_X4USDSENIOR_NORE	CDX_HY_100_S5_1212_X4	USD
CDX_HY_100_S5_1215_X2USDSENIOR_NORE	CDX_HY_100_S5_1215_X2	USD
CDX_HY_100_S5_1215_X3USDSENIOR_NORE	CDX_HY_100_S5_1215_X3	USD
CDX_HY_100_S5_1215_X4USDSENIOR_NORE	CDX_HY_100_S5_1215_X4	USD

SENIOR_NORE	DERIV	7/28/2008 18:30	360	360	360
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	296	296	296
SENIOR_NORE	DERIV	7/18/2008 18:30	251	251	251
SENIOR_NORE	DERIV	7/18/2008 18:30	318	318	318
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	5/17/2005 13:30	1	1	1
SENIOR_NORE	DERIV	1/13/2004 18:30	47.02552151	47.46441349	53.01848907
SENIOR_NORE	DERIV	7/30/2008 18:30	107.0311715	107.1017812	115.9386476
SENIOR_NORE	DERIV	7/30/2008 18:30	184.0036964	184.061007	199.2387013
SENIOR_NORE	DERIV	7/30/2008 18:30	209.849843	209.9151576	209.994084
SENIOR_MODRE	DERIV	7/30/2008 18:30	218.2438367	218.3117639	218.3938473
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	209.849843	209.9151576	209.994084
SENIOR_MODRE	DERIV	7/30/2008 18:30	220.3423351	220.4109155	220.4937982
SENIOR_NORE	DERIV	3/20/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	312.6428968	312.7399308	312.8569354
SENIOR_MODRE	DERIV	7/30/2008 18:30	312.6428968	312.7399308	312.8569354
SENIOR_NORE	DERIV	7/30/2008 18:30	351.4841572	351.593129	351.7244213
SENIOR_NORE	DERIV	7/30/2008 18:30	350.8195389	350.9283067	351.059355
SENIOR_NORE	DERIV	7/30/2008 18:30	366.8114167	366.9250922	367.0620074
SENIOR_NORE	DERIV	7/30/2008 18:30	150.0745309	150.173514	150.236868
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	173.8636308	173.917798	173.983303
SENIOR_MODRE	DERIV	9/1/2005 8:30	38.48	49.92	60.32
SENIOR_NORE	DERIV	7/30/2008 18:30	306.968185	306.8742428	306.8564723
SENIOR_NORE	DERIV	7/30/2008 18:30	325	330.3298222	334.1165498
SENIOR_NORE	DERIV	7/30/2008 18:30	422	411.7277844	404.5873805
SENIOR_NORE	DERIV	7/30/2008 18:30	426.2439861	426.2439861	426.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	408.5577777	408.5577777	408.5577777
SENIOR_NORE	DERIV	7/30/2008 18:30	388.5577777	388.5577777	388.5577777
DIGITAL_NORE	DERIV	4/18/2006 18:30	267	267	267
SENIOR_NORE	DERIV	7/30/2008 18:30	373.5577777	373.5577777	373.5577777
DIGITAL_NORE	DERIV	4/18/2006 18:30	252	252	252
SENIOR_NORE	DERIV	7/30/2008 18:30	355.5577777	355.5577777	355.5577777
DIGITAL_NORE	DERIV	4/18/2006 18:30	234	234	234
SENIOR_NORE	DERIV	7/30/2008 18:30	348.5577777	348.5577777	348.5577777
DIGITAL_NORE	DERIV	7/30/2008 18:30	348.5577777	348.5577777	348.5577777
SENIOR_NORE	DERIV	7/30/2008 18:30	315.6277777	315.6277777	315.6277777
DIGITAL_NORE	DERIV	7/30/2008 18:30	315.6277777	315.6277777	315.6277777
SENIOR_NORE	DERIV	3/27/2006 18:30	336	336	336
SENIOR_NORE	DERIV	3/8/2006 8:30	323	323	323
SENIOR_NORE	DERIV	7/30/2008 18:30	546.2452491	546.2452491	546.2452491
SENIOR_NORE	DERIV	7/30/2008 18:30	506.0765109	506.0765109	506.0765109
SENIOR_NORE	DERIV	7/30/2008 18:30	465.9077726	465.9077726	465.9077726
SENIOR_NORE	DERIV	7/30/2008 18:30	452.5181932	452.5181932	452.5181932
SENIOR_NORE	DERIV	7/30/2008 18:30	452.5181932	452.5181932	452.5181932
SENIOR_NORE	DERIV	7/30/2008 18:30	418.5181932	418.5181932	418.5181932
SENIOR_NORE	DERIV	7/30/2008 18:30	395.4286546	395.4286546	395.4286546
SENIOR_NORE	DERIV	7/30/2008 18:30	372.5526167	372.5526167	372.5526167
SENIOR_NORE	DERIV	7/30/2008 18:30	336.6045572	336.6045572	336.6045572
SENIOR_NORE	DERIV	7/30/2008 18:30	336.7352774	336.7352774	336.7352774
SENIOR_NORE	DERIV	7/30/2008 18:30	299.6552774	299.6552774	299.6552774
SENIOR_NORE	DERIV	7/30/2008 18:30	448.3944445	448.3944445	448.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	436.3944445	436.3944445	436.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	417.3944445	417.3944445	417.3944445
DIGITAL_NORE	DERIV	4/18/2006 18:30	288	288	288
SENIOR_NORE	DERIV	7/30/2008 18:30	411.3944445	411.3944445	411.3944445
DIGITAL_NORE	DERIV	7/30/2008 18:30	411.3944445	411.3944445	411.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	381.9244445	381.9244445	381.9244445
SENIOR_NORE	DERIV	6/24/2008 18:30	518.666727	518.666727	518.666727
SENIOR_NORE	DERIV	7/30/2008 18:30	632.9220459	632.9220459	632.9220459
SENIOR_NORE	DERIV	7/30/2008 18:30	675.9220459	675.9220459	675.9220459
SENIOR_NORE	DERIV	7/30/2008 18:30	655.9220459	655.9220459	655.9220459
SENIOR_NORE	DERIV	7/30/2008 18:30	635.9220459	635.9220459	635.9220459
SENIOR_NORE	DERIV	7/30/2008 18:30	477.3944445	477.3944445	477.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	467.3944445	467.3944445	467.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	421.3944445	421.3944445	421.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	444.3944445	444.3944445	444.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	434.3944445	434.3944445	434.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	416.3944445	416.3944445	416.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	435.3944445	435.3944445	435.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	430.3944445	430.3944445	430.3944445
SENIOR_NORE	DERIV	7/30/2008 18:30	416.3944445	416.3944445	416.3944445

360	360	360	360	360	360	360	360
1	1	1	1	1	1	1	1
296	296	296	296	279.5	263	263	263
251	251	251	251	251	251	251	251
318	318	318	318	318	318	318	318
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
62.90963642	69.81037147	82.23478906	88	90.75	93.5	103.5	103.5
111.2232289	150.2970495	148.1221395	146.8687104	159.6510412	172.4333719	171.2666452	183.2541458
208.24477	211.5457766	213.2700287	214.3035672	214.9023135	215.5010598	216.3953089	217.3576288
210.1097823	230.1951214	240.4706961	225.8610208	217.3714741	208.8819274	196.1198626	181.9880796
218.5141736	239.4029262	250.0895239	234.8954616	226.066333	217.2372044	203.9646571	189.2676028
1.00E-06	55	75	92.75	92.75	92.75	116.75	116.75
210.1097823	230.1951214	240.4706961	225.8610208	217.3714741	208.8819274	196.1198626	181.9880796
220.6152714	241.7048774	252.4942309	237.1540719	228.2400478	219.3260237	205.9258557	191.0874836
1	1	1	1	1	1	1	1
313.0277341	324.3398088	330.1604727	310.2905007	298.7258608	287.1612208	269.7951089	250.8051427
313.0277341	324.3398088	330.1604727	310.2905007	298.7258608	287.1612208	269.7951089	250.8051427
351.6352782	351.6822719	342.0151756	336.1568599	316.7831426	297.4094252	267.796501	234.5532685
334.4891658	326.3102028	322.1571378	312.2057569	306.4944888	300.7832207	287.6556567	273.4847907
354.0286472	342.9431027	336.8856027	333.221989	326.4827421	319.7434951	310.4499257	300.59024
169.9273721	160.3373189	156.2212398	153.953543	166.6655733	179.3776035	172.307533	170.3808324
1.00E-06	45	92	92	92	92	116.5	116.5
196.8374409	205.1176768	209.3916518	211.9619746	213.4387369	214.9154991	217.1038316	219.4490264
77.22	35.62	113.88	117.52	117.52	117.52	153.92	149.24
306.9459245	307.0479713	312.9693995	316.5146908	298.4074753	280.3002598	252.5602033	221.3032985
336.456953	343.8369753	347.6567212	334.5164472	326.935324	319.3542007	290.9048212	258.9495212
400.5077429	349.9605578	362.7665583	370.3754936	353.6092239	336.8429541	334.5835754	332.2653029
426.2439861	426.2439861	426.2439861	426.2439861	426.2439861	426.2439861	426.2439861	426.2439861
408.5577777	408.5577777	408.5577777	408.5577777	408.5577777	408.5577777	408.5577777	408.5577777
388.5577777	388.5577777	388.5577777	388.5577777	388.5577777	388.5577777	388.5577777	388.5577777
267	267	267	267	267	267	267	267
373.5577777	373.5577777	373.5577777	373.5577777	373.5577777	373.5577777	373.5577777	373.5577777
252	252	252	252	252	252	252	252
355.5577777	355.5577777	355.5577777	355.5577777	355.5577777	355.5577777	355.5577777	355.5577777
234	234	234	234	234	234	234	234
348.5577777	348.5577777	348.5577777	348.5577777	348.5577777	348.5577777	348.5577777	348.5577777
348.5577777	348.5577777	348.5577777	348.5577777	348.5577777	348.5577777	348.5577777	348.5577777
315.6277777	315.6277777	315.6277777	315.6277777	315.6277777	315.6277777	315.6277777	315.6277777
315.6277777	315.6277777	315.6277777	315.6277777	315.6277777	315.6277777	315.6277777	315.6277777
336	336	336	336	336	336	336	336
323	323	323	323	323	323	323	323
546.2452491	546.2452491	546.2452491	573.04874	559.6469946	546.2452491	546.2452491	546.2452491
506.0765109	506.0765109	506.0765109	519.5500938	512.8133024	506.0765109	506.0765109	506.0765109
465.9077726	465.9077726	465.9077726	465.8399905	465.8738816	465.9077726	465.9077726	465.9077726
452.5181932	452.5181932	452.5181932	452.5181932	452.5181932	452.5181932	452.5181932	452.5181932
452.5181932	452.5181932	452.5181932	452.5181932	452.5181932	452.5181932	452.5181932	452.5181932
418.5181932	418.5181932	418.5181932	418.5181932	418.5181932	418.5181932	418.5181932	418.5181932
395.4286546	395.4286546	395.4286546	370.918614	383.1736343	395.4286546	395.4286546	395.4286546
372.5526167	372.5526167	372.5526167	356.2125897	364.3826032	372.5526167	372.5526167	372.5526167
336.6045572	336.6045572	336.6045572	320.2645302	328.4345437	336.6045572	336.6045572	336.6045572
336.7352774	336.7352774	336.7352774	336.7352774	336.7352774	336.7352774	336.7352774	336.7352774
299.6552774	299.6552774	299.6552774	299.6552774	299.6552774	299.6552774	299.6552774	299.6552774
448.3944445	448.3944445	448.3944445	448.3944445	448.3944445	448.3944445	448.3944445	448.3944445
436.3944445	436.3944445	436.3944445	436.3944445	436.3944445	436.3944445	436.3944445	436.3944445
417.3944445	417.3944445	417.3944445	417.3944445	417.3944445	417.3944445	417.3944445	417.3944445
288	288	288	288	288	288	288	288
411.3944445	411.3944445	411.3944445	411.3944445	411.3944445	411.3944445	411.3944445	411.3944445
411.3944445	411.3944445	411.3944445	411.3944445	411.3944445	411.3944445	411.3944445	411.3944445
381.9244445	381.9244445	381.9244445	381.9244445	381.9244445	381.9244445	381.9244445	381.9244445
518.666727	518.666727	518.666727	518.666727	518.666727	518.666727	518.666727	518.666727
632.9220459	632.9220459	632.9220459	632.9220459	632.9220459	632.9220459	632.9220459	632.9220459
675.9220459	675.9220459	675.9220459	675.9220459	675.9220459	675.9220459	675.9220459	675.9220459
655.9220459	655.9220459	655.9220459	655.9220459	655.9220459	655.9220459	655.9220459	655.9220459
635.9220459	635.9220459	635.9220459	635.9220459	635.9220459	635.9220459	635.9220459	635.9220459
477.3944445	477.3944445	477.3944445	477.3944445	477.3944445	477.3944445	477.3944445	477.3944445
467.3944445	467.3944445	467.3944445	467.3944445	467.3944445	467.3944445	467.3944445	467.3944445
421.3944445	421.3944445	421.3944445	421.3944445	421.3944445	421.3944445	421.3944445	421.3944445
444.3944445	444.3944445	444.3944445	444.3944445	444.3944445	444.3944445	444.3944445	444.3944445
434.3944445	434.3944445	434.3944445	434.3944445	434.3944445	434.3944445	434.3944445	434.3944445
416.3944445	416.3944445	416.3944445	416.3944445	416.3944445	416.3944445	416.3944445	416.3944445
435.3944445	435.3944445	435.3944445	435.3944445	435.3944445	435.3944445	435.3944445	435.3944445
430.3944445	430.3944445	430.3944445	430.3944445	430.3944445	430.3944445	430.3944445	430.3944445
416.3944445	416.3944445	416.3944445	416.3944445	416.3944445	416.3944445	416.3944445	416.3944445

360
1
263
251
318
0.999999975
1
103.5
184.4499221
217.6018018
178.0606466
185.1830724
119.4553431
178.0606466
186.9636789
1
245.7523595
245.7523595
225.2718338
269.8295069
298.1408207
169.9090983
118.4893969
220.0486264
149.24
212.5112557
250.1574223
331.7184763
426.2439861
408.5577777
388.5577777
267
373.5577777
252
355.5577777
234
348.5577777
348.5577777
315.6277777
315.6277777
336
323
546.2452491
506.0765109
465.9077726
452.5181932
452.5181932
418.5181932
395.4286546
372.5526167
336.6045572
336.7352774
299.6552774
448.3944445
436.3944445
417.3944445
288
411.3944445
411.3944445
381.9244445
518.666727
632.9220459
675.9220459
655.9220459
635.9220459
477.3944445
467.3944445
421.3944445
444.3944445
434.3944445
416.3944445
435.3944445
430.3944445
416.3944445

CDX_HY_100_S6_0609USDSENIOR_NORE	CDX_HY_100_S6_0609	USD
CDX_HY_100_S6_0609_X1USDSENIOR_NORE	CDX_HY_100_S6_0609_X1	USD
CDX_HY_100_S6_0609_X2USDSENIOR_NORE	CDX_HY_100_S6_0609_X2	USD
CDX_HY_100_S6_0611USDSENIOR_NORE	CDX_HY_100_S6_0611	USD
CDX_HY_100_S6_0611_X1USDSENIOR_NORE	CDX_HY_100_S6_0611_X1	USD
CDX_HY_100_S6_0611_X2USDSENIOR_NORE	CDX_HY_100_S6_0611_X2	USD
CDX_HY_100_S6_0611_X2USDDIGITAL_NORE	CDX_HY_100_S6_0611_X2	USD
CDX_HY_100_S6_0613USDSENIOR_NORE	CDX_HY_100_S6_0613	USD
CDX_HY_100_S6_0613_X1USDSENIOR_NORE	CDX_HY_100_S6_0613_X1	USD
CDX_HY_100_S6_0613_X2USDSENIOR_NORE	CDX_HY_100_S6_0613_X2	USD
CDX_HY_100_S6_0616USDSENIOR_NORE	CDX_HY_100_S6_0616	USD
CDX_HY_100_S6_0616_X1USDSENIOR_NORE	CDX_HY_100_S6_0616_X1	USD
CDX_HY_100_S6_0616_X2USDSENIOR_NORE	CDX_HY_100_S6_0616_X2	USD
CDX_HY_100_S6_1211USDSENIOR_NORE	CDX_HY_100_S6_1211	USD
CDX_HY_100_S7_1207USDSENIOR_NORE	CDX_HY_100_S7_1207	USD
CDX_HY_100_S7_1209USDSENIOR_NORE	CDX_HY_100_S7_1209	USD
CDX_HY_100_S7_1209_X1USDSENIOR_NORE	CDX_HY_100_S7_1209_X1	USD
CDX_HY_100_S7_1211USDSENIOR_NORE	CDX_HY_100_S7_1211	USD
CDX_HY_100_S7_1211USDDIGITAL_NORE	CDX_HY_100_S7_1211	USD
CDX_HY_100_S7_1211_X1USDSENIOR_NORE	CDX_HY_100_S7_1211_X1	USD
CDX_HY_100_S7_1211_X1USDDIGITAL_NORE	CDX_HY_100_S7_1211_X1	USD
CDX_HY_100_S7_1213USDSENIOR_NORE	CDX_HY_100_S7_1213	USD
CDX_HY_100_S7_1213_X1USDSENIOR_NORE	CDX_HY_100_S7_1213_X1	USD
CDX_HY_100_S7_1216USDSENIOR_NORE	CDX_HY_100_S7_1216	USD
CDX_HY_100_S7_1216_X1USDSENIOR_NORE	CDX_HY_100_S7_1216_X1	USD
CDX_HY_100_S8_0608USDSENIOR_NORE	CDX_HY_100_S8_0608	USD
CDX_HY_100_S8_0608_X1USDSENIOR_NORE	CDX_HY_100_S8_0608_X1	USD
CDX_HY_100_S8_0610USDSENIOR_NORE	CDX_HY_100_S8_0610	USD
CDX_HY_100_S8_0610_X1USDSENIOR_NORE	CDX_HY_100_S8_0610_X1	USD
CDX_HY_100_S8_0612USDSENIOR_NORE	CDX_HY_100_S8_0612	USD
CDX_HY_100_S8_0612_X1USDSENIOR_NORE	CDX_HY_100_S8_0612_X1	USD
CDX_HY_100_S8_0614USDSENIOR_NORE	CDX_HY_100_S8_0614	USD
CDX_HY_100_S8_0614_X1USDSENIOR_NORE	CDX_HY_100_S8_0614_X1	USD
CDX_HY_100_S8_0617USDSENIOR_NORE	CDX_HY_100_S8_0617	USD
CDX_HY_100_S8_0617_X1USDSENIOR_NORE	CDX_HY_100_S8_0617_X1	USD
CDX_HY_100_S9_1208USDSENIOR_NORE	CDX_HY_100_S9_1208	USD
CDX_HY_100_S9_1208_X1USDSENIOR_NORE	CDX_HY_100_S9_1208_X1	USD
CDX_HY_100_S9_1210USDSENIOR_NORE	CDX_HY_100_S9_1210	USD
CDX_HY_100_S9_1210_X1USDSENIOR_NORE	CDX_HY_100_S9_1210_X1	USD
CDX_HY_100_S9_1212USDSENIOR_NORE	CDX_HY_100_S9_1212	USD
CDX_HY_100_S9_1212_X1USDSENIOR_NORE	CDX_HY_100_S9_1212_X1	USD
CDX_HY_100_S9_1214USDSENIOR_NORE	CDX_HY_100_S9_1214	USD
CDX_HY_100_S9_1214_X1USDSENIOR_NORE	CDX_HY_100_S9_1214_X1	USD
CDX_HY_100_S9_1217USDSENIOR_NORE	CDX_HY_100_S9_1217	USD
CDX_HY_100_S9_1217_X1USDSENIOR_NORE	CDX_HY_100_S9_1217_X1	USD
CDX_HY_100_X1USDSENIOR_NORE	CDX_HY_100_X1	USD
CDX_HY_100_X2USDSENIOR_NORE	CDX_HY_100_X2	USD
CDX_HY_100_X3USDSENIOR_NORE	CDX_HY_100_X3	USD
CDX_HY_100_X4USDSENIOR_NORE	CDX_HY_100_X4	USD
CDX_HY_100_X5USDSENIOR_NORE	CDX_HY_100_X5	USD
CDX_HY_100_X6USDSENIOR_NORE	CDX_HY_100_X6	USD
CDX_HY_BUSDSENIOR_NORE	CDX_HY_B	USD
CDX_HY_BUSDSENIOR_MODRE	CDX_HY_B	USD
CDX_HY_B_0610USDSENIOR_NORE	CDX_HY_B_0610	USD
CDX_HY_B_0610USDSENIOR_MODRE	CDX_HY_B_0610	USD
CDX_HY_B_0909USDSENIOR_NORE	CDX_HY_B_0909	USD
CDX_HY_B_0909_X1USDSENIOR_NORE	CDX_HY_B_0909_X1	USD
CDX_HY_B_0909_X2USDSENIOR_NORE	CDX_HY_B_0909_X2	USD
CDX_HY_B_1209USDSENIOR_NORE	CDX_HY_B_1209	USD
CDX_HY_B_1209_X1USDSENIOR_NORE	CDX_HY_B_1209_X1	USD
CDX_HY_B_1209_X2USDSENIOR_NORE	CDX_HY_B_1209_X2	USD
CDX_HY_B_1210USDSENIOR_NORE	CDX_HY_B_1210	USD
CDX_HY_B_S10_0613USDSENIOR_NORE	CDX_HY_B_S10_0613	USD
CDX_HY_B_S6_0611USDSENIOR_NORE	CDX_HY_B_S6_0611	USD
CDX_HY_B_S7_1211USDSENIOR_NORE	CDX_HY_B_S7_1211	USD
CDX_HY_B_S8_0612USDSENIOR_NORE	CDX_HY_B_S8_0612	USD
CDX_HY_B_S8_0612_X1USDSENIOR_NORE	CDX_HY_B_S8_0612_X1	USD
CDX_HY_B_S9_1212USDSENIOR_NORE	CDX_HY_B_S9_1212	USD
CDX_HY_B_S9_1212_X1USDSENIOR_NORE	CDX_HY_B_S9_1212_X1	USD
CDX_HY_B_X1USDSENIOR_NORE	CDX_HY_B_X1	USD
CDX_HY_B_X2USDSENIOR_NORE	CDX_HY_B_X2	USD
CDX_HY_B_X3USDSENIOR_NORE	CDX_HY_B_X3	USD
CDX_HY_BBUSDSENIOR_NORE	CDX_HY_BB	USD
CDX_HY_BB_0610USDSENIOR_NORE	CDX_HY_BB_0610	USD

SENIOR_NORE	DERIV	7/30/2008 18:30	530.8170555	530.8170555	530.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	507.8170555	507.8170555	507.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	470.8170555	470.8170555	470.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	517.8170555	517.8170555	517.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	491.8170555	491.8170555	491.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	470.8170555	470.8170555	470.8170555
DIGITAL_NORE	DERIV	7/30/2008 18:30	470.8170555	470.8170555	470.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	506.8170555	506.8170555	506.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	486.8170555	486.8170555	486.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	475.8170555	475.8170555	475.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	500.8170555	500.8170555	500.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	483.8170555	483.8170555	483.8170555
SENIOR_NORE	DERIV	7/30/2008 18:30	475.8170555	475.8170555	475.8170555
SENIOR_NORE	DERIV	9/6/2006 13:30	1	1	1
SENIOR_NORE	DERIV	1/22/2008 18:30	536	536	536
SENIOR_NORE	DERIV	7/30/2008 18:30	463.9441327	463.9441327	463.9441327
SENIOR_NORE	DERIV	7/30/2008 18:30	430.0741327	430.0741327	430.0741327
SENIOR_NORE	DERIV	7/30/2008 18:30	529.2341327	529.2341327	529.2341327
DIGITAL_NORE	DERIV	7/30/2008 18:30	529.2341327	529.2341327	529.2341327
SENIOR_NORE	DERIV	7/30/2008 18:30	510.0741327	510.0741327	510.0741327
DIGITAL_NORE	DERIV	7/30/2008 18:30	510.0741327	510.0741327	510.0741327
SENIOR_NORE	DERIV	7/30/2008 18:30	544.7141327	544.7141327	544.7141327
SENIOR_NORE	DERIV	7/30/2008 18:30	530.0741327	530.0741327	530.0741327
SENIOR_NORE	DERIV	7/30/2008 18:30	522.2541327	522.2541327	522.2541327
SENIOR_NORE	DERIV	7/30/2008 18:30	510.0741327	510.0741327	510.0741327
SENIOR_NORE	DERIV	7/30/2008 18:30	620.5635077	620.5635077	620.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	520.5635077	520.5635077	520.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	528.5635077	528.5635077	528.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	498.5635077	498.5635077	498.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	589.5635077	589.5635077	589.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	570.5635077	570.5635077	570.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	595.5835077	595.5835077	595.5835077
SENIOR_NORE	DERIV	7/30/2008 18:30	580.5635077	580.5635077	580.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	544.5635077	544.5635077	544.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	535.5635077	535.5635077	535.5635077
SENIOR_NORE	DERIV	7/30/2008 18:30	648.5689815	648.5689815	648.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	598.5689815	598.5689815	598.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	625.5689815	625.5689815	625.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	605.5689815	605.5689815	605.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	665.2189815	665.2189815	665.2189815
SENIOR_NORE	DERIV	7/30/2008 18:30	648.5689815	648.5689815	648.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	663.0889815	663.0889815	663.0889815
SENIOR_NORE	DERIV	7/30/2008 18:30	648.5689815	648.5689815	648.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	618.5689815	618.5689815	618.5689815
SENIOR_NORE	DERIV	7/30/2008 18:30	618.5689815	618.5689815	618.5689815
SENIOR_NORE	DERIV	6/20/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	416.2439861	416.2439861	416.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	406.2439861	406.2439861	406.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	396.2439861	396.2439861	396.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	386.2439861	386.2439861	386.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	345.2439861	345.2439861	345.2439861
SENIOR_NORE	DERIV	7/30/2008 18:30	467.561099	467.561099	467.561099
SENIOR_MODRE	DERIV	9/7/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	255.5946209	255.5946209	255.5946209
SENIOR_MODRE	DERIV	9/7/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	447.7343899	447.7343899	447.7343899
SENIOR_NORE	DERIV	7/30/2008 18:30	397.7343899	397.7343899	397.7343899
SENIOR_NORE	DERIV	7/30/2008 18:30	320.7343899	320.7343899	320.7343899
SENIOR_NORE	DERIV	7/30/2008 18:30	441.4403311	441.4403311	441.4403311
SENIOR_NORE	DERIV	7/30/2008 18:30	396.4403311	396.4403311	396.4403311
SENIOR_NORE	DERIV	7/30/2008 18:30	324.4403311	324.4403311	324.4403311
SENIOR_NORE	DERIV	7/30/2008 18:30	328.4969047	328.4969047	328.4969047
SENIOR_NORE	DERIV	7/30/2008 18:30	680.7213181	680.7213181	680.7213181
SENIOR_NORE	DERIV	7/30/2008 18:30	471.1232199	471.1232199	471.1232199
SENIOR_NORE	DERIV	7/30/2008 18:30	469.8708181	469.8708181	469.8708181
SENIOR_NORE	DERIV	7/30/2008 18:30	560.0064269	560.0064269	560.0064269
SENIOR_NORE	DERIV	7/30/2008 18:30	531.0064269	531.0064269	531.0064269
SENIOR_NORE	DERIV	7/30/2008 18:30	657.8323225	657.8323225	657.8323225
SENIOR_NORE	DERIV	7/30/2008 18:30	620.0623225	620.0623225	620.0623225
SENIOR_NORE	DERIV	7/30/2008 18:30	367.1864066	367.1864066	367.1864066
SENIOR_NORE	DERIV	7/30/2008 18:30	290.1787389	290.1787389	290.1787389
SENIOR_NORE	DERIV	7/30/2008 18:30	203.1787389	203.1787389	203.1787389
SENIOR_NORE	DERIV	7/30/2008 18:30	270.1408767	270.1408767	270.1408767
SENIOR_NORE	DERIV	7/30/2008 18:30	324.4140823	324.4140823	324.4140823

530.8170555	530.8170555	530.8170555	530.8170555	530.8170555	530.8170555	530.8170555	530.8170555
507.8170555	507.8170555	507.8170555	507.8170555	507.8170555	507.8170555	507.8170555	507.8170555
470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555
517.8170555	517.8170555	517.8170555	517.8170555	517.8170555	517.8170555	517.8170555	517.8170555
491.8170555	491.8170555	491.8170555	491.8170555	491.8170555	491.8170555	491.8170555	491.8170555
470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555
470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555	470.8170555
506.8170555	506.8170555	506.8170555	506.8170555	506.8170555	506.8170555	506.8170555	506.8170555
486.8170555	486.8170555	486.8170555	486.8170555	486.8170555	486.8170555	486.8170555	486.8170555
475.8170555	475.8170555	475.8170555	475.8170555	475.8170555	475.8170555	475.8170555	475.8170555
500.8170555	500.8170555	500.8170555	500.8170555	500.8170555	500.8170555	500.8170555	500.8170555
483.8170555	483.8170555	483.8170555	483.8170555	483.8170555	483.8170555	483.8170555	483.8170555
475.8170555	475.8170555	475.8170555	475.8170555	475.8170555	475.8170555	475.8170555	475.8170555
1	1	1	1	1	1	1	1
536	536	536	536	536	536	536	536
463.9441327	463.9441327	463.9441327	463.9441327	463.9441327	463.9441327	463.9441327	463.9441327
430.0741327	430.0741327	430.0741327	430.0741327	430.0741327	430.0741327	430.0741327	430.0741327
529.2341327	529.2341327	529.2341327	529.2341327	529.2341327	529.2341327	529.2341327	529.2341327
529.2341327	529.2341327	529.2341327	529.2341327	529.2341327	529.2341327	529.2341327	529.2341327
510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327
510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327
544.7141327	544.7141327	544.7141327	544.7141327	544.7141327	544.7141327	544.7141327	544.7141327
530.0741327	530.0741327	530.0741327	530.0741327	530.0741327	530.0741327	530.0741327	530.0741327
522.2541327	522.2541327	522.2541327	522.2541327	522.2541327	522.2541327	522.2541327	522.2541327
510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327	510.0741327
620.5635077	620.5635077	620.5635077	620.5635077	620.5635077	620.5635077	620.5635077	620.5635077
520.5635077	520.5635077	520.5635077	520.5635077	520.5635077	520.5635077	520.5635077	520.5635077
528.5635077	528.5635077	528.5635077	528.5635077	528.5635077	528.5635077	528.5635077	528.5635077
498.5635077	498.5635077	498.5635077	498.5635077	498.5635077	498.5635077	498.5635077	498.5635077
589.5635077	589.5635077	589.5635077	589.5635077	589.5635077	589.5635077	589.5635077	589.5635077
570.5635077	570.5635077	570.5635077	570.5635077	570.5635077	570.5635077	570.5635077	570.5635077
595.5835077	595.5835077	595.5835077	595.5835077	595.5835077	595.5835077	595.5835077	595.5835077
580.5635077	580.5635077	580.5635077	580.5635077	580.5635077	580.5635077	580.5635077	580.5635077
544.5635077	544.5635077	544.5635077	544.5635077	544.5635077	544.5635077	544.5635077	544.5635077
535.5635077	535.5635077	535.5635077	535.5635077	535.5635077	535.5635077	535.5635077	535.5635077
648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815
598.5689815	598.5689815	598.5689815	598.5689815	598.5689815	598.5689815	598.5689815	598.5689815
625.5689815	625.5689815	625.5689815	625.5689815	625.5689815	625.5689815	625.5689815	625.5689815
605.5689815	605.5689815	605.5689815	605.5689815	605.5689815	605.5689815	605.5689815	605.5689815
665.2189815	665.2189815	665.2189815	665.2189815	665.2189815	665.2189815	665.2189815	665.2189815
648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815
663.0889815	663.0889815	663.0889815	663.0889815	663.0889815	663.0889815	663.0889815	663.0889815
648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815	648.5689815
618.5689815	618.5689815	618.5689815	618.5689815	618.5689815	618.5689815	618.5689815	618.5689815
618.5689815	618.5689815	618.5689815	618.5689815	618.5689815	618.5689815	618.5689815	618.5689815
1	1	1	1	1	1	1	1
416.2439861	416.2439861	416.2439861	416.2439861	416.2439861	416.2439861	416.2439861	416.2439861
406.2439861	406.2439861	406.2439861	406.2439861	406.2439861	406.2439861	406.2439861	406.2439861
396.2439861	396.2439861	396.2439861	396.2439861	396.2439861	396.2439861	396.2439861	396.2439861
386.2439861	386.2439861	386.2439861	386.2439861	386.2439861	386.2439861	386.2439861	386.2439861
345.2439861	345.2439861	345.2439861	345.2439861	345.2439861	345.2439861	345.2439861	345.2439861
467.561099	467.561099	467.561099	460.6884447	464.1247719	467.561099	467.561099	467.561099
1	1	1	1	1	1	1	1
255.5946209	255.5946209	255.5946209	255.5946209	255.5946209	255.5946209	255.5946209	255.5946209
1	1	1	1	1	1	1	1
447.7343899	447.7343899	447.7343899	447.7343899	447.7343899	447.7343899	447.7343899	447.7343899
397.7343899	397.7343899	397.7343899	397.7343899	397.7343899	397.7343899	397.7343899	397.7343899
320.7343899	320.7343899	320.7343899	320.7343899	320.7343899	320.7343899	320.7343899	320.7343899
441.4403311	441.4403311	441.4403311	441.4403311	441.4403311	441.4403311	441.4403311	441.4403311
396.4403311	396.4403311	396.4403311	396.4403311	396.4403311	396.4403311	396.4403311	396.4403311
324.4403311	324.4403311	324.4403311	324.4403311	324.4403311	324.4403311	324.4403311	324.4403311
328.4969047	328.4969047	328.4969047	328.4969047	328.4969047	328.4969047	328.4969047	328.4969047
680.7213181	680.7213181	680.7213181	680.7213181	680.7213181	680.7213181	680.7213181	680.7213181
471.1232199	471.1232199	471.1232199	471.1232199	471.1232199	471.1232199	471.1232199	471.1232199
469.8708181	469.8708181	469.8708181	469.8708181	469.8708181	469.8708181	469.8708181	469.8708181
560.0064269	560.0064269	560.0064269	560.0064269	560.0064269	560.0064269	560.0064269	560.0064269
531.0064269	531.0064269	531.0064269	531.0064269	531.0064269	531.0064269	531.0064269	531.0064269
657.8323225	657.8323225	657.8323225	657.8323225	657.8323225	657.8323225	657.8323225	657.8323225
620.0623225	620.0623225	620.0623225	620.0623225	620.0623225	620.0623225	620.0623225	620.0623225
367.1864066	367.1864066	367.1864066	365.8118757	366.4991412	367.1864066	367.1864066	367.1864066
290.1787389	290.1787389	290.1787389	290.1787389	290.1787389	290.1787389	290.1787389	290.1787389
203.1787389	203.1787389	203.1787389	203.1787389	203.1787389	203.1787389	203.1787389	203.1787389
270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767
324.4140823	324.4140823	324.4140823	324.4140823	324.4140823	324.4140823	324.4140823	324.4140823

530.8170555
507.8170555
470.8170555
517.8170555
491.8170555
470.8170555
470.8170555
506.8170555
486.8170555
475.8170555
500.8170555
483.8170555
475.8170555
1
536
463.9441327
430.0741327
529.2341327
529.2341327
510.0741327
510.0741327
544.7141327
530.0741327
522.2541327
510.0741327
620.5635077
520.5635077
528.5635077
498.5635077
589.5635077
570.5635077
595.5835077
580.5635077
544.5635077
535.5635077
648.5689815
598.5689815
625.5689815
605.5689815
665.2189815
648.5689815
663.0889815
648.5689815
618.5689815
618.5689815
1
416.2439861
406.2439861
396.2439861
386.2439861
345.2439861
467.561099
1
255.5946209
1
447.7343899
397.7343899
320.7343899
441.4403311
396.4403311
324.4403311
328.4969047
680.7213181
471.1232199
469.8708181
560.0064269
531.0064269
657.8323225
620.0623225
367.1864066
290.1787389
203.1787389
270.1408767
324.4140823

CDX_HY_BB_0610_X1USDSENIOR_NORE	CDX_HY_BB_0610_X1	USD
CDX_HY_BB_0610_X2USDSENIOR_NORE	CDX_HY_BB_0610_X2	USD
CDX_HY_BB_0909USDSENIOR_NORE	CDX_HY_BB_0909	USD
CDX_HY_BB_0909_X1USDSENIOR_NORE	CDX_HY_BB_0909_X1	USD
CDX_HY_BB_1209USDSENIOR_NORE	CDX_HY_BB_1209	USD
CDX_HY_BB_1209_X1USDSENIOR_NORE	CDX_HY_BB_1209_X1	USD
CDX_HY_BB_1210USDSENIOR_NORE	CDX_HY_BB_1210	USD
CDX_HY_BB_1210_X1USDSENIOR_NORE	CDX_HY_BB_1210_X1	USD
CDX_HY_BB_S10_0613USDSENIOR_NORE	CDX_HY_BB_S10_0613	USD
CDX_HY_BB_S6_0611USDSENIOR_NORE	CDX_HY_BB_S6_0611	USD
CDX_HY_BB_S6_0611_X1USDSENIOR_NORE	CDX_HY_BB_S6_0611_X1	USD
CDX_HY_BB_S7_1211USDSENIOR_NORE	CDX_HY_BB_S7_1211	USD
CDX_HY_BB_S7_1211_X1USDSENIOR_NORE	CDX_HY_BB_S7_1211_X1	USD
CDX_HY_BB_S8_0612USDSENIOR_NORE	CDX_HY_BB_S8_0612	USD
CDX_HY_BB_S9_1212USDSENIOR_NORE	CDX_HY_BB_S9_1212	USD
CDX_HY_BB_X1USDSENIOR_NORE	CDX_HY_BB_X1	USD
CDX_HY_HB_0610USDSENIOR_NORE	CDX_HY_HB_0610	USD
CDX_HY_HB_0610_X1USDSENIOR_NORE	CDX_HY_HB_0610_X1	USD
CDX_HY_HB_0610_X2USDSENIOR_NORE	CDX_HY_HB_0610_X2	USD
CDX_HY_HB_0610_X3USDSENIOR_NORE	CDX_HY_HB_0610_X3	USD
CDX_HY_HB_0610_X4USDSENIOR_NORE	CDX_HY_HB_0610_X4	USD
CDX_HY_HB_1209USDSENIOR_NORE	CDX_HY_HB_1209	USD
CDX_HY_HB_1209_X1USDSENIOR_NORE	CDX_HY_HB_1209_X1	USD
CDX_HY_HB_1209_X2USDSENIOR_NORE	CDX_HY_HB_1209_X2	USD
CDX_HY_HB_1209_X3USDSENIOR_NORE	CDX_HY_HB_1209_X3	USD
CDX_HY_HB_1210USDSENIOR_NORE	CDX_HY_HB_1210	USD
CDX_HY_HB_1210_X1USDSENIOR_NORE	CDX_HY_HB_1210_X1	USD
CDX_HY_HB_1210_X2USDSENIOR_NORE	CDX_HY_HB_1210_X2	USD
CDX_HY_HB_1210_X3USDSENIOR_NORE	CDX_HY_HB_1210_X3	USD
CDX_HY_HB_1210_X4USDSENIOR_NORE	CDX_HY_HB_1210_X4	USD
CDX_HY_HB_S10_0613USDSENIOR_NORE	CDX_HY_HB_S10_0613	USD
CDX_HY_HB_S6_0611USDSENIOR_NORE	CDX_HY_HB_S6_0611	USD
CDX_HY_HB_S6_0611_X1USDSENIOR_NORE	CDX_HY_HB_S6_0611_X1	USD
CDX_HY_HB_S7_1211USDSENIOR_NORE	CDX_HY_HB_S7_1211	USD
CDX_HY_HB_S7_1211_X1USDSENIOR_NORE	CDX_HY_HB_S7_1211_X1	USD
CDX_HY_HB_S8_0612USDSENIOR_NORE	CDX_HY_HB_S8_0612	USD
CDX_HY_HB_S8_0612_X1USDSENIOR_NORE	CDX_HY_HB_S8_0612_X1	USD
CDX_HY_HB_S9_1212USDSENIOR_NORE	CDX_HY_HB_S9_1212	USD
CDX_HY_HB_S9_1212_X1USDSENIOR_NORE	CDX_HY_HB_S9_1212_X1	USD
CDX_HY_S5_100_1208_X2USDSENIOR_NORE	CDX_HY_S5_100_1208_X2	USD
CDX_HY_S5_100_1212_X2USDSENIOR_NORE	CDX_HY_S5_100_1212_X2	USD
CDX_HY_S5_100_1215_X2USDSENIOR_NORE	CDX_HY_S5_100_1215_X2	USD
CDX_HY10_00_05_5YUSDSENIOR_NORE	CDX_HY10_00_05_5Y	USD
CDX_HY10_00_05_5Y_POUSDSENIOR_NORE	CDX_HY10_00_05_5Y_PO	USD
CDX_HY10_00_05_5Y_RUNUSDSENIOR_NORE	CDX_HY10_00_05_5Y_RUN	USD
CDX_HY10_00_05_7Y_IOUSDSENIOR_NORE	CDX_HY10_00_05_7Y_IO	USD
CDX_HY10_00_05_7Y_POUSDSENIOR_NORE	CDX_HY10_00_05_7Y_PO	USD
CDX_HY10_00_05_7Y_RUNUSDSENIOR_NORE	CDX_HY10_00_05_7Y_RUN	USD
CDX_HY10_00_10_3YUSDSENIOR_NORE	CDX_HY10_00_10_3Y	USD
CDX_HY10_00_10_3Y_RUNUSDSENIOR_NORE	CDX_HY10_00_10_3Y_RUN	USD
CDX_HY10_00_10_5YUSDSENIOR_NORE	CDX_HY10_00_10_5Y	USD
CDX_HY10_00_10_5Y_RUNUSDSENIOR_NORE	CDX_HY10_00_10_5Y_RUN	USD
CDX_HY10_00_10_7YUSDSENIOR_NORE	CDX_HY10_00_10_7Y	USD
CDX_HY10_00_10_7Y_IOUSDSENIOR_NORE	CDX_HY10_00_10_7Y_IO	USD
CDX_HY10_00_10_7Y_POUSDSENIOR_NORE	CDX_HY10_00_10_7Y_PO	USD
CDX_HY10_00_10_7Y_RUNUSDSENIOR_NORE	CDX_HY10_00_10_7Y_RUN	USD
CDX_HY10_00_15_3YUSDSENIOR_NORE	CDX_HY10_00_15_3Y	USD
CDX_HY10_00_15_5YUSDSENIOR_NORE	CDX_HY10_00_15_5Y	USD
CDX_HY10_00_15_7YUSDSENIOR_NORE	CDX_HY10_00_15_7Y	USD
CDX_HY10_00_25_3YUSDSENIOR_NORE	CDX_HY10_00_25_3Y	USD
CDX_HY10_00_25_5YUSDSENIOR_NORE	CDX_HY10_00_25_5Y	USD
CDX_HY10_00_25_7YUSDSENIOR_NORE	CDX_HY10_00_25_7Y	USD
CDX_HY10_01_06_5Y_POUSDSENIOR_NORE	CDX_HY10_01_06_5Y_PO	USD
CDX_HY10_05_10_3YUSDSENIOR_NORE	CDX_HY10_05_10_3Y	USD
CDX_HY10_05_10_5YUSDSENIOR_NORE	CDX_HY10_05_10_5Y	USD
CDX_HY10_05_10_5Y_RUNUSDSENIOR_NORE	CDX_HY10_05_10_5Y_RUN	USD
CDX_HY10_05_10_7YUSDSENIOR_NORE	CDX_HY10_05_10_7Y	USD
CDX_HY10_05_10_7Y_IOUSDSENIOR_NORE	CDX_HY10_05_10_7Y_IO	USD
CDX_HY10_05_10_7Y_POUSDSENIOR_NORE	CDX_HY10_05_10_7Y_PO	USD
CDX_HY10_05_10_7Y_RUNUSDSENIOR_NORE	CDX_HY10_05_10_7Y_RUN	USD
CDX_HY10_06_10_5Y_POUSDSENIOR_NORE	CDX_HY10_06_10_5Y_PO	USD
CDX_HY10_10_100_5YUSDSENIOR_NORE	CDX_HY10_10_100_5Y	USD
CDX_HY10_10_100_7YUSDSENIOR_NORE	CDX_HY10_10_100_7Y	USD
CDX_HY10_10_15_3YUSDSENIOR_NORE	CDX_HY10_10_15_3Y	USD

SENIOR_NORE	DERIV	7/30/2008 18:30	294.921893	294.921893	294.921893
SENIOR_NORE	DERIV	7/30/2008 18:30	294.921893	294.921893	294.921893
SENIOR_NORE	DERIV	7/30/2008 18:30	340.8370799	340.8370799	340.8370799
SENIOR_NORE	DERIV	7/30/2008 18:30	381.5340447	381.5340447	381.5340447
SENIOR_NORE	DERIV	7/30/2008 18:30	406.1438498	406.1438498	406.1438498
SENIOR_NORE	DERIV	7/30/2008 18:30	406.1438498	406.1438498	406.1438498
SENIOR_NORE	DERIV	7/30/2008 18:30	297.0855129	297.0855129	297.0855129
SENIOR_NORE	DERIV	7/30/2008 18:30	287.0855129	287.0855129	287.0855129
SENIOR_NORE	DERIV	7/30/2008 18:30	383.074582	383.074582	383.074582
SENIOR_NORE	DERIV	7/30/2008 18:30	409.6980115	409.6980115	409.6980115
SENIOR_NORE	DERIV	7/30/2008 18:30	364.6980115	364.6980115	364.6980115
SENIOR_NORE	DERIV	7/30/2008 18:30	359.4176805	359.4176805	359.4176805
SENIOR_NORE	DERIV	7/30/2008 18:30	319.4176805	319.4176805	319.4176805
SENIOR_NORE	DERIV	7/30/2008 18:30	427.8696557	427.8696557	427.8696557
SENIOR_NORE	DERIV	7/30/2008 18:30	472.5575801	472.5575801	472.5575801
SENIOR_NORE	DERIV	7/30/2008 18:30	270.1408767	270.1408767	270.1408767
SENIOR_NORE	DERIV	7/30/2008 18:30	1039.681318	1039.681318	1039.681318
SENIOR_NORE	DERIV	7/30/2008 18:30	939.6813185	939.6813185	939.6813185
SENIOR_NORE	DERIV	7/30/2008 18:30	896.4713185	896.4713185	896.4713185
SENIOR_NORE	DERIV	7/30/2008 18:30	806.4713185	806.4713185	806.4713185
SENIOR_NORE	DERIV	7/30/2008 18:30	680.1813185	680.1813185	680.1813185
SENIOR_NORE	DERIV	7/30/2008 18:30	795.7710954	795.7710954	795.7710954
SENIOR_NORE	DERIV	7/30/2008 18:30	737.7710954	737.7710954	737.7710954
SENIOR_NORE	DERIV	7/30/2008 18:30	662.7710954	662.7710954	662.7710954
SENIOR_NORE	DERIV	7/30/2008 18:30	528.3210954	528.3210954	528.3210954
SENIOR_NORE	DERIV	7/30/2008 18:30	1086.18412	1086.18412	1086.18412
SENIOR_NORE	DERIV	7/30/2008 18:30	1029.712728	1029.712728	1029.712728
SENIOR_NORE	DERIV	7/30/2008 18:30	940.0603097	940.0603097	940.0603097
SENIOR_NORE	DERIV	7/30/2008 18:30	925.0603097	925.0603097	925.0603097
SENIOR_NORE	DERIV	7/30/2008 18:30	810.5503097	810.5503097	810.5503097
SENIOR_NORE	DERIV	7/30/2008 18:30	1434.718618	1434.718618	1434.718618
SENIOR_NORE	DERIV	7/30/2008 18:30	880.4994649	880.4994649	880.4994649
SENIOR_NORE	DERIV	7/30/2008 18:30	786.4994649	786.4994649	786.4994649
SENIOR_NORE	DERIV	7/30/2008 18:30	1018.759352	1018.759352	1018.759352
SENIOR_NORE	DERIV	7/30/2008 18:30	959.7593524	959.7593524	959.7593524
SENIOR_NORE	DERIV	7/30/2008 18:30	1106.245124	1106.245124	1106.245124
SENIOR_NORE	DERIV	7/30/2008 18:30	1049.245124	1049.245124	1049.245124
SENIOR_NORE	DERIV	7/30/2008 18:30	1321.453885	1321.453885	1321.453885
SENIOR_NORE	DERIV	7/30/2008 18:30	1264.453885	1264.453885	1264.453885
SENIOR_NORE	DERIV	3/6/2006 18:30	269	269	269
SENIOR_NORE	DERIV	3/6/2006 18:30	341	341	341
SENIOR_NORE	DERIV	3/6/2006 18:30	379	379	379
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1

294.921893	294.921893	294.921893	294.921893	294.921893	294.921893	294.921893	294.921893
294.921893	294.921893	294.921893	294.921893	294.921893	294.921893	294.921893	294.921893
340.8370799	340.8370799	340.8370799	343.3806402	342.1088601	340.8370799	340.8370799	340.8370799
381.5340447	381.5340447	381.5340447	381.5340447	381.5340447	381.5340447	381.5340447	381.5340447
406.1438498	406.1438498	406.1438498	406.1230219	406.1334359	406.1438498	406.1438498	406.1438498
406.1438498	406.1438498	406.1438498	406.1438498	406.1438498	406.1438498	406.1438498	406.1438498
297.0855129	297.0855129	297.0855129	297.0855129	297.0855129	297.0855129	297.0855129	297.0855129
287.0855129	287.0855129	287.0855129	287.0855129	287.0855129	287.0855129	287.0855129	287.0855129
383.074582	383.074582	383.074582	383.074582	383.074582	383.074582	383.074582	383.074582
409.6980115	409.6980115	409.6980115	409.6980115	409.6980115	409.6980115	409.6980115	409.6980115
364.6980115	364.6980115	364.6980115	364.6980115	364.6980115	364.6980115	364.6980115	364.6980115
359.4176805	359.4176805	359.4176805	359.4176805	359.4176805	359.4176805	359.4176805	359.4176805
319.4176805	319.4176805	319.4176805	319.4176805	319.4176805	319.4176805	319.4176805	319.4176805
427.8696557	427.8696557	427.8696557	427.8696557	427.8696557	427.8696557	427.8696557	427.8696557
472.5575801	472.5575801	472.5575801	472.5575801	472.5575801	472.5575801	472.5575801	472.5575801
270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767	270.1408767
1039.681318	1039.681318	1039.681318	1039.681318	1039.681318	1039.681318	1039.681318	1039.681318
939.6813185	939.6813185	939.6813185	939.6813185	939.6813185	939.6813185	939.6813185	939.6813185
896.4713185	896.4713185	896.4713185	896.4713185	896.4713185	896.4713185	896.4713185	896.4713185
806.4713185	806.4713185	806.4713185	806.4713185	806.4713185	806.4713185	806.4713185	806.4713185
680.1813185	680.1813185	680.1813185	680.1813185	680.1813185	680.1813185	680.1813185	680.1813185
795.7710954	795.7710954	795.7710954	795.7710954	795.7710954	795.7710954	795.7710954	795.7710954
737.7710954	737.7710954	737.7710954	737.7710954	737.7710954	737.7710954	737.7710954	737.7710954
662.7710954	662.7710954	662.7710954	662.7710954	662.7710954	662.7710954	662.7710954	662.7710954
528.3210954	528.3210954	528.3210954	528.3210954	528.3210954	528.3210954	528.3210954	528.3210954
1086.18412	1086.18412	1086.18412	1086.18412	1086.18412	1086.18412	1086.18412	1086.18412
1029.712728	1029.712728	1029.712728	1029.712728	1029.712728	1029.712728	1029.712728	1029.712728
940.0603097	940.0603097	940.0603097	940.0603097	940.0603097	940.0603097	940.0603097	940.0603097
925.0603097	925.0603097	925.0603097	925.0603097	925.0603097	925.0603097	925.0603097	925.0603097
810.5503097	810.5503097	810.5503097	810.5503097	810.5503097	810.5503097	810.5503097	810.5503097
1434.718618	1434.718618	1434.718618	1434.718618	1434.718618	1434.718618	1434.718618	1434.718618
880.4994649	880.4994649	880.4994649	880.4994649	880.4994649	880.4994649	880.4994649	880.4994649
786.4994649	786.4994649	786.4994649	786.4994649	786.4994649	786.4994649	786.4994649	786.4994649
1018.759352	1018.759352	1018.759352	1018.759352	1018.759352	1018.759352	1018.759352	1018.759352
959.7593524	959.7593524	959.7593524	959.7593524	959.7593524	959.7593524	959.7593524	959.7593524
1106.245124	1106.245124	1106.245124	1106.245124	1106.245124	1106.245124	1106.245124	1106.245124
1049.245124	1049.245124	1049.245124	1049.245124	1049.245124	1049.245124	1049.245124	1049.245124
1321.453885	1321.453885	1321.453885	1321.453885	1321.453885	1321.453885	1321.453885	1321.453885
1264.453885	1264.453885	1264.453885	1264.453885	1264.453885	1264.453885	1264.453885	1264.453885
269	269	269	269	269	269	269	269
341	341	341	341	341	341	341	341
379	379	379	379	379	379	379	379
1	1	1	1	1	1	1	1

294.921893
294.921893
383.6774944
381.5340447
406.1438498
406.1438498
297.0855129
287.0855129
383.074582
409.6980115
364.6980115
359.4176805
319.4176805
427.8696557
472.5575801
270.1408767
1039.681318
939.6813185
896.4713185
806.4713185
680.1813185
795.7710954
737.7710954
662.7710954
528.3210954
1086.18412
1029.712728
940.0603097
925.0603097
810.5503097
1434.718618
880.4994649
786.4994649
1018.759352
959.7593524
1106.245124
1049.245124
1321.453885
1264.453885
269
341
379
1
1
1

CDX_HY10_10_15_3Y_RUNUSDSENIOR_NORE	CDX_HY10_10_15_3Y_RUN	USD
CDX_HY10_10_15_5YUSDSENIOR_NORE	CDX_HY10_10_15_5Y	USD
CDX_HY10_10_15_5Y_RUNUSDSENIOR_NORE	CDX_HY10_10_15_5Y_RUN	USD
CDX_HY10_10_15_7YUSDSENIOR_NORE	CDX_HY10_10_15_7Y	USD
CDX_HY10_10_15_7Y_POUSDSENIOR_NORE	CDX_HY10_10_15_7Y_PO	USD
CDX_HY10_10_15_7Y_RUNUSDSENIOR_NORE	CDX_HY10_10_15_7Y_RUN	USD
CDX_HY10_15_20_5YUSDSENIOR_NORE	CDX_HY10_15_20_5Y	USD
CDX_HY10_15_20_7YUSDSENIOR_NORE	CDX_HY10_15_20_7Y	USD
CDX_HY10_15_25_3YUSDSENIOR_NORE	CDX_HY10_15_25_3Y	USD
CDX_HY10_15_25_5YUSDSENIOR_NORE	CDX_HY10_15_25_5Y	USD
CDX_HY10_15_25_7YUSDSENIOR_NORE	CDX_HY10_15_25_7Y	USD
CDX_HY10_20_25_5YUSDSENIOR_NORE	CDX_HY10_20_25_5Y	USD
CDX_HY10_20_25_7YUSDSENIOR_NORE	CDX_HY10_20_25_7Y	USD
CDX_HY10_25_30_5YUSDSENIOR_NORE	CDX_HY10_25_30_5Y	USD
CDX_HY10_25_30_7YUSDSENIOR_NORE	CDX_HY10_25_30_7Y	USD
CDX_HY10_25_35_3YUSDSENIOR_NORE	CDX_HY10_25_35_3Y	USD
CDX_HY10_25_35_5YUSDSENIOR_NORE	CDX_HY10_25_35_5Y	USD
CDX_HY10_25_35_7YUSDSENIOR_NORE	CDX_HY10_25_35_7Y	USD
CDX_HY10_30_35_5YUSDSENIOR_NORE	CDX_HY10_30_35_5Y	USD
CDX_HY10_30_35_7YUSDSENIOR_NORE	CDX_HY10_30_35_7Y	USD
CDX_HY10_35_100_3YUSDSENIOR_NORE	CDX_HY10_35_100_3Y	USD
CDX_HY10_35_100_5YUSDSENIOR_NORE	CDX_HY10_35_100_5Y	USD
CDX_HY10_35_100_7YUSDSENIOR_NORE	CDX_HY10_35_100_7Y	USD
CDX_HY10_35_60_5YUSDSENIOR_NORE	CDX_HY10_35_60_5Y	USD
CDX_HY3_00_10USDSENIOR_NORE	CDX_HY3_00_10	USD
CDX_HY3_00_10_CREXUSDSENIOR_NORE	CDX_HY3_00_10_CREX	USD
CDX_HY3_00_10_CREXUSDSENIOR_MODRE	CDX_HY3_00_10_CREX	USD
CDX_HY3_10_15USDSENIOR_NORE	CDX_HY3_10_15	USD
CDX_HY3_10_15_CREXUSDSENIOR_NORE	CDX_HY3_10_15_CREX	USD
CDX_HY3_15_20USDSENIOR_NORE	CDX_HY3_15_20	USD
CDX_HY3_15_20_CREXUSDSENIOR_NORE	CDX_HY3_15_20_CREX	USD
CDX_HY3_15_25USDSENIOR_NORE	CDX_HY3_15_25	USD
CDX_HY3_15_25_CREXUSDSENIOR_NORE	CDX_HY3_15_25_CREX	USD
CDX_HY3_20_25USDSENIOR_NORE	CDX_HY3_20_25	USD
CDX_HY3_20_25_CREXUSDSENIOR_NORE	CDX_HY3_20_25_CREX	USD
CDX_HY3_25_30USDSENIOR_NORE	CDX_HY3_25_30	USD
CDX_HY3_25_30_CREXUSDSENIOR_NORE	CDX_HY3_25_30_CREX	USD
CDX_HY3_25_35USDSENIOR_NORE	CDX_HY3_25_35	USD
CDX_HY3_25_35_CREXUSDSENIOR_NORE	CDX_HY3_25_35_CREX	USD
CDX_HY3_30_35USDSENIOR_NORE	CDX_HY3_30_35	USD
CDX_HY3_30_35_CREXUSDSENIOR_NORE	CDX_HY3_30_35_CREX	USD
CDX_HY3_35_100USDSENIOR_NORE	CDX_HY3_35_100	USD
CDX_HY3_35_100_CREXUSDSENIOR_NORE	CDX_HY3_35_100_CREX	USD
CDX_HY4_00_10USDSENIOR_NORE	CDX_HY4_00_10	USD
CDX_HY4_00_10_CREXUSDSENIOR_NORE	CDX_HY4_00_10_CREX	USD
CDX_HY4_00_10_CREXUSDSENIOR_MODRE	CDX_HY4_00_10_CREX	USD
CDX_HY4_00_10_X3USDSENIOR_NORE	CDX_HY4_00_10_X3	USD
CDX_HY4_10_15USDSENIOR_NORE	CDX_HY4_10_15	USD
CDX_HY4_10_15_CREXUSDSENIOR_NORE	CDX_HY4_10_15_CREX	USD
CDX_HY4_10_15_X3USDSENIOR_NORE	CDX_HY4_10_15_X3	USD
CDX_HY4_15_20USDSENIOR_NORE	CDX_HY4_15_20	USD
CDX_HY4_15_25USDSENIOR_NORE	CDX_HY4_15_25	USD
CDX_HY4_15_25_CREXUSDSENIOR_NORE	CDX_HY4_15_25_CREX	USD
CDX_HY4_15_25_X1USDSENIOR_NORE	CDX_HY4_15_25_X1	USD
CDX_HY4_15_25_X3USDSENIOR_NORE	CDX_HY4_15_25_X3	USD
CDX_HY4_25_30USDSENIOR_NORE	CDX_HY4_25_30	USD
CDX_HY4_25_30_CREXUSDSENIOR_NORE	CDX_HY4_25_30_CREX	USD
CDX_HY4_25_30_X3USDSENIOR_NORE	CDX_HY4_25_30_X3	USD
CDX_HY4_25_35USDSENIOR_NORE	CDX_HY4_25_35	USD
CDX_HY4_25_35_CREXUSDSENIOR_NORE	CDX_HY4_25_35_CREX	USD
CDX_HY4_25_35_X3USDSENIOR_NORE	CDX_HY4_25_35_X3	USD
CDX_HY4_35_100USDSENIOR_NORE	CDX_HY4_35_100	USD
CDX_HY4_35_100_CREXUSDSENIOR_NORE	CDX_HY4_35_100_CREX	USD
CDX_HY4_35_100_X3USDSENIOR_NORE	CDX_HY4_35_100_X3	USD
CDX_HY5_00_10USDSENIOR_NORE	CDX_HY5_00_10	USD
CDX_HY5_00_10_CREXUSDSENIOR_NORE	CDX_HY5_00_10_CREX	USD
CDX_HY5_00_10_CREXUSDSENIOR_MODRE	CDX_HY5_00_10_CREX	USD
CDX_HY5_00_10_X1USDSENIOR_NORE	CDX_HY5_00_10_X1	USD
CDX_HY5_00_10_X2USDSENIOR_NORE	CDX_HY5_00_10_X2	USD
CDX_HY5_10_15USDSENIOR_NORE	CDX_HY5_10_15	USD
CDX_HY5_10_15_CREXUSDSENIOR_NORE	CDX_HY5_10_15_CREX	USD
CDX_HY5_10_15_CREXUSDSENIOR_MODRE	CDX_HY5_10_15_CREX	USD
CDX_HY5_10_15_X1USDSENIOR_NORE	CDX_HY5_10_15_X1	USD
CDX_HY5_10_15_X2USDSENIOR_NORE	CDX_HY5_10_15_X2	USD

SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2566.249911	2435.366114	2434.004264
SENIOR_NORE	DERIV	1/20/2006 13:30	1951	2181	2347
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/17/2006 8:30	2	3.040321421	17.37211371
SENIOR_NORE	DERIV	1/20/2006 13:30	2	3	19
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/17/2006 8:30	2793.771869	2732.678867	2781.633478
SENIOR_NORE	DERIV	1/20/2006 13:30	2019	2264	2447
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2.503623871	10.94054271	47.27778336
SENIOR_NORE	DERIV	1/20/2006 13:30	4	12	49
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	11/29/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	6/17/2005 18:30	710	710	710
SENIOR_NORE	DERIV	1/19/2006 8:30	298	298	298
SENIOR_NORE	DERIV	8/10/2005 18:30	85	85	85
SENIOR_NORE	DERIV	1/20/2006 13:30	85	85	85
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	1/20/2006 13:30	1	1	1
SENIOR_NORE	DERIV	1/20/2006 13:30	1	1	1
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	3099.017474	3045.955128	3125.302405
SENIOR_NORE	DERIV	1/26/2006 18:30	3451.770392	3453.165552	3453.93772
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/31/2006 18:30	3029	3188	3201
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2.519336839	11.91564539	55.55834373
SENIOR_NORE	DERIV	1/26/2006 18:30	19.03021851	19.03834015	19.04274832
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/31/2006 18:30	24	62	159
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2712.963381	3070.859438	3297.280995	3405.414107	3405.414107	3405.414107	3405.414107	3405.414107
2900	3338	3624	3748	3748	3748	3748	3748
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
149.679592	440.3631067	749.6581498	932.4129321	932.4129321	932.4129321	932.4129321	932.4129321
179	522	896	1112	1112	1112	1112	1112
22.43140806	107.4910799	246.590153	340.0207306	390.8027788	441.584827	511.9267663	511.9267663
31	141	322	443	508.5	574	664	664
12.2892117	62.88872245	151.8461376	213.2661211	247.27313	281.2801389	329.7761842	329.7761842
16	81	195	274	318.5	363	425	425
2.157945413	18.5194804	58.3931455	87.84893961	104.4196529	120.9903661	145.1813152	145.1813152
2	21	70	108	129	150	181	181
2	11.26961311	33.31255877	49.56140249	58.75836646	67.95533043	81.49058908	81.49058908
2	14	42	63	75	87	105	105
2	8.661556982	25.59060521	38.09446573	45.18354661	52.27262749	62.72853137	62.72853137
2	11	32	47	56.5	66	79	79
2	6.054618223	17.87476799	26.62895822	31.60040446	36.57185069	43.9200943	43.9200943
2	7	21	32	38	44	53	53
2	2	2	2.882234512	3.40712109	3.932007667	4.711190045	4.711190045
2	2	2	3	3.5	4	5	5
3131.530401	3474.414325	3673.671311	3819.106065	3819.106065	3819.106065	3819.106065	3819.106065
2990	3378	3631	3790	3790	3790	3790	3790
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
288.5516939	693.6247141	1061.34116	1351.028434	1351.028434	1351.028434	1351.028434	1351.028434
282	654	1012	1295	1295	1295	1295	1295
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
14.95080775	76.07081187	181.8730602	300.2183544	363.5378149	426.8572753	513.0515692	513.0515692
29	111	236	368	439.5	511	607	607
710	710	710	710	710	710	710	710
298	298	298	298	298	298	298	298
85	85	85	85	85	85	85	85
85	85	85	85	85	85	85	85
1	1	1	1	1	1	1	1
2	4.090182855	22.48012053	47.80191872	62.06113666	76.3203546	97.18769563	97.18769563
2	11	34	64	81	98	123	123
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
3574.129393	3923.473474	4117.018674	4248.159719	4248.159719	4248.159719	4248.159719	4248.159719
3938.380976	4185.549616	4248.230971	4272.045481	4282.231007	4292.416533	4300.532527	4302.573989
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
3557	3810	3959	4060	4060	4060	4060	4060
1	1	1	1	1	1	1	1
346.1938316	799.8268293	1190.908177	1505.970131	1505.970131	1505.970131	1505.970131	1505.970131
380.7405269	991.1713547	1390.647675	1633.505435	1737.637255	1841.769074	1932.453589	1961.105361
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
568	1025	1375	1637	1637	1637	1637	1637
1	1	1	1	1	1	1	1

1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
3405.414107
3728
0.999999975
932.4129321
1112
511.9267663
664
329.7761842
425
145.1813152
181
81.49058908
105
62.72853137
79
43.9200943
53
4.711190045
5
3800
3770
0.999999975
1
1351.028434
1295
1
1
513.0515692
607
710
298
85
85
1
97.18769563
123
1
1
1
1
4228
4280
0.999999975
4040
1
1505.970131
1940
0.999999975
1637
1

CDX_HY5_10_15_XCUSDSENIOR_NORE	CDX_HY5_10_15_XC	USD
CDX_HY5_100_1208_X2USDSENIOR_NORE	CDX_HY5_100_1208_X2	USD
CDX_HY5_100_1212_X2USDSENIOR_NORE	CDX_HY5_100_1212_X2	USD
CDX_HY5_100_1212_X3USDSENIOR_NORE	CDX_HY5_100_1212_X3	USD
CDX_HY5_100_1215_X2USDSENIOR_NORE	CDX_HY5_100_1215_X2	USD
CDX_HY5_100_1215_X3USDSENIOR_NORE	CDX_HY5_100_1215_X3	USD
CDX_HY5_15_20USDSENIOR_NORE	CDX_HY5_15_20	USD
CDX_HY5_15_20_CREXUSDSENIOR_NORE	CDX_HY5_15_20_CREX	USD
CDX_HY5_15_20_X2USDSENIOR_NORE	CDX_HY5_15_20_X2	USD
CDX_HY5_15_25USDSENIOR_NORE	CDX_HY5_15_25	USD
CDX_HY5_15_25_CREXUSDSENIOR_NORE	CDX_HY5_15_25_CREX	USD
CDX_HY5_15_25_X1USDSENIOR_NORE	CDX_HY5_15_25_X1	USD
CDX_HY5_15_25_X2USDSENIOR_NORE	CDX_HY5_15_25_X2	USD
CDX_HY5_20_25USDSENIOR_NORE	CDX_HY5_20_25	USD
CDX_HY5_20_25_CREXUSDSENIOR_NORE	CDX_HY5_20_25_CREX	USD
CDX_HY5_20_25_X2USDSENIOR_NORE	CDX_HY5_20_25_X2	USD
CDX_HY5_25_30USDSENIOR_NORE	CDX_HY5_25_30	USD
CDX_HY5_25_30_X1USDSENIOR_NORE	CDX_HY5_25_30_X1	USD
CDX_HY5_25_35USDSENIOR_NORE	CDX_HY5_25_35	USD
CDX_HY5_25_35_CREXUSDSENIOR_NORE	CDX_HY5_25_35_CREX	USD
CDX_HY5_25_35_X1USDSENIOR_NORE	CDX_HY5_25_35_X1	USD
CDX_HY5_25_35_X2USDSENIOR_NORE	CDX_HY5_25_35_X2	USD
CDX_HY5_35_100USDSENIOR_NORE	CDX_HY5_35_100	USD
CDX_HY5_35_100_CREXUSDSENIOR_NORE	CDX_HY5_35_100_CREX	USD
CDX_HY5_35_100_X1USDSENIOR_NORE	CDX_HY5_35_100_X1	USD
CDX_HY5_35_100_X2USDSENIOR_NORE	CDX_HY5_35_100_X2	USD
CDX_HY6_00_05USDSENIOR_NORE	CDX_HY6_00_05	USD
CDX_HY6_00_10USDSENIOR_NORE	CDX_HY6_00_10	USD
CDX_HY6_00_10_3YUSDSENIOR_NORE	CDX_HY6_00_10_3Y	USD
CDX_HY6_05_10USDSENIOR_NORE	CDX_HY6_05_10	USD
CDX_HY6_10_100USDSENIOR_NORE	CDX_HY6_10_100	USD
CDX_HY6_10_15USDSENIOR_NORE	CDX_HY6_10_15	USD
CDX_HY6_10_15_3YUSDSENIOR_NORE	CDX_HY6_10_15_3Y	USD
CDX_HY6_15_20USDSENIOR_NORE	CDX_HY6_15_20	USD
CDX_HY6_15_25USDSENIOR_NORE	CDX_HY6_15_25	USD
CDX_HY6_15_25_3YUSDSENIOR_NORE	CDX_HY6_15_25_3Y	USD
CDX_HY6_20_25USDSENIOR_NORE	CDX_HY6_20_25	USD
CDX_HY6_25_35USDSENIOR_NORE	CDX_HY6_25_35	USD
CDX_HY6_35_100USDSENIOR_NORE	CDX_HY6_35_100	USD
CDX_HY7_00_05_5YUSDSENIOR_NORE	CDX_HY7_00_05_5Y	USD
CDX_HY7_00_05_5Y_RUNUSDSENIOR_NORE	CDX_HY7_00_05_5Y_RUN	USD
CDX_HY7_00_05_7Y_IOUSDSENIOR_NORE	CDX_HY7_00_05_7Y_IO	USD
CDX_HY7_00_05_7Y_RUNUSDSENIOR_NORE	CDX_HY7_00_05_7Y_RUN	USD
CDX_HY7_00_10_3YUSDSENIOR_NORE	CDX_HY7_00_10_3Y	USD
CDX_HY7_00_10_3Y_RUNUSDSENIOR_NORE	CDX_HY7_00_10_3Y_RUN	USD
CDX_HY7_00_10_5YUSDSENIOR_NORE	CDX_HY7_00_10_5Y	USD
CDX_HY7_00_10_5Y_RUNUSDSENIOR_NORE	CDX_HY7_00_10_5Y_RUN	USD
CDX_HY7_00_10_7YUSDSENIOR_NORE	CDX_HY7_00_10_7Y	USD
CDX_HY7_00_10_7Y_IOUSDSENIOR_NORE	CDX_HY7_00_10_7Y_IO	USD
CDX_HY7_00_10_7Y_RUNUSDSENIOR_NORE	CDX_HY7_00_10_7Y_RUN	USD
CDX_HY7_01_06_5Y_POUSDSENIOR_NORE	CDX_HY7_01_06_5Y_PO	USD
CDX_HY7_05_10_5YUSDSENIOR_NORE	CDX_HY7_05_10_5Y	USD
CDX_HY7_05_10_5Y_POUSDSENIOR_NORE	CDX_HY7_05_10_5Y_PO	USD
CDX_HY7_05_10_5Y_RUNUSDSENIOR_NORE	CDX_HY7_05_10_5Y_RUN	USD
CDX_HY7_05_10_7YUSDSENIOR_NORE	CDX_HY7_05_10_7Y	USD
CDX_HY7_05_10_7Y_IOUSDSENIOR_NORE	CDX_HY7_05_10_7Y_IO	USD
CDX_HY7_05_10_7Y_POUSDSENIOR_NORE	CDX_HY7_05_10_7Y_PO	USD
CDX_HY7_05_10_7Y_RUNUSDSENIOR_NORE	CDX_HY7_05_10_7Y_RUN	USD
CDX_HY7_06_10_5Y_POUSDSENIOR_NORE	CDX_HY7_06_10_5Y_PO	USD
CDX_HY7_10_100_5YUSDSENIOR_NORE	CDX_HY7_10_100_5Y	USD
CDX_HY7_10_100_7YUSDSENIOR_NORE	CDX_HY7_10_100_7Y	USD
CDX_HY7_10_15_3YUSDSENIOR_NORE	CDX_HY7_10_15_3Y	USD
CDX_HY7_10_15_3Y_RUNUSDSENIOR_NORE	CDX_HY7_10_15_3Y_RUN	USD
CDX_HY7_10_15_5YUSDSENIOR_NORE	CDX_HY7_10_15_5Y	USD
CDX_HY7_10_15_5Y_POUSDSENIOR_NORE	CDX_HY7_10_15_5Y_PO	USD
CDX_HY7_10_15_5Y_RUNUSDSENIOR_NORE	CDX_HY7_10_15_5Y_RUN	USD
CDX_HY7_10_15_7YUSDSENIOR_NORE	CDX_HY7_10_15_7Y	USD
CDX_HY7_10_15_7Y_POUSDSENIOR_NORE	CDX_HY7_10_15_7Y_PO	USD
CDX_HY7_10_15_7Y_RUNUSDSENIOR_NORE	CDX_HY7_10_15_7Y_RUN	USD
CDX_HY7_15_20_5YUSDSENIOR_NORE	CDX_HY7_15_20_5Y	USD
CDX_HY7_15_20_7YUSDSENIOR_NORE	CDX_HY7_15_20_7Y	USD
CDX_HY7_15_20_RUNUSDSENIOR_NORE	CDX_HY7_15_20_RUN	USD
CDX_HY7_15_25_3YUSDSENIOR_NORE	CDX_HY7_15_25_3Y	USD
CDX_HY7_15_25_5YUSDSENIOR_NORE	CDX_HY7_15_25_5Y	USD

SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/3/2006 18:30	269	269	269
SENIOR_NORE	DERIV	3/3/2006 18:30	344	344	344
SENIOR_NORE	DERIV	3/3/2006 13:30	341	341	341
SENIOR_NORE	DERIV	3/3/2006 18:30	379	379	379
SENIOR_NORE	DERIV	3/3/2006 13:30	376	376	376
SENIOR_NORE	DERIV	3/7/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	12	33.48
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/26/2006 18:30	1.998815528	1.999668782	2.00013184
SENIOR_NORE	DERIV	1/31/2006 18:30	2	2	7
SENIOR_NORE	DERIV	1/18/2006 18:30	505	505	505
SENIOR_NORE	DERIV	3/7/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2.86
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/10/2005 13:30	85	85	85
SENIOR_NORE	DERIV	11/7/2005 18:30	85	85	85
SENIOR_NORE	DERIV	3/17/2006 8:30	2	2	2
SENIOR_NORE	DERIV	1/26/2006 18:30	1.998815528	1.999668782	2.00013184
SENIOR_NORE	DERIV	1/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	2/24/2006 18:30	20	20	20
SENIOR_NORE	DERIV	1/20/2006 13:30	25	25	25
SENIOR_NORE	DERIV	11/7/2005 18:30	1	1	1
SENIOR_NORE	DERIV	1/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	6/28/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/29/2006 8:30	1	1	1
SENIOR_NORE	DERIV	10/17/2006 13:30	1	1	1
SENIOR_NORE	DERIV	5/4/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/5/2006 13:30	1	1	1
SENIOR_NORE	DERIV	5/4/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/5/2006 18:30	1	1	1
SENIOR_NORE	DERIV	5/3/2006 8:30	1	1	1
SENIOR_NORE	DERIV	5/3/2006 8:30	1	1	1
SENIOR_NORE	DERIV	10/17/2006 13:30	1	1	1
SENIOR_NORE	DERIV	5/3/2006 8:30	1	1	1
SENIOR_NORE	DERIV	5/3/2006 8:30	1	1	1
SENIOR_NORE	DERIV	5/3/2006 8:30	1	1	1
SENIOR_NORE	DERIV	10/11/2006 18:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	1/24/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	1/24/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	1/26/2007 18:30	1	1	1
SENIOR_NORE	DERIV	10/12/2006 8:30	1	1	1
SENIOR_NORE	DERIV	3/20/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	1/29/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	11/20/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	1/29/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	12/15/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/27/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	11/20/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/7/2007 13:30	1	1	1
SENIOR_NORE	DERIV	5/21/2007 18:30	1	1	1
SENIOR_NORE	DERIV	5/21/2007 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1

1	1	1	1	1	1	1	1
269	269	269	269	269	269	269	269
344	344	344	344	344	344	344	344
341	341	341	341	341	341	341	341
379	379	379	379	379	379	379	379
376	376	376	376	376	376	376	376
17.63	165.46	429.12	691.46	817.025	942.59	1084.94	1168.66
101.85	337.3	603.85	818.44	931.26	1044.08	1178.56	1178.56
1	1	1	1	1	1	1	1
25.08272499	110.9774926	244.4217325	405.7683225	496.1051795	586.4420364	702.9906325	702.9906325
26.99082291	165.6216843	352.6188271	518.4945832	605.0461382	691.5976932	803.6342101	892.2490164
60	183	337	501	591.5	682	798	798
505	505	505	505	505	505	505	505
2	22.11	84.96	179.26	230.555	281.85	353.65	424.81
3.75	50.16	74.39	202.6	277.19	351.78	452.72	452.72
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
85	85	85	85	85	85	85	85
2	7.264382574	32.93133529	74.94069874	101.7280862	128.5154737	167.1624243	167.1624243
1.99997632	17.91856633	59.16741146	110.6450258	139.6384356	168.6318453	210.9696691	256.5120682
2	16	51	102	133.5	165	211	211
1	1	1	1	1	1	1	1
20	20	20	20	20	20	20	20
25	25	25	25	25	25	25	25
1	1	1	1	1	1	1	1

1
269
344
341
379
376
1173.29
1178.56
1
702.9906325
902.6858902
798
505
440.33
452.72
1
85
85
167.1624243
268.5334818
211
1
20
25
1
1
1

CDX_HY7_15_25_7YUSDSENIOR_NORE	CDX_HY7_15_25_7Y	USD
CDX_HY7_20_25_5YUSDSENIOR_NORE	CDX_HY7_20_25_5Y	USD
CDX_HY7_25_30_5YUSDSENIOR_NORE	CDX_HY7_25_30_5Y	USD
CDX_HY7_25_30_7YUSDSENIOR_NORE	CDX_HY7_25_30_7Y	USD
CDX_HY7_25_35_3YUSDSENIOR_NORE	CDX_HY7_25_35_3Y	USD
CDX_HY7_25_35_5YUSDSENIOR_NORE	CDX_HY7_25_35_5Y	USD
CDX_HY7_25_35_7YUSDSENIOR_NORE	CDX_HY7_25_35_7Y	USD
CDX_HY7_30_35_5YUSDSENIOR_NORE	CDX_HY7_30_35_5Y	USD
CDX_HY7_30_35_7YUSDSENIOR_NORE	CDX_HY7_30_35_7Y	USD
CDX_HY7_35_100_3YUSDSENIOR_NORE	CDX_HY7_35_100_3Y	USD
CDX_HY7_35_100_5YUSDSENIOR_NORE	CDX_HY7_35_100_5Y	USD
CDX_HY7_35_100_7YUSDSENIOR_NORE	CDX_HY7_35_100_7Y	USD
CDX_HY8_00_05_5YUSDSENIOR_NORE	CDX_HY8_00_05_5Y	USD
CDX_HY8_00_05_5Y_POUSDSENIOR_NORE	CDX_HY8_00_05_5Y_PO	USD
CDX_HY8_00_05_5Y_RUNUSDSENIOR_NORE	CDX_HY8_00_05_5Y_RUN	USD
CDX_HY8_00_05_7Y_IOUSDSENIOR_NORE	CDX_HY8_00_05_7Y_IO	USD
CDX_HY8_00_05_7Y_POUSDSENIOR_NORE	CDX_HY8_00_05_7Y_PO	USD
CDX_HY8_00_05_7Y_RUNUSDSENIOR_NORE	CDX_HY8_00_05_7Y_RUN	USD
CDX_HY8_00_10_3YUSDSENIOR_NORE	CDX_HY8_00_10_3Y	USD
CDX_HY8_00_10_3Y_RUNUSDSENIOR_NORE	CDX_HY8_00_10_3Y_RUN	USD
CDX_HY8_00_10_5YUSDSENIOR_NORE	CDX_HY8_00_10_5Y	USD
CDX_HY8_00_10_5Y_RUNUSDSENIOR_NORE	CDX_HY8_00_10_5Y_RUN	USD
CDX_HY8_00_10_7YUSDSENIOR_NORE	CDX_HY8_00_10_7Y	USD
CDX_HY8_00_10_7Y_IOUSDSENIOR_NORE	CDX_HY8_00_10_7Y_IO	USD
CDX_HY8_00_10_7Y_POUSDSENIOR_NORE	CDX_HY8_00_10_7Y_PO	USD
CDX_HY8_00_10_7Y_RUNUSDSENIOR_NORE	CDX_HY8_00_10_7Y_RUN	USD
CDX_HY8_00_15_3YUSDSENIOR_NORE	CDX_HY8_00_15_3Y	USD
CDX_HY8_00_15_5YUSDSENIOR_NORE	CDX_HY8_00_15_5Y	USD
CDX_HY8_00_15_7YUSDSENIOR_NORE	CDX_HY8_00_15_7Y	USD
CDX_HY8_00_25_3YUSDSENIOR_NORE	CDX_HY8_00_25_3Y	USD
CDX_HY8_00_25_5YUSDSENIOR_NORE	CDX_HY8_00_25_5Y	USD
CDX_HY8_00_25_7YUSDSENIOR_NORE	CDX_HY8_00_25_7Y	USD
CDX_HY8_01_06_5Y_POUSDSENIOR_NORE	CDX_HY8_01_06_5Y_PO	USD
CDX_HY8_05_10_3YUSDSENIOR_NORE	CDX_HY8_05_10_3Y	USD
CDX_HY8_05_10_5YUSDSENIOR_NORE	CDX_HY8_05_10_5Y	USD
CDX_HY8_05_10_5Y_RUNUSDSENIOR_NORE	CDX_HY8_05_10_5Y_RUN	USD
CDX_HY8_05_10_7YUSDSENIOR_NORE	CDX_HY8_05_10_7Y	USD
CDX_HY8_05_10_7Y_IOUSDSENIOR_NORE	CDX_HY8_05_10_7Y_IO	USD
CDX_HY8_05_10_7Y_POUSDSENIOR_NORE	CDX_HY8_05_10_7Y_PO	USD
CDX_HY8_05_10_7Y_RUNUSDSENIOR_NORE	CDX_HY8_05_10_7Y_RUN	USD
CDX_HY8_06_10_5Y_POUSDSENIOR_NORE	CDX_HY8_06_10_5Y_PO	USD
CDX_HY8_10_100_5YUSDSENIOR_NORE	CDX_HY8_10_100_5Y	USD
CDX_HY8_10_100_7YUSDSENIOR_NORE	CDX_HY8_10_100_7Y	USD
CDX_HY8_10_15_3YUSDSENIOR_NORE	CDX_HY8_10_15_3Y	USD
CDX_HY8_10_15_3Y_RUNUSDSENIOR_NORE	CDX_HY8_10_15_3Y_RUN	USD
CDX_HY8_10_15_5YUSDSENIOR_NORE	CDX_HY8_10_15_5Y	USD
CDX_HY8_10_15_5Y_RUNUSDSENIOR_NORE	CDX_HY8_10_15_5Y_RUN	USD
CDX_HY8_10_15_7YUSDSENIOR_NORE	CDX_HY8_10_15_7Y	USD
CDX_HY8_10_15_7Y_POUSDSENIOR_NORE	CDX_HY8_10_15_7Y_PO	USD
CDX_HY8_10_15_7Y_RUNUSDSENIOR_NORE	CDX_HY8_10_15_7Y_RUN	USD
CDX_HY8_15_20_5YUSDSENIOR_NORE	CDX_HY8_15_20_5Y	USD
CDX_HY8_15_20_7YUSDSENIOR_NORE	CDX_HY8_15_20_7Y	USD
CDX_HY8_15_25_3YUSDSENIOR_NORE	CDX_HY8_15_25_3Y	USD
CDX_HY8_15_25_5YUSDSENIOR_NORE	CDX_HY8_15_25_5Y	USD
CDX_HY8_15_25_7YUSDSENIOR_NORE	CDX_HY8_15_25_7Y	USD
CDX_HY8_20_25_5YUSDSENIOR_NORE	CDX_HY8_20_25_5Y	USD
CDX_HY8_20_25_7YUSDSENIOR_NORE	CDX_HY8_20_25_7Y	USD
CDX_HY8_25_30_5YUSDSENIOR_NORE	CDX_HY8_25_30_5Y	USD
CDX_HY8_25_30_7YUSDSENIOR_NORE	CDX_HY8_25_30_7Y	USD
CDX_HY8_25_35_3YUSDSENIOR_NORE	CDX_HY8_25_35_3Y	USD
CDX_HY8_25_35_5YUSDSENIOR_NORE	CDX_HY8_25_35_5Y	USD
CDX_HY8_25_35_7YUSDSENIOR_NORE	CDX_HY8_25_35_7Y	USD
CDX_HY8_30_35_5YUSDSENIOR_NORE	CDX_HY8_30_35_5Y	USD
CDX_HY8_30_35_7YUSDSENIOR_NORE	CDX_HY8_30_35_7Y	USD
CDX_HY8_35_100_3YUSDSENIOR_NORE	CDX_HY8_35_100_3Y	USD
CDX_HY8_35_100_5YUSDSENIOR_NORE	CDX_HY8_35_100_5Y	USD
CDX_HY8_35_100_7YUSDSENIOR_NORE	CDX_HY8_35_100_7Y	USD
CDX_HY8_35_60_5YUSDSENIOR_NORE	CDX_HY8_35_60_5Y	USD
CDX_HY9_00_05_5YUSDSENIOR_NORE	CDX_HY9_00_05_5Y	USD
CDX_HY9_00_05_5Y_POUSDSENIOR_NORE	CDX_HY9_00_05_5Y_PO	USD
CDX_HY9_00_05_5Y_RUNUSDSENIOR_NORE	CDX_HY9_00_05_5Y_RUN	USD
CDX_HY9_00_05_7Y_IOUSDSENIOR_NORE	CDX_HY9_00_05_7Y_IO	USD
CDX_HY9_00_05_7Y_POUSDSENIOR_NORE	CDX_HY9_00_05_7Y_PO	USD
CDX_HY9_00_05_7Y_RUNUSDSENIOR_NORE	CDX_HY9_00_05_7Y_RUN	USD

SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	10/11/2006 18:30	1	1	1
SENIOR_NORE	DERIV	2/12/2007 13:30	1	1	1
SENIOR_NORE	DERIV	2/12/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	2/12/2007 13:30	1	1	1
SENIOR_NORE	DERIV	2/12/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	8/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	6/22/2007 8:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	4/12/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/20/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	5/21/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	5/8/2007 18:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	7/5/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975

1	1	1	1	1	1	1	1

1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1

CDX_HY9_00_10_3YUSDSENIOR_NORE	CDX_HY9_00_10_3Y	USD
CDX_HY9_00_10_3Y_RUNUSDSENIOR_NORE	CDX_HY9_00_10_3Y_RUN	USD
CDX_HY9_00_10_5YUSDSENIOR_NORE	CDX_HY9_00_10_5Y	USD
CDX_HY9_00_10_5Y_RUNUSDSENIOR_NORE	CDX_HY9_00_10_5Y_RUN	USD
CDX_HY9_00_10_7YUSDSENIOR_NORE	CDX_HY9_00_10_7Y	USD
CDX_HY9_00_10_7Y_IOUSDSENIOR_NORE	CDX_HY9_00_10_7Y_IO	USD
CDX_HY9_00_10_7Y_POUSDSENIOR_NORE	CDX_HY9_00_10_7Y_PO	USD
CDX_HY9_00_10_7Y_RUNUSDSENIOR_NORE	CDX_HY9_00_10_7Y_RUN	USD
CDX_HY9_00_15_3YUSDSENIOR_NORE	CDX_HY9_00_15_3Y	USD
CDX_HY9_00_15_5YUSDSENIOR_NORE	CDX_HY9_00_15_5Y	USD
CDX_HY9_00_15_7YUSDSENIOR_NORE	CDX_HY9_00_15_7Y	USD
CDX_HY9_00_25_3YUSDSENIOR_NORE	CDX_HY9_00_25_3Y	USD
CDX_HY9_00_25_5YUSDSENIOR_NORE	CDX_HY9_00_25_5Y	USD
CDX_HY9_00_25_7YUSDSENIOR_NORE	CDX_HY9_00_25_7Y	USD
CDX_HY9_01_06_5Y_POUSDSENIOR_NORE	CDX_HY9_01_06_5Y_PO	USD
CDX_HY9_05_10_3YUSDSENIOR_NORE	CDX_HY9_05_10_3Y	USD
CDX_HY9_05_10_5YUSDSENIOR_NORE	CDX_HY9_05_10_5Y	USD
CDX_HY9_05_10_5Y_RUNUSDSENIOR_NORE	CDX_HY9_05_10_5Y_RUN	USD
CDX_HY9_05_10_7YUSDSENIOR_NORE	CDX_HY9_05_10_7Y	USD
CDX_HY9_05_10_7Y_IOUSDSENIOR_NORE	CDX_HY9_05_10_7Y_IO	USD
CDX_HY9_05_10_7Y_POUSDSENIOR_NORE	CDX_HY9_05_10_7Y_PO	USD
CDX_HY9_05_10_7Y_RUNUSDSENIOR_NORE	CDX_HY9_05_10_7Y_RUN	USD
CDX_HY9_06_10_5Y_POUSDSENIOR_NORE	CDX_HY9_06_10_5Y_PO	USD
CDX_HY9_10_100_5YUSDSENIOR_NORE	CDX_HY9_10_100_5Y	USD
CDX_HY9_10_100_7YUSDSENIOR_NORE	CDX_HY9_10_100_7Y	USD
CDX_HY9_10_15_3YUSDSENIOR_NORE	CDX_HY9_10_15_3Y	USD
CDX_HY9_10_15_3Y_RUNUSDSENIOR_NORE	CDX_HY9_10_15_3Y_RUN	USD
CDX_HY9_10_15_5YUSDSENIOR_NORE	CDX_HY9_10_15_5Y	USD
CDX_HY9_10_15_5Y_RUNUSDSENIOR_NORE	CDX_HY9_10_15_5Y_RUN	USD
CDX_HY9_10_15_7YUSDSENIOR_NORE	CDX_HY9_10_15_7Y	USD
CDX_HY9_10_15_7Y_POUSDSENIOR_NORE	CDX_HY9_10_15_7Y_PO	USD
CDX_HY9_10_15_7Y_RUNUSDSENIOR_NORE	CDX_HY9_10_15_7Y_RUN	USD
CDX_HY9_15_20_5YUSDSENIOR_NORE	CDX_HY9_15_20_5Y	USD
CDX_HY9_15_20_7YUSDSENIOR_NORE	CDX_HY9_15_20_7Y	USD
CDX_HY9_15_25_3YUSDSENIOR_NORE	CDX_HY9_15_25_3Y	USD
CDX_HY9_15_25_5YUSDSENIOR_NORE	CDX_HY9_15_25_5Y	USD
CDX_HY9_15_25_7YUSDSENIOR_NORE	CDX_HY9_15_25_7Y	USD
CDX_HY9_20_25_5YUSDSENIOR_NORE	CDX_HY9_20_25_5Y	USD
CDX_HY9_20_25_7YUSDSENIOR_NORE	CDX_HY9_20_25_7Y	USD
CDX_HY9_25_100_5Y_UPFUSDSENIOR_NORE	CDX_HY9_25_100_5Y_UPF	USD
CDX_HY9_25_30_5YUSDSENIOR_NORE	CDX_HY9_25_30_5Y	USD
CDX_HY9_25_30_7YUSDSENIOR_NORE	CDX_HY9_25_30_7Y	USD
CDX_HY9_25_35_3YUSDSENIOR_NORE	CDX_HY9_25_35_3Y	USD
CDX_HY9_25_35_5YUSDSENIOR_NORE	CDX_HY9_25_35_5Y	USD
CDX_HY9_25_35_7YUSDSENIOR_NORE	CDX_HY9_25_35_7Y	USD
CDX_HY9_30_35_5YUSDSENIOR_NORE	CDX_HY9_30_35_5Y	USD
CDX_HY9_30_35_7YUSDSENIOR_NORE	CDX_HY9_30_35_7Y	USD
CDX_HY9_35_100_3YUSDSENIOR_NORE	CDX_HY9_35_100_3Y	USD
CDX_HY9_35_100_5YUSDSENIOR_NORE	CDX_HY9_35_100_5Y	USD
CDX_HY9_35_100_5Y_UPFUSDSENIOR_NORE	CDX_HY9_35_100_5Y_UPF	USD
CDX_HY9_35_100_7YUSDSENIOR_NORE	CDX_HY9_35_100_7Y	USD
CDX_HY9_35_60_5YUSDSENIOR_NORE	CDX_HY9_35_60_5Y	USD
CDX_HY9_60_100_5YUSDSENIOR_NORE	CDX_HY9_60_100_5Y	USD
CDX_IGUSDSENIOR_NORE	CDX_IG	USD
CDX_IG_0306USDSENIOR_NORE	CDX_IG_0306	USD
CDX_IG_0309USDSENIOR_NORE	CDX_IG_0309	USD
CDX_IG_0309_OPTUSDSENIOR_NORE	CDX_IG_0309_OPT	USD
CDX_IG_0309_X1USDSENIOR_NORE	CDX_IG_0309_X1	USD
CDX_IG_0310USDSENIOR_NORE	CDX_IG_0310	USD
CDX_IG_0310EURSENIOR_NORE	CDX_IG_0310	EUR
CDX_IG_0310USDSENIOR_MODRE	CDX_IG_0310	USD
CDX_IG_0310HKDSENIOR_NORE	CDX_IG_0310	HKD
CDX_IG_0310_OPTUSDSENIOR_NORE	CDX_IG_0310_OPT	USD
CDX_IG_0310_X1USDSENIOR_NORE	CDX_IG_0310_X1	USD
CDX_IG_0310_X1USDSENIOR_MODRE	CDX_IG_0310_X1	USD
CDX_IG_0310_X1EURSENIOR_NORE	CDX_IG_0310_X1	EUR
CDX_IG_0310_X1HKDSENIOR_NORE	CDX_IG_0310_X1	HKD
CDX_IG_0310_X1EURSENIOR_MODRE	CDX_IG_0310_X1	EUR
CDX_IG_0311USDSENIOR_NORE	CDX_IG_0311	USD
CDX_IG_0610USDSENIOR_NORE	CDX_IG_0610	USD
CDX_IG_0610EURSENIOR_NORE	CDX_IG_0610	EUR
CDX_IG_0611USDSENIOR_NORE	CDX_IG_0611	USD
CDX_IG_0612USDSENIOR_NORE	CDX_IG_0612	USD
CDX_IG_0612EURSENIOR_NORE	CDX_IG_0612	EUR

SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/7/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	2/20/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	11/6/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/13/2004 18:30	25.65028446	25.88968008	28.91917586
SENIOR_NORE	DERIV	1/24/2005 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	53.79454211	53.83010101	56.86013215
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	148.174394	148.22059	156.5566321
SENIOR_NORE	DERIV	7/30/2008 18:30	151.8473775	151.8947139	151.9519345
SENIOR_NORE	DERIV	7/30/2008 18:30	1.713912587	1.442679145	33.39388471
SENIOR_MODRE	DERIV	7/30/2008 18:30	38.92491293	32.76489159	35.90019107
SENIOR_NORE	DERIV	7/2/2008 18:30	39.67084757	33.3878817	36.57963763
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	151.8473775	151.8947139	151.9519345
SENIOR_MODRE	DERIV	7/30/2008 18:30	157.9212726	157.9705025	158.0300339
SENIOR_NORE	DERIV	7/30/2008 18:30	147.2919562	147.3378725	147.393425
SENIOR_NORE	DERIV	7/30/2008 18:30	147.2919562	147.3378725	147.393425
SENIOR_MODRE	DERIV	11/18/2005 8:30	4.567123288	4.567123288	5.695205479
SENIOR_NORE	DERIV	3/20/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	164.3149604	164.3661661	164.4281018
SENIOR_NORE	DERIV	7/30/2008 18:30	159.3855116	159.4351811	159.4952588
SENIOR_NORE	DERIV	7/30/2008 18:30	143.4256977	143.470419	143.5245351
SENIOR_NORE	DERIV	7/30/2008 18:30	150.9218341	150.9688832	151.0258072
SENIOR_NORE	DERIV	7/30/2008 18:30	146.3941791	146.4398167	146.495033

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

0.999999975
0.999999975
0.999999975

CDX_IG_0612USDSENIOR_MODRE	CDX_IG_0612	USD
CDX_IG_0612USDSENIOR_NORE	CDX_IG_0612	USD
CDX_IG_0613USDSENIOR_NORE	CDX_IG_0613	USD
CDX_IG_0613EURSENIOR_NORE	CDX_IG_0613	EUR
CDX_IG_0613USDSENIOR_MODRE	CDX_IG_0613	USD
CDX_IG_0909USDSENIOR_NORE	CDX_IG_0909	USD
CDX_IG_0909_00_03USDSENIOR_NORE	CDX_IG_0909_00_03	USD
CDX_IG_0909_03_07USDSENIOR_NORE	CDX_IG_0909_03_07	USD
CDX_IG_0909_07_10USDSENIOR_NORE	CDX_IG_0909_07_10	USD
CDX_IG_0909_07_10USDSENIOR_MODRE	CDX_IG_0909_07_10	USD
CDX_IG_0909_07_10HKDSENIOR_MODRE	CDX_IG_0909_07_10	HKD
CDX_IG_0909_10_15USDSENIOR_NORE	CDX_IG_0909_10_15	USD
CDX_IG_0909_15_30USDSENIOR_NORE	CDX_IG_0909_15_30	USD
CDX_IG_0909_OPTUSDSENIOR_NORE	CDX_IG_0909_OPT	USD
CDX_IG_0909_X1USDSENIOR_NORE	CDX_IG_0909_X1	USD
CDX_IG_1210USDSENIOR_NORE	CDX_IG_1210	USD
CDX_IG_1210EURSENIOR_NORE	CDX_IG_1210	EUR
CDX_IG_1210USDDIGITAL_NORE	CDX_IG_1210	USD
CDX_IG_1211EURSENIOR_NORE	CDX_IG_1211	EUR
CDX_IG_1211USDSENIOR_NORE	CDX_IG_1211	USD
CDX_IG_1212USDSENIOR_NORE	CDX_IG_1212	USD
CDX_IG_1212USDSENIOR_MODRE	CDX_IG_1212	USD
CDX_IG_1212EURSENIOR_NORE	CDX_IG_1212	EUR
CDX_IG1_00_03USDSENIOR_NORE	CDX_IG1_00_03	USD
CDX_IG10USDSENIOR_NORE	CDX_IG10	USD
CDX_IG10_00_03_10YUSDSENIOR_NORE	CDX_IG10_00_03_10Y	USD
CDX_IG10_00_03_10Y_FUNDUSDSENIOR_NORE	CDX_IG10_00_03_10Y_FUND	USD
CDX_IG10_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG10_00_03_10Y_IO	USD
CDX_IG10_00_03_10Y_POUSDSENIOR_NORE	CDX_IG10_00_03_10Y_PO	USD
CDX_IG10_00_03_10Y_RUNUSDSENIOR_NORE	CDX_IG10_00_03_10Y_RUN	USD
CDX_IG10_00_03_5YUSDSENIOR_NORE	CDX_IG10_00_03_5Y	USD
CDX_IG10_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG10_00_03_5Y_IO	USD
CDX_IG10_00_03_5Y_POUSDSENIOR_NORE	CDX_IG10_00_03_5Y_PO	USD
CDX_IG10_00_03_7YUSDSENIOR_NORE	CDX_IG10_00_03_7Y	USD
CDX_IG10_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG10_00_03_7Y_IO	USD
CDX_IG10_00_03_7Y_POUSDSENIOR_NORE	CDX_IG10_00_03_7Y_PO	USD
CDX_IG10_00_03_7Y_UPFUSDSENIOR_NORE	CDX_IG10_00_03_7Y_UPF	USD
CDX_IG10_02_03_3YUSDSENIOR_NORE	CDX_IG10_02_03_3Y	USD
CDX_IG10_02_03_5YUSDSENIOR_NORE	CDX_IG10_02_03_5Y	USD
CDX_IG10_02_04_10YUSDSENIOR_NORE	CDX_IG10_02_04_10Y	USD
CDX_IG10_02_04_10Y_POUSDSENIOR_NORE	CDX_IG10_02_04_10Y_PO	USD
CDX_IG10_03_04_10Y_POUSDSENIOR_NORE	CDX_IG10_03_04_10Y_PO	USD
CDX_IG10_03_05_10YUSDSENIOR_NORE	CDX_IG10_03_05_10Y	USD
CDX_IG10_03_05_10Y_IOUSDSENIOR_NORE	CDX_IG10_03_05_10Y_IO	USD
CDX_IG10_03_05_10Y_POUSDSENIOR_NORE	CDX_IG10_03_05_10Y_PO	USD
CDX_IG10_03_05_5YUSDSENIOR_NORE	CDX_IG10_03_05_5Y	USD
CDX_IG10_03_05_5Y_IOUSDSENIOR_NORE	CDX_IG10_03_05_5Y_IO	USD
CDX_IG10_03_05_5Y_POUSDSENIOR_NORE	CDX_IG10_03_05_5Y_PO	USD
CDX_IG10_03_05_7YUSDSENIOR_NORE	CDX_IG10_03_05_7Y	USD
CDX_IG10_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG10_03_05_7Y_IO	USD
CDX_IG10_03_05_7Y_POUSDSENIOR_NORE	CDX_IG10_03_05_7Y_PO	USD
CDX_IG10_03_07_10YUSDSENIOR_NORE	CDX_IG10_03_07_10Y	USD
CDX_IG10_03_07_5YUSDSENIOR_NORE	CDX_IG10_03_07_5Y	USD
CDX_IG10_03_07_7YUSDSENIOR_NORE	CDX_IG10_03_07_7Y	USD
CDX_IG10_03_100_7YUSDSENIOR_NORE	CDX_IG10_03_100_7Y	USD
CDX_IG10_05_07_10YUSDSENIOR_NORE	CDX_IG10_05_07_10Y	USD
CDX_IG10_05_07_5YUSDSENIOR_NORE	CDX_IG10_05_07_5Y	USD
CDX_IG10_05_07_7YUSDSENIOR_NORE	CDX_IG10_05_07_7Y	USD
CDX_IG10_07_10_10YUSDSENIOR_NORE	CDX_IG10_07_10_10Y	USD
CDX_IG10_07_10_5YUSDSENIOR_NORE	CDX_IG10_07_10_5Y	USD
CDX_IG10_07_10_7YUSDSENIOR_NORE	CDX_IG10_07_10_7Y	USD
CDX_IG10_10_15_10YUSDSENIOR_NORE	CDX_IG10_10_15_10Y	USD
CDX_IG10_10_15_5YUSDSENIOR_NORE	CDX_IG10_10_15_5Y	USD
CDX_IG10_10_15_7YUSDSENIOR_NORE	CDX_IG10_10_15_7Y	USD
CDX_IG10_15_30_10YUSDSENIOR_NORE	CDX_IG10_15_30_10Y	USD
CDX_IG10_15_30_5YUSDSENIOR_NORE	CDX_IG10_15_30_5Y	USD
CDX_IG10_15_30_7YUSDSENIOR_NORE	CDX_IG10_15_30_7Y	USD
CDX_IG10_30_100_10YUSDSENIOR_NORE	CDX_IG10_30_100_10Y	USD
CDX_IG10_30_100_5YUSDSENIOR_NORE	CDX_IG10_30_100_5Y	USD
CDX_IG10_30_100_7YUSDSENIOR_NORE	CDX_IG10_30_100_7Y	USD
CDX_IG10_60_100_7YUSDSENIOR_NORE	CDX_IG10_60_100_7Y	USD
CDX_IG2_00_03USDSENIOR_NORE	CDX_IG2_00_03	USD
CDX_IG2_00_03_CREXUSDSENIOR_NORE	CDX_IG2_00_03_CREX	USD
CDX_IG2_03_07USDSENIOR_NORE	CDX_IG2_03_07	USD

SENIOR_MODRE	DERIV	7/30/2008 18:30	159.796038	159.8458535	159.9061247
SENIOR_NORE	10YVOL	7/30/2008 18:30	150.9218341	150.9688832	151.0258072
SENIOR_NORE	DERIV	7/30/2008 18:30	115.939881	115.976059	116.0198319
SENIOR_NORE	DERIV	7/30/2008 18:30	112.4616846	112.4967772	112.5392361
SENIOR_MODRE	DERIV	7/30/2008 18:30	120.5774763	120.6151013	120.6606564
SENIOR_NORE	DERIV	7/30/2008 18:30	28.37121747	43.29470582	58.57417998
SENIOR_NORE	DERIV	11/30/2004 18:30	939	957	1061
SENIOR_NORE	DERIV	11/30/2004 18:30	50	50	50
SENIOR_NORE	DERIV	11/30/2004 18:30	1	2	6
SENIOR_MODRE	DERIV	11/30/2004 18:30	1	2	6
SENIOR_MODRE	DERIV	11/30/2004 18:30	1	2	6
SENIOR_NORE	DERIV	11/30/2004 18:30	1	1	1
SENIOR_NORE	DERIV	11/30/2004 18:30	2	2	4
SENIOR_NORE	DERIV	12/6/2004 13:30	1.00E-06	1.00E-06	1.00E-06
SENIOR_NORE	DERIV	7/30/2008 18:30	145.1688851	145.2141478	145.268917
SENIOR_NORE	DERIV	7/30/2008 18:30	116.5	136.5736131	150.6534227
SENIOR_NORE	DERIV	7/30/2008 18:30	3.118132458	3.65683205	7.478182009
DIGITAL_NORE	DERIV	7/30/2008 18:30	116.5	136.5736131	150.6534227
SENIOR_NORE	DERIV	7/30/2008 18:30	113.005	131.769309	144.9319595
SENIOR_NORE	DERIV	7/30/2008 18:30	116.5	135.8446484	149.4144016
SENIOR_NORE	DERIV	7/30/2008 18:30	116.5	125.3542803	131.5791361
SENIOR_MODRE	DERIV	7/30/2008 18:30	121.16	130.3684515	136.8423015
SENIOR_NORE	DERIV	7/30/2008 18:30	113.005	121.5936518	127.631762
SENIOR_NORE	DERIV	1/21/2005 13:30	1000	1000	1000
SENIOR_NORE	DERIV	1/13/2004 18:30	33.93318882	34.24988928	38.25765973
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	6/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	3/30/2006 13:30	480.1838662	510.2330258	588.0224779
SENIOR_NORE	DERIV	1/20/2006 13:30	668	691	735
SENIOR_NORE	DERIV	3/30/2006 13:30	2	2	2

162.3771623	160.215216	159.1271862	156.1430805	154.433317	152.7235534	142.0248623	130.0164692
153.3596169	151.3177333	150.2901267	147.4717421	145.8569295	144.2421169	134.137573	122.7960608
121.8970138	126.635137	128.918294	130.2931207	127.6494609	125.0058011	124.9995944	124.9948952
118.2401033	122.8360828	125.0507452	126.3843271	123.8199771	121.255627	121.2496065	121.2450484
126.7728943	131.7005424	134.0750258	135.5048455	132.7554393	130.0060331	129.9995781	129.9946911
66.91333877	68.12330565	76.22379362	81.18428573	86.70262818	92.22097063	102.3821005	103.7956249
1216	1337	1428	1501.44	1540.72	1580	1607	1630
106	144	166	181.63	183.315	185	189	192
17	30	46	64.17	78.585	93	131	174
17	30	46	64.17	78.585	93	131	174
17	30	46	64.17	78.585	93	131	174
4	8	13	20.15	26.575	33	52	78
5	5	7	8.36	9.18	10	12	13
1.00E-06	23.34631148	38.85479452	46.52123288	51.60071681	56.68020073	66.5	66.5
150.4859596	152.4064795	153.415044	154.0192748	154.3712495	154.7232241	155.2532513	155.8346666
159.0030567	162.0581025	165.4109957	167.428676	161.248378	155.06808	145.7728712	135.3999782
8.366076684	16.95075007	20.38976424	29.93698311	33.77712302	37.61726292	46.3584332	44.65735248
159.0030567	162.0581025	165.4109957	167.428676	161.248378	155.06808	145.7728712	135.3999782
152.7393301	155.7009982	157.2446032	152.6776193	150.051569	147.4255186	134.9856123	120.9569333
157.4632269	160.516493	162.1078384	157.3996075	154.6923391	151.9850707	139.160425	124.6978694
135.2940725	135.1754847	137.153187	138.3428773	135.2381553	132.1334333	130.123554	127.9074628
140.7058354	140.5825041	142.6393144	143.8765924	140.6476816	137.4187707	135.3284962	133.0237613
131.2352504	131.1202202	133.0385914	134.192591	131.1810107	128.1694303	126.2198474	124.0702389
1000	1000	1000	1000	1000	1000	1000	1000
45.39502173	50.37452941	59.33987619	63.5	63.5	63.5	63.5	63.5
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

126.5451492
119.5175191
124.9897018
121.2400107
129.9892898
103.4109838
1630
194
182
182
182
84
14
66.5
155.9893089
132.4368209
44.11919272
132.4368209
116.8791431
120.4939619
127.2797824
132.3709737
123.461389
1000
63.5
1
0.999999975
1
1
1

CDX_IG2_03_07_CREXUSDSENIOR_NORE	CDX_IG2_03_07_CREX	USD
CDX_IG2_07_10USDSENIOR_NORE	CDX_IG2_07_10	USD
CDX_IG2_07_10USDSENIOR_MODRE	CDX_IG2_07_10	USD
CDX_IG2_07_10HKDSENIOR_MODRE	CDX_IG2_07_10	HKD
CDX_IG2_07_10_CREXUSDSENIOR_NORE	CDX_IG2_07_10_CREX	USD
CDX_IG2_10_15USDSENIOR_NORE	CDX_IG2_10_15	USD
CDX_IG2_10_15_CREXUSDSENIOR_NORE	CDX_IG2_10_15_CREX	USD
CDX_IG2_15_30USDSENIOR_NORE	CDX_IG2_15_30	USD
CDX_IG2_15_30_CREXUSDSENIOR_NORE	CDX_IG2_15_30_CREX	USD
CDX_IG3_00_03USDSENIOR_NORE	CDX_IG3_00_03	USD
CDX_IG3_00_03_CREXUSDSENIOR_NORE	CDX_IG3_00_03_CREX	USD
CDX_IG3_03_07USDSENIOR_NORE	CDX_IG3_03_07	USD
CDX_IG3_03_07_CREXUSDSENIOR_NORE	CDX_IG3_03_07_CREX	USD
CDX_IG3_07_10USDSENIOR_NORE	CDX_IG3_07_10	USD
CDX_IG3_07_10_2012USDSENIOR_NORE	CDX_IG3_07_10_2012	USD
CDX_IG3_07_10_7YUSDSENIOR_NORE	CDX_IG3_07_10_7Y	USD
CDX_IG3_07_10_7Y_CREXUSDSENIOR_NORE	CDX_IG3_07_10_7Y_CREX	USD
CDX_IG3_07_10_CREXUSDSENIOR_NORE	CDX_IG3_07_10_CREX	USD
CDX_IG3_10_15USDSENIOR_NORE	CDX_IG3_10_15	USD
CDX_IG3_10_15_CREXUSDSENIOR_NORE	CDX_IG3_10_15_CREX	USD
CDX_IG3_10_15_CREXUSDSENIOR_MODRE	CDX_IG3_10_15_CREX	USD
CDX_IG3_15_30USDSENIOR_NORE	CDX_IG3_15_30	USD
CDX_IG3_15_30_CREXUSDSENIOR_NORE	CDX_IG3_15_30_CREX	USD
CDX_IG3_15_30_CREXUSDSENIOR_MODRE	CDX_IG3_15_30_CREX	USD
CDX_IG4_00_03USDSENIOR_NORE	CDX_IG4_00_03	USD
CDX_IG4_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG4_00_03_5Y_IO	USD
CDX_IG4_00_03_5Y_POUSDSENIOR_NORE	CDX_IG4_00_03_5Y_PO	USD
CDX_IG4_00_03_7YUSDSENIOR_NORE	CDX_IG4_00_03_7Y	USD
CDX_IG4_00_03_7Y_CREXUSDSENIOR_NORE	CDX_IG4_00_03_7Y_CREX	USD
CDX_IG4_00_03_7Y_CREXUSDSENIOR_MODRE	CDX_IG4_00_03_7Y_CREX	USD
CDX_IG4_00_03_CREXUSDSENIOR_NORE	CDX_IG4_00_03_CREX	USD
CDX_IG4_00_03_CREXUSDSENIOR_MODRE	CDX_IG4_00_03_CREX	USD
CDX_IG4_03_07USDSENIOR_NORE	CDX_IG4_03_07	USD
CDX_IG4_03_07_7YUSDSENIOR_NORE	CDX_IG4_03_07_7Y	USD
CDX_IG4_03_07_7Y_CREXUSDSENIOR_NORE	CDX_IG4_03_07_7Y_CREX	USD
CDX_IG4_03_07_CREXUSDSENIOR_NORE	CDX_IG4_03_07_CREX	USD
CDX_IG4_07_10USDSENIOR_NORE	CDX_IG4_07_10	USD
CDX_IG4_07_10_10YUSDSENIOR_MODRE	CDX_IG4_07_10_10Y	USD
CDX_IG4_07_10_10YUSDSENIOR_NORE	CDX_IG4_07_10_10Y	USD
CDX_IG4_07_10_7YUSDSENIOR_NORE	CDX_IG4_07_10_7Y	USD
CDX_IG4_07_10_7Y_CREXUSDSENIOR_NORE	CDX_IG4_07_10_7Y_CREX	USD
CDX_IG4_07_10_CREXUSDSENIOR_NORE	CDX_IG4_07_10_CREX	USD
CDX_IG4_07_100USDSENIOR_NORE	CDX_IG4_07_100	USD
CDX_IG4_10_15USDSENIOR_NORE	CDX_IG4_10_15	USD
CDX_IG4_10_15_7YUSDSENIOR_NORE	CDX_IG4_10_15_7Y	USD
CDX_IG4_10_15_7Y_CREXUSDSENIOR_NORE	CDX_IG4_10_15_7Y_CREX	USD
CDX_IG4_10_15_CREXUSDSENIOR_NORE	CDX_IG4_10_15_CREX	USD
CDX_IG4_15_30USDSENIOR_NORE	CDX_IG4_15_30	USD
CDX_IG4_15_30_7YUSDSENIOR_NORE	CDX_IG4_15_30_7Y	USD
CDX_IG4_15_30_7Y_CREXUSDSENIOR_NORE	CDX_IG4_15_30_7Y_CREX	USD
CDX_IG4_15_30_7Y_CREXUSDSENIOR_MODRE	CDX_IG4_15_30_7Y_CREX	USD
CDX_IG4_15_30_CREXUSDSENIOR_NORE	CDX_IG4_15_30_CREX	USD
CDX_IG4_15_30_CREXUSDSENIOR_MODRE	CDX_IG4_15_30_CREX	USD
CDX_IG4_30_100USDSENIOR_NORE	CDX_IG4_30_100	USD
CDX_IG4_30_100_7YUSDSENIOR_NORE	CDX_IG4_30_100_7Y	USD
CDX_IG4_30_100_7Y_CREXUSDSENIOR_NORE	CDX_IG4_30_100_7Y_CREX	USD
CDX_IG4_30_100_CREXUSDSENIOR_NORE	CDX_IG4_30_100_CREX	USD
CDX_IG5_00_03USDSENIOR_NORE	CDX_IG5_00_03	USD
CDX_IG5_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG5_00_03_10Y_IO	USD
CDX_IG5_00_03_10Y_POUSDSENIOR_NORE	CDX_IG5_00_03_10Y_PO	USD
CDX_IG5_00_03_10Y_UPFUSDSENIOR_NORE	CDX_IG5_00_03_10Y_UPF	USD
CDX_IG5_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG5_00_03_5Y_IO	USD
CDX_IG5_00_03_5Y_POUSDSENIOR_NORE	CDX_IG5_00_03_5Y_PO	USD
CDX_IG5_00_03_7YUSDSENIOR_NORE	CDX_IG5_00_03_7Y	USD
CDX_IG5_00_03_7Y_CREXUSDSENIOR_NORE	CDX_IG5_00_03_7Y_CREX	USD
CDX_IG5_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG5_00_03_7Y_IO	USD
CDX_IG5_00_03_7Y_POUSDSENIOR_NORE	CDX_IG5_00_03_7Y_PO	USD
CDX_IG5_00_03_CREXUSDSENIOR_NORE	CDX_IG5_00_03_CREX	USD
CDX_IG5_00_03_UPFUSDSENIOR_NORE	CDX_IG5_00_03_UPF	USD
CDX_IG5_03_07USDSENIOR_NORE	CDX_IG5_03_07	USD
CDX_IG5_03_07_7YUSDSENIOR_NORE	CDX_IG5_03_07_7Y	USD
CDX_IG5_03_07_7Y_CREXUSDSENIOR_NORE	CDX_IG5_03_07_7Y_CREX	USD
CDX_IG5_03_07_CREXUSDSENIOR_NORE	CDX_IG5_03_07_CREX	USD
CDX_IG5_07_10USDSENIOR_NORE	CDX_IG5_07_10	USD

SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_MODRE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_MODRE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/30/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	317.1523678	334.7145841	379.3301494
SENIOR_NORE	DERIV	1/20/2006 13:30	394	408	438
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/30/2005 18:30	98	98	98
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/31/2006 18:30	562.9997927	586.1662252	637.5191151
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	563.0097212	586.204006	637.7196339
SENIOR_NORE	DERIV	1/25/2006 18:30	815.18	907.81	970.75
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/25/2006 18:30	815.18	907.81	970.75
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_MODRE	DERIV	2/14/2008 18:30	1	1	1
SENIOR_NORE	DERIV	2/14/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	7/13/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_MODRE	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	2/10/2006 18:30	1.25	1.25	1.25
SENIOR_NORE	DERIV	2/10/2006 18:30	3.5	3.5	3.5
SENIOR_NORE	DERIV	1/20/2006 13:30	5	5	5
SENIOR_NORE	DERIV	1/20/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	397.6589569	403.5204235	413.1694746
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/26/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	397.6676284	403.5515246	413.3086385
SENIOR_NORE	DERIV	1/25/2006 18:30	455.65	455.83	455.93
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	1/25/2006 18:30	455.65	455.83	455.93
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2

2	31	96	139	163	187	222	222
2	3.391245072	11.26924893	16.10871813	18.92240231	21.73608648	25.98794068	25.98794068
2	3.391245072	11.26924893	16.10871813	18.92240231	21.73608648	25.98794068	25.98794068
2	3.391245072	11.26924893	16.10871813	18.92240231	21.73608648	25.98794068	25.98794068
2	7	21	30	35.5	41	49	49
2	2	5.81002245	8.192713424	9.579570947	10.96642847	13.06522885	13.06522885
2	2	6	9	10.5	12	15	15
2	2	4.134682593	5.556560801	6.384536727	7.212512653	8.466245272	8.466245272
2	2	2	2	2	2	3	3
671.866898	1095.349824	1484.579276	1685.345976	1846.368138	2007.3903	2104.279456	2104.279456
666	1198	1644	1869	1927.5	1986	2082	2082
2	18.94690395	78.43576764	123.1316544	264.1620606	405.1924668	639.010203	639.010203
2	15	81	142	293	444	644	644
2	2	11.3558741	19.20635058	22.37604093	25.54573127	111.0701172	111.0701172
98	98	98	98	98	98	98	98
2	2	2.608625894	14.24080899	29.63289763	45.02498626	69.49249154	69.49249154
2	2	5	19	34	49	74	74
2	3	18	33	32	31	114	114
2	2	4.95176363	8.395055057	11.94929959	15.50354412	52.09529098	52.09529098
2	3	12	21	18	15	50	50
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	2	3.267139605	5.006178885	3.503089443	2	10.42756079	10.42756079
2	2	2	4	3	2	13	13
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
939.1608659	1284.560587	1615.398788	1791.170754	1985.135291	2179.099828	2265.356512	2265.356512
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
944.2001576	1315.754363	1697.343973	1943.596704	2052.49559	2161.394475	2237.255848	2237.255848
1008.98	1790.43	985.49	2588.75	2111.385	1634.02	2341.4	2341.4
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1008.98	1790.43	985.49	2588.75	2111.385	1634.02	2341.4	2341.4
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	20.19185849	78.93088811	129.4482288	288.6719254	447.8956219	698.6400742	848.5321903
2	5.750540242	56.83085842	145.0342163	232.6403483	320.2464802	445.5301535	445.5301535
2	43.42	73.91	216.54	278.25	339.96	776.52	927.16
2	43.42	73.91	216.54	278.25	339.96	776.52	927.16
2	2	9.486341752	18.60213434	25.08000388	31.55787342	133.9513684	273.0586775
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	2	2	13.83427	32.83835325	51.84243649	83.69958186	83.69958186
2	2	28.37	28.41	44.425	60.44	147.19	234.75
2	2	28.37	28.41	44.425	60.44	147.19	234.75
1	1	1	1	1	1	1	1
2	2	4.493641094	8.816707696	14.14314455	19.46958141	64.05376663	132.1611797
2	2	2	7.423476693	15.68030933	23.93714196	37.91670988	37.91670988
2	2	8.13	21.06	25.415	29.77	65.43	104.37
2	2	8.13	21.06	25.415	29.77	65.43	104.37
2	2	3.503656338	5.723263764	4.992662279	4.262060793	16.45656758	36.67787878
2	2	2	2.205263466	4.886333281	7.567403095	12.12450209	12.12450209
2	2	2	12.09	9.68	7.27	19.89	34.12
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	2	2	12.09	9.68	7.27	19.89	34.12
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1.25	1.25	1.25	2	4	6	6	6
3.5	3.5	3.5	3.5	3.5	3.5	3.5	3.5
5	5	5	5	5	5	5	5
2	2	2	6.75	6.75	6.75	6.75	6.75
661.8790823	932.7725203	1219.494001	1480.669352	1637.339787	1794.010222	1913.799987	1913.799987
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
665.4694507	952.6997155	1274.465696	1557.78873	1684.517368	1811.246005	1912.084917	1912.084917
740.27	1038.73	1356.27	1639.59	1786.065	1932.54	2029.66	2029.66
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
740.27	1038.73	1356.27	1639.59	1786.065	1932.54	2029.66	2029.66
1	1	1	1	1	1	1	1
2	5.941092767	38.59261809	101.306232	227.345131	353.38403	589.205077	589.205077
2	2.586458343	32.06773411	102.4448212	182.2179631	261.991105	389.0944198	389.0944198
2.71	19.57	60.89	130.8	196.115	261.43	655.62	829.39
2.71	19.57	60.89	130.8	196.115	261.43	655.62	829.39
2	2	7.071625126	22.47364729	21.24195098	20.01025466	106.7788739	106.7788739

222
25.98794068
25.98794068
25.98794068
49
13.06522885
15
8.466245272
3
2104.279456
2082
639.010203
644
111.0701172
98
69.49249154
74
114
52.09529098
50
0.999999975
10.42756079
13
0.999999975
2245
1
1
2237.255848
2320
0.999999975
2320
0.999999975
848.5321903
445.5301535
929.83
929.83
273.0586775
1
0.999999975
83.69958186
256.26
256.26
1
132.1611797
37.91670988
115.5
115.5
36.67787878
12.12450209
38.42
0.999999975
38.42
0.999999975
6
3.5
5
6.75
1913.799987
1
1
1
1
1
1912.084917
2029.66
1
1
2029.66
1
589.205077
389.0944198
835.35
835.35
106.7788739

CDX_IG5_07_10_7YUSDSENIOR_NORE	CDX_IG5_07_10_7Y	USD
CDX_IG5_07_10_7Y_CREXUSDSENIOR_NORE	CDX_IG5_07_10_7Y_CREX	USD
CDX_IG5_07_10_CREXUSDSENIOR_NORE	CDX_IG5_07_10_CREX	USD
CDX_IG5_10_15USDSENIOR_NORE	CDX_IG5_10_15	USD
CDX_IG5_10_15_7YUSDSENIOR_NORE	CDX_IG5_10_15_7Y	USD
CDX_IG5_10_15_7Y_CREXUSDSENIOR_NORE	CDX_IG5_10_15_7Y_CREX	USD
CDX_IG5_10_15_CREXUSDSENIOR_NORE	CDX_IG5_10_15_CREX	USD
CDX_IG5_15_30USDSENIOR_NORE	CDX_IG5_15_30	USD
CDX_IG5_15_30_7YUSDSENIOR_NORE	CDX_IG5_15_30_7Y	USD
CDX_IG5_15_30_7Y_CREXUSDSENIOR_NORE	CDX_IG5_15_30_7Y_CREX	USD
CDX_IG5_15_30_CREXUSDSENIOR_NORE	CDX_IG5_15_30_CREX	USD
CDX_IG5_30_100USDSENIOR_NORE	CDX_IG5_30_100	USD
CDX_IG5_30_100_7YUSDSENIOR_NORE	CDX_IG5_30_100_7Y	USD
CDX_IG5_30_100_7Y_CREXUSDSENIOR_NORE	CDX_IG5_30_100_7Y_CREX	USD
CDX_IG5_30_100_CREXUSDSENIOR_NORE	CDX_IG5_30_100_CREX	USD
CDX_IG6_00_03_10YUSDSENIOR_NORE	CDX_IG6_00_03_10Y	USD
CDX_IG6_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG6_00_03_10Y_IO	USD
CDX_IG6_00_03_10Y_POUSDSENIOR_NORE	CDX_IG6_00_03_10Y_PO	USD
CDX_IG6_00_03_10Y_RUNUSDSENIOR_NORE	CDX_IG6_00_03_10Y_RUN	USD
CDX_IG6_00_03_10Y_UPFUSDSENIOR_NORE	CDX_IG6_00_03_10Y_UPF	USD
CDX_IG6_00_03_2YUSDSENIOR_NORE	CDX_IG6_00_03_2Y	USD
CDX_IG6_00_03_3YUSDSENIOR_NORE	CDX_IG6_00_03_3Y	USD
CDX_IG6_00_03_3Y_RUNUSDSENIOR_NORE	CDX_IG6_00_03_3Y_RUN	USD
CDX_IG6_00_03_5YUSDSENIOR_NORE	CDX_IG6_00_03_5Y	USD
CDX_IG6_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG6_00_03_5Y_IO	USD
CDX_IG6_00_03_5Y_LIOUSDSENIOR_NORE	CDX_IG6_00_03_5Y_LIO	USD
CDX_IG6_00_03_5Y_POUSDSENIOR_NORE	CDX_IG6_00_03_5Y_PO	USD
CDX_IG6_00_03_5Y_RUNUSDSENIOR_NORE	CDX_IG6_00_03_5Y_RUN	USD
CDX_IG6_00_03_5Y_UPFUSDSENIOR_NORE	CDX_IG6_00_03_5Y_UPF	USD
CDX_IG6_00_03_7YUSDSENIOR_NORE	CDX_IG6_00_03_7Y	USD
CDX_IG6_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG6_00_03_7Y_IO	USD
CDX_IG6_00_03_7Y_LIOUSDSENIOR_NORE	CDX_IG6_00_03_7Y_LIO	USD
CDX_IG6_00_03_7Y_POUSDSENIOR_NORE	CDX_IG6_00_03_7Y_PO	USD
CDX_IG6_00_03_RUNUSDSENIOR_NORE	CDX_IG6_00_03_RUN	USD
CDX_IG6_00_03_UPFUSDSENIOR_NORE	CDX_IG6_00_03_UPF	USD
CDX_IG6_00_05_10YJPYSENIOR_NORE	CDX_IG6_00_05_10Y	JPY
CDX_IG6_01_04_7YUSDSENIOR_NORE	CDX_IG6_01_04_7Y	USD
CDX_IG6_02_03_7YUSDSENIOR_NORE	CDX_IG6_02_03_7Y	USD
CDX_IG6_03_04_10YUSDSENIOR_NORE	CDX_IG6_03_04_10Y	USD
CDX_IG6_03_04_10Y_POUSDSENIOR_NORE	CDX_IG6_03_04_10Y_PO	USD
CDX_IG6_03_04_7YUSDSENIOR_NORE	CDX_IG6_03_04_7Y	USD
CDX_IG6_03_05_10YUSDSENIOR_NORE	CDX_IG6_03_05_10Y	USD
CDX_IG6_03_05_10Y_IOUSDSENIOR_NORE	CDX_IG6_03_05_10Y_IO	USD
CDX_IG6_03_05_10Y_POUSDSENIOR_NORE	CDX_IG6_03_05_10Y_PO	USD
CDX_IG6_03_05_5YUSDSENIOR_NORE	CDX_IG6_03_05_5Y	USD
CDX_IG6_03_05_5Y_IOUSDSENIOR_NORE	CDX_IG6_03_05_5Y_IO	USD
CDX_IG6_03_05_5Y_POUSDSENIOR_NORE	CDX_IG6_03_05_5Y_PO	USD
CDX_IG6_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG6_03_05_7Y_IO	USD
CDX_IG6_03_05_7Y_POUSDSENIOR_NORE	CDX_IG6_03_05_7Y_PO	USD
CDX_IG6_03_07_10YUSDSENIOR_NORE	CDX_IG6_03_07_10Y	USD
CDX_IG6_03_07_5YUSDSENIOR_NORE	CDX_IG6_03_07_5Y	USD
CDX_IG6_03_07_7YUSDSENIOR_NORE	CDX_IG6_03_07_7Y	USD
CDX_IG6_03_100_5YUSDSENIOR_NORE	CDX_IG6_03_100_5Y	USD
CDX_IG6_07_10_10YUSDSENIOR_NORE	CDX_IG6_07_10_10Y	USD
CDX_IG6_07_10_5YUSDSENIOR_NORE	CDX_IG6_07_10_5Y	USD
CDX_IG6_07_10_7YUSDSENIOR_NORE	CDX_IG6_07_10_7Y	USD
CDX_IG6_10_15_10YUSDSENIOR_NORE	CDX_IG6_10_15_10Y	USD
CDX_IG6_10_15_5YUSDSENIOR_NORE	CDX_IG6_10_15_5Y	USD
CDX_IG6_10_15_7YUSDSENIOR_NORE	CDX_IG6_10_15_7Y	USD
CDX_IG6_15_30_10YUSDSENIOR_NORE	CDX_IG6_15_30_10Y	USD
CDX_IG6_15_30_5YUSDSENIOR_NORE	CDX_IG6_15_30_5Y	USD
CDX_IG6_15_30_7YUSDSENIOR_NORE	CDX_IG6_15_30_7Y	USD
CDX_IG6_30_100_10YUSDSENIOR_NORE	CDX_IG6_30_100_10Y	USD
CDX_IG6_30_100_5YUSDSENIOR_NORE	CDX_IG6_30_100_5Y	USD
CDX_IG6_30_100_7YUSDSENIOR_NORE	CDX_IG6_30_100_7Y	USD
CDX_IG7_00_01_5YUSDSENIOR_NORE	CDX_IG7_00_01_5Y	USD
CDX_IG7_00_03_10YUSDSENIOR_NORE	CDX_IG7_00_03_10Y	USD
CDX_IG7_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG7_00_03_10Y_IO	USD
CDX_IG7_00_03_10Y_POUSDSENIOR_NORE	CDX_IG7_00_03_10Y_PO	USD
CDX_IG7_00_03_5YUSDSENIOR_NORE	CDX_IG7_00_03_5Y	USD
CDX_IG7_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG7_00_03_5Y_IO	USD
CDX_IG7_00_03_5Y_POUSDSENIOR_NORE	CDX_IG7_00_03_5Y_PO	USD
CDX_IG7_00_03_7YUSDSENIOR_NORE	CDX_IG7_00_03_7Y	USD
CDX_IG7_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG7_00_03_7Y_IO	USD

SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	1/25/2006 18:30	2	2	2
SENIOR_NORE	DERIV	2/10/2006 18:30	2.5	2.5	2.5
SENIOR_NORE	DERIV	2/10/2006 18:30	4	4	4
SENIOR_NORE	DERIV	1/20/2006 13:30	6	6	6
SENIOR_NORE	DERIV	1/20/2006 13:30	3.5	3.5	3.5
SENIOR_NORE	DERIV	3/31/2006 18:30	271.1454888	277.1455444	287.6177791
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/26/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/26/2006 18:30	1	1	1
SENIOR_NORE	DERIV	6/20/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/11/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/13/2006 8:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	239.3235113	243.334956	257.0095936
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	10/3/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	271.1455318	277.145738	287.6191039
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	10/3/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	8/18/2006 8:30	1	1	1
SENIOR_NORE	DERIV	4/27/2006 13:30	1	1	1
SENIOR_NORE	DERIV	4/13/2006 13:30	1	1	1
SENIOR_NORE	DERIV	5/24/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/27/2006 18:30	1	1	1
SENIOR_NORE	DERIV	5/4/2006 13:30	1	1	1
SENIOR_NORE	DERIV	6/6/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	6/6/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	4/3/2006 13:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/31/2006 18:30	2	2	2
SENIOR_NORE	DERIV	3/8/2006 18:30	2.5	2.5	2.5
SENIOR_NORE	DERIV	3/8/2006 18:30	2.5	2.5	2.5
SENIOR_NORE	DERIV	3/8/2006 18:30	4	4	4
SENIOR_NORE	DERIV	2/15/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1

2	2	2	7.168150339	24.23547152	41.30279271	74.95507811	74.95507811
2	2.75	13.1	31.88	41.135	50.39	123.58	199.11
2	2.75	13.1	31.88	41.135	50.39	123.58	199.11
2	2	3.747999495	11.5001405	13.05638179	14.61262308	53.8492551	53.8492551
2	2	2	5.907269082	14.31296381	22.71865854	39.0613205	39.0613205
2	2	5.7	14.91	21.075	27.24	56.17	88.07
2	2	5.7	14.91	21.075	27.24	56.17	88.07
2	2	2.271938727	5.792488347	5.045062199	4.29763605	16.87142939	16.87142939
2	2	2	2	4.270300061	6.540600121	11.89369356	11.89369356
2	2	2.29	6.97	7.465	7.96	16.55	26.28
2	2	2.29	6.97	7.465	7.96	16.55	26.28
2.5	2.5	2.5	2.5	4.25	6	6	6
4	4	4	4	4	4	4	4
6	6	6	6	6	6	6	6
3.5	3.5	3.5	3.5	5.75	8	8	8
528.2520111	804.0163278	1153.188303	1479.998735	1624.963108	1769.927481	1890.065534	1890.065534
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
511.3097953	787.6351633	1104.126225	1389.985969	1513.619347	1637.252725	1745.796784	1745.796784
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
528.3416389	804.8181999	1156.362741	1486.520079	1621.122042	1755.724004	1859.910631	1859.910631
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2	4.547390914	39.64807319	134.220479	247.8572029	361.4939268	625.0050511	625.0050511
2	3.659329577	30.69964127	97.39376466	146.1282498	194.862735	264.2822471	264.2822471
2	2	23.68475897	94.23132155	176.6591375	259.0869534	403.7321407	403.7321407
2	3.659329577	30.69964127	97.39376466	146.1282498	194.862735	264.2822471	264.2822471
2	2	2	2	8.39797378	14.79594756	108.8798008	108.8798008
2	2	2.49949634	17.80601149	30.2342502	42.66248891	61.22839655	61.22839655
2	2	2	3.657947817	20.55403556	37.45012331	78.08351949	78.08351949
2	2	2	2	7.22900939	12.45801878	53.66505174	53.66505174
2	2	2	8.783350015	15.00644928	21.22954854	30.59338425	30.59338425
2	2	2	4.261338386	12.86879297	21.47624756	41.35271973	41.35271973
2	2	2	2	2.566760425	3.13352085	16.01444855	16.01444855
2	2	2	5.21996807	8.17773562	11.13550317	15.60282164	15.60282164
2	2	2	2	4.244169532	6.488339063	13.42204752	13.42204752
2.5	2.5	2.5	2.5	4.25	6	6	6
2.5	2.5	2.5	2.5	4.25	6	6	6
4	4	4	4	4	4	4	4
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

74.95507811
218.52
218.52
53.8492551
39.0613205
97.34
97.34
16.87142939
11.89369356
29.25
29.25
6
4
6
8
1890.065534
1
1
1
1
1
1
1
1745.796784
1
1
1
1
1
1859.910631
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
625.0050511
264.2822471
403.7321407
264.2822471
108.8798008
61.22839655
78.08351949
53.66505174
30.59338425
41.35271973
16.01444855
15.60282164
13.42204752
6
6
4
1
1
1
1
1
1
1
1
1

CDX_IG7_00_03_7Y_POUSDSENIOR_NORE	CDX_IG7_00_03_7Y_PO	USD
CDX_IG7_02_03_3YUSDSENIOR_NORE	CDX_IG7_02_03_3Y	USD
CDX_IG7_02_03_5YUSDSENIOR_NORE	CDX_IG7_02_03_5Y	USD
CDX_IG7_02_04_10YJPYSENIOR_NORE	CDX_IG7_02_04_10Y	JPY
CDX_IG7_02_04_10Y_POUSDSENIOR_NORE	CDX_IG7_02_04_10Y_PO	USD
CDX_IG7_02_04_10Y_POJPYSENIOR_NORE	CDX_IG7_02_04_10Y_PO	JPY
CDX_IG7_03_04_10Y_POUSDSENIOR_NORE	CDX_IG7_03_04_10Y_PO	USD
CDX_IG7_03_05_10YUSDSENIOR_NORE	CDX_IG7_03_05_10Y	USD
CDX_IG7_03_05_10Y_IOUSDSENIOR_NORE	CDX_IG7_03_05_10Y_IO	USD
CDX_IG7_03_05_10Y_POUSDSENIOR_NORE	CDX_IG7_03_05_10Y_PO	USD
CDX_IG7_03_05_5YUSDSENIOR_NORE	CDX_IG7_03_05_5Y	USD
CDX_IG7_03_05_5Y_IOUSDSENIOR_NORE	CDX_IG7_03_05_5Y_IO	USD
CDX_IG7_03_05_5Y_POUSDSENIOR_NORE	CDX_IG7_03_05_5Y_PO	USD
CDX_IG7_03_05_7YUSDSENIOR_NORE	CDX_IG7_03_05_7Y	USD
CDX_IG7_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG7_03_05_7Y_IO	USD
CDX_IG7_03_05_7Y_POUSDSENIOR_NORE	CDX_IG7_03_05_7Y_PO	USD
CDX_IG7_03_07_10USDSENIOR_NORE	CDX_IG7_03_07_10	USD
CDX_IG7_03_07_10YUSDSENIOR_NORE	CDX_IG7_03_07_10Y	USD
CDX_IG7_03_07_5YUSDSENIOR_NORE	CDX_IG7_03_07_5Y	USD
CDX_IG7_03_07_7YUSDSENIOR_NORE	CDX_IG7_03_07_7Y	USD
CDX_IG7_05_07_10YUSDSENIOR_NORE	CDX_IG7_05_07_10Y	USD
CDX_IG7_05_07_5YUSDSENIOR_NORE	CDX_IG7_05_07_5Y	USD
CDX_IG7_05_07_7YUSDSENIOR_NORE	CDX_IG7_05_07_7Y	USD
CDX_IG7_07_10_10YUSDSENIOR_NORE	CDX_IG7_07_10_10Y	USD
CDX_IG7_07_10_5YUSDSENIOR_NORE	CDX_IG7_07_10_5Y	USD
CDX_IG7_07_10_7YUSDSENIOR_NORE	CDX_IG7_07_10_7Y	USD
CDX_IG7_10_15_10YUSDSENIOR_NORE	CDX_IG7_10_15_10Y	USD
CDX_IG7_10_15_5YUSDSENIOR_NORE	CDX_IG7_10_15_5Y	USD
CDX_IG7_10_15_7YUSDSENIOR_NORE	CDX_IG7_10_15_7Y	USD
CDX_IG7_15_30_10YUSDSENIOR_NORE	CDX_IG7_15_30_10Y	USD
CDX_IG7_15_30_5YUSDSENIOR_NORE	CDX_IG7_15_30_5Y	USD
CDX_IG7_15_30_7YUSDSENIOR_NORE	CDX_IG7_15_30_7Y	USD
CDX_IG7_30_100_10YUSDSENIOR_NORE	CDX_IG7_30_100_10Y	USD
CDX_IG7_30_100_5YUSDSENIOR_NORE	CDX_IG7_30_100_5Y	USD
CDX_IG7_30_100_7YUSDSENIOR_NORE	CDX_IG7_30_100_7Y	USD
CDX_IG7_60_100_7YUSDSENIOR_NORE	CDX_IG7_60_100_7Y	USD
CDX_IG8_00_01_5YUSDSENIOR_NORE	CDX_IG8_00_01_5Y	USD
CDX_IG8_00_03_10YUSDSENIOR_NORE	CDX_IG8_00_03_10Y	USD
CDX_IG8_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG8_00_03_10Y_IO	USD
CDX_IG8_00_03_10Y_POUSDSENIOR_NORE	CDX_IG8_00_03_10Y_PO	USD
CDX_IG8_00_03_10Y_RUNUSDSENIOR_NORE	CDX_IG8_00_03_10Y_RUN	USD
CDX_IG8_00_03_5YUSDSENIOR_NORE	CDX_IG8_00_03_5Y	USD
CDX_IG8_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG8_00_03_5Y_IO	USD
CDX_IG8_00_03_5Y_POUSDSENIOR_NORE	CDX_IG8_00_03_5Y_PO	USD
CDX_IG8_00_03_7YUSDSENIOR_NORE	CDX_IG8_00_03_7Y	USD
CDX_IG8_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG8_00_03_7Y_IO	USD
CDX_IG8_00_03_7Y_POUSDSENIOR_NORE	CDX_IG8_00_03_7Y_PO	USD
CDX_IG8_00_03_7Y_UPFUSDSENIOR_NORE	CDX_IG8_00_03_7Y_UPF	USD
CDX_IG8_02_03_3YUSDSENIOR_NORE	CDX_IG8_02_03_3Y	USD
CDX_IG8_02_03_5YUSDSENIOR_NORE	CDX_IG8_02_03_5Y	USD
CDX_IG8_02_04_10YJPYSENIOR_NORE	CDX_IG8_02_04_10Y	JPY
CDX_IG8_02_04_10Y_POUSDSENIOR_NORE	CDX_IG8_02_04_10Y_PO	USD
CDX_IG8_03_04_10Y_POUSDSENIOR_NORE	CDX_IG8_03_04_10Y_PO	USD
CDX_IG8_03_05_10YUSDSENIOR_NORE	CDX_IG8_03_05_10Y	USD
CDX_IG8_03_05_10Y_IOUSDSENIOR_NORE	CDX_IG8_03_05_10Y_IO	USD
CDX_IG8_03_05_10Y_POUSDSENIOR_NORE	CDX_IG8_03_05_10Y_PO	USD
CDX_IG8_03_05_5YUSDSENIOR_NORE	CDX_IG8_03_05_5Y	USD
CDX_IG8_03_05_5Y_IOUSDSENIOR_NORE	CDX_IG8_03_05_5Y_IO	USD
CDX_IG8_03_05_5Y_POUSDSENIOR_NORE	CDX_IG8_03_05_5Y_PO	USD
CDX_IG8_03_05_7YUSDSENIOR_NORE	CDX_IG8_03_05_7Y	USD
CDX_IG8_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG8_03_05_7Y_IO	USD
CDX_IG8_03_05_7Y_POUSDSENIOR_NORE	CDX_IG8_03_05_7Y_PO	USD
CDX_IG8_03_07_10YUSDSENIOR_NORE	CDX_IG8_03_07_10Y	USD
CDX_IG8_03_07_5YUSDSENIOR_NORE	CDX_IG8_03_07_5Y	USD
CDX_IG8_03_07_7YUSDSENIOR_NORE	CDX_IG8_03_07_7Y	USD
CDX_IG8_03_100_7YUSDSENIOR_NORE	CDX_IG8_03_100_7Y	USD
CDX_IG8_05_07_10YUSDSENIOR_NORE	CDX_IG8_05_07_10Y	USD
CDX_IG8_05_07_5YUSDSENIOR_NORE	CDX_IG8_05_07_5Y	USD
CDX_IG8_05_07_7YUSDSENIOR_NORE	CDX_IG8_05_07_7Y	USD
CDX_IG8_07_10_10YUSDSENIOR_NORE	CDX_IG8_07_10_10Y	USD
CDX_IG8_07_10_5YUSDSENIOR_NORE	CDX_IG8_07_10_5Y	USD
CDX_IG8_07_10_7YUSDSENIOR_NORE	CDX_IG8_07_10_7Y	USD
CDX_IG8_10_15_10YUSDSENIOR_NORE	CDX_IG8_10_15_10Y	USD
CDX_IG8_10_15_5YUSDSENIOR_NORE	CDX_IG8_10_15_5Y	USD

SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	10/4/2006 13:30	1	1	1
SENIOR_NORE	DERIV	3/5/2007 18:30	1	1	1
SENIOR_NORE	DERIV	12/25/2006 8:30	1	1	1
SENIOR_NORE	DERIV	1/17/2007 18:30	1	1	1
SENIOR_NORE	DERIV	10/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	10/3/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/18/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/19/2006 8:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/22/2006 18:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	9/7

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

1
1
1
1
1
0.999999975
1
1
1
1
1

CDX_IG8_10_15_7YUSDSENIOR_NORE	CDX_IG8_10_15_7Y	USD
CDX_IG8_15_30_10YUSDSENIOR_NORE	CDX_IG8_15_30_10Y	USD
CDX_IG8_15_30_5YUSDSENIOR_NORE	CDX_IG8_15_30_5Y	USD
CDX_IG8_15_30_7YUSDSENIOR_NORE	CDX_IG8_15_30_7Y	USD
CDX_IG8_30_100_10YUSDSENIOR_NORE	CDX_IG8_30_100_10Y	USD
CDX_IG8_30_100_5YUSDSENIOR_NORE	CDX_IG8_30_100_5Y	USD
CDX_IG8_30_100_7YUSDSENIOR_NORE	CDX_IG8_30_100_7Y	USD
CDX_IG8_30_60_7YUSDSENIOR_MMR_L	CDX_IG8_30_60_7Y	USD
CDX_IG8_30_60_7YUSDSENIOR_NORE	CDX_IG8_30_60_7Y	USD
CDX_IG8_60_100_7YUSDSENIOR_NORE	CDX_IG8_60_100_7Y	USD
CDX_IG9_00_03_10YUSDSENIOR_NORE	CDX_IG9_00_03_10Y	USD
CDX_IG9_00_03_10Y_FUNDUSDSENIOR_NORE	CDX_IG9_00_03_10Y_FUND	USD
CDX_IG9_00_03_10Y_FUNDEURSENIOR_NORE	CDX_IG9_00_03_10Y_FUND	EUR
CDX_IG9_00_03_10Y_IOUSDSENIOR_NORE	CDX_IG9_00_03_10Y_IO	USD
CDX_IG9_00_03_10Y_POUSDSENIOR_NORE	CDX_IG9_00_03_10Y_PO	USD
CDX_IG9_00_03_10Y_RUNUSDSENIOR_NORE	CDX_IG9_00_03_10Y_RUN	USD
CDX_IG9_00_03_5YUSDSENIOR_NORE	CDX_IG9_00_03_5Y	USD
CDX_IG9_00_03_5Y_IOUSDSENIOR_NORE	CDX_IG9_00_03_5Y_IO	USD
CDX_IG9_00_03_5Y_POUSDSENIOR_NORE	CDX_IG9_00_03_5Y_PO	USD
CDX_IG9_00_03_7YUSDSENIOR_NORE	CDX_IG9_00_03_7Y	USD
CDX_IG9_00_03_7Y_IOUSDSENIOR_NORE	CDX_IG9_00_03_7Y_IO	USD
CDX_IG9_00_03_7Y_POUSDSENIOR_NORE	CDX_IG9_00_03_7Y_PO	USD
CDX_IG9_00_03_7Y_UPFUSDSENIOR_NORE	CDX_IG9_00_03_7Y_UPF	USD
CDX_IG9_02_03_3YUSDSENIOR_NORE	CDX_IG9_02_03_3Y	USD
CDX_IG9_02_03_5YUSDSENIOR_NORE	CDX_IG9_02_03_5Y	USD
CDX_IG9_02_04_10YUSDSENIOR_NORE	CDX_IG9_02_04_10Y	USD
CDX_IG9_02_04_10Y_POUSDSENIOR_NORE	CDX_IG9_02_04_10Y_PO	USD
CDX_IG9_03_04_10Y_POUSDSENIOR_NORE	CDX_IG9_03_04_10Y_PO	USD
CDX_IG9_03_05_10YUSDSENIOR_NORE	CDX_IG9_03_05_10Y	USD
CDX_IG9_03_05_10Y_IOUSDSENIOR_NORE	CDX_IG9_03_05_10Y_IO	USD
CDX_IG9_03_05_10Y_POUSDSENIOR_NORE	CDX_IG9_03_05_10Y_PO	USD
CDX_IG9_03_05_5YUSDSENIOR_NORE	CDX_IG9_03_05_5Y	USD
CDX_IG9_03_05_5Y_IOUSDSENIOR_NORE	CDX_IG9_03_05_5Y_IO	USD
CDX_IG9_03_05_5Y_POUSDSENIOR_NORE	CDX_IG9_03_05_5Y_PO	USD
CDX_IG9_03_05_7YUSDSENIOR_NORE	CDX_IG9_03_05_7Y	USD
CDX_IG9_03_05_7Y_IOUSDSENIOR_NORE	CDX_IG9_03_05_7Y_IO	USD
CDX_IG9_03_05_7Y_POUSDSENIOR_NORE	CDX_IG9_03_05_7Y_PO	USD
CDX_IG9_03_07_10YUSDSENIOR_NORE	CDX_IG9_03_07_10Y	USD
CDX_IG9_03_07_5YUSDSENIOR_NORE	CDX_IG9_03_07_5Y	USD
CDX_IG9_03_07_7YUSDSENIOR_NORE	CDX_IG9_03_07_7Y	USD
CDX_IG9_03_100_5YUSDSENIOR_NORE	CDX_IG9_03_100_5Y	USD
CDX_IG9_03_100_7YUSDSENIOR_NORE	CDX_IG9_03_100_7Y	USD
CDX_IG9_05_07_10YUSDSENIOR_NORE	CDX_IG9_05_07_10Y	USD
CDX_IG9_05_07_5YUSDSENIOR_NORE	CDX_IG9_05_07_5Y	USD
CDX_IG9_05_07_7YUSDSENIOR_NORE	CDX_IG9_05_07_7Y	USD
CDX_IG9_07_10_10YUSDSENIOR_NORE	CDX_IG9_07_10_10Y	USD
CDX_IG9_07_10_5YUSDSENIOR_NORE	CDX_IG9_07_10_5Y	USD
CDX_IG9_07_10_7YUSDSENIOR_NORE	CDX_IG9_07_10_7Y	USD
CDX_IG9_10_15_10YUSDSENIOR_NORE	CDX_IG9_10_15_10Y	USD
CDX_IG9_10_15_5YUSDSENIOR_NORE	CDX_IG9_10_15_5Y	USD
CDX_IG9_10_15_7YUSDSENIOR_NORE	CDX_IG9_10_15_7Y	USD
CDX_IG9_15_30_10YUSDSENIOR_NORE	CDX_IG9_15_30_10Y	USD
CDX_IG9_15_30_5YUSDSENIOR_NORE	CDX_IG9_15_30_5Y	USD
CDX_IG9_15_30_7YUSDSENIOR_NORE	CDX_IG9_15_30_7Y	USD
CDX_IG9_30_100_10YUSDSENIOR_NORE	CDX_IG9_30_100_10Y	USD
CDX_IG9_30_100_5YUSDSENIOR_NORE	CDX_IG9_30_100_5Y	USD
CDX_IG9_30_100_7YUSDSENIOR_NORE	CDX_IG9_30_100_7Y	USD
CDX_IG9_30_60_5YUSDSENIOR_NORE	CDX_IG9_30_60_5Y	USD
CDX_IG9_30_60_7YUSDSENIOR_MODRE	CDX_IG9_30_60_7Y	USD
CDX_IG9_30_60_7YUSDSENIOR_NORE	CDX_IG9_30_60_7Y	USD
CDX_IG9_60_100_10YUSDSENIOR_NORE	CDX_IG9_60_100_10Y	USD
CDX_IG9_60_100_5YUSDSENIOR_NORE	CDX_IG9_60_100_5Y	USD
CDX_IG9_60_100_7YUSDSENIOR_NORE	CDX_IG9_60_100_7Y	USD
CDX_INDUUSDSENIOR_NORE	CDX_INDU	USD
CDX_INDU_0309USDSENIOR_NORE	CDX_INDU_0309	USD
CDX_INDU_0309_X1USDSENIOR_NORE	CDX_INDU_0309_X1	USD
CDX_INDU_0310USDSENIOR_NORE	CDX_INDU_0310	USD
CDX_INDU_0310_X1USDSENIOR_NORE	CDX_INDU_0310_X1	USD
CDX_INDU_0610USDSENIOR_NORE	CDX_INDU_0610	USD
CDX_INDU_0611USDSENIOR_NORE	CDX_INDU_0611	USD
CDX_INDU_0612USDSENIOR_NORE	CDX_INDU_0612	USD
CDX_INDU_0613USDSENIOR_NORE	CDX_INDU_0613	USD
CDX_INDU_0909USDSENIOR_NORE	CDX_INDU_0909	USD
CDX_INDU_0909_X1USDSENIOR_NORE	CDX_INDU_0909_X1	USD

SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_MMR_L	DERIV	9/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/14/2007 13:30	1	1	1
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	2/27/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/27/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

1
1
1
1
1
1
1
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975

CDX_INDU_1210USDSENIOR_NORE	CDX_INDU_1210	USD
CDX_INDU_1211USDSENIOR_NORE	CDX_INDU_1211	USD
CDX_INDU_1212USDSENIOR_NORE	CDX_INDU_1212	USD
CDX_TMTUSDSENIOR_NORE	CDX_TMT	USD
CDX_TMT_0309USDSENIOR_NORE	CDX_TMT_0309	USD
CDX_TMT_0310USDSENIOR_NORE	CDX_TMT_0310	USD
CDX_TMT_0610USDSENIOR_NORE	CDX_TMT_0610	USD
CDX_TMT_0611USDSENIOR_NORE	CDX_TMT_0611	USD
CDX_TMT_0612USDSENIOR_NORE	CDX_TMT_0612	USD
CDX_TMT_0613USDSENIOR_NORE	CDX_TMT_0613	USD
CDX_TMT_0909USDSENIOR_NORE	CDX_TMT_0909	USD
CDX_TMT_1210USDSENIOR_NORE	CDX_TMT_1210	USD
CDX_TMT_1211USDSENIOR_NORE	CDX_TMT_1211	USD
CDX_TMT_1212USDSENIOR_NORE	CDX_TMT_1212	USD
CDX_XO_0311USDSENIOR_NORE	CDX_XO_0311	USD
CDX_XO_0611USDSENIOR_NORE	CDX_XO_0611	USD
CDX_XO_0611USDSENIOR_MODRE	CDX_XO_0611	USD
CDX_XO_0611_X1USDSENIOR_NORE	CDX_XO_0611_X1	USD
CDX_XO_0612USDSENIOR_NORE	CDX_XO_0612	USD
CDX_XO_0613USDSENIOR_NORE	CDX_XO_0613	USD
CDX_XO_1210USDSENIOR_NORE	CDX_XO_1210	USD
CDX_XO_1210_X1USDSENIOR_NORE	CDX_XO_1210_X1	USD
CDX_XO_1211USDSENIOR_NORE	CDX_XO_1211	USD
CDX_XO_1211_X1USDSENIOR_NORE	CDX_XO_1211_X1	USD
CDX_XO_1212USDSENIOR_NORE	CDX_XO_1212	USD
CEUSDLOANCALL	CE	USD
CEUSDLOAN_NORE	CE	USD
CEUSDLOANCALL_NORE	CE	USD
CEUSDSENIOR_NORE	CE	USD
CEAGO_07_1A_A1USDSENIOR	CEAGO_07_1A_A1	USD
CEAQUSDCVA_SENIOR	CEAQ	USD
CEAQ_CVAUSDCVA_SENIOR	CEAQ_CVA	USD
CEAQ-CVAUSDCVA_SENIOR	CEAQ-CVA	USD
CECOMMUSDLOAN_NORE	CECOMM	USD
CEGUSDSENIOR	CEG	USD
CEGEURSENIOR	CEG	EUR
CEGEURSENIOR_MODRE	CEG	EUR
CEGUSDSENIOR_MODRE	CEG	USD
CEGUSDSENIOR_NORE	CEG	USD
CEGEURSENIOR_NORE	CEG	EUR
CEGUSDSENIOR_MODRE	CEG	USD
CEGHKDSENIOR_MODRE	CEG	HKD
CEGTWDSENIOR	CEG	TWD
CEGAUDSENIOR	CEG	AUD
CEGAUDSENIOR_MODRE	CEG	AUD
CEGHKDSENIOR_NORE	CEG	HKD
CEGJPYSENIOR_NORE	CEG	JPY
CELARAAUDSENIOR	CELARA	AUD
CELCOUSDLOAN_NORE	CELCO	USD
CELCOUSDLOANCALL	CELCO	USD
CELF_2006_1_A1EURASSETBACKED	CELF_2006_1_A1	EUR
CEMUSDSENIOR_NORE	CEM	USD
CEMUSDSENIOR	CEM	USD
CEMEURSENIOR	CEM	EUR
CEMUSDSENIOR_MODRE	CEM	USD
CEMAUDSENIOR_MODRE	CEM	AUD
CEMHKDSENIOR_MODRE	CEM	HKD
CEMJPYSENIOR	CEM	JPY
CEMJPYSENIOR_NORE	CEM	JPY
CEMJPYSENIOR_MODRE	CEM	JPY
CEMHKDSENIOR_NORE	CEM	HKD
CEMAUDSENIOR_NORE	CEM	AUD
CEMEURSENIOR_NORE	CEM	EUR
CEMEXUSDSENIOR	CEMEX	USD
CEMEXAUDSENIOR	CEMEX	AUD
CEMEXEURSENIOR	CEMEX	EUR
CEMEXUSDSENIOR_MODRE	CEMEX	USD
CEMEXUSDLOAN	CEMEX	USD
CEMEXAUDSENIOR_MODRE	CEMEX	AUD
CEMEXEURLOAN	CEMEX	EUR
CEMEXUSDBOND	CEMEX	USD
CEMEXEURBOND	CEMEX	EUR
CEMEXJPYSENIOR	CEMEX	JPY
CENUSDSENIOR	CEN	USD

SENIOR_NORE	DERIV	7/18/2008 18:30	146	146	146
SENIOR_NORE	DERIV	7/18/2008 18:30	125	125	125
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	1/13/2004 18:30	30.99409372	31.28336344	34.94400416
SENIOR_NORE	DERIV	7/18/2008 18:30	92	92	92
SENIOR_NORE	DERIV	7/18/2008 18:30	127	127	127
SENIOR_NORE	DERIV	7/18/2008 18:30	135	135	135
SENIOR_NORE	DERIV	7/18/2008 18:30	291	291	291
SENIOR_NORE	DERIV	7/28/2008 18:30	130	130	130
SENIOR_NORE	DERIV	3/17/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	104	104	104
SENIOR_NORE	DERIV	7/18/2008 18:30	176	176	176
SENIOR_NORE	DERIV	7/18/2008 18:30	161	161	161
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	3/20/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	461	461	461
SENIOR_MODRE	DERIV	7/30/2008 18:30	479.44	479.44	479.44
SENIOR_NORE	DERIV	7/30/2008 18:30	405	405	405
SENIOR_NORE	DERIV	7/30/2008 18:30	450	450	450
SENIOR_NORE	DERIV	7/30/2008 18:30	310	310	310
SENIOR_NORE	DERIV	7/30/2008 18:30	400	400	400
SENIOR_NORE	DERIV	7/30/2008 18:30	375	375	375
SENIOR_NORE	DERIV	7/30/2008 18:30	459	459	459
SENIOR_NORE	DERIV	7/30/2008 18:30	410	410	410
SENIOR_NORE	DERIV	7/30/2008 18:30	415	415	415
LOANCALL	DERIV	11/9/2006 13:30	51	51	51
LOAN_NORE	DERIV	7/28/2008 13:30	118	118	129
LOANCALL_NORE	DERIV	7/28/2008 13:30	135.7	135.7	148.35
SENIOR_NORE	DERIV	6/24/2008 13:30	89	89	89
SENIOR	DERIV	8/21/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	200	225	275
SENIOR	DERIV	7/29/2008 18:30	84.436	89.991	95.546
SENIOR	DERIV	7/2/2008 18:30	91.102	96.657	102.212
SENIOR_MODRE	DERIV	7/29/2008 18:30	76	81	86
SENIOR_MODRE	DERIV	7/29/2008 18:30	76	81	86
SENIOR_NORE	DERIV	7/29/2008 18:30	71.7744	76.4964	81.2184
SENIOR_NORE	DERIV	7/29/2008 18:30	71.7744	76.4964	81.2184
SENIOR_MODRE	CASH	7/2/2008 18:30	82	87	92
SENIOR_MODRE	DERIV	7/29/2008 18:30	76	81	86
SENIOR	DERIV	7/29/2008 18:30	84.436	89.991	95.546
SENIOR	DERIV	7/29/2008 18:30	84.436	89.991	95.546
SENIOR_MODRE	DERIV	7/29/2008 18:30	76	81	86
SENIOR_NORE	DERIV	7/29/2008 18:30	71.7744	76.4964	81.2184
SENIOR_NORE	DERIV	7/29/2008 18:30	71.7744	76.4964	81.2184
SENIOR	DERIV	6/16/2008 8:30	135	135	135
LOAN_NORE	DERIV	5/21/2007 13:30	40	40	40
LOANCALL	DERIV	10/19/2006 18:30	60	60	60
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR	DERIV	7/17/2008 18:30	472.752	478.632	525.672
SENIOR	DERIV	7/17/2008 18:30	402	407	447
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR	DERIV	7/17/2008 18:30	402	407	447
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR	DERIV	7/30/2008 13:30	190	190	210
SENIOR	DERIV	7/30/2008 13:30	190	190	210
SENIOR	DERIV	7/30/2008 13:30	190	190	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	190	190	210
LOAN	DERIV	7/30/2008 13:30	190	190	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	190	190	210
LOAN	DERIV	7/30/2008 13:30	190	190	210
BOND	DERIV	7/30/2008 13:30	190	190	210
BOND	DERIV	7/30/2008 13:30	190	190	210
SENIOR	DERIV	7/30/2008 13:30	190	190	210
SENIOR	DERIV	1/24/2001	150	150	150

146	146	146	146	146	146	146	146
125	125	125	125	125	125	125	125
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
41.46316946	46.01138119	54.20020188	58	60.75	63.5	73.5	73.5
92	92	92	92	96.54315185	101.0863037	112.0610025	117.5056953
127	127	127	127	127	127	154.6929056	154.6929056
135	135	135	135	135	135	135	135
291	291	291	291	291	291	291	291
130	130	130	130	130	130	130	130
1	1	1	1	1	1	1	1
104	104	104	104	104	104	126.677655	126.677655
176	176	176	176	176	176	176	176
161	161	161	161	161	161	161	161
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
461	461	461	461	461	461	461	461
479.44	479.44	479.44	479.44	479.44	479.44	479.44	479.44
405	405	405	405	405	405	405	405
450	450	450	450	450	450	450	450
310	310	310	310	310	310	310	310
400	400	400	400	400	400	400	400
375	375	375	375	375	375	375	375
459	459	459	459	459	459	459	459
410	410	410	410	410	410	410	410
415	415	415	415	415	415	415	415
69	86	103	120	126.5	133	146	146
157	186	208	225	232.5	240	248	248
180.55	213.9	239.2	258.75	267.375	276	285.2	285.2
138	168	198	198	207	216	241	268
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
325	360	390	415	422.5	430	450	450
112.211	128.876	142.208	153.318	154.9845	156.651	165.539	165.539
119.988	133.32	142.208	152.207	153.318	154.429	164.428	164.428
101	116	128	138	139.5	141	149	149
101	116	128	138	139.5	141	149	149
95.3844	109.5504	120.8832	130.3272	131.7438	133.1604	140.7156	140.7156
95.3844	109.5504	120.8832	130.3272	131.7438	133.1604	140.7156	140.7156
108	120	128	137	138	139	148	148
101	116	128	138	139.5	141	149	149
112.211	128.876	142.208	153.318	154.9845	156.651	165.539	165.539
112.211	128.876	142.208	153.318	154.9845	156.651	165.539	165.539
101	116	128	138	139.5	141	149	149
95.3844	109.5504	120.8832	130.3272	131.7438	133.1604	140.7156	140.7156
95.3844	109.5504	120.8832	130.3272	131.7438	133.1604	140.7156	140.7156
135	135	135	135	135	135	135	135
60	80	90	100	117.5	135	150	150
80	100	120	140	147.5	155	170	170
75	75	75	75	75	75	75	75
528	590	631	650	652	654	654	654
620.928	693.84	742.056	766.1372727	767.6206364	769.104	769.104	769.104
528	590	631	650	652	654	654	654
559.3104	624.987	668.4183	688.545	690.6636	692.7822	692.7822	692.7822
559.3104	624.987	668.4183	688.545	690.6636	692.7822	692.7822	692.7822
559.3104	624.987	668.4183	688.545	690.6636	692.7822	692.7822	692.7822
528	590	631	650	652	654	654	654
528	590	631	650	652	654	654	654
559.3104	624.987	668.4183	688.545	690.6636	692.7822	692.7822	692.7822
528	590	631	650	652	654	654	654
528	590	631	650	652	654	654	654
528	590	631	650	652	654	654	654
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
240	273	295	310	313	316	321	333
150	150	150	150	150	150	150	150

146
125
0.999999975
73.5
118.4893969
163.5668849
135
291
130
1
133.9445356
176
161
0.999999975
1
461
479.44
405
450
310
400
375
459
410
415
146
248
285.2
268
0.999999975
1
1
1
450
165.539
164.428
149
149
140.7156
140.7156
148
149
165.539
165.539
149
140.7156
140.7156
135
150
170
75
654
769.104
654
692.7822
692.7822
692.7822
654
654
692.7822
654
654
654
338
338
338
338
338
338
338
338
338
338
150

CENT6USDSENIOR	CENT6	USD
CENT6_1_AUSDSENIOR	CENT6_1_A	USD
CENT9_2005_9A_D1USDASSETBACKED	CENT9_2005_9A_D1	USD
CENTAUUSDSENIOR	CENTAU	USD
CENTAUEURSENIOR	CENTAU	EUR
CENTAUUSDSENIOR_MODRE	CENTAU	USD
CENTAUEURSENIOR_MODRE	CENTAU	EUR
CENTAUUSDSENIOR_NORE	CENTAU	USD
CENTAUEURSENIOR_NORE	CENTAU	EUR
CETUS_06_1A_A1USDSENIOR	CETUS_06_1A_A1	USD
CETUS_06_1A_BUSDSENIOR	CETUS_06_1A_B	USD
CETUS_06_1A_CUSDSENIOR	CETUS_06_1A_C	USD
CETUS_06_2A_BUSDSENIOR	CETUS_06_2A_B	USD
CETUS_06_2A_CUSDSENIOR	CETUS_06_2A_C	USD
CETUS_06_3A_BUSDSENIOR	CETUS_06_3A_B	USD
CETUS_06_3A_C1USDSENIOR	CETUS_06_3A_C1	USD
CETUS_06_3A_D1USDSENIOR	CETUS_06_3A_D1	USD
CETUS_2006_1A_BUSDSENIOR	CETUS_2006_1A_B	USD
CETUS_2006_2A_BUSDSENIOR	CETUS_2006_2A_B	USD
CFAB_04_2_2BUSDSENIOR	CFAB_04_2_2B	USD
CFCUSDSENIOR_MODRE	CFC	USD
CFCEURSENIOR_MODRE	CFC	EUR
CFCUSDSENIOR	CFC	USD
CFCAUDSENIOR_MODRE	CFC	AUD
CFCUSDCVA_SENIOR	CFC	USD
CFCUSDSENIOR_NORE	CFC	USD
CFCUSDPREFERRED_MODRE	CFC	USD
CFCUSDSUBORDINATE	CFC	USD
CFCUSDSUBORDINATE_MODRE	CFC	USD
CFCSGDSENIOR_MODRE	CFC	SGD
CFC_PUSDPREFERRED_MODRE	CFC_P	USD
CFGINVUSDSENIOR_MMR_L	CFGINV	USD
CFGINVUSDSENIOR_3CE	CFGINV	USD
CFLAT_04_OPT1_B2USDSENIOR	CFLAT_04_OPT1_B2	USD
CFLAT_04_OPT1_M2USDSENIOR	CFLAT_04_OPT1_M2	USD
CFXAUUSDSENIOR_MODRE	CFXAU	USD
CFXAUAUDSENIOR_MODRE	CFXAU	AUD
CGAUSDSENIOR	CGA	USD
CGCMT04_C2_HUSDSENIOR	CGCMT04_C2_H	USD
CGCMT06_C4_AJUSDSENIOR	CGCMT06_C4_AJ	USD
CGPUSDSENIOR	CGP	USD
CGSAUSDSENIOR	CGSA	USD
CGUUSDSENIOR	CGU	USD
CGUUSDLOAN	CGU	USD
CHATUSDASSETBACKED	CHAT	USD
CHAT_2005_2A_CUSDASSETBACKED	CHAT_2005_2A_C	USD
CHAT05_2A_DUSDASSETBACKED	CHAT05_2A_D	USD
CHAT05_2A_DUSDSENIOR	CHAT05_2A_D	USD
CHEC04_2_M5USDSENIOR	CHEC04_2_M5	USD
CHIL_HOSP_PHILAUSDSENIOR_MODRE	CHIL_HOSP_PHILA	USD
CHIL_MUNIUSDSENIOR_MODRE	CHIL_MUNI	USD
CHILEUSDSENIOR	CHILE	USD
CHILEUSDBOND	CHILE	USD
CHILEEURBOND	CHILE	EUR
CHILEAUDSENIOR	CHILE	AUD
CHILEAUDBOND	CHILE	AUD
CHILEHKDBOND	CHILE	HKD
CHINLPHKDSENIOR	CHINLP	HKD
CHIOLIUSDSENIOR_MMR_L	CHIOLI	USD
CHIOLIUSDSENIOR	CHIOLI	USD
CHIRUSDSENIOR	CHIR	USD
CHIREURSENIOR	CHIR	EUR
CHIREURSENIOR_MODRE	CHIR	EUR
CHIRUSDSENIOR_MODRE	CHIR	USD
CHIREURSENIOR_NORE	CHIR	EUR
CHIRUSDSENIOR_NORE	CHIR	USD
CHIRJPYSENIOR_MODRE	CHIR	JPY
CHKEURSENIOR_NORE	CHK	EUR
CHKUSDSENIOR_NORE	CHK	USD
CHKUSDSENIOR	CHK	USD
CHKEURSENIOR	CHK	EUR
CHKHKDSENIOR_NORE	CHK	HKD
CHKUSDPREFERRED_MODRE	CHK	USD
CHKUSDPREFERRED_NORE	CHK	USD

SENIOR	DERIV	8/2/2007 13:30	15	15	15
SENIOR	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	2/12/2004 18:30	11.11111111	11.11111111	11.11111111
SENIOR	DERIV	2/12/2004 18:30	11.11111111	11.11111111	11.11111111
SENIOR_MODRE	DERIV	2/12/2004 18:30	10	10	10
SENIOR_MODRE	DERIV	2/12/2004 18:30	10	10	10
SENIOR_NORE	DERIV	2/12/2004 18:30	9.444444444	9.444444444	9.444444444
SENIOR_NORE	DERIV	2/12/2004 18:30	9.444444444	9.444444444	9.444444444
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	1/23/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	6/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/29/2008 18:30	255	265	275
SENIOR_MODRE	DERIV	7/29/2008 18:30	255	265	275
SENIOR	DERIV	7/29/2008 18:30	283.305	294.415	305.525
SENIOR_MODRE	DERIV	7/29/2008 18:30	749	736	716
CVA_SENIOR	DERIV	2/17/2005 18:30	15	15	16
SENIOR_NORE	DERIV	7/29/2008 18:30	240.822	250.266	259.71
PREFERRED_MODRE	DERIV	7/29/2008 18:30	352	352	357
SUBORDINATE	DERIV	6/6/2008 13:30	1	1	1
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	285	295	305
SENIOR_MODRE	DERIV	7/29/2008 18:30	255	265	275
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	35
SENIOR_MMR_L	DERIV	7/30/2008 8:30	184	207	244
SENIOR_3CE	DERIV	7/30/2008 8:30	184	207	244
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/8/2008 8:30	70	90	110
SENIOR_MODRE	DERIV	7/8/2008 8:30	70	90	110
SENIOR	DERIV	1/24/2001	50	50	50
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	1/9/2001	40	40	55
SENIOR	DERIV	1/26/2001	50	50	50
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	11/13/2002 13:30	0	0	0
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	1/30/2006 18:30	125	125	125
SENIOR_MODRE	DERIV	7/22/2008 18:30	32.5	32.5	32.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	18	18	18
SENIOR	DERIV	11/10/2004 13:30	1	1	1
BOND	DERIV	7/30/2008 18:30	13	15	17
BOND	DERIV	7/30/2008 18:30	13	15	17
SENIOR	DERIV	7/6/2004 8:30	55	85	90
BOND	DERIV	7/30/2008 18:30	13	15	17
BOND	DERIV	7/30/2008 18:30	13	15	17
SENIOR	DERIV	7/23/2008 8:30	17	17	17
SENIOR_MMR_L	DERIV	5/30/2008 8:30	1	1	1
SENIOR	DERIV	7/15/2008 8:30	325	325	325
SENIOR	DERIV	7/25/2008 13:30	26.664	26.664	26.664
SENIOR	DERIV	7/25/2008 13:30	26.664	26.664	26.664
SENIOR_MODRE	DERIV	7/25/2008 13:30	24	24	24
SENIOR_MODRE	DERIV	7/25/2008 13:30	24	24	24
SENIOR_NORE	DERIV	7/25/2008 13:30	22.6656	22.6656	22.6656
SENIOR_NORE	DERIV	7/25/2008 13:30	22.6656	22.6656	22.6656
SENIOR_MODRE	DERIV	7/25/2008 13:30	24	24	24
SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	75
SENIOR	DERIV	3/28/2006 8:30	34	34	34
SENIOR	DERIV	7/30/2008 13:30	82.32	82.32	88.2
SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	75
PREFERRED_MODRE	DERIV	7/30/2008 13:30	105	105	112.5
PREFERRED_NORE	DERIV	7/30/2008 13:30	105	105	112.5

15	15	15	15	15	15	15	15
80	80	80	80	80	80	80	80
1000	1000	1000	1000	1000	1000	1000	1000
11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111
11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111	11.11111111
10	10	10	10	10	10	10	10
10	10	10	10	10	10	10	10
9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444
9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444	9.444444444
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
265	265	270	275	267.5	260	250	250
265	265	270	275	267.5	260	250	250
294.415	294.415	299.97	305.525	297.1925	288.86	277.75	277.75
520.1851852	442	401.5884477	372.6724138	340.4452978	308.2181818	267.9245283	267.9245283
24	31	37	44	47	50	67	70
250.266	250.266	254.988	259.71	252.627	245.544	236.1	236.1
367	377	385	395		390	385	385
1	1	1	1	1	1	1	1
295	295	300	305	297.5	290	280	280
265	265	270	275	267.5	260	250	250
60	80	100	120	137.5	155	175	175
336	406	447	475	486.5	498	512	512
336	406	447	475	486.5	498	512	512
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
140	170	210	250	259.5	269	289	296
140	170	210	250	259.5	269	289	296
50	50	50	50	50	50	50	50
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
60	60	60	60	60	60	60	60
50	50	50	50	50	50	50	50
50	50	50	50	50	50	50	50
0	0	0	0	0	0	0	0
475	475	475	475	475	475	475	475
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
1000	1000	1000	1000	1000	1000	1000	1000
125	125	125	125	125	125	125	125
32.5	32.5	32.5	32.5	32.5	32.5	37.5	37.5
18	18	18	18	18	18	26	26
1	1	1	1	1	1	1	1
29	40	50	60	64	68	75	75
29	40	50	60	64	68	75	75
155	190	227.5	265	275	285	300	300
29	40	50	60	64	68	75	75
29	40	50	60	64	68	75	75
23	35	47	59	65	71	89	125
1	1	1	1	1	1	1	1
325	325	325	325	340	355	375	375
26.664	27.775	28.886	31.108	31.6635	32.219	35.552	37.774
26.664	27.775	28.886	31.108	31.6635	32.219	35.552	37.774
24	25	26	28	28.5	29	32	34
24	25	26	28	28.5	29	32	34
22.6656	23.61	24.5544	26.4432	26.9154	27.3876	30.2208	32.1096
22.6656	23.61	24.5544	26.4432	26.9154	27.3876	30.2208	32.1096
24	25	26	28	28.5	29	32	34
130	155	185	210	215	220	230	230
130	155	185	210	215	220	230	230
59	82	112	115	141	167	178	188
152.88	182.28	217.56	246.96	252.84	258.72	270.48	270.48
130	155	185	210	215	220	230	230
195	232.5	277.5	315	322.5	330	345	345
195	232.5	277.5	315	322.5	330	345	345

15
80
1000
11.11111111
11.11111111
10
10
9.444444444
9.444444444
1
1
1
1
1
1
1
1
1
1
0.999999975
250
250
277.75
267.9245283
70
236.1
385
1
280
250
175
512
512
0.999999975
0.999999975
296
296
50
1
1
60
50
50
0
475
750
1100
1000
125
37.5
26
1
75
75
300
75
75
149
1
375
37.774
37.774
34
34
32.1096
32.1096
34
230
230
188
270.48
230
345
345

CHKAUDSENIOR_NORE	CHK	AUD
CHK_PUSDPREFERRED_MODRE	CHK_P	USD
CHK_PUSDPREFERRED_NORE	CHK_P	USD
CHTM-CVAUSDCVA_SENIOR	CHTM-CVA	USD
CHTRUSDSENIOR_NORE	CHTR	USD
CHTRUSDDIGITAL_NORE	CHTR	USD
CHTRHKDSENIOR_NORE	CHTR	HKD
CHTRILSSENIOR_NORE	CHTR	ILS
CHTRUSDSENIOR_MODRE	CHTR	USD
CHTREURSENIOR_NORE	CHTR	EUR
CHTRUSDLOAN_NORE	CHTR	USD
CHTR_OUSDLOAN_NORE	CHTR_O	USD
CHVUSDSENIOR	CHV	USD
CHVUSDGUARANTEED_PAPER	CHV	USD
CHVEURSENIOR_MODRE	CHV	EUR
CHVEURSENIOR	CHV	EUR
CHVUSDSENIOR_MODRE	CHV	USD
CHZ_TRSTUSDCVA_SENIOR	CHZ_TRST	USD
CHZ_TRST-CVAUSDCVA_SENIOR	CHZ_TRST-CVA	USD
CIUSDSENIOR_MODRE	CI	USD
CIUSDSENIOR_NORE	CI	USD
CIEURSENIOR_MODRE	CI	EUR
CIEURSENIOR_NORE	CI	EUR
CIUSDSENIOR	CI	USD
CIEURSENIOR	CI	EUR
CIAUDSENIOR	CI	AUD
CIJPYSENIOR_MODRE	CI	JPY
CIHKDSENIOR_MODRE	CI	HKD
CIHKDSENIOR_NORE	CI	HKD
CIAUDSENIOR_MODRE	CI	AUD
CIJPYSENIOR_NORE	CI	JPY
CIBCUSDSENIOR_MODRE	CIBC	USD
CIHUSDSENIOR_NORE	CIH	USD
CIHUSDDIGITAL_NORE	CIH	USD
CIMENTUSDSENIOR	CIMENT	USD
CIMENTUSDLOAN	CIMENT	USD
CINUSDSENIOR_MODRE	CIN	USD
CINAUDSENIOR_MODRE	CIN	AUD
CINUSDSENIOR	CIN	USD
CINAUDSENIOR	CIN	AUD
CINEURSENIOR_MODRE	CIN	EUR
CINGULUSDSENIOR	CINGUL	USD
CINGULUSDSENIOR_MODRE	CINGUL	USD
CINMRKUSDLOAN_NORE	CINMRK	USD
CINMRKUSDCVA_SENIOR	CINMRK	USD
CINMRKUSDLOANNC_NORE	CINMRK	USD
CINMRKUSDLOANCALL	CINMRK	USD
CINMRKUSDLOANCALL_NORE	CINMRK	USD
CINMRKUSDCVA_LOAN	CINMRK	USD
CINMRK_PROPGBPCVA_SENIOR	CINMRK_PROP	GBP
CITUSDSENIOR	CIT	USD
CITUSDSENIOR_MODRE	CIT	USD
CITEURSENIOR_MODRE	CIT	EUR
CITUSDSENIOR_NORE	CIT	USD
CITEURSENIOR	CIT	EUR
CITEURSENIOR_NORE	CIT	EUR
CITUSDLOAN	CIT	USD
CITAUDSENIOR_MODRE	CIT	AUD
CITUSDSENIOR_MODRE	CIT	USD
CITJPYSENIOR_MODRE	CIT	JPY
CITHKDSENIOR_MODRE	CIT	HKD
CITAUDSENIOR	CIT	AUD
CITUSDSUBORDINATE_MODRE	CIT	USD
CITHKDSENIOR_NORE	CIT	HKD
CITUSDCVA_SENIOR	CIT	USD
CITSGDSENIOR_MODRE	CIT	SGD
CITJPYSENIOR_NORE	CIT	JPY
CITUSDPREFERRED_MODRE	CIT	USD
CITUSDDIGITAL_NORE	CIT	USD
CITUSDDIGITAL_MODRE	CIT	USD
CIT_PUSDPREFERRED_MODRE	CIT_P	USD
CITCOUSDCVA_LOAN	CITCO	USD
CITDELUSDSENIOR_MODRE	CITDEL	USD
CITDELHKDSENIOR_MODRE	CITDEL	HKD

SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	75
PREFERRED_MODRE	DERIV	4/27/2007 18:30	58	58	58
PREFERRED_NORE	DERIV	4/27/2007 18:30	55	58	58
CVA_SENIOR	DERIV	5/12/2005 18:30	182	182	207
SENIOR_NORE	DERIV	7/22/2008 13:30	1826.496787	1673.586634	1691.333041
DIGITAL_NORE	DERIV	7/22/2008 13:30	1830.53984	1679.221252	1701.302316
SENIOR_NORE	DERIV	7/22/2008 13:30	1825.178226	1672.314959	1689.656956
SENIOR_NORE	DERIV	7/7/2008 18:30	1323.25273	1350.283919	1495.606158
SENIOR_MODRE	DERIV	7/22/2008 13:30	1826.496787	1673.586634	1691.333041
SENIOR_NORE	DERIV	7/22/2008 13:30	1834.641314	1683.875762	1707.399237
LOAN_NORE	DERIV	6/6/2007 18:30	39	39	39
LOAN_NORE	DERIV	7/28/2008 13:30	453	453	453
SENIOR	DERIV	8/20/2002 13:30	22.22222222	22.22222222	22.22222222
GUARANTEED_PAPER	DERIV	10/15/1999	10	10	17
SENIOR_MODRE	DERIV	8/20/2002 13:30	20	20	20
SENIOR	DERIV	8/20/2002 13:30	22.22222222	22.22222222	22.22222222
SENIOR_MODRE	DERIV	8/20/2002 13:30	20	20	20
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	180	180	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_NORE	DERIV	7/29/2008 18:30	11.3328	15.1104	20.7768
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_NORE	DERIV	7/29/2008 18:30	11.3328	15.1104	20.7768
SENIOR	DERIV	7/29/2008 18:30	13.332	17.776	24.442
SENIOR	DERIV	7/29/2008 18:30	13.332	17.776	24.442
SENIOR	DERIV	7/29/2008 18:30	13.332	17.776	24.442
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_NORE	DERIV	7/29/2008 18:30	11.3328	15.1104	20.7768
SENIOR_MODRE	DERIV	7/29/2008 18:30	12	16	22
SENIOR_NORE	DERIV	7/29/2008 18:30	11.3328	15.1104	20.7768
SENIOR_MODRE	DERIV	6/4/2008 13:30	30	30	30
SENIOR_NORE	DERIV	6/24/2008 18:30	871.800627	795.380327	811.969453
DIGITAL_NORE	DERIV	7/22/2008 13:30	1826.496787	1673.586634	1691.333041
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR_MODRE	DERIV	7/21/2008 18:30	8	13	18
SENIOR_MODRE	DERIV	7/21/2008 18:30	8	13	18
SENIOR	DERIV	7/21/2008 18:30	8.888	14.443	19.998
SENIOR	DERIV	7/21/2008 18:30	8.888	14.443	19.998
SENIOR_MODRE	DERIV	7/21/2008 18:30	8	13	18
SENIOR	DERIV	7/1/2002 13:30	0	0	0
SENIOR_MODRE	DERIV	6/28/2002 18:30	200	200	200
LOAN_NORE	DERIV	7/23/2008 13:30	139.642582	165.0321423	190.4217027
CVA_SENIOR	DERIV	6/12/2006 13:30	55	55	55
LOANNC_NORE	DERIV	10/10/2006 18:30	52	52	52
LOANCALL	DERIV	11/9/2006 13:30	77	77	77
LOANCALL_NORE	DERIV	7/23/2008 13:30	160.5889693	189.7869637	218.9849581
CVA_LOAN	DERIV	7/23/2008 13:30	139.642582	165.0321423	190.4217027
CVA_SENIOR	DERIV	6/13/2006 18:30	88	88	88
SENIOR	DERIV	7/30/2008 13:30	1149.885	1260.985	1372.085
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
SENIOR	DERIV	7/30/2008 13:30	1149.885	1260.985	1372.085
SENIOR_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
LOAN	DERIV	7/30/2008 13:30	931.5	1021.5	1111.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_MODRE	CASH	7/30/2008 13:30	1035	1135	1235
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR	DERIV	7/30/2008 13:30	1149.885	1260.985	1372.085
SUBORDINATE_MODRE	DERIV	1/18/2005 13:30	124	124	124
SENIOR_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
CVA_SENIOR	DERIV	7/30/2008 13:30	1449	1589	1729
SENIOR_MODRE	DERIV	7/30/2008 13:30	1035	1135	1235
SENIOR_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
PREFERRED_MODRE	DERIV	7/30/2008 13:30	1552.5	1702.5	1852.5
DIGITAL_NORE	DERIV	7/30/2008 13:30	977.454	1071.894	1166.334
DIGITAL_MODRE	DERIV	7/30/2008 13:30	525.3807107	522.9817947	521.0551426
PREFERRED_MODRE	DERIV	4/30/2007 13:30	20	20	40
CVA_LOAN	DERIV	6/13/2008 18:30	230	230	230
SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350
SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350

130	155	185	210	215	220	230	230
78	103	153	193	211.5	230	260	260
78	103	153	193	211.5	230	260	260
247	279	322	348	359	370	383	387
1817.675169	2307.400251	2552.23656	2512.236493	2430.846049	2349.455605	2192.491943	1985.848258
1839.365236	2358.377471	2640.872092	2628.066093	2563.393434	2498.720775	2369.177025	2193.509107
1815.46478	2304.262249	2548.534121	2508.459216	2426.883013	2345.30681	2186.890093	1971.242855
1696.844882	2211.079494	2466.339533	2432.200044	2354.579641	2276.959237	2125.990102	1923.028381
1817.675169	2307.400251	2552.23656	2512.236493	2430.846049	2349.455605	2192.491943	1985.848258
1844.22125	2353.863521	2616.041486	2584.146669	2505.976659	2427.806649	2273.224054	2062.823504
62	93	116	135	141.5	148	162	162
490	541	578	600	616.5	633	653	653
22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222
20	25	30	30	30	30	30	30
20	20	20	20	20	20	20	20
22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222	22.22222222
20	20	20	20	20	20	20	20
1	1	1	1		1	1	1
245	280	320	350	360	370	380	380
33	44	53	60	63	66	71	71
31.1652	41.5536	50.0532	56.664	59.4972	62.3304	67.0524	67.0524
33	44	53	60	63	66	71	71
31.1652	41.5536	50.0532	56.664	59.4972	62.3304	67.0524	67.0524
36.663	48.884	58.883	66.66		73.326	78.881	78.881
36.663	48.884	58.883	66.66	69.993	73.326	78.881	78.881
36.663	48.884	58.883	66.66	69.993	73.326	78.881	78.881
33	44	53	60	63	66	71	71
33	44	53	60	63	66	71	71
31.1652	41.5536	50.0532	56.664	59.4972	62.3304	67.0524	67.0524
33	44	53	60	63	66	71	71
31.1652	41.5536	50.0532	56.664	59.4972	62.3304	67.0524	67.0524
30	30	30	30	30	30	30	30
1373.345285	1700.038451	1883.557311	1908.079412	1828.747878	1749.416344	1608.616249	1436.36098
1817.675169	2307.400251	2552.23656	2512.236493	2430.846049	2349.455605	2192.491943	1985.848258
50	50	50	50	50	50	50	50
0	0	0	0	0	0	0	0
29	36	44	50	51.5	53	60	60
29	36	44	50	51.5	53	60	60
32.219	39.996	48.884	55.55	57.2165	58.883	66.66	66.66
32.219	39.996	48.884	55.55	57.2165	58.883	66.66	66.66
29	36	44	50	51.5	53	60	60
0	0	0	0	0	0	0	0
200	200	200	200	200	200	200	200
253.8956036	304.6747243	330.0642846	355.453845	361.8012351	368.1486252	380.8434054	380.8434054
73	117	139	162	170	178	191	191
65	98	113	130	135.5	141	151	151
90	123	138	155	160.5	166	176	176
291.9799441	350.3759329	379.5739273	408.7719217	416.0714204	423.370919	437.9699162	437.9699162
253.8956036	304.6747243	330.0642846	355.453845	361.8012351	368.1486252	380.8434054	380.8434054
106	150	172	195	203	211	224	224
1227.655	1061.005	938.795	849.915	799.92	749.925	705.485	705.485
1105	955	845	765	720	675	635	635
1105	955	845	765	720	675	635	635
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
1227.655	1061.005	938.795	849.915	799.92	749.925	705.485	705.485
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
994.5	859.5	760.5	688.5	648	607.5	571.5	571.5
1105	955	845	765	720	675	635	635
1105	955	845	765	720	675	635	635
1105	955	845	765	720	675	635	635
1105	955	845	765	720	675	635	635
1227.655	1061.005	938.795	849.915	799.92	749.925	705.485	705.485
124	124	124	124	124	124	124	124
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
1547	1337	1183	1071	1008	945	889	889
1105	955	845	765	720	675	635	635
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
1657.5	1432.5	1267.5	1147.5	1080	1012.5	952.5	952.5
1043.562	901.902	798.018	722.466	679.968	637.47	599.694	599.694
521.2035239	505.2793474	518.4026894	520.4038956	515.8820499	511.3602042	507.9992321	507.999897
50	65	83	100	105	110	125	125
350	500	560	620	620	620	620	620
335	320	310	300	287.5	275	275	275
335	320	310	300	287.5	275	275	275

230
260
260
388
1930.960963
2146.887823
1910.572906
1867.801746
1930.960963
2003.277969
162
653
22.22222222
30
20
22.22222222
20
1
380
71
67.0524
71
67.0524
78.881
78.881
78.881
71
71
67.0524
71
67.0524
30
1393.614101
1930.960963
50
0
60
60
66.66
66.66
60
0
200
380.8434054
191
151
176
437.9699162
380.8434054
224
705.485
635
635
599.694
705.485
599.694
571.5
635
635
635
635
705.485
124
599.694
889
635
599.694
952.5
599.694
507.9999364
125
620
275
275

CITDELAUDSENIOR_MODRE	CITDEL	AUD
CITDELSGDSENIOR_MODRE	CITDEL	SGD
CITDELJPYSENIOR_MODRE	CITDEL	JPY
CITICRUSDSENIOR_3CE	CITICR	USD
CITIMLT06_WFHE3_A4USDSENIOR	CITIMLT06_WFHE3_A4	USD
CITIMLT06_WFHE3_M2USDSENIOR	CITIMLT06_WFHE3_M2	USD
CITIMLT06_WFHE3_M5USDSENIOR	CITIMLT06_WFHE3_M5	USD
CITIMLT06_WFHE3_M8USDSENIOR	CITIMLT06_WFHE3_M8	USD
CITIMLT06_WFHE3_M9USDSENIOR	CITIMLT06_WFHE3_M9	USD
CITIMLT07_AMC2_A3CUSDSENIOR	CITIMLT07_AMC2_A3C	USD
CITIMLT07_AMC2_M2USDSENIOR	CITIMLT07_AMC2_M2	USD
CITIMLT07_AMC2_M5USDSENIOR	CITIMLT07_AMC2_M5	USD
CITIMLT07_AMC2_M8USDSENIOR	CITIMLT07_AMC2_M8	USD
CITIMLT07_AMC2_M9USDSENIOR	CITIMLT07_AMC2_M9	USD
CITOHJPYSENIOR_2CE	CITOH	JPY
CITOHEURSENIOR_2CE	CITOH	EUR
CITRIX1USDSENIOR	CITRIX1	USD
CKUSDSENIOR	CK	USD
CKEURSENIOR	CK	EUR
CKUSDSENIOR_MODRE	CK	USD
CKEURSENIOR_MODRE	CK	EUR
CKUSDSENIOR_NORE	CK	USD
CKEURSENIOR_NORE	CK	EUR
CKAUDSENIOR_MODRE	CK	AUD
CKCUSDSENIOR_NORE	CKC	USD
CKCUSDSUBORDINATE_NORE	CKC	USD
CKCUSDDIGITAL_NORE	CKC	USD
CKCIL_MUNIUSDSENIOR_MODRE	CKCIL_MUNI	USD
CKCRUSDDIGITAL_NORE	CKCR	USD
CKHUSDSENIOR_MODRE	CKH	USD
CLUSDSENIOR	CL	USD
CLEURSENIOR_MODRE	CL	EUR
CLEURSENIOR	CL	EUR
CLUSDSENIOR_MODRE	CL	USD
CLUSDSENIOR_NORE	CL	USD
CLEURSENIOR_NORE	CL	EUR
CLHKDSENIOR_MODRE	CL	HKD
CLSGDSENIOR_MODRE	CL	SGD
CLJPYSENIOR_MODRE	CL	JPY
CLAUDSENIOR_MODRE	CL	AUD
CLARJPYSENIOR_MMR_L	CLAR	JPY
CLAVS_07_1_B1BEURASSETBACKED	CLAVS_07_1_B1B	EUR
CLDW_06_1A_A3USDSENIOR	CLDW_06_1A_A3	USD
CLDW_06_1A_BUSDSENIOR	CLDW_06_1A_B	USD
CLDW_06_1A_CUSDSENIOR	CLDW_06_1A_C	USD
CLEUSDLOAN_NORE	CLE	USD
CLFUSDSENIOR	CLF	USD
CLF_LIQUSDSENIOR	CLF_LIQ	USD
CLFTUSDSENIOR	CLFT	USD
CLFT_LIQUSDSENIOR	CLFT_LIQ	USD
CLIUSDSENIOR_MODRE	CLI	USD
CLRLK_2006_1_CUSDASSETBACKED	CLRLK_2006_1_C	USD
CLRLK_2006_1A_CUSDASSETBACKED	CLRLK_2006_1A_C	USD
CLSUSDSENIOR	CLS	USD
CLSUSDSUBORDINATE	CLS	USD
CLSEURSUBORDINATE_MODRE	CLS	EUR
CLSEURSUBORDINATE_NORE	CLS	EUR
CLSEURSUBORDINATE	CLS	EUR
CLSUSDSUBORDINATE_MODRE	CLS	USD
CLSUSDSUBORDINATE_NORE	CLS	USD
CLSUSDSENIOR_NORE	CLS	USD
CLSHKDSUBORDINATE_NORE	CLS	HKD
CLSILSSUBORDINATE_NORE	CLS	ILS
CLSUSDSENIOR_MODRE	CLS	USD
CLSAUDSUBORDINATE_MODRE	CLS	AUD
CLSAUDSENIOR_MODRE	CLS	AUD
CLSAUDSUBORDINATE_NORE	CLS	AUD
CLSSGDSUBORDINATE_NORE	CLS	SGD
CLSJPYSUBORDINATE_NORE	CLS	JPY
CLXUSDSENIOR	CLX	USD
CLXUSDSENIOR_MODRE	CLX	USD
CLXEURSENIOR_MODRE	CLX	EUR
CLXJPYSENIOR_MODRE	CLX	JPY
CLXAUDSENIOR_MODRE	CLX	AUD

SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350
SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350
SENIOR_MODRE	DERIV	7/14/2008 18:30	350	350	350
SENIOR_3CE	DERIV	7/30/2008 8:30	92	114	136
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_2CE	DERIV	7/24/2008 8:30	60	60	60
SENIOR_2CE	DERIV	7/24/2008 8:30	60	60	60
SENIOR	DERIV	1/3/2001	4	4	4
SENIOR	DERIV	3/16/2006 13:30	6	11	21
SENIOR	DERIV	3/16/2006 13:30	6	11	21
SENIOR_MODRE	DERIV	7/17/2008 18:30	425.8386	431.1351	473.5071
SENIOR_MODRE	DERIV	3/16/2006 13:30	5	10	19
SENIOR_NORE	DERIV	7/17/2008 18:30	402	407	447
SENIOR_NORE	DERIV	3/16/2006 13:30	5	9	18
SENIOR_MODRE	DERIV	3/16/2006 13:30	5	10	19
SENIOR_NORE	DERIV	6/14/2005 18:30	5500	5500	5500
SUBORDINATE_NORE	DERIV	5/13/2005 18:30	56885	47731	36460
DIGITAL_NORE	DERIV	7/7/2005 18:30	5500	5500	5500
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
DIGITAL_NORE	DERIV	7/7/2005 18:30	5500	5500	5500
SENIOR_MODRE	DERIV	7/14/2008 13:30	184	185	185
SENIOR	DERIV	7/24/2008 13:30	11.11	12.221	12.221
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR	DERIV	7/24/2008 13:30	11.11	12.221	12.221
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_NORE	DERIV	7/24/2008 13:30	9.444	10.3884	10.3884
SENIOR_NORE	DERIV	7/24/2008 13:30	9.444	10.3884	10.3884
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_MODRE	DERIV	7/24/2008 13:30	10	11	11
SENIOR_MMR_L	DERIV	7/30/2008 13:30	43.61846019	59.15365768	89.94904326
ASSETBACKED	DERIV	11/30/2007 8:30	500	515	515
SENIOR	DERIV	5/3/2007 18:30	1	1	1
SENIOR	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/22/2008 18:30	1147	1180.268104	1197.71724
SENIOR	DERIV	6/6/2000	800	800	800
SENIOR	DERIV	5/24/2000	800	800	800
SENIOR	DERIV	5/16/2003 18:30	90	90	90
SENIOR	DERIV	5/23/2000	800	800	800
SENIOR_MODRE	DERIV	7/30/2008 18:30	220	220	220
ASSETBACKED	DERIV	7/26/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SENIOR	DERIV	9/8/2004 13:30	205	205	205
SUBORDINATE	DERIV	6/24/2008 18:30	94.08	123.48	152.88
SUBORDINATE_MODRE	DERIV	6/24/2008 18:30	84.744	111.2265	137.709
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SUBORDINATE	DERIV	6/24/2008 18:30	94.08	123.48	152.88
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	137.709	155.7171	216.0972
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SENIOR_NORE	DERIV	11/22/2005 18:30	275	275	275
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SENIOR_MODRE	DERIV	7/16/2008 18:30	250	249.9702003	249.9781537
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	137.709	155.7171	216.0972
SENIOR_MODRE	DERIV	7/16/2008 18:30	250	249.9702003	249.9781537
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	130	147	204
SENIOR	DERIV	7/2/2008 18:30	29.997	29.997	29.997
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	41.625	41.625	41.625
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37

335	320	310	300	287.5	275	275	275
335	320	310	300	287.5	275	275	275
335	320	310	300	287.5	275	275	275
189	244	287	325	338.5	352	374	374
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
68	76	82.4	88	91.2	94.4	100	100
68	76	82.4	88	91.2	94.4	100	100
4	4	4	4	4	4	4	4
42	64	85	106	117.5	129	147	147
42	64	85	106	117.5	129	147	147
559.3104	624.987	668.4183	690.109875	691.4460375	692.7822	692.7822	692.7822
38	57	76	95	106	117	132	132
528	590	631	651.4772727	652.7386364	654	654	654
36	54	72	90	100	110	125	125
38	57	76	95	106	117	132	132
5500	5500	5500	5500	5500	5500	5500	5500
25388	19952	15500	15000	15000	15000	15000	15000
5500	5500	5500	5500	5500	5500	5500	5500
26	26	26	26	26	26	34	34
5500	5500	5500	5500	5500	5500	5500	5500
185	185	185	186	185.5	185	185	185
22.22	28.886	34.441	42.218	42.7735	43.329	49.995	54.439
20	26	31	38	38.5	39	45	49
22.22	28.886	34.441	42.218	42.7735	43.329	49.995	54.439
20	26	31	38	38.5	39	45	49
18.888	24.5544	29.2764	35.8872	36.3594	36.8316	42.498	46.2756
18.888	24.5544	29.2764	35.8872	36.3594	36.8316	42.498	46.2756
20	26	31	38	38.5	39	45	49
20	26	31	38	38.5	39	45	49
20	26	31	38	38.5	39	45	49
20	26	31	38	38.5	39	45	49
133.1419558	172.1532941	193.1266402	212	214	216	219	219
515	515	515	515	515	515	515	515
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1148.4207	1211.288421	1246.974935	1308.412084	1304.911744	1301.411403	1313.537765	1313.537765
800	800	800	800	800	800	800	800
800	800	800	800	800	800	800	800
90	90	90	90	90	90	90	90
800	800	800	800	800	800	800	800
220	220	235	245	245	245	250	255
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
230	255	285	320	317.5	315	325	325
294	411.6	458.64	499.8	508.62	517.44	535.08	535.08
264.825	370.755	413.127	450.2025	458.14725	466.092	481.9815	481.9815
305	380	420	460	462.5	465	480	480
294	411.6	458.64	499.8	508.62	517.44	535.08	535.08
323.0865	402.534	444.906	487.278	489.92625	492.5745	508.464	508.464
305	380	420	460	462.5	465	480	480
275	275	275	275	275	275	275	275
305	380	420	460	462.5	465	480	480
305	380	420	460	462.5	465	480	480
249.9878022	249.9933799	249.9987836	249.9977981	249.9979355	249.9980728	249.9996512	249.9999292
323.0865	402.534	444.906	487.278	489.92625	492.5745	508.464	508.464
249.9878022	249.9933799	249.9987836	249.9977981	249.9979355	249.9980728	249.9996512	249.9999292
305	380	420	460	462.5	465	480	480
305	380	420	460	462.5	465	480	480
305	380	420	460	462.5	465	480	480
39.996	52.217	59.994	72.215	74.437	76.659	87.769	74.437
46	57	64	75	77	79	89	77
48.24390244	58.09615385	68.33898305	78.21428571	82.87741313	87.54054054	97.47619048	79.13888889
46	57	64	75	77	79	89	77
46	57	64	75	77	79	89	77

275
275
275
374
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
1
100
100
4
147
147
692.7822
132
654
125
132
5500
15000
5500
34
5500
185
54.439
49
54.439
49
46.2756
46.2756
49
49
49
49
219
515
1
1
1
1313.537765
800
800
90
800
255
700
400
325
535.08
481.9815
480
535.08
508.464
480
275
480
480
249.9999331
508.464
249.9999331
480
480
480
74.437
77
79.13888889
77
77

CLXSGDSENIOR_MODRE	CLX	SGD
CLYDS06_1A_DUSDASSETBACKED_MMR_L	CLYDS06_1A_D	USD
CLYDS06_1A_DUSDASSETBACKED	CLYDS06_1A_D	USD
CMUSDSENIOR	CM	USD
CMDEMSENIOR	CM	DEM
CMEURSENIOR	CM	EUR
CMUSDSENIOR_MODRE	CM	USD
CMUSDSENIOR_NORE	CM	USD
CMEURSENIOR_MODRE	CM	EUR
CMEURSENIOR_NORE	CM	EUR
CMAUDSENIOR_MODRE	CM	AUD
CMAUSDSENIOR	CMA	USD
CMAEURSENIOR_MODRE	CMA	EUR
CMAUSDSENIOR_MODRE	CMA	USD
CMATWDSENIOR	CMA	TWD
CMBUSDSENIOR	CMB	USD
CMBKKOJPYSUBORDINATE	CMBKKO	JPY
CMBX_NA_A_4USDSENIOR	CMBX_NA_A_4	USD
CMBX_NA_A_5USDSENIOR	CMBX_NA_A_5	USD
CMBX_NA_A061USDSENIOR	CMBX_NA_A061	USD
CMBX_NA_A062USDSENIOR	CMBX_NA_A062	USD
CMBX_NA_A2USDSENIOR	CMBX_NA_A2	USD
CMBX_NA_A3USDSENIOR	CMBX_NA_A3	USD
CMBX_NA_AA_4USDSENIOR	CMBX_NA_AA_4	USD
CMBX_NA_AA_5USDSENIOR	CMBX_NA_AA_5	USD
CMBX_NA_AA061USDSENIOR	CMBX_NA_AA061	USD
CMBX_NA_AA062USDSENIOR	CMBX_NA_AA062	USD
CMBX_NA_AA063USDSENIOR	CMBX_NA_AA063	USD
CMBX_NA_AAA_1USDSENIOR	CMBX_NA_AAA_1	USD
CMBX_NA_AAA_4USDSENIOR	CMBX_NA_AAA_4	USD
CMBX_NA_AAA_5USDSENIOR	CMBX_NA_AAA_5	USD
CMBX_NA_AAA062USDSENIOR	CMBX_NA_AAA062	USD
CMBX_NA_AAA3USDSENIOR	CMBX_NA_AAA3	USD
CMBX_NA_AJ_1USDSENIOR	CMBX_NA_AJ_1	USD
CMBX_NA_AJ_2USDSENIOR	CMBX_NA_AJ_2	USD
CMBX_NA_AJ_3USDSENIOR	CMBX_NA_AJ_3	USD
CMBX_NA_AJ_4USDSENIOR_MODRE	CMBX_NA_AJ_4	USD
CMBX_NA_AJ_4USDSENIOR	CMBX_NA_AJ_4	USD
CMBX_NA_AJ_5USDSENIOR	CMBX_NA_AJ_5	USD
CMBX_NA_AO61USDSENIOR	CMBX_NA_AO61	USD
CMBX_NA_AO62USDSENIOR	CMBX_NA_AO62	USD
CMBX_NA_BB_3USDSENIOR	CMBX_NA_BB_3	USD
CMBX_NA_BB_4USDSENIOR	CMBX_NA_BB_4	USD
CMBX_NA_BB_5USDSENIOR	CMBX_NA_BB_5	USD
CMBX_NA_BB062USDNULL	CMBX_NA_BB062	USD
CMBX_NA_BB062USDSENIOR	CMBX_NA_BB062	USD
CMBX_NA_BBB_1USDSENIOR	CMBX_NA_BBB_1	USD
CMBX_NA_BBB_4USDSENIOR	CMBX_NA_BBB_4	USD
CMBX_NA_BBB_5USDSENIOR	CMBX_NA_BBB_5	USD
CMBX_NA_BBB061USDSENIOR	CMBX_NA_BBB061	USD
CMBX_NA_BBB062USDSENIOR	CMBX_NA_BBB062	USD
CMBX_NA_BBB3USDSENIOR	CMBX_NA_BBB3	USD
CMBX_NA_BBBMINUS_1USDSENIOR	CMBX_NA_BBBMINUS_1	USD
CMBX_NA_BBBMINUS_4USDSENIOR_MODRE	CMBX_NA_BBBMINUS_4	USD
CMBX_NA_BBBMINUS_4USDSENIOR	CMBX_NA_BBBMINUS_4	USD
CMBX_NA_BBBMINUS_5USDSENIOR	CMBX_NA_BBBMINUS_5	USD
CMBX_NA_BBBMINUS061USDSENIOR	CMBX_NA_BBBMINUS061	USD
CMBX_NA_BBBMINUS062USDSENIOR	CMBX_NA_BBBMINUS062	USD
CMBX_NA_BBBMINUS3USDSENIOR	CMBX_NA_BBBMINUS3	USD
CMBXNABBB2USDSENIOR	CMBXNABBB2	USD
CMCEURSENIOR	CMC	EUR
CMCEURSENIOR_MODRE	CMC	EUR
CMCEURSENIOR_NORE	CMC	EUR
CMCUSDSENIOR	CMC	USD
CMCUSDSENIOR_MODRE	CMC	USD
CMCUSDSENIOR_NORE	CMC	USD
CMCAUDSENIOR_MODRE	CMC	AUD
CMCMAGUSDSENIOR_MODRE	CMCMAG	USD
CMCSAUSDSENIOR	CMCSA	USD
CMCSAUSDSENIOR_MODRE	CMCSA	USD
CMCSAEURSENIOR_MODRE	CMCSA	EUR
CMCSAEURSENIOR_NORE	CMCSA	EUR
CMCSAEURSENIOR	CMCSA	EUR
CMCSAUSDSENIOR_NORE	CMCSA	USD

SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
ASSETBACKED_MMR_L	DERIV	8/9/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	2/12/2004 18:30	11.11111111	11.11111111	11.11111111
SENIOR	DERIV	8/28/2001	10	11	11
SENIOR	DERIV	2/12/2004 18:30	11.11111111	11.11111111	11.11111111
SENIOR_MODRE	DERIV	2/12/2004 18:30	10	10	10
SENIOR_NORE	DERIV	2/12/2004 18:30	9.444444444	9.444444444	9.444444444
SENIOR_MODRE	DERIV	2/12/2004 18:30	10	10	10
SENIOR_NORE	DERIV	2/12/2004 18:30	9.444444444	9.444444444	9.444444444
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	7/23/2008 13:30	272.195	283.305	294.415
SENIOR_MODRE	DERIV	7/23/2008 13:30	245	255	265
SENIOR_MODRE	DERIV	7/23/2008 13:30	245	255	265
SENIOR	DERIV	7/23/2008 13:30	272.195	283.305	294.415
SENIOR	DERIV	11/28/2000	39	30	30
SUBORDINATE	DERIV	7/30/2008 8:30	126	126	154
SENIOR	DERIV	11/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/15/2007 8:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	7/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/25/2007 13:30	1	1	1
SENIOR	DERIV	11/7/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/1/2007 18:30	1	1	1
SENIOR	DERIV	2/1/2007 13:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2006 13:30	10	10	10
SENIOR	DERIV	11/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2007 13:30	1	1	1
SENIOR	DERIV	4/25/2007 18:30	1	1	1
SENIOR	DERIV	1/29/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/5/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/26/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
NULL	DERIV	12/14/2006 18:30	1	1	1
SENIOR	DERIV	12/14/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	11/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/12/2006 13:30	1	1	1
SENIOR	DERIV	11/16/2006 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	134	134	134
SENIOR_MODRE	DERIV	10/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/26/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/13/2006 13:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	4/25/2007 18:30	1	1	1
SENIOR	DERIV	3/7/2008 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	89.991
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	81
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	76.4964
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	89.991
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	81
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	76.4964
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	81
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	58.6608	58.6608	58.6308
SENIOR_MODRE	DERIV	7/30/2008 13:30	52.8	52.8	52.8
SENIOR_MODRE	DERIV	7/30/2008 13:30	52.8	52.8	52.8
SENIOR_NORE	DERIV	7/30/2008 13:30	49.86432	49.86432	49.86432
SENIOR	DERIV	7/30/2008 13:30	58.6608	58.6608	58.6308
SENIOR_NORE	DERIV	7/30/2008 13:30	49.86432	49.86432	49.86432

46	57	64	75	77	79	89	77
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1100	1100	1100	1100	1100	1100	1100	1100
13.88888889	16.66666667	19.44444444	22.22222222	24.30555556	26.38888889	30.55555556	30.55555556
12	12	15	20	20	20	20	20
13.88888889	16.66666667	19.44444444	22.22222222	24.30555556	26.38888889	30.55555556	30.55555556
12.5	15	17.5	20	21.875	23.75	27.5	27.5
11.80555556	14.16666667	16.52777778	18.88888889	20.65972223	22.43055556	25.97222222	25.97222222
12.5	15	17.5	20	21.875	23.75	27.5	27.5
11.80555556	14.16666667	16.52777778	18.88888889	20.65972223	22.43055556	25.97222222	25.97222222
1	1	1	1	1	1	1	1
305.525	316.635	327.745	338.855	330.5225	322.19	311.08	311.08
275	285	295	305	297.5	290	280	280
275	285	295	305	297.5	290	280	280
305.525	316.635	327.745	338.855	330.5225	322.19	311.08	311.08
40	50	60	70	72.5	75	80	85
180	204	218	230	232	234	235	235
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
10	10	10	10	10	10	10	10
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
134	134	134	134	134	134	134	134
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
93.324	107.767	116.655	119.988	126.654	133.32	146.652	152.207
84	97	105	108	114	120	132	137
79.3296	91.6068	99.162	101.9952	107.6616	113.328	124.6608	129.3828
93.324	107.767	116.655	119.988	126.654	133.32	146.652	152.207
84	97	105	108	114	120	132	137
79.3296	91.6068	99.162	101.9952	107.6616	113.328	124.6608	129.3828
84	97	105	109	114.5	120	132	137
1	1	1	1	1	1	1	1
83.1028	101.4343	113.6553	125.8763	127.70945	129.5426	133.2089	133.2089
74.8	91.3	102.3	113.3	114.95	116.6	119.9	119.9
74.8	91.3	102.3	113.3	114.95	116.6	119.9	119.9
70.64112	86.22372	96.61212	107.00052	108.55878	110.11704	113.23356	113.23356
83.1028	101.4343	113.6553	125.8763	127.70945	129.5426	133.2089	133.2089
70.64112	86.22372	96.61212	107.00052	108.55878	110.11704	113.23356	113.23356

77
0.999999975
1100
30.55555556
20
30.55555556
27.5
25.97222222
27.5
25.97222222
1
311.08
280
280
311.08
95
235
0.999999975
0.999999975
1
1
0.999999975
1
0.999999975
0.999999975
1
1
0.999999975
10
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
1
0.999999975
0.999999975
1
1
1
134
0.999999975
0.999999975
0.999999975
1
1
1
1
157.762
142
134.1048
157.762
142
134.1048
142
1
133.2089
119.9
119.9
113.23356
133.2089
113.23356

CMCSAUSDSENIOR	CMCSA	USD
CMCSAAUDSENIOR_MODRE	CMCSA	AUD
CMCSA_CABLEEURSENIOR	CMCSA_CABLE	EUR
CMCSA_CABLEEURSENIOR_MODRE	CMCSA_CABLE	EUR
CMCSA_CABLEEURSENIOR_NORE	CMCSA_CABLE	EUR
CMCSA_CABLEUSDSENIOR	CMCSA_CABLE	USD
CMCSA_CABLEUSDSENIOR_MODRE	CMCSA_CABLE	USD
CMCSA_CABLEUSDSENIOR_NORE	CMCSA_CABLE	USD
CMCSA_CABLEAUDSENIOR_MODRE	CMCSA_CABLE	AUD
CMCSA_CABLEAUDSENIOR	CMCSA_CABLE	AUD
CMCSA_CABLEHKDSENIOR_MODRE	CMCSA_CABLE	HKD
CMCSA_CABLEHKDSENIOR_NORE	CMCSA_CABLE	HKD
CMCSA_CABLEJPYSENIOR_NORE	CMCSA_CABLE	JPY
CMCSA_CABLEJPYSENIOR_MODRE	CMCSA_CABLE	JPY
CMCSA_CORPUSDSENIOR_MODRE	CMCSA_CORP	USD
CMCSA_CORPUSDCVA_SENIOR	CMCSA_CORP	USD
CMCSA_CORPUSDSENIOR	CMCSA_CORP	USD
CMCSA_CORPEURSENIOR_MODRE	CMCSA_CORP	EUR
CMCSA_CORPAUDSENIOR_MODRE	CMCSA_CORP	AUD
CMCSA_CORPUSDSENIOR_NORE	CMCSA_CORP	USD
CMIUSDSENIOR_NORE	CMI	USD
CMIEURSENIOR	CMI	EUR
CMIEURSENIOR_MODRE	CMI	EUR
CMIEURSENIOR_NORE	CMI	EUR
CMIUSDSENIOR	CMI	USD
CMIUSDSENIOR_MODRE	CMI	USD
CMIHKDSENIOR_NORE	CMI	HKD
CMIILSSENIOR_NORE	CMI	ILS
CMIHKDSENIOR_MODRE	CMI	HKD
CMIAUDSENIOR_MODRE	CMI	AUD
CMIAUDSENIOR_NORE	CMI	AUD
CMLSUSDLOAN_NORE	CMLS	USD
CMLTI_05_HE1_M3USDSENIOR	CMLTI_05_HE1_M3	USD
CMLTI_05_HE3_M9USDSENIOR	CMLTI_05_HE3_M9	USD
CMLTI_05_OPT1_M7USDSENIOR	CMLTI_05_OPT1_M7	USD
CMLTI_05_OPT1_M9USDSENIOR	CMLTI_05_OPT1_M9	USD
CMLTI_05_OPT3_M8USDSENIOR	CMLTI_05_OPT3_M8	USD
CMLTI_05_OPT3_M9USDSENIOR	CMLTI_05_OPT3_M9	USD
CMLTI_05_OPT3_M9_USDSENIOR	CMLTI_05_OPT3_M9_	USD
CMLTI_05_OPT4_M8USDSENIOR	CMLTI_05_OPT4_M8	USD
CMLTI_05_OPT4_M9USDSENIOR	CMLTI_05_OPT4_M9	USD
CMLTI_06_AMC1_M8USDSENIOR	CMLTI_06_AMC1_M8	USD
CMLTI_06_AMC1_M8_USDSENIOR	CMLTI_06_AMC1_M8_	USD
CMLTI_06_AMC1_M9USDSENIOR	CMLTI_06_AMC1_M9	USD
CMLTI_06_AMC1_M9_USDSENIOR	CMLTI_06_AMC1_M9_	USD
CMLTI_06_HE2_M7USDSENIOR	CMLTI_06_HE2_M7	USD
CMLTI_06_HE2_M8USDSENIOR	CMLTI_06_HE2_M8	USD
CMLTI_06_NC1_M8USDSENIOR	CMLTI_06_NC1_M8	USD
CMLTI_06_NC1_M9USDSENIOR	CMLTI_06_NC1_M9	USD
CMLTI_06_NC2_M8USDSENIOR	CMLTI_06_NC2_M8	USD
CMLTI_06_NC2_M9_USDSENIOR	CMLTI_06_NC2_M9_	USD
CMLTI_06_WFH1_M5USDSENIOR	CMLTI_06_WFH1_M5	USD
CMLTI_06_WFH1_M7USDSENIOR	CMLTI_06_WFH1_M7	USD
CMLTI_06_WFH1_M8USDSENIOR	CMLTI_06_WFH1_M8	USD
CMLTI_06_WFH1_M9USDSENIOR	CMLTI_06_WFH1_M9	USD
CMLTI_06_WFH2_M9USDSENIOR	CMLTI_06_WFH2_M9	USD
CMLTI_06_WFH3_M5USDSENIOR	CMLTI_06_WFH3_M5	USD
CMLTI_06_WFH3_M7USDSENIOR	CMLTI_06_WFH3_M7	USD
CMLTI_06_WFH3_M8USDSENIOR	CMLTI_06_WFH3_M8	USD
CMLTI_06_WFH3_M9USDSENIOR	CMLTI_06_WFH3_M9	USD
CMLTI_06_WFH4_M9USDSENIOR	CMLTI_06_WFH4_M9	USD
CMLTI_06_WMC1_M9USDSENIOR	CMLTI_06_WMC1_M9	USD
CMLTI_07_AMC1_M8USDSENIOR	CMLTI_07_AMC1_M8	USD
CMLTI_07_WFH2_M9USDSENIOR	CMLTI_07_WFH2_M9	USD
CMLTI_2005_HE1_M7USDSENIOR	CMLTI_2005_HE1_M7	USD
CMLTI_2005_OPT1_M7USDSENIOR	CMLTI_2005_OPT1_M7	USD
CMLTI_2005_OPT1_M9USDSENIOR	CMLTI_2005_OPT1_M9	USD
CMLTI_2005_OPT3_M9USDSENIOR	CMLTI_2005_OPT3_M9	USD
CMLTI_2005_OPT3_M9 USDSENIOR	CMLTI_2005_OPT3_M9	USD
CMLTI_2005_OPT3_M9 USDSENIOR	CMLTI_2005_OPT3_M9	USD
CMLTI_2005_OPT4_M7USDSENIOR	CMLTI_2005_OPT4_M7	USD
CMLTI_2005_OPT4_M9USDSENIOR	CMLTI_2005_OPT4_M9	USD
CMLTI_2005-OPT1_M7USDSENIOR	CMLTI_2005-OPT1_M7	USD
CMLTI_2006_AMC1_M8USDSENIOR	CMLTI_2006_AMC1_M8	USD

SENIOR	CASH	7/30/2008 13:30	58.6608	58.6608	58.6308
SENIOR_MODRE	DERIV	7/30/2008 13:30	52.8	52.8	52.8
SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.365
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR	DERIV	7/30/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.365
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	48	48	48
CVA_SENIOR	DERIV	7/30/2008 13:30	105.6	105.6	105.6
SENIOR	DERIV	7/30/2008 13:30	48	48	48
SENIOR_MODRE	DERIV	7/30/2008 13:30	48	48	48
SENIOR_MODRE	DERIV	7/30/2008 13:30	48	48	48
SENIOR_NORE	DERIV	7/30/2008 13:30	45.3312	45.3312	45.3312
SENIOR_NORE	DERIV	7/17/2008 18:30	42	42	42
SENIOR	DERIV	7/17/2008 18:30	49.392	49.392	49.392
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_NORE	DERIV	7/17/2008 18:30	42	42	42
SENIOR	DERIV	7/17/2008 18:30	49.392	49.392	49.392
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_NORE	DERIV	7/17/2008 18:30	42	42	42
SENIOR_NORE	DERIV	7/1/2008 18:30	32	32	32
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_NORE	DERIV	7/17/2008 18:30	42	42	42
LOAN_NORE	DERIV	6/30/2008 18:30	710	710	710
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	9/29/2006 18:30	1	1	1
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 18:30	1	1	1
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	2/2/2007 13:30	1	1	1
SENIOR	DERIV	2/16/2007 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	11/16/2006 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	2/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/18/2007 18:30	1	1	1
SENIOR	DERIV	10/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1

83.1028	101.4343	113.6553	125.8763	127.70945	129.5426	133.2089	133.2089
74.8	91.3	102.3	113.3	114.95	116.6	119.9	119.9
24.442	35.552	41.107	49.995	51.6615	53.328	56.661	56.661
22	32	37	45	46.5	48	51	51
20.7768	30.2208	34.9428	42.498	43.9146	45.3312	48.1644	48.1644
22	32	37	45	46.5	48	51	51
22	32	37	45	46.5	48	51	51
20.7768	30.2208	34.9428	42.498	43.9146	45.3312	48.1644	48.1644
22	32	37	45	46.5	48	51	51
24.442	35.552	41.107	49.995	51.6615	53.328	56.661	56.661
22	32	37	45	46.5	48	51	51
20.7768	30.2208	34.9428	42.498	43.9146	45.3312	48.1644	48.1644
20.7768	30.2208	34.9428	42.498	43.9146	45.3312	48.1644	48.1644
22	32	37	45	46.5	48	51	51
68	83	93	103	104.5	106	109	109
149.6	182.6	204.6	226.6	229.9	233.2	239.8	239.8
68	83	93	103	104.5	106	109	109
68	83	93	103	104.5	106	109	109
68	83	93	103	104.5	106	109	109
64.2192	78.3852	87.8292	97.2732	98.6898	100.1064	102.9396	102.9396
55	65	75	85	87.5	90	90	111
64.68	76.44	88.2	99.96	102.9	105.84	105.84	130.536
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
55	65	75	85	87.5	90	90	111
64.68	76.44	88.2	99.96	102.9	105.84	105.84	130.536
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
55	65	75	85	87.5	90	90	111
45	55	65	75	77.5	80	80	101
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
55	65	75	85	87.5	90	90	111
710	710	710	710	710	710	710	710
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

133.2089
119.9
56.661
51
48.1644
51
51
48.1644
51
56.661
51
48.1644
48.1644
51
109
239.8
109
109
109
102.9396
111
130.536
117.5823
111
130.536
117.5823
111
101
117.5823
117.5823
111
710
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
1
1
0.999999975
1
1
1
1
1
0.999999975
1
1
1
1
0.999999975
1
0.999999975
1
0.999999975
1
1
1
0.999999975
1
0.999999975
1
1
1
0.999999975
1
1
1

CMLTI_2006_NC1_M8USDSENIOR	CMLTI_2006_NC1_M8	USD
CMLTI_2006_NC1_M9USDSENIOR	CMLTI_2006_NC1_M9	USD
CMLTI_2006_NC2_M8USDSENIOR	CMLTI_2006_NC2_M8	USD
CMLTI_2006_WFH1_M7USDSENIOR	CMLTI_2006_WFH1_M7	USD
CMLTI_2006_WFH1_M8USDSENIOR	CMLTI_2006_WFH1_M8	USD
CMLTI_2006_WFH3_A4USDSENIOR	CMLTI_2006_WFH3_A4	USD
CMLTI05_HE3_M9USDSENIOR	CMLTI05_HE3_M9	USD
CMLTI05_OPT3_M8USDSENIOR	CMLTI05_OPT3_M8	USD
CMLTI05_OPT3_M9USDSENIOR	CMLTI05_OPT3_M9	USD
CMLTI05_OPT4_M9USDSENIOR	CMLTI05_OPT4_M9	USD
CMLTI05OPT3M8USDSENIOR	CMLTI05OPT3M8	USD
CMSUSDSENIOR_NORE	CMS	USD
CMSUSDSENIOR_MODRE	CMS	USD
CMSUSDDIGITAL	CMS	USD
CMSHKDSENIOR_NORE	CMS	HKD
CMSILSSENIOR_NORE	CMS	ILS
CMSUSDPREFERRED_MODRE	CMS	USD
CMSAUDSENIOR_MODRE	CMS	AUD
CMSEURSENIOR_NORE	CMS	EUR
CMS_PUSDPREFERRED_MODRE	CMS_P	USD
CMSTESTEURSENIOR_NORE	CMSTEST	EUR
CMSTESTEURSECURED_MODRE	CMSTEST	EUR
CMSTESTEURSENIOR_MODRE	CMSTEST	EUR
CMSTESTAUDSENIOR_NORE	CMSTEST	AUD
CMSTESTUSDSENIOR_NORE	CMSTEST	USD
CMSTESTHKDSENIOR_NORE	CMSTEST	HKD
CMSTESTILSSENIOR_NORE	CMSTEST	ILS
CMSTESTJPYSENIOR_NORE	CMSTEST	JPY
CMSTESTSGDSENIOR_NORE	CMSTEST	SGD
CMSTESTTWDSENIOR_NORE	CMSTEST	TWD
CMSTESTUSDDIGITAL_NORE	CMSTEST	USD
CMSTESTUSDLOAN_NORE	CMSTEST	USD
CMSTESTUSDSENIOR_MODRE	CMSTEST	USD
CMSTESTUSDSUBORDINATE_NORE	CMSTEST	USD
CMSTESTUSDSENIOR	CMSTEST	USD
CMSTESTUSDSOV_BOND_MMR_L	CMSTEST	USD
CMSTESTJPYLOANCALL_3CE	CMSTEST	JPY
CMSTESTEURSENIOR_MMR_NL	CMSTEST	EUR
CMSTESTEURSUBORDINATE_NORE	CMSTEST	EUR
CMSTESTEURPREFERRED_MODRE	CMSTEST	EUR
CMSTESTEURPREFERRED_MMR_L	CMSTEST	EUR
CMSTESTEURSENIOR_OLDRE	CMSTEST	EUR
CMSTESTEURDIGITAL_NORE	CMSTEST	EUR
CMSTESTKRWDIGITAL_SENIOR_NORE	CMSTEST	KRW
CMSTESTCADJR_SUBORDINATED_MODRE	CMSTEST	CAD
CMSTESTSGDLOAN	CMSTEST	SGD
CMSTESTUSDUPT2_2CE	CMSTEST	USD
CMSTESTILSSOV_BOND_MMR_L	CMSTEST	ILS
CMSTESTUSDLOANCALL_MODRE	CMSTEST	USD
CMSTESTUSDCVA_SUBORDINATE_3CE	CMSTEST	USD
CMSTESTJPYSECURED_3CE	CMSTEST	JPY
CMSTESTUSDSENIOR	CMSTEST	USD
CMSTESTJPYSENIOR	CMSTEST	JPY
CMSTESTEURSENIOR	CMSTEST	EUR
CMSTESTSGDSENIOR	CMSTEST	SGD
CMSTESTJPYTIER1	CMSTEST	JPY
CMSTESTEURTIER1	CMSTEST	EUR
CMSTESTSGDTIER1	CMSTEST	SGD
CMSTESTJPYLOANCALL_3CE	CMSTEST	JPY
CMSTESTUSDPREFERRED_NORE	CMSTEST	USD
CMSTESTAUDSECURED	CMSTEST	AUD
CMSTESTJPYDIGITAL_LOAN2ND_NORE	CMSTEST	JPY
CMSTESTEUR	CMSTEST	EUR
CMSTESTUSD	CMSTEST	USD
CMSTESTTWDLOAN3RD_MMR	CMSTEST	TWD
CMSTESTAUDSENIOR_MODRE	CMSTEST	AUD
CMSTESTINRSENIOR_MMR	CMSTEST	INR
CMSTESTUSDDIGITAL_SUBORDINATE_2CEZERO	CMSTEST	USD
CMSTESTUSDLOAN_MODRE	CMSTEST	USD
CMSTESTILSSENIOR_MODRE	CMSTEST	ILS
CMSTEST_CPUSDSENIOR_MODRE	CMSTEST_CP	USD
CMSTEST_CPJPYSENIOR_MODRE	CMSTEST_CP	JPY
CMSTEST_CPCNYSENIOR_MODRE	CMSTEST_CP	CNY
CMSTEST_CPSGDSENIOR_MODRE	CMSTEST_CP	SGD

SENIOR	DERIV	7/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	3/29/2006 13:30	111	111	111
SENIOR	DERIV	3/3/2006 13:30	111	111	111
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	9/29/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/25/2008 13:30	65	65	70
SENIOR_MODRE	DERIV	7/25/2008 13:30	68.822	68.822	74.116
DIGITAL	DERIV	7/25/2008 13:30	65	65	70
SENIOR_NORE	DERIV	7/25/2008 13:30	65	65	70
SENIOR_NORE	DERIV	7/25/2008 13:30	69.33333333	69.33333333	74.375
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 13:30	68.822	68.822	74.116
SENIOR_NORE	DERIV	7/25/2008 13:30	65	65	70
PREFERRED_MODRE	DERIV	10/24/2006 8:30	83	83	83
SENIOR_NORE	DERIV	11/27/2007 8:30	27.6	27.6	30
SECURED_MODRE	DERIV	2/15/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	8/7/2007 13:30	13.3332	14.4443	15.5554
SENIOR_NORE	DERIV	7/27/2007 18:30	20.2	20.2	20.2
SENIOR_NORE	DERIV	7/30/2008 8:30	3475.390099	2396.959182	1611.197772
SENIOR_NORE	DERIV	7/30/2008 8:30	3510.097194	2429.306285	1635.719366
SENIOR_NORE	DERIV	1/17/2008 8:30	19.2	19.2	19.2
SENIOR_NORE	DERIV	2/26/2008 8:30	67	40	42
SENIOR_NORE	DERIV	7/30/2008 8:30	3353.612446	2348.231133	1595.435438
SENIOR_NORE	DERIV	7/7/2007 13:30	12	12	12
DIGITAL_NORE	DERIV	4/1/2008 13:30	0.123456789	1	1
LOAN_NORE	DERIV	7/30/2008 8:30	2344.58195	2222.258124	1493.38047
SENIOR_MODRE	DERIV	7/30/2008 8:30	3409.810716	2337.306137	1566.01778
SUBORDINATE_NORE	DERIV	7/30/2008 8:30	3444.436067	2368.741488	1589.77365
SENIOR	DERIV	8/6/2007 8:30	51.75517552	51.75517552	62.10621062
SOV_BOND_MMR_L	DERIV	7/25/2007 18:30	3276.001087	2305.6908	1580.256583
LOANCALL_3CE	DERIV	6/28/2008 13:30	1	1	1
SENIOR_MMR_NL	DERIV	7/14/2008 18:30	1	1	1
SUBORDINATE_NORE	DERIV	1/17/2008 8:30	1	1	1
PREFERRED_MODRE	DERIV	7/11/2007 18:30	0.999999975	0.999999975	0.999999975
PREFERRED_MMR_L	DERIV	11/8/2007 8:30	20.2	20.2	20.2
SENIOR_OLDRE	DERIV	5/19/2008 13:30	13	23	23
DIGITAL_NORE	DERIV	7/12/2007 13:30	0.999999975	0.999999975	0.999999975
DIGITAL_SENIOR_NORE	DERIV	7/25/2008 13:30	3328.680015	2083.065152	1301.268003
JR_SUBORDINATED_MODRE	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
UPT2_2CE	DERIV	8/24/2007 8:30	0.999999975	0.999999975	0.999999975
SOV_BOND_MMR_L	DERIV	6/28/2008 18:30	21.2	20.2	20.2
LOANCALL_MODRE	DERIV	10/29/2007 8:30	50	50	609.7
CVA_SUBORDINATE_3CE	DERIV	3/7/2008 8:30	1	1	1
SECURED_3CE	DERIV	1/16/2008 18:30	1	1	1
SENIOR	CASH	1/8/2008 8:30	1	1	1
SENIOR	CASH	1/8/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	CASH	1/16/2008 18:30	1	1	1
SENIOR	CASH	1/8/2008 8:30	1	1	1
TIER1	CASH	1/8/2008 8:30	0.999999975	0.999999975	0.999999975
TIER1	CASH	1/24/2008 18:30	5	5	2
TIER1	CASH	1/8/2008 8:30	1	1	1
LOANCALL_3CE	INTR	1/9/2008 8:30	1	1	1
PREFERRED_NORE	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SECURED	DERIV	7/11/2008 13:30	1	1	1
DIGITAL_LOAN2ND_NORE	DERIV	6/20/2008 13:30	844.426133	688.377802	601.173969
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	6/9/2008 18:30	1	1	1
SENIOR_MODRE	DERIV	7/3/2008 13:30	721.376086	662.924871	590.349303
SENIOR_MMR	INDEX	5/1/2008 18:30	1	1	1
DIGITAL_SUBORDINATE_2CEZERO	DERIV	6/10/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN_MODRE	DERIV	6/10/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/17/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	7/18/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	6/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/3/2008 8:30	1	1	1

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
111	111	111	111	111	111	111	111
111	111	111	111	111	111	111	111
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
85	125	140	155	157.5	160	165	165
89.998	132.35	148.232	164.114	166.761	169.408	174.702	174.702
85	125	140	155	157.5	160	165	165
85	125	140	155	157.5	160	165	165
89.47368421	129.6296296	144.6666667	159.6969697	162.2014261	164.7058824	169.7142857	169.7142857
1	1	1	1	1	1	1	1
89.998	132.35	148.232	164.114	166.761	169.408	174.702	174.702
85	125	140	155	157.5	160	165	165
105	145	188	250	258.5	267	283	282
27.6	25.2	25.2	25.2	25.2	25.2	25.2	25.2
1	1	1	1	1	1	1	1
16.6665	17.7776	18.8887	19.9998	20.55535	21.1109	22.222	23.3331
20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
1136.475705	963.545653	874.713935	821.359333	791.2603615	761.16139	718.235806	677.555873
1154.241749	978.655505	888.459703	834.316491	803.7610635	773.205636	729.634744	688.002779
19.2	19.2	19.2	19.2	19.2	19.2	19.2	19.2
89	56	70	29	26	23	27	23
1132.118386	961.777775	873.914165	821.001992	791.09359	761.185188	718.451576	677.863797
24	42	60	78	87	96	114	114
1	1	1	1	1	1	1	1
1056.251879	897.198931	815.236172	765.727712	737.4721765	709.216641	667.774635	624.509787
1103.910127	936.098529	849.866522	797.9741	768.5641835	739.154267	696.71349	654.808573
1121.008453	950.495052	862.888846	810.22139	780.443734	750.666078	707.957521	666.685142
62.10621062	72.45724572	74.52745275	76.59765977	77.11521153	77.63276328	77.63276328	98.33483348
1128.049204	960.067176	873.147912	820.379208	790.540372	760.701536	717.821686	676.660631
1	1	1	1	1	1	1	1
1.4	1.4	1.4	1.39	1.595	1.8	1.4	1.5
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
23	23	23	23	23	23	23	23
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
887.901893	735.398943	654.459954	603.388222	581.829985	560.271748	531.740699	511.424993
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
568.8	554	546.4	541.8	539.25	536.7	533	529.4
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
554.115483	538.052433	529.972646	525.156321	522.4362265	519.716132	515.776141	511.773787
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
553.374454	539.461034	532.196889	527.7807	525.2530955	522.725491	519.045129	515.479937
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

0.999999975
0.999999975
1
0.999999975
0.999999975
1
1
111
111
1
1
165
174.702
165
165
169.7142857
1
174.702
165
283
25.2
1
24.4442
20.2
670.121742
680.400545
19.2
29
670.444471
114
1
614.08644
646.202847
658.713829
98.33483348
669.005253
1
1.5
1
0.999999975
20.2
23
0.999999975
510.318287
0.999999975
0.999999975
0.999999975
20.2
528.8
1
1
1
0.999999975
1
1
0.999999975
1
1
1
0.999999975
1
510.881021
0.999999975
0.999999975
1
514.821755
1
0.999999975
0.999999975
1
1
1
0.999999975
1

CMSTEST_INPLNSENIOR_MODRE	CMSTEST_IN	PLN
CMSTEST_INUSDLOAN2NDCALL_MODRE	CMSTEST_IN	USD
CMSTEST_KPUSDSENIOR_NORE	CMSTEST_KP	USD
CMSTEST_KPUSDSENIOR_MODRE	CMSTEST_KP	USD
CMSTEST_KPUSDSENIOR_MMR	CMSTEST_KP	USD
CMSTEST_KPUSDLOAN_NORE	CMSTEST_KP	USD
CMSTEST_KPEURSENIOR_NORE	CMSTEST_KP	EUR
CMSTEST_KPJPYSENIOR_NORE	CMSTEST_KP	JPY
CMSTEST_KPILSSENIOR_NORE	CMSTEST_KP	ILS
CMSTEST_KPEURSENIOR_MODRE	CMSTEST_KP	EUR
CMSTEST_KPEURSENIOR_MMR	CMSTEST_KP	EUR
CMSTEST_KPEURLOAN_NORE	CMSTEST_KP	EUR
CMSTEST_KPJPYSENIOR_MODRE	CMSTEST_KP	JPY
CMSTEST_KPJPYSENIOR_MMR	CMSTEST_KP	JPY
CMSTEST_KPAUDSENIOR_NORE	CMSTEST_KP	AUD
CMSTEST_KPCADSENIOR_NORE	CMSTEST_KP	CAD
CMSTEST_KPCHFSENIOR_NORE	CMSTEST_KP	CHF
CMSTEST_KPGBPSENIOR_NORE	CMSTEST_KP	GBP
CMSTEST_KPHKDSENIOR_NORE	CMSTEST_KP	HKD
CMSTEST_KPKRWSENIOR_NORE	CMSTEST_KP	KRW
CMSTEST_KPPLNSENIOR_NORE	CMSTEST_KP	PLN
CMSTEST_KPSEKSENIOR_NORE	CMSTEST_KP	SEK
CMSTEST_KPSGDSENIOR_NORE	CMSTEST_KP	SGD
CMSTEST_KPTWDSENIOR_NORE	CMSTEST_KP	TWD
CMSTEST_KPAUDLOAN_NORE	CMSTEST_KP	AUD
CMSTEST_KPCADLOAN_NORE	CMSTEST_KP	CAD
CMSTEST_KPCHFLOAN_NORE	CMSTEST_KP	CHF
CMSTEST_KPGBPLOAN_NORE	CMSTEST_KP	GBP
CMSTEST_KPILSLOAN_NORE	CMSTEST_KP	ILS
CMSTEST_KPJPYLOAN_NORE	CMSTEST_KP	JPY
CMSTEST_KPEURSENIOR_MMR_L	CMSTEST_KP	EUR
CMSTEST_KPSEKSENIOR_MMR_L	CMSTEST_KP	SEK
CMSTEST_KPAUDTIER1_NORE	CMSTEST_KP	AUD
CMSTEST_KPCADLOANNC_NORE	CMSTEST_KP	CAD
CMSTEST_KPINRLOAN2ND_NORE	CMSTEST_KP	INR
CMSTEST_KPUSDLOAN3RD_MMR	CMSTEST_KP	USD
CMSTEST_KPUSDSTRNOTE_NORE	CMSTEST_KP	USD
CMSTEST_KPAUDSENIOR_MODRE	CMSTEST_KP	AUD
CMSTEST_KPGBPSENIOR_MODRE	CMSTEST_KP	GBP
CMSTEST_KPHKDSENIOR_MODRE	CMSTEST_KP	HKD
CMSTEST_KPILSSENIOR_MODRE	CMSTEST_KP	ILS
CMSTEST_KPSGDSENIOR_MODRE	CMSTEST_KP	SGD
CMSTEST_KPTWDSENIOR_MODRE	CMSTEST_KP	TWD
CMSTEST_KPCADSENIOR_MODRE	CMSTEST_KP	CAD
CMSTEST_KPCHFSENIOR_MODRE	CMSTEST_KP	CHF
CMSTEST_KPCNYSENIOR_MODRE	CMSTEST_KP	CNY
CMSTEST_KPINRSENIOR_MODRE	CMSTEST_KP	INR
CMSTEST_KPKRWSENIOR_MODRE	CMSTEST_KP	KRW
CMSTEST_KPPLNSENIOR_MODRE	CMSTEST_KP	PLN
CMSTEST_KPRUBSENIOR_MODRE	CMSTEST_KP	RUB
CMSTEST_KPSEKSENIOR_MODRE	CMSTEST_KP	SEK
CMSTEST_KP_NEWUSDSENIOR_NORE	CMSTEST_KP_NEW	USD
CMSTEST_KP_NEWUSDSENIOR_MODRE	CMSTEST_KP_NEW	USD
CMSTEST_KP_NEWUSDSOVEREIGN_MODRE	CMSTEST_KP_NEW	USD
CMSTEST_KP_NEWUSDSUBORDINATE_MODRE	CMSTEST_KP_NEW	USD
CMSTEST_KP_NEWEURSENIOR_MODRE	CMSTEST_KP_NEW	EUR
CMSTEST_KP_NEWHKDSENIOR_MODRE	CMSTEST_KP_NEW	HKD
CMSTEST_KP_NEWKRWSENIOR_MODRE	CMSTEST_KP_NEW	KRW
CMSTEST_KP_NEWTWDSENIOR_MODRE	CMSTEST_KP_NEW	TWD
CMSTEST_KP_NEWSGDPREFERRED_2CEZERO	CMSTEST_KP_NEW	SGD
CMSTEST_KP_NEWINRSENIOR_MODRE	CMSTEST_KP_NEW	INR
CMSTEST_KP_NEW1USDSENIOR_NORE	CMSTEST_KP_NEW1	USD
CMSTEST_KP_NEW1USDSENIOR_MODRE	CMSTEST_KP_NEW1	USD
CMSTEST_KP_NEW1USDSOVEREIGN_MODRE	CMSTEST_KP_NEW1	USD
CMSTEST_KP_NEW1EURSENIOR_MMR	CMSTEST_KP_NEW1	EUR
CMSTEST_KP_NEW1EURSENIOR_MODRE	CMSTEST_KP_NEW1	EUR
CMSTEST_KP_NEW1EURSENIOR_NORE	CMSTEST_KP_NEW1	EUR
CMSTEST_KP_NEW1USDSOV_BOND_MODRE	CMSTEST_KP_NEW1	USD
CMSTEST_KP_NEW1KRWLOAN3RDCALL_MODRE	CMSTEST_KP_NEW1	KRW
CMSTEST_KP_NEW1AUDSENIOR_MODRE	CMSTEST_KP_NEW1	AUD
CMSTEST_KP_NEW1AUDSOVEREIGN_MODRE	CMSTEST_KP_NEW1	AUD
CMSTEST_LNUSDSENIOR_MMR_L	CMSTEST_LN	USD
CMSTEST_LNUSDSUBORDINATE_MMR_L	CMSTEST_LN	USD
CMSTEST_LNGBPSENIOR_MMR_L	CMSTEST_LN	GBP

SENIOR_MODRE	DERIV	7/28/2008 13:30	704	687.3	603.2
LOAN2NDCALL_MODRE	DERIV	6/16/2008 8:30	1	1	1
SENIOR_NORE	DERIV	7/20/2008 13:30	3444.436067	4391.783842	2953.358286
SENIOR_MODRE	DERIV	7/27/2007 8:30	1200.72	1961.147676	1777.617915
SENIOR_MMR	DERIV	7/31/2007 13:30	100	200	100
LOAN_NORE	DERIV	7/7/2008 8:30	3438.973447	3233.269083	2972.708959
SENIOR_NORE	DERIV	7/15/2008 8:30	3827.566212	2626.783296	1749.803109
SENIOR_NORE	DERIV	7/15/2008 8:30	3429.562367	2354.636697	1575.794372
SENIOR_NORE	DERIV	12/5/2007 13:30	3458.459043	2381.459727	1601.540401
SENIOR_MODRE	DERIV	7/20/2008 13:30	3462.473535	4426.757462	2987.717395
SENIOR_MMR	DERIV	7/10/2007 8:30	4	1	1
LOAN_NORE	DERIV	7/29/2008 8:30	801	676.1	596.55094
SENIOR_MODRE	DERIV	7/20/2008 13:30	3429.562367	4361.800865	2920.825855
SENIOR_MMR	DERIV	7/15/2008 8:30	3429.562367	2354.636697	1575.794372
SENIOR_NORE	DERIV	7/12/2007 8:30	4	1	1
SENIOR_NORE	DERIV	7/12/2007 8:30	4	1	1
SENIOR_NORE	DERIV	7/15/2008 8:30	3443.664293	2367.954299	1588.646079
SENIOR_NORE	DERIV	7/15/2008 8:30	3469.105247	2390.877504	1608.989582
SENIOR_NORE	DERIV	7/15/2008 8:30	7045.528417	4835.043686	3109.341289
SENIOR_NORE	DERIV	8/11/2007 13:30	2	3	10
SENIOR_NORE	DERIV	7/16/2008 8:30	3892.91953	3554.785829	3257.785825
SENIOR_NORE	DERIV	7/15/2008 8:30	3793.091952	2604.38342	1736.991905
SENIOR_NORE	DERIV	7/7/2008 8:30	3070.611073	2894.274115	2625.541016
SENIOR_NORE	DERIV	7/7/2008 8:30	3315.306545	3066.580395	2737.882321
LOAN_NORE	DERIV	7/20/2007 8:30	5	1	1
LOAN_NORE	DERIV	7/10/2007 8:30	4	1	1
LOAN_NORE	DERIV	7/27/2007 8:30	5	1	1
LOAN_NORE	DERIV	7/7/2008 8:30	3469.80363	3272.002242	3026.202782
LOAN_NORE	DERIV	1/12/2008 18:30	13	18	25
LOAN_NORE	DERIV	7/15/2008 8:30	3429.562367	2354.636697	1575.794372
SENIOR_MMR_L	DERIV	9/9/2007 13:30	1	1	1
SENIOR_MMR_L	DERIV	7/28/2008 13:30	1	1	1
TIER1_NORE	DERIV	7/20/2007 8:30	1	1	1
LOANNC_NORE	DERIV	5/19/2008 18:30	2	2	2
LOAN2ND_NORE	DERIV	1/11/2008 8:30	1	1	1
LOAN3RD_MMR	DERIV	5/19/2008 18:30	50	40	40
STRNOTE_NORE	DERIV	4/14/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/20/2008 13:30	3485.380133	4470.068513	3030.974838
SENIOR_MODRE	DERIV	7/20/2008 13:30	3469.431247	4439.516713	2999.408581
SENIOR_MODRE	DERIV	7/20/2008 13:30	3441.04166	4386.344848	2948.450746
SENIOR_MODRE	DERIV	6/28/2008 13:30	772.558708	667.735228	595.958719
SENIOR_MODRE	DERIV	7/20/2008 13:30	3430.932065	4367.422815	2929.655717
SENIOR_MODRE	DERIV	7/20/2008 13:30	3437.205023	4370.321015	2927.078349
SENIOR_MODRE	DERIV	7/7/2008 13:30	721.415357	646.989367	588.708133
SENIOR_MODRE	DERIV	7/20/2008 13:30	3443.664293	4390.132332	2950.858574
SENIOR_MODRE	DERIV	7/20/2008 13:30	3430.310431	4353.984037	2905.671331
SENIOR_MODRE	DERIV	7/20/2008 13:30	3209.289242	4232.72231	2944.483503
SENIOR_MODRE	DERIV	7/20/2008 13:30	3456.82652	4412.835041	2971.929557
SENIOR_MODRE	DERIV	7/20/2008 13:30	3476.636128	4453.805437	3015.505839
SENIOR_MODRE	DERIV	7/20/2008 13:30	3475.884254	4454.19034	3017.03367
SENIOR_MODRE	DERIV	7/20/2008 13:30	3464.337793	4430.35284	2991.583905
SENIOR_NORE	DERIV	7/16/2008 8:30	771.299135	666.628622	594.952553
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SOVEREIGN_MODRE	DERIV	1/7/2008 13:30	1	1	1
SUBORDINATE_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	5/19/2008 8:30	5	5	5
PREFERRED_2CEZERO	DERIV	4/27/2008 18:30	1	1	1
SENIOR_MODRE	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/16/2008 8:30	771.299135	666.628622	594.952553
SENIOR_MODRE	DERIV	1/7/2008 13:30	0.999999975	0.999999975	0.999999975
SOVEREIGN_MODRE	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MMR	DERIV	6/20/2008 13:30	1	2	3
SENIOR_MODRE	DERIV	2/27/2008 18:30	1	1	1
SENIOR_NORE	DERIV	2/27/2008 18:30	1	1	1
SOV_BOND_MODRE	DERIV	1/15/2008 18:30	1	1	1
LOAN3RDCALL_MODRE	DERIV	1/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/12/2008 13:30	0.999999975	0.999999975	0.999999975
SOVEREIGN_MODRE	DERIV	6/23/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/7/2007 13:30	3	3	3
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	139.5	150.9	182.7
SENIOR_MMR_L	DERIV	7/7/2007 13:30	0.999999975	0.999999975	0.999999975

556.882338	540.972813	532.95718	528.182627	525.498254	522.813881	518.962775	515.244221
1	1	1	2	2	2	2	3
1969.675421	2210.890378	1978.892944	1822.3501	1724.701314	1627.052528	1473.27971	1312.230688
1662.925113	1620.33183	1598.338998	1585.027683	1577.547692	1570.0677	1559.470977	1549.768491
100	100	100	100	100	100	100	100
2325.028964	1912.661392	1674.015614	1520.230147	1430.185464	1340.14078	1204.939516	1072.602335
1217.446464	1022.318645	921.464115	860.49136	825.7603465	791.029333	740.671165	691.158584
1105.846607	933.844294	844.924914	791.127014	760.3829885	729.638963	684.621794	638.501268
1131.607427	960.243833	871.856951	818.503339	788.1675555	757.831772	713.889639	670.510658
1999.117185	2252.925339	2020.188333	1861.808736	1761.937937	1662.067138	1502.409132	1331.419987
1	1	1	1	1	1	1	1
552.252697	573.777925	558.257157	548.935922	543.642852	538.349782	546.029499	546.029499
1933.095151	2144.392122	1901.269571	1736.447346	1632.58328	1528.719213	1361.604516	1175.266687
1105.846607	933.844294	844.924914	791.127014	760.3829885	729.638963	684.621794	638.501268
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1118.890239	947.175418	858.483518	804.909243	774.3860265	743.86281	699.437526	654.784311
1136.917584	964.692412	875.91745	822.331376	791.8168915	761.302407	716.906186	672.205415
2016.010072	1607.622571	1395.403709	1266.964829	1193.759193	1120.553556	1014.363037	908.02591
2	2	2	2	2	2	2	2
2578.39497	2138.836542	1881.835454	1715.104307	1617.419635	1519.734962	1373.370389	1236.924442
1210.902054	1018.055648	918.467173	858.370667	824.1935975	790.016528	740.449478	691.142209
1996.600304	1619.418029	1408.125001	1274.131411	1195.904285	1117.677159	999.292801	872.749814
2065.320848	1667.152978	1443.403325	1301.638561	1219.111171	1136.58378	1012.838563	880.053812
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2386.860571	1973.62179	1732.79266	1576.52242	1484.197992	1391.873563	1250.90454	1106.912595
14	24	34	24	14.5	5	5	5
1105.846607	933.844294	844.924914	791.127014	760.3829885	729.638963	684.621794	638.501268
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2	2	2	2	2	2	2	2
1	1	1	1	1	1	1	1
40	40	40	40	40	40	40	40
1	1	1	1	1	1	1	1
2041.227478	2320.240086	2093.513323	1939.798874	1843.641763	1747.484652	1596.493742	1442.355993
2010.003422	2271.556736	2041.387544	1884.817356	1786.022484	1687.227612	1528.574608	1354.18124
1965.883494	2205.820906	1973.906624	1817.365248	1719.409836	1621.454423	1466.079161	1297.750512
554.273623	539.35344	531.715199	527.123202	524.5208025	521.918403	518.160031	514.459072
1946.353452	2171.298205	1934.331943	1773.985216	1673.184187	1572.383158	1411.388504	1231.278444
1939.840532	2158.048042	1918.501433	1756.589852	1655.057272	1553.524691	1392.09422	1211.062005
551.646465	537.731991	530.475145	526.072274	523.5587325	521.045191	517.39521	513.790005
1964.840415	2198.395168	1961.440614	1800.681054	1699.495568	1598.310082	1436.241473	1258.90353
1918.554165	2129.106851	1895.25005	1740.740636	1645.235259	1549.729881	1400.498999	1238.457463
2017.505127	2308.894654	2093.720839	1947.651445	1856.792953	1765.934461	1626.037369	1488.895069
1984.336653	2230.018411	1996.449541	1838.473815	1739.608437	1640.743058	1484.086886	1317.118023
2026.382019	2296.767452	2067.807252	1912.005461	1813.909338	1715.813215	1559.27321	1393.90712
2033.006032	2319.091873	2103.63855	1962.119777	1877.889889	1793.660001	1670.584922	1555.544189
2003.46016	2260.20489	2028.411977	1870.928223	1771.780725	1672.633226	1514.101769	1342.242013
553.37508	538.529637	530.958869	526.425741	523.870985	521.316229	517.662781	514.140652
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
5	5	5	5	5	5	5	5
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
553.37508	538.529637	530.958869	526.425741	523.870985	521.316229	517.662781	514.140652
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
4	5	6	7	8	9	8	8
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
253.2	305.6	346.5	405	430	455	495	495
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

514.537505
3
1279.585843
1548.187638
100
1046.459576
681.049577
628.176078
661.902108
1294.631755
1
546.029499
1131.244612
628.176078
1
1
645.117931
662.434938
886.075421
2
1214.021387
681.241893
840.809189
845.578316
1
1
1
1074.747735
5
628.176078
1
2
1
3
1
40
1
1414.18916
1313.903921
1261.271604
513.725706
1188.430116
1167.010213
513.044702
1218.41905
1201.967896
1466.017839
1281.695816
1361.254609
1539.096146
1305.862494
513.461347
1
1
1
1
1
1
5
1
0.999999975
513.461347
0.999999975
1
8
1
1
1
0.999999975
0.999999975
1
1
495
0.999999975

CMSTEST_LNUSDLOAN	CMSTEST_LN	USD
CMSTEST_LNEURSENIOR_MMR_L	CMSTEST_LN	EUR
CMSTEST_LNEURSUBORDINATE_MMR_L	CMSTEST_LN	EUR
CMSTEST_LNEURLOAN	CMSTEST_LN	EUR
CMSTEST_LNUSDSOV_BOND_30_MMR_L	CMSTEST_LN	USD
CMSTEST_LNSGDSENIOR_MMR_L	CMSTEST_LN	SGD
CMSTEST_LNILSSOV_BOND_30_MMR_L	CMSTEST_LN	ILS
CMSTEST_LNUSDSOV_BOND_17_MODRE	CMSTEST_LN	USD
CMSTEST_LNUSDCVA_SUBORDINATE	CMSTEST_LN	USD
CMSTEST_LNUSDLOANBULLET_MODRE	CMSTEST_LN	USD
CMSTEST_TKINRLOAN2ND_MODRE	CMSTEST_TK	INR
CMVTUSDSENIOR_NORE	CMVT	USD
CMX_NA_AAA1USDSENIOR	CMX_NA_AAA1	USD
CMZBEURSUBORDINATE_MMR_L	CMZB	EUR
CMZBAUDLT2_MMR_L	CMZB	AUD
CMZBHKDLT2_MMR_L	CMZB	HKD
CMZBJPYLT2_MMR_L	CMZB	JPY
CMZBSGDLT2_MMR_L	CMZB	SGD
CNAFNLUSDSENIOR	CNAFNL	USD
CNAFNLUSDSENIOR_MODRE	CNAFNL	USD
CNAFNLUSDSENIOR_NORE	CNAFNL	USD
CNAFNLEURSENIOR	CNAFNL	EUR
CNAFNLEURSENIOR_MODRE	CNAFNL	EUR
CNAFNLEURSENIOR_NORE	CNAFNL	EUR
CNAFNLUSDSENIOR_MODRE	CNAFNL	USD
CNAFNLUSDSENIOR	CNAFNL	USD
CNAFNLJPYSENIOR_MODRE	CNAFNL	JPY
CNAFNLAUDSENIOR_MODRE	CNAFNL	AUD
CNAFNLAUDSENIOR	CNAFNL	AUD
CNBUSDSENIOR_MODRE	CNB	USD
CNBUSDCVA_SENIOR	CNB	USD
CNCUSDSENIOR	CNC	USD
CNFUSDSENIOR	CNF	USD
CNFUSDSENIOR_NORE	CNF	USD
CNFUSDSENIOR_MODRE	CNF	USD
CNFEURSENIOR_MODRE	CNF	EUR
CNFEURSENIOR_NORE	CNF	EUR
CNFEURSENIOR	CNF	EUR
CNFHKDSENIOR_MODRE	CNF	HKD
CNFAUDSENIOR_MODRE	CNF	AUD
CNFSGDSENIOR_MODRE	CNF	SGD
CNFJPYSENIOR_MODRE	CNF	JPY
CNGUSDSENIOR_MODRE	CNG	USD
CNGUSDSENIOR	CNG	USD
CNGEURSENIOR_MODRE	CNG	EUR
CNGEURSENIOR_NORE	CNG	EUR
CNGEURSENIOR	CNG	EUR
CNGUSDSENIOR_NORE	CNG	USD
CNGAUDSENIOR_MODRE	CNG	AUD
CNGHKDSENIOR_MODRE	CNG	HKD
CNGHKDSENIOR_NORE	CNG	HKD
CNGJPYSENIOR_NORE	CNG	JPY
CNHUSDSENIOR_NORE	CNH	USD
CNHHKDSENIOR_NORE	CNH	HKD
CNHILSSENIOR_NORE	CNH	ILS
CNHUSDSENIOR_MODRE	CNH	USD
CNHAUDSENIOR_MODRE	CNH	AUD
CNHAUDSENIOR_MMR_L	CNH	AUD
CNHAUDSENIOR_NORE	CNH	AUD
CNOOCHKDSENIOR	CNOOC	HKD
CNPUSDSENIOR_MODRE	CNP	USD
CNPUSDSENIOR_NORE	CNP	USD
CNPUSDSENIOR	CNP	USD
CNPTWDSENIOR	CNP	TWD
CNPEURSENIOR	CNP	EUR
CNPEURSENIOR_MODRE	CNP	EUR
CNP_EIEURSENIOR_MODRE	CNP_EI	EUR
CNP_EIUSDSENIOR_MODRE	CNP_EI	USD
CNP_EIUSDSENIOR_NORE	CNP_EI	USD
CNP_EIUSDSENIOR	CNP_EI	USD
CNP_EITWDSENIOR	CNP_EI	TWD
CNP_EIEURSENIOR_NORE	CNP_EI	EUR
CNP_EIILSSENIOR_NORE	CNP_EI	ILS
CNP_EIAUDSENIOR_NORE	CNP_EI	AUD

LOAN	DERIV	9/30/2007 13:30	20.2	20.2	20.2
SENIOR_MMR_L	DERIV	10/25/2007 13:30	30	40	50
SUBORDINATE_MMR_L	DERIV	7/7/2007 13:30	2	2	2
LOAN	DERIV	7/7/2007 13:30	1	5	5
SOV_BOND_30_MMR_L	DERIV	7/30/2008 8:30	3770.918793	2584.158973	1718.892274
SENIOR_MMR_L	DERIV	7/7/2007 13:30	1	1	2
SOV_BOND_30_MMR_L	DERIV	9/29/2007 18:30	25.2	25.2	25.2
SOV_BOND_17_MODRE	DERIV	11/29/2007 18:30	1	1	1
CVA_SUBORDINATE	DERIV	11/29/2007 18:30	1	1	1
LOANBULLET_MODRE	DERIV	5/21/2008 8:30	0.999999975	0.999999975	0.999999975
LOAN2ND_MODRE	DERIV	5/29/2008 8:30	1.05	1	1
SENIOR_NORE	DERIV	7/21/2008 18:30	117	117	117
SENIOR	DERIV	2/24/2006 18:30	100	100	100
SUBORDINATE_MMR_L	DERIV	6/4/2008 13:30	56	56	56
LT2_MMR_L	DERIV	7/28/2008 13:30	50	60	70
LT2_MMR_L	DERIV	7/28/2008 13:30	50	60	70
LT2_MMR_L	DERIV	7/28/2008 13:30	50	60	70
LT2_MMR_L	DERIV	7/28/2008 13:30	50	60	70
SENIOR	DERIV	7/16/2008 13:30	86.2136	89.8799	96.2126
SENIOR_MODRE	DERIV	7/16/2008 13:30	77.6	80.9	86.6
SENIOR_NORE	DERIV	7/16/2008 13:30	73.28544	76.40196	81.78504
SENIOR	DERIV	7/16/2008 13:30	86.2136	89.8799	96.2126
SENIOR_MODRE	DERIV	7/16/2008 13:30	77.6	80.9	86.6
SENIOR_NORE	DERIV	7/16/2008 13:30	73.28544	76.40196	81.78504
SENIOR_MODRE	CASH	7/16/2008 13:30	77.6	80.9	86.6
SENIOR	CASH	7/16/2008 13:30	86.2136	89.8799	96.2126
SENIOR_MODRE	DERIV	7/16/2008 13:30	77.6	80.9	86.6
SENIOR_MODRE	DERIV	7/16/2008 13:30	77.6	80.9	86.6
SENIOR	DERIV	7/16/2008 13:30	85.36	88.99	95.26
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR	DERIV	5/25/2000	1000	1000	1000
SENIOR	DERIV	7/28/2008 13:30	161.095	161.095	172.205
SENIOR_NORE	DERIV	7/28/2008 13:30	136.938	136.938	146.382
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_NORE	DERIV	7/28/2008 13:30	136.938	136.938	146.382
SENIOR	DERIV	7/28/2008 13:30	161.095	161.095	172.205
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/28/2008 13:30	145	145	155
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR	DERIV	7/23/2008 18:30	13.332	13.332	13.332
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_MODRE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_NORE	DERIV	7/23/2008 18:30	12	12	12
SENIOR_NORE	DERIV	7/23/2008 18:30	11.3328	11.3328	11.3328
SENIOR_NORE	DERIV	7/8/2008 18:30	54	51	65
SENIOR_NORE	DERIV	7/8/2008 18:30	54	51	65
SENIOR_NORE	DERIV	7/8/2008 18:30	54	51	65
SENIOR_MODRE	DERIV	7/8/2008 18:30	57.2022	54.0243	68.8545
SENIOR_MODRE	DERIV	1/24/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/8/2008 18:30	54	51	65
SENIOR_NORE	DERIV	7/8/2008 18:30	54	51	65
SENIOR	DERIV	7/30/2008 8:30	32	32	36
SENIOR_MODRE	DERIV	9/11/2007 18:30	10.588	12.7056	14.8232
SENIOR_NORE	DERIV	9/11/2007 18:30	9.9993072	11.99916864	13.99903008
SENIOR	DERIV	9/13/2004 8:30	226.8	226.8	226.8
SENIOR	DERIV	9/13/2004 8:30	226.8	226.8	226.8
SENIOR	DERIV	8/4/2005 13:30	226.8	226.8	226.8
SENIOR_MODRE	DERIV	8/4/2005 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 18:30	34.9404	38.1168	40.2344
SENIOR_MODRE	DERIV	7/30/2008 18:30	34.9404	38.1168	40.2344
SENIOR_NORE	DERIV	7/30/2008 18:30	33	36	38
SENIOR	DERIV	7/30/2008 18:30	38.8245	42.354	44.707
SENIOR	DERIV	7/30/2008 18:30	38.8245	42.354	44.707
SENIOR_NORE	DERIV	7/30/2008 18:30	33	36	38
SENIOR_NORE	DERIV	7/7/2008 13:30	56	56	56
SENIOR_NORE	DERIV	7/30/2008 18:30	33	36	38

20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
60	70	80	90	95	100	120	3
2	2	2	2	2	2	2	2
5	5	1	1	1	1	1	1
1195.786087	1005.058661	906.973413	847.975541	814.6048875	781.234234	733.354322	687.070113
2	1	1	1	1	1	1	1
25.2	25.2	25.2	25.2	25.2	25.2	25.2	25.2
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
117	117	117	116	116.5	117	117	117
100	100	100	100	100	100	100	100
56	56	56	56	56	56	56	56
100	120	140	155	156	157	159	169
100	120	140	155	156	157	159	169
100	120	140	155	156	157	159	169
100	120	140	155	156	157	159	169
108.1003	120.5435	127.0984	133.32	137.8751	142.4302	156.2066	156.2066
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
91.89012	102.4674	108.03936	113.328	117.20004	121.07208	132.78264	132.78264
108.1003	120.5435	127.0984	133.32	137.8751	142.4302	156.2066	156.2066
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
91.89012	102.4674	108.03936	113.328	117.20004	121.07208	132.78264	132.78264
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
108.1003	120.5435	127.0984	133.32	137.8751	142.4302	156.2066	156.2066
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
97.3	108.5	114.4	120	124.1	128.2	140.6	140.6
107.03	119.35	125.84	132	136.51	141.02	154.66	154.66
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1000	1000	1000	1000	1000	1000	1000	1000
188.87	211.09	225.533	238.865	238.865	238.865	238.865	238.865
160.548	179.436	191.7132	203.046	203.046	203.046	203.046	203.046
170	190	203	215	215	215	215	215
170	190	203	215	215	215	215	215
160.548	179.436	191.7132	203.046	203.046	203.046	203.046	203.046
188.87	211.09	225.533	238.865	238.865	238.865	238.865	238.865
170	190	203	215	215	215	215	215
170	190	203	215	215	215	215	215
170	190	203	215	215	215	215	215
170	190	203	215	215	215	215	215
16	21	26	30	31.5	33	36	36
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
16	21	26	30	31.5	33	36	36
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
17.776	23.331	28.886	33.33	34.9965	36.663	39.996	39.996
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
16	21	26	30	31.5	33	36	36
16	21	26	30	31.5	33	36	36
16	21	26	30	30.4	30.8	36	34.2295082
15.1104	19.8324	24.5544	28.332	29.7486	31.1652	33.9984	33.9984
100	127	154	175	188	201	217	217
100	127	154	175	188	201	217	217
100	127	154	175	188	201	217	217
105.93	134.5311	163.1322	185.3775	199.1484	212.9193	229.8681	229.8681
1	1	1	1	1	1	1	1
100	127	154	175	188	201	217	217
100	127	154	175	188	201	217	217
41	50	55	60	62.5	65	67	67
25.4112	32.8228	42.352	52.94	59.2928	65.6456	79.41	79.41
23.99833728	30.99785232	39.9972288	49.996536	55.99612032	61.99570464	74.994804	74.994804
226.8	226.8	226.8	226.8	226.8	226.8	226.8	226.8
226.8	226.8	226.8	226.8	226.8	226.8	226.8	226.8
226.8	226.8	226.8	226.8	226.8	226.8	226.8	226.8
23	33	42	55	60.5	66	84	84
64.5868	89.998	104.8212	116.468	119.115	121.762	134.4676	134.4676
64.5868	89.998	104.8212	116.468	119.115	121.762	134.4676	134.4676
61	85	99	110	112.5	115	127	127
71.7665	100.0025	116.4735	129.415	132.35625	135.2975	149.4155	149.4155
71.7665	100.0025	116.4735	129.415	132.35625	135.2975	149.4155	149.4155
61	85	99	110	112.5	115	127	127
76	103	114	125	127.5	130	144	144
61	85	99	110	112.5	115	127	127

20.2
2
2
1
678.12919
1
25.2
1
1
0.999999975
2
117
100
56
189.9
189.9
189.9
189.9
156.2066
140.6
132.78264
156.2066
140.6
132.78264
140.6
156.2066
140.6
140.6
154.66
1
1
1000
238.865
203.046
215
215
203.046
238.865
215
215
215
215
36
39.996
36
33.9984
39.996
33.9984
36
36
34.25806452
33.9984
217
217
217
229.8681
1
217
217
67
81.5276
76.99466544
226.8
226.8
226.8
84
134.4676
134.4676
127
149.4155
149.4155
127
144
127

CNP_EREURSENIOR_MODRE	CNP_ER	EUR
CNP_ERUSDSENIOR_MODRE	CNP_ER	USD
CNP_ERUSDSENIOR	CNP_ER	USD
CNP_EREURSENIOR	CNP_ER	EUR
CNP_ERAUDSENIOR_MODRE	CNP_ER	AUD
CNP_ERUSDSENIOR_NORE	CNP_ER	USD
CNQUSDSENIOR_MODRE	CNQ	USD
CNQUSDSENIOR_NORE	CNQ	USD
CNQUSDSENIOR	CNQ	USD
CNQEURSENIOR	CNQ	EUR
CNQEURSENIOR_MODRE	CNQ	EUR
CNQEURSENIOR_NORE	CNQ	EUR
CNQJPYSENIOR_MODRE	CNQ	JPY
CNRCNUSDSENIOR	CNRCN	USD
CNRCNUSDSENIOR_MODRE	CNRCN	USD
CNRCNUSDSENIOR_NORE	CNRCN	USD
CNRCNEURSENIOR	CNRCN	EUR
CNRCNEURSENIOR_MODRE	CNRCN	EUR
CNRCNEURSENIOR_NORE	CNRCN	EUR
CNRCNJPYSENIOR_MODRE	CNRCN	JPY
CNTAURUSDPREFERRED_MODRE	CNTAUR	USD
CNTAUR_PUSDPREFERRED_MODRE	CNTAUR_P	USD
CNTNPLUSDSENIOR_MODRE	CNTNPL	USD
CNTNPLEURSENIOR	CNTNPL	EUR
CNTNPLEURSENIOR_MODRE	CNTNPL	EUR
CNTNPLEURSENIOR_NORE	CNTNPL	EUR
CNTNPLUSDSENIOR	CNTNPL	USD
CNTNPLUSDSENIOR_NORE	CNTNPL	USD
CNWUSDSENIOR_NORE	CNW	USD
CNWUSDSENIOR_MODRE	CNW	USD
CO_MUNIUSDSENIOR_MODRE	CO_MUNI	USD
COASTUSDSENIOR	COAST	USD
COAST 2001 1AUSDSENIOR	COAST 2001 1A	USD
COAST!!USDSENIOR	COAST!!	USD
COAST_2000_1A_AUSDASSETBACKED	COAST_2000_1A_A	USD
COAST_2001_1A_AUSDASSETBACKED	COAST_2001_1A_A	USD
COAST_2001_1A_AUSDSENIOR_MODRE	COAST_2001_1A_A	USD
COAST_LIQUSDSENIOR	COAST_LIQ	USD
COAST20011AUSDSENIOR	COAST20011A	USD
COAST3_FINUSDSENIOR	COAST3_FIN	USD
COASTIIUSDSENIOR	COASTII	USD
COASTIIFSAUSDSENIOR	COASTIIFSA	USD
COCUSDSENIOR	COC	USD
COCUSDSENIOR_MODRE	COC	USD
COCEURSENIOR_MODRE	COC	EUR
COCUSDSENIOR_NORE	COC	USD
COCEURSENIOR_NORE	COC	EUR
COCEURSENIOR	COC	EUR
COFUSDSENIOR	COF	USD
COFUSDSENIOR_MODRE	COF	USD
COFUSDSENIOR_NORE	COF	USD
COFEURSENIOR	COF	EUR
COFEURSENIOR_MODRE	COF	EUR
COFEURSENIOR_NORE	COF	EUR
COFJPYSENIOR_MODRE	COF	JPY
COFAUDSENIOR_MODRE	COF	AUD
COFUSDPREFERRED_MODRE	COF	USD
COFHKDSENIOR_MODRE	COF	HKD
COFSGDSENIOR_MODRE	COF	SGD
COF_BUSDSENIOR_MODRE	COF_B	USD
COF_BUSDSENIOR	COF_B	USD
COF_BUSDSENIOR_NORE	COF_B	USD
COF_BEURSENIOR	COF_B	EUR
COF_BEURSENIOR_MODRE	COF_B	EUR
COF_BEURSENIOR_NORE	COF_B	EUR
COF_BHKDSENIOR_MODRE	COF_B	HKD
COF_BHKDSENIOR_NORE	COF_B	HKD
COF_BJPYSENIOR_MODRE	COF_B	JPY
COF_BJPYSENIOR_NORE	COF_B	JPY
COF_BUSDPREFERRED_MODRE	COF_B	USD
COF_BAUDSENIOR_MODRE	COF_B	AUD
COF_BANKUSDSENIOR_MODRE	COF_BANK	USD
COF_PUSDPREFERRED_MODRE	COF_P	USD
COGNISEURLOAN2ND_MMR	COGNIS	EUR

SENIOR_MODRE	DERIV	7/30/2008 18:30	34	38	42
SENIOR_MODRE	DERIV	7/30/2008 18:30	34	38	42
SENIOR	DERIV	7/30/2008 18:30	37.774	42.218	46.362
SENIOR	DERIV	7/30/2008 18:30	37.774	42.218	46.362
SENIOR_MODRE	DERIV	7/30/2008 18:30	34	38	42
SENIOR_NORE	DERIV	7/30/2008 18:30	32.1096	35.8872	39.6348
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	58
SENIOR_NORE	DERIV	7/25/2008 18:30	50.0532	50.0532	54.7752
SENIOR	DERIV	7/25/2008 18:30	58.883	58.883	64.438
SENIOR	DERIV	7/25/2008 18:30	58.883	58.883	64.438
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	58
SENIOR_NORE	DERIV	7/25/2008 18:30	50.0532	50.0532	54.7752
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	58
SENIOR	DERIV	7/22/2008 18:30	17.776	17.776	25.553
SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	23
SENIOR_NORE	DERIV	7/22/2008 18:30	15.1104	15.1104	21.7212
SENIOR	DERIV	7/22/2008 18:30	17.776	17.776	25.553
SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	23
SENIOR_NORE	DERIV	7/22/2008 18:30	15.1104	15.1104	21.7212
SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	23
PREFERRED_MODRE	DERIV	11/27/2007 8:30	27	27	27
PREFERRED_MODRE	DERIV	10/24/2006 8:30	27	27	27
SENIOR_MODRE	DERIV	7/25/2008 13:30	765	765	765
SENIOR	DERIV	7/2/2008 18:30	760	760	760
SENIOR_MODRE	DERIV	7/25/2008 13:30	765	765	765
SENIOR_NORE	DERIV	7/25/2008 13:30	765	765	765
SENIOR	DERIV	7/25/2008 13:30	765	765	765
SENIOR_NORE	DERIV	7/25/2008 13:30	765	765	765
SENIOR_NORE	DERIV	7/9/2008 13:30	134.1048	135.0492	142.6044
SENIOR_MODRE	DERIV	7/9/2008 13:30	142	143	151
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
SENIOR	DERIV	5/12/2004 18:30	5300	5300	5300
SENIOR	DERIV	11/14/2001 13:30	13	13	13
SENIOR	DERIV	8/10/2001	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	12	12	12
ASSETBACKED	DERIV	7/28/2008 13:30	6	6	6
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	1	1
SENIOR	DERIV	1/25/2008 18:30	25	25	25
SENIOR	DERIV	12/13/2002 18:30	150	150	150
SENIOR	DERIV	7/14/2003 18:30	1250	1250	1250
SENIOR	DERIV	7/28/2008 13:30	100	100	100
SENIOR	DERIV	7/28/2008 13:30	50	50	50
SENIOR	DERIV	8/13/2002 18:30	66.66666667	66.66666667	66.66666367
SENIOR_MODRE	DERIV	8/13/2002 18:30	60	60	60
SENIOR_MODRE	DERIV	8/13/2002 18:30	60	60	60
SENIOR_NORE	DERIV	8/13/2002 18:30	56.66666667	56.66666667	56.66666367
SENIOR_NORE	DERIV	8/13/2002 18:30	56.66666667	56.66666667	56.66666367
SENIOR	DERIV	8/13/2002 18:30	66.66666667	66.66666667	66.66666367
SENIOR	DERIV	7/30/2008 13:30	399.96	455.51	511.06
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_NORE	DERIV	7/30/2008 13:30	339.984	387.204	434.424
SENIOR	DERIV	7/30/2008 13:30	399.96	455.51	511.06
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_NORE	DERIV	7/2/2008 18:30	382.482	429.702	476.922
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
PREFERRED_MODRE	DERIV	7/30/2008 13:30	540	615	690
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_MODRE	DERIV	7/30/2008 13:30	360	410	460
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR	DERIV	7/30/2008 13:30	316.635	344.41	372.185
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	292.764	316.374
SENIOR	DERIV	7/30/2008 13:30	316.635	344.41	372.185
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	292.764	316.374
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	292.764	316.374
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	292.764	316.374
PREFERRED_MODRE	DERIV	8/25/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	310	335
SENIOR_MODRE	DERIV	5/6/2003 13:30	160	160	160
PREFERRED_MODRE	DERIV	4/20/2007 18:30	10	10	20
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1

58	74	84	93	95.5	98	108	108
58	74	84	93	95.5	98	108	108
64.438	82.214	93.324	103.323	106.1005	108.878	119.988	119.988
64.438	82.214	93.324	103.323	106.1005	108.878	119.988	119.988
58	74	84	93	95.5	98	108	108
54.7752	69.8856	79.3296	87.8292	90.1902	92.5512	101.9952	101.9952
63	79	87	96	97.5	99	106	113
59.4972	74.6076	82.1628	90.6624	92.079	93.4956	100.1064	106.7172
69.993	87.769	96.657	106.656	108.3225	109.989	117.766	125.543
69.993	87.769	96.657	106.656	108.3225	109.989	117.766	125.543
63	79	87	96	97.5	99	106	113
59.4972	74.6076	82.1628	90.6624	92.079	93.4956	100.1064	106.7172
63	79	87	96	97.5	99	106	113
29.997	38.885	44.44	49.995	52.7725	55.55	61.105	69.993
27	35	40	45	47.5	50	55	63
25.4988	33.054	37.776	42.498	44.859	47.22	51.942	59.4972
29.997	38.885	44.44	49.995	52.7725	55.55	61.105	69.993
27	35	40	45	47.5	50	55	63
25.4988	33.054	37.776	42.498	44.859	47.22	51.942	59.4972
27	35	40	45	47.5	50	55	63
41	54	75	95	105	115	136	136
41	54	75	95	105	115	136	136
765	765	765	765	765	765	765	765
760	760	760	760	760	760	760	760
765	765	765	765	765	765	765	765
765	765	765	765	765	765	765	765
765	765	765	765	765	765	765	765
765	765	765	765	765	765	765	765
157.7148	170.9364	185.1024	198.324	207.2958	216.2676	233.2668	233.2668
167	181	196	210	219.5	229	247	247
1	1	1	1	1	1	1	1
5300	5300	5300	5300	5300	5300	5300	5300
13	13	13	13	13	13	13	13
15	15	15	15	15	15	15	15
12	12	12	12	12	12	12	12
6	6	6	6	6	6	6	6
1	1	1	1	1	1	1	1
25	25	25	25	25	25	25	25
150	150	150	150	150	150	150	150
1250	1250	1250	1250	1250	1250	1250	1250
100	100	100	100	100	100	100	100
50	50	50	50	50	50	50	50
66.66666667	66.66666667	66.66666667	66.66666667	63.88888889	61.11111111	61.11111111	61.11111111
60	60	60	60	57.5	55	55	55
60	60	60	60	57.5	55	55	55
56.66666667	56.66666667	56.66666667	56.66666667	54.30555556	51.94444444	51.94444444	51.94444444
56.66666667	56.66666667	56.66666667	56.66666667	54.30555556	51.94444444	51.94444444	51.94444444
66.66666667	66.66666667	66.66666667	66.66666667	63.88888889	61.11111111	61.11111111	61.11111111
483.285	455.51	427.735	405.515	377.74	349.965	327.745	327.745
435	410	385	365	340	315	295	295
410.814	387.204	363.594	344.706	321.096	297.486	278.598	278.598
483.285	455.51	427.735	405.515	377.74	349.965	327.745	327.745
435	410	385	365	340	315	295	295
453.312	429.702	406.092	387.204	363.594	339.984	321.096	321.096
435	410	385	365	340	315	295	295
435	410	385	365	340	315	295	295
652.5	615	577.5	547.5	510	472.5	442.5	442.5
435	410	385	365	340	315	295	295
435	410	385	365	340	315	295	295
315	295	275	265	247.5	230	210	210
349.965	327.745	305.525	294.415	274.9725	255.53	233.31	233.31
297.486	278.598	259.71	250.266	233.739	217.212	198.324	198.324
349.965	327.745	305.525	294.415	274.9725	255.53	233.31	233.31
315	295	275	265		230	210	210
297.486	278.598	259.71	250.266	233.739	217.212	198.324	198.324
315	295	275	265	247.5	230	210	210
297.486	278.598	259.71	250.266	233.739	217.212	198.324	198.324
315	295	275	265	247.5	230	210	210
297.486	278.598	259.71	250.266	233.739	217.212	198.324	198.324
1	1	1	1	1	1	1	1
315	295	275	265	247.5	230	210	210
160	160	160	160	160	160	160	160
35	50	63	75	80	85	95	95
1	1	1	1	1	1	1	1

108
108
119.988
119.988
108
101.9952
123
116.1612
136.653
136.653
123
116.1612
123
75.548
68
64.2192
75.548
68
64.2192
68
136
136
765
760
765
765
765
765
233.2668
247
1
5300
13
15
12
6
1
25
150
1250
100
50
61.11111111
55
55
51.94444444
51.94444444
61.11111111
327.745
295
278.598
327.745
295
321.096
295
295
442.5
295
295
210
233.31
198.324
233.31
210
198.324
210
198.324
210
198.324
1
210
160
95
1

COGNISEURLOAN_MMR	COGNIS	EUR
COLUSDSENIOR	COL	USD
COLCLNUSDSOVEREIGN	COLCLN	USD
COLCLNUSDSOVEREIGN	COLCLN	USD
COLOMUSDSENIOR	COLOM	USD
COLOMEURSENIOR	COLOM	EUR
COLOMUSDBOND	COLOM	USD
COLOMEURBOND	COLOM	EUR
COLOMBIAUSDSENIOR	COLOMBIA	USD
COLOMBIAITLSENIOR	COLOMBIA	ITL
COLOMBIAJPYSENIOR	COLOMBIA	JPY
COLPPNUSDSOVEREIGN	COLPPN	USD
COLPPNUSDSOVEREIGN	COLPPN	USD
COLZRCLNUSDSOVEREIGN	COLZRCLN	USD
COLZRCLNUSDSOVEREIGN	COLZRCLN	USD
COMETUSDSENIOR_MODRE	COMET	USD
COMFINUSDLOAN	COMFIN	USD
COMM_05_C6_HUSDSENIOR	COMM_05_C6_H	USD
COMM_05C6_HUSDSENIOR	COMM_05C6_H	USD
COMM04_LB4A_HUSDSENIOR	COMM04_LB4A_H	USD
COMM05_C6_HUSDSENIOR	COMM05_C6_H	USD
COMM05_LP5_HUSDSENIOR	COMM05_LP5_H	USD
COMM06_C7_AJUSDSENIOR	COMM06_C7_AJ	USD
COMMO_05_3A_BUSDSENIOR	COMMO_05_3A_B	USD
COMMO_06_5A_BUSDSENIOR	COMMO_06_5A_B	USD
COMMO_06_5A_CUSDSENIOR	COMMO_06_5A_C	USD
COMMO_06_5A_D_USDSENIOR	COMMO_06_5A_D_	USD
COMMO_2005_3A_BUSDSENIOR	COMMO_2005_3A_B	USD
COMP_07_1_AEURASSETBACKED	COMP_07_1_A	EUR
CONCONUSDLOAN_NORE	CONCON	USD
CONCONUSDCVA_LOAN	CONCON	USD
CONGRUUSDSENIOR	CONGRU	USD
COOL_05_1A_CUSDSENIOR	COOL_05_1A_C	USD
COOL_05_1A_DUSDSENIOR	COOL_05_1A_D	USD
COOPERUSDSENIOR_MODRE	COOPER	USD
COOPEREURSENIOR_MODRE	COOPER	EUR
COOPERUSDSENIOR_NORE	COOPER	USD
COOPEREURSENIOR_NORE	COOPER	EUR
COOPERUSDSENIOR	COOPER	USD
COOPEREURSENIOR	COOPER	EUR
COOPERUSDLOAN_NORE	COOPER	USD
COOPERUSDLOANNC_NORE	COOPER	USD
COOPERUSDCVA_LOAN	COOPER	USD
COOPERUSDSUBORDINATE_NORE	COOPER	USD
COORSUSDSENIOR_MODRE	COORS	USD
COORSEURSENIOR_MODRE	COORS	EUR
COPUSDSENIOR_MODRE	COP	USD
COPUSDSENIOR	COP	USD
COPUSDSENIOR_NORE	COP	USD
COPEURSENIOR	COP	EUR
COPEURSENIOR_MODRE	COP	EUR
COPEURSENIOR_NORE	COP	EUR
COPAUDSENIOR_MODRE	COP	AUD
COPUSDSENIOR_MODRE	COP	USD
COPHKDSENIOR_MODRE	COP	HKD
COPHKDSENIOR_NORE	COP	HKD
COPJPYSENIOR_NORE	COP	JPY
COPJPYSENIOR_MODRE	COP	JPY
COPSGDSENIOR_MODRE	COP	SGD
COPROUSDSENIOR	COPRO	USD
CORGROGBPLOAN_NORE	CORGRO	GBP
COSTUSDSENIOR_MODRE	COST	USD
COSTUSDSENIOR	COST	USD
COSTEURSENIOR	COST	EUR
COSTEURSENIOR_MODRE	COST	EUR
COSTUSDSENIOR_NORE	COST	USD
COSTEURSENIOR_NORE	COST	EUR
COSTAUDSENIOR	COST	AUD
COSTUSDCVA_SENIOR	COST	USD
COSTHKDSENIOR_MODRE	COST	HKD
COSTAUDSENIOR_MODRE	COST	AUD
COSTSGDSENIOR_MODRE	COST	SGD
COSTJPYSENIOR_MODRE	COST	JPY
COSTARUSDSENIOR	COSTAR	USD

LOAN_MMR	DERIV	7/25/2008 13:30	300	300	300
SENIOR	DERIV	2/8/2001	246.145	276.145	336.145
SOVEREIGN	X_ASK	3/22/2001	0	0	330
SOVEREIGN	X_BID	3/22/2001	0	0	330
SENIOR	DERIV	10/31/2002 18:30	275	400	580
SENIOR	DERIV	7/25/2002 8:30	68	150	275
BOND	DERIV	7/30/2008 18:30	53	58	62.5
BOND	DERIV	7/30/2008 18:30	53	58	62.5
SENIOR	DERIV	2/7/2001	246.145	276.145	336.145
SENIOR	DERIV	12/7/1998	700	700	700
SENIOR	DERIV	12/7/1998	700	700	700
SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
SOVEREIGN	X_ASK	3/22/2001	0	0	388
SOVEREIGN	X_BID	3/22/2001	0	0	388
SENIOR_MODRE	DERIV	4/23/2004 18:30	75	75	75
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	10/5/2006 8:30	1	1	1
SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	4/11/2006 13:30	1	1	1
SENIOR	DERIV	3/6/2006 18:30	140	140	140
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/22/2008 13:30	97.1	97.1	97
LOAN_NORE	DERIV	7/25/2008 18:30	750	749.9201857	749.9464319
CVA_LOAN	DERIV	7/25/2008 18:30	750	749.9201857	749.9464319
SENIOR	DERIV	8/1/2002 13:30	0	0	0
SENIOR	DERIV	4/13/2007 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	990	990	990
SENIOR_MODRE	DERIV	5/24/2002 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 18:30	900	900	900
SENIOR_NORE	DERIV	5/24/2002 13:30	75.55555556	75.55555556	75.55555556
SENIOR	DERIV	5/24/2002 13:30	88.88888889	88.88888889	88.88888889
SENIOR	DERIV	5/24/2002 13:30	88.88888889	88.88888889	88.88888889
LOAN_NORE	DERIV	7/30/2008 18:30	207.5	226.953125	246.40625
LOANNC_NORE	DERIV	7/13/2006 18:30	91	91	91
CVA_LOAN	DERIV	7/30/2008 18:30	228.25	249.6484375	271.046875
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	1849.773031	1698.283922	1729.171334
SENIOR_MODRE	DERIV	7/22/2008 18:30	44	44	55
SENIOR_MODRE	DERIV	7/22/2008 18:30	44	44	55
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR	DERIV	7/29/2008 18:30	24.442	25.553	25.553
SENIOR_NORE	DERIV	7/29/2008 18:30	20.7768	21.7212	21.7212
SENIOR	DERIV	7/29/2008 18:30	24.442	25.553	25.553
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR_NORE	DERIV	7/29/2008 18:30	20.7768	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR_MODRE	CASH	7/29/2008 18:30	22	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR_NORE	DERIV	7/29/2008 18:30	20.7768	21.7212	21.7212
SENIOR_NORE	DERIV	7/29/2008 18:30	20.7768	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	22	23	23
SENIOR	DERIV	5/10/1999	120	120	120
LOAN_NORE	DERIV	11/29/2004 8:30	405	405	405
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR	DERIV	7/24/2008 13:30	14.443	13.332	13.332
SENIOR	DERIV	7/2/2008 18:30	13.332	13.332	13.332
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR_NORE	DERIV	7/24/2008 13:30	12.2772	11.3328	11.3328
SENIOR_NORE	DERIV	7/24/2008 13:30	12.2772	11.3328	11.3328
SENIOR	DERIV	7/24/2008 13:30	14.443	13.332	13.332
CVA_SENIOR	DERIV	7/24/2008 13:30	26	24	24
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	13	12	12
SENIOR	DERIV	10/31/2002 18:30	172.5	172.5	172.5

300	300	300	300	300	300	300	300
411.145	456.145	496.145	526.145	538.645	551.145	551.145	551.145
430	550	0	635	635	0	0	0
430	550	0	635	635	0	0	0
1010	1020	1055	1090		1120	1150	1175
518	585	615	655	665	675	705	705
86	105.5	124.75	144	152.5	161	180	180
86	105.5	124.75	144	152.5	161	180	180
411.145	456.145	496.145	526.145	538.645	551.145	551.145	551.145
700	700	700	700	700	700	700	700
700	700	700	700	700	700	700	700
0	565	0	645	645	0	0	0
0	565	0	645	645	0	0	0
504	644	0	745	745	0	0	0
504	644	0	745	745	0	0	0
75	75	75	75	75	75	75	75
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
140	140	140	140	140	140	140	140
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
97	97	97	97	97	97	97	97
749.9733622	749.9873953	749.9979379	750	749.9989214	749.9978428	749.9996832	749.9999948
749.9733622	749.9873953	749.9979379	750	749.9989214	749.9978428	749.9996832	749.9999948
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
990	990	990	990	990	990	990	990
80	80	80	80	80	80	80	80
900	900	900	900	900	900	900	900
75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
311.25	363.125	395.546875	415	424.7265625	434.453125	447.421875	447.421875
115	175	204	235	246	257	273	273
342.375	399.4375	435.1015625	456.5	467.1992188	477.8984375	492.1640625	492.1640625
1896.493309	1794.862612	1646.090258	1557.740525	1496.461526	1435.182527	1343.768931	1213.458926
61	68	73	78	80.5	83	88	93
61	68	73	78	80.5	83	88	93
26	32	37	42	43.5	45	48	74
28.886	35.552	41.107	46.662	48.3285	49.995	53.328	82.214
24.5544	30.2208	34.9428	39.6648	41.0814	42.498	45.3312	69.8856
28.886	35.552	41.107	46.662	48.3285	49.995	53.328	82.214
26	32	37	42	43.5	45	48	74
24.5544	30.2208	34.9428	39.6648	41.0814	42.498	45.3312	69.8856
26	32	37	42	43.5	45	48	74
26	32	37	42	43.5	45	48	74
26	32	37	42	43.5	45	48	74
24.5544	30.2208	34.9428	39.6648	41.0814	42.498	45.3312	69.8856
24.5544	30.2208	34.9428	39.6648	41.0814	42.498	45.3312	69.8856
26	32	37	42	43.5	45	48	74
26	32	37	42	43.5	45	48	74
120	125	130	135	137.5	140	140	140
405	405	405	405	405	405	405	405
17	22	30	35	36.5	38	47	69
18.887	24.442	33.33	38.885	40.5515	42.218	52.217	76.659
18.887	24.442	33.33	37.774	39.996	42.218	52.217	76.659
17	22	30	35	36.5	38	47	69
16.0548	20.7768	28.332	33.054	34.4706	35.8872	44.3868	65.1636
16.0548	20.7768	28.332	33.054	34.4706	35.8872	44.3868	65.1636
18.887	24.442	33.33	38.885	40.5515	42.218	52.217	76.659
34	44	60	70	73	76	94	138
17	22	30	35	36.5	38	47	69
17	22	30	35	36.5	38	47	69
17	22	30	35	36.5	38	47	69
17	22	30	35	36.5	38	47	69
172.5	172.5	172.5	172.5	172.5	172.5	172.5	172.5

300
551.145
0
0
1175
705
180
180
551.145
700
700
0
0
0
0
75
0
1
1
1
1
140
1
0.999999975
0.999999975
1
1
0.999999975
97
749.999999
749.999999
0
1
1
990
80
900
75.55555556
88.88888889
88.88888889
447.421875
273
492.1640625
1184.789309
98
98
78
86.658
73.6632
86.658
78
73.6632
78
78
78
73.6632
73.6632
78
78
140
405
69
76.659
76.659
69
65.1636
65.1636
76.659
138
69
69
69
69
172.5

COSTAREURSENIOR	COSTAR	EUR
COSTAREURBOND	COSTAR	EUR
COSTARUSDBOND	COSTAR	USD
COVUSDSENIOR_MODRE	COV	USD
COVJPYSENIOR_MODRE	COV	JPY
COVSGDSENIOR_MODRE	COV	SGD
COVAUDSENIOR_MODRE	COV	AUD
COVEURSENIOR	COV	EUR
COVEURSENIOR_MODRE	COV	EUR
COVEURSENIOR_NORE	COV	EUR
COVUSDLOAN	COV	USD
COVUSDSENIOR	COV	USD
COVUSDSENIOR_MODRE	COV	USD
COVUSDSENIOR_NORE	COV	USD
COVUSDCVA_SENIOR	COV	USD
COVHKDSENIOR_MODRE	COV	HKD
COVUSDCVA_LOAN_MODRE	COV	USD
COVUSDCVA_LOAN	COV	USD
COVALUSDLOAN_NORE	COVAL	USD
COXUSDSUBORDINATE	COX	USD
COXUSDSENIOR	COX	USD
COXEURSENIOR	COX	EUR
COXUSDLOAN	COX	USD
COXEURSENIOR_MODRE	COX	EUR
COXUSDSENIOR_MODRE	COX	USD
COXEURSUBORDINATE_MODRE	COX	EUR
COXEURSENIOR_NORE	COX	EUR
COXEURSUBORDINATE_NORE	COX	EUR
COXEURSUBORDINATE	COX	EUR
COXUSDSUBORDINATE_MODRE	COX	USD
COXUSDSENIOR_NORE	COX	USD
COXUSDSUBORDINATE_NORE	COX	USD
COXAUDSENIOR_MODRE	COX	AUD
COXHKDSENIOR_MODRE	COX	HKD
COXUSDCVA_SENIOR	COX	USD
COXHKDSENIOR_NORE	COX	HKD
COXJPYSENIOR_MODRE	COX	JPY
COXJPYSENIOR_NORE	COX	JPY
COX_EUSDSENIOR_MODRE	COX_E	USD
COX_LOANUSDSENIOR	COX_LOAN	USD
COXENTUSDSENIOR_MODRE	COXENT	USD
CPUSDSENIOR	CP	USD
CPUSDSENIOR_MODRE	CP	USD
CPUSDSENIOR_NORE	CP	USD
CPEURSENIOR	CP	EUR
CPEURSENIOR_MODRE	CP	EUR
CPEURSENIOR_NORE	CP	EUR
CPBUSDSENIOR	CPB	USD
CPBEURSENIOR_MODRE	CPB	EUR
CPBEURSENIOR	CPB	EUR
CPBUSDSENIOR_MODRE	CPB	USD
CPBUSDSENIOR_NORE	CPB	USD
CPBEURSENIOR_NORE	CPB	EUR
CPBAUDSENIOR_MODRE	CPB	AUD
CPBHKDSENIOR_MODRE	CPB	HKD
CPBHKDSENIOR_NORE	CPB	HKD
CPBJPYSENIOR_MODRE	CPB	JPY
CPBJPYSENIOR_NORE	CPB	JPY
CPNUSDSENIOR	CPN	USD
CPNEURSENIOR_MODRE	CPN	EUR
CPNEURSENIOR_NORE	CPN	EUR
CPNEURSENIOR	CPN	EUR
CPNUSDSENIOR_MODRE	CPN	USD
CPNUSDSENIOR_NORE	CPN	USD
CPNUSDDIGITAL	CPN	USD
CPNUSDDIGITAL_NORE	CPN	USD
CPNUSDSECURED_NORE	CPN	USD
CPNHKDSENIOR_NORE	CPN	HKD
CPNILSSENIOR_NORE	CPN	ILS
CPNUSDDIGITAL_SECURED_NORE	CPN	USD
CPNUSDLOAN_NORE	CPN	USD
CPNCDOEURSENIOR	CPNCDO	EUR
CPNCDOEURSENIOR_NORE	CPNCDO	EUR
CPNCDOEURSENIOR_MODRE	CPNCDO	EUR

SENIOR	DERIV	10/31/2002 18:30	172.5	172.5	172.5
BOND	DERIV	7/30/2008 18:30	40	45	70
BOND	DERIV	7/30/2008 18:30	40	45	70
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR	DERIV	7/25/2008 13:30	25.553	29.997	33.33
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
SENIOR_NORE	DERIV	7/25/2008 13:30	21.72212	25.49988	28.3332
LOAN	DERIV	7/25/2008 13:30	23	27	30
SENIOR	DERIV	7/25/2008 13:30	25.553	29.997	33.33
SENIOR_MODRE	CASH	7/25/2008 13:30	23	27	30
SENIOR_NORE	DERIV	7/25/2008 13:30	21.72212	25.49988	28.3332
CVA_SENIOR	DERIV	7/10/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/25/2008 13:30	23	27	30
CVA_LOAN_MODRE	DERIV	9/27/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_LOAN	DERIV	7/25/2008 13:30	23	27	30
LOAN_NORE	DERIV	7/25/2008 18:30	200	200	260
SUBORDINATE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SENIOR	DERIV	7/30/2008 13:30	25.553	25.553	25.553
SENIOR	DERIV	7/30/2008 13:30	25.553	25.553	25.553
LOAN	DERIV	7/30/2008 13:30	20.7	20.7	20.7
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SENIOR_NORE	DERIV	7/30/2008 13:30	21.7212	21.7212	21.7212
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SUBORDINATE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	27.6	27.6	27.6
SENIOR_NORE	DERIV	7/30/2008 13:30	23	23	23
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	27.6	27.6	55.2
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
CVA_SENIOR	DERIV	7/30/2008 13:30	46	46	46
SENIOR_NORE	DERIV	7/30/2008 13:30	46	46	46
SENIOR_MODRE	DERIV	7/30/2008 13:30	23	23	23
SENIOR_NORE	DERIV	7/30/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/28/2008 13:30	29	29	41
SENIOR	DERIV	5/23/2007 18:30	24	24	32
SENIOR_MODRE	DERIV	4/8/2005 13:30	82	82	82
SENIOR	DERIV	7/22/2008 18:30	25.553	25.553	51.106
SENIOR_MODRE	DERIV	7/22/2008 18:30	23	23	46
SENIOR_NORE	DERIV	7/22/2008 18:30	21.7212	21.7212	43.4424
SENIOR	DERIV	7/2/2008 18:30	27.775	27.775	53.328
SENIOR_MODRE	DERIV	7/22/2008 18:30	23	23	46
SENIOR_NORE	DERIV	7/22/2008 18:30	21.7212	21.7212	43.4424
SENIOR	DERIV	7/17/2008 18:30	11.11	11.11	11.11
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR	DERIV	7/17/2008 18:30	11.11	11.11	11.11
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR_NORE	DERIV	7/17/2008 18:30	9.444	9.444	9.444
SENIOR_NORE	DERIV	7/17/2008 18:30	9.444	9.444	9.444
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR_NORE	DERIV	7/17/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/17/2008 18:30	10	10	10
SENIOR_NORE	DERIV	7/17/2008 18:30	9.444	9.444	9.444
SENIOR	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR_MODRE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR_MODRE	DERIV	3/20/2006 18:30	1883.69336	1355.796315	988.373139
SENIOR_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
DIGITAL	DERIV	5/3/2005 13:30	8137	6631	5794
DIGITAL_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SECURED_NORE	DERIV	3/20/2006 18:30	12730.9	11809.47	10457.48
SENIOR_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
SENIOR_NORE	DERIV	3/20/2006 18:30	1546.451	1215.06	944.9754
DIGITAL_SECURED_NORE	DERIV	3/20/2006 18:30	12730.9	11809.47	10457.48
LOAN_NORE	DERIV	7/24/2008 13:30	160	160	210
SENIOR	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_MODRE	DERIV	12/20/2005 13:30	100000	100000	98564

172.5	172.5	172.5	172.5	172.5	172.5	172.5	172.5
80	105	120	135	147.5	160	185	185
80	105	120	135	147.5	160	185	185
35	40	45	49	51.5	54	58	58
35	40	45	49	51.5	54	58	58
35	40	45	49	51.5	54	58	58
35	40	45	49	51.5	54	58	58
38.885	44.44	49.995	54.439	57.2165	59.994	64.438	64.438
35	40	45	49	51.5	54	58	58
33.0554	37.7776	42.4998	46.27756	48.63866	50.99976	54.77752	54.77752
35	40	45	49	51.5	54	58	58
38.885	44.44	49.995	54.439	57.2165	59.994	64.438	64.438
35	40	45	49	51.5	54	58	58
33.0554	37.7776	42.4998	46.27756	48.63866	50.99976	54.77752	54.77752
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
35	40	45	49	51.5	54	58	58
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
35	40	45	49	51.5	54	58	58
310	365	425	445	455	465	485	485
47.12727273	78.68571429	70.8	88.71724138	90.8267058	92.93617021	97.18125	97.01157025
39.996	56.661	65.549	74.437	76.1035	77.77	81.103	81.103
39.996	56.661	65.549	74.437	76.1035	77.77	81.103	81.103
32.4	45.9	53.1	60.3	61.65	63	65.7	65.7
36	51	59	67	68.5	70	73	73
36	51	59	67	68.5	70	73	73
43.2	61.2	70.34615385	80.4	82.2	84	87.6	87.6
33.9984	48.1644	55.7196	63.2748	64.6914	66.108	68.9412	68.9412
39.27272727	52.45714286	70.8	72.08275862	74.46691123	76.85106383	82.125	83.25619835
47.12727273	78.2	70.34615385	88.71724138	90.8267058	92.93617021	97.18125	97.01157025
43.2	61.2	70.8	80.4	82.2	84	87.6	87.6
28	41.93333333	59	61.41666667	62.11858975	62.82051282	67.49056604	69.38613861
39.27272727	52.45714286	70.8	72.08275862	74.46691123	76.85106383	82.125	83.25619835
36	51	59	67	68.5	70	73	73
36	51	59	67	68.5	70	73	73
72	102	118	134	137	140	146	146
44	51	59	75.375	75.37980769	75.38461538	75.75471698	70.83168317
36	51	59	67	68.5	70	73	73
28	41.93333333	59	61.41666667	62.11858975	62.82051282	67.49056604	69.38613861
69	89	99	109	109	109	109	109
32	35	38	38	44	50	65	124
82	82	82	82	82	82	82	82
67.771	84.436	95.546	106.656	109.989	113.322	119.988	125.543
61	76	86	96	99	102	108	113
57.6084	71.7744	81.2184	90.6624	93.4956	96.3288	101.9952	106.7172
69.993	86.658	97.768	108.878	112.211	115.544	122.21	127.765
61	76	86	96	99	102	108	113
57.6084	71.7744	81.2184	90.6624	93.4956	96.3288	101.9952	106.7172
15.554	24.442	28.886	33.33	35.552	37.774	44.44	51.106
14	22	26	30	32	34	40	46
15.554	24.442	28.886	33.33	35.552	37.774	44.44	51.106
14	22	26	30	32	34	40	46
13.2216	20.7768	24.5544	28.332	30.2208	32.1096	37.776	43.4424
13.2216	20.7768	24.5544	28.332	30.2208	32.1096	37.776	43.4424
14	22	26	30	32	34	40	46
14	22	26	30	32	34	40	46
9.333333333	9.777777778	10	14.11764706	19.1004902	24.08333333	30.96774194	38.11428571
14	22	26	30	32	34	40	46
13.2216	20.7768	24.5544	28.332	30.2208	32.1096	37.776	43.4424
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
772.871706	695.393916	655.698901	631.822416	618.2675565	604.712697	585.021882	565.045651
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
5496	4889	4606	4584	4575	4566	4559	4559
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
8830.035	7912.43	7347.467	6974.204	6754.9375	6535.671	6241.718	6050.343
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
762.1022	690.9681	654.5828	632.1659	619.02815	605.8904	586.4743	566.3451
8830.035	7912.43	7347.467	6974.204	6754.9375	6535.671	6241.718	6050.343
260	280	330	350	365	380	390	390
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388		44875	38581	31227

172.5
185
185
58
58
58
58
64.438
58
54.77752
58
64.438
58
54.77752
0.999999975
58
0.999999975
58
485
97.01157025
81.103
81.103
65.7
73
73
87.6
68.9412
83.25619835
97.01157025
87.6
69.38613861
83.25619835
73
73
146
70.83168317
73
69.38613861
109
123
82
131.098
118
111.4392
133.32
118
111.4392
51.106
46
51.106
46
43.4424
43.4424
46
46
38.11428571
46
43.4424
561.8682
561.8682
561.8682
561.8682
560.599182
561.8682
4559
561.8682
6039.347
561.8682
561.8682
6039.347
390
29410
29410
29410

CPNCDOHKDSENIOR_NORE	CPNCDO	HKD
CPNCDOILSSENIOR_NORE	CPNCDO	ILS
CPNCDOUSDSENIOR	CPNCDO	USD
CPNCDOUSDSENIOR_NORE	CPNCDO	USD
CPNCDOUSDDIGITAL_NORE	CPNCDO	USD
CPNCDOUSDSECURED_NORE	CPNCDO	USD
CPNCDOUSDSENIOR_MODRE	CPNCDO	USD
CPNCDOUSDDIGITAL_SECURED_NORE	CPNCDO	USD
CPQUSDSENIOR	CPQ	USD
CPQUSDSENIOR	CPQ	USD
CPQUSDSENIOR	CPQ	USD
CPQEURSENIOR	CPQ	EUR
CPQEURSENIOR_MODRE	CPQ	EUR
CPQUSDSENIOR_MODRE	CPQ	USD
CPQUSDSENIOR_NORE	CPQ	USD
CPQEURSENIOR_NORE	CPQ	EUR
CPROUSDCVA_LOAN	CPRO	USD
CPTUSDSENIOR_MODRE	CPT	USD
CPTAUDSENIOR_MODRE	CPT	AUD
CQBUSDLOAN_NORE	CQB	USD
CQBUSDSENIOR_NORE	CQB	USD
CQB_LLCUSDLOAN_NORE	CQB_LLC	USD
CRANSTONUSDSENIOR_MODRE	CRANSTON	USD
CRDITHKDSENIOR_MMR_L	CRDIT	HKD
CRDSUIUSDSENIOR_MODRE	CRDSUI	USD
CRDSUIUSDSENIOR_MODRE	CRDSUI	USD
CRDSUIEURSENIOR_MODRE	CRDSUI	EUR
CRDSUIEURSUBORDINATE_MMR_L	CRDSUI	EUR
CRDSUIJPYSENIOR_MMR_L	CRDSUI	JPY
CREUSDSENIOR_MODRE	CRE	USD
CREAGRUSDLT2	CREAGR	USD
CREAGRUSDLT2_MMR_L	CREAGR	USD
CRHIDEURSENIOR_MODRE	CRHID	EUR
CRHIDEURSENIOR_MMR_L	CRHID	EUR
CRHIDUSDSENIOR_MODRE	CRHID	USD
CRHLNUSDSENIOR_MODRE	CRHLN	USD
CRHLNUSDSENIOR_MMR_L	CRHLN	USD
CRHLNEURSENIOR_MODRE	CRHLN	EUR
CRHLN_PLCUSDSENIOR_MODRE	CRHLN_PLC	USD
CRNMZ_06_1A_3USDSENIOR	CRNMZ_06_1A_3	USD
CRNMZ_06_1A_5USDSENIOR	CRNMZ_06_1A_5	USD
CRNMZ_06_2A_B1USDSENIOR	CRNMZ_06_2A_B1	USD
CRNMZ_06_2A_B2USDSENIOR	CRNMZ_06_2A_B2	USD
CRNMZ_06_2A_CUSDSENIOR	CRNMZ_06_2A_C	USD
CRNMZ_07_4A_A2USDSENIOR	CRNMZ_07_4A_A2	USD
CRNMZ_2006_1A_3USDSENIOR	CRNMZ_2006_1A_3	USD
CRNMZ_2006_2A_CUSDSENIOR	CRNMZ_2006_2A_C	USD
CRNMZ_2007_3A_B1USDSENIOR	CRNMZ_2007_3A_B1	USD
CRNMZ_2007_4A_A2USDSENIOR	CRNMZ_2007_4A_A2	USD
CRNMZ_2007_4A_A2USDSENIOR	CRNMZ_2007_4A_A2	USD
CRONA_07_1A_A1AUSDSENIOR	CRONA_07_1A_A1A	USD
CRONA_07_1A_CUSDSENIOR	CRONA_07_1A_C	USD
CRONA_2007_1A_A2USDSENIOR	CRONA_2007_1A_A2	USD
CRTOUSDLOAN_NORE	CRTO	USD
CRWCNUSDLOAN_NORE	CRWCN	USD
CRYSLRUSDLOAN_NORE	CRYSLR	USD
CSEURSENIOR_MMR_L	CS	EUR
CSEURLT2_MMR_L	CS	EUR
CSAMFUSDSENIOR	CSAMF	USD
CSAMF_3_A1USDSENIOR	CSAMF_3_A1	USD
CSARUSDSUBORDINATE_NORE	CSAR	USD
CSCEURSENIOR_MODRE	CSC	EUR
CSCUSDSENIOR_MODRE	CSC	USD
CSCUSDSENIOR_NORE	CSC	USD
CSCEURSENIOR_NORE	CSC	EUR
CSCUSDSENIOR	CSC	USD
CSCEURSENIOR	CSC	EUR
CSCHKDSENIOR_MODRE	CSC	HKD
CSCTWDSENIOR	CSC	TWD
CSCAUDSENIOR	CSC	AUD
CSCAUDSENIOR_MODRE	CSC	AUD
CSCHKDSENIOR_NORE	CSC	HKD
CSCJPYSENIOR_MODRE	CSC	JPY
CSCSGDSENIOR_MODRE	CSC	SGD

SENIOR_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
DIGITAL_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SECURED_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR_MODRE	DERIV	12/20/2005 13:30	100000	100000	98564
DIGITAL_SECURED_NORE	DERIV	12/20/2005 13:30	100000	100000	98564
SENIOR	DERIV	5/14/2002 18:30	105.5555556	105.5555556	105.5555556
SENIOR	X_BID	3/20/2002 18:30	115	115	115
SENIOR	X_ASK	3/20/2002 18:30	115	115	115
SENIOR	DERIV	5/14/2002 18:30	105.5555556	105.5555556	105.5555556
SENIOR_MODRE	DERIV	5/14/2002 18:30	95	95	95
SENIOR_MODRE	DERIV	7/27/2007 13:30	10	10	10
SENIOR_NORE	DERIV	5/14/2002 18:30	89.72222222	89.72222222	89.72222222
SENIOR_NORE	DERIV	5/14/2002 18:30	89.72222222	89.72222222	89.72222222
CVA_LOAN	DERIV	7/25/2008 18:30	50	85	115
SENIOR_MODRE	DERIV	7/21/2008 13:30	250	250	250
SENIOR_MODRE	DERIV	7/21/2008 13:30	250	250	250
LOAN_NORE	DERIV	6/11/2007 13:30	22.62857143	22.62857143	27.77142857
SENIOR_NORE	DERIV	7/29/2008 18:30	226.35	242.85	300
LOAN_NORE	DERIV	7/10/2008 18:30	350	360	375
SENIOR_MODRE	DERIV	4/29/2002 18:30	300	300	300
SENIOR_MMR_L	DERIV	11/15/2007 8:30	28	30	34
SENIOR_MODRE	DERIV	6/4/2008 13:30	110	110	110
SENIOR_MODRE	CASH	6/4/2003 13:30	110	110	110
SENIOR_MODRE	DERIV	8/11/2003 13:30	0	0	0
SUBORDINATE_MMR_L	DERIV	6/4/2008 13:30	325	325	325
SENIOR_MMR_L	DERIV	7/30/2008 13:30	19	19	29
SENIOR_MODRE	DERIV	7/30/2008 18:30	50	50	50
LT2	DERIV	6/1/2007 13:30	1	1	1
LT2_MMR_L	DERIV	6/1/2007 13:30	1	2	4
SENIOR_MODRE	DERIV	7/22/2008 18:30	135	135	145
SENIOR_MMR_L	DERIV	7/22/2008 18:30	135	135	145
SENIOR_MODRE	DERIV	7/22/2008 18:30	135	135	145
SENIOR_MODRE	DERIV	5/12/2008 18:30	70	70	80
SENIOR_MMR_L	DERIV	5/12/2008 18:30	70	70	80
SENIOR_MODRE	DERIV	5/12/2008 18:30	70	70	80
SENIOR_MODRE	DERIV	7/22/2008 18:30	135	135	145
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	11/30/2006 18:30	1	1	1
SENIOR	DERIV	12/8/2006 8:30	1	1	1
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	DERIV	11/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	CONVERTIBILITY	7/3/2007 8:30	1	1	1
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	DERIV	6/11/2007 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	4/4/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	340	340	340
LOAN_NORE	DERIV	6/5/2008 18:30	1	1	1
LOAN_NORE	DERIV	7/15/2008 18:30	1467	1261.477423	1135.770834
SENIOR_MMR_L	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
LT2_MMR_L	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/2/2007 13:30	15	15	15
SENIOR	DERIV	7/28/2008 13:30	80	80	80
SUBORDINATE_NORE	DERIV	6/11/2008 13:30	325	325	325
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR_NORE	DERIV	7/30/2008 13:30	17.9436	17.9436	17.9436
SENIOR_NORE	DERIV	7/30/2008 13:30	17.9436	17.9436	17.9436
SENIOR	DERIV	7/30/2008 13:30	21.109	21.109	21.109
SENIOR	DERIV	7/2/2008 18:30	33.33	33.33	33.33
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR	DERIV	7/30/2008 13:30	21.109	21.109	21.109
SENIOR	DERIV	7/30/2008 13:30	21.109	21.109	21.109
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR_NORE	DERIV	7/30/2008 13:30	17.9436	17.9436	17.9436
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19
SENIOR_MODRE	DERIV	7/30/2008 13:30	19	19	19

78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
78374	66134	58095	52388	48631.5	44875	38581	31227
105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556
115	115	115	115	115	115	115	115
115	115	115	115	115	115	115	115
105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556
95	95	95	95	95	95	95	95
20	30	40	50	55	60	70	95
89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222
89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222
140	155	175	190	202.5	215	229.9996597	229.999957
250	250	250	250	250	250	250	250
250	250	250	250	250	250	250	250
73.02857143	109.0285714	145.0285714	180	190.8	201.6	222.1714286	222.1714286
375	575	622.5	662.5	668.75	675	675	675
395	405	430	450	455	460	470	470
300	300	300	300	300	300	300	300
39	44	49	55	58	61	68.5	80
110	110	110	110	110	110	110	110
110	110	110	110	110	110	110	110
0	0	0	0	0	0	0	0
325	325	325	325	325	325	325	325
49	59	69	79	79.5	80	82	88.4
50	50	60	70	75	80	100	100
1	1	1	1	1	1	1	1
8	12	16	21	23.5	26	31	31
165	180	195	220	222.5	225	235	240
165	180	195	220	222.5	225	235	240
165	180	195	220	222.5	225	235	240
100	115	130	150	155	160	170	175
100	115	130	150	155	160	170	175
100	115	130	150	155	160	170	175
165	180	195	220	222.5	225	235	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
360	380	400	410	420	430	440	440
1	1	1	1	1	1	1	1
1217.047657	1391.432395	1475.948715	1528.518516	1522.001911	1515.485306	1503.934736	1503.934736
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
15	15	15	15	15	15	15	15
80	80	80	80	80	80	80	80
325	325	325	325	325	325	325	325
34	47	56	64	66	68	72	72
34	47	56	64	66	68	72	72
32.1096	44.3868	52.8864	60.4416	62.3304	64.2192	67.9968	67.9968
32.1096	44.3868	52.8864	60.4416	62.3304	64.2192	67.9968	67.9968
37.774	52.217	62.216	71.104	73.326	75.548	79.992	79.992
49.995	64.438	74.437	83.325	85.547	87.769	92.213	92.213
34	47	56	64	66	68	72	72
37.774	52.217	62.216	71.104	73.326	75.548	79.992	79.992
37.774	52.217	62.216	71.104	73.326	75.548	79.992	79.992
34	47	56	64	66	68	72	72
32.1096	44.3868	52.8864	60.4416	62.3304	64.2192	67.9968	67.9968
34	47	56	64	66	68	72	72
34	47	56	64	66	68	72	72

29410
29410
29410
29410
29410
29410
29410
29410
105.5555556
115
115
105.5555556
95
95
89.72222222
89.72222222
229.9999711
250
250
222.1714286
675
470
300
90
110
110
0
325
94.1
100
1
31
245
245
245
180
180
180
245
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
440
1
1503.934736
0.999999975
0.999999975
15
80
325
72
72
67.9968
67.9968
79.992
92.213
72
79.992
79.992
72
67.9968
72
72

CSCJPYSENIOR_NORE	CSC	JPY
CSC_HUSDSENIOR_NORE	CSC_H	USD
CSC_HAUDSENIOR_NORE	CSC_H	AUD
CSC_HUSDLOAN_NORE	CSC_H	USD
CSCOUSDSENIOR_MODRE	CSCO	USD
CSCOEURSENIOR_MODRE	CSCO	EUR
CSCOHKDSENIOR_MODRE	CSCO	HKD
CSCOSGDSENIOR_MODRE	CSCO	SGD
CSCOAUDSENIOR_MODRE	CSCO	AUD
CSFB_05_C5_AJUSDSENIOR	CSFB_05_C5_AJ	USD
CSFB_USAUSDSENIOR_MODRE	CSFB_USA	USD
CSFB_USAUSDSENIOR_MODRE	CSFB_USA	USD
CSFB_USAUSDSENIOR	CSFB_USA	USD
CSFB_USAEURSENIOR_MODRE	CSFB_USA	EUR
CSFB04_C1_HUSDSENIOR	CSFB04_C1_H	USD
CSFB05_C2_DUSDSENIOR	CSFB05_C2_D	USD
CSFB05_C5_AJUSDSENIOR	CSFB05_C5_AJ	USD
CSFB05_C5_KUSDSENIOR	CSFB05_C5_K	USD
CSFB05_C6_HUSDSENIOR	CSFB05_C6_H	USD
CSFB05_C6_JUSDSENIOR	CSFB05_C6_J	USD
CSFB05_CS_JUSDSENIOR	CSFB05_CS_J	USD
CSGSUSDLOAN_NORE	CSGS	USD
CSGSUSDLOANCALL	CSGS	USD
CSGSUSDLOANCALL_NORE	CSGS	USD
CSLUSDSENIOR_MODRE	CSL	USD
CSMC06_C1_KUSDSENIOR	CSMC06_C1_K	USD
CSMC06_C2_AJUSDSENIOR	CSMC06_C2_AJ	USD
CSMC06_C3_AJUSDSENIOR	CSMC06_C3_AJ	USD
CSMC06_C4_AJUSDSENIOR	CSMC06_C4_AJ	USD
CSMC06_C5_AJUSDSENIOR	CSMC06_C5_AJ	USD
CSMC06_C5_JUSDSENIOR	CSMC06_C5_J	USD
CSNABZUSDSENIOR	CSNABZ	USD
CSTLE2USDSENIOR	CSTLE2	USD
CSTLE22USDSENIOR	CSTLE22	USD
CSXUSDSENIOR	CSX	USD
CSXEURSENIOR_MODRE	CSX	EUR
CSXUSDSENIOR_MODRE	CSX	USD
CSXUSDSENIOR_NORE	CSX	USD
CSXEURSENIOR_NORE	CSX	EUR
CSXEURSENIOR	CSX	EUR
CSXHKDSENIOR_MODRE	CSX	HKD
CSXAUDSENIOR_MODRE	CSX	AUD
CSXHKDSENIOR_NORE	CSX	HKD
CSXJPYSENIOR_NORE	CSX	JPY
CSXJPYSENIOR_MODRE	CSX	JPY
CT_MUNIUSDSENIOR_MODRE	CT_MUNI	USD
CTBUSDSENIOR_MODRE	CTB	USD
CTBUSDSENIOR	CTB	USD
CTBEURSENIOR	CTB	EUR
CTBEURSENIOR_MODRE	CTB	EUR
CTBUSDSENIOR_NORE	CTB	USD
CTBAUDSENIOR	CTB	AUD
CTBAUDSENIOR_MODRE	CTB	AUD
CTBJPYSENIOR_MODRE	CTB	JPY
CTBHKDSENIOR_MODRE	CTB	HKD
CTBUSDLOAN_NORE	CTB	USD
CTIUS_06_1A_CUSDSENIOR	CTIUS_06_1A_C	USD
CTLUSDSENIOR_MODRE	CTL	USD
CTLUSDSENIOR	CTL	USD
CTLEURSENIOR	CTL	EUR
CTLEURSENIOR_MODRE	CTL	EUR
CTLEURSENIOR_NORE	CTL	EUR
CTLUSDSENIOR_NORE	CTL	USD
CTLJPYSENIOR_MODRE	CTL	JPY
CTLHKDSENIOR_MODRE	CTL	HKD
CTLAUDSENIOR_MODRE	CTL	AUD
CTLTWDSENIOR	CTL	TWD
CTLAUDSENIOR	CTL	AUD
CTLUSDCVA_SENIOR	CTL	USD
CTLHKDSENIOR_NORE	CTL	HKD
CTLJPYSENIOR_NORE	CTL	JPY
CTLSGDSENIOR_MODRE	CTL	SGD
CTPUSDPREFERRED	CTP	USD
CTXUSDSENIOR	CTX	USD

SENIOR_NORE	DERIV	7/30/2008 13:30	17.9436	17.9436	17.9436
SENIOR_NORE	DERIV	7/30/2008 13:30	255	268	313
SENIOR_NORE	DERIV	7/30/2008 13:30	255	268	313
LOAN_NORE	DERIV	7/23/2008 18:30	45	75	100
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR_MODRE	CASH	7/23/2008 13:30	57	62	67
SENIOR_MODRE	DERIV	7/23/2008 13:30	57	62	67
SENIOR	CASH	7/23/2008 13:30	63.327	68.882	74.437
SENIOR_MODRE	DERIV	7/23/2008 13:30	57	62	67
SENIOR	DERIV	3/6/2006 18:30	160	160	160
SENIOR	DERIV	4/4/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/1/2007 18:30	1	1	1
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	6/21/2007 18:30	1	1	1
SENIOR	DERIV	6/21/2007 18:30	1	1	1
LOAN_NORE	DERIV	2/19/2008 18:30	65	65	69
LOANCALL	DERIV	11/9/2006 13:30	91	91	95
LOANCALL_NORE	DERIV	7/25/2008 13:30	90	90	94
SENIOR_MODRE	DERIV	3/21/2007 8:30	60	60	60
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
SENIOR	DERIV	6/29/2007 18:30	1	1	1
SENIOR	DERIV	5/28/2008 13:30	50	65	80
SENIOR	DERIV	7/12/2005 18:30	26.5	26.5	26.5
SENIOR	DERIV	7/12/2005 18:30	45	45	45
SENIOR	DERIV	7/30/2008 13:30	88.88	88.88	88.88
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	75.552	75.552	75.552
SENIOR_NORE	DERIV	7/30/2008 13:30	75.552	75.552	75.552
SENIOR	DERIV	7/30/2008 13:30	88.88	88.88	88.88
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	75.552	75.552	75.552
SENIOR_MODRE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	7/22/2008 18:30	28	28	28
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
SENIOR	DERIV	7/30/2008 18:30	408.2925	463.8425	519.3925
SENIOR	DERIV	7/30/2008 18:30	408.2925	463.8425	519.3925
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
SENIOR_NORE	DERIV	7/30/2008 18:30	347.067	394.287	441.507
SENIOR	DERIV	7/30/2008 18:30	408.2925	463.8425	519.3925
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	367.5	417.5	467.5
LOAN_NORE	DERIV	10/26/2007 18:30	95	95	95
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	77.77
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	77.77
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	66.108	66.108
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	66.108	66.108
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	77.77
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	77.77
CVA_SENIOR	DERIV	7/30/2008 18:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	66.108	66.108
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	66.108	66.108
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	70
PREFERRED	DERIV	5/21/1999	225	225	225
SENIOR	DERIV	7/30/2008 18:30	565.499	565.499	561.055

32.1096	44.3868	52.8864	60.4416	62.3304	64.2192	67.9968	67.9968
390	439	475	497	502	507	515	515
390	439	475	497	502	507	515	515
190	235	265	290	295	300	310	310
35	43	48	53	54.5	56	59	59
35	43	48	53	54.5	56	59	59
35	43	48	53	54.5	56	59	59
35	43	48	53	54.5	56	59	59
35	43	48	53	54.5	56	59	59
1	1	1	1	1	1	1	1
72	77	82	85	85	85	85	85
72	77	82	85	85	85	85	85
79.992	85.547	91.102	94.435	94.435	94.435	94.435	94.435
72	77	82	85	85	85	85	85
160	160	160	160	160	160	160	160
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
97	122	144	165	172.5	180	189	189
126	153	177	200	208	216	227	227
122	147	169	190	197.5	205	214	214
60	60	80	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
120	150	175	200	212.5	225	250	250
26.5	26.5	26.5	26.5	26.5	26.5	26.5	26.5
45	45	45	45	45	45	45	45
99.99	111.1	127.765	144.43	149.985	155.54	161.095	161.095
90	100	115	130	135	140	145	145
90	100	115	130	135	140	145	145
84.996	94.44	108.606	122.772	127.494	132.216	136.938	136.938
84.996	94.44	108.606	122.772	127.494	132.216	136.938	136.938
99.99	111.1	127.765	144.43	149.985	155.54	161.095	161.095
90	100	115	130	135	140	145	145
90	100	115	130	135	140	145	145
90	100	115	130	135	140	145	118.1179775
84.996	94.44	108.606	122.772	127.494	132.216	136.938	136.938
90	100	115	130	135	140	145	145
28	30	30	30	31	32	35	35
575	650	692.5	720	718.75	717.5	717.5	717.5
638.825	722.15	769.3675	799.92	798.53125	797.1425	797.1425	797.1425
638.825	722.15	769.3675	799.92	798.53125	797.1425	797.1425	797.1425
575	650	692.5	720	718.75	717.5	717.5	717.5
543.03	613.86	653.997	679.968	678.7875	677.607	677.607	677.607
638.825	722.15	769.3675	799.92	798.53125	797.1425	797.1425	797.1425
575	650	692.5	720	718.75	717.5	717.5	717.5
575	650	692.5	720	718.75	717.5	717.5	717.5
575	650	692.5	720	718.75	717.5	717.5	717.5
95	95	95	95	95	95	95	95
1	1	1	1	1	1	1	1
105	140	150	170	171.5	173	176	176
116.655	155.54	166.65	188.87	190.5365	192.203	195.536	195.536
116.655	155.54	166.65	188.87	190.5365	192.203	195.536	195.536
105	140	150	170	171.5	173	176	176
99.162	132.216	141.66	160.548	161.9646	163.3812	166.2144	166.2144
99.162	132.216	141.66	160.548	161.9646	163.3812	166.2144	166.2144
105	140	150	170	171.5	173	176	176
105	140	150	170	171.5	173	176	176
105	140	150	170	171.5	173	176	176
116.655	155.54	166.65	188.87	190.5365	192.203	195.536	195.536
116.655	155.54	166.65	188.87	190.5365	192.203	195.536	195.536
105	140	150	170	171.5	173	176	176
99.162	132.216	141.66	160.548	161.9646	163.3812	166.2144	166.2144
99.162	132.216	141.66	160.548	161.9646	163.3812	166.2144	166.2144
105	140	150	170	171.5	173	176	176
225	225	225	225	225	225	225	225
566.61	555.5	533.28	511.06	491.6175	472.175	438.845	438.845

67.9968
515
515
310
59
59
59
59
59
1
85
85
94.435
85
160
0.999999975
1
1
1
1
1
189
227
214
100
1
1
1
1
1
1
250
26.5
45
161.095
145
145
136.938
136.938
161.095
145
145
128.7078652
136.938
145
35
717.5
797.1425
797.1425
717.5
677.607
797.1425
717.5
717.5
717.5
95
1
176
195.536
195.536
176
166.2144
166.2144
176
176
176
195.536
195.536
176
166.2144
166.2144
176
225
438.845

CTXUSDSENIOR_MODRE	CTX	USD
CTXUSDSENIOR_NORE	CTX	USD
CTXEURSENIOR	CTX	EUR
CTXEURSENIOR_MODRE	CTX	EUR
CTXEURSENIOR_NORE	CTX	EUR
CTXJPYSENIOR_MODRE	CTX	JPY
CTXHKDSENIOR_MODRE	CTX	HKD
CTXTWDSENIOR	CTX	TWD
CTXAUDSENIOR	CTX	AUD
CTXAUDSENIOR_MODRE	CTX	AUD
CTXHKDSENIOR_NORE	CTX	HKD
CTXJPYSENIOR_NORE	CTX	JPY
CTXSGDSENIOR_MODRE	CTX	SGD
CTXUSDDIGITAL_NORE	CTX	USD
CUMUSDSENIOR	CUM	USD
CUMEURSENIOR_MODRE	CUM	EUR
CUMUSDSENIOR_MODRE	CUM	USD
CUMUSDSENIOR_NORE	CUM	USD
CUMEURSENIOR_NORE	CUM	EUR
CUMEURSENIOR	CUM	EUR
CUREUSDSENIOR_NORE	CURE	USD
CUREEURSENIOR_NORE	CURE	EUR
CVAUSDLOAN_NORE	CVA	USD
CVA_TUSDCVA_SENIOR	CVA_T	USD
CVCUSDSENIOR_NORE	CVC	USD
CVCUSDSUBORDINATE_NORE	CVC	USD
CVCHKDSENIOR_NORE	CVC	HKD
CVCILSSENIOR_NORE	CVC	ILS
CVCUSDSENIOR_MODRE	CVC	USD
CVCUSDLOAN_NORE	CVC	USD
CVGYQUSDLOAN_NORE	CVGYQ	USD
CVHUSDSENIOR_NORE	CVH	USD
CVHUSDSENIOR_MODRE	CVH	USD
CVOUSDLOAN_NORE	CVO	USD
CVOUSDSENIOR_NORE	CVO	USD
CVRDUSDSENIOR	CVRD	USD
CVRDEURSENIOR	CVRD	EUR
CVRDJPYSENIOR	CVRD	JPY
CVRDGBPSENIOR	CVRD	GBP
CVSUSDSENIOR_MODRE	CVS	USD
CVSEURSENIOR_MODRE	CVS	EUR
CVSUSDSENIOR	CVS	USD
CVSUSDSENIOR_NORE	CVS	USD
CVSEURSENIOR	CVS	EUR
CVSEURSENIOR_NORE	CVS	EUR
CVSHKDSENIOR_MODRE	CVS	HKD
CVSHKDSENIOR_NORE	CVS	HKD
CVSJPYSENIOR_MODRE	CVS	JPY
CVSAUDSENIOR_MODRE	CVS	AUD
CVSUSDCVA_SENIOR	CVS	USD
CVSJPYSENIOR_NORE	CVS	JPY
CVSUSDPREFERRED_MODRE	CVS	USD
CVXUSDSENIOR_MODRE	CVX	USD
CVXUSDSENIOR	CVX	USD
CVXEURSENIOR_MODRE	CVX	EUR
CVXEURSENIOR	CVX	EUR
CVXUSDSENIOR_NORE	CVX	USD
CVXEURSENIOR_NORE	CVX	EUR
CVXAUDSENIOR_MODRE	CVX	AUD
CVXUSDCVA_SENIOR	CVX	USD
CVXHKDSENIOR_NORE	CVX	HKD
CVXJPYSENIOR_MODRE	CVX	JPY
CVXHKDSENIOR_MODRE	CVX	HKD
CVXSGDSENIOR_MODRE	CVX	SGD
CWABT06_18_2A3USDSENIOR	CWABT06_18_2A3	USD
CWABT06_18_M2USDSENIOR	CWABT06_18_M2	USD
CWABT06_18_M5USDSENIOR	CWABT06_18_M5	USD
CWABT06_18_M8USDSENIOR	CWABT06_18_M8	USD
CWABT06_18_M9USDSENIOR	CWABT06_18_M9	USD
CWABT07_1_2A4USDSENIOR	CWABT07_1_2A4	USD
CWABT07_1_M2USDSENIOR	CWABT07_1_M2	USD
CWABT07_1_M5USDSENIOR	CWABT07_1_M5	USD
CWABT07_1_M8USDSENIOR	CWABT07_1_M8	USD
CWABT07_1_M9USDSENIOR	CWABT07_1_M9	USD

SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR_NORE	DERIV	7/30/2008 18:30	480.6996	480.6996	476.922
SENIOR	DERIV	7/30/2008 18:30	565.499	565.499	561.055
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR_NORE	DERIV	7/30/2008 18:30	480.6996	480.6996	476.922
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR	DERIV	7/30/2008 18:30	565.499	565.499	561.055
SENIOR	DERIV	7/30/2008 18:30	565.499	565.499	561.055
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
SENIOR_NORE	DERIV	7/30/2008 18:30	480.6996	480.6996	476.922
SENIOR_NORE	DERIV	7/30/2008 18:30	480.6996	480.6996	476.922
SENIOR_MODRE	DERIV	7/30/2008 18:30	509	509	505
DIGITAL_NORE	DERIV	7/30/2008 18:30	509	509	505
SENIOR	DERIV	6/24/2008 18:30	14.112	14.112	14.112
SENIOR_MODRE	DERIV	6/24/2008 18:30	12.7116	12.7116	12.7116
SENIOR_MODRE	DERIV	7/17/2008 18:30	44.4906	44.4906	44.4906
SENIOR_NORE	DERIV	6/24/2008 18:30	12	12	12
SENIOR_NORE	DERIV	6/24/2008 18:30	12	12	12
SENIOR	DERIV	6/24/2008 18:30	14.112	14.112	14.112
SENIOR_NORE	DERIV	12/20/2005 13:30	51000	50000	49000
SENIOR_NORE	DERIV	12/20/2005 13:30	51000	50000	49000
LOAN_NORE	DERIV	7/23/2008 18:30	210	210	210
CVA_SENIOR	DERIV	5/17/2006 18:30	60	70	100
SENIOR_NORE	DERIV	7/30/2008 13:30	255	268	313
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	375	390	430
SENIOR_NORE	DERIV	7/30/2008 13:30	255	268	313
SENIOR_NORE	DERIV	7/7/2008 13:30	265	278	323
SENIOR_MODRE	DERIV	7/30/2008 13:30	270.1215	283.8924	331.5309
LOAN_NORE	DERIV	6/8/2007 13:30	19.74576271	19.74576271	19.74576271
LOAN_NORE	DERIV	6/30/2008 18:30	100	125	150
SENIOR_NORE	DERIV	7/9/2008 13:30	122.7772	122.7772	126.55496
SENIOR_MODRE	DERIV	7/9/2008 13:30	130	130	134
LOAN_NORE	DERIV	7/25/2008 18:30	150	150	150
SENIOR_NORE	DERIV	6/30/2008 18:30	95	100	150
SENIOR	DERIV	7/30/2008 18:30	45	55	65
SENIOR	DERIV	7/30/2008 18:30	45	55	65
SENIOR	DERIV	7/30/2008 18:30	45	55	65
SENIOR	DERIV	7/30/2008 18:30	45	55	65
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR	DERIV	7/21/2008 18:30	41.107	41.107	41.107
SENIOR_NORE	DERIV	7/21/2008 18:30	34.9428	34.9428	34.9428
SENIOR	DERIV	7/21/2008 18:30	41.107	41.107	41.107
SENIOR_NORE	DERIV	7/21/2008 18:30	34.9428	34.9428	34.9428
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_NORE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
SENIOR_MODRE	DERIV	7/21/2008 18:30	37	37	37
CVA_SENIOR	DERIV	7/21/2008 18:30	37	37	37
SENIOR_NORE	DERIV	7/21/2008 18:30	34.9428	34.9428	34.9428
PREFERRED_MODRE	DERIV	6/11/2008 13:30	30	40	50
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR	DERIV	7/29/2008 18:30	7.777	7.777	7.777
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR	DERIV	7/29/2008 18:30	7.777	7.777	7.777
SENIOR_NORE	DERIV	7/29/2008 18:30	6.6108	6.6108	6.6108
SENIOR_NORE	DERIV	7/29/2008 18:30	6.6108	6.6108	6.6108
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
CVA_SENIOR	DERIV	7/29/2008 18:30	14	14	14
SENIOR_NORE	DERIV	7/29/2008 18:30	6.6108	6.6108	6.6108
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR_MODRE	DERIV	7/29/2008 18:30	7	7	7
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1

510	500	480	460	442.5	425	395	395
481.644	472.2	453.312	434.424	417.897	401.37	373.038	373.038
566.61	555.5	533.28	511.06	491.6175	472.175	438.845	438.845
510	500	480	460	442.5	425	395	395
481.644	472.2	453.312	434.424	417.897	401.37	373.038	373.038
510	500	480	460	442.5	425	395	395
510	500	480	460	442.5	425	395	395
566.61	555.5	533.28	511.06	491.6175	472.175	438.845	438.845
566.61	555.5	533.28	511.06	491.6175	472.175	438.845	438.845
510	500	480	460	442.5	425	395	395
481.644	472.2	453.312	434.424	417.897	401.37	373.038	373.038
481.644	472.2	453.312	434.424	417.897	401.37	373.038	373.038
510	500	480	460	442.5	425	395	395
510	500	480	460	442.5	425	395	395
29.4	41.16	52.92	64.68	67.62	70.56	70.56	95.256
26.4825	37.0755	47.6685	58.2615	60.90975	63.558	63.558	85.8033
58.2615	68.8545	79.4475	90.0405	92.68875	95.337	95.337	117.5823
25	35	45	55	57.5	60	60	81
25	35	45	55	57.5	60	60	81
29.4	41.16	52.92	64.68	67.62	70.56	70.56	95.256
48000	47000	46000	45000	44500	44000	43000	42000
48000	47000	46000	45000	44500	44000	43000	42000
220	220	230	240	245	250	260	270
150	200	250	275	287.5	300	325	325
390	439	475	497	502	507	515	515
510	565	592	612	617	622	632	632
390	439	475	497	502	507	515	515
400	453	487	507	512	517	525	525
413.127	465.0327	503.1675	526.4721	531.7686	537.0651	545.5395	545.5395
44.4279661	69.11016949	93.79237288	116.5	124.8919492	133.2838983	150.0677966	150.0677966
170	185	205	215	232.5	250	275	285
135.99936	144.49932	154.88816	165.277	171.41586	177.55472	189.83244	189.83244
144	153	164	175	181.5	188	201	201
230	285	320	340	350	360	380	400
175	225	275	300	312.5	325	350	375
85	104	119.5	135	142.5	150	165	165
85	104	119.5	135	142.5	150	165	165
85	104	119.5	135	142.5	150	165	165
85	104	119.5	135	142.5	150	165	165
48	53	59	65	67.5	70	75	113
48	53	59	65	67.5	70	75	113
53.328	58.883	65.549	72.215	74.9925	77.77	83.325	125.543
45.3312	50.0532	55.7196	61.386	63.747	66.108	70.83	106.7172
53.328	58.883	65.549	72.215	74.9925	77.77	83.325	125.543
45.3312	50.0532	55.7196	61.386	63.747	66.108	70.83	106.7172
48	53	59	65	67.5	70	75	113
30.85714286	49.88235294	42.14285714	44.2	46.40555556	48.61111111	66.34615385	95.73611111
48	53	59	65	67.5	70	75	113
48	53	59	65	67.5	70	75	113
48	53	59	65	67.5	70	75	113
45.3312	50.0532	55.7196	61.386	63.747	66.108	70.83	106.7172
80	100	120	145	145	145	145	145
12	24	28	34	35	36	38	41
13.332	26.664	31.108	37.774	38.885	39.996	42.218	45.551
12	24	28	34	35	36	38	41
13.332	26.664	31.108	37.774	38.885	39.996	42.218	45.551
11.3328	22.6656	26.4432	32.1096	33.054	33.9984	35.8872	38.7204
11.3328	22.6656	26.4432	32.1096	33.054	33.9984	35.8872	38.7204
12	24	28	34	35	36	38	41
24	48	56	68	70	72	76	82
11.3328	22.6656	26.4432	32.1096	33.054	33.9984	35.8872	38.7204
12	24	28	34	35	36	38	41
12	24	28	34	35	36	38	41
12	24	28	34	35	36	38	41
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

395
373.038
438.845
395
373.038
395
395
438.845
438.845
395
373.038
373.038
395
395
95.256
85.8033
117.5823
81
81
95.256
41000
41000
270
325
515
632
515
525
545.5395
150.0677966
295
189.83244
201
400
395
165
165
165
165
113
113
125.543
106.7172
125.543
106.7172
113
95.73611111
113
113
113
106.7172
145
41
45.551
41
45.551
38.7204
38.7204
41
82
38.7204
41
41
41
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
1

CWALT_04_8CB_M3USDSENIOR	CWALT_04_8CB_M3	USD
CWALT_06_OC9_M7USDSENIOR	CWALT_06_OC9_M7	USD
CWALT05_14_2B2USDSENIOR	CWALT05_14_2B2	USD
CWCI06_C1_AJUSDSENIOR	CWCI06_C1_AJ	USD
CWL_03_BC6_BUSDSENIOR	CWL_03_BC6_B	USD
CWL_04_12_BVUSDSENIOR	CWL_04_12_BV	USD
CWL_04_ECC1_BUSDSENIOR	CWL_04_ECC1_B	USD
CWL_05_1_BVUSDSENIOR	CWL_05_1_BV	USD
CWL_05_1_MV8USDSENIOR	CWL_05_1_MV8	USD
CWL_05_1_MV8_USDSENIOR	CWL_05_1_MV8_	USD
CWL_05_10_MV8USDSENIOR	CWL_05_10_MV8	USD
CWL_05_10_MV9USDSENIOR	CWL_05_10_MV9	USD
CWL_05_11_MV8USDSENIOR	CWL_05_11_MV8	USD
CWL_05_11_MV9USDSENIOR	CWL_05_11_MV9	USD
CWL_05_12_BUSDSENIOR	CWL_05_12_B	USD
CWL_05_12_M8USDSENIOR	CWL_05_12_M8	USD
CWL_05_14_B_USDSENIOR	CWL_05_14_B_	USD
CWL_05_14_M8USDSENIOR	CWL_05_14_M8	USD
CWL_05_15_BUSDSENIOR	CWL_05_15_B	USD
CWL_05_16_BVUSDSENIOR	CWL_05_16_BV	USD
CWL_05_16_BV_USDSENIOR	CWL_05_16_BV_	USD
CWL_05_16_MV8USDSENIOR	CWL_05_16_MV8	USD
CWL_05_17_MV8USDSENIOR	CWL_05_17_MV8	USD
CWL_05_2_M7USDSENIOR	CWL_05_2_M7	USD
CWL_05_3_BVUSDSENIOR	CWL_05_3_BV	USD
CWL_05_4_BVUSDSENIOR	CWL_05_4_BV	USD
CWL_05_4_MV5USDSENIOR	CWL_05_4_MV5	USD
CWL_05_6_BUSDSENIOR	CWL_05_6_B	USD
CWL_05_6_M8USDSENIOR	CWL_05_6_M8	USD
CWL_05_6_M8_USDSENIOR	CWL_05_6_M8_	USD
CWL_05_7_MV8USDSENIOR	CWL_05_7_MV8	USD
CWL_05_BC2_M7USDSENIOR	CWL_05_BC2_M7	USD
CWL_05_BC2_M8USDSENIOR	CWL_05_BC2_M8	USD
CWL_05_BC4_M9USDSENIOR	CWL_05_BC4_M9	USD
CWL_05_BC5_BUSDSENIOR	CWL_05_BC5_B	USD
CWL_05_BC5_M5USDSENIOR	CWL_05_BC5_M5	USD
CWL_05_BC5_M8USDSENIOR	CWL_05_BC5_M8	USD
CWL_05-10_MV9USDSENIOR	CWL_05-10_MV9	USD
CWL_06_1_BVUSDSENIOR	CWL_06_1_BV	USD
CWL_06_1_MV8USDSENIOR	CWL_06_1_MV8	USD
CWL_06_1_MV8_USDSENIOR	CWL_06_1_MV8_	USD
CWL_06_10_MV8USDSENIOR	CWL_06_10_MV8	USD
CWL_06_12_M7USDSENIOR	CWL_06_12_M7	USD
CWL_06_13_BVUSDSENIOR	CWL_06_13_BV	USD
CWL_06_16_M8USDSENIOR	CWL_06_16_M8	USD
CWL_06_18_M5USDSENIOR	CWL_06_18_M5	USD
CWL_06_2_M8USDSENIOR	CWL_06_2_M8	USD
CWL_06_22_M8USDSENIOR	CWL_06_22_M8	USD
CWL_06_22_M9USDSENIOR	CWL_06_22_M9	USD
CWL_06_23_M8USDSENIOR	CWL_06_23_M8	USD
CWL_06_25_M7USDSENIOR	CWL_06_25_M7	USD
CWL_06_25_M8USDSENIOR	CWL_06_25_M8	USD
CWL_06_26_M7USDSENIOR	CWL_06_26_M7	USD
CWL_06_26_M8USDSENIOR	CWL_06_26_M8	USD
CWL_06_26_M8_USDSENIOR	CWL_06_26_M8_	USD
CWL_06_26_M9USDSENIOR	CWL_06_26_M9	USD
CWL_06_4_BUSDSENIOR	CWL_06_4_B	USD
CWL_06_4_M8USDSENIOR	CWL_06_4_M8	USD
CWL_06_6_M7USDSENIOR	CWL_06_6_M7	USD
CWL_06_6_M8USDSENIOR	CWL_06_6_M8	USD
CWL_06_7_M8USDSENIOR	CWL_06_7_M8	USD
CWL_06_8_M5USDSENIOR	CWL_06_8_M5	USD
CWL_06_8_M8USDSENIOR	CWL_06_8_M8	USD
CWL_06_ABC1_M7USDSENIOR	CWL_06_ABC1_M7	USD
CWL_06_BC2_M7USDSENIOR	CWL_06_BC2_M7	USD
CWL_06_BC2_M8USDSENIOR	CWL_06_BC2_M8	USD
CWL_06_BC2_M8_USDSENIOR	CWL_06_BC2_M8_	USD
CWL_06_BC2_M9USDSENIOR	CWL_06_BC2_M9	USD
CWL_06_BC2_M9_USDSENIOR	CWL_06_BC2_M9_	USD
CWL_06_BC3_M8USDSENIOR	CWL_06_BC3_M8	USD
CWL_07_1_M8USDSENIOR	CWL_07_1_M8	USD
CWL_07_1_M9USDSENIOR	CWL_07_1_M9	USD
CWL_2004_BC5_BUSDSENIOR	CWL_2004_BC5_B	USD
CWL_2005_11_BFUSDSENIOR	CWL_2005_11_BF	USD

SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/13/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2005 18:30	220	220	220
SENIOR	DERIV	4/18/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	5/23/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 18:30	1	1	1
SENIOR	DERIV	5/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	4/12/2007 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	6/26/2006 8:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	11/15/2006 18:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/25/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	2/1/2007 18:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	2/1/2007 18:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	12/4/2006 13:30	1	1	1
SENIOR	DERIV	4/18/2007 8:30	1	1	1
SENIOR	DERIV	8/3/2006 13:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	3/29/2007 8:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	11/30/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	12/27/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	2/9/2007 18:30	1	1	1
SENIOR	DERIV	3/13/2007 18:30	1	1	1
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

0.999999975
1
220
1
1
0.999999975
1
1
0.999999975
1
1
1
1
1
0.999999975
1
1
1
0.999999975
1
1
1
1
1
1
1
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1

CWL_2005_12_BUSDSENIOR	CWL_2005_12_B	USD
CWL_2005_12_M8USDSENIOR	CWL_2005_12_M8	USD
CWL_2005_14_M8USDSENIOR	CWL_2005_14_M8	USD
CWL_2005_16_MV8USDSENIOR	CWL_2005_16_MV8	USD
CWL_2005_17_MV8USDSENIOR	CWL_2005_17_MV8	USD
CWL_2005_6_BUSDSENIOR	CWL_2005_6_B	USD
CWL_2005_8_BUSDSENIOR	CWL_2005_8_B	USD
CWL_2005_AB3__M8USDSENIOR	CWL_2005_AB3__M8	USD
CWL_2005_AB3_M8USDSENIOR	CWL_2005_AB3_M8	USD
CWL_2005_BC2_M8USDSENIOR	CWL_2005_BC2_M8	USD
CWL_2005_BC4_M9USDSENIOR	CWL_2005_BC4_M9	USD
CWL_2005_BC5_BUSDSENIOR	CWL_2005_BC5_B	USD
CWL_2005_BC5_M5USDSENIOR	CWL_2005_BC5_M5	USD
CWL_2005_BC5_M8USDSENIOR	CWL_2005_BC5_M8	USD
CWL_2006_1_MV8USDSENIOR	CWL_2006_1_MV8	USD
CWL_2006_12_M7USDSENIOR	CWL_2006_12_M7	USD
CWL_2006_13_BVUSDSENIOR	CWL_2006_13_BV	USD
CWL_2006_16_M8USDSENIOR	CWL_2006_16_M8	USD
CWL_2006_17_M9USDSENIOR	CWL_2006_17_M9	USD
CWL_2006_18_2A3USDSENIOR	CWL_2006_18_2A3	USD
CWL_2006_2_M8USDSENIOR	CWL_2006_2_M8	USD
CWL_2006_22_M8USDSENIOR	CWL_2006_22_M8	USD
CWL_2006_22_M9USDSENIOR	CWL_2006_22_M9	USD
CWL_2006_23_M8USDSENIOR	CWL_2006_23_M8	USD
CWL_2006_25_M7USDSENIOR	CWL_2006_25_M7	USD
CWL_2006_25_M8USDSENIOR	CWL_2006_25_M8	USD
CWL_2006_26_M7USDSENIOR	CWL_2006_26_M7	USD
CWL_2006_26_M8USDSENIOR	CWL_2006_26_M8	USD
CWL_2006_26_M9USDSENIOR	CWL_2006_26_M9	USD
CWL_2006_4_M8USDSENIOR	CWL_2006_4_M8	USD
CWL_2006_6_M8USDSENIOR	CWL_2006_6_M8	USD
CWL_2006_8_2A4USDSENIOR	CWL_2006_8_2A4	USD
CWL_2006_8_M5USDSENIOR	CWL_2006_8_M5	USD
CWL_2006_8_M8USDSENIOR	CWL_2006_8_M8	USD
CWL_2006_BC2_M7USDSENIOR	CWL_2006_BC2_M7	USD
CWL_2006_BC2_M8USDSENIOR	CWL_2006_BC2_M8	USD
CWL_2006_BC2_M9USDSENIOR	CWL_2006_BC2_M9	USD
CWL_2007_1_M8USDSENIOR	CWL_2007_1_M8	USD
CWL04_1_M9USDSENIOR	CWL04_1_M9	USD
CWL04_13_BVUSDSENIOR	CWL04_13_BV	USD
CWL04_13_MV8USDSENIOR	CWL04_13_MV8	USD
CWL04_15_BVUSDSENIOR	CWL04_15_BV	USD
CWL04_BC5_BUSDSENIOR	CWL04_BC5_B	USD
CWL04_BC5_M8USDSENIOR	CWL04_BC5_M8	USD
CWL05_1_BVUSDSENIOR	CWL05_1_BV	USD
CWL05_10_MV9USDSENIOR	CWL05_10_MV9	USD
CWL05_11_MV9USDSENIOR	CWL05_11_MV9	USD
CWL05_12_BUSDSENIOR	CWL05_12_B	USD
CWL05_16_BVUSDSENIOR	CWL05_16_BV	USD
CWL05_3_MV8USDSENIOR	CWL05_3_MV8	USD
CWL05_4_BVUSDSENIOR	CWL05_4_BV	USD
CWL05_BC4_M8USDSENIOR	CWL05_BC4_M8	USD
CWL05_BC5_3A3USDSENIOR	CWL05_BC5_3A3	USD
CWL05_BC5_BUSDSENIOR	CWL05_BC5_B	USD
CWL05_BC5_M2USDSENIOR	CWL05_BC5_M2	USD
CWL05_BC5_M5USDSENIOR	CWL05_BC5_M5	USD
CWL05_BC5_M8USDSENIOR	CWL05_BC5_M8	USD
CWL051BVUSDSENIOR	CWL051BV	USD
CWL06_8_2A4USDSENIOR	CWL06_8_2A4	USD
CWL06_8_M2USDSENIOR	CWL06_8_M2	USD
CWL06_8_M5USDSENIOR	CWL06_8_M5	USD
CWL06_8_M8USDSENIOR	CWL06_8_M8	USD
CWL06_8_M9USDSENIOR	CWL06_8_M9	USD
CXUSDPREFERRED	CX	USD
CXHE_04_D_BVUSDSENIOR	CXHE_04_D_BV	USD
CXHE_05_B_BUSDSENIOR	CXHE_05_B_B	USD
CXHE_05_C_B1USDSENIOR	CXHE_05_C_B1	USD
CXHE_05_C_B1__USDSENIOR	CXHE_05_C_B1__	USD
CXHE_05_C_B2USDSENIOR	CXHE_05_C_B2	USD
CXHE_05_D_B1USDSENIOR	CXHE_05_D_B1	USD
CXHE_05_D_B2USDSENIOR	CXHE_05_D_B2	USD
CXHE_05_D_M5USDSENIOR	CXHE_05_D_M5	USD
CXHE_05DB2USDSENIOR	CXHE_05DB2	USD
CXHE_06_A_M5USDSENIOR	CXHE_06_A_M5	USD

SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/6/2007 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/19/2007 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/2/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	5/18/2007 18:30	1	1	1
SENIOR	DERIV	6/20/2007 8:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/3/2006 13:30	200	200	200
SENIOR	DERIV	1/20/2006 13:30	271	271	271
SENIOR	DERIV	12/15/2005 13:30	240	240	240
SENIOR	DERIV	1/20/2006 18:30	271	271	271
SENIOR	DERIV	1/20/2006 18:30	281	281	281
SENIOR	DERIV	12/15/2005 13:30	240	240	240
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	3/20/2006 13:30	235	235	235
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	1/9/2006 18:30	188	188	188
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2006 13:30	128	128	128
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/20/2006 13:30	301	301	301
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	123	123	123
SENIOR	DERIV	10/28/2005 18:30	235	235	235
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
PREFERRED	DERIV	4/10/2000	50	50	75
SENIOR	DERIV	1/9/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	5/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/11/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	200	200	200	200	200	200	200
271	271	271	271	271	271	271	271
240	240	240	240	240	240	240	240
271	271	271	271	271	271	271	271
281	281	281	281	281	281	281	281
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
188	188	188	188	188	188	188	188
1	1	1	1	1	1	1	1
128	128	128	128	128	128	128	128
1	1	1	1	1	1	1	1
301	301	301	301	301	301	301	301
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
123	123	123	123	123	123	123	123
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
135	175	200	235	235	235	235	235
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

1
0.999999975
1
0.999999975
0.999999975
1
1
1
0.999999975
0.999999975
1
1
1835
0.999999975
0.999999975
1
0.999999975
0.999999975
1
1
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
2456
1
1
1
1
0.999999975
200
271
240
271
281
240
1
1
1
235
1
188
1
128
1
301
1
1
123
235
1
1
1
1
1
235
0.999999975
0.999999975
1
1
0.999999975
0.999999975
1
0.999999975
1
0.999999975

CXHE_06_A_M8USDSENIOR	CXHE_06_A_M8	USD
CXHE_06_A_M9USDSENIOR	CXHE_06_A_M9	USD
CXHE_2006_A_M9USDSENIOR	CXHE_2006_A_M9	USD
CXHE04CBVUSDSENIOR	CXHE04CBV	USD
CXHE05_A_BUSDSENIOR	CXHE05_A_B	USD
CXHE05_C_B2USDSENIOR	CXHE05_C_B2	USD
CXHE05_D_B2USDSENIOR	CXHE05_D_B2	USD
CXHE05C_B1USDSENIOR	CXHE05C_B1	USD
CXWUSDSENIOR_NORE	CXW	USD
CYCLUSDLOAN_NORE	CYCL	USD
CYCLUSDCVA_LOAN	CYCL	USD
CYCLUSDLOANNC_NORE	CYCL	USD
CYCLUSDLOANCALL	CYCL	USD
CYCLUSDLOANCALL_NORE	CYCL	USD
CYCL_LLCUSDLOAN_NORE	CYCL_LLC	USD
CYHUSDSENIOR_MODRE	CYH	USD
CYHUSDSENIOR_NORE	CYH	USD
CYHUSDLOAN_NORE	CYH	USD
CYH_CHSUSDLOAN_NORE	CYH_CHS	USD
CYH1USDSENIOR_MODRE	CYH1	USD
CYTUSDSENIOR_MODRE	CYT	USD
CYTUSDSENIOR	CYT	USD
CYTEURSENIOR	CYT	EUR
CYTEURSENIOR_MODRE	CYT	EUR
CYTUSDSENIOR_NORE	CYT	USD
CYTEURSENIOR_NORE	CYT	EUR
CYTAUDSENIOR_MODRE	CYT	AUD
CZNUSDSENIOR_MODRE	CZN	USD
CZNUSDSUBORDINATE	CZN	USD
CZNEURSENIOR_MODRE	CZN	EUR
CZNEURSENIOR_NORE	CZN	EUR
CZNEURSENIOR	CZN	EUR
CZNUSDSENIOR_NORE	CZN	USD
CZNUSDSENIOR	CZN	USD
CZNUSDSENIOR_MODRE	CZN	USD
CZNJPYSENIOR_MODRE	CZN	JPY
CZNUSDSENIOR_MMR_L	CZN	USD
CZNEURSENIOR_MMR_L	CZN	EUR
CZNHKDSENIOR_MODRE	CZN	HKD
CZNAUDSENIOR_MODRE	CZN	AUD
CZNHKDSENIOR_NORE	CZN	HKD
CZNILSSENIOR_NORE	CZN	ILS
CZRUSDSENIOR_NORE	CZR	USD
CZRUSDSENIOR_MODRE	CZR	USD
CZRHKDSENIOR_MODRE	CZR	HKD
CZRUSDSUBORDINATE_NORE	CZR	USD
CZREURSENIOR_MODRE	CZR	EUR
CZREURSENIOR_NORE	CZR	EUR
CZRJPYSENIOR_NORE	CZR	JPY
CZRHKDSENIOR_NORE	CZR	HKD
DUSDSENIOR	D	USD
DEURSENIOR_MODRE	D	EUR
DEURSENIOR	D	EUR
DUSDSENIOR_MODRE	D	USD
DUSDSENIOR_NORE	D	USD
DEURSENIOR_NORE	D	EUR
DHKDSENIOR_MODRE	D	HKD
DAUDSENIOR_MODRE	D	AUD
DAUDSENIOR	D	AUD
DUSDPREFERRED_MODRE	D	USD
DHKDSENIOR_NORE	D	HKD
DJPYSENIOR_NORE	D	JPY
D_FORCE_10_40USDSENIOR_MMR_L	D_FORCE_10_40	USD
D_FORCE_40_100USDSENIOR_MMR_L	D_FORCE_40_100	USD
D_PUSDPREFERRED_MODRE	D_P	USD
D_VEPCOUSDSENIOR_MODRE	D_VEPCO	USD
D_VEPCOUSDSENIOR	D_VEPCO	USD
D_VEPCOUSDCVA_SENIOR	D_VEPCO	USD
DABUSDLOAN_NORE	DAB	USD
DAIGRUSDLOAN_NORE	DAIGR	USD
DAIGRAUDSENIOR_MMR_L	DAIGR	AUD
DAIGREURSENIOR_MODRE	DAIGR	EUR
DAIGRAUDSENIOR	DAIGR	AUD
DAIGREURSENIOR_MMR_L	DAIGR	EUR

SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/29/2005 18:30	122	122	122
SENIOR	DERIV	12/15/2005 18:30	239	239	239
SENIOR	DERIV	1/30/2006 18:30	305	305	305
SENIOR	DERIV	2/23/2006 18:30	291	291	291
SENIOR	DERIV	11/1/2005 18:30	155	155	155
SENIOR_NORE	DERIV	7/18/2008 13:30	10	20	34
LOAN_NORE	DERIV	6/11/2007 18:30	50	50	60
CVA_LOAN	DERIV	6/24/2008 18:30	50	100	150
LOANNC_NORE	DERIV	10/11/2006 8:30	68	68	68
LOANCALL	DERIV	11/9/2006 13:30	100	100	100
LOANCALL_NORE	DERIV	7/25/2008 18:30	75	75	100
LOAN_NORE	DERIV	7/25/2008 18:30	50	85	115
SENIOR_MODRE	DERIV	7/29/2008 18:30	158.5077	190.5856	252.2
SENIOR_NORE	DERIV	7/29/2008 18:30	163.41	196.48	260
LOAN_NORE	DERIV	11/1/2007 13:30	185	195	205
LOAN_NORE	DERIV	7/30/2008 13:30	85	100	120
SENIOR_MODRE	DERIV	2/25/2002 18:30	1000	1000	1000
SENIOR_MODRE	DERIV	7/21/2008 18:30	44	44	44
SENIOR	DERIV	7/21/2008 18:30	48.884	48.884	48.884
SENIOR	DERIV	7/21/2008 18:30	48.884	48.884	48.884
SENIOR_MODRE	DERIV	7/21/2008 18:30	44	44	44
SENIOR_NORE	DERIV	7/21/2008 18:30	41.5536	41.5536	41.5536
SENIOR_NORE	DERIV	7/21/2008 18:30	41.5536	41.5536	41.5536
SENIOR_MODRE	DERIV	7/21/2008 18:30	44	44	44
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SUBORDINATE	CASH	2/13/2002 18:30	290	290	290
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SENIOR_NORE	DERIV	7/30/2008 18:30	135.8	135.8	155.2
SENIOR	DERIV	7/30/2008 18:30	155.54	155.54	177.76
SENIOR_NORE	DERIV	7/30/2008 18:30	135.8	135.8	155.2
SENIOR	DERIV	7/30/2008 18:30	155.54	155.54	177.76
SENIOR_MODRE	CASH	1/6/2007 13:30	23	23	23
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SENIOR_MMR_L	DERIV	6/24/2008 18:30	137.228	137.228	137.228
SENIOR_MMR_L	DERIV	6/24/2008 18:30	137.228	137.228	137.228
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SENIOR_MODRE	DERIV	7/30/2008 18:30	140	140	160
SENIOR_NORE	DERIV	7/30/2008 18:30	135.8	135.8	155.2
SENIOR_NORE	DERIV	7/30/2008 18:30	135.8	135.8	155.2
SENIOR_NORE	DERIV	7/28/2008 18:30	744.483373	928.382435	991.329191
SENIOR_MODRE	DERIV	6/23/2008 18:30	666.200038	647.962539	799.722581
SENIOR_MODRE	DERIV	5/25/2004 8:30	155	155	155
SUBORDINATE_NORE	DERIV	6/30/2008 13:30	660.272632	641.55155	765.32061
SENIOR_MODRE	DERIV	6/23/2008 18:30	667.461978	649.412882	803.91248
SENIOR_NORE	DERIV	6/23/2008 18:30	658.090973	641.028254	786.66064
SENIOR_NORE	DERIV	6/23/2008 18:30	655.818163	638.329451	778.371367
SENIOR_NORE	DERIV	6/23/2008 18:30	656.673864	639.450895	782.183318
SENIOR	DERIV	7/30/2008 18:30	4.444	8.888	13.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	8	12
SENIOR	DERIV	7/30/2008 18:30	4.444	8.888	13.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	8	12
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	7.5552	11.3328
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	7.5552	11.3328
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	8	12
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	8	12
SENIOR	DERIV	7/30/2008 18:30	4.444	8.888	13.332
PREFERRED_MODRE	DERIV	5/27/2008 13:30	40	42	48
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	7.5552	11.3328
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	7.5552	11.3328
SENIOR_MMR_L	DERIV	7/3/2008 13:30	1800	1800	1800
SENIOR_MMR_L	DERIV	7/3/2008 13:30	1840	1840	1840
PREFERRED_MODRE	DERIV	11/14/2006 18:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 18:30	2.8	5.6	8.4
SENIOR	DERIV	10/5/2007 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 18:30	2.8	5.6	8.4
LOAN_NORE	DERIV	7/23/2008 18:30	375	375	375
LOAN_NORE	DERIV	12/3/2007 13:30	277.2738693	292.6319095	302.870503
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR_MODRE	DERIV	7/30/2008 13:30	25.10274952	36.72065068	45.58508459
SENIOR	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
122	122	122	122	122	122	122	122
239	239	239	239	239	239	239	239
305	305	305	305	305	305	305	305
291	291	291	291	291	291	291	291
155	155	155	155	155	155	155	155
73	118	150	185	205	225	255	255
70	80	90	100	105	110	120	130
200	240	260	275	287.5	300	325	325
85	128	148	170	177.5	185	197	197
117	160	180	202	209.5	217	229	229
125	150	175	200	212.5	225	250	250
140	155	175	190	202.5	215	229.9996597	229.999957
334.65	407.4	451.05	489.85	494.7	499.55	504.4	504.4
345	420	465	505	510	515	520	520
215	225	235	245	250	255	265	275
150	220	245	270	280	290	310	310
1000	1000	1000	1025	1037.5	1050	1100	1100
50	58	70	83	86	89	94	94
55.55	64.438	77.77	92.213	95.546	98.879	104.434	104.434
55.55	64.438	77.77	92.213	95.546	98.879	104.434	104.434
50	58	70	83	86	89	94	94
47.22	54.7752	66.108	78.3852	81.2184	84.0516	88.7736	88.7736
47.22	54.7752	66.108	78.3852	81.2184	84.0516	88.7736	88.7736
50	58	70	84.93023256	86.96511628	89	94	94
210	260	290	320	322.5	325	330	330
290	290	290	290	290	290	290	290
210	260	290	320	322.5	325	330	330
203.7	252.2	281.3	310.4	312.825	315.25	320.1	320.1
233.31	288.86	322.19	355.52	358.2975	361.075	366.63	366.63
203.7	252.2	281.3	310.4	312.825	315.25	320.1	320.1
233.31	288.86	322.19	355.52	358.2975	361.075	366.63	366.63
41	59	91	127	153.5	180	213	213
210	260	290	320	322.5	325	330	330
200.564	258.622	290.29	321.958	324.597	327.236	337.792	337.792
200.564	258.622	290.29	321.958	324.597	327.236	337.792	337.792
210	260	290	320	322.5	325	330	330
210	260	290	320	322.5	325	330	330
203.7	252.2	281.3	310.4	312.825	315.25	320.1	320.1
203.7	252.2	281.3	310.4	312.825	315.25	320.1	320.1
1539.11015	1819.257278	1800.195302	1751.26329	1694.676924	1638.090557	1533.051785	1385.206307
1170.10695	1342.121781	1382.431782	1361.102657	1331.635803	1302.168949	1244.427091	1156.178783
155	155	155	155	155	155	155	155
1168.140799	1359.418583	1396.936704	1378.311064	1349.154003	1319.996941	1256.193062	1165.055754
1183.805022	1363.253383	1407.709871	1388.014929	1358.866236	1329.717543	1271.359387	1179.338391
1142.731382	1307.459638	1344.756627	1322.687178	1292.985132	1263.283086	1204.625365	1115.048482
1112.219926	1254.831915	1275.833241	1243.521427	1207.37608	1171.230733	1100.332172	995.310483
1128.36694	1285.237204	1318.074177	1294.022191	1263.544194	1233.066197	1173.522407	1082.702664
21.109	28.886	34.441	39.996	42.7735	45.551	55.55	55.55
19	26	31	36	38.5	41	50	50
21.109	28.886	34.441	39.996	42.7735	45.551	55.55	55.55
19	26	31	36	38.5	41	50	50
17.9436	24.5544	29.2764	33.9984	36.3594	38.7204	47.22	47.22
17.9436	24.5544	29.2764	33.9984	36.3594	38.7204	47.22	47.22
19	26	31	36	38.5	41	50	50
19	26	31	36	38.5	41	50	50
21.109	28.886	34.441	39.996	42.7735	45.551	55.55	55.55
60	82	105	130	137.5	145	165	165
17.9436	24.5544	29.2764	33.9984	36.3594	38.7204	47.22	47.22
17.9436	24.5544	29.2764	33.9984	36.3594	38.7204	47.22	47.22
1800	1800	1800	1800	1800	1800	1800	1800
1840	1840	1840	1840	1840	1840	1840	1840
25	36	49	60	70	80	93	93
13.3	18.2	21.7	25.2	26.95	28.7	35	35
1	1	1	1	1	1	1	1
13.3	18.2	21.7	25.2	26.95	28.7	35	35
375	375	375	375	375	375	375	375
359.1834171	405.2575377	441.0929648	480	488.7028895	497.4057789	507.6444724	507.6444724
60.79849782	72.44711956	81.17975409	89	91	93	98	98
57.45458044	68.46252798	76.71486761	84.105	85.995	87.885	92.61	92.61
63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
60.79849782	72.44711956	81.17975409	89	91	93	98	98

1
1
0.999999975
122
239
305
291
155
255
140
325
197
229
250
229.9999711
504.4
520
285
310
1100
94
104.434
104.434
94
88.7736
88.7736
94
330
290
330
320.1
366.63
320.1
366.63
213
330
337.792
337.792
330
330
320.1
320.1
1349.264639
1137.258882
155
1145.178251
1158.013246
1094.516595
969.339285
1061.781227
55.55
50
55.55
50
47.22
47.22
50
50
55.55
165
47.22
47.22
1800
1840
93
35
1
35
375
507.6444724
98
92.61
102.9
98

DAIGREURSENIOR	DAIGR	EUR
DAIGRHKDSENIOR_MMR_L	DAIGR	HKD
DAIGRJPYSENIOR_MMR_L	DAIGR	JPY
DAIGRSGDSENIOR_MMR_L	DAIGR	SGD
DAIGRTWDSENIOR	DAIGR	TWD
DAIGRUSDLOAN	DAIGR	USD
DAIGRUSDSENIOR_MMR_L	DAIGR	USD
DAIGRUSDSENIOR_MODRE	DAIGR	USD
DAIGRUSDSENIOR	DAIGR	USD
DAIGRUSDSENIOR_MODRE	DAIGR	USD
DAIGRUSDSENIOR_NORE	DAIGR	USD
DAIGR_CARCOUSDLOAN_NORE	DAIGR_CARCO	USD
DAIWAJPYSENIOR_2CE	DAIWA	JPY
DAIWAEURSENIOR_2CE	DAIWA	EUR
DALUSDSENIOR	DAL	USD
DALEURSENIOR_MODRE	DAL	EUR
DALEURSENIOR	DAL	EUR
DALUSDSENIOR_MODRE	DAL	USD
DALUSDSENIOR_NORE	DAL	USD
DALEURSENIOR_NORE	DAL	EUR
DALUSDDIGITAL	DAL	USD
DALUSDDIGITAL_NORE	DAL	USD
DALUSDLOAN_NORE	DAL	USD
DALTX_MUNIUSDSENIOR_MODRE	DALTX_MUNI	USD
DANAGSUSDBOND	DANAGS	USD
DARENOUSDSENIOR	DARENO	USD
DAVITAUSDLOAN_NORE	DAVITA	USD
DAYGRPUSDLOAN_NORE	DAYGRP	USD
DBUSDPREFERRED_MODRE	DB	USD
DBUSDSUBORDINATE_MMR_L	DB	USD
DBUSDPREFERRED_MMR_L	DB	USD
DBJPYSUBORDINATE	DB	JPY
DBGBPSENIOR_MMR_L	DB	GBP
DB_PUSDPREFERRED_MODRE	DB_P	USD
DBBUSDSENIOR_MODRE	DBB	USD
DBLBBUSDLOAN_NORE	DBLBB	USD
DBSSPEURSUBORDINATE	DBSSP	EUR
DCELUSDLOAN_NORE	DCEL	USD
DCELUSDSENIOR_NORE	DCEL	USD
DCELUSDLOANCALL	DCEL	USD
DCELUSDLOANCALL_NORE	DCEL	USD
DCNUSDSENIOR	DCN	USD
DCNUSDSENIOR_NORE	DCN	USD
DCNUSDSENIOR_MODRE	DCN	USD
DCNEURSENIOR_MODRE	DCN	EUR
DCNEURSENIOR_NORE	DCN	EUR
DCNEURSENIOR	DCN	EUR
DCNUSDLOAN	DCN	USD
DCNHKDSENIOR_NORE	DCN	HKD
DCNILSSENIOR_NORE	DCN	ILS
DCNUSDDIGITAL_MODRE	DCN	USD
DCNUSDDIGITAL_NORE	DCN	USD
DCNUSDDIGITAL60_NORE	DCN	USD
DCNUSDDIGITAL90_NORE	DCN	USD
DCNUSDLOAN_NORE	DCN	USD
DCNCDOEURSENIOR	DCNCDO	EUR
DCNCDOEURSENIOR_NORE	DCNCDO	EUR
DCNCDOEURSENIOR_MODRE	DCNCDO	EUR
DCNCDOHKDSENIOR_NORE	DCNCDO	HKD
DCNCDOILSSENIOR_NORE	DCNCDO	ILS
DCNCDOUSDSENIOR	DCNCDO	USD
DCNCDOUSDSENIOR_NORE	DCNCDO	USD
DCNCDOUSDDIGITAL_NORE	DCNCDO	USD
DCNCDOUSDSENIOR_MODRE	DCNCDO	USD
DCNCDOUSDDIGITAL_MODRE	DCNCDO	USD
DCOMUSDLOAN_NORE	DCOM	USD
DDUSDSENIOR	DD	USD
DDUSDSENIOR_MODRE	DD	USD
DDEURSENIOR_MODRE	DD	EUR
DDEURSENIOR_NORE	DD	EUR
DDEURSENIOR	DD	EUR
DDUSDSENIOR_NORE	DD	USD
DDHKDSENIOR_MODRE	DD	HKD
DDAUDSENIOR_MODRE	DD	AUD

SENIOR	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
LOAN	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
SENIOR_MMR_L	DERIV	7/30/2008 13:30	26.5637561	38.85783141	48.23818475
SENIOR_MODRE	CASH	7/30/2008 13:30	25.10274952	36.72065068	45.58508459
SENIOR	DERIV	7/30/2008 13:30	27.89194391	40.80072298	50.65009399
SENIOR_MODRE	DERIV	7/30/2008 13:30	25.10274952	36.72065068	45.58508459
SENIOR_NORE	DERIV	7/30/2008 13:30	19.52436073	28.56050609	35.45506579
LOAN_NORE	DERIV	6/24/2008 18:30	1550	1550	1550
SENIOR_2CE	DERIV	7/24/2008 8:30	24	24	32
SENIOR_2CE	DERIV	7/24/2008 8:30	24	24	32
SENIOR	DERIV	9/12/2005 18:30	44928	36641	28212
SENIOR_MODRE	DERIV	9/12/2005 18:30	43254	35275	27160
SENIOR	DERIV	9/12/2005 18:30	44928	36641	28212
SENIOR_MODRE	DERIV	9/12/2005 18:30	43254	35275	27160
SENIOR_NORE	DERIV	7/23/2008 18:30	760.124548	1156.365937	1488.377903
SENIOR_NORE	DERIV	9/12/2005 18:30	40844	33310	25547
DIGITAL	DERIV	9/20/2005 18:30	40844	33310	25547
DIGITAL_NORE	DERIV	9/20/2005 18:30	40844	33310	25547
LOAN_NORE	DERIV	7/16/2008 13:30	716	726.514552	744.9523393
SENIOR_MODRE	DERIV	7/22/2008 18:30	17	17	17
BOND	DERIV	7/30/2008 13:30	500	500	500
SENIOR	DERIV	7/23/2008 18:30	566	566	566
LOAN_NORE	DERIV	5/18/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/11/2006 13:30	39	39	39
PREFERRED_MODRE	DERIV	7/30/2008 18:30	175	175	180
SUBORDINATE_MMR_L	DERIV	7/29/2008 13:30	75	75	75
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	175	175	180
SUBORDINATE	DERIV	7/29/2008 13:30	75	75	75
SENIOR_MMR_L	DERIV	5/19/2008 13:30	0.999999975	0.999999975	0.999999975
PREFERRED_MODRE	DERIV	4/27/2007 18:30	5	5	10
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
LOAN_NORE	DERIV	11/30/2006 8:30	250	250	250
SUBORDINATE	DERIV	7/25/2008 8:30	45	45	50
LOAN_NORE	DERIV	5/14/2008 18:30	36	36	36
SENIOR_NORE	DERIV	7/29/2008 13:30	24.5544	24.5544	24.5544
LOANCALL	DERIV	11/9/2006 13:30	67	67	67
LOANCALL_NORE	DERIV	6/16/2008 18:30	41.4	41.4	41.4
SENIOR	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_MODRE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_MODRE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
LOAN	DERIV	9/4/2003 13:30	350	350	350
SENIOR_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
SENIOR_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
DIGITAL_MODRE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
DIGITAL_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
DIGITAL60_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
DIGITAL90_NORE	DERIV	3/20/2006 18:30	1317.851	1538.277	1704.016
LOAN_NORE	DERIV	7/30/2008 18:30	567.5	567.5	567.5
SENIOR	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_NORE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_MODRE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_NORE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_NORE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_NORE	DERIV	6/10/2008 18:30	55000	53650	50208
DIGITAL_NORE	DERIV	6/13/2006 8:30	55000	53650	50208
SENIOR_MODRE	DERIV	6/13/2006 8:30	55000	53650	50208
DIGITAL_MODRE	DERIV	6/13/2006 8:30	55000	53650	50208
LOAN_NORE	DERIV	8/30/2005 18:30	400	400	400
SENIOR	DERIV	7/30/2008 18:30	31.108	29.997	29.997
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	25.4988	25.4988
SENIOR	DERIV	7/2/2008 18:30	36.663	36.663	36.663
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	25.4988	25.4988
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27

63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
60.79849782	72.44711956	81.17975409	89	91	93	98	98
60.79849782	72.44711956	81.17975409	89	91	93	98	98
60.79849782	72.44711956	81.17975409	89	91	93	98	98
63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
60.79849782	72.44711956	81.17975409	89	91	93	98	98
57.45458044	68.46252798	76.71486761	84.105	85.995	87.885	92.61	92.61
63.83842271	76.06947554	85.23874179	93.45	95.55	97.65	102.9	102.9
57.45458044	68.46252798	76.71486761	84.105	85.995	87.885	92.61	92.61
44.6868959	53.24863288	59.66711925	65.415	66.885	68.355	72.03	72.03
1550	1550	1550	1550	1550	1550	1550	1550
40	48	54.4	60	63.2	66.4	72	72
40	48	54.4	60	63.2	66.4	72	72
21586	18457	16771	15850	15149.5	14449	13123	13123
20782	17769	16146	15259	14584.5	13910	12634	12634
21586	18457	16771	15850	15149.5	14449	13123	13123
20782	17769	16146	15259	14584.5	13910	12634	12634
1285.191259	1271.381298	1336.502181	1373.841495	1385.93395	1398.026405	1411.403299	1348.469356
19624	16779	15246	14409	13772	13135	11930	11930
19624	16779	15246	14409	13772	13135	11930	11930
19624	16779	15246	14409	13772	13135	11930	11930
780.9029446	828.9657585	874.1052044	903.6249405	912.895642	922.1663435	937.9999198	937.9999993
17	17	17	17	17	17	25	25
500	500	500	500	500	500	500	500
566	566	566	566	566	566	566	566
1	1	1	1	1	1	1	1
68	139	173	210	223	236	256	256
185	190	195	205	207.5	210	220	225
96	110	125	140	140.5	141	143	152.2
185	190	195	205	207.5	210	220	225
96	110	125	140	140.5	141	143	152.2
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
15	26	33	40	42.5	45	55	70
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
60	70	85	100	103.5	107	115	115
49	84	102	120	126	132	143	143
37.776	48.1644	54.7752	61.386	62.8026	64.2192	67.0524	67.0524
93	158	191	225	236.5	248	267	267
56.35	96.6	117.3	138	144.9	151.8	164.45	164.45
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
350	350	350	350	350	350	350	350
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
1813.21	1859.608	1891.704	1909.971	1908.7845	1907.598	1905.689	1904.155
567.5	567.5	567.5	567.5	567.5	567.5	567.5	567.5
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
45150	41708	39240	37435	36227	35019	33045	31172
400	400	400	400	400	400	400	400
37.774	43.329	47.773	52.217	53.8835	55.55	58.883	84.436
34	39	43	47	48.5	50	53	76
34	39	43	47	48.5	50	53	76
32.1096	36.8316	40.6092	44.3868	45.8034	47.22	50.0532	71.7744
44.44	49.995	54.439	58.883	60.5495	62.216	65.549	91.102
32.1096	36.8316	40.6092	44.3868	45.8034	47.22	50.0532	71.7744
34	39	43	47	48.5	50	53	76
34	39	43	47	48.5	50	53	76

102.9
98
98
98
102.9
102.9
98
92.61
102.9
92.61
72.03
1550
72
72
13123
12634
13123
12634
1333.812595
11930
11930
11930
937.9999999
25
500
566
1
256
230
156
230
156
0.999999975
85
1
250
115
143
67.0524
267
164.45
1904.035
1904.035
1904.035
1904.035
1904.035
1904.035
350
1904.035
1904.035
1904.035
1904.035
1904.035
1904.035
567.5
30926
30926
30926
30926
30926
30926
30926
30926
30926
30926
30926
400
84.436
76
76
71.7744
91.102
71.7744
76
76

DDHKDSENIOR_NORE	DD	HKD
DDJPYSENIOR_MODRE	DD	JPY
DDSGDSENIOR_MODRE	DD	SGD
DDJPYSENIOR_NORE	DD	JPY
DDUSDPREFERRED_MODRE	DD	USD
DD_PUSDPREFERRED_MODRE	DD_P	USD
DDRUSDSENIOR_MODRE	DDR	USD
DDREURSENIOR_MODRE	DDR	EUR
DDSUSDSENIOR	DDS	USD
DDSUSDSENIOR_NORE	DDS	USD
DDSUSDSENIOR_MODRE	DDS	USD
DDSEURSENIOR	DDS	EUR
DDSEURSENIOR_NORE	DDS	EUR
DDSEURSENIOR_MODRE	DDS	EUR
DDSHKDSENIOR_NORE	DDS	HKD
DDSILSSENIOR_NORE	DDS	ILS
DDSUSDLOAN_NORE	DDS	USD
DDSAUDSENIOR_MODRE	DDS	AUD
DDSJPYSENIOR_NORE	DDS	JPY
DDSAUDSENIOR_NORE	DDS	AUD
DDSJPYSENIOR_MODRE	DDS	JPY
DEUSDSENIOR	DE	USD
DEEURSENIOR_MODRE	DE	EUR
DEEURSENIOR	DE	EUR
DEUSDSENIOR_MODRE	DE	USD
DEUSDSENIOR_NORE	DE	USD
DEEURSENIOR_NORE	DE	EUR
DEUSDSENIOR	DE	USD
DEHKDSENIOR_MODRE	DE	HKD
DEHKDSENIOR_NORE	DE	HKD
DEJPYSENIOR_NORE	DE	JPY
DEJPYSENIOR_MODRE	DE	JPY
DEAUDSENIOR_MODRE	DE	AUD
DE_CAPUSDSENIOR_MODRE	DE_CAP	USD
DE_CAPSGDSENIOR_MODRE	DE_CAP	SGD
DE_CAPHKDSENIOR_MODRE	DE_CAP	HKD
DE_CAPAUDSENIOR_MODRE	DE_CAP	AUD
DE_CAPEURSENIOR_MODRE	DE_CAP	EUR
DEANUSDSENIOR_NORE	DEAN	USD
DECATHLONEURSENIOR	DECATHLON	EUR
DECO_7_E2X_A2EURASSETBACKED	DECO_7_E2X_A2	EUR
DECO_8_C2X_A1GBPASSETBACKED	DECO_8_C2X_A1	GBP
DELBBUSDSENIOR	DELBB	USD
DELBBUSDSENIOR_MODRE	DELBB	USD
DELBBUSDSENIOR_MODRE	DELBB	USD
DELBBEURSENIOR	DELBB	EUR
DELBBEURSENIOR_MODRE	DELBB	EUR
DELBBUSDSENIOR_NORE	DELBB	USD
DELBBEURSENIOR_NORE	DELBB	EUR
DELBBUSDCVA_SENIOR	DELBB	USD
DELBBHKDSENIOR_NORE	DELBB	HKD
DELBBILSSENIOR_NORE	DELBB	ILS
DELBBAUDSENIOR_MODRE	DELBB	AUD
DELEKUSDLOAN_NORE	DELEK	USD
DELLUSDSENIOR	DELL	USD
DELLEURSENIOR_MODRE	DELL	EUR
DELLEURSENIOR	DELL	EUR
DELLUSDSENIOR_NORE	DELL	USD
DELLUSDSENIOR_MODRE	DELL	USD
DELLEURSENIOR_NORE	DELL	EUR
DELLJPYSENIOR_MODRE	DELL	JPY
DELLHKDSENIOR_MODRE	DELL	HKD
DELLAUDSENIOR_MODRE	DELL	AUD
DELPH_06_I_AEURASSETBACKED	DELPH_06_I_A	EUR
DELPH_2006_I_AEURASSETBACKED	DELPH_2006_I_A	EUR
DENKEURSOVEREIGN	DENK	EUR
DENKUSDSOVEREIGN	DENK	USD
DES_MUNIUSDSENIOR_MODRE	DES_MUNI	USD
DES_MUNIUSDSENIOR	DES_MUNI	USD
DEXUSDLOAN	DEX	USD
DEXSEKSUBORDINATE_NORE	DEX	SEK
DEXUSDSUBORDINATE_NORE	DEX	USD
DEXUSDSENIOR_NORE	DEX	USD
DEXUSDLOAN_NORE	DEX	USD

SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	25.4988	25.4988
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	27	27
SENIOR_NORE	DERIV	7/30/2008 18:30	26.4432	25.4988	25.4988
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	5	5	5
SENIOR_MODRE	DERIV	7/28/2008 13:30	305	307	309
SENIOR_MODRE	DERIV	7/28/2008 13:30	305	307	309
SENIOR	DERIV	6/24/2008 18:30	323.4	352.8	382.2
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_MODRE	DERIV	7/30/2008 18:30	275.418	381.348	455.499
SENIOR	DERIV	6/24/2008 18:30	323.4	352.8	382.2
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_MODRE	DERIV	6/24/2008 18:30	291.3075	317.79	344.2725
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_NORE	DERIV	7/11/2008 13:30	260	360	430
LOAN_NORE	DERIV	10/26/2007 18:30	65	65	65
SENIOR_MODRE	DERIV	7/30/2008 18:30	275.418	381.348	455.499
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_NORE	DERIV	7/30/2008 18:30	260	360	430
SENIOR_MODRE	DERIV	7/30/2008 18:30	275.418	381.348	455.499
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR	CASH	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/23/2008 18:30	33	33	33
SENIOR_NORE	DERIV	7/29/2008 18:30	175.5	189	220.5
SENIOR	DERIV	12/18/2001 18:30	24	24	24
ASSETBACKED	DERIV	12/10/2007 18:30	75	80	82
ASSETBACKED	DERIV	4/18/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/2/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/22/2008 18:30	45	45	45
SENIOR_MODRE	CASH	7/22/2008 18:30	45	45	45
SENIOR	DERIV	7/22/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/22/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/22/2008 18:30	42.498	42.498	42.498
SENIOR_NORE	DERIV	7/22/2008 18:30	42.498	42.498	42.498
CVA_SENIOR	DERIV	7/22/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/22/2008 18:30	42.498	42.498	42.498
SENIOR_NORE	DERIV	7/6/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/22/2008 18:30	45	45	45
LOAN_NORE	DERIV	6/30/2008 18:30	120	125	155
SENIOR	DERIV	7/30/2008 13:30	42.218	42.218	42.218
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
SENIOR	DERIV	7/30/2008 13:30	42.218	42.218	42.218
SENIOR_NORE	DERIV	7/30/2008 13:30	35.8872	35.8872	35.8872
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
SENIOR_NORE	DERIV	7/2/2008 18:30	33.9984	33.9984	33.9984
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
SENIOR_MODRE	DERIV	7/30/2008 13:30	38	38	38
ASSETBACKED	DERIV	2/5/2008 8:30	70	70	70
ASSETBACKED	DERIV	4/17/2008 13:30	485	485	485
SOVEREIGN	DERIV	1/16/2008 8:30	1	1	1
SOVEREIGN	DERIV	3/14/2008 13:30	3	3	4
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/10/2007 18:30	1	1	1
LOAN	DERIV	3/13/2003 18:30	650	650	650
SUBORDINATE_NORE	DERIV	5/23/2005 18:30	270	270	270
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	891.855119	904.937649	1032.986524
SENIOR_NORE	DERIV	6/20/2008 18:30	230	250	270
LOAN_NORE	DERIV	7/30/2008 18:30	375	385	405

32.1096	36.8316	40.6092	44.3868	45.8034	47.22	50.0532	71.7744
34	39	43	47	48.5	50	53	76
34	39	43	47	48.5	50	53	76
32.1096	36.8316	40.6092	44.3868	45.8034	47.22	50.0532	71.7744
1	1	1	1	1	1	1	1
10	15	30	45	50	55	65	65
315	324	335	340	328	316	294	294
315	324	335	340	328	316	294	294
517.44	593.88	640.92	670.32	676.2	682.08	682.08	682.08
580	665	705	732.5	733.75	735	735	735
614.394	704.4345	746.8065	775.93725	777.261375	778.5855	778.5855	778.5855
517.44	593.88	640.92	670.32	676.2	682.08	682.08	682.08
580	665	705	732.5	733.75	735	735	735
466.092	534.9465	577.3185	603.801	609.0975	614.394	614.394	614.394
580	665	705	732.5	733.75	735	735	735
580	665	705	732.5	735	737.5	737.5	737.5
65	65	65	65	65	65	65	65
614.394	704.4345	746.8065	775.93725	777.261375	778.5855	778.5855	778.5855
580	665	705	732.5	733.75	735	735	735
580	665	705	732.5	733.75	735	735	735
614.394	704.4345	746.8065	775.93725	777.261375	778.5855	778.5855	778.5855
24.442	31.108	37.774	44.44	46.1065	47.773	52.217	52.217
22	28	34	40	41.5	43	47	47
24.442	31.108	37.774	44.44	46.1065	47.773	52.217	52.217
22	28	34	40	41.5	43	47	47
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	44.3868	44.3868
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	44.3868	44.3868
24.442	31.108	37.774	44.44	46.1065	47.773	52.217	52.217
22	28	34	40	41.5	43	47	47
13.2	16.33333333	14	17.14285714	20.51587302	23.88888889	24.73684211	28.44736842
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	44.3868	44.3868
22	28	34	40	41.5	43	47	47
22	28	34	40	41.5	43	47	47
38	43	49	55	56	57	60	60
38	43	49	55	56	57	60	60
38	43	49	55	56	57	60	60
38	43	49	55	56	57	60	60
38	43	49	55	56	57	60	60
297	364.5	389.25	418.5	419.625	420.75	420.75	420.75
24	24	24	24	24	24	24	24
84	86	88	90	90	90	90	90
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
61.105	71.104	83.325	94.435	95.546	96.657	105.545	116.655
55	64	75	85	86	87	95	105
55	64	75	85	86	87	95	105
61.105	71.104	83.325	94.435	95.546	96.657	105.545	116.655
55	64	75	85	86	87	95	105
51.942	60.4416	70.83	80.274	81.2184	82.1628	89.718	99.162
51.942	60.4416	70.83	80.274	81.2184	82.1628	89.718	99.162
55	64	75	85	86	87	95	105
51.942	60.4416	70.83	80.274	81.2184	82.1628	89.718	99.162
51.942	60.4416	70.83	80.274	81.2184	82.1628	89.718	99.162
55	64	75	85	86	87	95	105
175	210	240	265	270	275	295	305
53.328	64.438	71.104	77.77	79.4365	81.103	84.436	84.436
48	58	64	70	71.5	73	76	76
53.328	64.438	71.104	77.77	79.4365	81.103	84.436	84.436
45.3312	54.7752	60.4416	66.108	67.5246	68.9412	71.7744	71.7744
48	58	64	70	71.5	73	76	76
43.4424	52.8864	58.5528	64.2192	65.6358	67.0524	69.8856	69.8856
48	58	64	70	71.5	73	76	76
48	58	64	70	71.5	73	76	76
48	58	64	70	71.5	73	76	76
70	70	70	70	70	70	70	70
485	485	485	485	485	485	485	485
1	1	1	1	1	1	1	1
5	8	10	13	14	15	19	19
15	15	15	15	16	17	20	20
1	1	1	1	1	1	1	1
650	650	650	650	650	650	650	650
270	270	270	270	270	270	270	270
1335.887685	1435.735054	1467.70587	1451.989134	1412.168761	1372.348388	1313.134418	1215.950508
300	360	380	425	432.5	440	450	450
430	450	470	485	492.5	500	510	510

71.7744
76
76
71.7744
1
65
294
294
682.08
735
778.5855
682.08
735
614.394
735
737.5
65
778.5855
735
735
778.5855
52.217
47
52.217
47
44.3868
44.3868
52.217
47
30.92105263
44.3868
47
47
60
60
60
60
60
420.75
24
90
0.999999975
127.765
115
115
127.765
115
108.606
108.606
115
108.606
108.606
115
305
84.436
76
84.436
71.7744
76
69.8856
76
76
76
70
485
1
19
20
1
650
270
1194.811045
450
510

DEX_M-CVAUSDCVA_SENIOR	DEX_M-CVA	USD
DFUSDSENIOR_NORE	DF	USD
DFUSDLOAN_NORE	DF	USD
DFUSDSENIOR_MODRE	DF	USD
DGCDO_06_2A_CUSDSENIOR	DGCDO_06_2A_C	USD
DGCDO_06_2A_DUSDSENIOR	DGCDO_06_2A_D	USD
DGCDO_2006_2A_CUSDSENIOR	DGCDO_2006_2A_C	USD
DGCDO_2006_2A_DUSDSENIOR	DGCDO_2006_2A_D	USD
DGSIUSDSOVEREIGN	DGSI	USD
DGXUSDSENIOR_MODRE	DGX	USD
DGXUSDSENIOR_NORE	DGX	USD
DGXEURSENIOR_MODRE	DGX	EUR
DGXJPYSENIOR_MODRE	DGX	JPY
DGXEURSENIOR_NORE	DGX	EUR
DHIEURSENIOR_NORE	DHI	EUR
DHIUSDSENIOR_NORE	DHI	USD
DHIUSDSENIOR_MODRE	DHI	USD
DHIEURSENIOR_MODRE	DHI	EUR
DHIHKDSENIOR_NORE	DHI	HKD
DHIUSDSECURED_NORE	DHI	USD
DHIHKDSENIOR_MODRE	DHI	HKD
DHIJPYSENIOR_NORE	DHI	JPY
DHIAUDSENIOR_NORE	DHI	AUD
DHIAUDSENIOR_MODRE	DHI	AUD
DHISGDSENIOR_NORE	DHI	SGD
DHIJPYSENIOR_MODRE	DHI	JPY
DHIUSDDIGITAL_NORE	DHI	USD
DHMSLCUSDCVA_LOAN	DHMSLC	USD
DHRUSDSENIOR	DHR	USD
DHREURSENIOR_MODRE	DHR	EUR
DHRUSDSENIOR_NORE	DHR	USD
DHRUSDSENIOR_MODRE	DHR	USD
DHREURSENIOR_NORE	DHR	EUR
DHREURSENIOR	DHR	EUR
DHRAUDSENIOR_MODRE	DHR	AUD
DHRJPYSENIOR_MODRE	DHR	JPY
DHRHKDSENIOR_MODRE	DHR	HKD
DIACASUSDCVA_LOAN	DIACAS	USD
DIAGSGDSENIOR_MMR_L	DIAG	SGD
DIGICELUSDSENIOR_MODRE	DIGICEL	USD
DISUSDSENIOR	DIS	USD
DISEURSENIOR	DIS	EUR
DISUSDSENIOR_MODRE	DIS	USD
DISUSDSENIOR_NORE	DIS	USD
DISEURSENIOR_MODRE	DIS	EUR
DISEURSENIOR_NORE	DIS	EUR
DISAUDSENIOR_MODRE	DIS	AUD
DISHKDSENIOR_MODRE	DIS	HKD
DISTWDSENIOR	DIS	TWD
DISUSDCVA_SENIOR	DIS	USD
DISAUDSENIOR	DIS	AUD
DISHKDSENIOR_NORE	DIS	HKD
DISJPYSENIOR_MODRE	DIS	JPY
DISJPYSENIOR_NORE	DIS	JPY
DISHUSDSENIOR_NORE	DISH	USD
DISHUSDSENIOR_MODRE	DISH	USD
DISHUSDSUBORDINATE_NORE	DISH	USD
DISHHKDSUBORDINATE_NORE	DISH	HKD
DISHILSSENIOR_NORE	DISH	ILS
DISHHKDSENIOR_NORE	DISH	HKD
DISHEURSENIOR_NORE	DISH	EUR
DISHAUDSENIOR_MODRE	DISH	AUD
DISH_SUBUSDSUBORDINATE_NORE	DISH_SUB	USD
DIVEUSDCVA_LOAN	DIVE	USD
DLUSDSENIOR	DL	USD
DLEURSENIOR	DL	EUR
DLUSDSENIOR_MODRE	DL	USD
DLEURSENIOR_MODRE	DL	EUR
DLUSDSENIOR_NORE	DL	USD
DLEURSENIOR_NORE	DL	EUR
DLMUSDLOAN_NORE	DLM	USD
DLM_CUSDLOAN_NORE	DLM_C	USD
DLPHN_07_1A_CUSDSENIOR	DLPHN_07_1A_C	USD
DLXUSDSENIOR_MODRE	DLX	USD

CVA_SENIOR	DERIV	2/25/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	195	210	245
LOAN_NORE	DERIV	7/30/2008 18:30	175	195	205
SENIOR_MODRE	DERIV	7/29/2008 18:30	200.85	216.3	252.35
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SOVEREIGN	DERIV	7/22/2008 18:30	85	85	95
SENIOR_MODRE	DERIV	7/29/2008 18:30	69	72	80
SENIOR_NORE	DERIV	7/29/2008 18:30	67.62	70.56	78.4
SENIOR_MODRE	DERIV	7/29/2008 18:30	69	72	80
SENIOR_MODRE	DERIV	7/29/2008 18:30	69	72	80
SENIOR_NORE	DERIV	7/29/2008 18:30	69	72	80
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_MODRE	DERIV	7/29/2008 18:30	596.3859	596.3859	590.0301
SENIOR_MODRE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SECURED_NORE	DERIV	4/17/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	596.3859	596.3859	590.0301
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_MODRE	DERIV	7/29/2008 18:30	596.3859	596.3859	590.0301
SENIOR_NORE	DERIV	7/29/2008 18:30	563	563	557
SENIOR_MODRE	DERIV	7/29/2008 18:30	596.3859	596.3859	590.0301
DIGITAL_NORE	DERIV	7/29/2008 18:30	563	563	557
CVA_LOAN	DERIV	1/22/2008 18:30	1000	1000	1000
SENIOR	DERIV	7/2/2008 18:30	21.109	21.109	24.442
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
SENIOR_NORE	DERIV	7/21/2008 13:30	17.9436	17.9436	20.7768
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
SENIOR_NORE	DERIV	7/21/2008 13:30	17.9436	17.9436	20.7768
SENIOR	DERIV	7/21/2008 13:30	21.109	21.109	24.442
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
SENIOR_MODRE	DERIV	7/21/2008 13:30	19	19	22
CVA_LOAN	DERIV	1/5/2007 18:30	275	275	275
SENIOR_MMR_L	DERIV	7/30/2008 13:30	10.49986429	12.50026643	16.50128491
SENIOR_MODRE	DERIV	6/4/2008 13:30	375	375	375
SENIOR	DERIV	7/30/2008 13:30	18.887	18.887	18.887
SENIOR	DERIV	7/30/2008 13:30	18.887	18.887	18.887
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/30/2008 13:30	16.0548	16.0548	16.0548
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/30/2008 13:30	16.0548	16.0548	16.0548
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR	DERIV	7/30/2008 13:30	18.887	18.887	18.887
CVA_SENIOR	DERIV	7/30/2008 13:30	34	34	34
SENIOR	DERIV	7/30/2008 13:30	18.887	18.887	18.887
SENIOR_NORE	DERIV	7/30/2008 13:30	16.0548	16.0548	16.0548
SENIOR_MODRE	DERIV	7/30/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/30/2008 13:30	16.0548	16.0548	16.0548
SENIOR_NORE	DERIV	7/30/2008 13:30	130	140	150
SENIOR_MODRE	DERIV	7/30/2008 13:30	137.709	148.302	158.895
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	143	154	165
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	143	154	165
SENIOR_NORE	DERIV	7/9/2008 18:30	165	175	185
SENIOR_NORE	DERIV	7/30/2008 13:30	130	140	150
SENIOR_NORE	DERIV	7/30/2008 13:30	130	140	150
SENIOR_MODRE	DERIV	7/30/2008 13:30	137.709	148.302	158.895
SUBORDINATE_NORE	DERIV	5/14/2007 13:30	20	25	35
CVA_LOAN	DERIV	10/4/2007 18:30	400	400	400
SENIOR	DERIV	7/14/2008 13:30	13.332	13.332	13.332
SENIOR	DERIV	7/14/2008 13:30	13.332	13.332	13.332
SENIOR_MODRE	DERIV	7/14/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	7/14/2008 13:30	12	12	12
SENIOR_NORE	DERIV	7/2/2008 18:30	8.4996	8.4996	8.4996
SENIOR_NORE	DERIV	7/14/2008 13:30	11.3328	11.3328	11.3328
LOAN_NORE	DERIV	6/11/2007 13:30	4.956896552	9.913793103	13.87931034
LOAN_NORE	DERIV	7/23/2008 18:30	60	70	90
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/28/2008 13:30	225	225	225

1	1	1	1	1	1	1	1
330	405	432.5	465	466.25	467.5	467.5	467.5
260	270	315	325	330	335	345	345
339.9	417.15	445.475	478.95	480.2375	481.525	481.525	481.525
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
105	115	135	150	155	160	170	180
93	102	112	120	122.5	125	129	129
91.14	99.96	109.76	117.6	120.05	122.5	126.42	126.42
93	102	112	120	122.5	125	129	129
93	102	112	120	122.5	125	129	129
93	102	112	120	122.5	125	129	129
543	527	512	505	495	485	458	458
543	527	512	505	495	485	458	458
575.1999	558.2511	542.3616	534.9465	524.3535	513.7605	485.1594	485.1594
543	527	512	505	495	485	458	458
543	527	512	505	495	485	458	458
1	1	1	1	1	1	1	1
575.1999	558.2511	542.3616	534.9465	524.3535	513.7605	485.1594	485.1594
543	527	512	505	495	485	458	458
543	527	512	505	495	485	458	458
575.1999	558.2511	542.3616	534.9465	524.3535	513.7605	485.1594	485.1594
543	527	512	505	495	485	458	458
575.1999	558.2511	542.3616	534.9465	524.3535	513.7605	485.1594	485.1594
543	527	512	505	495	485	458	458
1000	1000	1000	1000	1000	1000	1000	1000
31.108	37.774	43.329	49.995	52.217	54.439	59.994	59.994
28	34	39	45	47	49	54	54
26.4432	32.1096	36.8316	42.498	44.3868	46.2756	50.9976	50.9976
28	34	39	45	47	49	54	54
26.4432	32.1096	36.8316	42.498	44.3868	46.2756	50.9976	50.9976
31.108	37.774	43.329	49.995	52.217	54.439	59.994	59.994
28	34	39	45	47	49	54	54
28	34	39	45	47	49	54	54
28	34	39	45	47	49	54	54
275	275	275	275	275	275	275	275
23.50425597	29.00198206	32.99716099	39	41.5	44	48	48
375	375	375	375	375	375	375	375
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
22	28	34	40	41.5	43	46	46
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
22	28	34	40	41.5	43	46	46
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
22	28	34	40	41.5	43	46	46
22	28	34	40	41.5	43	46	46
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
44	56	68	80	83	86	92	92
24.442	31.108	37.774	44.44	46.1065	47.773	51.106	51.106
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
22	28	34	40	41.5	43	46	46
20.7768	26.4432	32.1096	37.776	39.1926	40.6092	43.4424	43.4424
190	230	265	288	294.5	301	310	310
201.267	243.639	280.7145	305.0784	311.96385	318.8493	328.383	328.383
209	253	291.5	316.8	323.95	331.1	341	341
209	253	291.5	316.8	323.95	331.1	341	341
225	265	303	323	329.5	336	345	345
190	230	265	288	294.5	301	310	310
190	230	265	288	294.5	301	310	310
201.267	243.639	280.7145	305.0784	311.96385	318.8493	328.383	328.383
55	75	97	120	141.5	163	193	203
400	400	400	400	400	400	400	400
24.442	29.997	35.552	42.218	44.44	46.662	52.217	52.217
24.442	29.997	35.552	42.218	44.44	46.662	52.217	52.217
22	27	32	38	40	42	47	47
22	27	32	38	40	42	47	47
17.9436	22.6656	27.3876	33.054	34.9428	36.8316	41.5536	41.5536
20.7768	25.4988	30.2208	35.8872	37.776	39.6648	44.3868	44.3868
28.75	39.65517241	48.57758621	57.5	60.47413793	63.44827586	67.4137931	67.4137931
100	120	135	165	170	175	185	185
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
295	345	375	400	402.5	405	410	410

1
467.5
345
481.525
1
1
0.999999975
0.999999975
180
129
126.42
129
129
129
458
458
485.1594
458
458
1
485.1594
458
458
485.1594
458
485.1594
458
1000
59.994
54
50.9976
54
50.9976
59.994
54
54
54
275
48
375
51.106
51.106
46
43.4424
46
43.4424
46
46
51.106
92
51.106
43.4424
46
43.4424
310
328.383
341
341
345
310
310
328.383
203
400
52.217
52.217
47
47
41.5536
44.3868
67.4137931
185
0.999999975
410

DLXEURSENIOR_MODRE	DLX	EUR
DLXJPYSENIOR_MODRE	DLX	JPY
DMCLOUSDASSETBACKED	DMCLO	USD
DMCLO_2006_1_DUSDASSETBACKED	DMCLO_2006_1_D	USD
DMPL_V_CEURASSETBACKED	DMPL_V_C	EUR
DNAUSDSENIOR_MODRE	DNA	USD
DNYUSDSENIOR_MODRE	DNY	USD
DNYJPYSENIOR_MODRE	DNY	JPY
DNYEURSENIOR_MODRE	DNY	EUR
DOUSDSENIOR	DO	USD
DOEURSENIOR_MODRE	DO	EUR
DOUSDSENIOR_MODRE	DO	USD
DOUSDSENIOR_NORE	DO	USD
DOEURSENIOR_NORE	DO	EUR
DOEURSENIOR	DO	EUR
DOAUDSENIOR_MODRE	DO	AUD
DOUSDSENIOR	DO	USD
DOJPYSENIOR_MODRE	DO	JPY
DOFSCOAUDSENIOR_MODRE	DOFSCO	AUD
DOLUSDSENIOR_NORE	DOL	USD
DOLUSDSENIOR	DOL	USD
DOLEURSENIOR	DOL	EUR
DOLHKDSENIOR_NORE	DOL	HKD
DOLILSSENIOR_NORE	DOL	ILS
DOLEURSENIOR_NORE	DOL	EUR
DOLUSDSENIOR_MODRE	DOL	USD
DOLUSDLOAN_NORE	DOL	USD
DOLAUDSENIOR_MODRE	DOL	AUD
DOLEFCAUDSENIOR_MODRE	DOLEFC	AUD
DOLEFCEURSENIOR	DOLEFC	EUR
DOLEFCEURSENIOR_NORE	DOLEFC	EUR
DOLEFCHKDSENIOR_NORE	DOLEFC	HKD
DOLEFCILSSENIOR_NORE	DOLEFC	ILS
DOLEFCUSDLOAN_NORE	DOLEFC	USD
DOLEFCUSDSENIOR_MODRE	DOLEFC	USD
DOLEFCUSDSENIOR_NORE	DOLEFC	USD
DOLLUSDCVA_LOAN	DOLL	USD
DOMCUSDLOAN_NORE	DOMC	USD
DOMREPUSDSENIOR	DOMREP	USD
DOMREPUSDBOND	DOMREP	USD
DOURM_3_AEURSENIOR_MODRE	DOURM_3_A	EUR
DOURM_3_AEURSENIOR	DOURM_3_A	EUR
DOURM_3_AEURASSETBACKED	DOURM_3_A	EUR
DOVUSDSENIOR_MODRE	DOV	USD
DOVEURSENIOR_MODRE	DOV	EUR
DOVSGDSENIOR_MODRE	DOV	SGD
DOVHKDSENIOR_MODRE	DOV	HKD
DOVAUDSENIOR_MODRE	DOV	AUD
DOVJPYSENIOR_MODRE	DOV	JPY
DOWUSDSENIOR	DOW	USD
DOWUSDSENIOR_MODRE	DOW	USD
DOWEURSENIOR_MODRE	DOW	EUR
DOWEURSENIOR_NORE	DOW	EUR
DOWEURSENIOR	DOW	EUR
DOWUSDSENIOR_NORE	DOW	USD
DOWUSDLOAN	DOW	USD
DOWAUDSECURED_MODRE	DOW	AUD
DOWAUDSENIOR_MODRE	DOW	AUD
DOWJPYSENIOR	DOW	JPY
DOWAUDSENIOR	DOW	AUD
DOWJPYSENIOR_MODRE	DOW	JPY
DOWHKDSENIOR_MODRE	DOW	HKD
DOWTWDSENIOR	DOW	TWD
DOWHKDSENIOR_NORE	DOW	HKD
DOWJPYSENIOR_NORE	DOW	JPY
DOWSGDSENIOR_MODRE	DOW	SGD
DOXUSDSENIOR_NORE	DOX	USD
DPHUSDSENIOR	DPH	USD
DPHUSDSENIOR_MODRE	DPH	USD
DPHUSDSENIOR_NORE	DPH	USD
DPHEURSENIOR_MODRE	DPH	EUR
DPHEURSENIOR_NORE	DPH	EUR
DPHEURSENIOR	DPH	EUR
DPHJPYSENIOR_MODRE	DPH	JPY

SENIOR_MODRE	DERIV	7/28/2008 13:30	225	225	225
SENIOR_MODRE	DERIV	7/28/2008 13:30	225	225	225
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	4/17/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/30/2008 18:30	30	35	45
SENIOR_MODRE	DERIV	1/29/2007 8:30	6	6	6
SENIOR_MODRE	DERIV	7/6/2006 8:30	5	11	10
SENIOR_MODRE	DERIV	3/8/2007 13:30	6	6	6
SENIOR	DERIV	7/29/2008 18:30	33.33	34.441	34.441
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_NORE	DERIV	7/25/2005 13:30	10	10	10
SENIOR_NORE	DERIV	7/25/2005 13:30	10	10	10
SENIOR	DERIV	7/25/2005 13:30	12	12	12
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR	CASH	7/25/2005 13:30	12	12	12
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	31	31
SENIOR_MODRE	DERIV	2/1/2007 8:30	4	8	15
SENIOR_NORE	DERIV	12/18/2007 8:30	330	380	415
SENIOR	DERIV	12/16/2004 18:30	140	140	140
SENIOR	DERIV	12/18/2007 8:30	388.08	446.88	488.04
SENIOR_NORE	DERIV	12/18/2007 8:30	330	380	415
SENIOR_NORE	DERIV	12/18/2007 8:30	330	380	415
SENIOR_NORE	DERIV	12/18/2007 8:30	330	380	415
SENIOR_MODRE	DERIV	12/18/2007 8:30	349.569	402.534	439.6095
LOAN_NORE	DERIV	12/18/2007 18:30	200	210	250
SENIOR_MODRE	DERIV	12/18/2007 8:30	349.569	402.534	439.6095
SENIOR_MODRE	DERIV	7/30/2008 18:30	527.739739	517.373956	652.462413
SENIOR	DERIV	6/24/2008 18:30	874.325381	968.643197	1090.516063
SENIOR_NORE	DERIV	7/30/2008 18:30	525.972161	516.212612	641.289591
SENIOR_NORE	DERIV	7/30/2008 18:30	525.790236	516.056881	639.270316
SENIOR_NORE	DERIV	7/30/2008 18:30	525.936531	516.181473	640.92751
LOAN_NORE	DERIV	7/23/2008 18:30	330	360	390
SENIOR_MODRE	DERIV	7/30/2008 18:30	527.34763	517.028106	647.78355
SENIOR_NORE	DERIV	7/30/2008 18:30	525.815414	516.073755	639.458335
CVA_LOAN	DERIV	6/13/2008 18:30	300	300	300
LOAN_NORE	DERIV	1/4/2008 13:30	60	60	80
SENIOR	DERIV	9/30/2002 13:30	300	300	300
BOND	DERIV	7/30/2008 18:30	145	160	175
SENIOR_MODRE	DERIV	3/4/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	3/4/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR_MODRE	DERIV	5/30/2008 13:30	7	7	15
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
LOAN	DERIV	7/24/2008 13:30	37.8	37.8	37.8
SECURED_MODRE	DERIV	7/24/2008 13:30	37.8	37.8	37.8
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR	DERIV	7/24/2008 13:30	46.662	46.662	46.662
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR_NORE	DERIV	7/24/2008 13:30	39.6648	39.6648	39.6648
SENIOR_MODRE	DERIV	7/24/2008 13:30	42	42	42
SENIOR_NORE	DERIV	6/4/2008 13:30	120	120	120
SENIOR	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MODRE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_NORE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MODRE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_NORE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MODRE	DERIV	11/28/2005 18:30	9229	7206	5210

295	345	375	400	402.5	405	410	410
295	345	375	400	402.5	405	410	410
400	400	400	400	400	400	400	400
700	700	700	700	700	700	700	700
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
50	60	70	85	90	95	105	115
12	18	30	33	39.5	46	63	63
19	25	39	52	62	72	91	104
12	18	30	33	39.5	46	63	63
37.774	42.218	48.884	55.55	57.772	59.994	65.549	87.769
34	38	44	50	52	54	59	79
34	38	44	50	52	54	59	79
15	19	23	30	34	38	50	50
15	19	23	30	34	38	50	50
18	22	27	36	40	44	59	59
34	38	44	50	52	54	59	79
18	22	27	36	40	44	59	59
34	38	44	50	52	54	59	79
24	35	45	60	65.5	71	85	99
655	760	825	875	892.5	910	920	920
140	140	140	140	140	140	140	140
770.28	893.76	970.2	1029	1049.58	1070.16	1081.92	1081.92
655	760	825	875	892.5	910	920	920
655	760	825	875	892.5	910	920	920
655	760	825	875	892.5	910	920	920
693.8415	805.068	873.9225	926.8875	945.42525	963.963	974.556	974.556
275	330	380	400	412.5	425	435	435
693.8415	805.068	873.9225	926.8875	945.42525	963.963	974.556	974.556
862.114237	913.354482	1005.996319	1098.257046	1079.766451	1061.275856	1036.565504	980.754132
1242.244558	1237.617821	1243.19276	1271.57625	1241.512731	1211.449212	1167.418861	1081.866455
830.871778	872.869351	950.543806	1025.513877	1003.406593	981.299308	947.608682	883.135026
824.190186	864.047758	938.865281	1011.007374	988.9866715	966.965969	933.564853	869.462535
830.075743	872.281747	950.23468	1025.614439	1003.904826	982.195212	949.29669	885.249641
410	420	455	475	482.5	490	500	500
844.701394	887.871887	968.643135	1047.172744	1024.87664	1002.580536	969.424529	905.253057
824.689843	864.572808	939.435987	1011.617762	989.6397585	967.661755	934.77125	873.177548
350	400	450	500	500	500	500	500
100	120	145	170	177.5	185	200	210
300	300	300	300	300	300	300	300
215	275	287.5	300	317.5	335	370	370
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
20	28	35	39	42	45	50	50
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
55	65	73	80	81.5	83	87	85
55	65	73	80	81.5	83	87	85
51.942	61.386	68.9412	75.552	76.9686	78.3852	82.1628	80.274
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
51.942	61.386	68.9412	75.552	76.9686	78.3852	82.1628	80.274
49.5	58.5	65.7	72	73.35	74.7	78.3	76.5
49.5	58.5	65.7	72	73.35	74.7	78.3	76.5
55	65	73	80	81.5	83	87	85
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
55	65	73	80	81.5	83	87	85
55	65	73	80	81.5	83	87	85
61.105	72.215	81.103	88.88	90.5465	92.213	96.657	94.435
51.942	61.386	68.9412	75.552	76.9686	78.3852	82.1628	80.274
51.942	61.386	68.9412	75.552	76.9686	78.3852	82.1628	80.274
55	65	73	80	81.5	83	87	85
120	120	120	120	120	120	120	120
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857

410
410
400
700
0.999999975
125
63
105
63
87.769
79
79
50
50
59
79
59
79
99
920
140
1081.92
920
920
920
974.556
435
974.556
970.318709
1062.286529
868.778272
855.14529
871.294348
500
891.624761
860.18783
500
210
300
370
0.999999975
0.999999975
0.999999975
50
50
50
50
50
50
94.435
85
85
80.274
94.435
80.274
76.5
76.5
85
94.435
94.435
85
85
94.435
80.274
80.274
85
120
1857
1857
1857
1857
1857
1857
1857

DPHHKDSENIOR_MODRE	DPH	HKD
DPHTWDSENIOR	DPH	TWD
DPHUSDSENIOR_MMR_L	DPH	USD
DPHEURSENIOR_MMR_L	DPH	EUR
DPHHKDSENIOR_NORE	DPH	HKD
DPHUSDDIGITAL_MODRE	DPH	USD
DPHUSDLOAN_NORE	DPH	USD
DPHILSSENIOR_NORE	DPH	ILS
DPHUSDDIGITAL_NORE	DPH	USD
DPHUSDDIGITAL60_NORE	DPH	USD
DPHCDOUSDSENIOR_MODRE	DPHCDO	USD
DPHCDOEURSENIOR_MODRE	DPHCDO	EUR
DPHCDOUSDSENIOR	DPHCDO	USD
DPHCDOJPYSENIOR_MODRE	DPHCDO	JPY
DPHCDOEURSENIOR	DPHCDO	EUR
DPHCDOUSDSENIOR_NORE	DPHCDO	USD
DPHCDOHKDSENIOR_NORE	DPHCDO	HKD
DPHCDOHKDSENIOR_MODRE	DPHCDO	HKD
DPHCDOTWDSENIOR	DPHCDO	TWD
DPHCDOILSSENIOR_NORE	DPHCDO	ILS
DPHCDOEURSENIOR_NORE	DPHCDO	EUR
DPLEURSENIOR_MODRE	DPL	EUR
DPLUSDSENIOR_MODRE	DPL	USD
DPLUSDSENIOR_NORE	DPL	USD
DPLHKDSENIOR_MODRE	DPL	HKD
DPLEURSENIOR_NORE	DPL	EUR
DPWORLAUDSENIOR_MODRE	DPWORL	AUD
DPWORLAUDSENIOR	DPWORL	AUD
DPZUSDCVA_SENIOR	DPZ	USD
DQEUSDCVA_SENIOR	DQE	USD
DRACO_07_1A_A2USDSENIOR	DRACO_07_1A_A2	USD
DRACO_07_1A_A3USDSENIOR	DRACO_07_1A_A3	USD
DRACO_2007_1A_A2USDSENIOR	DRACO_2007_1A_A2	USD
DRACO_2007_1A_A3USDSENIOR	DRACO_2007_1A_A3	USD
DREUSDSENIOR_MODRE	DRE	USD
DRESSRUSDLOAN_NORE	DRESSR	USD
DRESSRUSDCVA_LOAN	DRESSR	USD
DRIUSDSENIOR_MODRE	DRI	USD
DRIUSDSENIOR	DRI	USD
DRIEURSENIOR	DRI	EUR
DRIEURSENIOR_MODRE	DRI	EUR
DRIUSDSENIOR_NORE	DRI	USD
DRIEURSENIOR_NORE	DRI	EUR
DRIJPYSENIOR_MODRE	DRI	JPY
DRISGDSENIOR_MODRE	DRI	SGD
DRIHKDSENIOR_MODRE	DRI	HKD
DRIAUDSENIOR_MODRE	DRI	AUD
DRIAUDSENIOR_NORE	DRI	AUD
DRRAUSDSUBORDINATE_NORE	DRRA	USD
DRRAUSDSENIOR_NORE	DRRA	USD
DRRAHKDSUBORDINATE_NORE	DRRA	HKD
DRRAILSSUBORDINATE_NORE	DRRA	ILS
DRRAEURSUBORDINATE_NORE	DRRA	EUR
DRRAUSDSUBORDINATE_MODRE	DRRA	USD
DRRAUSDDIGITAL_NORE	DRRA	USD
DRRAUSDDIGITAL_SUBORDINATE_NORE	DRRA	USD
DRRAUSDDIGITAL_SUB_NORE	DRRA	USD
DRRA_SNRUSDSENIOR_NORE	DRRA_SNR	USD
DRRACDOEURSUBORDINATE_NORE	DRRACDO	EUR
DRRACDOHKDSUBORDINATE_NORE	DRRACDO	HKD
DRRACDOILSSUBORDINATE_NORE	DRRACDO	ILS
DRRACDOUSDDIGITAL_NORE	DRRACDO	USD
DRRACDOUSDDIGITAL_SUB_NORE	DRRACDO	USD
DRRACDOUSDSENIOR_NORE	DRRACDO	USD
DRRACDOUSDSUBORDINATE_MODRE	DRRACDO	USD
DRRACDOUSDSUBORDINATE_NORE	DRRACDO	USD
DRRACDO_SNRUSDSENIOR_NORE	DRRACDO_SNR	USD
DRSDNRAUDLT2_MMR_L	DRSDNR	AUD
DRYD_06_16AUSDASSETBACKED	DRYD_06_16A	USD
DRYD_2006_15X_DUSDASSETBACKED	DRYD_2006_15X_D	USD
DRYD_2006_15X_DEURASSETBACKED	DRYD_2006_15X_D	EUR
DRYD06_16A_DUSDASSETBACKED	DRYD06_16A_D	USD
DSGIEURSENIOR	DSGI	EUR
DSGIEURSENIOR_MODRE	DSGI	EUR

SENIOR_MODRE	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MMR_L	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_MMR_L	DERIV	11/28/2005 18:30	9229	7206	5210
SENIOR_NORE	DERIV	11/28/2005 18:30	9229	7206	5210
DIGITAL_MODRE	DERIV	11/28/2005 18:30	25000	25000	25000
LOAN_NORE	DERIV	7/11/2006 13:30	400	400	400
SENIOR_NORE	DERIV	11/28/2005 18:30	9229	7206	5210
DIGITAL_NORE	DERIV	11/28/2005 18:30	25000	25000	25000
DIGITAL60_NORE	DERIV	6/16/2008 13:30	25000	25000	25000
SENIOR_MODRE	DERIV	6/10/2008 18:30	9228.8	7206.4	5209.6
SENIOR_MODRE	DERIV	6/13/2006 8:30	9229	7206	5210
SENIOR	DERIV	10/13/2005 13:30	9228.8	7206.4	5209.6
SENIOR_MODRE	DERIV	10/13/2005 13:30	9228.8	7206.4	5209.6
SENIOR	DERIV	10/13/2005 13:30	9228.8	7206.4	5209.6
SENIOR_NORE	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR_NORE	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR_MODRE	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR_NORE	DERIV	10/13/2005 13:30	9229	7206	5210
SENIOR_NORE	DERIV	11/7/2005 8:30	9229	7206	5210
SENIOR_MODRE	DERIV	7/23/2008 13:30	22.2348	27.5288	32.8228
SENIOR_MODRE	DERIV	7/23/2008 13:30	22.2348	27.5288	32.8228
SENIOR_NORE	DERIV	7/23/2008 13:30	21	26	31
SENIOR_MODRE	DERIV	5/25/2004 8:30	210	210	215
SENIOR_NORE	DERIV	7/23/2008 13:30	21	26	31
SENIOR_MODRE	DERIV	4/21/2008 8:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	155	155	165
CVA_SENIOR	DERIV	1/26/2007 13:30	400	400	400
CVA_SENIOR	DERIV	7/7/2005 13:30	50	50	60
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	2/8/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 13:30	290	290	290
LOAN_NORE	DERIV	7/23/2008 18:30	225	245	265
CVA_LOAN	DERIV	2/15/2008 18:30	500	500	500
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR	DERIV	7/21/2008 13:30	99.99	99.99	99.99
SENIOR	DERIV	7/21/2008 13:30	99.99	99.99	99.99
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_NORE	DERIV	7/21/2008 13:30	84.996	84.996	84.996
SENIOR_NORE	DERIV	7/21/2008 13:30	84.996	84.996	84.996
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_MODRE	DERIV	7/21/2008 13:30	90	90	90
SENIOR_NORE	DERIV	7/21/2008 13:30	90	90	90
SUBORDINATE_NORE	DERIV	10/31/2007 13:30	94348.99	89487.23	81657.05
SENIOR_NORE	DERIV	11/8/2006 18:30	80644.16	79666.71	77995.55
SUBORDINATE_NORE	DERIV	11/16/2006 18:30	94348.99	89487.23	81657.05
SUBORDINATE_NORE	DERIV	10/31/2007 13:30	94348.99	89487.23	81657.05
SUBORDINATE_NORE	DERIV	11/16/2006 18:30	94348.99	89487.23	81657.05
SUBORDINATE_MODRE	DERIV	11/16/2006 18:30	94348.99	89487.23	81657.05
DIGITAL_NORE	DERIV	10/31/2007 13:30	80644.16	79666.71	77995.55
DIGITAL_SUBORDINATE_NORE	DERIV	8/1/2006 18:30	1	1	1
DIGITAL_SUB_NORE	DERIV	10/31/2007 13:30	94348.99	89487.23	81657.05
SENIOR_NORE	DERIV	11/8/2006 18:30	80644.16	79666.71	77995.55
SUBORDINATE_NORE	DERIV	2/28/2008 18:30	87069	83799	79543
SUBORDINATE_NORE	DERIV	2/28/2008 18:30	87069	83799	79543
SUBORDINATE_NORE	DERIV	2/28/2008 18:30	87069	83799	79543
DIGITAL_NORE	DERIV	6/10/2008 18:30	82913	81268	78329
DIGITAL_SUB_NORE	DERIV	6/10/2008 18:30	87069	83799	79543
SENIOR_NORE	DERIV	6/10/2008 18:30	82913	81268	78329
SUBORDINATE_MODRE	DERIV	6/10/2008 18:30	87069	83799	79543
SUBORDINATE_NORE	DERIV	6/10/2008 18:30	87069	83799	79543
SENIOR_NORE	DERIV	6/10/2008 18:30	82913	81268	78329
LT2_MMR_L	DERIV	7/29/2008 13:30	70	70	70
ASSETBACKED	DERIV	6/4/2007 18:30	410	410	410
ASSETBACKED	DERIV	5/11/2007 18:30	1	1	1
ASSETBACKED	DERIV	5/11/2007 18:30	192	192	192
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/30/2008 13:30	158.5287895	184.65498	236.2081302
SENIOR_MODRE	DERIV	7/30/2008 13:30	150.9797995	175.8618857	224.9601717

3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
25000	25000	25000	25000	24000	23000	20000	20000
400	400	400	400	400	400	400	400
3554	2853	2514	2322	2188	2054	1857	1857
25000	25000	25000	25000	24000	23000	20000	20000
25000	25000	25000	25000	24000	23000	20000	20000
3553.6	2852.8	2514.4	2321.6	2188	2054.4	1856.8	1856.8
3554	2853	2514	2322	2188	2054	1857	1857
3553.6	2852.8	2514.4	2321.6	2188	2054.4	1856.8	1856.8
3553.6	2852.8	2514.4	2321.6	2188	2054.4	1856.8	1856.8
3553.6	2852.8	2514.4	2321.6	2188	2054.4	1856.8	1856.8
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
3554	2853	2514	2322	2188	2054	1857	1857
42.352	50.8224	57.1752	63.528	65.6456	67.7632	79.41	79.41
42.352	50.8224	57.1752	63.528	65.6456	67.7632	79.41	79.41
40	48	54	60	62	64	75	75
225	230	235	240	242.5	245	245	245
40	48	54	60	62	64	75	75
1	1	1	1	1	1	1	1
180	190	205	215	222.5	230	255	265
400	400	400	400	400	400	400	400
80	95	115	125	132.5	140	145	150
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
290	290	290	290	290	290	290	290
285	315	335	355	360	365	375	375
500	500	500	500	500	500	500	500
112	135	148	160	160	160	160	187
124.432	149.985	164.428	177.76	177.76	177.76	177.76	207.757
124.432	149.985	164.428	177.76	177.76	177.76	177.76	207.757
112	135	148	160	160	160	160	187
105.7728	127.494	139.7712	151.104	151.104	151.104	151.104	176.6028
105.7728	127.494	139.7712	151.104	151.104	151.104	151.104	176.6028
112	135	148	160	160	160	160	187
112	135	148	160	160	160	160	187
112	135	148	160	160	160	160	187
112	135	148	160	160	160	160	187
112	135	148	160	160	160	160	187
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
75107.21	72751.18	70785.68	69127.32	67823.49	66519.66	63836.91	59998.56
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
75107.21	72751.18	70785.68	69127.32	67823.49	66519.66	63836.91	59998.56
1	1	1	1	1	1	1	1
78709.59	78051.29	77468.82	76950.96	76515.675	76080.39	75097.43	73456.29
75107.21	72751.18	70785.68	69127.32	67823.49	66519.66	63836.91	59998.56
73614	68974	65274	62263	59985	57707	53210	46900
73614	68974	65274	62263	59985	57707	53210	46900
73614	68974	65274	62263	59985	57707	53210	46900
73479	69727	66731	64294	62461	60628	57067	52376
73614	68974	65274	62263	59985	57707	53210	46900
73479	69727	66731	64294	62461	60628	57067	52376
73614	68974	65274	62263	59985	57707	53210	46900
73614	68974	65274	62263	59985	57707	53210	46900
73479	69727	66731	64294	62461	60628	57067	52376
90	110	125	140	135	130	130	130
410	410	410	410	410	410	410	410
1	1	1	1	1	1	1	1
192	192	192	192	192	192	192	192
1100	1100	1100	1100	1100	1100	1100	1100
313.610706	381.9938942	408.3478691	430.5	433.125	435.75	439.95	439.95
298.6768628	363.8037087	388.9027325	410	412.5	415	419	419

1857
1857
1857
1857
1857
20000
400
1857
20000
20000
1856.8
1857
1856.8
1856.8
1856.8
1857
1857
1857
1857
1857
1857
79.41
79.41
75
245
75
1
275
400
150
1
1
1
1
290
375
500
187
207.757
207.757
187
176.6028
176.6028
187
187
187
187
187
72917.72
58969.94
72917.72
72917.72
72917.72
72917.72
58969.94
1
72917.72
58969.94
45090
45090
45090
51235
45090
51235
45090
45090
51235
149.9
410
1
192
1100
439.95
419

DSGIJPYSENIOR_MMR_NL	DSGI	JPY
DSGISGDSENIOR_MMR_L	DSGI	SGD
DSGIUSDSENIOR	DSGI	USD
DSLA_2004_AR1_B3USDSENIOR	DSLA_2004_AR1_B3	USD
DTCUSDSENIOR	DTC	USD
DTCEURSENIOR	DTC	EUR
DTCEURSENIOR_MODRE	DTC	EUR
DTCUSDSENIOR_MODRE	DTC	USD
DTCUSDSENIOR_NORE	DTC	USD
DTCEURSENIOR_NORE	DTC	EUR
DTCAUDSENIOR	DTC	AUD
DTCAUDSENIOR_MODRE	DTC	AUD
DTCJPYSENIOR_MODRE	DTC	JPY
DTCUSDLOAN_NORE	DTC	USD
DTEUSDSENIOR_MODRE	DTE	USD
DTEEURSENIOR_MODRE	DTE	EUR
DTEAUDSENIOR_MODRE	DTE	AUD
DTEAUDSENIOR	DTE	AUD
DTEUSDSENIOR	DTE	USD
DTEUSDPREFERRED_MODRE	DTE	USD
DTE_PUSDPREFERRED_MODRE	DTE_P	USD
DTVUSDSENIOR_NORE	DTV	USD
DTVUSDLOAN_NORE	DTV	USD
DTVAUDSENIOR_NORE	DTV	AUD
DTVHKDSENIOR_NORE	DTV	HKD
DTVEURSENIOR_NORE	DTV	EUR
DUANEUSDASSETBACKED	DUANE	USD
DUANE_200_3AUSDASSETBACKED	DUANE_200_3A	USD
DUANE_2006_3AUSDASSETBACKED	DUANE_2006_3A	USD
DUANE_DUSDASSETBACKED	DUANE_D	USD
DUANE_EUSDASSETBACKED	DUANE_E	USD
DUANE05_1A_A2_5Y1STLUSDASSETBACKED	DUANE05_1A_A2_5Y1STL	USD
DUANE06_2A_EUSDASSETBACKED	DUANE06_2A_E	USD
DUANE06_3A_DUSDASSETBACKED	DUANE06_3A_D	USD
DUBAIUSDSENIOR	DUBAI	USD
DUBAI_SOVUSDSOVEREIGN	DUBAI_SOV	USD
DUBAIHUSDSENIOR	DUBAIH	USD
DUCHS_VII_CEURASSETBACKED	DUCHS_VII_C	EUR
DUCHS_VII_DUSDASSETBACKED	DUCHS_VII_D	USD
DUCHS_VII_DEURASSETBACKED	DUCHS_VII_D	EUR
DUKUSDSENIOR	DUK	USD
DUKEURSENIOR_MODRE	DUK	EUR
DUKEURSENIOR	DUK	EUR
DUKUSDSENIOR_MODRE	DUK	USD
DUKUSDSENIOR_NORE	DUK	USD
DUKEURSENIOR_NORE	DUK	EUR
DUKUSDPREFERRED_MODRE	DUK	USD
DUKAUDSENIOR_MODRE	DUK	AUD
DUK CAPUSDSENIOR	DUK CAP	USD
DUK CAPUSDSENIOR_NORE	DUK CAP	USD
DUK CAPUSDSENIOR_MODRE	DUK CAP	USD
DUK_CAPUSDSENIOR	DUK_CAP	USD
DUK_CAPEURSENIOR	DUK_CAP	EUR
DUK_CAPEURSENIOR_MODRE	DUK_CAP	EUR
DUK_CAPUSDSENIOR_MODRE	DUK_CAP	USD
DUK_CAPUSDSENIOR_NORE	DUK_CAP	USD
DUK_CAPEURSENIOR_NORE	DUK_CAP	EUR
DUK_CAPAUDSENIOR_MODRE	DUK_CAP	AUD
DUK_CAPAUDSENIOR	DUK_CAP	AUD
DUK_CAPJPYSENIOR_MODRE	DUK_CAP	JPY
DUK_COUSDSENIOR	DUK_CO	USD
DUK_COEURSENIOR	DUK_CO	EUR
DUK_COEURSENIOR_MODRE	DUK_CO	EUR
DUK_COUSDSENIOR_MODRE	DUK_CO	USD
DUK_COUSDSENIOR_NORE	DUK_CO	USD
DUK_COEURSENIOR_NORE	DUK_CO	EUR
DUK_COHKDSENIOR_MODRE	DUK_CO	HKD
DUK_COHKDSENIOR_NORE	DUK_CO	HKD
DUK_COAUDSENIOR_MODRE	DUK_CO	AUD
DUK_COJPYSENIOR_NORE	DUK_CO	JPY
DUK_COUSDPREFERRED_MODRE	DUK_CO	USD
DUK_COUSDCVA_LOAN_MMR_L	DUK_CO	USD
DUK_CO_PUSDPREFERRED_MODRE	DUK_CO_P	USD
DUK_PUSDPREFERRED_MODRE	DUK_P	USD

SENIOR_MMR_NL	DERIV	7/30/2008 13:30	150.9797995	175.8618857	224.9601717
SENIOR_MMR_L	DERIV	7/30/2008 13:30	150.9797995	175.8618857	224.9601717
SENIOR	DERIV	7/30/2008 13:30	158.5287895	184.65498	236.2081302
SENIOR	DERIV	2/20/2008 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	144.45	165.85	187.25
SENIOR	DERIV	6/24/2008 18:30	96.3	107	117.7
SENIOR_MODRE	DERIV	7/30/2008 18:30	135	155	175
SENIOR_MODRE	DERIV	7/30/2008 18:30	135	155	175
SENIOR_NORE	DERIV	7/30/2008 18:30	130.95	150.35	169.75
SENIOR_NORE	DERIV	7/30/2008 18:30	130.95	150.35	169.75
SENIOR	DERIV	7/30/2008 18:30	144.45	165.85	187.25
SENIOR_MODRE	DERIV	7/30/2008 18:30	135	155	175
SENIOR_MODRE	DERIV	6/24/2008 18:30	90	100	110
LOAN_NORE	DERIV	7/25/2008 18:30	50	50	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	36	39	43
SENIOR_MODRE	DERIV	7/29/2008 18:30	36	39	43
SENIOR_MODRE	DERIV	7/29/2008 18:30	36	39	43
SENIOR	DERIV	7/29/2008 18:30	33.984	36.816	40.592
SENIOR	DERIV	7/29/2008 18:30	33.984	36.816	40.592
PREFERRED_MODRE	DERIV	4/17/2007 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	34	34	34
SENIOR_NORE	DERIV	7/25/2008 13:30	85	100	115
LOAN_NORE	DERIV	7/30/2008 18:30	25	35	45
SENIOR_NORE	DERIV	7/25/2008 13:30	85	100	115
SENIOR_NORE	DERIV	7/25/2008 13:30	85	100	115
SENIOR_NORE	DERIV	7/25/2008 13:30	85	100	115
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	12/10/2007 13:30	40	40	50
SOVEREIGN	DERIV	7/22/2008 18:30	85	85	95
SENIOR	DERIV	7/22/2008 18:30	145	145	155
ASSETBACKED	DERIV	7/28/2008 13:30	525	525	525
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR	DERIV	11/21/2002 18:30	111.1111111	111.1111111	111.1111111
SENIOR_MODRE	DERIV	11/21/2002 18:30	100	100	100
SENIOR	DERIV	11/21/2002 18:30	111.1111111	111.1111111	111.1111111
SENIOR_MODRE	DERIV	5/30/2006 18:30	6	6	6
SENIOR_NORE	DERIV	1/7/2005 18:30	67	67	67
SENIOR_NORE	DERIV	11/21/2002 18:30	94.44444444	94.44444444	94.44444444
PREFERRED_MODRE	DERIV	12/11/2007 13:30	16	20	28
SENIOR_MODRE	DERIV	12/11/2007 13:30	1	1	1
SENIOR	DERIV	6/19/2002 8:30	0	0	0
SENIOR_NORE	DERIV	6/19/2002 8:30	0	0	0
SENIOR_MODRE	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	6/13/2008 13:30	16.665	16.665	16.665
SENIOR	DERIV	6/13/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	6/13/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR_NORE	DERIV	6/13/2008 13:30	14.166	14.166	14.166
SENIOR_NORE	DERIV	6/13/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	6/13/2008 13:30	15	15	15
SENIOR	DERIV	6/13/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	6/13/2008 13:30	15	15	15
SENIOR	DERIV	7/30/2008 18:30	4.444	9.999	15.554
SENIOR	DERIV	7/2/2008 18:30	19.998	25.553	31.108
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	9	14
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	9	14
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	8.4996	13.2216
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	8.4996	13.2216
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	9	14
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	8.4996	13.2216
SENIOR_MODRE	DERIV	7/30/2008 18:30	4	9	14
SENIOR_NORE	DERIV	7/30/2008 18:30	3.7776	8.4996	13.2216
PREFERRED_MODRE	DERIV	5/27/2008 13:30	45	60	70
CVA_LOAN_MMR_L	DERIV	7/30/2008 18:30	4	9	14
PREFERRED_MODRE	DERIV	4/26/2007 18:30	2	2	2
PREFERRED_MODRE	DERIV	4/26/2007 18:30	2	2	2

298.6768628	363.8037087	388.9027325	410	412.5	415	419	419
298.6768628	363.8037087	388.9027325	410	412.5	415	419	419
313.610706	381.9938942	408.3478691	430.5	433.125	435.75	439.95	439.95
1	1	1	1	1	1	1	1
272.85	337.05	369.15	401.25	406.6	411.95	422.65	422.65
197.95	267.5	299.6	326.35	331.7	337.05	347.75	347.75
255	315	345	375	380	385	395	395
255	315	345	375	380	385	395	395
247.35	305.55	334.65	363.75	368.6	373.45	383.15	383.15
247.35	305.55	334.65	363.75	368.6	373.45	383.15	383.15
272.85	337.05	369.15	401.25	406.6	411.95	422.65	422.65
255	315	345	375	380	385	395	395
185	250	280	305	310	315	325	325
85	90	140	165	175	185	200	200
53	64	75	86	88	90	98	98
53	64	75	86	88	90	98	98
53	64	75	86	88	90	98	98
50.032	60.416	70.8	81.184	83.072	84.96	92.512	92.512
50.032	60.416	70.8	81.184	83.072	84.96	92.512	92.512
1	1	1	1	1	1	1	1
41	49	57	65	68.5	72	85	93
165	220	259	277		287	295	295
100	130	160	190		200	210	210
165	220	259	277		287	295	295
165	220	259	277	282	287	295	295
165	220	259	277	282	287	295	295
475	475	475	475	475	475	475	475
1	1	1	1	1	1	1	1
475	475	475	475	475	475	475	475
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
80	80	80	80	80	80	80	80
1100	1100	1100	1100	1100	1100	1100	1100
750	750	750	750	750	750	750	750
55	80	105	125	130	135	145	155
105	115	135	150	155	160	170	180
165	190	220	250	255	260	270	280
525	525	525	525	525	525	525	525
525	525	525	525	525	525	525	525
800	800	800	800	800	800	800	800
111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111
100	100	100	100	100	100	100	100
111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111	111.1111111
11	15	20	26	30	34	41	67
67	67	67	67	67	67	67	67
94.44444444	94.44444444	94.44444444	94.44444444	94.44444444	94.44444444	94.44444444	94.44444444
36	46	58	72	81	90	110	122
1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
41.107	58.883	72.215	83.325	84.9915	86.658	89.991	89.991
41.107	58.883	72.215	83.325	84.9915	86.658	89.991	89.991
37	53	65	75	76.5	78	81	81
50	70	80	90	91	92	97	97
34.9428	50.0532	61.386	70.83	72.2466	73.6632	76.4964	76.4964
34.9428	50.0532	61.386	70.83	72.2466	73.6632	76.4964	76.4964
37	53	65	75	76.5	78	81	81
41.107	58.883	72.215	83.325	84.9915	86.658	89.991	89.991
37	53	65	75	76.5	78	81	81
23.331	32.219	37.774	43.329	45.551	47.773	56.661	56.661
42.218	53.328	59.994	65.549	67.771	69.993	78.881	78.881
21	29	34	39	41	43	51	51
21	29	34	39	41	43	51	51
19.8324	27.3876	32.1096	36.8316	38.7204	40.6092	48.1644	48.1644
19.8324	27.3876	32.1096	36.8316	38.7204	40.6092	48.1644	48.1644
21	29	34	39	41	43	51	51
19.8324	27.3876	32.1096	36.8316	38.7204	40.6092	48.1644	48.1644
21	29	34	39	41	43	51	51
19.8324	27.3876	32.1096	36.8316	38.7204	40.6092	48.1644	48.1644
80	97	110	130	135	140	155	155
21	29	34	39	41	43	51	51
4	6	8	15	17.5	20	25	45
4	6	8	15	17.5	20	25	45

419
419
439.95
1
422.65
347.75
395
395
383.15
383.15
422.65
395
325
200
98
98
98
92.512
92.512
1
95
295
210
295
295
295
475
1
475
1
1
80
1100
750
165
180
290
525
525
800
111.1111111
100
111.1111111
67
67
94.44444444
132
1
0
0
0
89.991
89.991
81
97
76.4964
76.4964
81
89.991
81
56.661
78.881
51
51
48.1644
48.1644
51
48.1644
51
48.1644
155
51
60
60

DUKE_06_10A_A2USDSENIOR	DUKE_06_10A_A2	USD
DUKEF_05_9A_A2VUSDSENIOR	DUKEF_05_9A_A2V	USD
DUKEF_05_9A_A3VUSDSENIOR	DUKEF_05_9A_A3V	USD
DUKEF_05_9A_BUSDSENIOR	DUKEF_05_9A_B	USD
DUKEF_06_10_A_A2USDSENIOR	DUKEF_06_10_A_A2	USD
DUKEF_06_10A_A3USDSENIOR	DUKEF_06_10A_A3	USD
DUKEF_2004_7A__3AUSDSENIOR	DUKEF_2004_7A__3A	USD
DUKEF_2005_9A_A2VUSDSENIOR	DUKEF_2005_9A_A2V	USD
DUKEF_2005_9A_A3VUSDSENIOR	DUKEF_2005_9A_A3V	USD
DUKEF_2005_9A_BUSDSENIOR	DUKEF_2005_9A_B	USD
DUKEF_2006_10A_A3USDSENIOR	DUKEF_2006_10A_A3	USD
DUKEF_2006_12A_B1USDSENIOR	DUKEF_2006_12A_B1	USD
DUKEF_2006_12A_B2USDSENIOR	DUKEF_2006_12A_B2	USD
DUKEF_2007_13AUSDSENIOR	DUKEF_2007_13A	USD
DUKEF_2007_13A_A2SUSDSENIOR	DUKEF_2007_13A_A2S	USD
DUKEF_2007_13A_A3USDSENIOR	DUKEF_2007_13A_A3	USD
DUKEF05_9A_A3VUSDSENIOR	DUKEF05_9A_A3V	USD
DUKEF06_10A_A3USDSENIOR	DUKEF06_10A_A3	USD
DUMMYUSDSENIOR	DUMMY	USD
DUNC_2007_1A_AEURSENIOR_MODRE	DUNC_2007_1A_A	EUR
DUNC_2007_1A_AEURSENIOR_MMR_L	DUNC_2007_1A_A	EUR
DUNKINUSDCVA_LOAN	DUNKIN	USD
DUNKN_06_1_A2USDSENIOR	DUNKN_06_1_A2	USD
DVAUSDLOAN_NORE	DVA	USD
DVAUSDSUBORDINATE_NORE	DVA	USD
DVAUSDSENIOR_NORE	DVA	USD
DVNUSDSENIOR	DVN	USD
DVNUSDSENIOR_MODRE	DVN	USD
DVNUSDSENIOR_NORE	DVN	USD
DVNEURSENIOR_MODRE	DVN	EUR
DVNEURSENIOR_NORE	DVN	EUR
DVNEURSENIOR	DVN	EUR
DVNHKDSENIOR_MODRE	DVN	HKD
DVNAUDSENIOR_MODRE	DVN	AUD
DVNHKDSENIOR_NORE	DVN	HKD
DVNJPYSENIOR_NORE	DVN	JPY
DVSQ_06_6A_BUSDSENIOR	DVSQ_06_6A_B	USD
DWRUSDSENIOR_NORE	DWR	USD
DXMEUSDSENIOR	DXME	USD
DXMEEURSENIOR	DXME	EUR
DXMEUSDSENIOR_MODRE	DXME	USD
DXMEEURSENIOR_MODRE	DXME	EUR
DXMEUSDSENIOR_NORE	DXME	USD
DXMEEURSENIOR_NORE	DXME	EUR
DXMEUSDLOAN	DXME	USD
DXMEUSDLOAN_NORE	DXME	USD
DXMEUSDCVA_LOAN	DXME	USD
DXMEUSDCVA_SENIOR	DXME	USD
DXMEUSDLOANCALL	DXME	USD
DXMEUSDLOANCALL_NORE	DXME	USD
DXME-CVAUSDCVA_SENIOR	DXME-CVA	USD
DXME-CVAUSDCVA_LOAN	DXME-CVA	USD
DXMWUSDSENIOR_NORE	DXMW	USD
DXMWUSDCVA_LOAN	DXMW	USD
DXMWUSDLOAN_NORE	DXMW	USD
DXNSLNUSDSENIOR_MODRE	DXNSLN	USD
DYNUSDSENIOR	DYN	USD
DYNUSDSENIOR_MODRE	DYN	USD
DYNUSDSENIOR_NORE	DYN	USD
DYNEURSENIOR_MODRE	DYN	EUR
DYNEURSENIOR_NORE	DYN	EUR
DYNEURSENIOR	DYN	EUR
DYNUSDLOAN	DYN	USD
DYNUSDLOAN_NORE	DYN	USD
DYNHKDSENIOR_NORE	DYN	HKD
DYNILSSENIOR_NORE	DYN	ILS
DYNUSDLOANNC_NORE	DYN	USD
DYNUSDLOANCALL	DYN	USD
DYNUSDLOANCALL_NORE	DYN	USD
DYNAUDSENIOR_MODRE	DYN	AUD
DYNOUSDSENIOR	DYNO	USD
EADFPEURSENIOR	EADFP	EUR
EADFPUSDSENIOR_MMR_L	EADFP	USD
EADFPAUDSENIOR	EADFP	AUD

SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/7/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/2/2007 18:30	1	1	1
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	8/28/2006 18:30	1	1	1
SENIOR	DERIV	4/12/2007 8:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	DERIV	7/3/2007 8:30	1	1	1
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/20/2006 18:30	155	155	155
SENIOR	DERIV	6/5/2006 13:30	1	1	1
SENIOR	DERIV	1/1/2000	12	12	12
SENIOR_MODRE	DERIV	2/28/2008 18:30	175	175	175
SENIOR_MMR_L	DERIV	2/28/2008 18:30	175	175	175
CVA_LOAN	DERIV	7/14/2006 8:30	100	100	120
SENIOR	DERIV	5/26/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	50	60	70
SUBORDINATE_NORE	DERIV	7/28/2008 13:30	115	120	125
SENIOR_NORE	DERIV	7/28/2008 13:30	94.99999998	105	115
SENIOR	DERIV	7/29/2008 18:30	25.553	26.664	26.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	24	24
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	22.6656	22.6356
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	24	24
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	22.6656	22.6356
SENIOR	DERIV	7/29/2008 18:30	25.553	26.664	26.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	24	24
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	24	24
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	22.6656	22.6356
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	22.6656	22.6356
SENIOR	DERIV	2/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	10/28/2004 13:30	33	33	33
SENIOR	DERIV	6/20/2008 18:30	270.48	294	317.52
SENIOR	DERIV	6/20/2008 18:30	270.48	294	317.52
SENIOR_MODRE	DERIV	6/20/2008 18:30	243.639	264.825	286.011
SENIOR_MODRE	DERIV	6/20/2008 18:30	243.639	264.825	286.011
SENIOR_NORE	DERIV	7/23/2008 13:30	200	225	250
SENIOR_NORE	DERIV	6/20/2008 18:30	230	250	270
LOAN	DERIV	7/7/2008 18:30	297	313	329
LOAN_NORE	DERIV	7/30/2008 18:30	375	385	405
CVA_LOAN	DERIV	7/11/2006 13:30	101	101	101
CVA_SENIOR	DERIV	7/23/2008 13:30	250	281.25	312.5
LOANCALL	DERIV	11/9/2006 13:30	95	95	95
LOANCALL_NORE	DERIV	7/30/2008 18:30	431.25	442.75	465.75
CVA_SENIOR	DERIV	3/11/2005 8:30	1	1	1
CVA_LOAN	DERIV	3/11/2005 8:30	1	1	1
SENIOR_NORE	DERIV	9/17/2004 18:30	200	200	200
CVA_LOAN	DERIV	7/11/2006 13:30	65	65	75
LOAN_NORE	DERIV	7/30/2008 18:30	225	250	250
SENIOR_MODRE	DERIV	10/20/2005 18:30	126	126	126
SENIOR	DERIV	7/29/2008 18:30	148.87431	156.63921	205.8375
SENIOR_MODRE	DERIV	7/29/2008 18:30	133.980552	140.968632	185.29
SENIOR_NORE	DERIV	7/29/2008 18:30	126.54	133.14	175
SENIOR_MODRE	DERIV	6/24/2008 18:30	153.526	160.5092771	204.8370375
SENIOR_NORE	DERIV	7/29/2008 18:30	126.54	133.14	175
SENIOR	DERIV	7/29/2008 18:30	148.87431	156.63921	205.8375
LOAN	DERIV	9/5/2006 18:30	72	72	77
LOAN_NORE	DERIV	7/23/2008 18:30	120.8540691	131.3631186	183.9083361
SENIOR_NORE	DERIV	7/29/2008 18:30	126.54	133.14	175
SENIOR_NORE	DERIV	7/29/2008 18:30	149.7090347	156.3934582	198.6486486
LOANNC_NORE	DERIV	6/20/2008 18:30	95	105	155
LOANCALL	DERIV	11/9/2006 13:30	73	73	77
LOANCALL_NORE	DERIV	7/23/2008 18:30	155.8540691	166.3631186	218.9083361
SENIOR_MODRE	DERIV	7/29/2008 18:30	133.980552	140.968632	185.29
SENIOR	DERIV	5/21/1999	-50	-50	-50
SENIOR	DERIV	7/25/2008 13:30	52.92786353	56.58008838	63.77904305
SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR	DERIV	7/25/2008 13:30	52.92786353	56.58008838	63.77904305

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1
15	19	22	25	26.5	28	34	40
175	175	175	175	175	175	175	175
175	175	175	175	175	175	175	175
150	200	225	250	262.5	275	290	290
1	1	1	1	1	1	1	1
90	110	125	155	165	175	189.9996867	189.9999548
180	235	275	315	317.5	320	324.9992012	324.9992012
175	225	245	285	290	295	300	300
32.219	39.996	44.44	48.884	51.106	53.328	57.772	84.436
29	36	40	44	46	48	52	76
27.3876	33.9984	37.776	41.5536	43.4424	45.3312	49.1088	71.7744
29	36	40	44	46	48	52	76
27.3876	33.9984	37.776	41.5536	43.4424	45.3312	49.1088	71.7744
32.219	39.996	44.44	48.884	51.106	53.328	57.772	84.436
29	36	40	44	46	48	52	76
29	36	40	44	46	48	52	76
27.3876	33.9984	37.776	41.5536	43.4424	45.3312	49.1088	71.7744
27.3876	33.9984	37.776	41.5536	43.4424	45.3312	49.1088	71.7744
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
33	33	33	33	33	33	33	33
352.8	423.36	446.88	499.8	508.62	517.44	529.2	529.2
352.8	423.36	446.88	499.8	508.62	517.44	529.2	529.2
317.79	381.348	402.534	450.2025	458.14725	466.092	476.685	476.685
317.79	381.348	402.534	450.2025	458.14725	466.092	476.685	476.685
330	400	440	470	475	480	490	490
300	360	380	425	432.5	440	450	450
356	378	396	410	418	426	437	437
430	450	470	485	492.5	500	510	510
122	132	141	150	155	160	170	170
412.5	500	550	587.5	593.75	600	612.5	612.5
110	120	135	150	155	160	170	170
494.5	517.5	540.5	557.75	566.375	575	586.5	586.5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
200	200	200	200	200	200	200	200
100	110	135	175	180	185	185	185
275	425	495	525	530	535	545	545
126	126	126	126	126	126	126	126
317.655	411.775	464.7175	502.95375	510.306875	517.66	523.5425	523.5425
285.876	370.58	418.226	452.637		465.872	471.166	471.166
270	350	395	427.5	433.75	440	445	445
298.9022725	380.1804018	424.0345061	451.7798029	456.490883	461.2019631	465.8710148	465.8718973
270	350	395	427.5	433.75	440	445	445
317.655	411.775	464.7175	502.95375	510.306875	517.66	523.5425	523.5425
103	125	147	165	171.5	178	187	187
199.6719403	210.1809898	236.4536135	288.998861	294.2533858	299.5079105	310.01696	310.01696
270	350	395	427.5	433.75	440	445	445
294.1071429	374.3055556	419.382716	451.9285714	458.1865079	464.4444444	469.4505495	469.4505495
170	180	205	255	260	265	275	275
98	117	135	150	155.5	161	168	168
234.6719403	245.1809898	271.4536135	323.998861	329.2533858	334.5079105	345.01696	345.01696
285.876	370.58	418.226	452.637	459.2545	465.872	471.166	471.166
-55	-60	-65	-70	-72.5	-75	-75	-75
74.26632661	84.63361244	92.780712	100.8	103.425	106.05	111.3	111.3
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
74.26632661	84.63361244	92.780712	100.8	103.425	106.05	111.3	111.3

0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
1
1
0.999999975
155
1
50
175
175
290
1
189.9999667
324.9992012
300
84.436
76
71.7744
76
71.7744
84.436
76
76
71.7744
71.7744
0.999999975
33
529.2
529.2
476.685
476.685
490
450
437
510
170
612.5
170
586.5
1
1
200
185
545
126
523.5425
471.166
445
465.8719308
445
523.5425
187
310.01696
445
469.4505495
275
168
345.01696
471.166
-62
111.3
106
111.3

EADFPAUDSENIOR_MMR_L	EADFP	AUD
EADFPHKDSENIOR_MMR_L	EADFP	HKD
EADFPJPYSENIOR_MMR_L	EADFP	JPY
EADFPSGDSENIOR_MMR_L	EADFP	SGD
EADFPUSDLOAN	EADFP	USD
EADFPUSDSENIOR	EADFP	USD
EAGLCUSDSENIOR_MODRE	EAGLC	USD
EAGLCUSDSENIOR_NORE	EAGLC	USD
EAGLC_2006_1_AUSDSENIOR_NORE	EAGLC_2006_1_A	USD
EATO_2007_9_A1A_40_60USDASSETBACKED	EATO_2007_9_A1A_40_60	USD
EATON VANCE 6USDSENIOR	EATON VANCE 6	USD
EATON_2007_9_A1AUSDSENIOR_NORE	EATON_2007_9_A1A	USD
EATON_2007_9A_A1AUSDSENIOR_NORE	EATON_2007_9A_A1A	USD
EATON_2007_9A_A1AUSDSENIOR_MMR_L	EATON_2007_9A_A1A	USD
EATON_2007_9A_A1AUSDSENIOR	EATON_2007_9A_A1A	USD
EATON_VANCE_6USDSENIOR	EATON_VANCE_6	USD
EBHCUSDLOAN_NORE	EBHC	USD
EBHIUSDLOAN_NORE	EBHI	USD
EBIUHUSDSENIOR	EBIUH	USD
ECUSDSENIOR	EC	USD
ECUSDSENIOR_NORE	EC	USD
ECUSDSENIOR_MODRE	EC	USD
ECEURSENIOR_MODRE	EC	EUR
ECEURSENIOR_NORE	EC	EUR
ECEURSENIOR	EC	EUR
ECACNUSDSENIOR_MODRE	ECACN	USD
ECACNUSDSENIOR	ECACN	USD
ECACNEURSENIOR	ECACN	EUR
ECACNEURSECURED_MODRE	ECACN	EUR
ECACNUSDSENIOR_NORE	ECACN	USD
ECACNEURSENIOR_NORE	ECACN	EUR
ECACNEURSENIOR_MODRE	ECACN	EUR
ECACNAUDSENIOR_MODRE	ECACN	AUD
ECACNAUDSENIOR	ECACN	AUD
ECACNJPYSENIOR_MODRE	ECACN	JPY
ECACNHKDSENIOR_MODRE	ECACN	HKD
ECACNSGDSENIOR_MODRE	ECACN	SGD
ECLIP_05_4_AGBPASSETBACKED	ECLIP_05_4_A	GBP
ECLIP_06_2_AEURASSETBACKED	ECLIP_06_2_A	EUR
ECO_TELECOMUSDSENIOR_MODRE	ECO_TELECOM	USD
ECR_05_1_BUSDSENIOR	ECR_05_1_B	USD
ECR_05_1_M5USDSENIOR	ECR_05_1_M5	USD
ECR_05_1_M8USDSENIOR	ECR_05_1_M8	USD
ECR_05_2_BUSDSENIOR	ECR_05_2_B	USD
ECR_05_2_M5USDSENIOR	ECR_05_2_M5	USD
ECR_05_2_M8USDSENIOR	ECR_05_2_M8	USD
ECR_05_3_BUSDSENIOR	ECR_05_3_B	USD
ECR_05_3_M8USDSENIOR	ECR_05_3_M8	USD
ECR_05_4_M8USDSENIOR	ECR_05_4_M8	USD
ECR_05_4_M9USDSENIOR	ECR_05_4_M9	USD
ECR_2005_1_M8USDSENIOR	ECR_2005_1_M8	USD
ECR_2005_2_BUSDSENIOR	ECR_2005_2_B	USD
ECR_2005_2_M8USDSENIOR	ECR_2005_2_M8	USD
ECR_2005_4_M8USDSENIOR	ECR_2005_4_M8	USD
ECR05_1_BUSDSENIOR	ECR05_1_B	USD
ECR05_2_BUSDSENIOR	ECR05_2_B	USD
ECR05_2_M8USDSENIOR	ECR05_2_M8	USD
ECR05_4_M9USDSENIOR	ECR05_4_M9	USD
ECR052_BUSDSENIOR	ECR052_B	USD
ECR053_M7USDSENIOR	ECR053_M7	USD
ECR053M7USDSENIOR	ECR053M7	USD
ECUAUSDSENIOR	ECUA	USD
ECUAUSDBOND	ECUA	USD
ECUAUSDDIGITAL_NORE	ECUA	USD
ECUAEURBOND	ECUA	EUR
ECUADORJPYSENIOR	ECUADOR	JPY
ECUADORITLSENIOR	ECUADOR	ITL
ECUADORUSDSENIOR	ECUADOR	USD
EDUSDSENIOR	ED	USD
EDUSDSENIOR_MODRE	ED	USD
EDEURSENIOR_MODRE	ED	EUR
EDUSDSENIOR_NORE	ED	USD
EDEURSENIOR_NORE	ED	EUR
EDEURSENIOR	ED	EUR

SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR_MMR_L	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
LOAN	DERIV	7/25/2008 13:30	50.40748907	53.88579846	60.74194362
SENIOR	DERIV	7/25/2008 13:30	52.92786353	56.58008838	63.77904305
SENIOR_MODRE	DERIV	2/21/2006 13:30	12	12	12
SENIOR_NORE	DERIV	2/21/2006 18:30	12	12	12
SENIOR_NORE	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR	DERIV	8/25/2003 18:30	0	0	0
SENIOR_NORE	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
SENIOR_MMR_L	DERIV	8/14/2007 13:30	1	1	1
SENIOR	DERIV	8/14/2007 13:30	1	1	1
SENIOR	DERIV	8/25/2003 18:30	1	1	1
LOAN_NORE	DERIV	12/11/2006 18:30	135	135	135
LOAN_NORE	DERIV	7/23/2008 18:30	300	300	300
SENIOR	DERIV	7/22/2008 18:30	115	115	120
SENIOR	DERIV	7/18/2008 13:30	28.886	28.886	28.886
SENIOR_NORE	DERIV	7/18/2008 13:30	24.5544	24.5544	24.5544
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	26	26
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	26	26
SENIOR_NORE	DERIV	7/18/2008 13:30	24.5544	24.5544	24.5544
SENIOR	DERIV	7/18/2008 13:30	28.886	28.886	28.886
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR	DERIV	7/25/2008 18:30	44.44	44.44	44.44
SENIOR	DERIV	7/25/2008 18:30	44.44	44.44	44.44
SECURED_MODRE	DERIV	7/25/2008 18:30	36	36	36
SENIOR_NORE	DERIV	7/25/2008 18:30	37.776	37.776	37.776
SENIOR_NORE	DERIV	7/25/2008 18:30	37.776	37.776	37.776
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR	DERIV	7/25/2008 18:30	44.44	44.44	44.44
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	40
ASSETBACKED	DERIV	12/12/2007 13:30	75	80	85
ASSETBACKED	DERIV	1/17/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/4/2008 13:30	375	375	375
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	4/23/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	11/28/2006 18:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	6/27/2006 18:30	1	1	1
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	9/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	3/10/2006 18:30	315	315	315
SENIOR	DERIV	3/13/2006 18:30	160	160	160
SENIOR	DERIV	12/15/2005 18:30	345	345	345
SENIOR	DERIV	11/1/2005 13:30	250	250	250
SENIOR	DERIV	11/1/2005 13:30	127	127	127
SENIOR	DERIV	10/28/2005 18:30	125	125	125
SENIOR	DERIV	1/10/2006 13:30	1000	1000	1000
BOND	DERIV	7/30/2008 18:30	535	585	640
DIGITAL_NORE	DERIV	7/30/2008 18:30	535	585	640
BOND	DERIV	7/30/2008 18:30	535	585	640
SENIOR	DERIV	2/8/2000	3440.472	3440.472	3440.472
SENIOR	DERIV	2/8/2000	3440.472	3440.472	3440.472
SENIOR	DERIV	8/15/2001	-120	-120	-120
SENIOR	DERIV	7/30/2008 18:30	14.443	19.998	26.364
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR_NORE	DERIV	7/2/2008 18:30	21.7212	26.4432	32.1096
SENIOR_NORE	DERIV	7/2/2008 18:30	21.7212	26.4432	32.1096
SENIOR	DERIV	7/2/2008 18:30	25.553	31.108	37.774

70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
70.72983487	80.60344042	88.36258286	96	98.5	101	106	106
74.26632661	84.63361244	92.780712	100.8	103.425	106.05	111.3	111.3
12	12	12	12	12	12	12	12
12	12	12	12	12	12	12	12
65	65	65	65	65	65	65	65
110	110	110	110	110	110	110	110
0	0	0	0	0	0	0	0
65	65	65	65	65	65	65	65
13	13	13	13	13	13	13	13
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
135	135	135	135	135	135	135	135
300	300	300	300	300	300	300	300
130	145	155	165	167.5	170	175	190
33.33	37.774	41.107	45.551	51.106	56.661	67.771	84.436
28.332	32.1096	34.9428	38.7204	43.4424	48.1644	57.6084	71.7744
30	34	37	41	46	51	61	76
30	34	37	41	46	51	61	76
28.332	32.1096	34.9428	38.7204	43.4424	48.1644	57.6084	71.7744
33.33	37.774	41.107	45.551	51.106	56.661	67.771	84.436
53	65	77	85	86.5	88	93	103
58.883	72.215	85.547	94.435	96.1015	97.768	103.323	114.433
58.883	72.215	85.547	94.435	96.1015	97.768	103.323	114.433
47.7	58.5	69.3	76.5	77.85	79.2	83.7	92.7
50.0532	61.386	72.7188	80.274	81.6906	83.1072	87.8292	97.2732
50.0532	61.386	72.7188	80.274	81.6906	83.1072	87.8292	97.2732
53	65	77	85	86.5	88	93	103
53	65	77	85	86.5	88	93	103
58.883	72.215	85.547	94.435	96.1015	97.768	103.323	114.433
53	65	77	85	86.5	88	93	103
53	65	77	85	86.5	88	93	103
53	65	77	85	86.5	88	93	103
90	91	92	93	94	95	95	95
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
375	375	375	375	375	375	375	375
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
315	315	315	315	315	315	315	315
160	160	160	160	160	160	160	160
345	345	345	345	345	345	345	345
250	250	250	250	250	250	250	250
127	127	127	127	127	127	127	127
125	125	125	125	125	125	125	125
1000	1000	1000	1000	1000	1000	1000	1000
665	670	675	680	685	690	705	705
665	670	675	680	685	690	705	705
665	670	675	680	685	690	705	705
3440.472	3440.472	3440.472	3440.472	3477.972	3515.472	3515.472	3515.472
3440.472	3440.472	3440.472	3440.472	3477.972	3515.472	3515.472	3515.472
-120	-120	-120	-120	-82.5	-45	-45	-45
37.774	47.773	56.661	64.438	66.1045	67.771	75.548	75.548
34	43	51	58	59.5	61	68	68
34	43	51	58	59.5	61	68	68
41.5536	50.0532	57.6084	64.2192	65.6358	67.0524	73.6632	73.6632
41.5536	50.0532	57.6084	64.2192	65.6358	67.0524	73.6632	73.6632
48.884	58.883	67.771	75.548	77.2145	78.881	86.658	86.658

106
106
106
106
106
111.3
12
12
65
110
0
65
13
1
1
1
135
300
195
84.436
71.7744
76
76
71.7744
84.436
113
125.543
125.543
101.7
106.7172
106.7172
113
113
125.543
113
113
113
95
0.999999975
375
1
1
1
1
0.999999975
1
1
1
1
1
0.999999975
1
0.999999975
1
1
315
160
345
250
127
125
1000
705
705
705
3515.472
3515.472
-45
75.548
68
68
73.6632
73.6632
86.658

EDAUDSENIOR_MODRE	ED	AUD
EDUSDCVA_SENIOR	ED	USD
EDJPYSENIOR_MODRE	ED	JPY
EDHKDSENIOR_MODRE	ED	HKD
EDSGDSENIOR_MODRE	ED	SGD
EDFSGDSENIOR	EDF	SGD
EDGMURUSDLOAN_NORE	EDGMUR	USD
EDMCUSDLOAN_NORE	EDMC	USD
EDMC_LLCUSDLOAN_NORE	EDMC_LLC	USD
EDNIMAUDSENIOR_MMR_L	EDNIM	AUD
EDPUSDSENIOR_MMR_L	EDP	USD
EDSUSDSENIOR	EDS	USD
EDSUSDSENIOR_MODRE	EDS	USD
EDSEURSENIOR_MODRE	EDS	EUR
EDSUSDSENIOR_NORE	EDS	USD
EDSAUDSENIOR_MODRE	EDS	AUD
EDSAUDSENIOR	EDS	AUD
EDSUSDSENIOR_MMR_L	EDS	USD
EDSEURSENIOR_MMR_L	EDS	EUR
EDSHKDSENIOR_MODRE	EDS	HKD
EDSUSDDIGITAL	EDS	USD
EDSJPYSENIOR_MODRE	EDS	JPY
EDSILSSENIOR_MODRE	EDS	ILS
EDSJPYSENIOR_NORE	EDS	JPY
EDWAUSDCVA_LOAN	EDWA	USD
EEPUSDSENIOR	EEP	USD
EEPUSDSENIOR_MODRE	EEP	USD
EEPUSDSENIOR_NORE	EEP	USD
EEPEURSENIOR	EEP	EUR
EEPEURSENIOR_MODRE	EEP	EUR
EEPEURSENIOR_NORE	EEP	EUR
EEPAUDSENIOR	EEP	AUD
EEPJPYSENIOR_MODRE	EEP	JPY
EEPAUDSENIOR_MODRE	EEP	AUD
EFHAUDSENIOR_MODRE	EFH	AUD
EFHEURSENIOR_NORE	EFH	EUR
EFHEURSENIOR	EFH	EUR
EFHEURSENIOR_MODRE	EFH	EUR
EFHILSSENIOR_MODRE	EFH	ILS
EFHJPYSENIOR_MODRE	EFH	JPY
EFHUSDCVA_SENIOR	EFH	USD
EFHUSDSENIOR_NORE	EFH	USD
EFHUSDSENIOR_MODRE	EFH	USD
EFHUSDSENIOR	EFH	USD
EFXUSDSENIOR_MODRE	EFX	USD
EFXEURSENIOR_MODRE	EFX	EUR
EFXUSDSENIOR	EFX	USD
EFXJPYSENIOR_MODRE	EFX	JPY
EGATEURSENIOR	EGAT	EUR
EIBKORHKDSENIOR_3CE	EIBKOR	HKD
EIBKORSGDSENIOR_3CE	EIBKOR	SGD
EIFUSDCVA_LOAN	EIF	USD
EIRUSDLOAN_NORE	EIR	USD
EIRCOMUSDLOAN_NORE	EIRCOM	USD
EIRCOMUSDLOANCALL_MMR	EIRCOM	USD
EIRCOMEURLOAN2ND_MMR	EIRCOM	EUR
EIXUSDSENIOR	EIX	USD
EIXUSDPREFERRED	EIX	USD
EIXUSDSENIOR_MODRE	EIX	USD
EIXEURSENIOR_MODRE	EIX	EUR
EIXUSDSENIOR_NORE	EIX	USD
EIXEURSENIOR_NORE	EIX	EUR
EIXEURSENIOR	EIX	EUR
EIXUSDPREFERRED_MODRE	EIX	USD
EIXUSDLOAN_NORE	EIX	USD
EIXUSDLOANNC_NORE	EIX	USD
EIXUSDLOANCALL	EIX	USD
EIXUSDLOANCALL_NORE	EIX	USD
EIX_PUSDPREFERRED_MODRE	EIX_P	USD
EIX_SCEUSDSENIOR_MODRE	EIX_SCE	USD
EIXSOCALUSDSENIOR	EIXSOCAL	USD
EIXSOCALUSDSENIOR_MODRE	EIXSOCAL	USD
EKUSDSENIOR	EK	USD
EKEURSENIOR_MODRE	EK	EUR

SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
CVA_SENIOR	DERIV	7/30/2008 18:30	26	36	48
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	18	24
SENIOR	DERIV	7/24/2008 13:30	9.765354877	9.374332238	19.41993341
LOAN_NORE	DERIV	7/23/2008 18:30	490	490	510
LOAN_NORE	DERIV	6/11/2007 13:30	15	21	28
LOAN_NORE	DERIV	7/21/2008 18:30	124	143	163
SENIOR_MMR_L	DERIV	7/23/2008 13:30	6.589174278	8.075117152	16.93599342
SENIOR_MMR_L	DERIV	5/3/2004 13:30	80	80	80
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_NORE	DERIV	7/30/2008 13:30	12.2772	12.2772	12.2772
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR	DERIV	7/30/2008 13:30	14.443	14.443	14.443
SENIOR_MMR_L	DERIV	7/30/2008 13:30	13.7228	13.7228	13.7228
SENIOR_MMR_L	DERIV	7/30/2008 13:30	13.7228	13.7228	13.7228
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
DIGITAL	DERIV	3/30/2006 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	13	13	13
SENIOR_MODRE	DERIV	7/1/2008 18:30	32	32	32
SENIOR_NORE	DERIV	8/18/2006 8:30	1	1	1
CVA_LOAN	DERIV	6/13/2008 18:30	795	795	795
SENIOR	DERIV	7/18/2008 18:30	38.885	44.44	49.995
SENIOR_MODRE	DERIV	7/18/2008 18:30	35	40	45
SENIOR_NORE	DERIV	7/18/2008 18:30	33.054	37.776	42.498
SENIOR	DERIV	7/18/2008 18:30	38.885	44.44	49.995
SENIOR_MODRE	DERIV	7/18/2008 18:30	35	40	45
SENIOR_NORE	DERIV	7/18/2008 18:30	33.054	37.776	42.498
SENIOR	DERIV	7/18/2008 18:30	38.885	44.44	49.995
SENIOR_MODRE	DERIV	7/18/2008 18:30	35	40	45
SENIOR_MODRE	DERIV	7/18/2008 18:30	35	40	45
SENIOR_MODRE	DERIV	7/29/2008 18:30	111.16	147.53	225
SENIOR_NORE	DERIV	7/29/2008 18:30	104.979504	139.327332	212.49
SENIOR	DERIV	7/29/2008 18:30	123.49876	163.90583	249.975
SENIOR_MODRE	DERIV	7/29/2008 18:30	111.16	147.53	225
SENIOR_MODRE	DERIV	7/10/2008 18:30	216.16	252.53	330
SENIOR_MODRE	DERIV	7/29/2008 18:30	111.16	147.53	225
CVA_SENIOR	DERIV	10/29/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	104.979504	139.327332	212.49
SENIOR_MODRE	DERIV	7/29/2008 18:30	111.16	147.53	225
SENIOR	DERIV	7/29/2008 18:30	123.49876	163.90583	249.975
SENIOR_MODRE	DERIV	7/16/2008 13:30	19	19	19
SENIOR_MODRE	DERIV	7/16/2008 13:30	19	19	19
SENIOR	DERIV	7/16/2008 13:30	22.16666667	22.16666667	22.16666667
SENIOR_MODRE	DERIV	7/16/2008 13:30	19	19	19
SENIOR	DERIV	1/7/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_3CE	DERIV	7/30/2008 8:30	25	25	40
SENIOR_3CE	DERIV	7/30/2008 8:30	25	25	40
CVA_LOAN	DERIV	11/15/2007 18:30	155	155	155
LOAN_NORE	DERIV	8/18/2006 13:30	135	135	135
LOAN_NORE	DERIV	7/11/2008 8:30	193.8	206.15	233.7
LOANCALL_MMR	DERIV	7/11/2008 8:30	204	217	246
LOAN2ND_MMR	DERIV	5/30/2008 13:30	394	407	436
SENIOR	DERIV	7/2/2008 18:30	141.18	141.18	164.71
PREFERRED	CASH	2/15/2006 18:30	18	18	18
SENIOR_MODRE	DERIV	7/29/2008 18:30	105.88	105.88	127.056
SENIOR_MODRE	DERIV	7/29/2008 18:30	105.88	105.88	127.056
SENIOR_NORE	DERIV	7/29/2008 18:30	100	100	120
SENIOR_NORE	DERIV	7/29/2008 18:30	100	100	120
SENIOR	DERIV	7/29/2008 18:30	117.65	117.65	141.18
PREFERRED_MODRE	DERIV	6/11/2008 13:30	25	25	35
LOAN_NORE	DERIV	7/23/2008 18:30	100	100	110
LOANNC_NORE	DERIV	10/11/2006 8:30	38	38	38
LOANCALL	DERIV	11/9/2006 13:30	83	83	83
LOANCALL_NORE	DERIV	7/23/2008 18:30	135	135	145
PREFERRED_MODRE	DERIV	4/9/2007 13:30	8	9	10
SENIOR_MODRE	DERIV	7/23/2008 18:30	42	45	47
SENIOR	DERIV	4/3/2001	560	560	560
SENIOR_MODRE	DERIV	7/23/2008 18:30	42	45	47
SENIOR	DERIV	7/29/2008 18:30	160.5	187.25	214
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200

34	43	51	58	59.5	61	68	68
68	86	102	116	119	122	136	136
34	43	51	58	59.5	61	68	68
34	43	51	58	59.5	61	68	68
34	43	51	58	59.5	61	68	68
25.77113521	31.86966266	36.92913137	40.95	43.05	45.15	49.35	49.35
520	540	550	560	570	580	600	600
55	77	94	110	116	122	128	128
266	313	340	360	363	366	372	372
23.13558931	28.38080596	32.66851952	36	38.5	41	46	46
80	80	80	80	80	80	80	80
21.109	31.108	37.774	47.773	49.4395	51.106	54.439	54.439
19	28	34	43	44.5	46	49	49
19	28	34	43	44.5	46	49	49
17.9436	26.4432	32.1096	40.6092	42.0258	43.4424	46.2756	46.2756
19	28	34	43	44.5	46	49	49
21.109	31.108	37.774	47.773	49.4395	51.106	54.439	54.439
20.0564	29.5568	35.8904	45.3908	46.9742	48.5576	51.7244	51.7244
20.0564	29.5568	35.8904	45.3908	46.9742	48.5576	51.7244	51.7244
19	28	34	43	44.5	46	49	49
20	30	45	60	70	80	100	131
19	28	34	43	44.5	46	49	49
38	47	53	62	63.5	65	68	68
1	1	1	1	1	1	1	1
865	940	970	970	970	970	970	970
72.215	105.545	116.655	127.765	127.765	127.765	133.32	133.32
65	95	105	115	115	115	120	120
61.386	89.718	99.162	108.606	108.606	108.606	113.328	113.328
72.215	105.545	116.655	127.765	127.765	127.765	133.32	133.32
65	95	105	115	115	115	120	120
61.386	89.718	99.162	108.606	108.606	108.606	113.328	113.328
72.215	105.545	116.655	127.765	127.765	127.765	133.32	133.32
65	95	105	115	115	115	120	120
65	95	105	115	115	115	120	120
395	495	545	582.5	588.75	595	600	600
373.038	467.478	514.698	550.113	556.0155	561.918	566.64	566.64
438.845	549.945	605.495	647.1575	654.10125	661.045	666.6	666.6
395	495	545	582.5	588.75	595	600	600
475	565	615	652.5	658.75	665	670	670
395	495	545	582.5	588.75	595	600	600
1	1	1	1	1	1	1	1
373.038	467.478	514.698	550.113	556.0155	561.918	566.64	566.64
395	495	545	582.5	588.75	595	600	600
438.845	549.945	605.495	647.1575	654.10125	661.045	666.6	666.6
24	29	34	39	41.5	44	49	49
24	29	34	39	41.5	44	49	49
26.18181818	30.8125	38.43478261	44.2	47.4	50.6	54.88	54.6
24	29	34	39	41.5	44	49	49
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
55	85	105	120	122	124	130	130
55	85	105	120	122	124	130	130
215	290	320	350	350	350	350	350
135	135	135	135	135	135	135	135
252.7	261.25	272.65	304	307.8	311.6	327.75	327.75
266	275	287	320	324	328	345	345
456	465	477	510	514	518	535	535
235.3	317.655	358.8325	400.01	402.95125	405.8925	411.775	411.775
35	52	70	88	95	102	112	115
190.584	264.7	301.758	338.816	341.463	344.11	349.404	349.404
190.584	264.7	301.758	338.816	341.463	344.11	349.404	349.404
180	250	285	320	322.5	325	330	330
180	250	285	320	322.5	325	330	330
211.77	294.125	335.3025	376.48	379.42125	382.3625	388.245	388.245
45	65	85	115	120	125	145	145
140	160	175	190	200	210	220	220
53	89	106	125	131.5	138	148	148
98	134	151	170	176.5	183	193	193
175	195	210	225	235	245	255	255
20	32	49	56	62	68	80	82
59	72	81	90	92.5	95	103	103
560	560	560	560	560	560	560	560
59	72	81	90	92.5	95	103	103
288.9	369.15	405.53	438.7	441.375	444.05	449.4	449.4
270	345	379	410	412.5	415	420	420

68
136
68
68
68
49.35
600
128
372
46
80
54.439
49
49
46.2756
49
54.439
51.7244
51.7244
49
131
49
68
1
970
133.32
120
113.328
133.32
120
113.328
133.32
120
120
600
566.64
666.6
600
670
600
1
566.64
600
666.6
49
49
54.6
49
0.999999975
130
130
350
135
327.75
345
535
411.775
115
349.404
349.404
330
330
388.245
145
220
148
193
255
82
103
560
103
449.4
420

EKEURSENIOR	EK	EUR
EKUSDSENIOR_MODRE	EK	USD
EKUSDSENIOR_NORE	EK	USD
EKEURSENIOR_NORE	EK	EUR
EKJPYSENIOR_MODRE	EK	JPY
EKHKDSENIOR_MODRE	EK	HKD
EKAUDSENIOR_MODRE	EK	AUD
EKTWDSENIOR	EK	TWD
EKUSDDIGITAL	EK	USD
EKUSDDIGITAL_MODRE	EK	USD
EKUSDDIGITAL_NORE	EK	USD
EKHKDSENIOR_NORE	EK	HKD
EKUSDLOAN_NORE	EK	USD
ELESMJPYSENIOR_MMR_L	ELESM	JPY
ELNUSDSENIOR_NORE	ELN	USD
ELSALVUSDSENIOR	ELSALV	USD
ELSALVUSDBOND	ELSALV	USD
ELTLXJPYSENIOR_MMR_L	ELTLX	JPY
EM_TEMP_001USDBOND	EM_TEMP_001	USD
EMBRATUSDBOND	EMBRAT	USD
EMBSKP1USDSENIOR	EMBSKP1	USD
EMGLNHKDSENIOR_MMR_L	EMGLN	HKD
EMLT_04_3_M10USDSENIOR	EMLT_04_3_M10	USD
EMLT_05_1_ M9USDSENIOR	EMLT_05_1_ M9	USD
EMLT_05_1__M9USDSENIOR	EMLT_05_1__M9	USD
EMLT_05_1_M8USDSENIOR	EMLT_05_1_M8	USD
EMLT_05_1_M9USDSENIOR	EMLT_05_1_M9	USD
EMLT05_1_M9USDSENIOR	EMLT05_1_M9	USD
EMMSUSDSUBORDINATE_NORE	EMMS	USD
EMMSUSDLOAN_NORE	EMMS	USD
EMNUSDSENIOR	EMN	USD
EMNEURSENIOR_MODRE	EMN	EUR
EMNEURSENIOR	EMN	EUR
EMNUSDLOAN	EMN	USD
EMNUSDSENIOR_MODRE	EMN	USD
EMNEURSENIOR_NORE	EMN	EUR
EMNUSDSENIOR_NORE	EMN	USD
EMNAUDSENIOR_MODRE	EMN	AUD
EMNJPYSENIOR_MODRE	EMN	JPY
EMNHKDSENIOR_MODRE	EMN	HKD
EMNTWDSENIOR	EMN	TWD
EMNHKDSENIOR_NORE	EMN	HKD
EMNJPYSENIOR_NORE	EMN	JPY
EMN_LOANUSDSENIOR	EMN_LOAN	USD
EMRUSDSENIOR	EMR	USD
EMRUSDSENIOR_MODRE	EMR	USD
EMRUSDSENIOR_NORE	EMR	USD
EMRHKDSENIOR_MODRE	EMR	HKD
EMREURSENIOR_MODRE	EMR	EUR
EMRAUDSENIOR_MODRE	EMR	AUD
EMRLDUSDSENIOR	EMRLD	USD
ENBUSDSENIOR_MODRE	ENB	USD
ENBEURSENIOR_MODRE	ENB	EUR
ENBJPYSENIOR_MODRE	ENB	JPY
ENBAUDSENIOR_MODRE	ENB	AUD
ENBHKDSENIOR_MODRE	ENB	HKD
ENBSGDSENIOR_MODRE	ENB	SGD
ENDESAUSDSENIOR	ENDESA	USD
ENEUSDSENIOR	ENE	USD
ENEEURSENIOR_MODRE	ENE	EUR
ENEEURSENIOR	ENE	EUR
ENEUSDSENIOR_MODRE	ENE	USD
ENEUSDSENIOR_NORE	ENE	USD
ENEEURSENIOR_NORE	ENE	EUR
ENERGIEBADENUSDSENIOR	ENERGIEBADEN	USD
ENERGIEBADENWUERTTEMBERGUSDSENIOR	ENERGIEBADENWUERTTEMBERG	USD
ENERSISUSDSENIOR	ENERSIS	USD
ENIHKDSENIOR_MMR_L	ENI	HKD
ENISGDSENIOR_MMR_L	ENI	SGD
ENMCUSDLOAN_NORE	ENMC	USD
ENOFUSDLOANCALL_MMR	ENOF	USD
ENOFGBPLOAN3RDCALL_MMR	ENOF	GBP
ENOFEURLOAN3RDCALL_MMR	ENOF	EUR
ENOFEURLOAN_MMR	ENOF	EUR

SENIOR	DERIV	7/29/2008 18:30	160.5	187.25	214
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200
SENIOR_NORE	DERIV	7/29/2008 18:30	145.5	169.75	194
SENIOR_NORE	DERIV	7/29/2008 18:30	145.5	169.75	194
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	150	175	200
SENIOR	DERIV	7/29/2008 18:30	160.5	187.25	214
DIGITAL	DERIV	7/29/2008 18:30	141.6	165.2	188.8
DIGITAL_MODRE	DERIV	7/29/2008 18:30	150	175	200
DIGITAL_NORE	DERIV	7/29/2008 18:30	141.6	165.2	188.8
SENIOR_NORE	DERIV	7/29/2008 18:30	145.5	169.75	194
LOAN_NORE	DERIV	7/22/2008 13:30	55	55	75
SENIOR_MMR_L	DERIV	7/30/2008 13:30	30.69868983	30.69933947	32
SENIOR_NORE	DERIV	7/14/2008 18:30	214.9999998	240	264.9999999
SENIOR	DERIV	2/9/2006 18:30	15	20	30
BOND	DERIV	7/30/2008 18:30	65	85	100
SENIOR_MMR_L	DERIV	7/30/2008 13:30	50.71801182	52.18474443	55.04674335
BOND	DERIV	11/9/2005 8:30	349	365	431
BOND	DERIV	6/4/2008 13:30	1	1	1
SENIOR	DERIV	2/21/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/23/2008 13:30	63	70	77
SENIOR	DERIV	1/15/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	4/3/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/2006 13:30	1	1	1
SENIOR	DERIV	7/25/2006 8:30	1	1	1
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	425	438	490
LOAN_NORE	DERIV	7/30/2008 18:30	118.484615	144.24214	169.999365
SENIOR	DERIV	7/21/2008 18:30	38.885	37.774	37.774
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR	DERIV	7/21/2008 18:30	38.885	37.774	37.774
LOAN	DERIV	7/21/2008 18:30	31.5	30.6	30.6
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR_NORE	DERIV	7/21/2008 18:30	33.054	32.1096	32.1096
SENIOR_NORE	DERIV	7/21/2008 18:30	33.054	32.1096	32.1096
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR_MODRE	DERIV	7/21/2008 18:30	35	34	34
SENIOR	DERIV	7/21/2008 18:30	38.885	37.774	37.774
SENIOR_NORE	DERIV	7/21/2008 18:30	33.054	32.1096	32.1096
SENIOR_NORE	DERIV	7/21/2008 18:30	33.054	32.1096	32.1096
SENIOR	DERIV	5/21/2007 13:30	4	4	4
SENIOR	DERIV	7/21/2008 13:30	27.775	27.775	29.997
SENIOR_MODRE	DERIV	7/21/2008 13:30	25	25	27
SENIOR_NORE	DERIV	7/21/2008 13:30	23.61	23.61	25.4988
SENIOR_MODRE	DERIV	7/21/2008 13:30	25	25	27
SENIOR_MODRE	DERIV	7/21/2008 13:30	25	25	27
SENIOR_MODRE	DERIV	7/21/2008 13:30	25	25	27
SENIOR	DERIV	1/31/2000	40	40	40
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR_MODRE	DERIV	7/22/2008 18:30	60	60	65
SENIOR	DERIV	7/18/2008 18:30	98	108	113
SENIOR	DERIV	4/17/2002 18:30	3000	3000	2444.444444
SENIOR_MODRE	DERIV	4/17/2002 18:30	2700	2700	2200
SENIOR	DERIV	4/17/2002 18:30	3000	3000	2444.444444
SENIOR_MODRE	DERIV	4/17/2002 18:30	2700	2700	2200
SENIOR_NORE	DERIV	4/17/2002 18:30	2550	2550	2077.777778
SENIOR_NORE	DERIV	4/17/2002 18:30	2550	2550	2077.777778
SENIOR	DERIV	12/28/2001 13:30	40	40	40
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR	DERIV	2/28/2007 18:30	15	17	20
SENIOR_MMR_L	DERIV	7/9/2008 13:30	23.84582615	24.96537429	22.25693437
SENIOR_MMR_L	DERIV	7/9/2008 13:30	23.84582615	24.96537429	22.25693437
LOAN_NORE	DERIV	7/25/2008 18:30	300	300	300
LOANCALL_MMR	DERIV	7/10/2008 13:30	680	680	680
LOAN3RDCALL_MMR	DERIV	6/4/2008 8:30	550	550	550
LOAN3RDCALL_MMR	DERIV	5/30/2008 13:30	550	550	550
LOAN_MMR	DERIV	7/10/2008 13:30	680	680	680

288.9	369.15	405.53	438.7	441.375	444.05	449.4	449.4
270	345	379	410	412.5	415	420	420
261.9	334.65	367.63	397.7	400.125	402.55	407.4	407.4
261.9	334.65	367.63	397.7	400.125	402.55	407.4	407.4
270	345	379	410	412.5	415	420	420
253	324	371	410	415.5	421	426	420
270	345	379	410	412.5	415	420	420
288.9	369.15	405.53	438.7	441.375	444.05	449.4	449.4
254.88	325.68	357.776	387.04	389.4	391.76	396.48	396.48
270	345	379	410	412.5	415	420	420
254.88	325.68	357.776	387.04	389.4	391.76	396.48	396.48
261.9	334.65	367.63	397.7	400.125	402.55	407.4	407.4
95	100	125	145	150	155	165	165
41	50	56	61.01	64.005	67	71	71
379.9999998	459.9999998	504.9999999	539.9999999	545	550	560	560
50	70	85	100	112.5	125	150	150
150	175	195	215	226.25	237.5	260	260
70.52989109	85.67970656	100.5143682	120	123	126	131	131
632	823	978	1111	1170	1229	1310	1361
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
89	101	113	125	127.5	130	135	140
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
585	660	690	710	715	720	730	730
278.18127	370.90836	422.42341	458.483945	468.786955	479.089965	489.392975	489.392975
49.995	56.661	64.438	71.104	73.8815	76.659	81.103	155.54
45	51	58	64	66.5	69	73	140
49.995	56.661	64.438	71.104	73.8815	76.659	81.103	155.54
40.5	45.9	52.2	57.6	59.85	62.1	65.7	126
45	51	58	64	66.5	69	73	140
42.498	48.1644	54.7752	60.4416	62.8026	65.1636	68.9412	132.216
42.498	48.1644	54.7752	60.4416	62.8026	65.1636	68.9412	132.216
45	51	58	64	66.5	69	73	140
45	51	58	64	66.5	69	73	140
45	51	58	64	66.5	69	73	140
49.995	56.661	64.438	71.104	73.8815	76.659	81.103	155.54
42.498	48.1644	54.7752	60.4416	62.8026	65.1636	68.9412	132.216
42.498	48.1644	54.7752	60.4416	62.8026	65.1636	68.9412	132.216
11	17	26	35	43.5	52	69	97
35.552	39.996	44.44	49.995	51.6615	53.328	57.772	57.772
32	36	40	45	46.5	48	52	52
30.2208	33.9984	37.776	42.498	43.9146	45.3312	49.1088	49.1088
32	36	40	45	46.5	48	52	52
32	36	40	45	46.5	48	52	52
32	36	40	45	46.5	48	52	52
40	40	40	40	40	40	40	40
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
68	72	85	105	107.5	110	115	125
118	133	140	148	153	158	168	178
1888.888889	1444.444444	1277.777778	1166.666667	1166.666667	1166.666667	1166.666667	1166.666667
1700	1300	1150	1050	1050	1050	1050	1050
1888.888889	1444.444444	1277.777778	1166.666667	1166.666667	1166.666667	1166.666667	1166.666667
1700	1300	1150	1050	1050	1050	1050	1050
1605.555556	1227.777778	1086.111111	991.6666667	991.6666667	991.6666667	991.6666667	991.6666667
1605.555556	1227.777778	1086.111111	991.6666667	991.6666667	991.6666667	991.6666667	991.6666667
40	40	40	40	40	40	40	40
40	40	40	40	40	40	40	40
30	39	47	55	62.5	70	85	85
28	34	37.82965721	42	44	46	49	49
28	34	37.82965721	42	44	46	49	49
300	300	300	300	300	300	300	300
680	680	680	680	680	680	680	680
550	550	550	550	550	550	550	550
550	550	550	550	550	550	550	550
680	680	680	680	680	680	680	680

449.4
420
407.4
407.4
420
420
420
449.4
396.48
420
396.48
407.4
165
71
560
150
260
131
1365
1
1
145
0.999999975
1
1
0.999999975
1
1
730
489.392975
155.54
140
155.54
126
140
132.216
132.216
140
140
140
155.54
132.216
132.216
97
57.772
52
49.1088
52
52
52
40
135
135
135
135
135
135
188
1166.666667
1050
1166.666667
1050
991.6666667
991.6666667
40
40
85
49
49
300
680
550
550
680

ENQUSDSUBORDINATE_NORE	ENQ	USD
ENQUSDLOAN_NORE	ENQ	USD
ENRSISAUDSENIOR	ENRSIS	AUD
ENRSISUSDSENIOR	ENRSIS	USD
ENRSISSGDSENIOR	ENRSIS	SGD
ENTERCUSDSENIOR_MODRE	ENTERC	USD
ENTERPUSDSENIOR_MODRE	ENTERP	USD
ENTERPEURSENIOR_MODRE	ENTERP	EUR
ENTERPUSDSENIOR_NORE	ENTERP	USD
ENTERPEURSENIOR_NORE	ENTERP	EUR
ENTERPUSDSENIOR	ENTERP	USD
ENTERPEURSENIOR	ENTERP	EUR
ENTERPJPYSENIOR_MODRE	ENTERP	JPY
ENTERPAUDSENIOR_MODRE	ENTERP	AUD
ENVSOLUSDLOAN_NORE	ENVSOL	USD
EOGUSDSENIOR_MODRE	EOG	USD
EONEURSENIOR_MODRE	EON	EUR
EOPEURSENIOR_MODRE	EOP	EUR
EOPUSDSENIOR	EOP	USD
EOPUSDSENIOR_NORE	EOP	USD
EOPUSDSENIOR_MODRE	EOP	USD
EOPEURSENIOR	EOP	EUR
EOPEURSENIOR_NORE	EOP	EUR
EOPHKDSENIOR_MODRE	EOP	HKD
EOPTWDSENIOR	EOP	TWD
EOPAUDSENIOR	EOP	AUD
EOPUSDPREFERRED_MODRE	EOP	USD
EOPAUDSENIOR_MODRE	EOP	AUD
EOPHKDSENIOR_NORE	EOP	HKD
EOPJPYSENIOR_MODRE	EOP	JPY
EOPJPYSENIOR_NORE	EOP	JPY
EOP_OFUSDPREFERRED_MODRE	EOP_OF	USD
EOP_PUSDPREFERRED_MODRE	EOP_P	USD
EPEURSENIOR_MODRE	EP	EUR
EPEURSENIOR	EP	EUR
EPUSDSENIOR	EP	USD
EPUSDSENIOR_MODRE	EP	USD
EPUSDSENIOR_NORE	EP	USD
EPEURSENIOR_NORE	EP	EUR
EPHKDSENIOR_NORE	EP	HKD
EPUSDLOAN_NORE	EP	USD
EPUSDLOANNC_NORE	EP	USD
EPUSDLOANCALL	EP	USD
EPUSDLOANCALL_NORE	EP	USD
EPUSDLOAN_MODRE	EP	USD
EP_CGPUSDSENIOR_NORE	EP_CGP	USD
EPCINCUSDLOAN_NORE	EPCINC	USD
EPCINCUSDDIGITAL_LOAN_NORE	EPCINC	USD
EPCINCUSDLOANNC_NORE	EPCINC	USD
EPCINCUSDLOANCALL	EPCINC	USD
EPCINCUSDLOANCALL_NORE	EPCINC	USD
EPCOUSDLOAN_NORE	EPCO	USD
EPDUSDSENIOR	EPD	USD
EPDUSDSENIOR_MODRE	EPD	USD
EPDEURSENIOR_MODRE	EPD	EUR
EPDUSDSENIOR_NORE	EPD	USD
EPDEURSENIOR_NORE	EPD	EUR
EPDEURSENIOR	EPD	EUR
EPDJPYSENIOR_MODRE	EPD	JPY
EPDUSDSENIOR_MMR_L	EPD	USD
EPDUSDCVA_SENIOR	EPD	USD
EPDUSDPREFERRED_MODRE	EPD	USD
EPEUSDLOAN_NORE	EPE	USD
EPGUSDPREFERRED	EPG	USD
EPGUSDSENIOR	EPG	USD
EPGEURSENIOR_MODRE	EPG	EUR
EPGEURSENIOR	EPG	EUR
EPGUSDSENIOR_MODRE	EPG	USD
EPHCUSDCVA_LOAN	EPHC	USD
EPICP_CULZ_AGBPASSETBACKED	EPICP_CULZ_A	GBP
EQUSDSENIOR_MODRE	EQ	USD
EQEURSENIOR_MODRE	EQ	EUR
EQJPYSENIOR_MODRE	EQ	JPY
EQUSDSENIOR_NORE	EQ	USD

SUBORDINATE_NORE	DERIV	6/11/2008 13:30	650	650	650
LOAN_NORE	DERIV	7/23/2008 18:30	1200	1350	1500
SENIOR	DERIV	7/22/2008 18:30	100	110	115
SENIOR	DERIV	7/22/2008 18:30	100	110	115
SENIOR	DERIV	7/22/2008 18:30	100	110	115
SENIOR_MODRE	DERIV	2/22/2002 18:30	120	120	120
SENIOR_MODRE	DERIV	7/29/2008 13:30	205	205	205
SENIOR_MODRE	DERIV	7/29/2008 13:30	205	205	205
SENIOR_NORE	DERIV	7/29/2008 13:30	193.602	193.602	193.602
SENIOR_NORE	DERIV	7/29/2008 13:30	193.602	193.602	193.602
SENIOR	DERIV	7/2/2008 18:30	222.2	222.2	238.865
SENIOR	DERIV	7/29/2008 13:30	227.755	227.755	227.755
SENIOR_MODRE	DERIV	7/29/2008 13:30	205	205	205
SENIOR_MODRE	DERIV	7/29/2008 13:30	205	205	205
LOAN_NORE	DERIV	7/23/2008 18:30	1030	1040	1070
SENIOR_MODRE	DERIV	7/17/2008 18:30	20	21	21
SENIOR_MODRE	DERIV	12/3/2007 13:30	21.01	21.01	21.01
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR	DERIV	7/25/2008 13:30	49.995	53.328	66.66
SENIOR_NORE	DERIV	7/25/2008 13:30	42.498	45.3312	56.664
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR	DERIV	7/25/2008 13:30	49.995	53.328	66.66
SENIOR_NORE	DERIV	7/25/2008 13:30	42.498	45.3312	56.664
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR	DERIV	7/25/2008 13:30	49.995	53.328	66.66
SENIOR	DERIV	7/25/2008 13:30	49.995	53.328	66.66
PREFERRED_MODRE	DERIV	5/29/2008 13:30	3	3	3
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR_NORE	DERIV	7/25/2008 13:30	42.498	45.3312	56.664
SENIOR_MODRE	DERIV	7/25/2008 13:30	45	48	60
SENIOR_NORE	DERIV	7/25/2008 13:30	42.498	45.3312	56.664
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	12/5/2006 18:30	5	5	5
SENIOR_MODRE	DERIV	7/25/2008 18:30	127.056	127.056	142.938
SENIOR	DERIV	7/25/2008 18:30	141.18	141.18	158.8275
SENIOR	DERIV	7/25/2008 18:30	141.18	141.18	158.8275
SENIOR_MODRE	DERIV	7/25/2008 18:30	127.056	127.056	142.938
SENIOR_NORE	DERIV	7/25/2008 18:30	120	120	135
SENIOR_NORE	DERIV	7/25/2008 18:30	120	120	135
SENIOR_NORE	DERIV	7/25/2008 18:30	120	120	135
LOAN_NORE	DERIV	7/23/2008 18:30	65	65	75
LOANNC_NORE	DERIV	10/11/2006 18:30	45	45	50
LOANCALL	DERIV	11/9/2006 13:30	57	57	60
LOANCALL_NORE	DERIV	7/23/2008 18:30	90	90	100
LOAN_MODRE	DERIV	7/23/2008 18:30	65	65	75
SENIOR_NORE	DERIV	7/25/2008 18:30	120	120	135
LOAN_NORE	DERIV	7/23/2008 18:30	90	100	110
DIGITAL_LOAN_NORE	DERIV	10/11/2006 8:30	40	40	40
LOANNC_NORE	DERIV	10/11/2006 8:30	40	40	40
LOANCALL	DERIV	11/9/2006 13:30	65	65	65
LOANCALL_NORE	DERIV	7/23/2008 18:30	54	55	58.66666367
LOAN_NORE	DERIV	6/30/2008 18:30	100	115	125
SENIOR	DERIV	7/23/2008 18:30	55.55	55.55	61.105
SENIOR_MODRE	DERIV	7/23/2008 18:30	50	50	55
SENIOR_MODRE	DERIV	7/23/2008 18:30	50	50	55
SENIOR_NORE	DERIV	7/23/2008 18:30	47.22	47.22	51.942
SENIOR_NORE	DERIV	7/23/2008 18:30	47.22	47.22	51.942
SENIOR	DERIV	7/23/2008 18:30	55.55	55.55	61.105
SENIOR_MODRE	DERIV	7/23/2008 18:30	50	50	55
SENIOR_MMR_L	DERIV	7/23/2008 18:30	52.78	52.78	58.058
CVA_SENIOR	DERIV	7/23/2008 18:30	100	100	110
PREFERRED_MODRE	DERIV	5/27/2008 13:30	90	97	105
LOAN_NORE	DERIV	6/24/2008 18:30	75	80	85
PREFERRED	DERIV	6/25/2001	55	55	80
SENIOR	DERIV	3/5/2002 18:30	300	300	300
SENIOR_MODRE	DERIV	3/5/2002 18:30	300	300	300
SENIOR	DERIV	3/5/2002 18:30	300	300	300
SENIOR_MODRE	DERIV	3/5/2002 18:30	300	300	300
CVA_LOAN	DERIV	7/23/2008 18:30	135	150	165
ASSETBACKED	DERIV	12/12/2007 13:30	85	87	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	107	107	107
SENIOR_MODRE	DERIV	7/30/2008 13:30	107	107	107
SENIOR_MODRE	DERIV	7/30/2008 13:30	107	107	107
SENIOR_NORE	DERIV	7/30/2008 13:30	101.0508	101.0508	101.0508

650	650	650	650	650	650	650	650
1000	800	700	650	625	600	600	600
120	135	142	150	152.5	155	160	170
120	135	142	150	152.5	155	160	170
120	135	142	150	152.5	155	160	170
120	120	120	120	120	120	120	120
265	295	313	330	330	330	325	325
265	295	313	330	330	330	325	325
250.266	278.598	295.5972	311.652	311.652	311.652	306.93	306.93
250.266	278.598	295.5972	311.652	311.652	311.652	306.93	306.93
266.64	288.86	305.525	316.635	316.635	316.635	311.08	311.08
294.415	327.745	347.743	366.63	366.63	366.63	361.075	361.075
265	295	313	330	330	330	325	325
265	295	313	330	330	330	325	325
1090	1100	1140	1170	1190	1210	1220	1220
26	31	36	45	46.5	48	58	58
21.01	21.01	21.01	21.01	21.01	21.01	21.01	21.01
78	87	94	100	100	100	100	100
86.658	96.657	104.434	111.1	111.1	111.1	111.1	111.1
73.6632	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
78	87	94	100	100	100	100	100
86.658	96.657	104.434	111.1	111.1	111.1	111.1	111.1
73.6632	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
78	87	94	100	100	100	100	100
86.658	96.657	104.434	111.1	111.1	111.1	111.1	111.1
86.658	96.657	104.434	111.1	111.1	111.1	111.1	111.1
3	8	16	38	40.5	43	53	53
78	87	94	100	100	100	100	100
73.6632	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
78	87	94	100	100	100	100	100
73.6632	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
1	1	1	1	1	1	1	1
5	10	18	38	41.5	45	55	55
185.29	227.642	243.524	259.406	264.7	269.994	275.288	275.288
205.8875	252.9475	270.595	288.2425	294.125	300.0075	305.89	305.89
205.8875	252.9475	270.595	288.2425	294.125	300.0075	305.89	305.89
185.29	227.642	243.524	259.406	264.7	269.994	275.288	275.288
175	215	230	245	250	255	260	260
175	215	230	245	250	255	260	260
175	215	230	245	250	255	260	260
90	120	140	160	165	170	175	175
70	90	110	135	140	145	150	150
74	88	102	120	123.5	127	131	131
115	145	165	185	190	195	200	200
90	120	140	160	165	170	175	175
175	215	230	245	250	255	260	260
145	170	195	210	220	230	240	240
56	98	117	135	144.5	154	165	165
56	98	117	135	144.5	154	165	165
81	123	142	160	169.5	179	190	190
97.875	142.8	168.1875	184.3333333	194.5166667	204.7	216	216
150	175	195	210	227.5	245	265	275
77.77	99.99	111.1	122.21	124.9875	127.765	138.875	138.875
70	90	100	110	112.5	115	125	125
70	90	100	110	112.5	115	125	125
66.108	84.996	94.44	103.884	106.245	108.606	118.05	118.05
66.108	84.996	94.44	103.884	106.245	108.606	118.05	118.05
77.77	99.99	111.1	122.21	124.9875	127.765	138.875	138.875
70	90	100	110	112.5	115	125	125
73.892	95.004	105.56	116.116	118.755	121.394	131.95	131.95
140	180	200	220	225	230	250	250
125	140	155	165	170	175	180	180
100	120	150	170	205	240	260	280
80	105	125	140	155	170	185	185
300	250	200	200	200	200	200	200
300	250	200	200	200	200	200	200
300	250	200	200	200	200	200	200
300	250	200	200	200	200	200	200
217.5	255	292.5	315	330	345	360	360
91	93	95	95	95	95	95	95
162	207	227	247	249.5	252	257	257
162	207	227	247	249.5	252	257	257
162	207	227	247	249.5	252	257	257
152.9928	195.4908	214.3788	233.2668	235.6278	237.9888	242.7108	242.7108

650
600
180
180
180
120
320
320
302.208
302.208
305.525
355.52
320
320
1220
58
21.01
100
111.1
94.44
100
111.1
94.44
100
111.1
111.1
53
100
94.44
100
94.44
1
55
275.288
305.89
305.89
275.288
260
260
260
175
150
131
200
175
260
240
165
165
190
216
285
138.875
125
125
118.05
118.05
138.875
125
131.95
250
180
280
185
200
200
200
200
360
95
257
257
257
242.7108

EQEURSENIOR_NORE	EQ	EUR
EQJPYSENIOR_NORE	EQ	JPY
EQUSDLOAN_NORE	EQ	USD
EQAUDSENIOR_MODRE	EQ	AUD
EQABS043_B2USDSENIOR	EQABS043_B2	USD
EQABS043_B3USDSENIOR	EQABS043_B3	USD
EQCHEMUSDSENIOR_NORE	EQCHEM	USD
EQNOX16_100USDSENIOR	EQNOX16_100	USD
EQNOX16_20USDSENIOR	EQNOX16_20	USD
EQNOX16_21USDSENIOR	EQNOX16_21	USD
EQNOX18.71-30USDSENIOR	EQNOX18.71-30	USD
EQNOX18_71_30AUDSENIOR	EQNOX18_71_30	AUD
EQNOX18_71_30USDSENIOR	EQNOX18_71_30	USD
EQNOX21_25USDSENIOR	EQNOX21_25	USD
EQNOX30_100USDSENIOR	EQNOX30_100	USD
EQRUSDSENIOR	EQR	USD
EQRUSDSENIOR_NORE	EQR	USD
EQRUSDSENIOR_MODRE	EQR	USD
EQREURSENIOR	EQR	EUR
EQREURSENIOR_NORE	EQR	EUR
EQREURSENIOR_MODRE	EQR	EUR
EQRUSDPREFERRED_MODRE	EQR	USD
EQRHKDSENIOR_MODRE	EQR	HKD
EQRSGDSENIOR_MODRE	EQR	SGD
EQRAUDSENIOR_MODRE	EQR	AUD
EQRJPYSENIOR_MODRE	EQR	JPY
EQRUSDCVA_SENIOR	EQR	USD
EQR_PUSDPREFERRED_MODRE	EQR_P	USD
EQR1USDSENIOR_MODRE	EQR1	USD
EQR1USDPREFERRED_MODRE	EQR1	USD
EQTUSDSENIOR_MODRE	EQT	USD
EQUINOX1USDSENIOR	EQUINOX1	USD
EQUINOXSS1USDSENIOR	EQUINOXSS1	USD
ERGHOUSDSENIOR	ERGHO	USD
ERHGO_MRGNAUSDSENIOR	ERHGO_MRGNA	USD
ERHGO_MRGNBUSDSENIOR	ERHGO_MRGNB	USD
ERHGO_MRGNCUSDSENIOR	ERHGO_MRGNC	USD
ERHGOEQUITYUSDSENIOR	ERHGOEQUITY	USD
ERHGOSENIORUSDSENIOR	ERHGOSENIOR	USD
ERHGOSTRUCTUSDSENIOR	ERHGOSTRUCT	USD
ERSTBKEURLT2_MMR_L	ERSTBK	EUR
ESAIL_06_3X_A3AEURASSETBACKED	ESAIL_06_3X_A3A	EUR
ESAIL_07_1X_A3AEURASSETBACKED	ESAIL_07_1X_A3A	EUR
ESAIL_07_3A_A3CGBPASSETBACKED	ESAIL_07_3A_A3C	GBP
ESAIL_07_3X_A2AEURASSETBACKED	ESAIL_07_3X_A2A	EUR
ESAIL_07_3X_A3CGBPASSETBACKED	ESAIL_07_3X_A3C	GBP
ESAIL_07_3X_C1AEURASSETBACKED	ESAIL_07_3X_C1A	EUR
ESAIL_07_3X_D1AEURASSETBACKED	ESAIL_07_3X_D1A	EUR
ESAIL_07_3X_E1CGBPASSETBACKED	ESAIL_07_3X_E1C	GBP
ESAIL_07_4X_A1AEURASSETBACKED	ESAIL_07_4X_A1A	EUR
ESAIL_07_6X_A1AEURASSETBACKED	ESAIL_07_6X_A1A	EUR
ESAIL_07_NL1X_E1EURASSETBACKED	ESAIL_07_NL1X_E1	EUR
ESIMEURSENIOR_MMR_L	ESIM	EUR
ESKBYUSDSENIOR_MODRE	ESKBY	USD
ESPF_06_1A_C_USDSENIOR	ESPF_06_1A_C_	USD
ESPSANUSDLT2_MMR_L	ESPSAN	USD
ESTONIUSDBOND	ESTONI	USD
ETNUSDSENIOR	ETN	USD
ETNEURSENIOR_MODRE	ETN	EUR
ETNEURSENIOR	ETN	EUR
ETNUSDSENIOR_MODRE	ETN	USD
ETNUSDSENIOR_NORE	ETN	USD
ETNEURSENIOR_NORE	ETN	EUR
ETNJPYSENIOR_MODRE	ETN	JPY
ETNAUDSENIOR_MODRE	ETN	AUD
ETNHKDSENIOR_MODRE	ETN	HKD
ETNSGDSENIOR_MODRE	ETN	SGD
ETONSTUSDSENIOR_3CE	ETONST	USD
ETPUSDSENIOR_MODRE	ETP	USD
ETPEURSENIOR_MODRE	ETP	EUR
ETPJPYSENIOR_MODRE	ETP	JPY
ETRUSDPREFERRED	ETR	USD
ETRUSDPREFERRED_MODRE	ETR	USD
ETRUSDSENIOR_MODRE	ETR	USD

SENIOR_NORE	DERIV	7/30/2008 13:30	101.05508	101.05508	101.05508
SENIOR_NORE	DERIV	7/30/2008 13:30	101.0508	101.0508	101.0508
LOAN_NORE	DERIV	6/30/2008 18:30	80	85	90
SENIOR_MODRE	DERIV	7/30/2008 13:30	107	107	107
SENIOR	DERIV	7/14/2005 18:30	205	205	205
SENIOR	DERIV	7/14/2005 18:30	600	600	600
SENIOR_NORE	DERIV	7/16/2008 13:30	454.3	454.3	469
SENIOR	DERIV	7/28/2008 13:30	14	14	14
SENIOR	DERIV	7/28/2008 13:30	169	169	169
SENIOR	DERIV	8/1/2003 13:30	161	161	161
SENIOR	DERIV	8/9/2005 18:30	88	88	88
SENIOR	DERIV	6/23/2008 13:30	1	1	1
SENIOR	DERIV	7/28/2008 13:30	88	88	88
SENIOR	DERIV	8/1/2003 13:30	111	111	111
SENIOR	DERIV	1/25/2008 18:30	12	12	12
SENIOR	DERIV	7/30/2008 18:30	169.983	169.983	172.205
SENIOR_NORE	DERIV	7/30/2008 18:30	144.4932	144.4932	146.382
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
SENIOR	DERIV	7/30/2008 18:30	169.983	169.983	172.205
SENIOR_NORE	DERIV	7/30/2008 18:30	144.4932	144.4932	146.382
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
PREFERRED_MODRE	DERIV	7/2/2008 18:30	214.5	214.5	217.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
SENIOR_MODRE	DERIV	7/30/2008 18:30	153	153	155
CVA_SENIOR	DERIV	7/30/2008 18:30	153	153	155
PREFERRED_MODRE	DERIV	4/20/2007 18:30	12	12	12
SENIOR_MODRE	DERIV	7/30/2008 18:30	76.5	76.5	77.5
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	6/30/2008 18:30	40	45	55
SENIOR	DERIV	11/20/2000	10	10	10
SENIOR	DERIV	5/11/2001	7	7	7
SENIOR	DERIV	4/11/2001	325	325	325
SENIOR	DERIV	1/18/2002 13:30	35	35	35
SENIOR	DERIV	1/18/2002 13:30	135	135	135
SENIOR	DERIV	1/18/2002 13:30	720	720	720
SENIOR	DERIV	2/13/2001	2375	2375	2375
SENIOR	DERIV	2/13/2001	7	7	7
SENIOR	DERIV	2/13/2001	0	0	0
LT2_MMR_L	DERIV	7/1/2008 13:30	125	125	135
ASSETBACKED	DERIV	4/3/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	5/14/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	1/30/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/6/2007 8:30	300	375	375
ASSETBACKED	DERIV	12/20/2007 8:30	220	220	220
ASSETBACKED	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	11/30/2007 8:30	45	45	45
ASSETBACKED	DERIV	4/22/2008 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	1/4/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	4/8/2008 13:30	1	1	1
SENIOR	DERIV	11/3/2006 8:30	1	1	1
LT2_MMR_L	DERIV	6/1/2007 13:30	1.5	2.5	5
BOND	DERIV	7/30/2008 13:30	48	54	60
SENIOR	DERIV	7/21/2008 13:30	48.884	48.884	53.328
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR	DERIV	7/21/2008 13:30	48.884	48.884	53.328
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_NORE	DERIV	7/21/2008 13:30	41.5536	41.5536	45.3312
SENIOR_NORE	DERIV	7/21/2008 13:30	41.5536	41.5536	45.3312
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/21/2008 13:30	44	44	48
SENIOR_3CE	DERIV	5/30/2008 8:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	50	55	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	50	55	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	50	55	65
PREFERRED	DERIV	5/15/2007 8:30	14	14	14
PREFERRED_MODRE	DERIV	5/27/2008 13:30	100	130	180
SENIOR_MODRE	DERIV	7/29/2008 18:30	63	73	83

152.99928	195.49908	214.38788	233.27668	235.63778	237.99888	242.72108	242.72108
152.9928	195.4908	214.3788	233.2668	235.6278	237.9888	242.7108	242.7108
110	130	140	160	165	170	190	200
162	207	227	247	249.5	252	257	257
205	205	205	205	205	205	205	205
600	600	600	600	600	600	600	600
543.2	648.2	695.8	714	717.5	721	721.7	721.7
14	14	14	14	14	14	14	14
169	169	169	169	169	169	169	169
161	161	161	161	161	161	161	161
88	88	88	88		88	88	88
1	1	1	1	1	1	1	1
88	88	88	88	88	88	88	88
111	111	111	111	111	111	111	111
12	12	12	12	12	12	12	12
178.871	188.87	199.98	205.535	199.98	194.425	185.537	185.537
152.0484	160.548	169.992	174.714	169.992	165.27	157.7148	157.7148
161	170	180	185	180	175	167	167
178.871	188.87	199.98	205.535	199.98	194.425	185.537	185.537
152.0484	160.548	169.992	174.714	169.992	165.27	157.7148	157.7148
161	170	180	185	180	175	167	167
226.5	240	255	262.5	255	247.5	235.5	235.5
161	170	180	185	180	175	167	167
161	170	180	185	180	175	167	167
161	170	180	185	180	175	167	167
161	170	180	185	180	175	167	167
161	170	180	185	180	175	167	167
20	35	45	55	73	91	110	110
80.5	85	90	92.5	90	87.5	83.5	83.5
1	1	1	1	1	1	1	1
70	80	90	100	105	110	120	130
10	10	10	10	10	10	10	10
7	7	7	7	7	7	7	7
325	325	325	325	325	325	325	325
35	35	35	35	35	35	35	35
135	135	135	135	135	135	135	135
720	720	720	720	720	720	720	720
2375	2375	2375	2375	2375	2375	2375	2375
7	7	7	7	7	7	7	7
0	0	0	0	0	0	0	0
145	155	165	175	190.35	205.7	214.6	223.4
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
375	375	375	375	375	375	375	375
220	220	220	220	220	220	220	220
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
45	45	45	45	45	45	45	45
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
8	10	12.5	15	17	19	26	29
87.7	109.3	129.9	150.5	156.7	162.9	175.3	190.18
59.994	67.771	75.548	83.325	85.547	87.769	93.324	93.324
54	61	68	75	77	79	84	84
59.994	67.771	75.548	83.325	85.547	87.769	93.324	93.324
54	61	68	75	77	79	84	84
50.9976	57.6084	64.2192	70.83	72.7188	74.6076	79.3296	79.3296
50.9976	57.6084	64.2192	70.83	72.7188	74.6076	79.3296	79.3296
54	61	68	75	77	79	84	84
54	61	68	75		79	84	84
54	61	68	75	77	79	84	84
54	61	68	75	77	79	84	84
1	1	1	1	1	1	1	1
75	95	110	125	127.5	130	135	130
75	95	110	125	127.5	130	135	130
75	95	110	125	127.5	130	135	130
29	53	72	88	95	102	118	118
270	300	345	390	390	390	390	390
128	170	193	210		215	225	225

242.72108
242.7108
205
257
205
600
721.7
14
169
161
88
1
88
111
12
185.537
157.7148
167
185.537
157.7148
167
235.5
167
167
167
167
167
118
83.5
1
140
10
7
325
35
135
720
2375
7
0
234.1
0.999999975
0.999999975
0.999999975
0.999999975
375
220
0.999999975
0.999999975
45
0.999999975
0.999999975
1
1
1
33
195.14
93.324
84
93.324
84
79.3296
79.3296
84
84
84
84
1
130
130
130
118
390
225

ETRAUDSENIOR_MODRE	ETR	AUD
ETRHKDSENIOR_MODRE	ETR	HKD
ETRSGDSENIOR_MODRE	ETR	SGD
ETR_ARKUSDSENIOR_MODRE	ETR_ARK	USD
ETR_GAUSDSENIOR_MODRE	ETR_GA	USD
ETR_GSUSDSENIOR_MODRE	ETR_GS	USD
ETR_LAUSDSENIOR_MODRE	ETR_LA	USD
ETR_MISSUSDSENIOR_MODRE	ETR_MISS	USD
ETR_MISSUSDPREFERRED_MODRE	ETR_MISS	USD
ETR_PUSDPREFERRED_MODRE	ETR_P	USD
ETRD_04_1A_BUSDSENIOR	ETRD_04_1A_B	USD
ETRD_05_1A_CUSDSENIOR	ETRD_05_1A_C	USD
ETRD_06_5A_A3USDSENIOR	ETRD_06_5A_A3	USD
ETRD_2004_1AUSDSENIOR	ETRD_2004_1A	USD
ETRD_2004_1A_BUSDSENIOR	ETRD_2004_1A_B	USD
EULER_07_1A_BUSDSENIOR	EULER_07_1A_B	USD
EULER_07_1A_DUSDSENIOR	EULER_07_1A_D	USD
EUREKOEURSENIOR	EUREKO	EUR
EUREKOUSDSENIOR	EUREKO	USD
EUREKOUSDLOAN	EUREKO	USD
EURO_23X_AEURASSETBACKED	EURO_23X_A	EUR
EURO_25_X_AEURASSETBACKED	EURO_25_X_A	EUR
EURO_26_HGBPASSETBACKED	EURO_26_H	GBP
EUROC_V_A1EURASSETBACKED	EUROC_V_A1	EUR
EUROCASTLEEURLOAN	EUROCASTLE	EUR
EUROCASTLE_REVOLVING_FACILITY_LOEURLOAN	EUROCASTLE_REVOLVING_FACILITY_LO	EUR
EUTELSEURSENIOR_MMR_L	EUTELS	EUR
EUTELSATUSDSENIOR	EUTELSAT	USD
EUTELSATUSDLOAN	EUTELSAT	USD
EVCUSDLOAN_NORE	EVC	USD
EVERGRUSDLOAN_NORE	EVERGR	USD
EVRAZEURBOND	EVRAZ	EUR
EXCUSDSENIOR	EXC	USD
EXCEURSENIOR_MODRE	EXC	EUR
EXCUSDSENIOR_MODRE	EXC	USD
EXCUSDSENIOR_NORE	EXC	USD
EXCEURSENIOR_NORE	EXC	EUR
EXCEURSENIOR	EXC	EUR
EXCAUDSENIOR_MODRE	EXC	AUD
EXCTWDSENIOR	EXC	TWD
EXCAUDSENIOR	EXC	AUD
EXCUSDCVA_SENIOR	EXC	USD
EXCHKDSENIOR_MODRE	EXC	HKD
EXCUSDPREFERRED_MODRE	EXC	USD
EXCJPYSENIOR_MODRE	EXC	JPY
EXC_COMMEDUSDPREFERRED_MODRE	EXC_COMMED	USD
EXC_GENUSDSENIOR_MODRE	EXC_GEN	USD
EXC_GENEURSENIOR_MODRE	EXC_GEN	EUR
EXC_GENJPYSENIOR_MODRE	EXC_GEN	JPY
EXC_GENSGDSENIOR_MODRE	EXC_GEN	SGD
EXC_GENHKDSENIOR_MODRE	EXC_GEN	HKD
EXC_PUSDPREFERRED_MODRE	EXC_P	USD
EXEUSDLOAN	EXE	USD
EXEACNUSDLOAN_NORE	EXEACN	USD
EXEACNUSDCVA_LOAN	EXEACN	USD
EXEACNUSDLOANCALL	EXEACN	USD
EXEACNUSDLOANCALL_NORE	EXEACN	USD
EXIMCHUSDCVA_SENIOR	EXIMCH	USD
EXIMUKUSDBOND	EXIMUK	USD
EXPEUNKSENIOR_NORE	EXPE	UNK
EXPEUNKSENIOR_MODRE	EXPE	UNK
EXPEUSDSENIOR_NORE	EXPE	USD
EXPEUSDSENIOR_MODRE	EXPE	USD
EXPEEURSENIOR_NORE	EXPE	EUR
EXPEEURSENIOR_MODRE	EXPE	EUR
EXPEHKDSENIOR_MODRE	EXPE	HKD
EXPEJPYSENIOR_NORE	EXPE	JPY
EXPEJPYSENIOR_MODRE	EXPE	JPY
EXPEAUDSENIOR_MODRE	EXPE	AUD
EXPESGDSENIOR_MODRE	EXPE	SGD
EXTCRD_001USDSENIOR_MODRE	EXTCRD_001	USD
EXUMUSDASSETBACKED	EXUM	USD
EXUM_2006_2_CUSDSENIOR	EXUM_2006_2_C	USD
EXUM_2006_2_DUSDASSETBACKED	EXUM_2006_2_D	USD

SENIOR_MODRE	DERIV	7/29/2008 18:30	63	73	83
SENIOR_MODRE	DERIV	7/29/2008 18:30	63	73	83
SENIOR_MODRE	DERIV	7/29/2008 18:30	63	73	83
SENIOR_MODRE	DERIV	7/2/2008 18:30	62	64	67
SENIOR_MODRE	DERIV	6/26/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/2/2008 18:30	62	64	67
SENIOR_MODRE	DERIV	7/2/2008 18:30	62	64	67
SENIOR_MODRE	DERIV	7/2/2008 18:30	62	64	67
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	14	14	14
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	12/28/2001 8:30	40	40	40
LOAN	DERIV	11/13/2002 13:30	0	0	0
ASSETBACKED	DERIV	12/10/2007 18:30	75	80	82
ASSETBACKED	DERIV	12/19/2007 13:30	60	65	70
ASSETBACKED	DERIV	3/6/2008 8:30	600	625	650
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
LOAN	DERIV	10/10/2007 13:30	180	190	200
LOAN	DERIV	10/10/2007 8:30	180	190	200
SENIOR_MMR_L	DERIV	1/7/2008 13:30	1	1	1
SENIOR	DERIV	12/28/2001 8:30	40	40	40
LOAN	DERIV	11/13/2002 13:30	0	0	0
LOAN_NORE	DERIV	6/30/2008 18:30	200	200	200
LOAN_NORE	DERIV	5/27/2008 18:30	139	161	183
BOND	DERIV	7/30/2008 13:30	216	243	270
SENIOR	DERIV	7/30/2008 18:30	54.439	59.994	65.549
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
SENIOR_NORE	DERIV	7/2/2008 18:30	61.386	64.2192	68.9412
SENIOR_NORE	DERIV	7/30/2008 18:30	46.2756	50.9976	55.7196
SENIOR	DERIV	7/30/2008 18:30	54.439	59.994	65.549
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
SENIOR	DERIV	7/30/2008 18:30	54.439	59.994	65.549
SENIOR	DERIV	7/30/2008 18:30	54.439	59.994	65.549
CVA_SENIOR	DERIV	7/30/2008 18:30	98	108	118
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
PREFERRED_MODRE	DERIV	5/27/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/30/2008 18:30	49	54	59
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
SENIOR_MODRE	DERIV	7/30/2008 18:30	56	64	73
PREFERRED_MODRE	DERIV	10/24/2006 8:30	60	60	60
LOAN	DERIV	3/13/2003 18:30	1250	1250	1250
LOAN_NORE	DERIV	6/6/2008 13:30	150	150	150
CVA_LOAN	DERIV	12/12/2006 13:30	150	150	150
LOANCALL	DERIV	11/9/2006 13:30	180	180	180
LOANCALL_NORE	DERIV	6/6/2008 13:30	150	150	150
CVA_SENIOR	DERIV	7/30/2008 8:30	60	60	76
BOND	DERIV	7/30/2008 13:30	413.6	465.3	517
SENIOR_NORE	DERIV	8/17/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	8/17/2006 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 13:30	155.8326	155.8326	155.8326
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_NORE	DERIV	7/30/2008 13:30	155.8326	155.8326	155.8326
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_NORE	DERIV	7/30/2008 13:30	155.8326	155.8326	155.8326
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_MODRE	DERIV	7/30/2008 13:30	165	165	165
SENIOR_MODRE	DERIV	3/21/2005 18:30	395	395	395
ASSETBACKED	DERIV	1/25/2008 18:30	400	400	400
SENIOR	DERIV	7/28/2008 13:30	600	600	600
ASSETBACKED	DERIV	7/28/2008 13:30	850	850	852

128	170	193	210	212.5	215	225	225
128	170	193	210	212.5	215	225	225
128	170	193	210	212.5	215	225	225
76	84	93	102	107	112	122	127
1	1	1	1	1	1	1	1
76	84	93	102	107	112	122	127
76	84	93	102	107	112	122	127
76	84	93	102	107	112	122	127
1	1	1	1	1	1	1	1
29	53	72	88	95	102	118	118
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
24	24	24	24	24	24	24	24
40	40	40	40	40	40	40	40
0	0	0	0	0	0	0	0
84	86	88	90	90	90	90	90
75	76	77	78	78	78	78	78
660	670	675	675	675	675	675	675
75	75	75	75	75	75	75	75
200	200	200	200	200	200	200	200
200	200	200	200	200	200	200	200
1	1	1	1	1	1	1	1
40	40	40	40	40	40	40	40
0	0	0	0	0	0	0	0
200	200	200	200	200	200	200	200
239	283	322	350	355	360	360	360
384.8	416.3	435.65	455	461.5	468	481	496.6
83.325	97.768	109.989	122.21	123.8765	125.543	135.542	135.542
75	88	99	110	111.5	113	122	122
75	88	99	110	111.5	113	122	122
82.1628	94.44	103.884	113.328	114.7446	116.1612	124.6608	124.6608
70.83	83.1072	93.4956	103.884	105.3006	106.7172	115.2168	115.2168
83.325	97.768	109.989	122.21	123.8765	125.543	135.542	135.542
75	88	99	110	111.5	113	122	122
83.325	97.768	109.989	122.21	123.8765	125.543	135.542	135.542
83.325	97.768	109.989	122.21	123.8765	125.543	135.542	135.542
150	176	198	220	223	226	244	244
75	88	99	110	111.5	113	122	122
150	180	195	210	210	210	210	210
75	88	99	110	111.5	113	122	122
1	1	1	1	1	1	1	1
89	101	114	123	124.5	126	133	133
83.64661654	97.69934641	111.0955414	108.39375	117.196875	126	133	113.05
89	101	114	123	124.5	126	133	133
89	101	114	123	124.5	126	133	133
89	101	114	123	124.5	126	133	133
90	120	125	130	140	150	170	170
1250	1250	1250	1250	1250	1250	1250	1250
150	150	150	150	150	150	150	150
150	150	150	150	150	150	150	150
180	180	180	180	180	180	180	180
150	150	150	150	150	150	150	150
90	100	110	120	122.5	125	131	131
517	517	517	517	517	517	517	517
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
203.0546	240.8322	264.4432	283.332	283.332	283.332	283.332	283.332
215	255	280	300	300	300	300	300
203.0546	240.8322	264.4432	283.332	283.332	283.332	283.332	283.332
215	255	280	300	300	300	300	300
215	255	280	300	300	300	300	300
203.0546	240.8322	264.4432	283.332	283.332	283.332	283.332	283.332
215	255	280	300	300	300	300	300
215	255	280	300	300	300	300	300
215	255	280	300	300	300	300	300
395	395	395	395	395	395	395	395
400	400	400	400	400	400	400	400
600	600	600	600	600	600	600	600
850	850	850	850	850	850	850	850

225
225
225
132
1
132
132
132
1
118
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
24
40
0
90
78
675
75
200
200
1
40
0
200
360
501.8
135.542
122
122
124.6608
115.2168
135.542
122
135.542
135.542
244
122
210
122
1
133
106.4
133
133
133
170
1250
150
150
180
150
131
517
1
1
283.332
300
283.332
300
300
283.332
300
300
300
395
400
600
850

EXUM_2006_2A_CUSDASSETBACKED	EXUM_2006_2A_C	USD
EXUM_2006_5_DUSDASSETBACKED	EXUM_2006_5_D	USD
EXUM_20062A_CUSDASSETBACKED	EXUM_20062A_C	USD
EXUMIIDUSDASSETBACKED	EXUMIID	USD
EXUMVUSDASSETBACKED	EXUMV	USD
EXUMVDUSDASSETBACKED	EXUMVD	USD
FUSDSENIOR	F	USD
FUSDSENIOR	F	USD
FUSDSENIOR	F	USD
FEURSENIOR_MODRE	F	EUR
FEURSENIOR	F	EUR
FUSDLOAN	F	USD
FUSDSENIOR_MODRE	F	USD
FUSDSENIOR_NORE	F	USD
FEURSENIOR_NORE	F	EUR
FAUDSENIOR_MODRE	F	AUD
FUSDSENIOR_MODRE	F	USD
FEURSENIOR_MMR_L	F	EUR
FJPYSENIOR_MODRE	F	JPY
FTWDSENIOR	F	TWD
FUSDSENIOR_MMR_L	F	USD
FAUDSENIOR	F	AUD
FILSSENIOR_MODRE	F	ILS
FUSDDIGITAL_MODRE	F	USD
FHKDSENIOR_MODRE	F	HKD
FSGDSENIOR_MODRE	F	SGD
FUSDDIGITAL_NORE	F	USD
FSGDDIGITAL_MODRE	F	SGD
FHKDDIGITAL_MODRE	F	HKD
FUSDLOAN_NORE	F	USD
FEURDIGITAL_MODRE	F	EUR
FUSDPREFERRED_MODRE	F	USD
FUSDDIGITAL_LOAN_NORE	F	USD
FUSDLOANBULLET_NORE	F	USD
F_LOANUSDSENIOR	F_LOAN	USD
F_MCUSDSENIOR	F_MC	USD
F_MCEURSENIOR	F_MC	EUR
F_MCEURSENIOR_MODRE	F_MC	EUR
F_MCUSDSENIOR_MODRE	F_MC	USD
F_MCUSDSENIOR_NORE	F_MC	USD
F_MCEURSENIOR_NORE	F_MC	EUR
F_MCUSDLOAN	F_MC	USD
F_MCUSDSENIOR_MODRE	F_MC	USD
F_MCAUDSENIOR	F_MC	AUD
F_MCUSDSENIOR_MMR_L	F_MC	USD
F_MCJPYSENIOR_MODRE	F_MC	JPY
F_MCHKDSENIOR_MODRE	F_MC	HKD
F_MCAUDSENIOR_MODRE	F_MC	AUD
F_MCHKDSENIOR_NORE	F_MC	HKD
F_MCUSDCVA_SENIOR	F_MC	USD
F_MCUSDDIGITAL_MODRE	F_MC	USD
F_MCUSDDIGITAL_NORE	F_MC	USD
F_MCJPYDIGITAL_MODRE	F_MC	JPY
F_MCUSDSTRNOTE	F_MC	USD
F_MCUSDSTRNOTE	F_MC	USD
F_PUSDPREFERRED_MODRE	F_P	USD
FAFUSDSENIOR	FAF	USD
FAFUSDSENIOR_MODRE	FAF	USD
FAFUSDSENIOR_NORE	FAF	USD
FAFEURSENIOR	FAF	EUR
FAFEURSENIOR_MODRE	FAF	EUR
FAFEURSENIOR_NORE	FAF	EUR
FAFAUDSENIOR	FAF	AUD
FAFUSDSENIOR	FAF	USD
FAIRW06_1A_B1LUSDASSETBACKED	FAIRW06_1A_B1L	USD
FAKE10USDSENIOR	FAKE10	USD
FAKE100USDSENIOR_MODRE	FAKE100	USD
FAKE101USDSENIOR_MMR_L	FAKE101	USD
FAKE102USDSENIOR_MMR_L	FAKE102	USD
FAKE103USDSENIOR_MMR_L	FAKE103	USD
FAKE104USDSENIOR_MMR_L	FAKE104	USD
FAKE105USDSENIOR_MMR_L	FAKE105	USD
FAKE106USDSENIOR_MODRE	FAKE106	USD
FAKE51USDSENIOR_NORE	FAKE51	USD

ASSETBACKED	DERIV	1/23/2008 18:30	300	300	300
ASSETBACKED	DERIV	7/28/2008 13:30	850	850	850
ASSETBACKED	DERIV	8/8/2007 13:30	250	250	250
ASSETBACKED	DERIV	8/8/2007 13:30	400	400	400
ASSETBACKED	DERIV	3/6/2007 18:30	365	365	365
ASSETBACKED	DERIV	8/8/2007 13:30	400	400	400
SENIOR	DERIV	7/30/2008 18:30	1529.666887	1618.498394	1728.187206
SENIOR	X_BID	1/25/2001	26	26	29
SENIOR	X_ASK	1/25/2001	40	40	43
SENIOR_MODRE	DERIV	7/30/2008 18:30	1429.749826	1510.580907	1609.734566
SENIOR	DERIV	7/30/2008 18:30	1535.974508	1628.295074	1744.817383
LOAN	DERIV	7/30/2008 18:30	1342.18826	1420.617029	1525.011356
SENIOR_MODRE	DERIV	7/30/2008 18:30	1424.093265	1501.817045	1594.959375
SENIOR_NORE	DERIV	7/30/2008 18:30	1395.66624	1470.47837	1559.388437
SENIOR_NORE	DERIV	7/30/2008 18:30	1401.147668	1478.965269	1573.670132
SENIOR_MODRE	DERIV	7/30/2008 18:30	1437.458699	1522.434814	1630.508933
SENIOR_MODRE	CASH	7/30/2008 18:30	1424.093265	1501.817045	1594.959375
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1429.749826	1510.580907	1609.734566
SENIOR_MODRE	DERIV	7/30/2008 18:30	1419.416351	1494.311689	1580.927093
SENIOR	DERIV	7/30/2008 18:30	1527.019907	1612.290024	1715.120878
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1424.093265	1501.817045	1594.959375
SENIOR	DERIV	7/30/2008 18:30	1544.571844	1641.547863	1768.195355
SENIOR_MODRE	DERIV	7/11/2008 13:30	1468.376895	1534.990475	1676.534349
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1430.357385	1513.150625	1618.61718
SENIOR_MODRE	DERIV	7/30/2008 18:30	1423.178757	1500.735983	1593.420423
SENIOR_MODRE	DERIV	7/30/2008 18:30	1420.003852	1495.973015	1585.242332
DIGITAL_NORE	DERIV	7/30/2008 18:30	1395.66624	1470.47837	1559.388437
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1426.239886	1507.236795	1608.664519
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1429.435434	1512.053578	1617.034843
LOAN_NORE	DERIV	7/30/2008 18:30	400	500	700
DIGITAL_MODRE	DERIV	7/30/2008 18:30	1436.048881	1522.010409	1633.744353
PREFERRED_MODRE	DERIV	5/31/2007 18:30	207	227	260
DIGITAL_LOAN_NORE	DERIV	7/30/2008 18:30	400	500	700
LOANBULLET_NORE	DERIV	7/30/2008 18:30	400	500	700
SENIOR	DERIV	5/30/2007 18:30	107	127	160
SENIOR	DERIV	7/30/2008 13:30	1238.654009	1339.406233	1504.96587
SENIOR	DERIV	7/30/2008 13:30	1243.093288	1346.678205	1518.512278
SENIOR_MODRE	DERIV	7/30/2008 13:30	1167.234787	1258.920209	1408.841909
SENIOR_MODRE	DERIV	7/30/2008 13:30	1163.251053	1252.408532	1396.793975
SENIOR_NORE	DERIV	7/30/2008 13:30	1125.619178	1209.102894	1343.308926
SENIOR_NORE	DERIV	7/30/2008 13:30	1129.375767	1215.236687	1354.62005
LOAN	DERIV	7/30/2008 13:30	1102.821642	1188.391446	1333.179872
SENIOR_MODRE	CASH	7/30/2008 13:30	1163.251053	1252.408532	1396.793975
SENIOR	DERIV	7/30/2008 13:30	1249.175751	1356.391538	1537.171761
SENIOR_MMR_L	DERIV	7/30/2008 13:30	1165.554942	1256.812919	1407.131067
SENIOR_MODRE	DERIV	7/30/2008 13:30	1159.952955	1246.857836	1385.485347
SENIOR_MODRE	DERIV	7/30/2008 13:30	1162.651904	1251.688572	1395.653704
SENIOR_MODRE	DERIV	7/30/2008 13:30	1172.692107	1267.616036	1425.440396
SENIOR_NORE	DERIV	7/30/2008 13:30	1125.054381	1208.425307	1342.239256
CVA_SENIOR	DERIV	7/30/2008 13:30	1168.33896	1262.152224	1419.790901
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1165.554942	1256.812919	1407.131067
DIGITAL_NORE	DERIV	7/30/2008 13:30	1165.554942	1256.812919	1407.131067
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1162.24763	1251.233855	1395.69464
STRNOTE	CASH	7/23/2008 13:30	750	750	750
STRNOTE	DERIV	7/23/2008 13:30	750	750	750
PREFERRED_MODRE	DERIV	10/24/2006 8:30	900	900	900
SENIOR	DERIV	6/20/2008 13:30	155.54	155.5140796	157.7751766
SENIOR_MODRE	DERIV	11/30/2004 8:30	18	18	18
SENIOR_NORE	DERIV	11/30/2004 8:30	17	17	17
SENIOR	DERIV	11/30/2004 8:30	20	20	20
SENIOR_MODRE	DERIV	6/20/2008 13:30	140	139.9766693	142.0118301
SENIOR_NORE	DERIV	11/30/2004 8:30	17	17	17
SENIOR	DERIV	6/20/2008 13:30	155.54	155.5140796	157.7751766
SENIOR	CASH	11/30/2004 8:30	20	20	20
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	8/30/2005 18:30	21.2	21.2	21.2
SENIOR_MODRE	DERIV	8/30/2005 18:30	50	50	50
SENIOR_MMR_L	DERIV	8/30/2005 18:30	14	14	14
SENIOR_MMR_L	DERIV	8/30/2005 18:30	8.4	8.4	8.4
SENIOR_MMR_L	DERIV	8/30/2005 18:30	18	18	18
SENIOR_MMR_L	DERIV	8/30/2005 18:30	31.5	31.5	31.5
SENIOR_MMR_L	DERIV	8/30/2005 18:30	18.8	18.8	18.8
SENIOR_MODRE	DERIV	8/30/2005 18:30	166.9	166.9	166.9
SENIOR_NORE	DERIV	8/30/2005 18:30	400	400	400

300	300	300	300	300	300	300	300
850	850	850	850	850	850	850	850
250	250	250	250	250	250	250	250
400	400	400	400	400	400	400	400
365	365	365	365	365	365	365	365
400	400	400	400	400	400	400	400
2148.469472	2053.99984	2030.660043	1959.134121	1891.282401	1823.43068	1710.227015	1546.658792
38	53	68	83	88	93	103	103
52	67	82	97	102	107	117	117
1980.427203	1884.739354	1853.580547	1781.062943	1714.63731	1648.211676	1536.246336	1378.063066
2182.880739	2094.746573	2077.007797	2007.849048	1940.270324	1872.6916	1758.167917	1587.98661
1924.37919	1889.199909	1912.731395	1886.740052	1853.390626	1820.041199	1773.359791	1696.074455
1950.577521	1850.179611	1815.103966	1741.421636	1675.440662	1609.459687	1500.000414	1348.968695
1898.635329	1797.525907	1760.194532	1686.63529	1621.614342	1556.593394	1448.98155	1302.075463
1927.309072	1830.530562	1796.738914	1724.095397	1658.499125	1592.902853	1482.606547	1328.576404
2028.960414	1947.557573	1931.472617	1869.754479	1810.77511	1751.79574	1656.545963	1523.339308
1950.577521	1850.179611	1815.103966	1741.421636	1675.440662	1609.459687	1500.000414	1348.968695
1980.427203	1884.739354	1853.580547	1781.062943	1714.63731	1648.211676	1536.246336	1378.063066
1913.684943	1797.560532	1745.928496	1659.889639	1585.065658	1510.241677	1381.001494	1198.790783
2112.864944	2003.514473	1964.898288	1882.126292	1806.566999	1731.007705	1601.999418	1409.782435
1950.577521	1850.179611	1815.103966	1741.421636	1675.440662	1609.459687	1500.000414	1348.968695
2238.69451	2168.337494	2169.714727	2114.781376	2057.313308	1999.845239	1908.198174	1771.466102
1784.258179	1701.208	1682.633543	1616.381038	1555.283589	1494.186139	1392.303791	1248.91731
2021.717534	1953.447914	1949.248086	1897.10631	1844.017587	1790.928863	1705.306525	1578.638233
1948.081527	1847.798254	1812.827202	1739.31461	1673.240458	1607.166306	1496.567792	1339.394582
1928.176691	1820.227957	1777.144308	1697.790788	1627.771613	1557.752438	1438.822915	1267.935049
1898.635329	1797.525907	1760.194532	1686.63529	1621.614342	1556.593394	1448.98155	1302.075463
1997.935665	1920.763897	1906.802914	1847.286195	1788.730916	1730.175637	1631.704847	1481.284763
2019.023225	1950.72252	1946.482752	1894.40327	1841.175642	1787.948013	1701.155165	1568.817844
900	948.8869295	974.6173689	988.244604	967.2208443	946.1970846	919.1672886	919.1672886
2053.618791	1991.916329	1993.81746	1944.790083	1892.750165	1840.710246	1755.742659	1625.696417
354	462	542	595	618.5	642	675	675
900	948.8869295	974.6173689	988.244604	967.2208443	946.1970846	919.1672886	919.1672886
900	948.8869295	974.6173689	988.244604	967.2208443	946.1970846	919.1672886	919.1672886
254	362	442	495	518.5	542	575	575
1563.709761	1496.206666	1477.583765	1461.761888	1398.160718	1334.559548	1230.99021	1119.061042
1585.323399	1521.130163	1505.351008	1491.49333	1427.041586	1362.589841	1255.945036	1137.955495
1459.034353	1394.476118	1373.801264	1355.496277	1295.925822	1236.355367	1139.686895	1034.681761
1440.121886	1372.987719	1350.200355	1330.58514	1272.001364	1213.417587	1119.76077	1020.255095
1379.89572	1313.694958	1289.586692	1268.808656	1213.009499	1157.210342	1068.766873	975.532238
1397.510685	1333.56662	1311.263839	1291.53479	1234.719748	1177.904705	1086.536884	988.120119
1401.993025	1362.800847	1363.729497	1366.006377	1320.602011	1275.197645	1201.584971	1126.999296
1440.121886	1372.987719	1350.200355	1330.58514	1272.001364	1213.417587	1119.76077	1020.255095
1619.79024	1565.697394	1560.748113	1557.234782	1497.008861	1436.782939	1338.429982	1234.980905
1462.260761	1403.205191	1388.322822	1375.861209	1319.539422	1263.217634	1172.302813	1076.362031
1417.203467	1340.607332	1307.746452	1278.755175	1215.816225	1152.877274	1050.238765	934.396407
1438.940469	1372.159465	1349.69656	1330.376861	1271.828571	1213.280281	1119.0268	1015.700778
1489.260088	1433.087692	1421.292796	1411.324607	1354.97054	1298.616472	1208.408568	1115.243059
1378.800508	1312.941079	1289.143761	1268.646436	1212.87707	1157.107704	1068.097297	971.297564
1489.976724	1441.705663	1437.689825	1435.387832	1382.731616	1330.075399	1243.949941	1153.744588
1462.260761	1403.205191	1388.322822	1375.861209	1319.539422	1263.217634	1172.302813	1076.362031
1462.260761	1403.205191	1388.322822	1375.861209	1319.539422	1263.217634	1172.302813	1076.362031
1438.789288	1369.725216	1344.040967	1321.352883	1260.115132	1198.877381	1097.90561	984.242778
850	900	925	1000	1000	1000	1000	1000
850	900	1000	1000	1000	1000	1000	1000
1000	1050	1100	1200	1200	1200	1200	1200
164.8307239	175.6505724	186.618495	195.3624003	198.3243814	201.2863624	211.6717326	222.6734194
18	18	18	18	18	18	18	18
17	17	17	17	17	17	17	17
20	20	20	20	20	20	20	20
148.3624878	158.1013253	167.9734428	175.8437446	178.5097942	181.1758438	190.5236117	200.4261201
17	17	17	17	17	17	17	17
164.8307239	175.6505724	186.618495	195.3624003	198.3243814	201.2863624	211.6717326	222.6734194
20	20	20	20	20	20	20	20
750	750	750	750	750	750	750	750
21.2	21.2	21.2	21.2	21.2	21.2	21.2	21.2
50	50	50	50	50	50	50	50
14	14	14	14	14	14	14	14
8.4	8.4	8.4	8.4	8.4	8.4	8.4	8.4
18	18	18	18	18	18	18	18
31.5	31.5	31.5	31.5	31.5	31.5	31.5	31.5
18.8	18.8	18.8	18.8	18.8	18.8	18.8	18.8
166.9	166.9	166.9	166.9	166.9	166.9	166.9	166.9
400	400	400	400	400	400	400	400

300
850
250
400
365
400
1507.565435
103
117
1339.007689
1544.888278
1680.658166
1313.68906
1267.94744
1290.775962
1495.76289
1313.68906
1339.007689
1149.954592
1355.590157
1313.68906
1742.458789
1214.954732
1550.533749
1300.573161
1222.064764
1267.94744
1442.519641
1537.645744
919.1672886
1595.045983
675
919.1672886
919.1672886
575
1095.877148
1112.025091
1011.873485
999.862511
956.517164
966.856183
1114.460902
999.862511
1216.009727
1057.63113
906.842795
993.256887
1098.344934
950.377967
1137.154948
1057.63113
1057.63113
958.283407
1000
1000
1200
233.4615114
18
17
20
210.1363739
17
233.4615114
20
750
21.2
50
14
8.4
18
31.5
18.8
166.9
400

FAKE52USDSENIOR_NORE	FAKE52	USD
FAKE53USDSENIOR_NORE	FAKE53	USD
FAKE75USDSUBORDINATE_NORE	FAKE75	USD
FAKE76USDSENIOR_NORE	FAKE76	USD
FALCFUSDSENIOR	FALCF	USD
FALCFEURSENIOR	FALCF	EUR
FALCFEURSENIOR_MODRE	FALCF	EUR
FALCFUSDSENIOR_MODRE	FALCF	USD
FALCFUSDSENIOR_NORE	FALCF	USD
FALCFEURSENIOR_NORE	FALCF	EUR
FALCFTWDSENIOR	FALCF	TWD
FAMCAUSDSENIOR_MODRE	FAMCA	USD
FARMERUSDPREFERRED_MODRE	FARMER	USD
FARMER_PUSDPREFERRED_MODRE	FARMER_P	USD
FBFUSDSENIOR	FBF	USD
FBFUSDSENIOR_MODRE	FBF	USD
FBFUSDSENIOR_NORE	FBF	USD
FBFEURSENIOR	FBF	EUR
FBFEURSENIOR_MODRE	FBF	EUR
FBFEURSENIOR_NORE	FBF	EUR
FBFUSDSENIOR_MODRE	FBF	USD
FBRSI_05_2_M9USDSENIOR	FBRSI_05_2_M9	USD
FBRSI_05_3_M9USDSENIOR	FBRSI_05_3_M9	USD
FBRSI_05_4_M8USDSENIOR	FBRSI_05_4_M8	USD
FBRSI_05_4_M9USDSENIOR	FBRSI_05_4_M9	USD
FBRSI_05_5_M8USDSENIOR	FBRSI_05_5_M8	USD
FBRSI_05_5_M9USDSENIOR	FBRSI_05_5_M9	USD
FBRSI_2005_4_M9USDSENIOR	FBRSI_2005_4_M9	USD
FBRSI_2005_5_M9USDSENIOR	FBRSI_2005_5_M9	USD
FCEEURSENIOR_MMR_L	FCE	EUR
FCEUSDSENIOR_MODRE	FCE	USD
FCGNZEURSENIOR_MODRE	FCGNZ	EUR
FCHUSDSENIOR_NORE	FCH	USD
FCHHKDSENIOR_NORE	FCH	HKD
FCHAUDSENIOR_NORE	FCH	AUD
FCNUSDSENIOR	FCN	USD
FCSUSDLOAN_NORE	FCS	USD
FCSUSDLOANCALL	FCS	USD
FCSUSDLOANCALL_NORE	FCS	USD
FCXUSDSENIOR_NORE	FCX	USD
FCXUSDSENIOR_MODRE	FCX	USD
FCXUSDLOAN_NORE	FCX	USD
FCXUSDLOANCALL_NORE	FCX	USD
FDUSDSENIOR	FD	USD
FDEURSENIOR_MODRE	FD	EUR
FDEURSENIOR	FD	EUR
FDUSDSENIOR_MODRE	FD	USD
FDUSDSENIOR_NORE	FD	USD
FDEURSENIOR_NORE	FD	EUR
FDAUDSENIOR_MODRE	FD	AUD
FDHKDSENIOR_MODRE	FD	HKD
FDTWDSENIOR	FD	TWD
FDAUDSENIOR	FD	AUD
FDHKDSENIOR_NORE	FD	HKD
FDJPYSENIOR_MODRE	FD	JPY
FDEURSENIOR_MMR_L	FD	EUR
FDJPYSENIOR_NORE	FD	JPY
FDSGDSENIOR_MODRE	FD	SGD
FDCUSDSENIOR	FDC	USD
FDCUSDSENIOR_NORE	FDC	USD
FDCUSDSENIOR_MODRE	FDC	USD
FDCEURSENIOR_MODRE	FDC	EUR
FDCEURSENIOR_NORE	FDC	EUR
FDCEURSENIOR	FDC	EUR
FDCJPYSENIOR_MODRE	FDC	JPY
FDCAUDSENIOR_MODRE	FDC	AUD
FDCHKDSENIOR_MODRE	FDC	HKD
FDCSGDSENIOR_MODRE	FDC	SGD
FDCUSDLOAN_NORE	FDC	USD
FDCUSDCVA_LOAN	FDC	USD
FDCUSDDIGITAL_NORE	FDC	USD
FDXUSDSENIOR	FDX	USD
FDXUSDSENIOR_MODRE	FDX	USD
FDXUSDSENIOR_NORE	FDX	USD

SENIOR_NORE	DERIV	8/30/2005 18:30	400	400	400
SENIOR_NORE	DERIV	8/30/2005 18:30	400	400	400
SUBORDINATE_NORE	DERIV	8/30/2005 18:30	116.2	116.2	116.2
SENIOR_NORE	DERIV	8/30/2005 18:30	342	342	342
SENIOR	DERIV	7/25/2008 18:30	64.438	67.771	71.104
SENIOR	DERIV	7/25/2008 18:30	64.438	67.771	71.104
SENIOR_MODRE	DERIV	7/25/2008 18:30	58	61	64
SENIOR_MODRE	DERIV	7/25/2008 18:30	58	61	64
SENIOR_NORE	DERIV	7/25/2008 18:30	54.7752	57.6084	60.4416
SENIOR_NORE	DERIV	7/25/2008 18:30	54.7752	57.6084	60.4416
SENIOR	DERIV	7/25/2008 18:30	64.438	67.771	71.104
SENIOR_MODRE	DERIV	7/23/2008 13:30	53	53	57
PREFERRED_MODRE	DERIV	7/22/2008 18:30	140	140	140
PREFERRED_MODRE	DERIV	4/27/2007 18:30	5	5	10
SENIOR	DERIV	9/24/2007 8:30	14	14	14
SENIOR_MODRE	DERIV	12/8/2004 18:30	2	2	3
SENIOR_NORE	DERIV	12/8/2004 18:30	2	2	3
SENIOR	DERIV	12/8/2004 18:30	2	2	3
SENIOR_MODRE	DERIV	12/8/2004 18:30	2	2	3
SENIOR_NORE	DERIV	12/8/2004 18:30	2	2	3
SENIOR_MODRE	CASH	12/8/2004 18:30	2	2	3
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/30/2008 13:30	725	740	740
SENIOR_MODRE	DERIV	7/30/2008 13:30	2.265625	2.3125	2.3125
SENIOR_MODRE	DERIV	1/7/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/29/2008 18:30	300	300	325
SENIOR_NORE	DERIV	7/29/2008 18:30	300	300	325
SENIOR_NORE	DERIV	7/29/2008 18:30	300	300	325
SENIOR	DERIV	5/12/1999	5	5	5
LOAN_NORE	DERIV	7/25/2008 13:30	49	49	54
LOANCALL	DERIV	11/9/2006 13:30	50	50	55
LOANCALL_NORE	DERIV	7/25/2008 13:30	56.35	56.35	62.1
SENIOR_NORE	DERIV	7/23/2008 13:30	55	55	65
SENIOR_MODRE	DERIV	6/20/2008 18:30	35	50	50
LOAN_NORE	DERIV	7/23/2008 18:30	35	35	40
LOANCALL_NORE	DERIV	6/20/2008 18:30	30	30	35
SENIOR	DERIV	7/30/2008 13:30	153.318	153.318	153.318
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR	DERIV	7/30/2008 13:30	153.318	153.318	153.318
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR_NORE	DERIV	7/30/2008 13:30	130.3272	130.3272	130.3272
SENIOR_NORE	DERIV	7/30/2008 13:30	130.3272	130.3272	130.3272
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR	DERIV	7/30/2008 13:30	153.318	153.318	153.318
SENIOR	DERIV	7/30/2008 13:30	153.318	153.318	153.318
SENIOR_NORE	DERIV	7/30/2008 13:30	130.3272	130.3272	130.3272
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR_MMR_L	DERIV	9/6/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 13:30	130.3272	130.3272	130.3272
SENIOR_MODRE	DERIV	7/30/2008 13:30	138	138	138
SENIOR	DERIV	7/30/2008 18:30	305.525	319.968	383.295
SENIOR_NORE	DERIV	7/30/2008 18:30	266.75	279.36	334.65
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_NORE	DERIV	7/30/2008 18:30	266.75	279.36	334.65
SENIOR	DERIV	6/24/2008 18:30	255.53	277.75	299.97
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	275	288	345
LOAN_NORE	DERIV	7/24/2008 18:30	160	160	175
CVA_LOAN	DERIV	7/24/2008 18:30	160	160	175
DIGITAL_NORE	DERIV	7/30/2008 18:30	266.75	279.36	334.65
SENIOR	DERIV	7/23/2008 18:30	66.66	66.66	66.66
SENIOR_MODRE	DERIV	7/23/2008 18:30	60	60	60
SENIOR_NORE	DERIV	7/23/2008 18:30	56.664	56.664	56.664

400	400	400	400	400	400	400	400
400	400	400	400	400	400	400	400
116.2	116.2	116.2	116.2	116.2	116.2	116.2	116.2
342	342	342	342	342	342	342	342
82.214	91.102	95.546	99.99	102.7675	105.545	111.1	116.655
82.214	91.102	95.546	99.99	102.7675	105.545	111.1	116.655
74	82	86	90	92.5	95	100	105
74	82	86	90	92.5	95	100	105
69.8856	77.4408	81.2184	84.996	87.357	89.718	94.44	99.162
69.8856	77.4408	81.2184	84.996	87.357	89.718	94.44	99.162
82.214	91.102	95.546	99.99	102.7675	105.545	111.1	116.655
65	81	110	127	127	127	127	127
150	170	185	200	203.5	207	215	225
22	32	41	50	53.5	57	72	90
18	20	24	30	32.5	35	42	42
6	8	12	17	19.5	22	28	28
6	8	11	16	18.5	21	26	26
7	9	13	19	21.5	24	31	31
6	8	12	17	19.5	22	28	28
6	8	11	16	18.5	21	26	26
6	8	12	17	19.5	22	28	28
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
760	800	825	835	827.5	820	805	805
2.202898551	2.162162162	2.088607595	1.988095238	1.970238095	1.952380952	1.916666667	1.916666667
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
535	605	625	645	645	645	645	645
535	605	625	645	645	645	645	645
535	605	625	645	645	645	645	645
5	5	10	13	15.5	18	18	18
81	104	127	150	157	164	177	177
85	110	135	160	167.5	175	190	190
93.15	119.6	146.05	172.5	180.55	188.6	203.55	203.55
90	120	150	170	177.5	185	195	195
75	95	130	150	155	160	175	175
50	65	70	75	80	85	90	90
45	55	65	70	75	80	85	85
197.758	231.088	253.308	275.528	275.528	275.528	275.528	269.973
178	208	228	248	248	248	248	243
197.758	231.088	253.308	275.528	275.528	275.528	275.528	269.973
178	208	228	248	248	248	248	243
168.1032	196.4352	215.3232	234.2112	234.2112	234.2112	234.2112	229.4892
168.1032	196.4352	215.3232	234.2112	234.2112	234.2112	234.2112	229.4892
178	208	228	248	248	248	248	243
178	208	228	248	248	248	248	243
197.758	231.088	253.308	275.528	275.528	275.528	275.528	269.973
197.758	231.088	253.308	275.528	275.528	275.528	275.528	269.973
168.1032	196.4352	215.3232	234.2112	234.2112	234.2112	234.2112	229.4892
178	208	228	248	248	248	248	243
1	1	1	1	1	1	1	1
168.1032	196.4352	215.3232	234.2112	234.2112	234.2112	234.2112	229.4892
178	208	228	248	248	248	248	243
538.835	666.6	711.04	755.48	752.7025	749.925	744.37	744.37
470.45	582	620.8	659.6	657.175	654.75	649.9	649.9
485	600	640	680	677.5	675	670	670
485	600	640	680	677.5	675	670	670
470.45	582	620.8	659.6		654.75	649.9	649.9
461.065	627.715	672.155	716.595	713.8175	711.04	705.485	705.485
485	600	640	680	677.5	675	670	670
485	600	640	680	677.5	675	670	670
485	600	640	680	677.5	675	670	670
485	600	640	680	677.5	675	670	670
235	320	355	390	400	410	420	420
235	320	355	390	400	410	420	420
470.45	582	620.8	659.6	657.175	654.75	649.9	649.9
77.77	88.88	99.99	111.1	112.211	113.322	117.766	117.766
70	80	90	100	101	102	106	106
66.108	75.552	84.996	94.44	95.3844	96.3288	100.1064	100.1064

400
400
116.2
342
122.21
122.21
110
110
103.884
103.884
122.21
127
235
105
42
28
26
31
28
26
28
1
1
1
1
1
0.999999975
0.999999975
0.999999975
805
1.916666667
0.999999975
645
645
645
18
177
190
203.55
195
175
90
85
269.973
243
269.973
243
229.4892
229.4892
243
243
269.973
269.973
229.4892
243
1
229.4892
243
744.37
649.9
670
670
649.9
705.485
670
670
670
670
420
420
649.9
117.766
106
100.1064

FDXEURSENIOR_MODRE	FDX	EUR
FDXEURSENIOR_NORE	FDX	EUR
FDXEURSENIOR	FDX	EUR
FEUSDPREFERRED	FE	USD
FEUSDSENIOR_MODRE	FE	USD
FEEURSENIOR_MODRE	FE	EUR
FEUSDSENIOR_NORE	FE	USD
FEEURSENIOR_NORE	FE	EUR
FEUSDSENIOR	FE	USD
FEEURSENIOR	FE	EUR
FEUSDSENIOR_MODRE	FE	USD
FEJPYSENIOR_MODRE	FE	JPY
FEHKDSENIOR_MODRE	FE	HKD
FEAUDSENIOR_MODRE	FE	AUD
FEHKDSENIOR_NORE	FE	HKD
FEUSDCVA_SENIOR	FE	USD
FEJPYSENIOR_NORE	FE	JPY
FE_OEUSDSENIOR_MODRE	FE_OE	USD
FEEUSDSENIOR	FEE	USD
FFGUSDSENIOR_MODRE	FFG	USD
FFGUSDSENIOR_NORE	FFG	USD
FFHUSDLOAN_NORE	FFH	USD
FFHCNUSDSENIOR_NORE	FFHCN	USD
FFHCNHKDSENIOR_NORE	FFHCN	HKD
FFHCNILSSENIOR_NORE	FFHCN	ILS
FFHCNEURSENIOR_NORE	FFHCN	EUR
FFHCNUSDSENIOR_MODRE	FFHCN	USD
FFHCNHKDSENIOR_MODRE	FFHCN	HKD
FFHCNUSDDIGITAL_NORE	FFHCN	USD
FFHCNAUDSUBORDINATE_NORE	FFHCN	AUD
FFHCNHKDDIGITAL_NORE	FFHCN	HKD
FFHCNAUDSENIOR_NORE	FFHCN	AUD
FFHCNEURSENIOR_MODRE	FFHCN	EUR
FFHCNJPYSENIOR_NORE	FFHCN	JPY
FFHFHUSDSENIOR	FFHFH	USD
FFML_04_FF3_B2USDSENIOR	FFML_04_FF3_B2	USD
FFML_04_FF8_B3USDSENIOR	FFML_04_FF8_B3	USD
FFML_05_F11_M6USDSENIOR	FFML_05_F11_M6	USD
FFML_05_FF1_B3USDSENIOR	FFML_05_FF1_B3	USD
FFML_05_FF1_M2USDSENIOR	FFML_05_FF1_M2	USD
FFML_05_FF11_B1USDSENIOR	FFML_05_FF11_B1	USD
FFML_05_FF11_M6USDSENIOR	FFML_05_FF11_M6	USD
FFML_05_FF12_B2USDSENIOR	FFML_05_FF12_B2	USD
FFML_05_FF12_B2_USDSENIOR	FFML_05_FF12_B2_	USD
FFML_05_FF12_B3USDSENIOR	FFML_05_FF12_B3	USD
FFML_05_FF12_M5USDSENIOR	FFML_05_FF12_M5	USD
FFML_05_FF2_B3USDSENIOR	FFML_05_FF2_B3	USD
FFML_05_FF3_M8USDSENIOR	FFML_05_FF3_M8	USD
FFML_05_FF3_M9USDSENIOR	FFML_05_FF3_M9	USD
FFML_05_FF4_M6USDSENIOR	FFML_05_FF4_M6	USD
FFML_05_FF6_BUSDSENIOR	FFML_05_FF6_B	USD
FFML_05_FF6_B2USDSENIOR	FFML_05_FF6_B2	USD
FFML_05_FF6_B3USDSENIOR	FFML_05_FF6_B3	USD
FFML_05_FF7_M8USDSENIOR	FFML_05_FF7_M8	USD
FFML_05_FF7_M9USDSENIOR	FFML_05_FF7_M9	USD
FFML_05_FF8_B2USDSENIOR	FFML_05_FF8_B2	USD
FFML_05_FF8_B3USDSENIOR	FFML_05_FF8_B3	USD
FFML_05_FFH4_M8USDSENIOR	FFML_05_FFH4_M8	USD
FFML_06_FF1_M8USDSENIOR	FFML_06_FF1_M8	USD
FFML_06_FF1_M9USDSENIOR	FFML_06_FF1_M9	USD
FFML_06_FF10_M8USDSENIOR	FFML_06_FF10_M8	USD
FFML_06_FF10_M9USDSENIOR	FFML_06_FF10_M9	USD
FFML_06_FF10_M9_USDSENIOR	FFML_06_FF10_M9_	USD
FFML_06_FF11_M8USDSENIOR	FFML_06_FF11_M8	USD
FFML_06_FF11_M9_USDSENIOR	FFML_06_FF11_M9_	USD
FFML_06_FF12_M7USDSENIOR	FFML_06_FF12_M7	USD
FFML_06_FF12_M8USDSENIOR	FFML_06_FF12_M8	USD
FFML_06_FF12_M8_USDSENIOR	FFML_06_FF12_M8_	USD
FFML_06_FF12_M9USDSENIOR	FFML_06_FF12_M9	USD
FFML_06_FF13_M8USDSENIOR	FFML_06_FF13_M8	USD
FFML_06_FF13_M9USDSENIOR	FFML_06_FF13_M9	USD
FFML_06_FF13_M9_USDSENIOR	FFML_06_FF13_M9_	USD
FFML_06_FF14_M8USDSENIOR	FFML_06_FF14_M8	USD
FFML_06_FF14_M9USDSENIOR	FFML_06_FF14_M9	USD

SENIOR_MODRE	DERIV	7/23/2008 18:30	60	60	60
SENIOR_NORE	DERIV	7/23/2008 18:30	56.664	56.664	56.664
SENIOR	DERIV	7/23/2008 18:30	66.66	66.66	66.66
PREFERRED	DERIV	7/2/2008 18:30	53.3	59.8	66.3
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	14.166	18.888
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	14.166	18.888
SENIOR	DERIV	7/30/2008 18:30	11.11	16.665	22.22
SENIOR	DERIV	7/2/2008 18:30	45.551	51.106	56.661
SENIOR_MODRE	CASH	7/2/2008 18:30	41	46	51
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_MODRE	DERIV	7/30/2008 18:30	10	15	20
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	14.166	18.888
CVA_SENIOR	DERIV	7/30/2008 18:30	10	15	20
SENIOR_NORE	DERIV	7/30/2008 18:30	9.444	14.166	18.888
SENIOR_MODRE	DERIV	7/30/2008 18:30	9	13.5	18
SENIOR	DERIV	4/30/2002 13:30	0	0	0
SENIOR_MODRE	DERIV	6/20/2008 13:30	55	58.29942997	64.02603932
SENIOR_NORE	DERIV	2/8/2006 13:30	90	90	90
LOAN_NORE	DERIV	8/18/2006 13:30	300	300	300
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_NORE	DERIV	7/9/2008 18:30	260	294	335
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_MODRE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_MODRE	DERIV	7/23/2008 18:30	250	284	325
DIGITAL_NORE	DERIV	7/23/2008 18:30	250	284	325
SUBORDINATE_NORE	DERIV	1/25/2007 8:30	1	1	1
DIGITAL_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_MODRE	DERIV	7/23/2008 18:30	250	284	325
SENIOR_NORE	DERIV	7/23/2008 18:30	250	284	325
SENIOR	DERIV	10/3/2005 18:30	195	195	195
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	4/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/4/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	5/2/2007 8:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/4/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	12/4/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 8:30	1	1	1
SENIOR	DERIV	9/12/2006 8:30	1	1	1
SENIOR	DERIV	1/16/2007 18:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	1/25/2007 18:30	1	1	1
SENIOR	DERIV	9/29/2006 18:30	1	1	1

70	80	90	100	101	102	106	106
66.108	75.552	84.996	94.44	95.3844	96.3288	100.1064	100.1064
77.77	88.88	99.99	111.1	112.211	113.322	117.766	117.766
81.9	93.6	104	111.8	114.4	117	124.8	124.8
33	43	51	57	59	61	68	68
33	43	51	57	59	61	68	68
31.1652	40.6092	48.1644	53.8308	55.7196	57.6084	64.2192	64.2192
31.1652	40.6092	48.1644	53.8308	55.7196	57.6084	64.2192	64.2192
36.663	47.773	56.661	63.327	65.549	67.771	75.548	75.548
69.993	79.992	88.88	95.546	97.768	99.99	106.656	106.656
63	72	80	86	88	90	96	96
33	43	51	57	59	61	68	68
33	43	51	57	59	61	68	68
33	43	51	57	59	61	68	68
31.1652	40.6092	48.1644	53.8308	55.7196	57.6084	64.2192	64.2192
33	43	51	57	59	61	68	68
31.1652	40.6092	48.1644	53.8308	55.7196	57.6084	64.2192	64.2192
29.7	38.7	45.9	51.3	53.1	54.9	61.2	61.2
0	0	0	0	0	0	0	0
73.3646201	83.10772435	92.97336281	102.5410991	109.6535752	116.7660512	130.5196718	140.4266164
90	90	90	90	90	90	90	90
300	300	300	300	300	300	300	300
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
383	414	437	450	447.5	445	441	441
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
1	1	1	1	1	1	1	1
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
373	355	427	440	437.5	435	431	431
195	195	195	195	195	195	195	195
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

106
100.1064
117.766
124.8
68
68
64.2192
64.2192
75.548
106.656
96
68
68
68
64.2192
68
64.2192
61.2
0
150.134254
90
300
431
431
441
431
431
431
431
1
431
431
431
431
195
0.999999975
1
0.999999975
1
0.999999975
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1

FFML_06_FF15_M5USDSENIOR	FFML_06_FF15_M5	USD
FFML_06_FF15_M8USDSENIOR	FFML_06_FF15_M8	USD
FFML_06_FF15_M9USDSENIOR	FFML_06_FF15_M9	USD
FFML_06_FF16_M8USDSENIOR	FFML_06_FF16_M8	USD
FFML_06_FF16_M9USDSENIOR	FFML_06_FF16_M9	USD
FFML_06_FF16_M9_USDSENIOR	FFML_06_FF16_M9_	USD
FFML_06_FF17_M3USDSENIOR	FFML_06_FF17_M3	USD
FFML_06_FF17_M5USDSENIOR	FFML_06_FF17_M5	USD
FFML_06_FF17_M8USDSENIOR	FFML_06_FF17_M8	USD
FFML_06_FF17_M8_USDSENIOR	FFML_06_FF17_M8_	USD
FFML_06_FF17_M9USDSENIOR	FFML_06_FF17_M9	USD
FFML_06_FF18_B3USDSENIOR	FFML_06_FF18_B3	USD
FFML_06_FF18_M6USDSENIOR	FFML_06_FF18_M6	USD
FFML_06_FF2_M6USDSENIOR	FFML_06_FF2_M6	USD
FFML_06_FF3_M7USDSENIOR	FFML_06_FF3_M7	USD
FFML_06_FF3_M8USDSENIOR	FFML_06_FF3_M8	USD
FFML_06_FF3_M9USDSENIOR	FFML_06_FF3_M9	USD
FFML_06_FF4_B1USDSENIOR	FFML_06_FF4_B1	USD
FFML_06_FF4_M2USDSENIOR	FFML_06_FF4_M2	USD
FFML_06_FF4_M5USDSENIOR	FFML_06_FF4_M5	USD
FFML_06_FF4_M8USDSENIOR	FFML_06_FF4_M8	USD
FFML_06_FF5_M8USDSENIOR	FFML_06_FF5_M8	USD
FFML_06_FF5_M9USDSENIOR	FFML_06_FF5_M9	USD
FFML_06_FF6_M4USDSENIOR	FFML_06_FF6_M4	USD
FFML_06_FF6_M5USDSENIOR	FFML_06_FF6_M5	USD
FFML_06_FF6_M5_USDSENIOR	FFML_06_FF6_M5_	USD
FFML_06_FF6_M6USDSENIOR	FFML_06_FF6_M6	USD
FFML_06_FF7_M8USDSENIOR	FFML_06_FF7_M8	USD
FFML_06_FF7_M9USDSENIOR	FFML_06_FF7_M9	USD
FFML_06_FF8_M8USDSENIOR	FFML_06_FF8_M8	USD
FFML_06_FF8_M9USDSENIOR	FFML_06_FF8_M9	USD
FFML_06_FF9_M7USDSENIOR	FFML_06_FF9_M7	USD
FFML_06_FF9_M8USDSENIOR	FFML_06_FF9_M8	USD
FFML_06_FF9_M9USDSENIOR	FFML_06_FF9_M9	USD
FFML_06_FF9_M9_USDSENIOR	FFML_06_FF9_M9_	USD
FFML_06FF13_M9USDSENIOR	FFML_06FF13_M9	USD
FFML_06FF5_M9USDSENIOR	FFML_06FF5_M9	USD
FFML_07_FF1_B2USDSENIOR	FFML_07_FF1_B2	USD
FFML_07_FF1_B2_USDSENIOR	FFML_07_FF1_B2_	USD
FFML_07_FF1_B3USDSENIOR	FFML_07_FF1_B3	USD
FFML_07_FF1_M6USDSENIOR	FFML_07_FF1_M6	USD
FFML_07_FF2_B1USDSENIOR	FFML_07_FF2_B1	USD
FFML_07_FF2_B2USDSENIOR	FFML_07_FF2_B2	USD
FFML_2004_FF6_B2USDSENIOR	FFML_2004_FF6_B2	USD
FFML_2004_FF8_B3USDSENIOR	FFML_2004_FF8_B3	USD
FFML_2005_FF1_B3USDSENIOR	FFML_2005_FF1_B3	USD
FFML_2005_FF12_M5USDSENIOR	FFML_2005_FF12_M5	USD
FFML_2005_FF3_M8USDSENIOR	FFML_2005_FF3_M8	USD
FFML_2005_FF3_M9USDSENIOR	FFML_2005_FF3_M9	USD
FFML_2005_FF4_M6USDSENIOR	FFML_2005_FF4_M6	USD
FFML_2005_FF6_B3USDSENIOR	FFML_2005_FF6_B3	USD
FFML_2005_FF7_M8USDSENIOR	FFML_2005_FF7_M8	USD
FFML_2005_FF8_B2USDSENIOR	FFML_2005_FF8_B2	USD
FFML_2005_FF8_B3USDSENIOR	FFML_2005_FF8_B3	USD
FFML_2005_FFH4_M8USDSENIOR	FFML_2005_FFH4_M8	USD
FFML_2006_FF12_M7USDSENIOR	FFML_2006_FF12_M7	USD
FFML_2006_FF12_M8USDSENIOR	FFML_2006_FF12_M8	USD
FFML_2006_FF13_A2DUSDSENIOR	FFML_2006_FF13_A2D	USD
FFML_2006_FF13_M9USDSENIOR	FFML_2006_FF13_M9	USD
FFML_2006_FF14_M8USDSENIOR	FFML_2006_FF14_M8	USD
FFML_2006_FF15_M9USDSENIOR	FFML_2006_FF15_M9	USD
FFML_2006_FF16_M8USDSENIOR	FFML_2006_FF16_M8	USD
FFML_2006_FF17_M5USDSENIOR	FFML_2006_FF17_M5	USD
FFML_2006_FF17_M8USDSENIOR	FFML_2006_FF17_M8	USD
FFML_2006_FF18_B3USDSENIOR	FFML_2006_FF18_B3	USD
FFML_2006_FF18_M6USDSENIOR	FFML_2006_FF18_M6	USD
FFML_2006_FF3_M7USDSENIOR	FFML_2006_FF3_M7	USD
FFML_2006_FF3_M8USDSENIOR	FFML_2006_FF3_M8	USD
FFML_2006_FF4_A3USDSENIOR	FFML_2006_FF4_A3	USD
FFML_2006_FF4_B1USDSENIOR	FFML_2006_FF4_B1	USD
FFML_2006_FF4_M5USDSENIOR	FFML_2006_FF4_M5	USD
FFML_2006_FF4_M8USDSENIOR	FFML_2006_FF4_M8	USD
FFML_2006_FF5_M9USDSENIOR	FFML_2006_FF5_M9	USD
FFML_2006_FF7_M9USDSENIOR	FFML_2006_FF7_M9	USD

SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	10/30/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	2/23/2007 8:30	1	1	1
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	1/3/2007 18:30	1	1	1
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	9/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2006 8:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	5/10/2007 18:30	1	1	1
SENIOR	DERIV	9/29/2006 8:30	1	1	1
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 13:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	8/31/2006 13:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	2/28/2007 18:30	1	1	1
SENIOR	DERIV	9/26/2006 8:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	8/31/2006 8:30	1	1	1
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	9/29/2006 8:30	1	1	1
SENIOR	DERIV	2/7/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/9/2006 8:30	1	1	1
SENIOR	DERIV	7/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	8/2/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	6/13/2007 18:30	1	1	1
SENIOR	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	10/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2006 18:30	1	1	1

1	1	1	1	1	1	1	1

1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
0.999999975
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
0.999999975
1
0.999999975
1835
0.999999975
0.999999975
0.999999975
0.999999975
1
1
0.999999975
1
0.999999975
0.999999975
1
1
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
1
1
0.999999975
1
1
2456
1
0.999999975
1

FFML_2006_FF8_M9USDSENIOR	FFML_2006_FF8_M9	USD
FFML_2006_FF9_M7USDSENIOR	FFML_2006_FF9_M7	USD
FFML_2007_FF1_B2USDSENIOR	FFML_2007_FF1_B2	USD
FFML_2007_FF1_B3USDSENIOR	FFML_2007_FF1_B3	USD
FFML_2007_FF1_M6USDSENIOR	FFML_2007_FF1_M6	USD
FFML_2007_FF2_B1USDSENIOR	FFML_2007_FF2_B1	USD
FFML04_FF2_M8USDSENIOR	FFML04_FF2_M8	USD
FFML04_FF8_B1USDSENIOR	FFML04_FF8_B1	USD
FFML04FF2M8USDSENIOR	FFML04FF2M8	USD
FFML04FF8_B1USDSENIOR	FFML04FF8_B1	USD
FFML05_FF1_B2USDSENIOR	FFML05_FF1_B2	USD
FFML05_FF12_A2CUSDSENIOR	FFML05_FF12_A2C	USD
FFML05_FF12_M2USDSENIOR	FFML05_FF12_M2	USD
FFML05_FF12_M5USDSENIOR	FFML05_FF12_M5	USD
FFML05_FF3_M9USDSENIOR	FFML05_FF3_M9	USD
FFML05_FF7_M9USDSENIOR	FFML05_FF7_M9	USD
FFML05FF1_B2USDSENIOR	FFML05FF1_B2	USD
FFML05FF7USDSENIOR	FFML05FF7	USD
FFML06_FF1_M9USDSENIOR	FFML06_FF1_M9	USD
FFML06_FF4_A3USDSENIOR	FFML06_FF4_A3	USD
FFML06_FF4_B1USDSENIOR	FFML06_FF4_B1	USD
FFML06_FF4_M2USDSENIOR	FFML06_FF4_M2	USD
FFML06_FF4_M5USDSENIOR	FFML06_FF4_M5	USD
FFML06_FF4_M8USDSENIOR	FFML06_FF4_M8	USD
FFML2004FF2USDSENIOR	FFML2004FF2	USD
FFMLT_05_FF12_B2USDSENIOR	FFMLT_05_FF12_B2	USD
FFMLT_05_FF12_B3USDSENIOR	FFMLT_05_FF12_B3	USD
FFMLT06_FF13_A2DUSDSENIOR	FFMLT06_FF13_A2D	USD
FFMLT06_FF13_M2USDSENIOR	FFMLT06_FF13_M2	USD
FFMLT06_FF13_M5USDSENIOR	FFMLT06_FF13_M5	USD
FFMLT06_FF13_M8USDSENIOR	FFMLT06_FF13_M8	USD
FFMLT06_FF13_M9USDSENIOR	FFMLT06_FF13_M9	USD
FFMLT07_FF1_A2DUSDSENIOR	FFMLT07_FF1_A2D	USD
FFMLT07_FF1_B2USDSENIOR	FFMLT07_FF1_B2	USD
FFMLT07_FF1_B3USDSENIOR	FFMLT07_FF1_B3	USD
FFMLT07_FF1_M2USDSENIOR	FFMLT07_FF1_M2	USD
FFMLT07_FF1_M5USDSENIOR	FFMLT07_FF1_M5	USD
FGI_PUSDPREFERRED_MODRE	FGI_P	USD
FGICUSDSENIOR_MODRE	FGIC	USD
FGICEURSENIOR_MODRE	FGIC	EUR
FGICHKDSENIOR_MODRE	FGIC	HKD
FGICJPYSENIOR_MODRE	FGIC	JPY
FGICAUDSENIOR_MODRE	FGIC	AUD
FGICSGDSENIOR_MODRE	FGIC	SGD
FGICUSDSENIOR	FGIC	USD
FGICUSDDIGITAL_NORE	FGIC	USD
FHLBUSDSENIOR	FHLB	USD
FHLBUSDSENIOR_MODRE	FHLB	USD
FHLMCUSDSOVEREIGN	FHLMC	USD
FHLMCUSDSENIOR_MODRE	FHLMC	USD
FHLMCUSDSENIOR_NORE	FHLMC	USD
FHLMCEURSUBORDINATE	FHLMC	EUR
FHLMCUSDSENIOR_MMR_L	FHLMC	USD
FHLMCEURSENIOR_MMR_L	FHLMC	EUR
FHLMCEURSUBORDINATE_MODRE	FHLMC	EUR
FHLMCUSDSUBORDINATE_MODRE	FHLMC	USD
FHLMCEURSENIOR_MODRE	FHLMC	EUR
FHLMCJPYSENIOR_MODRE	FHLMC	JPY
FHLMCHKDSENIOR_MODRE	FHLMC	HKD
FHLMCAUDSENIOR_MODRE	FHLMC	AUD
FHLMCEURSENIOR_NORE	FHLMC	EUR
FHLMCUSDSENIOR	FHLMC	USD
FHLMCUSDPREFERRED_MODRE	FHLMC	USD
FHLMCHKDSENIOR_NORE	FHLMC	HKD
FHLMCHKDSUBORDINATE_MODRE	FHLMC	HKD
FHLMCJPYSENIOR_NORE	FHLMC	JPY
FHLMCAUDSUBORDINATE_MODRE	FHLMC	AUD
FHLMCSGDSUBORDINATE_MODRE	FHLMC	SGD
FHLMCJPYSUBORDINATE_MODRE	FHLMC	JPY
FHLMC_PUSDPREFERRED_MODRE	FHLMC_P	USD
FHLTUSDSENIOR_MODRE	FHLT	USD
FHLT 2005-C M9USDSENIOR	FHLT 2005-C M9	USD
FHLT_04_2_M9USDSENIOR	FHLT_04_2_M9	USD
FHLT_04_2_MBUSDSENIOR	FHLT_04_2_MB	USD

SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/3/2006 8:30	122	122	122
SENIOR	DERIV	12/7/2005 13:30	155	155	155
SENIOR	DERIV	9/29/2005 18:30	117	117	117
SENIOR	DERIV	11/1/2005 13:30	118	118	118
SENIOR	DERIV	3/24/2006 18:30	9	9	9
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	2.1	2.1	2.1
SENIOR	DERIV	11/1/2005 13:30	145	145	145
SENIOR	DERIV	10/14/2005 18:30	210	210	210
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	9/22/2005 18:30	180	180	180
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
PREFERRED_MODRE	DERIV	11/17/2005 18:30	19	26.01	34.01
SENIOR_MODRE	DERIV	7/29/2008 13:30	4846.970302	4960.297692	4699.12767
SENIOR_MODRE	DERIV	7/29/2008 13:30	4874.289671	5000.809501	4760.151234
SENIOR_MODRE	DERIV	7/29/2008 13:30	4818.611399	4941.94294	4689.129458
SENIOR_MODRE	DERIV	7/29/2008 13:30	4818.611399	4941.94294	4689.129458
SENIOR_MODRE	DERIV	7/29/2008 13:30	4911.687352	5055.858519	4845.71145
SENIOR_MODRE	DERIV	7/29/2008 13:30	4818.611399	4941.94294	4689.129458
SENIOR	DERIV	2/4/2008 8:30	1	1	1
DIGITAL_NORE	DERIV	7/29/2008 13:30	4573.573191	4660.004766	4378.571079
SENIOR	DERIV	7/23/2008 13:30	13.332	15.554	16.565
SENIOR_MODRE	DERIV	7/23/2008 13:30	12	14	15
SOVEREIGN	DERIV	3/30/2006 18:30	5	5	5
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE	DERIV	3/30/2006 18:30	6	6	6
SENIOR_MMR_L	DERIV	3/30/2006 18:30	5	5	5
SENIOR_MMR_L	DERIV	3/30/2006 18:30	5	5	5
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SENIOR	DERIV	7/25/2008 13:30	13.332	18.887	24.442
PREFERRED_MODRE	DERIV	7/30/2008 13:30	1018.886736	1313.639209	1164.414352
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	8
SENIOR_MODRE	DERIV	1/31/2005 18:30	235	235	235
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2008 18:30	0.999999975	0.999999975	0.999999975

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
122	122	122	122	122	122	122	122
155	155	155	155	155	155	155	155
117	117	117	117	117	117	117	117
118	118	118	118	118	118	118	118
9	9	9	9	9	9	9	9
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2.1	2.1	2.1	2.1	2.1	2.1	2.1	2.1
145	145	145	145	145	145	145	145
210	210	210	210	210	210	210	210
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
41	48	65	75	78.505	82.01	96	96
3723.847605	3118.360049	2782.65413	2522.055115	2360.41225	2198.769385	1944.103701	1670.665811
3796.171204	3190.52192	2853.160989	2588.707631	2423.067145	2257.426658	1992.98373	1703.88489
3719.546396	3115.976006	2780.988808	2520.670391	2359.111467	2197.552542	1942.95816	1669.259271
3719.546396	3115.976006	2780.988808	2520.670391	2359.111467	2197.552542	1942.95816	1669.259271
3910.333266	3316.640649	2990.104847	2732.410021	2572.005951	2411.601881	2159.253519	1896.490642
3719.546396	3115.976006	2780.988808	2520.670391	2359.111467	2197.552542	1942.95816	1669.259271
1	1	1	1	1	1	1	1
3436.321661	2864.059237	2548.729084	2307.102358	2158.650977	2010.199595	1778.506575	1531.853561
19.998	22.22	24.442	27.775	29.4415	31.108	38.885	41.107
18	20	22	25	26.5	28	35	37
6	7	8	9	11.5	14	20	23
27	32	37	42	42	42	42	42
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
8	10	14	20	23.5	27	30	33
6	7	8	9	11.5	14	20	23
6	7	8	9	11.5	14	20	23
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
27	32	37	42	42	42	42	42
27	32	37	42	42	42	42	42
27	32	37	42	42	42	42	42
27	32	37	42	42	42	42	42
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
29.997	35.552	41.107	46.662	46.662	46.662	46.662	46.662
1100.375669	1060.173913	1053.704163	1034.205821	984.6182135	935.030606	858.652068	776.028453
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
192	192	192	192	187	182	172	172
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
10	11	16	21	24	27	30	40
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

1
1
0.999999975
0.999999975
1
0.999999975
122
155
117
118
9
1
1
1
1
2.1
145
210
1
1
1
1
1
1
180
1
1
0.999999975
0.999999975
1
1
1
1
1
1
1
0.999999975
100
1610.312229
1636.760902
1608.807805
1608.807805
1845.266071
1608.807805
1
1477.704765
42.218
38
26
42
39.6648
37
26
26
172
172
42
42
42
42
39.6648
46.662
756.143998
39.6648
172
39.6648
172
172
172
40
235
1
1
0.999999975

FHLT_04_4_M7USDSENIOR	FHLT_04_4_M7	USD
FHLT_04_C_M4USDSENIOR	FHLT_04_C_M4	USD
FHLT_04_C_M7USDSENIOR	FHLT_04_C_M7	USD
FHLT_04_D_M8USDSENIOR	FHLT_04_D_M8	USD
FHLT_05_1_M8USDSENIOR	FHLT_05_1_M8	USD
FHLT_05_1_M9USDSENIOR	FHLT_05_1_M9	USD
FHLT_05_2_M4USDSENIOR	FHLT_05_2_M4	USD
FHLT_05_2_M8USDSENIOR	FHLT_05_2_M8	USD
FHLT_05_2_M9USDSENIOR	FHLT_05_2_M9	USD
FHLT_05_A_M8USDSENIOR	FHLT_05_A_M8	USD
FHLT_05_A_M9USDSENIOR	FHLT_05_A_M9	USD
FHLT_05_B_M10USDSENIOR_MMR_L	FHLT_05_B_M10	USD
FHLT_05_B_M10USDSENIOR	FHLT_05_B_M10	USD
FHLT_05_B_M9USDSENIOR	FHLT_05_B_M9	USD
FHLT_05_D_M7USDSENIOR	FHLT_05_D_M7	USD
FHLT_05_D_M9USDSENIOR	FHLT_05_D_M9	USD
FHLT_05_E_M8USDSENIOR	FHLT_05_E_M8	USD
FHLT_05_E_M9USDSENIOR	FHLT_05_E_M9	USD
FHLT_06_1_MUSDSENIOR	FHLT_06_1_M	USD
FHLT_06_1_M8USDSENIOR	FHLT_06_1_M8	USD
FHLT_06_2_M7USDSENIOR	FHLT_06_2_M7	USD
FHLT_06_2_M8USDSENIOR	FHLT_06_2_M8	USD
FHLT_06_3_M5USDSENIOR	FHLT_06_3_M5	USD
FHLT_06_A_M8USDSENIOR	FHLT_06_A_M8	USD
FHLT_2004_C_M7USDSENIOR	FHLT_2004_C_M7	USD
FHLT_2005_1_M8USDSENIOR	FHLT_2005_1_M8	USD
FHLT_2005_1_M9USDSENIOR	FHLT_2005_1_M9	USD
FHLT_2005_C_M9USDSENIOR	FHLT_2005_C_M9	USD
FHLT_2005_C_M9_USDSENIOR	FHLT_2005_C_M9_	USD
FHLT_2005_D_M7USDSENIOR	FHLT_2005_D_M7	USD
FHLT_2005_D_M9USDSENIOR	FHLT_2005_D_M9	USD
FHLT_2005_E_M9USDSENIOR	FHLT_2005_E_M9	USD
FHLT_2006_2_M7USDSENIOR	FHLT_2006_2_M7	USD
FHLT_2006_2_M8USDSENIOR	FHLT_2006_2_M8	USD
FHLT_2006_3_2A4USDSENIOR	FHLT_2006_3_2A4	USD
FHLT_2006_3_M5USDSENIOR	FHLT_2006_3_M5	USD
FHLT_2006_A_M8USDSENIOR	FHLT_2006_A_M8	USD
FHLT_2006_C_M9USDSENIOR	FHLT_2006_C_M9	USD
FHLT04_2_M8USDSENIOR	FHLT04_2_M8	USD
FHLT04_B_M8USDSENIOR	FHLT04_B_M8	USD
FHLT04_C_M7USDSENIOR	FHLT04_C_M7	USD
FHLT05_1_M9USDSENIOR	FHLT05_1_M9	USD
FHLT05_2_M9USDSENIOR	FHLT05_2_M9	USD
FHLT05_E_M8USDSENIOR	FHLT05_E_M8	USD
FHLT05_E_M9USDSENIOR	FHLT05_E_M9	USD
FHLT051_M8USDSENIOR	FHLT051_M8	USD
FHLT052_M9USDSENIOR	FHLT052_M9	USD
FHLT06_1_M8USDSENIOR	FHLT06_1_M8	USD
FHLT06_2_M8USDSENIOR	FHLT06_2_M8	USD
FHLT06_3_A4USDSENIOR	FHLT06_3_A4	USD
FHLT06_3_M2USDSENIOR	FHLT06_3_M2	USD
FHLT06_3_M5USDSENIOR	FHLT06_3_M5	USD
FHLT06_3_M8USDSENIOR	FHLT06_3_M8	USD
FHLT06_3_M9USDSENIOR	FHLT06_3_M9	USD
FHSUSDSENIOR_MODRE	FHS	USD
FHSHKDSENIOR_MODRE	FHS	HKD
FIATUSDLOAN_NORE	FIAT	USD
FICUSDSENIOR_NORE	FIC	USD
FICUSDBOND	FIC	USD
FIFTIETH MEZUSDSENIOR_MODRE	FIFTIETH MEZ	USD
FINAUSDSENIOR_MODRE	FINA	USD
FINA_04_3_M8USDSENIOR	FINA_04_3_M8	USD
FINA_04_3_M9USDSENIOR	FINA_04_3_M9	USD
FINA04_3_M8USDSENIOR	FINA04_3_M8	USD
FINA04_3_M9USDSENIOR	FINA04_3_M9	USD
FINLUSDSOVEREIGN	FINL	USD
FITBUSDSENIOR_NORE	FITB	USD
FITBUSDSENIOR_MODRE	FITB	USD
FJUSDSENIOR	FJ	USD
FLUSDSENIOR_MODRE	FL	USD
FL_MIADA_MUNIUSDSENIOR_MODRE	FL_MIADA_MUNI	USD
FL_MUNIUSDSENIOR_MODRE	FL_MUNI	USD
FL_MUNIUSDDIGITAL	FL_MUNI	USD
FL_MUNIUSDSENIOR	FL_MUNI	USD

SENIOR	DERIV	11/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2007 8:30	1	1	1
SENIOR	DERIV	9/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/23/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/24/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR_MMR_L	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/31/2006 13:30	125	125	125
SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/10/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2006 8:30	1	1	1
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/3/2006 13:30	118	118	118
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	12/23/2005 13:30	288	288	288
SENIOR	DERIV	11/18/2005 13:30	300	300	300
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	8/29/2005 13:30	150	150	150
SENIOR	DERIV	11/1/2005 13:30	230	230	230
SENIOR	DERIV	4/7/2006 13:30	191	191	191
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	6/30/2008 8:30	96	96	96
SENIOR_MODRE	DERIV	6/30/2008 8:30	96	96	96
LOAN_NORE	DERIV	8/18/2006 13:30	75	75	75
SENIOR_NORE	DERIV	6/4/2008 13:30	1	1	1
BOND	DERIV	10/24/2005 18:30	1	1	1
SENIOR_MODRE	DERIV	5/14/2004 18:30	30	30	30
SENIOR_MODRE	DERIV	9/6/2005 18:30	1	1	1
SENIOR	DERIV	11/30/2005 13:30	193	193	193
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	11/25/2005 13:30	191	191	191
SENIOR	DERIV	1/20/2006 13:30	301	301	301
SOVEREIGN	DERIV	3/14/2008 13:30	2	3	4
SENIOR_NORE	DERIV	7/23/2008 13:30	319	319	323
SENIOR_MODRE	DERIV	6/4/2008 13:30	3	3	4
SENIOR	DERIV	11/28/2000	35	50	100
SENIOR_MODRE	DERIV	10/13/2005 18:30	11	11	11
SENIOR_MODRE	DERIV	7/30/2008 18:30	54	54	54
SENIOR_MODRE	DERIV	7/30/2008 18:30	46	46	46
DIGITAL	DERIV	7/30/2008 18:30	46	46	46
SENIOR	DERIV	7/30/2008 18:30	46	46	46

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
125	125	125	125	125	125	125	125
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
118	118	118	118	118	118	118	118
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
288	288	288	288	288	288	288	288
300	300	300	300	300	300	300	300
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
150	150	150	150	150	150	150	150
230	230	230	230	230	230	230	230
191	191	191	191	191	191	191	191
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
146	168	181	191	193.5	196	206	215
146	168	181	191	193.5	196	206	215
75	75	75	75	75	75	75	75
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
30	30	30	30	30	30	30	30
1	1	1	1	1	1	1	1
193	193	193	193	193	193	193	193
1	1	1	1	1	1	1	1
191	191	191	191	191	191	191	191
301	301	301	301	301	301	301	301
5	8	10	13	14	15	19	19
333	341	346	350	352.5	355	360	364
5	7	10	12	14	16	23	26
170	235	260	270	270	270	270	270
11	11	11	11	11	11	11	11
54	54	57	57	58	59	60	60
46	46	49	49	50	51	52	52
46	46	49	49	50	51	52	52
46	46	49	49	50	51	52	52

0.999999975
0.999999975
1
1
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
125
0.999999975
1
1
1
1
1
0.999999975
0.999999975
1
0.999999975
1
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
1
1
0.999999975
0.999999975
118
1
1
288
300
1
1
150
230
191
1
0.999999975
1
1
1
1
215
215
75
1
1
30
1
193
1
191
301
19
367
29
270
11
60
52
52
52

FLACUSDCVA_SENIOR	FLAC	USD
FLAGSUSDASSETBACKED	FLAGS	USD
FLAGS_061_D_VUSDASSETBACKED	FLAGS_061_D_V	USD
FLCAT_MUNIUSDSENIOR	FLCAT_MUNI	USD
FLEETAUDSENIOR_MODRE	FLEET	AUD
FLEXUSDSUBORDINATE_NORE	FLEX	USD
FLEXUSDSENIOR_NORE	FLEX	USD
FLEXEURSENIOR_NORE	FLEX	EUR
FLEXEURSUBORDINATE_NORE	FLEX	EUR
FLEXUSDSUBORDINATE_MODRE	FLEX	USD
FLEXUSDSENIOR_MMR_L	FLEX	USD
FLEXUSDSUBORDINATE	FLEX	USD
FLEXUSDLOAN_NORE	FLEX	USD
FLEXEURSENIOR	FLEX	EUR
FLEXEURSUBORDINATE	FLEX	EUR
FLEXHKDSUBORDINATE_NORE	FLEX	HKD
FLEXILSSUBORDINATE_NORE	FLEX	ILS
FLEXSGDSUBORDINATE_MODRE	FLEX	SGD
FLEXHKDSUBORDINATE_MODRE	FLEX	HKD
FLEXUSDLOANCALL	FLEX	USD
FLEXUSDLOANCALL_NORE	FLEX	USD
FLEXAUDSUBORDINATE_MODRE	FLEX	AUD
FLEXAUDSUBORDINATE_NORE	FLEX	AUD
FLEXJPYSUBORDINATE_NORE	FLEX	JPY
FLEXUSDLOAN_UNSEC_BULLET_NORE	FLEX	USD
FLEXAUDSENIOR_NORE	FLEX	AUD
FLINTEURLOAN2ND_MMR	FLINT	EUR
FLMUSDSENIOR_NORE	FLM	USD
FLMUSDLOAN_NORE	FLM	USD
FLMUSDSENIOR	FLM	USD
FLMUSDSENIOR_MODRE	FLM	USD
FLMEURSENIOR	FLM	EUR
FLMEURSENIOR_MODRE	FLM	EUR
FLMEURSENIOR_NORE	FLM	EUR
FLM_PUSDPREFERRED_MODRE	FLM_P	USD
FLOWINUSDSENIOR	FLOWIN	USD
FLSUSDSENIOR	FLS	USD
FLSUSDLOAN_NORE	FLS	USD
FLSUSDSENIOR_MODRE	FLS	USD
FLSUSDDIGITAL	FLS	USD
FLSUSDLOANCALL	FLS	USD
FLSUSDLOANCALL_NORE	FLS	USD
FLSEDU_MUNIUSDSENIOR_MODRE	FLSEDU_MUNI	USD
FMBIUSDSENIOR_MODRE	FMBI	USD
FMBIUSDCVA_SENIOR	FMBI	USD
FMCUSDSENIOR_MODRE	FMC	USD
FMEUSDLOAN_NORE	FME	USD
FMIC_04_2_M5USDSENIOR	FMIC_04_2_M5	USD
FMIC_04_3USDSENIOR	FMIC_04_3	USD
FMIC_04_3_M7USDSENIOR	FMIC_04_3_M7	USD
FMIC_04_3_M8USDSENIOR	FMIC_04_3_M8	USD
FMIC_05_1_M8USDSENIOR	FMIC_05_1_M8	USD
FMIC_05_2_M8USDSENIOR	FMIC_05_2_M8	USD
FMIC_05_2_M9USDSENIOR	FMIC_05_2_M9	USD
FMIC_05_3_M8USDSENIOR	FMIC_05_3_M8	USD
FMIC_05_3_M9USDSENIOR	FMIC_05_3_M9	USD
FMIC_06_1_M8USDSENIOR	FMIC_06_1_M8	USD
FMIC_06_1_M9USDSENIOR	FMIC_06_1_M9	USD
FMIC_06_1_M9_USDSENIOR	FMIC_06_1_M9_	USD
FMIC_06_2_M8USDSENIOR	FMIC_06_2_M8	USD
FMIC_06_2_M9USDSENIOR	FMIC_06_2_M9	USD
FMIC_06_3_M8USDSENIOR	FMIC_06_3_M8	USD
FMIC_06_3_M9USDSENIOR	FMIC_06_3_M9	USD
FMIC_061_M8USDSENIOR	FMIC_061_M8	USD
FMIC_2004_3_M8USDSENIOR	FMIC_2004_3_M8	USD
FMIC_2005_1_M9USDSENIOR	FMIC_2005_1_M9	USD
FMIC_2005_2_M9USDSENIOR	FMIC_2005_2_M9	USD
FMIC_2005_3_M9USDSENIOR	FMIC_2005_3_M9	USD
FMIC_2006_1_M8USDSENIOR	FMIC_2006_1_M8	USD
FMIC_2006_2_M9USDSENIOR	FMIC_2006_2_M9	USD
FMIC_2006_3_M8USDSENIOR	FMIC_2006_3_M8	USD
FMIC_2006_3_M9USDSENIOR	FMIC_2006_3_M9	USD
FMIC04_3_M6USDSENIOR	FMIC04_3_M6	USD
FMIC043USDSENIOR	FMIC043	USD

CVA_SENIOR	DERIV	12/4/2006 18:30	100	100	100
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	7/29/2008 18:30	93	93	93
SENIOR_MODRE	DERIV	1/31/2007 8:30	1	1	1
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
SENIOR_NORE	DERIV	7/30/2008 18:30	140	147	160
SENIOR_NORE	DERIV	8/23/2004 13:30	190	190	190
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	142.8	149.94	163.2
SENIOR_MMR_L	DERIV	7/30/2008 18:30	148.302	155.7171	169.488
SUBORDINATE	DERIV	6/24/2008 18:30	105.003	116.67	128.337
LOAN_NORE	DERIV	7/30/2008 18:30	93.8	98.49	107.2
SENIOR	DERIV	6/24/2008 18:30	105.003	116.67	128.337
SUBORDINATE	DERIV	7/30/2008 18:30	163.338	171.5049	186.672
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
SUBORDINATE_NORE	DERIV	7/9/2008 18:30	150	157	170
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	142.8	149.94	163.2
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	142.8	149.94	163.2
LOANCALL	DERIV	11/9/2006 13:30	22	23	25
LOANCALL_NORE	DERIV	7/30/2008 18:30	93.8	98.49	107.2
SUBORDINATE_MODRE	DERIV	1/24/2007 8:30	1	1	1
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	140	147	160
LOAN_UNSEC_BULLET_NORE	DERIV	7/30/2008 18:30	93.8	98.49	107.2
SENIOR_NORE	DERIV	7/30/2008 18:30	140	147	160
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_NORE	DERIV	9/30/2003 8:30	3500	3500	3500
LOAN_NORE	DERIV	7/11/2006 13:30	850	850	850
SENIOR	DERIV	9/30/2003 8:30	4118	4118	4118
SENIOR_MODRE	DERIV	9/30/2003 8:30	3706	3706	3706
SENIOR	DERIV	9/30/2003 8:30	4118	4118	4118
SENIOR_MODRE	DERIV	9/30/2003 8:30	3706	3706	3706
SENIOR_NORE	DERIV	9/30/2003 8:30	3500	3500	3500
PREFERRED_MODRE	DERIV	7/22/2005 13:30	1	1	1
SENIOR	DERIV	1/26/2001	16	16	16
SENIOR	DERIV	6/4/2008 13:30	150	150	150
LOAN_NORE	DERIV	6/24/2008 18:30	90	90	90
SENIOR_MODRE	DERIV	7/30/2008 18:30	46	46	46
DIGITAL	DERIV	1/9/2006 13:30	20	20	20
LOANCALL	DERIV	11/9/2006 13:30	61	61	61
LOANCALL_NORE	DERIV	5/27/2008 18:30	103.5	103.5	103.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	46	46	46
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	6/20/2008 18:30	24	24	28
LOAN_NORE	DERIV	7/25/2008 18:30	50	60	80
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2005 18:30	108	108	108
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/24/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	9/26/2006 8:30	1	1	1
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2007 13:30	1	1	1
SENIOR	DERIV	4/3/2007 8:30	1	1	1
SENIOR	DERIV	8/9/2006 8:30	1	1	1
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	11/8/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2005 18:30	108	108	108

100	100	100	100	100	100	100	100
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
93	93	93	93	93	93	103	103
1	1	1	1	1	1	1	1
210	260	290	320	325	330	345	345
210	260	290	320	325	330	345	345
190	190	190	190	190	190	190	190
210	260	290	320	325	330	345	345
214.2	265.2	295.8	326.4	331.5	336.6	351.9	351.9
222.453	275.418	307.197	338.976	344.2725	349.569	365.4585	365.4585
186.672	250.8405	285.8415	320.8425	326.676	332.5095	355.8435	355.8435
140.7	174.2	194.3	214.4	217.75	221.1	231.15	231.15
186.672	250.8405	285.8415	320.8425	326.676	332.5095	355.8435	355.8435
245.007	303.342	338.343	373.344	379.1775	385.011	402.5115	402.5115
210	260	290	320	325	330	345	345
220	270	300	330	335	340	355	355
214.2	265.2	295.8	326.4	331.5	336.6	351.9	351.9
214.2	265.2	295.8	326.4	331.5	336.6	351.9	351.9
38	45	55	65	67.5	70	75	77
140.7	174.2	194.3	214.4	217.75	221.1	231.15	231.15
1	1	1	1	1	1	1	1
210	260	290	320	325	330	345	345
210	260	290	320	325	330	345	345
140.7	174.2	194.3	214.4	217.75	221.1	231.15	231.15
210	260	290	320	325	330	345	345
1	1	1	1	1	1	1	1
3500	3500	3500	3500	3500	3500	3500	3500
850	850	850	850	850	850	850	850
4118	4118	4118	4118	4118	4118	4118	4118
3706	3706	3706	3706	3706	3706	3706	3706
4118	4118	4118	4118	4118	4118	4118	4118
3706	3706	3706	3706	3706	3706	3706	3706
3500	3500	3500	3500	3500	3500	3500	3500
1	1	1	1	1	1	1	1
18	21	25	33	36.5	40	45	50
150	150	150	150	150	150	150	150
90	130	149	170	170	170	170	170
46	46	49	49	50	51	52	52
20	20	20	20	20	20	20	20
75	110	127	145	151.5	158	167	167
103.5	149.5	171.35	195.5	195.5	195.5	195.5	195.5
46	46	49	49	50	51	52	52
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
33	48	48	57	62	67	82	82
105	135	145	160	172.5	185	195	195
1	1	1	1	1	1	1	1
108	108	108	108	108	108	108	108
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
108	108	108	108	108	108	108	108

100
750
750
103
1
345
345
190
345
351.9
365.4585
355.8435
231.15
355.8435
402.5115
345
355
351.9
351.9
96
231.15
1
345
345
231.15
345
1
3500
850
4118
3706
4118
3706
3500
1
55
150
170
52
20
167
195.5
52
1
1
82
195
1
108
1
1
1
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
1
0.999999975
108

FMIC043_M6USDSENIOR	FMIC043_M6	USD
FMIC05_1_M7USDSENIOR	FMIC05_1_M7	USD
FMIC05_2_M9USDSENIOR	FMIC05_2_M9	USD
FMIC051_M7USDSENIOR	FMIC051_M7	USD
FNFUSDLOAN_NORE	FNF	USD
FNLC_05_2_M9USDSENIOR	FNLC_05_2_M9	USD
FNLC_05_4_M8USDSENIOR	FNLC_05_4_M8	USD
FNLC_05_4_M9USDSENIOR	FNLC_05_4_M9	USD
FNLC_2005_4_M8USDSENIOR	FNLC_2005_4_M8	USD
FNLC_2007_1_M9USDSENIOR	FNLC_2007_1_M9	USD
FNLYUSDSENIOR_NORE	FNLY	USD
FNLYUSDLOAN_NORE	FNLY	USD
FNMAUSDSENIOR	FNMA	USD
FNMAUSDSENIOR_MODRE	FNMA	USD
FNMAUSDSENIOR_NORE	FNMA	USD
FNMAEURSENIOR	FNMA	EUR
FNMAEURSENIOR_MODRE	FNMA	EUR
FNMAEURSENIOR_NORE	FNMA	EUR
FNMAUSDSUBORDINATE_MODRE	FNMA	USD
FNMAEURSUBORDINATE_MODRE	FNMA	EUR
FNMAJPYSENIOR_MODRE	FNMA	JPY
FNMAJPYSUBORDINATE_MODRE	FNMA	JPY
FNMAHKDSENIOR_MODRE	FNMA	HKD
FNMAAUDSENIOR_MODRE	FNMA	AUD
FNMAUSDSUBORDINATE	FNMA	USD
FNMAUSDPREFERRED_MODRE	FNMA	USD
FNMAHKDSENIOR_NORE	FNMA	HKD
FNMAUSDSUBORDINATE_NORE	FNMA	USD
FNMAHKDSUBORDINATE_MODRE	FNMA	HKD
FNMAJPYSENIOR_NORE	FNMA	JPY
FNMAAUDSUBORDINATE_MODRE	FNMA	AUD
FNMASGDSUBORDINATE_MODRE	FNMA	SGD
FNMAUSDSENIOR_MODRE	FNMA	USD
FNMAUSDSTRNOTE	FNMA	USD
FNMAUSDSTRNOTE	FNMA	USD
FNMA_PUSDPREFERRED_MODRE	FNMA_P	USD
FOUSDSENIOR	FO	USD
FOUSDSENIOR_NORE	FO	USD
FOUSDSENIOR_MODRE	FO	USD
FOEURSENIOR	FO	EUR
FOEURSENIOR_NORE	FO	EUR
FOEURSENIOR_MODRE	FO	EUR
FOSGDSENIOR_MODRE	FO	SGD
FOHKDSENIOR_MODRE	FO	HKD
FOJPYSENIOR_MODRE	FO	JPY
FOAUDSENIOR_MODRE	FO	AUD
FONUSDSENIOR	FON	USD
FONEURSENIOR	FON	EUR
FONEURSENIOR_MODRE	FON	EUR
FONUSDSENIOR_MODRE	FON	USD
FONEURSENIOR_NORE	FON	EUR
FONUSDSENIOR_NORE	FON	USD
FONAUDSENIOR_MODRE	FON	AUD
FONUSDSENIOR_MODRE	FON	USD
FONJPYSENIOR_MODRE	FON	JPY
FONHKDSENIOR_MODRE	FON	HKD
FONUSDCVA_SENIOR	FON	USD
FONHKDSENIOR_NORE	FON	HKD
FON_CAPUSDSENIOR_MODRE	FON_CAP	USD
FON_CCUSDSENIOR_MODRE	FON_CC	USD
FON_CCUSDCVA_SENIOR	FON_CC	USD
FON_CENTELUSDCVA_SENIOR	FON_CENTEL	USD
FORTISUSDPREFERRED	FORTIS	USD
FORTISEURLT2	FORTIS	EUR
FORTIS_BANKEURLT2_MMR_L	FORTIS_BANK	EUR
FORTIS_BANKUSDSENIOR_MMR_L	FORTIS_BANK	USD
FORTIS_BANKHKDSENIOR_MMR_L	FORTIS_BANK	HKD
FORTIS_BANKUSDSUBORDINATE	FORTIS_BANK	USD
FORTIS_BANKAUDSENIOR_MMR_L	FORTIS_BANK	AUD
FORTS_06_1A_BUSDSENIOR	FORTS_06_1A_B	USD
FORTS_06_1A_CUSDSENIOR	FORTS_06_1A_C	USD
FORTS_2006_1A_BUSDSENIOR	FORTS_2006_1A_B	USD
FORTUMJPYSENIOR_MMR_L	FORTUM	JPY
FPLDEMSENIOR	FPL	DEM

SENIOR	DERIV	7/14/2005 18:30	136	136	136
SENIOR	DERIV	11/16/2005 18:30	150	150	150
SENIOR	DERIV	12/21/2005 13:30	275	275	275
SENIOR	DERIV	7/14/2005 18:30	138	138	138
LOAN_NORE	DERIV	3/27/2008 18:30	22	27	46
SENIOR	DERIV	1/30/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/22/2008 18:30	13333.14986	9842.79016	6907.392798
LOAN_NORE	DERIV	9/12/2006 18:30	250	250	250
SENIOR	DERIV	7/25/2008 13:30	13.332	18.887	24.442
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SENIOR	DERIV	7/25/2008 13:30	13.332	18.887	24.442
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	163.4	172.9	182.4
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SENIOR_MODRE	DERIV	7/25/2008 13:30	12	17	22
SUBORDINATE	DERIV	7/29/2008 18:30	228	241	254
PREFERRED_MODRE	DERIV	7/30/2008 13:30	1018.886736	1313.639209	1164.414352
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	162.4368	171.8808	181.3248
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_NORE	DERIV	7/25/2008 13:30	11.3328	16.0548	20.7768
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	172	182	192
SENIOR_MODRE	CASH	6/17/2008 18:30	25	25	25
STRNOTE	CASH	7/15/2008 13:30	20	20	25
STRNOTE	DERIV	7/22/2008 13:30	20	20	25
PREFERRED_MODRE	DERIV	3/21/2007 18:30	1	1	7.5
SENIOR	DERIV	7/30/2008 18:30	94.435	94.435	94.435
SENIOR_NORE	DERIV	7/30/2008 18:30	80.274	80.274	80.274
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR	DERIV	7/30/2008 18:30	94.435	94.435	94.435
SENIOR_NORE	DERIV	7/30/2008 18:30	80.274	80.274	80.274
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	85	85
SENIOR	DERIV	4/11/2006 13:30	6	6	6
SENIOR	DERIV	4/11/2006 13:30	6	6	6
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_NORE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_NORE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_MODRE	CASH	4/11/2006 13:30	5	5	5
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
SENIOR_MODRE	DERIV	4/11/2006 13:30	5	5	5
CVA_SENIOR	DERIV	4/11/2006 13:30	10	10	10
SENIOR_NORE	DERIV	4/11/2006 13:30	15	15	14
SENIOR_MODRE	DERIV	4/11/2006 13:30	10	10	10
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	4/11/2006 13:30	10	10	10
CVA_SENIOR	DERIV	4/11/2006 13:30	10	10	10
PREFERRED	CASH	4/10/2000	-5	0	5
LT2	DERIV	7/29/2008 13:30	110.25	115.5	120.75
LT2_MMR_L	DERIV	7/29/2008 13:30	105	110	115
SENIOR_MMR_L	DERIV	7/24/2008 13:30	63	65	68
SENIOR_MMR_L	DERIV	7/24/2008 13:30	63	65	68
SUBORDINATE	DERIV	2/29/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/24/2008 13:30	63	65	68
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	4/27/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/23/2008 13:30	13.19916331	14.84166917	23
SENIOR	DERIV	2/2/2005 18:30	1	1	1

136	136	136	136	136	136	136	136
150	150	150	150	150	150	150	150
275	275	275	275	275	275	275	275
138	138	138	138	138	138	138	138
54	63	63	68	70.5	73	90	90
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
5954.571717	5218.602091	4890.238504	4520.700247	4270.563534	4020.426821	3587.766189	3071.603101
250	250	250	250	250	250	250	250
29.997	35.552	41.107	46.662	46.662	46.662	46.662	46.662
27	32	37	42	42	42	42	42
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
29.997	35.552	41.107	46.662	46.662	46.662	46.662	46.662
27	32	37	42	42	42	42	42
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
27	32	37	42	42	42	42	42
182.4	182.4	182.4	182.4	177.65	172.9	163.4	163.4
27	32	37	42	42	42	42	42
27	32	37	42	42	42	42	42
273	324	271	227	212	197	217	210
1100.375669	1060.173913	1053.704163	1034.205821	984.6182135	935.030606	858.652068	776.028453
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
181.3248	181.3248	181.3248	181.3248	176.6028	171.8808	162.4368	162.4368
192	192	192	192	187	182	172	172
25.4988	30.2208	34.9428	39.6648	39.6648	39.6648	39.6648	39.6648
192	192	192	192	187	182	172	172
192	192	192	192	187	182	172	172
25	25	25	25	27.5	30	35	50
25	25	30	30	32.5	35	50	50
25	25	30	30	32.5	35	50	50
11	13	17.5	30	32	34	38	40
105.545	122.21	133.32	144.43	146.0965	147.763	153.318	155.54
89.718	103.884	113.328	122.772	124.1886	125.6052	130.3272	132.216
95	110	120	130	131.5	133	138	140
105.545	122.21	133.32	144.43	146.0965	147.763	153.318	155.54
89.718	103.884	113.328	122.772	124.1886	125.6052	130.3272	132.216
95	110	120	130	131.5	133	138	140
95	110	120	130	131.5	133	138	140
95	110	120	130	131.5	133	138	140
95	110	120	130	131.5	133	138	140
95	110	120	130	131.5	133	138	140
12	17	24	33	42	51	69	81
12	17	24	33	42	51	69	81
11	15	22	30	38	46	62	73
11	15	22	30	38	46	62	73
10	14	21	28	35.5	43	59	69
10	14	21	28	35.5	43	59	69
11	15	22	30	38	46	62	73
11	15	22	30	38	46	62	73
11	15	22	30	38	46	62	73
11	15	22	30	38	46	62	73
22	30	44	60	76	92	124	146
16	17	23	31	38.5	46	60	72
17	22	29	36	43.5	51	72	76
1	1	1	1	1	1	1	1
22	30	44	60	76	92	124	146
22	30	44	60	76	92	124	146
20	35	45	50	55	60	70	85
141.75	157.5	168	178.5	181.125	183.75	183.75	183.75
135	150	160	170	172.5	175	175	175
74	81	88	95	95	95	95	95
74	81	88	95	95	95	95	95
1	1	1	1	1	1	1	1
74	81	88	95	95	95	95	95
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
30.08726295	37.70298953	42.27956144	46.96005374	49.48002687	52	57	57
7	11	17	22	24.5	27	31	36

136
150
275
138
90
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
2944.014466
250
46.662
42
39.6648
46.662
42
39.6648
172
172
42
163.4
42
42
198
756.143998
39.6648
162.4368
172
39.6648
172
172
50
50
50
40
155.54
132.216
140
155.54
132.216
140
140
140
140
140
83
83
75
75
71
71
75
75
75
75
150
74
78
1
150
150
100
183.75
175
95
95
1
95
0.999999975
1
1
57
38

FPLUSDSENIOR	FPL	USD
FPLUSDSENIOR_MODRE	FPL	USD
FPLEURSENIOR_MODRE	FPL	EUR
FPLUSDSENIOR_NORE	FPL	USD
FPLEURSENIOR_NORE	FPL	EUR
FPLEURSENIOR	FPL	EUR
FPLAUDSENIOR_MODRE	FPL	AUD
FPLUSDPREFERRED_MODRE	FPL	USD
FPL_CAPUSDSENIOR	FPL_CAP	USD
FPL_CAPEURSENIOR	FPL_CAP	EUR
FPL_CAPEURSENIOR_MODRE	FPL_CAP	EUR
FPL_CAPUSDSENIOR_MODRE	FPL_CAP	USD
FPL_CAPUSDSENIOR_NORE	FPL_CAP	USD
FPL_CAPEURSENIOR_NORE	FPL_CAP	EUR
FPL_CAPAUDSENIOR	FPL_CAP	AUD
FPL_CAPAUDSENIOR_MODRE	FPL_CAP	AUD
FPL_CAPHKDSENIOR_MODRE	FPL_CAP	HKD
FPL_CAPJPYSENIOR_MODRE	FPL_CAP	JPY
FPL_CAPSGDSENIOR_MODRE	FPL_CAP	SGD
FPL_INCEURSENIOR_MODRE	FPL_INC	EUR
FPL_INCUSDSENIOR_MODRE	FPL_INC	USD
FPL_INCAUDSENIOR_MODRE	FPL_INC	AUD
FPL_PUSDPREFERRED_MODRE	FPL_P	USD
FRUSDSENIOR_MODRE	FR	USD
FRUSDPREFERRED_MODRE	FR	USD
FRAUDSENIOR_MODRE	FR	AUD
FR_PUSDPREFERRED_MODRE	FR_P	USD
FR_RTUSDPREFERRED_MODRE	FR_RT	USD
FRASRUSDASSETBACKED	FRASR	USD
FREGRUSDLOAN_NORE	FREGR	USD
FRENIJUSDSENIOR_3CE	FRENIJ	USD
FRENIJEURSENIOR	FRENIJ	EUR
FRENIJEURCVA_SENIOR	FRENIJ	EUR
FRLNG_06_1A_A2USDSENIOR	FRLNG_06_1A_A2	USD
FRLNG_06_1A_BUSDSENIOR	FRLNG_06_1A_B	USD
FRLNG_2006_1A_A3USDSENIOR	FRLNG_2006_1A_A3	USD
FRLNG_2006_1A_BUSDSENIOR	FRLNG_2006_1A_B	USD
FRODRIUSDLOAN_NORE	FRODRI	USD
FRPUSDLOAN_NORE	FRP	USD
FRTUSDSENIOR	FRT	USD
FRTUSDSENIOR_NORE	FRT	USD
FRTUSDSENIOR_MODRE	FRT	USD
FRTEURSENIOR	FRT	EUR
FRTEURSENIOR_NORE	FRT	EUR
FRTEURSENIOR_MODRE	FRT	EUR
FRTUSDSENIOR	FRT	USD
FRTAUDSENIOR_MODRE	FRT	AUD
FRXVA_MUNIUSDSENIOR_MODRE	FRXVA_MUNI	USD
FSAUSDSENIOR	FSA	USD
FSAEURSENIOR	FSA	EUR
FSAUSDSENIOR	FSA	USD
FSAUSDSENIOR_MODRE	FSA	USD
FSAEURSENIOR_MODRE	FSA	EUR
FSAUSDSENIOR_NORE	FSA	USD
FSAAUDSENIOR_MODRE	FSA	AUD
FSAJPYSENIOR_MODRE	FSA	JPY
FSAHKDSENIOR_MODRE	FSA	HKD
FSASGDSENIOR_MODRE	FSA	SGD
FSAUSDPREFERRED_MODRE	FSA	USD
FSAUSDDIGITAL_NORE	FSA	USD
FSA_STRNG3USDSENIOR	FSA_STRNG3	USD
FSCOUSDSENIOR	FSCO	USD
FSFUNDEURSUBORDINATE	FSFUND	EUR
FSHUSDSENIOR_NORE	FSH	USD
FSHUSDSENIOR_MODRE	FSH	USD
FSHEURSENIOR_MODRE	FSH	EUR
FSHUSDSUBORDINATE_MODRE	FSH	USD
FSHUSDSUBORDINATE_NORE	FSH	USD
FSHEURSENIOR_NORE	FSH	EUR
FSLUSDSENIOR_MODRE	FSL	USD
FSLUSDSENIOR_NORE	FSL	USD
FSLUSDCVA_LOAN	FSL	USD
FSLUSDLOAN_NORE	FSL	USD
FSLAUDSENIOR_MODRE	FSL	AUD

SENIOR	DERIV	7/2/2008 18:30	32.9967	37.9962	47.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	27.9	31.5	35.1
SENIOR_MODRE	DERIV	7/29/2008 18:30	27.9	31.5	35.1
SENIOR_NORE	DERIV	7/2/2008 18:30	28.04868	32.29848	40.79808
SENIOR_NORE	DERIV	7/2/2008 18:30	28.04868	32.29848	40.79808
SENIOR	DERIV	7/2/2008 18:30	32.9967	37.9962	47.9952
SENIOR_MODRE	DERIV	7/29/2008 18:30	27.9	31.5	35.1
PREFERRED_MODRE	DERIV	7/29/2008 18:30	77.9	81.5	85.1
SENIOR	DERIV	7/29/2008 18:30	34.441	38.885	43.329
SENIOR	DERIV	7/2/2008 18:30	36.663	42.218	53.328
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_NORE	DERIV	7/2/2008 18:30	31.1652	35.8872	45.3312
SENIOR_NORE	DERIV	7/2/2008 18:30	31.1652	35.8872	45.3312
SENIOR	DERIV	7/29/2008 18:30	34.441	38.885	43.329
SENIOR_MODRE	DERIV	7/29/2008 18:30	23.25	28.75	30.08571429
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_MODRE	DERIV	7/29/2008 18:30	31	35	39
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	29	34
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	29	34
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	29	34
PREFERRED_MODRE	DERIV	10/27/2006 18:30	6	6	6
SENIOR_MODRE	DERIV	7/25/2008 13:30	238	238	240
PREFERRED_MODRE	DERIV	7/25/2008 13:30	357	357	360
SENIOR_MODRE	DERIV	7/25/2008 13:30	238	238	240
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	15
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LOAN_NORE	DERIV	7/24/2007 8:30	80	90	100
SENIOR_3CE	DERIV	6/10/2008 8:30	659	750	830
SENIOR	DERIV	6/10/2008 8:30	659	750	830
CVA_SENIOR	DERIV	6/10/2008 8:30	659	750	830
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/23/2008 18:30	615	630	650
LOAN_NORE	DERIV	7/25/2008 18:30	200	225	275
SENIOR	DERIV	7/25/2008 13:30	159.984	159.984	162.206
SENIOR_NORE	DERIV	7/25/2008 13:30	135.9936	135.9936	137.8324
SENIOR_MODRE	DERIV	7/25/2008 13:30	144	144	146
SENIOR	DERIV	7/25/2008 13:30	159.984	159.984	162.206
SENIOR_NORE	DERIV	7/25/2008 13:30	135.9936	135.9936	137.8324
SENIOR_MODRE	DERIV	7/25/2008 13:30	144	144	146
SENIOR	CASH	7/25/2008 13:30	159.984	159.984	162.206
SENIOR_MODRE	DERIV	7/25/2008 13:30	144	144	146
SENIOR_MODRE	DERIV	7/22/2008 18:30	8	8	8
SENIOR	DERIV	7/30/2008 13:30	1012.121	1074.337	1115.444
SENIOR	DERIV	7/30/2008 13:30	1012.121	1074.337	1115.444
SENIOR	CASH	7/30/2008 13:30	1012.121	1074.337	1115.444
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_NORE	DERIV	7/30/2008 13:30	860.3484	913.2348	948.1776
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
SENIOR_MODRE	DERIV	7/30/2008 13:30	911	967	1004
PREFERRED_MODRE	DERIV	7/30/2008 13:30	911	967	1004
DIGITAL_NORE	DERIV	7/30/2008 13:30	860.3484	913.2348	948.1776
SENIOR	DERIV	5/6/2004 18:30	60	60	60
SENIOR	DERIV	4/20/2001	19	20	20
SUBORDINATE	DERIV	6/9/2008 8:30	190	200	200
SENIOR_NORE	DERIV	7/21/2008 18:30	5.2922	7.802	17.907
SENIOR_MODRE	DERIV	7/21/2008 18:30	5.63	8.3	19.05
SENIOR_MODRE	DERIV	7/21/2008 18:30	5.63	8.3	19.05
SUBORDINATE_MODRE	DERIV	7/21/2008 18:30	35.3	35.3	50.94
SUBORDINATE_NORE	DERIV	2/27/2006 18:30	130	130	130
SENIOR_NORE	DERIV	7/21/2008 18:30	5.2922	7.802	17.907
SENIOR_MODRE	DERIV	4/20/2005 13:30	220	220	220
SENIOR_NORE	DERIV	7/30/2008 18:30	365	415	465
CVA_LOAN	DERIV	7/24/2008 18:30	80	80	130
LOAN_NORE	DERIV	7/24/2008 18:30	80	80	130
SENIOR_MODRE	DERIV	2/21/2007 8:30	1	1	1

57.9942	65.9934	71.9928	77.9922	79.49205	80.9919	88.9911	88.9911
44.1	53.1	59.4	65.7	67.05	68.4	75.6	75.6
44.1	53.1	59.4	65.7	67.05	68.4	75.6	75.6
49.29768	56.09736	61.19712	66.29688	67.57182	68.84676	75.64644	75.64644
49.29768	56.09736	61.19712	66.29688	67.57182	68.84676	75.64644	75.64644
57.9942	65.9934	71.9928	77.9922	79.49205	80.9919	88.9911	88.9911
44.1	53.1	59.4	65.7	67.05	68.4	75.6	75.6
94.1	103.1	109.4	115.7	117.05	118.4	125.6	125.6
54.439	65.549	73.326	81.103	82.7695	84.436	93.324	93.324
64.438	73.326	79.992	86.658	88.3245	89.991	98.879	98.879
49	59	66	73	74.5	76	84	84
49	59	66	73	74.5	76	84	84
54.7752	62.3304	67.9968	73.6632	75.0798	76.4964	84.0516	84.0516
54.7752	62.3304	67.9968	73.6632	75.0798	76.4964	84.0516	84.0516
54.439	65.549	73.326	81.103	82.7695	84.436	93.324	93.324
43.55555556	59	66	73	74.5	76	84	84
49	59	66	73	74.5	76	84	84
49	59	66	73	74.5	76	84	84
49	59	66	73	74.5	76	84	84
47	57	65	73	74	75	80	80
47	57	65	73	74	75	80	80
47	57	65	73	74	75	80	80
12	18	24	36	41	46	56	102
247	256	265	272	275.5	279	294	294
370.5	384	397.5	408	413.25	418.5	441	441
247	256	265	272	275.5	279	294	294
20	35	45	75	80	85	95	95
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
110	120	130	140	145	150	160	170
910	990	1070	1150	1165	1180	1180	1180
910	990	1070	1150	1165	1180	1180	1180
910	990	1070	1150	1165	1180	1180	1180
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
670	680	690	700	705	710	730	730
475	475	500	525	537.5	550	575	575
167.761	174.427	181.093	186.648	191.092	195.536	212.201	214.423
142.6044	148.2708	153.9372	158.6592	162.4368	166.2144	180.3804	182.2692
151	157	163	168	172	176	191	193
167.761	174.427	181.093	186.648	191.092	195.536	212.201	214.423
142.6044	148.2708	153.9372	158.6592	162.4368	166.2144	180.3804	182.2692
151	157	163	168	172	176	191	193
167.761	174.427	181.093	186.648	191.092	195.536	212.201	214.423
151	157	163	168	172	176	191	193
8	8	8	8	8	8	15	15
1117.666	1045.451	945.461	833.25	781.033	728.816	633.27	601.051
1117.666	1045.451	945.461	833.25	781.033	728.816	633.27	601.051
1117.666	1045.451	945.461	833.25	781.033	728.816	633.27	601.051
1006	941	851	750	703	656	570	541
1006	941	851	750	703	656	570	541
950.0664	888.6804	803.6844	708.3	663.9132	619.5264	538.308	510.9204
1006	941	851	750	703	656	570	541
1006	941	851	750	703	656	570	541
1006	941	851	750		656	570	541
1006	941	851	750	703	656	570	541
1006	941	851	750	703	656	570	541
950.0664	888.6804	803.6844	708.3	663.9132	619.5264	538.308	510.9204
60	60	60	60	60	60	60	60
30	40	45	50	55	60	70	80
315	440	490	530	537.5	545	560	560
21.573	29.2716	34.1878	40.42	45.0542	49.6884	57.4904	68.7516
22.95	31.14	36.37	43	47.93	52.86	61.16	73.14
22.95	31.14	36.37	43	47.93	52.86	61.16	73.14
68.79	86.24	99.45	118	120.78	123.56	137.48	137.48
130	130	130	130	130	130	130	130
21.573	29.2716	34.1878	40.42	45.0542	49.6884	57.4904	68.7516
220	220	220	220	220	220	220	220
690	800	830	855	842.5	830	805	805
215	320	360	395	402.5	410	440	440
215	320	360	395	402.5	410	440	440
1	1	1	1	1	1	1	1

88.9911
75.6
75.6
75.64644
75.64644
88.9911
75.6
125.6
93.324
98.879
84
84
84.0516
84.0516
93.324
84
84
84
84
80
80
80
102
294
441
294
95
1
750
170
1180
1180
1180
1
1
1
0.999999975
730
575
214.423
182.2692
193
214.423
182.2692
193
214.423
193
15
593.274
593.274
593.274
534
534
504.3096
534
534
534
534
534
504.3096
60
90
560
78.96
84
84
137.48
130
78.96
220
805
440
440
1

FSLAUDSENIOR_NORE	FSL	AUD
FSLEURSENIOR_NORE	FSL	EUR
FSLUSDSENIOR_NORE	FSL	USD
FSOLUTUSDSENIOR_3CE	FSOLUT	USD
FSTUSDSENIOR_NORE	FST	USD
FSTHKDSENIOR_NORE	FST	HKD
FSTAUDSENIOR_NORE	FST	AUD
FSTNT_2_DGBPASSETBACKED	FSTNT_2_D	GBP
FTDARGVENECUUSDSENIOR_MODRE	FTDARGVENECU	USD
FTDARGVENECUEURSENIOR_MODRE	FTDARGVENECU	EUR
FTDRB_05_1A_A3LUSDSENIOR	FTDRB_05_1A_A3L	USD
FTTAUDSENIOR_MODRE	FTT	AUD
FTUUSDSENIOR	FTU	USD
FTUEURSENIOR_MODRE	FTU	EUR
FTUUSDSENIOR_MODRE	FTU	USD
FUBONEURSENIOR_3CE	FUBON	EUR
FUNUSDLOAN_NORE	FUN	USD
FUSAMUSDASSETBACKED	FUSAM	USD
FWMBIAUSDSENIOR	FWMBIA	USD
GUSDSENIOR	G	USD
GEURSENIOR	G	EUR
GUSDSENIOR_MODRE	G	USD
GEURSENIOR_MODRE	G	EUR
GUSDSENIOR_NORE	G	USD
GEURSENIOR_NORE	G	EUR
GUSDCVA_SENIOR	G	USD
GAUDSENIOR_MODRE	G	AUD
GA_POUSDCVA_SENIOR	GA_PO	USD
GAFPUSDLOAN_NORE	GAFP	USD
GALAEUR	GALA	EUR
GALAEURLOAN3RD_MMR	GALA	EUR
GALAXYUSDSENIOR_MODRE	GALAXY	USD
GALE05_1A_A1_5Y1STLUSDASSETBACKED	GALE05_1A_A1_5Y1STL	USD
GALXYUSDASSETBACKED	GALXY	USD
GALXYUSDSENIOR_MODRE	GALXY	USD
GALXY_07_8AUSDASSETBACKED	GALXY_07_8A	USD
GALXY07_8A_EUSDASSETBACKED	GALXY07_8A_E	USD
GAMBAEUR	GAMBA	EUR
GAMBAEURLOAN3RD_MMR	GAMBA	EUR
GAMBROUSDLOAN	GAMBRO	USD
GAPUSDCVA_SENIOR	GAP	USD
GAS_MUNIUSDSENIOR_MODRE	GAS_MUNI	USD
GAXDFUSDLOAN	GAXDF	USD
GAZPRUEURSENIOR	GAZPRU	EUR
GAZPRUAUDBOND	GAZPRU	AUD
GAZPRUAUDSENIOR_MMR_L	GAZPRU	AUD
GAZPRUHKDBOND	GAZPRU	HKD
GCCFC__05GG5_HUSDSENIOR	GCCFC__05GG5_H	USD
GCCFC_05_GG5_HUSDSENIOR	GCCFC_05_GG5_H	USD
GCCFC_05GG5_HUSDSENIOR	GCCFC_05GG5_H	USD
GCCFC04_GG1_BUSDSENIOR	GCCFC04_GG1_B	USD
GCCFC05_GG3_KUSDSENIOR	GCCFC05_GG3_K	USD
GCCFC05_GG5_GUSDSENIOR	GCCFC05_GG5_G	USD
GCCFC05_GG5_HUSDSENIOR	GCCFC05_GG5_H	USD
GCCFC06_GG7_AJUSDSENIOR	GCCFC06_GG7_AJ	USD
GCCFC06_GG7_KUSDSENIOR	GCCFC06_GG7_K	USD
GCIUSDSENIOR_MODRE	GCI	USD
GCIEURSENIOR_MODRE	GCI	EUR
GCIJPYSENIOR_MODRE	GCI	JPY
GCIUSDSENIOR_NORE	GCI	USD
GCIAUDSENIOR_MODRE	GCI	AUD
GCIHKDSENIOR_MODRE	GCI	HKD
GCISGDSENIOR_MODRE	GCI	SGD
GCIEURSENIOR_NORE	GCI	EUR
GCPUSDLOAN_NORE	GCP	USD
GDUSDSENIOR_MODRE	GD	USD
GDEURSENIOR_MODRE	GD	EUR
GDTUSDSENIOR	GDT	USD
GDTUSDLOAN	GDT	USD
GDTEURSENIOR	GDT	EUR
GDTUSDSENIOR_MODRE	GDT	USD
GDTEURSENIOR_MODRE	GDT	EUR
GDTUSDSENIOR_NORE	GDT	USD
GDTEURSENIOR_NORE	GDT	EUR

SENIOR_NORE	DERIV	7/30/2008 18:30	365	415	465
SENIOR_NORE	DERIV	7/30/2008 18:30	365	415	465
SENIOR_NORE	X_USD	10/11/2007 18:30	1	1	1
SENIOR_3CE	DERIV	6/16/2008 8:30	950	950	950
SENIOR_NORE	DERIV	7/30/2008 13:30	90	90	100
SENIOR_NORE	DERIV	7/30/2008 13:30	90	90	100
SENIOR_NORE	DERIV	7/30/2008 13:30	90	90	100
ASSETBACKED	DERIV	12/4/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	3/19/2008 18:30	2029	2029	2029
SENIOR_MODRE	DERIV	4/28/2008 13:30	2029	2029	2029
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	2/5/2007 8:30	25	25	25
SENIOR	DERIV	11/2/2001 18:30	37	37	37
SENIOR_MODRE	DERIV	7/30/2002 18:30	35	35	35
SENIOR_MODRE	DERIV	7/30/2002 13:30	0	0	0
SENIOR_3CE	DERIV	7/8/2008 8:30	100	100	105
LOAN_NORE	DERIV	7/23/2008 18:30	110	110	170
ASSETBACKED	DERIV	3/17/2000	5	5	5
SENIOR	DERIV	1/26/2001	17	17	17
SENIOR	DERIV	7/18/2008 13:30	17.776	18.887	18.887
SENIOR	DERIV	7/18/2008 13:30	17.776	18.887	18.887
SENIOR_MODRE	DERIV	7/18/2008 13:30	16	17	17
SENIOR_MODRE	DERIV	7/18/2008 13:30	16	17	17
SENIOR_NORE	DERIV	7/18/2008 13:30	15.1104	16.0548	16.0548
SENIOR_NORE	DERIV	7/2/2008 18:30	15.1104	16.0548	16.0548
CVA_SENIOR	DERIV	7/18/2008 13:30	32	34	34
SENIOR_MODRE	DERIV	7/18/2008 13:30	16	17	17
CVA_SENIOR	DERIV	5/4/2005 18:30	10	10	10
LOAN_NORE	DERIV	6/17/2008 18:30	500	500	500
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	8/31/2007 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	8/31/2007 13:30	1	1	1
ASSETBACKED	DERIV	6/4/2007 18:30	410	410	410
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN	DERIV	11/13/2002 13:30	0	0	0
CVA_SENIOR	DERIV	8/16/2005 18:30	120	120	120
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	7/30/2008 13:30	85.2	95.85	106.5
BOND	DERIV	7/30/2008 13:30	85.2	95.85	106.5
SENIOR_MMR_L	DERIV	4/21/2008 8:30	1	1	1
BOND	DERIV	7/30/2008 13:30	85.2	95.85	106.5
SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	10/5/2006 8:30	1	1	1
SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 18:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	3/22/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	6/14/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_NORE	DERIV	7/30/2008 13:30	198.324	198.324	198.324
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_MODRE	DERIV	7/30/2008 13:30	210	210	210
SENIOR_NORE	DERIV	4/22/2008 18:30	1	1	1
LOAN_NORE	DERIV	1/9/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	25	25
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	25	25
SENIOR	DERIV	7/28/2008 13:30	11.11	12.221	17.776
LOAN	DERIV	7/28/2008 13:30	9	9.9	14.4
SENIOR	DERIV	7/28/2008 13:30	11.11	12.221	17.776
SENIOR_MODRE	DERIV	7/28/2008 13:30	10	11	16
SENIOR_MODRE	DERIV	7/28/2008 13:30	10	11	16
SENIOR_NORE	DERIV	7/28/2008 13:30	9.444	10.3884	15.1104
SENIOR_NORE	DERIV	7/28/2008 13:30	9.444	10.3884	15.1104

690	800	830	855	842.5	830	805	805
690	800	830	855	842.5	830	805	805
1	1	1	1	1	1	1	1
950	950	950	950	950	950	950	950
145	185	220	255	257.5	260	265	265
145	185	220	255	257.5	260	265	265
145	185	220	255	257.5	260	265	265
0.999999975	0.999999975	0.999999975	0.999999975		0.999999975	0.999999975	0.999999975
2007	1974	1973	1973	1973	1973	1973	1973
2007	1974	1973	1973	1973	1973	1973	1973
1	1	1	1		1	1	1
25	25	25	25	25	25	25	25
43	49	52	55	58	61	67	67
35	35	35	35	35	35	35	35
0	0	0	0	0	0	0	0
115	145	160	170	178.5	187	200	210
220	250	285	325	332.5	340	350	350
10	12	14	17	18.5	20	25	30
20	23	27	30	31.5	33	39	45
24.442	27.775	33.33	41.107	41.6625	42.218	42.218	44.44
24.442	27.775	33.33	41.107	41.6625	42.218	42.218	44.44
22	25	30	37	37.5	38	38	40
22	25	30	37	37.5	38	38	40
20.7768	23.61	28.332	34.9428	35.415	35.8872	35.8872	37.776
20.7768	23.61	28.332	33.9984	33.5262	33.054	33.054	37.776
44	50	60	74	75	76	76	80
22	25	30	37	37.5	38	38	40
18	28	38	48	53	58	68	78
500	500	500	500	500	500	500	500
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
80	80	80	80	80	80	80	80
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
410	410	410	410	410	410	410	410
1100	1100	1100	1100	1100	1100	1100	1100
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0
120	120	120	120	120	120	120	120
15	15	15	15	16	17	20	20
0	0	0	0	0	0	0	0
150.3	176.8	192.4	208	216.275	224.55	241.1	260.96
150.3	176.8	192.4	208	216.275	224.55	241.1	260.96
1	1	1	1	1	1	1	1
150.3	176.8	192.4	208	216.275	224.55	241.1	260.96
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
260	310	315	325	315	305	285	285
260	310	315	325	315	305	285	285
260	310	315	325	315	305	285	285
245.544	292.764	297.486	306.93	297.486	288.042	269.154	269.154
260	310	315	325	315	305	285	285
260	310	315	325	315	305	285	285
260	310	315	325	315	305	285	285
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
30	35	40	45	46.5	48	51	51
30	35	40	45	46.5	48	51	51
27.775	38.885	49.995	59.994	67.2155	74.437	91.102	91.102
22.5	31.5	40.5	48.6	54.45	60.3	73.8	73.8
27.775	38.885	49.995	59.994	67.2155	74.437	91.102	91.102
25	35	45	54	60.5	67	82	82
25	35	45	54	60.5	67	82	82
23.61	33.054	42.498	50.9976	57.1362	63.2748	77.4408	77.4408
23.61	33.054	42.498	50.9976	57.1362	63.2748	77.4408	77.4408

805
805
1
950
265
265
265
0.999999975
1973
1973
1
25
67
35
0
220
350
35
55
44.44
44.44
40
40
37.776
37.776
80
40
82
500
0.999999975
1
1
80
750
1
410
1100
0.999999975
1
0
120
20
0
267.58
267.58
1
267.58
1
1
1
1
1
1
1
1
1
285
285
285
269.154
285
285
285
1
1
51
51
91.102
73.8
91.102
82
82
77.4408
77.4408

GDTAUDSENIOR	GDT	AUD
GDWUSDSENIOR_MODRE	GDW	USD
GEUSDSENIOR	GE	USD
GEUSDSENIOR_MODRE	GE	USD
GEUSDSENIOR_NORE	GE	USD
GEEURSENIOR	GE	EUR
GEEURSENIOR_MODRE	GE	EUR
GEEURSENIOR_NORE	GE	EUR
GEAUDSENIOR_MODRE	GE	AUD
GEUSDSENIOR_MODRE	GE	USD
GEAUDSENIOR	GE	AUD
GEJPYSENIOR_MODRE	GE	JPY
GEHKDSENIOR_MODRE	GE	HKD
GEUSDCVA_SENIOR	GE	USD
GEUSDDIGITAL_MODRE	GE	USD
GEGBPDIGITAL_MODRE	GE	GBP
GEUSDPREFERRED_MODRE	GE	USD
GEHKDSENIOR_NORE	GE	HKD
GEGBPSENIOR	GE	GBP
GEGBPSUBORDINATE	GE	GBP
GESGDSENIOR_MODRE	GE	SGD
GEJPYSENIOR_NORE	GE	JPY
GEUSDSTRNOTE	GE	USD
GEUSDSTRNOTE	GE	USD
GE_CUSDSENIOR_MODRE	GE_C	USD
GE_FGICEURSENIOR_MODRE	GE_FGIC	EUR
GE_PUSDPREFERRED_MODRE	GE_P	USD
GE_PTUSDCVA_SENIOR	GE_PT	USD
GECCUSDSENIOR	GECC	USD
GECCEURSENIOR_MODRE	GECC	EUR
GECCUSDSENIOR_MODRE	GECC	USD
GECM05_C4_JUSDSENIOR	GECM05_C4_J	USD
GECMC04_C3_KUSDSENIOR	GECMC04_C3_K	USD
GECMC05_C1_HUSDSENIOR	GECMC05_C1_H	USD
GECMC05_C2_LUSDSENIOR	GECMC05_C2_L	USD
GECMC05_C4_HUSDSENIOR	GECMC05_C4_H	USD
GECMC05_C4_JUSDSENIOR	GECMC05_C4_J	USD
GECMC06_C1_AJUSDSENIOR	GECMC06_C1_AJ	USD
GEFMUSDCVA_SENIOR	GEFM	USD
GEMST 05_3A CUSDSENIOR	GEMST 05_3A C	USD
GEMST_04_1A_D1USDSENIOR	GEMST_04_1A_D1	USD
GEMST_05_2A_BUSDSENIOR	GEMST_05_2A_B	USD
GEMST_05_2A_CUSDSENIOR	GEMST_05_2A_C	USD
GEMST_05_3A_CUSDSENIOR	GEMST_05_3A_C	USD
GEMST_05_3A_DUSDSENIOR	GEMST_05_3A_D	USD
GEMST_05_4A_BUSDSENIOR	GEMST_05_4A_B	USD
GEMST_05_4A_CUSDSENIOR	GEMST_05_4A_C	USD
GEMST_06_5A_CUSDSENIOR	GEMST_06_5A_C	USD
GEMST_06_5A_DUSDSENIOR	GEMST_06_5A_D	USD
GEMST_06_6A_BUSDSENIOR	GEMST_06_6A_B	USD
GEMST_06_6A_CUSDSENIOR	GEMST_06_6A_C	USD
GEMST_06_6A_DUSDSENIOR	GEMST_06_6A_D	USD
GEMST_06_6A_D_USDSENIOR	GEMST_06_6A_D_	USD
GEMST_2005_3A_CUSDSENIOR	GEMST_2005_3A_C	USD
GEMST_2005_3A_DUSDSENIOR	GEMST_2005_3A_D	USD
GEMST_2005_4A_BUSDSENIOR	GEMST_2005_4A_B	USD
GEMST_2005_4A_CUSDSENIOR	GEMST_2005_4A_C	USD
GEMST_2006_6A_BUSDSENIOR	GEMST_2006_6A_B	USD
GEMST_2006_6A_DUSDSENIOR	GEMST_2006_6A_D	USD
GEMST04_1A_D1USDSENIOR	GEMST04_1A_D1	USD
GEMST05_3A_BUSDSENIOR	GEMST05_3A_B	USD
GEMST05_3A_DUSDSENIOR	GEMST05_3A_D	USD
GEMST05_4A_CUSDSENIOR	GEMST05_4A_C	USD
GENINCUSDLOAN_NORE	GENINC	USD
GENINCUSDLOANNC_NORE	GENINC	USD
GENINCUSDLOANCALL	GENINC	USD
GENLAMUSDSENIOR	GENLAM	USD
GENTUSDSENIOR	GENT	USD
GENTUSDSENIOR_3CE	GENT	USD
GENUUSDSENIOR	GENU	USD
GENUUSDSENIOR_NORE	GENU	USD
GENUUSDSENIOR_MODRE	GENU	USD
GENUEURSENIOR_MODRE	GENU	EUR
GENUEURSENIOR_NORE	GENU	EUR

SENIOR	DERIV	7/28/2008 13:30	11.11	12.221	17.776
SENIOR_MODRE	DERIV	7/23/2008 13:30	39	40	41
SENIOR	DERIV	7/30/2008 18:30	77.77	88.88	99.99
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	75.552	84.996
SENIOR	DERIV	7/30/2008 18:30	77.77	88.88	99.99
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	75.552	84.996
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_MODRE	CASH	7/30/2008 18:30	70	80	90
SENIOR	DERIV	7/30/2008 18:30	77.77	88.88	99.99
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
CVA_SENIOR	DERIV	7/30/2008 18:30	126	144	162
DIGITAL_MODRE	DERIV	7/30/2008 18:30	70	80	90
DIGITAL_MODRE	DERIV	7/30/2008 18:30	63	72	81
PREFERRED_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	75.552	84.996
SENIOR	CASH	1/18/2006 8:30	4	4	6
SUBORDINATE	CASH	1/18/2006 8:30	4	4	6
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/30/2008 18:30	66.108	75.552	84.996
STRNOTE	CASH	7/18/2008 13:30	100	100	100
STRNOTE	DERIV	7/22/2008 13:30	100	100	100
SENIOR_MODRE	DERIV	7/23/2008 13:30	129	130	131
SENIOR_MODRE	DERIV	6/5/2006 13:30	1	1	1
PREFERRED_MODRE	DERIV	4/30/2007 8:30	3	3	5
CVA_SENIOR	DERIV	7/30/2008 18:30	126	144	162
SENIOR	DERIV	8/21/2001	5	5	5
SENIOR_MODRE	DERIV	8/21/2002 18:30	64	64	64
SENIOR_MODRE	DERIV	7/29/2005 13:30	13	13	13
SENIOR	DERIV	2/23/2006 13:30	140	140	140
SENIOR	DERIV	3/6/2006 18:30	245	245	245
SENIOR	DERIV	1/26/2006 13:30	175	175	175
SENIOR	DERIV	3/8/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	2/23/2006 13:30	140	140	140
SENIOR	DERIV	3/2/2007 18:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 18:30	18.9	21.6	24.3
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/19/2007 18:30	1	1	1
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	4/13/2007 8:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	11/3/2006 18:30	1	1	1
SENIOR	DERIV	1/6/2007 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	11/3/2006 8:30	1	1	1
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	9/14/2006 8:30	1	1	1
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	1/18/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2006 18:30	379	379	379
SENIOR	DERIV	12/27/2005 13:30	61	61	61
SENIOR	DERIV	4/20/2006 13:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
LOAN_NORE	DERIV	10/11/2006 8:30	110	110	115
LOANNC_NORE	DERIV	10/11/2006 8:30	110	110	115
LOANCALL	DERIV	10/11/2006 8:30	140	140	145
SENIOR	DERIV	5/21/1999	50	50	50
SENIOR	DERIV	3/21/2007 8:30	10	10	15
SENIOR_3CE	DERIV	5/31/2007 13:30	10	10	10
SENIOR	DERIV	12/10/2002 18:30	6666.666667	6666.666667	6666.666667
SENIOR_NORE	DERIV	12/10/2002 18:30	5666.666667	5666.666667	5666.666667
SENIOR_MODRE	DERIV	12/10/2002 18:30	6000	6000	6000
SENIOR_MODRE	DERIV	12/10/2002 18:30	6000	6000	6000
SENIOR_NORE	DERIV	12/10/2002 18:30	5666.666667	5666.666667	5666.666667

27.775	38.885	49.995	59.994	67.2155	74.437	91.102	91.102
43	45	47	50	52	54	63	65
116.655	127.765	136.653	144.43	141.6525	138.875	135.542	135.542
105	115	123	130	127.5	125	122	122
99.162	108.606	116.1612	122.772	120.411	118.05	115.2168	115.2168
116.655	127.765	136.653	144.43	141.6525	138.875	135.542	135.542
105	115	123	130	127.5	125	122	122
99.162	108.606	116.1612	122.772	120.411	118.05	115.2168	115.2168
105	115	123	130	127.5	125	122	122
105	115	123	130	127.5	125	122	122
116.655	127.765	136.653	144.43	141.6525	138.875	135.542	135.542
105	115	123	130	127.5	125	122	122
105	115	123	130	127.5	125	122	122
189	207	221.4	234	229.5	225	219.6	219.6
105	115	123	130	127.5	125	122	122
94.5	103.5	110.7	117	114.75	112.5	109.8	109.8
105	115	123	130	127.5	125	122	122
99.162	108.606	116.1612	122.772	120.411	118.05	115.2168	115.2168
7	11	16	21	23.5	26	34	38
7	11	16	21	23.5	26	34	38
105	115	123	130	127.5	125	122	122
99.162	108.606	116.1612	122.772	120.411	118.05	115.2168	115.2168
100	100	125	125	125	125	125	125
100	100	125	125	125	125	125	125
135	139	143	145	144	143	142	142
1	1	1	1	1	1	1	1
8	11	16	25	27.5	30	35	40
189	207	221.4	234	229.5	225	219.6	219.6
10	12	14	16	17	18	20	20
64	64	64	64	64	64	64	64
13	13	13	13	13	13	13	13
140	140	140	140	140	140	140	140
245	245	245	245	245	245	245	245
175	175	175	175	175	175	175	175
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
140	140	140	140	140	140	140	140
1	1	1	1	1	1	1	1
28.35	31.05	33.21	35.1	34.425	33.75	32.94	32.94
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
379	379	379	379	379	379	379	379
61	61	61	61	61	61	61	61
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
150	185	215	245	252.5	260	275	275
150	185	215	245	252.5	260	275	275
180	215	245	275	282.5	290	305	305
50	60	70	80	80	80	80	80
20	25	30	40	45	50	60	60
15	20	24	28	34	40	50	50
6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667
5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667
6000	6000	6000	6000	6000	6000	6000	6000
6000	6000	6000	6000	6000	6000	6000	6000
5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667	5666.666667

91.102
68
135.542
122
115.2168
135.542
122
115.2168
122
122
135.542
122
122
219.6
122
109.8
122
115.2168
41
41
122
115.2168
150
150
142
1
40
219.6
20
64
13
140
245
175
1
1
140
1
32.94
1
0.999999975
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
379
61
1
1
275
275
305
80
60
50
6666.666667
5666.666667
6000
6000
5666.666667

GENUEURSENIOR	GENU	EUR
GENZUSDSENIOR_MODRE	GENZ	USD
GERDAUUSDSENIOR_MODRE	GERDAU	USD
GERDAUUSDSENIOR	GERDAU	USD
GERMANYUSDBOND	GERMANY	USD
GEWMC_05_1_B2USDSENIOR	GEWMC_05_1_B2	USD
GEWMC_05_1_B3USDSENIOR	GEWMC_05_1_B3	USD
GEWMC_05_2_B3USDSENIOR	GEWMC_05_2_B3	USD
GEWMC_06_1_B2USDSENIOR	GEWMC_06_1_B2	USD
GEWMC_06_1_B3USDSENIOR	GEWMC_06_1_B3	USD
GEWMC_2005_1_B3USDSENIOR	GEWMC_2005_1_B3	USD
GEWMC_2005_2_B3USDSENIOR	GEWMC_2005_2_B3	USD
GEWMC_2006_1_B3USDSENIOR	GEWMC_2006_1_B3	USD
GEWMC05_1_B3USDSENIOR	GEWMC05_1_B3	USD
GGCUSDLOAN_NORE	GGC	USD
GGCUSDSENIOR_NORE	GGC	USD
GGCAUDSENIOR_NORE	GGC	AUD
GGCAUDSENIOR_MODRE	GGC	AUD
GGLUSDSENIOR_NORE	GGL	USD
GGPUSDLOAN_NORE	GGP	USD
GGPUSDLOANNC_NORE	GGP	USD
GGP_LPUSDCVA_SENIOR	GGP_LP	USD
GGP_LP-CVAUSDCVA_SENIOR	GGP_LP-CVA	USD
GHAWKUSDSENIOR_NORE	GHAWK	USD
GHAWK_2007_1_AUSDASSETBACKED	GHAWK_2007_1_A	USD
GHAWK_2007_1_A2AUSDASSETBACKED	GHAWK_2007_1_A2A	USD
GHAWK_2007_1_CUSDASSETBACKED	GHAWK_2007_1_C	USD
GHAWK_2007_1A_CUSDASSETBACKED	GHAWK_2007_1A_C	USD
GHAWK_2007_1X_A2AUSDSENIOR_NORE	GHAWK_2007_1X_A2A	USD
GISUSDSENIOR_MODRE	GIS	USD
GISUSDSENIOR	GIS	USD
GISUSDSENIOR_NORE	GIS	USD
GISEURSENIOR	GIS	EUR
GISEURSENIOR_MODRE	GIS	EUR
GISEURSENIOR_NORE	GIS	EUR
GISAUDSENIOR	GIS	AUD
GISHKDSENIOR_MODRE	GIS	HKD
GISAUDSENIOR_MODRE	GIS	AUD
GISUSDDIGITAL	GIS	USD
GISUSDDIGITAL_MODRE	GIS	USD
GISUSDDIGITAL_NORE	GIS	USD
GISHKDSENIOR_NORE	GIS	HKD
GISJPYDIGITAL_NORE	GIS	JPY
GISJPYSENIOR_NORE	GIS	JPY
GLAGSUSDASSETBACKED	GLAGS	USD
GLBIRJPYLT2_MMR_L	GLBIR	JPY
GLBIREURSUBORDINATE	GLBIR	EUR
GLBIRHKDLT2_MMR_L	GLBIR	HKD
GLBIRSGDLT2_MMR_L	GLBIR	SGD
GLBIRAUDLT2_MMR_L	GLBIR	AUD
GLCR_04_1A_BUSDSENIOR	GLCR_04_1A_B	USD
GLCR_04_2A_BUSDSENIOR	GLCR_04_2A_B	USD
GLCR_05_3A_BUSDSENIOR	GLCR_05_3A_B	USD
GLCR_05_3A_CUSDSENIOR	GLCR_05_3A_C	USD
GLCR_06_4A_BUSDSENIOR	GLCR_06_4A_B	USD
GLCR_06_4A_CUSDSENIOR	GLCR_06_4A_C	USD
GLCR_2005_3A_BUSDSENIOR	GLCR_2005_3A_B	USD
GLCR_2006_4A_BUSDSENIOR	GLCR_2006_4A_B	USD
GLCR_2006_4A_CUSDSENIOR	GLCR_2006_4A_C	USD
GLCR04_1A_CUSDSENIOR	GLCR04_1A_C	USD
GLENCORE_INTLUSDSENIOR	GLENCORE_INTL	USD
GLENCRGBPSENIOR_MMR_L	GLENCR	GBP
GLHLNHKDSENIOR_MMR_L	GLHLN	HKD
GLHLNSGDSENIOR_MMR_L	GLHLN	SGD
GLKUSDSENIOR_MODRE	GLK	USD
GLKEURSENIOR_MODRE	GLK	EUR
GLMUSDSENIOR	GLM	USD
GLTUSDSENIOR_MODRE	GLT	USD
GLWUSDSENIOR	GLW	USD
GLWEURSENIOR_MODRE	GLW	EUR
GLWEURSENIOR	GLW	EUR
GLWUSDSENIOR_MODRE	GLW	USD
GLWUSDSENIOR_NORE	GLW	USD
GLWEURSENIOR_NORE	GLW	EUR

SENIOR	DERIV	12/10/2002 18:30	6666.666667	6666.666667	6666.666667
SENIOR_MODRE	DERIV	3/9/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	10/30/2007 13:30	1	1	1
SENIOR	DERIV	7/18/2008 13:30	35	60	75
BOND	DERIV	10/27/2003 18:30	9	9	9
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	2/9/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/19/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 13:30	369	383	399
SENIOR_NORE	DERIV	7/23/2008 13:30	700	766	840
SENIOR_NORE	DERIV	7/23/2008 13:30	700	766	840
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_NORE	DERIV	6/27/2008 8:30	875	875	875
LOAN_NORE	DERIV	7/23/2008 18:30	230	230	255
LOANNC_NORE	DERIV	10/19/2006 18:30	35	35	40
CVA_SENIOR	DERIV	6/12/2006 13:30	134	134	144
CVA_SENIOR	DERIV	6/12/2006 13:30	134	134	144
SENIOR_NORE	DERIV	4/27/2007 13:30	9.875	9.875	9.875
ASSETBACKED	DERIV	5/8/2008 18:30	55	55	55
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SENIOR_NORE	DERIV	4/27/2007 18:30	9.875	9.875	9.875
SENIOR_MODRE	DERIV	7/21/2008 18:30	15	15	15
SENIOR	DERIV	7/21/2008 18:30	16.665	16.665	16.665
SENIOR_NORE	DERIV	7/21/2008 18:30	14.166	14.166	14.166
SENIOR	DERIV	7/21/2008 18:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/21/2008 18:30	15	15	15
SENIOR_NORE	DERIV	7/21/2008 18:30	14.166	14.166	14.166
SENIOR	DERIV	7/21/2008 18:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/21/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/21/2008 18:30	15	15	15
DIGITAL	DERIV	7/21/2008 18:30	14.16	14.16	14.16
DIGITAL_MODRE	DERIV	7/21/2008 18:30	15	15	15
DIGITAL_NORE	DERIV	7/21/2008 18:30	14.16	14.16	14.16
SENIOR_NORE	DERIV	7/21/2008 18:30	14.166	14.166	14.166
DIGITAL_NORE	DERIV	8/18/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/21/2008 18:30	14.166	14.166	14.166
ASSETBACKED	DERIV	2/12/2008 13:30	1	1	1
LT2_MMR_L	DERIV	7/30/2008 13:30	1850	1850	1850
SUBORDINATE	DERIV	12/5/2007 18:30	1	1	1
LT2_MMR_L	DERIV	7/30/2008 13:30	1850	1850	1850
LT2_MMR_L	DERIV	7/30/2008 13:30	1850	1850	1850
LT2_MMR_L	DERIV	7/30/2008 13:30	1850	1850	1850
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	6/20/2007 8:30	1	1	1
SENIOR	DERIV	2/9/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	1/19/2007 8:30	1	1	1
SENIOR	DERIV	2/22/2006 13:30	381	381	381
SENIOR	DERIV	10/9/2002 18:30	0	0	0
SENIOR_MMR_L	DERIV	7/30/2008 13:30	60.62174343	60.21436858	100
SENIOR_MMR_L	DERIV	7/14/2008 13:30	14.86927311	16.75872365	19.54222532
SENIOR_MMR_L	DERIV	7/14/2008 13:30	14.86927311	16.75872365	19.54222532
SENIOR_MODRE	DERIV	7/3/2008 13:30	65	65	65
SENIOR_MODRE	DERIV	7/3/2008 13:30	65	65	65
SENIOR	DERIV	12/15/2005 18:30	77	77	77
SENIOR_MODRE	DERIV	3/13/2006 18:30	70	70	70
SENIOR	DERIV	12/15/2005 18:30	20	20	26
SENIOR_MODRE	DERIV	7/30/2008 13:30	37.065	37.065	39.183
SENIOR	DERIV	7/30/2008 13:30	41.16	41.16	43.512
SENIOR_MODRE	DERIV	7/30/2008 13:30	37.065	37.065	39.183
SENIOR_NORE	DERIV	7/30/2008 13:30	35	35	37
SENIOR_NORE	DERIV	7/30/2008 13:30	35	35	37

6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667	6666.666667
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
110	140	170	200	215	230	260	260
9	9	9	9	9	9	9	9
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
421	447	469	484	506	528	553	553
934	1032	1132	1200	1200	1200	1200	1200
934	1032	1132	1200	1200	1200	1200	1200
1	1	1	1	1	1	1	1
875	875	875	875	875	875	875	875
290	320	350	380	385	390	400	400
61	88	104	100	120.5	141	152	152
186	238	268	310	326	342	362	362
186	238	268	310	326	342	362	362
9.875	9.875	9.875	9.875	9.875	9.875	9.875	9.875
55	55	55	55	55	55	55	55
65	65	65	65	65	65	65	65
700	700	700	700	700	700	700	700
400	400	400	400		400	400	400
9.875	9.875	9.875	9.875	9.875	9.875	9.875	9.875
25	33	38	43	44.5	46	51	75
27.775	36.663	42.218	47.773	49.4395	51.106	56.661	83.325
23.61	31.1652	35.8872	40.6092	42.0258	43.4424	48.1644	70.83
27.775	36.663	42.218	47.773	49.4395	51.106	56.661	83.325
25	33	38	43	44.5	46	51	75
23.61	31.1652	35.8872	40.6092	42.0258	43.4424	48.1644	70.83
27.775	36.663	42.218	47.773	49.4395	51.106	56.661	83.325
25	33	38	43	44.5	46	51	75
25	33	38	43	44.5	46	51	75
23.6	31.152	35.872	40.592	42.008	43.424	48.144	70.8
25	33	38	43	44.5	46	51	75
23.6	31.152	35.872	40.592	42.008	43.424	48.144	70.8
23.61	31.1652	35.8872	40.6092	42.0258	43.4424	48.1644	70.83
1	1	1	1	1	1	1	1
23.61	31.1652	35.8872	40.6092	42.0258	43.4424	48.1644	70.83
1	1	1	1	1	1	1	1
1700	1650	1510	1430	1397.5	1365	1300	1300
1	1	1	1	1	1	1	1
1700	1650	1510	1430	1397.5	1365	1300	1300
1700	1650	1510	1430	1397.5	1365	1300	1300
1700	1650	1510	1430	1397.5	1365	1300	1300
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
381	381	381	381	381	381	381	381
0	0	0	0	0	0	0	0
117	134	147	158	161.5	165	171	171
25.12583607	30.73143711	34.35596874	37	39	41	44	44
25.12583607	30.73143711	34.35596874	37	39	41	44	44
65	65	65	65	65	65	65	65
65	65	65	65	65	65	65	65
76	76	78	76	74.5	73	75	75
70	70	70	70	70	70	70	70
35	49	59	71	75.5	80	91	91
43.419	49.773	57.186	63.54	65.1285	66.717	69.894	69.894
48.216	55.272	63.504	70.56	72.324	74.088	77.616	77.616
43.419	49.773	57.186	63.54	65.1285	66.717	69.894	69.894
41	47	54	60	61.5	63	66	66
41	47	54	60	61.5	63	66	66

6666.666667
1
1
260
9
1
1
1
1
1
0.999999975
0.999999975
0.999999975
1
553
1200
1200
1
875
400
152
362
362
9.875
55
65
700
400
9.875
75
83.325
70.83
83.325
75
70.83
83.325
75
75
70.8
75
70.8
70.83
1
70.83
1
1300
1
1300
1300
1300
0.999999975
0.999999975
0.999999975
1
1
1
0.999999975
1
1
381
0
171
44
44
65
65
75
70
91
69.894
77.616
69.894
66
66

GLWHKDSENIOR_NORE	GLW	HKD
GLWILSSENIOR_NORE	GLW	ILS
GLWHKDSENIOR_MODRE	GLW	HKD
GLWAUDSENIOR_NORE	GLW	AUD
GLWAUDSENIOR_MODRE	GLW	AUD
GMUSDSENIOR	GM	USD
GMEURSENIOR	GM	EUR
GMEURSENIOR_MODRE	GM	EUR
GMUSDSENIOR_MODRE	GM	USD
GMUSDSENIOR_NORE	GM	USD
GMEURSENIOR_NORE	GM	EUR
GMUSDSENIOR_MODRE	GM	USD
GMAUDSENIOR	GM	AUD
GMJPYSENIOR_MODRE	GM	JPY
GMHKDSENIOR_MODRE	GM	HKD
GMEURSENIOR_MMR_L	GM	EUR
GMAUDSENIOR_MODRE	GM	AUD
GMTWDSENIOR	GM	TWD
GMEURDIGITAL	GM	EUR
GMEURDIGITAL_MODRE	GM	EUR
GMEURDIGITAL_NORE	GM	EUR
GMUSDDIGITAL_MODRE	GM	USD
GMUSDDIGITAL_NORE	GM	USD
GMILSSENIOR_MODRE	GM	ILS
GMUSDLOAN_NORE	GM	USD
GMPLNSOVEREIGN_MMR_L	GM	PLN
GMUSDDIGITAL_LOAN_NORE	GM	USD
GMACUSDSENIOR	GMAC	USD
GMACEURSENIOR	GMAC	EUR
GMACEURSENIOR_MODRE	GMAC	EUR
GMACUSDSENIOR_MODRE	GMAC	USD
GMACUSDSENIOR_NORE	GMAC	USD
GMACEURSENIOR_NORE	GMAC	EUR
GMACJPYSENIOR	GMAC	JPY
GMACUSDLOAN	GMAC	USD
GMACAUDSENIOR_MODRE	GMAC	AUD
GMACUSDSENIOR_MODRE	GMAC	USD
GMACJPYSENIOR_MODRE	GMAC	JPY
GMACHKDSENIOR_MODRE	GMAC	HKD
GMACHKDSENIOR_NORE	GMAC	HKD
GMACUSDDIGITAL_MODRE	GMAC	USD
GMACUSDCVA_SENIOR	GMAC	USD
GMACCADSENIOR_MODRE	GMAC	CAD
GMACSGDSENIOR_MODRE	GMAC	SGD
GMACUSDDIGITAL_NORE	GMAC	USD
GMACJPYDIGITAL_MODRE	GMAC	JPY
GMACSGDDIGITAL_MODRE	GMAC	SGD
GMACHKDDIGITAL_MODRE	GMAC	HKD
GMAC_IUSDCVA_SENIOR	GMAC_I	USD
GMAC006_C1_AJUSDSENIOR	GMAC006_C1_AJ	USD
GMACC04_C1_JUSDSENIOR	GMACC04_C1_J	USD
GMACC04_C3_A5USDSENIOR	GMACC04_C3_A5	USD
GMACC04_C3_HUSDSENIOR	GMACC04_C3_H	USD
GMACC05_C1_HUSDSENIOR	GMACC05_C1_H	USD
GMACC06_C1_AJUSDSENIOR	GMACC06_C1_AJ	USD
GMEUSUSDSENIOR_NORE	GMEUS	USD
GMFM_06_1_A5EURASSETBACKED	GMFM_06_1_A5	EUR
GMFM_07_1X_3A2EURASSETBACKED	GMFM_07_1X_3A2	EUR
GMTUSDSENIOR_MODRE	GMT	USD
GMTUSDSENIOR	GMT	USD
GMTEURSENIOR	GMT	EUR
GMTEURSENIOR_MODRE	GMT	EUR
GMTAUDSENIOR	GMT	AUD
GMTJPYSENIOR_MODRE	GMT	JPY
GMTAUDSENIOR_MODRE	GMT	AUD
GMTTWDSENIOR	GMT	TWD
GMTSGDSENIOR_MODRE	GMT	SGD
GNCUSDSUBORDINATE_NORE	GNC	USD
GNCUSDLOAN_NORE	GNC	USD
GNCUSDLOANNC_NORE	GNC	USD
GNCUSDSENIOR_NORE	GNC	USD
GNCUSDLOANCALL	GNC	USD
GNCUSDLOANCALL_NORE	GNC	USD
GNWUSDSENIOR_MODRE	GNW	USD

SENIOR_NORE	DERIV	7/30/2008 13:30	35	35	37
SENIOR_NORE	DERIV	7/11/2008 13:30	26	26	28
SENIOR_MODRE	DERIV	1/30/2006 8:30	17	17	22
SENIOR_NORE	DERIV	7/30/2008 13:30	35	35	37
SENIOR_MODRE	DERIV	7/30/2008 13:30	35	35	37
SENIOR	DERIV	7/30/2008 13:30	2303.116662	2231.522471	2254.77719
SENIOR	DERIV	7/30/2008 13:30	2314.225443	2246.790868	2278.816963
SENIOR_MODRE	DERIV	7/30/2008 13:30	2124.524992	2059.267592	2077.513003
SENIOR_MODRE	DERIV	7/30/2008 13:30	2114.59164	2045.665226	2056.297404
SENIOR_NORE	DERIV	7/30/2008 13:30	2063.977442	1995.962469	2003.655537
SENIOR_NORE	DERIV	7/30/2008 13:30	2073.595794	2009.120419	2024.126711
SENIOR_MODRE	CASH	7/30/2008 13:30	2114.59164	2045.665226	2056.297404
SENIOR	DERIV	7/30/2008 13:30	2329.38209	2267.465518	2312.59995
SENIOR_MODRE	DERIV	7/30/2008 13:30	2106.381269	2034.027694	2036.21268
SENIOR_MODRE	DERIV	7/30/2008 13:30	2112.976872	2043.969175	2054.062739
SENIOR_MMR_L	DERIV	7/30/2008 13:30	2124.524992	2059.267592	2077.513003
SENIOR_MODRE	DERIV	7/30/2008 13:30	2138.074568	2077.681717	2107.334171
SENIOR	DERIV	7/30/2008 13:30	2298.524226	2221.982782	2236.111032
DIGITAL	DERIV	6/24/2008 18:30	687.076494	698.994234	873.507403
DIGITAL_MODRE	DERIV	6/24/2008 18:30	687.076494	698.994234	873.507403
DIGITAL_NORE	DERIV	6/24/2008 18:30	681.441407	692.976379	862.042365
DIGITAL_MODRE	DERIV	7/30/2008 13:30	2131.134165	2071.205991	2102.668798
DIGITAL_NORE	DERIV	7/30/2008 13:30	2063.977442	1995.962469	2003.655537
SENIOR_MODRE	DERIV	7/30/2008 13:30	2122.276799	2056.223405	2073.277308
LOAN_NORE	DERIV	7/30/2008 13:30	380	480	695
SOVEREIGN_MMR_L	DERIV	7/25/2007 18:30	0.999999975	0.999999975	0.999999975
DIGITAL_LOAN_NORE	DERIV	7/30/2008 13:30	380	480	695
SENIOR	DERIV	7/30/2008 13:30	1691.23243	1637.797697	2004.919974
SENIOR	DERIV	7/30/2008 13:30	1698.536031	1647.764514	2025.500388
SENIOR_MODRE	DERIV	7/30/2008 13:30	1574.522399	1526.567003	1855.431398
SENIOR_MODRE	DERIV	7/30/2008 13:30	1567.98135	1517.665822	1837.237066
SENIOR_NORE	DERIV	7/30/2008 13:30	1506.614096	1458.061937	1754.861932
SENIOR_NORE	DERIV	7/30/2008 13:30	1512.776076	1466.435576	1771.892822
SENIOR	DERIV	7/30/2008 13:30	1685.195226	1629.267923	1985.454923
LOAN	DERIV	7/30/2008 13:30	1473.485951	1434.846458	1752.470432
SENIOR_MODRE	DERIV	7/30/2008 13:30	1583.441294	1538.611913	1880.996382
SENIOR_MODRE	CASH	7/2/2008 18:30	1647.129453	1759.149535	2043.002559
SENIOR_MODRE	DERIV	7/30/2008 13:30	1562.574113	1510.046225	1820.006395
SENIOR_MODRE	DERIV	7/30/2008 13:30	1566.920431	1516.561777	1835.331717
SENIOR_NORE	DERIV	7/30/2008 13:30	1505.615227	1457.024573	1753.080362
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1570.922211	1522.170994	1848.886143
CVA_SENIOR	DERIV	7/30/2008 13:30	1579.245822	1534.968494	1882.475497
SENIOR_MODRE	DERIV	7/30/2008 13:30	1569.344271	1519.159909	1839.399459
SENIOR_MODRE	DERIV	7/30/2008 13:30	1563.24713	1511.721073	1825.26588
DIGITAL_NORE	DERIV	7/30/2008 13:30	1570.922211	1522.170994	1848.886143
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1565.501127	1514.5196	1831.495983
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1566.174328	1516.198233	1836.793161
DIGITAL_MODRE	DERIV	7/30/2008 13:30	1569.857683	1521.060521	1846.958388
CVA_SENIOR	DERIV	7/30/2008 13:30	1579.245822	1534.968494	1882.475497
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	3/10/2006 18:30	175	175	175
SENIOR	DERIV	8/30/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/18/2005 18:30	180	180	180
SENIOR	DERIV	12/5/2005 18:30	160	160	160
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/14/2008 18:30	82	105	127
ASSETBACKED	DERIV	2/25/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	2/25/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SENIOR	DERIV	7/30/2008 13:30	105.545	105.545	105.545
SENIOR	DERIV	7/30/2008 13:30	105.545	105.545	105.545
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SENIOR	DERIV	7/30/2008 13:30	105.545	105.545	105.545
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SENIOR	DERIV	7/30/2008 13:30	105.545	105.545	105.545
SENIOR_MODRE	DERIV	7/30/2008 13:30	95	95	95
SUBORDINATE_NORE	DERIV	6/10/2008 18:30	475	475	475
LOAN_NORE	DERIV	7/14/2008 13:30	175	200	220
LOANNC_NORE	DERIV	8/22/2006 18:30	1	1	1
SENIOR_NORE	DERIV	8/22/2006 18:30	1	1	1
LOANCALL	DERIV	11/9/2006 13:30	140	140	145
LOANCALL_NORE	DERIV	6/30/2008 18:30	327.75	356.5	385.25
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345

41	47	54	60	61.5	63	66	66
32	38	45	51	52.5	54	57	57
30	42	50	60	64	68	77	77
41	47	54	60	61.5	63	66	66
41	47	54	60	61.5	63	66	66
2649.872291	2596.037782	2490.89225	2434.946555	2345.993088	2257.03962	2109.081054	1908.882279
2696.103394	2653.791997	2555.161508	2504.691751	2416.981866	2329.271981	2181.117521	1974.442712
2413.946202	2344.309529	2233.031466	2167.834758	2079.170829	1990.506899	1842.545526	1647.009571
2374.410285	2296.415252	2181.210436	2113.057163	2024.647082	1936.237001	1791.051092	1603.983233
2302.97092	2220.362149	2104.035018	2034.110653	1946.77419	1859.437726	1716.63578	1534.67461
2340.812151	2265.844905	2152.900493	2085.429442	1997.580237	1909.731032	1763.781405	1573.23647
2374.410285	2296.415252	2181.210436	2113.057163	2024.647082	1936.237001	1791.051092	1603.983233
2770.653791	2756.788275	2680.675081	2652.647253	2579.048669	2505.450084	2388.176561	2228.015409
2326.167704	2225.360236	2091.69207	2005.974004	1906.407745	1806.841485	1637.113671	1409.510907
2371.0473	2293.006075	2177.985197	2109.950632	2021.430109	1932.909585	1786.358455	1591.631005
2413.946202	2344.309529	2233.031466	2167.834758	2079.170829	1990.506899	1842.545526	1647.009571
2477.900375	2430.414984	2335.820741	2286.907152	2207.911171	2128.915189	2001.980258	1839.193549
2602.935028	2526.702547	2403.800104	2330.919243	2231.543718	2132.168192	1963.233241	1724.078134
1170.157734	1285.213342	1277.317882	1277.751813	1241.037315	1204.322817	1149.332643	1058.163556
1170.157734	1285.213342	1277.317882	1277.751813	1241.037315	1204.322817	1149.332643	1058.163556
1148.400635	1257.999497	1248.742638	1247.688211	1211.355135	1175.022058	1120.443283	1031.304185
2494.990151	2476.380629	2404.831671	2376.179447	2308.839422	2241.499396	2132.930721	1984.090119
2302.97092	2220.362149	2104.035018	2034.110653	1946.77419	1859.437726	1716.63578	1534.67461
2408.400411	2339.692353	2229.626718	2165.561941	2077.969556	1990.377171	1844.554196	1650.430961
824	874	898	900	905.5	911	902	902
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
824	874	898	900	905.5	911	902	902
2242.666888	2247.290596	2199.147438	2123.477243	2039.866726	1956.256208	1811.555508	1645.586544
2279.913962	2295.017767	2253.63236	2181.571432	2098.380492	2015.189552	1868.366565	1695.438174
2054.71995	2041.518945	1982.930273	1903.366864	1822.076057	1740.785249	1602.300737	1444.870246
2022.768977	2001.786244	1938.844233	1857.546117	1776.845144	1696.144171	1561.024427	1410.98285
1917.471898	1887.063724	1819.811025	1738.12604	1660.204974	1582.283907	1453.704059	1312.89453
1946.953817	1923.214945	1859.400692	1778.797771	1699.996139	1621.194507	1489.0142	1341.002753
2197.760765	2178.063943	2108.445254	2015.784573	1921.231717	1826.678861	1659.688748	1455.533125
1994.632952	2044.353514	2044.971027	2014.030388	1963.605703	1913.181017	1824.887295	1728.654485
2106.252641	2112.742737	2069.992302	2002.190766	1927.674602	1853.158438	1727.939681	1592.846257
2176.671608	2157.319333	2170.131741	2129.214767	2069.025497	2008.836227	1902.102504	1780.886506
1983.920235	1943.017381	1863.07712	1768.744549	1679.871564	1590.998578	1439.140381	1259.657667
2020.057394	1998.963701	1936.102133	1854.944189	1774.175833	1693.407477	1557.262319	1401.273191
1914.978164	1884.518236	1817.38521	1735.862415	1657.887213	1579.912011	1450.378379	1304.057669
2051.912004	2046.026072	1994.844475	1921.550852	1844.433782	1767.316712	1636.641333	1491.189143
2139.286361	2183.19471	2173.779072	2131.297902	2070.13915	2008.980397	1900.978021	1779.13617
2024.626203	2001.775866	1936.510681	1853.026144	1770.63853	1688.250916	1549.732451	1394.149968
1999.003278	1968.026685	1896.826907	1809.478546	1725.104457	1640.730368	1497.786336	1329.060978
2051.912004	2046.026072	1994.844475	1921.550852	1844.433782	1767.316712	1636.641333	1491.189143
2012.217661	1985.366813	1915.960414	1828.451568	1742.290405	1656.129241	1506.994785	1329.797234
2027.577792	2011.067492	1950.92182	1870.917606	1789.664858	1708.41211	1569.052933	1403.917245
2049.116859	2043.049512	1991.886178	1918.686825	1841.487291	1764.287757	1632.582277	1481.24995
2139.286361	2183.19471	2173.779072	2131.297902	2070.13915	2008.980397	1900.978021	1779.13617
1	1	1	1	1	1	1	1
175	175	175	175	175	175	175	175
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
180	180	180	180	180	180	180	180
160	160	160	160	160	160	160	160
1	1	1	1	1	1	1	1
165	204	242	275	286	297	314	314
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
100	111	123	135	135	135	135	135
111.1	123.321	136.653	149.985	149.985	149.985	149.985	149.985
111.1	123.321	136.653	149.985	149.985	149.985	149.985	149.985
100	111	123	135	135	135	135	135
111.1	123.321	136.653	149.985	149.985	149.985	149.985	149.985
100	111	123	135	135	135	135	135
100	111	123	135	135	135	135	135
111.1	123.321	136.653	149.985	149.985	149.985	149.985	149.985
100	111	123	135	135	135	135	135
475	475	475	475	475	475	475	475
315	335	355	375	380	385	395	395
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
180	215	245	275	282.5	290	305	305
471.5	529	563.5	586.5	592.25	598	609.5	609.5
340	335	330	325	317.5	310	295	295

66
57
77
66
66
1860.295904
1921.164318
1598.233196
1559.895632
1492.079267
1526.061027
1559.895632
2193.476186
1347.857375
1543.081784
1598.233196
1805.180606
1655.498268
1037.871939
1037.871939
1011.556457
1950.435303
1492.079267
1603.082646
902
0.999999975
902
1609.835078
1655.955015
1409.753084
1379.328557
1283.448675
1308.308093
1404.258128
1711.729254
1567.78748
1757.368787
1215.606281
1366.417591
1271.663206
1461.232866
1755.64303
1359.841029
1287.836334
1461.232866
1287.118967
1364.391516
1448.19959
1755.64303
1
175
0.999999975
180
160
1
314
0.999999975
0.999999975
135
149.985
149.985
135
149.985
135
135
149.985
135
475
395
1
1
305
609.5
295

GNWJPYSENIOR_MODRE	GNW	JPY
GNWEURSENIOR_MODRE	GNW	EUR
GNWAUDSENIOR_MODRE	GNW	AUD
GNWSGDSENIOR_MODRE	GNW	SGD
GNWHKDSENIOR_MODRE	GNW	HKD
GNWUSDPREFERRED_MODRE	GNW	USD
GNWAUDSENIOR_MMR_L	GNW	AUD
GNW_PUSDPREFERRED_MODRE	GNW_P	USD
GOLD3_073_C_VUSDASSETBACKED	GOLD3_073_C_V	USD
GOLD3_2007_3A_CUSDASSETBACKED	GOLD3_2007_3A_C	USD
GOLD307_3A_DUSDASSETBACKED	GOLD307_3A_D	USD
GOLD407_4A_DUSDASSETBACKED	GOLD407_4A_D	USD
GOLD407_4A_DUSDSENIOR	GOLD407_4A_D	USD
GOLDACEUSDSENIOR	GOLDACE	USD
GOLDEUSDSENIOR	GOLDE	USD
GOLDE_1_A1AUSDASSETBACKED	GOLDE_1_A1A	USD
GOLDKUSDASSETBACKED	GOLDK	USD
GOLDK_2007_2_DUSDASSETBACKED	GOLDK_2007_2_D	USD
GOLDK_2007_2A_DUSDASSETBACKED	GOLDK_2007_2A_D	USD
GOLSTAEURSENIOR	GOLSTA	EUR
GPUSDSENIOR	GP	USD
GPEURSENIOR_MODRE	GP	EUR
GPEURSENIOR	GP	EUR
GPUSDSENIOR_MODRE	GP	USD
GPUSDSENIOR_NORE	GP	USD
GPEURSENIOR_NORE	GP	EUR
GPAUDSENIOR_MODRE	GP	AUD
GPUSDDIGITAL	GP	USD
GPUSDLOAN_NORE	GP	USD
GPUSDCVA_SENIOR	GP	USD
GPUSDDIGITAL_NORE	GP	USD
GPHKDSENIOR_NORE	GP	HKD
GPUSDCVA_LOAN	GP	USD
GPUSDLOANNC_NORE	GP	USD
GPUSDLOAN2ND_NORE	GP	USD
GPUSDLOANCALL	GP	USD
GPUSDLOANCALL_NORE	GP	USD
GP_2NDLIENUSDLOAN_NORE	GP_2NDLIEN	USD
GP_2NDLIENUSDLOANNC_NORE	GP_2NDLIEN	USD
GPKUSDSENIOR_NORE	GPK	USD
GPKUSDLOAN_NORE	GPK	USD
GPMF_06_HE1_ACUSDSENIOR	GPMF_06_HE1_AC	USD
GPSUSDSENIOR	GPS	USD
GPSEURSENIOR_MODRE	GPS	EUR
GPSEURSENIOR	GPS	EUR
GPSUSDSENIOR_NORE	GPS	USD
GPSUSDSENIOR_MODRE	GPS	USD
GPSEURSENIOR_NORE	GPS	EUR
GPSAUDSENIOR_MODRE	GPS	AUD
GPSJPYSENIOR_MODRE	GPS	JPY
GPSJPYSENIOR_NORE	GPS	JPY
GPSHKDSENIOR_MODRE	GPS	HKD
GPTAUEURSENIOR_MODRE	GPTAU	EUR
GRUSDSENIOR	GR	USD
GRUSDSENIOR_MODRE	GR	USD
GRUSDSENIOR_NORE	GR	USD
GREURSENIOR_MODRE	GR	EUR
GREURSENIOR_NORE	GR	EUR
GREURSENIOR	GR	EUR
GRUSDLOAN	GR	USD
GRAUDSENIOR_MODRE	GR	AUD
GRJPYSENIOR_MODRE	GR	JPY
GRHKDSENIOR_MODRE	GR	HKD
GRHKDSENIOR_NORE	GR	HKD
GRJPYSENIOR_NORE	GR	JPY
GRAHAMUSDCVA_LOAN	GRAHAM	USD
GRAHAMUSDLOAN_NORE	GRAHAM	USD
GRAHAMUSDLOANNC_NORE	GRAHAM	USD
GRAHAMUSDLOAN2ND_NORE	GRAHAM	USD
GRAHAMUSDLOANCALL	GRAHAM	USD
GRAHAMUSDLOANCALL_NORE	GRAHAM	USD
GRANUSDSENIOR_MODRE	GRAN	USD
GRAN_02_1_2CGBPSENIOR_MMR_L	GRAN_02_1_2C	GBP
GRAN_02_1_2CUSDSENIOR	GRAN_02_1_2C	USD

SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	350	350	345
PREFERRED_MODRE	DERIV	7/30/2008 18:30	525	525	517.5
SENIOR_MMR_L	DERIV	4/18/2008 8:30	1	1	1
PREFERRED_MODRE	DERIV	2/14/2007 18:30	5	5	8
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	5/29/2008 13:30	500	500	500
SENIOR	DERIV	1/11/2007 18:30	1	1	1
ASSETBACKED	DERIV	1/25/2008 18:30	1	1	1
ASSETBACKED	DERIV	5/29/2007 13:30	180	180	180
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SENIOR	DERIV	7/30/2008 8:30	63	63	74
SENIOR	DERIV	7/28/2008 18:30	235.4	262.15	288.9
SENIOR_MODRE	DERIV	7/28/2008 18:30	220	245	270
SENIOR	DERIV	7/28/2008 18:30	235.4	262.15	288.9
SENIOR_MODRE	DERIV	7/28/2008 18:30	220	245	270
SENIOR_NORE	DERIV	7/28/2008 18:30	213.4	237.65	261.9
SENIOR_NORE	DERIV	6/24/2008 18:30	179.45	198.85	218.25
SENIOR_MODRE	DERIV	7/28/2008 18:30	220	245	270
DIGITAL	DERIV	6/24/2008 18:30	185	205	225
LOAN_NORE	DERIV	7/25/2008 18:30	80	100	155
CVA_SENIOR	DERIV	7/28/2008 18:30	220	245	270
DIGITAL_NORE	DERIV	7/28/2008 18:30	220	245	270
SENIOR_NORE	DERIV	7/28/2008 18:30	213.4	237.65	261.9
CVA_LOAN	DERIV	7/25/2008 18:30	80	100	155
LOANNC_NORE	DERIV	10/12/2006 13:30	12.18743189	13.059581	22.66627993
LOAN2ND_NORE	DERIV	7/25/2008 18:30	174	174	174
LOANCALL	DERIV	11/9/2006 13:30	30	31	38
LOANCALL_NORE	DERIV	7/25/2008 18:30	92	115	178.25
LOAN_NORE	DERIV	9/15/2006 18:30	33	34	47
LOANNC_NORE	DERIV	9/15/2006 18:30	33	34	47
SENIOR_NORE	DERIV	7/17/2008 18:30	200	225	250
LOAN_NORE	DERIV	7/25/2008 18:30	125	155	225
SENIOR	DERIV	4/18/2007 13:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	59.994	58.883	58.883
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR	DERIV	7/30/2008 13:30	59.994	58.883	58.883
SENIOR_NORE	DERIV	7/30/2008 13:30	50.9976	50.0532	50.0532
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR_NORE	DERIV	7/30/2008 13:30	50.9976	50.0532	50.0532
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR_NORE	DERIV	7/30/2008 13:30	50.9976	50.0532	50.0532
SENIOR_MODRE	DERIV	7/30/2008 13:30	54	53	53
SENIOR_MODRE	DERIV	7/28/2008 8:30	240	255	275
SENIOR	DERIV	7/30/2008 13:30	33.33	38.885	38.885
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_NORE	DERIV	7/30/2008 13:30	28.332	33.054	33.054
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_NORE	DERIV	7/30/2008 13:30	28.332	33.054	33.054
SENIOR	DERIV	7/30/2008 13:30	33.33	38.885	38.885
LOAN	DERIV	7/30/2008 13:30	27	31.5	31.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_MODRE	DERIV	7/30/2008 13:30	30	35	35
SENIOR_NORE	DERIV	7/30/2008 13:30	28.332	33.054	33.054
SENIOR_NORE	DERIV	7/30/2008 13:30	28.332	33.054	33.054
CVA_LOAN	DERIV	7/25/2008 18:30	180	180	240
LOAN_NORE	DERIV	7/25/2008 18:30	150	150	200
LOANNC_NORE	DERIV	10/24/2006 13:30	50	50	50
LOAN2ND_NORE	DERIV	7/25/2008 18:30	225	225	275
LOANCALL	DERIV	11/9/2006 13:30	60	60	60
LOANCALL_NORE	DERIV	7/25/2008 18:30	160	160	210
SENIOR_MODRE	DERIV	6/4/2008 13:30	45	45	45
SENIOR_MMR_L	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975

340	335	330	325	317.5	310	295	295
340	335	330	325	317.5	310	295	295
340	335	330	325	317.5	310	295	295
340	335	330	325	317.5	310	295	295
340	335	330	325	317.5	310	295	295
510	502.5	495	487.5	476.25	465	442.5	442.5
1	1	1	1	1	1	1	1
12	20	25	35	39.5	44	52	52
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
1100	1100	1100	1100	1100	1100	1100	1100
1000	1000	1000	1000	1000	1000	1000	1000
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
180	180	180	180	180	180	180	180
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
115	147	169	200	209	218	235	235
369.15	466.52	501.83	535	537.675	540.35	545.7	545.7
345	436	469	500	502.5	505	510	510
369.15	466.52	501.83	535	537.675	540.35	545.7	545.7
345	436	469	500	502.5	505	510	510
334.65	422.92	454.93	485	487.425	489.85	494.7	494.7
295.85	368.6	402.55	431.65	434.075	436.5	441.35	441.35
345	436	469	500	502.5	505	510	510
305	380	415	445	447.5	450	455	455
210	245	280	295	302.5	310	325	325
345	436	469	500	502.5	505	510	510
345	436	469	500	502.5	505	510	510
334.65	422.92	454.93	485	487.425	489.85	494.7	494.7
210	245	280	295	302.5	310	325	325
37.94836022	58.03376919	78.55614906	99.07871584	108.7162529	118.35379	131.8541286	131.8541286
174	174	174	174	174	174	174	174
53	72	91	111	118.5	126	139	139
241.5	281.75	322	339.25	347.875	356.5	373.75	373.75
73	107	142	176	189.5	203	223	223
73	107	142	176	189.5	203	223	223
365	460	540	600	600	600	600	600
275	325	340	350	355	360	369.99961	369.9999702
1	1	1	1	1	1	1	1
69.993	81.103	92.213	103.323		105.545	107.767	103.323
63	73	83	93	94	95	97	93
69.993	81.103	92.213	103.323	104.434	105.545	107.767	103.323
59.4972	68.9412	78.3852	87.8292	88.7736	89.718	91.6068	87.8292
63	73	83	93	94	95	97	93
59.4972	68.9412	78.3852	87.8292	88.7736	89.718	91.6068	87.8292
63	73	83	93	94	95	97	93
63	73	83	93	94	95	97	93
59.4972	68.9412	78.3852	87.8292	88.7736	89.718	91.6068	87.8292
63	73	83	93	94	95	97	93
305	335	360	385	392.5	400	415	430
46.662	52.217	59.994	66.66	69.993	73.326	77.77	77.77
42	47	54	60	63	66	70	70
39.6648	44.3868	50.9976	56.664	59.4972	62.3304	66.108	66.108
42	47	54	60	63	66	70	70
39.6648	44.3868	50.9976	56.664	59.4972	62.3304	66.108	66.108
46.662	52.217	59.994	66.66	69.993	73.326	77.77	77.77
37.8	42.3	48.6	54	56.7	59.4	63	63
42	47	54	60	63	66	70	70
42	47	54	60	63	66	70	70
42	47	54	60	63	66	70	70
39.6648	44.3868	50.9976	56.664	59.4972	62.3304	66.108	66.108
39.6648	44.3868	50.9976	56.664	59.4972	62.3304	66.108	66.108
270	426	444	468	480	492	510	510
225	355	370	390	400	410	425	425
85	100	115	135	145	155	170	170
300	430	445	465	475	485	500	500
95	110	125	145	155	165	180	180
235	365	380	400	410	420	435	435
45	45	45	45		45	45	45
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

295
295
295
295
295
442.5
1
52
750
750
1100
1100
1000
500
1
1
180
700
400
235
545.7
510
545.7
510
494.7
441.35
510
455
325
510
510
494.7
325
131.8541286
174
139
373.75
223
223
600
369.9999858
1
103.323
93
103.323
87.8292
93
87.8292
93
93
87.8292
93
440
77.77
70
66.108
70
66.108
77.77
63
70
70
70
66.108
66.108
510
425
170
500
180
435
45
0.999999975
0.999999975

GRAN_04_1_2A2EURASSETBACKED	GRAN_04_1_2A2	EUR
GRAN_04_2_3CUSDSENIOR	GRAN_04_2_3C	USD
GRANADAUSDLOAN	GRANADA	USD
GRANM_06_1X_C3USDSENIOR	GRANM_06_1X_C3	USD
GRANM_06_3_A5EURASSETBACKED	GRANM_06_3_A5	EUR
GRANM_07_1_3A2EURASSETBACKED	GRANM_07_1_3A2	EUR
GRANM_07_1_3M1EURASSETBACKED	GRANM_07_1_3M1	EUR
GRANM_07_2_1A2EURASSETBACKED	GRANM_07_2_1A2	EUR
GRANM_07_2_3A2EURASSETBACKED	GRANM_07_2_3A2	EUR
GRANV_2006_3_DUSDASSETBACKED	GRANV_2006_3_D	USD
GRANV_2006_3A_DUSDASSETBACKED	GRANV_2006_3A_D	USD
GRAPUSDLOAN_NORE	GRAP	USD
GREATLUSDLOAN_NORE	GREATL	USD
GREATLUSDLOANNC_NORE	GREATL	USD
GREATLUSDLOANCALL	GREATL	USD
GREATLUSDLOANCALL_NORE	GREATL	USD
GREENBAY_ABSCORRUSDSENIOR	GREENBAY_ABSCORR	USD
GRENP_2006_1_BEURASSETBACKED	GRENP_2006_1_B	EUR
GRENP_2006_1_DEURASSETBACKED	GRENP_2006_1_D	EUR
GRNCHUSDSENIOR_MODRE	GRNCH	USD
GRND_1_AEURASSETBACKED	GRND_1_A	EUR
GROSVEURASSETBACKED	GROSV	EUR
GROSVEURSENIOR_NORE	GROSV	EUR
GROSV_11_XEURASSETBACKED	GROSV_11_X	EUR
GROSV_II_A1A_40_55EURASSETBACKED	GROSV_II_A1A_40_55	EUR
GROSV_II_A1A_40_60EURASSETBACKED	GROSV_II_A1A_40_60	EUR
GROSV_II_X_DETBASSETBACKED	GROSV_II_X_D	ETB
GROSV_II_X_DUSDASSETBACKED	GROSV_II_X_D	USD
GROSV_II_X_DEURASSETBACKED	GROSV_II_X_D	EUR
GROSV_III_A1_40_55EURASSETBACKED	GROSV_III_A1_40_55	EUR
GROSV_III_X_A1EURSENIOR_NORE	GROSV_III_X_A1	EUR
GROVEUSDSENIOR_MODRE	GROVE	USD
GSUSDSENIOR	GS	USD
GSUSDSENIOR	GS	USD
GSUSDSENIOR	GS	USD
GSUSDSENIOR_MODRE	GS	USD
GSUSDSENIOR_NORE	GS	USD
GSEURSENIOR	GS	EUR
GSEURSENIOR_MODRE	GS	EUR
GSEURSENIOR_NORE	GS	EUR
GSAUDSENIOR_MODRE	GS	AUD
GSJPYSENIOR_MODRE	GS	JPY
GSAUDSENIOR	GS	AUD
GSUSDPREFERRED_MODRE	GS	USD
GSHKDSENIOR	GS	HKD
GSHKDSENIOR_MODRE	GS	HKD
GSSGDSENIOR_MODRE	GS	SGD
GSSGDSENIOR	GS	SGD
GSUSDSUBORDINATE_MODRE	GS	USD
GSAUDSUBORDINATE_MODRE	GS	AUD
GSUSDSUBORDINATE	GS	USD
GSHKDSUBORDINATE	GS	HKD
GSAUDSUBORDINATE	GS	AUD
GSEURSUBORDINATE_MODRE	GS	EUR
GS_PUSDPREFERRED_MODRE	GS_P	USD
GSAA_05_12_B3USDSENIOR	GSAA_05_12_B3	USD
GSAA_05_4_B3USDSENIOR	GSAA_05_4_B3	USD
GSAA_05_5_B3USDSENIOR	GSAA_05_5_B3	USD
GSAA_05_6_B2USDSENIOR	GSAA_05_6_B2	USD
GSAA_05_9_B3USDSENIOR	GSAA_05_9_B3	USD
GSAA_06_17_B2USDSENIOR	GSAA_06_17_B2	USD
GSAA_06_20_M5USDSENIOR	GSAA_06_20_M5	USD
GSAA_06_4_B3USDSENIOR_MODRE	GSAA_06_4_B3	USD
GSAA_06_4_B3USDSENIOR	GSAA_06_4_B3	USD
GSAA_2006_17_B2USDSENIOR	GSAA_2006_17_B2	USD
GSAA05_12_B3USDSENIOR	GSAA05_12_B3	USD
GSAA05_4_B3USDSENIOR	GSAA05_4_B3	USD
GSAA05_5_B3USDSENIOR	GSAA05_5_B3	USD
GSAA05_9_B3USDSENIOR	GSAA05_9_B3	USD
GSAMPUSDSENIOR_MODRE	GSAMP	USD
GSAMPUSDSENIOR	GSAMP	USD
GSAMP_05_AHL_M4USDSENIOR	GSAMP_05_AHL_M4	USD
GSAMP_05_AHL_M5USDSENIOR	GSAMP_05_AHL_M5	USD
GSAMP_05_AHL_M6USDSENIOR	GSAMP_05_AHL_M6	USD

ASSETBACKED	DERIV	2/25/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	11/30/2007 8:30	50	60	60
ASSETBACKED	DERIV	10/15/2007 8:30	35	40	45
ASSETBACKED	DERIV	11/30/2007 8:30	150	175	175
ASSETBACKED	DERIV	12/17/2007 8:30	80	80	80
ASSETBACKED	DERIV	11/29/2007 18:30	45	45	45
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
ASSETBACKED	DERIV	1/23/2008 18:30	765	765	765
LOAN_NORE	DERIV	8/18/2006 13:30	125	125	125
LOAN_NORE	DERIV	3/10/2008 13:30	30	30	30
LOANNC_NORE	DERIV	10/11/2006 8:30	150	150	150
LOANCALL	DERIV	11/9/2006 13:30	175	175	175
LOANCALL_NORE	DERIV	3/10/2008 13:30	35	35	35
SENIOR	DERIV	7/7/2008 13:30	4500	4500	4500
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR_MODRE	DERIV	7/30/2008 8:30	735	760	808
ASSETBACKED	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	1/25/2008 18:30	500	500	500
SENIOR_NORE	DERIV	1/25/2008 18:30	35	35	35
ASSETBACKED	DERIV	3/7/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	3/7/2007 18:30	1	1	1
ASSETBACKED	DERIV	8/16/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
SENIOR_NORE	DERIV	7/28/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	3/21/2002 13:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
SENIOR	X_BID	1/25/2001	8	8	8
SENIOR	X_ASK	1/25/2001	22	22	22
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR_NORE	DERIV	7/30/2008 18:30	108.606	108.606	108.606
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR_NORE	DERIV	7/30/2008 18:30	108.606	108.606	108.606
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
PREFERRED_MODRE	DERIV	7/30/2008 18:30	172.5	172.5	172.5
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	7/30/2008 18:30	115	115	115
SENIOR	DERIV	7/30/2008 18:30	127.765	127.765	127.765
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	127	127	127
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	127	127	127
SUBORDINATE	DERIV	7/30/2008 18:30	141.097	141.097	141.097
SUBORDINATE	DERIV	7/30/2008 18:30	141.097	141.097	141.097
SUBORDINATE	DERIV	7/30/2008 18:30	141.097	141.097	141.097
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	127	127	127
PREFERRED_MODRE	DERIV	4/23/2007 18:30	2	2	10
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	3/28/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/31/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	3/3/2006 13:30	216	216	216
SENIOR_MODRE	DERIV	2/15/2005 18:30	235	235	235
SENIOR	DERIV	10/8/2007 13:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0	0	0	0	0	0	0	0
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
60	60	60	60	60	60	60	60
45	45	45	45	45	45	45	45
175	175	175	175	175	175	175	175
80	80	100	100	100	100	100	100
45	45	45	45	45	45	45	45
1000	1000	1000	1000	1000	1000	1000	1000
765	765	765	765	765	765	765	765
125	125	125	125	125	125	125	125
40	50	60	70	80	90	100	100
180	205	230	250	262.5	275	290	290
205	230	255	275	287.5	300	315	315
46	56	67	77	87.5	98	110	109
4500	4500	4500	4500	4500	4500	4500	4500
350	350	350	350	350	350	350	350
800	800	800	800	800	800	800	800
956	1102	1200	1225	1225	1225	1225	1225
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
500	500	500	500	500	500	500	500
35	35	35	35	35	35	35	35
1	1	1	1	1	1	1	1
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
800	800	800	800	800	800	800	800
130	130	130	130	130	130	130	130
70	70	70	70	70	70	70	70
0	0	0	0	0	0	0	0
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
38	43	48	58	63	68	78	88
52	57	62	72	77	82	92	102
115	118	123	127	127	127	127	127
108.606	111.4392	116.1612	119.9388	119.9388	119.9388	119.9388	119.9388
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
115	118	123	127	127	127	127	127
108.606	111.4392	116.1612	119.9388	119.9388	119.9388	119.9388	119.9388
115	118	123	127	127	127	127	127
115	118	123	127	127	127	127	127
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
172.5	177	184.5	190.5	190.5	190.5	190.5	190.5
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
115	118	123	127	127	127	127	127
115	118	123	127	127	127	127	127
127.765	131.098	136.653	141.097	141.097	141.097	141.097	141.097
128	133	141	147	147	147	147	147
128	133	141	147	147	147	147	147
142.208	147.763	156.651	163.317	163.317	163.317	163.317	163.317
142.208	147.763	156.651	163.317	163.317	163.317	163.317	163.317
142.208	147.763	156.651	163.317	163.317	163.317	163.317	163.317
128	133	141	147	147	147	147	147
22	30	38	47	51	55	65	65
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
216	216	216	216	216	216	216	216
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

0.999999975
0.999999975
0
0.999999975
60
45
175
100
45
1000
765
125
100
294
319
109
4500
350
800
1225
0.999999975
500
35
1
130
110
1
0.999999975
800
130
70
0
141.097
88
102
127
119.9388
141.097
127
119.9388
127
127
141.097
190.5
141.097
127
127
141.097
147
147
163.317
163.317
163.317
147
65
1
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
1
1
1
216
235
1
1
1
0.999999975

GSAMP_05_HE3_B2USDSENIOR	GSAMP_05_HE3_B2	USD
GSAMP_05_HE4_B2USDSENIOR	GSAMP_05_HE4_B2	USD
GSAMP_05_HE4_B3USDSENIOR	GSAMP_05_HE4_B3	USD
GSAMP_05_HE5_M8USDSENIOR	GSAMP_05_HE5_M8	USD
GSAMP_05_HE6_B1USDSENIOR	GSAMP_05_HE6_B1	USD
GSAMP_05_HE6_M4USDSENIOR	GSAMP_05_HE6_M4	USD
GSAMP_05_WMC1_B1USDSENIOR	GSAMP_05_WMC1_B1	USD
GSAMP_05_WMC1_M6USDSENIOR	GSAMP_05_WMC1_M6	USD
GSAMP_06_FM1_B1USDSENIOR	GSAMP_06_FM1_B1	USD
GSAMP_06_FM2_M7USDSENIOR	GSAMP_06_FM2_M7	USD
GSAMP_06_HE1_B1USDSENIOR	GSAMP_06_HE1_B1	USD
GSAMP_06_HE1_M2USDSENIOR	GSAMP_06_HE1_M2	USD
GSAMP_06_HE1_M8USDSENIOR	GSAMP_06_HE1_M8	USD
GSAMP_06_HE2_B2USDSENIOR	GSAMP_06_HE2_B2	USD
GSAMP_06_HE3_M2USDSENIOR	GSAMP_06_HE3_M2	USD
GSAMP_06_HE3_M5USDSENIOR	GSAMP_06_HE3_M5	USD
GSAMP_06_HE3_M8USDSENIOR	GSAMP_06_HE3_M8	USD
GSAMP_06_HE3_M9USDSENIOR	GSAMP_06_HE3_M9	USD
GSAMP_06_HE4_M9USDSENIOR	GSAMP_06_HE4_M9	USD
GSAMP_06_HE5_M7USDSENIOR	GSAMP_06_HE5_M7	USD
GSAMP_06_HE5_M8USDSENIOR	GSAMP_06_HE5_M8	USD
GSAMP_06_HE5_M9USDSENIOR	GSAMP_06_HE5_M9	USD
GSAMP_06_HE8_M9USDSENIOR	GSAMP_06_HE8_M9	USD
GSAMP_06_NC1_B2USDSENIOR	GSAMP_06_NC1_B2	USD
GSAMP_06_NC1_B3USDSENIOR	GSAMP_06_NC1_B3	USD
GSAMP_06_NC1_M5USDSENIOR	GSAMP_06_NC1_M5	USD
GSAMP_06_NC2_M7USDSENIOR	GSAMP_06_NC2_M7	USD
GSAMP_06_NC2_M8USDSENIOR	GSAMP_06_NC2_M8	USD
GSAMP_06_NC2_M8_USDSENIOR	GSAMP_06_NC2_M8_	USD
GSAMP_06_NC2_M9USDSENIOR	GSAMP_06_NC2_M9	USD
GSAMP_06_NC2_M9_USDSENIOR	GSAMP_06_NC2_M9_	USD
GSAMP_06NC1_B2USDSENIOR	GSAMP_06NC1_B2	USD
GSAMP_07_FM1_M4USDSENIOR	GSAMP_07_FM1_M4	USD
GSAMP_2005_HE4_B2USDSENIOR	GSAMP_2005_HE4_B2	USD
GSAMP_2005_HE4_B3USDSENIOR	GSAMP_2005_HE4_B3	USD
GSAMP_2005_HE4_M5USDSENIOR	GSAMP_2005_HE4_M5	USD
GSAMP_2005_HE6_B1USDSENIOR	GSAMP_2005_HE6_B1	USD
GSAMP_2005_WMC3_B1USDSENIOR	GSAMP_2005_WMC3_B1	USD
GSAMP_2006_HE1_B1USDSENIOR	GSAMP_2006_HE1_B1	USD
GSAMP_2006_HE3_A2DUSDSENIOR	GSAMP_2006_HE3_A2D	USD
GSAMP_2006_HE3_M5USDSENIOR	GSAMP_2006_HE3_M5	USD
GSAMP_2006_HE3_M8USDSENIOR	GSAMP_2006_HE3_M8	USD
GSAMP_2006_HE3_M9USDSENIOR	GSAMP_2006_HE3_M9	USD
GSAMP_2006_HE5_A2DUSDSENIOR	GSAMP_2006_HE5_A2D	USD
GSAMP_2006_NC1_B3USDSENIOR	GSAMP_2006_NC1_B3	USD
GSAMP_2006_NC2_M7USDSENIOR	GSAMP_2006_NC2_M7	USD
GSAMP_2006_NC2_M8USDSENIOR	GSAMP_2006_NC2_M8	USD
GSAMP_2006_NC2_M9USDSENIOR	GSAMP_2006_NC2_M9	USD
GSAMP_2006_NC2_M9_USDSENIOR	GSAMP_2006_NC2_M9_	USD
GSAMP_2007_FM1_M8USDSENIOR	GSAMP_2007_FM1_M8	USD
GSAMP04_HE1_B2USDSENIOR	GSAMP04_HE1_B2	USD
GSAMP05_AHL_M6USDSENIOR	GSAMP05_AHL_M6	USD
GSAMP05_HE3_B2USDSENIOR	GSAMP05_HE3_B2	USD
GSAMP05_HE4_A2CUSDSENIOR	GSAMP05_HE4_A2C	USD
GSAMP05_HE4_B3USDSENIOR	GSAMP05_HE4_B3	USD
GSAMP05_HE4_M2USDSENIOR	GSAMP05_HE4_M2	USD
GSAMP05_HE4_M5USDSENIOR	GSAMP05_HE4_M5	USD
GSAMP06_HE2_B2USDSENIOR	GSAMP06_HE2_B2	USD
GSAMP06_HE3_A2DUSDSENIOR	GSAMP06_HE3_A2D	USD
GSAMP06_HE3_M2USDSENIOR	GSAMP06_HE3_M2	USD
GSAMP06_HE3_M5USDSENIOR	GSAMP06_HE3_M5	USD
GSAMP06_HE3_M8USDSENIOR	GSAMP06_HE3_M8	USD
GSAMP06_HE3_M9USDSENIOR	GSAMP06_HE3_M9	USD
GSAMP06_NC1_B3USDSENIOR	GSAMP06_NC1_B3	USD
GSAMP2005_HE4_B3USDSENIOR	GSAMP2005_HE4_B3	USD
GSAMPT_05_HE4_B2USDSENIOR	GSAMPT_05_HE4_B2	USD
GSAMPT06_HE5_A2DUSDSENIOR	GSAMPT06_HE5_A2D	USD
GSAMPT06_HE5_M2USDSENIOR	GSAMPT06_HE5_M2	USD
GSAMPT06_HE5_M5USDSENIOR	GSAMPT06_HE5_M5	USD
GSAMPT06_HE5_M8USDSENIOR	GSAMPT06_HE5_M8	USD
GSAMPT06_HE5_M9USDSENIOR	GSAMPT06_HE5_M9	USD
GSAMPT07_NC1_A2DUSDSENIOR	GSAMPT07_NC1_A2D	USD
GSAMPT07_NC1_M2USDSENIOR	GSAMPT07_NC1_M2	USD
GSAMPT07_NC1_M5USDSENIOR	GSAMPT07_NC1_M5	USD

SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	11/30/2006 8:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/9/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/30/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/1/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	9/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/21/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	2/5/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	1/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	6/29/2007 8:30	1	1	1
SENIOR	DERIV	3/20/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	5/10/2007 18:30	1	1	1
SENIOR	DERIV	1/10/2006 18:30	309	309	309
SENIOR	DERIV	3/3/2006 13:30	211	211	211
SENIOR	DERIV	4/11/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	7/25/2006 8:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	7/25/2006 8:30	1	1	1
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
309	309	309	309	309	309	309	309
211	211	211	211	211	211	211	211
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

1
1
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
1
0.999999975
0.999999975
1
0.999999975
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975
1
0.999999975
1835
0.999999975
1
1
1
2456
0.999999975
1
1
1
1
1
0.999999975
1
1
309
211
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975

GSAMPT07_NC1_M8USDSENIOR	GSAMPT07_NC1_M8	USD
GSAMPT07_NC1_M9USDSENIOR	GSAMPT07_NC1_M9	USD
GSATL_07_1A_BUSDSENIOR	GSATL_07_1A_B	USD
GSATL_07_1A_DUSDSENIOR	GSATL_07_1A_D	USD
GSATL_2007_1A_BUSDSENIOR	GSATL_2007_1A_B	USD
GSATL_2007_1A_CUSDSENIOR	GSATL_2007_1A_C	USD
GSATL20071ACUSDSENIOR	GSATL20071AC	USD
GSBUSDPREFERRED	GSB	USD
GSC III CDOUSDSENIOR	GSC III CDO	USD
GSC_ABSCDO_418USDSENIOR_MODRE	GSC_ABSCDO_418	USD
GSC3CDOUSDSENIOR	GSC3CDO	USD
GSCCORUSDSENIOR_3CE	GSCCOR	USD
GSCPEURBOND	GSCP	EUR
GSCPEURSENIOR_MMR_L	GSCP	EUR
GSCPEURASSETBACKED	GSCP	EUR
GSCPEURSENIOR_NORE	GSCP	EUR
GSCP_2007_4_A1EURASSETBACKED	GSCP_2007_4_A1	EUR
GSCP_2007_4_DUSDASSETBACKED	GSCP_2007_4_D	USD
GSCP_2007_4_DEURASSETBACKED	GSCP_2007_4_D	EUR
GSCP_2007_4X_DEURASSETBACKED	GSCP_2007_4X_D	EUR
GSCP_2007_4X_DUSDASSETBACKED	GSCP_2007_4X_D	USD
GSCP_DEURASSETBACKED	GSCP_D	EUR
GSCP_I_R_A2AUSDSENIOR_NORE	GSCP_I_R_A2A	USD
GSCP_I_R_A2AEURSENIOR_NORE	GSCP_I_R_A2A	EUR
GSCP_I_R_A2AUSDASSETBACKED	GSCP_I_R_A2A	USD
GSCP_I_R_A2AEURASSETBACKED	GSCP_I_R_A2A	EUR
GSCP_I_R_DUSDASSETBACKED	GSCP_I_R_D	USD
GSCP_I_R_DEURASSETBACKED	GSCP_I_R_D	EUR
GSCSF_05_1A_A3USDSENIOR	GSCSF_05_1A_A3	USD
GSCSF_05-1A_A3USDSENIOR	GSCSF_05-1A_A3	USD
GSCSF_06_1A_BUSDSENIOR	GSCSF_06_1A_B	USD
GSCSF_06_2A_BUSDSENIOR	GSCSF_06_2A_B	USD
GSCSF_06_2A_DUSDSENIOR	GSCSF_06_2A_D	USD
GSCSF_06_4_A3USDSENIOR	GSCSF_06_4_A3	USD
GSCSF_06_4A_A3USDSENIOR	GSCSF_06_4A_A3	USD
GSCSF_064_A3USDSENIOR	GSCSF_064_A3	USD
GSCSF_2005_1A_A3USDSENIOR	GSCSF_2005_1A_A3	USD
GSCSF_2005_1A_BUSDSENIOR	GSCSF_2005_1A_B	USD
GSCSF_2006_1A_BUSDSENIOR	GSCSF_2006_1A_B	USD
GSCSF_2006_1CA_BUSDSENIOR	GSCSF_2006_1CA_B	USD
GSCSF_2006_2A_BUSDSENIOR	GSCSF_2006_2A_B	USD
GSCSF_2006_4A_A3USDSENIOR	GSCSF_2006_4A_A3	USD
GSCSF05_1A_A3USDSENIOR	GSCSF05_1A_A3	USD
GSCSF06_2A_DUSDSENIOR	GSCSF06_2A_D	USD
GSFUSDSENIOR	GSF	USD
GSFUSDSENIOR_MODRE	GSF	USD
GSFUSDSENIOR_NORE	GSF	USD
GSFEURSENIOR_MODRE	GSF	EUR
GSFEURSENIOR_NORE	GSF	EUR
GSFEURSENIOR	GSF	EUR
GSFJPYSENIOR_MODRE	GSF	JPY
GSFHKDSENIOR_MODRE	GSF	HKD
GSFAUDSENIOR_MODRE	GSF	AUD
GSFSGDSENIOR_MODRE	GSF	SGD
GSF_GLMUSDSENIOR_MODRE	GSF_GLM	USD
GSF_GLMUSDSENIOR	GSF_GLM	USD
GSF_GLMEURSENIOR_MODRE	GSF_GLM	EUR
GSF_GLMEURSENIOR	GSF_GLM	EUR
GSF_GLMUSDSENIOR_NORE	GSF_GLM	USD
GSF_GLMEURSENIOR_NORE	GSF_GLM	EUR
GSKHKDSENIOR_MMR_L	GSK	HKD
GSKSGDSENIOR_MMR_L	GSK	SGD
GSKJPYSENIOR_MMR_L	GSK	JPY
GSKAUDSENIOR_MMR_L	GSK	AUD
GSMUSDSENIOR	GSM	USD
GSMS04_C1_HUSDSENIOR	GSMS04_C1_H	USD
GSMS05_GG4_DUSDSENIOR	GSMS05_GG4_D	USD
GSMS05_GG4_HUSDSENIOR	GSMS05_GG4_H	USD
GSMS06_GG8_KUSDSENIOR	GSMS06_GG8_K	USD
GSTSCUSDCVA_SENIOR	GSTSC	USD
GTUSDSENIOR	GT	USD
GTEURSENIOR	GT	EUR
GTUSDSENIOR_MODRE	GT	USD
GTUSDSENIOR_NORE	GT	USD

SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	5/10/2007 18:30	1	1	1
SENIOR	DERIV	3/12/2007 18:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
PREFERRED	DERIV	3/22/2000	200	200	199.76
SENIOR	DERIV	2/8/2002 18:30	800	800	800
SENIOR_MODRE	DERIV	11/20/2007 8:30	8000	8000	8000
SENIOR	DERIV	7/28/2008 13:30	800	800	800
SENIOR_3CE	DERIV	7/30/2008 8:30	45	45	65
BOND	DERIV	12/7/2006 13:30	145	145	145
SENIOR_MMR_L	DERIV	12/7/2006 13:30	1	1	1
ASSETBACKED	DERIV	12/15/2006 13:30	8.5	8.5	8.5
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	8/20/2007 13:30	425	425	425
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
ASSETBACKED	DERIV	8/20/2007 13:30	425	425	425
ASSETBACKED	DERIV	8/14/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
SENIOR_NORE	DERIV	8/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	8/14/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	8/14/2007 18:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	8/16/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	11/20/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	12/14/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2006 18:30	1	1	1
SENIOR	DERIV	7/15/2008 13:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_NORE	DERIV	7/7/2005 13:30	6	6	6
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_NORE	DERIV	7/7/2005 13:30	6	6	6
SENIOR	DERIV	7/7/2005 13:30	7	7	7
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR_MODRE	DERIV	7/15/2008 13:30	23	23	23
SENIOR	DERIV	7/7/2005 13:30	6	6	6
SENIOR_MODRE	DERIV	7/7/2005 13:30	5	5	5
SENIOR	DERIV	7/7/2005 13:30	6	6	6
SENIOR_NORE	DERIV	7/7/2005 13:30	6	6	6
SENIOR_NORE	DERIV	7/7/2005 13:30	5	5	5
SENIOR_MMR_L	DERIV	7/23/2008 13:30	12.86081235	14.56320329	17.51707284
SENIOR_MMR_L	DERIV	7/23/2008 13:30	12.86081235	14.56320329	17.51707284
SENIOR_MMR_L	DERIV	7/23/2008 13:30	12.86081235	14.56320329	17.51707284
SENIOR_MMR_L	DERIV	7/23/2008 13:30	12.86081235	14.56320329	17.51707284
SENIOR	DERIV	5/7/2002 13:30	80	80	80
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	4/4/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/8/2006 18:30	143	143	143
SENIOR	DERIV	3/20/2007 18:30	1	1	1
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR	DERIV	7/30/2008 18:30	155.82	214.62	273.42
SENIOR	DERIV	7/30/2008 18:30	155.82	214.62	273.42
SENIOR_MODRE	DERIV	7/30/2008 18:30	140.35725	193.32225	246.28725
SENIOR_NORE	DERIV	7/30/2008 18:30	132.5	182.5	232.5

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
196.25	195	192.5	193.25	191.375	189.5	183.5	186.5
800	800	800	800	800	800	800	800
8000	8000	8000	8000	8000	8000	8000	8000
800	800	800	800	800	800	800	800
95	125	150	170	175	180	195	195
145	145	145	145	145	145	145	145
1	1	1	1	1	1	1	1
8.5	8.5	8.5	8.5	8.5	8.5	8.5	8.5
10	10	10	10	10	10	10	10
70	70	70	70	70	70	70	70
425	425	425	425	425	425	425	425
800	800	800	800	800	800	800	800
425	425	425	425	425	425	425	425
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
525	525	525	525	525	525	525	525
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
10	10	10	10	10	10	10	10
70	70	70	70	70	70	70	70
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
800	800	800	800	800	800	800	800
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
33.33	38.885	44.44	49.995	52.7725	55.55	61.105	85.547
30	35	40	45	47.5	50	55	77
10	15	20	25	30	35	44	47
30	35	40	45	47.5	50	55	77
10	15	20	25	30	35	44	47
12	18	23	30	35.5	41	52	56
30	35	40	45	47.5	50	55	77
30	35	40	45	47.5	50	55	77
30	35	40	45	47.5	50	55	77
30	35	40	45	47.5	50	55	77
30	35	40	45	47.5	50	55	77
10	16	21	28	34.5	41	52	56
9	14	19	25	31	37	47	50
10	16	21	28	34.5	41	52	56
10	15	20	25	30	35	44	47
8	13	18	24	29.5	35	44	47
22.20556141	27.57240021	32.1620517	35	37	39	45	45
22.20556141	27.57240021	32.1620517	35	37	39	45	45
22.20556141	27.57240021	32.1620517	35	37	39	45	45
22.20556141	27.57240021	32.1620517	35	37	39	45	45
80	80	80	80	80	80	80	80
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
143	143	143	143	143	143	143	143
1	1	1	1	1	1	1	1
42.5	50	56	62.5	65	67.5	72.5	77
391.02	467.46	514.5	549.78	554.19	558.6	564.48	564.48
391.02	467.46	514.5	549.78	554.19	558.6	564.48	564.48
352.21725	421.07175	463.44375	495.22275	499.195125	503.1675	508.464	508.464
332.5	397.5	437.5	467.5	471.25	475	480	480

1
1
1
1
1
1
1
188.75
800
8000
800
195
145
1
8.5
10
70
425
800
425
0.999999975
525
0.999999975
0.999999975
10
70
0.999999975
800
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
85.547
77
47
77
47
56
77
77
77
77
77
56
50
56
47
47
45
45
45
45
80
1
0.999999975
143
1
77
564.48
564.48
508.464
480

GTEURSENIOR_MODRE	GT	EUR
GTEURSENIOR_NORE	GT	EUR
GTHKDSENIOR_NORE	GT	HKD
GTILSSENIOR_NORE	GT	ILS
GTUSDDIGITAL_MODRE	GT	USD
GTUSDDIGITAL_NORE	GT	USD
GTUSDLOAN_NORE	GT	USD
GTUSDLOAN3LN_NORE	GT	USD
GTUSDLOAN2ND_NORE	GT	USD
GTAUDSENIOR_MODRE	GT	AUD
GTUSDDIGITAL_LOAN_NORE	GT	USD
GTUSDDIGITAL_LOAN2ND_NORE	GT	USD
GTAMFEEUSDSUBORDINATE	GTAMFEE	USD
GTAMFEEUSDSENIOR	GTAMFEE	USD
GTCGOLUSDSENIOR_NORE	GTCGOL	USD
GTCGOLUSDLOAN_NORE	GTCGOL	USD
GTIVUSDLOAN_NORE	GTIV	USD
GTIVUSDCVA_LOAN	GTIV	USD
GTLINFUSDSENIOR_3CE	GTLINF	USD
GUATEMUSDBOND	GUATEM	USD
GULF_2005_1_A1USDASSETBACKED	GULF_2005_1_A1	USD
GULF_2005_1X_A1USDSENIOR_NORE	GULF_2005_1X_A1	USD
GULF_2007_1_A1AUSDASSETBACKED	GULF_2007_1_A1A	USD
GULFSUSDSENIOR_NORE	GULFS	USD
GULFS_2006_1_A1AUSDASSETBACKED	GULFS_2006_1_A1A	USD
GULFS_2007_1_A1A_40_55USDASSETBACKED	GULFS_2007_1_A1A_40_55	USD
GULFS_2007_1_A1A_40_60USDASSETBACKED	GULFS_2007_1_A1A_40_60	USD
GULFS_2007_1_DUSDASSETBACKED	GULFS_2007_1_D	USD
GULFS_2007_1X_DUSDASSETBACKED	GULFS_2007_1X_D	USD
GULFSTREAMFEEUSDSUBORDINATE	GULFSTREAMFEE	USD
GULRAUSDASSETBACKED	GULRA	USD
GULRA_061_D_VUSDASSETBACKED	GULRA_061_D_V	USD
GWIRUSDLOAN_NORE	GWIR	USD
HUSDSENIOR_MODRE	H	USD
HUSDLOAN_NORE	H	USD
HUSDSENIOR_NORE	H	USD
HUSDDIGITAL_SENIOR_NORE	H	USD
HUSDDIGITAL_NORE	H	USD
H2USDCVA_SENIOR	H2	USD
HAAUSDSENIOR_MODRE	HAA	USD
HALEURSENIOR_MODRE	HAL	EUR
HALUSDSENIOR_MODRE	HAL	USD
HALUSDSENIOR	HAL	USD
HALEURSENIOR	HAL	EUR
HALUSDSENIOR_NORE	HAL	USD
HALEURSENIOR_NORE	HAL	EUR
HALJPYSENIOR_MODRE	HAL	JPY
HALHKDSENIOR_MODRE	HAL	HKD
HALAUDSENIOR_MODRE	HAL	AUD
HALHKDSENIOR_NORE	HAL	HKD
HALJPYSENIOR_NORE	HAL	JPY
HARBM_8_A1EURSENIOR_NORE	HARBM_8_A1	EUR
HARBM_8_A1USDASSETBACKED	HARBM_8_A1	USD
HARBM_8_A1EURASSETBACKED	HARBM_8_A1	EUR
HARBM_8_A1_40_55EURASSETBACKED	HARBM_8_A1_40_55	EUR
HARBM_8_A1_40_60EURASSETBACKED	HARBM_8_A1_40_60	EUR
HARBM_8_A1_NO_VOTEEURASSETBACKED	HARBM_8_A1_NO_VOTE	EUR
HARBM_8_DUSDASSETBACKED	HARBM_8_D	USD
HARBM_8_DEURASSETBACKED	HARBM_8_D	EUR
HARBM_8X_A1EURSENIOR_NORE	HARBM_8X_A1	EUR
HARBM_8X_A1EURSENIOR	HARBM_8X_A1	EUR
HARBM_8X_DEURSENIOR	HARBM_8X_D	EUR
HARBM_8X_DEURASSETBACKED	HARBM_8X_D	EUR
HARGRYUSDCVA_LOAN	HARGRY	USD
HART_ABSCDO_416_4USDSENIOR_MODRE	HART_ABSCDO_416_4	USD
HART_ABSCDO_416_5USDSENIOR_MODRE	HART_ABSCDO_416_5	USD
HART_ABSCDO_418USDSENIOR_MODRE	HART_ABSCDO_418	USD
HARTS_07_1_A2USDSENIOR	HARTS_07_1_A2	USD
HARTS_07_1A_A2USDSENIOR	HARTS_07_1A_A2	USD
HARTS_07_1A_A3USDSENIOR	HARTS_07_1A_A3	USD
HARTS_2007_1A_A2USDSENIOR	HARTS_2007_1A_A2	USD
HARTS_2007_1A_A3USDSENIOR	HARTS_2007_1A_A3	USD
HARVRDUSDDIGITAL	HARVRD	USD
HARVRDEURDIGITAL	HARVRD	EUR

SENIOR_MODRE	DERIV	7/30/2008 18:30	140.35725	193.32225	246.28725
SENIOR_NORE	DERIV	7/30/2008 18:30	132.5	182.5	232.5
SENIOR_NORE	DERIV	7/30/2008 18:30	132.5	182.5	232.5
SENIOR_NORE	DERIV	7/11/2008 13:30	195	245	295
DIGITAL_MODRE	DERIV	7/30/2008 18:30	140.35725	193.32225	246.28725
DIGITAL_NORE	DERIV	7/30/2008 18:30	132.5	182.5	232.5
LOAN_NORE	DERIV	7/30/2008 18:30	31.64383562	42.19178082	52.73972603
LOAN3LN_NORE	DERIV	10/26/2007 18:30	220	220	220
LOAN2ND_NORE	DERIV	7/15/2008 18:30	163	173	183
SENIOR_MODRE	DERIV	7/30/2008 18:30	140.35725	193.32225	246.28725
DIGITAL_LOAN_NORE	DERIV	7/30/2008 18:30	31.64383562	42.19178082	52.73972603
DIGITAL_LOAN2ND_NORE	DERIV	7/15/2008 18:30	163	173	183
SUBORDINATE	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	7/28/2008 13:30	100	100	100
SENIOR_NORE	DERIV	1/5/2005 13:30	300	300	300
LOAN_NORE	DERIV	3/21/2005 18:30	175	175	175
LOAN_NORE	DERIV	7/25/2008 18:30	100	100	125
CVA_LOAN	DERIV	6/24/2008 18:30	187.5	187.5	225
SENIOR_3CE	DERIV	5/30/2008 8:30	1000	1000	1000
BOND	DERIV	7/30/2008 18:30	55	75	90
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SUBORDINATE	DERIV	7/28/2008 13:30	1000	1000	1000
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
LOAN_NORE	DERIV	7/25/2008 18:30	75	105	145
SENIOR_MODRE	DERIV	7/17/2008 18:30	2599.639588	2295.969798	2254.218307
LOAN_NORE	DERIV	7/23/2008 18:30	776.029465	759.431995	862.053346
SENIOR_NORE	DERIV	7/17/2008 18:30	2532.991863	2237.272439	2193.720386
DIGITAL_SENIOR_NORE	DERIV	9/18/2007 13:30	538.907691	749.5683	918.175407
DIGITAL_NORE	DERIV	7/17/2008 18:30	2532.991863	2237.272439	2193.720386
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR	DERIV	7/29/2008 18:30	26.664	27.775	27.775
SENIOR	DERIV	7/29/2008 18:30	26.664	27.775	27.775
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	23.61	23.61
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	23.61	23.61
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	25	25
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	23.61	23.61
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	23.61	23.61
SENIOR_NORE	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	1/25/2008 18:30	35	35	35
ASSETBACKED	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	1/23/2008 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR_NORE	DERIV	1/23/2008 18:30	35	35	35
SENIOR	DERIV	12/7/2006 13:30	6	6	6
SENIOR	DERIV	12/15/2006 13:30	142	142	142
ASSETBACKED	DERIV	1/23/2008 18:30	500	500	500
CVA_LOAN	DERIV	2/15/2008 18:30	575	575	575
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	11/20/2007 8:30	8000	8000	8000
SENIOR	DERIV	10/2/2007 18:30	1	1	1
SENIOR	DERIV	5/7/2007 18:30	1	1	1
SENIOR	DERIV	3/19/2007 18:30	1	1	1
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
DIGITAL	DERIV	11/29/2004 18:30	3	3	4
DIGITAL	DERIV	1/21/2005 18:30	3	3	4

352.21725	421.07175	463.44375	495.22275	499.195125	503.1675	508.464	508.464
332.5	397.5	437.5	467.5	471.25	475	480	480
332.5	397.5	437.5	467.5	471.25	475	480	480
395	465	500	527.5	532.5	537.5	542.5	542.5
352.21725	421.07175	463.44375	495.22275	499.195125	503.1675	508.464	508.464
332.5	397.5	437.5	467.5	471.25	475	480	480
105.4794521	152.9452055	174.0410959	192.5	196.9066265	201.313253	210.5903614	210.5903614
220	220	220	240	230	220	220	220
239	277	310	325	330	335	344	344
352.21725	421.07175	463.44375	495.22275	499.195125	503.1675	508.464	508.464
105.4794521	152.9452055	174.0410959	192.5	196.9066265	201.313253	210.5903614	210.5903614
239	277	310	325	330	335	344	344
1500	1500	1500	1500	1500	1500	1500	1500
100	100	100	100	100	100	100	100
300	300	300	300	300	300	300	300
175	175	175	175	175	175	175	175
200	260	320	330	340	350	350	350
300	375	465	480	495	510	532.5	532.5
1000	1000	1000	1000	1000	1000	1000	1000
140	165	185	205	216.25	227.5	250	250
80	80	80	80	80	80	80	80
10	10	10	10	10	10	10	10
65	65	65	65	65	65	65	65
10	10	10	10	10	10	10	10
65	65	65	65	65	65	65	65
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
1500	1500	1500	1500	1500	1500	1500	1500
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
190	245	275	300	307.5	315	325	325
2357.400196	2305.688617	2211.230089	2099.222864	1997.917901	1896.612938	1759.623598	1571.807668
919.698807	992.70185	982.084667	989.709746	979.7052545	969.700763	941.198134	917.39176
2285.732721	2228.723399	2132.152994	2020.563269	1921.349816	1822.136363	1687.652137	1505.350074
962.148027	1009.212013	1043.136503	1086.186573	1069.118697	1052.05082	1004.891878	927.43917
2285.732721	2228.723399	2132.152994	2020.563269	1921.349816	1822.136363	1687.652137	1505.350074
2	2	2	6	11	16	46	76
1	1	1	1	1	1	1	1
27	32	37	43	45	47	53	83
27	32	37	43	45	47	53	83
29.997	35.552	41.107	47.773	49.995	52.217	58.883	92.213
29.997	35.552	41.107	47.773	49.995	52.217	58.883	92.213
25.4988	30.2208	34.9428	40.6092	42.498	44.3868	50.0532	78.3852
25.4988	30.2208	34.9428	40.6092	42.498	44.3868	50.0532	78.3852
27	32	37	43	45	47	53	83
27	32	37	43	45	47	53	83
27	32	37	43	45	47	53	83
25.4988	30.2208	34.9428	40.6092	42.498	44.3868	50.0532	78.3852
25.4988	30.2208	34.9428	40.6092	42.498	44.3868	50.0532	78.3852
70	70	70	70	70	70	70	70
35	35	35	35	35	35	35	35
70	70	70	70	70	70	70	70
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
75	75	75	75	75	75	75	75
1	1	1	1	1	1	1	1
800	800	800	800	800	800	800	800
35	35	35	35	35	35	35	35
6	6	6	6	6	6	6	6
142	142	142	142	142	142	142	142
500	500	500	500	500	500	500	500
575	575	575	575	575	575	575	575
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
7	10	15	22	23.5	25	30	32
7	10	15	22	23.5	25	30	32

508.464
480
480
542.5
508.464
480
210.5903614
220
344
508.464
210.5903614
344
1500
100
300
175
350
532.5
1000
250
80
10
65
10
65
130
110
700
400
1500
750
750
325
1527.736577
914.938127
1462.845161
910.778879
1462.845161
106
1
83
83
92.213
92.213
78.3852
78.3852
83
83
83
78.3852
78.3852
70
35
70
130
110
75
1
800
35
6
142
500
575
8000
8000
8000
1
1
1
1
0.999999975
32
32

HARVRDUSDDIGITAL	HARVRD	USD
HARVRDUSDDIGITAL_MODRE	HARVRD	USD
HARVRDUSDDIGITAL_NORE	HARVRD	USD
HARVRDEURDIGITAL_NORE	HARVRD	EUR
HARVT_II_BUSDASSETBACKED	HARVT_II_B	USD
HARVT_II_BEURASSETBACKED	HARVT_II_B	EUR
HASUSDSENIOR	HAS	USD
HASUSDSENIOR_NORE	HAS	USD
HASUSDSENIOR_MODRE	HAS	USD
HASEURSENIOR	HAS	EUR
HASEURSENIOR_NORE	HAS	EUR
HASEURSENIOR_MODRE	HAS	EUR
HASAUDSENIOR_NORE	HAS	AUD
HASAUDSENIOR_MODRE	HAS	AUD
HASC_05_NC1_M8USDSENIOR	HASC_05_NC1_M8	USD
HASC_05_NC2_M8USDSENIOR	HASC_05_NC2_M8	USD
HASC_05_NC2_M9USDSENIOR	HASC_05_NC2_M9	USD
HASC_06_HE1_M8USDSENIOR	HASC_06_HE1_M8	USD
HASC_06_NC1_M8USDSENIOR	HASC_06_NC1_M8	USD
HASC_06_NC1_M9USDSENIOR	HASC_06_NC1_M9	USD
HASC_06_OPT1_M8USDSENIOR	HASC_06_OPT1_M8	USD
HASC_06_OPT1_M9USDSENIOR	HASC_06_OPT1_M9	USD
HASC_06_OPT1_M9_USDSENIOR	HASC_06_OPT1_M9_	USD
HASC_06_OPT2_M8USDSENIOR	HASC_06_OPT2_M8	USD
HASC_06_OPT2_M9USDSENIOR	HASC_06_OPT2_M9	USD
HASC_06_OPT3_M5USDSENIOR	HASC_06_OPT3_M5	USD
HASC_06_OPT3_M8USDSENIOR	HASC_06_OPT3_M8	USD
HASC_06_OPT4__M8USDSENIOR	HASC_06_OPT4__M8	USD
HASC_06_OPT4_M6USDSENIOR	HASC_06_OPT4_M6	USD
HASC_06_OPT4_M6_USDSENIOR	HASC_06_OPT4_M6_	USD
HASC_06_OPT4_M7USDSENIOR	HASC_06_OPT4_M7	USD
HASC_06_OPT4_M8USDSENIOR	HASC_06_OPT4_M8	USD
HASC_2005_NC1_M8USDSENIOR	HASC_2005_NC1_M8	USD
HASC_2005_NC2_M9USDSENIOR	HASC_2005_NC2_M9	USD
HASC_2006_HE1_M8USDSENIOR	HASC_2006_HE1_M8	USD
HASC_2006_NC1_M8USDSENIOR	HASC_2006_NC1_M8	USD
HASC_2006_OPT1_M8USDSENIOR	HASC_2006_OPT1_M8	USD
HASC_2006_OPT1_M8_USDSENIOR	HASC_2006_OPT1_M8_	USD
HASC_2006_OPT1_M9USDSENIOR	HASC_2006_OPT1_M9	USD
HASC_2006_OPT2_M8USDSENIOR	HASC_2006_OPT2_M8	USD
HASC_2006_OPT3_M5USDSENIOR	HASC_2006_OPT3_M5	USD
HASC_2006_OPT3_M8USDSENIOR	HASC_2006_OPT3_M8	USD
HASC_2006_OPT4_M6USDSENIOR	HASC_2006_OPT4_M6	USD
HASC_2006_OPT4_M7USDSENIOR	HASC_2006_OPT4_M7	USD
HASC_2006_OPT4_M7_USDSENIOR	HASC_2006_OPT4_M7_	USD
HASC_2006_OPT4_M8USDSENIOR	HASC_2006_OPT4_M8	USD
HASC05_NC1_M8USDSENIOR	HASC05_NC1_M8	USD
HASC05_NC2_M9USDSENIOR	HASC05_NC2_M9	USD
HAWKUSDCVA_LOAN	HAWK	USD
HAWKERUSDSENIOR_NORE	HAWKER	USD
HAWKERUSDLOAN_NORE	HAWKER	USD
HAYZUSDLOAN_NORE	HAYZ	USD
HAYZUSDLOANNC_NORE	HAYZ	USD
HAYZUSDLOANCALL	HAYZ	USD
HAYZUSDLOANCALL_NORE	HAYZ	USD
HBIUSDLOAN_NORE	HBI	USD
HBOS_PUSDPREFERRED_MODRE	HBOS_P	USD
HBOS_TSYUSDSENIOR_MODRE	HBOS_TSY	USD
HCAUSDSENIOR	HCA	USD
HCAUSDSENIOR	HCA	USD
HCAUSDSENIOR	HCA	USD
HCAEURSENIOR_MODRE	HCA	EUR
HCAEURSENIOR_NORE	HCA	EUR
HCAEURSENIOR	HCA	EUR
HCAUSDSENIOR_MODRE	HCA	USD
HCAUSDSENIOR_NORE	HCA	USD
HCAAUDSENIOR_MODRE	HCA	AUD
HCAHKDSENIOR_NORE	HCA	HKD
HCAILSSENIOR_NORE	HCA	ILS
HCAJPYSENIOR_MODRE	HCA	JPY
HCASGDSENIOR_MODRE	HCA	SGD
HCAHKDSENIOR_MODRE	HCA	HKD
HCAUSDLOAN_NORE	HCA	USD
HCAUSDSECURED_MODRE	HCA	USD

DIGITAL	FIXREC50%	11/29/2004 18:30	3	3	4
DIGITAL_MODRE	DERIV	2/15/2005 13:30	3	3	4
DIGITAL_NORE	DERIV	7/21/2008 18:30	2.84	2.84	3.78
DIGITAL_NORE	DERIV	6/26/2008 13:30	3	3	4
ASSETBACKED	DERIV	1/25/2008 18:30	275	275	275
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
SENIOR	DERIV	7/24/2008 13:30	21.168	21.168	21.168
SENIOR_NORE	DERIV	7/24/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/24/2008 13:30	19.08	19.08	19.08
SENIOR	DERIV	7/24/2008 13:30	21.168	21.168	21.168
SENIOR_NORE	DERIV	7/2/2008 18:30	9	9	9
SENIOR_MODRE	DERIV	7/24/2008 13:30	19.08	19.08	19.08
SENIOR_NORE	DERIV	7/24/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/24/2008 13:30	19.08	19.08	19.08
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	11/29/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	5/4/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	1/31/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2006 8:30	1	1	1
SENIOR	DERIV	9/12/2006 8:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	7/27/2006 18:30	1	1	1
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	5/14/2007 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
CVA_LOAN	DERIV	7/25/2008 18:30	100	150	225
SENIOR_NORE	DERIV	6/26/2008 18:30	159.9999999	160	160
LOAN_NORE	DERIV	7/25/2008 18:30	100	150	225
LOAN_NORE	DERIV	7/30/2008 18:30	202.1186441	224.5762712	269.4915254
LOANNC_NORE	DERIV	10/12/2006 18:30	133	133	133
LOANCALL	DERIV	11/9/2006 13:30	158	158	158
LOANCALL_NORE	DERIV	7/30/2008 18:30	227.1186441	249.5762712	294.4915254
LOAN_NORE	DERIV	7/23/2008 18:30	57.96011503	77.12655887	122.2716351
PREFERRED_MODRE	DERIV	10/28/2005 8:30	12	12	15
SENIOR_MODRE	DERIV	12/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 18:30	272.195	283.305	299.97
SENIOR	X_BID	1/25/2001	153	153	173
SENIOR	X_ASK	1/25/2001	167	167	187
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_NORE	DERIV	7/30/2008 18:30	235.2	244.8	259.2
SENIOR	DERIV	6/20/2008 18:30	205.535	238.865	261.085
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_NORE	DERIV	7/30/2008 18:30	235.2	244.8	259.2
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_NORE	DERIV	7/30/2008 18:30	235.2	244.8	259.2
SENIOR_NORE	DERIV	7/30/2008 18:30	235.2	244.8	259.2
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_MODRE	DERIV	7/30/2008 18:30	245	255	270
LOAN_NORE	DERIV	7/25/2008 13:30	105	120	135
SECURED_MODRE	DERIV	7/23/2008 13:30	185	185	185

6	9	14	18	20	22	27	29
7	10	15	22	23.5	25	30	32
6.72	9.56	14.28	23	23.42	23.84	28.67	30.56
7	10	15	22	23.5	25	30	32
275	275	275	275	275	275	275	275
350	350	350	350	350	350	350	350
38.808	56.448	68.208	79.968	87.612	95.256	111.72	130.536
33	48	58	68	74.5	81	95	111
34.98	50.88	61.48	72.08	78.97	85.86	100.7	117.66
38.808	56.448	68.208	79.968	87.612	95.256	111.72	130.536
24	39	49	59	65.5	72	86	102
34.98	50.88	61.48	72.08	78.97	85.86	100.7	117.66
33	48	58	68	74.5	81	95	111
34.98	50.88	61.48	72.08	78.97	85.86	100.7	117.66
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
300	350	375	400	412.5	425	450	450
215	264.9999999	309.9999999	349.9999998	354.9999999	360	375	375
300	350	375	400	412.5	425	450	450
404.2372881	476.1016949	507.5423729	530	534.24	538.48	546.96	546.96
146	167	183	200	206	212	221	221
171	192	208	225	231	237	246	246
429.2372881	501.1016949	532.5423729	555	559.24	563.48	571.96	571.96
201.7017538	264.1024348	290.985307	308.5832997	312.4783274	316.3733551	323.5716821	323.5716821
18	23	30	37	43.5	50	60	60
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
411.07	466.62	527.725	564.388	571.6095	578.831	583.275	583.275
183	188	193	193	193	193	193	193
197	202	207	207	207	207	207	207
370	420	475	508	514.5	521	525	525
355.2	403.2	456	487.68	493.92	500.16	504	504
344.41	411.07	474.397	511.06	519.3925	527.725	538.835	538.835
370	420	475	508	514.5	521	525	525
355.2	403.2	456	487.68	493.92	500.16	504	504
370	420	475	508	514.5	521	525	525
355.2	403.2	456	487.68	493.92	500.16	504	504
355.2	403.2	456	487.68	493.92	500.16	504	504
370	420	475	508	514.5	521	525	525
370	420	475	508	514.5	521	525	525
370	420	475	508	514.5	521	525	525
175	225	260	295	295	295	295	295
255	325	380	415	420	425	435	435

29
32
30.56
32
275
350
130.536
111
117.66
130.536
102
117.66
111
117.66
1
0.999999975
1
1
1
0.999999975
1
1
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
0.999999975
1
1
0.999999975
0.999999975
1
1
1
1
1
1
1
450
375
450
546.96
221
246
571.96
323.5716821
60
0.999999975
583.275
193
207
525
504
538.835
525
504
525
504
504
525
525
525
295
435

HCAUSDDIGITAL_LOAN_NORE	HCA	USD
HCAUSDDIGITAL_NORE	HCA	USD
HCNUSDSENIOR_MODRE	HCN	USD
HCPUSDSENIOR_MODRE	HCP	USD
HCPUSDSENIOR	HCP	USD
HCPEURSENIOR	HCP	EUR
HCPEURSENIOR_MODRE	HCP	EUR
HCPUSDSENIOR_NORE	HCP	USD
HCPEURSENIOR_NORE	HCP	EUR
HCPAUDSECURED_MODRE	HCP	AUD
HCPAUDSENIOR_MODRE	HCP	AUD
HCPHKDSENIOR_MODRE	HCP	HKD
HCPSGDSENIOR_MODRE	HCP	SGD
HCPJPYSENIOR_MODRE	HCP	JPY
HCREURSENIOR_MODRE	HCR	EUR
HCRUSDSENIOR_MODRE	HCR	USD
HCRJPYSENIOR_MODRE	HCR	JPY
HCRUSDSENIOR_NORE	HCR	USD
HCRUSDCVA_LOAN	HCR	USD
HDUSDSENIOR	HD	USD
HDUSDSENIOR_NORE	HD	USD
HDUSDSENIOR_MODRE	HD	USD
HDEURSENIOR	HD	EUR
HDEURSENIOR_NORE	HD	EUR
HDEURSENIOR_MODRE	HD	EUR
HDJPYSENIOR_MODRE	HD	JPY
HDAUDSENIOR_MODRE	HD	AUD
HDHKDSENIOR_MODRE	HD	HKD
HDSGDSENIOR_MODRE	HD	SGD
HDUSDCVA_SENIOR	HD	USD
HDUSDLOAN_MODRE	HD	USD
HDSUPPUSDLOAN_MODRE	HDSUPP	USD
HDSUPPUSDCVA_LOAN	HDSUPP	USD
HEATUSDSENIOR_MODRE	HEAT	USD
HEATUSDSENIOR	HEAT	USD
HEAT_05_2_B2USDSENIOR	HEAT_05_2_B2	USD
HEAT_05_3_B3USDSENIOR	HEAT_05_3_B3	USD
HEAT_05_4_M7USDSENIOR	HEAT_05_4_M7	USD
HEAT_05_5_B2USDSENIOR	HEAT_05_5_B2	USD
HEAT_05_6_B1USDSENIOR	HEAT_05_6_B1	USD
HEAT_05_6_M7USDSENIOR	HEAT_05_6_M7	USD
HEAT_05_6_M8USDSENIOR	HEAT_05_6_M8	USD
HEAT_05_7_B1USDSENIOR	HEAT_05_7_B1	USD
HEAT_05_8_B1USDSENIOR	HEAT_05_8_B1	USD
HEAT_05_8_M5USDSENIOR	HEAT_05_8_M5	USD
HEAT_05_8_M8USDSENIOR	HEAT_05_8_M8	USD
HEAT_05_9_B1USDSENIOR	HEAT_05_9_B1	USD
HEAT_05_HE8_B1USDSENIOR	HEAT_05_HE8_B1	USD
HEAT_05_HE8_M8USDSENIOR	HEAT_05_HE8_M8	USD
HEAT_06_1_B1USDSENIOR	HEAT_06_1_B1	USD
HEAT_06_1_M5USDSENIOR	HEAT_06_1_M5	USD
HEAT_06_1_M8USDSENIOR	HEAT_06_1_M8	USD
HEAT_06_2_B1USDSENIOR	HEAT_06_2_B1	USD
HEAT_06_2_M8USDSENIOR	HEAT_06_2_M8	USD
HEAT_06_3_B1USDSENIOR	HEAT_06_3_B1	USD
HEAT_06_3_M5USDSENIOR	HEAT_06_3_M5	USD
HEAT_06_3_M7USDSENIOR	HEAT_06_3_M7	USD
HEAT_06_3_M8USDSENIOR	HEAT_06_3_M8	USD
HEAT_06_3_M8_USDSENIOR	HEAT_06_3_M8_	USD
HEAT_06_4_B1USDSENIOR	HEAT_06_4_B1	USD
HEAT_06_4_M2USDSENIOR	HEAT_06_4_M2	USD
HEAT_06_4_M5USDSENIOR	HEAT_06_4_M5	USD
HEAT_06_4_M8USDSENIOR	HEAT_06_4_M8	USD
HEAT_06_5_M7USDSENIOR	HEAT_06_5_M7	USD
HEAT_06_5_M8USDSENIOR	HEAT_06_5_M8	USD
HEAT_06_6_B1USDSENIOR	HEAT_06_6_B1	USD
HEAT_06_6_B1_USDSENIOR	HEAT_06_6_B1_	USD
HEAT_06_6_M7USDSENIOR	HEAT_06_6_M7	USD
HEAT_06_6_M8USDSENIOR	HEAT_06_6_M8	USD
HEAT_06_7_B1USDSENIOR	HEAT_06_7_B1	USD
HEAT_06_7_M8USDSENIOR	HEAT_06_7_M8	USD
HEAT_06_8_B1USDSENIOR	HEAT_06_8_B1	USD
HEAT_06_8_M8USDSENIOR	HEAT_06_8_M8	USD
HEAT_064_M8USDSENIOR	HEAT_064_M8	USD

DIGITAL_LOAN_NORE	DERIV	7/25/2008 13:30	105	120	135
DIGITAL_NORE	DERIV	7/30/2008 18:30	245	255	270
SENIOR_MODRE	DERIV	6/1/2007 13:30	13	16	21
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR	DERIV	7/21/2008 13:30	308.858	309.969	313.302
SENIOR	DERIV	7/21/2008 13:30	308.858	309.969	313.302
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_NORE	DERIV	7/2/2008 18:30	162.4368	163.3812	166.2144
SENIOR_NORE	DERIV	7/2/2008 18:30	162.4368	163.3812	166.2144
SECURED_MODRE	DERIV	7/21/2008 13:30	250.2	251.1	253.8
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_MODRE	DERIV	7/21/2008 13:30	278	279	282
SENIOR_MODRE	DERIV	7/28/2008 13:30	362	362	383
SENIOR_MODRE	DERIV	7/28/2008 13:30	362	362	383
SENIOR_MODRE	DERIV	7/28/2008 13:30	362	362	383
SENIOR_NORE	DERIV	7/28/2008 13:30	341.88728	341.88728	361.72052
CVA_LOAN	DERIV	4/7/2008 18:30	175	300	375
SENIOR	DERIV	7/29/2008 18:30	116.655	116.655	116.655
SENIOR_NORE	DERIV	7/29/2008 18:30	99.162	99.162	99.162
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR	DERIV	7/29/2008 18:30	116.655	116.655	116.655
SENIOR_NORE	DERIV	7/29/2008 18:30	99.162	99.162	99.162
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
SENIOR_MODRE	DERIV	7/29/2008 18:30	105	105	105
CVA_SENIOR	DERIV	10/5/2006 13:30	1	1	1
LOAN_MODRE	DERIV	12/28/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_MODRE	DERIV	7/28/2008 18:30	40	50	60
CVA_LOAN	DERIV	6/13/2008 18:30	200	200	200
SENIOR_MODRE	DERIV	3/23/2005 18:30	220	220	220
SENIOR	DERIV	10/8/2007 13:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/30/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 13:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	2/1/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	2/1/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/28/2006 8:30	1	1	1
SENIOR	DERIV	7/27/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/15/2007 18:30	1	1	1
SENIOR	DERIV	4/3/2007 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	4/2/2007 18:30	1	1	1
SENIOR	DERIV	11/15/2006 13:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	4/3/2007 8:30	1	1	1

175	225	260	295	295	295	295	295
370	420	475	508	514.5	521	525	525
26	32	41	51	56.5	62	71	71
291	303	315	325	327.5	330	334	334
323.301	336.633	349.965	361.075	363.8525	366.63	371.074	371.074
323.301	336.633	349.965	361.075	363.8525	366.63	371.074	371.074
291	303	315	325	327.5	330	334	334
174.714	186.0468	197.3796	206.8236	209.1846	211.5456	215.3232	215.3232
174.714	186.0468	197.3796	206.8236	209.1846	211.5456	215.3232	215.3232
261.9	272.7	283.5	292.5	294.75	297	300.6	300.6
291	303	315	325	327.5	330	334	334
291	303	315	325	327.5	330	334	334
291	303	315	325	327.5	330	334	334
291	303	315	325	327.5	330	334	334
422	458	509	550	557	564	577	577
422	458	509	550	557	564	577	577
422	458	509	550	557	564	577	577
398.55368	432.55352	480.71996	519.442	526.05308	532.66416	544.94188	544.94188
425	450	500	550	550	550	550	550
133.32	144.43	152.207	161.095	162.206	163.317	166.65	161.095
113.328	122.772	129.3828	136.938	137.8824	138.8268	141.66	136.938
120	130	137	145	146	147	150	145
133.32	144.43	152.207	161.095	162.206	163.317	166.65	161.095
113.328	122.772	129.3828	136.938	137.8824	138.8268	141.66	136.938
120	130	137	145	146	147	150	145
120	130	137	145	146	147	150	145
120	130	137	145	146	147	150	145
120	130	137	145	146	147	150	145
120	130	137	145	146	147	150	145
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
80	100	125	150	157.5	165	175	185
300	400	400	400	400	400	400	400
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

295
525
71
334
371.074
371.074
334
215.3232
215.3232
300.6
334
334
334
334
577
577
577
544.94188
550
161.095
136.938
145
161.095
136.938
145
145
145
145
145
1
0.999999975
195
400
220
1
0.999999975
0.999999975
1
0.999999975
0.999999975
1
1
0.999999975
1
0.999999975
1
1
1
1
1
0.999999975
1
0.999999975
0.999999975
1
0.999999975
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1

HEAT_07_1_M8USDSENIOR	HEAT_07_1_M8	USD
HEAT_2005_1_B1USDSENIOR	HEAT_2005_1_B1	USD
HEAT_2005_5_B2USDSENIOR	HEAT_2005_5_B2	USD
HEAT_2005_6_B1USDSENIOR	HEAT_2005_6_B1	USD
HEAT_2005_8_B1USDSENIOR	HEAT_2005_8_B1	USD
HEAT_2005_8_M5USDSENIOR	HEAT_2005_8_M5	USD
HEAT_2005_8_M8USDSENIOR	HEAT_2005_8_M8	USD
HEAT_2005_9_M8USDSENIOR	HEAT_2005_9_M8	USD
HEAT_2006_1_M8USDSENIOR	HEAT_2006_1_M8	USD
HEAT_2006_2_M8USDSENIOR	HEAT_2006_2_M8	USD
HEAT_2006_3_M7USDSENIOR	HEAT_2006_3_M7	USD
HEAT_2006_4_2A4USDSENIOR	HEAT_2006_4_2A4	USD
HEAT_2006_4_B1USDSENIOR	HEAT_2006_4_B1	USD
HEAT_2006_4_M5USDSENIOR	HEAT_2006_4_M5	USD
HEAT_2006_4_M8USDSENIOR	HEAT_2006_4_M8	USD
HEAT_2006_5_B1USDSENIOR	HEAT_2006_5_B1	USD
HEAT_2006_5_M7USDSENIOR	HEAT_2006_5_M7	USD
HEAT_2006_5_M7_USDSENIOR	HEAT_2006_5_M7_	USD
HEAT_2006_5_M8USDSENIOR	HEAT_2006_5_M8	USD
HEAT_2006_6_B1USDSENIOR	HEAT_2006_6_B1	USD
HEAT_2006_7_2A4USDSENIOR	HEAT_2006_7_2A4	USD
HEAT_2006_7_B1USDSENIOR	HEAT_2006_7_B1	USD
HEAT_2006_7_M5USDSENIOR	HEAT_2006_7_M5	USD
HEAT_2006_8_M8USDSENIOR	HEAT_2006_8_M8	USD
HEAT04_7_B2USDSENIOR	HEAT04_7_B2	USD
HEAT05_1_B2USDSENIOR	HEAT05_1_B2	USD
HEAT05_7_B2USDSENIOR	HEAT05_7_B2	USD
HEAT05_8_B1USDSENIOR	HEAT05_8_B1	USD
HEAT05_9_B1USDSENIOR	HEAT05_9_B1	USD
HEAT05_9_M8USDSENIOR	HEAT05_9_M8	USD
HEAT05_9_M81USDSENIOR	HEAT05_9_M81	USD
HEAT05_HE8_A4USDSENIOR	HEAT05_HE8_A4	USD
HEAT05_HE8_M2USDSENIOR	HEAT05_HE8_M2	USD
HEAT05_HE8_M5USDSENIOR	HEAT05_HE8_M5	USD
HEAT06_1_M8USDSENIOR	HEAT06_1_M8	USD
HEAT06_4_2A4USDSENIOR	HEAT06_4_2A4	USD
HEAT06_4_B1USDSENIOR	HEAT06_4_B1	USD
HEAT06_4_M2USDSENIOR	HEAT06_4_M2	USD
HEAT06_4_M5USDSENIOR	HEAT06_4_M5	USD
HEAT06_4_M8USDSENIOR	HEAT06_4_M8	USD
HEAT06_7_A4USDSENIOR	HEAT06_7_A4	USD
HEAT06_7_B1USDSENIOR	HEAT06_7_B1	USD
HEAT06_7_M2USDSENIOR	HEAT06_7_M2	USD
HEAT06_7_M5USDSENIOR	HEAT06_7_M5	USD
HEAT06_7_M8USDSENIOR	HEAT06_7_M8	USD
HEAT061M8USDSENIOR	HEAT061M8	USD
HEAT07_2_A4USDSENIOR	HEAT07_2_A4	USD
HEAT07_2_M2USDSENIOR	HEAT07_2_M2	USD
HEAT07_2_M5USDSENIOR	HEAT07_2_M5	USD
HEAT07_2_M8USDSENIOR	HEAT07_2_M8	USD
HEAT07_2_M9USDSENIOR	HEAT07_2_M9	USD
HEIANAEURSENIOR_MMR_L	HEIANA	EUR
HELLERUSDSENIOR	HELLER	USD
HENKELJPYSENIOR_MMR_L	HENKEL	JPY
HENLNDUSDSENIOR_3CE	HENLND	USD
HERBSTUSDLOAN_NORE	HERBST	USD
HERIMEURCVA_SENIOR	HERIM	EUR
HERME_11_AEURASSETBACKED	HERME_11_A	EUR
HESUSDSENIOR_MODRE	HES	USD
HESUSDSENIOR	HES	USD
HESAUDSENIOR_MODRE	HES	AUD
HESAUDSENIOR	HES	AUD
HESEURSENIOR_NORE	HES	EUR
HESEURSENIOR_MODRE	HES	EUR
HESEURSENIOR	HES	EUR
HESUSDSENIOR_NORE	HES	USD
HESSAUDSENIOR	HESS	AUD
HESSAUDSENIOR_MODRE	HESS	AUD
HESSEURSENIOR	HESS	EUR
HESSEURSENIOR_MODRE	HESS	EUR
HESSEURSENIOR_NORE	HESS	EUR
HESSUSDSENIOR	HESS	USD
HESSUSDSENIOR_MODRE	HESS	USD
HESSUSDSENIOR_NORE	HESS	USD

SENIOR	DERIV	10/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	10/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	12/21/2005 13:30	198	198	198
SENIOR	DERIV	11/10/2005 18:30	330	330	330
SENIOR	DERIV	2/7/2006 18:30	271	271	271
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2005 18:30	196	196	196
SENIOR	DERIV	11/22/2005 18:30	196	196	196
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	145	145	145
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/27/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_MMR_L	DERIV	1/2/2008 13:30	10	10	15
SENIOR	DERIV	5/18/1999	135	135	135
SENIOR_MMR_L	DERIV	7/22/2008 13:30	25	25	31
SENIOR_3CE	DERIV	6/3/2008 8:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	950	949.9019392	949.9357126
CVA_SENIOR	DERIV	4/10/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	2/12/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/18/2008 13:30	63	65	65
SENIOR	DERIV	7/18/2008 13:30	69.993	72.215	72.215
SENIOR_MODRE	DERIV	7/18/2008 13:30	63	65	65
SENIOR	DERIV	7/18/2008 13:30	69.993	72.215	72.215
SENIOR_NORE	DERIV	7/18/2008 13:30	59.4972	61.386	61.386
SENIOR_MODRE	DERIV	7/18/2008 13:30	63	65	65
SENIOR	DERIV	7/18/2008 13:30	69.993	72.215	72.215
SENIOR_NORE	DERIV	7/18/2008 13:30	59.4972	61.386	61.386
SENIOR	DERIV	1/29/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/29/2007 18:30	10	12	14
SENIOR	DERIV	1/29/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/29/2007 18:30	10	12	14
SENIOR_NORE	DERIV	1/29/2007 18:30	9	11	13
SENIOR	DERIV	1/29/2007 18:30	11	13	16
SENIOR_MODRE	DERIV	1/29/2007 18:30	10	12	14
SENIOR_NORE	DERIV	1/29/2007 18:30	9	11	13

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
198	198	198	198	198	198	198	198
330	330	330	330	330	330	330	330
271	271	271	271	271	271	271	271
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
196	196	196	196	196	196	196	196
196	196	196	196	196	196	196	196
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
145	145	145	145	145	145	145	145
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
25	35	45	55	60	65	75	75
135	135	135	135	135	135	135	135
38	46	52	57	60	63	67	67
1	1	1	1	1	1	1	1
949.9692543	949.9861057	949.9978427	949.9966334	949.9973658	949.9980982	949.9997762	949.9999985
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
65	70	75	80	83	86	92	120
72.215	77.77	83.325	88.88	92.213	95.546	102.212	133.32
65	70	75	80	83	86	92	120
72.215	77.77	83.325	88.88	92.213	95.546	102.212	133.32
61.386	66.108	70.83	75.552	78.3852	81.2184	86.8848	113.328
65	70	75	80	83	86	92	120
72.215	77.77	83.325	88.88	92.213	95.546	102.212	133.32
61.386	66.108	70.83	75.552	78.3852	81.2184	86.8848	113.328
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
16	21	29	38	46.5	55	67	76
19	24	34	44	54	64	79	89
17	22	31	40	49	58	71	80
16	21	29	38	46.5	55	67	76

0.999999975
0.999999975
0.999999975
0.999999975
1
1835
0.999999975
1
1
1
1
1
1
2456
1
0.999999975
1
1
1
1
1
0.999999975
1
1
198
330
271
1
1
196
196
1
1
1
145
1
1
1
1
1
0.999999975
1
0.999999975
1
1
1
1
1
0.999999975
1
1
75
135
67
1
949.9999998
0.999999975
0.999999975
120
133.32
120
133.32
113.328
120
133.32
113.328
89
80
89
80
76
89
80
76

HETUSDSUBORDINATE_NORE	HET	USD
HETUSDSENIOR_NORE	HET	USD
HETUSDSENIOR_MODRE	HET	USD
HETHKDSENIOR_MODRE	HET	HKD
HETEURSENIOR_MODRE	HET	EUR
HETEURSENIOR_NORE	HET	EUR
HETUSDSENIOR	HET	USD
HETHKDSENIOR_NORE	HET	HKD
HETUSDSUBORDINATE_MODRE	HET	USD
HETJPYSENIOR_MODRE	HET	JPY
HETJPYSENIOR_NORE	HET	JPY
HETAUDSENIOR_MODRE	HET	AUD
HETUSDLOAN_NORE	HET	USD
HETUSDDIGITAL_NORE	HET	USD
HET_INCUSDSENIOR_MODRE	HET_INC	USD
HET_INCEURSENIOR_MODRE	HET_INC	EUR
HFUSDSENIOR	HF	USD
HFUSDSENIOR_MODRE	HF	USD
HFUSDSENIOR_NORE	HF	USD
HFEURSENIOR	HF	EUR
HFEURSENIOR_MODRE	HF	EUR
HFEURSENIOR_NORE	HF	EUR
HFPUSDSENIOR_MODRE	HFP	USD
HFP_8_4CUSDSENIOR	HFP_8_4C	USD
HGMUSDLOAN_NORE	HGM	USD
HGSC_05_1A_BUSDSENIOR	HGSC_05_1A_B	USD
HIUSDSENIOR	HI	USD
HIEURSENIOR	HI	EUR
HIEURSENIOR_MODRE	HI	EUR
HIUSDSENIOR_MODRE	HI	USD
HIUSDSENIOR_NORE	HI	USD
HIEURSENIOR_NORE	HI	EUR
HIAUDSENIOR_MODRE	HI	AUD
HIUSDSENIOR_MODRE	HI	USD
HIHKDSENIOR_MODRE	HI	HKD
HIJPYSENIOR_MODRE	HI	JPY
HIUSDPREFERRED_MODRE	HI	USD
HISGDSENIOR_MODRE	HI	SGD
HIAUDPREFERRED_MODRE	HI	AUD
HIGBPSENIOR_MODRE	HI	GBP
HIGBPDIGITAL_MODRE	HI	GBP
HI_IUSDSENIOR	HI_I	USD
HI_IUSDSENIOR_MODRE	HI_I	USD
HI_IUSDSENIOR_NORE	HI_I	USD
HI_IEURSENIOR	HI_I	EUR
HI_IEURSENIOR_MODRE	HI_I	EUR
HI_IEURSENIOR_NORE	HI_I	EUR
HI_IAUDSENIOR_MODRE	HI_I	AUD
HI_MUNIUSDSENIOR_MODRE	HI_MUNI	USD
HI_PUSDPREFERRED_MODRE	HI_P	USD
HI_PAUDPREFERRED_MODRE	HI_P	AUD
HIGUSDSENIOR_MODRE	HIG	USD
HIGEURSENIOR_MODRE	HIG	EUR
HIGUSDSENIOR_NORE	HIG	USD
HIGHKDSENIOR_MODRE	HIG	HKD
HIGEURSENIOR_NORE	HIG	EUR
HIGUSDSENIOR	HIG	USD
HIGAUDSENIOR	HIG	AUD
HIGUSDPREFERRED_MODRE	HIG	USD
HIGAUDSENIOR_MODRE	HIG	AUD
HIGHKDSENIOR_NORE	HIG	HKD
HIGJPYSENIOR_MODRE	HIG	JPY
HIGJPYSENIOR_NORE	HIG	JPY
HIGUSDSENIOR_MODRE	HIG	USD
HIGUSDSENIOR	HIG	USD
HIGUSDSTRNOTE	HIG	USD
HIGUSDSTRNOTE	HIG	USD
HIG_PUSDPREFERRED_MODRE	HIG_P	USD
HILLC_04_1A_B1USDSENIOR	HILLC_04_1A_B1	USD
HISAST07_NC1_2007_NC1_M_9USDSENIOR	HISAST07_NC1_2007_NC1_M_9	USD
HISAST07_NC1_A4USDSENIOR	HISAST07_NC1_A4	USD
HISAST07_NC1_M2USDSENIOR	HISAST07_NC1_M2	USD
HISAST07_NC1_M5USDSENIOR	HISAST07_NC1_M5	USD
HISAST07_NC1_M8USDSENIOR	HISAST07_NC1_M8	USD

SUBORDINATE_NORE	DERIV	6/23/2008 18:30	688.52263	667.902911	840.673205
SENIOR_NORE	DERIV	7/28/2008 18:30	744.483373	928.382435	991.329191
SENIOR_MODRE	DERIV	7/28/2008 18:30	758.977054	953.972387	1021.270739
SENIOR_MODRE	DERIV	7/28/2008 18:30	758.723299	953.490611	1020.555908
SENIOR_MODRE	DERIV	7/28/2008 18:30	760.555355	957.921521	1028.210264
SENIOR_NORE	DERIV	7/28/2008 18:30	745.973199	932.108031	997.864327
SENIOR	DERIV	6/23/2008 18:30	684.788197	664.565897	833.810715
SENIOR_NORE	DERIV	7/28/2008 18:30	744.24387	927.928071	990.656207
SUBORDINATE_MODRE	DERIV	7/17/2008 18:30	1015	1040	1175
SENIOR_MODRE	DERIV	7/28/2008 18:30	757.671677	950.586872	1014.652019
SENIOR_NORE	DERIV	7/28/2008 18:30	743.251165	925.188437	985.094257
SENIOR_MODRE	DERIV	7/28/2008 18:30	762.704345	963.258483	1037.97435
LOAN_NORE	DERIV	7/25/2008 18:30	250	250	300
DIGITAL_NORE	DERIV	7/28/2008 18:30	744.483373	928.382435	991.329191
SENIOR_MODRE	DERIV	7/28/2008 18:30	758.977054	953.972387	1021.270739
SENIOR_MODRE	DERIV	7/28/2008 18:30	760.555355	957.921521	1028.210264
SENIOR	DERIV	7/28/2008 13:30	99.99	111.1	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	90	100	110
SENIOR_NORE	DERIV	7/28/2008 13:30	84.996	94.44	103.884
SENIOR	DERIV	7/28/2008 13:30	99.99	111.1	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	90	100	110
SENIOR_NORE	DERIV	7/2/2008 18:30	84.996	94.44	103.884
SENIOR_MODRE	DERIV	8/26/2004 13:30	55	55	55
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	6/30/2008 18:30	15	20	25
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2008 13:30	299.97	311.08	311.08
SENIOR	DERIV	7/24/2008 13:30	299.97	311.08	311.08
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
SENIOR_NORE	DERIV	7/24/2008 13:30	254.988	264.432	264.432
SENIOR_NORE	DERIV	7/24/2008 13:30	254.988	264.432	264.432
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
SENIOR_MODRE	CASH	7/24/2008 13:30	270	280	280
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
PREFERRED_MODRE	DERIV	7/24/2008 13:30	405	420	420
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
PREFERRED_MODRE	DERIV	7/24/2008 13:30	405	420	420
SENIOR_MODRE	DERIV	7/24/2008 13:30	270	280	280
DIGITAL_MODRE	DERIV	7/24/2008 13:30	388.8	403.2	403.2
SENIOR	DERIV	3/11/2005 18:30	2	2	2
SENIOR_MODRE	DERIV	3/11/2005 18:30	2	2	2
SENIOR_NORE	DERIV	3/11/2005 18:30	2	2	2
SENIOR	DERIV	3/11/2005 18:30	2	2	2
SENIOR_MODRE	DERIV	3/11/2005 18:30	2	2	2
SENIOR_NORE	DERIV	3/11/2005 18:30	2	2	2
SENIOR_MODRE	DERIV	3/11/2005 18:30	2	2	2
SENIOR_MODRE	DERIV	7/22/2008 18:30	27	27	27
PREFERRED_MODRE	DERIV	4/20/2007 18:30	6	6	12
PREFERRED_MODRE	DERIV	4/30/2007 13:30	6	6	12
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_NORE	DERIV	7/29/2008 13:30	73.7610764	77.0666304	81.5055172
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_NORE	DERIV	7/29/2008 13:30	73.7610764	77.0666304	81.5055172
SENIOR	DERIV	7/29/2008 13:30	85.91	89.76	94.93
SENIOR	DERIV	7/29/2008 13:30	85.91	89.76	94.93
PREFERRED_MODRE	DERIV	7/29/2008 13:30	117.15	122.4	129.45
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_NORE	DERIV	7/29/2008 13:30	73.7610764	77.0666304	81.5055172
SENIOR_MODRE	DERIV	7/29/2008 13:30	78.1	81.6	86.3
SENIOR_NORE	DERIV	7/29/2008 13:30	73.7610764	77.0666304	81.5055172
SENIOR_MODRE	CASH	5/16/2008 18:30	1	1	1
SENIOR	CASH	5/16/2008 18:30	1	1	1
STRNOTE	CASH	7/23/2008 13:30	250	250	250
STRNOTE	DERIV	7/23/2008 13:30	250	250	250
PREFERRED_MODRE	DERIV	8/31/2006 13:30	9	9	9
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1

1268.076035	1476.60202	1535.959984	1522.151177	1495.486016	1468.820854	1414.907003	1324.522455
1539.11015	1819.257278	1800.195302	1751.26329	1694.676924	1638.090557	1533.051785	1385.206307
1607.580102	1915.681827	1904.595305	1859.542853	1803.527614	1747.512374	1642.157582	1489.622965
1605.755568	1913.265846	1902.178136	1857.196714	1801.048521	1744.900328	1638.35523	1479.312184
1629.843686	1951.845265	1946.652984	1904.859448	1849.703804	1794.54816	1688.61142	1530.499269
1559.893909	1852.580706	1838.450841	1791.998591	1735.76413	1679.529669	1573.038829	1418.984008
1251.539802	1453.677033	1509.519873	1494.163269	1466.803987	1439.444704	1384.423991	1293.875417
1537.409195	1817.042897	1798.020215	1749.186862	1692.487892	1635.788921	1529.635545	1375.633217
1515	1600	1625	1615	1595	1575	1560	1560
1579.62057	1859.63214	1828.810686	1767.661687	1700.119318	1632.576949	1502.5087	1310.963044
1512.957985	1767.305375	1730.492394	1667.285623	1600.626756	1533.967889	1407.513498	1225.756031
1666.312319	2018.376654	2032.156698	2005.586867	1961.022809	1916.458751	1832.934003	1707.773698
440	540	585	595	610	625	645	645
1539.11015	1819.257278	1800.195302	1751.26329	1694.676924	1638.090557	1533.051785	1385.206307
1607.580102	1915.681827	1904.595305	1859.542853	1803.527614	1747.512374	1642.157582	1489.622965
1629.843686	1951.845265	1946.652984	1904.859448	1849.703804	1794.54816	1688.61142	1530.499269
133.32	138.875	144.43	149.985	149.985	149.985	144.43	144.43
120	125	130	135	135	135	130	130
113.328	118.05	122.772	127.494	127.494	127.494	122.772	122.772
133.32	138.875	144.43	149.985	149.985	149.985	144.43	144.43
120	125	130	135	135	135	130	130
113.328	118.05	122.772	127.494	127.494	127.494	122.772	122.772
55	55	55	55	55	55	55	55
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
30	40	45	50	55	60	70	85
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
299.97	294.415	288.86	283.305	276.639	269.973	261.085	261.085
299.97	294.415	288.86	283.305	276.639	269.973	261.085	261.085
270	265	260	255	249	243	235	235
270	265	260	255	249	243	235	235
254.988	250.266	245.544	240.822	235.1556	229.4892	221.934	221.934
254.988	250.266	245.544	240.822	235.1556	229.4892	221.934	221.934
270	265	260	255	249	243	235	235
270	265	260	255	249	243	235	235
270	265	260	255	249	243	235	235
270	265	260	255	249	243	235	235
405	397.5	390	382.5	373.5	364.5	352.5	352.5
270	265	260	255	249	243	235	235
405	397.5	390	382.5	373.5	364.5	352.5	352.5
270	265	260	255	249	243	235	235
388.8	381.6	374.4	367.2	358.56	349.92	338.4	338.4
4	11	18	21	24	27	36	40
4	10	16	19	21.5	24	32	36
4	9	15	18	20.5	23	30	34
4	11	18	21	24	27	36	40
4	10	16	19	21.5	24	32	36
4	9	15	18	20.5	23	30	34
4	10	16	19	21.5	24	32	36
27	27	29	29	29	29	35	35
18	27	34	42	42	42	50	50
18	27	34	42	42	42	50	50
93.5	101	106.6	110	111.45	112.9	115.8	115.8
93.5	101	106.6	110	111.45	112.9	115.8	115.8
88.305514	95.388844	100.6777304	103.88884	105.2582838	106.6277276	109.3666152	109.3666152
93.5	101	106.6	110	111.45	112.9	115.8	115.8
88.305514	95.388844	100.6777304	103.88884	105.2582838	106.6277276	109.3666152	109.3666152
102.85	111.1	117.26	121	122.595	124.19	127.38	127.38
102.85	111.1	117.26	121	122.595	124.19	127.38	127.38
140.25	151.5	159.9	165	167.175	169.35	173.7	173.7
93.5	101	106.6	110	111.45	112.9	115.8	115.8
88.305514	95.388844	100.6777304	103.88884	105.2582838	106.6277276	109.3666152	109.3666152
93.5	101	106.6	110	111.45	112.9	115.8	115.8
88.305514	95.388844	100.6777304	103.88884	105.2582838	106.6277276	109.3666152	109.3666152
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	225	225	200	200	200	200	200
250	225	225	200	200	200	200	200
16	27	34	42	46.5	51	60	60
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

1304.614626
1349.264639
1452.025364
1437.815329
1489.162748
1379.324279
1274.028333
1336.030337
1560
1256.845218
1175.151488
1680.326328
645
1349.264639
1452.025364
1489.162748
144.43
130
122.772
144.43
130
122.772
55
0.999999975
95
0.999999975
261.085
261.085
235
235
221.934
221.934
235
235
235
235
352.5
235
352.5
235
338.4
40
36
34
40
36
34
36
35
89.62
90
115.8
115.8
109.3666152
115.8
109.3666152
127.38
127.38
173.7
115.8
109.3666152
115.8
109.3666152
1
1
200
200
60
0.999999975
1
1
1
0.999999975
1

HIWAUDSECURED_MODRE	HIW	AUD
HIWAUDSENIOR_MODRE	HIW	AUD
HIWUSDSENIOR_MODRE	HIW	USD
HKLANDHKDSENIOR_3CE	HKLAND	HKD
HKLANDHKDSENIOR	HKLAND	HKD
HLIUSDSENIOR_MODRE	HLI	USD
HLIEURSENIOR_MODRE	HLI	EUR
HLSHUSDSENIOR_NORE	HLSH	USD
HLSHUSDLOAN_NORE	HLSH	USD
HLTUSDSENIOR	HLT	USD
HLTEURSENIOR	HLT	EUR
HLTGBPSENIOR	HLT	GBP
HLTEURSENIOR_MODRE	HLT	EUR
HLTUSDSENIOR_MODRE	HLT	USD
HLTUSDSENIOR_NORE	HLT	USD
HLTEURSENIOR_NORE	HLT	EUR
HLTAUDSENIOR	HLT	AUD
HLTAUDSENIOR_MODRE	HLT	AUD
HLTHKDSENIOR_MODRE	HLT	HKD
HLTUSDLOAN_NORE	HLT	USD
HMAUSDSENIOR_MODRE	HMA	USD
HMAUSDSENIOR_NORE	HMA	USD
HMAAUDSENIOR_MODRE	HMA	AUD
HMAUSDSUBORDINATE_MODRE	HMA	USD
HMAEURSENIOR_MODRE	HMA	EUR
HMASGDSENIOR_MODRE	HMA	SGD
HMAHKDSENIOR_MODRE	HMA	HKD
HMAEURSUBORDINATE_MODRE	HMA	EUR
HMASGDSUBORDINATE_MODRE	HMA	SGD
HMAHKDSUBORDINATE_MODRE	HMA	HKD
HMAJPYSUBORDINATE_MODRE	HMA	JPY
HMAUSDLOAN_NORE	HMA	USD
HMAJPYSENIOR_MODRE	HMA	JPY
HMI_07_1_3A2EURASSETBACKED	HMI_07_1_3A2	EUR
HMI_07_2X_3A2EURASSETBACKED	HMI_07_2X_3A2	EUR
HMTUSDSENIOR	HMT	USD
HMTUSDSENIOR_NORE	HMT	USD
HMTUSDSENIOR_MODRE	HMT	USD
HMTHKDSENIOR_NORE	HMT	HKD
HMTEURSENIOR_NORE	HMT	EUR
HMTEURSENIOR_MODRE	HMT	EUR
HNZUSDSENIOR	HNZ	USD
HNZUSDSENIOR_NORE	HNZ	USD
HNZUSDSENIOR_MODRE	HNZ	USD
HNZEURSENIOR	HNZ	EUR
HNZEURSENIOR_NORE	HNZ	EUR
HNZEURSENIOR_MODRE	HNZ	EUR
HNZAUDSENIOR_MODRE	HNZ	AUD
HNZJPYSENIOR_MODRE	HNZ	JPY
HNZHKDSENIOR_MODRE	HNZ	HKD
HNZAUDSENIOR_MMR_L	HNZ	AUD
HOFFMANNUSDSENIOR	HOFFMANN	USD
HOFPJPYSENIOR_MMR_L	HOFP	JPY
HOLCIMUSDSENIOR	HOLCIM	USD
HONUSDSENIOR	HON	USD
HONUSDSENIOR_MODRE	HON	USD
HONUSDSENIOR_NORE	HON	USD
HONEURSENIOR_MODRE	HON	EUR
HONEURSENIOR_NORE	HON	EUR
HONEURSENIOR	HON	EUR
HONAUDSENIOR	HON	AUD
HONAUDSENIOR_MODRE	HON	AUD
HONUSDSENIOR_MODRE	HON	USD
HONHKDSENIOR_MODRE	HON	HKD
HONHKDSENIOR_NORE	HON	HKD
HONJPYSENIOR_NORE	HON	JPY
HOTUSDSENIOR	HOT	USD
HOTUSDSENIOR_NORE	HOT	USD
HOTUSDSENIOR_MODRE	HOT	USD
HOTEURSENIOR	HOT	EUR
HOTEURSENIOR_NORE	HOT	EUR
HOTEURSENIOR_MODRE	HOT	EUR
HOTHKDSENIOR_NORE	HOT	HKD
HOTJPYSENIOR_NORE	HOT	JPY

SECURED_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	2/5/2007 13:30	45	45	45
SENIOR_MODRE	DERIV	2/5/2007 13:30	45	45	45
SENIOR_3CE	DERIV	7/24/2008 8:30	60	60	82
SENIOR	DERIV	7/24/2008 8:30	60	60	82
SENIOR_MODRE	DERIV	7/10/2008 18:30	79.5	79.5	79.5
SENIOR_MODRE	DERIV	7/10/2008 18:30	79.5	79.5	79.5
SENIOR_NORE	DERIV	7/23/2008 13:30	135	215.7906301	288.501329
LOAN_NORE	DERIV	7/28/2008 13:30	276	288	305
SENIOR	DERIV	7/28/2008 18:30	789.271471	771.571116	736.481365
SENIOR	DERIV	7/28/2008 18:30	791.03166	773.924566	739.59494
SENIOR	DERIV	7/2/2008 13:30	524.227702	581.071054	599.221981
SENIOR_MODRE	DERIV	7/28/2008 18:30	761.707001	746.18656	715.127356
SENIOR_MODRE	DERIV	7/28/2008 18:30	760.124548	744.072138	712.334575
SENIOR_NORE	DERIV	7/28/2008 18:30	745.440727	730.230073	700.196945
SENIOR_NORE	DERIV	7/28/2008 18:30	746.933672	732.224238	702.829546
SENIOR	DERIV	7/28/2008 18:30	793.428879	777.105463	743.977354
SENIOR_MODRE	DERIV	7/28/2008 18:30	763.862065	749.044265	719.060222
SENIOR_MODRE	DERIV	7/28/2008 18:30	759.869801	743.814002	712.046342
LOAN_NORE	DERIV	8/18/2006 13:30	90	90	90
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SENIOR_NORE	DERIV	3/17/2004 18:30	93	93	93
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
SUBORDINATE_MODRE	DERIV	7/25/2008 13:30	135	150	185
LOAN_NORE	DERIV	7/25/2008 18:30	200	240	275
SENIOR_MODRE	DERIV	7/25/2008 13:30	130	130	145
ASSETBACKED	DERIV	11/30/2007 8:30	58	62	62
ASSETBACKED	DERIV	5/13/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/7/2000	85	85	85
SENIOR_NORE	DERIV	4/26/2006 13:30	10	20	25
SENIOR_MODRE	DERIV	4/26/2006 13:30	11	21	26
SENIOR_NORE	DERIV	4/26/2006 13:30	10	20	25
SENIOR_NORE	DERIV	4/26/2006 13:30	10	20	25
SENIOR_MODRE	DERIV	4/26/2006 13:30	11	21	26
SENIOR	DERIV	7/21/2008 18:30	21.109	21.109	21.109
SENIOR_NORE	DERIV	7/21/2008 18:30	17.9436	17.9436	17.9436
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR	DERIV	7/21/2008 18:30	21.109	21.109	21.109
SENIOR_NORE	DERIV	7/21/2008 18:30	17.9436	17.9436	17.9436
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR_MODRE	DERIV	7/21/2008 18:30	19	19	19
SENIOR_MMR_L	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR_MMR_L	DERIV	7/23/2008 13:30	15.01207241	17.52666419	22.9090301
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	7/30/2008 13:30	17.776	17.776	19.998
SENIOR_MODRE	DERIV	7/30/2008 13:30	16	16	18
SENIOR_NORE	DERIV	7/30/2008 13:30	15.1104	15.1104	16.9992
SENIOR_MODRE	DERIV	7/30/2008 13:30	16	16	18
SENIOR_NORE	DERIV	7/30/2008 13:30	15.1104	15.1104	16.9992
SENIOR	DERIV	7/30/2008 13:30	17.776	17.776	19.998
SENIOR	DERIV	7/30/2008 13:30	17.776	17.776	19.998
SENIOR_MODRE	DERIV	7/30/2008 13:30	16	16	18
SENIOR_MODRE	CASH	7/30/2008 13:30	16	16	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	16	16	18
SENIOR_NORE	DERIV	7/30/2008 13:30	15.1104	15.1104	16.9992
SENIOR_NORE	DERIV	7/30/2008 13:30	15.1104	15.1104	16.9992
SENIOR	DERIV	7/30/2008 18:30	111.72	135.24	152.88
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_MODRE	DERIV	7/30/2008 18:30	100.6335	121.8195	137.709
SENIOR	DERIV	7/30/2008 18:30	111.72	135.24	152.88
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_MODRE	DERIV	7/30/2008 18:30	100.6335	121.8195	137.709
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130

1	1	1	1	1	1	1	1
45	45	45	45	45	45	45	45
45	45	45	45	45	45	45	45
93	105	119	130	135	140	147	147
93	105	119	130	135	140	147	147
81.2	86.1	91	95	96.65	98.3	105	114.9
81.2	86.1	91	95	96.65	98.3	105	114.9
354.2825094	405.7705407	452.30707	500.6665686	526.9157515	553.1649343	568.9993915	568.9999243
326	345	362	375	380.5	386	396	396
958.633279	1036.440627	1080.005605	1133.700376	1107.642019	1081.583661	1043.280498	970.906141
967.428076	1048.867146	1095.069626	1151.490803	1125.39044	1099.290077	1060.281152	984.686949
830.712675	891.31342	968.169552	1007.771886	1006.518223	1005.26456	972.329283	909.82488
918.105138	988.450547	1026.713279	1073.368924	1047.895676	1022.422428	983.816747	913.551273
910.267397	977.477862	1013.547946	1058.000192	1032.724585	1007.448978	969.80156	902.710188
886.094056	948.228697	980.839266	1021.049379	996.3990045	971.74863	934.881885	870.824977
893.456162	958.488439	993.086826	1035.265849	1010.361046	985.456243	947.554459	880.402648
981.918121	1072.126723	1126.982312	1193.779143	1172.118004	1150.456864	1122.061033	1059.76074
931.026538	1009.029236	1054.728121	1110.189886	1088.316432	1066.442978	1036.421968	976.994131
909.630734	976.77694	1012.860054	1057.308909	1031.987281	1006.665653	968.462636	898.645103
90	90	90	90	90	90	90	90
245	330	375	415	420	425	430	430
93	93	93	93	93	93	93	93
245	330	375	409.3537415	417.1768708	425	430	430
275	360	405	445	447.5	450	455	455
245	330	375	409.3537415	417.1768708	425	430	430
245	330	375	415	420	425	430	430
245	330	375	415	420	425	430	430
275	360	405	445	447.5	450	455	455
275	360	405	445	447.5	450	455	455
275	360	405	445	447.5	450	455	455
275	360	405	445	447.5	450	455	455
315	365	385	400	407.5	415	430	450
245	330	375	415	420	425	430	430
62	62	62	62	62	62	62	62
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
85	85	85	85	85	85	85	85
40	60	85	105	115	125	144	144
42	64	90	111	121.5	132	153	153
40	60	85	105	115	125	144	144
40	60	85	105	115	125	144	144
42	64	90	111	121.5	132	153	153
32.219	43.329	48.884	55.55	56.661	57.772	65.549	85.547
27.3876	36.8316	41.5536	47.22	48.1644	49.1088	55.7196	72.7188
29	39	44	50	51	52	59	77
32.219	43.329	48.884	55.55	56.661	57.772	65.549	85.547
27.3876	36.8316	41.5536	47.22	48.1644	49.1088	55.7196	72.7188
29	39	44	50	51	52	59	77
29	39	44	50	51	52	59	77
29	39	44	50	51	52	59	77
29	39	44	50	51	52	59	77
1	1	1	1	1	1	1	1
24	24	24	24	24	24	24	24
31.36583005	38.63986306	44.71948454	50	52.5	55	60	60
24	24	24	24	24	24	24	24
24.442	28.886	35.552	41.107	43.329	45.551	49.995	49.995
22	26	32	37	39	41	45	45
20.7768	24.5544	30.2208	34.9428	36.8316	38.7204	42.498	42.498
22	26	32	37	39	41	45	45
20.7768	24.5544	30.2208	34.9428	36.8316	38.7204	42.498	42.498
24.442	28.886	35.552	41.107	43.329	45.551	49.995	49.995
24.442	28.886	35.552	41.107	43.329	45.551	49.995	49.995
22	26	32	37	39	41	45	45
22	26	32	37	39	41	45	45
22	26	32	37	39	41	45	45
20.7768	24.5544	30.2208	34.9428	36.8316	38.7204	42.498	42.498
20.7768	24.5544	30.2208	34.9428	36.8316	38.7204	42.498	42.498
199.92	241.08	258.72	276.36	278.124	279.888	288.12	288.12
170	205	220	235	236.5	238	245	245
180.081	217.1565	233.046	248.9355	250.52445	252.1134	259.5285	259.5285
199.92	241.08	258.72	276.36	278.124	279.888	288.12	288.12
170	205	220	235	236.5	238	245	245
180.081	217.1565	233.046	248.9355	250.52445	252.1134	259.5285	259.5285
170	205	220	235	236.5	238	245	245
170	205	220	235	236.5	238	245	245

1
45
45
147
147
124.6
124.6
568.9999554
396
955.46048
967.634144
894.674844
897.931438
888.583769
857.422896
865.57752
1048.052355
965.982024
883.077907
90
430
93
430
455
430
430
430
455
455
455
455
450
430
62
0.999999975
85
144
153
144
144
153
175.538
149.2152
158
175.538
149.2152
158
158
158
158
1
24
60
24
49.995
45
42.498
45
42.498
49.995
49.995
45
45
45
42.498
42.498
288.12
245
259.5285
288.12
245
259.5285
245
245

HOTHKDSENIOR_MODRE	HOT	HKD
HOTAUDSENIOR_NORE	HOT	AUD
HOTSGDSENIOR_NORE	HOT	SGD
HOVUSDSENIOR_NORE	HOV	USD
HOVEURSENIOR	HOV	EUR
HOVUSDSENIOR_MODRE	HOV	USD
HOVHKDSENIOR_MODRE	HOV	HKD
HOVSGDSENIOR_NORE	HOV	SGD
HOVHKDSENIOR_NORE	HOV	HKD
HOVEURSENIOR_NORE	HOV	EUR
HOVJPYSENIOR_NORE	HOV	JPY
HOVAUDSENIOR_MODRE	HOV	AUD
HOVAUDSENIOR_NORE	HOV	AUD
HOVUSDSUBORDINATE_NORE	HOV	USD
HOV_SUBUSDSUBORDINATE_NORE	HOV_SUB	USD
HPCUSDSENIOR_MODRE	HPC	USD
HPDLFHKDSENIOR_3CE	HPDLF	HKD
HPQUSDSENIOR	HPQ	USD
HPQUSDSENIOR_NORE	HPQ	USD
HPQUSDSENIOR_MODRE	HPQ	USD
HPQEURSENIOR_MODRE	HPQ	EUR
HPQEURSENIOR	HPQ	EUR
HPQAUDSENIOR_MODRE	HPQ	AUD
HPQJPYSENIOR_MODRE	HPQ	JPY
HPQHKDSENIOR_MODRE	HPQ	HKD
HPQEURSENIOR_NORE	HPQ	EUR
HPQHKDSENIOR_NORE	HPQ	HKD
HPQUSDCVA_SENIOR	HPQ	USD
HPQJPYSENIOR_NORE	HPQ	JPY
HPTUSDSENIOR_MODRE	HPT	USD
HRUSDSENIOR_MODRE	HR	USD
HRAUDSENIOR_MODRE	HR	AUD
HRBUSDSENIOR_MODRE	HRB	USD
HRBEURSENIOR_MODRE	HRB	EUR
HRBJPYSENIOR_MODRE	HRB	JPY
HRBUSDSENIOR	HRB	USD
HRBHKDSENIOR_MODRE	HRB	HKD
HRBSGDSENIOR_MODRE	HRB	SGD
HRBAUDSENIOR_MODRE	HRB	AUD
HRPTAUDSENIOR_MODRE	HRPT	AUD
HRPTUSDSENIOR_MODRE	HRPT	USD
HRSTX_MUNIUSDSENIOR_MODRE	HRSTX_MUNI	USD
HRZUSDSENIOR	HRZ	USD
HRZUSDSENIOR_MODRE	HRZ	USD
HRZUSDSENIOR_NORE	HRZ	USD
HRZEURSENIOR_MODRE	HRZ	EUR
HRZEURSENIOR_NORE	HRZ	EUR
HRZEURSENIOR	HRZ	EUR
HRZAUDSENIOR_MODRE	HRZ	AUD
HSBCUSDPREFERRED_MODRE	HSBC	USD
HSBCUSDPREFERRED_MMR_L	HSBC	USD
HSBC_BANKJPYSENIOR_MMR_L	HSBC_BANK	JPY
HSBC_BANKAUDLT2_MMR_L	HSBC_BANK	AUD
HSBC_BANKSGDSENIOR_MMR_L	HSBC_BANK	SGD
HSBC_BANKSGDSENIOR	HSBC_BANK	SGD
HSBC_PUSDPREFERRED_MODRE	HSBC_P	USD
HSBC_PUSDPREFERRED_MMR_L	HSBC_P	USD
HSECNUSDSENIOR_MODRE	HSECN	USD
HSECNEURSENIOR_MODRE	HSECN	EUR
HSECNAUDSENIOR_MODRE	HSECN	AUD
HSHNUSDSENIOR_MMR_L	HSHN	USD
HSHNEURSENIOR	HSHN	EUR
HSHNUSDSENIOR	HSHN	USD
HSHNTWDSENIOR	HSHN	TWD
HSLUSDSENIOR_MODRE	HSL	USD
#REF!	592247_MUNI_FGIC	USD
HSPUSDSENIOR_MODRE	HSP	USD
HSTUSDSENIOR_NORE	HST	USD
HSTEURSENIOR_NORE	HST	EUR
HSTHKDSENIOR_NORE	HST	HKD
HSTEURSENIOR_MODRE	HST	EUR
HSTUSDSENIOR_MODRE	HST	USD
HSTAUDSENIOR_MODRE	HST	AUD
HSTAUDSENIOR_NORE	HST	AUD

SENIOR_MODRE	DERIV	7/30/2008 18:30	100.6335	121.8195	137.709
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_NORE	DERIV	7/30/2008 18:30	95	115	130
SENIOR_NORE	DERIV	7/28/2008 18:30	1424.044547	1325.388868	1057.524566
SENIOR	DERIV	7/28/2008 18:30	1486.615955	1384.658517	1101.199582
SENIOR_MODRE	DERIV	7/28/2008 18:30	1480.668371	1377.031911	1093.320356
SENIOR_MODRE	DERIV	7/28/2008 18:30	1479.684375	1376.021266	1092.304365
SENIOR_NORE	DERIV	7/28/2008 18:30	1419.933393	1320.517803	1052.59159
SENIOR_NORE	DERIV	7/28/2008 18:30	1423.118304	1324.439371	1056.57205
SENIOR_NORE	DERIV	7/28/2008 18:30	1429.645568	1332.560981	1064.920351
SENIOR_NORE	DERIV	7/28/2008 18:30	1419.423965	1319.235231	1050.467404
SENIOR_MODRE	DERIV	1/24/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/28/2008 18:30	1436.637101	1341.283286	1074.224421
SUBORDINATE_NORE	DERIV	7/28/2008 18:30	2522.840044	2019.539604	1456.466127
SUBORDINATE_NORE	DERIV	5/11/2007 13:30	308	313	318
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	1225	1300	1400
SENIOR	DERIV	7/30/2008 13:30	15.554	15.554	15.554
SENIOR_NORE	DERIV	7/30/2008 13:30	13.2216	13.2216	13.2216
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR	DERIV	7/30/2008 13:30	15.554	15.554	15.554
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	14	14	14
SENIOR_NORE	DERIV	7/30/2008 13:30	13.2216	13.2216	13.2216
SENIOR_NORE	DERIV	7/30/2008 13:30	13.2216	13.2216	13.2216
CVA_SENIOR	DERIV	7/30/2008 13:30	14	14	14
SENIOR_NORE	DERIV	7/30/2008 13:30	13.2216	13.2216	13.2216
SENIOR_MODRE	DERIV	3/9/2005 13:30	100	100	100
SENIOR_MODRE	DERIV	7/25/2008 13:30	202	202	206
SENIOR_MODRE	DERIV	7/25/2008 13:30	202	202	206
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR	DERIV	7/28/2008 13:30	111.1	122.21	133.32
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	7/28/2008 13:30	100	110	120
SENIOR_MODRE	DERIV	6/2/2008 8:30	136	136	159
SENIOR_MODRE	DERIV	6/11/2008 13:30	136	136	159
SENIOR_MODRE	DERIV	7/22/2008 18:30	17	17	17
SENIOR	DERIV	6/24/2008 18:30	183.315	238.865	294.415
SENIOR_MODRE	DERIV	6/24/2008 18:30	165	215	265
SENIOR_NORE	DERIV	6/24/2008 18:30	155.826	203.046	250.266
SENIOR_MODRE	DERIV	6/24/2008 18:30	165	215	265
SENIOR_NORE	DERIV	6/24/2008 18:30	155.826	203.046	250.266
SENIOR	DERIV	7/30/2008 18:30	322.19	377.74	433.29
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
PREFERRED_MODRE	DERIV	7/30/2008 18:30	88	88	93
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	88	88	93
SENIOR_MMR_L	DERIV	7/17/2008 13:30	20	25	30
LT2_MMR_L	DERIV	7/30/2008 13:30	38	42	48
SENIOR_MMR_L	DERIV	7/17/2008 13:30	20	25	30
SENIOR	DERIV	7/17/2008 13:30	21	26.25	31.5
PREFERRED_MODRE	DERIV	4/11/2007 18:30	5	5	10
PREFERRED_MMR_L	DERIV	4/11/2007 18:30	5	5	10
SENIOR_MODRE	DERIV	7/25/2008 18:30	47	47	57
SENIOR_MODRE	DERIV	7/25/2008 18:30	47	47	57
SENIOR_MODRE	DERIV	7/25/2008 18:30	47	47	57
SENIOR_MMR_L	DERIV	7/28/2008 13:30	60	65	80
SENIOR	DERIV	7/28/2008 13:30	63	68.25	84
SENIOR	DERIV	7/28/2008 13:30	63	68.25	84
SENIOR	DERIV	7/28/2008 13:30	63	68.25	84
SENIOR_MODRE	DERIV	1/3/2005 13:30	20	20	20
SENIOR_MODRE	DERIV	7/22/2008 18:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	7/21/2008 13:30	79	79	79
SENIOR_NORE	DERIV	7/30/2008 13:30	310	310	310
SENIOR_NORE	DERIV	7/30/2008 13:30	310	310	310
SENIOR_NORE	DERIV	7/30/2008 13:30	310	310	310
SENIOR_MODRE	DERIV	7/30/2008 13:30	328.6	328.3181818	327.7142857
SENIOR_MODRE	DERIV	7/30/2008 13:30	328.383	328.383	328.383
SENIOR_MODRE	DERIV	7/30/2008 13:30	328.383	328.383	328.383
SENIOR_NORE	DERIV	2/6/2007 8:30	1	1	1

180.081	217.1565	233.046	248.9355	250.52445	252.1134	259.5285	259.5285
170	205	220	235	236.5	238	245	245
170	205	220	235	236.5	238	245	245
1502.692068	1420.527685	1404.845536	1424.790521	1382.305709	1339.820897	1277.942903	1196.673088
1595.347942	1517.108288	1508.896831	1539.657796	1497.674807	1455.691817	1394.306786	1308.682681
1573.454157	1491.752044	1480.114155	1506.985655	1464.527262	1422.068868	1360.715492	1277.771126
1571.134973	1489.526634	1477.942294	1504.759191	1462.226656	1419.69412	1357.566361	1270.923925
1487.584768	1400.889835	1380.118115	1394.008983	1348.353133	1302.697283	1233.197851	1137.663715
1500.544985	1418.500515	1402.898468	1422.824783	1380.280737	1337.736691	1275.137488	1190.334667
1523.007076	1443.798284	1430.994466	1454.154393	1411.817781	1369.481168	1306.966619	1222.523475
1477.710825	1385.820807	1359.262739	1366.767628	1317.730023	1268.692418	1191.917316	1088.459497
1	1	1	1	1	1	1	1
1552.833983	1481.9754	1478.591891	1512.960601	1476.009041	1439.05748	1388.672735	1320.644373
1687.463312	1508.344855	1428.281595	1394.187721	1325.163595	1256.139468	1150.181414	1019.746127
360	408	438	468	483.5	499	520	520
1	1	1	1	1	1	1	1
1600	1725	1775	1800	1800	1800	1800	1800
26.664	32.219	37.774	43.329	44.9955	46.662	49.995	49.995
22.6656	27.3876	32.1096	36.8316	38.2482	39.6648	42.498	42.498
24	29	34	39	40.5	42	45	45
24	29	34	39	40.5	42	45	45
26.664	32.219	37.774	43.329	44.9955	46.662	49.995	49.995
24	29	34	39	40.5	42	45	45
24	29	34	39	40.5	42	45	45
24	29	34	39	40.5	42	45	45
22.6656	27.3876	32.1096	36.8316	38.2482	39.6648	42.498	42.498
22.6656	27.3876	32.1096	36.8316	38.2482	39.6648	42.498	42.498
24	29	34	39	40.5	42	45	45
22.6656	27.3876	32.1096	36.8316	38.2482	39.6648	42.498	42.498
100	100	100	100	100	100	100	100
215	225	235	243	246.5	250	262	267
215	225	235	243	246.5	250	262	267
120	115	110	105	102.5	100	90	90
120	115	110	105	102.5	100	90	90
120	115	110	105	102.5	100	90	90
133.32	127.765	122.21	116.655	113.8775	111.1	99.99	99.99
120	115	110	105	102.5	100	90	90
120	115	110	105	102.5	100	90	90
120	115	110	105	102.5	100	90	90
164	169	196	200	200	200	200	250
164	169	196	200	200	200	200	250
17	17	17	17	17	17	25	25
405.515	505.505	555.5	586.0525	590.21875	594.385	599.94	599.94
365	455	500	527.5	531.25	535	540	540
344.706	429.702	472.2	498.171	501.7125	505.254	509.976	509.976
365	455	500	527.5	531.25	535	540	540
344.706	429.702	472.2	498.171	501.7125	505.254	509.976	509.976
561.055	658.2675	705.485	744.37	747.1475	749.925	749.925	749.925
505	592.5	635	670	672.5	675	675	675
98	103	109	115	115	115	115	115
98	103	109	115	115	115	115	115
40	48	54	60	60.75	61.5	64	75
60	73	83	93	94	95	96	104.4
40	48	54	60	60.75	61.5	64	75
42	50.4	56.7	63	63.7875	64.575	67.2	78.75
12	15	20	26	28.5	31	43	53
12	15	20	26	28.5	31	43	53
62	65	70	82	83	84	92	102
62	65	70	82	83	84	92	102
62	65	70	82	83	84	92	102
90	100	110	120	120.5	121	123	130
94.5	105	115.5	126	126.525	127.05	129.15	136.5
94.5	105	115.5	126	126.525	127.05	129.15	136.5
94.5	105	115.5	126	126.525	127.05	129.15	136.5
22	23	25	28	29	30	36	38
19.75	19.75	19.75	19.75	#REF!	19.75	19.75	19.75
79	79	79	79	79	79	79	79
365	435	480	510	512.5	515	520	520
365	435	480	510	512.5	515	520	520
365	435	480	510	512.5	515	520	520
387.4615385	460.1333333	508.4444444	540.6	543.1108108	545.6216216	551.0649351	551.0649351
386.6445	460.7955	508.464	540.243	542.89125	545.5395	550.836	550.836
386.6445	460.7955	508.464	540.243	542.89125	545.5395	550.836	550.836
1	1	1	1	1	1	1	1

259.5285
245
245
1181.333094
1291.331604
1261.946412
1253.287522
1116.387156
1173.26581
1205.613836
1065.452511
1
1309.265186
988.879029
520
1
1800
49.995
42.498
45
45
49.995
45
45
45
42.498
42.498
45
42.498
100
272
272
90
90
90
99.99
90
90
90
250
250
25
599.94
540
509.976
540
509.976
749.925
675
115
115
77.5
107.9
77.5
81.375
63
63
112
112
112
130
136.5
136.5
136.5
38
19.75
79
520
520
520
551.0649351
550.836
550.836
1

HSYUSDSENIOR	HSY	USD
HSYUSDSENIOR_NORE	HSY	USD
HSYUSDSENIOR_MODRE	HSY	USD
HSYEURSENIOR	HSY	EUR
HSYEURSENIOR_NORE	HSY	EUR
HSYEURSENIOR_MODRE	HSY	EUR
HSYHKDSENIOR_MODRE	HSY	HKD
HSYAUDSENIOR_MODRE	HSY	AUD
HTNUSDSENIOR_NORE	HTN	USD
HTNHKDSENIOR_NORE	HTN	HKD
HTNUSDSUBORDINATE_NORE	HTN	USD
HTZUSDSENIOR_MODRE	HTZ	USD
HTZUSDSUBORDINATE_MODRE	HTZ	USD
HTZEURSENIOR	HTZ	EUR
HTZEURSENIOR_NORE	HTZ	EUR
HTZEURSENIOR_MODRE	HTZ	EUR
HTZUSDSENIOR	HTZ	USD
HTZUSDSENIOR_NORE	HTZ	USD
HTZUSDLOAN_NORE	HTZ	USD
HTZUSDDIGITAL_NORE	HTZ	USD
HTZUSDDIGITAL_LOAN_NORE	HTZ	USD
HTZAUDSENIOR_MODRE	HTZ	AUD
HTZEURSUBORDINATE_MODRE	HTZ	EUR
HTZUSDSUBORDINATE_NORE	HTZ	USD
HTZHKDSENIOR_MODRE	HTZ	HKD
HTZ_SUBUSDSUBORDINATE_MODRE	HTZ_SUB	USD
HTZ_SUBUSDSUBORDINATE_NORE	HTZ_SUB	USD
HTZ_SUBEURSUBORDINATE_MODRE	HTZ_SUB	EUR
HTZABLUSDLOAN_NORE	HTZABL	USD
HUDMZ_06_1A_AFUSDSENIOR	HUDMZ_06_1A_AF	USD
HUDNJ_MUNIUSDSENIOR_MODRE	HUDNJ_MUNI	USD
HUDSONSTREET20021USDSENIOR_MODRE	HUDSONSTREET20021	USD
HUDSTUSDSENIOR_MODRE	HUDST	USD
HUDST1USDSENIOR_MODRE	HUDST1	USD
HUDSTSSUSDSENIOR_MODRE	HUDSTSS	USD
HUGUSDSENIOR_MODRE	HUG	USD
HUGUSDCVA_SENIOR	HUG	USD
HUMUSDSENIOR	HUM	USD
HUMUSDSENIOR_MODRE	HUM	USD
HUMEURSENIOR_MODRE	HUM	EUR
HUMEURSENIOR_NORE	HUM	EUR
HUMEURSENIOR	HUM	EUR
HUMUSDSENIOR_NORE	HUM	USD
HUMAUDSENIOR_MODRE	HUM	AUD
HUMUSDCVA_SENIOR	HUM	USD
HUMAUDSENIOR	HUM	AUD
HUNUSDSUBORDINATE_NORE	HUN	USD
HUNEURSUBORDINATE_NORE	HUN	EUR
HUNUSDSENIOR_MODRE	HUN	USD
HUNHKDSUBORDINATE_NORE	HUN	HKD
HUNUSDSENIOR_NORE	HUN	USD
HUNAUDSENIOR_NORE	HUN	AUD
HUNILSSUBORDINATE_NORE	HUN	ILS
HUNUSDLOAN_NORE	HUN	USD
HUNUSDLOANCALL_NORE	HUN	USD
HUNEURSENIOR_NORE	HUN	EUR
HUNOUSDLOAN	HUNO	USD
HUNT_OILUSDSENIOR	HUNT_OIL	USD
HUNTN_05_1A_BUSDSENIOR	HUNTN_05_1A_B	USD
HUNTN05_1A_BUSDSENIOR	HUNTN05_1A_B	USD
HUNTSUSDLOANNC_NORE	HUNTS	USD
HUNTSMUSDSENIOR_NORE	HUNTSM	USD
HUNTSMUSDSUBORDINATE_NORE	HUNTSM	USD
HUNTSMHKDSUBORDINATE_NORE	HUNTSM	HKD
HUNTSMILSSUBORDINATE_NORE	HUNTSM	ILS
HUNTSMEURSUBORDINATE_NORE	HUNTSM	EUR
HUNTSMUSDLOAN_NORE	HUNTSM	USD
HUNTSMUSDSENIOR_MODRE	HUNTSM	USD
HUNTSMUSDLOANNC_NORE	HUNTSM	USD
HUNTSMUSDLOANCALL	HUNTSM	USD
HUNTSMUSDLOANCALL_NORE	HUNTSM	USD
HUNTSMINTUSDSENIOR_NORE	HUNTSMINT	USD
HUNTSMINTUSDSUBORDINATE_NORE	HUNTSMINT	USD
HUNTSMINTAUDSENIOR_NORE	HUNTSMINT	AUD

SENIOR	DERIV	7/9/2008 18:30	59.994	61.105	61.105
SENIOR_NORE	DERIV	7/9/2008 18:30	50.9976	51.942	51.942
SENIOR_MODRE	DERIV	7/9/2008 18:30	54	55	55
SENIOR	DERIV	7/9/2008 18:30	59.994	61.105	61.105
SENIOR_NORE	DERIV	7/9/2008 18:30	50.9976	51.942	51.942
SENIOR_MODRE	DERIV	7/9/2008 18:30	54	55	55
SENIOR_MODRE	DERIV	7/9/2008 18:30	54	55	55
SENIOR_MODRE	DERIV	7/9/2008 18:30	54	55	55
SENIOR_NORE	DERIV	7/23/2008 18:30	175	185	205
SENIOR_NORE	DERIV	7/23/2008 18:30	175	185	205
SUBORDINATE_NORE	DERIV	8/30/2005 18:30	438.5	438.5	438.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	333.5	391	448.5
SENIOR	DERIV	7/30/2008 18:30	322.19	377.74	433.29
SENIOR_NORE	DERIV	6/24/2008 18:30	155.826	203.046	250.266
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
SENIOR	DERIV	7/30/2008 18:30	322.19	377.74	433.29
SENIOR_NORE	DERIV	7/30/2008 18:30	273.876	321.096	368.316
LOAN_NORE	DERIV	7/30/2008 18:30	66.53225806	99.7983871	133.0645161
DIGITAL_NORE	DERIV	7/30/2008 18:30	66.53225806	99.7983871	133.0645161
DIGITAL_LOAN_NORE	DERIV	7/13/2006 18:30	60	60	65
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	333.5	391	448.5
SUBORDINATE_NORE	DERIV	3/9/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	290	340	390
SUBORDINATE_MODRE	DERIV	5/1/2007 13:30	2	10	26
SUBORDINATE_NORE	DERIV	3/8/2007 8:30	12	21	33
SUBORDINATE_MODRE	DERIV	5/1/2007 13:30	2	10	26
LOAN_NORE	DERIV	7/11/2006 13:30	74	74	74
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	11	11	11
SENIOR_MODRE	DERIV	5/21/2004 13:30	7	7	7
SENIOR_MODRE	DERIV	3/15/2002 13:30	300	300	300
SENIOR_MODRE	DERIV	3/15/2002 13:30	135	135	135
SENIOR_MODRE	DERIV	4/22/2002 18:30	7	7	7
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	75	75	85
SENIOR	DERIV	7/25/2008 13:30	97.768	97.768	101.101
SENIOR_MODRE	DERIV	7/25/2008 13:30	88	88	91
SENIOR_MODRE	DERIV	7/25/2008 13:30	88	88	91
SENIOR_NORE	DERIV	3/6/2006 18:30	5	5	5
SENIOR	DERIV	3/6/2006 18:30	6	6	6
SENIOR_NORE	DERIV	7/25/2008 13:30	83.1072	83.1072	85.9404
SENIOR_MODRE	DERIV	7/25/2008 13:30	88	88	91
CVA_SENIOR	DERIV	7/25/2008 13:30	176	176	182
SENIOR	DERIV	7/25/2008 13:30	97.768	97.768	101.101
SUBORDINATE_NORE	DERIV	7/24/2008 18:30	70	120	150
SUBORDINATE_NORE	DERIV	7/24/2008 18:30	70	120	150
SENIOR_MODRE	DERIV	7/24/2008 18:30	64.14424744	109.961567	137.4519588
SUBORDINATE_NORE	DERIV	7/24/2008 18:30	70	120	150
SENIOR_NORE	DERIV	7/24/2008 18:30	62.2216	106.6656	133.332
SENIOR_NORE	DERIV	7/24/2008 18:30	62.2216	106.6656	133.332
SUBORDINATE_NORE	DERIV	7/8/2008 13:30	270	320	350
LOAN_NORE	DERIV	7/29/2008 18:30	318	318	327
LOANCALL_NORE	DERIV	7/29/2008 18:30	270.3	270.3	277.95
SENIOR_NORE	DERIV	7/24/2008 18:30	62.2216	106.6656	133.332
LOAN	DERIV	1/13/2003 18:30	250	250	250
SENIOR	DERIV	10/9/2002 18:30	0	0	0
SENIOR	DERIV	8/20/2007 18:30	1	1	1
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
LOANNC_NORE	DERIV	7/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	8/22/2007 18:30	34	41	52
SUBORDINATE_NORE	DERIV	8/23/2007 13:30	83.82961431	90.44654839	79.19776046
SUBORDINATE_NORE	DERIV	8/23/2007 13:30	83.82961431	90.44654839	79.19776046
SUBORDINATE_NORE	DERIV	8/23/2007 13:30	83.82961431	90.44654839	79.19776046
SUBORDINATE_NORE	DERIV	8/23/2007 13:30	83.82961431	90.44654839	79.19776046
LOAN_NORE	DERIV	5/29/2007 18:30	43	43	43
SENIOR_MODRE	DERIV	8/22/2007 18:30	36.0162	43.4313	55.0836
LOANNC_NORE	DERIV	10/11/2006 8:30	85	85	85
LOANCALL	DERIV	11/9/2006 13:30	67	67	67
LOANCALL_NORE	DERIV	8/22/2007 18:30	64	64	64
SENIOR_NORE	DERIV	11/29/2007 13:30	86.22136	92.44352	63.99936
SUBORDINATE_NORE	DERIV	11/29/2007 13:30	97	104	72
SENIOR_NORE	DERIV	11/29/2007 13:30	86.22136	92.44352	63.99936

65.549	71.104	76.659	83.325	85.547	87.769	93.324	87.769
55.7196	60.4416	65.1636	70.83	72.7188	74.6076	79.3296	74.6076
59	64	69	75	77	79	84	79
65.549	71.104	76.659	83.325	85.547	87.769	93.324	87.769
55.7196	60.4416	65.1636	70.83	72.7188	74.6076	79.3296	74.6076
59	64	69	75	77	79	84	79
59	64	69	75	77	79	84	79
59	64	69	75	77	79	84	79
270	330	385	415	422.5	430	447	447
270	330	385	415	422.5	430	447	447
438.5	438.5	438.5	438.5	438.5	438.5	438.5	438.5
505	592.5	635	670	672.5	675	675	675
580.75	681.375	730.25	770.5	773.375	776.25	776.25	776.25
561.055	658.2675	705.485	744.37	747.1475	749.925	749.925	749.925
344.706	429.702	472.2	498.171	501.7125	505.254	509.976	509.976
505	592.5	635	670	672.5	675	675	675
561.055	658.2675	705.485	744.37	747.1475	749.925	749.925	749.925
476.922	559.557	599.694	632.748	635.109	637.47	637.47	637.47
266.1290323	339.3145161	379.233871	412.5	418	423.5	434.5	434.5
266.1290323	339.3145161	379.233871	412.5	418	423.5	434.5	434.5
80	100	120	140		160	175	180
505	592.5	635	670	672.5	675	675	675
580.75	681.375	730.25	770.5	773.375	776.25	776.25	776.25
1	1	1	1	1	1	1	1
505	592.5	635	670	672.5	675	675	675
68	107	172	215	250	285	322	322
74	114	177	220	258.5	297	335	335
68	107	172	215	250	285	322	322
88	121	137	155	161	167	177	177
1	1	1	1	1	1	1	1
11	11	11	11	11	11	14	14
7	7	7	7	7	7	7	7
300	300	300	300	300	300	300	300
135	135	135	135	135	135	135	135
7	7	7	7	7	7	7	7
1	1	1	1	1	1	1	1
110	125	160	180	190	200	225	230
121.099	153.318	172.205	187.759	195.536	203.313	213.312	213.312
109	138	155	169	176	183	192	192
109	138	155	169	176	183	192	192
12	17	23	28	32.5	37	45	45
14	20	27	33	38	43	53	53
102.9396	130.3272	146.382	159.6036	166.2144	172.8252	181.3248	181.3248
109	138	155	169	176	183	192	192
218	276	310	338	352	366	384	384
121.099	153.318	172.205	187.759	195.536	203.313	213.312	213.312
270	345	390	425	422.5	420	420	420
270	345	390	425	422.5	420	420	420
247.4135258	316.1395052	357.3750929	389.4472166	387.1563506	384.8654846	384.8654846	384.8654846
270	345	390	425	422.5	420	420	420
239.9976	306.6636	346.6632	377.774	375.5518	373.3296	373.3296	373.3296
239.9976	306.6636	346.6632	377.774	375.5518	373.3296	373.3296	373.3296
470	545	590	625	622.5	620	620	620
348	368	380	390	398.5	407	413	413
295.8	312.8	323	331.5	338.725	345.95	351.05	351.05
239.9976	306.6636	346.6632	377.774	375.5518	373.3296	373.3296	373.3296
250	250	250	250	250	250	250	250
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
91	129	167	200	213.5	227	246	246
109.6356572	141.3969408	171.8348376	200.2876541	216.827255	233.3668559	257.0388653	257.0388653
109.6356572	141.3969408	171.8348376	200.2876541	216.827255	233.3668559	257.0388653	257.0388653
109.6356572	141.3969408	171.8348376	200.2876541	216.827255	233.3668559	257.0388653	257.0388653
109.6356572	141.3969408	171.8348376	200.2876541	216.827255	233.3668559	257.0388653	257.0388653
61	79	88	100	106	112	117	117
96.3963	136.6497	176.9031	211.86	226.16055	240.4611	260.5878	260.5878
108	130	145	160	167	174	184	184
81	95	104	113	117.5	122	128	128
85	106	116	130	137	144	150	150
94.22128	128.8876	161.77616	186.6648	200.88688	215.10896	235.5532	235.5532
106	145	182	210	226	242	265	265
94.22128	128.8876	161.77616	186.6648	200.88688	215.10896	235.5532	235.5532

87.769
74.6076
79
87.769
74.6076
79
79
79
447
447
438.5
675
776.25
749.925
509.976
675
749.925
637.47
434.5
434.5
180
675
776.25
1
675
322
335
322
177
1
14
7
300
135
7
1
230
213.312
192
192
45
53
181.3248
192
384
213.312
420
420
384.8654846
420
373.3296
373.3296
620
413
351.05
373.3296
250
0
1
0.999999975
1
246
257.0388653
257.0388653
257.0388653
257.0388653
117
260.5878
184
128
150
235.5532
265
235.5532

HUNTSMINTEURSUBORDINATE_NORE	HUNTSMINT	EUR
HUNTSMINTUSDLOAN_NORE	HUNTSMINT	USD
HUNTSMINTUSDLOANCALL_NORE	HUNTSMINT	USD
HUNTSMINTHKDSUBORDINATE_NORE	HUNTSMINT	HKD
HUNTSMINTUSDSENIOR_MODRE	HUNTSMINT	USD
HUNTSMINTILSSUBORDINATE_NORE	HUNTSMINT	ILS
HUNTSMLLCUSDSENIOR_NORE	HUNTSMLLC	USD
HUWHYHKDSENIOR	HUWHY	HKD
HVBUSDPREFERRED_MMR_L	HVB	USD
HVBJPYLT2_MMR_L	HVB	JPY
HVB_PUSDPREFERRED_MODRE	HVB_P	USD
HVB_PUSDPREFERRED_MMR_L	HVB_P	USD
HVMLT05_7_2B3USDSENIOR	HVMLT05_7_2B3	USD
HWPUSDSUBORDINATE	HWP	USD
HWPUSDSENIOR	HWP	USD
HWPUSDSENIOR_MODRE	HWP	USD
HWPEURSENIOR	HWP	EUR
HWPEURSENIOR_MODRE	HWP	EUR
HWPUSDSENIOR_NORE	HWP	USD
HWPEURSENIOR_NORE	HWP	EUR
HWP1USDSENIOR	HWP1	USD
HWTELUSDLOAN_NORE	HWTEL	USD
HWTELUSDLOANNC_NORE	HWTEL	USD
HWTELUSDLOANCALL	HWTEL	USD
HWTELUSDLOANCALL_NORE	HWTEL	USD
HWTELUSDSUBORDINATE_NORE	HWTEL	USD
HXNUSDLOAN_NORE	HXN	USD
HYATTEURSENIOR_MODRE	HYATT	EUR
HYATTUSDSENIOR_MODRE	HYATT	USD
HYBRBAS001USDSENIOR_MODRE	HYBRBAS001	USD
HYDIUSDSENIOR_NORE	HYDI	USD
HYDISUSDSENIOR_NORE	HYDIS	USD
HYLSAUSDBOND	HYLSA	USD
HYNMTRAUDSENIOR_3CE	HYNMTR	AUD
HYUELEKRWSENIOR_3CE	HYUELE	KRW
IA_MUNIUSDSENIOR_MODRE	IA_MUNI	USD
IAC_GLBLUSDCVA_SENIOR	IAC_GLBL	USD
IAC_GLBL-CVAUSDCVA_SENIOR	IAC_GLBL-CVA	USD
IACIUSDSENIOR_MODRE	IACI	USD
IACIUSDCVA_SENIOR	IACI	USD
IACIEURSENIOR_MODRE	IACI	EUR
IACIUSDSENIOR_NORE	IACI	USD
IACIEURSENIOR_NORE	IACI	EUR
IACIJPYSENIOR_NORE	IACI	JPY
IACIHKDSENIOR_MODRE	IACI	HKD
IACIAUDSENIOR_MODRE	IACI	AUD
IACIJPYSENIOR_MODRE	IACI	JPY
IACI_TRVLUSDSENIOR_MODRE	IACI_TRVL	USD
IACI_TRVLUSDCVA_SENIOR	IACI_TRVL	USD
IADBUSDSENIOR_MODRE	IADB	USD
IAPWORUSDLOAN_NORE	IAPWOR	USD
IARUSDSENIOR_MODRE	IAR	USD
IARUSDSENIOR_NORE	IAR	USD
IARAUDSENIOR	IAR	AUD
IARAUDSENIOR_MODRE	IAR	AUD
IAREURSENIOR	IAR	EUR
IAREURSENIOR_MODRE	IAR	EUR
IAREURSENIOR_NORE	IAR	EUR
IARHKDSENIOR_MODRE	IAR	HKD
IARHKDSENIOR_NORE	IAR	HKD
IARJPYSENIOR_MODRE	IAR	JPY
IARUSDSENIOR	IAR	USD
IARUSDSUBORDINATE_NORE	IAR	USD
IARJPYSENIOR_NORE	IAR	JPY
IARSGDSENIOR_MODRE	IAR	SGD
IARUSDLOAN_NORE	IAR	USD
IARUSDDIGITAL_NORE	IAR	USD
IASUSDLOAN_NORE	IAS	USD
IASUSDLOANNC_NORE	IAS	USD
IASUSDSUBORDINATE_NORE	IAS	USD
IASUSDLOANCALL	IAS	USD
IASUSDLOANCALL_NORE	IAS	USD
IBERDU_INTEURSENIOR_MMR_L	IBERDU_INT	EUR
IBERDU_INTUSDSENIOR_MMR_L	IBERDU_INT	USD

SUBORDINATE_NORE	DERIV	11/29/2007 13:30	86.22136	92.44352	63.99936
LOAN_NORE	DERIV	11/29/2007 13:30	166	166	166
LOANCALL_NORE	DERIV	11/29/2007 13:30	141.1	141.1	141.1
SUBORDINATE_NORE	DERIV	11/29/2007 13:30	97	104	72
SENIOR_MODRE	DERIV	11/29/2007 13:30	88.88560002	95.30002477	65.97694022
SUBORDINATE_NORE	DERIV	11/29/2007 13:30	97	104	72
SENIOR_NORE	DERIV	11/26/2007 18:30	34	41	52
SENIOR	DERIV	7/30/2008 8:30	25	35	55
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	125	125	130
LT2_MMR_L	DERIV	7/25/2008 8:30	55	58	60
PREFERRED_MODRE	DERIV	10/28/2005 8:30	15	15	18
PREFERRED_MMR_L	DERIV	4/27/2007 18:30	5	5	10
SENIOR	DERIV	1/10/2006 18:30	215	215	215
SUBORDINATE	CASH	3/7/2002 18:30	95	95	95
SENIOR	DERIV	5/1/2002 18:30	105.5555556	105.5555556	105.5555556
SENIOR_MODRE	DERIV	5/1/2002 18:30	95	95	95
SENIOR	DERIV	5/1/2002 18:30	105.5555556	105.5555556	105.5555556
SENIOR_MODRE	DERIV	5/1/2002 18:30	95	95	95
SENIOR_NORE	DERIV	5/1/2002 18:30	89.72222222	89.72222222	89.72222222
SENIOR_NORE	DERIV	5/1/2002 18:30	89.72222222	89.72222222	89.72222222
SENIOR	DERIV	8/7/2003 18:30	32	32	32
LOAN_NORE	DERIV	7/25/2008 18:30	849.9111473	849.8419487	850
LOANNC_NORE	DERIV	10/11/2006 8:30	50	75	75
LOANCALL	DERIV	11/9/2006 13:30	75	100	100
LOANCALL_NORE	DERIV	7/25/2008 18:30	977.3978193	977.318241	977.5
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	3349.194084	3264.17454	3029.352483
LOAN_NORE	DERIV	7/17/2008 18:30	207	217	240
SENIOR_MODRE	DERIV	6/20/2008 18:30	16	16	20
SENIOR_MODRE	DERIV	6/20/2008 18:30	16	16	20
SENIOR_MODRE	DERIV	10/3/2005 18:30	45	65	85
SENIOR_NORE	DERIV	9/30/2003 13:30	450	450	450
SENIOR_NORE	DERIV	9/30/2003 13:30	450	450	450
BOND	DERIV	6/4/2008 13:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	62	62	92
SENIOR_3CE	DERIV	7/30/2008 8:30	475	500	565
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	80	80	95
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
CVA_SENIOR	DERIV	7/30/2008 13:30	501.5	518.5	544
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
SENIOR_NORE	DERIV	7/30/2008 13:30	278.598	288.042	302.208
SENIOR_NORE	DERIV	7/30/2008 13:30	204.3052	211.2308	221.6192
SENIOR_NORE	DERIV	7/30/2008 13:30	278.598	288.042	302.208
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
SENIOR_MODRE	DERIV	7/30/2008 13:30	295	305	320
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 13:30	501.5	518.5	544
SENIOR_MODRE	CASH	6/5/2003 18:30	145	145	145
LOAN_NORE	DERIV	7/23/2008 18:30	400	400	410
SENIOR_MODRE	DERIV	7/30/2008 18:30	906.473897	1096.148072	1100.977932
SENIOR_NORE	DERIV	7/30/2008 18:30	890.66103	1072.713044	1076.792389
SENIOR	DERIV	7/30/2008 18:30	958.747361	1177.684277	1192.931317
SENIOR_MODRE	DERIV	7/30/2008 18:30	942.7382349	1140.005988	1145.041301
SENIOR	DERIV	7/30/2008 18:30	954.990877	1169.862415	1180.316071
SENIOR_MODRE	DERIV	7/30/2008 18:30	925.513467	1125.968865	1134.58156
SENIOR_NORE	DERIV	7/30/2008 18:30	908.951952	1101.338314	1108.990391
SENIOR_MODRE	DERIV	7/30/2008 18:30	922.519361	1119.902732	1125.361489
SENIOR_NORE	DERIV	7/30/2008 18:30	906.074784	1095.512612	1100.14928
SENIOR_MODRE	DERIV	7/30/2008 18:30	920.802168	1115.933457	1118.268162
SENIOR	DERIV	7/30/2008 18:30	952.232918	1164.076536	1171.346394
SUBORDINATE_NORE	DERIV	4/14/2008 18:30	1050	1050	1050
SENIOR_NORE	DERIV	7/30/2008 18:30	888.691629	1068.440856	1069.470704
SENIOR_MODRE	DERIV	7/30/2008 18:30	904.684761	1092.694052	1095.712314
LOAN_NORE	DERIV	7/29/2008 18:30	475	500	540
DIGITAL_NORE	DERIV	7/30/2008 18:30	890.66103	1072.713044	1076.792389
LOAN_NORE	DERIV	7/25/2008 18:30	200	220	240
LOANNC_NORE	DERIV	10/11/2006 8:30	80	80	85
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	160	165	200
LOANCALL	DERIV	11/9/2006 13:30	105	105	110
LOANCALL_NORE	DERIV	7/25/2008 18:30	261.3333333	288.75	310.5882353
SENIOR_MMR_L	DERIV	7/30/2008 13:30	19.82004797	25.89023426	34.94385331
SENIOR_MMR_L	DERIV	7/30/2008 13:30	19.82004797	25.89023426	34.94385331

94.22128	128.8876	161.77616	186.6648	200.88688	215.10896	235.5532	235.5532
189	212	226	240	247	254	261	261
160.65	180.2	192.1	204	209.95	215.9	221.85	221.85
106	145	182	210	226	242	265	265
97.13271755	132.8702268	166.7750433	192.4327423	207.0942846	221.7558269	242.8317939	242.8317939
106	145	182	210	226	242	265	265
91	129	167	200	213.5	227	246	246
65	80	95	110	114	118	129	139
134	141	148	155	157.5	160	170	175
75	85	95	105	105.5	106	107	117.3
25	30	40	53	56.5	60	65	65
14	18	24	30	33.5	37	50	65
215	215	215	215	215	215	215	215
95	95	95	95	95	95	95	95
105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556
95	95	95	95	95	95	95	95
105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556	105.5555556
95	95	95	95	95	95	95	95
89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222
89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222	89.72222222
32	32	32	32	32	32	32	32
856	883	930	970	984.9990755	999.998151	999.9998042	999.9999989
100	125	150	175	190.5	206	206	206
125	150	175	200	215.5	231	231	231
984.4	1015.45	1069.5	1115.5	1132.748937	1149.997874	1149.999775	1149.999999
3104.497214	3428.540301	3127.680835	2906.803955	2757.278819	2607.753683	2349.017251	2040.415603
278	309	332	350	357.5	365	377	377
30	40	50	65	67.5	70	85	85
30	40	50	65	67.5	70	85	85
110	135	160	185	207.5	230	230	230
450	450	450	450	450	450	450	450
450	450	450	450	450	450	450	450
1	1	1	1	1	1	1	1
127	157	192	222	229	236	252	252
660	720	745	765	780	795	805	805
5	5	5	5	5	5	5	5
1	1	1	1	1	1	1	1
120	145	180	200	212.5	225	245	250
380	455	470	495	490	485	475	475
646	773.5	799	841.5	833	824.5	807.5	807.5
380	455	470	495	490	485	475	475
358.872	429.702	443.868	467.478	462.756	458.034	448.59	448.59
351.5480816	417.0637059	434.2186957	451.2178957	448.8280491	446.4382025	434.4981675	430.2802041
358.872	429.702	443.868	467.478	462.756	458.034	448.59	448.59
380	455	470	495	490	485	475	475
380	455	470	495	490	485	475	475
380	455	470	495	490	485	475	475
1	1	1	1	1	1	1	1
646	773.5	799	841.5	833	824.5	807.5	807.5
145	145	145	145	145	145	145	145
430	450	480	500	510	520	530	530
1565.832575	1888.997689	1927.990411	1925.13636	1886.352274	1847.568187	1791.819174	1676.660191
1519.55398	1822.191657	1852.326567	1843.268711	1801.890108	1760.511505	1698.590776	1579.497288
1766.603314	2208.220036	2317.6612	2373.206893	2371.4696	2369.732306	2409.651138	2400.472642
1628.494747	1964.777213	2005.566954	2002.811932	1962.643527	1922.475122	1864.912772	1745.765542
1726.739452	2131.861508	2212.885734	2242.309665	2220.859065	2199.408464	2185.260107	2109.912273
1636.964887	1997.694321	2055.553887	2066.519108	2034.40619	2002.293272	1961.087232	1856.066889
1587.248834	1924.567588	1971.193657	1973.696898	1937.273357	1900.849816	1849.142173	1734.455646
1612.632493	1957.425467	2006.525829	2011.111894	1975.696981	1940.282067	1891.823289	1778.115617
1564.067898	1886.603238	1925.478021	1922.581235	1883.625886	1844.670537	1787.684124	1666.903571
1586.385979	1902.028298	1927.280421	1910.534528	1859.655808	1808.777087	1723.384691	1558.149395
1702.323782	2090.101171	2160.5653	2181.685737	2155.420943	2129.156149	2104.215392	2018.429019
1250	1450	1450	1400	1350	1300	1200	1200
1493.95745	1770.150796	1779.658706	1752.64145	1698.523487	1644.405524	1552.061665	1387.789767
1549.655204	1857.928502	1885.736325	1873.261194	1827.650067	1782.03894	1709.472312	1565.355066
660	740	775	800	800	800	800	800
1519.55398	1822.191657	1852.326567	1843.268711	1801.890108	1760.511505	1698.590776	1579.497288
270	300	315	335	345	355	374.9996453	374.9999731
110	135	155	175	182.5	190	200	200
265	325	370	400	407.5	415	425	425
135	160	180	200	207.5	215	225	225
332.5263158	354.2857143	367.0434783	383.24	392.7866667	402.3333333	421.5513254	420.9677118
45.37895582	56.45218583	60.07757659	66	69	72	78	78
45.37895582	56.45218583	60.07757659	66	69	72	78	78

235.5532
261
221.85
265
242.8317939
265
246
147
180
120.8
65
80
215
95
105.5555556
95
105.5555556
95
89.72222222
89.72222222
32
999.9999999
206
231
1150
1964.316455
377
85
85
230
450
450
1
258
805
5
1
255
475
807.5
475
448.59
429.811814
448.59
475
475
475
1
807.5
145
530
1648.209652
1550.485118
2398.348214
1716.4655
2088.939877
1827.889804
1704.235073
1747.768042
1635.20452
1510.15955
1996.190001
1200
1341.569581
1524.120464
800
1550.485118
374.9999873
200
425
225
422.7272584
78
78

IBMUSDSENIOR	IBM	USD
IBMUSDSENIOR_MODRE	IBM	USD
IBMUSDSENIOR_NORE	IBM	USD
IBMEURSENIOR_MODRE	IBM	EUR
IBMEURSENIOR_NORE	IBM	EUR
IBMEURSENIOR	IBM	EUR
IBMUSDLOAN	IBM	USD
IBMAUDSENIOR_MODRE	IBM	AUD
IBMJPYSENIOR_MODRE	IBM	JPY
IBMHKDSENIOR_MODRE	IBM	HKD
IBMHKDSENIOR	IBM	HKD
IBMHKDSENIOR_NORE	IBM	HKD
IBMSGDSENIOR_MODRE	IBM	SGD
IBMJPYSENIOR_NORE	IBM	JPY
IBMUSDCVA_SENIOR	IBM	USD
ICCIUSDSENIOR_MODRE	ICCI	USD
ICCIUSDLOAN_NORE	ICCI	USD
ICCI_LLCUSDLOAN_NORE	ICCI_LLC	USD
ICELNDAUDSOVEREIGN	ICELND	AUD
ICEMINUSDSENIOR	ICEMIN	USD
ICICIHKDSENIOR_3CE	ICICI	HKD
ICICIJPYSENIOR_3CE	ICICI	JPY
ICICIAUDSENIOR_3CE	ICICI	AUD
ICM_04_1A_BUSDSENIOR	ICM_04_1A_B	USD
ICM_06_3A_CUSDSENIOR	ICM_06_3A_C	USD
ICM_06_S2A_A2LUSDSENIOR	ICM_06_S2A_A2L	USD
ICM_06_S2A_A3LUSDSENIOR	ICM_06_S2A_A3L	USD
ICM_2004_1A_BUSDSENIOR	ICM_2004_1A_B	USD
ICM_2004_1A_C1USDSENIOR	ICM_2004_1A_C1	USD
ICM_2006_HG1A_A3USDSENIOR	ICM_2006_HG1A_A3	USD
ICM_2006_S2A_A2LUSDSENIOR	ICM_2006_S2A_A2L	USD
ICM_2006_S2A_A3LUSDSENIOR	ICM_2006_S2A_A3L	USD
ICONUSDLOAN_NORE	ICON	USD
ID_MUNIUSDSENIOR_MODRE	ID_MUNI	USD
IDBIEURSENIOR_3CE	IDBI	EUR
IESYRPUSDLOAN_NORE	IESYRP	USD
IEXUSDSENIOR_MODRE	IEX	USD
IGLUSDSENIOR_NORE	IGL	USD
IGLEURSENIOR_NORE	IGL	EUR
IGLHKDSENIOR_NORE	IGL	HKD
IGLILSSENIOR_NORE	IGL	ILS
IGLOOEURLOAN2ND_MMR	IGLOO	EUR
IGTUSDSENIOR_NORE	IGT	USD
IGTUSDSENIOR_MODRE	IGT	USD
IGTAUDSENIOR_MODRE	IGT	AUD
IGTSGDSENIOR_MODRE	IGT	SGD
IGTEURSENIOR_MODRE	IGT	EUR
IKBHKDSENIOR_MMR_L	IKB	HKD
IKBUSDSENIOR_MMR_L	IKB	USD
IKNUSDSENIOR_MODRE	IKN	USD
IKNUSDSENIOR	IKN	USD
IKNUSDSENIOR_NORE	IKN	USD
IKNEURSENIOR	IKN	EUR
IKNEURSENIOR_MODRE	IKN	EUR
IKNEURSENIOR_NORE	IKN	EUR
IKNAUDSENIOR	IKN	AUD
IKNHKDSENIOR_NORE	IKN	HKD
IKNILSSENIOR_NORE	IKN	ILS
IKNUSDLOAN_NORE	IKN	USD
IKNAUDSENIOR_MODRE	IKN	AUD
IKN_IOSUSDSENIOR_MODRE	IKN_IOS	USD
IKN_IOSUSDSENIOR_NORE	IKN_IOS	USD
ILAUSDSENIOR	ILA	USD
ILAUSDSENIOR_MODRE	ILA	USD
ILAUSDSENIOR_NORE	ILA	USD
ILFCUSDSENIOR	ILFC	USD
ILFCUSDSENIOR_MODRE	ILFC	USD
ILFCUSDSENIOR_NORE	ILFC	USD
ILFCEURSENIOR	ILFC	EUR
ILFCEURSENIOR_MODRE	ILFC	EUR
ILFCEURSENIOR_NORE	ILFC	EUR
ILFCUSDLOAN	ILFC	USD
ILFCAUDSENIOR	ILFC	AUD
ILFCUSDSENIOR_MMR_L	ILFC	USD

SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.665
LOAN	DERIV	7/30/2008 13:30	13.5	13.5	13.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR	DERIV	7/30/2008 13:30	16.665	16.665	16.665
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/30/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/30/2008 13:30	14.166	14.166	14.166
CVA_SENIOR	DERIV	7/30/2008 13:30	13.5	13.5	13.5
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
LOAN_NORE	DERIV	6/11/2007 13:30	15.44117647	20.58823529	26.76470588
LOAN_NORE	DERIV	7/23/2008 18:30	50	85	95
SOVEREIGN	DERIV	7/23/2008 13:30	280	280	280
SENIOR	DERIV	7/4/2008 13:30	675	675	675
SENIOR_3CE	DERIV	7/30/2008 8:30	90	90	130
SENIOR_3CE	DERIV	7/30/2008 8:30	90	90	130
SENIOR_3CE	DERIV	7/30/2008 8:30	90	90	130
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	6/19/2007 8:30	1	1	1
SENIOR	DERIV	5/25/2007 18:30	1	1	1
SENIOR	DERIV	10/12/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/22/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	280	280	290
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR_3CE	DERIV	7/30/2008 8:30	55	55	90
LOAN_NORE	DERIV	7/25/2008 13:30	375	375	375
SENIOR_MODRE	DERIV	3/13/2006 18:30	50	50	50
SENIOR_NORE	DERIV	3/6/2008 13:30	40	41	43
SENIOR_NORE	DERIV	3/6/2008 13:30	40	41	43
SENIOR_NORE	DERIV	3/6/2008 13:30	40	41	43
SENIOR_NORE	DERIV	3/6/2008 13:30	40	41	43
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_NORE	DERIV	7/25/2008 13:30	72.722188	73.666632	78.388852
SENIOR_MODRE	DERIV	7/25/2008 13:30	77	78	83
SENIOR_MODRE	DERIV	7/25/2008 13:30	77	78	83
SENIOR_MODRE	DERIV	7/25/2008 13:30	77	78	83
SENIOR_MODRE	DERIV	7/25/2008 13:30	77	78	83
SENIOR_MMR_L	DERIV	7/29/2008 13:30	650	650	800
SENIOR_MMR_L	DERIV	7/29/2008 13:30	650	650	800
SENIOR_MODRE	DERIV	7/16/2008 18:30	121.8195	121.8195	153.5985
SENIOR	DERIV	7/16/2008 18:30	115	115	145
SENIOR_NORE	DERIV	7/16/2008 18:30	115	115	145
SENIOR	DERIV	6/24/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	7/16/2008 18:30	121.8195	121.8195	153.5985
SENIOR_NORE	DERIV	7/16/2008 18:30	115	115	145
SENIOR	DERIV	7/16/2008 18:30	115	115	145
SENIOR_NORE	DERIV	7/16/2008 18:30	115	115	145
SENIOR_NORE	DERIV	7/16/2008 18:30	115	115	145
LOAN_NORE	DERIV	8/18/2006 13:30	75	75	75
SENIOR_MODRE	DERIV	7/16/2008 18:30	121.8195	121.8195	153.5985
SENIOR_MODRE	DERIV	6/24/2008 18:30	121.8195	121.8195	121.8195
SENIOR_NORE	DERIV	7/25/2008 18:30	70	69.99154471	114.5803398
SENIOR	DERIV	7/2/2008 18:30	27.0595	32.942	38.8245
SENIOR_MODRE	DERIV	7/29/2008 18:30	37.058	42.352	47.646
SENIOR_NORE	DERIV	7/29/2008 18:30	35	40	45
SENIOR	DERIV	7/30/2008 13:30	538.835	594.385	649.935
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR_NORE	DERIV	7/30/2008 13:30	458.034	505.254	552.474
SENIOR	DERIV	7/30/2008 13:30	538.835	594.385	649.935
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR_NORE	DERIV	7/30/2008 13:30	458.034	505.254	552.474
LOAN	DERIV	7/30/2008 13:30	436.5	481.5	526.5
SENIOR	DERIV	7/30/2008 13:30	538.835	594.385	649.935
SENIOR_MMR_L	DERIV	7/30/2008 13:30	511.966	564.746	617.526

22.22	28.886	35.552	42.218	43.8845	45.551	48.884	48.884
20	26	32	38	39.5	41	44	44
18.888	24.5544	30.2208	35.8872	37.3038	38.7204	41.5536	41.5536
20	26	32	38	39.5	41	44	44
18.888	24.5544	30.2208	35.8872	37.3038	38.7204	41.5536	41.5536
22.22	28.886	35.552	42.218	43.8845	45.551	48.884	48.884
18	23.4	28.8	34.2	35.55	36.9	39.6	39.6
20	26	32	38	39.5	41	44	44
20	26	32	38	39.5	41	44	44
20	26	32	38	39.5	41	44	44
22.22	28.886	35.552	42.218	43.8845	45.551	48.884	48.884
18.888	24.5544	30.2208	35.8872	37.3038	38.7204	41.5536	41.5536
20	26	32	38	39.5	41	44	44
18.888	24.5544	30.2208	35.8872	37.3038	38.7204	41.5536	41.5536
18	23.4	28.8	34.2	35.55	36.9	39.6	39.6
1	1	1	1	1	1	1	1
52.5	73.08823529	89.55882353	105	110.1470588	115.2941176	120.4411765	120.4411765
185	285	310	345	350	355	365	365
280	280	280	280	277.5	275	270	280
675	675	675	675	675	675	675	675
170	220	265	310	318.5	327	337	352
170	220	265	310	318.5	327	337	352
170	220	265	310	318.5	327	337	352
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
300	310	320	330	335	340	340	340
5	5	5	5	5	5	5	5
120	150	175	200	206	212	220	228
375	375	375	375	375	375	375	375
50	50	50	50	50	50	50	50
58	73	88	100	105	110	118	118
58	73	88	100	105	110	118	118
58	73	88	100	105	110	118	118
58	73	88	100	105	110	118	118
1	1	1	1	1	1	1	1
86.888848	98.222176	113.33328	129.388828	138.361046	147.333264	169.055476	169.055476
92	104	120	137	146.5	156	179	179
92	104	120	137	146.5	156	179	179
92	104	120	137	146.5	156	179	179
92	104	120	137	146.5	156	179	179
550	470	450	400	392.5	385	375	375
550	470	450	400	392.5	385	375	375
254.232	317.79	344.2725	370.755	376.0515	381.348	391.941	391.941
240	300	325	350	355	360	370	370
240	300	325	350		360	370	370
225	300	325	350	355	360	370	370
254.232	317.79	344.2725	370.755	376.0515	381.348	391.941	391.941
240	300	325	350	355	360	370	370
240	300	325	350	355	360	370	370
240	300	325	350	355	360	370	370
240	300	325	350	355	360	370	370
75	75	75	75	75	75	75	75
254.232	317.79	344.2725	370.755	376.0515	381.348	391.941	391.941
238.3425	317.79	344.2725	370.755	376.0515	381.348	391.941	391.941
205.4230725	262.778025	287.462412	306.688864	311.434652	316.18044	324.9996041	324.9999277
62.3545	88.2375	105.885	123.5325	126.47375	129.415	141.18	141.18
68.822	92.1156	107.9976	123.8796	126.5266	129.1736	139.7616	139.7616
65	87	102	117	119.5	122	132	132
594.385	527.725	455.51	416.625	394.405	372.185	349.965	349.965
535	475	410	375	355	335	315	315
505.254	448.59	387.204	354.15	335.262	316.374	297.486	297.486
594.385	527.725	455.51	416.625	394.405	372.185	349.965	349.965
535	475	410	375	355	335	315	315
505.254	448.59	387.204	354.15	335.262	316.374	297.486	297.486
481.5	427.5	369	337.5	319.5	301.5	283.5	283.5
594.385	527.725	455.51	416.625	394.405	372.185	349.965	349.965
564.746	501.41	432.796	395.85	374.738	353.626	332.514	332.514

48.884
44
41.5536
44
41.5536
48.884
39.6
44
44
44
48.884
41.5536
44
41.5536
39.6
1
120.4411765
365
280
675
352
352
352
0.999999975
1
1
1
0.999999975
0.999999975
1
1
1
340
5
236
375
50
118
118
118
118
1
169.055476
179
179
179
179
375
375
391.941
370
370
370
391.941
370
370
370
370
75
391.941
391.941
324.9999368
141.18
139.7616
132
349.965
315
297.486
349.965
315
297.486
283.5
349.965
332.514

ILFCHKDSENIOR_MODRE	ILFC	HKD
ILFCTWDSENIOR	ILFC	TWD
ILFCAUDSENIOR_MODRE	ILFC	AUD
ILFCHKDSENIOR_NORE	ILFC	HKD
ILFCJPYSENIOR_MODRE	ILFC	JPY
ILFCJPYSENIOR_NORE	ILFC	JPY
ILFCSGDSENIOR_MODRE	ILFC	SGD
ILFCUSDPREFERRED_MODRE	ILFC	USD
ILFC_PUSDPREFERRED_MODRE	ILFC_P	USD
ILSUSDSENIOR_MODRE	ILS	USD
ILSUSDSENIOR	ILS	USD
IMUSDSENIOR	IM	USD
IMERYSEURSENIOR	IMERYS	EUR
IMERYSUSDSENIOR	IMERYS	USD
IMERYSUSDLOAN	IMERYS	USD
IMM_05_7_BUSDSENIOR	IMM_05_7_B	USD
IMM_05_7_BUSDSENIOR_MODRE	IMM_05_7_B	USD
IMM05_7_B1USDSENIOR	IMM05_7_B1	USD
IMSER_2_B2EURASSETBACKED	IMSER_2_B2	EUR
IN_MUNIUSDSENIOR_MODRE	IN_MUNI	USD
INABS_05_B_M9USDSENIOR	INABS_05_B_M9	USD
INABS_05_C_M8USDSENIOR	INABS_05_C_M8	USD
INABS_05_C_M9USDSENIOR	INABS_05_C_M9	USD
INABS_06_E_M4USDSENIOR	INABS_06_E_M4	USD
INABS_2005_A_M8USDSENIOR	INABS_2005_A_M8	USD
INDE5_5A_BUSDSENIOR	INDE5_5A_B	USD
INDE5_5A_CUSDSENIOR	INDE5_5A_C	USD
INDE6_6A_BUSDSENIOR	INDE6_6A_B	USD
INDE6_6A_CUSDSENIOR	INDE6_6A_C	USD
INDE6_6A_DUSDSENIOR	INDE6_6A_D	USD
INDE7_7A_DUSDSENIOR	INDE7_7A_D	USD
INDE7_7A_EUSDSENIOR	INDE7_7A_E	USD
INDX_04_AR14_B3USDSENIOR	INDX_04_AR14_B3	USD
INDX04_AR5_B3USDSENIOR	INDX04_AR5_B3	USD
INDX04_AR7_B3USDSENIOR	INDX04_AR7_B3	USD
INEGRPUSDLOAN2NDCALL_MMR	INEGRP	USD
INEGRPUSDLOAN_MMR	INEGRP	USD
INEGRPEUR	INEGRP	EUR
INEGRPEURLOAN3RD_MMR	INEGRP	EUR
INFUSDSENIOR	INF	USD
INFGLOUSDLOAN_NORE	INFGLO	USD
INFIN_SOPR_AEURASSETBACKED	INFIN_SOPR_A	EUR
INFORUSDCVA_SENIOR	INFOR	USD
INFOR_MAGUSDCVA_SENIOR	INFOR_MAG	USD
ING_PUSDPREFERRED_MODRE	ING_P	USD
ING20062XUSDSENIOR_NORE	ING20062X	USD
INGIIA1RUSDSENIOR_NORE	INGIIA1R	USD
INGIM_2006_2_A1USDASSETBACKED	INGIM_2006_2_A1	USD
INGIM_2006_2_A1RUSDASSETBACKED	INGIM_2006_2_A1R	USD
INHEL_2004_C_M8USDSENIOR	INHEL_2004_C_M8	USD
INHEL04_B_M8USDSENIOR	INHEL04_B_M8	USD
INLOTGEURCVA_SENIOR	INLOTG	EUR
INMAN_04_1A_IIFLUSDSENIOR	INMAN_04_1A_IIFL	USD
INMAN_04_1A_IVFLUSDSENIOR	INMAN_04_1A_IVFL	USD
INTCUSDSENIOR	INTC	USD
INTCUSDSENIOR_MODRE	INTC	USD
INTCUSDSENIOR_NORE	INTC	USD
INTCEURSENIOR_MODRE	INTC	EUR
INTCEURSENIOR_NORE	INTC	EUR
INTCEURSENIOR	INTC	EUR
INTCAUDSENIOR_MODRE	INTC	AUD
INTCUSDSUBORDINATE_MODRE	INTC	USD
INTELUSDSENIOR	INTEL	USD
INTELEURSENIOR_MODRE	INTEL	EUR
INTELEURSENIOR_NORE	INTEL	EUR
INTELEURSENIOR	INTEL	EUR
INTELUSDSENIOR_MODRE	INTEL	USD
INTELUSDSENIOR_NORE	INTEL	USD
INTELAUDSENIOR_MODRE	INTEL	AUD
INTELUSDSENIOR	INTEL	USD
INTELJPYSENIOR_MODRE	INTEL	JPY
INTELHKDSENIOR_MODRE	INTEL	HKD
INTELTWDSENIOR	INTEL	TWD
INTELUSDLOAN_NORE	INTEL	USD

SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR	DERIV	7/30/2008 13:30	538.835	594.385	649.935
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR_NORE	DERIV	7/30/2008 13:30	458.034	505.254	552.474
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
SENIOR_NORE	DERIV	7/30/2008 13:30	458.034	505.254	552.474
SENIOR_MODRE	DERIV	7/30/2008 13:30	485	535	585
PREFERRED_MODRE	DERIV	7/30/2008 13:30	727.5	802.5	877.5
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	12
SENIOR_MODRE	DERIV	7/30/2008 18:30	26	26	26
SENIOR	DERIV	7/30/2008 18:30	26	26	26
SENIOR	DERIV	5/22/2001	125	125	175
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	12/28/2001 8:30	24	24	24
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/10/2006 18:30	160	160	160
ASSETBACKED	DERIV	10/4/2007 8:30	165	170	175
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	11/1/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/20/2006 13:30	1	1	1
SENIOR	DERIV	3/13/2006 18:30	68	68	68
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	11/3/2006 8:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2006 18:30	185	185	185
SENIOR	DERIV	1/11/2006 18:30	175	175	175
LOAN2NDCALL_MMR	DERIV	7/25/2008 13:30	610	614	633
LOAN_MMR	DERIV	7/25/2008 13:30	360	363.6	380.7
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	1/24/2001	65	65	65
LOAN_NORE	DERIV	7/29/2008 13:30	600	650	700
ASSETBACKED	DERIV	11/28/2007 13:30	55	60	62
CVA_SENIOR	DERIV	5/19/2006 8:30	450	450	450
CVA_SENIOR	DERIV	3/13/2006 18:30	450	450	450
PREFERRED_MODRE	DERIV	9/12/2005 13:30	15	15	18
SENIOR_NORE	DERIV	7/11/2006 13:30	9.985	9.985	9.985
SENIOR_NORE	DERIV	8/2/2007 13:30	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	105	105	105
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/7/2005 18:30	200	200	200
CVA_SENIOR	DERIV	6/30/2008 13:30	175	175	175
SENIOR	DERIV	4/18/2007 8:30	1	1	1
SENIOR	DERIV	12/11/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2008 13:30	15.554	21.109	21.109
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	19	19
SENIOR_NORE	DERIV	7/24/2008 13:30	13.2216	17.9436	17.9436
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	19	19
SENIOR_NORE	DERIV	7/24/2008 13:30	13.2216	17.9436	17.9436
SENIOR	DERIV	7/24/2008 13:30	15.554	21.109	21.109
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	19	19
SUBORDINATE_MODRE	DERIV	7/24/2008 13:30	25.2	34.2	34.2
SENIOR	DERIV	7/29/2008 13:30	61.105	116.655	216.345
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR_NORE	DERIV	7/29/2008 13:30	53.35	101.85	189.15
SENIOR	DERIV	7/29/2008 13:30	61.105	116.655	216.345
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR_NORE	DERIV	7/29/2008 13:30	53.35	101.85	189.15
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR	CASH	7/29/2008 13:30	61.105	116.655	216.345
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR_MODRE	DERIV	7/29/2008 13:30	55	105	195
SENIOR	DERIV	7/29/2008 13:30	61.105	116.655	216.345
LOAN_NORE	DERIV	7/23/2008 18:30	205	205	208

535	475	410	375	355	335	315	315
594.385	527.725	455.51	416.625	394.405	372.185	349.965	349.965
535	475	410	375	355	335	315	315
505.254	448.59	387.204	354.15	335.262	316.374	297.486	297.486
535	475	410	375	355	335	315	315
505.254	448.59	387.204	354.15	335.262	316.374	297.486	297.486
535	475	410	375	355	335	315	315
802.5	712.5	615	562.5	532.5	502.5	472.5	472.5
18	26	33	40	42.5	45	55	55
26	26	30	30	30.5	31	32	32
26	26	30	30	30.5	31	32	32
215	250	300	325	325	325	325	325
24	24	24	24	24	24	24	24
24	24	24	24	24	24	24	24
0	0	0	0	0	0	0	0
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
160	160	160	160	160	160	160	160
180	185	190	195	197.5	200	200	200
5	5	5	5	5	5	5	5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
68	68	68	68	68	68	68	68
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
185	185	185	185	185	185	185	185
175	175	175	175	175	175	175	175
647	661	671	713	720	727	736	736
393.3	405.9	414.9	452.7	459	465.3	473.4	473.4
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
65	65	65	65	65	65	65	65
735	755	775	800	812.5	825	835	835
64	66	68	70	70	70	70	70
450	450	450	450	450	450	450	450
450	450	450	450	450	450	450	450
20	25	32	38	47.5	57	70	70
9.985	9.985	9.985	9.985	9.985	9.985	9.985	9.985
15	15	15	15	15	15	15	15
65	65	65	65	65	65	65	65
105	105	105	105	105	105	105	105
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	200	200	200	200	200	200	200
175	175	175	175	175	175	175	175
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
26.664	37.774	43.329	48.884	50.5505	52.217	54.439	54.439
24	34	39	44	45.5	47	49	49
22.6656	32.1096	36.8316	41.5536	42.9702	44.3868	46.2756	46.2756
24	34	39	44	45.5	47	49	49
22.6656	32.1096	36.8316	41.5536	42.9702	44.3868	46.2756	46.2756
26.664	37.774	43.329	48.884	50.5505	52.217	54.439	54.439
24	34	39	44	45.5	47	49	49
43.2	61.2	70.2	79.2	81.9	84.6	88.2	88.2
488.84	722.15	861.025	916.575	907.1315	897.688	853.248	853.248
440	650	775	825	816.5	808	768	768
426.8	630.5	751.75	800.25	792.005	783.76	744.96	744.96
488.84	722.15	861.025	916.575	907.1315	897.688	853.248	853.248
440	650	775	825	816.5	808	768	768
426.8	630.5	751.75	800.25	792.005	783.76	744.96	744.96
440	650	775	825	816.5	808	768	768
488.84	722.15	861.025	916.575	907.1315	897.688	853.248	853.248
440	650	775	825	816.5	808	768	768
440	650	775	825	816.5	808	768	768
488.84	722.15	861.025	916.575	907.1315	897.688	853.248	853.248
249	290	316	350	361	372	390	390

315
349.965
315
297.486
315
297.486
315
472.5
55
32
32
325
24
24
0
0.999999975
0.999999975
160
200
5
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
1
68
1
1
1
1
0.999999975
185
175
736
473.4
0.999999975
1
65
835
70
450
450
70
9.985
15
65
105
0.999999975
200
175
1
1
54.439
49
46.2756
49
46.2756
54.439
49
88.2
853.248
768
744.96
853.248
768
744.96
768
853.248
768
768
853.248
390

INTELHKDSENIOR_NORE	INTEL	HKD
INTELILSSENIOR_NORE	INTEL	ILS
INTELUSDLOANNC_NORE	INTEL	USD
INTELUSDDIGITAL_MODRE	INTEL	USD
INTELUSDDIGITAL_NORE	INTEL	USD
INTELUSDLOANCALL	INTEL	USD
INTELUSDLOANCALL_NORE	INTEL	USD
INTELAUDSENIOR_NORE	INTEL	AUD
INTEL_BERMUSDSENIOR_MODRE	INTEL_BERM	USD
INTEL_BERMUSDSENIOR_NORE	INTEL_BERM	USD
INTELMIDUSDDIGITAL_NORE	INTELMID	USD
INTERGEURSENIOR_MMR_L	INTERG	EUR
INTLUSDSENIOR_MODRE	INTL	USD
INTNEDHKDLT2_MMR_L	INTNED	HKD
INTNEDJPYSENIOR_MMR_L	INTNED	JPY
INTNEDAUDLT2_MMR_L	INTNED	AUD
INTUUSDSENIOR_MODRE	INTU	USD
INVESTGHKDSENIOR_MODRE	INVESTG	HKD
INVSAHKDSENIOR_MMR_L	INVSA	HKD
INVSASGDSENIOR_MMR_L	INVSA	SGD
INWDUSDSENIOR_NORE	INWD	USD
INWDUSDASSETBACKED	INWD	USD
INWD_2006_1_A1AUSDASSETBACKED	INWD_2006_1_A1A	USD
INWD_2006_1_DUSDASSETBACKED	INWD_2006_1_D	USD
INWD06_1A_EUSDASSETBACKED	INWD06_1A_E	USD
INWD06_1A_EUSDSENIOR	INWD06_1A_E	USD
IOIRMKUSDSENIOR	IOIRMK	USD
IOIRMKUSDSENIOR_3CE	IOIRMK	USD
IPUSDSENIOR	IP	USD
IPUSDSENIOR_MODRE	IP	USD
IPUSDSENIOR_NORE	IP	USD
IPEURSENIOR_MODRE	IP	EUR
IPEURSENIOR_NORE	IP	EUR
IPEURSENIOR	IP	EUR
IPAUDSENIOR_MODRE	IP	AUD
IPEURSENIOR_MMR_L	IP	EUR
IPJPYSENIOR_MODRE	IP	JPY
IPHKDSENIOR_MODRE	IP	HKD
IPTWDSENIOR	IP	TWD
IPUSDCVA_SENIOR	IP	USD
IPHKDSENIOR_NORE	IP	HKD
IPJPYSENIOR_NORE	IP	JPY
IPBSEURSENIOR_MMR_L	IPBS	EUR
IPBSUSDLT2_MMR_L	IPBS	USD
IPCACQUSDLOAN_NORE	IPCACQ	USD
IPCSYSUSDCVA_LOAN	IPCSYS	USD
IPGEURSENIOR_MODRE	IPG	EUR
IPGUSDSENIOR_MODRE	IPG	USD
IPGUSDSENIOR_NORE	IPG	USD
IPGEURSENIOR_NORE	IPG	EUR
IPGUSDSENIOR	IPG	USD
IPGEURSENIOR	IPG	EUR
IPGAUDSENIOR_MODRE	IPG	AUD
IPLUSDDIGITAL	IPL	USD
IPLUSDSENIOR	IPL	USD
IQWCNEURSENIOR_MODRE	IQWCN	EUR
IQWCNEURSENIOR_MMR_L	IQWCN	EUR
IQWCNUSDSENIOR_MMR_L	IQWCN	USD
IQWCNUSDSENIOR_MODRE	IQWCN	USD
IQWCNUSDSENIOR	IQWCN	USD
IQWCNUSDSENIOR_NORE	IQWCN	USD
IQWCNHKDSENIOR_MODRE	IQWCN	HKD
IQWCNAUDSENIOR_MODRE	IQWCN	AUD
IRUSDSENIOR	IR	USD
IRUSDSENIOR_MODRE	IR	USD
IREURSENIOR_MODRE	IR	EUR
IRUSDSENIOR_NORE	IR	USD
IREURSENIOR_NORE	IR	EUR
IREURSENIOR	IR	EUR
IRHKDSENIOR_MODRE	IR	HKD
IRHKDSENIOR_NORE	IR	HKD
IRAUDSENIOR_MODRE	IR	AUD
IRJPYSENIOR_NORE	IR	JPY
IRJPYSENIOR_MODRE	IR	JPY

SENIOR_NORE	DERIV	7/29/2008 13:30	53.35	101.85	189.15
SENIOR_NORE	DERIV	7/7/2008 13:30	165.27	264.432	354.15
LOANNC_NORE	DERIV	10/11/2006 8:30	26	26	31
DIGITAL_MODRE	DERIV	6/26/2008 13:30	240	290	330
DIGITAL_NORE	DERIV	7/29/2008 13:30	55	105	195
LOANCALL	DERIV	11/9/2006 13:30	56	56	61
LOANCALL_NORE	DERIV	7/23/2008 18:30	235.75	235.75	239.2
SENIOR_NORE	DERIV	7/29/2008 13:30	53.35	101.85	189.15
SENIOR_MODRE	DERIV	7/28/2008 13:30	350	468	501
SENIOR_NORE	DERIV	7/28/2008 13:30	330.4	441.792	472.944
DIGITAL_NORE	DERIV	7/29/2008 13:30	35.75	68.25	126.75
SENIOR_MMR_L	DERIV	1/7/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	3/7/2002 18:30	75	75	75
LT2_MMR_L	DERIV	7/30/2008 13:30	65	65	65
SENIOR_MMR_L	DERIV	7/21/2008 13:30	32	32	37
LT2_MMR_L	DERIV	7/30/2008 13:30	65	65	65
SENIOR_MODRE	DERIV	7/30/2008 13:30	42	42	47
SENIOR_MODRE	DERIV	1/3/2008 8:30	450	450	450
SENIOR_MMR_L	DERIV	6/27/2008 13:30	38.3356311	38.90956419	40.00658365
SENIOR_MMR_L	DERIV	6/27/2008 13:30	38.3356311	38.90956419	40.00658365
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	5/30/2008 8:30	155	155	155
SENIOR_3CE	DERIV	5/30/2008 8:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	131.098	131.098	131.098
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR_NORE	DERIV	7/30/2008 13:30	111.4392	111.4392	111.4392
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR_NORE	DERIV	7/30/2008 13:30	111.4392	111.4392	111.4392
SENIOR	DERIV	7/30/2008 13:30	131.098	131.098	131.098
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR_MMR_L	DERIV	7/30/2008 13:30	118	118	118
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR_MODRE	DERIV	7/30/2008 13:30	118	118	118
SENIOR	DERIV	7/30/2008 13:30	131.098	131.098	131.098
CVA_SENIOR	DERIV	7/30/2008 13:30	236	236	236
SENIOR_NORE	DERIV	7/30/2008 13:30	111.4392	111.4392	111.4392
SENIOR_NORE	DERIV	7/30/2008 13:30	111.4392	111.4392	111.4392
SENIOR_MMR_L	DERIV	7/30/2008 13:30	130	135	145
LT2_MMR_L	DERIV	7/30/2008 13:30	250	250	250
LOAN_NORE	DERIV	6/18/2008 13:30	650	650	650
CVA_LOAN	DERIV	6/13/2008 18:30	1000	1000	1000
SENIOR_MODRE	DERIV	7/30/2008 13:30	215	215	215
SENIOR_MODRE	DERIV	7/30/2008 13:30	215	215	215
SENIOR_NORE	DERIV	7/30/2008 13:30	203.046	203.046	203.046
SENIOR_NORE	DERIV	7/30/2008 13:30	203.046	203.046	203.046
SENIOR	DERIV	7/30/2008 13:30	238.865	238.865	238.865
SENIOR	DERIV	7/30/2008 13:30	238.865	238.865	238.865
SENIOR_MODRE	DERIV	7/30/2008 13:30	215	215	215
DIGITAL	DERIV	5/24/2000	40	40	40
SENIOR	DERIV	6/6/2000	10	10	12
SENIOR_MODRE	DERIV	7/22/2008 13:30	69179.979	67295.736	64297.316
SENIOR_MMR_L	DERIV	6/20/2008 18:30	69179.979	67295.736	64297.316
SENIOR_MMR_L	DERIV	6/20/2008 18:30	69179.979	67295.736	64297.316
SENIOR_MODRE	DERIV	7/22/2008 13:30	69179.979	67295.736	64297.316
SENIOR	DERIV	6/20/2008 18:30	69179.979	67295.736	64297.316
SENIOR_NORE	DERIV	7/22/2008 13:30	69179.979	67295.736	64297.316
SENIOR_MODRE	DERIV	5/27/2008 13:30	69179.979	67295.736	64297.316
SENIOR_MODRE	DERIV	5/27/2008 13:30	69179.979	67295.736	64320.316
SENIOR	DERIV	7/28/2008 18:30	42.218	42.218	42.218
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38
SENIOR_NORE	DERIV	7/28/2008 18:30	35.8872	35.8872	35.8872
SENIOR_NORE	DERIV	7/28/2008 18:30	35.8872	35.8872	35.8872
SENIOR	DERIV	7/28/2008 18:30	42.218	42.218	42.218
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38
SENIOR_NORE	DERIV	7/28/2008 18:30	35.8872	35.8872	35.8872
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38
SENIOR_NORE	DERIV	7/28/2008 18:30	35.8872	35.8872	35.8872
SENIOR_MODRE	DERIV	7/28/2008 18:30	38	38	38

426.8	630.5	751.75	800.25	792.005	783.76	744.96	744.96
566.64	741.354	859.404	906.624	898.5966	890.5692	852.7932	852.7932
59	85	108	130	137.5	145	157	157
630	800	860	925	918	911	866	866
440	650	775	825	816.5	808	768	768
89	115	138	160	167.5	175	187	187
286.35	333.5	363.4	402.5	415.15	427.8	448.5	448.5
426.8	630.5	751.75	800.25	792.005	783.76	744.96	744.96
593	670	718	750	754	758	764	764
559.792	632.48	677.792	708	711.776	715.552	721.216	721.216
286	422.5	503.75	536.25	530.725	525.2	499.2	499.2
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
75	75	75	75	75	75	75	75
90	110	125	140	141	142	145	159
47	57	67	77	77.5	78	79	89.6
90	110	125	140	141	142	145	159
58	70	86	98	99.5	101	104	104
450	450	450	450	450	450	450	450
49.34627023	58.29543615	66.85016009	75	78.25	81.5	89	99
49.34627023	58.29543615	66.85016009	75	78.25	81.5	89	99
13	13	13	13	13	13	13	13
425	425	425	425	425	425	425	425
65	65	65	65	65	65	65	65
700	700	700	700	700	700	700	700
1100	1100	1100	1100	1100	1100	1100	1100
1000	1000	1000	1000	1000	1000	1000	1000
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1
164.428	197.758	214.423	231.088	234.9765	238.865	247.753	236.643
148	178	193	208	211.5	215	223	213
139.7712	168.1032	182.2692	196.4352	199.7406	203.046	210.6012	201.1572
148	178	193	208	211.5	215	223	213
139.7712	168.1032	182.2692	196.4352	199.7406	203.046	210.6012	201.1572
164.428	197.758	214.423	231.088	234.9765	238.865	247.753	236.643
148	178	193	208	211.5	215	223	213
148	178	193	208	211.5	215	223	213
148	178	193	208	211.5	215	223	213
148	178	193	208	211.5	215	223	213
164.428	197.758	214.423	231.088	234.9765	238.865	247.753	236.643
296	356	386	416	423	430	446	426
139.7712	168.1032	182.2692	196.4352	199.7406	203.046	210.6012	201.1572
139.7712	168.1032	182.2692	196.4352	199.7406	203.046	210.6012	201.1572
165	180	190	200	200	200	200	200
270	295	310	330	330	330	330	330
650	650	650	650	650	650	650	650
1000	1000	1000	1000	1000	1000	1000	1000
295	345	375	390	390	390	390	390
295	345	375	390	390	390	390	390
278.598	325.818	354.15	368.316	368.316	368.316	368.316	368.316
278.598	325.818	354.15	368.316	368.316	368.316	368.316	368.316
327.745	383.295	416.625	433.29	433.29	433.29	433.29	433.29
327.745	383.295	416.625	433.29	433.29	433.29	433.29	433.29
295	345	375	390	390	390	390	390
40	40	40	40	40	40	40	40
15	20	25	27.5	30.25	33	35	35
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586		49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
59355.72	55885.998	53365.559	51566.586	50360.0695	49153.553	47080.355	44392.52
54.439	59.994	68.882	77.77	79.992	82.214	87.769	87.769
49	54	62	70	72	74	79	79
49	54	62	70	72	74	79	79
46.2756	50.9976	58.5528	66.108	67.9968	69.8856	74.6076	74.6076
46.2756	50.9976	58.5528	66.108	67.9968	69.8856	74.6076	74.6076
54.439	59.994	68.882	77.77	79.992	82.214	87.769	87.769
49	54	62	70	72	74	79	79
46.2756	50.9976	58.5528	66.108	67.9968	69.8856	74.6076	74.6076
49	54	62	70	72	74	79	79
46.2756	50.9976	58.5528	66.108	67.9968	69.8856	74.6076	74.6076
49	54	62	70	72	74	79	79

744.96
852.7932
157
866
768
187
448.5
744.96
764
721.216
499.2
0.999999975
75
163.5
95.2
163.5
104
450
109
109
13
425
65
700
1100
1000
155
1
236.643
213
201.1572
213
201.1572
236.643
213
213
213
213
236.643
426
201.1572
201.1572
200
330
650
1000
390
390
368.316
368.316
433.29
433.29
390
40
35
43657.612
43657.612
43657.612
43657.612
43657.612
43657.612
43657.612
43657.612
87.769
79
79
74.6076
74.6076
87.769
79
74.6076
79
74.6076
79

IRELNDUSDSOVEREIGN	IRELND	USD
IRELNDEURSOVEREIGN	IRELND	EUR
IRFUSDSENIOR_MODRE	IRF	USD
IRFUSDCVA_SENIOR	IRF	USD
IRMUSDSENIOR_NORE	IRM	USD
IRMUSDSUBORDINATE_NORE	IRM	USD
IRMHKDSENIOR_NORE	IRM	HKD
IRMILSSUBORDINATE_NORE	IRM	ILS
IRMUSDSUBORDINATE_MODRE	IRM	USD
IRMAUDSUBORDINATE_NORE	IRM	AUD
IRMUSDLOAN_NORE	IRM	USD
ISGUSDSENIOR_NORE	ISG	USD
ISLEUSDSUBORDINATE_NORE	ISLE	USD
ISPIMJPYLT2_MMR_L	ISPIM	JPY
ISPIMJPYSENIOR_MMR_L	ISPIM	JPY
ISSDCUSDLOANCALL_MMR	ISSDC	USD
ISYSLNUSDLOAN_NORE	ISYSLN	USD
ISYSLNAUDSENIOR_MMR_L	ISYSLN	AUD
ITAENEUSDSENIOR_MODRE	ITAENE	USD
ITALYHKDSOVEREIGN	ITALY	HKD
ITALYAUDSOVEREIGN	ITALY	AUD
ITAUEURSENIOR	ITAU	EUR
ITAUUSDSENIOR	ITAU	USD
ITRAXX_ASIAXJ_DJ8USDSENIOR	ITRAXX_ASIAXJ_DJ8	USD
ITRAXX_ASIAXJ_DJ8_00_03_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_00_03_5Y	USD
ITRAXX_ASIAXJ_DJ8_03_06_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_03_06_5Y	USD
ITRAXX_ASIAXJ_DJ8_06_09_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_06_09_5Y	USD
ITRAXX_ASIAXJ_DJ8_09_12_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_09_12_5Y	USD
ITRAXX_ASIAXJ_DJ8_12_22_5YUSDSENIOR	ITRAXX_ASIAXJ_DJ8_12_22_5Y	USD
ITRAXX_ASIAXJHY_DJ8USDSENIOR	ITRAXX_ASIAXJHY_DJ8	USD
ITRAXX_ASIAXJHY_DJ9USDSENIOR	ITRAXX_ASIAXJHY_DJ9	USD
ITRAXX_ASIAXJIG_DJ8USDSENIOR	ITRAXX_ASIAXJIG_DJ8	USD
ITRAXX_ASIAXJIG_DJ8_00_03_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_00_03_5Y	USD
ITRAXX_ASIAXJIG_DJ8_03_06_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_03_06_5Y	USD
ITRAXX_ASIAXJIG_DJ8_06_09_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_06_09_5Y	USD
ITRAXX_ASIAXJIG_DJ8_09_12_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_09_12_5Y	USD
ITRAXX_ASIAXJIG_DJ8_12_22_5YUSDSENIOR_MODRE	ITRAXX_ASIAXJIG_DJ8_12_22_5Y	USD
ITRAXX_ASIAXJIG_DJ8_12_22_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ8_12_22_5Y	USD
ITRAXX_ASIAXJIG_DJ9USDSENIOR	ITRAXX_ASIAXJIG_DJ9	USD
ITRAXX_ASIAXJIG_DJ9_00_03_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_00_03_5Y	USD
ITRAXX_ASIAXJIG_DJ9_03_06_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_03_06_5Y	USD
ITRAXX_ASIAXJIG_DJ9_06_09_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_06_09_5Y	USD
ITRAXX_ASIAXJIG_DJ9_09_12_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_09_12_5Y	USD
ITRAXX_ASIAXJIG_DJ9_12_22_5YUSDSENIOR	ITRAXX_ASIAXJIG_DJ9_12_22_5Y	USD
ITRAXX_AUSTRALIA_DJ8USDSENIOR	ITRAXX_AUSTRALIA_DJ8	USD
ITRAXX_AUSTRALIA_DJ8_00_03_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_00_03_5Y	USD
ITRAXX_AUSTRALIA_DJ8_03_06_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_03_06_5Y	USD
ITRAXX_AUSTRALIA_DJ8_06_09_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_06_09_5Y	USD
ITRAXX_AUSTRALIA_DJ8_09_12_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_09_12_5Y	USD
ITRAXX_AUSTRALIA_DJ8_12_22_5YUSDSENIOR	ITRAXX_AUSTRALIA_DJ8_12_22_5Y	USD
ITRAXX_AUSTRALIA_DJ9USDSENIOR	ITRAXX_AUSTRALIA_DJ9	USD
ITRAXX_JAPAN_DJ8JPYSENIOR	ITRAXX_JAPAN_DJ8	JPY
ITRAXX_JAPAN_DJ8_00_03_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_00_03_5Y	JPY
ITRAXX_JAPAN_DJ8_03_06_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_03_06_5Y	JPY
ITRAXX_JAPAN_DJ8_06_09_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_06_09_5Y	JPY
ITRAXX_JAPAN_DJ8_09_12_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_09_12_5Y	JPY
ITRAXX_JAPAN_DJ8_12_22_5YJPYSENIOR	ITRAXX_JAPAN_DJ8_12_22_5Y	JPY
ITRAXX_JAPAN_DJ9JPYSENIOR	ITRAXX_JAPAN_DJ9	JPY
ITRAXX_JAPAN80_DJ8JPYSENIOR	ITRAXX_JAPAN80_DJ8	JPY
ITRAXX_JAPAN80_DJ8_00_03_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_00_03_5Y	JPY
ITRAXX_JAPAN80_DJ8_03_06_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_03_06_5Y	JPY
ITRAXX_JAPAN80_DJ8_06_09_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_06_09_5Y	JPY
ITRAXX_JAPAN80_DJ8_09_12_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_09_12_5Y	JPY
ITRAXX_JAPAN80_DJ8_12_22_5YJPYSENIOR	ITRAXX_JAPAN80_DJ8_12_22_5Y	JPY
ITRAXX_JPN_DJ8_HIVOLJPYSENIOR	ITRAXX_JPN_DJ8_HIVOL	JPY
ITRAXX_JPN_DJ9_HIVOLJPYSENIOR	ITRAXX_JPN_DJ9_HIVOL	JPY
ITRX_S8_00_015_5YEURSENIOR_MMR_L	ITRX_S8_00_015_5Y	EUR
ITRX_S8_00_03_10YEURSENIOR_MMR_L	ITRX_S8_00_03_10Y	EUR
ITRX_S8_00_03_10Y_IOEURSENIOR_MMR_L	ITRX_S8_00_03_10Y_IO	EUR
ITRX_S8_00_03_10Y_POEURSENIOR_MMR_L	ITRX_S8_00_03_10Y_PO	EUR
ITRX_S8_00_03_10Y_RUNEURSENIOR_MMR_L	ITRX_S8_00_03_10Y_RUN	EUR
ITRX_S8_00_03_3YEURSENIOR_MMR_L	ITRX_S8_00_03_3Y	EUR
ITRX_S8_00_03_5YEURSENIOR_MMR_L	ITRX_S8_00_03_5Y	EUR
ITRX_S8_00_03_5Y_IOEURSENIOR_MMR_L	ITRX_S8_00_03_5Y_IO	EUR

SOVEREIGN	DERIV	7/30/2008 13:30	6.5	6.5	6.5
SOVEREIGN	DERIV	7/30/2008 13:30	6.5	6.5	6.5
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	75	75	85
SENIOR_NORE	DERIV	7/23/2008 18:30	220	220	240
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	220	220	240
SENIOR_NORE	DERIV	7/23/2008 18:30	220	220	240
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	220	220	240
SUBORDINATE_MODRE	DERIV	7/23/2008 18:30	233.046	233.046	254.232
SUBORDINATE_NORE	DERIV	2/8/2007 8:30	1	1	1
LOAN_NORE	DERIV	6/30/2008 18:30	70	80	90
SENIOR_NORE	DERIV	7/23/2008 13:30	30	24.70794606	32.08519927
SUBORDINATE_NORE	DERIV	7/18/2008 18:30	526.924591	582.544003	594.297344
LT2_MMR_L	DERIV	7/29/2008 13:30	50	50	50
SENIOR_MMR_L	DERIV	7/30/2008 13:30	29.6	30	30
LOANCALL_MMR	DERIV	7/25/2008 13:30	295	295	295
LOAN_NORE	DERIV	7/25/2008 13:30	185	185	185
SENIOR_MMR_L	DERIV	7/30/2008 13:30	78.85540338	76.46171681	71.85877498
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
SOVEREIGN	DERIV	7/30/2008 13:30	16	16	17
SOVEREIGN	DERIV	7/30/2008 13:30	16	16	17
SENIOR	DERIV	8/14/2002 18:30	0	0	0
SENIOR	DERIV	12/11/2007 13:30	1	1	1
SENIOR	DERIV	7/30/2008 8:30	221	221	221
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 8:30	477	477	477
SENIOR	DERIV	7/30/2008 8:30	517	517	517
SENIOR	DERIV	7/30/2008 8:30	119	119	119
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	9/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 8:30	131	131	131
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 8:30	127	127	127
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2008 8:30	131	131	131
SENIOR	DERIV	7/24/2008 8:30	55	55	65
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2008 8:30	65	65	75
SENIOR	DERIV	7/24/2008 8:30	48	48	58
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/27/2008 8:30	170	170	170
SENIOR	DERIV	3/10/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975

11.5	16.5	21.5	26.5	28	29.5	36.5	37.5
11.5	16.5	21.5	26.5	28	29.5	36.5	37.5
1	1	1	1	1	1	1	1
110	125	160	180	192.5	205	225	230
295	355	390	425	430	435	445	445
295	355	390	425	430	435	445	445
295	355	390	425	430	435	445	445
295	355	390	425	430	435	445	445
312.4935	376.0515	413.127	450.2025	455.499	460.7955	471.3885	471.3885
1	1	1	1	1	1	1	1
100	110	120	130	140	150	175	200
55.0919499	77.53847334	97.06186398	112.5633336	122.1043667	131.6453997	143.9997183	143.9999312
882.55725	1017.359235	1077.431671	1095.131105	1068.532813	1041.934521	1002.299653	932.556766
65	80	90	100	100.5	101	102	113
35	40	45	50	50	50	50	57.3
295	295	295	295	295	295	295	295
185	185	185	185	185	185	185	185
95	116	130	140	144	148	158	158
1	1	1	1	1	1	1	1
24	29	34	39	41	43	49	53
24	29	34	39	41	43	49	53
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
221	221	221	221	221	221	221	221
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
477	477	477	477	477	477	477	477
517	517	517	517	517	517	517	517
119	119	119	119	119	119	119	119
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
131	131	131	131	131	131	131	131
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
127	127	127	127	127	127	127	127
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
131	131	131	131	131	131	131	131
75	85	93	100	104	108	115	115
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
85	95	103	110	114	118	125	125
68	78	86	93	97	101	108	108
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
170	170	170	170	170	170	170	170
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

37.5
37.5
1
230
445
445
445
445
471.3885
1
210
143.9999345
917.873844
118
61.7
295
185
158
1
55
55
0
1
221
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
477
517
119
1
1
1
1
0.999999975
1
131
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
127
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
131
115
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
125
108
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
170
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975

ITRX_S8_00_03_5Y_POEURSENIOR_MMR_L	ITRX_S8_00_03_5Y_PO	EUR
ITRX_S8_00_03_7YEURSENIOR_MMR_L	ITRX_S8_00_03_7Y	EUR
ITRX_S8_00_03_7Y_IOEURSENIOR_MMR_L	ITRX_S8_00_03_7Y_IO	EUR
ITRX_S8_00_03_7Y_POEURSENIOR_MMR_L	ITRX_S8_00_03_7Y_PO	EUR
ITRX_S8_015_03_5YEURSENIOR_MMR_L	ITRX_S8_015_03_5Y	EUR
ITRX_S8_03_04_10YEURSENIOR_MMR_L	ITRX_S8_03_04_10Y	EUR
ITRX_S8_03_06_10YEURSENIOR_MMR_L	ITRX_S8_03_06_10Y	EUR
ITRX_S8_03_06_3YEURSENIOR_MMR_L	ITRX_S8_03_06_3Y	EUR
ITRX_S8_03_06_5YEURSENIOR_MMR_L	ITRX_S8_03_06_5Y	EUR
ITRX_S8_03_06_7YEURSENIOR_MMR_L	ITRX_S8_03_06_7Y	EUR
ITRX_S8_05_06_7YEURSENIOR_MMR_L	ITRX_S8_05_06_7Y	EUR
ITRX_S8_06_09_10YEURSENIOR_MMR_L	ITRX_S8_06_09_10Y	EUR
ITRX_S8_06_09_3YEURSENIOR_MMR_L	ITRX_S8_06_09_3Y	EUR
ITRX_S8_06_09_5YEURSENIOR_MMR_L	ITRX_S8_06_09_5Y	EUR
ITRX_S8_06_09_7YEURSENIOR_MMR_L	ITRX_S8_06_09_7Y	EUR
ITRX_S8_06_22_10YEURSENIOR_MMR_L	ITRX_S8_06_22_10Y	EUR
ITRX_S8_09_12_10YEURSENIOR_MMR_L	ITRX_S8_09_12_10Y	EUR
ITRX_S8_09_12_3YEURSENIOR_MMR_L	ITRX_S8_09_12_3Y	EUR
ITRX_S8_09_12_5YEURSENIOR_MMR_L	ITRX_S8_09_12_5Y	EUR
ITRX_S8_09_12_7YEURSENIOR_MMR_L	ITRX_S8_09_12_7Y	EUR
ITRX_S8_12_22_10YEURSENIOR_MMR_L	ITRX_S8_12_22_10Y	EUR
ITRX_S8_12_22_3YEURSENIOR_MMR_L	ITRX_S8_12_22_3Y	EUR
ITRX_S8_12_22_5YEURSENIOR_MMR_L	ITRX_S8_12_22_5Y	EUR
ITRX_S8_12_22_7YEURSENIOR_MMR_L	ITRX_S8_12_22_7Y	EUR
ITRX_S8_22_100_10YEURSENIOR_MMR_L	ITRX_S8_22_100_10Y	EUR
ITRX_S8_22_100_3YEURSENIOR_MMR_L	ITRX_S8_22_100_3Y	EUR
ITRX_S8_22_100_5YEURSENIOR_MMR_L	ITRX_S8_22_100_5Y	EUR
ITRX_S8_22_100_7YEURSENIOR_MMR_L	ITRX_S8_22_100_7Y	EUR
ITRX_S9_00_015_5YEURSENIOR_MMR_L	ITRX_S9_00_015_5Y	EUR
ITRX_S9_00_03_10YEURSENIOR_MMR_L	ITRX_S9_00_03_10Y	EUR
ITRX_S9_00_03_10Y_IOEURSENIOR_MMR_L	ITRX_S9_00_03_10Y_IO	EUR
ITRX_S9_00_03_10Y_POEURSENIOR_MMR_L	ITRX_S9_00_03_10Y_PO	EUR
ITRX_S9_00_03_10Y_RUNEURSENIOR_MMR_L	ITRX_S9_00_03_10Y_RUN	EUR
ITRX_S9_00_03_3YEURSENIOR_MMR_L	ITRX_S9_00_03_3Y	EUR
ITRX_S9_00_03_5YEURSENIOR_MMR_L	ITRX_S9_00_03_5Y	EUR
ITRX_S9_00_03_5Y_IOEURSENIOR_MMR_L	ITRX_S9_00_03_5Y_IO	EUR
ITRX_S9_00_03_5Y_POEURSENIOR_MMR_L	ITRX_S9_00_03_5Y_PO	EUR
ITRX_S9_00_03_7YEURSENIOR_MMR_L	ITRX_S9_00_03_7Y	EUR
ITRX_S9_00_03_7Y_IOEURSENIOR_MMR_L	ITRX_S9_00_03_7Y_IO	EUR
ITRX_S9_00_03_7Y_POEURSENIOR_MMR_L	ITRX_S9_00_03_7Y_PO	EUR
ITRX_S9_015_03_5YEURSENIOR_MMR_L	ITRX_S9_015_03_5Y	EUR
ITRX_S9_03_04_10YEURSENIOR_MMR_L	ITRX_S9_03_04_10Y	EUR
ITRX_S9_03_06_10YEURSENIOR_MMR_L	ITRX_S9_03_06_10Y	EUR
ITRX_S9_03_06_3YEURSENIOR_MMR_L	ITRX_S9_03_06_3Y	EUR
ITRX_S9_03_06_5YEURSENIOR_MMR_L	ITRX_S9_03_06_5Y	EUR
ITRX_S9_03_06_7YEURSENIOR_MMR_L	ITRX_S9_03_06_7Y	EUR
ITRX_S9_05_06_7YEURSENIOR_MMR_L	ITRX_S9_05_06_7Y	EUR
ITRX_S9_06_09_10YEURSENIOR_MMR_L	ITRX_S9_06_09_10Y	EUR
ITRX_S9_06_09_3YEURSENIOR_MMR_L	ITRX_S9_06_09_3Y	EUR
ITRX_S9_06_09_5YEURSENIOR_MMR_L	ITRX_S9_06_09_5Y	EUR
ITRX_S9_06_09_7YEURSENIOR_MMR_L	ITRX_S9_06_09_7Y	EUR
ITRX_S9_06_22_10YEURSENIOR_MMR_L	ITRX_S9_06_22_10Y	EUR
ITRX_S9_09_12_10YEURSENIOR_MMR_L	ITRX_S9_09_12_10Y	EUR
ITRX_S9_09_12_3YEURSENIOR_MMR_L	ITRX_S9_09_12_3Y	EUR
ITRX_S9_09_12_5YEURSENIOR_MMR_L	ITRX_S9_09_12_5Y	EUR
ITRX_S9_09_12_7YEURSENIOR_MMR_L	ITRX_S9_09_12_7Y	EUR
ITRX_S9_12_22_10YEURSENIOR_MMR_L	ITRX_S9_12_22_10Y	EUR
ITRX_S9_12_22_3YEURSENIOR_MMR_L	ITRX_S9_12_22_3Y	EUR
ITRX_S9_12_22_5YEURSENIOR_MMR_L	ITRX_S9_12_22_5Y	EUR
ITRX_S9_12_22_7YEURSENIOR_MMR_L	ITRX_S9_12_22_7Y	EUR
ITRX_S9_22_100_10YEURSENIOR_MMR_L	ITRX_S9_22_100_10Y	EUR
ITRX_S9_22_100_3YEURSENIOR_MMR_L	ITRX_S9_22_100_3Y	EUR
ITRX_S9_22_100_5YEURSENIOR_MMR_L	ITRX_S9_22_100_5Y	EUR
ITRX_S9_22_100_7YEURSENIOR_MMR_L	ITRX_S9_22_100_7Y	EUR
ITRX_XS2_EUR_LEVX_V1EURLOAN_MMR	ITRX_XS2_EUR_LEVX_V1	EUR
ITRX_XS2_EUR_LEVX_V1EURDIGITAL_LOAN_MMR	ITRX_XS2_EUR_LEVX_V1	EUR
ITRX_XS2_EUR_LEVX_V1EURDIGITAL_MMR	ITRX_XS2_EUR_LEVX_V1	EUR
ITRX_XS2_EUR_LEVX_V1EURDIGITAL	ITRX_XS2_EUR_LEVX_V1	EUR
ITRX_XS2_EUR_LEVXSUB_V1EURLOAN_MMR	ITRX_XS2_EUR_LEVXSUB_V1	EUR
ITRX_XS4_EUR_MAINUSDSENIOR_NORE	ITRX_XS4_EUR_MAIN	USD
ITRX_XS4_EUR_MAINEURSENIOR_NORE	ITRX_XS4_EUR_MAIN	EUR
ITRX_XS8_EUR_FINEURLT2_MMR_L	ITRX_XS8_EUR_FIN	EUR
ITRX_XS8_EUR_FINEURSENIOR_MMR_L	ITRX_XS8_EUR_FIN	EUR
ITRX_XS8_EUR_FIN_LT2EURLT2_MMR_L	ITRX_XS8_EUR_FIN_LT2	EUR

SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	11/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
LOAN_MMR	DERIV	7/22/2008 13:30	580	580	580
DIGITAL_LOAN_MMR	DERIV	5/30/2008 13:30	508	508	508
DIGITAL_MMR	DERIV	5/30/2008 13:30	508	508	508
DIGITAL	DERIV	7/22/2008 13:30	580	580	580
LOAN_MMR	DERIV	5/28/2008 8:30	825	825	825
SENIOR_NORE	DERIV	1/3/2006 13:30	1	1	1
SENIOR_NORE	DERIV	6/4/2008 13:30	1	1	1
LT2_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/30/2008 13:30	69.46233484	69.49401915	69.51521252
LT2_MMR_L	DERIV	7/30/2008 13:30	125.1820568	125.2391295	125.2773091

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
580	580	580	580	580	580	580	580
508	508	508	508	508	508	508	508
508	508	508	508	508	508	508	508
580	580	580	580	580	580	580	580
825	825	825	825	825	825	825	825
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
69.49978615	69.50006694	69.50022702	69.49955542	69.49995409	69.50035276	69.50025846	69.50281582
125.2496191	125.2501146	125.2504046	125.249207	125.2499173	125.2506275	126.4821959	127.8652192

0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
580
508
508
580
825
1
1
0.999999975
69.49477531
128.2628691

ITRX_XS8_EUR_HIVOLEURSENIOR_MMR_L	ITRX_XS8_EUR_HIVOL	EUR
ITRX_XS8_EUR_MAINEURSENIOR_MMR_L	ITRX_XS8_EUR_MAIN	EUR
ITRX_XS8_EUR_XOVEREURSENIOR_MMR_L	ITRX_XS8_EUR_XOVER	EUR
ITRX_XS8_EUR_XOVERMAINEURSENIOR_MMR_L	ITRX_XS8_EUR_XOVERMAIN	EUR
ITRX_XS9_EUR_FINEURLT2_MMR_L	ITRX_XS9_EUR_FIN	EUR
ITRX_XS9_EUR_FINEURSENIOR_MMR_L	ITRX_XS9_EUR_FIN	EUR
ITRX_XS9_EUR_FIN_LT2EURLT2_MMR_L	ITRX_XS9_EUR_FIN_LT2	EUR
ITRX_XS9_EUR_HIVOLEURSENIOR_MMR_L	ITRX_XS9_EUR_HIVOL	EUR
ITRX_XS9_EUR_MAINEURSENIOR_MMR_L	ITRX_XS9_EUR_MAIN	EUR
ITRX_XS9_EUR_XOVEREURSENIOR_MMR_L	ITRX_XS9_EUR_XOVER	EUR
ITRX_XS9_EUR_XOVERMAINEURSENIOR_MMR_L	ITRX_XS9_EUR_XOVERMAIN	EUR
ITRXXOMAIN_S8_00_03_5YEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_5Y	EUR
ITRXXOMAIN_S8_00_03_5Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_5Y_PO	EUR
ITRXXOMAIN_S8_00_03_5Y_RUNEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_5Y_RUN	EUR
ITRXXOMAIN_S8_00_03_7YEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_7Y	EUR
ITRXXOMAIN_S8_00_03_7Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_03_7Y_PO	EUR
ITRXXOMAIN_S8_00_04_5YEURSENIOR_MMR_L	ITRXXOMAIN_S8_00_04_5Y	EUR
ITRXXOMAIN_S8_02_05_7YEURSENIOR_MMR_L	ITRXXOMAIN_S8_02_05_7Y	EUR
ITRXXOMAIN_S8_02_05_7Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S8_02_05_7Y_PO	EUR
ITRXXOMAIN_S8_03_045_5YEURSENIOR_MMR_L	ITRXXOMAIN_S8_03_045_5Y	EUR
ITRXXOMAIN_S8_03_06_5YEURSENIOR_MMR_L	ITRXXOMAIN_S8_03_06_5Y	EUR
ITRXXOMAIN_S8_06_09_5YEURSENIOR_MMR_L	ITRXXOMAIN_S8_06_09_5Y	EUR
ITRXXOMAIN_S8_12_22_5YEURSENIOR_MMR_L	ITRXXOMAIN_S8_12_22_5Y	EUR
ITRXXOMAIN_S9_00_03_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_03_5Y	EUR
ITRXXOMAIN_S9_00_03_5Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_03_5Y_PO	EUR
ITRXXOMAIN_S9_00_03_5Y_RUNEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_03_5Y_RUN	EUR
ITRXXOMAIN_S9_00_03_7YEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_03_7Y	EUR
ITRXXOMAIN_S9_00_03_7Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_03_7Y_PO	EUR
ITRXXOMAIN_S9_00_04_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_00_04_5Y	EUR
ITRXXOMAIN_S9_02_05_7YEURSENIOR_MMR_L	ITRXXOMAIN_S9_02_05_7Y	EUR
ITRXXOMAIN_S9_02_05_7Y_POEURSENIOR_MMR_L	ITRXXOMAIN_S9_02_05_7Y_PO	EUR
ITRXXOMAIN_S9_03_045_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_03_045_5Y	EUR
ITRXXOMAIN_S9_03_06_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_03_06_5Y	EUR
ITRXXOMAIN_S9_06_09_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_06_09_5Y	EUR
ITRXXOMAIN_S9_12_22_5YEURSENIOR_MMR_L	ITRXXOMAIN_S9_12_22_5Y	EUR
ITRXXOVER_S8_10_15_5YEURSENIOR_MMR_L	ITRXXOVER_S8_10_15_5Y	EUR
ITRXXOVER_S8_25_35_5YEURSENIOR_MMR_L	ITRXXOVER_S8_25_35_5Y	EUR
ITTUSDSENIOR	ITT	USD
ITTUSDSENIOR_MODRE	ITT	USD
ITTEURSENIOR_MODRE	ITT	EUR
ITTUSDSENIOR_NORE	ITT	USD
ITTEURSENIOR_NORE	ITT	EUR
ITTEURSENIOR	ITT	EUR
ITTUSDLOAN	ITT	USD
ITTAUDSENIOR_MODRE	ITT	AUD
ITTAUDSENIOR	ITT	AUD
ITWUSDSENIOR_MODRE	ITW	USD
ITWEURSENIOR_MODRE	ITW	EUR
ITWJPYSENIOR_MODRE	ITW	JPY
ITWAUDSENIOR_MODRE	ITW	AUD
IVUSDLOAN_NORE	IV	USD
IVYL_06_1A_BUSDSENIOR	IVYL_06_1A_B	USD
IWAUSDCVA_SENIOR	IWA	USD
IWAUSDCVA_LOAN	IWA	USD
IXCBO_05_1A_A3LUSDSENIOR	IXCBO_05_1A_A3L	USD
IXCBO_2006_2A_BUSDSENIOR	IXCBO_2006_2A_B	USD
IXIS_04_HE4_B3USDSENIOR	IXIS_04_HE4_B3	USD
IXIS_05_HE3_B3USDSENIOR	IXIS_05_HE3_B3	USD
IXIS_05_HE3_M5USDSENIOR	IXIS_05_HE3_M5	USD
IXIS_05_HE4_B2USDSENIOR	IXIS_05_HE4_B2	USD
IXIS_05_HE4_B3USDSENIOR	IXIS_05_HE4_B3	USD
IXIS_06_HE1_B2USDSENIOR	IXIS_06_HE1_B2	USD
IXIS_06_HE1_M5USDSENIOR	IXIS_06_HE1_M5	USD
IXIS_06_HE2_B2USDSENIOR	IXIS_06_HE2_B2	USD
IXIS_06_HE3_B1USDSENIOR	IXIS_06_HE3_B1	USD
IXIS_06_HE3_B2USDSENIOR	IXIS_06_HE3_B2	USD
IXIS_06_HE3_B3USDSENIOR	IXIS_06_HE3_B3	USD
IXIS_2005_HE3_B3USDSENIOR	IXIS_2005_HE3_B3	USD
IXIS_2005_HE4_B2USDSENIOR	IXIS_2005_HE4_B2	USD
IXIS_2006_HE2_B2USDSENIOR	IXIS_2006_HE2_B2	USD
IXIS_2006_HE2_B3USDSENIOR	IXIS_2006_HE2_B3	USD
IXIS_2006_HE3_B1USDSENIOR	IXIS_2006_HE3_B1	USD
IXIS04_HE4_B2USDSENIOR	IXIS04_HE4_B2	USD
IXIS04_HE4_B3USDSENIOR	IXIS04_HE4_B3	USD

SENIOR_MMR_L	DERIV	7/30/2008 13:30	123.9326566	123.9891261	124.0269072
SENIOR_MMR_L	DERIV	7/30/2008 13:30	60.59215603	60.61979914	60.63828366
SENIOR_MMR_L	DERIV	7/30/2008 13:30	458.5569315	458.6738139	458.789796
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
LT2_MMR_L	DERIV	3/19/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	7/30/2008 13:30	75.45919153	75.49360717	75.51662312
LT2_MMR_L	DERIV	7/30/2008 13:30	137.1757387	137.2382684	137.2801002
SENIOR_MMR_L	DERIV	7/30/2008 13:30	143.4222398	143.4875644	143.5312737
SENIOR_MMR_L	DERIV	7/30/2008 13:30	67.71339118	67.74427879	67.7649391
SENIOR_MMR_L	DERIV	7/30/2008 13:30	441.9461181	442.058782	442.1705988
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	3/10/2008 18:30	1	1	1
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/3/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/25/2006 18:30	16	16	16
SENIOR_MODRE	DERIV	7/23/2008 18:30	30	30	34
SENIOR_MODRE	DERIV	1/25/2006 18:30	14	14	14
SENIOR_NORE	DERIV	1/25/2006 18:30	13	13	13
SENIOR_NORE	DERIV	1/25/2006 18:30	13	13	13
SENIOR	DERIV	1/25/2006 18:30	16	16	16
LOAN	DERIV	1/25/2006 18:30	13	13	13
SENIOR_MODRE	DERIV	1/25/2006 18:30	14	14	14
SENIOR	DERIV	7/23/2008 18:30	33.33	33.33	37.774
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
LOAN_NORE	DERIV	7/29/2008 13:30	1080	1080	1080
SENIOR	DERIV	1/11/2007 18:30	1	1	1
CVA_SENIOR	DERIV	8/31/2005 8:30	175	175	175
CVA_LOAN	DERIV	11/30/2006 18:30	205	205	205
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	4/12/2007 8:30	1	1	1
SENIOR	DERIV	6/7/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/15/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	1/24/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	9/24/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	11/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/26/2006 18:30	166	166	166
SENIOR	DERIV	4/7/2006 13:30	295	295	295

123.9996283	124.0001062	151.6440945	168.1959119	166.2647972	164.3336825	176.8287417	190.2183684
60.62481269	60.62505949	80.17733256	91.94837374	91.17967821	90.41098267	95.60083774	101.3786148
458.799024	489.7361158	513.0447372	516.3046382	516.4476002	516.5905622	519.5469583	522.6882006
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
75.49988636	75.50018983	75.5006944	75.50016759	75.50028399	75.50040039	75.50028359	75.50303734
137.2498019	137.2503407	137.2512491	137.2503005	137.250508	137.2507155	138.3140553	139.5071041
143.4998058	143.5003496	165.5686006	178.8146685	182.2264923	185.6383161	194.5280747	204.1069595
67.74989684	67.75017097	81.98676054	90.57937759	92.05305744	93.52673728	97.48738561	101.9084779
442.1794287	481.2907895	510.6633675	514.9017001	514.4109393	513.9201785	514.0169174	514.3887654
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
27	32	38	46	49	52	63	67
39	44	52	59	61.5	64	69	69
24	29	34	41	44	47	57	60
23	27	32	39	41.5	44	54	57
23	27	32	39	41.5	44	54	57
27	32	38	46	49	52	63	67
22	26	31	37	39.5	42	51	54
24	29	34	41	44	47	57	60
43.329	48.884	57.772	65.549	68.3265	71.104	76.659	76.659
28	33	38	43	45.5	48	53	53
31.108	36.663	42.218	47.773	50.5505	53.328	58.883	58.883
28	33	38	38.7	43.35	48	53	53
28	33	38	38.7	43.35	48	53	53
1120	1180	1220	1250	1250	1250	1250	1250
1	1	1	1	1	1	1	1
175	175	175	175	175	175	175	175
205	205	205	205	205	205	205	205
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
166	166	166	166	166	166	166	166
295	295	295	295	295	295	295	295

193.8041563
103.0710472
523.4728671
0.999999975
1
75.49442571
139.8449536
206.6661274
103.2044151
514.641672
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
0.999999975
67
69
60
57
57
67
54
60
76.659
53
58.883
53
53
1250
1
175
205
1
1
1
1
0.999999975
1
1
0.999999975
0.999999975
1
1
0.999999975
1
0.999999975
1
0.999999975
0.999999975
0.999999975
166
295

JACKSONUSDSENIOR	JACKSON	USD
JACKSONEURSENIOR	JACKSON	EUR
JACKSONUSDSENIOR_MODRE	JACKSON	USD
JACKSONEURSENIOR_MODRE	JACKSON	EUR
JACKSONUSDSENIOR_NORE	JACKSON	USD
JACKSONEURSENIOR_NORE	JACKSON	EUR
JACLIFUSDSENIOR	JACLIF	USD
JACLIFUSDSENIOR_MODRE	JACLIF	USD
JACLIFUSDSENIOR_NORE	JACLIF	USD
JACLIFEURSENIOR	JACLIF	EUR
JACLIFEURSENIOR_MODRE	JACLIF	EUR
JACLIFEURSENIOR_NORE	JACLIF	EUR
JACLIF_COUSDSENIOR_MODRE	JACLIF_CO	USD
JACLIF_COUSDCVA_SENIOR	JACLIF_CO	USD
JAHUSDLOAN_NORE	JAH	USD
JAMANUSDBOND	JAMAN	USD
JANSASCUSDCVA_SENIOR	JANSASC	USD
JANSASC_CVAUSDCVA_SENIOR	JANSASC_CVA	USD
JANSASC-CVAUSDCVA_SENIOR	JANSASC-CVA	USD
JAPTOBGBPSENIOR_3CE	JAPTOB	GBP
JBHTUSDSENIOR_MODRE	JBHT	USD
JBLUUSDSENIOR_NORE	JBLU	USD
JBLUILSSENIOR_NORE	JBLU	ILS
JBLUEURSENIOR_NORE	JBLU	EUR
JBLUUSDSENIOR_MODRE	JBLU	USD
JBLUUSDLOAN_NORE	JBLU	USD
JBLUAUDSENIOR_NORE	JBLU	AUD
JCIUSDSENIOR	JCI	USD
JCIUSDSENIOR_NORE	JCI	USD
JCIUSDSENIOR_MODRE	JCI	USD
JCIEURSENIOR_MODRE	JCI	EUR
JCIEURSENIOR_NORE	JCI	EUR
JCIEURSENIOR	JCI	EUR
JCIAUDSENIOR	JCI	AUD
JCIJPYSENIOR_MODRE	JCI	JPY
JCISGDSENIOR_MODRE	JCI	SGD
JCIHKDSENIOR_MODRE	JCI	HKD
JCIAUDSENIOR_MODRE	JCI	AUD
JCPUSDSENIOR	JCP	USD
JCPUSDSENIOR_NORE	JCP	USD
JCPUSDSENIOR_MODRE	JCP	USD
JCPEURSENIOR	JCP	EUR
JCPEURSENIOR_NORE	JCP	EUR
JCPEURSENIOR_MODRE	JCP	EUR
JCPAUDSENIOR_MODRE	JCP	AUD
JCPHKDSENIOR_NORE	JCP	HKD
JCPJPYSENIOR_NORE	JCP	JPY
JCPAUDSENIOR_NORE	JCP	AUD
JEACOUUSDSENIOR_NORE	JEACOU	USD
JER_06_2A_GFLUSDSENIOR	JER_06_2A_GFL	USD
JFBUSDCVA_SENIOR	JFB	USD
JFEHLDUSDSENIOR	JFEHLD	USD
JHFUSDSENIOR_MODRE	JHF	USD
JHFUSDSENIOR	JHF	USD
JHFUSDSENIOR_NORE	JHF	USD
JHFEURSENIOR	JHF	EUR
JHFEURSENIOR_MODRE	JHF	EUR
JHFEURSENIOR_NORE	JHF	EUR
JHFAUDSENIOR_MODRE	JHF	AUD
JHF_LIFEUSDSENIOR_MODRE	JHF_LIFE	USD
JHF_LIFEUSDCVA_SENIOR	JHF_LIFE	USD
JMHU_CP-CVAUSDCVA_SENIOR	JMHU_CP-CVA	USD
JMVOITEURSENIOR_MMR_L	JMVOIT	EUR
JNJUSDSENIOR_MODRE	JNJ	USD
JNJEURSENIOR_MODRE	JNJ	EUR
JNJEURSENIOR_NORE	JNJ	EUR
JNJEURSENIOR	JNJ	EUR
JNJUSDSENIOR_NORE	JNJ	USD
JNJUSDSENIOR	JNJ	USD
JNJJPYSENIOR_MODRE	JNJ	JPY
JNJAUDSENIOR_MODRE	JNJ	AUD
JNJHKDSENIOR_MODRE	JNJ	HKD
JNJSGDSENIOR_MODRE	JNJ	SGD
JNPRUSDSENIOR_NORE	JNPR	USD

SENIOR	DERIV	2/12/2004 18:30	27.77777778	27.77777778	33.33333333
SENIOR	DERIV	2/12/2004 18:30	27.77777778	27.77777778	33.33333333
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	73.29763737	76.60539417
SENIOR_MODRE	DERIV	6/20/2008 13:30	70	73.29763737	76.60539417
SENIOR_NORE	DERIV	2/12/2004 18:30	23.61111111	23.61111111	28.33333333
SENIOR_NORE	DERIV	2/12/2004 18:30	23.61111111	23.61111111	28.33333333
SENIOR	DERIV	2/25/2005 8:30	22	22	22
SENIOR_MODRE	DERIV	11/30/2004 8:30	20	20	20
SENIOR_NORE	DERIV	2/25/2005 8:30	19	19	19
SENIOR	DERIV	2/25/2005 8:30	22	22	22
SENIOR_MODRE	DERIV	2/25/2005 8:30	20	20	20
SENIOR_NORE	DERIV	2/25/2005 8:30	19	19	19
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	11/30/2004 8:30	20	20	20
LOAN_NORE	DERIV	7/23/2008 18:30	95	95	125
BOND	DERIV	7/30/2008 18:30	250	300	350
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	1/29/2007 13:30	2	2	2
SENIOR_3CE	DERIV	7/7/2008 13:30	52	52	57
SENIOR_MODRE	DERIV	3/13/2006 18:30	50	50	50
SENIOR_NORE	DERIV	7/23/2008 18:30	760.849988	975.392078	2194.647307
SENIOR_NORE	DERIV	7/29/2008 13:30	3258.077288	4121.653129	4242.998398
SENIOR_NORE	DERIV	7/23/2008 18:30	762.440879	979.53134	2217.897315
SENIOR_MODRE	DERIV	7/23/2008 18:30	760.849988	975.392078	2194.647307
LOAN_NORE	DERIV	8/18/2006 13:30	250	250	250
SENIOR_NORE	DERIV	7/23/2008 18:30	764.606846	985.124909	2250.553255
SENIOR	DERIV	7/18/2008 13:30	89.991	89.991	89.991
SENIOR_NORE	DERIV	7/18/2008 13:30	76.4964	76.4964	76.4964
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_NORE	DERIV	7/2/2008 18:30	37.776	37.776	37.776
SENIOR	DERIV	7/18/2008 13:30	89.991	89.991	89.991
SENIOR	DERIV	7/18/2008 13:30	89.991	89.991	89.991
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR_MODRE	DERIV	7/18/2008 13:30	81	81	81
SENIOR	DERIV	4/7/2006 13:30	8	8	8
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_MODRE	DERIV	7/29/2008 18:30	153.5985	153.5985	153.5985
SENIOR	DERIV	4/7/2006 13:30	8	8	8
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_MODRE	DERIV	7/29/2008 18:30	153.5985	153.5985	153.5985
SENIOR_MODRE	DERIV	7/29/2008 18:30	153.5985	153.5985	153.5985
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_NORE	DERIV	7/29/2008 18:30	145	145	145
SENIOR_NORE	DERIV	7/8/2008 18:30	25	35	45
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	1/16/2008 13:30	150	175	200
SENIOR	DERIV	7/7/2008 13:30	27	27	27
SENIOR_MODRE	DERIV	6/24/2008 18:30	31.5	31.5	33.5
SENIOR	DERIV	6/20/2005 18:30	6	6	6
SENIOR_NORE	DERIV	6/20/2005 18:30	5	5	5
SENIOR	DERIV	6/24/2008 18:30	34.9965	34.9965	37.2185
SENIOR_MODRE	DERIV	6/24/2008 18:30	31.5	31.5	33.5
SENIOR_NORE	DERIV	6/20/2005 18:30	5	5	5
SENIOR_MODRE	DERIV	6/24/2008 18:30	31.5	31.5	33.5
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	6/24/2008 18:30	31.5	31.5	33.5
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR_MMR_L	DERIV	1/2/2008 18:30	10	10	15
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_NORE	DERIV	7/25/2008 13:30	4.722	6.6108	8.4996
SENIOR	DERIV	7/25/2008 13:30	5.555	7.777	9.999
SENIOR_NORE	DERIV	7/25/2008 13:30	4.722	6.6108	8.4996
SENIOR	DERIV	7/25/2008 13:30	5.555	7.777	9.999
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_MODRE	DERIV	7/25/2008 13:30	5	7	9
SENIOR_NORE	DERIV	1/3/2005 18:30	60	60	60

38.88888889	44.44444444	50	55.55555556	58.33333334	61.11111111	66.66666667	66.66666667
38.88888889	44.44444444	50	55.55555556	58.33333334	61.11111111	66.66666667	66.66666667
80.34248277	84.86265937	90.78234264	95.84322707	98.50864414	101.1740612	110.5193744	120.4226391
80.34248277	84.86265937	90.78234264	95.84322707	98.50864414	101.1740612	110.5193744	120.4226391
33.05555556	37.77777778	42.5	47.22222222	49.58333333	51.94444444	56.66666667	56.66666667
33.05555556	37.77777778	42.5	47.22222222	49.58333333	51.94444444	56.66666667	56.66666667
22	22	24	28	30.5	33	44	56
20	20	22	25	27.5	30	40	50
19	19	21	24	26	28	38	47
22	22	24	28	30.5	33	44	56
20	20	22	25	27.5	30	40	50
19	19	21	24	26	28	38	47
1	1	1	1	1	1	1	1
20	20	22	25	27.5	30	40	50
200	240	250	260	265	270	280	280
420	470	500	530	540	550	570	570
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2	2	2	5.5	10.75	16	46	76
62	67	75	82	86	90	97	97
50	50	50	50	50	50	50	50
2816.655193	2593.732051	2412.441289	2244.540684	2121.436	1998.331316	1792.257234	1554.923556
4229.43489	3728.935926	3462.902906	3279.891469	3109.921743	2939.952016	2642.113594	2276.825402
2867.590911	2652.4939	2474.46911	2306.447722	2181.366943	2056.286163	1843.437808	1592.916221
2816.655193	2593.732051	2412.441289	2244.540684	2121.436	1998.331316	1792.257234	1554.923556
250	250	250	250	250	250	250	250
2949.385053	2756.468018	2595.008956	2438.093511	2320.071337	2202.049163	2003.445626	1780.215959
102.212	109.989	117.766	133.32	133.8755	134.431	143.319	151.096
86.8848	93.4956	100.1064	113.328	113.8002	114.2724	121.8276	128.4384
92	99	106	120	120.5	121	129	136
92	99	106	120	120.5	121	129	136
48.1644	54.7752	61.386	74.6076	75.0798	75.552	83.1072	89.718
102.212	109.989	117.766	133.32	133.8755	134.431	143.319	151.096
102.212	109.989	117.766	133.32	133.8755	134.431	143.319	151.096
92	99	106	120	120.5	121	129	136
92	99	106	120	120.5	121	129	136
92	99	106	120	120.5	121	129	136
92	99	106	120	120.5	121	129	136
13	29	45	61	71	81	103	103
165	185	205	225	225	225	225	255
174.7845	195.9705	217.1565	238.3425	238.3425	238.3425	238.3425	270.1215
13	29	45	61	71	81	103	103
165	185	205	225	225	225	225	255
174.7845	195.9705	217.1565	238.3425	238.3425	238.3425	238.3425	270.1215
174.7845	195.9705	217.1565	238.3425	238.3425	238.3425	238.3425	270.1215
165	185	205	225	225	225	225	255
165	185	205	225	225	225	225	255
165	185	205	225	225	225	225	255
55	65	73	80	82	84	86	86
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
225	250	275	300	300	300	300	300
32	38	44	50	52.5	55	62	65
38.2	43.1	48	52	53.65	55.3	61.8	66.9
14	19	19	23	28	33	51	51
12	16	16	20	24	28	43	43
42.4402	47.8841	53.328	57.772	59.60515	61.4383	68.6598	74.3259
38.2	43.1	48	52	53.65	55.3	61.8	66.9
12	16	16	20	24	28	43	43
38.2	43.1	48	52	53.65	55.3	61.8	66.9
1	1	1	1	1	1	1	1
38.2	43.1	48	52	53.65	55.3	61.8	66.9
1	1	1	1	1	1	1	1
20	25	30	35	37.5	40	45	45
11	14	16	18	19.5	21	21	21
11	14	16	18	19.5	21	21	21
10.3884	13.2216	15.1104	16.9992	18.4158	19.8324	19.8324	19.8324
12.221	15.554	17.776	19.998	21.6645	23.331	23.331	23.331
10.3884	13.2216	15.1104	16.9992	18.4158	19.8324	19.8324	19.8324
12.221	15.554	17.776	19.998	21.6645	23.331	23.331	23.331
11	14	16	18	19.5	21	21	21
11	14	16	18	19.5	21	21	21
11	14	16	18	19.5	21	21	21
11	14	16	18	19.5	21	21	21
60	60	60	60	60	60	60	60

66.66666667
66.66666667
130.13645
130.13645
56.66666667
56.66666667
56
50
47
56
50
47
1
50
280
570
1
1
106
97
50
1497.377134
2183.437056
1528.867052
1497.377134
250
1732.095837
151.096
128.4384
136
136
89.718
151.096
151.096
136
136
136
136
103
269
284.9517
103
269
284.9517
284.9517
269
269
269
86
0.999999975
300
65
76.6
51
43
85.1026
76.6
43
76.6
1
76.6
1
45
21
21
19.8324
23.331
19.8324
23.331
21
21
21
21
60

JNSUSDSENIOR_MODRE	JNS	USD
JNYUSDSENIOR	JNY	USD
JNYUSDSENIOR_NORE	JNY	USD
JNYUSDSENIOR_MODRE	JNY	USD
JNYEURSENIOR	JNY	EUR
JNYEURSENIOR_NORE	JNY	EUR
JNYEURSENIOR_MODRE	JNY	EUR
JNYHKDSENIOR_MODRE	JNY	HKD
JNYHKDSENIOR_NORE	JNY	HKD
JNYAUDSENIOR_MODRE	JNY	AUD
JNYSGDSENIOR_MODRE	JNY	SGD
JNYJPYSENIOR_MODRE	JNY	JPY
JNYJPYSENIOR_NORE	JNY	JPY
JOHMANUSDLOAN_NORE	JOHMAN	USD
JOSEAUSDSENIOR_NORE	JOSEA	USD
JPAINUSDSENIOR_3CE	JPAIN	USD
JPALT_06_A6_1B1USDSENIOR	JPALT_06_A6_1B1	USD
JPMUSDSENIOR	JPM	USD
JPMUSDSENIOR_MODRE	JPM	USD
JPMUSDSENIOR_NORE	JPM	USD
JPMEURSENIOR	JPM	EUR
JPMEURSENIOR_MODRE	JPM	EUR
JPMEURSENIOR_NORE	JPM	EUR
JPMAUDSENIOR_MODRE	JPM	AUD
JPMUSDSUBORDINATE_MODRE	JPM	USD
JPMEURSUBORDINATE_MODRE	JPM	EUR
JPMTWDSENIOR	JPM	TWD
JPMUSDCVA_SENIOR	JPM	USD
JPMUSDDIGITAL	JPM	USD
JPMJPYSENIOR_MODRE	JPM	JPY
JPMEURSUBORDINATE	JPM	EUR
JPMAUDSENIOR	JPM	AUD
JPMHKDSUBORDINATE	JPM	HKD
JPMUSDSUBORDINATE	JPM	USD
JPMUSDPREFERRED_MODRE	JPM	USD
JPMHKDSUBORDINATE_MODRE	JPM	HKD
JPMHKDSENIOR	JPM	HKD
JPMSGDSUBORDINATE_MODRE	JPM	SGD
JPMSGDSUBORDINATE	JPM	SGD
JPMAUDSUBORDINATE_MODRE	JPM	AUD
JPMAUDSUBORDINATE	JPM	AUD
JPMJPYSUBORDINATE_MODRE	JPM	JPY
JPM_PUSDPREFERRED_MODRE	JPM_P	USD
JPMAC_05_FLD1_M5USDSENIOR	JPMAC_05_FLD1_M5	USD
JPMAC_05_FLD1_M8USDSENIOR	JPMAC_05_FLD1_M8	USD
JPMAC_05_FLD1_M9USDSENIOR	JPMAC_05_FLD1_M9	USD
JPMAC_05_FRE1_M8USDSENIOR	JPMAC_05_FRE1_M8	USD
JPMAC_05_FRE1_M9USDSENIOR	JPMAC_05_FRE1_M9	USD
JPMAC_05_OPT1_M5USDSENIOR	JPMAC_05_OPT1_M5	USD
JPMAC_05_OPT1_M8USDSENIOR	JPMAC_05_OPT1_M8	USD
JPMAC_05_OPT1_M9USDSENIOR	JPMAC_05_OPT1_M9	USD
JPMAC_05_OPT2_M8USDSENIOR	JPMAC_05_OPT2_M8	USD
JPMAC_05_OPT2_M9USDSENIOR	JPMAC_05_OPT2_M9	USD
JPMAC_05_WMC1_M8USDSENIOR	JPMAC_05_WMC1_M8	USD
JPMAC_05_WMC1_M9USDSENIOR	JPMAC_05_WMC1_M9	USD
JPMAC_05OPT1_M9USDSENIOR	JPMAC_05OPT1_M9	USD
JPMAC_06_ACC1_M8USDSENIOR	JPMAC_06_ACC1_M8	USD
JPMAC_06_ACC1_M9USDSENIOR	JPMAC_06_ACC1_M9	USD
JPMAC_06_CH1_M8USDSENIOR	JPMAC_06_CH1_M8	USD
JPMAC_06_CH2_MV9USDSENIOR	JPMAC_06_CH2_MV9	USD
JPMAC_06_CW1_M8USDSENIOR	JPMAC_06_CW1_M8	USD
JPMAC_06_CW1_M9USDSENIOR	JPMAC_06_CW1_M9	USD
JPMAC_06_CW2_MV9USDSENIOR	JPMAC_06_CW2_MV9	USD
JPMAC_06_FRE1_M2USDSENIOR	JPMAC_06_FRE1_M2	USD
JPMAC_06_FRE1_M5USDSENIOR	JPMAC_06_FRE1_M5	USD
JPMAC_06_FRE1_M8USDSENIOR	JPMAC_06_FRE1_M8	USD
JPMAC_06_FRE1_M9USDSENIOR	JPMAC_06_FRE1_M9	USD
JPMAC_06_FRE2_M8USDSENIOR	JPMAC_06_FRE2_M8	USD
JPMAC_06_FRE2_M9USDSENIOR	JPMAC_06_FRE2_M9	USD
JPMAC_06_HE1_M6USDSENIOR	JPMAC_06_HE1_M6	USD
JPMAC_06_HE1_M7USDSENIOR	JPMAC_06_HE1_M7	USD
JPMAC_06_HE1_M8USDSENIOR	JPMAC_06_HE1_M8	USD
JPMAC_06_HE1_M9USDSENIOR	JPMAC_06_HE1_M9	USD
JPMAC_06_HE2_M9USDSENIOR	JPMAC_06_HE2_M9	USD

SENIOR_MODRE	DERIV	6/10/2008 18:30	170	170	170
SENIOR	DERIV	7/30/2008 18:30	227.755	227.755	227.755
SENIOR_NORE	DERIV	7/30/2008 18:30	193.602	193.602	193.602
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR	DERIV	7/30/2008 18:30	227.755	227.755	227.755
SENIOR_NORE	DERIV	7/30/2008 18:30	193.602	193.602	193.602
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_NORE	DERIV	7/30/2008 18:30	193.602	193.602	193.602
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	205	205
SENIOR_NORE	DERIV	7/30/2008 18:30	193.602	193.602	193.602
LOAN_NORE	DERIV	7/23/2008 18:30	375	375	395
SENIOR_NORE	DERIV	10/24/2005 18:30	1	1	1
SENIOR_3CE	DERIV	7/24/2008 8:30	700	700	700
SENIOR	DERIV	1/5/2007 13:30	1	1	1
SENIOR	DERIV	7/29/2008 18:30	63.327	68.882	74.437
SENIOR_MODRE	DERIV	7/29/2008 18:30	57	62	67
SENIOR_NORE	DERIV	7/29/2008 18:30	53.8308	58.5528	63.2748
SENIOR	DERIV	7/29/2008 18:30	63.327	68.882	74.437
SENIOR_MODRE	DERIV	7/29/2008 18:30	57	62	67
SENIOR_NORE	DERIV	7/29/2008 18:30	53.8308	58.5528	63.2748
SENIOR_MODRE	DERIV	7/29/2008 18:30	57	62	67
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SENIOR	DERIV	7/29/2008 18:30	63.327	68.882	74.437
CVA_SENIOR	DERIV	7/29/2008 18:30	57	62	67
DIGITAL	DERIV	7/29/2008 18:30	95.019	103.354	111.389
SENIOR_MODRE	DERIV	7/29/2008 18:30	57	62	67
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
SENIOR	DERIV	7/29/2008 18:30	63.327	68.882	74.437
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
PREFERRED_MODRE	DERIV	7/10/2008 18:30	137	137	142
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SENIOR	DERIV	7/29/2008 18:30	57	62	134
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE	DERIV	7/29/2008 18:30	96	101	106
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	96	101	106
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	12
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	9/14/2006 8:30	1	1	1
SENIOR	DERIV	6/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	6/3/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/8/2006 18:30	1	1	1
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	1/31/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/15/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/28/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1

170	170	170	170	170	170	170	170
327.745	383.295	399.96	416.625	413.8475	411.07	405.515	455.51
278.598	325.818	339.984	354.15	351.789	349.428	344.706	387.204
295	345	360	375	372.5	370	365	410
327.745	383.295	399.96	416.625	413.8475	411.07	405.515	455.51
278.598	325.818	339.984	354.15	351.789	349.428	344.706	387.204
295	345	360	375	372.5	370	365	410
295	345	360	375	372.5	370	365	410
278.598	325.818	339.984	354.15	351.789	349.428	344.706	387.204
295	345	360	375	372.5	370	365	410
295	345	360	375	372.5	370	365	410
295	345	360	375	372.5	370	365	410
278.598	325.818	339.984	354.15	351.789	349.428	344.706	387.204
435	455	465	475	485	495	505	505
1	1	1	1	1	1	1	1
700	700	700	700	700	700	700	700
1	1	1	1	1	1	1	1
82.214	91.102	101.101	111.1	111.6555	112.211	113.322	113.322
74	82	91	100	100.5	101	102	102
69.8856	77.4408	85.9404	94.44	94.9122	95.3844	96.3288	96.3288
82.214	91.102	101.101	111.1	111.6555	112.211	113.322	113.322
74	82	91	100	100.5	101	102	102
69.8856	77.4408	85.9404	94.44	94.9122	95.3844	96.3288	96.3288
74	82	91	100	100.5	101	102	102
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
82.214	91.102	101.101	111.1	111.6555	112.211	113.322	113.322
74	82	91	100	100.5	101	102	102
123.358	136.694	151.697	166.7	167.5335	168.367	170.034	170.034
74	82	91	100	100.5	101	102	102
115	123	134	145	145.5	146	147	147
82.214	91.102	101.101	111.1	111.6555	112.211	113.322	113.322
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
147	152	157	164	164	164	164	164
115	123	134	145	145.5	146	147	147
127	106	155	180	172.5	165	144	144
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
115	123	134	145	145.5	146	147	147
20	23	29	36	39	42	46	55
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

170
478.841
407.0364
431
478.841
407.0364
431
431
407.0364
431
431
431
407.0364
505
1
700
1
113.322
102
96.3288
113.322
102
96.3288
102
147
147
113.322
102
170.034
102
147
113.322
147
147
164
147
159
147
147
147
147
147
55
0.999999975
0.999999975
1
1
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
1
1
0.999999975
1
1
1
0.999999975
0.999999975
1
1
1
1
1
0.999999975
0.999999975
1
1
1

JPMAC_06_HE3_M8USDSENIOR	JPMAC_06_HE3_M8	USD
JPMAC_06_HE3_M9_USDSENIOR	JPMAC_06_HE3_M9_	USD
JPMAC_06_NC1__M9USDSENIOR	JPMAC_06_NC1__M9	USD
JPMAC_06_NC1_M7USDSENIOR	JPMAC_06_NC1_M7	USD
JPMAC_06_NC1_M8USDSENIOR	JPMAC_06_NC1_M8	USD
JPMAC_06_NC1_M8_USDSENIOR	JPMAC_06_NC1_M8_	USD
JPMAC_06_NC1_M9USDSENIOR	JPMAC_06_NC1_M9	USD
JPMAC_06_NC2_M8USDSENIOR	JPMAC_06_NC2_M8	USD
JPMAC_06_RM1_M8USDSENIOR	JPMAC_06_RM1_M8	USD
JPMAC_06_RM1_M9USDSENIOR	JPMAC_06_RM1_M9	USD
JPMAC_06_RM1_M9_USDSENIOR	JPMAC_06_RM1_M9_	USD
JPMAC_06_WMC1_M8USDSENIOR	JPMAC_06_WMC1_M8	USD
JPMAC_06_WMC1_M9USDSENIOR	JPMAC_06_WMC1_M9	USD
JPMAC_06_WMC2_M9USDSENIOR	JPMAC_06_WMC2_M9	USD
JPMAC_06_WMC3_M7USDSENIOR	JPMAC_06_WMC3_M7	USD
JPMAC_06_WMC3_M7_USDSENIOR	JPMAC_06_WMC3_M7_	USD
JPMAC_06_WMC3_M9USDSENIOR	JPMAC_06_WMC3_M9	USD
JPMAC_06-ACC1_M9USDSENIOR	JPMAC_06-ACC1_M9	USD
JPMAC_07_CH4_M9USDSENIOR	JPMAC_07_CH4_M9	USD
JPMAC_2005_FLD1_M9USDSENIOR	JPMAC_2005_FLD1_M9	USD
JPMAC_2005_FRE1_M8USDSENIOR	JPMAC_2005_FRE1_M8	USD
JPMAC_2005_FRE1_M9USDSENIOR	JPMAC_2005_FRE1_M9	USD
JPMAC_2005_OPT1_M5USDSENIOR	JPMAC_2005_OPT1_M5	USD
JPMAC_2005_OPT1_M8USDSENIOR	JPMAC_2005_OPT1_M8	USD
JPMAC_2005_OPT1_M9USDSENIOR	JPMAC_2005_OPT1_M9	USD
JPMAC_2005_WMC1_M8USDSENIOR	JPMAC_2005_WMC1_M8	USD
JPMAC_2006_ACC1_M8USDSENIOR	JPMAC_2006_ACC1_M8	USD
JPMAC_2006_CH2_AV5USDSENIOR	JPMAC_2006_CH2_AV5	USD
JPMAC_2006_CW2_MV9USDSENIOR	JPMAC_2006_CW2_MV9	USD
JPMAC_2006_FRE1_A4USDSENIOR	JPMAC_2006_FRE1_A4	USD
JPMAC_2006_FRE1_M5USDSENIOR	JPMAC_2006_FRE1_M5	USD
JPMAC_2006_FRE1_M8USDSENIOR	JPMAC_2006_FRE1_M8	USD
JPMAC_2006_FRE1_M9USDSENIOR	JPMAC_2006_FRE1_M9	USD
JPMAC_2006_FRE2_M8USDSENIOR	JPMAC_2006_FRE2_M8	USD
JPMAC_2006_FRE2_M9USDSENIOR	JPMAC_2006_FRE2_M9	USD
JPMAC_2006_HE1_M9USDSENIOR	JPMAC_2006_HE1_M9	USD
JPMAC_2006_HE2_M9USDSENIOR	JPMAC_2006_HE2_M9	USD
JPMAC_2006_HE3_M9USDSENIOR	JPMAC_2006_HE3_M9	USD
JPMAC_2006_NC1_M7USDSENIOR	JPMAC_2006_NC1_M7	USD
JPMAC_2006_NC1_M8USDSENIOR	JPMAC_2006_NC1_M8	USD
JPMAC_2006_NC1_M9USDSENIOR	JPMAC_2006_NC1_M9	USD
JPMAC_2006_NC1_M9_USDSENIOR	JPMAC_2006_NC1_M9_	USD
JPMAC_2006_NC2_M9USDSENIOR	JPMAC_2006_NC2_M9	USD
JPMAC_2006_RM1_M9USDSENIOR	JPMAC_2006_RM1_M9	USD
JPMAC_2006_WMC1_M9USDSENIOR	JPMAC_2006_WMC1_M9	USD
JPMAC_2006_WMC2_M9USDSENIOR	JPMAC_2006_WMC2_M9	USD
JPMAC_2006_WMC2_M9_USDSENIOR	JPMAC_2006_WMC2_M9_	USD
JPMAC_2006_WMC3_M7USDSENIOR	JPMAC_2006_WMC3_M7	USD
JPMAC_2006_WMC3_M9USDSENIOR	JPMAC_2006_WMC3_M9	USD
JPMAC05_FLD1_M9USDSENIOR	JPMAC05_FLD1_M9	USD
JPMAC05_FRE1_M8USDSENIOR	JPMAC05_FRE1_M8	USD
JPMAC05_OPT1_A4USDSENIOR	JPMAC05_OPT1_A4	USD
JPMAC05_OPT1_M2USDSENIOR	JPMAC05_OPT1_M2	USD
JPMAC05_OPT1_M5USDSENIOR	JPMAC05_OPT1_M5	USD
JPMAC05_OPT1_M8USDSENIOR	JPMAC05_OPT1_M8	USD
JPMAC05_OPT1_M9USDSENIOR	JPMAC05_OPT1_M9	USD
JPMAC05_WMC1_M9USDSENIOR	JPMAC05_WMC1_M9	USD
JPMAC06_FRE1_A4USDSENIOR	JPMAC06_FRE1_A4	USD
JPMAC06_FRE1_M2USDSENIOR	JPMAC06_FRE1_M2	USD
JPMAC06_FRE1_M5USDSENIOR	JPMAC06_FRE1_M5	USD
JPMAC06_FRE1_M8USDSENIOR	JPMAC06_FRE1_M8	USD
JPMAC06_FRE1_M9USDSENIOR	JPMAC06_FRE1_M9	USD
JPMCC0_CB16_GUSDSENIOR	JPMCC0_CB16_G	USD
JPMCC03_C1_GUSDSENIOR	JPMCC03_C1_G	USD
JPMCC04_C1_HUSDSENIOR	JPMCC04_C1_H	USD
JPMCC04_CBX_BUSDSENIOR	JPMCC04_CBX_B	USD
JPMCC05_CB11_HUSDSENIOR	JPMCC05_CB11_H	USD
JPMCC05_LDP1_HUSDSENIOR	JPMCC05_LDP1_H	USD
JPMCC05_LDP2_KUSDSENIOR	JPMCC05_LDP2_K	USD
JPMCC05_LDP4_GUSDSENIOR	JPMCC05_LDP4_G	USD
JPMCC05_LDP4_HUSDSENIOR	JPMCC05_LDP4_H	USD
JPMCC05_LDP4_KUSDSENIOR	JPMCC05_LDP4_K	USD
JPMCC05_LDP5_JUSDSENIOR	JPMCC05_LDP5_J	USD
JPMCC06_CB14_GUSDSENIOR	JPMCC06_CB14_G	USD

SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	3/27/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/8/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/26/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	1/6/2007 8:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	6/26/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/19/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	1/30/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	10/3/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	3/8/2006 18:30	135	135	135
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/1/2006 18:30	1	1	1
SENIOR	DERIV	1/20/2006 18:30	266	266	266
SENIOR	DERIV	4/18/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	6/15/2007 18:30	1	1	1
SENIOR	DERIV	11/30/2005 18:30	85	85	85
SENIOR	DERIV	3/6/2006 18:30	160	160	160
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	155	155	155
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	3/15/2006 8:30	71	71	71
SENIOR	DERIV	11/18/2005 18:30	150	150	150
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
135	135	135	135	135	135	135	135
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
266	266	266	266	266	266	266	266
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
160	160	160	160	160	160	160	160
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1
71	71	71	71	71	71	71	71
150	150	150	150	150	150	150	150
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

0.999999975
1
1
1
1
1
1
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
1
1
1
0.999999975
1
0.999999975
1835
0.999999975
1
0.999999975
1
1
0.999999975
1
2456
1
0.999999975
1
1
1
0.999999975
0.999999975
0.999999975
0.999999975
1
1
0.999999975
0.999999975
1
1
1
1
0.999999975
1
135
1
1
1
1
266
1
1
1
1
1
1
1
85
160
1
1
155
1
71
150
1
1
1

JPMCC06_CB14_GUSDSENIOR_MODRE	JPMCC06_CB14_G	USD
JPMCC06_CB14_HUSDSENIOR	JPMCC06_CB14_H	USD
JPMCC06_CB15_AJUSDSENIOR	JPMCC06_CB15_AJ	USD
JPMCC06_CB16_AJUSDSENIOR	JPMCC06_CB16_AJ	USD
JPMCC06_CB16_GUSDSENIOR	JPMCC06_CB16_G	USD
JPMCC06_CB17_AJUSDSENIOR	JPMCC06_CB17_AJ	USD
JPMCC06_LDP6_GUSDSENIOR	JPMCC06_LDP6_G	USD
JPMCC06_LDP7_AJUSDSENIOR	JPMCC06_LDP7_AJ	USD
JPMCC06_LDP8_AJUSDSENIOR	JPMCC06_LDP8_AJ	USD
JPMCC06_LDP9_AJUSDSENIOR	JPMCC06_LDP9_AJ	USD
JPMMA06_CH2_AV5USDSENIOR	JPMMA06_CH2_AV5	USD
JPMMA06_CH2_MV2USDSENIOR	JPMMA06_CH2_MV2	USD
JPMMA06_CH2_MV5USDSENIOR	JPMMA06_CH2_MV5	USD
JPMMA06_CH2_MV8USDSENIOR	JPMMA06_CH2_MV8	USD
JPMMA06_CH2_MV9USDSENIOR	JPMMA06_CH2_MV9	USD
JPMMA07_CH3_A5USDSENIOR	JPMMA07_CH3_A5	USD
JPMMA07_CH3_M2USDSENIOR	JPMMA07_CH3_M2	USD
JPMMA07_CH3_M5USDSENIOR	JPMMA07_CH3_M5	USD
JPMMA07_CH3_M8USDSENIOR	JPMMA07_CH3_M8	USD
JPMMA07_CH3_M9USDSENIOR	JPMMA07_CH3_M9	USD
JRCUSDLOAN_NORE	JRC	USD
JREITJPYSENIOR	JREIT	JPY
JSGHAUDSENIOR_MODRE	JSGH	AUD
JTIEURSENIOR	JTI	EUR
JTIEURSENIOR_MMR_L	JTI	EUR
JTIUSDSENIOR_MMR_L	JTI	USD
JUBIL_VI_A1AUSDASSETBACKED	JUBIL_VI_A1A	USD
JUBIL_VI_A1AEURASSETBACKED	JUBIL_VI_A1A	EUR
JUBIL_VI_A1A_40_55EURASSETBACKED	JUBIL_VI_A1A_40_55	EUR
JUBIL_VI_A1A_40_60EURASSETBACKED	JUBIL_VI_A1A_40_60	EUR
JWNUSDSENIOR	JWN	USD
JWNEURSENIOR	JWN	EUR
JWNEURSENIOR_MODRE	JWN	EUR
JWNUSDSENIOR_MODRE	JWN	USD
JWNUSDSENIOR_NORE	JWN	USD
JWNEURSENIOR_NORE	JWN	EUR
JWNAUDSENIOR_MODRE	JWN	AUD
JWNUSDSENIOR	JWN	USD
JWNHKDSENIOR_MODRE	JWN	HKD
JWNAUDSENIOR	JWN	AUD
JWNHKDSENIOR_NORE	JWN	HKD
JWNJPYSENIOR_MODRE	JWN	JPY
JWNJPYSENIOR_NORE	JWN	JPY
JWNSGDSENIOR_MODRE	JWN	SGD
KUSDSENIOR	K	USD
KUSDSENIOR_NORE	K	USD
KUSDSENIOR_MODRE	K	USD
KEURSENIOR	K	EUR
KEURSENIOR_NORE	K	EUR
KEURSENIOR_MODRE	K	EUR
KAUDSENIOR_MODRE	K	AUD
K2_IIUSDSENIOR	K2_II	USD
KABELUSDLOAN_NORE	KABEL	USD
KABELUSDLOANCALL_MMR	KABEL	USD
KAUPJPYLT2_MMR_L	KAUP	JPY
KAUPAUDSENIOR_MODRE	KAUP	AUD
KBHUSDSENIOR_NORE	KBH	USD
KBHUSDSUBORDINATE_NORE	KBH	USD
KBHHKDSUBORDINATE_NORE	KBH	HKD
KBHUSDSENIOR_MODRE	KBH	USD
KBHILSSUBORDINATE_NORE	KBH	ILS
KBHEURSENIOR_NORE	KBH	EUR
KBHJPYSUBORDINATE_NORE	KBH	JPY
KBHSGDSENIOR_NORE	KBH	SGD
KBHHKDSENIOR_NORE	KBH	HKD
KBHUSDSUBORDINATE_MODRE	KBH	USD
KBHAUDSENIOR_NORE	KBH	AUD
KBHEURSUBORDINATE_NORE	KBH	EUR
KBHAUDSUBORDINATE_NORE	KBH	AUD
KBHJPYSENIOR_NORE	KBH	JPY
KBHSGDSUBORDINATE_NORE	KBH	SGD
KBHUSDDIGITAL_NORE	KBH	USD
KBH_SUBUSDSUBORDINATE_NORE	KBH_SUB	USD
KBWEUR	KBW	EUR

SENIOR_MODRE	DERIV	10/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	6/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	7/13/2006 13:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	36990.98077	32664.87372	26622.84124
SENIOR	DERIV	4/2/2008 8:30	14	14	20
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	DERIV	7/14/2008 13:30	15.61273677	17.59665984	20.51933359
SENIOR_MMR_L	DERIV	7/14/2008 13:30	14.86927311	16.75872365	19.54222532
SENIOR_MMR_L	DERIV	7/14/2008 13:30	14.86927311	16.75872365	19.54222532
ASSETBACKED	DERIV	12/26/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR	DERIV	7/29/2008 18:30	79.992	79.992	79.992
SENIOR	DERIV	7/29/2008 18:30	79.992	79.992	79.992
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR_NORE	DERIV	7/29/2008 18:30	67.9968	67.9968	67.9968
SENIOR_NORE	DERIV	7/29/2008 18:30	67.9968	67.9968	67.9968
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	CASH	7/29/2008 18:30	79.992	79.992	79.992
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	DERIV	7/29/2008 18:30	79.992	79.992	79.992
SENIOR_NORE	DERIV	7/29/2008 18:30	72	72	72
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR_NORE	DERIV	7/29/2008 18:30	67.9968	67.9968	67.9968
SENIOR_MODRE	DERIV	7/29/2008 18:30	72	72	72
SENIOR	DERIV	7/14/2008 13:30	26.664	27.775	27.775
SENIOR_NORE	DERIV	7/14/2008 13:30	22.6656	23.61	23.61
SENIOR_MODRE	DERIV	7/14/2008 13:30	24	25	25
SENIOR	DERIV	7/14/2008 13:30	26.664	27.775	27.775
SENIOR_NORE	DERIV	7/14/2008 13:30	22.6656	23.61	23.61
SENIOR_MODRE	DERIV	7/14/2008 13:30	24	25	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	24	25	25
SENIOR	DERIV	11/27/2007 8:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/11/2008 13:30	350	350	350
LOANCALL_MMR	DERIV	7/11/2008 13:30	350	350	350
LT2_MMR_L	DERIV	7/30/2008 13:30	1900	1900	1825
SENIOR_MODRE	DERIV	4/18/2008 8:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SENIOR_MODRE	DERIV	7/29/2008 18:30	470.1516	470.1516	476.505
SUBORDINATE_NORE	DERIV	7/9/2008 18:30	589	589	595
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	865.1542169	886.8073171	912.9012346
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
SENIOR_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	569	569	575
DIGITAL_NORE	DERIV	7/29/2008 18:30	444	444	450
SUBORDINATE_NORE	DERIV	5/11/2007 13:30	115	125	130
	DERIV	3/13/2008 13:30	0.999999975	0.999999975	0.999999975

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
20020.28354	16490.92833	14311.98938	12853.60946	11951.93768	11050.26589	9648.056348	8218.169243
25	35	43	50	53.5	57	65	65
87	97	110	122	124	126	131	138
26.38212788	32.26800896	36.07376718	38.85	40.95	43.05	46.2	46.2
25.12583607	30.73143711	34.35596874	37	39	41	44	44
25.12583607	30.73143711	34.35596874	37	39	41	44	44
1	1	1	1	1	1	1	1
75	75	75	75	75	75	75	75
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
96.657	107.767	122.21	135.542	137.764	139.986	145.541	153.318
96.657	107.767	122.21	135.542	137.764	139.986	145.541	153.318
87	97	110	122	124	126	131	138
87	97	110	122	124	126	131	138
82.1628	91.6068	103.884	115.2168	117.1056	118.9944	123.7164	130.3272
82.1628	91.6068	103.884	115.2168	117.1056	118.9944	123.7164	130.3272
87	97	110	122	124	126	131	138
96.657	107.767	122.21	135.542	137.764	139.986	145.541	153.318
87	97	110	122	124	126	131	138
96.657	107.767	122.21	135.542	137.764	139.986	145.541	153.318
43.5	44.09090909	55	61	64.86363637	68.72727273	59.54545455	81.54545455
87	97	110	122	124	126	131	138
82.1628	91.6068	103.884	115.2168	117.1056	118.9944	123.7164	130.3272
87	97	110	122	124	126	131	138
31.108	35.552	39.996	44.44	47.773	51.106	57.772	69.993
26.4432	30.2208	33.9984	37.776	40.6092	43.4424	49.1088	59.4972
28	32	36	40	43	46	52	63
31.108	35.552	39.996	44.44	47.773	51.106	57.772	69.993
26.4432	30.2208	33.9984	37.776	40.6092	43.4424	49.1088	59.4972
28	32	36	40	43	46	52	63
28	32	36	40	43	46	52	63
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
350	350	350	350	350	350	350	350
350	350	350	350	350	350	350	350
1775	1675	1550	1450	1412.5	1375	1300	1250
1	1	1	1	1	1	1	1
459	456	449	445	433.5	422	404	404
584	581	574	570	558.5	547	529	529
584	581	574	570	558.5	547	529	529
486.0351	482.8584	475.4461	471.2105	459.03315	446.8558	427.7956	427.7956
604	601	594	590	578.5	567	549	549
459	456	449	445	433.5	422	404	404
584	581	574	570	558.5	547	529	529
459	456	449	445	433.5	422	404	404
459	456	449	445	433.5	422	404	404
791.9609756	666.4	653.4126214	602.5714286	573.467642	544.3638554	518.5506173	517.2444444
459	456	449	445	433.5	422	404	404
584	581	574	570	558.5	547	529	529
584	581	574	570	558.5	547	529	529
459	456	449	445	433.5	422	404	404
584	581	574	570	558.5	547	529	529
459	456	449	445	433.5	422	404	404
165	200	235	270	285	300	320	320
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

0.999999975
1
1
1
1
1
1
1
1
1
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
1
7945.350469
65
138
46.2
44
44
1
75
130
110
153.318
153.318
138
138
130.3272
130.3272
138
153.318
138
153.318
81.54545455
138
130.3272
138
69.993
59.4972
63
69.993
59.4972
63
63
0.999999975
350
350
1250
1
404
529
529
427.7956
549
404
529
404
404
531.6123457
404
529
529
404
529
404
320
0.999999975

KBWEURLOAN3RD_MMR	KBW	EUR
KDBHKDSENIOR_3CE	KDB	HKD
KDIAK_06_1A_CUSDSENIOR	KDIAK_06_1A_C	USD
KDIAK_2006_1A_CUSDSENIOR	KDIAK_2006_1A_C	USD
KDRE_2007_1_A3EURSENIOR	KDRE_2007_1_A3	EUR
KDRE_2007_1_A3EURASSETBACKED	KDRE_2007_1_A3	EUR
KEFT_06_1A_3USDSENIOR	KEFT_06_1A_3	USD
KEFT_06_1A_5USDSENIOR	KEFT_06_1A_5	USD
KEFT_06_1A_6USDSENIOR	KEFT_06_1A_6	USD
KEFT_2006_1A_2USDSENIOR	KEFT_2006_1A_2	USD
KEFT_2006_1A_5USDSENIOR	KEFT_2006_1A_5	USD
KEGSUSDLOAN_NORE	KEGS	USD
KELSONUSDCVA_LOAN	KELSON	USD
KENT_05_1A_A2USDSENIOR	KENT_05_1A_A2	USD
KERPROUSDSENIOR_3CE	KERPRO	USD
KEYUSDSENIOR_MODRE	KEY	USD
KEYEURSENIOR_MODRE	KEY	EUR
KEY_PUSDPREFERRED_MODRE	KEY_P	USD
KFIUSDLOAN_NORE	KFI	USD
KFINDUSDCVA_LOAN	KFIND	USD
KFTUSDSENIOR	KFT	USD
KFTUSDSENIOR_MODRE	KFT	USD
KFTUSDSENIOR_NORE	KFT	USD
KFTEURSENIOR	KFT	EUR
KFTEURSENIOR_NORE	KFT	EUR
KFTEURSENIOR_MODRE	KFT	EUR
KFTUSDSENIOR_MODRE	KFT	USD
KFTJPYSENIOR_MODRE	KFT	JPY
KFTHKDSENIOR_MODRE	KFT	HKD
KFTEURSENIOR_MMR_L	KFT	EUR
KFTAUDSENIOR_MODRE	KFT	AUD
KFTHKDSENIOR_NORE	KFT	HKD
KFTJPYSENIOR_NORE	KFT	JPY
KIMEURSENIOR_MODRE	KIM	EUR
KIMUSDSENIOR	KIM	USD
KIMUSDSENIOR_NORE	KIM	USD
KIMUSDSENIOR_MODRE	KIM	USD
KIMEURSENIOR	KIM	EUR
KIMEURSENIOR_NORE	KIM	EUR
KIMAUDSENIOR	KIM	AUD
KIMAUDSENIOR_MODRE	KIM	AUD
KIMJPYSENIOR_MODRE	KIM	JPY
KIMHKDSENIOR_MODRE	KIM	HKD
KIMSGDSENIOR_MODRE	KIM	SGD
KINGUSDASSETBACKED	KING	USD
KING_2007_4_DUSDASSETBACKED	KING_2007_4_D	USD
KING06_2A_C1USDASSETBACKED	KING06_2A_C1	USD
KKBGBPBOND	KKB	GBP
KKRUSDASSETBACKED	KKR	USD
KKR_2005_1AUSDASSETBACKED	KKR_2005_1A	USD
KKR_2005_2AUSDASSETBACKED	KKR_2005_2A	USD
KKR05_1A_DUSDASSETBACKED	KKR05_1A_D	USD
KKR05_2A_DUSDASSETBACKED	KKR05_2A_D	USD
KKR06_1A_DUSDASSETBACKED	KKR06_1A_D	USD
KKR20051AUSDASSETBACKED	KKR20051A	USD
KLABINUSDLOAN	KLABIN	USD
KLABINUSDSENIOR	KLABIN	USD
KLEROS_ABSBAS_265USDSENIOR_MODRE	KLEROS_ABSBAS_265	USD
KLEROS_ABSCDO420USDSENIOR_MODRE	KLEROS_ABSCDO420	USD
KLRRE_06_3A_A2USDSENIOR	KLRRE_06_3A_A2	USD
KMUSDSENIOR	KM	USD
KMEURSENIOR_MODRE	KM	EUR
KMEURSENIOR	KM	EUR
KMUSDSENIOR_MODRE	KM	USD
KMUSDSENIOR_NORE	KM	USD
KMBUSDSENIOR	KMB	USD
KMBUSDSENIOR_MODRE	KMB	USD
KMBEURSENIOR_MODRE	KMB	EUR
KMBUSDSENIOR_NORE	KMB	USD
KMBEURSENIOR_NORE	KMB	EUR
KMBEURSENIOR	KMB	EUR
KMBUSDCVA_SENIOR	KMB	USD
KMBAUDSENIOR_MODRE	KMB	AUD
KMBHKDSENIOR_MODRE	KMB	HKD

LOAN3RD_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	20	20	45
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	5/3/2007 18:30	1	1	1
SENIOR	DERIV	2/21/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	2/21/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/18/2007 8:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	1/28/2007 18:30	1	1	1
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	40	40	40
CVA_LOAN	DERIV	4/25/2007 13:30	210	210	210
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_3CE	DERIV	7/29/2008 8:30	108	127	145
SENIOR_MODRE	DERIV	6/28/2004 18:30	20	20	20
SENIOR_MODRE	DERIV	6/28/2004 18:30	20	20	20
PREFERRED_MODRE	DERIV	3/21/2006 13:30	36	36	36
LOAN_NORE	DERIV	7/28/2008 13:30	76	76	80
CVA_LOAN	DERIV	7/28/2008 13:30	95	95	100
SENIOR	DERIV	7/21/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/21/2008 18:30	42.498	42.498	42.498
SENIOR	DERIV	7/21/2008 18:30	49.995	49.995	49.995
SENIOR_NORE	DERIV	7/21/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_MODRE	CASH	7/2/2008 18:30	65	65	65
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_MMR_L	DERIV	7/21/2008 18:30	47.502	47.502	47.502
SENIOR_MODRE	DERIV	7/21/2008 18:30	45	45	45
SENIOR_NORE	DERIV	7/21/2008 18:30	42.498	42.498	42.498
SENIOR_NORE	DERIV	7/21/2008 18:30	42.498	42.498	42.498
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR	DERIV	7/30/2008 13:30	223.311	223.311	225.533
SENIOR_NORE	DERIV	7/30/2008 13:30	189.8244	189.8244	191.7132
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR	DERIV	7/30/2008 13:30	223.311	223.311	225.533
SENIOR_NORE	DERIV	7/30/2008 13:30	189.8244	189.8244	191.7132
SENIOR	DERIV	7/30/2008 13:30	223.311	223.311	225.533
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
SENIOR_MODRE	DERIV	7/30/2008 13:30	201	201	203
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
BOND	DERIV	7/30/2008 13:30	572	643.5	715
ASSETBACKED	DERIV	5/23/2007 18:30	264	264	264
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	5/23/2007 18:30	1	1	1
LOAN	DERIV	1/24/2007 13:30	1	1	1
SENIOR	DERIV	7/18/2008 13:30	50	75	100
SENIOR_MODRE	DERIV	12/17/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	11/27/2007 8:30	8000	8000	8000
SENIOR	DERIV	6/22/2007 8:30	1	1	1
SENIOR	DERIV	3/18/2002 18:30	5000	5000	5000
SENIOR_MODRE	DERIV	3/18/2002 18:30	1900	1900	1900
SENIOR	DERIV	3/18/2002 18:30	1900	1900	1900
SENIOR_MODRE	DERIV	4/2/2002 18:30	1900	1900	1900
SENIOR_NORE	DERIV	4/2/2002 18:30	1900	1900	1900
SENIOR	DERIV	7/25/2005 13:30	7	7	7
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_NORE	DERIV	7/25/2005 13:30	6	6	6
SENIOR_NORE	DERIV	7/25/2005 13:30	6	6	6
SENIOR	DERIV	7/25/2005 13:30	7	7	7
CVA_SENIOR	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37

1	1	1	1	1	1	1	1
70	90	105	120	123	126	130	130
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
70	95	120	140	145	150	160	160
210	210	210	210	210	210	210	210
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
165	203	221	240	245.5	251	263	263
20	20	20	20	20	20	20	20
20	20	20	20	20	20	20	20
36	36	36	36	36	36	36	36
95	112	124	145	145.5	146	152	152
118.75	140	155	181.25	181.875	182.5	190	190
59.994	72.215	79.992	88.88	91.6575	94.435	105.545	111.1
54	65	72	80	82.5	85	95	100
50.9976	61.386	67.9968	75.552	77.913	80.274	89.718	94.44
59.994	72.215	79.992	88.88	91.6575	94.435	105.545	111.1
50.9976	61.386	67.9968	75.552	77.913	80.274	89.718	94.44
54	65	72	80	82.5	85	95	100
74	85	92	100	102.5	105	115	120
54	65	72	80	82.5	85	95	100
54	65	72	80	82.5	85	95	100
57.0024	68.614	76.0032	84.448	87.087	89.726	100.282	105.56
54	65	72	80	82.5	85	95	100
50.9976	61.386	67.9968	75.552	77.913	80.274	89.718	94.44
50.9976	61.386	67.9968	75.552	77.913	80.274	89.718	94.44
207	213	218	220	215.5	211	207	207
229.977	236.643	242.198	244.42	239.4205	234.421	229.977	229.977
195.4908	201.1572	205.8792	207.768	203.5182	199.2684	195.4908	195.4908
207	213	218	220	215.5	211	207	207
229.977	236.643	242.198	244.42	239.4205	234.421	229.977	229.977
195.4908	201.1572	205.8792	207.768	203.5182	199.2684	195.4908	195.4908
229.977	236.643	242.198	244.42	239.4205	234.421	229.977	229.977
207	213	218	220	215.5	211	207	207
207	213	218	220	215.5	211	207	207
207	213	218	220	215.5	211	207	207
207	213	218	220	215.5	211	207	207
425	425	425	425	425	425	425	425
700	700	700	700	700	700	700	700
750	750	750	750	750	750	750	750
747	753	759	765	770	775	785	797
264	264	264	264	264	264	264	264
475	475	475	475	475	475	475	475
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
140	180	215	250	262.5	275	300	300
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
1	1	1	1	1	1	1	1
5000	4500	3700	3000	2450	1900	1900	1900
1900	1900	1900	1900	1900	1900	1900	1900
1900	1900	1900	1900	1900	1900	1900	1900
1900	1900	1900	1900	1900	1900	1900	1900
1900	1900	1900	1900	1900	1900	1900	1900
10	13	16	18	19.5	21	27	27
42	45	47	49	51.5	54	59	64
42	45	47	49	51.5	54	59	64
8	11	13	15	16.5	18	23	23
8	11	13	15	16.5	18	23	23
10	13	16	18	19.5	21	27	27
42	45	47	49	51.5	54	59	64
42	45	47	49	51.5	54	59	64
42	45	47	49	51.5	54	59	64

1
130
1
1
0.999999975
0.999999975
1
1
1
1
1
160
210
0.999999975
263
20
20
36
154
192.5
122.21
110
103.884
122.21
103.884
110
130
110
110
116.116
110
103.884
103.884
207
229.977
195.4908
207
229.977
195.4908
229.977
207
207
207
207
425
700
750
801
264
475
1
750
750
750
1
1
300
8000
8000
1
1900
1900
1900
1900
1900
27
78
78
23
23
27
78
78
78

KMBJPYSENIOR_MODRE	KMB	JPY
KMBSGDSENIOR_MODRE	KMB	SGD
KMGUSDSENIOR_MODRE	KMG	USD
KMGEURSENIOR_MODRE	KMG	EUR
KMGUSDSENIOR_NORE	KMG	USD
KMGEURSENIOR_NORE	KMG	EUR
KMGUSDSENIOR	KMG	USD
KMGEURSENIOR	KMG	EUR
KMGJPYSENIOR_MODRE	KMG	JPY
KMGHKDSENIOR_MODRE	KMG	HKD
KMGAUDSENIOR_MODRE	KMG	AUD
KMGAUDSENIOR	KMG	AUD
KMGHKDSENIOR_NORE	KMG	HKD
KMIUSDSENIOR	KMI	USD
KMIEURSENIOR_MODRE	KMI	EUR
KMIEURSENIOR	KMI	EUR
KMIUSDSENIOR_MODRE	KMI	USD
KMIUSDSENIOR_NORE	KMI	USD
KMIEURSENIOR_NORE	KMI	EUR
KMITWDSENIOR	KMI	TWD
KMIAUDSENIOR_MODRE	KMI	AUD
KMISGDSENIOR_MODRE	KMI	SGD
KMIHKDSENIOR_MODRE	KMI	HKD
KMIUSDPREFERRED_MODRE	KMI	USD
KMIJPYSENIOR_MODRE	KMI	JPY
KMIUSDLOAN_NORE	KMI	USD
KMI_PUSDPREFERRED_MODRE	KMI_P	USD
KMPUSDSENIOR	KMP	USD
KMPEURSENIOR_MODRE	KMP	EUR
KMPEURSENIOR	KMP	EUR
KMPUSDSENIOR_MODRE	KMP	USD
KMPUSDSENIOR_NORE	KMP	USD
KMPEURSENIOR_NORE	KMP	EUR
KMPAUDSENIOR	KMP	AUD
KMPAUDSENIOR_MODRE	KMP	AUD
KMRTUSDLOAN_NORE	KMRT	USD
KNOLL_06_2A_BUSDSENIOR	KNOLL_06_2A_B	USD
KNOLL_06_2A_CUSDSENIOR	KNOLL_06_2A_C	USD
KNOLL_2006_2A_BUSDSENIOR	KNOLL_2006_2A_B	USD
KNOLL_2006_2A_CUSDSENIOR	KNOLL_2006_2A_C	USD
KOUSDSENIOR	KO	USD
KOUSDSENIOR_MODRE	KO	USD
KOUSDSENIOR_NORE	KO	USD
KOEURSENIOR	KO	EUR
KOEURSENIOR_NORE	KO	EUR
KOEURSENIOR_MODRE	KO	EUR
KOAUDSENIOR_MODRE	KO	AUD
KOHKDSENIOR_MODRE	KO	HKD
KOHKDSENIOR	KO	HKD
KOCINDUSDLOAN_NORE	KOCIND	USD
KOCINDUSDLOAN_MODRE	KOCIND	USD
KOCIND_LUSDLOAN_MODRE	KOCIND_L	USD
KONINUSDLOAN	KONIN	USD
KOREATSGDSENIOR_3CE	KOREAT	SGD
KP_MUNIUSDSENIOR_MODRE	KP_MUNI	USD
KP_MUNIUSDSENIOR	KP_MUNI	USD
KRUSDSENIOR	KR	USD
KRUSDSENIOR_NORE	KR	USD
KRUSDSENIOR_MODRE	KR	USD
KREURSENIOR	KR	EUR
KREURSENIOR_NORE	KR	EUR
KREURSENIOR_MODRE	KR	EUR
KRHKDSENIOR_MODRE	KR	HKD
KRAUDSENIOR_MODRE	KR	AUD
KRHKDSENIOR_NORE	KR	HKD
KRJPYSENIOR_NORE	KR	JPY
KRJPYSENIOR_MODRE	KR	JPY
KRAFTUSDSENIOR	KRAFT	USD
KRAFTUSDSENIOR_MODRE	KRAFT	USD
KRBUSDSENIOR	KRB	USD
KRBEURSENIOR	KRB	EUR
KRBUSDLOAN	KRB	USD
KRBEURSENIOR_MODRE	KRB	EUR
KRBUSDSENIOR_MODRE	KRB	USD

SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/18/2008 13:30	38	37	37
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR_NORE	DERIV	7/14/2008 13:30	20.7768	19.8324	19.8324
SENIOR_NORE	DERIV	7/14/2008 13:30	20.7768	19.8324	19.8324
SENIOR	DERIV	7/14/2008 13:30	24.442	23.331	23.331
SENIOR	DERIV	7/14/2008 13:30	24.442	23.331	23.331
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR_MODRE	DERIV	7/14/2008 13:30	22	21	21
SENIOR	DERIV	7/14/2008 13:30	24.442	23.331	23.331
SENIOR_NORE	DERIV	7/14/2008 13:30	20.7768	19.8324	19.8324
SENIOR	DERIV	7/23/2008 18:30	41.107	44.44	72.215
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
SENIOR	DERIV	7/23/2008 18:30	41.107	44.44	72.215
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
SENIOR_NORE	DERIV	7/23/2008 18:30	34.9428	37.776	61.386
SENIOR_NORE	DERIV	7/23/2008 18:30	34.9428	37.776	61.386
SENIOR	DERIV	7/23/2008 18:30	41.107	44.44	72.215
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
PREFERRED_MODRE	DERIV	7/23/2008 18:30	74	80	130
SENIOR_MODRE	DERIV	7/23/2008 18:30	37	40	65
LOAN_NORE	DERIV	7/23/2008 18:30	20	20	30
PREFERRED_MODRE	DERIV	10/24/2006 8:30	103	103	103
SENIOR	DERIV	7/29/2008 18:30	38.885	38.885	44.44
SENIOR_MODRE	DERIV	7/29/2008 18:30	35	35	40
SENIOR	DERIV	7/29/2008 18:30	38.885	38.885	44.44
SENIOR_MODRE	DERIV	7/29/2008 18:30	35	35	40
SENIOR_NORE	DERIV	7/29/2008 18:30	33.054	33.054	37.776
SENIOR_NORE	DERIV	7/29/2008 18:30	33.054	33.054	37.776
SENIOR	DERIV	7/29/2008 18:30	38.885	38.885	44.44
SENIOR_MODRE	DERIV	7/29/2008 18:30	35	35	40
LOAN_NORE	DERIV	6/30/2008 18:30	47	70	94
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	2/9/2007 8:30	1	1	1
SENIOR	DERIV	7/21/2008 18:30	43.329	42.218	42.218
SENIOR_MODRE	DERIV	7/21/2008 18:30	39	38	38
SENIOR_NORE	DERIV	7/21/2008 18:30	36.8316	35.8872	35.8872
SENIOR	DERIV	7/21/2008 18:30	43.329	42.218	42.218
SENIOR_NORE	DERIV	7/21/2008 18:30	36.8316	35.8872	35.8872
SENIOR_MODRE	DERIV	7/21/2008 18:30	39	38	38
SENIOR_MODRE	DERIV	7/21/2008 18:30	39	38	38
SENIOR_MODRE	DERIV	7/21/2008 18:30	39	38	38
SENIOR	DERIV	7/21/2008 18:30	43.329	42.218	42.218
LOAN_NORE	DERIV	7/11/2006 13:30	95	95	95
LOAN_MODRE	DERIV	3/1/2006 13:30	25	25	25
LOAN_MODRE	DERIV	7/14/2008 13:30	34	34	34
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR_3CE	DERIV	7/30/2008 8:30	22	22	32
SENIOR_MODRE	DERIV	7/22/2008 18:30	48.5	48.5	48.5
SENIOR	DERIV	7/22/2008 18:30	48.5	48.5	48.5
SENIOR	DERIV	7/21/2008 18:30	35.552	34.441	34.441
SENIOR_NORE	DERIV	7/21/2008 18:30	30.2208	29.2764	29.2764
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR	DERIV	7/21/2008 18:30	35.552	34.441	34.441
SENIOR_NORE	DERIV	7/21/2008 18:30	30.2208	29.2764	29.2764
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR_NORE	DERIV	7/21/2008 18:30	30.2208	29.2764	29.2764
SENIOR_NORE	DERIV	7/21/2008 18:30	30.2208	29.2764	29.2764
SENIOR_MODRE	DERIV	7/21/2008 18:30	32	31	31
SENIOR	DERIV	11/23/2001 13:30	40.5	40.5	40.5
SENIOR_MODRE	DERIV	4/2/2002 18:30	40.5	40.5	40.5
SENIOR	DERIV	8/7/2006 18:30	1	1	2
SENIOR	DERIV	8/7/2006 18:30	1	1	2
LOAN	DERIV	8/7/2006 18:30	1	1	2
SENIOR_MODRE	DERIV	6/29/2007 18:30	4	4	5
SENIOR_MODRE	DERIV	6/29/2007 18:30	4	4	5

42	45	47	49	51.5	54	59	64
42	45	47	49	51.5	54	59	64
25	27	31	34	37	40	48	107
25	27	31	34	37	40	48	107
23.61	25.4988	29.2764	32.1096	34.9428	37.776	45.3312	101.0508
23.61	25.4988	29.2764	32.1096	34.9428	37.776	45.3312	101.0508
27.775	29.997	34.441	37.774	41.107	44.44	53.328	118.877
27.775	29.997	34.441	37.774	41.107	44.44	53.328	118.877
25	27	31	34		40	48	107
25	27	31	34	37	40	48	107
25	27	31	34	37	40	48	107
27.775	29.997	34.441	37.774	41.107	44.44	53.328	118.877
23.61	25.4988	29.2764	32.1096	34.9428	37.776	45.3312	101.0508
116.655	149.985	161.095	172.205	177.76	183.315	188.87	188.87
105	135	145	155	160	165	170	170
116.655	149.985	161.095	172.205	177.76	183.315	188.87	188.87
105	135	145	155	160	165	170	170
99.162	127.494	136.938	146.382	151.104	155.826	160.548	160.548
99.162	127.494	136.938	146.382	151.104	155.826	160.548	160.548
116.655	149.985	161.095	172.205	177.76	183.315	188.87	188.87
105	135	145	155	160	165	170	170
105	135	145	155	160	165	170	170
105	135	145	155	160	165	170	170
210	270	290	310	320	330	340	340
105	135	145	155	160	165	170	170
40	80	100	120	125	130	140	140
132	194	250	305	312	319	344	344
55.55	83.325	94.435	105.545	108.3225	111.1	116.655	116.655
50	75	85	95	97.5	100	105	105
55.55	83.325	94.435	105.545	108.3225	111.1	116.655	116.655
50	75	85	95	97.5	100	105	105
47.22	70.83	80.274	89.718	92.079	94.44	99.162	99.162
47.22	70.83	80.274	89.718	92.079	94.44	99.162	99.162
55.55	83.325	94.435	105.545	108.3225	111.1	116.655	116.655
50	75	85	95	97.5	100	105	105
152	199	246	275	279.5	284	302	302
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
43.329	45.551	47.773	49.995	50.5505	51.106	62.216	73.326
39	41	43	45		46	56	66
36.8316	38.7204	40.6092	42.498		43.4424	52.8864	62.3304
43.329	45.551	47.773	49.995		51.106	62.216	73.326
36.8316	38.7204	40.6092	42.498		43.4424	52.8864	62.3304
39	41	43	45	45.5	46	56	66
39	41	43	45	45.5	46	56	66
39	41	43	45	45.5	46	56	66
43.329	45.551	47.773	49.995	50.5505	51.106	62.216	73.326
105	120	125	130	135	140	150	160
35	50	55	60	65	70	80	90
34	34	34	35	41	47	60	70
0	0	0	0	0	0	0	0
47	73	82	91	93	95	100	100
48.5	48.5	48.5	48.5	48.5	48.5	48.5	48.5
48.5	48.5	48.5	48.5	48.5	48.5	48.5	48.5
45.551	56.661	65.549	73.326	75.548	77.77	84.436	89.991
38.7204	48.1644	55.7196	62.3304	64.2192	66.108	71.7744	76.4964
41	51	59	66	68	70	76	81
45.551	56.661	65.549	73.326	75.548	77.77	84.436	89.991
38.7204	48.1644	55.7196	62.3304	64.2192	66.108	71.7744	76.4964
41	51	59	66	68	70	76	81
41	51	59	66	68	70	76	81
41	51	59	66	68	70	76	81
38.7204	48.1644	55.7196	62.3304	64.2192	66.108	71.7744	76.4964
38.7204	48.1644	55.7196	62.3304	64.2192	66.108	71.7744	76.4964
41	51	59	66	68	70	76	81
40.5	40.5	40.5	45	47.25	49.5	54	54
40.5	40.5	40.5	45	47.25	49.5	54	54
3	6	9	12	15.5	19	26	29
3	6	9	12	15.5	19	26	29
3	4	7	10	12.5	15	21	23
6	8	11	14	17	20	26	29
6	8	11	14	17	20	26	29

78
78
127
127
119.9388
119.9388
141.097
141.097
127
127
127
141.097
119.9388
188.87
170
188.87
170
160.548
160.548
188.87
170
170
170
340
170
140
344
116.655
105
116.655
105
99.162
99.162
116.655
105
302
1
1
1
1
73.326
66
62.3304
73.326
62.3304
66
66
66
73.326
160
90
75
0
100
48.5
48.5
149.985
127.494
135
149.985
127.494
135
135
135
127.494
127.494
135
54
54
32
32
26
32
32

KRBUSDSENIOR_NORE	KRB	USD
KRBEURSENIOR_NORE	KRB	EUR
KRBUSDSENIOR_MODRE	KRB	USD
KRBEURSENIOR_MMR_L	KRB	EUR
KRBJPYSENIOR_MODRE	KRB	JPY
KRBHKDSENIOR_MODRE	KRB	HKD
KRBTWDSENIOR	KRB	TWD
KRBUSDPREFERRED_MODRE	KRB	USD
KRBHKDSENIOR_NORE	KRB	HKD
KRB_BUSDSENIOR	KRB_B	USD
KRB_BUSDSENIOR_MODRE	KRB_B	USD
KRB_BUSDSENIOR_NORE	KRB_B	USD
KRB_BEURSENIOR	KRB_B	EUR
KRB_BEURSENIOR_MODRE	KRB_B	EUR
KRB_BEURSENIOR_NORE	KRB_B	EUR
KRB_BANKUSDSENIOR	KRB_BANK	USD
KRB_BANKUSDSENIOR_MODRE	KRB_BANK	USD
KRB_BANKUSDLOAN	KRB_BANK	USD
KRB_BANKEURSENIOR_MODRE	KRB_BANK	EUR
KRB_BANKUSDSENIOR_MODRE	KRB_BANK	USD
KRB_BANKAUDSENIOR_MODRE	KRB_BANK	AUD
KRB_LOANUSDSENIOR	KRB_LOAN	USD
KRB_NAUSDSENIOR_MODRE	KRB_NA	USD
KRB_NAUSDCVA_SENIOR	KRB_NA	USD
KRB_PUSDPREFERRED_MODRE	KRB_P	USD
KRIUSDSENIOR_MODRE	KRI	USD
KRIUSDSENIOR_NORE	KRI	USD
KRIJPYSENIOR_MODRE	KRI	JPY
KRIEURSENIOR_MODRE	KRI	EUR
KRIAUDSENIOR_MODRE	KRI	AUD
KRIHKDSENIOR_MODRE	KRI	HKD
KRIEURSENIOR_NORE	KRI	EUR
KS_MUNIUSDSENIOR_MODRE	KS_MUNI	USD
KSEUSDPREFERRED	KSE	USD
KSEUSDSENIOR_MODRE	KSE	USD
KSEEURSENIOR_MODRE	KSE	EUR
KSEUSDSENIOR_NORE	KSE	USD
KSEEURSENIOR_NORE	KSE	EUR
KSEUSDSENIOR	KSE	USD
KSEEURSENIOR	KSE	EUR
KSEJPYSENIOR_MODRE	KSE	JPY
KSSUSDSENIOR	KSS	USD
KSSUSDSUBORDINATE	KSS	USD
KSSUSDSENIOR_NORE	KSS	USD
KSSUSDSENIOR_MODRE	KSS	USD
KSSEURSENIOR	KSS	EUR
KSSEURSENIOR_NORE	KSS	EUR
KSSEURSENIOR_MODRE	KSS	EUR
KSSEURSUBORDINATE	KSS	EUR
KSSUSDSUBORDINATE_MODRE	KSS	USD
KSSEURSUBORDINATE_MODRE	KSS	EUR
KSSUSDSUBORDINATE_NORE	KSS	USD
KSSEURSUBORDINATE_NORE	KSS	EUR
KSSJPYSENIOR_MODRE	KSS	JPY
KSSAUDSENIOR_MODRE	KSS	AUD
KSSAUDSENIOR	KSS	AUD
KSSHKDSENIOR_MODRE	KSS	HKD
KSSSGDSENIOR_MODRE	KSS	SGD
KSUUSDLOAN_NORE	KSU	USD
KY_MUNIUSDSENIOR_MODRE	KY_MUNI	USD
KZLUSDLOAN_NORE	KZL	USD
LEURSENIOR_MODRE	L	EUR
LEURSENIOR	L	EUR
LUSDSENIOR	L	USD
LUSDSENIOR_MODRE	L	USD
LUSDSENIOR_NORE	L	USD
LEURSENIOR_NORE	L	EUR
LAUDSENIOR_MODRE	L	AUD
LJPYSENIOR_MODRE	L	JPY
LHKDSENIOR_MODRE	L	HKD
LTWDSENIOR	L	TWD
LAUDSENIOR	L	AUD
LHKDSENIOR_NORE	L	HKD
LILSSENIOR_MODRE	L	ILS

SENIOR_NORE	DERIV	8/7/2006 18:30	1	1	2
SENIOR_NORE	DERIV	8/7/2006 18:30	1	1	2
SENIOR_MODRE	CASH	6/29/2007 18:30	4	4	5
SENIOR_MMR_L	DERIV	8/7/2006 18:30	1	1	2
SENIOR_MODRE	DERIV	6/29/2007 18:30	4	4	5
SENIOR_MODRE	DERIV	6/29/2007 18:30	4	4	5
SENIOR	DERIV	8/7/2006 18:30	1	1	2
PREFERRED_MODRE	DERIV	2/11/2005 13:30	1	1	1
SENIOR_NORE	DERIV	8/7/2006 18:30	1	1	2
SENIOR	DERIV	9/27/2002 8:30	0	0	0
SENIOR_MODRE	DERIV	1/17/2003 13:30	120	120	120
SENIOR_NORE	DERIV	9/27/2002 8:30	0	0	0
SENIOR	DERIV	9/27/2002 8:30	0	0	0
SENIOR_MODRE	DERIV	9/27/2002 8:30	0	0	0
SENIOR_NORE	DERIV	9/27/2002 8:30	0	0	0
SENIOR	DERIV	7/28/2008 13:30	66.66	72.215	79.992
SENIOR_MODRE	DERIV	7/28/2008 13:30	60	65	72
LOAN	DERIV	7/28/2008 13:30	60	65	72
SENIOR_MODRE	DERIV	7/28/2008 13:30	60	65	72
SENIOR_MODRE	CASH	7/2/2008 18:30	50	55	62
SENIOR_MODRE	DERIV	7/28/2008 13:30	60	65	72
SENIOR	DERIV	12/28/2001 18:30	114	114	114
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	6/26/2008 18:30	50	55	62
PREFERRED_MODRE	DERIV	3/21/2006 13:30	7	7	11
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_NORE	DERIV	8/3/2006 18:30	14	14	14
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_MODRE	DERIV	8/3/2006 18:30	15	15	15
SENIOR_NORE	DERIV	7/19/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
PREFERRED	DERIV	7/2/2008 18:30	16.9	19.5	26
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	15	20
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	15	20
SENIOR_NORE	DERIV	7/2/2008 18:30	12.2772	14.166	18.388
SENIOR_NORE	DERIV	7/2/2008 18:30	12.2772	14.166	18.388
SENIOR	DERIV	7/30/2008 18:30	14.443	16.665	22.22
SENIOR	DERIV	7/2/2008 18:30	14.443	16.665	22.22
SENIOR_MODRE	DERIV	7/30/2008 18:30	13	15	20
SENIOR	DERIV	7/28/2008 18:30	86.658	86.658	86.658
SUBORDINATE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SENIOR_NORE	DERIV	7/28/2008 18:30	73.6632	73.6632	73.6632
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SENIOR	DERIV	7/28/2008 18:30	86.658	86.658	86.658
SENIOR_NORE	DERIV	7/28/2008 18:30	73.6632	73.6632	73.6632
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SUBORDINATE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SUBORDINATE_MODRE	DERIV	7/2/2008 18:30	102	102	102
SUBORDINATE_MODRE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SUBORDINATE_NORE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SUBORDINATE_NORE	DERIV	7/28/2008 18:30	93.6	93.6	93.6
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SENIOR	DERIV	7/28/2008 18:30	86.658	86.658	86.658
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
SENIOR_MODRE	DERIV	7/28/2008 18:30	78	78	78
LOAN_NORE	DERIV	7/11/2006 13:30	70	70	75
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	570	595	620
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR	DERIV	7/30/2008 13:30	177.76	177.76	177.76
SENIOR	DERIV	7/30/2008 13:30	177.76	177.76	177.76
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR_NORE	DERIV	7/30/2008 13:30	151.104	151.104	151.104
SENIOR_NORE	DERIV	7/30/2008 13:30	151.104	151.104	151.104
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR_MODRE	DERIV	7/30/2008 13:30	160	160	160
SENIOR	DERIV	7/30/2008 13:30	177.76	177.76	177.76
SENIOR	DERIV	7/30/2008 13:30	177.76	177.76	177.76
SENIOR_NORE	DERIV	7/30/2008 13:30	151.104	151.104	151.104
SENIOR_MODRE	DERIV	7/30/2008 13:30	149.6774194	149.6774194	149.6774194

3	5	8	10	13	16	22	25
3	5	8	10	13	16	22	25
6	8	11	14	17	20	26	29
3	5	8	12	15	18	24	27
6	8	11	14	17	20	26	29
7	9	12	15	18.5	22	28	32
3	5	8	11	14	17	23	26
1	1	1	1	1	1	1	1
3	5	8	10	13	16	22	25
0	0	0	0	0	0	0	0
120	120	120	120	120	120	120	120
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
88.88	96.657	106.656	116.655	116.655	116.655	116.655	116.655
80	87	96	105	105	105	105	105
80	87	96	105	105	105	105	105
80	87	96	105	105	105	105	105
70	77	86	95	95	95	95	95
80	87	96	105	105	105	105	105
114	114	114	114	114	114	114	114
1	1	1	1	1	1	1	1
70	77	86	95	95	95	95	95
15	20	25	31	35.5	40	45	45
30	45	60	75	87	99	119	205
28	42	57	71	82	93	112	194
30	45	60	75	87	99	119	205
30	45	60	75	87	99	119	205
30	45	60	75	87	99	119	205
30	45	60	75	87	99	119	205
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
45.5	58.5	68.9	78	80.6	83.2	93.6	93.6
35	45	53	60	62	64	72	72
35	45	53	60	62	64	72	72
33.054	42.498	50.0532	56.664	58.5528	60.4416	67.9968	67.9968
33.054	42.498	50.0532	56.664	58.5528	60.4416	67.9968	67.9968
38.885	49.995	58.883	66.66	68.882	71.104	79.992	79.992
38.885	49.995	58.883	66.66	68.882	71.104	79.992	79.992
35	45	53	60	62	64	72	72
108.878	131.098	144.43	158.873	161.6505	164.428	172.205	181.093
117.6	141.6	156	171.6	174.6	177.6	186	195.6
92.5512	111.4392	122.772	135.0492	137.4102	139.7712	146.382	153.9372
98	118	130	143	145.5	148	155	163
108.878	131.098	144.43	158.873	161.6505	164.428	172.205	181.093
92.5512	111.4392	122.772	135.0492	137.4102	139.7712	146.382	153.9372
98	118	130	143	145.5	148	155	163
117.6	141.6	156	171.6	174.6	177.6	186	195.6
126	150	164.4	180	183	186	194.4	204
117.6	141.6	156	171.6	174.6	177.6	186	195.6
117.6	141.6	156	171.6	174.6	177.6	186	195.6
117.6	141.6	156	171.6	174.6	177.6	186	195.6
98	118	130	143	145.5	148	155	163
98	118	130	143	145.5	148	155	163
108.878	131.098	144.43	158.873	161.6505	164.428	172.205	181.093
98	118	130	143	145.5	148	155	163
98	118	130	143	145.5	148	155	163
100	125	145	165	172.5	180	190	190
1	1	1	1	1	1	1	1
645	670	695	720	732.5	745	770	770
230	280	310	340	341.5	343	346	346
255.53	311.08	344.41	377.74	379.4065	381.073	384.406	384.406
255.53	311.08	344.41	377.74	379.4065	381.073	384.406	384.406
230	280	310	340	341.5	343	346	346
217.212	264.432	292.764	321.096	322.5126	323.9292	326.7624	326.7624
217.212	264.432	292.764	321.096	322.5126	323.9292	326.7624	326.7624
230	280	310	340	341.5	343	346	346
230	280	310	340	341.5	343	346	346
230	280	310	340	341.5	343	346	346
255.53	311.08	344.41	377.74	379.4065	381.073	384.406	384.406
255.53	311.08	344.41	377.74	379.4065	381.073	384.406	384.406
217.212	264.432	292.764	321.096	322.5126	323.9292	326.7624	326.7624
219.7777778	269.8181818	299.8360656	329.8507463	331.3514087	332.852071	335.8533724	335.8533724

27
27
32
31
32
35
29
1
27
0
120
0
0
0
0
116.655
105
105
105
95
105
114
1
95
60
205
194
205
205
205
205
1
1
93.6
72
72
67.9968
67.9968
79.992
79.992
72
196.647
212.4
167.1588
177
196.647
167.1588
177
212.4
220.8
212.4
212.4
212.4
177
177
196.647
177
177
190
1
770
346
384.406
384.406
346
326.7624
326.7624
346
346
346
384.406
384.406
326.7624
335.8533724

LUSDCVA_LOAN	L	USD
LA_MUNIUSDSENIOR_MODRE	LA_MUNI	USD
LABUSDSENIOR_NORE	LAB	USD
LABJUSDLOAN	LABJ	USD
LACA_MUNIUSDSENIOR_MODRE	LACA_MUNI	USD
LAFEURSENIOR_MODRE	LAF	EUR
LAFUSDSENIOR_MODRE	LAF	USD
LAFAUDSENIOR_MODRE	LAF	AUD
LANC_07_2A_A3USDSENIOR	LANC_07_2A_A3	USD
LAND_2007_9A_DUSDASSETBACKED	LAND_2007_9A_D	USD
LANDMUSDSENIOR_NORE	LANDM	USD
LANDM_2007_9_A1USDASSETBACKED	LANDM_2007_9_A1	USD
LANDM_2007_9_DUSDASSETBACKED	LANDM_2007_9_D	USD
LANDM_2007_9A_DUSDASSETBACKED	LANDM_2007_9A_D	USD
LANISLJPYLT2_MMR_L	LANISL	JPY
LANISLAUDLT2_MMR_L	LANISL	AUD
LATVIAUSDBOND	LATVIA	USD
LATVIAUSDSOVEREIGN	LATVIA	USD
LATVIAEURSENIOR_MODRE	LATVIA	EUR
LATVIAEURBOND	LATVIA	EUR
LB_UBSUSDSENIOR_MODRE	LB_UBS	USD
LBBWUSDSENIOR	LBBW	USD
LBBW2USDSENIOR	LBBW2	USD
LBMLTUSDSENIOR_MODRE	LBMLT	USD
LBMLT_04_1_M9USDSENIOR	LBMLT_04_1_M9	USD
LBMLT_04_2_M7USDSENIOR	LBMLT_04_2_M7	USD
LBMLT_04_4_M9USDSENIOR	LBMLT_04_4_M9	USD
LBMLT_04_5_M5USDSENIOR	LBMLT_04_5_M5	USD
LBMLT_05_1_M7USDSENIOR	LBMLT_05_1_M7	USD
LBMLT_05_1_M8USDSENIOR	LBMLT_05_1_M8	USD
LBMLT_05_1_M9USDSENIOR	LBMLT_05_1_M9	USD
LBMLT_05_2_M8USDSENIOR	LBMLT_05_2_M8	USD
LBMLT_05_2_M9USDSENIOR	LBMLT_05_2_M9	USD
LBMLT_05_3_M7USDSENIOR	LBMLT_05_3_M7	USD
LBMLT_05_3_M8USDSENIOR	LBMLT_05_3_M8	USD
LBMLT_05_3_M9USDSENIOR	LBMLT_05_3_M9	USD
LBMLT_05_WL1_M4USDSENIOR	LBMLT_05_WL1_M4	USD
LBMLT_05_WL1_M9USDSENIOR	LBMLT_05_WL1_M9	USD
LBMLT_05_WL2_M8USDSENIOR	LBMLT_05_WL2_M8	USD
LBMLT_05_WL2_M9USDSENIOR	LBMLT_05_WL2_M9	USD
LBMLT_05_WL3_M7USDSENIOR	LBMLT_05_WL3_M7	USD
LBMLT_05_WL3_M8USDSENIOR	LBMLT_05_WL3_M8	USD
LBMLT_05_WL3_M9USDSENIOR	LBMLT_05_WL3_M9	USD
LBMLT_06_1_M7USDSENIOR	LBMLT_06_1_M7	USD
LBMLT_06_1_M8USDSENIOR	LBMLT_06_1_M8	USD
LBMLT_06_1_M9USDSENIOR	LBMLT_06_1_M9	USD
LBMLT_06_2_M8USDSENIOR	LBMLT_06_2_M8	USD
LBMLT_06_2_M8_USDSENIOR	LBMLT_06_2_M8_	USD
LBMLT_06_2_M9USDSENIOR	LBMLT_06_2_M9	USD
LBMLT_06_3_M9USDSENIOR	LBMLT_06_3_M9	USD
LBMLT_06_4_M8USDSENIOR	LBMLT_06_4_M8	USD
LBMLT_06_4_M9USDSENIOR	LBMLT_06_4_M9	USD
LBMLT_06_5_M8USDSENIOR	LBMLT_06_5_M8	USD
LBMLT_06_5_M9USDSENIOR	LBMLT_06_5_M9	USD
LBMLT_06_6_M5USDSENIOR	LBMLT_06_6_M5	USD
LBMLT_06_6_M8USDSENIOR	LBMLT_06_6_M8	USD
LBMLT_06_6_M9USDSENIOR	LBMLT_06_6_M9	USD
LBMLT_06_7_M7USDSENIOR	LBMLT_06_7_M7	USD
LBMLT_06_8_M5USDSENIOR	LBMLT_06_8_M5	USD
LBMLT_06_8_M9USDSENIOR	LBMLT_06_8_M9	USD
LBMLT_06_9_M8USDSENIOR	LBMLT_06_9_M8	USD
LBMLT_06_WL1_M8USDSENIOR	LBMLT_06_WL1_M8	USD
LBMLT_06_WL1_M9USDSENIOR	LBMLT_06_WL1_M9	USD
LBMLT_06_WL2_M8USDSENIOR	LBMLT_06_WL2_M8	USD
LBMLT_06_WL2_M9USDSENIOR	LBMLT_06_WL2_M9	USD
LBMLT_06_WL3_M8USDSENIOR	LBMLT_06_WL3_M8	USD
LBMLT_06_WL3_M9USDSENIOR	LBMLT_06_WL3_M9	USD
LBMLT_069_M8USDSENIOR	LBMLT_069_M8	USD
LBMLT_2005_1_M9USDSENIOR	LBMLT_2005_1_M9	USD
LBMLT_2005_3_M7USDSENIOR	LBMLT_2005_3_M7	USD
LBMLT_2005_3_M8USDSENIOR	LBMLT_2005_3_M8	USD
LBMLT_2005_WL1_M9USDSENIOR	LBMLT_2005_WL1_M9	USD
LBMLT_2005_WL2_M5USDSENIOR	LBMLT_2005_WL2_M5	USD
LBMLT_2005_WL2_M8USDSENIOR	LBMLT_2005_WL2_M8	USD

CVA_LOAN	DERIV	7/30/2008 13:30	111.4285714	100	100
SENIOR_MODRE	DERIV	7/22/2008 18:30	40	40	40
SENIOR_NORE	DERIV	4/22/2005 8:30	370	370	370
LOAN	DERIV	11/4/2002 18:30	90	90	90
SENIOR_MODRE	DERIV	7/22/2008 18:30	48	48	48
SENIOR_MODRE	DERIV	7/9/2008 13:30	65	69	74
SENIOR_MODRE	DERIV	7/9/2008 13:30	65	69	74
SENIOR_MODRE	DERIV	7/9/2008 13:30	65	69	74
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
LT2_MMR_L	DERIV	7/29/2008 13:30	1180	1180	1150
LT2_MMR_L	DERIV	7/29/2008 13:30	1180	1180	1150
BOND	DERIV	7/30/2008 13:30	72	81	90
SOVEREIGN	DERIV	9/11/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	5/2/2008 13:30	1	1	1
BOND	DERIV	7/30/2008 13:30	72	81	90
SENIOR_MODRE	DERIV	9/14/2005 18:30	1	1	1
SENIOR	DERIV	6/10/2008 18:30	4	4	4
SENIOR	DERIV	6/10/2008 18:30	4	4	4
SENIOR_MODRE	DERIV	2/15/2005 18:30	240	240	240
SENIOR	DERIV	11/27/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/1/2006 8:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	7/18/2006 18:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	2/7/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	3/23/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 8:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	1/26/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	6/30/2007 8:30	1	1	1
SENIOR	DERIV	3/19/2008 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/2/2006 8:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	6/30/2006 18:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	8/3/2006 8:30	1	1	1

157.2238806	187.3846154	206.4235294	219.1111111	220.0777778	221.0444444	222.9777778	222.9777778
40	40	40	40	40	40	47	47
370	370	370	370	370	370	370	370
90	90	90	90	90	90	90	90
48	48	51	51	51	51	55	55
79	86	93	100	105	110	118	118
79	86	93	100	105	110	118	118
79	86	93	100	105	110	118	118
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
525	525	525	525	525	525	525	525
10	10	10	10	10	10	10	10
65	65	65	65	65	65	65	65
700	700	700	700	700	700	700	700
425	425	425	425	425	425	425	425
1100	1050	1000	950	932.5	915	870	870
1100	1050	1000	950	932.5	915	870	870
141.5	175	205	235	242.45	249.9	264.8	282.68
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
141.5	175	205	235	242.45	249.9	264.8	282.68
1	1	1	1	1	1	1	1
4	4	4	4	4	4	4	4
4	4	4	4	4	4	4	4
240	240	240	240	240	240	240	240
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1

222.9777778
47
370
90
55
118
118
118
0.999999975
525
10
65
700
425
860
860
288.64
1
1
288.64
1
4
4
240
0.999999975
1
1
1
1
0.999999975
1
1
1
1
0.999999975
0.999999975
0.999999975
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
0.999999975
1
1
0.999999975
1
0.999999975
1
1835
1

LBMLT_2005_WL2_M9USDSENIOR	LBMLT_2005_WL2_M9	USD
LBMLT_2005_WL3_M8USDSENIOR	LBMLT_2005_WL3_M8	USD
LBMLT_2005_WL3_M9USDSENIOR	LBMLT_2005_WL3_M9	USD
LBMLT_2005_WL3M7USDSENIOR	LBMLT_2005_WL3M7	USD
LBMLT_2006_1_2A4USDSENIOR	LBMLT_2006_1_2A4	USD
LBMLT_2006_1_M5USDSENIOR	LBMLT_2006_1_M5	USD
LBMLT_2006_1_M7USDSENIOR	LBMLT_2006_1_M7	USD
LBMLT_2006_1_M8USDSENIOR	LBMLT_2006_1_M8	USD
LBMLT_2006_2_M7USDSENIOR	LBMLT_2006_2_M7	USD
LBMLT_2006_2_M8USDSENIOR	LBMLT_2006_2_M8	USD
LBMLT_2006_5_M9USDSENIOR	LBMLT_2006_5_M9	USD
LBMLT_2006_6_2A4USDSENIOR	LBMLT_2006_6_2A4	USD
LBMLT_2006_6_M5USDSENIOR	LBMLT_2006_6_M5	USD
LBMLT_2006_6_M9USDSENIOR	LBMLT_2006_6_M9	USD
LBMLT_2006_7_M7USDSENIOR	LBMLT_2006_7_M7	USD
LBMLT_2006_7_M8USDSENIOR	LBMLT_2006_7_M8	USD
LBMLT_2006_8_M9USDSENIOR	LBMLT_2006_8_M9	USD
LBMLT_2006_WL1_M9USDSENIOR	LBMLT_2006_WL1_M9	USD
LBMLT04_1_M8USDSENIOR	LBMLT04_1_M8	USD
LBMLT04_1_M9USDSENIOR	LBMLT04_1_M9	USD
LBMLT04_2_M6USDSENIOR	LBMLT04_2_M6	USD
LBMLT04_2_M7USDSENIOR	LBMLT04_2_M7	USD
LBMLT04_4_M8USDSENIOR	LBMLT04_4_M8	USD
LBMLT04_5_A4USDSENIOR	LBMLT04_5_A4	USD
LBMLT05_2_M8USDSENIOR	LBMLT05_2_M8	USD
LBMLT05_3_M8USDSENIOR	LBMLT05_3_M8	USD
LBMLT05_WL1_3M6USDSENIOR	LBMLT05_WL1_3M6	USD
LBMLT05_WL1_M9USDSENIOR	LBMLT05_WL1_M9	USD
LBMLT05_WL2_A4USDSENIOR	LBMLT05_WL2_A4	USD
LBMLT05_WL2_M2USDSENIOR	LBMLT05_WL2_M2	USD
LBMLT05_WL2_M5USDSENIOR	LBMLT05_WL2_M5	USD
LBMLT05_WL3_M7USDSENIOR	LBMLT05_WL3_M7	USD
LBMLT05_WL3_M9USDSENIOR	LBMLT05_WL3_M9	USD
LBMLT052_M8USDSENIOR	LBMLT052_M8	USD
LBMLT052M9USDSENIOR	LBMLT052M9	USD
LBMLT06_1_A4USDSENIOR	LBMLT06_1_A4	USD
LBMLT06_1_M2USDSENIOR	LBMLT06_1_M2	USD
LBMLT06_1_M5USDSENIOR	LBMLT06_1_M5	USD
LBMLT06_1_M8USDSENIOR	LBMLT06_1_M8	USD
LBMLT06_1_M9USDSENIOR	LBMLT06_1_M9	USD
LBMLT06_2_M8USDSENIOR	LBMLT06_2_M8	USD
LBMLT06_6_A4USDSENIOR	LBMLT06_6_A4	USD
LBMLT06_6_M2USDSENIOR	LBMLT06_6_M2	USD
LBMLT06_6_M5USDSENIOR	LBMLT06_6_M5	USD
LBMLT06_6_M8USDSENIOR	LBMLT06_6_M8	USD
LBMLT06_6_M9USDSENIOR	LBMLT06_6_M9	USD
LBMLT06_WL1_M9USDSENIOR	LBMLT06_WL1_M9	USD
LBMLT06_WL2_M9USDSENIOR	LBMLT06_WL2_M9	USD
LBMLT06_WL3_M9USDSENIOR	LBMLT06_WL3_M9	USD
LBMLT2006WL2M9USDSENIOR	LBMLT2006WL2M9	USD
LBPACUSDCVA_SENIOR	LBPAC	USD
LBPAC-CVAUSDSENIOR_NORE	LBPAC-CVA	USD
LBPACIUSDCVA_SENIOR	LBPACI	USD
LBPACIUSDCVA_LOAN	LBPACI	USD
LBRAC_06_1A_A_USDSENIOR	LBRAC_06_1A_A_	USD
LBRAC_06_1A_BUSDSENIOR	LBRAC_06_1A_B	USD
LBRAC_06_1A_CUSDSENIOR	LBRAC_06_1A_C	USD
LBRAC_06_1A_DUSDSENIOR	LBRAC_06_1A_D	USD
LBRTS_06_1A_BUSDSENIOR	LBRTS_06_1A_B	USD
LBRTS_06_1A_DUSDSENIOR	LBRTS_06_1A_D	USD
LBRTS_06_1A_EUSDSENIOR	LBRTS_06_1A_E	USD
LBRTS_07_2A_DUSDSENIOR	LBRTS_07_2A_D	USD
LBRTS_07_3A_4USDSENIOR	LBRTS_07_3A_4	USD
LBRTS_2006_1A_BUSDSENIOR	LBRTS_2006_1A_B	USD
LBRTS_2006_1A_DUSDSENIOR	LBRTS_2006_1A_D	USD
LBRTS_2006_1A_EUSDSENIOR	LBRTS_2006_1A_E	USD
LBSBC_07_2A_M4USDSENIOR	LBSBC_07_2A_M4	USD
LBTUSDSENIOR	LBT	USD
LBUB06_C7_AJUSDSENIOR	LBUB06_C7_AJ	USD
LBUBS_04_C1_KUSDSENIOR	LBUBS_04_C1_K	USD
LBUBS_05_C1_JUSDSENIOR	LBUBS_05_C1_J	USD
LBUBS_05C1_JUSDSENIOR	LBUBS_05C1_J	USD
LBUBS_05-C1_JUSDSENIOR	LBUBS_05-C1_J	USD
LBUBS_06_C1_JUSDSENIOR	LBUBS_06_C1_J	USD

SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	3/8/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	10/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	11/22/2005 18:30	201	201	201
SENIOR	DERIV	1/10/2006 18:30	291	291	291
SENIOR	DERIV	1/9/2006 18:30	175	175	175
SENIOR	DERIV	12/23/2005 13:30	26	26	26
SENIOR	DERIV	11/1/2005 13:30	145	145	145
SENIOR	DERIV	11/23/2005 13:30	205	205	205
SENIOR	DERIV	1/20/2006 13:30	165	165	165
SENIOR	DERIV	11/21/2005 13:30	195	195	195
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/13/2006 18:30	1	1	1
SENIOR	DERIV	12/16/2005 13:30	325	325	325
SENIOR	DERIV	7/14/2005 18:30	155	155	155
SENIOR	DERIV	10/14/2005 13:30	235	235	235
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	5/30/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	3/29/2006 13:30	243	243	243
SENIOR	DERIV	3/29/2006 13:30	251	251	251
SENIOR	DERIV	5/11/2007 18:30	1	1	1
CVA_SENIOR	DERIV	7/11/2006 13:30	300	300	300
SENIOR_NORE	DERIV	4/12/2005 13:30	300	300	300
CVA_SENIOR	DERIV	4/12/2005 13:30	300	300	300
CVA_LOAN	DERIV	7/11/2006 13:30	325	325	325
SENIOR	DERIV	3/23/2007 18:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 18:30	1	1	1
SENIOR	DERIV	4/25/2007 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	4/10/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/26/2001	50	50	50
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	7/6/2006 8:30	1	1	1
SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	7/6/2006 8:30	1	1	1
SENIOR	DERIV	10/5/2006 13:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
201	201	201	201	201	201	201	201
291	291	291	291	291	291	291	291
175	175	175	175	175	175	175	175
26	26	26	26	26	26	26	26
145	145	145	145	145	145	145	145
205	205	205	205	205	205	205	205
165	165	165	165	165	165	165	165
195	195	195	195	195	195	195	195
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
325	325	325	325	325	325	325	325
155	155	155	155	155	155	155	155
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
243	243	243	243	243	243	243	243
251	251	251	251	251	251	251	251
1	1	1	1	1	1	1	1
300	300	300	300	300	300	300	300
300	300	300	300	300	300	300	300
300	300	300	300	300	300	300	300
325	325	325	325	325	325	325	325
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
50	50	50	50	50	50	50	50
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

1
1
0.999999975
1
1
2456
1
1
1
1
1
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
1
1
201
291
175
26
145
205
165
195
1
1
1
1
325
155
235
1
1
1
1
1
1
0.999999975
1
1
1
1
1
243
251
1
300
300
300
325
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
50
1
1
1
1
1
1

LBUBS_06C1_JUSDSENIOR	LBUBS_06C1_J	USD
LBUBS_06C1_KUSDSENIOR	LBUBS_06C1_K	USD
LBUBS_06C4_KUSDNULL	LBUBS_06C4_K	USD
LBUBS_06C4_KUSDSENIOR	LBUBS_06C4_K	USD
LBUBS03_C8_MUSDSENIOR	LBUBS03_C8_M	USD
LBUBS04_C1_KUSDSENIOR	LBUBS04_C1_K	USD
LBUBS04_C6_KUSDSENIOR	LBUBS04_C6_K	USD
LBUBS04_C8_LUSDSENIOR	LBUBS04_C8_L	USD
LBUBS05_C1_JUSDSENIOR	LBUBS05_C1_J	USD
LBUBS05_C1_LUSDSENIOR	LBUBS05_C1_L	USD
LBUBS05_C2_JUSDSENIOR	LBUBS05_C2_J	USD
LBUBS05_C3_JUSDSENIOR	LBUBS05_C3_J	USD
LBUBS05_C3_KUSDSENIOR	LBUBS05_C3_K	USD
LBUBS05_C7_AJUSDSENIOR	LBUBS05_C7_AJ	USD
LBUBS05_C7_GUSDSENIOR	LBUBS05_C7_G	USD
LBUBS05_C7_JUSDSENIOR	LBUBS05_C7_J	USD
LBUBS06_C1_AJUSDSENIOR	LBUBS06_C1_AJ	USD
LBUBS06_C1_KUSDSENIOR	LBUBS06_C1_K	USD
LBUBS06_C3_KUSDSENIOR	LBUBS06_C3_K	USD
LBUBS06_C4_AJUSDSENIOR	LBUBS06_C4_AJ	USD
LBUBS06_C6_AJUSDSENIOR	LBUBS06_C6_AJ	USD
LBUBS06_C6_HUSDSENIOR	LBUBS06_C6_H	USD
LBUBS06_C7_AJUSDSENIOR	LBUBS06_C7_AJ	USD
LBUBS07_C2_AJUNKSENIOR	LBUBS07_C2_AJ	UNK
LBUBS07_C2_AJUSDSENIOR	LBUBS07_C2_AJ	USD
LBUBS07_C2_AJUSDSENIOR	LBUBS07_C2_AJ	USD
LBUSHY_OASUSDSENIOR_NORE	LBUSHY_OAS	USD
LBWEURLT2_MMR_L	LBW	EUR
LCCUSDLOAN_NORE	LCC	USD
LCDX_S10_0611USDLOAN_NORE	LCDX_S10_0611	USD
LCDX_S10_0613USDLOAN_NORE	LCDX_S10_0613	USD
LCDX_S8_0612USDLOAN_NORE	LCDX_S8_0612	USD
LCDX_S8_0612USDLOAN_NORE	LCDX_S8_0612	USD
LCDX_S8_0612USDSENIOR_MODRE	LCDX_S8_0612	USD
LCDX_S8_0612_X1USDLOAN_NORE	LCDX_S8_0612_X1	USD
LCDX_S8_0612_X2USDLOAN_NORE	LCDX_S8_0612_X2	USD
LCDX_S8_0612_X3USDLOAN_NORE	LCDX_S8_0612_X3	USD
LCDX_S8_0612_X4USDLOAN_NORE	LCDX_S8_0612_X4	USD
LCDX_S8WI_0612USDLOAN_NORE	LCDX_S8WI_0612	USD
LCDX_S9_1212USDLOAN_NORE	LCDX_S9_1212	USD
LCDX8_00_05_10YUSDLOAN_NORE	LCDX8_00_05_10Y	USD
LCDX8_00_05_10Y_IOUSDLOAN_NORE	LCDX8_00_05_10Y_IO	USD
LCDX8_00_05_10Y_POUSDLOAN_NORE	LCDX8_00_05_10Y_PO	USD
LCDX8_00_05_10Y_RUNUSDLOAN_NORE	LCDX8_00_05_10Y_RUN	USD
LCDX8_00_05_10Y_UPFUSDLOAN_NORE	LCDX8_00_05_10Y_UPF	USD
LCDX8_00_05_3YUSDLOAN_NORE	LCDX8_00_05_3Y	USD
LCDX8_00_05_3Y_IOUSDLOAN_NORE	LCDX8_00_05_3Y_IO	USD
LCDX8_00_05_3Y_POUSDLOAN_NORE	LCDX8_00_05_3Y_PO	USD
LCDX8_00_05_3Y_RUNUSDLOAN_NORE	LCDX8_00_05_3Y_RUN	USD
LCDX8_00_05_3Y_UPFUSDLOAN_NORE	LCDX8_00_05_3Y_UPF	USD
LCDX8_00_05_5YUSDLOAN_NORE	LCDX8_00_05_5Y	USD
LCDX8_00_05_5Y_IOUSDLOAN_NORE	LCDX8_00_05_5Y_IO	USD
LCDX8_00_05_5Y_POUSDLOAN_NORE	LCDX8_00_05_5Y_PO	USD
LCDX8_00_05_5Y_RUNUSDLOAN_NORE	LCDX8_00_05_5Y_RUN	USD
LCDX8_00_05_5Y_UPFUSDLOAN_NORE	LCDX8_00_05_5Y_UPF	USD
LCDX8_00_05_7YUSDLOAN_NORE	LCDX8_00_05_7Y	USD
LCDX8_00_05_7Y_IOUSDLOAN_NORE	LCDX8_00_05_7Y_IO	USD
LCDX8_00_05_7Y_POUSDLOAN_NORE	LCDX8_00_05_7Y_PO	USD
LCDX8_00_05_7Y_RUNUSDLOAN_NORE	LCDX8_00_05_7Y_RUN	USD
LCDX8_00_05_7Y_UPFUSDLOAN_NORE	LCDX8_00_05_7Y_UPF	USD
LCDX8_05_08_10YUSDLOAN_NORE	LCDX8_05_08_10Y	USD
LCDX8_05_08_3YUSDLOAN_NORE	LCDX8_05_08_3Y	USD
LCDX8_05_08_5YUSDLOAN_NORE	LCDX8_05_08_5Y	USD
LCDX8_05_08_7YUSDLOAN_NORE	LCDX8_05_08_7Y	USD
LCDX8_08_12_10YUSDLOAN_NORE	LCDX8_08_12_10Y	USD
LCDX8_08_12_3YUSDLOAN_NORE	LCDX8_08_12_3Y	USD
LCDX8_08_12_5YUSDLOAN_NORE	LCDX8_08_12_5Y	USD
LCDX8_08_12_7YUSDLOAN_NORE	LCDX8_08_12_7Y	USD
LCDX8_12_15_10YUSDLOAN_NORE	LCDX8_12_15_10Y	USD
LCDX8_12_15_3YUSDLOAN_NORE	LCDX8_12_15_3Y	USD
LCDX8_12_15_5YUSDLOAN_NORE	LCDX8_12_15_5Y	USD
LCDX8_12_15_7YUSDLOAN_NORE	LCDX8_12_15_7Y	USD
LCDX8_15_100_10YUSDLOAN_NORE	LCDX8_15_100_10Y	USD
LCDX8_15_100_3YUSDLOAN_NORE	LCDX8_15_100_3Y	USD

SENIOR	DERIV	10/5/2006 13:30	1	1	1
SENIOR	DERIV	10/31/2006 13:30	1	1	1
NULL	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2006 18:30	310	310	310
SENIOR	DERIV	3/6/2006 18:30	160	160	160
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	11/18/2005 18:30	195	195	195
SENIOR	DERIV	2/21/2006 18:30	142	142	142
SENIOR	DERIV	12/2/2005 13:30	295	295	295
SENIOR	DERIV	4/11/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	142	142	142
SENIOR	DERIV	11/29/2005 13:30	155	155	155
SENIOR	DERIV	6/9/2006 8:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	7/5/2007 13:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	5/24/2006 13:30	1	1	1
SENIOR	DERIV	5/23/2006 13:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	6/5/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	NULL	5/23/2007 18:30	1	1	1
SENIOR	NULL	5/23/2007 18:30	1	1	1
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR_NORE	DERIV	6/16/2008 13:30	115	115	201
LT2_MMR_L	DERIV	7/15/2008 13:30	90	90	90
LOAN_NORE	DERIV	7/16/2008 18:30	1128	1135	1147
LOAN_NORE	DERIV	7/30/2008 18:30	333.0543928	333.0543928	333.0543928
LOAN_NORE	DERIV	7/30/2008 18:30	387.0543928	387.0543928	387.0543928
LOAN_NORE	DERIV	4/1/2008 13:30	263.6361147	263.6361147	263.6361147
LOAN_NORE	TEMP	3/27/2008 18:30	202.95	202.95	202.95
SENIOR_MODRE	TEMP	10/18/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	4/1/2008 13:30	205	205	205
LOAN_NORE	DERIV	2/1/2008 13:30	382	382	382
LOAN_NORE	DERIV	5/7/2008 18:30	232	232	232
LOAN_NORE	DERIV	7/30/2008 18:30	318.8674876	318.8674876	318.8674876
LOAN_NORE	DERIV	11/13/2007 18:30	106	106	106
LOAN_NORE	DERIV	7/30/2008 18:30	354.8843168	354.8843168	354.8843168
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
310	310	310	310	310	310	310	310
160	160	160	160	160	160	160	160
1	1	1	1	1	1	1	1
195	195	195	195	195	195	195	195
142	142	142	142	142	142	142	142
295	295	295	295	295	295	295	295
1	1	1	1	1	1	1	1
142	142	142	142	142	142	142	142
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1

1
1
1
1
310
160
1
195
142
295
1
142
155
1
1
1
1
1
1
1
1
1
1
1
1
345
130
1236
333.0543928
387.0543928
263.6361147
202.95
0.999999975
205
382
232
318.8674876
106
354.8843168
1
1
1
1
1
1
1
1
1
1
1
1

LCDX8_15_100_5YUSDLOAN_NORE	LCDX8_15_100_5Y	USD
LCDX8_15_100_7YUSDLOAN_NORE	LCDX8_15_100_7Y	USD
LCDX8_15_30_10YUSDLOAN_NORE	LCDX8_15_30_10Y	USD
LCDX8_15_30_3YUSDLOAN_NORE	LCDX8_15_30_3Y	USD
LCDX8_15_30_5YUSDLOAN_NORE	LCDX8_15_30_5Y	USD
LCDX8_15_30_7YUSDLOAN_NORE	LCDX8_15_30_7Y	USD
LCDXT_S10_00_05_10YUSDLOAN_NORE	LCDXT_S10_00_05_10Y	USD
LCDXT_S10_00_05_10Y_IOUSDLOAN_NORE	LCDXT_S10_00_05_10Y_IO	USD
LCDXT_S10_00_05_10Y_POUSDLOAN_NORE	LCDXT_S10_00_05_10Y_PO	USD
LCDXT_S10_00_05_10Y_RUNUSDLOAN_NORE	LCDXT_S10_00_05_10Y_RUN	USD
LCDXT_S10_00_05_10Y_UPFUSDLOAN_NORE	LCDXT_S10_00_05_10Y_UPF	USD
LCDXT_S10_00_05_3YUSDLOAN_NORE	LCDXT_S10_00_05_3Y	USD
LCDXT_S10_00_05_3Y_IOUSDLOAN_NORE	LCDXT_S10_00_05_3Y_IO	USD
LCDXT_S10_00_05_3Y_POUSDLOAN_NORE	LCDXT_S10_00_05_3Y_PO	USD
LCDXT_S10_00_05_3Y_RUNUSDLOAN_NORE	LCDXT_S10_00_05_3Y_RUN	USD
LCDXT_S10_00_05_3Y_UPFUSDLOAN_NORE	LCDXT_S10_00_05_3Y_UPF	USD
LCDXT_S10_00_05_5YUSDLOAN_NORE	LCDXT_S10_00_05_5Y	USD
LCDXT_S10_00_05_5Y_IOUSDLOAN_NORE	LCDXT_S10_00_05_5Y_IO	USD
LCDXT_S10_00_05_5Y_POUSDLOAN_NORE	LCDXT_S10_00_05_5Y_PO	USD
LCDXT_S10_00_05_5Y_RUNUSDLOAN_NORE	LCDXT_S10_00_05_5Y_RUN	USD
LCDXT_S10_00_05_5Y_UPFUSDLOAN_NORE	LCDXT_S10_00_05_5Y_UPF	USD
LCDXT_S10_00_05_7YUSDLOAN_NORE	LCDXT_S10_00_05_7Y	USD
LCDXT_S10_00_05_7Y_IOUSDLOAN_NORE	LCDXT_S10_00_05_7Y_IO	USD
LCDXT_S10_00_05_7Y_POUSDLOAN_NORE	LCDXT_S10_00_05_7Y_PO	USD
LCDXT_S10_00_05_7Y_RUNUSDLOAN_NORE	LCDXT_S10_00_05_7Y_RUN	USD
LCDXT_S10_00_05_7Y_UPFUSDLOAN_NORE	LCDXT_S10_00_05_7Y_UPF	USD
LCDXT_S10_05_08_10YUSDLOAN_NORE	LCDXT_S10_05_08_10Y	USD
LCDXT_S10_05_08_3YUSDLOAN_NORE	LCDXT_S10_05_08_3Y	USD
LCDXT_S10_05_08_5YUSDLOAN_NORE	LCDXT_S10_05_08_5Y	USD
LCDXT_S10_05_08_7YUSDLOAN_NORE	LCDXT_S10_05_08_7Y	USD
LCDXT_S10_08_12_10YUSDLOAN_NORE	LCDXT_S10_08_12_10Y	USD
LCDXT_S10_08_12_3YUSDLOAN_NORE	LCDXT_S10_08_12_3Y	USD
LCDXT_S10_08_12_5YUSDLOAN_NORE	LCDXT_S10_08_12_5Y	USD
LCDXT_S10_08_12_7YUSDLOAN_NORE	LCDXT_S10_08_12_7Y	USD
LCDXT_S10_12_15_10YUSDLOAN_NORE	LCDXT_S10_12_15_10Y	USD
LCDXT_S10_12_15_3YUSDLOAN_NORE	LCDXT_S10_12_15_3Y	USD
LCDXT_S10_12_15_5YUSDLOAN_NORE	LCDXT_S10_12_15_5Y	USD
LCDXT_S10_12_15_7YUSDLOAN_NORE	LCDXT_S10_12_15_7Y	USD
LCDXT_S10_15_100_10YUSDLOAN_NORE	LCDXT_S10_15_100_10Y	USD
LCDXT_S10_15_100_3YUSDLOAN_NORE	LCDXT_S10_15_100_3Y	USD
LCDXT_S10_15_100_5YUSDLOAN_NORE	LCDXT_S10_15_100_5Y	USD
LCDXT_S10_15_100_7YUSDLOAN_NORE	LCDXT_S10_15_100_7Y	USD
LCDXT_S10_15_30_10YUSDLOAN_NORE	LCDXT_S10_15_30_10Y	USD
LCDXT_S10_15_30_3YUSDLOAN_NORE	LCDXT_S10_15_30_3Y	USD
LCDXT_S10_15_30_5YUSDLOAN_NORE	LCDXT_S10_15_30_5Y	USD
LCDXT_S10_15_30_7YUSDLOAN_NORE	LCDXT_S10_15_30_7Y	USD
LCDXT_S10_30_100_5YUSDLOAN_NORE	LCDXT_S10_30_100_5Y	USD
LCDXT_S8_00_05_10YUSDLOAN_NORE	LCDXT_S8_00_05_10Y	USD
LCDXT_S8_00_05_10Y_IOUSDLOAN_NORE	LCDXT_S8_00_05_10Y_IO	USD
LCDXT_S8_00_05_10Y_POUSDLOAN_NORE	LCDXT_S8_00_05_10Y_PO	USD
LCDXT_S8_00_05_10Y_RUNUSDLOAN_NORE	LCDXT_S8_00_05_10Y_RUN	USD
LCDXT_S8_00_05_10Y_UPFUSDLOAN_NORE	LCDXT_S8_00_05_10Y_UPF	USD
LCDXT_S8_00_05_3YUSDLOAN_NORE	LCDXT_S8_00_05_3Y	USD
LCDXT_S8_00_05_3Y_IOUSDLOAN_NORE	LCDXT_S8_00_05_3Y_IO	USD
LCDXT_S8_00_05_3Y_POUSDLOAN_NORE	LCDXT_S8_00_05_3Y_PO	USD
LCDXT_S8_00_05_3Y_RUNUSDLOAN_NORE	LCDXT_S8_00_05_3Y_RUN	USD
LCDXT_S8_00_05_3Y_UPFUSDLOAN_NORE	LCDXT_S8_00_05_3Y_UPF	USD
LCDXT_S8_00_05_5YUSDLOAN_NORE	LCDXT_S8_00_05_5Y	USD
LCDXT_S8_00_05_5Y_IOUSDLOAN_NORE	LCDXT_S8_00_05_5Y_IO	USD
LCDXT_S8_00_05_5Y_POUSDLOAN_NORE	LCDXT_S8_00_05_5Y_PO	USD
LCDXT_S8_00_05_5Y_RUNUSDLOAN_NORE	LCDXT_S8_00_05_5Y_RUN	USD
LCDXT_S8_00_05_5Y_UPFUSDLOAN_NORE	LCDXT_S8_00_05_5Y_UPF	USD
LCDXT_S8_00_05_7YUSDLOAN_NORE	LCDXT_S8_00_05_7Y	USD
LCDXT_S8_00_05_7Y_IOUSDLOAN_NORE	LCDXT_S8_00_05_7Y_IO	USD
LCDXT_S8_00_05_7Y_POUSDLOAN_NORE	LCDXT_S8_00_05_7Y_PO	USD
LCDXT_S8_00_05_7Y_RUNUSDLOAN_NORE	LCDXT_S8_00_05_7Y_RUN	USD
LCDXT_S8_00_05_7Y_UPFUSDLOAN_NORE	LCDXT_S8_00_05_7Y_UPF	USD
LCDXT_S8_05_08_10YUSDLOAN_NORE	LCDXT_S8_05_08_10Y	USD
LCDXT_S8_05_08_3YUSDLOAN_NORE	LCDXT_S8_05_08_3Y	USD
LCDXT_S8_05_08_5YUSDLOAN_NORE	LCDXT_S8_05_08_5Y	USD
LCDXT_S8_05_08_7YUSDLOAN_NORE	LCDXT_S8_05_08_7Y	USD
LCDXT_S8_08_12_10YUSDLOAN_NORE	LCDXT_S8_08_12_10Y	USD
LCDXT_S8_08_12_3YUSDLOAN_NORE	LCDXT_S8_08_12_3Y	USD
LCDXT_S8_08_12_5YUSDLOAN_NORE	LCDXT_S8_08_12_5Y	USD

LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	5/30/2007 18:30	1	1	1
LOAN_NORE	DERIV	3/17/2008 13

1	1	1	1	1	1	1	1

LCDXT_S8_08_12_7YUSDLOAN_NORE	LCDXT_S8_08_12_7Y	USD
LCDXT_S8_12_15_10YUSDLOAN_NORE	LCDXT_S8_12_15_10Y	USD
LCDXT_S8_12_15_3YUSDLOAN_NORE	LCDXT_S8_12_15_3Y	USD
LCDXT_S8_12_15_5YUSDLOAN_NORE	LCDXT_S8_12_15_5Y	USD
LCDXT_S8_12_15_7YUSDLOAN_NORE	LCDXT_S8_12_15_7Y	USD
LCDXT_S8_15_100_10YUSDLOAN_NORE	LCDXT_S8_15_100_10Y	USD
LCDXT_S8_15_100_3YUSDLOAN_NORE	LCDXT_S8_15_100_3Y	USD
LCDXT_S8_15_100_5YUSDLOAN_NORE	LCDXT_S8_15_100_5Y	USD
LCDXT_S8_15_100_7YUSDLOAN_NORE	LCDXT_S8_15_100_7Y	USD
LCDXT_S8_15_30_10YUSDLOAN_NORE	LCDXT_S8_15_30_10Y	USD
LCDXT_S8_15_30_3YUSDLOAN_NORE	LCDXT_S8_15_30_3Y	USD
LCDXT_S8_15_30_5YUSDLOAN_NORE	LCDXT_S8_15_30_5Y	USD
LCDXT_S8_15_30_7YUSDLOAN_NORE	LCDXT_S8_15_30_7Y	USD
LCDXT_S8_30_100_5YUSDLOAN_NORE	LCDXT_S8_30_100_5Y	USD
LCDXT_S9_00_05_10YUSDLOAN_NORE	LCDXT_S9_00_05_10Y	USD
LCDXT_S9_00_05_10Y_IOUSDLOAN_NORE	LCDXT_S9_00_05_10Y_IO	USD
LCDXT_S9_00_05_10Y_POUSDLOAN_NORE	LCDXT_S9_00_05_10Y_PO	USD
LCDXT_S9_00_05_10Y_RUNUSDLOAN_NORE	LCDXT_S9_00_05_10Y_RUN	USD
LCDXT_S9_00_05_10Y_UPFUSDLOAN_NORE	LCDXT_S9_00_05_10Y_UPF	USD
LCDXT_S9_00_05_3YUSDLOAN_NORE	LCDXT_S9_00_05_3Y	USD
LCDXT_S9_00_05_3Y_IOUSDLOAN_NORE	LCDXT_S9_00_05_3Y_IO	USD
LCDXT_S9_00_05_3Y_POUSDLOAN_NORE	LCDXT_S9_00_05_3Y_PO	USD
LCDXT_S9_00_05_3Y_RUNUSDLOAN_NORE	LCDXT_S9_00_05_3Y_RUN	USD
LCDXT_S9_00_05_3Y_UPFUSDLOAN_NORE	LCDXT_S9_00_05_3Y_UPF	USD
LCDXT_S9_00_05_5YUSDLOAN_NORE	LCDXT_S9_00_05_5Y	USD
LCDXT_S9_00_05_5Y_IOUSDLOAN_NORE	LCDXT_S9_00_05_5Y_IO	USD
LCDXT_S9_00_05_5Y_POUSDLOAN_NORE	LCDXT_S9_00_05_5Y_PO	USD
LCDXT_S9_00_05_5Y_RUNUSDLOAN_NORE	LCDXT_S9_00_05_5Y_RUN	USD
LCDXT_S9_00_05_5Y_UPFUSDLOAN_NORE	LCDXT_S9_00_05_5Y_UPF	USD
LCDXT_S9_00_05_7YUSDLOAN_NORE	LCDXT_S9_00_05_7Y	USD
LCDXT_S9_00_05_7Y_IOUSDLOAN_NORE	LCDXT_S9_00_05_7Y_IO	USD
LCDXT_S9_00_05_7Y_POUSDLOAN_NORE	LCDXT_S9_00_05_7Y_PO	USD
LCDXT_S9_00_05_7Y_RUNUSDLOAN_NORE	LCDXT_S9_00_05_7Y_RUN	USD
LCDXT_S9_00_05_7Y_UPFUSDLOAN_NORE	LCDXT_S9_00_05_7Y_UPF	USD
LCDXT_S9_05_08_10YUSDLOAN_NORE	LCDXT_S9_05_08_10Y	USD
LCDXT_S9_05_08_3YUSDLOAN_NORE	LCDXT_S9_05_08_3Y	USD
LCDXT_S9_05_08_5YUSDLOAN_NORE	LCDXT_S9_05_08_5Y	USD
LCDXT_S9_05_08_7YUSDLOAN_NORE	LCDXT_S9_05_08_7Y	USD
LCDXT_S9_08_12_10YUSDLOAN_NORE	LCDXT_S9_08_12_10Y	USD
LCDXT_S9_08_12_3YUSDLOAN_NORE	LCDXT_S9_08_12_3Y	USD
LCDXT_S9_08_12_5YUSDLOAN_NORE	LCDXT_S9_08_12_5Y	USD
LCDXT_S9_08_12_7YUSDLOAN_NORE	LCDXT_S9_08_12_7Y	USD
LCDXT_S9_12_15_10YUSDLOAN_NORE	LCDXT_S9_12_15_10Y	USD
LCDXT_S9_12_15_3YUSDLOAN_NORE	LCDXT_S9_12_15_3Y	USD
LCDXT_S9_12_15_5YUSDLOAN_NORE	LCDXT_S9_12_15_5Y	USD
LCDXT_S9_12_15_7YUSDLOAN_NORE	LCDXT_S9_12_15_7Y	USD
LCDXT_S9_15_100_10YUSDLOAN_NORE	LCDXT_S9_15_100_10Y	USD
LCDXT_S9_15_100_3YUSDLOAN_NORE	LCDXT_S9_15_100_3Y	USD
LCDXT_S9_15_100_5YUSDLOAN_NORE	LCDXT_S9_15_100_5Y	USD
LCDXT_S9_15_100_5Y_FIX70USDSENIOR_NORE	LCDXT_S9_15_100_5Y_FIX70	USD
LCDXT_S9_15_100_5Y_FIX70USDLOAN_NORE	LCDXT_S9_15_100_5Y_FIX70	USD
LCDXT_S9_15_100_7YUSDLOAN_NORE	LCDXT_S9_15_100_7Y	USD
LCDXT_S9_15_30_10YUSDLOAN_NORE	LCDXT_S9_15_30_10Y	USD
LCDXT_S9_15_30_3YUSDLOAN_NORE	LCDXT_S9_15_30_3Y	USD
LCDXT_S9_15_30_5YUSDLOAN_NORE	LCDXT_S9_15_30_5Y	USD
LCDXT_S9_15_30_5Y_FIX70USDLOAN_NORE	LCDXT_S9_15_30_5Y_FIX70	USD
LCDXT_S9_15_30_7YUSDLOAN_NORE	LCDXT_S9_15_30_7Y	USD
LCDXT_S9_30_100_5YUSDLOAN_NORE	LCDXT_S9_30_100_5Y	USD
LCERT_2006_1A_BUSDSENIOR	LCERT_2006_1A_B	USD
LEAUSDSENIOR	LEA	USD
LEAEURSENIOR_MODRE	LEA	EUR
LEAEURSENIOR_NORE	LEA	EUR
LEAEURSENIOR	LEA	EUR
LEAUSDSENIOR_MODRE	LEA	USD
LEAUSDSENIOR_NORE	LEA	USD
LEAUSDLOAN_NORE	LEA	USD
LEAAUDSENIOR	LEA	AUD
LEAAUDSENIOR_MODRE	LEA	AUD
LEAHKDSENIOR_MODRE	LEA	HKD
LEAJPYSENIOR_MODRE	LEA	JPY
LEAILSSENIOR_MODRE	LEA	ILS
LEAHKDSENIOR_NORE	LEA	HKD
LEAUSDDIGITAL_NORE	LEA	USD
LEAUSDDIGITAL_MODRE	LEA	USD

LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/5/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/19/2007 18:30	1	1	1
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	11/14/2007 13:30	1	1	1
LOAN_NORE	DERIV	11/14/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	11/19/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	413.292	468.842	577.72
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_NORE	DERIV	7/30/2008 18:30	360.84	409.34	504.4
SENIOR	DERIV	6/24/2008 18:30	523.243911	539.341971	597.071346
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_NORE	DERIV	7/30/2008 18:30	360.84	409.34	504.4
LOAN_NORE	DERIV	7/30/2008 18:30	166.3366337	213.8613861	261.3861386
SENIOR	DERIV	7/30/2008 18:30	413.292	468.842	577.72
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_MODRE	DERIV	7/30/2008 18:30	372	422	520
SENIOR_MODRE	DERIV	7/11/2008 13:30	772.558708	752.033394	864.913482
SENIOR_NORE	DERIV	6/30/2008 13:30	602.531885	638.006217	690.546348
DIGITAL_NORE	DERIV	7/30/2008 18:30	360.84	409.34	504.4
DIGITAL_MODRE	DERIV	7/30/2008 18:30	372	422	520

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
733.26	811.03	838.805	866.58	866.58	866.58	866.58	866.58
660	730	755	780	780	780	780	780
640.2	708.1	732.35	756.6	756.6	756.6	756.6	756.6
734.271395	810.79118	853.463674	879.115165	876.3617625	873.60836	865.66656	813.696171
660	730	755	780	780	780	780	780
640.2	708.1	732.35	756.6	756.6	756.6	756.6	756.6
365.9405941	414.213198	450.7614213	480	480	480	480	480
733.26	811.03	838.805	866.58	866.58	866.58	866.58	866.58
660	730	755	780	780	780	780	780
660	730	755	780	780	780	780	780
660	730	755	780	780	780	780	780
853.910114	890.803462	903.172162	916.342832	907.461351	898.57987	881.813835	824.271534
766.367107	815.146427	833.819377	849.793864	843.630572	837.46728	824.145012	772.824066
640.2	708.1	732.35	756.6	756.6	756.6	756.6	756.6
660	730	755	780	780	780	780	780

1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
866.58
780
756.6
802.1193
780
756.6
480
866.58
780
780
780
811.946078
761.386007
756.6
780

LEAHKDDIGITAL_MODRE	LEA	HKD
LEAUSDDIGITAL_LOAN_NORE	LEA	USD
LEAPUSDLOAN_NORE	LEAP	USD
LEEK_19X_DAGBPASSETBACKED	LEEK_19X_DA	GBP
LEGUSDSENIOR	LEG	USD
LEGUSDSENIOR_MODRE	LEG	USD
LEGEURSENIOR_MODRE	LEG	EUR
LEGAUDSENIOR_MODRE	LEG	AUD
LEGAUDSENIOR	LEG	AUD
LEGJPYSENIOR	LEG	JPY
LEHUSDSENIOR	LEH	USD
LEHUSDSENIOR_MODRE	LEH	USD
LEHEURSENIOR	LEH	EUR
LEHGBPSENIOR_MODRE	LEH	GBP
LEHEURSENIOR_MODRE	LEH	EUR
LEHUSDCVA_SENIOR	LEH	USD
LEHAUDSENIOR_MODRE	LEH	AUD
LEHUSDSTRNOTE	LEH	USD
LEHUSDSTRNOTE	LEH	USD
LEH_ACUSDCVA_SENIOR	LEH_AC	USD
LEH_BUSDCVA_SENIOR	LEH_B	USD
LEH_BAGUSDCVA_SENIOR	LEH_BAG	USD
LEH_BHUSDCVA_SENIOR	LEH_BH	USD
LEH_CPIUSDCVA_SENIOR	LEH_CPI	USD
LEH_DPUSDCVA_SENIOR	LEH_DP	USD
LEH_EUREURCVA_SENIOR	LEH_EUR	EUR
LEH_FUSDCVA_SENIOR	LEH_F	USD
LEH_FPUSDCVA_SENIOR	LEH_FP	USD
LEH_GBPGBPCVA_SENIOR	LEH_GBP	GBP
LEH_HUSDCVA_SENIOR	LEH_H	USD
LEH_IEUSDCVA_SENIOR	LEH_IE	USD
LEH_JUSDCVA_SENIOR	LEH_J	USD
LEH_JPYJPYCVA_SENIOR	LEH_JPY	JPY
LEH_KRUSDCVA_SENIOR	LEH_KR	USD
LEH_LBUSDCVA_SENIOR	LEH_LB	USD
LEH_LBEURCVA_SENIOR	LEH_LB	EUR
LEH_SFUSDCVA_SENIOR	LEH_SF	USD
LEHFSBUSDSTRNOTE	LEHFSB	USD
LEHFSBUSDSTRNOTE	LEHFSB	USD
LEHMAN_LAUSDSENIOR	LEHMAN_LA	USD
LENUSDSENIOR	LEN	USD
LENUSDSENIOR_MODRE	LEN	USD
LENEURSENIOR_MODRE	LEN	EUR
LENUSDSENIOR_NORE	LEN	USD
LENEURSENIOR_NORE	LEN	EUR
LENEURSENIOR	LEN	EUR
LENJPYSENIOR_MODRE	LEN	JPY
LENHKDSENIOR_MODRE	LEN	HKD
LENHKDSENIOR_NORE	LEN	HKD
LENILSSENIOR_NORE	LEN	ILS
LENAUDSENIOR_MODRE	LEN	AUD
LENSGDSENIOR_MODRE	LEN	SGD
LENJPYSENIOR_NORE	LEN	JPY
LENUSDDIGITAL_NORE	LEN	USD
LEVIUSDSENIOR_NORE	LEVI	USD
LEVIHKDSENIOR_NORE	LEVI	HKD
LEVIILSSENIOR_NORE	LEVI	ILS
LEVIUSDSENIOR_MODRE	LEVI	USD
LEVIEURSENIOR_NORE	LEVI	EUR
LEVIAUDSENIOR_MODRE	LEVI	AUD
LEVIAUDSENIOR_NORE	LEVI	AUD
LEXUSDSENIOR_MODRE	LEX	USD
LEXAUDSENIOR_MODRE	LEX	AUD
LEXEURSENIOR_MODRE	LEX	EUR
LEXN_06_1A_DUSDSENIOR	LEXN_06_1A_D	USD
LEXN_06_1A_EUSDSENIOR	LEXN_06_1A_E	USD
LEXN_06_2A_DUSDSENIOR	LEXN_06_2A_D	USD
LEXN_2006_2A_DUSDSENIOR	LEXN_2006_2A_D	USD
LGCOILAUDSENIOR	LGCOIL	AUD
LGCOILAUDSENIOR_3CE	LGCOIL	AUD
LGENHKDSENIOR_MMR_L	LGEN	HKD
LGENJPYSUBORDINATE	LGEN	JPY
LGENHKDSUBORDINATE	LGEN	HKD
LGENSGDSUBORDINATE	LGEN	SGD

DIGITAL_MODRE	DERIV	7/30/2008 18:30	372	422	520
DIGITAL_LOAN_NORE	DERIV	7/30/2008 18:30	166.3366337	213.8613861	261.3861386
LOAN_NORE	DERIV	7/25/2008 18:30	125	150	175
ASSETBACKED	DERIV	11/30/2007 8:30	800	900	900
SENIOR	DERIV	11/14/2005 13:30	6	6	6
SENIOR_MODRE	DERIV	7/25/2008 13:30	69	70	71
SENIOR_MODRE	DERIV	7/25/2008 13:30	69	70	71
SENIOR_MODRE	DERIV	11/14/2005 13:30	5	5	5
SENIOR	DERIV	7/25/2008 13:30	76.659	77.77	78.881
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	566.61	622.16	677.71
SENIOR_MODRE	DERIV	7/30/2008 13:30	510	560	610
SENIOR	DERIV	7/30/2008 13:30	566.61	622.16	677.71
SENIOR_MODRE	DERIV	7/30/2008 13:30	510	560	610
SENIOR_MODRE	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
SENIOR_MODRE	DERIV	7/30/2008 13:30	510	560	610
STRNOTE	CASH	7/30/2008 13:30	700	700	700
STRNOTE	DERIV	7/28/2008 18:30	730	730	730
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	0.000226667	0.000248889	0.000271111
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	0.000226667	0.000248889	0.000271111
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
CVA_SENIOR	DERIV	7/30/2008 13:30	255	280	305
CVA_SENIOR	DERIV	7/30/2008 13:30	255	280	305
CVA_SENIOR	DERIV	7/30/2008 13:30	510	560	610
STRNOTE	CASH	7/18/2008 13:30	50	52	52
STRNOTE	DERIV	7/22/2008 13:30	50	52	52
SENIOR	DERIV	7/30/2008 18:30	110	110	110
SENIOR	DERIV	7/30/2008 18:30	942.128	942.128	939.906
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_NORE	DERIV	7/30/2008 18:30	800.8512	800.8512	798.9524
SENIOR_NORE	DERIV	7/30/2008 18:30	800.8512	800.8512	798.9524
SENIOR	DERIV	7/30/2008 18:30	942.128	942.128	939.906
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_NORE	DERIV	7/30/2008 18:30	800.8512	800.8512	798.9524
SENIOR_NORE	DERIV	7/10/2008 18:30	744.1872	744.1872	742.2984
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_MODRE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_NORE	DERIV	7/30/2008 18:30	800.8512	800.8512	798.9524
DIGITAL_NORE	DERIV	7/30/2008 18:30	848	848	846
SENIOR_NORE	DERIV	7/30/2008 18:30	240	290	360
SENIOR_NORE	DERIV	7/30/2008 18:30	240	290	360
SENIOR_NORE	DERIV	7/11/2008 13:30	225	275	345
SENIOR_MODRE	DERIV	7/30/2008 18:30	254.232	307.197	381.348
SENIOR_NORE	DERIV	7/30/2008 18:30	240	290	360
SENIOR_MODRE	DERIV	11/9/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	240	290	360
SENIOR_MODRE	DERIV	3/5/2008 13:30	40	40	40
SENIOR_MODRE	DERIV	3/5/2008 13:30	40	40	40
SENIOR_MODRE	DERIV	3/5/2008 13:30	40	40	40
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	4/23/2007 13:30	1	1	1
SENIOR	DERIV	4/10/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 8:30	45	45	65
SENIOR_3CE	DERIV	7/30/2008 8:30	45	45	65
SENIOR_MMR_L	DERIV	7/24/2008 13:30	27.7	29.1	30.4
SUBORDINATE	DERIV	7/24/2008 13:30	59.5	63.9	73
SUBORDINATE	DERIV	7/24/2008 13:30	59.5	63.9	73
SUBORDINATE	DERIV	7/24/2008 13:30	59.5	63.9	73

660	730	755	780	780	780	780	780
365.9405941	414.213198	450.7614213	480	480	480	480	480
240	305	335	350	357.5	365	365	365
900	900	900	900	900	900	900	900
11	17	24	32	35	38	49	56
74	80	88	96	101.5	107	114	114
74	80	88	96	101.5	107	114	114
10	15	22	29	31.5	34	44	50
82.214	88.88	97.768	106.656	112.7665	118.877	126.654	126.654
1	1	1	1	1	1	1	1
538.835	455.51	399.96	361.075	336.0775	311.08	288.86	294.415
485	410	360	325	302.5	280	260	265
538.835	455.51	399.96	361.075	336.0775	311.08	288.86	294.415
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
600	450	440	415	395	375	350	365
630	480	430	430	405	380	380	380
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
0.000225581	0.0002	0.000184615	0.000175676	0.000167838	0.00016	0.000157576	0.000151429
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
0.000225581	0.0002	0.000184615	0.000175676	0.000167838	0.00016	0.000157576	0.000151429
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
485	410	360	325	302.5	280	260	265
242.5	205	180	162.5	151.25	140	130	132.5
242.5	205	180	162.5	151.25	140	130	132.5
485	410	360	325	302.5	280	260	265
52	52	52	52	52	52	52	52
52	52	52	52	52	52	52	52
110	110	110	110	110	110	110	110
927.685	897.688	866.58	849.915	822.14	794.365	738.815	738.815
835	808	780	765	740	715	665	665
835	808	780	765	740	715	665	665
788.574	763.0752	736.632	722.466	698.856	675.246	628.026	628.026
788.574	763.0752	736.632	722.466	698.856	675.246	628.026	628.026
927.685	897.688	866.58	849.915	822.14	794.365	738.815	738.815
835	808	780	765	740	715	665	665
835	808	780	765	740	715	665	665
788.574	763.0752	736.632	722.466	698.856	675.246	628.026	628.026
731.91	706.4112	679.968	665.802	642.192	618.582	571.362	571.362
835	808	780	765	740	715	665	665
835	808	780	765	740	715	665	665
788.574	763.0752	736.632	722.466	698.856	675.246	628.026	628.026
835	808	780	765	740	715	665	665
475	575	620	652.5	653.75	655	655	655
475	575	620	652.5	653.75	655	655	655
460	560	605	637.5	640	642.5	647.5	647.5
503.1675	609.0975	656.766	691.19325	692.517375	693.8415	693.8415	693.8415
475	575	620	652.5	653.75	655	655	655
1	1	1	1	1	1	1	1
475	575	620	652.5	653.75	655	655	655
60	80	90	100	102.5	105	110	110
60	80	90	100	102.5	105	110	110
60	80	90	100	102.5	105	110	110
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
95	125	150	170	175	180	195	195
95	125	150	170	175	180	195	195
38.8	54.2	63	72	72.7	73.4	75.3	78.6
82	91	100	107	110.05	113.1	118.8	133.8
82	91	100	107	110.05	113.1	118.8	133.8
82	91	100	107	110.05	113.1	118.8	133.8

780
480
365
900
56
114
114
50
126.654
1
305.525
275
305.525
275
275
275
275
365
380
275
275
275
275
275
0.000148649
275
275
0.000148649
275
275
275
275
275
275
137.5
137.5
275
52
52
110
738.815
665
665
628.026
628.026
738.815
665
665
628.026
571.362
665
665
628.026
665
655
655
647.5
693.8415
655
1
655
110
110
110
1
1
1
1
195
195
81.9
145.1
145.1
145.1

LGENAUDSUBORDINATE	LGEN	AUD
LGHTPNT_SNR_MGMTUSDSENIOR	LGHTPNT_SNR_MGMT	USD
LHUSDSENIOR_MODRE	LH	USD
LHILL_06_1A_BUSDSENIOR	LHILL_06_1A_B	USD
LHILL_2006_1A_BUSDSENIOR	LHILL_2006_1A_B	USD
LHPUSDSENIOR	LHP	USD
LIBMUTUSDSENIOR_MODRE	LIBMUT	USD
LIBMUTEURSENIOR_MODRE	LIBMUT	EUR
LIBMUTAUDSENIOR_MODRE	LIBMUT	AUD
LIBMUTUSDSENIOR	LIBMUT	USD
LIBMUTAUDSENIOR	LIBMUT	AUD
LIBMUTUSDSUBORDINATE_MODRE	LIBMUT	USD
LIBMUTJPYSENIOR_MODRE	LIBMUT	JPY
LIBMUTUSDPREFERRED_MODRE	LIBMUT	USD
LIBMUTEURSUBORDINATE_MODRE	LIBMUT	EUR
LIBMUTJPYSUBORDINATE_MODRE	LIBMUT	JPY
LIGHT_2006_5_CUSDASSETBACKED	LIGHT_2006_5_C	USD
LIGHT_2006_5A_CUSDASSETBACKED	LIGHT_2006_5A_C	USD
LINUSDLOAN_NORE	LIN	USD
LINUSDSECURED_NORE	LIN	USD
LINKS30USDSENIOR_MODRE	LINKS30	USD
LINKS37USDSENIOR_MODRE	LINKS37	USD
LINKS67USDSENIOR_MODRE	LINKS67	USD
LINKS68USDSENIOR_MODRE	LINKS68	USD
LINKS69USDSENIOR_MODRE	LINKS69	USD
LITUSDSENIOR	LIT	USD
LITHUNUSDBOND	LITHUN	USD
LIZEURSENIOR	LIZ	EUR
LIZUSDSENIOR	LIZ	USD
LIZUSDSENIOR_MODRE	LIZ	USD
LIZUSDSENIOR_NORE	LIZ	USD
LIZEURSENIOR_MODRE	LIZ	EUR
LIZEURSENIOR_NORE	LIZ	EUR
LIZHKDSENIOR_NORE	LIZ	HKD
LIZHKDSENIOR_MODRE	LIZ	HKD
LIZAUDSENIOR_MODRE	LIZ	AUD
LIZJPYSENIOR_MODRE	LIZ	JPY
LIZSGDSENIOR_MODRE	LIZ	SGD
LLLUSDLOAN_NORE	LLL	USD
LLLUSDSENIOR_NORE	LLL	USD
LLLUSDSUBORDINATE_NORE	LLL	USD
LLLAUDSENIOR_NORE	LLL	AUD
LLLAUDSENIOR_MODRE	LLL	AUD
LLLUSDSENIOR_MODRE	LLL	USD
LLLEURSENIOR_MODRE	LLL	EUR
LLLEURSENIOR_NORE	LLL	EUR
LLLAUDSUBORDINATE_MODRE	LLL	AUD
LLLAUDSUBORDINATE_NORE	LLL	AUD
LLLHKDSENIOR_NORE	LLL	HKD
LLLEURSUBORDINATE_MODRE	LLL	EUR
LLLJPYSUBORDINATE_NORE	LLL	JPY
LLOYDSJPYSENIOR_MMR_L	LLOYDS	JPY
LLOYDSJPYLT2_MMR_L	LLOYDS	JPY
LLYUSDSENIOR_MODRE	LLY	USD
LLYEURSENIOR_MODRE	LLY	EUR
LLYEURSENIOR_NORE	LLY	EUR
LLYEURSENIOR	LLY	EUR
LLYUSDSENIOR_NORE	LLY	USD
LLYUSDSENIOR	LLY	USD
LLYAUDSENIOR	LLY	AUD
LLYAUDSENIOR_MODRE	LLY	AUD
LLYJPYSENIOR_MODRE	LLY	JPY
LLYSGDSENIOR_MODRE	LLY	SGD
LMETELAUDSENIOR_MMR_L	LMETEL	AUD
LMETELHKDSENIOR_MMR_L	LMETEL	HKD
LMETELJPYSENIOR_MMR_L	LMETEL	JPY
LMGUSDSENIOR	LMG	USD
LMGUSDSENIOR_MODRE	LMG	USD
LMGEURSENIOR_MODRE	LMG	EUR
LMGIUSDSENIOR_MODRE	LMGI	USD
LMGIEURSENIOR_MODRE	LMGI	EUR
LMGIAUDSENIOR_MODRE	LMGI	AUD
LMGIUSDPREFERRED_MODRE	LMGI	USD
LMTUSDSENIOR	LMT	USD

SUBORDINATE	DERIV	7/24/2008 13:30	27.7	29.1	30.4
SENIOR	DERIV	7/28/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/15/2008 13:30	87	87	91
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	1/24/2001	85	85	85
SENIOR_MODRE	DERIV	7/15/2008 13:30	85	85	90
SENIOR_MODRE	DERIV	7/15/2008 13:30	85	85	90
SENIOR_MODRE	DERIV	7/15/2008 13:30	85	85	90
SENIOR	DERIV	7/15/2008 13:30	93.5	93.5	99
SENIOR	DERIV	7/15/2008 13:30	93.5	93.5	99
SUBORDINATE_MODRE	DERIV	7/15/2008 13:30	85	85	90
SENIOR_MODRE	DERIV	7/15/2008 13:30	85	85	90
PREFERRED_MODRE	DERIV	6/11/2007 13:30	7	9	10
SUBORDINATE_MODRE	DERIV	7/15/2008 13:30	85	85	90
SUBORDINATE_MODRE	DERIV	7/15/2008 13:30	85	85	90
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
LOAN_NORE	DERIV	6/30/2008 18:30	325	325	325
SECURED_NORE	DERIV	5/19/2008 13:30	20750.1171	14600.72363	9388.328302
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	10/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2000	125	125	125
BOND	DERIV	7/30/2008 13:30	48	54	60
SENIOR	DERIV	7/29/2008 18:30	294.415	294.415	294.415
SENIOR	DERIV	7/29/2008 18:30	294.415	294.415	294.415
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_NORE	DERIV	7/29/2008 18:30	250.266	250.266	250.266
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_NORE	DERIV	7/29/2008 18:30	250.266	250.266	250.266
SENIOR_NORE	DERIV	7/13/2005 8:30	16	16	21
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
SENIOR_MODRE	DERIV	7/29/2008 18:30	265	265	265
LOAN_NORE	DERIV	6/30/2008 18:30	50	50	55
SENIOR_NORE	DERIV	7/30/2008 18:30	75	75	75
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 18:30	75	75	75
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	79.4475	79.4475	79.4475
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 18:30	75	75	75
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	75	75	75
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	75	75	75
SENIOR_MMR_L	DERIV	7/28/2008 13:30	27	28	30
LT2_MMR_L	DERIV	7/30/2008 13:30	43	48	53
SENIOR_MODRE	DERIV	7/25/2008 13:30	4	5	7
SENIOR_MODRE	DERIV	7/25/2008 13:30	4	5	7
SENIOR_NORE	DERIV	7/25/2008 13:30	3.7776	4.722	6.6108
SENIOR	DERIV	7/25/2008 13:30	4.444	5.555	7.777
SENIOR_NORE	DERIV	7/25/2008 13:30	3.7776	4.722	6.6108
SENIOR	DERIV	7/25/2008 13:30	4.444	5.555	7.777
SENIOR	DERIV	7/25/2008 13:30	4.444	5.555	7.777
SENIOR_MODRE	DERIV	7/25/2008 13:30	8	15	14
SENIOR_MODRE	DERIV	7/25/2008 13:30	4	5	7
SENIOR_MODRE	DERIV	7/25/2008 13:30	4	5	7
SENIOR_MMR_L	DERIV	7/23/2008 13:30	71.35091751	70.66887539	69.34967216
SENIOR_MMR_L	DERIV	7/23/2008 13:30	71.35091751	70.66887539	69.34967216
SENIOR_MMR_L	DERIV	7/23/2008 13:30	71.35091751	70.66887539	69.34967216
SENIOR	DERIV	3/5/2002 18:30	280	280	280
SENIOR_MODRE	DERIV	3/5/2002 18:30	280	280	280
SENIOR_MODRE	DERIV	3/5/2002 18:30	280	280	280
SENIOR_MODRE	DERIV	7/15/2008 18:30	142	142	147
SENIOR_MODRE	DERIV	7/15/2008 18:30	142	142	147
SENIOR_MODRE	DERIV	7/15/2008 18:30	142	142	147
PREFERRED_MODRE	DERIV	7/15/2008 18:30	213	213	220.5
SENIOR	DERIV	7/30/2008 13:30	8.888	8.888	8.888

38.8	54.2	63	72	72.7	73.4	75.3	78.6
1	1	1	1	1	1	1	1
99	105	112	120	127	134	143	143
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
101	108.1	115.1	120	123.9	127.8	137.1	147
101	108.1	115.1	120	123.9	127.8	137.1	147
101	108.1	115.1	120	123.9	127.8	137.1	147
111.1	118.91	126.61	132	136.29	140.58	150.81	161.7
111.1	118.91	126.61	132	136.29	140.58	150.81	161.7
101	108.1	115.1	120	123.9	127.8	137.1	147
101	108.1	115.1	120	123.9	127.8	137.1	147
15	19	30	35	40	45	61	61
101	108.1	115.1	120	123.9	127.8	137.1	147
101	108.1	115.1	120	123.9	127.8	137.1	147
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
325	325	325	325	325	325	325	325
5762.357242	4346.13767	3595.059215	3134.606112	2869.175951	2603.74579	2212.571701	1811.499561
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
125	125	125	125	125	125	125	125
86.6	104	122.25	140.5	147.2	153.9	167.3	183.38
349.965	411.07	432.179	455.51	452.7325	449.955	444.4	505.505
349.965	411.07	432.179	455.51	452.7325	449.955	444.4	505.505
315	370	389	410	407.5	405	400	455
297.486	349.428	367.3716	387.204	384.843	382.482	377.76	429.702
315	370	389	410	407.5	405	400	455
297.486	349.428	367.3716	387.204	384.843	382.482	377.76	429.702
25	30	35	40	40	40	40	40
315	370	389	410	407.5	405	400	455
315	370	389	410	407.5	405	400	455
315	370	389	410	407.5	405	400	455
315	370	389	410	407.5	405	400	455
75	95	105	120	125	130	135	140
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
100.6335	118.6416	146.1834	167.3694	172.6659	177.9624	188.5554	188.5554
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
95	112	138	158	163	168	178	178
42	52	61	68	68.5	69	72	72
73	88	103	118	119	120	122	134
10	13	17	21	23.5	26	29	29
10	13	17	21	23.5	26	29	29
9.444	12.2772	16.0548	19.8324	22.1934	24.5544	27.3876	27.3876
11.11	14.443	18.887	23.331	26.1085	28.886	32.219	32.219
9.444	12.2772	16.0548	19.8324	22.1934	24.5544	27.3876	27.3876
11.11	14.443	18.887	23.331	26.1085	28.886	32.219	32.219
11.11	14.443	18.887	23.331	26.1085	28.886	32.219	32.219
16	16.71428571	21.25	25.2	27.45714286	29.71428571	30.70588235	32.41176471
10	13	17	21	23.5	26	29	29
10	13	17	21	23.5	26	29	29
93.75167559	116.2743776	139.0489947	160	165	170	180	180
93.75167559	116.2743776	139.0489947	160	165	170	180	180
93.75167559	116.2743776	139.0489947	160	165	170	180	180
280	280	280	280	280	280	280	280
280	280	280	280	280	280	280	280
280	280	280	280	280	280	280	280
157	162	167	177	183	189	202	202
157	162	167	177	183	189	202	202
157	162	167	177	183	189	202	202
235.5	243	250.5	265.5	274.5	283.5	303	303
12.221	17.776	23.331	27.775	29.997	32.219	36.663	36.663

81.9
1
143
1
1
85
156.7
156.7
156.7
172.37
172.37
156.7
156.7
63
156.7
156.7
700
400
325
1721.365863
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
125
188.74
505.505
505.505
455
429.702
455
429.702
40
455
455
455
455
145
178
178
178
178
178
178
178
188.5554
178
178
178
178
72
140
29
29
27.3876
32.219
27.3876
32.219
32.219
32.41176471
29
29
180
180
180
280
280
280
202
202
202
303
36.663

LMTEURSENIOR	LMT	EUR
LMTEURSENIOR_MODRE	LMT	EUR
LMTUSDSENIOR_NORE	LMT	USD
LMTUSDSENIOR_MODRE	LMT	USD
LMTEURSENIOR_NORE	LMT	EUR
LMTHKDSENIOR_MODRE	LMT	HKD
LMTAUDSENIOR_MODRE	LMT	AUD
LMTHKDSENIOR_NORE	LMT	HKD
LMTJPYSENIOR_NORE	LMT	JPY
LN025209USDLOAN_NORE	LN025209	USD
LN133382USDLOAN_NORE	LN133382	USD
LN133383USDLOAN_NORE	LN133383	USD
LNCUSDSENIOR	LNC	USD
LNCUSDSENIOR_MODRE	LNC	USD
LNCUSDSENIOR_NORE	LNC	USD
LNCEURSENIOR	LNC	EUR
LNCEURSENIOR_MODRE	LNC	EUR
LNCEURSENIOR_NORE	LNC	EUR
LNCSGDSENIOR_MODRE	LNC	SGD
LNCHKDSENIOR_MODRE	LNC	HKD
LNCJPYSENIOR_MODRE	LNC	JPY
LNCUSDPREFERRED_MODRE	LNC	USD
LNCAUDSENIOR_MODRE	LNC	AUD
LNC_PUSDPREFERRED_MODRE	LNC_P	USD
LNGUSDSENIOR_NORE	LNG	USD
LNRUSDSENIOR_MODRE	LNR	USD
LNR_05_1A_DFLUSDSENIOR	LNR_05_1A_DFL	USD
LNR_05_1A_GUSDSENIOR	LNR_05_1A_G	USD
LNR_06_1A_CFLUSDSENIOR	LNR_06_1A_CFL	USD
LNR_06_1A_FFLUSDSENIOR	LNR_06_1A_FFL	USD
LNR06_1A_CFXUSDSENIOR	LNR06_1A_CFX	USD
LNTUSDSENIOR_MODRE	LNT	USD
LNTEURSENIOR_MODRE	LNT	EUR
LNTAUDSENIOR_MODRE	LNT	AUD
LNTAUDSENIOR	LNT	AUD
LNTJPYSENIOR_MODRE	LNT	JPY
LNTUSDSENIOR	LNT	USD
LNTTWDSENIOR	LNT	TWD
LNT_RUSDSENIOR_MODRE	LNT_R	USD
LNT_RAUDSENIOR_MODRE	LNT_R	AUD
LNYUSDLOAN_NORE	LNY	USD
LOCAUSDCVA_LOAN	LOCA	USD
LONGP_05_2A_A2USDSENIOR	LONGP_05_2A_A2	USD
LONGP_05_2A_A3USDSENIOR	LONGP_05_2A_A3	USD
LONGP_05_2A_BUSDSENIOR	LONGP_05_2A_B	USD
LONGP_07_1A_BUSDSENIOR	LONGP_07_1A_B	USD
LONGP_2005_2A_A2USDSENIOR	LONGP_2005_2A_A2	USD
LONGP_2005_2A_A3USDSENIOR	LONGP_2005_2A_A3	USD
LONGP_2005_2A_BUSDSENIOR	LONGP_2005_2A_B	USD
LONGP_2007_1A_BUSDSENIOR	LONGP_2007_1A_B	USD
LOWUSDSENIOR	LOW	USD
LOWEURSENIOR_MODRE	LOW	EUR
LOWEURSENIOR	LOW	EUR
LOWUSDSENIOR_MODRE	LOW	USD
LOWUSDSENIOR_NORE	LOW	USD
LOWEURSENIOR_NORE	LOW	EUR
LOWAUDSENIOR_MODRE	LOW	AUD
LOWJPYSENIOR_MODRE	LOW	JPY
LOWHKDSENIOR_MODRE	LOW	HKD
LOWSGDSENIOR_MODRE	LOW	SGD
LPXEURSENIOR_NORE	LPX	EUR
LPXEURSENIOR_MODRE	LPX	EUR
LPXUSDSENIOR_MODRE	LPX	USD
LPXUSDSENIOR_NORE	LPX	USD
LPXJPYSENIOR_MODRE	LPX	JPY
LPXHKDSENIOR_MODRE	LPX	HKD
LPXJPYSENIOR_NORE	LPX	JPY
LPXAUDSENIOR_MODRE	LPX	AUD
LPXAUDSENIOR_NORE	LPX	AUD
LPXSGDSENIOR_MODRE	LPX	SGD
LQIUSDSENIOR_NORE	LQI	USD
LQIUSDLOAN_NORE	LQI	USD
LQIEURSENIOR_NORE	LQI	EUR
LRDG_06_1A_BUSDSENIOR	LRDG_06_1A_B	USD

SENIOR	DERIV	7/30/2008 13:30	8.888	8.888	8.888
SENIOR_MODRE	DERIV	7/30/2008 13:30	8	8	8
SENIOR_NORE	DERIV	7/30/2008 13:30	7.5552	7.5552	7.5552
SENIOR_MODRE	DERIV	7/30/2008 13:30	8	8	8
SENIOR_NORE	DERIV	7/30/2008 13:30	7.5552	7.5552	7.5552
SENIOR_MODRE	DERIV	7/30/2008 13:30	8	8	8
SENIOR_MODRE	DERIV	7/30/2008 13:30	8	8	8
SENIOR_NORE	DERIV	7/30/2008 13:30	7.5552	7.5552	7.5552
SENIOR_NORE	DERIV	7/30/2008 13:30	7.5552	7.5552	7.5552
LOAN_NORE	DERIV	12/8/2004 8:30	1	1	1
LOAN_NORE	DERIV	8/3/2004 13:30	300	300	300
LOAN_NORE	DERIV	8/3/2004 13:30	300	300	300
SENIOR	DERIV	3/20/2006 18:30	3	3	6
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
SENIOR_NORE	DERIV	3/20/2006 18:30	3	3	5
SENIOR	DERIV	3/20/2006 18:30	3	3	6
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
SENIOR_NORE	DERIV	3/20/2006 18:30	3	3	5
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
PREFERRED_MODRE	DERIV	7/30/2008 13:30	150.45	155.4	160.95
SENIOR_MODRE	DERIV	7/30/2008 13:30	100.3	103.6	107.3
PREFERRED_MODRE	DERIV	4/20/2007 18:30	1	1	12
SENIOR_NORE	DERIV	7/30/2008 13:30	475	475	475
SENIOR_MODRE	DERIV	2/3/2004 13:30	71	71	71
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	5/21/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR	DERIV	7/29/2008 18:30	17.776	22.22	27.775
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR	DERIV	7/29/2008 18:30	17.776	22.22	27.775
SENIOR	DERIV	7/29/2008 18:30	17.776	22.22	27.775
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	20	25
LOAN_NORE	DERIV	6/20/2008 18:30	625	625	625
CVA_LOAN	DERIV	10/10/2007 18:30	500	500	500
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/30/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/14/2006 8:30	1	1	1
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	7/21/2008 18:30	36.663	36.663	36.663
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR	DERIV	7/21/2008 18:30	36.663	36.663	36.663
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_NORE	DERIV	7/21/2008 18:30	31.1652	31.1652	31.1652
SENIOR_NORE	DERIV	7/21/2008 18:30	31.1652	31.1652	31.1652
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/21/2008 18:30	33	33	33
SENIOR_NORE	DERIV	7/30/2008 18:30	545.8632	545.8632	545.8632
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_NORE	DERIV	7/30/2008 18:30	545.8632	545.8632	545.8632
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_NORE	DERIV	7/30/2008 18:30	545.8632	545.8632	545.8632
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_NORE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_MODRE	DERIV	7/30/2008 18:30	578	578	578
SENIOR_NORE	DERIV	7/18/2008 13:30	15	15	20
LOAN_NORE	DERIV	7/11/2006 13:30	80	80	80
SENIOR_NORE	DERIV	6/20/2008 18:30	15	15	20
SENIOR	DERIV	11/3/2006 18:30	1	1	1

12.221	17.776	23.331	27.775	29.997	32.219	36.663	36.663
11	16	21	25	27	29	33	33
10.3884	15.1104	19.8324	23.61	25.4988	27.3876	31.1652	31.1652
11	16	21	25	27	29	33	33
10.3884	15.1104	19.8324	23.61	25.4988	27.3876	31.1652	31.1652
11	16	21	25	27	29	33	33
11	16	21	25	27	29	33	33
10.3884	15.1104	19.8324	23.61	25.4988	27.3876	31.1652	31.1652
10.3884	15.1104	19.8324	23.61	25.4988	27.3876	31.1652	31.1652
1	1	1	1	1	1	1	1
300	300	300	300	300	300	300	300
300	300	300	300	300	300	300	300
12	18	23	28	31	34	44	44
113.7	122.2	128.1	132	132	132	132	132
10	15	20	24	26.5	29	38	38
12	18	23	28	31	34	44	44
113.7	122.2	128.1	132	132	132	132	132
10	15	20	24	26.5	29	38	38
113.7	122.2	128.1	132	132	132	132	132
113.7	122.2	128.1	132	132	132	132	132
113.7	122.2	128.1	132	132	132	132	132
170.55	183.3	192.15	198	198	198	198	198
113.7	122.2	128.1	132	132	132	132	132
20	25	30	37	41	45	50	50
500	560	610	650	662.5	675	685	685
71	71	71	71	71	71	71	71
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
32	39	47	53	55	57	65	65
32	39	47	53	55	57	65	65
32	39	47	53	55	57	65	65
35.552	43.329	52.217	58.883	61.105	63.327	72.215	72.215
32	39	47	53	55	57	65	65
35.552	43.329	52.217	58.883	61.105	63.327	72.215	72.215
35.552	43.329	52.217	58.883	61.105	63.327	72.215	72.215
32	39	47	53	55	57	65	65
32	39	47	53	55	57	65	65
625	625	625	625	625	625	625	625
500	500	500	500	500	500	500	500
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
47.773	53.328	61.105	73.326	74.437	75.548	81.103	81.103
43	48	55	66	67	68	73	73
47.773	53.328	61.105	73.326	74.437	75.548	81.103	81.103
43	48	55	66	67	68	73	73
40.6092	45.3312	51.942	62.3304	63.2748	64.2192	68.9412	68.9412
40.6092	45.3312	51.942	62.3304	63.2748	64.2192	68.9412	68.9412
43	48	55	66	67	68	73	73
43	48	55	66	67	68	73	73
43	48	55	66	67	68	73	73
43	48	55	66	67	68	73	73
545.8632	545.8632	545.8632	543.03	533.1138	523.1976	493.9212	493.9212
578	578	578	575	564.5	554	523	523
578	578	578	575	564.5	554	523	523
545.8632	545.8632	545.8632	543.03	533.1138	523.1976	493.9212	493.9212
578	578	578	575	564.5	554	523	523
578	578	578	575	564.5	554	523	523
545.8632	545.8632	545.8632	543.03	533.1138	523.1976	493.9212	493.9212
578	578	578	575	564.5	554	523	523
578	578	578	575	564.5	554	523	523
578	578	578	575	564.5	554	523	523
34	50	60	70	77.5	85	109	110
105	130	155	175	182.5	190	200	200
35	50	60	70	77.5	85	110	110
1	1	1	1	1	1	1	1

36.663
33
31.1652
33
31.1652
33
33
31.1652
31.1652
1
300
300
44
132
38
44
132
38
132
132
132
198
132
50
685
71
1
0.999999975
1
0.999999975
1
65
65
65
72.215
65
72.215
72.215
65
65
625
500
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
92.213
83
92.213
83
78.3852
78.3852
83
83
83
83
493.9212
523
523
493.9212
523
523
493.9212
523
523
523
110
200
110
1

LRDG_06_1A_CUSDSENIOR	LRDG_06_1A_C	USD
LRDG_06_1A_DUSDSENIOR	LRDG_06_1A_D	USD
LRDG_07_2A_A2SUSDSENIOR	LRDG_07_2A_A2S	USD
LRDG_07_2A_A3J_USDSENIOR	LRDG_07_2A_A3J_	USD
LRDG_2007_2A_A2SUSDSENIOR	LRDG_2007_2A_A2S	USD
LRDG_2007_2A_A3SUSDSENIOR	LRDG_2007_2A_A3S	USD
LRDG_2007_2A_B1USDSENIOR	LRDG_2007_2A_B1	USD
LSPACQUSDLOAN_NORE	LSPACQ	USD
LSPGENUSDLOAN_NORE	LSPGEN	USD
LSPOASUSDLOAN_NORE	LSPOAS	USD
LSPOWEUSDLOAN_NORE	LSPOWE	USD
LSRGRPRUBLOAN	LSRGRP	RUB
LSRGRPUSDLOAN	LSRGRP	USD
LSTRT_06_1A_B_USDSENIOR	LSTRT_06_1A_B_	USD
LSTRT_06_1A_DUSDSENIOR	LSTRT_06_1A_D	USD
LSTRT_06_1A_EUSDSENIOR	LSTRT_06_1A_E	USD
LTDUSDSENIOR	LTD	USD
LTDUSDSENIOR_MODRE	LTD	USD
LTDUSDSENIOR_NORE	LTD	USD
LTDEURSENIOR	LTD	EUR
LTDEURSENIOR_NORE	LTD	EUR
LTDEURSENIOR_MODRE	LTD	EUR
LTDAUDSENIOR_MODRE	LTD	AUD
LTDJPYSENIOR_MODRE	LTD	JPY
LTDHKDSENIOR_MODRE	LTD	HKD
LTDJPYSENIOR_NORE	LTD	JPY
LTDSGDSENIOR_MODRE	LTD	SGD
LTRUSDSENIOR	LTR	USD
LTRUSDSUBORDINATE	LTR	USD
LTREURSENIOR	LTR	EUR
LTRUSDSENIOR_NORE	LTR	USD
LTRUSDSENIOR_MODRE	LTR	USD
LTREURSENIOR_NORE	LTR	EUR
LTREURSENIOR_MODRE	LTR	EUR
LTRAUDSENIOR	LTR	AUD
LTREURSUBORDINATE	LTR	EUR
LTRUSDSUBORDINATE_MODRE	LTR	USD
LTRJPYSENIOR_MODRE	LTR	JPY
LTREURSUBORDINATE_MODRE	LTR	EUR
LTRHKDSENIOR_MODRE	LTR	HKD
LTRAUDSENIOR_MODRE	LTR	AUD
LTRHKDSENIOR_NORE	LTR	HKD
LTRJPYSENIOR_NORE	LTR	JPY
LUUSDSENIOR	LU	USD
LUUSDSENIOR_NORE	LU	USD
LUUSDSENIOR_MODRE	LU	USD
LUEURSENIOR_MODRE	LU	EUR
LUEURSENIOR_NORE	LU	EUR
LUEURSENIOR	LU	EUR
LUHKDSENIOR_NORE	LU	HKD
LUUSDSECURED_NORE	LU	USD
LUUSDPREFERRED_MODRE	LU	USD
LUAUDSENIOR_MODRE	LU	AUD
LU_PUSDPREFERRED_MODRE	LU_P	USD
LUFTHAEURCVA_SENIOR	LUFTHA	EUR
LUKOILUSDCVA_LOAN	LUKOIL	USD
LUKOILUSDLOAN_NORE	LUKOIL	USD
LUKOILEURBOND	LUKOIL	EUR
LUVUSDSENIOR	LUV	USD
LUVEURSENIOR_MODRE	LUV	EUR
LUVEURSENIOR	LUV	EUR
LUVUSDSENIOR_MODRE	LUV	USD
LUVUSDSENIOR_NORE	LUV	USD
LUVEURSENIOR_NORE	LUV	EUR
LUVAUDSENIOR_MODRE	LUV	AUD
LUVUSDSENIOR	LUV	USD
LUVJPYSENIOR_MODRE	LUV	JPY
LUVHKDSENIOR_MODRE	LUV	HKD
LUVAUDSENIOR	LUV	AUD
LUVHKDSENIOR_NORE	LUV	HKD
LUVSGDSENIOR_MODRE	LUV	SGD
LUVJPYSENIOR_NORE	LUV	JPY
LUXIMUSDCVA_SENIOR_MODRE	LUXIM	USD
LUXIMUSDCVA_SENIOR	LUXIM	USD

SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
SENIOR	DERIV	2/9/2007 18:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
LOAN_NORE	DERIV	5/7/2007 13:30	65	75	75
LOAN_NORE	DERIV	11/15/2006 13:30	121	121	121
LOAN_NORE	DERIV	7/23/2008 18:30	75	75	85
LOAN_NORE	DERIV	4/25/2008 13:30	121	121	121
LOAN	DERIV	7/30/2008 13:30	900	900	900
LOAN	DERIV	3/31/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/8/2007 8:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	7/29/2008 18:30	242.198	242.198	242.198
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_NORE	DERIV	7/29/2008 18:30	205.8792	205.8792	205.8792
SENIOR	DERIV	7/29/2008 18:30	242.198	242.198	242.198
SENIOR_NORE	DERIV	7/29/2008 18:30	205.8792	205.8792	205.8792
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR_NORE	DERIV	7/29/2008 18:30	205.8792	205.8792	205.8792
SENIOR_MODRE	DERIV	7/29/2008 18:30	218	218	218
SENIOR	DERIV	7/18/2008 18:30	29.4415	30.8858	32.9967
SUBORDINATE	DERIV	7/2/2008 18:30	37.8	39.36	41.64
SENIOR	DERIV	7/18/2008 18:30	29.4415	30.8858	32.9967
SENIOR_NORE	DERIV	7/18/2008 18:30	25.0266	26.25432	28.04368
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SENIOR_NORE	DERIV	7/18/2008 18:30	25.0266	26.25432	28.04368
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SENIOR	DERIV	7/18/2008 18:30	29.4415	30.8858	32.9967
SUBORDINATE	DERIV	7/18/2008 18:30	37.895	39.754	42.471
SUBORDINATE_MODRE	DERIV	7/18/2008 18:30	23.72	24.91	32.06
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SUBORDINATE_MODRE	DERIV	7/18/2008 18:30	34.45	36.14	38.61
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SENIOR_MODRE	DERIV	7/18/2008 18:30	26.5	27.8	29.7
SENIOR_NORE	DERIV	7/18/2008 18:30	25.0266	26.25432	28.04368
SENIOR_NORE	DERIV	7/18/2008 18:30	25.0266	26.25432	28.04368
SENIOR	DERIV	6/24/2008 18:30	223.44	235.2	246.96
SENIOR_NORE	DERIV	7/24/2008 18:30	160	167	205
SENIOR_MODRE	DERIV	7/24/2008 18:30	169.488	176.9031	217.1565
SENIOR_MODRE	DERIV	6/24/2008 18:30	201.267	211.86	222.453
SENIOR_NORE	DERIV	7/24/2008 18:30	160	167	205
SENIOR	DERIV	6/24/2008 18:30	223.44	235.2	246.96
SENIOR_NORE	DERIV	7/24/2008 18:30	160	167	205
SECURED_NORE	DERIV	1/11/2006 18:30	225	225	225
PREFERRED_MODRE	DERIV	12/6/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/24/2008 18:30	169.488	176.9031	217.1565
PREFERRED_MODRE	DERIV	10/24/2006 8:30	65	65	65
CVA_SENIOR	DERIV	7/29/2008 13:30	47	47	62
CVA_LOAN	DERIV	7/11/2006 13:30	69	69	75
LOAN_NORE	DERIV	7/11/2006 13:30	55	55	60
BOND	DERIV	7/30/2008 13:30	128	144	160
SENIOR	DERIV	7/30/2008 13:30	68.882	85.547	98.379
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR	DERIV	7/30/2008 13:30	68.882	85.547	98.379
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR_NORE	DERIV	7/30/2008 13:30	58.5528	72.7188	84.0516
SENIOR_NORE	DERIV	7/30/2008 13:30	58.5528	72.7188	84.0516
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR	CASH	7/30/2008 13:30	68.882	85.547	98.379
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR	DERIV	7/30/2008 13:30	68.882	85.547	98.379
SENIOR_NORE	DERIV	7/30/2008 13:30	58.5528	72.7188	84.0516
SENIOR_MODRE	DERIV	7/30/2008 13:30	62	77	89
SENIOR_NORE	DERIV	7/30/2008 13:30	58.5528	72.7188	84.0516
CVA_SENIOR_MODRE	DERIV	9/19/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	9/27/2007 13:30	23	35	45

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
85	95	105	115	125	135	155	165
121	121	121	121	121	121	121	121
105	135	145	155	160	165	175	175
121	121	121	121	121	121	121	121
900	900	900	900	900	900	900	900
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
286.638	327.745	349.965	372.185	372.7405	373.296	375.518	361.075
258	295	315	335	335.5	336	338	325
243.6552	278.598	297.486	316.374	316.8462	317.3184	319.2072	306.93
286.638	327.745	349.965	372.185	372.7405	373.296	375.518	361.075
243.6552	278.598	297.486	316.374	316.8462	317.3184	319.2072	306.93
258	295	315	335	335.5	336	338	325
258	295	315	335	335.5	336	338	325
258	295	315	335	335.5	336	338	325
258	295	315	335	335.5	336	338	325
243.6552	278.598	297.486	316.374	316.8462	317.3184	319.2072	306.93
258	295	315	335	335.5	336	338	325
37.6629	44.1067	48.5507	52.217	53.7724	55.3278	58.3275	58.3275
46.68	53.64	58.44	62.4	64.08	65.76	69	69
37.6629	44.1067	48.5507	52.217	53.7724	55.3278	58.3275	58.3275
32.01516	37.49268	41.27028	44.3868	45.70896	47.03112	49.581	49.581
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
32.01516	37.49268	41.27028	44.3868	45.70896	47.03112	49.581	49.581
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
37.6629	44.1067	48.5507	52.217	53.7724	55.3278	58.3275	58.3275
48.477	56.771	62.491	67.21	69.212	71.214	75.075	75.075
39.32	49.83	54.46	58.66		68	71.14	73.59
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
44.07	51.61	56.81	61.1	62.92	64.74	68.25	68.25
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
33.9	39.7	43.7	47	48.4	49.8	52.5	52.5
32.01516	37.49268	41.27028	44.3868	45.70896	47.03112	49.581	49.581
32.01516	37.49268	41.27028	44.3868	45.70896	47.03112	49.581	49.581
370.44	505.68	546.84	588	588	588	588	588
305	395	430	460	460	460	460	460
323.0865	418.4235	455.499	487.278	487.278	487.278	487.278	487.278
333.6795	455.499	492.5745	529.65	529.65	529.65	529.65	529.65
305	395	430	460	460	460	460	460
370.44	505.68	546.84	588	588	588	588	588
305	395	430	460	460	460	460	460
225	225	225	225	225	225	225	225
1	1	1	1	1	1	1	1
323.0865	418.4235	455.499	487.278	487.278	487.278	487.278	487.278
80	105	150	200	205	210	220	220
82	107	132	155	159	163	173	173
119	162	194	225	234.5	244	262	262
95	130	155	180	187.5	195	210	210
201.5	219.4	237.2	255	262.45	269.9	284.8	302.68
121.099	136.653	161.095	183.315	183.315	183.315	183.315	183.315
109	123	145	165	165	165	165	165
121.099	136.653	161.095	183.315	183.315	183.315	183.315	183.315
109	123	145	165	165	165	165	165
102.9396	116.1612	136.938	155.826	155.826	155.826	155.826	155.826
102.9396	116.1612	136.938	155.826	155.826	155.826	155.826	155.826
109	123	145	165	165	165	165	165
121.099	136.653	161.095	183.315	183.315	183.315	183.315	183.315
109	123	145	165	165	165	165	165
109	123	145	165	165	165	165	165
121.099	136.653	161.095	183.315	183.315	183.315	183.315	183.315
102.9396	116.1612	136.938	155.826	155.826	155.826	155.826	155.826
109	123	145	165	165	165	165	165
102.9396	116.1612	136.938	155.826	155.826	155.826	155.826	155.826
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
55	75	95	115	125	135	165	165

1
1
1
1
1
1
1
165
121
175
121
900
0.999999975
1
1
1
361.075
325
306.93
361.075
306.93
325
325
325
325
306.93
325
58.3275
69
58.3275
49.581
52.5
49.581
52.5
58.3275
75.075
70.47
52.5
68.25
52.5
52.5
49.581
49.581
588
460
487.278
529.65
460
588
460
225
1
487.278
220
173
262
210
308.64
183.315
165
183.315
165
155.826
155.826
165
183.315
165
165
183.315
155.826
165
155.826
0.999999975
165

LVFN_H1R9R40USDSENIOR	LVFN_H1R9R40	USD
LVLTUSDSENIOR_NORE	LVLT	USD
LVLTHKDSENIOR_NORE	LVLT	HKD
LVLTILSSENIOR_NORE	LVLT	ILS
LVLTEURSENIOR_NORE	LVLT	EUR
LVLTUSDSENIOR_MODRE	LVLT	USD
LVLTUSDLOAN_NORE	LVLT	USD
LVLT_FINUSDSENIOR_NORE	LVLT_FIN	USD
LVLT_FINUSDLOAN_NORE	LVLT_FIN	USD
LVMHUSDLOAN	LVMH	USD
LVSUSDLOAN_NORE	LVS	USD
LVSUSDSENIOR_NORE	LVS	USD
LVSUSDLOANNC_NORE	LVS	USD
LVSUSDLOANCALL	LVS	USD
LVSUSDLOANCALL_NORE	LVS	USD
LVS_LLCUSDLOAN_NORE	LVS_LLC	USD
LVSMACUSDLOAN_NORE	LVSMAC	USD
LXKUSDSENIOR_MODRE	LXK	USD
LXKAUDSENIOR_MODRE	LXK	AUD
LXKEURSENIOR_MODRE	LXK	EUR
LXS_07_10H_2A3USDSENIOR	LXS_07_10H_2A3	USD
LXS_07_10H_2A4USDSENIOR	LXS_07_10H_2A4	USD
LXS_07_11_A4USDSENIOR	LXS_07_11_A4	USD
LXS_07_11_A5USDSENIOR	LXS_07_11_A5	USD
LXS_07_14H_A11USDSENIOR	LXS_07_14H_A11	USD
LXS_07_14H_A12USDSENIOR	LXS_07_14H_A12	USD
LXS_07_14H_A211USDSENIOR	LXS_07_14H_A211	USD
LXS_07_14H_A212USDSENIOR	LXS_07_14H_A212	USD
LXS_07_14H_A22USDSENIOR	LXS_07_14H_A22	USD
LXS_07_14H_A4USDSENIOR	LXS_07_14H_A4	USD
LXS_07_15N_1CA1USDSENIOR	LXS_07_15N_1CA1	USD
LXS_07_15N_2A1USDSENIOR	LXS_07_15N_2A1	USD
LXS_07_15N_AF2USDSENIOR_MODRE	LXS_07_15N_AF2	USD
LXS_07_15N_AF2USDSENIOR	LXS_07_15N_AF2	USD
LXS_07_3_1AA1USDSENIOR	LXS_07_3_1AA1	USD
LXS_07_3_1AA2USDSENIOR	LXS_07_3_1AA2	USD
LXS_07_8H_A1USDSENIOR	LXS_07_8H_A1	USD
LXS_07_8HW_A5USDSENIOR	LXS_07_8HW_A5	USD
LXS_2006_20_M7USDSENIOR	LXS_2006_20_M7	USD
LXS05_8_1M5USDSENIOR	LXS05_8_1M5	USD
LYOUSDSENIOR_NORE	LYO	USD
LYOUSDDIGITAL_NORE	LYO	USD
LYOHKDSENIOR_NORE	LYO	HKD
LYOUSDSECURED_NORE	LYO	USD
LYOILSSENIOR_NORE	LYO	ILS
LYOEURSENIOR_NORE	LYO	EUR
LYOUSDSENIOR_MODRE	LYO	USD
LYOUSDLOAN_NORE	LYO	USD
LYOAUDSENIOR_MODRE	LYO	AUD
LYOEHKDSENIOR_MMR_L	LYOE	HKD
LYOESGDSENIOR_MMR_L	LYOE	SGD
LZEURSENIOR_MODRE	LZ	EUR
LZUSDSENIOR_MODRE	LZ	USD
MABS 05-WMC1 M8USDSENIOR	MABS 05-WMC1 M8	USD
MABS 2005_NC2_M5USDSENIOR	MABS 2005_NC2_M5	USD
MABS_04_WMC3_M8USDSENIOR	MABS_04_WMC3_M8	USD
MABS_05_HE2_M8USDSENIOR	MABS_05_HE2_M8	USD
MABS_05_NC1_M8USDSENIOR	MABS_05_NC1_M8	USD
MABS_05_NC1_M9USDSENIOR	MABS_05_NC1_M9	USD
MABS_05_NC2_M5USDSENIOR	MABS_05_NC2_M5	USD
MABS_05_NC2_M6USDSENIOR	MABS_05_NC2_M6	USD
MABS_05_NC2_M8USDSENIOR	MABS_05_NC2_M8	USD
MABS_05_NC2_M9USDSENIOR	MABS_05_NC2_M9	USD
MABS_05_WF1_M6USDSENIOR	MABS_05_WF1_M6	USD
MABS_05_WF1_M7USDSENIOR	MABS_05_WF1_M7	USD
MABS_05_WF1_M9USDSENIOR	MABS_05_WF1_M9	USD
MABS_05_WMC1_M8USDSENIOR	MABS_05_WMC1_M8	USD
MABS_05_WMC1_M9USDSENIOR	MABS_05_WMC1_M9	USD
MABS_05HE2_M8USDSENIOR	MABS_05HE2_M8	USD
MABS_06_AM1_M9USDSENIOR	MABS_06_AM1_M9	USD
MABS_06_AM2_M7_USDSENIOR	MABS_06_AM2_M7_	USD
MABS_06_AM2_M8USDSENIOR	MABS_06_AM2_M8	USD
MABS_06_AM2_M8_USDSENIOR	MABS_06_AM2_M8_	USD
MABS_06_AM2_M9USDSENIOR	MABS_06_AM2_M9	USD

SENIOR	DERIV	1/30/2006 18:30	115	115	115
SENIOR_NORE	DERIV	7/24/2008 13:30	551.674221	564.412433	696.118105
SENIOR_NORE	DERIV	7/24/2008 13:30	551.6238	564.344731	695.85341
SENIOR_NORE	DERIV	7/8/2008 13:30	1823.128691	1360.594768	1174.878265
SENIOR_NORE	DERIV	7/24/2008 13:30	551.988043	564.969191	698.698185
SENIOR_MODRE	DERIV	7/24/2008 13:30	553.227133	566.350769	702.070356
LOAN_NORE	DERIV	6/24/2008 18:30	123	123	123
SENIOR_NORE	DERIV	7/24/2008 13:30	541.471238	551.79697	658.308914
LOAN_NORE	DERIV	7/28/2008 13:30	253	252.9712355	259.8532306
LOAN	DERIV	11/13/2002 13:30	0	0	0
LOAN_NORE	DERIV	6/8/2007 18:30	62	62	72
SENIOR_NORE	DERIV	7/15/2008 18:30	249.9999999	350	400
LOANNC_NORE	DERIV	10/17/2006 13:30	42	42	46
LOANCALL	DERIV	11/9/2006 13:30	62	61	65
LOANCALL_NORE	DERIV	6/24/2008 18:30	180	180	190
LOAN_NORE	DERIV	7/25/2008 18:30	260	260	285
LOAN_NORE	DERIV	10/20/2006 13:30	96	96	96
SENIOR_MODRE	DERIV	7/24/2008 13:30	50	50	50
SENIOR_MODRE	DERIV	7/24/2008 13:30	50	50	50
SENIOR_MODRE	DERIV	7/24/2008 13:30	50	50	50
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	9/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/24/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/23/2005 13:30	210	210	210
SENIOR_NORE	DERIV	7/16/2008 13:30	649	649	670
DIGITAL_NORE	DERIV	7/16/2008 13:30	649	649	670
SENIOR_NORE	DERIV	7/16/2008 13:30	649	649	670
SECURED_NORE	DERIV	2/8/2007 13:30	10	20	25
SENIOR_NORE	DERIV	7/8/2008 13:30	579	579	600
SENIOR_NORE	DERIV	7/16/2008 13:30	649	649	670
SENIOR_MODRE	DERIV	7/16/2008 13:30	687.4857	687.4857	709.731
LOAN_NORE	DERIV	7/17/2008 18:30	684	683	691
SENIOR_MODRE	DERIV	7/16/2008 13:30	687.4857	687.4857	709.731
SENIOR_MMR_L	DERIV	7/22/2008 13:30	6.280990485	6.671934385	25
SENIOR_MMR_L	DERIV	7/22/2008 13:30	6.280990485	6.671934385	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	57	59	59
SENIOR_MODRE	DERIV	7/14/2008 13:30	57	59	59
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	8/2/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	10/22/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	1/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	3/31/2006 13:30	220	220	220
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1

115	115	115	115	115	115	115	115
859.841656	888.100301	942.728805	936.135093	908.8238285	881.512564	828.04189	772.381042
859.28497	887.537144	942.149197	935.614576	908.2746335	880.934691	827.076284	769.309402
1168.362472	1136.513283	1167.803822	1144.145324	1103.827268	1063.509212	987.262291	905.38365
866.714962	896.963197	953.942845	947.896802	920.0837315	892.270661	837.04258	778.506732
871.136261	900.73097	957.679492	951.380313	923.442303	895.504293	840.538557	783.161179
240	285	315	350	375	400	425	216
792.462952	817.45387	864.354157	861.001788	840.0946795	819.187571	778.260968	737.699154
275.409822	292.2930746	313.3064117	331.3810189	335.1880248	338.9950306	345.9997331	345.9999796
0	0	0	0	0	0	0	0
82	92	100	110	122.5	135	145	155
575	680	720	750	750	750	750	750
66	86	101	118	123.5	129	138	138
86	106	121	138	143.5	149	158	158
200	250	270	300	312.5	325	350	350
350	440	490	545	550	555	575	575
133	166	191	220	230.5	241	253	253
75	100	110	120	121.5	123	126	126
75	100	110	120	121.5	123	126	126
75	100	110	120	121.5	123	126	126
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
210	210	210	210	210	210	210	210
776	926	994	1020	1025	1030	1031	1031
776	926	994	1020	1025	1030	1031	1031
776	926	994	1020	1025	1030	1031	1031
50	80	113	145	166	187	215	215
706	856	924	950	955	960	961	961
776	926	994	1020	1025	1030	1031	1031
822.0168	980.9118	1052.9442	1080.486	1085.7825	1091.079	1092.1383	1092.1383
714	741	770	790	801.5	813	828	828
822.0168	980.9118	1052.9442	1080.486	1085.7825	1091.079	1092.1383	1092.1383
30	35	39.53302282	43	45.5	48	53	53
30	35	39.53302282	43	45.5	48	53	53
69	79	89	95	107	119	134	154
69	79	89	95	107	119	134	154
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

115
761.103152
756.936015
888.278041
766.019732
771.515515
216
730.471586
345.9999912
0
165
750
138
158
350
575
253
126
126
126
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
210
1031
1031
1031
215
961
1031
1092.1383
828
1092.1383
53
53
154
154
1
1
1
1
1
0.999999975
1835
0.999999975
1
1
1
1
220
1
1
1
1
1
0.999999975
1
1

MABS_06_AM2_M9_USDSENIOR	MABS_06_AM2_M9_	USD
MABS_06_AM3_M9USDSENIOR	MABS_06_AM3_M9	USD
MABS_06_FRE2_M9USDSENIOR	MABS_06_FRE2_M9	USD
MABS_06_HE1_M9USDSENIOR	MABS_06_HE1_M9	USD
MABS_06_HE2_M8USDSENIOR	MABS_06_HE2_M8	USD
MABS_06_HE2_M9USDSENIOR	MABS_06_HE2_M9	USD
MABS_06_HE3_M5USDSENIOR	MABS_06_HE3_M5	USD
MABS_06_HE3_M7USDSENIOR	MABS_06_HE3_M7	USD
MABS_06_HE4_M8USDSENIOR	MABS_06_HE4_M8	USD
MABS_06_HE4_M9USDSENIOR	MABS_06_HE4_M9	USD
MABS_06_HE5_M5USDSENIOR	MABS_06_HE5_M5	USD
MABS_06_HE5_M9USDSENIOR	MABS_06_HE5_M9	USD
MABS_06_NC1_M2USDSENIOR	MABS_06_NC1_M2	USD
MABS_06_NC1_M5USDSENIOR	MABS_06_NC1_M5	USD
MABS_06_NC1_M8USDSENIOR	MABS_06_NC1_M8	USD
MABS_06_NC1_M9USDSENIOR	MABS_06_NC1_M9	USD
MABS_06_NC2_M9USDSENIOR	MABS_06_NC2_M9	USD
MABS_06_WMC1_M7USDSENIOR	MABS_06_WMC1_M7	USD
MABS_06_WMC1_M8USDSENIOR	MABS_06_WMC1_M8	USD
MABS_06_WMC1_M9USDSENIOR	MABS_06_WMC1_M9	USD
MABS_06_WMC2_M9USDSENIOR	MABS_06_WMC2_M9	USD
MABS_06_WMC4_M8USDSENIOR	MABS_06_WMC4_M8	USD
MABS_06_WMC4_M9_USDSENIOR	MABS_06_WMC4_M9_	USD
MABS_2005_HE1_M8USDSENIOR	MABS_2005_HE1_M8	USD
MABS_2005_NC1_M7USDSENIOR	MABS_2005_NC1_M7	USD
MABS_2005_NC1_M9USDSENIOR	MABS_2005_NC1_M9	USD
MABS_2005_NC2_M6USDSENIOR	MABS_2005_NC2_M6	USD
MABS_2005_NC2_M9USDSENIOR	MABS_2005_NC2_M9	USD
MABS_2005_WF1_M7USDSENIOR	MABS_2005_WF1_M7	USD
MABS_2006_AM2_M7USDSENIOR	MABS_2006_AM2_M7	USD
MABS_2006_HE1_M9USDSENIOR	MABS_2006_HE1_M9	USD
MABS_2006_HE3_M7USDSENIOR	MABS_2006_HE3_M7	USD
MABS_2006_HE5_M9USDSENIOR	MABS_2006_HE5_M9	USD
MABS_2006_NC1_A4USDSENIOR	MABS_2006_NC1_A4	USD
MABS_2006_NC1_M5USDSENIOR	MABS_2006_NC1_M5	USD
MABS_2006_NC1_M9USDSENIOR	MABS_2006_NC1_M9	USD
MABS_2006_NC1_M9_USDSENIOR	MABS_2006_NC1_M9_	USD
MABS_2006_NC2_M9USDSENIOR	MABS_2006_NC2_M9	USD
MABS_2006_NC3_A5USDSENIOR	MABS_2006_NC3_A5	USD
MABS_2006_WMC1_M7USDSENIOR	MABS_2006_WMC1_M7	USD
MABS_2006_WMC1_M8USDSENIOR	MABS_2006_WMC1_M8	USD
MABS_2006_WMC1_M9USDSENIOR	MABS_2006_WMC1_M9	USD
MABS05_HE1_M8USDSENIOR	MABS05_HE1_M8	USD
MABS05_NC2_A4USDSENIOR	MABS05_NC2_A4	USD
MABS05_NC2_M2USDSENIOR	MABS05_NC2_M2	USD
MABS05_NC2_M5USDSENIOR	MABS05_NC2_M5	USD
MABS05_NC2_M8USDSENIOR	MABS05_NC2_M8	USD
MABS05_NC2_M9USDSENIOR	MABS05_NC2_M9	USD
MABS05_WF1_M8USDSENIOR	MABS05_WF1_M8	USD
MABS05_WF1_M9USDSENIOR	MABS05_WF1_M9	USD
MABS05_WMC1 M8USDSENIOR	MABS05_WMC1 M8	USD
MABS05_WMC1_M8USDSENIOR	MABS05_WMC1_M8	USD
MABS05WF1M9USDSENIOR	MABS05WF1M9	USD
MABS06_NC1_A4USDSENIOR	MABS06_NC1_A4	USD
MABS06_NC1_M2USDSENIOR	MABS06_NC1_M2	USD
MABS06_NC1_M5USDSENIOR	MABS06_NC1_M5	USD
MABS06_NC1_M8USDSENIOR	MABS06_NC1_M8	USD
MABS06_NC1_M9USDSENIOR	MABS06_NC1_M9	USD
MABS2005_NC2_M5USDSENIOR	MABS2005_NC2_M5	USD
MABST_05_NC2_M8USDSENIOR	MABST_05_NC2_M8	USD
MABST_05_NC2_M9USDSENIOR	MABST_05_NC2_M9	USD
MABST06_NC3_A5USDSENIOR	MABST06_NC3_A5	USD
MABST06_NC3_M2USDSENIOR	MABST06_NC3_M2	USD
MABST06_NC3_M5USDSENIOR	MABST06_NC3_M5	USD
MABST06_NC3_M8USDSENIOR	MABST06_NC3_M8	USD
MABST06_NC3_M9USDSENIOR	MABST06_NC3_M9	USD
MACKUSDCVA_LOAN	MACK	USD
MADDEAUSDLOAN_NORE	MADDEA	USD
MADRIVUSDCVA_LOAN	MADRIV	USD
MAEUSDSENIOR_MODRE	MAE	USD
MAGCOAUSDLOAN_NORE	MAGCOA	USD
MAGSMIUSDSUBORDINATE_NORE	MAGSMI	USD
MALIN_2007_1_A1USDASSETBACKED	MALIN_2007_1_A1	USD
MALIN_2007_1_A1EURSENIOR	MALIN_2007_1_A1	EUR

SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	11/3/2006 18:30	1	1	1
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/8/2006 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	11/8/2006 18:30	1	1	1
SENIOR	DERIV	8/3/2006 13:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	10/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	4/18/2007 8:30	1	1	1
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	12/21/2005 13:30	212	212	212
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	240	240	240
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	3/31/2006 13:30	220	220	220
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	10/6/2005 8:30	179.5	179.5	179.5
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
CVA_LOAN	DERIV	11/15/2007 18:30	155	155	155
LOAN_NORE	DERIV	11/10/2004 18:30	160	160	160
CVA_LOAN	DERIV	11/30/2006 18:30	175	175	200
SENIOR_MODRE	DERIV	7/2/2008 18:30	37	37	39
LOAN_NORE	DERIV	7/23/2008 18:30	475	475	505
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	18885.78016	13665.86997	10143.35705
ASSETBACKED	DERIV	1/25/2008 18:30	45	45	45
SENIOR	DERIV	1/25/2008 18:30	45	45	45

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
212	212	212	212	212	212	212	212
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
179.5	179.5	179.5	179.5	179.5	179.5	179.5	179.5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
215	290	320	350	350	350	350	350
160	160	160	160	160	160	160	160
250	300	320	340	350	360	380	380
41	46	51	57	58.5	60	67	67
525	535	555	575	590	605	625	635
7516.151086	6725.419705	6337.728949	6136.850564	5969.451056	5802.051548	5533.441479	5149.15496
45	45	45	45	45	45	45	45
45	45	45	45	45	45	45	45

1
1
0.999999975
1
0.999999975
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
0.999999975
1
0.999999975
1
0.999999975
0.999999975
1
1
0.999999975
0.999999975
1
1
1
2456
1
1
0.999999975
1
1
1
1
212
1
1
1
1
240
1
220
1
1
179.5
1
1
1
1
1
1
1
1
0.999999975
0.999999975
1
1
1
350
160
380
67
635
5040.887839
45
45

MALIN_2007_1_A1EURASSETBACKED	MALIN_2007_1_A1	EUR
MALIN_2007_1_A1_40_55EURASSETBACKED	MALIN_2007_1_A1_40_55	EUR
MALIN_2007_1_A1_40_60EURASSETBACKED	MALIN_2007_1_A1_40_60	EUR
MALLF_1_AGBPASSETBACKED	MALLF_1_A	GBP
MANUSDSENIOR	MAN	USD
MANUSDSENIOR_MODRE	MAN	USD
MANUEURLOAN2ND_MMR	MANU	EUR
MANUSUSDSENIOR	MANUS	USD
MANUSEURSENIOR_MODRE	MANUS	EUR
MANUSUSDSENIOR_MODRE	MANUS	USD
MANUSAUDSENIOR_MODRE	MANUS	AUD
MARUSDSENIOR	MAR	USD
MAREURSENIOR_MODRE	MAR	EUR
MAREURSENIOR	MAR	EUR
MARUSDSENIOR_MODRE	MAR	USD
MARUSDSENIOR_NORE	MAR	USD
MAREURSENIOR_NORE	MAR	EUR
MARAUDSENIOR_MODRE	MAR	AUD
MARHKDSENIOR_MODRE	MAR	HKD
MARTWDSENIOR	MAR	TWD
MARAUDSENIOR	MAR	AUD
MARHKDSENIOR_NORE	MAR	HKD
MARJPYSENIOR_NORE	MAR	JPY
MARJPYSENIOR_MODRE	MAR	JPY
MARUBUSDSENIOR	MARUB	USD
MASUSDSENIOR_MODRE	MAS	USD
MASEURSENIOR	MAS	EUR
MASEURSENIOR_MODRE	MAS	EUR
MASUSDSENIOR	MAS	USD
MASUSDSENIOR_NORE	MAS	USD
MASEURSENIOR_NORE	MAS	EUR
MASTWDSENIOR	MAS	TWD
MASAUDSENIOR_MODRE	MAS	AUD
MASHKDSENIOR_MODRE	MAS	HKD
MASJPYSENIOR_MODRE	MAS	JPY
MASSGDSENIOR_MODRE	MAS	SGD
MAS_MUNIUSDSENIOR_MODRE	MAS_MUNI	USD
MAS_MUNIUSDSENIOR	MAS_MUNI	USD
MAS_MUNIUSDDIGITAL	MAS_MUNI	USD
MASAC_2005_HE5_M5USDSENIOR	MASAC_2005_HE5_M5	USD
MASC_05_HE5_B3USDSENIOR	MASC_05_HE5_B3	USD
MASC_2006_WMC2_M5USDSENIOR	MASC_2006_WMC2_M5	USD
MASI04_R8_M9USDSENIOR	MASI04_R8_M9	USD
MASSMUUSDSENIOR	MASSMU	USD
MATUSDSENIOR	MAT	USD
MATUSDSENIOR_NORE	MAT	USD
MATUSDSENIOR_MODRE	MAT	USD
MATEURSENIOR	MAT	EUR
MATEURSENIOR_NORE	MAT	EUR
MATEURSENIOR_MODRE	MAT	EUR
MATTWDSENIOR	MAT	TWD
MATAUDSENIOR	MAT	AUD
MATAUDSENIOR_MODRE	MAT	AUD
MATHKDSENIOR_MODRE	MAT	HKD
MATSGDSENIOR_MODRE	MAT	SGD
MAXIM_2006_1A_DUSDSENIOR	MAXIM_2006_1A_D	USD
MAYUSDSENIOR	MAY	USD
MAYUSDSENIOR_MODRE	MAY	USD
MAYEURSENIOR_MODRE	MAY	EUR
MAYUSDSENIOR_NORE	MAY	USD
MAYEURSENIOR	MAY	EUR
MAYEURSENIOR_NORE	MAY	EUR
MAYAUDSENIOR_MODRE	MAY	AUD
MAYJPYSENIOR_MODRE	MAY	JPY
MAYHKDSENIOR_MODRE	MAY	HKD
MAYTWDSENIOR	MAY	TWD
MAYAUDSENIOR	MAY	AUD
MAYHKDSENIOR_NORE	MAY	HKD
MAYF_06_1A_A2LUSDSENIOR	MAYF_06_1A_A2L	USD
MAYF_06_1A_A3LUSDSENIOR	MAYF_06_1A_A3L	USD
MAYF_06_1A_B1LUSDSENIOR	MAYF_06_1A_B1L	USD
MAYF_2006_1_A3LUSDSENIOR	MAYF_2006_1_A3L	USD
MAYF_2006_1A_A2_LUSDSENIOR	MAYF_2006_1A_A2_L	USD
MAYF_2006_1A_A2LUSDSENIOR	MAYF_2006_1A_A2L	USD

ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	12/12/2007 13:30	85	90	90
SENIOR	DERIV	1/24/2001	150	150	150
SENIOR_MODRE	DERIV	5/5/2003 13:30	135	135	135
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	7/25/2008 13:30	48.884	48.884	53.328
SENIOR_MODRE	DERIV	7/25/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/25/2008 13:30	44	44	48
SENIOR_MODRE	DERIV	7/25/2008 13:30	44	44	48
SENIOR	DERIV	7/29/2008 18:30	132.209	135.542	152.207
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR	DERIV	7/29/2008 18:30	132.209	135.542	152.207
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR_NORE	DERIV	7/29/2008 18:30	112.3836	115.2168	129.3328
SENIOR_NORE	DERIV	7/29/2008 18:30	112.3836	115.2168	129.3328
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR	DERIV	7/29/2008 18:30	132.209	135.542	152.207
SENIOR	DERIV	7/29/2008 18:30	132.209	135.542	152.207
SENIOR_NORE	DERIV	7/29/2008 18:30	112.3836	115.2168	129.3328
SENIOR_NORE	DERIV	7/29/2008 18:30	112.3836	115.2168	129.3328
SENIOR_MODRE	DERIV	7/29/2008 18:30	119	122	137
SENIOR	DERIV	7/23/2008 8:30	80	80	95
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR	DERIV	7/29/2008 18:30	366.63	366.63	366.63
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR	DERIV	7/29/2008 18:30	366.63	366.63	366.63
SENIOR_NORE	DERIV	7/29/2008 18:30	311.652	311.652	311.652
SENIOR_NORE	DERIV	7/29/2008 18:30	311.652	311.652	311.652
SENIOR	DERIV	7/29/2008 18:30	366.63	366.63	366.63
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR_MODRE	DERIV	7/29/2008 18:30	330	330	330
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	25
SENIOR	DERIV	7/30/2008 18:30	25	25	25
DIGITAL	DERIV	7/30/2008 18:30	25	25	25
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	11/7/2005 18:30	301	301	301
SENIOR	DERIV	6/4/2008 13:30	70	70	70
SENIOR	DERIV	7/18/2008 13:30	44.44	44.44	44.44
SENIOR_NORE	DERIV	7/18/2008 13:30	37.776	37.776	37.776
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR	DERIV	7/18/2008 13:30	44.44	44.44	44.44
SENIOR_NORE	DERIV	7/18/2008 13:30	37.776	37.776	37.776
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR	DERIV	7/18/2008 13:30	44.44	44.44	44.44
SENIOR	DERIV	7/16/2008 13:30	44.44	44.44	44.44
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR_MODRE	DERIV	7/18/2008 13:30	40	40	40
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	199.98	199.98	199.98
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR_NORE	DERIV	7/22/2008 18:30	169.992	169.992	169.992
SENIOR	DERIV	7/22/2008 18:30	199.98	199.98	199.98
SENIOR_NORE	DERIV	7/22/2008 18:30	169.992	169.992	169.992
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR_MODRE	DERIV	7/22/2008 18:30	180	180	180
SENIOR	DERIV	7/22/2008 18:30	199.98	199.98	199.98
SENIOR	DERIV	7/22/2008 18:30	199.98	199.98	199.98
SENIOR_NORE	DERIV	7/22/2008 18:30	169.992	169.992	169.992
SENIOR	DERIV	1/9/2007 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	8/17/2006 13:30	1	1	1
SENIOR	DERIV	6/6/2007 8:30	1	1	1
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/25/2007 18:30	1	1	1

75	75	75	75	75	75	75	75
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
90	93	95	95	95	95	95	95
150	150	150	150	150	150	150	150
135	135	135	135	135	135	135	135
1	1	1	1	1	1	1	1
64.438	74.437	83.325	91.102	98.879	106.656	115.544	115.544
58	67	75	82	89	96	104	104
58	67	75	82	89	96	104	104
58	67	75	82	89	96	104	104
184.426	209.979	226.644	238.865	241.6425	244.42	248.864	248.864
166	189	204	215	217.5	220	224	224
184.426	209.979	226.644	238.865	241.6425	244.42	248.864	248.864
166	189	204	215	217.5	220	224	224
156.7704	178.4916	192.6576	203.046	205.407	207.768	211.5456	211.5456
156.7704	178.4916	192.6576	203.046	205.407	207.768	211.5456	211.5456
166	189	204	215	217.5	220	224	224
166	189	204	215	217.5	220	224	224
184.426	209.979	226.644	238.865	241.6425	244.42	248.864	248.864
184.426	209.979	226.644	238.865	241.6425	244.42	248.864	248.864
156.7704	178.4916	192.6576	203.046	205.407	207.768	211.5456	211.5456
156.7704	178.4916	192.6576	203.046	205.407	207.768	211.5456	211.5456
166	189	204	215	217.5	220	224	224
105	115	123	130	134	138	145	145
330	328	328	325	316	307	298	298
366.63	364.408	364.408	361.075	351.076	341.077	331.078	331.078
330	328	328	325	316	307	298	298
366.63	364.408	364.408	361.075	351.076	341.077	331.078	331.078
311.652	309.7632	309.7632	306.93	298.4304	289.9308	281.4312	281.4312
311.652	309.7632	309.7632	306.93	298.4304	289.9308	281.4312	281.4312
366.63	364.408	364.408	361.075	351.076	341.077	331.078	331.078
330	328	328	325	316	307	298	298
330	328	328	325	316	307	298	298
330	328	328	325	316	307	298	298
330	328	328	325	316	307	298	298
25	25	27	27	28	29	31	31
25	25	27	27	28	29	31	31
25	25	27	27	28	29	31	31
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
301	301	301	301	301	301	301	301
70	70	70	70	70	70	70	70
52.217	64.438	72.215	84.436	86.658	88.88	94.435	142.208
44.3868	54.7752	61.386	71.7744	73.6632	75.552	80.274	120.8832
47	58	65	76	78	80	85	128
52.217	64.438	72.215	84.436	86.658	88.88	94.435	142.208
44.3868	54.7752	61.386	71.7744	73.6632	75.552	80.274	120.8832
47	58	65	76	78	80	85	128
52.217	64.438	72.215	84.436	86.658	88.88	94.435	142.208
52.217	64.438	72.215	84.436	86.658	88.88	94.435	142.208
47	58	65	76	78	80	85	128
47	58	65	76	78	80	85	128
47	58	65	76	78	80	85	128
1	1	1	1	1	1	1	1
211.09	227.755	249.975	272.195	272.195	272.195	272.195	318.857
190	205	225	245	245	245	245	287
190	205	225	245	245	245	245	287
179.436	193.602	212.49	231.378	231.378	231.378	231.378	271.0428
211.09	227.755	249.975	272.195	272.195	272.195	272.195	318.857
179.436	193.602	212.49	231.378	231.378	231.378	231.378	271.0428
190	205	225	245	245	245	245	287
190	205	225	245	245	245	245	287
190	205	225	245	245	245	245	287
211.09	227.755	249.975	272.195	272.195	272.195	272.195	318.857
211.09	227.755	249.975	272.195	272.195	272.195	272.195	318.857
179.436	193.602	212.49	231.378	231.378	231.378	231.378	271.0428
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

75
130
110
95
150
135
1
115.544
104
104
104
248.864
224
248.864
224
211.5456
211.5456
224
224
248.864
248.864
211.5456
211.5456
224
145
298
331.078
298
331.078
281.4312
281.4312
331.078
298
298
298
298
31
31
31
1
1
1
301
70
145.541
123.7164
131
145.541
123.7164
131
145.541
145.541
131
131
131
1
318.857
287
287
271.0428
318.857
271.0428
287
287
287
318.857
318.857
271.0428
1
1
1
1
0.999999975
1

MAYF_2006_1A_A3LUSDSENIOR	MAYF_2006_1A_A3L	USD
MAYF061A_B1LUSDSENIOR	MAYF061A_B1L	USD
MBGUSDSENIOR_NORE	MBG	USD
MBGUSDSUBORDINATE_NORE	MBG	USD
MBGAUDSENIOR_NORE	MBG	AUD
MBG_SUBUSDSUBORDINATE_NORE	MBG_SUB	USD
MBIUSDSENIOR	MBI	USD
MBIUSDSENIOR	MBI	USD
MBIEURSENIOR_MODRE	MBI	EUR
MBIUSDSENIOR_MODRE	MBI	USD
MBIUSDSENIOR_NORE	MBI	USD
MBIEURSENIOR	MBI	EUR
MBIJPYSENIOR_MODRE	MBI	JPY
MBIAUDSENIOR_MODRE	MBI	AUD
MBIAUDSENIOR	MBI	AUD
MBIHKDSENIOR_MODRE	MBI	HKD
MBISGDSENIOR_MODRE	MBI	SGD
MBIUSDDIGITAL_NORE	MBI	USD
MBIUSDSTRNOTE	MBI	USD
MBIUSDSTRNOTE	MBI	USD
MBIAUSDSENIOR	MBIA	USD
MBIAEURSENIOR	MBIA	EUR
MBIAEURSENIOR_MODRE	MBIA	EUR
MBIAUSDSENIOR	MBIA	USD
MBIAUSDSENIOR_MODRE	MBIA	USD
MBIAUSDSENIOR_NORE	MBIA	USD
MBIAAUDSENIOR_MODRE	MBIA	AUD
MBIAUSDSENIOR_MMR_L	MBIA	USD
MBIAEURSENIOR_MMR_L	MBIA	EUR
MBIAEURSUBORDINATE_MODRE	MBIA	EUR
MBIAAUDSENIOR	MBIA	AUD
MBIAJPYSENIOR_MODRE	MBIA	JPY
MBIAUSDDIGITAL	MBIA	USD
MBIAHKDSENIOR_MODRE	MBIA	HKD
MBIAEURSENIOR_NORE	MBIA	EUR
MBIAHKDSENIOR_NORE	MBIA	HKD
MBIASGDSENIOR_MODRE	MBIA	SGD
MBIAJPYSENIOR_NORE	MBIA	JPY
MBIAUSDDIGITAL_MODRE	MBIA	USD
MBIAUSDDIGITAL_NORE	MBIA	USD
MBIAUSDSTRNOTE	MBIA	USD
MBIAAAEURSENIOR_MODRE	MBIAAA	EUR
MBIAAAUSDSENIOR_MODRE	MBIAAA	USD
MBIAAAUSDSENIOR	MBIAAA	USD
MBIAAAUSDSENIOR	MBIAAA	USD
MBIAAAEURSENIOR	MBIAAA	EUR
MCAPUSDASSETBACKED	MCAP	USD
MCAP05_4A_B2LUSDASSETBACKED	MCAP05_4A_B2L	USD
MCCCUSDSENIOR_NORE	MCCC	USD
MCCCUSDLOAN_NORE	MCCC	USD
MCCCHKDSENIOR_NORE	MCCC	HKD
MCCCILSSENIOR_NORE	MCCC	ILS
MCCCEURSENIOR_NORE	MCCC	EUR
MCCCUSDSENIOR_MODRE	MCCC	USD
MCCCUSDLOANCALL	MCCC	USD
MCCCUSDLOANCALL_NORE	MCCC	USD
MCCOMMUSDLOAN_NORE	MCCOMM	USD
MCDUSDSENIOR	MCD	USD
MCDUSDSENIOR_MODRE	MCD	USD
MCDUSDSENIOR_NORE	MCD	USD
MCDEURSENIOR	MCD	EUR
MCDEURSENIOR_NORE	MCD	EUR
MCDEURSENIOR_MODRE	MCD	EUR
MCDUSDLOAN	MCD	USD
MCDJPYSENIOR_MODRE	MCD	JPY
MCDHKDSENIOR_MODRE	MCD	HKD
MCDHKDSENIOR	MCD	HKD
MCDHKDSENIOR_NORE	MCD	HKD
MCDAUDSENIOR_MODRE	MCD	AUD
MCDJPYSENIOR_NORE	MCD	JPY
MCDGBPSENIOR_MODRE	MCD	GBP
MCDX_S10_0611USDSENIOR	MCDX_S10_0611	USD
MCDX_S10_0613USDSENIOR	MCDX_S10_0613	USD
MCDX_S10_0618USDSENIOR	MCDX_S10_0618	USD

SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	10/11/2006 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	595	605	640
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SUBORDINATE_NORE	DERIV	5/8/2007 13:30	30	35	40
SENIOR	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
SENIOR	CASH	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
SENIOR_MODRE	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1493.816278
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
SENIOR_NORE	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
SENIOR	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1493.816278
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.572628	1316.983038	1468.040245
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.215089	1323.155087	1480.638109
SENIOR	DERIV	7/30/2008 18:30	1029.737269	1340.039167	1512.396203
SENIOR_MODRE	DERIV	7/30/2008 18:30	1021.694791	1322.257538	1479.229179
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.906737	1318.355118	1471.91714
DIGITAL_NORE	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1480.599329
STRNOTE	CASH	7/18/2008 13:30	1500	1500	1500
STRNOTE	DERIV	7/23/2008 13:30	1500	1500	1500
SENIOR	CASH	7/30/2008 18:30	1022.208447	1659.218711	1697.348286
SENIOR	DERIV	7/30/2008 18:30	1025.395784	1669.371435	1713.609749
SENIOR_MODRE	DERIV	7/30/2008 18:30	1025.395784	1669.371435	1713.609749
SENIOR	DERIV	7/30/2008 18:30	1022.208447	1659.218711	1697.348286
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.208447	1659.218711	1697.348286
SENIOR_NORE	DERIV	7/30/2008 18:30	992.77095	1592.602726	1625.252589
SENIOR_MODRE	DERIV	7/30/2008 18:30	1029.737269	1683.099723	1736.453473
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1051.906654	1726.583218	1770.68577
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1055.275969	1737.333453	1787.980154
SUBORDINATE_MODRE	DERIV	7/2/2008 18:30	4557.413148	4195.116976	4140.774134
SENIOR	DERIV	7/30/2008 18:30	1029.737269	1683.099723	1736.453473
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.572628	1650.523943	1681.936481
DIGITAL	DERIV	2/6/2004 13:30	18.88888889	18.88888889	18.88888889
SENIOR_MODRE	DERIV	7/30/2008 18:30	1021.694791	1657.97024	1695.656432
SENIOR_NORE	DERIV	7/30/2008 18:30	995.777983	1602.165415	1640.50286
SENIOR_NORE	DERIV	7/30/2008 18:30	992.286464	1591.427696	1623.667419
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.906737	1652.456749	1686.668176
SENIOR_NORE	DERIV	7/30/2008 18:30	990.284202	1584.412477	1610.790352
DIGITAL_MODRE	DERIV	1/3/2008 18:30	1	1	1
DIGITAL_NORE	DERIV	7/30/2008 18:30	992.77095	1592.602726	1625.252589
STRNOTE	CASH	6/3/2008 18:30	1	1	1
SENIOR_MODRE	DERIV	8/1/2001	10	10	12
SENIOR_MODRE	DERIV	8/8/2001	10	10	15
SENIOR	CASH	8/14/2001	5	10	15
SENIOR	DERIV	10/18/2001 18:30	10	10	15
SENIOR	DERIV	10/19/2001 8:30	11	11	13
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR_NORE	DERIV	7/30/2008 13:30	530	535	545
LOAN_NORE	DERIV	7/23/2008 18:30	130	155	175
SENIOR_NORE	DERIV	7/30/2008 13:30	530	535	545
SENIOR_NORE	DERIV	7/30/2008 13:30	530	535	545
SENIOR_NORE	DERIV	7/30/2008 13:30	530	535	545
SENIOR_MODRE	DERIV	7/30/2008 13:30	561.429	566.7255	577.3185
LOANCALL	DERIV	11/9/2006 13:30	50	50	50
LOANCALL_NORE	DERIV	7/23/2008 18:30	149.5	178.25	201.25
LOAN_NORE	DERIV	6/30/2008 18:30	1751	1751	1751
SENIOR	DERIV	7/16/2008 18:30	12.221	13.332	13.332
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
SENIOR_NORE	DERIV	7/16/2008 18:30	10.3884	11.3328	11.3328
SENIOR	DERIV	7/16/2008 18:30	12.221	13.332	13.332
SENIOR_NORE	DERIV	7/16/2008 18:30	10.3884	11.3328	11.3328
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
LOAN	DERIV	7/16/2008 18:30	9.9	10.8	10.8
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
SENIOR	DERIV	7/16/2008 18:30	12.221	13.332	13.332
SENIOR_NORE	DERIV	7/16/2008 18:30	10.3884	11.3328	11.3328
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	12	12
SENIOR_NORE	DERIV	7/16/2008 18:30	10.3884	11.3328	11.3328
SENIOR_MODRE	DERIV	7/16/2008 18:30	13.75	12	12
SENIOR	DERIV	7/30/2008 18:30	70	70	70
SENIOR	DERIV	7/23/2008 18:30	75	75	75
SENIOR	DERIV	7/23/2008 18:30	78	78	78

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
582.0813953	701.3394495	729.9403748	726.2975207	727.6512074	729.004894	746.923825	763
725	845	885	915	917.5	920	925	925
582.0813953	701.3394495	729.9403748	726.2975207	727.6512074	729.004894	746.923825	763
75	115	160	210	237.5	265	305	315
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1397.87104	1315.852848	1235.085313	1193.571007	1127.959157	1062.347307	959.381715	863.47917
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1397.87104	1315.852848	1235.085313	1193.571007	1127.959157	1062.347307	959.381715	863.47917
1358.55856	1266.674088	1179.711709	1131.864967	1065.589068	999.313168	895.673666	794.080179
1380.419777	1296.979874	1216.437771	1175.082296	1111.070106	1047.057916	947.715847	856.84715
1426.376849	1351.002396	1274.742175	1238.302552	1173.81581	1109.329068	1008.564959	920.23705
1378.954693	1295.58802	1215.154734	1173.845487	1109.773867	1045.702246	945.713351	851.418476
1367.198096	1279.848926	1196.442251	1152.165366	1087.280684	1022.396002	921.119131	822.378994
1380.401222	1296.843953	1216.18766	1174.738602	1110.679649	1046.620695	947.185894	856.15677
1500	1500	1500	1500	1500	1500	1500	1500
1500	1500	1500	1500	1500	1500	1500	1500
1523.702753	1411.97351	1375.912298	1304.832518	1239.166107	1173.499696	1070.767715	961.166419
1544.2253	1433.990723	1399.445168	1327.863164	1260.727967	1193.59277	1087.230343	971.772607
1544.2253	1433.990723	1399.445168	1327.863164	1260.727967	1193.59277	1087.230343	971.772607
1523.702753	1411.97351	1375.912298	1304.832518	1239.166107	1173.499696	1070.767715	961.166419
1523.702753	1411.97351	1375.912298	1304.832518	1239.166107	1173.499696	1070.767715	961.166419
1457.806457	1350.410932	1314.391127	1246.425345	1184.487916	1122.550486	1026.223958	924.004882
1577.6057	1474.504567	1448.482356	1381.927455	1317.128465	1252.329475	1151.075304	1046.279745
1591.340039	1475.593929	1439.871273	1365.865506	1296.483663	1227.101819	1117.880294	1000.694365
1613.325064	1499.319543	1465.375616	1390.959202	1320.0682	1249.177197	1136.12836	1012.66872
4063.963294	3754.673818	3641.612733	3553.33605	3446.139392	3338.942734	3138.44502	2887.480476
1577.6057	1474.504567	1448.482356	1381.927455	1317.128465	1252.329475	1151.075304	1046.279745
1498.21662	1377.363304	1331.072928	1253.375428	1184.107915	1114.840402	1004.540572	880.452553
23.61111111	28.33333333	33.05555556	42.5	47.22222222	51.94444444	61.38888889	61.38888889
1521.991182	1410.500025	1374.601342	1303.711898	1238.017272	1172.322645	1068.878512	955.236133
1476.917103	1370.796669	1336.060542	1267.523857	1204.167985	1140.812113	1041.058767	933.391482
1456.216449	1349.0543	1313.195356	1245.412121	1183.448043	1121.483964	1024.491332	918.517643
1508.24464	1392.41103	1351.55783	1277.63893	1210.494192	1143.349453	1037.145587	917.342879
1434.011141	1318.207038	1272.801832	1198.824803	1133.637838	1068.450872	965.258543	849.806973
1	1	1	1	1	1	1	1
1457.806457	1350.410932	1314.391127	1246.425345	1184.487916	1122.550486	1026.223958	924.004882
1	1	1	1	1	1	1	1
14	16	18	20	21	22	25	30
19	25	28	30	32.5	35	40	45
25	30	40	45	50	55	70	90
19	25	28	30	32.5	35	40	45
16	18	20	22	23	24	28	33
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
670	740	770	800	800	800	800	800
300	390	420	440	450	460	470	470
670	740	770	800	800	800	800	800
670	740	770	800	800	800	800	800
670	740	770	800	800	800	800	800
709.731	783.882	815.661	847.44	847.44	847.44	847.44	847.44
70	90	115	140	152.5	165	185	205
345	448.5	483	506	517.5	529	540.5	540.5
1794	1829	1866	1900	1912	1924	1944	1944
17.776	26.664	31.108	34.441	36.1075	37.774	43.329	63.327
16	24	28	31	32.5	34	39	57
15.1104	22.6656	26.4432	29.2764	30.693	32.1096	36.8316	53.8308
17.776	26.664	31.108	34.441	36.1075	37.774	43.329	63.327
15.1104	22.6656	26.4432	29.2764	30.693	32.1096	36.8316	53.8308
16	24	28	31	32.5	34	39	57
14.4	21.6	25.2	27.9	29.25	30.6	35.1	51.3
16	24	28	31	32.5	34	39	57
16	24	28	31	32.5	34	39	57
17.776	26.664	31.108	34.441	36.1075	37.774	43.329	63.327
15.1104	22.6656	26.4432	29.2764	30.693	32.1096	36.8316	53.8308
16	24	28	31	32.5	34	39	57
15.1104	22.6656	26.4432	29.2764	30.693	32.1096	36.8316	53.8308
16	19.76470588	25.33333333	31	33.63333334	36.26666667	43.21621622	46.74
70	70	70	70	70	70	70	70
75	75	75	75	75	75	75	75
78	78	78	78	78	78	78	78

1
1
763
925
763
315
836.493037
836.493037
841.724623
836.493037
836.493037
841.724623
768.988806
837.302349
903.391055
829.955658
797.993929
836.493037
1500
1500
937.072503
945.087016
945.087016
937.072503
937.072503
901.609283
1025.92551
974.841007
984.02276
2827.705673
1025.92551
849.24726
61.38888889
928.89294
908.597171
894.038452
887.203027
820.879593
1
901.609283
1
30
50
100
50
33
750
1100
800
470
800
800
800
847.44
205
540.5
1944
63.327
57
53.8308
63.327
53.8308
57
51.3
57
57
63.327
53.8308
57
53.8308
46.74
70
75
78

MCHUSDSENIOR_NORE	MCH	USD
MCHUSDSENIOR_MODRE	MCH	USD
MCHHKDSENIOR_NORE	MCH	HKD
MCHSGDSENIOR_MODRE	MCH	SGD
MCHEURSENIOR_NORE	MCH	EUR
MCIUSDSENIOR_NORE	MCI	USD
MCIAUSDSENIOR_NORE	MCIA	USD
MCIAVUSDSENIOR_NORE	MCIAV	USD
MCIAVUSDSENIOR_MODRE	MCIAV	USD
MCIPUSDSENIOR_NORE	MCIP	USD
MCIPUSDSENIOR_MODRE	MCIP	USD
MCJUNKUSDLOAN_NORE	MCJUNK	USD
MCJUNKUSDCVA_LOAN	MCJUNK	USD
MCKUSDSENIOR	MCK	USD
MCKUSDSENIOR_MODRE	MCK	USD
MCKEURSENIOR_MODRE	MCK	EUR
MCKEURSENIOR_NORE	MCK	EUR
MCKEURSENIOR	MCK	EUR
MCKUSDSENIOR_NORE	MCK	USD
MCKTWDSENIOR	MCK	TWD
MCKAUDSENIOR	MCK	AUD
MCKHKDSENIOR_MODRE	MCK	HKD
MCKAUDSENIOR_MODRE	MCK	AUD
MCKHKDSENIOR_NORE	MCK	HKD
MCKJPYSENIOR_MODRE	MCK	JPY
MCKJPYSENIOR_NORE	MCK	JPY
MCKSGDSENIOR_MODRE	MCK	SGD
MCKHOLUSDLOAN_NORE	MCKHOL	USD
MCKIVUSDSENIOR_MODRE	MCKIV	USD
MDCUSDSENIOR_MODRE	MDC	USD
MDCEURSENIOR_MODRE	MDC	EUR
MDCHKDSENIOR_MODRE	MDC	HKD
MDCAUDSENIOR_MODRE	MDC	AUD
MDCJPYSENIOR_MODRE	MDC	JPY
MDCSGDSENIOR_MODRE	MDC	SGD
MDCUSDDIGITAL_NORE	MDC	USD
MDCUSDSENIOR_NORE	MDC	USD
MDCP-CVAUSDCVA_SENIOR	MDCP-CVA	USD
MDKT06_1A_CUSDSENIOR	MDKT06_1A_C	USD
MDPACEURSUBORDINATE_MMR_L	MDPAC	EUR
MDPACEURSENIOR_MODRE	MDPAC	EUR
MDPACEURLT2_MMR_L	MDPAC	EUR
MDPKUSDASSETBACKED	MDPK	USD
MDS_MUNIUSDSENIOR_MODRE	MDS_MUNI	USD
MDS_MUNIUSDDIGITAL	MDS_MUNI	USD
MDTUSDSENIOR_MODRE	MDT	USD
MDTUSDSENIOR	MDT	USD
MDTUSDSENIOR_NORE	MDT	USD
MDTEURSENIOR	MDT	EUR
MDTEURSENIOR_MODRE	MDT	EUR
MDTEURSENIOR_NORE	MDT	EUR
MDTJPYSENIOR_MODRE	MDT	JPY
MDTAUDSENIOR_MODRE	MDT	AUD
MDTHKDSENIOR_MODRE	MDT	HKD
MDTSGDSENIOR_MODRE	MDT	SGD
ME_MUNIUSDSENIOR_MODRE	ME_MUNI	USD
MEAUSDSENIOR	MEA	USD
MEAEURSENIOR_MODRE	MEA	EUR
MEAEURSENIOR	MEA	EUR
MEAUSDSENIOR_MODRE	MEA	USD
MECUSDSENIOR_MODRE	MEC	USD
MEDP_HLTHUSDCVA_SENIOR	MEDP_HLTH	USD
MEEUSDSENIOR_NORE	MEE	USD
MEEUSDLOAN_NORE	MEE	USD
MEEUSDSENIOR_MODRE	MEE	USD
MEGUSDCVA_LOAN	MEG	USD
MEGA_INTBKUSDSENIOR	MEGA_INTBK	USD
MEGENEUSDLOAN_NORE	MEGENE	USD
MEGENEUSDCVA_LOAN	MEGENE	USD
MEL_BKUSDSENIOR_MODRE	MEL_BK	USD
MELPBLUSDSENIOR	MELPBL	USD
MEMPH_06_I_EEURASSETBACKED_MODRE	MEMPH_06_I_E	EUR
MEMPH_06_I_EEURASSETBACKED	MEMPH_06_I_E	EUR
MEMPH_06_I_GUSDSENIOR	MEMPH_06_I_G	USD

SENIOR_NORE	DERIV	7/28/2008 13:30	200	300	424
SENIOR_MODRE	DERIV	7/28/2008 13:30	211.86	317.79	449.1432
SENIOR_NORE	DERIV	7/28/2008 13:30	200	300	424
SENIOR_MODRE	DERIV	7/28/2008 13:30	200	300	424
SENIOR_NORE	DERIV	7/28/2008 13:30	470	915	702.6285714
SENIOR_NORE	DERIV	7/11/2008 13:30	5	5	5
SENIOR_NORE	DERIV	7/11/2008 13:30	5	5	5
SENIOR_NORE	DERIV	7/11/2008 13:30	5	5	5
SENIOR_MODRE	DERIV	7/11/2008 13:30	5.2965	5.2965	5.2965
SENIOR_NORE	DERIV	7/11/2008 13:30	5	5	5
SENIOR_MODRE	DERIV	7/11/2008 13:30	5.2965	5.2965	5.2965
LOAN_NORE	DERIV	7/23/2008 18:30	345	355	365
CVA_LOAN	DERIV	12/12/2007 18:30	400	400	400
SENIOR	DERIV	7/30/2008 13:30	9.999	12.221	15.554
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_NORE	DERIV	7/30/2008 13:30	8.4996	10.3884	13.2216
SENIOR	DERIV	7/30/2008 13:30	9.999	12.221	15.554
SENIOR_NORE	DERIV	7/30/2008 13:30	8.4996	10.3884	13.2216
SENIOR	DERIV	7/30/2008 13:30	9.999	12.221	15.554
SENIOR	DERIV	7/30/2008 13:30	9.999	12.221	15.554
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_NORE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
SENIOR_NORE	DERIV	7/30/2008 13:30	8.4996	10.3884	13.2216
SENIOR_MODRE	DERIV	7/30/2008 13:30	9	11	14
LOAN_NORE	DERIV	7/25/2008 18:30	210	250	285
SENIOR_MODRE	DERIV	1/10/2005 18:30	70	70	70
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_MODRE	DERIV	7/28/2008 18:30	165	165	165
DIGITAL_NORE	DERIV	7/28/2008 18:30	165	165	165
SENIOR_NORE	DERIV	7/28/2008 18:30	155.8326	155.8326	155.8326
CVA_SENIOR	DERIV	2/15/2006 13:30	180	180	180
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	390	390	415
SENIOR_MODRE	DERIV	7/30/2008 13:30	230	230	270
LT2_MMR_L	DERIV	4/22/2008 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	7/30/2008 18:30	16	16	16
DIGITAL	DERIV	7/30/2008 18:30	16	16	16
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR	DERIV	7/10/2008 18:30	18.887	18.887	21.109
SENIOR_NORE	DERIV	7/10/2008 18:30	16.0548	16.0548	17.9436
SENIOR	DERIV	7/10/2008 18:30	18.887	18.887	21.109
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_NORE	DERIV	7/10/2008 18:30	16.0548	16.0548	17.9436
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_MODRE	DERIV	7/10/2008 18:30	17	17	19
SENIOR_MODRE	DERIV	7/22/2008 18:30	5.5	5.5	5.5
SENIOR	DERIV	2/20/2002 18:30	80	80	80
SENIOR_MODRE	DERIV	2/20/2002 18:30	80	80	80
SENIOR	DERIV	2/20/2002 18:30	80	80	80
SENIOR_MODRE	DERIV	2/20/2002 18:30	80	80	80
SENIOR_MODRE	DERIV	7/29/2008 18:30	3	5	7
CVA_SENIOR	DERIV	5/13/2005 13:30	326	327	329
SENIOR_NORE	DERIV	7/30/2008 18:30	140	140	140
LOAN_NORE	DERIV	8/18/2006 13:30	150	150	150
SENIOR_MODRE	DERIV	6/20/2008 18:30	174.7845	174.7845	185.3775
CVA_LOAN	DERIV	1/23/2008 18:30	173	175	175
SENIOR	DERIV	5/30/2008 8:30	1	1	1
LOAN_NORE	DERIV	7/11/2008 18:30	150	175	200
CVA_LOAN	DERIV	10/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	6/4/2008 13:30	3	3	4
SENIOR	DERIV	7/15/2008 8:30	245	245	245
ASSETBACKED_MODRE	DERIV	11/30/2007 8:30	250	250	250
ASSETBACKED	DERIV	11/30/2007 8:30	250	250	250
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975

460	503	551	600	626	652	688	688
487.278	532.8279	583.6743	635.58	663.1218	690.6636	728.7984	728.7984
460	503	551	600	626	652	688	688
460	503	551	600	626	652	688	688
712.6760563	741.2631579	748.2716049	756.3981043	748.8226263	741.2471483	745.5250836	745.5250836
7	9	11	13	14	15	17	17
7	9	11	13	14	15	17	17
7	9	11	13	14	15	17	17
7.4151	9.5337	11.6523	13.7709	14.8302	15.8895	18.0081	18.0081
7	9	11	13	14	15	17	17
7.4151	9.5337	11.6523	13.7709	14.8302	15.8895	18.0081	18.0081
380	390	400	410	415	420	420	430
400	400	400	400	400	400	400	400
22.22	28.886	36.663	42.218	44.44	46.662	49.995	49.995
20	26	33	38	40	42	45	45
20	26	33	38	40	42	45	45
18.888	24.5544	31.1652	35.8872	37.776	39.6648	42.498	42.498
22.22	28.886	36.663	42.218	44.44	46.662	49.995	49.995
18.888	24.5544	31.1652	35.8872	37.776	39.6648	42.498	42.498
22.22	28.886	36.663	42.218	44.44	46.662	49.995	49.995
22.22	28.886	36.663	42.218	44.44	46.662	49.995	49.995
20	26	33	38	40	42	45	45
20	26	33	38	40	42	45	45
20	26	33	38	40	42	45	45
20	26	33	38	40	42	45	45
18.888	24.5544	31.1652	35.8872	37.776	39.6648	42.498	42.498
20	26	33	38	40	42	45	45
320	360	390	425	437.5	450	450	450
70	70	70	70	70	70	70	70
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
165	165	165	165	160.5	156	152	152
155.8326	155.8326	155.8326	155.8326	151.58262	147.33264	143.55488	143.55488
180	180	180	180	180	180	180	180
1	1	1	1	1	1	1	1
515	605	650	680	685	690	710	710
325	380	420	450	457.5	465	475	475
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
750	750	750	750	750	750	750	750
16	16	16	16	17	18	21	21
16	16	16	16	17	18	21	21
27	37	45	50	51.5	53	57	57
29.997	41.107	49.995	55.55	57.2165	58.883	63.327	63.327
25.4988	34.9428	42.498	47.22	48.6366	50.0532	53.8308	53.8308
29.997	41.107	49.995	55.55	57.2165	58.883	63.327	63.327
27	37	45	50	51.5	53	57	57
25.4988	34.9428	42.498	47.22	48.6366	50.0532	53.8308	53.8308
27	37	45	50	51.5	53	57	57
27	37	45	50	51.5	53	57	57
27	37	45	50	51.5	53	57	57
27	37	45	50	51.5	53	57	57
5.5	5.5	5.5	6.5	6.5	6.5	10	10
80	80	80	80	80	80	80	80
80	80	80	80	80	80	80	80
80	80	80	80	80	80	80	80
80	80	80	80	80	80	80	80
12	19	25	32	34.5	37	48	48
336	349	362	374	383.5	393	415	461
180	225	255	275	280	285	295	295
150	150	150	150	150	150	150	150
238.3425	275.418	317.79	349.569	354.8655	360.162	365.4585	365.4585
225	275	325	350	362.5	375	400	400
1	1	1	1	1	1	1	1
260	290	305	315	322.5	330	340	340
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
5	7	10	12	14	16	24	27
245	245	245	245	245	245	245	245
250	250	250	250	250	250	250	250
250	250	250	250	250	250	250	250
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

688
728.7984
688
688
745.5250836
17
17
17
18.0081
17
18.0081
430
400
49.995
45
45
42.498
49.995
42.498
49.995
49.995
45
45
45
45
42.498
45
450
70
152
152
152
152
152
152
152
143.55488
180
1
710
475
0.999999975
750
21
21
57
63.327
53.8308
63.327
57
53.8308
57
57
57
57
10
80
80
80
80
48
489
295
150
365.4585
400
1
340
0.999999975
30
245
250
250
0.999999975

MERUSDSENIOR	MER	USD
MEREURSENIOR	MER	EUR
MERUSDSENIOR_MODRE	MER	USD
MERUSDSENIOR_NORE	MER	USD
MEREURSENIOR_MODRE	MER	EUR
MEREURSENIOR_NORE	MER	EUR
MERAUDSENIOR_MODRE	MER	AUD
MERAUDSENIOR	MER	AUD
MERJPYSENIOR_MODRE	MER	JPY
MERUSDPREFERRED_MODRE	MER	USD
MERHKDSENIOR	MER	HKD
MERHKDSENIOR_MODRE	MER	HKD
MERSGDSENIOR_MODRE	MER	SGD
MERUSDSUBORDINATE_MODRE	MER	USD
MEREURSUBORDINATE_MODRE	MER	EUR
MERAUDSUBORDINATE_MODRE	MER	AUD
MERUSDSUBORDINATE	MER	USD
MERHKDSUBORDINATE	MER	HKD
MERAUDSUBORDINATE	MER	AUD
MERSGDSENIOR	MER	SGD
MERUSDSTRNOTE	MER	USD
MERUSDSTRNOTE	MER	USD
MER_CSUSDCVA_SENIOR	MER_CS	USD
MER_PUSDPREFERRED_MODRE	MER_P	USD
MERUKHUSDPREFERRED	MERUKH	USD
MESDG_DELT_DEURASSETBACKED	MESDG_DELT_D	EUR
METUSDSENIOR	MET	USD
METUSDSENIOR_MODRE	MET	USD
METUSDSENIOR_NORE	MET	USD
METEURSENIOR	MET	EUR
METEURSENIOR_MODRE	MET	EUR
METEURSENIOR_NORE	MET	EUR
METHKDSENIOR_MODRE	MET	HKD
METHKDSENIOR_NORE	MET	HKD
METJPYSENIOR_MODRE	MET	JPY
METSGDSENIOR_MODRE	MET	SGD
METJPYSENIOR_NORE	MET	JPY
METUSDPREFERRED_MODRE	MET	USD
METAUDSENIOR_MODRE	MET	AUD
METAUDSENIOR_MMR_L	MET	AUD
MET_PUSDPREFERRED_MODRE	MET_P	USD
META_COUSDCVA_LOAN	META_CO	USD
META_COUSDLOAN_NORE	META_CO	USD
METALDUSDSENIOR_MODRE	METALD	USD
METALDUSDSENIOR_NORE	METALD	USD
METLIFUSDSENIOR_MODRE	METLIF	USD
METLIFEURSENIOR_MODRE	METLIF	EUR
METLIFAUDSENIOR_MODRE	METLIF	AUD
METLIFUSDSENIOR	METLIF	USD
METSUSDLOAN	METS	USD
MEXUSDSENIOR	MEX	USD
MEXEURSENIOR	MEX	EUR
MEXEURBOND	MEX	EUR
MEXUSDBOND	MEX	USD
MEXUSDLOAN	MEX	USD
MEXEURLOAN	MEX	EUR
MEXJPYBOND	MEX	JPY
MEXAUDBOND	MEX	AUD
MEXUSDBOND	MEX	USD
MEXUSDBOND	MEX	USD
MEXUSDBOND	MEX	USD
MEXHKDBOND	MEX	HKD
MEXCLNUSDSOVEREIGN	MEXCLN	USD
MEXCLNUSDSOVEREIGN	MEXCLN	USD
MEXICOUSDSENIOR	MEXICO	USD
MEXICOITLSENIOR	MEXICO	ITL
MEXICOJPYSENIOR	MEXICO	JPY
MEXICOUSDSENIOR	MEXICO	USD
MEXICOEURSENIOR	MEXICO	EUR
MEXICO_BMUSDSENIOR	MEXICO_BM	USD
MEXICO_BMEURSENIOR	MEXICO_BM	EUR
MEXICO_CASHUSDSENIOR	MEXICO_CASH	USD
MEXICO_MYUSDSENIOR	MEXICO_MY	USD
MEXICO_OPTUSDSOVEREIGN	MEXICO_OPT	USD

SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SENIOR_NORE	DERIV	3/10/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SENIOR_NORE	DERIV	7/30/2008 13:30	321.096	339.984	358.872
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
PREFERRED_MODRE	DERIV	7/30/2008 13:30	510	540	570
SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SENIOR_MODRE	DERIV	7/30/2008 13:30	340	360	380
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	365	385	405
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	340	360	380
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	365	385	405
SUBORDINATE	DERIV	7/30/2008 13:30	405.515	427.735	449.955
SUBORDINATE	DERIV	7/30/2008 13:30	405.515	427.735	449.955
SUBORDINATE	DERIV	7/30/2008 13:30	405.515	427.735	449.955
SENIOR	DERIV	7/30/2008 13:30	377.74	399.96	422.18
STRNOTE	CASH	7/16/2008 18:30	315	315	315
STRNOTE	DERIV	7/22/2008 13:30	315	315	315
CVA_SENIOR	DERIV	7/30/2008 13:30	340	360	380
PREFERRED_MODRE	DERIV	4/19/2007 18:30	4	4	11
PREFERRED	DERIV	8/28/2007 8:30	1200	1200	1200
ASSETBACKED	DERIV	9/19/2007 8:30	200	250	250
SENIOR	DERIV	7/28/2008 18:30	99.99	99.99	105.545
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_NORE	DERIV	7/28/2008 18:30	84.996	84.996	89.718
SENIOR	DERIV	7/28/2008 18:30	99.99	99.99	105.545
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_NORE	DERIV	7/28/2008 18:30	84.996	84.996	89.718
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_NORE	DERIV	7/28/2008 18:30	84.996	84.996	89.718
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_NORE	DERIV	7/28/2008 18:30	84.996	84.996	89.718
PREFERRED_MODRE	DERIV	7/28/2008 18:30	135	135	142.5
SENIOR_MODRE	DERIV	7/28/2008 18:30	90	90	95
SENIOR_MMR_L	DERIV	4/18/2008 8:30	1	1	1
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	8
CVA_LOAN	DERIV	7/23/2008 18:30	250	270	290
LOAN_NORE	DERIV	7/23/2008 18:30	250	270	290
SENIOR_MODRE	DERIV	10/24/2005 18:30	1	1	1
SENIOR_NORE	DERIV	6/4/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/8/2008 18:30	74.5	74.5	76.5
SENIOR_MODRE	DERIV	7/8/2008 18:30	74.5	74.5	76.5
SENIOR_MODRE	DERIV	7/8/2008 18:30	74.5	74.5	76.5
SENIOR	DERIV	7/8/2008 18:30	82.7695	82.7695	84.9915
LOAN	DERIV	3/13/2003 18:30	750	750	750
SENIOR	DERIV	11/10/2004 13:30	1	1	1
SENIOR	DERIV	10/31/2002 18:30	30	50	110
BOND	DERIV	7/30/2008 18:30	19.5	25	30
BOND	DERIV	7/30/2008 18:30	19.5	25	30
LOAN	DERIV	7/30/2008 18:30	19.5	25	30
LOAN	DERIV	7/30/2008 18:30	19.5	25	30
BOND	DERIV	7/30/2008 18:30	19.5	25	30
BOND	DERIV	7/30/2008 18:30	19.5	25	30
BOND	2YVOL	7/30/2008 18:30	19.5	25	30
BOND	5YVOL	7/30/2008 18:30	19.5	25	30
BOND	10YVOL	7/30/2008 18:30	19.5	25	30
BOND	DERIV	7/30/2008 18:30	19.5	25	30
SOVEREIGN	X_BID	3/22/2001	0	0	100
SOVEREIGN	X_ASK	3/22/2001	0	0	100
SENIOR	DERIV	10/12/2001 18:30	36	56	86
SENIOR	DERIV	5/3/2000	-48.43401	-31.43401	-1.434006
SENIOR	DERIV	10/6/2000	26.932	43.932	73.932
SENIOR	CASH	10/6/2000	146.932	146.932	146.932
SENIOR	DERIV	2/7/2001	84.347	101.347	131.347
SENIOR	DERIV	10/31/2002 18:30	50	80	140
SENIOR	DERIV	10/31/2002 18:30	50	80	140
SENIOR	CASH	4/28/2000	155.064	155.064	155.064
SENIOR	DERIV	3/23/2001	500	500	500
SOVEREIGN	DERIV	10/6/2000	342.847	342.847	342.847

394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
355	330	305	275	262.5	250	235	235
1	1	1	1	1	1	1	1
355	330	305	275	262.5	250	235	235
335.262	311.652	288.042	259.71	247.905	236.1	221.934	221.934
355	330	305	275	262.5	250	235	235
394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
355	330	305	275	262.5	250	235	235
532.5	495	457.5	412.5	393.75	375	352.5	352.5
394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
355	330	305	275	262.5	250	235	235
355	330	305	275	262.5	250	235	235
380	355	335	305	292.5	280	265	265
355	330	305	275	262.5	250	235	235
380	355	335	305	292.5	280	265	265
422.18	394.405	372.185	338.855	324.9675	311.08	294.415	294.415
422.18	394.405	372.185	338.855	324.9675	311.08	294.415	294.415
422.18	394.405	372.185	338.855	324.9675	311.08	294.415	294.415
394.405	366.63	338.855	305.525	291.6375	277.75	261.085	261.085
315	315	315	315	315	315	315	315
315	315	315	315	315	315	315	315
355	330	305	275	262.5	250	235	235
20	30	40	50	57.5	65	75	95
1200	1200	1200	1200	1200	1200	1200	1200
250	250	250	250	250	250	250	250
116.655	127.765	135.542	144.43	145.541	146.652	148.874	148.874
105	115	122	130	131	132	134	134
99.162	108.606	115.2168	122.772	123.7164	124.6608	126.5496	126.5496
116.655	127.765	135.542	144.43	145.541	146.652	148.874	148.874
105	115	122	130	131	132	134	134
99.162	108.606	115.2168	122.772	123.7164	124.6608	126.5496	126.5496
105	115	122	130	131	132	134	134
99.162	108.606	115.2168	122.772	123.7164	124.6608	126.5496	126.5496
105	115	122	130	131	132	134	134
105	115	122	130	131	132	134	134
99.162	108.606	115.2168	122.772	123.7164	124.6608	126.5496	126.5496
157.5	172.5	183	195	196.5	198	201	201
105	115	122	130	131	132	134	134
1	1	1	1	1	1	1	1
15	23	28	35	38.5	42	50	50
300	320	340	350	355	360	370	370
300	320	340	350	355	360	370	370
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
81.2	86.1	91	95	96.65	98.3	104.8	109.7
81.2	86.1	91	95	96.65	98.3	104.8	109.7
81.2	86.1	91	95	96.65	98.3	104.8	109.7
90.2132	95.6571	101.101	105.545	107.37815	109.2113	116.4328	121.8767
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
210	265	300	335	347.5	360	370	430
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
52	70	85.5	101	107.5	114	127	127
160	195	0	240	240	0	0	0
160	195	0	240	240	0	0	0
156	205	226	247	254	261	271	271
45.566	100.566	125.566	155.566	163.066	170.566	179.566	179.566
130.932	165.932	186.932	208.932	215.432	221.932	231.932	231.932
146.932	146.932	146.932	146.932	146.932	146.932	146.932	146.932
188.347	223.347	244.347	265.347	272.347	279.347	289.347	289.347
250	305	340	385	397.5	410	430	490
250	305	340	385	397.5	410	430	490
155.064	155.064	155.064	155.064	155.064	155.064	155.064	155.064
500	500	500	500	500	500	500	500
342.847	342.847	342.847	342.847	342.847	342.847	342.847	342.847

261.085
261.085
235
1
235
221.934
235
261.085
235
352.5
261.085
235
235
265
235
265
294.415
294.415
294.415
261.085
315
315
235
100
1200
250
148.874
134
126.5496
148.874
134
126.5496
134
126.5496
134
134
126.5496
201
134
1
50
370
370
1
1
114.6
114.6
114.6
127.3206
750
1
430
127
127
127
127
127
127
127
127
127
127
0
0
271
179.566
231.932
146.932
289.347
490
490
155.064
500
342.847

MEXPPNUSDSOVEREIGN	MEXPPN	USD
MEXPPNUSDSOVEREIGN	MEXPPN	USD
MEXZRCLNUSDSOVEREIGN	MEXZRCLN	USD
MEXZRCLNUSDSOVEREIGN	MEXZRCLN	USD
MFCCNUSDSENIOR_MODRE	MFCCN	USD
MGAUSDSUBORDINATE_MODRE	MGA	USD
MGAEURSUBORDINATE_MODRE	MGA	EUR
MGGUSDSENIOR_NORE	MGG	USD
MGGEURSENIOR_NORE	MGG	EUR
MGGUSDSENIOR_MODRE	MGG	USD
MGGUSDSUBORDINATE_NORE	MGG	USD
MGGEURSENIOR_MODRE	MGG	EUR
MGG_SUBUSDSUBORDINATE_NORE	MGG_SUB	USD
MGICUSDSENIOR_MODRE	MGIC	USD
MGMUSDSENIOR_MODRE	MGM	USD
MGMUSDSENIOR_NORE	MGM	USD
MGMUSDSUBORDINATE_NORE	MGM	USD
MGMEURSENIOR_MODRE	MGM	EUR
MGMEURSENIOR_NORE	MGM	EUR
MGMHKDSENIOR_NORE	MGM	HKD
MGMILSSENIOR_NORE	MGM	ILS
MGMJPYSENIOR_NORE	MGM	JPY
MGMHKDSENIOR_MODRE	MGM	HKD
MGMAUDSENIOR_MODRE	MGM	AUD
MGMUSDLOAN_NORE	MGM	USD
MGMEURSUBORDINATE_NORE	MGM	EUR
MGMAUDSENIOR_NORE	MGM	AUD
MGMJPYSENIOR_MODRE	MGM	JPY
MGMSUSDLOAN_NORE	MGMS	USD
MHKUSDSENIOR_MODRE	MHK	USD
MHKHKDSENIOR_MODRE	MHK	HKD
MHKAUDSENIOR_MODRE	MHK	AUD
MHKEURSENIOR_MODRE	MHK	EUR
MHMUSDLOAN_NORE	MHM	USD
MHPUSDSENIOR_MODRE	MHP	USD
MHSUSDSENIOR_MODRE	MHS	USD
MHSAUDSENIOR_MODRE	MHS	AUD
MHSEURSENIOR_MODRE	MHS	EUR
MHXUSDSENIOR_NORE	MHX	USD
MHXHKDSENIOR_NORE	MHX	HKD
MHXJPYSENIOR_NORE	MHX	JPY
MIUSDSENIOR_MODRE	MI	USD
MIAFL_MUNIUSDSENIOR_MODRE	MIAFL_MUNI	USD
MICHUSDSENIOR_MODRE	MICH	USD
MICH_MUNIUSDSENIOR_MODRE	MICH_MUNI	USD
MIDOR_06_1A_BUSDSENIOR	MIDOR_06_1A_B	USD
MIDOR_06_1A_CUSDSENIOR	MIDOR_06_1A_C	USD
MIDOR_06_1A_DUSDSENIOR	MIDOR_06_1A_D	USD
MIDOR_2006_1A_BUSDSENIOR	MIDOR_2006_1A_B	USD
MIDOR_2006_1A_CUSDSENIOR	MIDOR_2006_1A_C	USD
MIKUSDSENIOR_NORE	MIK	USD
MIKUSDLOAN_NORE	MIK	USD
MIKUSDSUBORDINATE_NORE	MIK	USD
MIKEUSDSECURED_NORE	MIKE	USD
MIKEUSDSENIOR_NORE	MIKE	USD
MIKEUSDSUBORDINATE_NORE	MIKE	USD
MIKEUSDLOAN_NORE	MIKE	USD
MILHOUUSDSENIOR	MILHOU	USD
MILLERUSDSENIOR_MODRE	MILLER	USD
MILLEREURSENIOR_MODRE	MILLER	EUR
MILLERUSDCVA_SENIOR	MILLER	USD
MILLERHKDSENIOR_MODRE	MILLER	HKD
MILLERUSDSENIOR_MMR_L	MILLER	USD
MILLEREURSENIOR_MMR_L	MILLER	EUR
MILLERUSDSENIOR	MILLER	USD
MILTN_04_1A_BUSDSENIOR	MILTN_04_1A_B	USD
MILTN04_1A_CUSDSENIOR	MILTN04_1A_C	USD
MIRUSDSENIOR	MIR	USD
MIREURSENIOR_MODRE	MIR	EUR
MIREURSENIOR	MIR	EUR
MIRUSDSENIOR_MODRE	MIR	USD
MIRUSDSENIOR_NORE	MIR	USD
MIREURSENIOR_NORE	MIR	EUR
MIRUSDLOAN_NORE	MIR	USD

SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
SOVEREIGN	X_ASK	3/22/2001	0	0	118
SOVEREIGN	X_BID	3/22/2001	0	0	118
SENIOR_MODRE	DERIV	5/27/2008 18:30	15	15	20
SUBORDINATE_MODRE	DERIV	7/18/2008 18:30	68	69	69
SUBORDINATE_MODRE	DERIV	7/18/2008 18:30	68	69	69
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_MODRE	DERIV	7/30/2008 18:30	460.7955	471.3885	508.464
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	595	605	640
SENIOR_MODRE	DERIV	7/30/2008 18:30	460.7955	471.3885	508.464
SUBORDINATE_NORE	DERIV	5/8/2007 13:30	30	35	40
SENIOR_MODRE	DERIV	5/12/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	460.7955	471.3885	508.464
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	595	605	640
SENIOR_MODRE	DERIV	7/30/2008 18:30	488.1206731	499.341838	538.6159152
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_MODRE	DERIV	7/30/2008 18:30	488.1206731	499.341838	538.6159152
SENIOR_MODRE	DERIV	7/30/2008 18:30	488.1206731	499.341838	538.6159152
LOAN_NORE	DERIV	2/21/2007 18:30	1	1	1
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	595	605	640
SENIOR_NORE	DERIV	7/30/2008 18:30	435	445	480
SENIOR_MODRE	DERIV	7/30/2008 18:30	460.7955	471.3885	508.464
LOAN_NORE	DERIV	7/30/2008 18:30	700	700	700
SENIOR_MODRE	DERIV	7/29/2008 18:30	207	207	217
SENIOR_MODRE	DERIV	7/29/2008 18:30	207	207	217
SENIOR_MODRE	DERIV	7/29/2008 18:30	207	207	217
SENIOR_MODRE	DERIV	7/29/2008 18:30	207	207	217
LOAN_NORE	DERIV	7/23/2008 18:30	215	215	440
SENIOR_MODRE	DERIV	7/24/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/21/2008 13:30	61	63	66
SENIOR_MODRE	DERIV	7/21/2008 13:30	61	63	66
SENIOR_MODRE	DERIV	7/21/2008 13:30	61	63	66
SENIOR_NORE	DERIV	7/28/2008 13:30	13	14	20
SENIOR_NORE	DERIV	7/28/2008 13:30	13	14	20
SENIOR_NORE	DERIV	6/20/2008 18:30	13	13	20
SENIOR_MODRE	DERIV	7/23/2008 13:30	210	220	230
SENIOR_MODRE	DERIV	7/30/2008 18:30	54	54	54
SENIOR_MODRE	DERIV	7/30/2008 18:30	53	53	53
SENIOR_MODRE	DERIV	7/30/2008 18:30	53	53	53
SENIOR	DERIV	5/2/2007 18:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR_NORE	DERIV	7/14/2008 18:30	729	749	784
LOAN_NORE	DERIV	7/29/2008 13:30	250	275	305
SUBORDINATE_NORE	DERIV	7/15/2008 18:30	812.681484	958.371229	1059.886059
SECURED_NORE	DERIV	12/8/2006 13:30	1	1	1
SENIOR_NORE	DERIV	10/23/2007 13:30	180	205	230
SUBORDINATE_NORE	DERIV	10/23/2007 13:30	236	258	277
LOAN_NORE	DERIV	10/26/2007 13:30	112.6315789	132.6315789	156.8421053
SENIOR	DERIV	4/11/2008 18:30	125	125	125
SENIOR_MODRE	DERIV	7/29/2008 18:30	55	58	60
SENIOR_MODRE	DERIV	7/29/2008 18:30	126	107	111
CVA_SENIOR	DERIV	7/29/2008 18:30	55	58	60
SENIOR_MODRE	DERIV	7/29/2008 18:30	55	58	60
SENIOR_MMR_L	DERIV	7/29/2008 18:30	55	58	60
SENIOR_MMR_L	DERIV	7/29/2008 18:30	55	58	60
SENIOR	DERIV	7/29/2008 18:30	55	58	60
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/27/2006 13:30	385	385	385
SENIOR	DERIV	7/29/2008 18:30	149.3271	137.709	169.65
SENIOR_MODRE	DERIV	7/29/2008 18:30	135.2878	124.762	153.7
SENIOR	DERIV	7/29/2008 18:30	149.3271	137.709	169.65
SENIOR_MODRE	DERIV	7/29/2008 18:30	135.2878	124.762	153.7
SENIOR_NORE	DERIV	7/29/2008 18:30	127.63	117.7	145
SENIOR_NORE	DERIV	7/29/2008 18:30	127.63	117.7	145
LOAN_NORE	DERIV	7/23/2008 18:30	55	75	100

0	532	0	580	580	0	0	0
0	532	0	580	580	0	0	0
187	228	0	282	282	0	0	0
187	228	0	282	282	0	0	0
25	30	35	40	42.5	45	50	60
69	69	69	70	70.5	71	71	71
69	69	69	70	70.5	71	71	71
565	685	725	755	757.5	760	763	763
565	685	725	755	757.5	760	763	763
598.5045	725.6205	767.9925	799.7715	802.41975	805.068	808.2459	808.2459
725	845	885	915	917.5	920	925	925
598.5045	725.6205	767.9925	799.7715	802.41975	805.068	808.2459	808.2459
75	115	160	210	237.5	265	305	315
1	1	1	1	1	1	1	1
598.5045	725.6205	767.9925	799.7715	802.41975	805.068	808.2459	808.2459
565	685	725	755	757.5	760	763	763
725	845	885	915	917.5	920	925	925
633.9958168	768.6497956	813.5344552	847.1979499	850.0032412	852.8085324	856.1748819	856.1748819
565	685	725	755	757.5	760	763	763
565	685	725	755	757.5	760	763	763
565	685	725	755	757.5	760	763	763
565	685	725	755	757.5	760	763	763
633.9958168	768.6497956	813.5344552	847.1979499	850.0032412	852.8085324	856.1748819	856.1748819
633.9958168	768.6497956	813.5344552	847.1979499	850.0032412	852.8085324	856.1748819	856.1748819
1	1	1	1	1	1	1	1
725	845	885	915	917.5	920	925	925
565	685	725	755	757.5	760	763	763
598.5045	725.6205	767.9925	799.7715	802.41975	805.068	808.2459	808.2459
740	780	820	860	870	880	900	900
233	238	246	260	269.5	279	297	297
233	238	246	260	269.5	279	297	297
233	238	246	260	269.5	279	297	297
233	238	246	260	269.5	279	297	297
490	500	540	565	570	575	590	590
60	85	100	115	115	115	115	115
72	78	87	99	100.5	102	114	114
72	78	87	99	100.5	102	114	114
72	78	87	99	100.5	102	114	114
38	49	55	60	72	84	104	104
38	49	55	60	72	84	104	104
37	49	55	60	71.5	83	104	104
240	250	260	270	265	260	255	255
54	54	57	57	58	59	60	60
53	53	56	56	56.5	57	59	59
53	53	56	56	56.5	57	59	59
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
851	926	972	1000	994	988	978	978
440	575	615	675	685	695	705	705
1329.995701	1314.016892	1308.35784	1301.391016	1273.613256	1245.835495	1197.481296	1109.068483
1	1	1	1	1	1	1	1
296	380	435	480	505	530	560	560
364	451	529	595	627	659	697	697
184.2105263	216.8421053	254.7368421	300	311.0526316	322.1052632	333.6842105	333.6842105
125	125	125	125	125	125	125	125
69	80	87	97	99	101	106	109
102	102	104	101	94	87	82	79
69	80	87	97	99	101	106	109
69	80	87	97	99	101	106	109
69	80	87	97	99	101	106	109
69	80	87	97	99	101	106	109
69	80	87	97	99	101	106	109
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
385	385	385	385	385	385	385	385
263.25	356.85	409.5	447.525	454.8375	462.15	468	468
238.5	323.3	371	405.45	412.075	418.7	424	424
263.25	356.85	409.5	447.525	454.8375	462.15	468	468
238.5	323.3	371	405.45	412.075	418.7	424	424
225	305	350	382.5	388.75	395	400	400
225	305	350	382.5	388.75	395	400	400
120	150	180	200	205	210	220	220

0
0
0
0
70
71
71
763
763
808.2459
925
808.2459
315
1
808.2459
763
925
856.1748819
763
763
763
763
856.1748819
856.1748819
1
925
763
808.2459
900
297
297
297
297
590
115
114
114
114
104
104
104
255
60
59
59
1
1
1
1
1
978
705
1090.029167
1
560
697
333.6842105
125
114
77
114
114
114
114
114
0.999999975
385
468
424
468
424
400
400
220

MISCBHUSDSENIOR	MISCBH	USD
MISCBHUSDSENIOR_3CE	MISCBH	USD
MITCOJPYSENIOR_2CE	MITCO	JPY
MITCOEURSENIOR_2CE	MITCO	EUR
MITHIEURSENIOR_2CE	MITHI	EUR
MITHIEURSENIOR_3CE	MITHI	EUR
MITTALAUDSENIOR_MMR_L	MITTAL	AUD
MITTALEURSENIOR	MITTAL	EUR
MITTALJPYSENIOR_MMR_L	MITTAL	JPY
MITTALGBPSENIOR_MMR_L	MITTAL	GBP
MITTALHKDSENIOR_MMR_L	MITTAL	HKD
MIZUHOAUDSENIOR	MIZUHO	AUD
MIZUHOHKDSUBORDINATE	MIZUHO	HKD
MKP_3A_BUSDSENIOR	MKP_3A_B	USD
MKP_4A_BUSDSENIOR	MKP_4A_B	USD
MKP_4A_CUSDSENIOR	MKP_4A_C	USD
MKP_6A_CUSDSENIOR	MKP_6A_C	USD
MLCC_04_G_B3USDSENIOR	MLCC_04_G_B3	USD
MLCFC06_2_AJUSDSENIOR	MLCFC06_2_AJ	USD
MLCFC06_3_AJUSDSENIOR	MLCFC06_3_AJ	USD
MLCFC06_4_AJUSDSENIOR	MLCFC06_4_AJ	USD
MLFFMLT07_2_A2DUSDSENIOR	MLFFMLT07_2_A2D	USD
MLFFMLT07_2_B2USDSENIOR	MLFFMLT07_2_B2	USD
MLFFMLT07_2_B3USDSENIOR	MLFFMLT07_2_B3	USD
MLFFMLT07_2_M2USDSENIOR	MLFFMLT07_2_M2	USD
MLFFMLT07_2_M5USDSENIOR	MLFFMLT07_2_M5	USD
MLMUSDSENIOR_MODRE	MLM	USD
MLMEURSENIOR_MODRE	MLM	EUR
MLM06_HE1_B2AUSDSENIOR	MLM06_HE1_B2A	USD
MLM06_HE1_B3AUSDSENIOR	MLM06_HE1_B3A	USD
MLM6E1_2006_HE1_A2DUSDSENIOR	MLM6E1_2006_HE1_A2D	USD
MLM6E1_2006_HE1_M2USDSENIOR	MLM6E1_2006_HE1_M2	USD
MLM6E1_2006_HE1_M5USDSENIOR	MLM6E1_2006_HE1_M5	USD
MLMI_04_WMC5_B2USDSENIOR	MLMI_04_WMC5_B2	USD
MLMI_04_WMC5_B3USDSENIOR	MLMI_04_WMC5_B3	USD
MLMI_04-WMC5_B2USDSENIOR	MLMI_04-WMC5_B2	USD
MLMI_05_AR1_B1USDSENIOR	MLMI_05_AR1_B1	USD
MLMI_05_AR1_B2USDSENIOR	MLMI_05_AR1_B2	USD
MLMI_05_AR1_B3USDSENIOR	MLMI_05_AR1_B3	USD
MLMI_05_NC1_B2USDSENIOR	MLMI_05_NC1_B2	USD
MLMI_05_WMC1_B3USDSENIOR	MLMI_05_WMC1_B3	USD
MLMI_05_WMC2_B2USDSENIOR	MLMI_05_WMC2_B2	USD
MLMI_05_WMC2_B3USDSENIOR	MLMI_05_WMC2_B3	USD
MLMI_05_WMC2_M5USDSENIOR	MLMI_05_WMC2_M5	USD
MLMI_06_AHL1_B3USDSENIOR	MLMI_06_AHL1_B3	USD
MLMI_06_HE1_B2AUSDSENIOR	MLMI_06_HE1_B2A	USD
MLMI_06_HE1_B3AUSDSENIOR	MLMI_06_HE1_B3A	USD
MLMI_06_HE2_B2USDSENIOR	MLMI_06_HE2_B2	USD
MLMI_06_HE3_B2USDSENIOR	MLMI_06_HE3_B2	USD
MLMI_06_HE3_B3USDSENIOR	MLMI_06_HE3_B3	USD
MLMI_06_HE4_B3USDSENIOR	MLMI_06_HE4_B3	USD
MLMI_06_HE4_B3_USDSENIOR	MLMI_06_HE4_B3_	USD
MLMI_06_HE5_B3USDSENIOR	MLMI_06_HE5_B3	USD
MLMI_06_HE5_M5USDSENIOR	MLMI_06_HE5_M5	USD
MLMI_06_MLN1_B2USDSENIOR	MLMI_06_MLN1_B2	USD
MLMI_06_MLN1_B3USDSENIOR	MLMI_06_MLN1_B3	USD
MLMI_06_OPT1_B2USDSENIOR	MLMI_06_OPT1_B2	USD
MLMI_06_RM1_B2USDSENIOR	MLMI_06_RM1_B2	USD
MLMI_06_WMC1_B2AUSDSENIOR	MLMI_06_WMC1_B2A	USD
MLMI_06_WMC1_B3USDSENIOR	MLMI_06_WMC1_B3	USD
MLMI_06_WMC2_B2AUSDSENIOR	MLMI_06_WMC2_B2A	USD
MLMI_06_WMC2_B3AUSDSENIOR	MLMI_06_WMC2_B3A	USD
MLMI_2004_WMC5_B3USDSENIOR	MLMI_2004_WMC5_B3	USD
MLMI_2005)AR1_M2USDSENIOR	MLMI_2005)AR1_M2	USD
MLMI_2005_AR1_B2USDSENIOR	MLMI_2005_AR1_B2	USD
MLMI_2005_AR1_M2USDSENIOR	MLMI_2005_AR1_M2	USD
MLMI_2005_WMC2_B2USDSENIOR	MLMI_2005_WMC2_B2	USD
MLMI_2005_WMC2_B3USDSENIOR	MLMI_2005_WMC2_B3	USD
MLMI_2006_AR1_B2USDSENIOR	MLMI_2006_AR1_B2	USD
MLMI_2006_FM1_B2USDSENIOR	MLMI_2006_FM1_B2	USD
MLMI_2006_HE1_A2DUSDSENIOR	MLMI_2006_HE1_A2D	USD
MLMI_2006_HE1_B3AUSDSENIOR	MLMI_2006_HE1_B3A	USD
MLMI_2006_HE1_M5USDSENIOR	MLMI_2006_HE1_M5	USD
MLMI_2006_HE2_B3USDSENIOR	MLMI_2006_HE2_B3	USD

SENIOR	DERIV	12/1/2006 18:30	3	3	5
SENIOR_3CE	DERIV	12/1/2006 18:30	3	3	5
SENIOR_2CE	DERIV	6/24/2008 8:30	8	8	16
SENIOR_2CE	DERIV	6/24/2008 8:30	8	8	16
SENIOR_2CE	DERIV	6/26/2008 13:30	8.4	8.4	11.2
SENIOR_3CE	DERIV	6/26/2008 13:30	18	18	23
SENIOR_MMR_L	DERIV	7/30/2008 13:30	146.0653492	148.978171	154.6270221
SENIOR	DERIV	7/30/2008 13:30	153.3686166	156.4270795	162.3583732
SENIOR_MMR_L	DERIV	7/30/2008 13:30	146.0653492	148.978171	154.6270221
SENIOR_MMR_L	DERIV	4/28/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/30/2008 13:30	146.0653492	148.978171	154.6270221
SENIOR	DERIV	7/23/2008 8:30	50	50	55
SUBORDINATE	DERIV	7/25/2008 8:30	90	90	90
SENIOR	DERIV	10/12/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	4/9/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/21/2008 13:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 13:30	55	55	55
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	6/13/2006 18:30	1	1	1
SENIOR	DERIV	7/18/2006 18:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	4/25/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	2/29/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	12/28/2006 18:30	1	1	1
SENIOR	DERIV	3/13/2007 18:30	1	1	1
SENIOR	DERIV	1/5/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 8:30	1	1	1
SENIOR	DERIV	10/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/9/2006 8:30	1	1	1
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975

5	10	15	20	22.5	25	30	30
5	10	15	20	22.5	25	30	30
20	24	28	32	35.2	38.4	44	44
20	24	28	32	35.2	38.4	44	44
16.8	22.4	26.88	30.8	33.04	35.28	39.2	39.2
33	43	51	58	62	66	73	73
160.674427	166.2853191	170.4330453	176	178.5	181	186	186
168.7081484	174.5995851	178.9546976	184.8	187.425	190.05	195.3	195.3
160.674427	166.2853191	170.4330453	176	178.5	181	186	186
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
160.674427	166.2853191	170.4330453	176	178.5	181	186	186
65	75	83	90	94	98	115	115
100	110	115	120	123.5	127	135	135
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
90	130	170	190	190	190	190	190
90	130	170	190	190	190	190	190
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

30
30
44
44
39.2
73
186
195.3
186
0.999999975
186
115
135
0.999999975
0.999999975
1
1
0.999999975
1
1
1
1
1
1
1
0.999999975
190
190
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
0.999999975
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
0.999999975
0.999999975
1
0.999999975
1
1
1
1
1835
0.999999975
0.999999975
0.999999975
0.999999975
1
1
2456
0.999999975

MLMI_2006_HE5_A2DUSDSENIOR	MLMI_2006_HE5_A2D	USD
MLMI_2006_HE5_B3USDSENIOR	MLMI_2006_HE5_B3	USD
MLMI_2006_MLN1_B2USDSENIOR	MLMI_2006_MLN1_B2	USD
MLMI_2006_WMC1_B3USDSENIOR	MLMI_2006_WMC1_B3	USD
MLMI_2006_WMC2_B3AUSDSENIOR	MLMI_2006_WMC2_B3A	USD
MLMI05_AR1_A3A4USDSENIOR	MLMI05_AR1_A3A4	USD
MLMI05_AR1_B3USDSENIOR	MLMI05_AR1_B3	USD
MLMI05_AR1_M1USDSENIOR	MLMI05_AR1_M1	USD
MLMI05_AR1_M2USDSENIOR	MLMI05_AR1_M2	USD
MLMI05_NC1_B2USDSENIOR	MLMI05_NC1_B2	USD
MLMI05_NC1_B3USDSENIOR	MLMI05_NC1_B3	USD
MLMI05_WMC1_B1USDSENIOR	MLMI05_WMC1_B1	USD
MLMI05_WMC1_B3USDSENIOR	MLMI05_WMC1_B3	USD
MLMI05_WMC2_M6USDSENIOR	MLMI05_WMC2_M6	USD
MLMI05HE1USDSENIOR	MLMI05HE1	USD
MLMI05NC1_B3USDSENIOR	MLMI05NC1_B3	USD
MLMI05WMC1USDSENIOR	MLMI05WMC1	USD
MLMI05WMC2B3USDSENIOR	MLMI05WMC2B3	USD
MLMI05WMC2B3AUSDSENIOR	MLMI05WMC2B3A	USD
MLMIT_05_AR1_B2USDSENIOR	MLMIT_05_AR1_B2	USD
MLMIT_05_AR1_B3USDSENIOR	MLMIT_05_AR1_B3	USD
MLMIT06_HE5_A2DUSDSENIOR	MLMIT06_HE5_A2D	USD
MLMIT06_HE5_B2USDSENIOR	MLMIT06_HE5_B2	USD
MLMIT06_HE5_B3USDSENIOR	MLMIT06_HE5_B3	USD
MLMIT06_HE5_M2USDSENIOR	MLMIT06_HE5_M2	USD
MLMIT06_HE5_M5USDSENIOR	MLMIT06_HE5_M5	USD
MLMIT07_MLN1_A2DUSDSENIOR	MLMIT07_MLN1_A2D	USD
MLMIT07_MLN1_B2USDSENIOR	MLMIT07_MLN1_B2	USD
MLMIT07_MLN1_B3USDSENIOR	MLMIT07_MLN1_B3	USD
MLMIT07_MLN1_M2USDSENIOR	MLMIT07_MLN1_M2	USD
MLMIT07_MLN1_M5USDSENIOR	MLMIT07_MLN1_M5	USD
MLMT_05_MKB2_KUSDSENIOR	MLMT_05_MKB2_K	USD
MLMT_05MKB2_HUSDSENIOR	MLMT_05MKB2_H	USD
MLMT04_MKB1_KUSDSENIOR	MLMT04_MKB1_K	USD
MLMT05_CKI1_GUSDSENIOR	MLMT05_CKI1_G	USD
MLMT06_C2_AJUSDSENIOR	MLMT06_C2_AJ	USD
MLT04_1_M8USDSENIOR	MLT04_1_M8	USD
MLT05_1_M9USDSENIOR	MLT05_1_M9	USD
MMCUSDSENIOR_MODRE	MMC	USD
MMCJPYSENIOR_MODRE	MMC	JPY
MMCAUDSENIOR_MODRE	MMC	AUD
MMCEURSENIOR_MODRE	MMC	EUR
MMCUSDSENIOR	MMC	USD
MMCILSSENIOR_MODRE	MMC	ILS
MMCUSDSENIOR_NORE	MMC	USD
MMCEURSENIOR_NORE	MMC	EUR
MMCJPYSENIOR_NORE	MMC	JPY
MMCHKDSENIOR_MODRE	MMC	HKD
MMCSGDSENIOR_MODRE	MMC	SGD
MMINUSDSENIOR_3CE	MMIN	USD
MMLT_05_1_M9USDSENIOR	MMLT_05_1_M9	USD
MMLT_05_2_M9USDSENIOR	MMLT_05_2_M9	USD
MMLT_05_3_M7USDSENIOR	MMLT_05_3_M7	USD
MMLT_05_3_M8USDSENIOR	MMLT_05_3_M8	USD
MMLT_05_3_M9USDSENIOR	MMLT_05_3_M9	USD
MMLT_2005_3_M9USDSENIOR	MMLT_2005_3_M9	USD
MMLT05_1_M9USDSENIOR	MMLT05_1_M9	USD
MMLT05_3_M9USDSENIOR	MMLT05_3_M9	USD
MMMUSDSENIOR	MMM	USD
MMMUSDSENIOR_MODRE	MMM	USD
MMMUSDSENIOR_NORE	MMM	USD
MMMEURSENIOR_MODRE	MMM	EUR
MMMEURSENIOR_NORE	MMM	EUR
MMMEURSENIOR	MMM	EUR
MMMAUDSENIOR_MODRE	MMM	AUD
MMMJPYSENIOR_MODRE	MMM	JPY
MMMSGDSENIOR_MODRE	MMM	SGD
MMMHKDSENIOR_MODRE	MMM	HKD
MMPUSDLOAN_NORE	MMP	USD
MMPUSDSENIOR_MODRE	MMP	USD
MMPUSDCVA_SENIOR	MMP	USD
MMP_HLDGUSDCVA_SENIOR	MMP_HLDG	USD
MMP_MMHUSDCVA_SENIOR	MMP_MMH	USD
MNUSDPREFERRED	MN	USD

SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	11/7/2005 18:30	281	281	281
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	3/3/2006 13:30	251	251	251
SENIOR	DERIV	11/16/2005 18:30	150	150	150
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	12/14/2005 13:30	88	88	88
SENIOR	DERIV	9/23/2005 13:30	105	105	105
SENIOR	DERIV	11/1/2005 13:30	240	240	240
SENIOR	DERIV	9/22/2005 18:30	110	110	110
SENIOR	DERIV	10/28/2005 18:30	225	225	225
SENIOR	DERIV	10/28/2005 18:30	245	245	245
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/6/2006 8:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	305	305	305
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	11/9/2005 18:30	197	197	197
SENIOR	DERIV	11/25/2005 13:30	291	291	291
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR	DERIV	7/28/2008 13:30	33.9966	33.9966	37.5518
SENIOR_MODRE	DERIV	6/26/2008 13:30	40.6	40.6	43.8
SENIOR_NORE	DERIV	7/28/2008 13:30	28.89864	28.89864	31.92072
SENIOR_NORE	DERIV	7/28/2008 13:30	28.89864	28.89864	31.92072
SENIOR_NORE	DERIV	7/28/2008 13:30	28.89864	28.89864	31.92072
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_MODRE	DERIV	7/28/2008 13:30	30.6	30.6	33.8
SENIOR_3CE	DERIV	6/30/2008 8:30	575	575	575
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	2/13/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/13/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	11/28/2005 18:30	291	291	291
SENIOR	DERIV	1/27/2006 13:30	251	251	251
SENIOR	DERIV	7/23/2008 18:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_NORE	DERIV	7/23/2008 18:30	21.7212	21.7212	21.7212
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_NORE	DERIV	7/23/2008 18:30	21.7212	21.7212	21.7212
SENIOR	DERIV	7/23/2008 18:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	23	23	23
LOAN_NORE	DERIV	7/11/2006 13:30	50	50	55
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/5/2006 13:30	225	225	225
CVA_SENIOR	DERIV	7/6/2005 13:30	1	1	1
CVA_SENIOR	DERIV	11/30/2006 18:30	338	338	338
PREFERRED	DERIV	3/22/2000	40	40	39.76

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
281	281	281	281	281	281	281	281
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
251	251	251	251	251	251	251	251
150	150	150	150	150	150	150	150
1	1	1	1	1	1	1	1
88	88	88	88	88	88	88	88
105	105	105	105	105	105	105	105
240	240	240	240	240	240	240	240
110	110	110	110	110	110	110	110
225	225	225	225	225	225	225	225
245	245	245	245	245	245	245	245
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
305	305	305	305	305	305	305	305
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
197	197	197	197	197	197	197	197
291	291	291	291	291	291	291	291
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
44.7733	51.2171	60.3273	68.882	72.8816	76.8812	81.7696	81.7696
50.3	56.1	64.3	72	75.6	79.2	83.6	83.6
38.05932	43.53684	51.28092	58.5528	61.95264	65.35248	69.50784	69.50784
38.05932	43.53684	51.28092	58.5528	61.95264	65.35248	69.50784	69.50784
38.05932	43.53684	51.28092	58.5528	61.95264	65.35248	69.50784	69.50784
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
40.3	46.1	54.3	62	65.6	69.2	73.6	73.6
575	575	575	575	575	575	575	575
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
291	291	291	291	291	291	291	291
251	251	251	251	251	251	251	251
31.108	36.663	42.218	47.773	50.5505	53.328	58.883	58.883
28	33	38	43	45.5	48	53	53
26.4432	31.1652	35.8872	40.6092	42.9702	45.3312	50.0532	50.0532
28	33	38	43	45.5	48	53	53
26.4432	31.1652	35.8872	40.6092	42.9702	45.3312	50.0532	50.0532
31.108	36.663	42.218	47.773	50.5505	53.328	58.883	58.883
28	33	38	43	45.5	48	53	53
28	33	38	43	45.5	48	53	53
28	33	38	43	45.5	48	53	53
28	33	38	43	45.5	48	53	53
90	125	150	175	185	195	210	210
1	1	1	1	1	1	1	1
225	225	225	225	225	225	225	225
1	1	1	1	1	1	1	1
338	338	338	338	338	338	338	338
46.25	45	62.5	73.25	76.375	79.5	83.5	96.5

1
0.999999975
0.999999975
1
1
1
281
1
1
1
251
150
1
88
105
240
110
225
245
1
1
0.999999975
1
1
0.999999975
1
1
1
1
1
0.999999975
1
1
305
1
1
197
291
73.6
73.6
73.6
73.6
81.7696
83.6
69.50784
69.50784
69.50784
73.6
73.6
575
1
1
0.999999975
0.999999975
1
1
291
251
58.883
53
50.0532
53
50.0532
58.883
53
53
53
53
210
1
225
1
338
108.75

MNIAUDSENIOR_MODRE	MNI	AUD
MNIEURSENIOR_MODRE	MNI	EUR
MNIEURSENIOR_NORE	MNI	EUR
MNIHKDSENIOR_MODRE	MNI	HKD
MNIJPYSENIOR_MODRE	MNI	JPY
MNIUSDSENIOR_MODRE	MNI	USD
MNIUSDSENIOR_NORE	MNI	USD
MNIJPYSENIOR_NORE	MNI	JPY
MNIUSDDIGITAL_NORE	MNI	USD
MNIUSDDIGITAL_MODRE	MNI	USD
MNPT_06_1A_A2USDSENIOR	MNPT_06_1A_A2	USD
MNPT_06_1A_BUSDSENIOR	MNPT_06_1A_B	USD
MNPT_06_1A_CUSDSENIOR	MNPT_06_1A_C	USD
MNPT_06_1A_DUSDSENIOR	MNPT_06_1A_D	USD
MNPT_06_2A_A4USDSENIOR	MNPT_06_2A_A4	USD
MNPT_06_2A_BUSDSENIOR	MNPT_06_2A_B	USD
MNPT_2006_1A_BUSDSENIOR	MNPT_2006_1A_B	USD
MNS_MUNIUSDSENIOR_MODRE	MNS_MUNI	USD
MNTRS_06_1A_A2USDSENIOR	MNTRS_06_1A_A2	USD
MNTRS_06_1A_CUSDSENIOR	MNTRS_06_1A_C	USD
MNYUSDSENIOR_MODRE	MNY	USD
MOUSDSENIOR	MO	USD
MOEURSENIOR	MO	EUR
MOECUSENIOR	MO	ECU
MOEURSENIOR_MODRE	MO	EUR
MOUSDLOAN	MO	USD
MOUSDSENIOR_MODRE	MO	USD
MOUSDSENIOR_NORE	MO	USD
MOEURSENIOR_NORE	MO	EUR
MOAUDSENIOR_MODRE	MO	AUD
MOAUDSENIOR	MO	AUD
MOJPYSENIOR_MODRE	MO	JPY
MOHKDSENIOR_MODRE	MO	HKD
MOTWDSENIOR	MO	TWD
MOHKDSENIOR_NORE	MO	HKD
MOILSSENIOR_MODRE	MO	ILS
MOUSDLOAN_NORE	MO	USD
MOEURLOAN_NORE	MO	EUR
MOJPYSENIOR_NORE	MO	JPY
MO_INTUSDSENIOR_MODRE	MO_INT	USD
MO_LOANUSDSENIOR	MO_LOAN	USD
MOETHKDSENIOR_MMR_L	MOET	HKD
MOETSGDSENIOR_MMR_L	MOET	SGD
MOETJPYSENIOR_MMR_L	MOET	JPY
MOMENTUSDLOAN_NORE	MOMENT	USD
MONUSDSENIOR_MODRE	MON	USD
MONUSDSENIOR	MON	USD
MONEURSENIOR	MON	EUR
MONEURSENIOR_MODRE	MON	EUR
MONUSDSENIOR_NORE	MON	USD
MONEURSENIOR_NORE	MON	EUR
MONAUDSECURED_MODRE	MON	AUD
MONAUDSENIOR_MODRE	MON	AUD
MONAUDSENIOR	MON	AUD
MONAS_06_I_A2EURASSETBACKED	MONAS_06_I_A2	EUR
MONETUSDSENIOR	MONET	USD
MONMD_MUNIUSDSENIOR_MODRE	MONMD_MUNI	USD
MONNJ_MUNIUSDSENIOR_MODRE	MONNJ_MUNI	USD
MONTEAUDLT2_MMR_L	MONTE	AUD
MONTEHKDSENIOR_MMR_L	MONTE	HKD
MOOCHUSDLOAN	MOOCH	USD
MOSUSDSENIOR_NORE	MOS	USD
MOSHKDSENIOR_NORE	MOS	HKD
MOSUSDLOAN_NORE	MOS	USD
MOSUSDSENIOR_MODRE	MOS	USD
MOSEURSENIOR_NORE	MOS	EUR
MOSILSSENIOR_NORE	MOS	ILS
MOS_COUSDSENIOR_NORE	MOS_CO	USD
MOS_COUSDLOAN_NORE	MOS_CO	USD
MOS_COEURSENIOR_NORE	MOS_CO	EUR
MOS_MUNIUSDSENIOR_MODRE	MOS_MUNI	USD
MOS_MUNIUSDDIGITAL	MOS_MUNI	USD
MOTUSDSENIOR	MOT	USD
MOTEURSENIOR_MODRE	MOT	EUR

SENIOR_MODRE	DERIV	7/30/2008 13:30	630.989491	912.410224	1037.825321
SENIOR_MODRE	DERIV	7/30/2008 13:30	629.919443	907.66411	1028.06191
SENIOR_NORE	DERIV	7/30/2008 13:30	622.677007	884.785196	997.803368
SENIOR_MODRE	DERIV	7/30/2008 13:30	629.007186	903.723855	1020.406935
SENIOR_MODRE	DERIV	7/30/2008 13:30	628.483352	901.140542	1014.503336
SENIOR_MODRE	DERIV	7/30/2008 13:30	629.133455	904.151811	1021.121163
SENIOR_NORE	DERIV	7/30/2008 13:30	621.934871	881.470752	991.266006
SENIOR_NORE	DERIV	7/30/2008 13:30	621.321037	878.629027	985.031285
DIGITAL_NORE	DERIV	7/30/2008 13:30	621.934871	881.470752	991.266006
DIGITAL_MODRE	DERIV	7/30/2008 13:30	629.133455	904.151811	1021.121163
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	4/5/2007 8:30	1	1	1
SENIOR	DERIV	8/11/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2006 18:30	1	1	1
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	6/20/2008 13:30	20	23.30362994	26.60975179
SENIOR	DERIV	7/16/2008 18:30	59.994	59.994	59.994
SENIOR	DERIV	7/16/2008 18:30	59.994	59.994	59.994
SENIOR	DERIV	9/7/2001 18:30	54	54	54
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
LOAN	DERIV	7/16/2008 18:30	48.6	48.6	48.6
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
SENIOR_NORE	DERIV	7/16/2008 18:30	50.9976	50.9976	50.9976
SENIOR_NORE	DERIV	7/16/2008 18:30	50.9976	50.9976	50.9976
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
SENIOR	DERIV	7/16/2008 18:30	59.994	59.994	59.994
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
SENIOR_MODRE	DERIV	7/16/2008 18:30	54	54	54
SENIOR	DERIV	7/16/2008 18:30	59.994	59.994	59.994
SENIOR_NORE	DERIV	7/16/2008 18:30	50.9976	50.9976	50.9976
SENIOR_MODRE	DERIV	7/8/2008 18:30	56	56	56
LOAN_NORE	DERIV	7/16/2008 18:30	1	1	1
LOAN_NORE	DERIV	7/16/2008 18:30	54	54	54
SENIOR_NORE	DERIV	7/16/2008 18:30	50.9976	50.9976	50.9976
SENIOR_MODRE	DERIV	5/22/2008 18:30	16	16	16
SENIOR	DERIV	5/21/2007 13:30	10	10	10
SENIOR_MMR_L	DERIV	7/30/2008 8:30	13.63937493	17.37148999	24.83066119
SENIOR_MMR_L	DERIV	7/30/2008 8:30	13.63937493	17.37148999	24.83066119
SENIOR_MMR_L	DERIV	7/30/2008 8:30	13.63937493	17.37148999	24.83066119
LOAN_NORE	DERIV	7/28/2008 13:30	291	298	308
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	26	26
SENIOR	DERIV	7/24/2008 13:30	27.775	28.886	28.886
SENIOR	DERIV	7/24/2008 13:30	27.775	28.886	28.886
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	26	26
SENIOR_NORE	DERIV	7/24/2008 13:30	23.61	24.5544	24.5544
SENIOR_NORE	DERIV	7/24/2008 13:30	23.61	24.5544	24.5544
SECURED_MODRE	DERIV	7/24/2008 13:30	22.5	23.4	23.4
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	26	26
SENIOR	DERIV	7/24/2008 13:30	27.775	28.886	28.886
ASSETBACKED	DERIV	12/4/2007 8:30	55	55	55
SENIOR	DERIV	9/28/2000	52	52	52
SENIOR_MODRE	DERIV	7/22/2008 18:30	8	8	8
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
LT2_MMR_L	DERIV	7/24/2008 13:30	88	88	90
SENIOR_MMR_L	DERIV	7/25/2008 13:30	36	37	38
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
LOAN_NORE	DERIV	7/29/2008 13:30	27	30	34
SENIOR_MODRE	DERIV	7/23/2008 18:30	19	21	27
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
SENIOR_NORE	DERIV	7/8/2008 13:30	19	21	27
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
LOAN_NORE	DERIV	7/29/2008 13:30	27	30	34
SENIOR_NORE	DERIV	7/23/2008 18:30	19	21	27
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
DIGITAL	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/30/2008 18:30	208.868	208.868	208.868
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188

1331.396125	1302.437569	1256.7339	1206.977912	1165.900216	1124.82252	1056.326476	970.963893
1305.850914	1269.110784	1217.653098	1163.751919	1119.922858	1076.093796	1001.595401	906.438423
1256.995994	1219.965652	1169.891863	1118.169497	1076.486473	1034.803448	964.281607	874.902086
1288.995192	1249.966154	1198.010913	1144.603387	1101.6172	1058.631013	986.027514	892.216426
1270.617502	1222.53098	1163.1651	1104.196114	1057.495865	1010.795616	930.801034	827.381271
1290.269009	1251.140006	1199.020675	1145.465868	1102.522967	1059.580066	987.613674	897.207909
1242.410215	1203.245194	1152.646014	1101.320419	1060.510003	1019.699587	951.605288	866.68857
1223.985233	1176.521746	1119.249574	1062.965914	1018.72848	974.491045	899.079663	802.258489
1242.410215	1203.245194	1152.646014	1101.320419	1060.510003	1019.699587	951.605288	866.68857
1290.269009	1251.140006	1199.020675	1145.465868	1102.522967	1059.580066	987.613674	897.207909
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
15	15	15	15	16	17	20	20
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
30.34483489	34.86365686	40.7820754	46.18139258	49.55876336	52.93613413	60.51458774	70.41302892
63.327	68.882	74.437	79.992	82.7695	85.547	96.657	135.542
63.327	68.882	74.437	79.992	82.7695	85.547	96.657	135.542
54	54	54	60	66	72	84	125
57	62	67	72	74.5	77	87	122
51.3	55.8	60.3	64.8	67.05	69.3	78.3	109.8
57	62	67	72	74.5	77	87	122
53.8308	58.5528	63.2748	67.9968	70.3578	72.7188	82.1628	115.2168
53.8308	58.5528	63.2748	67.9968	70.3578	72.7188	82.1628	115.2168
57	62	67	72	74.5	77	87	122
63.327	68.882	74.437	79.992	82.7695	85.547	96.657	135.542
57	62	67	72	74.5	77	87	122
57	62	67	72	74.5	77	87	122
63.327	68.882	74.437	79.992	82.7695	85.547	96.657	135.542
53.8308	58.5528	63.2748	67.9968	70.3578	72.7188	82.1628	115.2168
59	64	69	74	76.5	79	89	124
0.95	0.953846154	0.943661972	0.96	0.949512195	0.93902439	0.935483871	0.976
57	62	67	72	74.5	77	87	122
53.8308	58.5528	63.2748	67.9968	70.3578	72.7188	82.1628	115.2168
25	35	40	45	47.5	50	60	45
13	17	23	28	34.5	41	57	39
36.93170876	46.93476447	53.96258723	60	63	66	71	71
36.93170876	46.93476447	53.96258723	60	63	66	71	71
36.93170876	46.93476447	53.96258723	60	63	66	71	71
321	334	345	355	365.5	376	393	393
30	35	40	45	47.5	50	55	75
33.33	38.885	44.44	49.995	52.7725	55.55	61.105	83.325
33.33	38.885	44.44	49.995	52.7725	55.55	61.105	83.325
30	35	40	45	47.5	50	55	75
28.332	33.054	37.776	42.498	44.859	47.22	51.942	70.83
28.332	33.054	37.776	42.498	44.859	47.22	51.942	70.83
27	31.5	36	40.5	42.75	45	49.5	67.5
30	35	40	45	47.5	50	55	75
33.33	38.885	44.44	49.995	52.7725	55.55	61.105	83.325
55	55	55	55	55	55	55	55
52	52	52	52	52	52	52	52
8	8	8	8	8	8	15	15
26	26	26	26	26	26	34	34
105	120	135	150	151	152	155	168
44	50	57	63	63.5	64	65	63
0	0	0	0	0	0	0	0
41	56	70	80	84.5	89	96	96
41	56	70	80	84.5	89	96	96
45	55	65	73	77	81	88	89
41	56	70	80	84.5	89	96	96
41	56	70	80	84.5	89	96	96
41	56	70	80	84.5	89	96	96
41	56	70	80	84.5	89	96	96
45	55	65	73	77	81	88	89
41	56	70	80	84.5	89	96	96
15	15	15	15	15	15	20	20
15	15	15	15	15	15	20	20
264.418	319.968	342.188	364.408	364.408	364.408	364.408	364.408
238	288	308	328	328	328	328	328

954.206366
884.211719
854.113888
870.243902
801.119323
877.134808
847.908515
777.775409
847.908515
877.134808
0.999999975
1
1
1
1
1
1
20
0.999999975
1
80.14177008
135.542
135.542
125
122
109.8
122
115.2168
115.2168
122
135.542
122
122
135.542
115.2168
124
0.976
122
115.2168
45
39
71
71
71
393
78
86.658
86.658
78
73.6632
73.6632
70.2
78
86.658
55
52
15
34
171.1
63
0
96
96
89
96
96
96
96
89
96
20
20
364.408
328

MOTEURSENIOR	MOT	EUR
MOTUSDSENIOR_MODRE	MOT	USD
MOTUSDSENIOR_NORE	MOT	USD
MOTEURSENIOR_NORE	MOT	EUR
MOTAUDSENIOR_MODRE	MOT	AUD
MOTJPYSENIOR_MODRE	MOT	JPY
MOTHKDSENIOR_MODRE	MOT	HKD
MOTHKDSENIOR_NORE	MOT	HKD
MOTJPYSENIOR_NORE	MOT	JPY
MOTSGDSENIOR_MODRE	MOT	SGD
MOVIUSDLOAN_NORE	MOVI	USD
MOVICDOUSDLOAN_NORE	MOVICDO	USD
MPHUSDSENIOR_MODRE	MPH	USD
MPORTUSDASSETBACKED	MPORT	USD
MQBEURSUBORDINATE_MODRE	MQB	EUR
MQBUSDSUBORDINATE_MODRE	MQB	USD
MQBHKDSUBORDINATE_MODRE	MQB	HKD
MQBJPYSUBORDINATE_MODRE	MQB	JPY
MQBSGDSUBORDINATE_MODRE	MQB	SGD
MQBEURSENIOR_MODRE	MQB	EUR
MRCY_06_3A_DUSDSENIOR	MRCY_06_3A_D	USD
MRKUSDSENIOR	MRK	USD
MRKUSDSENIOR_MODRE	MRK	USD
MRKEURSENIOR	MRK	EUR
MRKEURSENIOR_MODRE	MRK	EUR
MRKUSDSENIOR_NORE	MRK	USD
MRKEURSENIOR_NORE	MRK	EUR
MRKAUDSENIOR	MRK	AUD
MRKAUDSENIOR_MODRE	MRK	AUD
MRKJPYSENIOR_MODRE	MRK	JPY
MRKHKDSENIOR_MODRE	MRK	HKD
MRKSGDSENIOR_MODRE	MRK	SGD
MROUSDSENIOR	MRO	USD
MROEURSENIOR_MODRE	MRO	EUR
MROUSDSENIOR_MODRE	MRO	USD
MROUSDSENIOR_NORE	MRO	USD
MROEURSENIOR_NORE	MRO	EUR
MROEURSENIOR	MRO	EUR
MROAUDSENIOR_MODRE	MRO	AUD
MROTWDSENIOR	MRO	TWD
MSAUDSENIOR	MS	AUD
MSAUDSENIOR_MODRE	MS	AUD
MSEURSENIOR	MS	EUR
MSEURSENIOR_NORE	MS	EUR
MSEURSENIOR_MODRE	MS	EUR
MSUSDSENIOR	MS	USD
MSUSDSENIOR	MS	USD
MSUSDSENIOR_NORE	MS	USD
MSUSDSENIOR_MODRE	MS	USD
MSUSDPREFERRED_MODRE	MS	USD
MSJPYSENIOR_MODRE	MS	JPY
MSHKDSENIOR_NORE	MS	HKD
MSHKDSENIOR_MODRE	MS	HKD
MSSGDSENIOR_MODRE	MS	SGD
MSHKDSENIOR	MS	HKD
MSEURSUBORDINATE_MODRE	MS	EUR
MSUSDSUBORDINATE_MODRE	MS	USD
MSAUDSUBORDINATE_MODRE	MS	AUD
MSUSDSUBORDINATE	MS	USD
MSHKDSUBORDINATE	MS	HKD
MSAUDSUBORDINATE	MS	AUD
MSUSDSTRNOTE	MS	USD
MSUSDSTRNOTE	MS	USD
MS_MUNIUSDSENIOR_MODRE	MS_MUNI	USD
MS_PUSDPREFERRED_MODRE	MS_P	USD
MSAC__05_HE5_B2USDSENIOR	MSAC__05_HE5_B2	USD
MSAC_04_HE6_B2USDSENIOR	MSAC_04_HE6_B2	USD
MSAC_04_HE7_B3USDSENIOR	MSAC_04_HE7_B3	USD
MSAC_04_HE9_B2USDSENIOR	MSAC_04_HE9_B2	USD
MSAC_04_NC7_B3USDSENIOR	MSAC_04_NC7_B3	USD
MSAC_04_NC8_B3USDSENIOR	MSAC_04_NC8_B3	USD
MSAC_04_WMC1_B3USDSENIOR	MSAC_04_WMC1_B3	USD
MSAC_04_WMC2_B3USDSENIOR	MSAC_04_WMC2_B3	USD
MSAC_04_WMC3_B2USDSENIOR	MSAC_04_WMC3_B2	USD

SENIOR	DERIV	7/30/2008 18:30	208.868	208.868	208.868
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_NORE	DERIV	7/30/2008 18:30	177.5472	177.5472	177.5472
SENIOR_NORE	DERIV	7/30/2008 18:30	177.5472	177.5472	177.5472
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_NORE	DERIV	7/30/2008 18:30	188	188	188
SENIOR_NORE	DERIV	7/30/2008 18:30	177.5472	177.5472	177.5472
SENIOR_MODRE	DERIV	7/30/2008 18:30	188	188	188
LOAN_NORE	DERIV	11/27/2007 18:30	500	500	500
LOAN_NORE	DERIV	9/19/2007 18:30	4000	4000	4000
SENIOR_MODRE	DERIV	7/31/2003 8:30	28	28	28
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	270	270	285
SENIOR_MODRE	DERIV	7/30/2008 8:30	170	170	185
SENIOR	DERIV	3/22/2007 8:30	1	1	1
SENIOR	DERIV	7/9/2008 13:30	5.555	7.777	11.11
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR	DERIV	7/9/2008 13:30	5.555	7.777	11.11
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR_NORE	DERIV	7/9/2008 13:30	4.722	6.6108	9.444
SENIOR_NORE	DERIV	7/9/2008 13:30	4.722	6.6108	9.444
SENIOR	DERIV	7/9/2008 13:30	5	7	10
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR_MODRE	DERIV	7/9/2008 13:30	5	7	10
SENIOR	DERIV	7/18/2008 13:30	58.883	58.883	58.883
SENIOR_MODRE	DERIV	7/18/2008 13:30	53	53	53
SENIOR_MODRE	DERIV	7/18/2008 13:30	53	53	53
SENIOR_NORE	DERIV	7/18/2008 13:30	50.0532	50.0532	50.0532
SENIOR_NORE	DERIV	7/18/2008 13:30	50.0532	50.0532	50.0532
SENIOR	DERIV	7/18/2008 13:30	58.883	58.883	58.883
SENIOR_MODRE	DERIV	7/18/2008 13:30	53	53	53
SENIOR	DERIV	7/18/2008 13:30	58.883	58.883	58.883
SENIOR	DERIV	7/30/2008 13:30	316.635	338.855	361.075
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR	DERIV	7/30/2008 13:30	316.635	338.855	361.075
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	288.042	306.93
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR	CASH	7/30/2008 13:30	316.635	338.855	361.075
SENIOR	DERIV	7/30/2008 13:30	316.635	338.855	361.075
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	288.042	306.93
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
PREFERRED_MODRE	DERIV	7/30/2008 13:30	427.5	457.5	487.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR_NORE	DERIV	7/30/2008 13:30	269.154	288.042	306.93
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR_MODRE	DERIV	7/30/2008 13:30	285	305	325
SENIOR	DERIV	7/30/2008 13:30	316.635	338.855	361.075
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	300	320	340
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	300	320	340
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	300	320	340
SUBORDINATE	DERIV	7/30/2008 13:30	333.3	355.52	377.74
SUBORDINATE	DERIV	7/30/2008 13:30	333.3	355.52	377.74
SUBORDINATE	DERIV	7/30/2008 13:30	333.3	355.52	377.74
STRNOTE	CASH	7/16/2008 18:30	230	230	230
STRNOTE	DERIV	7/22/2008 13:30	230	230	230
SENIOR_MODRE	DERIV	7/22/2008 18:30	38	38	38
PREFERRED_MODRE	DERIV	4/5/2007 18:30	2	5	10
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	1/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	4/26/2006 18:30	1	1	1

264.418	319.968	342.188	364.408	364.408	364.408	364.408	364.408
238	288	308	328	328	328	328	328
224.7672	271.9872	290.8752	309.7632	309.7632	309.7632	309.7632	309.7632
224.7672	271.9872	290.8752	309.7632	309.7632	309.7632	309.7632	309.7632
238	288	308	328	328	328	328	328
238	288	308	328	328	328	328	328
238	288	308	328	328	328	328	328
238	272.8421053	308	316.4912281	284.2166286	251.942029	255.1111111	306.3396226
224.7672	271.9872	290.8752	309.7632	309.7632	309.7632	309.7632	309.7632
238	288	308	328	328	328	328	328
500	500	500	500	500	500	500	500
4000	4000	4000	4000	4000	4000	4000	4000
28	28	28	28	28	28	28	28
750	750	750	750	750	750	750	750
295	305	310	315	315	315	315	315
295	305	310	315	315	315	315	315
295	305	310	315	315	315	315	315
295	305	310	315	315	315	315	315
295	305	310	315	315	315	315	315
195	205	210	215	215	215	215	215
1	1	1	1	1	1	1	1
18.887	25.553	31.108	35.552	37.2185	38.885	41.107	41.107
17	23	28	32	33.5	35	37	37
18.887	25.553	31.108	35.552	37.2185	38.885	41.107	41.107
17	23	28	32	33.5	35	37	37
16.0548	21.7212	26.4432	30.2208	31.6374	33.054	34.9428	34.9428
16.0548	21.7212	26.4432	30.2208	31.6374	33.054	34.9428	34.9428
17	23	28	32	33.5	35	37	37
17	23	28	32	33.5	35	37	37
17	23	28	32	33.5	35	37	37
17	23	28	32	33.5	35	37	37
17	23	28	32	33.5	35	37	37
69.993	75.548	83.325	95.546	96.657	97.768	103.323	132.209
63	68	75	86	87	88	93	119
63	68	75	86	87	88	93	119
59.4972	64.2192	70.83	81.2184	82.1628	83.1072	87.8292	112.3836
59.4972	64.2192	70.83	81.2184	82.1628	83.1072	87.8292	112.3836
69.993	75.548	83.325	95.546	96.657	97.768	103.323	132.209
63	68	75	86	87	88	93	119
69.993	75.548	83.325	95.546	96.657	97.768	103.323	132.209
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
310	290	265	235	234	233	230	230
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
292.764	273.876	250.266	221.934	220.9896	220.0452	217.212	217.212
310	290	265	235	234	233	230	230
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
292.764	273.876	250.266	221.934	220.9896	220.0452	217.212	217.212
310	290	265	235	234	233	230	230
465	435	397.5	352.5	351	349.5	345	345
310	290	265	235	234	233	230	230
292.764	273.876	250.266	221.934	220.9896	220.0452	217.212	217.212
310	290	265	235	234	233	230	230
310	290	265	235	234	233	230	230
344.41	322.19	294.415	261.085	259.974	258.863	255.53	255.53
325	305	283	255	256.8111111	258.6222222	253.8461538	253.8461538
325	305	283	255	254	253	250	250
325	305	283	255	254	253	250	250
361.075	338.855	314.413	283.305	282.194	281.083	277.75	277.75
361.075	338.855	314.413	283.305	282.194	281.083	277.75	277.75
361.075	338.855	314.413	283.305	282.194	281.083	277.75	277.75
230	230	230	230	230	230	200	200
230	230	230	230	230	230	200	200
38	38	40	40	41	42	45	45
22	36	45	55	60	65	75	75
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

364.408
328
309.7632
309.7632
328
328
328
303.8032787
309.7632
328
500
4000
28
750
315
315
315
315
315
215
1
41.107
37
41.107
37
34.9428
34.9428
37
37
37
37
37
136.653
123
123
116.1612
116.1612
136.653
123
136.653
255.53
230
255.53
217.212
230
255.53
255.53
217.212
230
345
230
217.212
230
230
255.53
253.8461538
250
250
277.75
277.75
277.75
175
175
45
75
1
1
1
0.999999975
0.999999975
0.999999975
1
1
1

MSAC_04_WMC3_B3USDSENIOR	MSAC_04_WMC3_B3	USD
MSAC_05_HE1_B2USDSENIOR	MSAC_05_HE1_B2	USD
MSAC_05_HE1_B3USDSENIOR	MSAC_05_HE1_B3	USD
MSAC_05_HE2_B3USDSENIOR	MSAC_05_HE2_B3	USD
MSAC_05_HE3_B3USDSENIOR	MSAC_05_HE3_B3	USD
MSAC_05_HE4_B2USDSENIOR	MSAC_05_HE4_B2	USD
MSAC_05_HE4_B3USDSENIOR	MSAC_05_HE4_B3	USD
MSAC_05_HE5_B2USDSENIOR	MSAC_05_HE5_B2	USD
MSAC_05_HE5_B3USDSENIOR	MSAC_05_HE5_B3	USD
MSAC_05_HE5_B3_USDSENIOR	MSAC_05_HE5_B3_	USD
MSAC_05_HE5_M5USDSENIOR	MSAC_05_HE5_M5	USD
MSAC_05_HE6_B2USDSENIOR	MSAC_05_HE6_B2	USD
MSAC_05_HE6_B3USDSENIOR	MSAC_05_HE6_B3	USD
MSAC_05_HE6_M6USDSENIOR	MSAC_05_HE6_M6	USD
MSAC_05_HE7_B2USDSENIOR	MSAC_05_HE7_B2	USD
MSAC_05_HE7_B3USDSENIOR	MSAC_05_HE7_B3	USD
MSAC_05_NC1_B2USDSENIOR	MSAC_05_NC1_B2	USD
MSAC_05_NC1_B3USDSENIOR	MSAC_05_NC1_B3	USD
MSAC_05_NC2_B2USDSENIOR	MSAC_05_NC2_B2	USD
MSAC_05_NC2_B3USDSENIOR	MSAC_05_NC2_B3	USD
MSAC_05_WMC1_B2USDSENIOR	MSAC_05_WMC1_B2	USD
MSAC_05_WMC1_B3USDSENIOR	MSAC_05_WMC1_B3	USD
MSAC_05_WMC2_B3USDSENIOR	MSAC_05_WMC2_B3	USD
MSAC_05_WMC3_B3USDSENIOR	MSAC_05_WMC3_B3	USD
MSAC_05_WMC4_B2USDSENIOR	MSAC_05_WMC4_B2	USD
MSAC_05_WMC4_B3USDSENIOR	MSAC_05_WMC4_B3	USD
MSAC_05_WMC5_B2USDSENIOR	MSAC_05_WMC5_B2	USD
MSAC_05_WMC5_B3USDSENIOR	MSAC_05_WMC5_B3	USD
MSAC_05_WMC6_B3USDSENIOR	MSAC_05_WMC6_B3	USD
MSAC_05HE2_B3USDSENIOR	MSAC_05HE2_B3	USD
MSAC_06_HE_7_B3USDSENIOR	MSAC_06_HE_7_B3	USD
MSAC_06_HE1_B2USDSENIOR	MSAC_06_HE1_B2	USD
MSAC_06_HE1_B3USDSENIOR	MSAC_06_HE1_B3	USD
MSAC_06_HE2_B2USDSENIOR	MSAC_06_HE2_B2	USD
MSAC_06_HE2_B3USDSENIOR	MSAC_06_HE2_B3	USD
MSAC_06_HE2_M2USDSENIOR	MSAC_06_HE2_M2	USD
MSAC_06_HE3_B1USDSENIOR	MSAC_06_HE3_B1	USD
MSAC_06_HE3_B2USDSENIOR	MSAC_06_HE3_B2	USD
MSAC_06_HE3_B3USDSENIOR	MSAC_06_HE3_B3	USD
MSAC_06_HE3_B3_USDSENIOR	MSAC_06_HE3_B3_	USD
MSAC_06_HE4_B2USDSENIOR	MSAC_06_HE4_B2	USD
MSAC_06_HE4_B3USDSENIOR	MSAC_06_HE4_B3	USD
MSAC_06_HE5_B2USDSENIOR	MSAC_06_HE5_B2	USD
MSAC_06_HE5_B3USDSENIOR	MSAC_06_HE5_B3	USD
MSAC_06_HE5_B3_USDSENIOR	MSAC_06_HE5_B3_	USD
MSAC_06_HE6_B1USDSENIOR	MSAC_06_HE6_B1	USD
MSAC_06_HE6_B2USDSENIOR	MSAC_06_HE6_B2	USD
MSAC_06_HE6_B3USDSENIOR	MSAC_06_HE6_B3	USD
MSAC_06_HE6_M5USDSENIOR	MSAC_06_HE6_M5	USD
MSAC_06_HE6_M6USDSENIOR	MSAC_06_HE6_M6	USD
MSAC_06_HE7_B2USDSENIOR	MSAC_06_HE7_B2	USD
MSAC_06_HE7_B3USDSENIOR	MSAC_06_HE7_B3	USD
MSAC_06_HE8_B2USDSENIOR	MSAC_06_HE8_B2	USD
MSAC_06_HE8_B3USDSENIOR	MSAC_06_HE8_B3	USD
MSAC_06_NC1_B1USDSENIOR	MSAC_06_NC1_B1	USD
MSAC_06_NC1_B2USDSENIOR	MSAC_06_NC1_B2	USD
MSAC_06_NC1_B3USDSENIOR	MSAC_06_NC1_B3	USD
MSAC_06_NC2_B2USDSENIOR	MSAC_06_NC2_B2	USD
MSAC_06_NC2_B3USDSENIOR	MSAC_06_NC2_B3	USD
MSAC_06_NC3_B1USDSENIOR	MSAC_06_NC3_B1	USD
MSAC_06_NC3_B2USDSENIOR	MSAC_06_NC3_B2	USD
MSAC_06_NC3_B3USDSENIOR	MSAC_06_NC3_B3	USD
MSAC_06_NC4_B1USDSENIOR	MSAC_06_NC4_B1	USD
MSAC_06_NC4_B2USDSENIOR	MSAC_06_NC4_B2	USD
MSAC_06_NC4_B3USDSENIOR	MSAC_06_NC4_B3	USD
MSAC_06_NC5_B3USDSENIOR	MSAC_06_NC5_B3	USD
MSAC_06_WMC1_B1USDSENIOR	MSAC_06_WMC1_B1	USD
MSAC_06_WMC1_B2USDSENIOR	MSAC_06_WMC1_B2	USD
MSAC_06_WMC1_B3USDSENIOR	MSAC_06_WMC1_B3	USD
MSAC_06_WMC2_B1USDSENIOR	MSAC_06_WMC2_B1	USD
MSAC_06_WMC2_B2USDSENIOR	MSAC_06_WMC2_B2	USD
MSAC_06_WMC2_B3USDSENIOR	MSAC_06_WMC2_B3	USD
MSAC_06_WMC2_M5USDSENIOR	MSAC_06_WMC2_M5	USD
MSAC_06WMC2_B2USDSENIOR	MSAC_06WMC2_B2	USD

SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 13:30	1	1	1
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	4/2/2007 18:30	1	1	1
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	10/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/26/2006 18:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2006 13:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	9/29/2006 8:30	1	1	1
SENIOR	DERIV	2/27/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/12/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/9/2007 8:30	1	1	1
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/6/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	3/22/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	2/9/2007 8:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	10/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	10/20/2006 8:30	1	1	1
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	8/2/2006 18:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

1
1
1
1
1
0.999999975
1
1
1
1
0.999999975
1
1
0.999999975
1
1
1
0.999999975
1
1
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
1
1
0.999999975
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1

MSAC_07_HE4_B2USDSENIOR	MSAC_07_HE4_B2	USD
MSAC_07_NC1_B1USDSENIOR	MSAC_07_NC1_B1	USD
MSAC_07_NC1_B2USDSENIOR	MSAC_07_NC1_B2	USD
MSAC_2005_HE1_B2USDSENIOR	MSAC_2005_HE1_B2	USD
MSAC_2005_HE1_B3USDSENIOR	MSAC_2005_HE1_B3	USD
MSAC_2005_HE3_B2USDSENIOR	MSAC_2005_HE3_B2	USD
MSAC_2005_HE3_B3USDSENIOR	MSAC_2005_HE3_B3	USD
MSAC_2005_HE4_B2USDSENIOR	MSAC_2005_HE4_B2	USD
MSAC_2005_HE4_B3USDSENIOR	MSAC_2005_HE4_B3	USD
MSAC_2005_HE5_B2USDSENIOR	MSAC_2005_HE5_B2	USD
MSAC_2005_HE5_B3USDSENIOR	MSAC_2005_HE5_B3	USD
MSAC_2005_HE5_M5USDSENIOR	MSAC_2005_HE5_M5	USD
MSAC_2005_HE6_B2USDSENIOR	MSAC_2005_HE6_B2	USD
MSAC_2005_HE7_B3USDSENIOR	MSAC_2005_HE7_B3	USD
MSAC_2005_NC2_B3USDSENIOR	MSAC_2005_NC2_B3	USD
MSAC_2005_WMC2_B3USDSENIOR	MSAC_2005_WMC2_B3	USD
MSAC_2005_WMC3_B3USDSENIOR	MSAC_2005_WMC3_B3	USD
MSAC_2005_WMC4_B3USDSENIOR	MSAC_2005_WMC4_B3	USD
MSAC_2005_WMC6_B2USDSENIOR	MSAC_2005_WMC6_B2	USD
MSAC_2005_WMC6_B3USDSENIOR	MSAC_2005_WMC6_B3	USD
MSAC_2006_HE1_B2USDSENIOR	MSAC_2006_HE1_B2	USD
MSAC_2006_HE2_B2USDSENIOR	MSAC_2006_HE2_B2	USD
MSAC_2006_HE3_B2USDSENIOR	MSAC_2006_HE3_B2	USD
MSAC_2006_HE3_B3USDSENIOR	MSAC_2006_HE3_B3	USD
MSAC_2006_HE3_B3_USDSENIOR	MSAC_2006_HE3_B3_	USD
MSAC_2006_HE4_B2USDSENIOR	MSAC_2006_HE4_B2	USD
MSAC_2006_HE4_B3USDSENIOR	MSAC_2006_HE4_B3	USD
MSAC_2006_HE5_B3USDSENIOR	MSAC_2006_HE5_B3	USD
MSAC_2006_HE6_A2DUSDSENIOR	MSAC_2006_HE6_A2D	USD
MSAC_2006_HE6_B3USDSENIOR	MSAC_2006_HE6_B3	USD
MSAC_2006_HE6_M5USDSENIOR	MSAC_2006_HE6_M5	USD
MSAC_2006_HE6_M6USDSENIOR	MSAC_2006_HE6_M6	USD
MSAC_2006_HE7_B2USDSENIOR	MSAC_2006_HE7_B2	USD
MSAC_2006_HE7_B3USDSENIOR	MSAC_2006_HE7_B3	USD
MSAC_2006_HE8_B3USDSENIOR	MSAC_2006_HE8_B3	USD
MSAC_2006_NC1_B2USDSENIOR	MSAC_2006_NC1_B2	USD
MSAC_2006_NC1_B3USDSENIOR	MSAC_2006_NC1_B3	USD
MSAC_2006_NC2_B2USDSENIOR	MSAC_2006_NC2_B2	USD
MSAC_2006_NC2_B3USDSENIOR	MSAC_2006_NC2_B3	USD
MSAC_2006_NC3_B2USDSENIOR	MSAC_2006_NC3_B2	USD
MSAC_2006_NC3_B3USDSENIOR	MSAC_2006_NC3_B3	USD
MSAC_2006_NC4_B2USDSENIOR	MSAC_2006_NC4_B2	USD
MSAC_2006_WMC1_B3USDSENIOR	MSAC_2006_WMC1_B3	USD
MSAC_2006_WMC2_A2DUSDSENIOR	MSAC_2006_WMC2_A2D	USD
MSAC_2006_WMC2_B2USDSENIOR	MSAC_2006_WMC2_B2	USD
MSAC_2006_WMC2_B3USDSENIOR	MSAC_2006_WMC2_B3	USD
MSAC_2006_WMC2_M5USDSENIOR	MSAC_2006_WMC2_M5	USD
MSAC04_HE6_B2USDSENIOR	MSAC04_HE6_B2	USD
MSAC04_HE8_B2USDSENIOR	MSAC04_HE8_B2	USD
MSAC04_HE9_B3USDSENIOR	MSAC04_HE9_B3	USD
MSAC04_NC8_B2USDSENIOR	MSAC04_NC8_B2	USD
MSAC04_NC8_B3USDSENIOR	MSAC04_NC8_B3	USD
MSAC04_WMC3_B3USDSENIOR	MSAC04_WMC3_B3	USD
MSAC05_HE2_B3USDSENIOR	MSAC05_HE2_B3	USD
MSAC05_HE3_B3USDSENIOR	MSAC05_HE3_B3	USD
MSAC05_HE5_A2CUSDSENIOR	MSAC05_HE5_A2C	USD
MSAC05_HE5_B3USDSENIOR	MSAC05_HE5_B3	USD
MSAC05_HE5_M2USDSENIOR	MSAC05_HE5_M2	USD
MSAC05_HE5_M5USDSENIOR	MSAC05_HE5_M5	USD
MSAC05_NC1_B2USDSENIOR	MSAC05_NC1_B2	USD
MSAC05_NC1_B3USDSENIOR	MSAC05_NC1_B3	USD
MSAC05_NC2_B3USDSENIOR	MSAC05_NC2_B3	USD
MSAC05_WMC1_B3USDSENIOR	MSAC05_WMC1_B3	USD
MSAC05_WMC2_B3USDSENIOR	MSAC05_WMC2_B3	USD
MSAC05_WMC3_B2USDSENIOR	MSAC05_WMC3_B2	USD
MSAC05_WMC4_B2USDSENIOR	MSAC05_WMC4_B2	USD
MSAC05_WMC4_B3USDSENIOR	MSAC05_WMC4_B3	USD
MSAC05_WMC4_M6USDSENIOR	MSAC05_WMC4_M6	USD
MSAC05_WMC6_B3USDSENIOR	MSAC05_WMC6_B3	USD
MSAC05HEB3USDSENIOR	MSAC05HEB3	USD
MSAC05WM4_B2USDSENIOR	MSAC05WM4_B2	USD
MSAC05WMC_B2USDSENIOR	MSAC05WMC_B2	USD
MSAC05WMC_B3USDSENIOR	MSAC05WMC_B3	USD
MSAC05WMC2USDSENIOR	MSAC05WMC2	USD

SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	5/4/2007 13:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	6/20/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	6/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/27/2007 8:30	1	1	1
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR	DERIV	11/8/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/2/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/16/2007 18:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	1/27/2006 18:30	145	145	145
SENIOR	DERIV	1/26/2006 18:30	166	166	166
SENIOR	DERIV	12/21/2005 13:30	287	287	287
SENIOR	DERIV	12/5/2005 13:30	208	208	208
SENIOR	DERIV	1/20/2006 18:30	301	301	301
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	251	251	251
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/2/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	5/2/2006 13:30	1	1	1
SENIOR	DERIV	2/9/2006 8:30	266	266	266
SENIOR	DERIV	5/31/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	12/12/2005 13:30	215	215	215
SENIOR	DERIV	12/5/2005 13:30	2.22	2.22	2.22
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	12/5/2005 13:30	85	85	85
SENIOR	DERIV	11/7/2005 18:30	276	276	276
SENIOR	DERIV	10/14/2005 13:30	225	225	225
SENIOR	DERIV	11/1/2005 13:30	147	147	147
SENIOR	DERIV	11/1/2005 13:30	145	145	145
SENIOR	DERIV	11/1/2005 13:30	240	240	240
SENIOR	DERIV	9/30/2005 13:30	195	195	195

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
145	145	145	145	145	145	145	145
166	166	166	166	166	166	166	166
287	287	287	287	287	287	287	287
208	208	208	208	208	208	208	208
301	301	301	301	301	301	301	301
1	1	1	1	1	1	1	1
251	251	251	251	251	251	251	251
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
266	266	266	266	266	266	266	266
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
215	215	215	215	215	215	215	215
2.22	2.22	2.22	2.22	2.22	2.22	2.22	2.22
1	1	1	1	1	1	1	1
85	85	85	85	85	85	85	85
276	276	276	276	276	276	276	276
225	225	225	225	225	225	225	225
147	147	147	147	147	147	147	147
145	145	145	145	145	145	145	145
240	240	240	240	240	240	240	240
195	195	195	195	195	195	195	195

1
1
1
1
0.999999975
0.999999975
1
1
1
1
1
1835
1
0.999999975
1
0.999999975
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
1
0.999999975
1
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
1
1
1
1
2456
145
166
287
208
301
1
251
1
1
1
1
1
1
1
266
1
1
215
2.22
1
85
276
225
147
145
240
195

MSAC05WMC2_B3USDSENIOR	MSAC05WMC2_B3	USD
MSAC05WMC2B3USDSENIOR	MSAC05WMC2B3	USD
MSAC05WMC4_B3USDSENIOR	MSAC05WMC4_B3	USD
MSAC06_HE6_A2DUSDSENIOR	MSAC06_HE6_A2D	USD
MSAC06_HE6_B2USDSENIOR	MSAC06_HE6_B2	USD
MSAC06_HE6_B3USDSENIOR	MSAC06_HE6_B3	USD
MSAC06_HE6_M2USDSENIOR	MSAC06_HE6_M2	USD
MSAC06_HE6_M5USDSENIOR	MSAC06_HE6_M5	USD
MSAC06_WMC2_A2DUSDSENIOR	MSAC06_WMC2_A2D	USD
MSAC06_WMC2_B2USDSENIOR	MSAC06_WMC2_B2	USD
MSAC06_WMC2_B3USDSENIOR	MSAC06_WMC2_B3	USD
MSAC06_WMC2_M2USDSENIOR	MSAC06_WMC2_M2	USD
MSAC06_WMC2_M5USDSENIOR	MSAC06_WMC2_M5	USD
MSAC06NC3B1USDSENIOR	MSAC06NC3B1	USD
MSAC07_NC3_A2DUSDSENIOR	MSAC07_NC3_A2D	USD
MSAC07_NC3_B2USDSENIOR	MSAC07_NC3_B2	USD
MSAC07_NC3_B3USDSENIOR	MSAC07_NC3_B3	USD
MSAC07_NC3_M2USDSENIOR	MSAC07_NC3_M2	USD
MSAC07_NC3_M5USDSENIOR	MSAC07_NC3_M5	USD
MSAC2005_HE5_B3USDSENIOR	MSAC2005_HE5_B3	USD
MSAC2005_NC1_B3USDSENIOR	MSAC2005_NC1_B3	USD
MSC_05_HQ7_KUSDSENIOR	MSC_05_HQ7_K	USD
MSC_06_HE1_B2USDSENIOR	MSC_06_HE1_B2	USD
MSC_06_HE2_B1USDSENIOR	MSC_06_HE2_B1	USD
MSC_06_HE2_B2USDSENIOR	MSC_06_HE2_B2	USD
MSC_06_HE2_B3USDSENIOR	MSC_06_HE2_B3	USD
MSC_06_HE2_M5USDSENIOR	MSC_06_HE2_M5	USD
MSC_06_NC2_B2USDSENIOR	MSC_06_NC2_B2	USD
MSC_06_NC2_B3USDSENIOR	MSC_06_NC2_B3	USD
MSC_06_T21_HUSDSENIOR	MSC_06_T21_H	USD
MSC_2006_HE2_A2DUSDSENIOR	MSC_2006_HE2_A2D	USD
MSC_2006_HE2_B3USDSENIOR	MSC_2006_HE2_B3	USD
MSC_2006_HE2_M5USDSENIOR	MSC_2006_HE2_M5	USD
MSC03_IQ6_FUSDSENIOR	MSC03_IQ6_F	USD
MSC04_HQ3_KUSDSENIOR	MSC04_HQ3_K	USD
MSC04_HQ4_JUSDSENIOR	MSC04_HQ4_J	USD
MSC05_HQ5_JUSDSENIOR	MSC05_HQ5_J	USD
MSC05_HQ7_JUSDSENIOR	MSC05_HQ7_J	USD
MSC05_HQ7_JUSDSENIOR_MODRE	MSC05_HQ7_J	USD
MSC05_HQ7_KUSDSENIOR	MSC05_HQ7_K	USD
MSC05_IQ10_GUSDSENIOR	MSC05_IQ10_G	USD
MSC06_HE2_B2USDSENIOR	MSC06_HE2_B2	USD
MSC06_HE2_B3USDSENIOR	MSC06_HE2_B3	USD
MSC06_HQ9_AJUSDSENIOR	MSC06_HQ9_AJ	USD
MSC06_IQ11_AJUSDSENIOR	MSC06_IQ11_AJ	USD
MSC06_IQ12_AJUSDSENIOR	MSC06_IQ12_AJ	USD
MSC06_T23_AJUSDSENIOR	MSC06_T23_AJ	USD
MSC06_T23_HUSDSENIOR	MSC06_T23_H	USD
MSC07_T25_HUSDSENIOR_MMR_L	MSC07_T25_H	USD
MSC07_T25_HUSDSENIOR	MSC07_T25_H	USD
MSCLOUSDASSETBACKED	MSCLO	USD
MSCT06_HE2_A2DUSDSENIOR	MSCT06_HE2_A2D	USD
MSCT06_HE2_M2USDSENIOR	MSCT06_HE2_M2	USD
MSCT06_HE2_M5USDSENIOR	MSCT06_HE2_M5	USD
MSHEL_05_2_B2USDSENIOR	MSHEL_05_2_B2	USD
MSHEL_05_3_B3USDSENIOR	MSHEL_05_3_B3	USD
MSHEL_05_4_B3USDSENIOR	MSHEL_05_4_B3	USD
MSHEL_06_1_B2USDSENIOR	MSHEL_06_1_B2	USD
MSHEL_06_1_B3USDSENIOR	MSHEL_06_1_B3	USD
MSHEL_06_1_M5USDSENIOR	MSHEL_06_1_M5	USD
MSHEL_06_1_M6USDSENIOR	MSHEL_06_1_M6	USD
MSHEL_06_2_B2USDSENIOR	MSHEL_06_2_B2	USD
MSHEL_06_2_B3USDSENIOR	MSHEL_06_2_B3	USD
MSHEL_06_2_B3_USDSENIOR	MSHEL_06_2_B3_	USD
MSHEL_06_3_B2USDSENIOR	MSHEL_06_3_B2	USD
MSHEL_06_3_B3USDSENIOR	MSHEL_06_3_B3	USD
MSHEL_063_B3USDSENIOR	MSHEL_063_B3	USD
MSHEL_07_2_B2USDSENIOR	MSHEL_07_2_B2	USD
MSHEL_2005_2_B2USDSENIOR	MSHEL_2005_2_B2	USD
MSHEL_2005_4_B3USDSENIOR	MSHEL_2005_4_B3	USD
MSHEL_2006_1_B3USDSENIOR	MSHEL_2006_1_B3	USD
MSHEL_2006_2__B2USDSENIOR	MSHEL_2006_2__B2	USD
MSHEL_2006_2_B2USDSENIOR	MSHEL_2006_2_B2	USD
MSHEL_2006_2_B3USDSENIOR	MSHEL_2006_2_B3	USD

SENIOR	DERIV	7/14/2005 18:30	210	210	210
SENIOR	DERIV	10/6/2005 13:30	196	196	196
SENIOR	DERIV	11/1/2005 13:30	240	240	240
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/12/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	11/15/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	11/30/2005 18:30	97	97	97
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	5/24/2006 13:30	1	1	1
SENIOR	DERIV	2/8/2006 18:30	155	155	155
SENIOR	DERIV	3/13/2006 13:30	75	75	75
SENIOR_MODRE	DERIV	10/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/5/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	4/19/2007 18:30	1	1	1
SENIOR_MMR_L	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	2/15/2007 18:30	1	1	1
SENIOR	DERIV	2/12/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/8/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	4/19/2007 8:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1

210	210	210	210	210	210	210	210
196	196	196	196	196	196	196	196
240	240	240	240	240	240	240	240
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
97	97	97	97	97	97	97	97
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
155	155	155	155	155	155	155	155
75	75	75	75	75	75	75	75
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

210
196
240
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
2456
97
1
1
155
75
0.999999975
1
1
1
1
1
1
1
1
1
0.999999975
0.999999975
750
1
1
1
1
1
0.999999975
1
1
0.999999975
0.999999975
1
1
1
1
1
1
1
1
0.999999975
1
1
0.999999975
1

MSHEL_2006_3_B3USDSENIOR	MSHEL_2006_3_B3	USD
MSHEL05_1_B2USDSENIOR	MSHEL05_1_B2	USD
MSHEL05_2_B2USDSENIOR	MSHEL05_2_B2	USD
MSHEL06_1_B2USDSENIOR	MSHEL06_1_B2	USD
MSIMEURLOAN	MSIM	EUR
MSIMCEURSENIOR_NORE	MSIMC	EUR
MSIMC_2007_1_A1_40_55EURASSETBACKED	MSIMC_2007_1_A1_40_55	EUR
MSIMC_2007_1_A1_40_60EURASSETBACKED	MSIMC_2007_1_A1_40_60	EUR
MSIMC_2007_1X_A1EURSENIOR_NORE	MSIMC_2007_1X_A1	EUR
MSIMFEEUSDASSETBACKED	MSIMFEE	USD
MSIMFEEUSDSUBORDINATE	MSIMFEE	USD
MSIX_06_1_B2USDSENIOR	MSIX_06_1_B2	USD
MSIX_06_1_B2_USDSENIOR	MSIX_06_1_B2_	USD
MSPB_2007_1_A1A_40_55USDASSETBACKED	MSPB_2007_1_A1A_40_55	USD
MSPB_2007_1_A1A_40_60USDASSETBACKED	MSPB_2007_1_A1A_40_60	USD
MT_MUNIUSDSENIOR_MODRE	MT_MUNI	USD
MTFGAUDSENIOR	MTFG	AUD
MTFGHKDSUBORDINATE	MTFG	HKD
MTGUSDSENIOR_MODRE	MTG	USD
MTGEURSENIOR_MODRE	MTG	EUR
MTGUSDSENIOR	MTG	USD
MTGJPYSENIOR_MODRE	MTG	JPY
MTGAUDSENIOR_MODRE	MTG	AUD
MTGAUDSENIOR	MTG	AUD
MTGHKDSENIOR_MODRE	MTG	HKD
MTGSGDSENIOR_MODRE	MTG	SGD
MTGUSDDIGITAL_NORE	MTG	USD
MTHUSDSENIOR_NORE	MTH	USD
MTHJPYSENIOR_NORE	MTH	JPY
MTSFAUSDCVA_SENIOR	MTSFA	USD
MTWIL_2007_2_A1_40_55USDASSETBACKED	MTWIL_2007_2_A1_40_55	USD
MTWIL_2007_2_A1_40_60USDASSETBACKED	MTWIL_2007_2_A1_40_60	USD
MUEGROUSDLOAN_NORE	MUEGRO	USD
MULB_2A_A2USDSENIOR	MULB_2A_A2	USD
MUNI_AL_PUBSCHUSDSENIOR	MUNI_AL_PUBSCH	USD
MUNI_AZ_PHXUSDSENIOR	MUNI_AZ_PHX	USD
MUNI_AZ_SALTUSDSENIOR_MODRE	MUNI_AZ_SALT	USD
MUNI_AZ_SALTUSDSENIOR	MUNI_AZ_SALT	USD
MUNI_AZ_TRANUSDSENIOR	MUNI_AZ_TRAN	USD
MUNI_CA_BATAUSDSENIOR_MODRE	MUNI_CA_BATA	USD
MUNI_CA_BATAUSDSENIOR	MUNI_CA_BATA	USD
MUNI_CA_LADWPUSDSENIOR	MUNI_CA_LADWP	USD
MUNI_CA_LASCHUSDSENIOR	MUNI_CA_LASCH	USD
MUNI_CA_METWTRUSDSENIOR	MUNI_CA_METWTR	USD
MUNI_FL_TRANUSDSENIOR	MUNI_FL_TRAN	USD
MUNI_MA_TRANUSDSENIOR	MUNI_MA_TRAN	USD
MUNI_MA_WTRUSDSENIOR	MUNI_MA_WTR	USD
MUNI_MCDX_1_USDUSDSENIOR	MUNI_MCDX_1_USD	USD
MUNI_MO_TRANUSDSENIOR	MUNI_MO_TRAN	USD
MUNI_NC_EAPWRUSDSENIOR_MODRE	MUNI_NC_EAPWR	USD
MUNI_NY_LIPAUSDSENIOR_MODRE	MUNI_NY_LIPA	USD
MUNI_NY_MTAUSDSENIOR_MODRE	MUNI_NY_MTA	USD
MUNI_NY_TRIBUSDSENIOR	MUNI_NY_TRIB	USD
MUNI_NYC_TFAUSDSENIOR	MUNI_NYC_TFA	USD
MUNI_NYC_WTRUSDSENIOR	MUNI_NYC_WTR	USD
MUNI_NYNJ_PORTUSDSENIOR_MODRE	MUNI_NYNJ_PORT	USD
MUNI_NYNJ_PORTUSDSENIOR	MUNI_NYNJ_PORT	USD
MUNI_NYS_ENVUSDSENIOR	MUNI_NYS_ENV	USD
MUNI_OH_SWRUSDSENIOR	MUNI_OH_SWR	USD
MUNI_PR_PREPAUSDSENIOR	MUNI_PR_PREPA	USD
MUNI_TN_SHELCOUSDSENIOR	MUNI_TN_SHELCO	USD
MUNI_TX_SAEGUSDSENIOR	MUNI_TX_SAEG	USD
MUNI_TX_TOLLUSDSENIOR	MUNI_TX_TOLL	USD
MUNI_TX_TRANUSDSENIOR	MUNI_TX_TRAN	USD
MUNI_TX_UTEXUSDSENIOR	MUNI_TX_UTEX	USD
MUNI_UT_INTPWRUSDSENIOR	MUNI_UT_INTPWR	USD
MUNI_WA_ENEUSDSENIOR	MUNI_WA_ENE	USD
MURUSDSENIOR_MODRE	MUR	USD
MUREURSENIOR_MODRE	MUR	EUR
MVEWUSDASSETBACKED	MVEW	USD
MVEW_2007_3A_DUSDASSETBACKED	MVEW_2007_3A_D	USD
MWAUSDLOAN_NORE	MWA	USD
MWDUSDSENIOR	MWD	USD
MWDUSDSENIOR_MODRE	MWD	USD

SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	3/8/2006 18:30	125	125	125
LOAN	DERIV	12/11/2007 13:30	100	100	100
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/28/2008 13:30	70	70	70
ASSETBACKED	DERIV	7/28/2008 13:30	100	100	100
SUBORDINATE	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR	DERIV	7/21/2006 8:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	7/23/2008 8:30	35	35	45
SUBORDINATE	DERIV	7/23/2008 8:30	65	65	65
SENIOR_MODRE	DERIV	7/30/2008 18:30	1023.366706	1242.647201	1333.521319
SENIOR_MODRE	DERIV	7/30/2008 18:30	1026.559466	1249.122049	1344.708326
SENIOR	DERIV	7/30/2008 18:30	1082.487461	1327.850185	1432.889052
SENIOR_MODRE	DERIV	7/30/2008 18:30	1020.726492	1237.099988	1322.885379
SENIOR_MODRE	DERIV	7/30/2008 18:30	1030.90877	1257.876533	1360.438593
SENIOR	DERIV	7/30/2008 18:30	1084.932499	1336.199145	1452.85774
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.851847	1241.852227	1332.360959
SENIOR_MODRE	DERIV	7/30/2008 18:30	1021.06056	1238.335263	1326.169333
DIGITAL_NORE	DERIV	7/30/2008 18:30	993.83176	1200.183601	1284.296401
SENIOR_NORE	DERIV	7/23/2008 13:30	480	480	502
SENIOR_NORE	DERIV	7/23/2008 13:30	480	480	502
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
LOAN_NORE	DERIV	7/23/2008 18:30	270	280	290
SENIOR	DERIV	3/20/2006 13:30	64	64	64
SENIOR	DERIV	7/22/2008 18:30	19	19	19
SENIOR	DERIV	7/22/2008 18:30	32	32	32
SENIOR_MODRE	DERIV	7/22/2008 18:30	59	59	59
SENIOR	DERIV	7/22/2008 18:30	59	59	59
SENIOR	DERIV	7/22/2008 18:30	33	33	33
SENIOR_MODRE	DERIV	7/22/2008 18:30	64	64	64
SENIOR	DERIV	7/22/2008 18:30	64	64	64
SENIOR	DERIV	7/22/2008 18:30	50	50	50
SENIOR	DERIV	7/22/2008 18:30	50	50	50
SENIOR	DERIV	7/22/2008 18:30	46	46	46
SENIOR	DERIV	7/22/2008 18:30	66	66	66
SENIOR	DERIV	7/22/2008 18:30	35	35	35
SENIOR	DERIV	7/16/2008 13:30	21	21	21
SENIOR	DERIV	7/22/2008 18:30	31	31	31
SENIOR	DERIV	7/22/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	7/22/2008 18:30	82	82	82
SENIOR_MODRE	DERIV	7/22/2008 18:30	34	34	34
SENIOR	DERIV	7/22/2008 18:30	52	52	52
SENIOR	DERIV	7/22/2008 18:30	45	45	45
SENIOR	DERIV	7/22/2008 18:30	45	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	53	53	53
SENIOR	DERIV	7/22/2008 18:30	53	53	53
SENIOR	DERIV	7/22/2008 18:30	24	24	24
SENIOR	DERIV	7/22/2008 18:30	34	34	34
SENIOR	DERIV	7/22/2008 18:30	140	140	140
SENIOR	DERIV	7/22/2008 18:30	35	35	35
SENIOR	DERIV	7/22/2008 18:30	75	75	75
SENIOR	DERIV	7/22/2008 18:30	120	120	120
SENIOR	DERIV	7/22/2008 18:30	24	24	24
SENIOR	DERIV	7/22/2008 18:30	20	20	20
SENIOR	DERIV	7/22/2008 18:30	84	84	84
SENIOR	DERIV	7/22/2008 18:30	84	84	84
SENIOR_MODRE	DERIV	7/29/2008 18:30	56	55	55
SENIOR_MODRE	DERIV	7/29/2008 18:30	56	55	55
ASSETBACKED	DERIV	8/6/2007 18:30	430	430	430
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
LOAN_NORE	DERIV	7/23/2008 18:30	350	360	370
SENIOR	DERIV	3/30/2006 18:30	6	6	7
SENIOR_MODRE	DERIV	3/30/2006 18:30	5	5	6

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
125	125	125	125	125	125	125	125
100	100	100	100	100	100	100	100
13	13	13	13	13	13	13	13
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
70	70	70	70	70	70	70	70
100	100	100	100	100	100	100	100
1500	1500	1500	1500	1500	1500	1500	1500
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
5	5	5	5	5	5	5	5
55	65	73	80	84	88	95	95
75	85	93	100	104	108	115	115
1168.287193	1017.996888	922.499038	863.587832	810.3646285	757.141425	690.626419	648.866574
1181.355849	1029.986945	933.115088	873.055872	818.409457	763.763042	695.016421	651.081203
1252.576574	1085.515647	978.607854	912.425988	852.174515	791.923042	716.255935	668.628733
1151.867778	998.697668	901.43675	841.083411	788.330182	735.576953	669.375796	623.686584
1202.723089	1052.286384	955.713323	896.140129	840.4228695	784.70561	714.788443	673.534661
1282.651484	1117.259866	1010.36502	944.206734	881.847093	819.487452	740.841972	694.291641
1167.207466	1017.214457	921.934915	863.158426	809.95067	756.742914	689.999099	646.806209
1158.37829	1007.161548	911.152582	851.814102	798.9970785	746.180055	679.942618	635.130967
1126.914235	985.039172	895.198846	839.872426	790.0725015	740.272577	678.182995	639.250307
552	604	652	675	665	655	636	636
552	604	652	675	665	655	636	636
42.5	50	56	62.5	65	67.5	72.5	77
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
300	310	320	330	337.5	345	355	365
64	64	64	64	64	64	64	64
19	19	20	20	20	20	26	26
32	32	34	34	34	34	40	40
59	59	61	61	61	61	65	65
59	59	61	61	61	61	65	65
33	33	35	35	36.5	38	43	43
64	64	67	67	67	67	75	75
64	64	67	67	67	67	75	75
50	50	51	51	51	51	55	55
50	50	51	51	51	51	55	55
46	46	49	49	49	49	53	53
66	66	68	68	68	68	70	70
35	35	37	37	37	37	40	40
21	21	22	22	22	22	28	28
31	31	33	33	33	33	39	39
45	45	47	47	47	47	50	50
85	85	90	90	90	90	92	92
82	82	85	85	85	85	90	90
34	34	34	34	34	34	40	40
52	52	55	55	56	57	60	60
45	45	48	48	48	48	53	53
45	45	48	48	48.5	49	53	53
53	53	55	55	55	55	60	60
53	53	55	55	55	55	60	60
24	24	25	25	25	25	30	30
34	34	36	36	36	36	42	42
140	140	140	140	140	140	140	140
35	35	37	37	37	37	45	45
75	75	80	80	80	80	85	85
120	120	125	125	126.5	128	130	130
24	24	25	25	26	27	30	30
20	20	22	22	22	22	28	28
84	84	86	86	86	86	90	90
84	84	86	86	86	86	90	90
65	70	82	95	100	105	112	125
65	70	82	95	100	105	112	125
430	430	430	430	430	430	430	430
700	700	700	700	700	700	700	700
400	420	440	470	475	480	500	500
10	16	20	24	27	30	42	46
9	14	18	22	24.5	27	38	41

1
1
1
125
100
13
130
110
70
100
1500
1
1
130
110
5
95
115
640.507109
641.863156
659.111866
613.193086
666.268876
686.107498
637.700395
624.86477
631.449977
636
636
77
130
110
365
64
26
40
65
65
43
75
75
55
55
53
70
40
28
39
50
92
90
40
60
53
53
60
60
30
42
140
45
85
130
30
28
90
90
125
125
430
700
500
49
44

MWDUSDSENIOR_NORE	MWD	USD
MWDEURSENIOR	MWD	EUR
MWDEURSENIOR_MODRE	MWD	EUR
MWDEURSENIOR_NORE	MWD	EUR
MWDAUDSENIOR_MODRE	MWD	AUD
MWDUSDSENIOR	MWD	USD
MWDJPYSENIOR_MODRE	MWD	JPY
MWDAUDSENIOR	MWD	AUD
MWDUSDPREFERRED_MODRE	MWD	USD
MWDHKDSENIOR_NORE	MWD	HKD
MWDHKDSENIOR	MWD	HKD
MWD_PUSDPREFERRED_MODRE	MWD_P	USD
MWVUSDSENIOR	MWV	USD
MWVUSDSENIOR_MODRE	MWV	USD
MWVEURSENIOR_MODRE	MWV	EUR
MWVEURSENIOR	MWV	EUR
MWVUSDSENIOR_NORE	MWV	USD
MWVEURSENIOR_NORE	MWV	EUR
MWVAUDSENIOR_MODRE	MWV	AUD
MWVUSDSENIOR	MWV	USD
MWVJPYSENIOR_MODRE	MWV	JPY
MWVHKDSENIOR_MODRE	MWV	HKD
MWVHKDSENIOR_NORE	MWV	HKD
MWVJPYSENIOR_NORE	MWV	JPY
MYGUSDSENIOR	MYG	USD
MYGEURSENIOR_MODRE	MYG	EUR
MYGEURSENIOR	MYG	EUR
MYGUSDSENIOR_MODRE	MYG	USD
MYGUSDSENIOR_NORE	MYG	USD
MYGEURSENIOR_NORE	MYG	EUR
MYGAUDSENIOR_MODRE	MYG	AUD
MYGJPYSENIOR_MODRE	MYG	JPY
MYGHKDSENIOR_MODRE	MYG	HKD
MYGTWDSENIOR	MYG	TWD
MYGAUDSENIOR	MYG	AUD
MYGHKDSENIOR_NORE	MYG	HKD
MYGILSSENIOR_MODRE	MYG	ILS
MYLUSDSENIOR_MODRE	MYL	USD
MYLUSDLOAN_NORE	MYL	USD
MYSPT_06_1A_A2USDSENIOR	MYSPT_06_1A_A2	USD
MYSPT_06_1A_BUSDSENIOR	MYSPT_06_1A_B	USD
MYSPT_06_1A_CUSDSENIOR	MYSPT_06_1A_C	USD
NUSDSENIOR	N	USD
NEURSENIOR	N	EUR
NEURSENIOR_MODRE	N	EUR
NUSDSENIOR_MODRE	N	USD
NUSDSENIOR_NORE	N	USD
NEURSENIOR_NORE	N	EUR
NJPYSENIOR_MODRE	N	JPY
NAUDSENIOR_MODRE	N	AUD
NAA_06_AR3_M5USDSENIOR	NAA_06_AR3_M5	USD
NABHKDSUBORDINATE_MODRE	NAB	HKD
NABEURSUBORDINATE_MODRE	NAB	EUR
NABJPYSUBORDINATE_MODRE	NAB	JPY
NABSGDSUBORDINATE_MODRE	NAB	SGD
NABAUDSUBORDINATE_MODRE	NAB	AUD
NACLOUSDASSETBACKED	NACLO	USD
NACLO_2006_1_DUSDASSETBACKED	NACLO_2006_1_D	USD
NACNUSDSENIOR_MODRE	NACN	USD
NATGRIHKDSENIOR_MMR_L	NATGRI	HKD
NATGRIGBPCVA_SENIOR	NATGRI	GBP
NATPOWUSDCVA_SENIOR_MMR_L	NATPOW	USD
NAVUSDSENIOR_NORE	NAV	USD
NAVEURSENIOR	NAV	EUR
NAVEURSENIOR_NORE	NAV	EUR
NAVHKDSENIOR_NORE	NAV	HKD
NAVUSDLOAN_NORE	NAV	USD
NAVUSDSENIOR_MODRE	NAV	USD
NAVAUDSENIOR_NORE	NAV	AUD
NBLUSDSENIOR_MODRE	NBL	USD
NBLEURSENIOR_MODRE	NBL	EUR
NBRUSDSENIOR	NBR	USD
NBREURSENIOR	NBR	EUR
NBREURSENIOR_MODRE	NBR	EUR

SENIOR_NORE	DERIV	3/30/2006 18:30	5	5	6
SENIOR	DERIV	3/30/2006 18:30	6	6	7
SENIOR_MODRE	DERIV	3/30/2006 18:30	5	5	6
SENIOR_NORE	DERIV	3/30/2006 18:30	5	5	6
SENIOR_MODRE	DERIV	3/30/2006 18:30	5	5	6
SENIOR	CASH	3/30/2006 18:30	6	6	7
SENIOR_MODRE	DERIV	3/30/2006 18:30	5	5	6
SENIOR	DERIV	3/30/2006 18:30	6	6	7
PREFERRED_MODRE	DERIV	3/30/2006 18:30	10	10	12
SENIOR_NORE	DERIV	3/30/2006 18:30	5	5	6
SENIOR	DERIV	4/18/2006 13:30	1	1	1
PREFERRED_MODRE	DERIV	3/21/2006 13:30	12	12	15
SENIOR	DERIV	7/30/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR	DERIV	7/30/2008 13:30	122.21	122.21	122.21
SENIOR_NORE	DERIV	7/30/2008 13:30	103.884	103.884	103.884
SENIOR_NORE	DERIV	7/30/2008 13:30	103.884	103.884	103.884
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR	CASH	7/30/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/30/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/30/2008 13:30	103.884	103.884	103.884
SENIOR_NORE	DERIV	7/30/2008 13:30	103.884	103.884	103.884
SENIOR	DERIV	7/15/2008 13:30	24.442	26.664	31.108
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR	DERIV	7/15/2008 13:30	24.442	26.664	31.108
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR_NORE	DERIV	7/15/2008 13:30	20.7768	22.6656	26.4432
SENIOR_NORE	DERIV	7/15/2008 13:30	20.7768	22.6656	26.4432
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR_MODRE	DERIV	7/15/2008 13:30	22	24	28
SENIOR	DERIV	7/15/2008 13:30	24.442	26.664	31.108
SENIOR	DERIV	7/15/2008 13:30	22	24	28
SENIOR_NORE	DERIV	7/15/2008 13:30	20.7768	22.6656	26.4432
SENIOR_MODRE	DERIV	7/9/2008 13:30	19	21	25
SENIOR_MODRE	DERIV	7/21/2008 13:30	243.3899998	268.14	297.84
LOAN_NORE	DERIV	7/25/2008 18:30	125	160	195
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	1/9/2007 8:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	54.439	56.661	58.883
SENIOR	DERIV	7/22/2008 18:30	54.439	56.661	58.883
SENIOR_MODRE	DERIV	7/22/2008 18:30	49	51	53
SENIOR_MODRE	DERIV	7/22/2008 18:30	49	51	53
SENIOR_NORE	DERIV	7/22/2008 18:30	46.2756	48.1644	50.0532
SENIOR_NORE	DERIV	7/22/2008 18:30	46.2756	48.1644	50.0532
SENIOR_MODRE	DERIV	7/22/2008 18:30	49	51	53
SENIOR_MODRE	DERIV	7/22/2008 18:30	49	51	53
SENIOR	DERIV	4/9/2008 13:30	0.999999975	0.999999975	0.999999975
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	74	79	87
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR_MODRE	DERIV	6/4/2008 13:30	18	18	18
SENIOR_MMR_L	DERIV	7/25/2008 13:30	9.508778325	12.07843064	29.7342139
CVA_SENIOR	DERIV	7/25/2008 13:30	9.508778325	12.07843064	29.7342139
CVA_SENIOR_MMR_L	DERIV	7/27/2007 8:30	1000	1000	1000
SENIOR_NORE	DERIV	7/15/2008 18:30	135	162	189
SENIOR	DERIV	7/15/2008 18:30	158.76	190.512	222.264
SENIOR_NORE	DERIV	7/15/2008 18:30	135	162	189
SENIOR_NORE	DERIV	7/15/2008 18:30	135	162	189
LOAN_NORE	DERIV	5/1/2007 18:30	100	100	100
SENIOR_MODRE	DERIV	7/15/2008 18:30	141.75	170.1	198.45
SENIOR_NORE	DERIV	7/15/2008 18:30	135	162	189
SENIOR_MODRE	DERIV	7/18/2008 13:30	61	61	61
SENIOR_MODRE	DERIV	7/18/2008 13:30	61	61	61
SENIOR	DERIV	7/29/2008 18:30	52.217	52.217	52.217
SENIOR	DERIV	7/29/2008 18:30	52.217	52.217	52.217
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47

8	13	17	21	23	25	36	39
10	16	20	24	27	30	42	46
9	14	18	22	24.5	27	38	41
8	13	17	21	23	25	36	39
9	14	18	22	24.5	27	38	41
10	16	20	24	27	30	42	46
9	14	18	22	24.5	27	38	41
10	16	20	24	27	30	42	46
18	28	36	44	49	54	76	82
8	13	17	21	23	25	36	39
1	1	1	1	1	1	1	1
28	33	42	51	58	65	87	92
144.43	166.65	188.87	211.09	211.09	211.09	211.09	244.42
130	150	170	190	190	190	190	220
130	150	170	190	190	190	190	220
144.43	166.65	188.87	211.09	211.09	211.09	211.09	244.42
122.772	141.66	160.548	179.436	179.436	179.436	179.436	207.768
122.772	141.66	160.548	179.436	179.436	179.436	179.436	207.768
130	150	170	190	190	190	190	220
144.43	166.65	188.87	211.09	211.09	211.09	211.09	244.42
130	150	170	190	190	190	190	220
130	150	170	190	190	190	190	220
122.772	141.66	160.548	179.436	179.436	179.436	179.436	207.768
122.772	141.66	160.548	179.436	179.436	179.436	179.436	207.768
38.885	48.884	55.55	61.105	63.8825	66.66	71.104	71.104
35	44	50	55	57.5	60	64	64
38.885	48.884	55.55	61.105	63.8825	66.66	71.104	71.104
35	44	50	55	57.5	60	64	64
33.054	41.5536	47.22	51.942	54.303	56.664	60.4416	60.4416
33.054	41.5536	47.22	51.942	54.303	56.664	60.4416	60.4416
35	44	50	55	57.5	60	64	64
35	44	50	55	57.5	60	64	64
35	44	50	55	57.5	60	64	64
38.885	48.884	55.55	61.105	63.8825	66.66	71.104	71.104
35	44	50	55	57.5	60	64	64
33.054	41.5536	47.22	51.942	54.303	56.664	60.4416	60.4416
32	41	47	52	54.5	57	61	61
446.3399998	520.5899999	550.2899999	570.0899999	572.565	575.04	575.04	575.04
245	285	300	315	325	335	349.9996309	349.9999695
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
72.215	78.881	84.436	89.991	92.7685	95.546	101.101	112.211
72.215	78.881	84.436	89.991	92.7685	95.546	101.101	112.211
65	71	76	81	83.5	86	91	101
65	71	76	81	83.5	86	91	101
61.386	67.0524	71.7744	76.4964	78.8574	81.2184	85.9404	95.3844
61.386	67.0524	71.7744	76.4964	78.8574	81.2184	85.9404	95.3844
65	71	76	81	83.5	86	91	101
65	71	76	81	83.5	86	91	101
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
97	107	117	127	129.5	132	137	142
97	107	117	127	129.5	132	137	142
97	107	117	127	129.5	132	137	142
97	107	117	127	129.5	132	137	142
97	107	117	127	129.5	132	137	142
525	525	525	525	525	525	525	525
700	700	700	700	700	700	700	700
18	18	18	18	18	18	18	18
38.08392666	47.69998248	54.02981741	59	61.5	64	69	69
38.08392666	47.69998248	54.02981741	59	61.5	64	69	69
1000	1000	1000	1000	1000	1000	1000	1000
269	311	343	375	380.5	386	396	396
316.344	365.736	403.368	441	447.468	453.936	465.696	465.696
269	311	343	375	380.5	386	396	396
269	311	343	375	380.5	386	396	396
100	100	100	100	100	100	100	100
282.45	326.55	360.15	393.75	399.525	405.3	415.8	415.8
269	311	343	375	380.5	386	396	396
66	76	91	100	113	126	141	128
66	76	91	100	113	126	141	128
63.327	74.437	82.214	94.435	96.657	98.879	105.545	126.654
63.327	74.437	82.214	94.435	96.657	98.879	105.545	126.654
57	67	74	85	87	89	95	114

42
49
44
42
44
49
44
49
88
42
1
97
301.081
271
271
301.081
255.9324
255.9324
271
301.081
271
271
255.9324
255.9324
71.104
64
71.104
64
60.4416
60.4416
64
64
64
71.104
64
60.4416
61
575.04
349.9999846
0.999999975
1
1
117.766
117.766
106
106
100.1064
100.1064
106
106
0.999999975
147
147
147
147
147
525
700
18
69
69
1000
396
465.696
396
396
100
415.8
396
128
128
126.654
126.654
114

NBRUSDSENIOR_MODRE	NBR	USD
NBRUSDSENIOR_NORE	NBR	USD
NBREURSENIOR_NORE	NBR	EUR
NBRUSDSENIOR	NBR	USD
NBRJPYSENIOR_MODRE	NBR	JPY
NBRHKDSENIOR_MODRE	NBR	HKD
NBRAUDSENIOR_MODRE	NBR	AUD
NBRSGDSENIOR_MODRE	NBR	SGD
NCCUSDSENIOR	NCC	USD
NCCUSDSENIOR_MODRE	NCC	USD
NCCUSDSENIOR_NORE	NCC	USD
NCCEURSENIOR	NCC	EUR
NCCEURSENIOR_MODRE	NCC	EUR
NCCEURSENIOR_NORE	NCC	EUR
NCCAUDSENIOR_MODRE	NCC	AUD
NCC_BANKUSDSENIOR_MODRE	NCC_BANK	USD
NCC_BANKUSDCVA_SENIOR	NCC_BANK	USD
NCHET_04_3_M9USDSENIOR	NCHET_04_3_M9	USD
NCHET_05_1_M8USDSENIOR	NCHET_05_1_M8	USD
NCHET_05_1_M9USDSENIOR	NCHET_05_1_M9	USD
NCHET_05_2_M8USDSENIOR	NCHET_05_2_M8	USD
NCHET_05_2_M9USDSENIOR	NCHET_05_2_M9	USD
NCHET_05_3_M7USDSENIOR	NCHET_05_3_M7	USD
NCHET_05_3_M8USDSENIOR	NCHET_05_3_M8	USD
NCHET_05_3_M9USDSENIOR	NCHET_05_3_M9	USD
NCHET_05_4_9USDSENIOR	NCHET_05_4_9	USD
NCHET_05_4_M5USDSENIOR	NCHET_05_4_M5	USD
NCHET_05_4_M8USDSENIOR	NCHET_05_4_M8	USD
NCHET_05_4_M9USDSENIOR	NCHET_05_4_M9	USD
NCHET_05_B_M8USDSENIOR	NCHET_05_B_M8	USD
NCHET_05_B_M9USDSENIOR	NCHET_05_B_M9	USD
NCHET_05_C_M8USDSENIOR	NCHET_05_C_M8	USD
NCHET_05_C_M9USDSENIOR	NCHET_05_C_M9	USD
NCHET_05_D_M8USDSENIOR	NCHET_05_D_M8	USD
NCHET_05_D_M9USDSENIOR	NCHET_05_D_M9	USD
NCHET_06_1_M6USDSENIOR	NCHET_06_1_M6	USD
NCHET_06_1_M7USDSENIOR	NCHET_06_1_M7	USD
NCHET_06_1_M7_USDSENIOR	NCHET_06_1_M7_	USD
NCHET_06_1_M8USDSENIOR	NCHET_06_1_M8	USD
NCHET_06_1_M9USDSENIOR	NCHET_06_1_M9	USD
NCHET_06_2_M7USDSENIOR	NCHET_06_2_M7	USD
NCHET_06_2_M8USDSENIOR	NCHET_06_2_M8	USD
NCHET_06_2_M9USDSENIOR	NCHET_06_2_M9	USD
NCHET_2004_1_M6USDSENIOR	NCHET_2004_1_M6	USD
NCHET_2004_4_M7USDSENIOR	NCHET_2004_4_M7	USD
NCHET_2005_1_M9USDSENIOR	NCHET_2005_1_M9	USD
NCHET_2005_2_M8USDSENIOR	NCHET_2005_2_M8	USD
NCHET_2005_2_M9USDSENIOR	NCHET_2005_2_M9	USD
NCHET_2005_3_M7USDSENIOR	NCHET_2005_3_M7	USD
NCHET_2005_3_M8USDSENIOR	NCHET_2005_3_M8	USD
NCHET_2005_3_M9USDSENIOR	NCHET_2005_3_M9	USD
NCHET_2005_4_M5USDSENIOR	NCHET_2005_4_M5	USD
NCHET_2005_4_M9USDSENIOR	NCHET_2005_4_M9	USD
NCHET_2005_B_M8USDSENIOR	NCHET_2005_B_M8	USD
NCHET_2005_C_M9USDSENIOR	NCHET_2005_C_M9	USD
NCHET_2005_C_M9_USDSENIOR	NCHET_2005_C_M9_	USD
NCHET_2005_D_M9USDSENIOR	NCHET_2005_D_M9	USD
NCHET_2006_1_M7USDSENIOR	NCHET_2006_1_M7	USD
NCHET_2006_1_M8USDSENIOR	NCHET_2006_1_M8	USD
NCHET_2006_1_M9USDSENIOR	NCHET_2006_1_M9	USD
NCHET_2006_2_M7USDSENIOR	NCHET_2006_2_M7	USD
NCHET_2006_2_M7_USDSENIOR	NCHET_2006_2_M7_	USD
NCHET_2006_2_M8USDSENIOR	NCHET_2006_2_M8	USD
NCHET04_3_M8USDSENIOR	NCHET04_3_M8	USD
NCHET05__M9USDSENIOR	NCHET05__M9	USD
NCHET05_1_M8USDSENIOR	NCHET05_1_M8	USD
NCHET05_1_M9USDSENIOR	NCHET05_1_M9	USD
NCHET05_2_M8USDSENIOR	NCHET05_2_M8	USD
NCHET05_2_M9USDSENIOR	NCHET05_2_M9	USD
NCHET05_3_M8USDSENIOR	NCHET05_3_M8	USD
NCHET05_4_A2CUSDSENIOR	NCHET05_4_A2C	USD
NCHET05_4_M2USDSENIOR	NCHET05_4_M2	USD
NCHET05_4_M5USDSENIOR	NCHET05_4_M5	USD
NCHET05_4_M8USDSENIOR	NCHET05_4_M8	USD

SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR_NORE	DERIV	7/29/2008 18:30	44.3868	44.3868	44.3868
SENIOR_NORE	DERIV	7/27/2005 13:30	5	5	5
SENIOR	CASH	7/27/2005 13:30	6	6	6
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR_MODRE	DERIV	7/29/2008 18:30	47	47	47
SENIOR	DERIV	7/30/2008 13:30	1072.115	1072.115	1072.115
SENIOR_MODRE	DERIV	7/30/2008 13:30	965	965	965
SENIOR_NORE	DERIV	7/30/2008 13:30	911.346	911.346	911.346
SENIOR	DERIV	7/30/2008 13:30	1072.115	1072.115	1072.115
SENIOR_MODRE	DERIV	7/30/2008 13:30	965	965	965
SENIOR_NORE	DERIV	7/30/2008 13:30	911.346	911.346	911.346
SENIOR_MODRE	DERIV	7/30/2008 13:30	965	965	965
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 13:30	965	965	965
SENIOR	DERIV	6/12/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/23/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 18:30	1	1	1
SENIOR	DERIV	10/19/2006 18:30	1	1	1
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	3/26/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	6/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	8/9/2006 8:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	8/28/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	12/7/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/2/2007 13:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	10/2/2006 18:30	1	1	1
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/23/2005 18:30	192	192	192
SENIOR	DERIV	11/14/2005 13:30	330	330	330
SENIOR	DERIV	12/7/2005 13:30	210	210	210
SENIOR	DERIV	2/8/2006 18:30	271	271	271
SENIOR	DERIV	12/20/2005 18:30	200	200	200
SENIOR	DERIV	11/1/2005 13:30	235	235	235
SENIOR	DERIV	3/1/2006 18:30	140	140	140
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	12/20/2005 18:30	155	155	155

57	67	74	85	87	89	95	114
53.8308	63.2748	69.8856	80.274	82.1628	84.0516	89.718	107.6616
9	12	17	21	24.5	28	37	41
11	14	20	24	28.5	33	43	48
57	67	74	85	87	89	95	114
57	67	74	85	87	89	95	114
57	67	74	85	87	89	95	114
57	67	74	85	87	89	95	114
1038.785	1011.01	972.125	944.35	916.575	888.8	833.25	833.25
935	910	875	850	825	800	750	750
883.014	859.404	826.35	802.74	779.13	755.52	708.3	708.3
1038.785	1011.01	972.125	944.35	916.575	888.8	833.25	833.25
935	910	875	850	825	800	750	750
883.014	859.404	826.35	802.74	779.13	755.52	708.3	708.3
935	910	875	850	825	800	750	750
1	1	1	1	1	1	1	1
935	910	875	850	825	800	750	750
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1635	1635	1635	1635	1635	1635	1635	1635
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
192	192	192	192	192	192	192	192
330	330	330	330	330	330	330	330
210	210	210	210	210	210	210	210
271	271	271	271	271	271	271	271
200	200	200	200	200	200	200	200
235	235	235	235	235	235	235	235
140	140	140	140	140	140	140	140
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
155	155	155	155	155	155	155	155

114
107.6616
41
48
114
114
114
114
833.25
750
708.3
833.25
750
708.3
750
1
750
0.999999975
1
1
0.999999975
1
0.999999975
0.999999975
1
1
0.999999975
1
1
1
1
0.999999975
1
0.999999975
1
0.999999975
1
1
1
1
0.999999975
0.999999975
1
0.999999975
0.999999975
1
1
0.999999975
0.999999975
1
1
1835
1
0.999999975
0.999999975
1
1
1
0.999999975
0.999999975
1
1
0.999999975
192
330
210
271
200
235
140
1
1
1
155

NCHET05_B_M9USDSENIOR	NCHET05_B_M9	USD
NCHET05_D_M8USDSENIOR	NCHET05_D_M8	USD
NCHET05_D_M9USDSENIOR	NCHET05_D_M9	USD
NCHET054M9USDSENIOR	NCHET054M9	USD
NCHET06_1_M9USDSENIOR	NCHET06_1_M9	USD
NCMIUSDLOAN_NORE	NCMI	USD
NCMIUSDCVA_SENIOR	NCMI	USD
NCMIUSDCVA_LOAN	NCMI	USD
NCOUSDLOAN_NORE	NCO	USD
NCOMBKUSDSENIOR	NCOMBK	USD
NCOVE_06_2A_DUSDSENIOR	NCOVE_06_2A_D	USD
NCOVE_06_3A_CUSDSENIOR	NCOVE_06_3A_C	USD
NCOVE_06_3A_DUSDSENIOR	NCOVE_06_3A_D	USD
NCOVE_2006_2A_DUSDSENIOR	NCOVE_2006_2A_D	USD
NCPUSDSENIOR	NCP	USD
NCPEURSENIOR	NCP	EUR
NCPEURSENIOR_MODRE	NCP	EUR
NCPUSDSENIOR_NORE	NCP	USD
NCPUSDSENIOR_MODRE	NCP	USD
NCPEURSENIOR_NORE	NCP	EUR
NCPAUDSENIOR_MODRE	NCP	AUD
NCPHKDSENIOR_MODRE	NCP	HKD
NCPHKDSENIOR_NORE	NCP	HKD
NCS_MUNIUSDSENIOR_MODRE	NCS_MUNI	USD
NCTUSDSENIOR	NCT	USD
NCXUSDSENIOR	NCX	USD
NCXUSDSENIOR_MODRE	NCX	USD
NCXEURSENIOR_MODRE	NCX	EUR
NCXEURSENIOR_NORE	NCX	EUR
NCXEURSENIOR	NCX	EUR
NCXUSDSENIOR_NORE	NCX	USD
NCXAUDSENIOR_NORE	NCX	AUD
NCXAUDSENIOR_MODRE	NCX	AUD
NCXHKDSENIOR_NORE	NCX	HKD
NCXILSSENIOR_NORE	NCX	ILS
NCXUSDSECURED_NORE	NCX	USD
NCXSGDSENIOR_MODRE	NCX	SGD
NCXHKDSENIOR_MODRE	NCX	HKD
NCXJPYSENIOR_NORE	NCX	JPY
ND_MUNIUSDSENIOR_MODRE	ND_MUNI	USD
NEUSDSENIOR_MODRE	NE	USD
NEAUDSENIOR_MODRE	NE	AUD
NEHKDSENIOR_MODRE	NE	HKD
NEJPYSENIOR_MODRE	NE	JPY
NE_MUNIUSDSENIOR_MODRE	NE_MUNI	USD
NECORPJPYSENIOR_2CE	NECORP	JPY
NECORPEURSENIOR_2CE	NECORP	EUR
NEDWBKUSDSENIOR_MODRE	NEDWBK	USD
NELLUSDLOAN_NORE	NELL	USD
NELLUSDLOANCALL_MMR	NELL	USD
NELLAUDSENIOR_MMR_L	NELL	AUD
NEMUSDSENIOR	NEM	USD
NEMEURSENIOR	NEM	EUR
NEMEURSENIOR_MODRE	NEM	EUR
NEMUSDSENIOR_MODRE	NEM	USD
NEMUSDSENIOR_NORE	NEM	USD
NEMEURSENIOR_NORE	NEM	EUR
NEMAUDSENIOR_MODRE	NEM	AUD
NEMAUDSENIOR	NEM	AUD
NEMUUSDSENIOR_MODRE	NEMU	USD
NEPTN_04_1A_A2LUSDSENIOR	NEPTN_04_1A_A2L	USD
NEPTN_06_3A_BUSDSENIOR	NEPTN_06_3A_B	USD
NEPTN_2004_1A_A3LUSDSENIOR	NEPTN_2004_1A_A3L	USD
NEPTN_2004_1A_B1LUSDSENIOR	NEPTN_2004_1A_B1L	USD
NEPTN_2006_3A_BUSDSENIOR	NEPTN_2006_3A_B	USD
NEPTUNE_ABSCDO419USDSENIOR_MODRE	NEPTUNE_ABSCDO419	USD
NETHERUSDSOVEREIGN	NETHER	USD
NETHEREURSOVEREIGN	NETHER	EUR
NETHERUSDSENIOR_MMR_L	NETHER	USD
NETWHEUSDSENIOR_MODRE	NETWHE	USD
NEUE-CVAUSDCVA_SENIOR	NEUE-CVA	USD
NEWLOOKEURLOAN2ND_MMR	NEWLOOK	EUR
NEWPAGUSDLOAN_NORE	NEWPAG	USD
NEXMEDUSDLOAN_NORE	NEXMED	USD

SENIOR	DERIV	11/14/2005 13:30	330	330	330
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	255	255	255
SENIOR	DERIV	10/28/2005 18:30	240	240	240
SENIOR	DERIV	7/25/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	160	180	200
CVA_SENIOR	DERIV	3/2/2007 18:30	90	90	90
CVA_LOAN	DERIV	7/23/2008 18:30	160	180	200
LOAN_NORE	DERIV	7/23/2008 18:30	355	365	375
SENIOR	DERIV	7/22/2008 18:30	40	40	50
SENIOR	DERIV	1/5/2007 13:30	240	240	240
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	8/31/2006 13:30	1	1	1
SENIOR	DERIV	1/29/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/15/2005 18:30	21	21	21
SENIOR	DERIV	4/15/2005 18:30	21	21	21
SENIOR_MODRE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_NORE	DERIV	4/15/2005 18:30	18	18	18
SENIOR_MODRE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_NORE	DERIV	4/15/2005 18:30	18	18	18
SENIOR_MODRE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_MODRE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_NORE	DERIV	4/15/2005 18:30	19	19	19
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	5/21/1999	25	25	25
SENIOR	DERIV	7/30/2008 18:30	361.032	405.72	388.08
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR	DERIV	7/30/2008 18:30	361.032	405.72	388.08
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR_NORE	DERIV	7/10/2008 18:30	367	405	390
SECURED_NORE	DERIV	5/5/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_MODRE	DERIV	7/30/2008 18:30	325.2051	365.4585	349.569
SENIOR_NORE	DERIV	7/30/2008 18:30	307	345	330
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR_MODRE	DERIV	7/24/2008 13:30	2	2	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	2	2	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	2	2	25
SENIOR_MODRE	DERIV	7/24/2008 13:30	2	2	25
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
SENIOR_2CE	DERIV	7/14/2008 8:30	31.5	31.5	31.5
SENIOR_2CE	DERIV	7/14/2008 8:30	31.5	31.5	31.5
SENIOR_MODRE	DERIV	3/21/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 13:30	550	550	550
LOANCALL_MMR	DERIV	7/25/2008 13:30	550	550	550
SENIOR_MMR_L	DERIV	7/30/2008 13:30	750	850	975
SENIOR	DERIV	7/22/2008 18:30	41.107	41.107	47.773
SENIOR	DERIV	7/22/2008 18:30	41.107	41.107	47.773
SENIOR_MODRE	DERIV	7/22/2008 18:30	37	37	43
SENIOR_MODRE	DERIV	7/22/2008 18:30	37	37	43
SENIOR_NORE	DERIV	7/22/2008 18:30	34.9428	34.9428	40.6092
SENIOR_NORE	DERIV	7/22/2008 18:30	34.9428	34.9428	40.6092
SENIOR_MODRE	DERIV	7/22/2008 18:30	37	37	43
SENIOR	DERIV	7/22/2008 18:30	41.107	41.107	47.773
SENIOR_MODRE	DERIV	6/20/2008 18:30	15	15	23.5
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/14/2006 8:30	1	1	1
SENIOR	DERIV	4/10/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	11/27/2007 8:30	8000	8000	8000
SOVEREIGN	DERIV	7/11/2008 13:30	5	5	5
SOVEREIGN	DERIV	10/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	3/5/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	9/20/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	100	135	190
LOAN_NORE	DERIV	7/11/2006 13:30	85	85	90

330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
255	255	255	255	255	255	255	255
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
250	300	320	355	360	365	375	375
90	90	90	90	90	90	90	90
250	300	320	355	360	365	375	375
395	405	415	425	430	435	445	445
60	70	80	100	100	100	110	120
240	240	240	240	240	240	240	240
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
27	38	49	63	70	77	98	106
27	38	49	63	70	77	98	106
24	34	44	57	63	69	88	95
23	32	42	54	59.5	65	83	90
24	34	44	57	63	69	88	95
23	32	42	54	59.5	65	83	90
24	34	44	57	63	69	88	95
24	34	44	57	63	69	88	95
23	33	42	55	60.5	66	84	90
15	15	16	16	16.5	17	20	20
28	32	36	40	41.5	43	50	50
540.96	623.28	670.32	693.84	692.076	690.312	682.08	682.08
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
460	530	570	590	588.5	587	580	580
540.96	623.28	670.32	693.84	692.076	690.312	682.08	682.08
460	530	570	590	588.5	587	580	580
460	530	570	590	588.5	587	580	580
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
460	530	570	590	588.5	587	580	580
520	590	630	650	648.5	647	640	640
1	1	1	1	1	1	1	1
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
487.278	561.429	603.801	624.987	623.39805	621.8091	614.394	614.394
460	530	570	590	588.5	587	580	580
5	5	5	5	5	5	5	5
45	57	59	60	67.5	75	78	67
45	57	59	60	67.5	75	78	67
45	57	59	60	67.5	75	78	67
45	57	59	60	67.5	75	78	67
1	1	1	1	1	1	1	1
31.5	36	40.5	45	47.25	49.5	54	54
31.5	36	40.5	45	47.25	49.5	54	54
1	1	1	1	1	1	1	1
550	550	550	550	550	550	550	550
550	550	550	550	550	550	550	550
1175	1300	1275	1250	1200	1150	1065	1065
61.105	74.437	79.992	93.324	96.1015	98.879	104.434	109.989
61.105	74.437	79.992	93.324	96.1015	98.879	104.434	109.989
55	67	72	84	86.5	89	94	99
55	67	72	84	86.5	89	94	99
51.942	63.2748	67.9968	79.3296	81.6906	84.0516	88.7736	93.4956
51.942	63.2748	67.9968	79.3296	81.6906	84.0516	88.7736	93.4956
55	67	72	84	86.5	89	94	99
61.105	74.437	79.992	93.324	96.1015	98.879	104.434	109.989
23.5	23.5	30.5	35.5	39.5	43.5	43.5	40.5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
8000	8000	8000	8000	8000	8000	8000	8000
5	5	6	10	11.25	12.5	15.5	15.5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
255	295	335	350	360	370	385	385
125	160	185	210	220	230	245	245

330
1
255
240
1
375
90
375
445
130
240
1
1
0.999999975
106
106
95
90
95
90
95
95
90
20
50
682.08
614.394
614.394
580
682.08
580
580
614.394
580
640
1
614.394
614.394
580
5
80
80
80
80
1
54
54
1
550
550
1065
115.544
115.544
104
104
98.2176
98.2176
104
115.544
40.5
0.999999975
1
0.999999975
1
1
8000
15.5
0.999999975
0.999999975
0.999999975
1
1
385
245

NFCNUSDSENIOR	NFCN	USD
NFCNAUDSENIOR	NFCN	AUD
NFSEURSENIOR_MODRE	NFS	EUR
NFSUSDSENIOR_MODRE	NFS	USD
NFSAUDSENIOR_MODRE	NFS	AUD
NFXUSDSENIOR_MODRE	NFX	USD
NFXUSDSENIOR_NORE	NFX	USD
NGATE_2006_1_DUSDSENIOR	NGATE_2006_1_D	USD
NGBUSDSOVEREIGN	NGB	USD
NGCUSDCVA_SENIOR	NGC	USD
NGETGBPCVA_SENIOR	NGET	GBP
NH_MUNIUSDSENIOR_MODRE	NH_MUNI	USD
NHEL_04_3_B1USDSENIOR	NHEL_04_3_B1	USD
NHEL_05_1_B2USDSENIOR	NHEL_05_1_B2	USD
NHEL_05_1_B3USDSENIOR	NHEL_05_1_B3	USD
NHEL_05_2_M9USDSENIOR	NHEL_05_2_M9	USD
NHEL_05_2_M9USDSENIOR	NHEL_05_2_M9	USD
NHEL_05_3__M9USDSENIOR	NHEL_05_3__M9	USD
NHEL_05_3_M8USDSENIOR	NHEL_05_3_M8	USD
NHEL_05_3_M9USDSENIOR	NHEL_05_3_M9	USD
NHEL_05_4_M8USDSENIOR	NHEL_05_4_M8	USD
NHEL_05_4_M9USDSENIOR	NHEL_05_4_M9	USD
NHEL_06_1__M8USDSENIOR	NHEL_06_1__M8	USD
NHEL_06_1_M7USDSENIOR	NHEL_06_1_M7	USD
NHEL_06_1_M8USDSENIOR	NHEL_06_1_M8	USD
NHEL_06_2__M8USDSENIOR	NHEL_06_2__M8	USD
NHEL_06_2_M7USDSENIOR	NHEL_06_2_M7	USD
NHEL_06_2_M7_USDSENIOR	NHEL_06_2_M7_	USD
NHEL_06_2_M8USDSENIOR	NHEL_06_2_M8	USD
NHEL_06_3__M7USDSENIOR	NHEL_06_3__M7	USD
NHEL_06_3_M6USDSENIOR	NHEL_06_3_M6	USD
NHEL_06_3_M6_USDSENIOR	NHEL_06_3_M6_	USD
NHEL_06_3_M7USDSENIOR	NHEL_06_3_M7	USD
NHEL_06_3_M8USDSENIOR	NHEL_06_3_M8	USD
NHEL_06_4_M8USDSENIOR	NHEL_06_4_M8	USD
NHEL_06_4_M8_USDSENIOR	NHEL_06_4_M8_	USD
NHEL_06_4_M9USDSENIOR	NHEL_06_4_M9	USD
NHEL_06_5_M5USDSENIOR	NHEL_06_5_M5	USD
NHEL_06_5_M7USDSENIOR	NHEL_06_5_M7	USD
NHEL_06_5_M8USDSENIOR	NHEL_06_5_M8	USD
NHEL_06_5_M8_USDSENIOR	NHEL_06_5_M8_	USD
NHEL_06_5_M9USDSENIOR	NHEL_06_5_M9	USD
NHEL_06_6_M9USDSENIOR	NHEL_06_6_M9	USD
NHEL_2005_3_M8USDSENIOR	NHEL_2005_3_M8	USD
NHEL_2005_4_M8USDSENIOR	NHEL_2005_4_M8	USD
NHEL_2005_4_M9USDSENIOR	NHEL_2005_4_M9	USD
NHEL_2006_1_M7USDSENIOR	NHEL_2006_1_M7	USD
NHEL_2006_1_M8USDSENIOR	NHEL_2006_1_M8	USD
NHEL_2006_2_M7USDSENIOR	NHEL_2006_2_M7	USD
NHEL_2006_2_M8USDSENIOR	NHEL_2006_2_M8	USD
NHEL_2006_3_M6USDSENIOR	NHEL_2006_3_M6	USD
NHEL_2006_3_M7USDSENIOR	NHEL_2006_3_M7	USD
NHEL_2006_3_M8USDSENIOR	NHEL_2006_3_M8	USD
NHEL_2006_4_M8USDSENIOR	NHEL_2006_4_M8	USD
NHEL_2006_5_M7USDSENIOR	NHEL_2006_5_M7	USD
NHEL04_3_B1USDSENIOR	NHEL04_3_B1	USD
NHEL042_M5USDSENIOR	NHEL042_M5	USD
NHEL043_B1USDSENIOR	NHEL043_B1	USD
NHEL05_1_B2USDSENIOR	NHEL05_1_B2	USD
NHEL05_2_M9USDSENIOR	NHEL05_2_M9	USD
NHEL05_3_M8USDSENIOR	NHEL05_3_M8	USD
NHEL05_4_ M8USDSENIOR	NHEL05_4_ M8	USD
NHEL05_4_M8USDSENIOR	NHEL05_4_M8	USD
NHEL051_B1USDSENIOR	NHEL051_B1	USD
NHEL051B3USDSENIOR	NHEL051B3	USD
NHEL20042USDSENIOR	NHEL20042	USD
NHEL20042B3USDSENIOR	NHEL20042B3	USD
NHEL20043USDSENIOR	NHEL20043	USD
NHEL20043B3USDSENIOR	NHEL20043B3	USD
NHEL20051USDSENIOR	NHEL20051	USD
NHELI_05_FM1_M9USDSENIOR	NHELI_05_FM1_M9	USD
NHELI_06_HE1_M8USDSENIOR	NHELI_06_HE1_M8	USD
NHELI_06_HE2_M9USDSENIOR	NHELI_06_HE2_M9	USD
NHELI_06_HE3_M8USDSENIOR	NHELI_06_HE3_M8	USD

SENIOR	DERIV	1/31/2007 8:30	1	1	1
SENIOR	DERIV	1/31/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	6/20/2008 13:30	44.99999999	48.3006275	52.01067771
SENIOR_MODRE	DERIV	6/20/2008 13:30	44.99999999	48.3006275	52.01067771
SENIOR_MODRE	DERIV	6/20/2008 13:30	44.99999999	48.3006275	52.01067771
SENIOR_MODRE	DERIV	7/28/2008 18:30	77.99999995	78	77.99999998
SENIOR_NORE	DERIV	7/28/2008 18:30	74.99999995	75	74.99999998
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SOVEREIGN	DERIV	3/11/2008 13:30	1	1	2
CVA_SENIOR	DERIV	12/13/2005 18:30	14	14	19
CVA_SENIOR	DERIV	7/25/2008 13:30	9.508778325	12.07843064	29.7342139
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/13/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2006 18:30	1	1	1
SENIOR	CONVERTIBILITY	5/26/2006 8:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	5/12/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	5/12/2006 8:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	9/6/2006 13:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	9/29/2006 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	1/24/2007 18:30	1	1	1
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/19/2006 18:30	1	1	1
SENIOR	DERIV	10/19/2006 18:30	1	1	1
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR	DERIV	3/23/2007 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2005 13:30	142	142	142
SENIOR	DERIV	11/1/2005 13:30	65	65	65
SENIOR	DERIV	11/1/2005 13:30	110	110	110
SENIOR	DERIV	12/9/2005 8:30	215	215	215
SENIOR	DERIV	2/22/2006 18:30	287	287	287
SENIOR	DERIV	3/6/2006 13:30	120	120	120
SENIOR	DERIV	3/8/2006 8:30	120	120	120
SENIOR	DERIV	3/7/2006 18:30	107	107	107
SENIOR	DERIV	7/14/2005 18:30	138	138	138
SENIOR	DERIV	10/11/2005 13:30	178	178	178
SENIOR	DERIV	9/22/2005 18:30	183	183	183
SENIOR	DERIV	10/11/2005 13:30	183	183	183
SENIOR	DERIV	9/22/2005 18:30	183	183	183
SENIOR	DERIV	10/11/2005 13:30	183	183	183
SENIOR	DERIV	9/22/2005 18:30	183	183	183
SENIOR	DERIV	2/1/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/23/2007 18:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
57.01724527	63.17416063	70.07973049	75.5050472	77.16218828	78.81932936	85.51734369	95.41774288
57.01724527	63.17416063	70.07973049	75.5050472	77.16218828	78.81932936	85.51734369	95.41774288
57.01724527	63.17416063	70.07973049	75.5050472	77.16218828	78.81932936	85.51734369	95.41774288
98.80000002	119.6	140.4	156	158.6	161.2	171.6	171.6
95.00000001	115	135	150	152.5	155	165	165
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2	4	6	8	9	10	12	10.5
28	37	44	51	57	63	76	98
38.08392666	47.69998248	54.02981741	59	61.5	64	69	69
5	5	5	5	5	5	5	5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

1
1
105.1391458
105.1391458
105.1391458
171.6
165
0.999999975
10.5
106
69
5
0.999999975
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
142
65
110
215
287
120
120
107
138
178
183
183
183
183
183
0.999999975
0.999999975
1
1

NHELI_06_HE3_M9USDSENIOR	NHELI_06_HE3_M9	USD
NHELI_06_WF1_M8USDSENIOR	NHELI_06_WF1_M8	USD
NHELI_06_WF1_M9USDSENIOR	NHELI_06_WF1_M9	USD
NHELI_2006_HE3_M9USDSENIOR	NHELI_2006_HE3_M9	USD
NHELI_2006_WF1_M8USDSENIOR	NHELI_2006_WF1_M8	USD
NHELI07_2_A4USDSENIOR	NHELI07_2_A4	USD
NHELI07_2_M2USDSENIOR	NHELI07_2_M2	USD
NHELI07_2_M5USDSENIOR	NHELI07_2_M5	USD
NHELI07_2_M8USDSENIOR	NHELI07_2_M8	USD
NHELI07_2_M9USDSENIOR	NHELI07_2_M9	USD
NHPAUDSENIOR_MODRE	NHP	AUD
NIUSDSENIOR_MODRE	NI	USD
NIUSDSENIOR_MODRE	NI	USD
NIUSDCVA_SENIOR	NI	USD
NIUSDSENIOR_NORE	NI	USD
NIEURSENIOR_MODRE	NI	EUR
NI_FINUSDSENIOR	NI_FIN	USD
NI_FINEURSENIOR	NI_FIN	EUR
NI_FINEURSENIOR_MODRE	NI_FIN	EUR
NI_FINUSDSENIOR_MODRE	NI_FIN	USD
NI_FINUSDSENIOR_NORE	NI_FIN	USD
NI_FINEURSENIOR_NORE	NI_FIN	EUR
NI_FINUSDSENIOR_MODRE	NI_FIN	USD
NI_FINUSDCVA_SENIOR	NI_FIN	USD
NI_FINAUDSENIOR_MODRE	NI_FIN	AUD
NI2USDSENIOR_MODRE	NI2	USD
NIB1USDSENIOR	NIB1	USD
NIBCAPAUDSENIOR_MODRE	NIBCAP	AUD
NIBCAPAUDSENIOR_MMR_L	NIBCAP	AUD
NICARAGUAUSDSENIOR	NICARAGUA	USD
NICARAGUAITLSENIOR	NICARAGUA	ITL
NICARAGUAJPYSENIOR	NICARAGUA	JPY
NICRGUSDSOVEREIGN	NICRG	USD
NICRGUSDSENIOR	NICRG	USD
NICRGUSDBOND	NICRG	USD
NIELSUSDLOAN_MMR	NIELS	USD
NIPOILUSDSENIOR	NIPOIL	USD
NIPSTLJPYSENIOR_2CE	NIPSTL	JPY
NIPSTLEURSENIOR_2CE	NIPSTL	EUR
NJSUSDSENIOR_MODRE	NJS	USD
NJSUSDSENIOR	NJS	USD
NJSUSDDIGITAL	NJS	USD
NJTOB_MUNIUSDSENIOR_MODRE	NJTOB_MUNI	USD
NJTRANS_MUNIUSDSENIOR	NJTRANS_MUNI	USD
NJTRANS_MUNIUSDDIGITAL	NJTRANS_MUNI	USD
NKEUSDSENIOR_MODRE	NKE	USD
NKEAUDSENIOR_MODRE	NKE	AUD
NLCUSDSENIOR_NORE	NLC	USD
NLCHKDSENIOR_NORE	NLC	HKD
NLCUSDLOAN_NORE	NLC	USD
NM_MUNIUSDSENIOR_MODRE	NM_MUNI	USD
NMGUSDSENIOR	NMG	USD
NMGUSDSENIOR_MODRE	NMG	USD
NMGEURSENIOR_MODRE	NMG	EUR
NMGUSDSENIOR_NORE	NMG	USD
NMGEURSENIOR	NMG	EUR
NMGEURSENIOR_NORE	NMG	EUR
NMGUSDLOAN_NORE	NMG	USD
NMGUSDSUBORDINATE_MODRE	NMG	USD
NMGAUDSENIOR_MODRE	NMG	AUD
NMGUSDDIGITAL_LOAN_NORE	NMG	USD
NMG_SUBUSDSUBORDINATE_MODRE	NMG_SUB	USD
NMKUSDSENIOR	NMK	USD
NMKUSDSENIOR_MODRE	NMK	USD
NMKEURSENIOR_MODRE	NMK	EUR
NMKUSDSENIOR_NORE	NMK	USD
NMKEURSENIOR_NORE	NMK	EUR
NMKEURSENIOR	NMK	EUR
NOCUSDSENIOR	NOC	USD
NOCEURSENIOR	NOC	EUR
NOCEURSENIOR_MODRE	NOC	EUR
NOCUSDSENIOR_MODRE	NOC	USD
NOCUSDSENIOR_NORE	NOC	USD
NOCEURSENIOR_NORE	NOC	EUR

SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	7/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/23/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	2/8/2007 8:30	8	8	12
SENIOR_MODRE	CASH	7/2/2008 18:30	65	65	70
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	75
CVA_SENIOR	DERIV	7/30/2008 18:30	140	140	150
SENIOR_NORE	DERIV	7/30/2008 18:30	66.1108	66.1108	70.833
SENIOR_MODRE	DERIV	7/30/2008 18:30	90	78.75	83.33333333
SENIOR	DERIV	7/30/2008 18:30	77.77	77.77	83.325
SENIOR	DERIV	4/10/2006 13:30	11	11	11
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	75
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	75
SENIOR_NORE	DERIV	4/10/2006 13:30	9	9	9
SENIOR_NORE	DERIV	4/10/2006 13:30	9	9	9
SENIOR_MODRE	CASH	4/10/2006 13:30	10	10	10
CVA_SENIOR	DERIV	7/30/2008 18:30	140	140	150
SENIOR_MODRE	DERIV	7/30/2008 18:30	70	70	75
SENIOR_MODRE	DERIV	8/25/2005 13:30	50	50	50
SENIOR	DERIV	12/29/2000	4	4	4
SENIOR_MODRE	DERIV	6/16/2008 8:30	1	1	1
SENIOR_MMR_L	DERIV	7/28/2008 13:30	510	505	495
SENIOR	DERIV	7/24/2002 18:30	1630	1630	1630
SENIOR	DERIV	11/6/1998	1214	1214	1214
SENIOR	DERIV	11/6/1998	1214	1214	1214
SOVEREIGN	DERIV	7/25/2002 8:30	1630	1630	1630
SENIOR	DERIV	10/31/2002 18:30	1630	1630	1630
BOND	DERIV	7/30/2008 18:30	1630	1630	1630
LOAN_MMR	DERIV	7/25/2008 13:30	205	215	225
SENIOR	DERIV	6/23/2008 13:30	16	16	17
SENIOR_2CE	DERIV	7/9/2008 8:30	26.1	26.1	26.1
SENIOR_2CE	DERIV	7/9/2008 8:30	26.1	26.1	26.1
SENIOR_MODRE	DERIV	7/30/2008 18:30	39	39	39
SENIOR	DERIV	7/30/2008 18:30	39	39	39
DIGITAL	DERIV	7/30/2008 18:30	39	39	39
SENIOR_MODRE	DERIV	7/22/2008 18:30	135	135	135
SENIOR	DERIV	7/22/2008 18:30	52	52	52
DIGITAL	DERIV	7/22/2008 18:30	52	52	52
SENIOR_MODRE	DERIV	7/18/2008 13:30	19	20	20
SENIOR_MODRE	DERIV	7/18/2008 13:30	19	20	20
SENIOR_NORE	DERIV	7/30/2008 18:30	145	158	197
SENIOR_NORE	DERIV	7/30/2008 18:30	145	158	197
LOAN_NORE	DERIV	7/23/2008 18:30	151	150	156
SENIOR_MODRE	DERIV	7/22/2008 18:30	16	16	16
SENIOR	DERIV	7/30/2008 18:30	94.435	133.32	216.545
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	120	195
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	120	195
SENIOR_NORE	DERIV	7/30/2008 18:30	80.274	113.328	184.158
SENIOR	DERIV	7/30/2008 18:30	94.435	133.32	216.545
SENIOR_NORE	DERIV	6/24/2008 18:30	103.884	127.494	151.104
LOAN_NORE	DERIV	7/23/2008 18:30	80	100	115
SUBORDINATE_MODRE	DERIV	7/30/2008 18:30	358	387	435
SENIOR_MODRE	DERIV	7/30/2008 18:30	85	120	195
DIGITAL_LOAN_NORE	DERIV	7/23/2008 18:30	80	100	115
SUBORDINATE_MODRE	DERIV	5/9/2007 18:30	20	25	30
SENIOR	DERIV	7/22/2008 13:30	12.33964856	14.67260649	23.22814579
SENIOR_MODRE	DERIV	7/22/2008 13:30	11.10679439	13.20666651	20.90742196
SENIOR_MODRE	DERIV	7/22/2008 13:30	11.10679439	13.20666651	20.90742196
SENIOR_NORE	DERIV	2/25/2005 18:30	5	5	5
SENIOR_NORE	DERIV	2/25/2005 18:30	5	5	5
SENIOR	DERIV	2/25/2005 18:30	6	6	6
SENIOR	DERIV	7/29/2008 13:30	18.887	18.887	18.887
SENIOR	DERIV	7/29/2008 13:30	18.887	18.887	18.887
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	17
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	16.0548
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	16.0548

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
20	31	41	49	53.5	58	67	74
95	120	130	140	142.5	145	155	155
100	125	135	145	147.5	150	160	160
200	250	270	290	295	300	320	320
94.444	118.055	127.4994	136.9438	139.3049	141.666	151.1104	151.1104
100	106.25	120.5357143	141.0810811	135.0405406	129	138.6666667	180.8695652
111.1	138.875	149.985	161.095	163.8725	166.65	177.76	177.76
17	23	30	39	44.5	50	61	68
100	125	135	145	147.5	150	160	160
100	125	135	145	147.5	150	160	160
14	20	25	33	37.5	42	52	58
14	20	25	33	37.5	42	52	58
15	21	27	35	40	45	55	61
200	250	270	290	295	300	320	320
100	125	135	145	147.5	150	160	160
50	50	50	50	50	50	50	50
4	4	4	4	4	4	4	4
1	1	1	1	1	1	1	1
485	475	460	450	430	410	410	410
1630	1630	1630	1630	1630	1630	1630	1630
1214	1214	1214	1214	1214	1214	1214	1214
1214	1214	1214	1214	1214	1214	1214	1214
1630	1630	1630	1630	1630	1630	1630	1630
1630	1630	1630	1630	1630	1630	1630	1630
1630	1630	1630	1630	1630	1630	1630	1630
245	270	285	300	322.5	345	365	405
18	21	24	27	29	31	34	39
30.6	32.4	38.7	45	47.7	50.4	57.6	61.2
30.6	32.4	38.7	45	47.7	50.4	57.6	61.2
39	39	41	41	42	43	45	45
39	39	41	41	42	43	45	45
39	39	41	41	42	43	45	45
135	135	135	135	135	135	135	135
52	52	54	54	54	54	60	60
52	52	54	54	54	54	60	60
30	35	42	50	55	60	67	50
30	35	42	50	55	60	67	50
270	336	388	415	415	415	415	415
270	336	388	415	415	415	415	415
172	192	212	230	236	242	250	250
16	16	16	16	16	16	24	24
333.3	438.845	488.84	522.17	527.725	533.28	538.835	538.835
300	395	440	470	475	480	485	485
300	395	440	470	475	480	485	485
283.32	373.038	415.536	443.868	448.59	453.312	458.034	458.034
333.3	438.845	488.84	522.17	527.725	533.28	538.835	538.835
245.544	325.818	363.594	391.926	394.287	396.648	401.37	401.37
180	210	245	260	265	270	275	275
507	571	620	650	659.5	669	673	673
300	395	440	470	475	480	485	485
180	210	245	260	265	270	275	275
60	95	140	190	220.5	251	295	295
41.09402776	53.1689165	62.81506399	69.993	72.215	74.437	78.881	78.881
36.98832381	47.85681053	56.53921151	63	65	67	71	71
36.98832381	47.85681053	56.53921151	63	65	67	71	71
13	20	26	33	35.5	38	42	47
13	20	26	33	35.5	38	42	47
16	23	31	39	41.5	44	50	56
26.664	31.108	37.774	43.329	45.551	47.773	52.217	52.217
26.664	31.108	37.774	43.329	45.551	47.773	52.217	52.217
24	28	34	39	41	43	47	47
24	28	34	39	41	43	47	47
22.6656	26.4432	32.1096	36.8316	38.7204	40.6092	44.3868	44.3868
22.6656	26.4432	32.1096	36.8316	38.7204	40.6092	44.3868	44.3868

1
0.999999975
0.999999975
0.999999975
0.999999975
1
1
0.999999975
1
1
74
155
160
320
151.1104
183.1884058
177.76
68
160
160
58
58
61
320
160
50
4
1
410
1630
1214
1214
1630
1630
1630
405
39
61.2
61.2
45
45
45
135
60
60
50
50
415
415
250
24
538.835
485
485
458.034
538.835
401.37
275
673
485
275
295
78.881
71
71
49
49
58
52.217
52.217
47
47
44.3868
44.3868

NOCUSDLOAN	NOC	USD
NOCHKDSENIOR_MODRE	NOC	HKD
NOCHKDSENIOR_NORE	NOC	HKD
NOCJPYSENIOR_NORE	NOC	JPY
NOCUSDPREFERRED_MODRE	NOC	USD
NOC_PUSDPREFERRED_MODRE	NOC_P	USD
NOCSMEURSENIOR_MODRE	NOCSM	EUR
NOCSMEURSENIOR_NORE	NOCSM	EUR
NOCSMEURSENIOR	NOCSM	EUR
NOCSMUSDCVA_LOAN	NOCSM	USD
NOCSMUSDLOAN_NORE	NOCSM	USD
NOCSMUSDSENIOR_NORE	NOCSM	USD
NOCSMUSDSENIOR_MODRE	NOCSM	USD
NOCSMUSDSENIOR	NOCSM	USD
NOMURAJPYSENIOR_2CE	NOMURA	JPY
NOMURAEURSENIOR_2CE	NOMURA	EUR
NOMURAEURSENIOR	NOMURA	EUR
NORUSDSENIOR	NOR	USD
NORUSDSENIOR_MODRE	NOR	USD
NORUSDSENIOR_NORE	NOR	USD
NOREURSENIOR	NOR	EUR
NOREURSENIOR_MODRE	NOR	EUR
NOREURSENIOR_NORE	NOR	EUR
NORBKEURSUBORDINATE	NORBK	EUR
NORBKJPYSENIOR	NORBK	JPY
NORBKUSDSENIOR_3CE	NORBK	USD
NORMPCUSDSENIOR_NORE	NORMPC	USD
NORTEKUSDLOAN_NORE	NORTEK	USD
NRBSUSDSENIOR_MMR_L	NRBS	USD
NRDCNUSDSENIOR	NRDCN	USD
NRDCNEURSENIOR	NRDCN	EUR
NRDCNEURSENIOR_MODRE	NRDCN	EUR
NRDCNUSDSENIOR_MODRE	NRDCN	USD
NRDCNUSDSENIOR_NORE	NRDCN	USD
NRDCNEURSENIOR_NORE	NRDCN	EUR
NRDCNTWDSENIOR	NRDCN	TWD
NRGUSDSENIOR	NRG	USD
NRGEURSENIOR	NRG	EUR
NRGEURSENIOR_MODRE	NRG	EUR
NRGUSDSENIOR_MODRE	NRG	USD
NRGUSDSENIOR_NORE	NRG	USD
NRGEURSENIOR_NORE	NRG	EUR
NRGUSDLOAN_NORE	NRG	USD
NRGUSDDIGITAL_LOAN_NORE	NRG	USD
NRGEUSDSENIOR_NORE	NRGE	USD
NRGEVUSDSENIOR_MODRE	NRGEV	USD
NRGYUSDLOAN_NORE	NRGY	USD
NRGYUSDLOANCALL	NRGY	USD
NRGYUSDLOANCALL_NORE	NRGY	USD
NRUCUSDSENIOR	NRUC	USD
NRUCUSDSENIOR_MODRE	NRUC	USD
NRUCUSDSECURED_MODRE	NRUC	USD
NRUCEURSENIOR_MODRE	NRUC	EUR
NRUCUSDSENIOR_NORE	NRUC	USD
NRUCEURSENIOR_NORE	NRUC	EUR
NRUCEURSENIOR	NRUC	EUR
NRUCEURSECURED_MODRE	NRUC	EUR
NRUCAUDSENIOR_MODRE	NRUC	AUD
NRUCUSDSENIOR_MODRE	NRUC	USD
NRUCEURSENIOR_MMR_L	NRUC	EUR
NRUCHKDSENIOR_MODRE	NRUC	HKD
NRUCTWDSENIOR	NRUC	TWD
NRUCUSDCVA_SENIOR	NRUC	USD
NRUCAUDSENIOR	NRUC	AUD
NRUCUSDPREFERRED_MODRE	NRUC	USD
NRUCHKDSENIOR_NORE	NRUC	HKD
NRUCJPYSENIOR_NORE	NRUC	JPY
NRUCJPYSENIOR_MODRE	NRUC	JPY
NRUCSGDSENIOR_MODRE	NRUC	SGD
NRUC_PUSDPREFERRED_MODRE	NRUC_P	USD
NRUC_UTILUSDSENIOR_MODRE	NRUC_UTIL	USD
NRUC_UTILUSDCVA_SENIOR	NRUC_UTIL	USD
NSCUSDSENIOR	NSC	USD
NSCUSDSENIOR_MODRE	NSC	USD

LOAN	DERIV	7/29/2008 13:30	15.3	15.3	15.3
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	17
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	16.0548
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	16.0548
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	10	10	10
SENIOR_MODRE	DERIV	7/23/2008 18:30	29	31	32
SENIOR_NORE	DERIV	7/23/2008 18:30	29	31	32
SENIOR	DERIV	7/23/2008 18:30	29	31	32
CVA_LOAN	DERIV	11/8/2007 18:30	1	1	1
LOAN_NORE	DERIV	11/8/2007 13:30	70	82	97
SENIOR_NORE	DERIV	7/23/2008 18:30	29	31	32
SENIOR_MODRE	DERIV	7/23/2008 18:30	29	31	32
SENIOR	DERIV	7/23/2008 18:30	29	31	32
SENIOR_2CE	DERIV	6/26/2008 13:30	56	56	56
SENIOR_2CE	DERIV	6/26/2008 13:30	56	56	56
SENIOR	DERIV	6/26/2008 13:30	70	70	70
SENIOR	DERIV	10/7/2002 13:30	1066.666667	1066.666667	1066.666667
SENIOR_MODRE	DERIV	10/7/2002 13:30	960	960	960
SENIOR_NORE	DERIV	10/7/2002 13:30	906.6666667	906.6666667	906.6666667
SENIOR	DERIV	10/7/2002 13:30	1066.666667	1066.666667	1066.666667
SENIOR_MODRE	DERIV	10/7/2002 13:30	960	960	960
SENIOR_NORE	DERIV	10/7/2002 13:30	906.6666667	906.6666667	906.6666667
SUBORDINATE	DERIV	7/25/2008 8:30	80	85	95
SENIOR	DERIV	7/25/2008 8:30	40	42.5	47.5
SENIOR_3CE	DERIV	7/25/2008 8:30	48	51	57
SENIOR_NORE	DERIV	7/23/2008 18:30	750	750	750
LOAN_NORE	DERIV	7/23/2008 18:30	100	125	145
SENIOR_MMR_L	DERIV	6/26/2008 8:30	120	120	130
SENIOR	DERIV	9/28/2007 8:30	5.555	5.555	8.388
SENIOR	DERIV	1/4/2008 13:30	5.555	5.555	8.388
SENIOR_MODRE	DERIV	7/8/2008 13:30	5	5	8
SENIOR_MODRE	DERIV	1/7/2008 13:30	5	5	8
SENIOR_NORE	DERIV	7/8/2008 13:30	4.722	4.722	7.5552
SENIOR_NORE	DERIV	7/8/2008 13:30	4.722	4.722	7.5552
SENIOR	DERIV	9/28/2007 8:30	5	5	8
SENIOR	DERIV	7/29/2008 18:30	102.7528	121.916	174
SENIOR	DERIV	7/29/2008 18:30	103.28428	122.5466	174.9
SENIOR_MODRE	DERIV	7/29/2008 18:30	93.009	110.355	157.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	93.009	110.355	157.5
SENIOR_NORE	DERIV	7/29/2008 18:30	88.58	105.1	150
SENIOR_NORE	DERIV	7/29/2008 18:30	88.58	105.1	150
LOAN_NORE	DERIV	7/28/2008 13:30	135	135	145
DIGITAL_LOAN_NORE	DERIV	6/24/2008 18:30	1	1	1
SENIOR_NORE	DERIV	11/4/2004 8:30	220	220	220
SENIOR_MODRE	DERIV	11/3/2004 13:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	148	148	150
LOANCALL	DERIV	11/9/2006 13:30	48	48	50
LOANCALL_NORE	DERIV	7/23/2008 18:30	173	173	175
SENIOR	DERIV	7/29/2008 18:30	19.998	26.664	33.33
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SECURED_MODRE	DERIV	7/2/2008 18:30	22.5	27	31.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SENIOR_NORE	DERIV	7/29/2008 18:30	16.9992	22.6656	28.332
SENIOR_NORE	DERIV	7/29/2008 18:30	16.9992	22.6656	28.332
SENIOR	DERIV	7/2/2008 18:30	27.775	33.33	38.885
SECURED_MODRE	DERIV	7/2/2008 18:30	22.5	27	31.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SENIOR_MODRE	CASH	7/2/2008 18:30	25	30	35
SENIOR_MMR_L	DERIV	7/2/2008 18:30	26.39	31.668	36.946
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SENIOR	DERIV	7/29/2008 18:30	19.998	26.664	33.33
CVA_SENIOR	DERIV	7/29/2008 18:30	36	48	60
SENIOR	DERIV	7/29/2008 18:30	19.998	26.664	33.33
PREFERRED_MODRE	DERIV	5/27/2008 13:30	75	80	85
SENIOR_NORE	DERIV	7/29/2008 18:30	16.9992	22.6656	28.332
SENIOR_NORE	DERIV	7/29/2008 18:30	16.9992	22.6656	28.332
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
SENIOR_MODRE	DERIV	7/29/2008 18:30	18	24	30
PREFERRED_MODRE	DERIV	10/23/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/29/2008 18:30	36	48	60
SENIOR	DERIV	7/2/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18

21.6	25.2	30.6	35.1	36.9	38.7	42.3	42.3
24	28	34	39	41	43	47	47
22.6656	26.4432	32.1096	36.8316	38.7204	40.6092	44.3868	44.3868
22.6656	26.4432	32.1096	36.8316	38.7204	40.6092	44.3868	44.3868
1	1	1	1	1	1	1	1
20	40	60	80	90	100	120	120
36	40	44	48	50.5	53	58	58
36	40	44	48	50.5	53	58	58
36	40	44	48	50.5	53	58	58
1	1	1	1	1	1	1	1
113	133	157	185	191	197	204	204
36	40	44	48	50.5	53	58	58
36	40	44	48	50.5	53	58	58
36	40	44	48	50.5	53	58	58
64	72	80	88	92	96	104	104
64	72	80	88	92	96	104	104
80	90	100	110	115	120	130	130
1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667
960	960	960	960	960	960	960	960
906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667
1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667	1066.666667
960	960	960	960	960	960	960	960
906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667	906.6666667
105	115	123	130	134	138	145	145
52.5	57.5	61.5	65	67	69	72.5	72.5
63	69	73.8	78	80.4	82.8	87	87
750	750	750	750	750	750	750	750
165	185	205	225	235	245	265	265
140	150	160	170	170	170	170	155
11.11	17.776	18.887	29.997	36.1075	42.218	53.328	66.66
11.11	17.776	18.887	29.997	36.1075	42.218	53.328	66.66
10	16	17	27	32.5	38	48	60
10	16	17	27	32.5	38	48	60
9.444	15.1104	16.0548	25.4988	30.693	35.8872	45.3312	56.664
9.444	15.1104	16.0548	25.4988	30.693	35.8872	45.3312	56.664
10	16	17	27	32.5	38	48	60
290	382.8	435	478.5	482.85	487.2	493	493
291.5	384.78	437.25	480.975	485.3475	489.72	495.55	495.55
262.5	346.5	393.75	433.125	437.0625	441	446.25	446.25
262.5	346.5	393.75	433.125	437.0625	441	446.25	446.25
250	330	375	412.5	416.25	420	425	425
250	330	375	412.5	416.25	420	425	425
165	195	230	260	270	280	280	280
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
163	177	188	200	204	208	213	213
63	77	88	100	104	108	113	113
188	202	213	225	229	233	238	238
44.44	52.217	57.772	63.327	63.8825	64.438	71.104	71.104
40	47	52	57	57.5	58	64	64
39.6	48.6	53.1	57.6	58.05	58.5	64.8	64.8
40	47	52	57	57.5	58	64	64
37.776	44.3868	49.1088	53.8308	54.303	54.7752	60.4416	60.4416
37.776	44.3868	49.1088	53.8308	54.303	54.7752	60.4416	60.4416
48.884	59.994	65.549	71.104	71.6595	72.215	79.992	79.992
39.6	48.6	53.1	57.6	58.05	58.5	64.8	64.8
40	47	52	57	57.5	58	64	64
44	54	59	64	64.5	65	72	72
46.4464	57.0024	62.2804	67.5584	68.0862	68.614	76.0032	76.0032
40	47	52	57	57.5	58	64	64
44.44	52.217	57.772	63.327	63.8825	64.438	71.104	71.104
80	94	104	114	115	116	128	128
44.44	52.217	57.772	63.327	63.8825	64.438	71.104	71.104
95	110	125	135	135	135	135	135
37.776	44.3868	49.1088	53.8308	54.303	54.7752	60.4416	60.4416
37.776	44.3868	49.1088	53.8308	54.303	54.7752	60.4416	60.4416
40	47	52	57	57.5	58	64	64
40	47	52	57	57.5	58	64	64
9	15	25	35	40	45	55	55
1	1	1	1	1	1	1	1
80	94	104	114	115	116	128	128
56.661	64.438	72.215	78.881	81.103	83.325	88.88	88.88
24	32	39	46	48	50	55	55

42.3
47
44.3868
44.3868
1
120
58
58
58
1
204
58
58
58
104
104
130
1066.666667
960
906.6666667
1066.666667
960
906.6666667
145
72.5
87
750
265
155
79.992
79.992
72
72
67.9968
67.9968
72
493
495.55
446.25
446.25
425
425
280
1
220
1
213
113
238
71.104
64
64.8
64
60.4416
60.4416
79.992
64.8
64
72
76.0032
64
71.104
128
71.104
135
60.4416
60.4416
64
64
55
1
128
88.88
55

NSCUSDSENIOR_NORE	NSC	USD
NSCEURSENIOR_MODRE	NSC	EUR
NSCEURSENIOR_NORE	NSC	EUR
NSCEURSENIOR	NSC	EUR
NSCUSDSENIOR	NSC	USD
NSCHKDSENIOR_MODRE	NSC	HKD
NSCHKDSENIOR_NORE	NSC	HKD
NSCJPYSENIOR_NORE	NSC	JPY
NSCJPYSENIOR_MODRE	NSC	JPY
NSCAUDSENIOR_MODRE	NSC	AUD
NSGHUNKCVA_LOAN	NSGH	UNK
NSGHUSDCVA_LOAN	NSGH	USD
NSINOHKDSENIOR_MMR_L	NSINO	HKD
NSINOJPYSENIOR_MMR_L	NSINO	JPY
NSMFT07_2_A2DUSDSENIOR	NSMFT07_2_A2D	USD
NSMFT07_2_M2USDSENIOR	NSMFT07_2_M2	USD
NSMFT07_2_M5USDSENIOR	NSMFT07_2_M5	USD
NSMFT07_2_M8USDSENIOR	NSMFT07_2_M8	USD
NSMFT07_2_M9USDSENIOR	NSMFT07_2_M9	USD
NSTUSDPREFERRED	NST	USD
NSTUSDSENIOR_MODRE	NST	USD
NSTR_06_B_M6USDSENIOR	NSTR_06_B_M6	USD
NSTR_06_B_M8USDSENIOR	NSTR_06_B_M8	USD
NTUSDSENIOR	NT	USD
NTEURSENIOR	NT	EUR
NTUSDSENIOR_MODRE	NT	USD
NTUSDSENIOR_NORE	NT	USD
NTEURSENIOR_MODRE	NT	EUR
NTEURSENIOR_NORE	NT	EUR
NTUSDLOAN	NT	USD
NTUSDSENIOR	NT	USD
NTUSDSENIOR_MMR_L	NT	USD
NTHKDSENIOR_NORE	NT	HKD
NTBBHUSDSENIOR_MODRE	NTBBH	USD
NTBBHUSDCVA_SENIOR	NTBBH	USD
NTHWDSUSDSENIOR_NORE	NTHWDS	USD
NTKUSDLOAN_NORE	NTK	USD
NTLIUSDLOAN_NORE	NTLI	USD
NTLIUSDLOANCALL_MMR	NTLI	USD
NTLIEURLOAN2ND_MMR_L	NTLI	EUR
NUUSDSENIOR	NU	USD
NUEURSENIOR	NU	EUR
NUGBPSENIOR	NU	GBP
NUUSDSENIOR_MODRE	NU	USD
NUUSDSENIOR_NORE	NU	USD
NUEURSENIOR_MODRE	NU	EUR
NUEURSENIOR_NORE	NU	EUR
NUAUDSENIOR	NU	AUD
NUEUSDSENIOR	NUE	USD
NUEEURSENIOR	NUE	EUR
NUEEURSENIOR_MODRE	NUE	EUR
NUEUSDSENIOR_MODRE	NUE	USD
NUEUSDSENIOR_NORE	NUE	USD
NUEEURSENIOR_NORE	NUE	EUR
NUEHKDSENIOR_MODRE	NUE	HKD
NUEJPYSENIOR_MODRE	NUE	JPY
NUESGDSENIOR_MODRE	NUE	SGD
NUEAUDSENIOR_MODRE	NUE	AUD
NV_CLKC_MUNIUSDSENIOR_MODRE	NV_CLKC_MUNI	USD
NV_MUNIUSDSENIOR_MODRE	NV_MUNI	USD
NV_MUNIUSDDIGITAL	NV_MUNI	USD
NVLUSDLOAN_NORE	NVL	USD
NVSUSDSENIOR_MODRE	NVS	USD
NVSSGDSENIOR_MODRE	NVS	SGD
NWAEURSENIOR	NWA	EUR
NWACUSDSENIOR_NORE	NWAC	USD
NWACUSDSENIOR_MODRE	NWAC	USD
NWACILSSENIOR_NORE	NWAC	ILS
NWACEURSENIOR_NORE	NWAC	EUR
NWACUSDDIGITAL_NORE	NWAC	USD
NWAC_IUSDLOAN_NORE	NWAC_I	USD
NWECUSDCVA_SENIOR	NWEC	USD
NWIDEEURSENIOR_MMR_L	NWIDE	EUR
NWLUSDSENIOR	NWL	USD

SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR	DERIV	7/30/2008 13:30	19.998	19.998	19.998
SENIOR	CASH	7/2/2008 18:30	49.995	49.995	49.995
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_NORE	DERIV	7/30/2008 13:30	16.99992	16.99992	16.99992
SENIOR_NORE	DERIV	7/30/2008 13:30	16.9992	16.9992	16.9992
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	18	18	18
CVA_LOAN	DERIV	6/15/2007 18:30	1	1	1
CVA_LOAN	DERIV	11/15/2007 18:30	155	155	155
SENIOR_MMR_L	DERIV	7/30/2008 8:30	1100	1100	1100
SENIOR_MMR_L	DERIV	7/30/2008 8:30	1100	1100	1100
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
PREFERRED	DERIV	9/7/2001 18:30	25	25	25
SENIOR_MODRE	DERIV	6/4/2008 13:30	1	1	1
SENIOR	DERIV	2/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/27/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/24/2008 18:30	246.96	276.36	305.76
SENIOR	DERIV	6/24/2008 18:30	246.96	276.36	305.76
SENIOR_MODRE	DERIV	7/30/2008 18:30	280.7145	307.197	333.6795
SENIOR_NORE	DERIV	7/30/2008 18:30	265	290	315
SENIOR_MODRE	DERIV	6/24/2008 18:30	222.453	248.9355	275.418
SENIOR_NORE	DERIV	6/24/2008 18:30	210	235	260
LOAN	DERIV	7/11/2006 13:30	175	175	175
SENIOR	CASH	6/24/2008 18:30	246.96	276.36	305.76
SENIOR_MMR_L	DERIV	6/24/2008 18:30	222.453	248.9355	275.418
SENIOR_NORE	DERIV	7/30/2008 18:30	265	290	315
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
LOAN_NORE	DERIV	7/23/2008 18:30	100	125	145
LOAN_NORE	DERIV	7/25/2008 13:30	330	330	330
LOANCALL_MMR	DERIV	7/25/2008 13:30	330	330	330
LOAN2ND_MMR_L	DERIV	5/30/2008 13:30	1	1	1
SENIOR	DERIV	7/2/2008 18:30	22.22	25.553	31.108
SENIOR	DERIV	7/2/2008 18:30	22.22	25.553	31.108
SENIOR	DERIV	7/2/2008 18:30	22.22	25.553	31.108
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	18	23
SENIOR_NORE	DERIV	7/2/2008 18:30	18.888	21.7212	26.4432
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	18	23
SENIOR_NORE	DERIV	7/2/2008 18:30	18.888	21.7212	26.4432
SENIOR	DERIV	7/29/2008 18:30	16.665	19.998	25.553
SENIOR	DERIV	7/25/2008 18:30	34.441	35.552	36.663
SENIOR	DERIV	7/2/2008 18:30	27.775	28.886	29.997
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_NORE	DERIV	7/25/2008 18:30	29.2764	30.2208	31.1652
SENIOR_NORE	DERIV	7/25/2008 18:30	29.2764	30.2208	31.1652
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/25/2008 18:30	31	32	33
SENIOR_MODRE	DERIV	7/28/2008 18:30	66	66	66
SENIOR_MODRE	DERIV	7/28/2008 18:30	55	55	55
DIGITAL	DERIV	7/28/2008 18:30	55	55	55
LOAN_NORE	DERIV	5/27/2008 18:30	200	200	200
SENIOR_MODRE	DERIV	11/13/2003 13:30	7.5	7.5	7.5
SENIOR_MODRE	DERIV	5/8/2006 8:30	1	1	1
SENIOR	DERIV	12/20/2001 13:30	40	40	40
SENIOR_NORE	DERIV	7/16/2008 18:30	582	582	582
SENIOR_MODRE	DERIV	9/15/2005 8:30	26265	21220	15353
SENIOR_NORE	DERIV	9/13/2005 18:30	24802	20038	14498
SENIOR_NORE	DERIV	9/13/2005 18:30	24802	20038	14498
DIGITAL_NORE	DERIV	9/13/2005 18:30	24802	20038	14498
LOAN_NORE	DERIV	7/16/2008 18:30	724	743	758
CVA_SENIOR	DERIV	3/14/2006 8:30	215	215	215
SENIOR_MMR_L	DERIV	6/17/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2008 13:30	66.66	66.66	66.66

22.6656	30.2208	36.8316	43.4424	45.3312	47.22	51.942	51.942
24	32	39	46	48	50	55	55
22.6656	30.2208	36.8316	43.4424	45.3312	47.22	51.942	51.942
26.664	35.552	43.329	51.106	53.328	55.55	61.105	61.105
56.661	64.438	72.215	78.881	81.103	83.325	88.88	88.88
24	32	39	46	48	50	55	55
22.66656	30.22208	36.83316	43.44424	45.33312	47.222	51.9442	51.9442
22.6656	30.2208	36.8316	43.4424	45.3312	47.22	51.942	51.942
24	32	39	46	48	50	55	55
24	32	39	46	48	50	55	55
1	1	1	1	1	1	1	1
215	290	320	350	350	350	350	350
1300	1285	1235	1175	1135	1095	1030	1030
1300	1285	1235	1175	1135	1095	1030	1030
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
33	40	50	60	60	60	60	60
3	7	11	15	17.5	20	25	25
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
499.8	629.16	682.08	717.36	717.36	717.36	717.36	717.36
499.8	629.16	682.08	717.36	717.36	717.36	717.36	717.36
513.7605	619.6905	662.0625	693.8415	693.8415	693.8415	688.545	688.545
485	585	625	655	655	655	650	650
450.2025	566.7255	614.394	646.173	646.173	646.173	646.173	646.173
425	535	580	610	610	610	610	610
175	175	175	175	175	175	175	175
499.8	629.16	682.08	717.36	717.36	717.36	717.36	717.36
450.2025	566.7255	614.394	646.173	646.173	646.173	646.173	646.173
485	585	625	655	655	655	650	650
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
10	10	10	10	10	10	10	10
165	185	205	225	235	245	265	265
330	330	330	330	330	330	330	330
330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
44.44	55.55	64.438	72.215	73.8815	75.548	84.436	84.436
44.44	55.55	64.438	72.215	73.8815	75.548	84.436	84.436
44.44	55.55	64.438	72.215	73.8815	75.548	84.436	84.436
35	45	53	60	61.5	63	71	71
37.776	47.22	54.7752	61.386	62.8026	64.2192	71.7744	71.7744
35	45	53	60	61.5	63	71	71
37.776	47.22	54.7752	61.386	62.8026	64.2192	71.7744	71.7744
38.885	49.995	58.883	66.66	68.3265	69.993	78.881	78.881
37.774	54.439	59.994	71.104	72.215	73.326	75.548	77.77
31.108	47.773	53.328	64.438	65.549	66.66	68.882	71.104
34	49	54	64	65	66	68	70
34	49	54	64	65	66	68	70
32.1096	46.2756	50.9976	60.4416	61.386	62.3304	64.2192	66.108
32.1096	46.2756	50.9976	60.4416	61.386	62.3304	64.2192	66.108
34	49	54	64	65	66	68	70
34	49	54	64	65	66	68	70
34	49	54	64	65	66	68	70
34	49	54	64	65	66	68	70
66	66	68	68	68.5	69	72	72
55	55	57	57	57.5	58	61	61
55	55	57	57	57.5	58	61	61
230	230	250	255	257.5	260	260	260
7.5	7.5	7.5	7.5	7.5	7.5	7.5	7.5
1	1	1	1	1	1	1	1
40	40	40	40	40	40	40	40
646	741	836	900	916	932	964	964
10987	9114	8190	7720	7300	6880	6127	6127
10375	8606	7734	7290	6893.5	6497	5786	5786
10375	8606	7734	7290	6893.5	6497	5786	5786
10375	8606	7734	7290	6893.5	6497	5786	5786
786	829	872	905	914.5	924	943	943
215	215	215	215	215	215	215	215
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
83.325	105.545	122.21	138.875	141.6525	144.43	149.985	168.872

51.942
55
51.942
61.105
88.88
55
51.9442
51.942
55
55
1
350
1030
1030
1
1
0.999999975
1
1
60
25
0.999999975
0.999999975
717.36
717.36
688.545
650
646.173
610
175
717.36
646.173
650
1
1
10
265
330
330
1
84.436
84.436
84.436
71
71.7744
71
71.7744
78.881
83.325
76.659
75
75
70.83
70.83
75
75
75
75
72
61
61
260
7.5
1
40
964
6127
5786
5786
5786
943
215
0.999999975
168.872

NWLUSDSENIOR_MODRE	NWL	USD
NWLEURSENIOR_MODRE	NWL	EUR
NWLUSDSENIOR_NORE	NWL	USD
NWLEURSENIOR	NWL	EUR
NWLEURSENIOR_NORE	NWL	EUR
NWLJPYSENIOR_MODRE	NWL	JPY
NWLHKDSENIOR_MODRE	NWL	HKD
NWLAUDSENIOR_MODRE	NWL	AUD
NWLAUDSENIOR	NWL	AUD
NWLHKDSENIOR_NORE	NWL	HKD
NWLJPYSENIOR_NORE	NWL	JPY
NWSUSDSENIOR	NWS	USD
NWSEURSENIOR	NWS	EUR
NWSUSDSENIOR_MODRE	NWS	USD
NWSEURSENIOR_MODRE	NWS	EUR
NWSUSDSENIOR_NORE	NWS	USD
NWSEURSENIOR_NORE	NWS	EUR
NWSHKDSENIOR_MODRE	NWS	HKD
NWSAUDSENIOR_MODRE	NWS	AUD
NWSHKDSENIOR_NORE	NWS	HKD
NWSJPYSENIOR_MODRE	NWS	JPY
NWSJPYSENIOR_NORE	NWS	JPY
NXLUSDSENIOR	NXL	USD
NXLUSDSENIOR_NORE	NXL	USD
NXLUSDSENIOR_MODRE	NXL	USD
NXLEURSENIOR	NXL	EUR
NXLEURSENIOR_NORE	NXL	EUR
NXLEURSENIOR_MODRE	NXL	EUR
NXPUSDSENIOR_NORE	NXP	USD
NXPUSDSECURED_NORE	NXP	USD
NXPUSDDIGITAL_NORE	NXP	USD
NXPUSDDIGITAL_SECURED_NORE	NXP	USD
NXPEURSUBORDINATE_MMR_L	NXP	EUR
NXPUSDSUBORDINATE_NORE	NXP	USD
NXPUSDSENIOR_MODRE	NXP	USD
NXPUSDSENIOR_MMR_L	NXP	USD
NXPBVAUDSENIOR_MMR_L	NXPBV	AUD
NXPBVUSDSENIOR_NORE	NXPBV	USD
NXTJPYSENIOR_MMR_L	NXT	JPY
NXTLUSDSENIOR_NORE	NXTL	USD
NXTLUSDSENIOR_MODRE	NXTL	USD
NXTLUSDSENIOR	NXTL	USD
NXTLEURSENIOR_MODRE	NXTL	EUR
NXTLAUDSENIOR_MODRE	NXTL	AUD
NXTPUSDSENIOR_NORE	NXTP	USD
NXTPAUDSENIOR_NORE	NXTP	AUD
NXYUSDSENIOR_MODRE	NXY	USD
NXYUSDSENIOR	NXY	USD
NXYEURSENIOR	NXY	EUR
NXYEURSENIOR_MODRE	NXY	EUR
NXYUSDSENIOR_NORE	NXY	USD
NXYEURSENIOR_NORE	NXY	EUR
NXYAUDSENIOR_MODRE	NXY	AUD
NYBUSDPREFERRED_MODRE	NYB	USD
NYB_PUSDPREFERRED_MODRE	NYB_P	USD
NYCUSDSENIOR_MODRE	NYC	USD
NYCUSDDIGITAL	NYC	USD
NYCUSDSENIOR	NYC	USD
NYC_1USDSENIOR_MODRE	NYC_1	USD
NYCOUSDSENIOR_MMR_L	NYCO	USD
NYCOEURSENIOR_MMR_L	NYCO	EUR
NYCOMEDEURLOAN_MMR_L	NYCOMED	EUR
NYCOMEDEURLOAN_MMR	NYCOMED	EUR
NYLUSDSENIOR_MODRE	NYL	USD
NYLUSDCVA_SENIOR	NYL	USD
NYL_ANNUSDSENIOR_MODRE	NYL_ANN	USD
NYL_ANNUSDCVA_SENIOR	NYL_ANN	USD
NYMTA_MUNIUSDSENIOR	NYMTA_MUNI	USD
NYS_MUNIUSDSENIOR	NYS_MUNI	USD
NYS_MUNIUSDDIGITAL	NYS_MUNI	USD
NYTUSDSENIOR_MODRE	NYT	USD
NYTEURSENIOR_MODRE	NYT	EUR
NYTHKDSENIOR_MODRE	NYT	HKD
NYTSGDSENIOR_MODRE	NYT	SGD

SENIOR_MODRE	DERIV	7/18/2008 13:30	60	60	60
SENIOR_MODRE	DERIV	7/18/2008 13:30	60	60	60
SENIOR_NORE	DERIV	7/18/2008 13:30	56.664	56.664	56.364
SENIOR	DERIV	7/18/2008 13:30	66.66	66.66	66.66
SENIOR_NORE	DERIV	7/18/2008 13:30	56.664	56.664	56.364
SENIOR_MODRE	DERIV	7/2/2008 18:30	50	49	49
SENIOR_MODRE	DERIV	7/18/2008 13:30	60	60	60
SENIOR_MODRE	DERIV	7/18/2008 13:30	60	60	60
SENIOR	DERIV	7/18/2008 13:30	66.66	66.66	66.66
SENIOR_NORE	DERIV	7/18/2008 13:30	56.664	56.664	56.364
SENIOR_NORE	DERIV	7/18/2008 13:30	56.664	56.664	56.364
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR	DERIV	7/29/2008 13:30	31.108	31.108	31.108
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR_MODRE	DERIV	7/29/2008 13:30	28	28	28
SENIOR_NORE	DERIV	7/29/2008 13:30	26.4432	26.4432	26.4432
SENIOR	DERIV	6/29/2007 18:30	9	9	9
SENIOR_NORE	DERIV	6/29/2007 18:30	8	8	8
SENIOR_MODRE	DERIV	6/29/2007 18:30	8	8	8
SENIOR	DERIV	6/29/2007 18:30	9	9	9
SENIOR_NORE	DERIV	6/29/2007 18:30	8	8	8
SENIOR_MODRE	DERIV	6/29/2007 18:30	8	8	8
SENIOR_NORE	DERIV	7/29/2008 18:30	631.308694	663.118247	688.448374
SECURED_NORE	DERIV	3/27/2008 13:30	30	30	30
DIGITAL_NORE	DERIV	7/29/2008 18:30	631.103954	662.694054	687.539355
DIGITAL_SECURED_NORE	DERIV	7/21/2008 18:30	34.78	34.78	34.78
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	975	975	975
SUBORDINATE_NORE	DERIV	6/24/2008 18:30	8	8	8
SENIOR_MODRE	DERIV	7/29/2008 18:30	639.130117	672.868626	699.811412
SENIOR_MMR_L	DERIV	7/29/2008 18:30	635.265079	668.049892	694.194435
SENIOR_MMR_L	DERIV	5/28/2007 8:30	1	1	1
SENIOR_NORE	DERIV	3/27/2008 13:30	340	340	370
SENIOR_MMR_L	DERIV	7/30/2008 13:30	65.30391792	82.7555908	117.3019489
SENIOR_NORE	DERIV	7/30/2008 13:30	370	370	370
SENIOR_MODRE	DERIV	7/30/2008 13:30	425.5	425.5	425.5
SENIOR	DERIV	4/10/2006 13:30	6	6	6
SENIOR_MODRE	DERIV	7/30/2008 13:30	425.5	425.5	425.5
SENIOR_MODRE	DERIV	7/30/2008 13:30	425.5	425.5	425.5
SENIOR_NORE	DERIV	7/29/2008 13:30	595	595	595
SENIOR_NORE	DERIV	7/29/2008 13:30	595	595	595
SENIOR_MODRE	DERIV	7/25/2008 18:30	51	51	51
SENIOR	DERIV	7/2/2008 18:30	59.994	59.994	59.994
SENIOR	DERIV	7/25/2008 18:30	56.661	56.661	56.361
SENIOR_MODRE	DERIV	7/25/2008 18:30	51	51	51
SENIOR_NORE	DERIV	7/25/2008 18:30	48.1644	48.1644	48.1344
SENIOR_NORE	DERIV	7/25/2008 18:30	48.1644	48.1644	48.1344
SENIOR_MODRE	DERIV	7/25/2008 18:30	51	51	51
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	10/24/2006 8:30	100	100	100
SENIOR_MODRE	DERIV	7/22/2008 18:30	55	55	55
DIGITAL	DERIV	7/22/2008 18:30	55	55	55
SENIOR	DERIV	7/22/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	9/12/2005 18:30	16	16	16
SENIOR_MMR_L	DERIV	6/11/2007 8:30	1	1	1
SENIOR_MMR_L	DERIV	6/11/2007 8:30	1	1	1
LOAN_MMR_L	DERIV	9/7/2007 13:30	450	450	450
LOAN_MMR	DERIV	5/27/2008 13:30	525	525	525
SENIOR_MODRE	DERIV	6/20/2008 13:30	35	34.9957685	37.01210912
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	52	52	52
SENIOR	DERIV	7/30/2008 18:30	39	39	39
DIGITAL	DERIV	7/30/2008 18:30	39	39	39
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275

75	95	110	125	127.5	130	135	152
75	95	110	125	127.5	130	135	152
70.83	89.718	103.884	118.05	120.411	122.772	127.494	143.5488
83.325	105.545	122.21	138.875	141.6525	144.43	149.985	168.872
70.83	89.718	103.884	118.05	120.411	122.772	127.494	143.5488
64	70	77	84	86.5	89	94	111
75	95	110	125	127.5	130	135	152
75	95	110	125	127.5	130	135	152
83.325	105.545	122.21	138.875	141.6525	144.43	149.985	168.872
70.83	89.718	103.884	118.05	120.411	122.772	127.494	143.5488
70.83	89.718	103.884	118.05	120.411	122.772	127.494	143.5488
42.218	53.328	59.994	66.66	68.3265	69.993	73.326	73.326
42.218	53.328	59.994	66.66	68.3265	69.993	73.326	73.326
38	48	54	60	61.5	63	66	66
38	48	54	60	61.5	63	66	66
35.8872	45.3312	50.9976	56.664	58.0806	59.4972	62.3304	62.3304
35.8872	45.3312	50.9976	56.664	58.0806	59.4972	62.3304	62.3304
38	48	54	60	61.5	63	66	66
38	48	54	60	61.5	63	66	66
35.8872	45.3312	50.9976	56.664	58.0806	59.4972	62.3304	62.3304
38	48	54	60	61.5	63	66	66
35.8872	45.3312	50.9976	56.664	58.0806	59.4972	62.3304	62.3304
14	21	29	37	41.5	46	60	60
12	18	25	31	35	39	51	51
13	19	26	33	37	41	54	54
14	21	29	37	41.5	46	60	60
12	18	25	31	35	39	51	51
13	19	26	33	37	41	54	54
1041.62725	1217.524328	1223.859712	1234.397787	1201.94729	1169.496792	1120.982921	1039.174427
70	110	150	190	207.5	225	250	250
1035.321566	1202.97241	1203.036626	1207.584941	1172.112506	1136.64007	1082.233891	994.495077
81.09	127.39	173.7	219	239.77	260.54	289.46	289.46
1175	1225	1225	1225	1212.5	1200	1175	1175
88	160	220	283	318	353	383	383
1075.912586	1266.247326	1276.40075	1290.854049	1258.174763	1225.495477	1177.081353	1092.447152
1058.939331	1242.073178	1250.275007	1262.7252	1230.116285	1197.50737	1148.957194	1065.637354
1	1	1	1	1	1	1	1
440	520	575	615	637.5	660	695	695
165.524805	209.6951701	233.9842557	255	257	259	264	264
470	520	510	500	495	490	480	480
540.5	598	586.5	575	569.25	563.5	552	552
12	18	25	33	41	49	68	78
540.5	598	586.5	575	569.25	563.5	552	552
540.5	598	586.5	575	569.25	563.5	552	552
545	520	495	495	495	495	495	495
545	520	495	495	495	495	495	495
56	71	81	91	92.5	94	101	111
65.549	82.214	93.324	104.434	106.1005	107.767	115.544	126.654
62.216	78.881	89.991	101.101	102.7675	104.434	112.211	123.321
56	71	81	91	92.5	94	101	111
52.8864	67.0524	76.4964	85.9404	87.357	88.7736	95.3844	104.8284
52.8864	67.0524	76.4964	85.9404	87.357	88.7736	95.3844	104.8284
56	71	81	91	92.5	94	101	111
1	1	1	1	1	1	1	1
120	150	200	250	257.5	265	280	280
55	55	58	58	59	60	62	62
55	55	58	58	59	60	62	62
55	55	58	58	59	60	62	62
16	16	16	16	16	16	16	16
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
450	450	450	450	450	450	450	450
525	525	525	525	525	525	525	525
41.68110616	46.55228649	51.48468511	55.50523052	56.86903313	58.23283573	60.25608893	65.20197315
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
52	52	54	54	54.5	55	60	60
39	39	41	41	42.5	44	45	45
39	39	41	41	42.5	44	45	45
315	360	365	375	365	355	335	335
315	360	365	375	365	355	335	335
315	360	365	375	365	355	335	335
315	360	365	375	365	355	335	335

152
152
143.5488
168.872
143.5488
111
152
152
168.872
143.5488
143.5488
73.326
73.326
66
66
62.3304
62.3304
66
66
62.3304
66
62.3304
60
51
54
60
51
54
1021.648883
250
975.019462
289.46
1175
383
1074.145042
1047.70435
1
695
264
480
552
79
552
552
495
495
121
137.764
134.431
121
114.2724
114.2724
121
1
280
62
62
62
16
1
1
450
525
70.07318602
1
1
1
60
45
45
335
335
335
335

NYTJPYSENIOR_MODRE	NYT	JPY
NYTAUDSENIOR_MODRE	NYT	AUD
NYTAUDSENIOR_MMR_L	NYT	AUD
NYTUSDSENIOR_NORE	NYT	USD
NYTSAUSDCVA_SENIOR	NYTSA	USD
OAKCUSDSENIOR	OAKC	USD
OAKC_2003_3_A1AUSDASSETBACKED	OAKC_2003_3_A1A	USD
OCUSDSENIOR_MODRE	OC	USD
OCJPYSENIOR_MODRE	OC	JPY
OCBCJPYSUBORDINATE	OCBC	JPY
OCEAUSDCVA_LOAN	OCEA	USD
OCRUSDSUBORDINATE_NORE	OCR	USD
OCRUSDSENIOR_NORE	OCR	USD
OCRUSDLOAN	OCR	USD
OCRUSDLOAN_NORE	OCR	USD
OCREURSENIOR	OCR	EUR
OCREURSUBORDINATE_NORE	OCR	EUR
OCREURSUBORDINATE	OCR	EUR
OCREURSENIOR_NORE	OCR	EUR
OCREURSENIOR_MODRE	OCR	EUR
OCRUSDLOANNC_NORE	OCR	USD
OCRJPYSUBORDINATE_NORE	OCR	JPY
OCRUSDLOAN_UNSEC_BULLET_NORE	OCR	USD
OCT10_2006_10A_DUSDASSETBACKED	OCT10_2006_10A_D	USD
OCT8_058_D_VUSDASSETBACKED	OCT8_058_D_V	USD
OCT8_2005_8A_DUSDASSETBACKED	OCT8_2005_8A_D	USD
OCTAN_06_1A_DUSDSENIOR	OCTAN_06_1A_D	USD
OCTAN_06_1A_D_USDSENIOR	OCTAN_06_1A_D_	USD
OCTAN_06_1A_FUSDSENIOR	OCTAN_06_1A_F	USD
OCTAN_06_1A_GUSDSENIOR	OCTAN_06_1A_G	USD
OCTAN_06_2A_C1USDSENIOR	OCTAN_06_2A_C1	USD
OCTAN_06_2A_C2USDSENIOR	OCTAN_06_2A_C2	USD
OCTAN_06_2A_DUSDSENIOR	OCTAN_06_2A_D	USD
OCTON_2007_1A_A3USDSENIOR	OCTON_2007_1A_A3	USD
ODPUSDSENIOR	ODP	USD
ODPUSDSUBORDINATE	ODP	USD
ODPEURSENIOR_MODRE	ODP	EUR
ODPUSDSENIOR_MODRE	ODP	USD
ODPAUDSENIOR_MODRE	ODP	AUD
OECUSDPREFERRED	OEC	USD
OFFUTTUSDSENIOR	OFFUTT	USD
OH_MUNIUSDSENIOR_MODRE	OH_MUNI	USD
OHAPA_071_C_VUSDASSETBACKED	OHAPA_071_C_V	USD
OHAPA_2007_1_CUSDASSETBACKED	OHAPA_2007_1_C	USD
OHAPA07_1_DUSDASSETBACKED	OHAPA07_1_D	USD
OHAPA07_1A_DUSDASSETBACKED	OHAPA07_1A_D	USD
OHAPA07_1A_DUSDSENIOR	OHAPA07_1A_D	USD
OIUSDSENIOR_NORE	OI	USD
OIUSDDIGITAL	OI	USD
OIHKDSENIOR_NORE	OI	HKD
OIILSSENIOR_NORE	OI	ILS
OIEURSENIOR_NORE	OI	EUR
OIUSDLOAN_NORE	OI	USD
OINLGSENIOR_NORE	OI	NLG
OIAUDSENIOR_NORE	OI	AUD
OI_BROCKUSDSENIOR_NORE	OI_BROCK	USD
OI_GUSDLOAN_NORE	OI_G	USD
OILUSDCVA_SENIOR	OIL	USD
OK_MUNIUSDSENIOR_MODRE	OK_MUNI	USD
OKEUSDSENIOR	OKE	USD
OKEUSDSENIOR_NORE	OKE	USD
OKEUSDSENIOR_MODRE	OKE	USD
OKEEURSENIOR_MODRE	OKE	EUR
OKEEURSENIOR_NORE	OKE	EUR
OKEEURSENIOR	OKE	EUR
OKEHKDSENIOR_MODRE	OKE	HKD
OKEAUDSENIOR_MODRE	OKE	AUD
OKSUSDSENIOR_MODRE	OKS	USD
OKSEURSENIOR_MODRE	OKS	EUR
OLNUSDSENIOR_MODRE	OLN	USD
OLNUSDSENIOR	OLN	USD
OLNUSDSENIOR_NORE	OLN	USD
OLNEURSENIOR_NORE	OLN	EUR
OLNEURSENIOR_MODRE	OLN	EUR

SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	275
SENIOR_MMR_L	DERIV	6/15/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 13:30	259.71	259.71	259.71
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR	DERIV	8/2/2007 13:30	15	15	15
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	7/18/2008 18:30	50	50	180
SENIOR_MODRE	DERIV	6/16/2008 13:30	50	50	180
SUBORDINATE	DERIV	7/25/2008 8:30	45	45	50
CVA_LOAN	DERIV	6/13/2008 18:30	400	400	400
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	90	120	130
SENIOR_NORE	DERIV	7/29/2008 18:30	90	120	130
LOAN	DERIV	7/29/2008 18:30	81	108	117
LOAN_NORE	DERIV	7/29/2008 18:30	81	108	117
SENIOR	DERIV	7/29/2008 18:30	105.003	140.004	151.371
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	90	120	130
SUBORDINATE	DERIV	7/29/2008 18:30	105.003	140.004	151.371
SENIOR_NORE	DERIV	7/29/2008 18:30	90	120	130
SENIOR_MODRE	DERIV	7/29/2008 18:30	90	120	130
LOANNC_NORE	DERIV	10/31/2006 8:30	29	29	33
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	90	120	130
LOAN_UNSEC_BULLET_NORE	DERIV	7/29/2008 18:30	81	108	117
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	2/12/2008 13:30	475	475	475
SENIOR	DERIV	9/1/2006 13:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	9/26/2006 13:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	4/20/2007 13:30	1	1	1
SENIOR	DERIV	7/22/2008 18:30	421.069	421.069	421.069
SUBORDINATE	DERIV	7/22/2008 18:30	379	379	379
SENIOR_MODRE	DERIV	7/22/2008 18:30	379	379	379
SENIOR_MODRE	DERIV	7/22/2008 18:30	379	379	379
SENIOR_MODRE	DERIV	7/22/2008 18:30	379	379	379
PREFERRED	DERIV	4/10/2000	50	50	75
SENIOR	DERIV	3/31/2008 13:30	125	125	125
SENIOR_MODRE	DERIV	7/22/2008 18:30	34	34	34
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	2/12/2008 13:30	775	775	775
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR_NORE	DERIV	7/29/2008 18:30	40	50	55
DIGITAL	DERIV	7/29/2008 18:30	40	50	55
SENIOR_NORE	DERIV	7/29/2008 18:30	40	50	55
SENIOR_NORE	DERIV	7/29/2008 18:30	52	62.5	67.69230769
SENIOR_NORE	DERIV	7/29/2008 18:30	40	50	55
LOAN_NORE	DERIV	5/22/2007 13:30	30	30	30
SENIOR_NORE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	40	50	55
SENIOR_NORE	DERIV	7/23/2008 13:30	35	35	40.00000001
LOAN_NORE	DERIV	7/25/2008 18:30	50	49.99409195	60
CVA_SENIOR	DERIV	6/1/2006 18:30	20	20	20
SENIOR_MODRE	DERIV	7/22/2008 18:30	18	18	18
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	33.33
SENIOR_NORE	DERIV	3/24/2006 13:30	12	12	12
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	30
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	30
SENIOR_NORE	DERIV	3/24/2006 13:30	12	12	12
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	33.33
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	30
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	30
SENIOR_MODRE	DERIV	7/25/2008 13:30	35	40	45
SENIOR_MODRE	DERIV	7/25/2008 13:30	35	40	45
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95
SENIOR	DERIV	7/30/2008 18:30	105.545	105.545	105.545
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	89.718
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	89.718
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95

315	360	365	375	365	355	335	335
315	360	365	375	365	355	335	335
1	1	1	1	1	1	1	1
297.486	339.984	344.706	354.15	344.706	335.262	316.374	316.374
42.5	50	56	62.5	65	67.5	72.5	77
15	15	15	15	15	15	15	15
80	80	80	80	80	80	80	80
240	270	300	330	335	340	345	345
240	270	300	330	335	340	345	621
60	70	85	100	103.5	107	115	115
450	500	500	500	500	500	500	500
225	305	345	375	382.5	390	395	395
225	305	345	375	382.5	390	395	395
202.5	274.5	310.5	337.5	344.25	351	355.5	355.5
202.5	274.5	310.5	337.5	344.25	351	355.5	355.5
262.5075	355.8435	402.5115	437.5125	446.26275	455.013	460.8465	460.8465
225	305	345	375	382.5	390	395	395
262.5075	355.8435	402.5115	437.5125	446.26275	455.013	460.8465	460.8465
225	305	345	375	382.5	390	395	395
225	305	345	375	382.5	390	395	395
58	71	84	100	105	110	119	119
225	305	345	375	382.5	390	395	395
202.5	274.5	310.5	337.5	344.25	351	355.5	355.5
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
475	475	475	475	475	475	475	475
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
448.844	483.285	505.505	527.725	521.6145	515.504	504.394	537.724
404	435	455	475	469.5	464	454	484
404	435	455	475	469.5	464	454	484
404	435	455	475	469.5	464	454	484
404	435	455	475	469.5	464	454	484
135	175	200	235	235	235	235	235
125	125	125	125	125	125	125	125
34	34	37	37	38	39	40	40
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
775	775	775	775	775	775	775	775
1100	1100	1100	1100	1100	1100	1100	1100
1000	1000	1000	1000	1000	1000	1000	1000
125	185	225	250	255	260	265	265
125	185	225	250	255	260	265	265
125	185	225	250	255	260	265	265
152.7777778	213.4615385	253.7234043	283.6538462	288.678775	293.7037037	298.7272727	298.7272727
125	185	225	250	255	260	265	265
40	50	60	70	77.5	85	95	95
1	1	1	1	1	1	1	1
125	185	225	250	255	260	265	265
69.99999999	99.99999999	125	150	155	160	165	165
90	120	150	170	180	190	209.9996822	209.9999568
20	20	20	20	20	20	20	20
18	18	18	18	18	18	25	25
44.44	61.105	72.215	83.325	86.1025	88.88	94.435	94.435
22	30	36	43	49.5	56	66	69
40	55	65	75	77.5	80	85	85
40	55	65	75	77.5	80	85	85
22	30	36	43	49.5	56	66	69
44.44	61.105	72.215	83.325	86.1025	88.88	94.435	94.435
40	55	65	75	77.5	80	85	85
40	55	65	75	77.5	80	85	85
55	65	75	85	87.5	90	95	95
55	65	75	85	87.5	90	95	95
115	140	151	160	157.5	155	150	190
127.765	155.54	167.761	177.76	174.9825	172.205	166.65	211.09
108.606	132.216	142.6044	151.104	148.743	146.382	141.66	179.436
108.606	132.216	142.6044	151.104	148.743	146.382	141.66	179.436
115	140	151	160	157.5	155	150	190

335
335
1
316.374
77
15
80
345
621
115
500
395
395
355.5
355.5
460.8465
395
460.8465
395
395
119
395
355.5
750
750
475
1
1
1
1
1
1
1
1
537.724
484
484
484
484
235
125
40
750
750
775
1100
1000
265
265
265
298.7272727
265
95
1
265
165
209.9999696
20
25
94.435
69
85
85
69
94.435
85
85
95
95
215
238.865
203.046
203.046
215

OLNEURSENIOR	OLN	EUR
OLNJPYSENIOR_MODRE	OLN	JPY
OLNAUDSENIOR_MODRE	OLN	AUD
OLNHKDSENIOR_MODRE	OLN	HKD
OLNJPYSENIOR_NORE	OLN	JPY
OLYMPUSDSUBORDINATE_NORE	OLYMP	USD
OLYMPIAUSDSENIOR_MODRE	OLYMPIA	USD
OMCUSDSENIOR	OMC	USD
OMCUSDSENIOR_MODRE	OMC	USD
OMCUSDSENIOR_NORE	OMC	USD
OMCEURSENIOR	OMC	EUR
OMCEURSENIOR_MODRE	OMC	EUR
OMCEURSENIOR_NORE	OMC	EUR
OMCUSDLOAN	OMC	USD
OMCAUDSENIOR_MODRE	OMC	AUD
OMCAUDSENIOR	OMC	AUD
OMCHKDSENIOR_MODRE	OMC	HKD
OMCTWDSENIOR	OMC	TWD
OMCHKDSENIOR_NORE	OMC	HKD
OMCJPYSENIOR_NORE	OMC	JPY
OMIUSDLOAN_NORE	OMI	USD
OMIUSDCVA_SENIOR	OMI	USD
OMIUSDSENIOR_NORE	OMI	USD
OMIUSDLOANCALL	OMI	USD
OMIUSDLOANCALL_NORE	OMI	USD
OMSTARUSDLOAN_NORE	OMSTAR	USD
OMSTARUSDCVA_LOAN	OMSTAR	USD
ONEUSDSENIOR	ONE	USD
ONEUSDSENIOR_MODRE	ONE	USD
ONEUSDSUBORDINATE	ONE	USD
ONEEURSUBORDINATE	ONE	EUR
ONEUSDSENIOR_NORE	ONE	USD
ONEEURSENIOR	ONE	EUR
ONEEURSENIOR_MODRE	ONE	EUR
ONEEURSENIOR_NORE	ONE	EUR
ONEUSDSUBORDINATE_MODRE	ONE	USD
ONEUSDSUBORDINATE_NORE	ONE	USD
ONEEURSUBORDINATE_MODRE	ONE	EUR
ONEEURSUBORDINATE_NORE	ONE	EUR
ONEUSDSENIOR_MODRE	ONE	USD
ONEUSDDIGITAL	ONE	USD
ONEUSDSENIOR	ONE	USD
ONEJPYSENIOR_MODRE	ONE	JPY
ONEAUDSENIOR_MODRE	ONE	AUD
ONE2ONEUSDCVA_SENIOR	ONE2ONE	USD
ONOFINEURLOAN_MMR	ONOFIN	EUR
ONTCADCVA_SENIOR	ONT	CAD
OOMLT_04_2_M6USDSENIOR	OOMLT_04_2_M6	USD
OOMLT_04_3_M9USDSENIOR	OOMLT_04_3_M9	USD
OOMLT_05_3_M5USDSENIOR	OOMLT_05_3_M5	USD
OOMLT_05_3_M9USDSENIOR	OOMLT_05_3_M9	USD
OOMLT_05_4_M5USDSENIOR	OOMLT_05_4_M5	USD
OOMLT_05_4_M8USDSENIOR	OOMLT_05_4_M8	USD
OOMLT_05_4_M9USDSENIOR	OOMLT_05_4_M9	USD
OOMLT_05_5_M8USDSENIOR	OOMLT_05_5_M8	USD
OOMLT_05_5_M9USDSENIOR	OOMLT_05_5_M9	USD
OOMLT_06_1_M7USDSENIOR	OOMLT_06_1_M7	USD
OOMLT_06_1_M8USDSENIOR	OOMLT_06_1_M8	USD
OOMLT_06_1_M9USDSENIOR	OOMLT_06_1_M9	USD
OOMLT_06_3_M6USDSENIOR	OOMLT_06_3_M6	USD
OOMLT_06_3_M9USDSENIOR	OOMLT_06_3_M9	USD
OOMLT_2005_3_M9USDSENIOR	OOMLT_2005_3_M9	USD
OOMLT_2005_4_M8USDSENIOR	OOMLT_2005_4_M8	USD
OOMLT_2005_5_M8USDSENIOR	OOMLT_2005_5_M8	USD
OOMLT_2005_5_M9USDSENIOR	OOMLT_2005_5_M9	USD
OOMLT_2006_1_M8USDSENIOR	OOMLT_2006_1_M8	USD
OOMLT_2006_1_M9USDSENIOR	OOMLT_2006_1_M9	USD
OOMLT_2006_3_M6USDSENIOR	OOMLT_2006_3_M6	USD
OOMLT_2006_3_M9USDSENIOR	OOMLT_2006_3_M9	USD
OOMLT_2007_5_M5USDSENIOR	OOMLT_2007_5_M5	USD
OOMLT_2007_6_M9USDSENIOR	OOMLT_2007_6_M9	USD
OOMLT04_2_M6USDSENIOR	OOMLT04_2_M6	USD
OOMLT05_3_M8USDSENIOR	OOMLT05_3_M8	USD
OOMLT05_3_M9USDSENIOR	OOMLT05_3_M9	USD

SENIOR	DERIV	7/30/2008 18:30	105.545	105.545	105.545
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	95
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	89.718
SUBORDINATE_NORE	DERIV	6/10/2008 18:30	600	600	600
SENIOR_MODRE	DERIV	5/14/2004 18:30	400	400	400
SENIOR	DERIV	7/30/2008 13:30	29.997	29.997	29.997
SENIOR_MODRE	DERIV	7/30/2008 13:30	27	27	27
SENIOR_NORE	DERIV	7/30/2008 13:30	25.4988	25.4988	25.4988
SENIOR	DERIV	7/30/2008 13:30	29.997	29.997	29.997
SENIOR_MODRE	DERIV	7/30/2008 13:30	27	27	27
SENIOR_NORE	DERIV	7/30/2008 13:30	25.4988	25.4988	25.4988
LOAN	DERIV	7/30/2008 13:30	24.3	24.3	24.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	27	27	27
SENIOR	DERIV	7/30/2008 13:30	29.997	29.997	29.997
SENIOR_MODRE	DERIV	7/30/2008 13:30	27	27	27
SENIOR	DERIV	7/30/2008 13:30	29.997	29.997	29.997
SENIOR_NORE	DERIV	7/30/2008 13:30	27	27	27
SENIOR_NORE	DERIV	7/30/2008 13:30	25.4988	25.4988	25.4988
LOAN_NORE	DERIV	7/25/2008 18:30	48	48	48
CVA_SENIOR	DERIV	7/24/2008 18:30	65	65	65
SENIOR_NORE	DERIV	7/24/2008 18:30	65	65	65
LOANCALL	DERIV	11/9/2006 13:30	75	75	75
LOANCALL_NORE	DERIV	7/25/2008 18:30	55.2	55.2	55.2
LOAN_NORE	DERIV	4/25/2008 18:30	140	140	140
CVA_LOAN	DERIV	1/30/2007 18:30	300	300	300
SENIOR	DERIV	12/8/2004 18:30	10	10	12
SENIOR_MODRE	DERIV	7/31/2007 8:30	29	29	31
SUBORDINATE	DERIV	12/8/2004 18:30	14	14	16
SUBORDINATE	DERIV	12/8/2004 18:30	14	14	16
SENIOR_NORE	DERIV	12/8/2004 18:30	8	8	10
SENIOR	DERIV	12/8/2004 18:30	10	10	12
SENIOR_MODRE	DERIV	12/8/2004 18:30	9	9	11
SENIOR_NORE	DERIV	12/8/2004 18:30	8	8	10
SUBORDINATE_MODRE	DERIV	12/8/2004 18:30	11	11	13
SUBORDINATE_NORE	DERIV	12/8/2004 18:30	10	10	13
SUBORDINATE_MODRE	DERIV	12/8/2004 18:30	11	11	13
SUBORDINATE_NORE	DERIV	12/8/2004 18:30	10	10	13
SENIOR_MODRE	CASH	12/8/2004 18:30	9	9	11
DIGITAL	DERIV	12/8/2004 18:30	15	15	18
SENIOR	CASH	12/8/2004 18:30	10	10	12
SENIOR_MODRE	DERIV	12/8/2004 18:30	9	9	11
SENIOR_MODRE	DERIV	12/8/2004 18:30	9	9	11
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
LOAN_MMR	DERIV	5/28/2008 8:30	640	640	640
CVA_SENIOR	DERIV	5/12/2005 18:30	7	7	8
SENIOR	DERIV	6/29/2007 8:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/2/2006 18:30	221	221	221
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	4/5/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/10/2006 8:30	1	1	1
SENIOR	DERIV	3/29/2007 8:30	1	1	1
SENIOR	DERIV	6/7/2007 8:30	1	1	1
SENIOR	DERIV	6/12/2007 18:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/7/2007 8:30	1	1	1
SENIOR	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2005 18:30	295	295	295
SENIOR	DERIV	12/21/2005 13:30	208	208	208
SENIOR	DERIV	6/7/2006 13:30	1	1	1

127.765	155.54	167.761	177.76	174.9825	172.205	166.65	211.09
115	140	151	160	157.5	155	150	190
115	140	151	160	157.5	155	150	190
115	140	151	160	157.5	155	150	190
108.606	132.216	142.6044	151.104	148.743	146.382	141.66	179.436
600	600	600	600	600	600	600	600
400	400	400	400	400	400	400	400
41.107	54.439	62.216	69.993	71.6595	73.326	76.659	76.659
37	49	56	63	64.5	66	69	69
34.9428	46.2756	52.8864	59.4972	60.9138	62.3304	65.1636	65.1636
41.107	54.439	62.216	69.993	71.6595	73.326	76.659	76.659
37	49	56	63	64.5	66	69	69
34.9428	46.2756	52.8864	59.4972	60.9138	62.3304	65.1636	65.1636
33.3	44.1	50.4	56.7	58.05	59.4	62.1	62.1
37	49	56	63	64.5	66	69	69
41.107	54.439	62.216	69.993	71.6595	73.326	76.659	76.659
37	49	56	63	64.5	66	69	69
41.107	54.439	62.216	69.993	71.6595	73.326	76.659	76.659
26.64	40.01666667	56	63	63.72352941	64.44705882	69	66.93
34.9428	46.2756	52.8864	59.4972	60.9138	62.3304	65.1636	65.1636
48	48	62	80	82.5	85	89	89
65	65	65	65	65	65	65	65
65	65	65	65	65	65	65	65
75	75	90	110	112.5	115	120	120
55.2	55.2	71.3	92	94.875	97.75	102.35	102.35
140	140	140	140	140	140	140	140
300	300	300	300	300	300	300	300
14	18	27	33	36.5	40	51	53
33	36	44	50	53	56	66	68
20	24	36	45	49.5	54	69	72
20	24	36	45	49.5	54	69	72
12	15	23	28	31	34	43	45
14	18	27	33	36.5	40	51	53
13	16	24	30	33	36	46	48
12	15	23	28	31	34	43	45
16	19	29	36	39.5	43	55	58
15	18	28	34	37.5	41	53	55
16	19	29	36	39.5	43	55	58
15	18	28	34	37.5	41	53	55
13	16	24	30	33	36	46	48
22	27	40	50	55	60	77	80
14	18	27	33	36.5	40	51	53
13	16	24	30	33	36	46	48
13	16	24	30	33	36	46	48
1	1	1	1	1	1	1	1
640	640	640	640	640	640	640	640
11	15	20	25	27.5	30	35	37
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
221	221	221	221	221	221	221	221
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
295	295	295	295	295	295	295	295
208	208	208	208	208	208	208	208
1	1	1	1	1	1	1	1

238.865
215
215
215
203.046
600
400
76.659
69
65.1636
76.659
69
65.1636
62.1
69
76.659
69
76.659
67.11818182
65.1636
89
65
65
120
102.35
140
300
53
68
72
72
45
53
48
45
58
55
58
55
48
80
53
48
48
1
640
40
1
1
0.999999975
221
0.999999975
1
1
1
0.999999975
1
0.999999975
1
1
1
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
1
0.999999975
0.999999975
295
208
1

OOMLT05_5_M8USDSENIOR	OOMLT05_5_M8	USD
OOMLT06_1_M8USDSENIOR	OOMLT06_1_M8	USD
OOMLT06_1_M9USDSENIOR	OOMLT06_1_M9	USD
OOMLT07_5_A4USDSENIOR	OOMLT07_5_A4	USD
OOMLT07_5_M2USDSENIOR	OOMLT07_5_M2	USD
OOMLT07_5_M5USDSENIOR	OOMLT07_5_M5	USD
OOMLT07_5_M8USDSENIOR	OOMLT07_5_M8	USD
OOMLT07_5_M9USDSENIOR	OOMLT07_5_M9	USD
OPCDO_2006_1A_BUSDSENIOR	OPCDO_2006_1A_B	USD
OPCDO_2006_1A_CUSDSENIOR	OPCDO_2006_1A_C	USD
OPERA_FR_01_AEURASSETBACKED	OPERA_FR_01_A	EUR
OPERA_LAKE_AGBPASSETBACKED	OPERA_LAKE_A	GBP
OPMAC_06_1_M8USDSENIOR	OPMAC_06_1_M8	USD
OR_MUNIUSDSENIOR_MODRE	OR_MUNI	USD
ORAUSDCVA_SENIOR	ORA	USD
ORA_CVAUSDCVA_SENIOR	ORA_CVA	USD
ORA_NVUSDCVA_SENIOR	ORA_NV	USD
ORA-CVAUSDCVA_SENIOR	ORA-CVA	USD
ORANGINAEURLOAN2ND_MMR	ORANGINA	EUR
ORCLUSDSENIOR	ORCL	USD
ORCLUSDSENIOR_NORE	ORCL	USD
ORCLUSDSENIOR_MODRE	ORCL	USD
ORCLEURSENIOR_MODRE	ORCL	EUR
ORCLEURSENIOR_NORE	ORCL	EUR
ORCLEURSENIOR	ORCL	EUR
ORCLAUDSENIOR_MODRE	ORCL	AUD
ORCLUSDSENIOR	ORCL	USD
ORCLJPYSENIOR_MODRE	ORCL	JPY
ORCLHKDSENIOR_MODRE	ORCL	HKD
ORCLSGDSENIOR_MODRE	ORCL	SGD
ORHUSDSENIOR_MODRE	ORH	USD
ORHEURSENIOR_MODRE	ORH	EUR
ORHAUDSENIOR_MODRE	ORH	AUD
ORIN 06-1 CUSDSENIOR	ORIN 06-1 C	USD
ORIN_06_1_CUSDSENIOR	ORIN_06_1_C	USD
ORIN_06_1A_CUSDSENIOR	ORIN_06_1A_C	USD
ORIN_06_2A_C1USDSENIOR	ORIN_06_2A_C1	USD
ORIN_2006_1_BUSDSENIOR	ORIN_2006_1_B	USD
ORIN_2006_1_CUSDSENIOR	ORIN_2006_1_C	USD
ORIN06_1 CUSDSENIOR	ORIN06_1 C	USD
ORIN06_1_CUSDSENIOR	ORIN06_1_C	USD
ORIXHKDSENIOR	ORIX	HKD
ORIXSGDSENIOR	ORIX	SGD
ORPT_06_1A_DUSDSENIOR	ORPT_06_1A_D	USD
OSKUSDLOAN_NORE	OSK	USD
OWNIT_05_1_B2USDSENIOR	OWNIT_05_1_B2	USD
OWNIT_05_1_B3USDSENIOR	OWNIT_05_1_B3	USD
OWNIT_05_2_B2USDSENIOR	OWNIT_05_2_B2	USD
OWNIT_05_2_B3USDSENIOR	OWNIT_05_2_B3	USD
OWNIT_06_1_B2USDSENIOR	OWNIT_06_1_B2	USD
OWNIT_06_2_B2USDSENIOR	OWNIT_06_2_B2	USD
OWNIT_06_2_B3USDSENIOR	OWNIT_06_2_B3	USD
OWNIT_06_3_B3USDSENIOR	OWNIT_06_3_B3	USD
OWNIT_06_4_B3USDSENIOR	OWNIT_06_4_B3	USD
OWNIT_06_4_M6USDSENIOR	OWNIT_06_4_M6	USD
OWNIT_06_5_B2USDSENIOR	OWNIT_06_5_B2	USD
OWNIT_06_6_B2USDSENIOR	OWNIT_06_6_B2	USD
OWNIT_2005_1_B3USDSENIOR	OWNIT_2005_1_B3	USD
OWNIT_2005_2_B3USDSENIOR	OWNIT_2005_2_B3	USD
OWNIT_2006_1_B3USDSENIOR	OWNIT_2006_1_B3	USD
OWNIT_2006_2_B3USDSENIOR	OWNIT_2006_2_B3	USD
OWNIT05_1_B2USDSENIOR	OWNIT05_1_B2	USD
OWNIT05_1_B3USDSENIOR	OWNIT05_1_B3	USD
OXYEURSENIOR_MODRE	OXY	EUR
OXYUSDSENIOR_MODRE	OXY	USD
OXYUSDSENIOR_NORE	OXY	USD
OXYEURSENIOR_NORE	OXY	EUR
OXYUSDSENIOR	OXY	USD
OXYEURSENIOR	OXY	EUR
OXYUSDLOAN	OXY	USD
OXYAUDSENIOR_MODRE	OXY	AUD
PUSDSENIOR_MODRE	P	USD
PEURSENIOR_MODRE	P	EUR
PUSDSENIOR_NORE	P	USD

SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	3/8/2006 18:30	110	110	110
SENIOR	DERIV	6/20/2006 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	11/7/2007 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	12/10/2007 18:30	60	65	67
ASSETBACKED	DERIV	3/6/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	9/12/2005 13:30	180	180	210
CVA_SENIOR	DERIV	5/12/2005 18:30	60	60	70
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1.071428571	1.071428571	1.071428571
SENIOR	DERIV	7/25/2008 13:30	27.775	27.775	27.775
SENIOR_NORE	DERIV	7/25/2008 13:30	23.61	23.61	23.61
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/25/2008 13:30	23.61	23.61	23.61
SENIOR	DERIV	7/25/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/2/2008 18:30	29	29	29
SENIOR	CASH	7/25/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/25/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/15/2008 18:30	111	111	111
SENIOR_MODRE	DERIV	7/15/2008 18:30	111	111	111
SENIOR_MODRE	DERIV	7/15/2008 18:30	111	111	111
SENIOR	DERIV	8/29/2006 13:30	1	1	1
SENIOR	DERIV	8/29/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2006 13:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	4/27/2007 8:30	1	1	1
SENIOR	DERIV	3/13/2007 8:30	1	1	1
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	7/23/2008 8:30	140	140	140
SENIOR	DERIV	7/23/2008 8:30	140	140	140
SENIOR	DERIV	5/18/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/30/2008 18:30	68.59504132	102.892562	137.1900326
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	3/15/2007 8:30	1	1	1
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	12/1/2006 8:30	1	1	1
SENIOR	DERIV	1/16/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	12/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/28/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	11/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/8/2005 18:30	221	221	221
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	30	30
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	30	30
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	28.332	28.332
SENIOR_NORE	DERIV	7/29/2008 18:30	28.332	28.332	28.332
SENIOR	DERIV	7/29/2008 18:30	33.33	33.33	33.33
SENIOR	DERIV	7/29/2008 18:30	33.33	33.33	33.33
LOAN	DERIV	7/29/2008 18:30	27	27	27
SENIOR_MODRE	DERIV	7/29/2008 18:30	30	30	30
SENIOR_MODRE	DERIV	10/16/2002 18:30	60	60	60
SENIOR_MODRE	DERIV	10/16/2002 18:30	60	60	60
SENIOR_NORE	DERIV	10/16/2002 18:30	56.66666667	56.66666667	56.66666367

1	1	1	1	1	1	1	1
110	110	110	110	110	110	110	110
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
69	71	73	75	75	75	75	75
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
5	5	5	5	5	5	5	5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
300	360	465	525	562.5	600	630	645
100	120	155	175	187.5	200	210	215
1.071428571	1.071428571	1.071428571	1.071428571	1.071428571	1.071428571	1.071428571	1.071428571
33.33	44.44	52.217	59.994	61.6605	63.327	66.66	66.66
28.332	37.776	44.3868	50.9976	52.4142	53.8308	56.664	56.664
30	40	47	54	55.5	57	60	60
30	40	47	54	55.5	57	60	60
28.332	37.776	44.3868	50.9976	52.4142	53.8308	56.664	56.664
33.33	44.44	52.217	59.994	61.6605	63.327	66.66	66.66
34	44	51	58	59.5	61	64	64
33.33	44.44	52.217	59.994	61.6605	63.327	66.66	66.66
30	40	47	54	55.5	57	60	60
30	40	47	54	55.5	57	60	60
30	40	47	54	55.5	57	60	60
111	111.6	113.9	116	116	116	116	116
111	111.6	113.9	116	116	116	116	116
111	111.6	113.9	116	116	116	116	116
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
160	180	200	200	200	200	200	200
160	180	200	200	200	200	200	200
1	1	1	1	1	1	1	1
274.3801653	342.9752066	384.1322314	415	420.5333334	426.0666667	437.1333333	437.1333333
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
221	221	221	221	221	221	221	221
1	1	1	1	1	1	1	1
34	39	42	50	51	52	58	68
34	39	42	50	51	52	58	68
32.1096	36.8316	39.6648	47.22	48.1644	49.1088	54.7752	64.2192
32.1096	36.8316	39.6648	47.22	48.1644	49.1088	54.7752	64.2192
37.774	43.329	46.662	55.55	56.661	57.772	64.438	75.548
37.774	43.329	46.662	55.55	56.661	57.772	64.438	75.548
30.6	35.1	37.8	45	45.9	46.8	52.2	61.2
34	39	42	50	51	52	58	68
60	60	60	60	60	60	60	60
60	60	60	60	60	60	60	60
56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667

1
110
1
1
1
0.999999975
1
1
1
0.999999975
75
0.999999975
1
5
1
1
660
220
1.071428571
66.66
56.664
60
60
56.664
66.66
64
66.66
60
60
60
116
116
116
1
1
1
1
1
1
1
1
200
200
1
437.1333333
1
1
1
1
1
1
1
1
0.999999975
1
1
1
0.999999975
0.999999975
1
0.999999975
221
1
68
68
64.2192
64.2192
75.548
75.548
61.2
68
60
60
56.66666667

PEURSENIOR_NORE	P	EUR
PUSDSENIOR	P	USD
PEURSENIOR	P	EUR
PAUSDSENIOR_NORE	PA	USD
PAILSSENIOR_NORE	PA	ILS
PAEURSENIOR_NORE	PA	EUR
PAUSDSENIOR_MODRE	PA	USD
PAHKDSENIOR_NORE	PA	HKD
PAUSDLOAN_NORE	PA	USD
PAAUDSENIOR_MODRE	PA	AUD
PAAUDSENIOR_NORE	PA	AUD
PAUSDLOANCALL_NORE	PA	USD
PAUSDDIGITAL_LOAN_NORE	PA	USD
PAUSDDIGITAL_NORE	PA	USD
PA_MUNIUSDSENIOR_MODRE	PA_MUNI	USD
PAAUSDSENIOR_MODRE	PAA	USD
PACDUNUSDSENIOR_MODRE	PACDUN	USD
PAJ_HOLDCOEURLOAN2NDCALL_MMR	PAJ_HOLDCO	EUR
PALLASIVEURSENIOR_MODRE	PALLASIV	EUR
PAMCOUSDSENIOR	PAMCO	USD
PANAMAUSDSENIOR	PANAMA	USD
PANAMAEURSENIOR	PANAMA	EUR
PANAMAUSDBOND	PANAMA	USD
PANAMAEURBOND	PANAMA	EUR
PANAMAAUDBOND	PANAMA	AUD
PARES_1X_DUSDSENIOR	PARES_1X_D	USD
PART_REUSDCVA_SENIOR	PART_RE	USD
PASCOUSDCVA_SENIOR	PASCO	USD
PASCO-CVAUSDCVA_SENIOR	PASCO-CVA	USD
PBGUSDSENIOR	PBG	USD
PBGUSDSENIOR_MODRE	PBG	USD
PBGUSDSENIOR_NORE	PBG	USD
PBGEURSENIOR	PBG	EUR
PBGEURSENIOR_NORE	PBG	EUR
PBGEURSENIOR_MODRE	PBG	EUR
PBGUSDCVA_SENIOR	PBG	USD
PBG_OPERUSDSENIOR_MODRE	PBG_OPER	USD
PBG_OPERUSDCVA_SENIOR	PBG_OPER	USD
PBIUSDSENIOR	PBI	USD
PBIUSDSENIOR_NORE	PBI	USD
PBIUSDSENIOR_MODRE	PBI	USD
PBIEURSENIOR_MODRE	PBI	EUR
PBIEURSENIOR_NORE	PBI	EUR
PBIEURSENIOR	PBI	EUR
PBIHKDSENIOR_MODRE	PBI	HKD
PBIJPYSENIOR_MODRE	PBI	JPY
PBIAUDSENIOR_MODRE	PBI	AUD
PBISGDSENIOR_MODRE	PBI	SGD
PBI_CRDUSDSENIOR	PBI_CRD	USD
PBI_CRDEURSENIOR	PBI_CRD	EUR
PBI_CRDEURSENIOR_MODRE	PBI_CRD	EUR
PBI_CRDUSDSENIOR_MODRE	PBI_CRD	USD
PBI_CRDUSDSENIOR_NORE	PBI_CRD	USD
PBI_CRDEURSENIOR_NORE	PBI_CRD	EUR
PCACNUSDSENIOR_MODRE	PCACN	USD
PCACNEURSENIOR_MODRE	PCACN	EUR
PCGUSDSENIOR_MODRE	PCG	USD
PCGUSDPREFERRED_MODRE	PCG	USD
PCG_PUSDPREFERRED_MODRE	PCG_P	USD
PCG_USGNUSDSENIOR	PCG_USGN	USD
PCG_USGNEURSENIOR	PCG_USGN	EUR
PCG_USGNEURSENIOR_MODRE	PCG_USGN	EUR
PCG_USGNUSDSENIOR_MODRE	PCG_USGN	USD
PCG_USGNUSDSENIOR_NORE	PCG_USGN	USD
PCG_USGNEURSENIOR_NORE	PCG_USGN	EUR
PCGEUSDSENIOR_MODRE	PCGE	USD
PCGEEURSENIOR_MODRE	PCGE	EUR
PCHLT_05_1_B2USDSENIOR	PCHLT_05_1_B2	USD
PCHLT_05_1_M4USDSENIOR	PCHLT_05_1_M4	USD
PCHLT_05_2_B2USDSENIOR	PCHLT_05_2_B2	USD
PCHLT_05_3_M8USDSENIOR	PCHLT_05_3_M8	USD
PCHLT_05_3_M9USDSENIOR	PCHLT_05_3_M9	USD
PCHLT_05_4_M5USDSENIOR	PCHLT_05_4_M5	USD
PCHLT_05_4_M8USDSENIOR	PCHLT_05_4_M8	USD

SENIOR_NORE	DERIV	10/16/2002 18:30	56.66666667	56.66666667	56.66666367
SENIOR	DERIV	10/16/2002 18:30	66.66666667	66.66666667	66.66666367
SENIOR	DERIV	10/16/2002 18:30	66.66666667	66.66666667	66.66666367
SENIOR_NORE	DERIV	7/24/2008 18:30	235	255	295
SENIOR_NORE	DERIV	7/7/2008 18:30	215	235	275
SENIOR_NORE	DERIV	7/24/2008 18:30	235	255	295
SENIOR_MODRE	DERIV	7/24/2008 18:30	248.9355	270.1215	312.4935
SENIOR_NORE	DERIV	7/24/2008 18:30	235	255	295
LOAN_NORE	DERIV	7/24/2008 18:30	105	130	145
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/24/2008 18:30	235	255	295
LOANCALL_NORE	DERIV	7/24/2008 18:30	105	130	145
DIGITAL_LOAN_NORE	DERIV	7/24/2008 18:30	105	130	145
DIGITAL_NORE	DERIV	7/24/2008 18:30	235	255	295
SENIOR_MODRE	DERIV	7/22/2008 18:30	20	20	20
SENIOR_MODRE	DERIV	7/23/2008 18:30	65	65	70
SENIOR_MODRE	DERIV	8/30/2005 18:30	119.5	119.5	119.5
LOAN2NDCALL_MMR	DERIV	7/25/2008 13:30	360	360	400
SENIOR_MODRE	DERIV	5/21/2004 13:30	194	194	194
SENIOR	DERIV	8/2/2006 18:30	1.5	1.5	1.5
SENIOR	DERIV	10/31/2002 18:30	50	90	150
SENIOR	DERIV	10/31/2002 18:30	50	90	150
BOND	DERIV	7/30/2008 18:30	45	50	55
BOND	DERIV	7/30/2008 18:30	45	50	55
BOND	DERIV	7/30/2008 18:30	45	50	55
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	3/7/2006 8:30	50	50	50
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	80	80	95
SENIOR	DERIV	7/24/2008 13:30	36.663	36.663	36.363
SENIOR_MODRE	DERIV	7/24/2008 13:30	33	33	33
SENIOR_NORE	DERIV	7/24/2008 13:30	31.1652	31.1652	31.1352
SENIOR	DERIV	7/24/2008 13:30	36.663	36.663	36.363
SENIOR_NORE	DERIV	7/2/2008 18:30	28.332	28.332	28.332
SENIOR_MODRE	DERIV	7/24/2008 13:30	33	33	33
CVA_SENIOR	DERIV	7/24/2008 13:30	66	66	66
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/24/2008 13:30	62.7	62.7	62.7
SENIOR	DERIV	7/2/2008 18:30	49.995	49.995	52.217
SENIOR_NORE	DERIV	7/23/2008 13:30	28.332	28.332	30.2208
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_NORE	DERIV	7/23/2008 13:30	28.332	28.332	30.2208
SENIOR	DERIV	7/23/2008 13:30	33.33	33.33	35.552
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR_MODRE	DERIV	7/23/2008 13:30	30	30	32
SENIOR	DERIV	12/2/2004 8:30	4	4	6
SENIOR	DERIV	12/2/2004 8:30	4	4	6
SENIOR_MODRE	DERIV	12/2/2004 8:30	4	4	5
SENIOR_MODRE	DERIV	12/2/2004 8:30	4	4	5
SENIOR_NORE	DERIV	12/2/2004 8:30	4	4	5
SENIOR_NORE	DERIV	12/2/2004 8:30	4	4	5
SENIOR_MODRE	DERIV	7/25/2008 18:30	54	54	59
SENIOR_MODRE	DERIV	7/25/2008 18:30	54	54	59
SENIOR_MODRE	DERIV	7/30/2008 18:30	36	41	46
PREFERRED_MODRE	DERIV	5/27/2008 13:30	50	60	65
PREFERRED_MODRE	DERIV	5/1/2007 13:30	8	11	12
SENIOR	DERIV	7/2/2008 18:30	83.325	99.99	116.355
SENIOR	DERIV	7/2/2008 18:30	83.325	99.99	116.355
SENIOR_MODRE	DERIV	7/2/2008 18:30	75	90	105
SENIOR_MODRE	DERIV	7/2/2008 18:30	75	90	105
SENIOR_NORE	DERIV	7/2/2008 18:30	70.83	84.996	99.162
SENIOR_NORE	DERIV	7/2/2008 18:30	70.83	84.996	99.162
SENIOR_MODRE	DERIV	7/30/2008 18:30	33	36	41
SENIOR_MODRE	DERIV	7/30/2008 18:30	33	36	41
SENIOR	DERIV	11/15/2006 18:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	4/23/2008 18:30	0.999999975	0.999999975	0.999999975

56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667	56.66666667
66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667
66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667	66.66666667
380	435	455	475	480	485	495	495
360	415	433	442	446	450	460	460
380	435	455	475	480	485	495	495
402.534	460.7955	481.9815	503.1675	508.464	513.7605	524.3535	524.3535
380	435	455	475	480	485	495	495
220	270	300	315	325	335	345	345
1	1	1	1	1	1	1	1
380	435	455	475	480	485	495	495
220	270	300	315	325	335	345	345
220	270	300	315	325	335	345	345
380	435	455	475	480	485	495	495
20	20	24	24	25	26	28	28
90	105	115	125	127.5	130	135	135
119.5	119.5	119.5	119.5	119.5	119.5	119.5	119.5
480	520	580	740	730	720	750	750
194	194	194	194	194	194	194	194
1.5	1.5	1.5	1.5	1.5	1.5	1.5	1.5
400	500	550	600	620	640	700	700
400	500	550	600	620	640	700	700
79	99	118.5	138	148.5	159	179	179
79	99	118.5	138	148.5	159	179	179
79	99	118.5	138	148.5	159	179	179
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
50	50	50	50	50	50	50	50
1	1	1	1	1	1	1	1
120	145	180	200	212.5	225	245	250
42.218	47.773	51.106	55.55	57.2165	58.883	64.438	69.993
38	43	46	50	51.5	53	58	63
35.8872	40.6092	43.4424	47.22	48.6366	50.0532	54.7752	59.4972
42.218	47.773	51.106	55.55	57.2165	58.883	64.438	69.993
33.054	37.776	40.6092	43.4424	45.3312	47.22	51.942	56.664
38	43	46	50	51.5	53	58	63
76	86	92	100	103	106	116	126
1	1	1	1	1	1	1	1
72.2	81.7	87.4	95	97.85	100.7	110.2	119.7
56.661	64.438	74.437	83.325	84.9915	86.658	89.991	89.991
33.9984	40.6092	49.1088	56.664	58.0806	59.4972	62.3304	62.3304
36	43	52	60	61.5	63	66	66
36	43	52	60	61.5	63	66	66
33.9984	40.6092	49.1088	56.664	58.0806	59.4972	62.3304	62.3304
39.996	47.773	57.772	66.66	68.3265	69.993	73.326	73.326
36	43	52	60	61.5	63	66	66
36	43	52	60	61.5	63	66	66
36	43	52	60	61.5	63	66	66
36	43	52	60	61.5	63	66	66
8	8	14	14	17	20	30	28
8	8	14	14	17	20	30	28
7	7	13	13	15.5	18	27	25
7	7	13	13	15.5	18	27	25
7	7	12	12	14.5	17	25	24
7	7	12	12	14.5	17	25	24
72	78	91	100	102.5	105	114	124
72	78	91	100	102.5	105	114	124
56	66	76	86	87.5	89	101	101
80	100	115	130	135	140	145	145
31	31	47	61	66.5	72	82	84
149.985	183.315	216.645	249.975	254.9745	259.974	299.97	299.97
149.985	183.315	216.645	249.975	254.9745	259.974	299.97	299.97
135	165	195	225	229.5	234	270	270
135	165	195	225	229.5	234	270	270
127.494	155.826	184.158	212.49	216.7398	220.9896	254.988	254.988
127.494	155.826	184.158	212.49	216.7398	220.9896	254.988	254.988
56	66	75	86	88	90	98	98
56	66	75	86	88	90	98	98
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

56.66666667
66.66666667
66.66666667
495
460
495
524.3535
495
345
1
495
345
345
495
28
135
119.5
750
194
1.5
700
700
179
179
179
0.999999975
50
1
255
69.993
63
59.4972
69.993
56.664
63
126
1
119.7
89.991
62.3304
66
66
62.3304
73.326
66
66
66
66
29
29
26
26
25
25
134
134
101
145
84
299.97
299.97
270
270
254.988
254.988
98
98
1
0.999999975
1
1
1
1
0.999999975

PCHLT_05_4_M9USDSENIOR	PCHLT_05_4_M9	USD
PCHLT_2005_1_B2USDSENIOR	PCHLT_2005_1_B2	USD
PCHLT_2005_1_B3USDSENIOR	PCHLT_2005_1_B3	USD
PCHLT_2005_2_B2USDSENIOR	PCHLT_2005_2_B2	USD
PCHLT_2005_3_M9USDSENIOR	PCHLT_2005_3_M9	USD
PCHLT_2005_4_M9USDSENIOR	PCHLT_2005_4_M9	USD
PCHLT05_1_B3USDSENIOR	PCHLT05_1_B3	USD
PCHLT05_4_M8USDSENIOR	PCHLT05_4_M8	USD
PCHLT051B3USDSENIOR	PCHLT051B3	USD
PCUUSDSENIOR	PCU	USD
PDUSDSENIOR	PD	USD
PDEURSENIOR	PD	EUR
PDEURSENIOR_MODRE	PD	EUR
PDUSDSENIOR_MODRE	PD	USD
PDUSDSENIOR_NORE	PD	USD
PDEURSENIOR_NORE	PD	EUR
PDAUDSENIOR_MODRE	PD	AUD
PDHKDSENIOR_MODRE	PD	HKD
PDJPYSENIOR_MODRE	PD	JPY
PDEUSDSENIOR	PDE	USD
PDEUSDSENIOR_MODRE	PDE	USD
PDEUSDSENIOR_NORE	PDE	USD
PDEEURSENIOR_NORE	PDE	EUR
PDEHKDSENIOR_NORE	PDE	HKD
PDEAUDSENIOR_NORE	PDE	AUD
PDGUSDSENIOR_NORE	PDG	USD
PDGUSDSENIOR_MODRE	PDG	USD
PDGEURSENIOR_MODRE	PDG	EUR
PDMNT_CDOUSDSENIOR	PDMNT_CDO	USD
PDMNT_CDOUSDSENIOR_MODRE	PDMNT_CDO	USD
PDVSAUSDBOND	PDVSA	USD
PDVSAUSDLOAN	PDVSA	USD
PDVSAUSDSENIOR	PDVSA	USD
PDX_0611USDPREFERRED_MODRE	PDX_0611	USD
PDX_0611USDSENIOR_NORE	PDX_0611	USD
PDX_1210USDPREFERRED_MODRE	PDX_1210	USD
PDX_1210USDSENIOR_NORE	PDX_1210	USD
PDX_1210USDSENIOR_3CE	PDX_1210	USD
PDX_1210USDSENIOR_2CE	PDX_1210	USD
PEEURSENIOR	PE	EUR
PEBL_072_SUBUSDASSETBACKED	PEBL_072_SUB	USD
PECHINEYUSDSENIOR	PECHINEY	USD
PEGUSDSENIOR	PEG	USD
PEGUSDLOAN	PEG	USD
PEGUSDSENIOR_MODRE	PEG	USD
PEGEURSENIOR_MODRE	PEG	EUR
PEGUSDSENIOR_NORE	PEG	USD
PEGEURSENIOR_NORE	PEG	EUR
PEGEURSENIOR	PEG	EUR
PEGUSDSENIOR_MODRE	PEG	USD
PEGUSDPREFERRED_MODRE	PEG	USD
PEG PSEGUSDSENIOR_MODRE	PEG PSEG	USD
PEG PSEGUSDSENIOR	PEG PSEG	USD
PEG_HLDGUSDSENIOR	PEG_HLDG	USD
PEG_HLDGEURSENIOR	PEG_HLDG	EUR
PEG_HLDGEURSENIOR_MODRE	PEG_HLDG	EUR
PEG_HLDGUSDSENIOR_MODRE	PEG_HLDG	USD
PEG_HLDGUSDSENIOR_NORE	PEG_HLDG	USD
PEG_HLDGEURSENIOR_NORE	PEG_HLDG	EUR
PEG_LOANUSDSENIOR	PEG_LOAN	USD
PEG_PUSDSENIOR_MODRE	PEG_P	USD
PEG_PUSDPREFERRED_MODRE	PEG_P	USD
PEG_POWUSDSENIOR	PEG_POW	USD
PEG_POWUSDSENIOR_MODRE	PEG_POW	USD
PEG_POWUSDSENIOR_NORE	PEG_POW	USD
PEG_POWEURSENIOR	PEG_POW	EUR
PEG_POWEURSENIOR_MODRE	PEG_POW	EUR
PEG_POWEURSENIOR_NORE	PEG_POW	EUR
PEG_POWUSDSENIOR_MODRE	PEG_POW	USD
PEG_POWUSDDIGITAL	PEG_POW	USD
PEG_POWAUDSENIOR	PEG_POW	AUD
PEG_POWUSDDIGITAL_MODRE	PEG_POW	USD
PEG_POWUSDDIGITAL_NORE	PEG_POW	USD
PEG_POWAUDSENIOR_MODRE	PEG_POW	AUD

SENIOR	DERIV	7/16/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	8/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2005 18:30	316	316	316
SENIOR	DERIV	6/1/2006 18:30	1	1	1
SENIOR	DERIV	10/14/2005 18:30	250	250	250
SENIOR	DERIV	7/22/2008 18:30	110	115	125
SENIOR	DERIV	7/21/2008 13:30	15.554	15.554	15.554
SENIOR	DERIV	7/21/2008 13:30	15.554	15.554	15.554
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR_NORE	DERIV	7/21/2008 13:30	13.2216	13.2216	13.2216
SENIOR_NORE	DERIV	7/21/2008 13:30	13.2216	13.2216	13.2216
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	14	14	14
SENIOR	DERIV	3/28/2006 8:30	45	45	54
SENIOR_MODRE	DERIV	7/30/2008 13:30	109.5651765	109.5651765	120.8888471
SENIOR_NORE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	7/30/2008 13:30	97.39124706	97.39124706	96
SENIOR_NORE	DERIV	7/30/2008 13:30	80	80	80
SENIOR_NORE	DERIV	10/20/2006 8:30	5	5	5
SENIOR_MODRE	DERIV	10/20/2006 8:30	5	5	5
SENIOR_MODRE	DERIV	10/20/2006 8:30	5	5	5
SENIOR	DERIV	7/28/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	1	1
BOND	DERIV	3/27/2007 8:30	1	1	1
LOAN	DERIV	3/27/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	435	485	550
PREFERRED_MODRE	DERIV	5/27/2008 18:30	42	42	42
SENIOR_NORE	DERIV	5/27/2008 18:30	1	1	1
PREFERRED_MODRE	DERIV	5/27/2008 18:30	11.5	11.5	19.5
SENIOR_NORE	DERIV	5/27/2008 18:30	1	1	1
SENIOR_3CE	DERIV	7/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_2CE	DERIV	7/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/24/2001 13:30	85	85	85
ASSETBACKED	DERIV	7/28/2008 13:30	5	5	5
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	4/5/2006 18:30	56	56	56
LOAN	DERIV	4/5/2006 18:30	45	45	45
SENIOR_MODRE	DERIV	4/5/2006 18:30	50	50	50
SENIOR_MODRE	DERIV	7/29/2008 18:30	45	50	55
SENIOR_NORE	DERIV	7/2/2008 18:30	47	52	57
SENIOR_NORE	DERIV	7/29/2008 18:30	48	53	58
SENIOR	DERIV	4/5/2006 18:30	56	56	56
SENIOR_MODRE	CASH	4/5/2006 18:30	50	50	50
PREFERRED_MODRE	DERIV	5/27/2008 13:30	30	30	40
SENIOR_MODRE	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	7/21/2008 18:30	70.59	70.59	76.4725
SENIOR	DERIV	7/21/2008 18:30	70.59	70.59	76.4725
SENIOR_MODRE	DERIV	7/21/2008 18:30	79.63636364	79.65517241	87.37704918
SENIOR_MODRE	DERIV	7/21/2008 18:30	63.528	63.528	68.822
SENIOR_NORE	DERIV	7/21/2008 18:30	60	60	65
SENIOR_NORE	DERIV	7/21/2008 18:30	60	60	65
SENIOR	DERIV	11/15/2004 18:30	10	10	10
SENIOR_MODRE	DERIV	3/20/2006 18:30	30	30	30
PREFERRED_MODRE	DERIV	10/24/2006 8:30	30	30	30
SENIOR	DERIV	7/29/2008 18:30	59.994	63.327	66.66
SENIOR_MODRE	DERIV	7/29/2008 18:30	54	57	60
SENIOR_NORE	DERIV	7/29/2008 18:30	50.9976	53.8308	56.364
SENIOR	DERIV	7/29/2008 18:30	59.994	63.327	66.66
SENIOR_MODRE	DERIV	7/29/2008 18:30	54	57	60
SENIOR_NORE	DERIV	7/29/2008 18:30	50.9976	53.8308	56.364
SENIOR_MODRE	CASH	7/29/2008 18:30	54	57	60
DIGITAL	DERIV	7/29/2008 18:30	54	57	60
SENIOR	DERIV	7/29/2008 18:30	59.994	63.327	66.66
DIGITAL_MODRE	DERIV	7/29/2008 18:30	54	57	60
DIGITAL_NORE	DERIV	7/29/2008 18:30	50.9976	53.8308	56.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	54	57	60

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
316	316	316	316	316	316	316	316
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
145	170	180	190	195	200	210	220
21.109	28.886	34.441	38.885	41.6625	44.44	49.995	49.995
21.109	28.886	34.441	38.885	41.6625	44.44	49.995	49.995
19	26	31	35	37.5	40	45	45
19	26	31	35	37.5	40	45	45
17.9436	24.5544	29.2764	33.054	35.415	37.776	42.498	42.498
17.9436	24.5544	29.2764	33.054	35.415	37.776	42.498	42.498
19	26	31	34	37	40	45	45
19	26	31	35	37.5	40	45	45
19	26	31	35	37.5	40	45	45
71	80	93	80	93.5	107	107	107
112.9332417	125.6666355	135.5261486	148.8689977	154.7766544	160.6843111	177.9547021	177.9547021
110	145	175	205	210	215	225	225
110	145	175	205	210	215	225	225
96.8	117.3811484	124.9998514	136.6666349	143.0174853	149.3683356	165.6818617	165.6818617
110	145	175	205	210	215	225	225
9	14	24	28	33	38	47	61
10	15	25	30	35	40	50	65
10	15	25	30	35	40	50	65
70	70	70	70	70	70	70	70
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
600	630	665	700	711.5	723	746	746
42	42	42	42	42	42	42	42
1	1	1	1	1	1	1	1
25.38	40	40	40		40	81.5	88.5
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
85	85	85	85	85	85	85	85
5	5	5	5	5	5	5	5
24	24	24	24	24	24	24	24
89	122	156	200	216.5	233	267	278
72	99	126	162	175.5	189	216	225
80	110	140	180	195	210	240	250
71	80	89	102	105.5	109	123	121
67	77	87	97	101	105	117	117
68	78	88	98	102	106	118	118
89	122	156	200	216.5	233	267	278
80	110	140	180	195	210	240	250
50	70	95	115	122.5	130	150	150
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
111.7675	152.945	176.475	200.005	201.76975	203.5345	211.77	211.77
111.7675	152.945	176.475	200.005	201.76975	203.5345	211.77	211.77
113.7912088	139.9047619	163.75	181.3333333	185.7160853	190.0988372	194.673913	191.0043668
100.586	137.644	158.82	179.996	181.5842	183.1724	190.584	190.584
95	130	150	170	171.5	173	180	180
95	130	150	170	171.5	173	180	180
18	26	34	42	44.5	47	52	62
40	50	65	80	85	90	100	100
40	50	65	80	85	90	100	100
83.325	102.212	116.655	127.765	129.4315	131.098	141.097	141.097
75	92	105	115	116.5	118	127	127
70.83	86.8848	99.162	108.606	110.0226	111.4392	119.9388	119.9388
83.325	102.212	116.655	127.765	129.4315	131.098	141.097	141.097
75	92	105	115	116.5	118	127	127
70.83	86.8848	99.162	108.606	110.0226	111.4392	119.9388	119.9388
75	92	105	115	116.5	118	127	127
75	92	105	115	116.5	118	127	127
83.325	102.212	116.655	127.765	129.4315	131.098	141.097	141.097
75	92	105	115	116.5	118	127	127
70.83	86.8848	99.162	108.606	110.0226	111.4392	119.9388	119.9388
75	92	105	115	116.5	118	127	127

0.999999975
1
0.999999975
1
1
0.999999975
316
1
250
230
49.995
49.995
45
45
42.498
42.498
45
45
45
107
177.9547021
225
225
165.6818617
225
61
65
65
70
1
1
1
746
42
1
88.5
1
0.999999975
0.999999975
85
5
24
278
225
250
121
117
118
278
250
150
0
0
211.77
211.77
191.0043668
190.584
180
180
62
100
100
141.097
127
119.9388
141.097
127
119.9388
127
127
141.097
127
119.9388
127

PEG_PSEGUSDSENIOR	PEG_PSEG	USD
PEG_PSEGEURSENIOR	PEG_PSEG	EUR
PEG_PSEGEURSENIOR_MODRE	PEG_PSEG	EUR
PEG_PSEGUSDSENIOR_MODRE	PEG_PSEG	USD
PEG_PSEGUSDSENIOR_NORE	PEG_PSEG	USD
PEG_PSEGEURSENIOR_NORE	PEG_PSEG	EUR
PEG_PSEGUSDLOAN	PEG_PSEG	USD
PEG_PSEGUSDSENIOR	PEG_PSEG	USD
PEG_PSEGTWDSENIOR	PEG_PSEG	TWD
PEG_PSEGCAPUSDSENIOR	PEG_PSEGCAP	USD
PEG_PSEGCAPEURSENIOR	PEG_PSEGCAP	EUR
PEG_PSEGCAPEURSENIOR_MODRE	PEG_PSEGCAP	EUR
PEG_PSEGCAPUSDSENIOR_MODRE	PEG_PSEGCAP	USD
PEG_PSEGCAPUSDSENIOR_NORE	PEG_PSEGCAP	USD
PEG_PSEGCAPEURSENIOR_NORE	PEG_PSEGCAP	EUR
PEG_PSEGCAPUSDLOAN	PEG_PSEGCAP	USD
PEG_PSEGIUSDSENIOR_MODRE	PEG_PSEGI	USD
PEMEXUSDSENIOR	PEMEX	USD
PEMEXEURSENIOR	PEMEX	EUR
PEMEXAUDSENIOR	PEMEX	AUD
PEMEXTWDSENIOR	PEMEX	TWD
PEMEXUSDBOND	PEMEX	USD
PEMEXJPYSENIOR	PEMEX	JPY
PEMEXILSSENIOR	PEMEX	ILS
PEMEXUSDSOVEREIGN	PEMEX	USD
PEMEXHKDSENIOR	PEMEX	HKD
PEMEXSGDSENIOR	PEMEX	SGD
PENNUSDSUBORDINATE_NORE	PENN	USD
PENNUSDLOAN_NORE	PENN	USD
PENNUSDCVA_LOAN	PENN	USD
PENNUSDLOANNC_NORE	PENN	USD
PENNUSDLOANCALL	PENN	USD
PENNUSDLOANCALL_NORE	PENN	USD
PEPUSDSENIOR	PEP	USD
PEPUSDSENIOR_NORE	PEP	USD
PEPUSDSENIOR_MODRE	PEP	USD
PEPEURSENIOR	PEP	EUR
PEPEURSENIOR_NORE	PEP	EUR
PEPEURSENIOR_MODRE	PEP	EUR
PEPJPYSENIOR_MODRE	PEP	JPY
PEPSGDSENIOR_MODRE	PEP	SGD
PEPHKDSENIOR_MODRE	PEP	HKD
PEPAUDSENIOR_MODRE	PEP	AUD
PERMAUSDSENIOR_MODRE	PERMA	USD
PERMA_7_3AUSDSENIOR	PERMA_7_3A	USD
PERMM_06_1_4CEURASSETBACKED	PERMM_06_1_4C	EUR
PERMM_07_1_3AEURASSETBACKED	PERMM_07_1_3A	EUR
PERNODAUDSENIOR_MMR_L	PERNOD	AUD
PERSUSDSUBORDINATE	PERS	USD
PERUUSDSENIOR	PERU	USD
PERUITLSENIOR	PERU	ITL
PERUJPYSENIOR	PERU	JPY
PERUUSDSENIOR	PERU	USD
PERUUSDBOND	PERU	USD
PERUUSDPAYMENT	PERU	USD
PERUUSDSYNTRS	PERU	USD
PERUEURBOND	PERU	EUR
PERUAUDBOND	PERU	AUD
PERU_CASHUSDSENIOR	PERU_CASH	USD
PERU_TRUSDSENIOR	PERU_TR	USD
PERU_TRUSTUSDSENIOR	PERU_TRUST	USD
PETBRAUSDSENIOR	PETBRA	USD
PETBRAEURSENIOR	PETBRA	EUR
PETCUSDLOAN_NORE	PETC	USD
PETROBRAUSDBOND	PETROBRA	USD
PETROLJPYSENIOR_3CE	PETROL	JPY
PETROZUSDSENIOR_NORE	PETROZ	USD
PETROZUSDSENIOR	PETROZ	USD
PETROZUSDSECURED_NORE	PETROZ	USD
PETROZUSDBOND	PETROZ	USD
PFEUSDSENIOR_MODRE	PFE	USD
PFEEURSENIOR_MODRE	PFE	EUR
PFEUSDSENIOR	PFE	USD
PFEAUDSENIOR	PFE	AUD

SENIOR	DERIV	7/21/2008 18:30	58.883	58.883	64.438
SENIOR	DERIV	7/21/2008 18:30	58.883	58.883	64.438
SENIOR_MODRE	DERIV	7/21/2008 18:30	53	53	58
SENIOR_MODRE	DERIV	7/21/2008 18:30	53	53	58
SENIOR_NORE	DERIV	7/21/2008 18:30	50.0532	50.0532	54.7752
SENIOR_NORE	DERIV	7/21/2008 18:30	50.0532	50.0532	54.7752
LOAN	DERIV	7/21/2008 18:30	47.7	47.7	52.2
SENIOR	CASH	7/21/2008 18:30	58.883	58.883	64.438
SENIOR	DERIV	7/21/2008 18:30	58.883	58.883	64.438
SENIOR	DERIV	2/20/2004 13:30	86	86	90
SENIOR	DERIV	2/20/2004 13:30	86	86	90
SENIOR_MODRE	DERIV	2/20/2004 13:30	77	77	81
SENIOR_MODRE	DERIV	2/20/2004 13:30	77	77	81
SENIOR_NORE	DERIV	2/20/2004 13:30	73	73	76
SENIOR_NORE	DERIV	2/20/2004 13:30	73	73	76
LOAN	DERIV	2/20/2004 13:30	69	69	73
SENIOR_MODRE	DERIV	6/25/2002 18:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
BOND	DERIV	3/9/2005 18:30	81	81	81
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/10/2008 18:30	29.5	35	40
SOVEREIGN	DERIV	9/8/2005 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SENIOR	DERIV	7/30/2008 18:30	27.5	33	38
SUBORDINATE_NORE	DERIV	7/21/2008 13:30	315	340	365
LOAN_NORE	DERIV	7/30/2008 18:30	125	125	150
CVA_LOAN	DERIV	7/30/2008 18:30	187.5	187.5	225
LOANNC_NORE	DERIV	10/11/2006 18:30	43	43	43
LOANCALL	DERIV	11/9/2006 13:30	124	124	124
LOANCALL_NORE	DERIV	7/30/2008 18:30	150	150	175
SENIOR	DERIV	7/18/2008 13:30	28.886	31.108	31.108
SENIOR_NORE	DERIV	7/18/2008 13:30	24.5544	26.4432	26.4432
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR	DERIV	7/18/2008 13:30	28.886	31.108	31.108
SENIOR_NORE	DERIV	7/18/2008 13:30	24.5544	26.4432	26.4432
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	7/18/2008 13:30	26	28	28
SENIOR_MODRE	DERIV	8/26/2004 13:30	55	55	55
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	11/30/2007 8:30	290	290	290
ASSETBACKED	DERIV	12/3/2007 8:30	55	60	63
SENIOR_MMR_L	DERIV	5/20/2008 8:30	0.999999975	0.999999975	0.999999975
SUBORDINATE	CASH	7/11/2001	1300	1300	1300
SENIOR	DERIV	10/31/2002 18:30	682.849	682.849	682.849
SENIOR	DERIV	2/8/2000	328.279	328.279	328.279
SENIOR	DERIV	2/8/2000	328.279	328.279	328.279
SENIOR	CASH	10/6/2000	522.215	522.215	522.215
BOND	DERIV	7/30/2008 18:30	34	38	42
PAYMENT	DERIV	7/30/2008 18:30	34	38	42
SYNTRS	DERIV	8/5/2005 18:30	673.4884978	674.5456612	679.3729366
BOND	DERIV	7/30/2008 18:30	34	38	42
BOND	DERIV	7/30/2008 18:30	34	38	42
SENIOR	CASH	4/28/2000	393.362	393.362	393.362
SENIOR	DERIV	5/9/2005 18:30	733	733	723
SENIOR	DERIV	9/4/2001	0	0	0
SENIOR	DERIV	7/30/2008 18:30	40	50	60
SENIOR	DERIV	7/30/2008 18:30	40	50	60
LOAN_NORE	DERIV	7/14/2008 18:30	385	385	395
BOND	DERIV	2/9/2006 18:30	200	275	430
SENIOR_3CE	DERIV	7/30/2008 8:30	28	33	38
SENIOR_NORE	DERIV	7/20/2005 13:30	220	220	220
SENIOR	DERIV	7/21/2005 13:30	220	220	220
SECURED_NORE	DERIV	7/26/2005 13:30	220	220	220
BOND	DERIV	10/24/2005 13:30	1	1	1
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR	DERIV	7/21/2008 13:30	12.221	12.221	15.554
SENIOR	DERIV	7/21/2008 13:30	12.221	12.221	15.554

75.548	77.77	85.547	92.213	94.9905	97.768	108.878	108.878
75.548	77.77	85.547	92.213	94.9905	97.768	108.878	108.878
68	70	77	83	85.5	88	98	98
68	70	77	83	85.5	88	98	98
64.2192	66.108	72.7188	78.3852	80.7462	83.1072	92.5512	92.5512
64.2192	66.108	72.7188	78.3852		83.1072	92.5512	92.5512
61.2	63	69.3	74.7	76.95	79.2	88.2	88.2
75.548	77.77	85.547	92.213	94.9905	97.768	108.878	108.878
75.548	77.77	85.547	92.213	94.9905	97.768	108.878	108.878
96	96	96	100	103	106	110	116
96	96	96	100	103	106	110	116
86	86	86	90	92.5	95	99	104
86	86	86	90	92.5	95	99	104
81	81	81	85	87.5	90	93	98
81	81	81	85	87.5	90	93	98
77	77	77	81	83.5	86	89	94
0	0	0	0	0	0	0	0
63	84	100.5	117	123.75	130.5	144	144
63	84	100.5	117	123.75	130.5	144	144
63	84	100.5	117	123.75	130.5	144	144
63	84	100.5	117	123.75	130.5	144	144
81	81	81	81	81	81	81	81
63	84	100.5	117	123.75	130.5	144	144
71	93	114	135	143	151	166	166
1	1	1	1	1	1	1	1
63	84	100.5	117	123.75	130.5	144	144
63	84	100.5	117	123.75	130.5	144	144
465	565	595	615	615	615	615	615
200	290	310	330	345	360	395	395
300	435	465	495	517.5	540	592.5	592.5
61	74	87	100	104	108	117	117
144	158	173	187	191.5	196	206	206
225	315	335	355	370	385	420	420
32.219	35.552	38.885	43.329	46.662	49.995	57.772	55.55
27.3876	30.2208	33.054	36.8316	39.6648	42.498	49.1088	47.22
29	32	35	39	42	45	52	50
32.219	35.552	38.885	43.329	46.662	49.995	57.772	55.55
27.3876	30.2208	33.054	36.8316	39.6648	42.498	49.1088	47.22
29	32	35	39	42	45	52	50
29	32	35	39	42	45	52	50
29	32	35	39	42	45	52	50
29	32	35	39	42	45	52	50
29	32	35	39	42	45	52	50
55	55	55	55	55	55	55	55
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
290	290	290	290	290	290	290	290
63	63	63	63	63	63	63	63
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1300	1300	1300	1300	1300	1300	1300	1300
682.849	682.849	682.849	682.849	682.849	682.849	682.849	682.849
328.279	328.279	328.279	328.279	328.279	328.279	328.279	328.279
328.279	328.279	328.279	328.279	328.279	328.279	328.279	328.279
522.215	522.215	522.215	522.215	522.215	522.215	522.215	522.215
60	78	96	114	122.5	131	147	147
60	78	96	114	122.5	131	147	147
671.2139494	670.9928104	670.7983972	670.65379	670.5496989	670.4456078	670.2332363	670.2332363
60	78	96	114	122.5	131	147	147
60	78	96	114	122.5	131	147	147
393.362	393.362	393.362	393.362	393.362	393.362	393.362	393.362
706	704	695	685	691	697	696	696
0	0	0	0	0	0	0	0
80	95	115	135	142.5	150	165	165
80	95	115	135	142.5	150	165	165
405	415	425	445	450	455	465	465
655	755	800	855	866.5	878	900	900
53	68	83	98	101	104	113	120
220	220	220	220	220	220	220	220
220	220	220	220	220	220	220	220
220	220	220	220	220	220	220	220
1	1	1	1	1	1	1	1
19	24	30	35	36	37	40	40
19	24	30	35	36	37	40	40
21.109	26.664	33.33	38.885	39.996	41.107	44.44	44.44
21.109	26.664	33.33	38.885	39.996	41.107	44.44	44.44

108.878
108.878
98
98
92.5512
92.5512
88.2
108.878
108.878
116
116
104
104
98
98
94
0
144
144
144
144
81
144
166
1
144
144
615
395
592.5
117
206
420
55.55
47.22
50
55.55
47.22
50
50
50
50
50
55
0.999999975
290
63
0.999999975
1300
682.849
328.279
328.279
522.215
147
147
670.2332363
147
147
393.362
696
0
165
165
465
900
125
220
220
220
1
40
40
44.44
44.44

PFEAUDSENIOR_MODRE	PFE	AUD
PFEJPYSENIOR_MODRE	PFE	JPY
PFEHKDSENIOR_MODRE	PFE	HKD
PFESGDSENIOR_MODRE	PFE	SGD
PFGUSDPREFERRED_MODRE	PFG	USD
PFG_PUSDPREFERRED_MODRE	PFG_P	USD
PFGIEURSENIOR	PFGI	EUR
PFGIEURSENIOR_MODRE	PFGI	EUR
PFGIUSDSENIOR_MODRE	PFGI	USD
PFGIUSDSENIOR	PFGI	USD
PFHCUSDLOAN_NORE	PFHC	USD
PFIG_BKUSDSENIOR_MODRE	PFIG_BK	USD
PFIG_BKUSDCVA_SENIOR	PFIG_BK	USD
PFRUSDSENIOR_NORE	PFR	USD
PGUSDSENIOR	PG	USD
PGUSDSENIOR_NORE	PG	USD
PGUSDSENIOR_MODRE	PG	USD
PGEURSENIOR	PG	EUR
PGEURSENIOR_NORE	PG	EUR
PGEURSENIOR_MODRE	PG	EUR
PGJPYSENIOR_MODRE	PG	JPY
PGUSDLOAN_MODRE	PG	USD
PGAUDSENIOR_MODRE	PG	AUD
PGEURSENIOR_MMR_L	PG	EUR
PGSGDSENIOR_MODRE	PG	SGD
PGHKDSENIOR_MODRE	PG	HKD
PGSGDSENIOR	PG	SGD
PGNUSDSENIOR_MODRE	PGN	USD
PGNEURSENIOR_MODRE	PGN	EUR
PGNUSDSENIOR_NORE	PGN	USD
PGNUSDSENIOR_MODRE	PGN	USD
PGNUSDSENIOR	PGN	USD
PGNHKDSENIOR_MODRE	PGN	HKD
PGNAUDSENIOR_MODRE	PGN	AUD
PGNEURSENIOR_NORE	PGN	EUR
PGNHKDSENIOR_NORE	PGN	HKD
PGNJPYSENIOR_MODRE	PGN	JPY
PGNJPYSENIOR_NORE	PGN	JPY
PGRUSDSENIOR_MODRE	PGR	USD
PGRUSDSENIOR	PGR	USD
PHUSDSENIOR_MODRE	PH	USD
PHAUDSENIOR_MODRE	PH	AUD
PHEURSENIOR_MODRE	PH	EUR
PHAEURSENIOR_MODRE	PHA	EUR
PHAUSDSENIOR_MODRE	PHA	USD
PHGHKDSENIOR_MMR_L	PHG	HKD
PHHUSDSENIOR	PHH	USD
PHHUSDSENIOR_NORE	PHH	USD
PHHUSDSENIOR_MODRE	PHH	USD
PHHEURSENIOR_MODRE	PHH	EUR
PHHEURSENIOR_NORE	PHH	EUR
PHHEURSENIOR	PHH	EUR
PHHAUDSENIOR	PHH	AUD
PHHAUDSENIOR_MODRE	PHH	AUD
PHHSGDSENIOR_MODRE	PHH	SGD
PHMUSDSENIOR	PHM	USD
PHMEURSENIOR	PHM	EUR
PHMEURSENIOR_MODRE	PHM	EUR
PHMUSDSENIOR_MODRE	PHM	USD
PHMUSDSENIOR_NORE	PHM	USD
PHMEURSENIOR_NORE	PHM	EUR
PHMJPYSENIOR_MODRE	PHM	JPY
PHMHKDSENIOR_MODRE	PHM	HKD
PHMAUDSENIOR_MODRE	PHM	AUD
PHMHKDSENIOR_NORE	PHM	HKD
PHMSGDSENIOR_MODRE	PHM	SGD
PHMJPYSENIOR_NORE	PHM	JPY
PHMUSDDIGITAL_NORE	PHM	USD
PHSGBPCVA_SENIOR	PHS	GBP
PINEAGCNYSENIOR_3CE	PINEAG	CNY
PINEM_05_A_CUSDSENIOR	PINEM_05_A_C	USD
PINEM_05_A_DUSDSENIOR	PINEM_05_A_D	USD
PINET_2005_1A_BUSDSENIOR	PINET_2005_1A_B	USD
PINNUSDCVA_LOAN	PINN	USD

SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
SENIOR_MODRE	DERIV	7/21/2008 13:30	11	11	14
PREFERRED_MODRE	DERIV	6/20/2008 13:30	127	128.9682664	131.6004817
PREFERRED_MODRE	DERIV	8/15/2006 18:30	3	3	6
SENIOR	DERIV	7/23/2008 13:30	272.195	272.195	276.539
SENIOR_MODRE	DERIV	7/23/2008 13:30	245	245	249
SENIOR_MODRE	DERIV	7/23/2008 13:30	245	245	249
SENIOR	DERIV	7/2/2008 18:30	281.083	281.7849322	286.202511
LOAN_NORE	DERIV	7/23/2008 18:30	270	295	320
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 13:30	965	965	965
SENIOR_NORE	DERIV	7/14/2008 18:30	1904.799845	2282.330597	3226.917138
SENIOR	DERIV	7/24/2008 13:30	13.32	13.32	13.32
SENIOR_NORE	DERIV	7/24/2008 13:30	11.3328	11.3328	11.3328
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR	DERIV	7/24/2008 13:30	13.32	13.32	13.32
SENIOR_NORE	DERIV	7/24/2008 13:30	11.3328	11.3328	11.3328
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
LOAN_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR_MMR_L	DERIV	10/22/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	7/24/2008 13:30	12	12	12
SENIOR	DERIV	7/24/2008 13:30	13.32	13.32	13.32
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_NORE	DERIV	7/28/2008 13:30	0.9444	4.722	7.5552
SENIOR_MODRE	CASH	7/2/2008 18:30	20	23	26
SENIOR	DERIV	7/28/2008 13:30	1.111	5.555	8.888
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_NORE	DERIV	7/28/2008 13:30	0.9444	4.722	7.5552
SENIOR_NORE	DERIV	7/28/2008 13:30	0.9444	4.722	7.5552
SENIOR_MODRE	DERIV	7/28/2008 13:30	1	5	8
SENIOR_NORE	DERIV	7/28/2008 13:30	0.9444	4.722	7.5552
SENIOR_MODRE	DERIV	7/14/2008 13:30	55.5	56.8	58.7
SENIOR	DERIV	7/14/2008 13:30	61.6605	63.1048	65.2157
SENIOR_MODRE	DERIV	7/23/2008 18:30	43	43	47
SENIOR_MODRE	DERIV	7/23/2008 18:30	43	43	47
SENIOR_MODRE	DERIV	7/23/2008 18:30	43	43	47
SENIOR_MODRE	DERIV	4/18/2008 13:30	15	15	20
SENIOR_MODRE	DERIV	4/18/2008 13:30	15	15	20
SENIOR_MMR_L	DERIV	7/23/2008 13:30	21.03222316	21.08178883	23.17468316
SENIOR	DERIV	7/23/2008 13:30	488.84	499.95	511.06
SENIOR_NORE	DERIV	7/23/2008 13:30	415.536	424.98	434.424
SENIOR_MODRE	DERIV	7/23/2008 13:30	440	450	460
SENIOR_MODRE	DERIV	7/23/2008 13:30	440	450	460
SENIOR_NORE	DERIV	7/23/2008 13:30	415.536	424.98	434.424
SENIOR	DERIV	7/23/2008 13:30	488.84	499.95	511.06
SENIOR	DERIV	7/23/2008 13:30	488.84	499.95	511.06
SENIOR_MODRE	DERIV	7/23/2008 13:30	440	450	460
SENIOR_MODRE	DERIV	7/23/2008 13:30	440	450	460
SENIOR	DERIV	7/29/2008 18:30	359.964	359.964	368.852
SENIOR	DERIV	7/29/2008 18:30	359.964	359.964	368.852
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_NORE	DERIV	7/29/2008 18:30	305.9856	305.9856	313.5408
SENIOR_NORE	DERIV	7/29/2008 18:30	305.9856	305.9856	313.5408
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_NORE	DERIV	7/29/2008 18:30	305.9856	305.9856	313.5408
SENIOR_MODRE	DERIV	7/29/2008 18:30	324	324	332
SENIOR_NORE	DERIV	7/29/2008 18:30	305.9856	305.9856	313.5408
DIGITAL_NORE	DERIV	7/29/2008 18:30	324	324	332
CVA_SENIOR	DERIV	1/16/2008 13:30	150	175	200
SENIOR_3CE	DERIV	5/27/2008 13:30	800	800	800
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/9/2007 18:30	1	1	1
CVA_LOAN	DERIV	7/23/2008 18:30	270	295	320

19	24	37.5	35	36	37	40	40
19	24	30	35	36	37	40	40
19	24	30	35	36	37	40	40
19	24	30	35	36	37	40	40
136.0130874	141.5495472	146.4840502	151.1807355	154.4995347	157.8183339	163.9997244	163.999931
16	28	35	44	50	56	67	67
287.749	303.303	317.746	333.3	343.8545	354.409	374.407	374.407
259	273	286	300	309.5	319	337	337
259	273	286	300	309.5	319	337	337
297.4239012	312.2375315	327.1590967	342.644406	353.1874648	363.7305236	383.2943324	383.2948833
330	350	370	400	405	410	420	420
1	1	1	1	1	1	1	1
935	910	875	850	825	800	750	750
2799.98914	2699.613061	2632.712102	2594.772243	2503.535643	2412.299042	2249.288657	2056.472192
24.42	41.07	44.4	48.84	51.06	53.28	58.83	64.38
20.7768	34.9428	37.776	41.5536	43.4424	45.3312	50.0532	54.7752
22	37	40	44	46	48	53	58
24.42	41.07	44.4	48.84	51.06	53.28	58.83	64.38
20.7768	34.9428	37.776	41.5536	43.4424	45.3312	50.0532	54.7752
22	37	40	44	46	48	53	58
22	37	40	44	46	48	53	58
22	37	40	44	46	48	53	58
22	37	40	44	46	48	53	58
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
22	37	40	44	46	48	53	58
22	37	40	44	46	48	53	58
24.42	41.07	44.4	48.84	51.06	53.28	58.83	64.38
16	24	30	36	38	40	49	49
16	24	30	36	38	40	49	49
15.1104	22.6656	28.332	33.9984	35.8872	37.776	46.2756	46.2756
35	41	46	50	52	54	63	63
17.776	26.664	33.33	39.996	42.218	44.44	54.439	54.439
16	24	30	36	38	40	49	49
16	24	30	36	38	40	49	49
15.1104	22.6656	28.332	33.9984	35.8872	37.776	46.2756	46.2756
15.1104	22.6656	28.332	33.9984	35.8872	37.776	46.2756	46.2756
16	24	30	36	38	40	49	49
15.1104	22.6656	28.332	33.9984	35.8872	37.776	46.2756	46.2756
61.5	64.4	67.4	70	71.65	73.3	79.8	84.7
68.3265	71.5484	74.8814	77.77	79.60315	81.4363	88.6578	94.1017
55	61	70	78	80.5	83	88	88
55	61	70	78	80.5	83	88	88
55	61	70	78	80.5	83	88	88
25	30	35	40	42.5	45	45	45
25	30	35	40	42.5	45	45	45
31.35782683	36.5576598	41.7765652	47	49.5	52	58	63
527.725	511.06	499.95	488.84	461.065	433.29	405.515	405.515
448.59	434.424	424.98	415.536	391.926	368.316	344.706	344.706
475	460	450	440	415	390	365	365
475	460	450	440	415	390	365	365
448.59	434.424	424.98	415.536	391.926	368.316	344.706	344.706
527.725	511.06	499.95	488.84	461.065	433.29	405.515	405.515
527.725	511.06	499.95	488.84	461.065	433.29	405.515	405.515
475	460	450	440	415	390	365	365
475	460	450	440	415	390	365	365
379.962	375.518	369.963	361.075	347.743	334.411	309.969	309.969
379.962	375.518	369.963	361.075	347.743	334.411	309.969	309.969
342	338	333	325	313	301	279	279
342	338	333	325	313	301	279	279
322.9848	319.2072	314.4852	306.93	295.5972	284.2644	263.4876	263.4876
322.9848	319.2072	314.4852	306.93	295.5972	284.2644	263.4876	263.4876
342	338	333	325	313	301	279	279
342	338	333	325	313	301	279	279
342	338	333	325	313	301	279	279
322.9848	319.2072	314.4852	306.93	295.5972	284.2644	263.4876	263.4876
342	338	333	325	313	301	279	279
322.9848	319.2072	314.4852	306.93	295.5972	284.2644	263.4876	263.4876
342	338	333	325	313	301	279	279
225	250	275	300	300	300	300	300
800	800	800	800	800	800	800	800
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
330	350	370	400	405	410	420	420

40
40
40
40
163.9999255
67
374.407
337
337
383.2949133
420
1
750
2014.233948
67.71
57.6084
61
67.71
57.6084
61
61
61
61
0.999999975
61
61
67.71
49
49
46.2756
63
54.439
49
49
46.2756
46.2756
49
46.2756
89.6
99.5456
88
88
88
45
45
68
405.515
344.706
365
365
344.706
405.515
405.515
365
365
309.969
309.969
279
279
263.4876
263.4876
279
279
279
263.4876
279
263.4876
279
300
800
1
0.999999975
1
420

PKDUSDSENIOR_NORE	PKD	USD
PKDUSDLOAN_NORE	PKD	USD
PKDHKDSENIOR_NORE	PKD	HKD
PKDILSSENIOR_NORE	PKD	ILS
PKDUSDSENIOR_MODRE	PKD	USD
PKDUSDLOANCALL	PKD	USD
PKDUSDLOANCALL_NORE	PKD	USD
PKDAUDSENIOR_NORE	PKD	AUD
PKGEURSENIOR_MODRE	PKG	EUR
PKGAUDSENIOR_MODRE	PKG	AUD
PKGUSDSENIOR_MODRE	PKG	USD
PKIEURSENIOR	PKI	EUR
PKIEURSENIOR_MODRE	PKI	EUR
PKIUSDSENIOR	PKI	USD
PKIUSDSENIOR_MODRE	PKI	USD
PKIEURSENIOR_NORE	PKI	EUR
PKIUSDSENIOR_NORE	PKI	USD
PKSUSDLOAN_NORE	PKS	USD
PKSUSDSENIOR_NORE	PKS	USD
PKSHKDSENIOR_NORE	PKS	HKD
PKSILSSENIOR_NORE	PKS	ILS
PKSEURSENIOR_NORE	PKS	EUR
PKSUSDSENIOR_MODRE	PKS	USD
PKSUSDLOANNC_NORE	PKS	USD
PLUSDSENIOR_MODRE	PL	USD
PLATGBPCVA_SENIOR	PLAT	GBP
PLAT_CVAGBPCVA_SENIOR	PLAT_CVA	GBP
PLAT-CVAUSDCVA_SENIOR	PLAT-CVA	USD
PLAT-CVAGBPCVA_SENIOR	PLAT-CVA	GBP
PLCOALUSDSENIOR_NORE	PLCOAL	USD
PLDUSDSENIOR_MODRE	PLD	USD
PLDUSDSENIOR	PLD	USD
PLDEURSENIOR	PLD	EUR
PLDEURSENIOR_MODRE	PLD	EUR
PLDUSDSENIOR_NORE	PLD	USD
PLDEURSENIOR_NORE	PLD	EUR
PLDJPYSENIOR_MODRE	PLD	JPY
PLDAUDSENIOR_MODRE	PLD	AUD
PLDUSDCVA_SENIOR	PLD	USD
PLDHKDSENIOR_MODRE	PLD	HKD
PLDAUDSENIOR_MMR_L	PLD	AUD
PLEPINUSDSENIOR_3CE	PLEPIN	USD
PLETT_07_1A_A1USDSENIOR	PLETT_07_1A_A1	USD
PLETT_07_1A_A2USDSENIOR	PLETT_07_1A_A2	USD
PLETT_2007_1A_A2USDSENIOR	PLETT_2007_1A_A2	USD
PLYGEMUSDLOAN_NORE	PLYGEM	USD
PMUSDSENIOR_MODRE	PM	USD
PMIUSDSENIOR	PMI	USD
PMIUSDSENIOR_MODRE	PMI	USD
PMIUSDSENIOR_NORE	PMI	USD
PMIEURSENIOR	PMI	EUR
PMIEURSENIOR_MODRE	PMI	EUR
PMIEURSENIOR_NORE	PMI	EUR
PMIAUDSENIOR_MODRE	PMI	AUD
PMIAUDSENIOR	PMI	AUD
PMIJPYSENIOR_MODRE	PMI	JPY
PMITWDSENIOR	PMI	TWD
PMIHKDSENIOR_MODRE	PMI	HKD
PMISGDSENIOR_MODRE	PMI	SGD
PMIUSDDIGITAL_NORE	PMI	USD
PNCUSDSENIOR	PNC	USD
PNCUSDSENIOR_MODRE	PNC	USD
PNCUSDSENIOR_NORE	PNC	USD
PNCEURSENIOR	PNC	EUR
PNCEURSENIOR_MODRE	PNC	EUR
PNCEURSENIOR_NORE	PNC	EUR
PNKUSDLOAN_NORE	PNK	USD
PNKUSDLOANNC_NORE	PNK	USD
PNKUSDSUBORDINATE_NORE	PNK	USD
PNKUSDLOANCALL	PNK	USD
PNKUSDLOANCALL_NORE	PNK	USD
PNWUSDSENIOR_MODRE	PNW	USD
PNW_APSUSDSENIOR_MODRE	PNW_APS	USD
POUSDSENIOR_MODRE	PO	USD

SENIOR_NORE	DERIV	7/29/2008 18:30	115	115	115
LOAN_NORE	DERIV	4/25/2008 18:30	250	250	250
SENIOR_NORE	DERIV	7/29/2008 18:30	115	115	115
SENIOR_NORE	DERIV	7/29/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	2/8/2006 18:30	46	46	66
LOANCALL	DERIV	11/9/2006 13:30	50	50	50
LOANCALL_NORE	DERIV	7/23/2008 18:30	250	250	250
SENIOR_NORE	DERIV	7/29/2008 18:30	115	115	115
SENIOR_MODRE	DERIV	7/17/2008 18:30	55	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	55	60	60
SENIOR_MODRE	DERIV	7/17/2008 18:30	55	60	60
SENIOR	DERIV	1/3/2005 18:30	144	144	144
SENIOR_MODRE	DERIV	7/23/2008 18:30	39	39	39
SENIOR	DERIV	1/3/2005 18:30	144	144	144
SENIOR_MODRE	DERIV	7/23/2008 18:30	39	39	39
SENIOR_NORE	DERIV	1/3/2005 18:30	123	123	123
SENIOR_NORE	DERIV	1/3/2005 18:30	123	123	123
LOAN_NORE	DERIV	5/19/2006 8:30	75	75	75
SENIOR_NORE	DERIV	6/8/2006 8:30	51	77	120
SENIOR_NORE	DERIV	6/8/2006 8:30	51	77	120
SENIOR_NORE	DERIV	6/8/2006 8:30	51	77	120
SENIOR_NORE	DERIV	6/8/2006 8:30	51	77	120
SENIOR_MODRE	DERIV	6/8/2006 8:30	54	82	127
LOANNC_NORE	DERIV	5/30/2006 13:30	75	75	75
SENIOR_MODRE	DERIV	7/10/2008 13:30	100	103.3	107
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	11/9/2005 13:30	300	300	300
SENIOR_NORE	DERIV	8/22/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
SENIOR	DERIV	7/23/2008 13:30	241.087	241.087	245.531
SENIOR	DERIV	7/23/2008 13:30	241.087	241.087	245.531
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
SENIOR_NORE	DERIV	7/2/2008 18:30	209.6568	209.6568	213.4344
SENIOR_NORE	DERIV	7/23/2008 13:30	204.9348	204.9348	208.7124
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
CVA_SENIOR	DERIV	7/23/2008 13:30	217	217	221
SENIOR_MODRE	DERIV	7/23/2008 13:30	217	217	221
SENIOR_MMR_L	DERIV	4/18/2008 8:30	1	1	1
SENIOR_3CE	DERIV	5/30/2008 8:30	675	675	675
SENIOR	DERIV	7/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/23/2008 18:30	145	145	165
SENIOR_MODRE	DERIV	7/14/2008 18:30	21	21	21
SENIOR	DERIV	7/30/2008 18:30	1686.085276	2017.536598	2250.579723
SENIOR_MODRE	DERIV	7/30/2008 18:30	1563.712833	1856.961987	2053.494373
SENIOR_NORE	DERIV	7/30/2008 18:30	1502.752718	1777.324013	1956.863187
SENIOR	DERIV	7/30/2008 18:30	1693.358278	2030.88486	2274.699101
SENIOR_MODRE	DERIV	7/30/2008 18:30	1570.229184	1868.876036	2074.775259
SENIOR_NORE	DERIV	7/30/2008 18:30	1508.892694	1788.528709	1976.763791
SENIOR_MODRE	DERIV	7/30/2008 18:30	1579.112768	1884.997617	2104.661786
SENIOR	DERIV	7/30/2008 18:30	1703.275092	2048.950616	2308.561394
SENIOR_MODRE	DERIV	7/30/2008 18:30	1558.325667	1846.765884	2033.377987
SENIOR	DERIV	7/30/2008 18:30	1683.04995	2009.13902	2231.806319
SENIOR_MODRE	DERIV	7/30/2008 18:30	1562.65714	1855.483822	2051.262216
SENIOR_MODRE	DERIV	7/30/2008 18:30	1558.998412	1849.006629	2039.498712
DIGITAL_NORE	DERIV	7/30/2008 18:30	1502.752718	1777.324013	1956.863187
SENIOR	DERIV	7/23/2008 13:30	203.313	203.313	205.535
SENIOR_MODRE	DERIV	7/23/2008 13:30	183	183	185
SENIOR_NORE	DERIV	7/23/2008 13:30	172.8252	172.8252	174.714
SENIOR	DERIV	7/23/2008 13:30	203.313	203.313	205.535
SENIOR_MODRE	DERIV	7/23/2008 13:30	183	183	185
SENIOR_NORE	DERIV	7/23/2008 13:30	172.8252	172.8252	174.714
LOAN_NORE	DERIV	7/25/2008 18:30	100	130	170
LOANNC_NORE	DERIV	10/11/2006 8:30	56	56	60
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	519.9999997	544.9999999	495
LOANCALL	DERIV	11/9/2006 13:30	111	111	115
LOANCALL_NORE	DERIV	7/25/2008 18:30	197.1428571	256.2857143	325.4285714
SENIOR_MODRE	DERIV	6/18/2003 13:30	60	60	60
SENIOR_MODRE	DERIV	7/30/2008 18:30	21	26	31
SENIOR_MODRE	DERIV	2/11/2003 13:30	175	175	175

140	175	210	255	260	265	275	275
275	300	320	340	347.5	355	365	365
140	175	210	255	260	265	275	275
140	175	210	255	260	265	275	275
85	125	143	121	148	175	187	198
75	100	120	140	147.5	155	165	165
275	300	320	340	347.5	355	365	365
140	175	210	255	260	265	275	275
79	100	110	125	127.5	130	135	140
79	100	110	125	127.5	130	135	140
79	100	110	125	127.5	130	135	140
144	144	144	144	144	144	144	144
59	73	86	97	99	101	107	107
144	144	144	144	144	144	144	144
59	73	86	97	99	101	107	107
123	123	123	123	123	123	123	123
123	123	123	123	123	123	123	123
110	140	165	190	197.5	205	220	220
180	260	368	435	455	475	505	505
180	260	368	435	455	475	505	505
180	260	368	435	455	475	505	505
180	260	368	435	455	475	505	505
191	275	390	461	482	503	535	535
110	140	165	190	197.5	205	220	220
111.7	116.6	121.5	125	125	125	125	125
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
300	300	300	300	300	300	300	300
1	1	1	1	1	1	1	1
230	239	247	250	245.5	241	232	232
255.53	265.529	274.417	277.75		267.751	257.752	257.752
255.53	265.529	274.417	277.75	272.7505	267.751	257.752	257.752
230	239	247	250	245.5	241	232	232
221.934	230.4336	237.9888	240.822	236.5722	232.3224	223.8228	223.8228
217.212	225.7116	233.2668	236.1	231.8502	227.6004	219.1008	219.1008
230	239	247	250	245.5	241	232	232
230	239	247	250	245.5	241	232	232
230	239	247	250	245.5	241	232	232
230	239	247	250	245.5	241	232	232
1	1	1	1	1	1	1	1
675	675	675	675	675	675	675	675
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
185	195	225	245	250	255	265	265
30	40	45	60	61.5	63	65	65
1880.48929	1580.494804	1394.389907	1276.800844	1180.805213	1084.809581	954.06943	855.042672
1710.8233	1441.128702	1275.863826	1172.132784	1088.554319	1004.975853	892.19144	807.07743
1629.0685	1374.657847	1219.669411	1122.69472	1045.037915	967.381109	863.040093	784.434521
1908.945227	1607.255959	1418.679143	1298.846071	1200.150109	1101.454147	965.844253	861.395584
1735.471505	1464.049342	1296.521396	1190.789283	1104.887621	1018.985959	902.075164	812.361763
1651.913513	1395.787588	1238.649436	1139.796065	1059.993246	980.190426	872.064311	789.237245
1775.321935	1505.844726	1339.257729	1234.621059	1147.812195	1061.00333	943.378133	859.060188
1954.802706	1655.757581	1468.466119	1350.003263	1250.239713	1150.476162	1013.857874	915.463897
1680.591286	1405.656217	1236.87893	1130.307083	1046.432377	962.55767	848.542748	755.345124
1851.347523	1546.868545	1358.281204	1238.816683	1143.253267	1047.68985	917.86186	812.043419
1708.735541	1439.556381	1274.678016	1171.195214	1087.639797	1004.08438	890.827924	802.803503
1692.36613	1420.956426	1254.602069	1149.99463	1066.598213	983.201796	870.080824	778.74849
1629.0685	1374.657847	1219.669411	1122.69472	1045.037915	967.381109	863.040093	784.434521
208.868	213.312	217.756	222.2	225.533	228.866	234.421	234.421
188	192	196	200	203	206	211	211
177.5472	181.3248	185.1024	188.88	191.7132	194.5464	199.2684	199.2684
208.868	213.312	217.756	222.2	225.533	228.866	234.421	234.421
188	192	196	200	203	206	211	211
177.5472	181.3248	185.1024	188.88	191.7132	194.5464	199.2684	199.2684
220	315	380	400	412.5	425	450	450
76	92	106	120	124.5	129	137	137
670	769.9999999	814.9999999	844.9999999	840	835	825	825
131	147	161	175	179.5	184	192	192
396	504	572.9230769	581.3333333	595.6666667	610	630	630
60	60	60	60	60	60	60	60
38	46	51	55	57.5	60	70	70
175	175	175	175	175	175	175	175

275
365
275
275
211
165
365
275
140
140
140
144
107
144
107
123
123
220
505
505
505
505
535
220
125
1
1
1
300
1
232
257.752
257.752
232
223.8228
219.1008
232
232
232
232
1
675
0.999999975
1
0.999999975
265
65
835.189709
789.985779
768.637688
839.444373
793.475353
771.786656
844.168774
898.119558
733.855244
787.071456
784.185127
757.747703
768.637688
234.421
211
199.2684
234.421
211
199.2684
450
137
825
192
630
60
70
175

POHANGSGDSENIOR_3CE	POHANG	SGD
POINELEURSENIOR	POINEL	EUR
POLEURSENIOR_MODRE	POL	EUR
POLUSDSENIOR	POL	USD
POLUSDSENIOR_MODRE	POL	USD
POLUSDSENIOR_NORE	POL	USD
POLEURSENIOR	POL	EUR
POLEURSENIOR_NORE	POL	EUR
POLHKDSENIOR_NORE	POL	HKD
POLILSSENIOR_NORE	POL	ILS
POLUSDLOAN_NORE	POL	USD
POLAUDSENIOR_MODRE	POL	AUD
POLSKIEUSDLOAN	POLSKIE	USD
POLSKIE_GORNICTWOUSDSENIOR	POLSKIE_GORNICTWO	USD
POMUSDSENIOR_MODRE	POM	USD
POMAUDSENIOR_MODRE	POM	AUD
POMUSDSENIOR	POM	USD
POMAUDSENIOR	POM	AUD
POMEURSENIOR_MODRE	POM	EUR
POPLR_05_3_M6USDSENIOR	POPLR_05_3_M6	USD
POPLR_05_D_M2USDSENIOR	POPLR_05_D_M2	USD
POPLR_06_A_M6USDSENIOR	POPLR_06_A_M6	USD
POPLR_2005_3_M6USDSENIOR	POPLR_2005_3_M6	USD
POPLR_2005_4_M6USDSENIOR	POPLR_2005_4_M6	USD
POPLR_2006_B_M5USDSENIOR	POPLR_2006_B_M5	USD
POPLR_2006_B_M6USDSENIOR	POPLR_2006_B_M6	USD
POPLR05_1_B2USDSENIOR	POPLR05_1_B2	USD
PORSCGUSDSENIOR_MMR_L	PORSCG	USD
PORSCHUSDSENIOR_MMR_L	PORSCH	USD
PORSCHEURSENIOR_MMR_L	PORSCH	EUR
PORTUGALUSDSOVEREIGN	PORTUGAL	USD
POSTAPUSDSENIOR_MODRE	POSTAP	USD
POTUSDSENIOR_MODRE	POT	USD
POTUSDSENIOR	POT	USD
POTUSDSENIOR_NORE	POT	USD
POTEURSENIOR	POT	EUR
POTEURSENIOR_MODRE	POT	EUR
POTEURSENIOR_NORE	POT	EUR
PPCRE_06_1_AEURASSETBACKED	PPCRE_06_1_A	EUR
PPEUSDSENIOR_NORE	PPE	USD
PPGUSDSENIOR	PPG	USD
PPGEURSENIOR_MODRE	PPG	EUR
PPGEURSENIOR	PPG	EUR
PPGUSDSENIOR_MODRE	PPG	USD
PPGEURSENIOR_NORE	PPG	EUR
PPGUSDSENIOR_NORE	PPG	USD
PPGUSDCVA_SENIOR	PPG	USD
PPGJPYSENIOR_MODRE	PPG	JPY
PPGAUDSENIOR_MODRE	PPG	AUD
PPGHKDSENIOR_MODRE	PPG	HKD
PPGSGDSENIOR_MODRE	PPG	SGD
PPLUSDSENIOR_MODRE	PPL	USD
PPLEURSENIOR_MODRE	PPL	EUR
PPLSGDSENIOR_MODRE	PPL	SGD
PPLHKDSENIOR_MODRE	PPL	HKD
PPLUSDPREFERRED_MODRE	PPL	USD
PPLAUDSENIOR_MODRE	PPL	AUD
PPL_CORPUSDCVA_SENIOR	PPL_CORP	USD
PPL_PUSDPREFERRED_MODRE	PPL_P	USD
PPLFINUSDSENIOR_MODRE	PPLFIN	USD
PPLFINAUDSENIOR_MODRE	PPLFIN	AUD
PPSI_04_MHQ1_M8USDSENIOR	PPSI_04_MHQ1_M8	USD
PPSI_04_WHQ2_M8USDSENIOR	PPSI_04_WHQ2_M8	USD
PPSI_04_WHQ2_M9USDSENIOR	PPSI_04_WHQ2_M9	USD
PPSI_04_WWF1_M10USDSENIOR	PPSI_04_WWF1_M10	USD
PPSI_05_WCH1_M8USDSENIOR	PPSI_05_WCH1_M8	USD
PPSI_05_WCW2_M7USDSENIOR	PPSI_05_WCW2_M7	USD
PPSI_05_WCW2_M9USDSENIOR	PPSI_05_WCW2_M9	USD
PPSI_05_WHQ1_M8USDSENIOR	PPSI_05_WHQ1_M8	USD
PPSI_05_WHQ1_M9USDSENIOR	PPSI_05_WHQ1_M9	USD
PPSI_05_WHQ2_M5USDSENIOR	PPSI_05_WHQ2_M5	USD
PPSI_05_WHQ2_M9USDSENIOR	PPSI_05_WHQ2_M9	USD
PPSI_05_WHQ2_M9_USDSENIOR	PPSI_05_WHQ2_M9_	USD
PPSI_05_WHQ3_M8USDSENIOR	PPSI_05_WHQ3_M8	USD

SENIOR_3CE	DERIV	7/30/2008 8:30	30	30	40
SENIOR	DERIV	6/5/2008 8:30	60	60	70
SENIOR_MODRE	DERIV	7/21/2008 18:30	256.3506	284.9517	342.1539
SENIOR	DERIV	6/24/2008 18:30	205.8	264.6	311.64
SENIOR_MODRE	DERIV	7/21/2008 18:30	256.3506	284.9517	342.1539
SENIOR_NORE	DERIV	7/21/2008 18:30	242	269	323
SENIOR	DERIV	7/21/2008 18:30	284.592	316.344	379.348
SENIOR_NORE	DERIV	7/21/2008 18:30	242	269	323
SENIOR_NORE	DERIV	7/21/2008 18:30	242	269	323
SENIOR_NORE	DERIV	7/11/2008 13:30	262	289	343
LOAN_NORE	DERIV	6/24/2008 18:30	300	300	300
SENIOR_MODRE	DERIV	7/21/2008 18:30	256.3506	284.9517	342.1539
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	39	43	47
SENIOR_MODRE	DERIV	7/30/2008 18:30	39	43	47
SENIOR	DERIV	7/30/2008 18:30	36.816	40.592	44.368
SENIOR	DERIV	7/30/2008 18:30	36.816	40.592	44.368
SENIOR_MODRE	DERIV	7/30/2008 18:30	39	43	47
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	11/16/2005 18:30	250	250	250
SENIOR_MMR_L	DERIV	3/16/2007 18:30	1	1	1
SENIOR_MMR_L	DERIV	7/7/2008 13:30	108	108	143
SENIOR_MMR_L	DERIV	6/30/2008 8:30	100	100	100
SOVEREIGN	DERIV	10/24/2003 18:30	10.5	10.5	10.5
SENIOR_MODRE	DERIV	6/20/2008 18:30	135	135	135
SENIOR_MODRE	DERIV	7/22/2008 18:30	22	22	27
SENIOR	DERIV	7/22/2008 18:30	24.442	24.442	29.997
SENIOR_NORE	DERIV	7/22/2008 18:30	20.7768	20.7768	25.4988
SENIOR	DERIV	7/22/2008 18:30	24.442	24.442	29.997
SENIOR_MODRE	DERIV	7/22/2008 18:30	22	22	27
SENIOR_NORE	DERIV	7/22/2008 18:30	20.7768	20.7768	25.4988
ASSETBACKED	DERIV	1/16/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	2/5/2004 8:30	155	155	155
SENIOR	DERIV	7/18/2008 13:30	71.104	71.104	71.104
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR	DERIV	7/18/2008 13:30	71.104	71.104	71.104
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_NORE	DERIV	7/18/2008 13:30	60.4416	60.4416	60.4416
SENIOR_NORE	DERIV	7/18/2008 13:30	60.4416	60.4416	60.4416
CVA_SENIOR	DERIV	7/18/2008 13:30	128	128	128
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_MODRE	DERIV	7/18/2008 13:30	64	64	64
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
PREFERRED_MODRE	DERIV	7/30/2008 18:30	108	113	118
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
CVA_SENIOR	DERIV	7/30/2008 18:30	58	63	68
PREFERRED_MODRE	DERIV	10/27/2006 18:30	11	11	11
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR_MODRE	DERIV	7/30/2008 18:30	58	63	68
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/2/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/1/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/2006 13:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	3/4/2008 13:30	0.999999975	0.999999975	0.999999975

66	76	85	93	95	97	102	105
70	80	90	100	103.5	107	115	115
437.4909	525.4128	599.5638	646.173	653.05845	659.9439	665.2404	665.2404
429.24	535.08	623.28	693.84	702.66	711.48	717.36	717.36
437.4909	525.4128	599.5638	646.173	653.05845	659.9439	665.2404	665.2404
413	496	566	610	616.5	623	628	628
485.688	583.296	665.616	717.36	725.004	732.648	738.528	738.528
413	496	566	610	616.5	623	628	628
413	496	566	610	616.5	623	628	628
433	516	586	630	636.5	643	648	648
300	300	300	300	300	300	300	300
437.4909	525.4128	599.5638	646.173	653.05845	659.9439	665.2404	665.2404
0	0	0	0	0	0	0	0
40	40	40	40	40	40	40	40
64	79	92	104	105.5	107	114	114
64	79	92	104	105.5	107	114	114
60.416	74.576	86.848	98.176	99.592	101.008	107.616	107.616
60.416	74.576	86.848	98.176	99.592	101.008	107.616	107.616
64	79	92	104	105.5	107	114	114
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
173	183	193	203	206	209	218	218
120	140	175	190	195	200	210	210
10.5	10.5	10.5	10.5	10.5	10.5	10.5	10.5
145	155	165	175	172.5	170	170	170
27	38	40	44	46.5	49	53	60
29.997	42.218	44.44	48.884	51.6615	54.439	58.883	66.66
25.4988	35.8872	37.776	41.5536	43.9146	46.2756	50.0532	56.664
29.997	42.218	44.44	48.884	51.6615	54.439	58.883	66.66
27	38	40	44	46.5	49	53	60
25.4988	35.8872	37.776	41.5536	43.9146	46.2756	50.0532	56.664
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
155	155	155	155	155	155	155	155
82.214	88.88	95.546	102.212	104.434	106.656	111.1	159.984
74	80	86	92	94	96	100	144
82.214	88.88	95.546	102.212	104.434	106.656	111.1	159.984
74	80	86	92	94	96	100	144
69.8856	75.552	81.2184	86.8848	88.7736	90.6624	94.44	135.9936
69.8856	75.552	81.2184	86.8848	88.7736	90.6624	94.44	135.9936
148	160	172	184	188	192	200	288
74	80	86	92	94	96	100	144
74	80	86	92	94	96	100	144
74	80	86	92	94	96	100	144
74	80	86	92	94	96	100	144
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
138	163	175	184	186	188	196	196
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
23	33	48	63	68	73	83	83
88	113	125	134	136	138	146	146
88	113	125	134	136	138	146	146
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

110
115
665.2404
717.36
665.2404
628
738.528
628
628
648
300
665.2404
0
40
114
114
107.616
107.616
114
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
1
250
1
218
210
10.5
170
65
72.215
61.386
72.215
65
61.386
0.999999975
155
159.984
144
159.984
144
135.9936
135.9936
288
144
144
144
144
146
146
146
146
196
146
146
83
146
146
0.999999975
0.999999975
1
1
0.999999975
0.999999975
0.999999975
1
1
0.999999975
1
1
0.999999975

PPSI_05_WHQ3_M9USDSENIOR	PPSI_05_WHQ3_M9	USD
PPSI_05_WHQ4_M9USDSENIOR	PPSI_05_WHQ4_M9	USD
PPSI_2004_WCW2_M9USDSENIOR	PPSI_2004_WCW2_M9	USD
PPSI_2005_WCW2_M8USDSENIOR	PPSI_2005_WCW2_M8	USD
PPSI_2005_WCW2_M9USDSENIOR	PPSI_2005_WCW2_M9	USD
PPSI_2005_WHQ2_M9USDSENIOR	PPSI_2005_WHQ2_M9	USD
PPSI_2005_WHQ2_M9_USDSENIOR	PPSI_2005_WHQ2_M9_	USD
PPSI_2005_WHQ3_M9USDSENIOR	PPSI_2005_WHQ3_M9	USD
PPSI04_WWF1_M10USDSENIOR	PPSI04_WWF1_M10	USD
PPSI05_WHQ_M9USDSENIOR	PPSI05_WHQ_M9	USD
PPSI05_WHQ1_M8USDSENIOR	PPSI05_WHQ1_M8	USD
PPSI05_WHQ4_M9USDSENIOR	PPSI05_WHQ4_M9	USD
PPSI05WHQ1M9USDSENIOR	PPSI05WHQ1M9	USD
PPSI05WHQ2_M8USDSENIOR	PPSI05WHQ2_M8	USD
PPWRCEURSENIOR_MMR_L	PPWRC	EUR
PPWRCEURSENIOR	PPWRC	EUR
PR_HWYUSDSUBORDINATE	PR_HWY	USD
PR_HWYUSDSENIOR	PR_HWY	USD
PRCUSDSENIOR_MODRE	PRC	USD
PRCUSDSENIOR	PRC	USD
PREGANUSDCVA_LOAN	PREGAN	USD
PREGISUSDCVA_LOAN	PREGIS	USD
PREGISEURCVA_LOAN	PREGIS	EUR
PREMCOUSDSENIOR_NORE	PREMCO	USD
PREMCOHKDSENIOR_NORE	PREMCO	HKD
PRENHOUSDCVA_LOAN	PRENHO	USD
PRGDBUSDSENIOR	PRGDB	USD
PRIMUSDSENIOR	PRIM	USD
PRIMUSDSENIOR_NORE	PRIM	USD
PRIM_2006_1_A1AUSDASSETBACKED	PRIM_2006_1_A1A	USD
PRIM_2006_1_A1A_40_60USDASSETBACKED	PRIM_2006_1_A1A_40_60	USD
PRMUSDSENIOR_NORE	PRM	USD
PRMHKDSENIOR_NORE	PRM	HKD
PROSEIBENSATEURSENIOR	PROSEIBENSAT	EUR
PROSIEEURLOAN_MMR	PROSIE	EUR
PROSIE_OPCOEURLOAN_MMR	PROSIE_OPCO	EUR
PRS_05_1X_D1CUSDSENIOR	PRS_05_1X_D1C	USD
PRS_06_1_ETCUSDSENIOR	PRS_06_1_ETC	USD
PRSP_061_C_VUSDASSETBACKED	PRSP_061_C_V	USD
PRSP_2006_1A_CUSDASSETBACKED	PRSP_2006_1A_C	USD
PRUUSDSENIOR_MODRE	PRU	USD
PRUUSDSENIOR	PRU	USD
PRUEURSENIOR_MODRE	PRU	EUR
PRUJPYSENIOR_MODRE	PRU	JPY
PRUAUDSENIOR_MODRE	PRU	AUD
PRUHKDSENIOR_MODRE	PRU	HKD
PRUSGDSENIOR_MODRE	PRU	SGD
PRU_FSAUSDSENIOR	PRU_FSA	USD
PRU_FSA_BUSDSENIOR	PRU_FSA_B	USD
PRU_FSA_CUSDSENIOR	PRU_FSA_C	USD
PRU_INSUSDSENIOR	PRU_INS	USD
PRU_INSEURSENIOR	PRU_INS	EUR
PRU_INSUSDSENIOR_MODRE	PRU_INS	USD
PRU_INSEURSENIOR_MODRE	PRU_INS	EUR
PRU_INSUSDSENIOR_NORE	PRU_INS	USD
PRU_INSEURSENIOR_NORE	PRU_INS	EUR
PRU_INSAUDSENIOR	PRU_INS	AUD
PRU_INSUSDSUBORDINATE_MODRE	PRU_INS	USD
PRU_INSAUDSENIOR_MODRE	PRU_INS	AUD
PRUFINHKDSENIOR_MMR_L	PRUFIN	HKD
PRUFINJPYSENIOR_MMR_L	PRUFIN	JPY
PRUFIN_PUSDPREFERRED_MODRE	PRUFIN_P	USD
PSAAUDSENIOR_MODRE	PSA	AUD
PSDUSDSENIOR_MODRE	PSD	USD
PSDUSDCVA_SENIOR	PSD	USD
PSDUSDPREFERRED_MODRE	PSD	USD
PTTBUSDSENIOR_3CE	PTTB	USD
PTTCHUSDSENIOR_3CE	PTTCH	USD
PTVUSDSENIOR_MODRE	PTV	USD
PTVHKDSENIOR_MODRE	PTV	HKD
PTVEURSENIOR_MODRE	PTV	EUR
PUBBRDUSDLOAN	PUBBRD	USD
PVNUSDSENIOR	PVN	USD
PVNUSDSENIOR_MODRE	PVN	USD

SENIOR	DERIV	8/2/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/8/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/6/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/16/2006 18:30	1	1	1
SENIOR	DERIV	11/7/2005 13:30	268	268	268
SENIOR	DERIV	11/7/2005 13:30	163	163	163
SENIOR	DERIV	2/7/2006 18:30	276	276	276
SENIOR	DERIV	10/14/2005 13:30	240	240	240
SENIOR	DERIV	7/14/2005 18:30	160	160	160
SENIOR_MMR_L	DERIV	1/7/2008 13:30	1	1	1
SENIOR	DERIV	1/7/2008 13:30	1	1	1
SUBORDINATE	DERIV	7/22/2008 18:30	66	66	66
SENIOR	DERIV	7/22/2008 18:30	120	120	120
SENIOR_MODRE	DERIV	7/29/2008 18:30	152	152	152
SENIOR	DERIV	7/29/2008 18:30	152	152	152
CVA_LOAN	DERIV	4/14/2008 18:30	600	600	600
CVA_LOAN	DERIV	11/30/2005 13:30	303	304	314
CVA_LOAN	DERIV	11/30/2006 18:30	100	100	125
SENIOR_NORE	DERIV	7/18/2008 13:30	62	62	65
SENIOR_NORE	DERIV	7/18/2008 13:30	62	62	65
CVA_LOAN	DERIV	7/11/2006 13:30	170	170	170
SENIOR	DERIV	7/22/2008 18:30	140	140	140
SENIOR	DERIV	12/7/2006 13:30	6	6	6
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/23/2008 18:30	155	165	200
SENIOR_NORE	DERIV	7/23/2008 18:30	155	165	200
SENIOR	DERIV	12/18/2001 18:30	24	24	24
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN_MMR	DERIV	7/30/2008 13:30	588	588	588
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR	DERIV	7/30/2008 13:30	195.8693	192.203	185.8703
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR_MODRE	DERIV	7/30/2008 13:30	176.3	173	167.3
SENIOR	DERIV	5/6/2003 18:30	28	28	28
SENIOR	DERIV	5/6/2003 18:30	38	38	38
SENIOR	DERIV	11/18/2004 18:30	20.25	20.25	20.25
SENIOR	DERIV	7/10/2008 18:30	115.5	118.36	121.66
SENIOR	DERIV	3/20/2006 18:30	6	6	6
SENIOR_MODRE	DERIV	7/10/2008 18:30	105	107.6	110.6
SENIOR_MODRE	DERIV	3/20/2006 18:30	5	5	5
SENIOR_NORE	DERIV	3/20/2006 18:30	5	5	5
SENIOR_NORE	DERIV	3/20/2006 18:30	5	5	5
SENIOR	DERIV	7/10/2008 18:30	115.5	118.36	121.66
SUBORDINATE_MODRE	DERIV	7/2/2008 18:30	75	77.6	80.6
SENIOR_MODRE	DERIV	7/10/2008 18:30	105	107.6	110.6
SENIOR_MMR_L	DERIV	7/24/2008 13:30	32	37	42
SENIOR_MMR_L	DERIV	7/24/2008 13:30	32	37	42
PREFERRED_MODRE	DERIV	10/28/2005 8:30	10	15	20
SENIOR_MODRE	DERIV	6/30/2008 8:30	62	62	62
SENIOR_MODRE	DERIV	6/30/2008 18:30	45	50	55
CVA_SENIOR	DERIV	5/10/2005 18:30	60	60	77
PREFERRED_MODRE	DERIV	5/27/2008 13:30	40	45	55
SENIOR_3CE	DERIV	3/1/2007 13:30	1	1	1
SENIOR_3CE	DERIV	7/30/2008 8:30	52	62	75
SENIOR_MODRE	DERIV	7/9/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/9/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/9/2008 13:30	70	70	70
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	6/5/2006 18:30	13	13	14
SENIOR_MODRE	DERIV	6/5/2006 18:30	12	12	13

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
268	268	268	268	268	268	268	268
163	163	163	163	163	163	163	163
276	276	276	276	276	276	276	276
240	240	240	240	240	240	240	240
160	160	160	160	160	160	160	160
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
66	66	66	66	66	66	66	66
120	120	140	140	140	140	140	140
152	152	152	152	152	152	152	152
152	152	152	152	152	152	152	152
600	600	600	600	600	600	600	600
360	406	443	481	493.5	506	526	529
175	250	300	350	375	400	425	425
68	76	83	87	90	93	95	97
68	76	83	87	90	93	95	97
220	255	295	335	347.5	360	360	360
140	140	140	140	140	140	140	140
6	6	6	6	6	6	6	6
13	13	13	13	13	13	13	13
65	65	65	65	65	65	65	65
110	110	110	110	110	110	110	110
270	340	380	410	420	430	445	445
270	340	380	410	420	430	445	445
24	24	24	24	24	24	24	24
1	1	1	1	1	1	1	1
588	624	660	700	700	700	700	700
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
177.3156	170.2052	162.5393	161.095	157.03985	152.9847	148.0963	148.0963
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
159.6	153.2	146.3	145	141.35	137.7	133.3	133.3
28	28	28	28	28	28	28	28
38	38	38	38	38	38	38	38
20.25	20.25	20.25	20.25	20.25	20.25	20.25	20.25
125.73	130.02	134.42	137.5	137.5	137.5	137.5	137.5
13	19	23	27	29.5	32	40	42
114.3	118.2	122.2	125	125	125	125	125
12	17	21	24	26.5	29	36	38
11	16	20	23	25	27	34	36
11	16	20	23	25	27	34	36
125.73	130.02	134.42	137.5	137.5	137.5	137.5	137.5
84.3	88.2	92.2	95	95	95	95	95
114.3	118.2	122.2	125	125	125	125	125
52	60	68	76	76.7	77.4	79	81.4
52	60	68	76	76.7	77.4	79	81.4
25	35	40	48	49	50	55	55
62	62	62	62	62	62	62	62
65	75	85	100	105	110	120	125
107	130	146	162	171.5	181	198	211
70	85	100	120	127.5	135	150	150
1	1	1	1	1	1	1	1
90	105	120	135	139.5	144	155	162
85	100	115	130	132.5	135	139	137
85	100	115	130	132.5	135	139	137
70	87.5	111.5151515	140		135	139	123.7419355
0	0	0	0		0	0	0
18	22	28	34		41	50	53
16	20	25	31		37	45	48

0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
1
0.999999975
1
268
163
276
240
160
1
1
66
140
152
152
600
533
425
100
100
360
140
6
13
65
110
445
445
24
1
700
0.999999975
0.999999975
750
750
133.3
148.0963
133.3
133.3
133.3
133.3
133.3
28
38
20.25
137.5
42
125
38
36
36
137.5
95
125
83.8
83.8
55
62
135
212
150
1
172
183
183
165.2903226
0
57
51

PVNUSDSENIOR_NORE	PVN	USD
PVNUSDSUBORDINATE	PVN	USD
PVNUSDSUBORDINATE_MODRE	PVN	USD
PVNUSDSUBORDINATE_NORE	PVN	USD
PVNEURSENIOR	PVN	EUR
PXUSDSENIOR	PX	USD
PXEURSENIOR_MODRE	PX	EUR
PXEURSENIOR_NORE	PX	EUR
PXEURSENIOR	PX	EUR
PXUSDSENIOR_MODRE	PX	USD
PXUSDSENIOR_NORE	PX	USD
PXDUSDSENIOR_MODRE	PXD	USD
PXDEURSENIOR_MODRE	PXD	EUR
PXDUSDSENIOR_NORE	PXD	USD
PXDAUDSENIOR_MODRE	PXD	AUD
PXPUSDSENIOR_NORE	PXP	USD
PYXIS_06_1A_BUSDSENIOR	PYXIS_06_1A_B	USD
PYXIS_06_1A_CUSDSENIOR	PYXIS_06_1A_C	USD
PYXIS_07_1A_BUSDSENIOR	PYXIS_07_1A_B	USD
PYXIS_07_1A_B_USDSENIOR	PYXIS_07_1A_B_	USD
PYXIS_07_1A_CUSDSENIOR	PYXIS_07_1A_C	USD
PYXIS_2006_1A_BUSDSENIOR	PYXIS_2006_1A_B	USD
PYXIS_2006_1A_CUSDSENIOR	PYXIS_2006_1A_C	USD
PYXIS_2006_1A_C_USDSENIOR	PYXIS_2006_1A_C_	USD
PYXIS_2007_1A_A2USDSENIOR	PYXIS_2007_1A_A2	USD
PYXIS_2007_1A_BUSDSENIOR	PYXIS_2007_1A_B	USD
PYXIS_2007_1A_CUSDSENIOR	PYXIS_2007_1A_C	USD
PYXIS_2007_1A_D2USDSENIOR	PYXIS_2007_1A_D2	USD
PZLUSDSENIOR	PZL	USD
PZLUSDSENIOR_MODRE	PZL	USD
PZLEURSENIOR_MODRE	PZL	EUR
PZLUSDSENIOR_NORE	PZL	USD
PZLEURSENIOR_NORE	PZL	EUR
PZLEURSENIOR	PZL	EUR
QUSDSENIOR	Q	USD
QUSDSENIOR_MODRE	Q	USD
QUSDSENIOR_NORE	Q	USD
QEURSENIOR	Q	EUR
QEURSENIOR_MODRE	Q	EUR
QEURSENIOR_NORE	Q	EUR
QUSDSENIOR_MODRE	Q	USD
QCADSENIOR_MODRE	Q	CAD
QUSDLOAN_NORE	Q	USD
QBEEURSENIOR_MODRE	QBE	EUR
QBEAUJPYSENIOR_MODRE	QBEAU	JPY
QUIZUSDLOAN_NORE	QUIZ	USD
QUSUSDSENIOR	QUS	USD
QUSEURSENIOR	QUS	EUR
QUSEURSENIOR_MODRE	QUS	EUR
QUSUSDSENIOR_MODRE	QUS	USD
QUSEURSENIOR_NORE	QUS	EUR
QUSUSDSENIOR_NORE	QUS	USD
Qus_CapUSDSENIOR	Qus_Cap	USD
Qus_CapUSDSENIOR_NORE	Qus_Cap	USD
Qus_CapUSDSENIOR_MODRE	Qus_Cap	USD
Qus_CapEURSENIOR	Qus_Cap	EUR
Qus_CapEURSENIOR_NORE	Qus_Cap	EUR
Qus_CapEURSENIOR_MODRE	Qus_Cap	EUR
QUS_CAPUSDSENIOR	QUS_CAP	USD
QUS_CAPUSDSENIOR_MODRE	QUS_CAP	USD
QUS_CAPUSDSENIOR_NORE	QUS_CAP	USD
QUS_CAPEURSENIOR	QUS_CAP	EUR
QUS_CAPEURSENIOR_MODRE	QUS_CAP	EUR
QUS_CAPEURSENIOR_NORE	QUS_CAP	EUR
QUS_CAPUSDSENIOR	QUS_CAP	USD
QUS_CAPHKDSENIOR_NORE	QUS_CAP	HKD
QUS_CAPILSSENIOR_NORE	QUS_CAP	ILS
Qus_ComUSDSENIOR	Qus_Com	USD
Qus_ComUSDSENIOR_NORE	Qus_Com	USD
Qus_ComUSDSENIOR_MODRE	Qus_Com	USD
Qus_ComEURSENIOR	Qus_Com	EUR
Qus_ComEURSENIOR_NORE	Qus_Com	EUR
Qus_ComEURSENIOR_MODRE	Qus_Com	EUR
QUS_COMUSDSENIOR_MODRE	QUS_COM	USD

SENIOR_NORE	DERIV	6/5/2006 18:30	11	11	12
SUBORDINATE	DERIV	6/5/2006 18:30	14	14	16
SUBORDINATE_MODRE	DERIV	6/5/2006 18:30	15	15	16
SUBORDINATE_NORE	DERIV	6/5/2006 18:30	15	15	16
SENIOR	DERIV	6/5/2006 18:30	13	13	14
SENIOR	DERIV	7/18/2008 13:30	13.332	14.443	14.443
SENIOR_MODRE	DERIV	7/18/2008 13:30	12	13	13
SENIOR_NORE	DERIV	7/18/2008 13:30	11.3328	12.2772	12.2772
SENIOR	DERIV	7/18/2008 13:30	13.332	14.443	14.443
SENIOR_MODRE	DERIV	7/18/2008 13:30	12	13	13
SENIOR_NORE	DERIV	7/18/2008 13:30	11.3328	12.2772	12.2772
SENIOR_MODRE	DERIV	7/18/2008 13:30	89	89	89
SENIOR_MODRE	DERIV	7/18/2008 13:30	89	89	89
SENIOR_NORE	DERIV	7/18/2008 13:30	84.0516	84.0516	84.0516
SENIOR_MODRE	DERIV	7/18/2008 13:30	89	89	89
SENIOR_NORE	DERIV	11/9/2007 13:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	5/23/2007 8:30	1	1	1
SENIOR	DERIV	5/23/2007 8:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	3/28/2007 18:30	1	1	1
SENIOR	DERIV	5/23/2007 8:30	1	1	1
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2005 18:30	6	6	6
SENIOR_MODRE	DERIV	2/25/2005 18:30	5	5	5
SENIOR_MODRE	DERIV	2/25/2005 18:30	5	5	5
SENIOR_NORE	DERIV	2/25/2005 18:30	5	5	5
SENIOR_NORE	DERIV	2/25/2005 18:30	5	5	5
SENIOR	DERIV	2/25/2005 18:30	6	6	6
SENIOR	DERIV	2/12/2004 18:30	15.55555556	15.55555556	15.55555556
SENIOR_MODRE	DERIV	2/12/2004 18:30	14	14	14
SENIOR_NORE	DERIV	2/12/2004 18:30	13.22222222	13.22222222	13.22222222
SENIOR	DERIV	2/12/2004 18:30	15.55555556	15.55555556	15.55555556
SENIOR_MODRE	DERIV	2/12/2004 18:30	14	14	14
SENIOR_NORE	DERIV	2/12/2004 18:30	13.22222222	13.22222222	13.22222222
SENIOR_MODRE	CASH	6/4/2003 13:30	14	14	14
SENIOR_MODRE	DERIV	6/6/2008 13:30	14	14	14
LOAN_NORE	DERIV	7/23/2008 18:30	85	85	85
SENIOR_MODRE	DERIV	8/16/2005 18:30	41	41	41
SENIOR_MODRE	DERIV	7/30/2008 8:30	40	45	59
LOAN_NORE	DERIV	7/23/2008 18:30	330	330	330
SENIOR	DERIV	9/26/2003 8:30	5778	5778	5555
SENIOR	DERIV	9/26/2003 8:30	5778	5778	5555
SENIOR_MODRE	DERIV	9/26/2003 8:30	5200	5200	5000
SENIOR_MODRE	DERIV	9/26/2003 8:30	5200	5200	5000
SENIOR_NORE	DERIV	9/26/2003 8:30	4911	4911	4722
SENIOR_NORE	DERIV	9/26/2003 8:30	4911	4911	4722
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	390.432	401.016	423.36
SENIOR_MODRE	DERIV	7/30/2008 18:30	342.2588	351.5369	371.124
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	DERIV	7/30/2008 18:30	390.432	401.016	423.36
SENIOR_MODRE	DERIV	7/30/2008 18:30	342.2588	351.5369	371.124
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	CASH	6/17/2005 13:30	166	166	193
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/30/2008 18:30	351.6876	361.2213	381.348

15	19	24	29		35	42	45
19	24	30	37		44	54	58
21	26	32	39	43	47	59	64
21	26	32	39	43	47	59	64
18	22	28	34	37.5	41	50	53
19.998	25.553	31.108	44.44	44.9955	45.551	53.328	55.55
18	23	28	40	40.5	41	48	50
16.9992	21.7212	26.4432	37.776	38.2482	38.7204	45.3312	47.22
19.998	25.553	31.108	44.44	44.9955	45.551	53.328	55.55
18	23	28	40	40.5	41	48	50
16.9992	21.7212	26.4432	37.776	38.2482	38.7204	45.3312	47.22
129	159	179	201		209	219	212
129	159	179	201		209	219	212
121.8276	150.1596	169.0476	189.8244		197.3796	206.8236	200.2128
129	159	179	201		209	219	212
1	1	1	1		1	1	1
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1		1	1	1
1	1	1	1		1	1	1
1	1	1	1		1	1	1
1	1	1	1		1	1	1
11	17	17	17		22	28	33
10	15	15	15	17.5	20	25	30
10	15	15	15	17.5	20	25	30
9	14	14	14	16.5	19	24	28
9	14	14	14	16.5	19	24	28
11	17	17	17	19.5	22	28	33
17.22222222	18.88888889	20.55555556	22.22222222	23.47222222	24.72222222	27.22222222	27.22222222
15.5	17	18.5	20	21.125	22.25	24.5	24.5
14.63888889	16.05555556	17.47222222	18.88888889	19.95138889	21.01388889	23.13888889	23.13888889
17.22222222	18.88888889	20.55555556	22.22222222	23.47222222	24.72222222	27.22222222	27.22222222
15.5	17	18.5	20	21.125	22.25	24.5	24.5
14.63888889	16.05555556	17.47222222	18.88888889	19.95138889	21.01388889	23.13888889	23.13888889
15.5	17	18.5	20	21.125	22.25	24.5	24.5
15.5	17	18.5	20	21.125	22.25	24.5	24.5
85	85	85	85	85	85	85	85
41	41	41	41	41	41	41	41
69	79	87	95	98.5	102	112	117
380	455	480	505	505	505	505	505
5333	4445	3445	2889	2667	2445	2445	2445
5333	4445	3445	2889	2667	2445	2445	2445
4800	4000	3100	2600	2400	2200	2200	2200
4800	4000	3100	2600	2400	2200	2200	2200
4533	3778	2928	2456	2267	2078	2078	2078
4533	3778	2928	2456	2267	2078	2078	2078
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
511.56	599.76	635.04	670.32	673.26	676.2	682.08	682.08
448.4415	525.759	556.686	587.613	590.19025	592.7675	597.922	597.922
435	510	540	570	572.5	575	580	580
511.56	599.76	635.04	670.32	673.26	676.2	682.08	682.08
448.4415	525.759	556.686	587.613	590.19025	592.7675	597.922	597.922
435	510	540	570	572.5	575	580	580
382	559	647	706	717	728	744	744
435	510	540	570	572.5	575	580	580
435	510	540	570	572.5	575	580	580
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
460.7955	540.243	572.022	603.801	606.44925	609.0975	614.394	614.394

48
61
69
69
57
55.55
50
47.22
55.55
50
47.22
252
252
237.9888
252
1
1
1
1
1
1
1
1
1
1
1
1
1
36
32
32
30
30
36
27.22222222
24.5
23.13888889
27.22222222
24.5
23.13888889
24.5
24.5
85
41
122
505
2445
2445
2200
2200
2078
2078
0
0
0
0
0
0
682.08
597.922
580
682.08
597.922
580
744
580
580
0
0
0
0
0
0
614.394

QUS_COMUSDSENIOR	QUS_COM	USD
QUS_COMUSDSENIOR_NORE	QUS_COM	USD
QUS_COMEURSENIOR	QUS_COM	EUR
QUS_COMEURSENIOR_MODRE	QUS_COM	EUR
QUS_COMEURSENIOR_NORE	QUS_COM	EUR
Qus_CorpUSDSENIOR	Qus_Corp	USD
Qus_CorpUSDSENIOR_NORE	Qus_Corp	USD
Qus_CorpUSDSENIOR_MODRE	Qus_Corp	USD
Qus_CorpEURSENIOR	Qus_Corp	EUR
Qus_CorpEURSENIOR_NORE	Qus_Corp	EUR
Qus_CorpEURSENIOR_MODRE	Qus_Corp	EUR
QUS_CORPUSDSENIOR	QUS_CORP	USD
QUS_CORPUSDSENIOR_MODRE	QUS_CORP	USD
QUS_CORPUSDSENIOR_NORE	QUS_CORP	USD
QUS_CORPEURSENIOR	QUS_CORP	EUR
QUS_CORPEURSENIOR_MODRE	QUS_CORP	EUR
QUS_CORPEURSENIOR_NORE	QUS_CORP	EUR
QUS_CORPUSDSENIOR	QUS_CORP	USD
QUS_CORPJPYSENIOR_NORE	QUS_CORP	JPY
QUS_QCIIUSDSENIOR_NORE	QUS_QCII	USD
QUS_QCIIEURSENIOR_NORE	QUS_QCII	EUR
QUS_SERVUSDLOAN_NORE	QUS_SERV	USD
QUS_SERVUSDLOANNC_NORE	QUS_SERV	USD
QVCUSDLOAN_NORE	QVC	USD
QVCUSDLOAN_MODRE	QVC	USD
RUSDSENIOR	R	USD
RUSDSENIOR_MODRE	R	USD
REURSENIOR_MODRE	R	EUR
RUSDSENIOR_NORE	R	USD
REURSENIOR_NORE	R	EUR
REURSENIOR	R	EUR
RJPYSENIOR_MODRE	R	JPY
RAUDSENIOR_MODRE	R	AUD
RHKDSENIOR_MODRE	R	HKD
RSGDSENIOR_MODRE	R	SGD
R0522USDSENIOR_NORE	R0522	USD
R0523USDSENIOR_NORE	R0523	USD
RAAUSDSENIOR_MODRE	RAA	USD
RAAUSDSENIOR	RAA	USD
RAAEURSENIOR_MODRE	RAA	EUR
RAAEURSENIOR	RAA	EUR
RAAUSDSENIOR_NORE	RAA	USD
RAAAUDSENIOR_MODRE	RAA	AUD
RABOBKEURLT2_MMR_L	RABOBK	EUR
RABOBKAUDLT2_MMR_L	RABOBK	AUD
RABOBKUSDSTRNOTE	RABOBK	USD
RABOBKUSDSTRNOTE	RABOBK	USD
RACE_2005_1E_A1USDASSETBACKED	RACE_2005_1E_A1	USD
RACEPUSDASSETBACKED	RACEP	USD
RACEP_2_C1USDASSETBACKED	RACEP_2_C1	USD
RACEP_2007_4X_A1AUSDSENIOR	RACEP_2007_4X_A1A	USD
RACEP_2007_4X_A1AUSDSENIOR_MODRE	RACEP_2007_4X_A1A	USD
RACEP_2A_C1_VUSDASSETBACKED	RACEP_2A_C1_V	USD
RACER051EXA1USDSENIOR_NORE	RACER051EXA1	USD
RACERS_2005_22_EUSDASSETBACKED	RACERS_2005_22_E	USD
RADUSDSENIOR	RAD	USD
RADUSDSENIOR_NORE	RAD	USD
RADHKDSENIOR_NORE	RAD	HKD
RADILSSENIOR_NORE	RAD	ILS
RADEURSENIOR_NORE	RAD	EUR
RADUSDSENIOR_MODRE	RAD	USD
RADUSDLOAN_NORE	RAD	USD
RADAUDSENIOR_MODRE	RAD	AUD
RADUSDSECURED_NORE	RAD	USD
RAGBEURSOVEREIGN	RAGB	EUR
RAGBUSDSOVEREIGN	RAGB	USD
RAIUSDSENIOR_MODRE	RAI	USD
RAIUSDLOAN_NORE	RAI	USD
RAIEURSENIOR_MODRE	RAI	EUR
RAIUSDSENIOR	RAI	USD
RAIUSDSENIOR_NORE	RAI	USD
RAIEURSENIOR_NORE	RAI	EUR
RAIHKDSENIOR_NORE	RAI	HKD
RAIILSSENIOR_NORE	RAI	ILS

SENIOR	DERIV	6/24/2008 18:30	261.072	271.656	316.344
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	DERIV	7/30/2008 18:30	390.432	401.016	423.36
SENIOR_MODRE	DERIV	7/30/2008 18:30	351.6876	361.2213	381.348
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/31/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	7/31/2002 18:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	211.68	219.912	235.2
SENIOR_MODRE	DERIV	7/30/2008 18:30	185.562	192.7783	206.18
SENIOR_NORE	DERIV	7/30/2008 18:30	180	187	200
SENIOR	DERIV	7/30/2008 18:30	211.68	219.912	235.2
SENIOR_MODRE	DERIV	6/24/2008 18:30	82.472	92.781	103.09
SENIOR_NORE	DERIV	7/30/2008 18:30	180	187	200
SENIOR	CASH	6/17/2005 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	180	187	200
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
SENIOR_NORE	DERIV	7/30/2008 18:30	332	341	360
LOAN_NORE	DERIV	6/30/2008 18:30	90	105	125
LOANNC_NORE	DERIV	7/30/2008 18:30	180	187	200
LOAN_NORE	DERIV	7/30/2008 13:30	135	135	165
LOAN_MODRE	DERIV	7/30/2008 13:30	135	135	165
SENIOR	DERIV	7/24/2008 18:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_NORE	DERIV	7/24/2008 18:30	70.83	70.83	70.83
SENIOR_NORE	DERIV	7/24/2008 18:30	70.83	70.83	70.83
SENIOR	DERIV	7/24/2008 18:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_MODRE	DERIV	7/24/2008 18:30	75	75	75
SENIOR_NORE	DERIV	11/3/2005 13:30	10	10	10
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
SENIOR_MODRE	DERIV	7/22/2008 13:30	1758.657764	1549.013426	1318.866467
SENIOR	DERIV	7/22/2008 13:30	1904.653036	1673.545324	1419.313328
SENIOR_MODRE	DERIV	7/22/2008 13:30	1766.258503	1558.115156	1329.758301
SENIOR	DERIV	7/22/2008 13:30	1913.145601	1683.74335	1431.57388
SENIOR_NORE	DERIV	7/22/2008 13:30	1686.024706	1487.281981	1269.335185
SENIOR_MODRE	DERIV	7/22/2008 13:30	1775.875635	1569.318154	1343.453363
LT2_MMR_L	DERIV	7/30/2008 13:30	55	55	55
LT2_MMR_L	DERIV	7/30/2008 13:30	55	55	55
STRNOTE	CASH	7/15/2008 13:30	15	25	25
STRNOTE	DERIV	7/22/2008 13:30	15	25	25
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR	DERIV	1/25/2008 18:30	9.5	9.5	9.52
SENIOR_MODRE	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR	DERIV	6/24/2008 18:30	543.615816	615.548296	745.812252
SENIOR_NORE	DERIV	7/30/2008 18:30	435.650352	620.457872	852.467142
SENIOR_NORE	DERIV	7/30/2008 18:30	435.713015	620.33133	851.98364
SENIOR_NORE	DERIV	7/11/2008 13:30	1049.807926	1011.049095	1097.274581
SENIOR_NORE	DERIV	7/30/2008 18:30	435.25992	621.499539	857.133073
SENIOR_MODRE	DERIV	7/30/2008 18:30	431.842859	627.603946	873.767951
LOAN_NORE	DERIV	7/23/2008 18:30	249.9885057	276.137931	301.2413793
SENIOR_MODRE	DERIV	7/30/2008 18:30	430.866465	630.198361	885.68499
SECURED_NORE	DERIV	7/14/2008 13:30	321	337	370
SOVEREIGN	DERIV	7/23/2008 8:30	6.5	6.5	6.5
SOVEREIGN	DERIV	7/23/2008 8:30	6.5	6.5	6.5
SENIOR_MODRE	DERIV	7/16/2008 18:30	71	70	70
LOAN_NORE	DERIV	7/23/2008 18:30	40	40	45
SENIOR_MODRE	DERIV	7/16/2008 18:30	71	70	70
SENIOR	DERIV	7/16/2008 18:30	74.50507716	73.45570988	73.45570988
SENIOR_NORE	DERIV	7/16/2008 18:30	67.05524	66.1108	66.1108
SENIOR_NORE	DERIV	7/16/2008 18:30	67.05524	66.1108	66.1108
SENIOR_NORE	DERIV	7/16/2008 18:30	67.05524	66.1108	66.1108
SENIOR_NORE	DERIV	7/7/2008 13:30	62.33304	61.3886	61.3886

405.72	475.104	508.032	540.96	543.9	546.84	552.72	552.72
435	510	540	570	572.5	575	580	580
511.56	599.76	635.04	670.32	673.26	676.2	682.08	682.08
460.7955	540.243	572.022	603.801	606.44925	609.0975	614.394	614.394
435	510	540	570	572.5	575	580	580
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
294	352.8	388.08	423.36	426.3	429.24	441	441
257.725	309.27	340.197	371.124	373.70125	376.2785	386.5875	386.5875
250	300	330	360	362.5	365	375	375
294	352.8	388.08	423.36	426.3	429.24	441	441
154.635	211.3345	242.2615	273.1885	278.343	283.4975	291.7447	291.7447
250	300	330	360	362.5	365	375	375
1	1	1	1	1	1	1	1
250	300	330	360	362.5	365	375	375
435	510	540	570	572.5	575	580	580
435	510	540	570	572.5	575	580	580
145	165	185	200	215	230	245	255
250	300	330	360	362.5	365	375	375
225	265	290	310	311	312	314	314
225	265	290	310	311	312	314	314
94.435	105.545	119.988	133.32	133.32	133.32	133.32	133.32
85	95	108	120	120	120	120	120
85	95	108	120	120	120	120	120
80.274	89.718	101.9952	113.328	113.328	113.328	113.328	113.328
80.274	89.718	101.9952	113.328	113.328	113.328	113.328	113.328
94.435	105.545	119.988	133.32	133.32	133.32	133.32	133.32
85	95	108	120	120	120	120	120
85	95	108	120	120	120	120	120
85	95	108	120	120	120	120	120
85	95	108	120	120	120	120	120
10	10	10	10	10	10	10	10
13	13	13	13	13	13	13	13
1286.44142	1183.595402	1084.668249	1025.968752	959.0011215	892.033491	791.192803	730.614893
1388.721299	1276.936128	1167.251442	1102.049888	1026.038334	950.02678	834.267186	764.302895
1301.727075	1199.442333	1099.456274	1039.776795	970.9772705	902.177746	797.794072	733.614558
1406.116099	1295.151069	1184.383257	1118.148725	1040.0503	961.951874	842.067995	767.907266
1236.501189	1138.404927	1044.929023	989.518675	926.942554	864.366433	770.643027	714.504254
1323.804883	1225.050191	1126.511993	1068.679511	999.295751	929.911991	824.086123	763.674483
65	75	82	90	90	90	90	90
65	75	82	90	90	90	90	90
25	25	25	25	25	25	30	30
25	25	25	25	25	25	30	30
65	65	65	65	65	65	65	65
425	425	425	425	425	425	425	425
700	700	700	700	700	700	700	700
9.5	9.5	9.5	9.5	9.5	9.5	9.5	9.5
65	65	65	65	65	65	65	65
750	750	750	750	750	750	750	750
13	13	13	13	13	13	13	13
65	65	65	65	65	65	65	65
1199.655871	1418.514589	1508.785224	1628.557333	1601.920378	1575.283423	1540.860421	1461.139816
1469.78143	1824.445836	1912.775511	1944.871321	1901.470917	1858.070513	1768.49049	1657.198748
1468.178849	1822.111053	1910.162103	1942.072154	1898.51486	1854.957566	1764.453299	1648.107588
1605.778648	2015.459893	2118.778167	2168.493381	2130.102902	2091.712423	2009.534586	1901.522284
1489.360018	1859.027814	1957.051045	1996.73911	1956.339714	1915.940317	1829.695872	1718.866606
1534.257793	1925.009433	2034.682084	2084.09489	2047.531767	2010.968643	1931.364822	1829.258191
352.4942529	403.7471264	434.0804598	455	460.2298851	465.4597701	475.9195402	475.9195402
1589.568322	2031.682261	2182.083895	2268.682173	2253.285407	2237.88864	2197.539157	2146.473928
428	483	521	550	561	572	581	581
6.5	7.5	9.5	12	13	14	17	18.1
6.5	7.5	9.5	12	13	14	17	18.1
85	100	112	125	130	135	145	154
50	55	60	65	67.5	70	75	75
85	100	112	125	130	135	145	154
89.19621914	104.9367284	117.5291358	131.1709105	136.4177469	141.6645833	152.1582562	161.6025617
80.2774	94.444	105.77728	118.055	122.7772	127.4994	136.9438	145.44376
80.2774	94.444	105.77728	118.055	122.7772	127.4994	136.9438	145.44376
80.2774	94.444	105.77728	118.055	122.7772	127.4994	136.9438	145.44376
75.5552	89.7218	101.05508	113.3328	118.055	122.7772	132.2216	140.72156

552.72
580
682.08
614.394
580
0
0
0
0
0
0
441
386.5875
375
441
291.7447
375
1
375
580
580
265
375
314
314
133.32
120
120
113.328
113.328
133.32
120
120
120
120
10
13
719.081184
751.007547
720.704982
753.019322
703.805991
753.324572
90
90
30
30
65
425
700
9.5
65
750
13
65
1443.116407
1631.918229
1620.007843
1875.714755
1692.013748
1805.550327
475.9195402
2135.976079
581
18.1
18.1
154
75
154
161.6025617
145.44376
145.44376
145.44376
140.72156

RAIEURSENIOR_MMR_L	RAI	EUR
RAIAUDSENIOR_MODRE	RAI	AUD
RAIUSDCVA_SENIOR	RAI	USD
RAIUSDSECURED_MODRE	RAI	USD
RAIEURSECURED_MODRE	RAI	EUR
RALUSDSENIOR	RAL	USD
RAMC_05_01_M8USDSENIOR	RAMC_05_01_M8	USD
RAMC_05_1_M8USDSENIOR	RAMC_05_1_M8	USD
RAMP 2005_EFC4_M5USDSENIOR	RAMP 2005_EFC4_M5	USD
RAMP_04_RS5_MII5USDSENIOR	RAMP_04_RS5_MII5	USD
RAMP_04_RZ4_M7USDSENIOR	RAMP_04_RZ4_M7	USD
RAMP_05_EFC1_M8USDSENIOR	RAMP_05_EFC1_M8	USD
RAMP_05_EFC1_M9USDSENIOR	RAMP_05_EFC1_M9	USD
RAMP_05_EFC2_M5USDSENIOR	RAMP_05_EFC2_M5	USD
RAMP_05_EFC2_M8USDSENIOR	RAMP_05_EFC2_M8	USD
RAMP_05_EFC2_M9USDSENIOR	RAMP_05_EFC2_M9	USD
RAMP_05_EFC3_M9USDSENIOR	RAMP_05_EFC3_M9	USD
RAMP_05_EFC4_M5USDSENIOR	RAMP_05_EFC4_M5	USD
RAMP_05_EFC4_M8USDSENIOR	RAMP_05_EFC4_M8	USD
RAMP_05_EFC4_M9USDSENIOR	RAMP_05_EFC4_M9	USD
RAMP_05_EFC5__M9USDSENIOR	RAMP_05_EFC5__M9	USD
RAMP_05_EFC5_M4USDSENIOR	RAMP_05_EFC5_M4	USD
RAMP_05_EFC5_M8USDSENIOR	RAMP_05_EFC5_M8	USD
RAMP_05_EFC5_M9USDSENIOR	RAMP_05_EFC5_M9	USD
RAMP_05_EFC6_M8USDSENIOR	RAMP_05_EFC6_M8	USD
RAMP_05_EFC6_M9USDSENIOR	RAMP_05_EFC6_M9	USD
RAMP_05_RFC2_M8USDSENIOR	RAMP_05_RFC2_M8	USD
RAMP_05_RS6_M8USDSENIOR	RAMP_05_RS6_M8	USD
RAMP_05_RZ1_M8USDSENIOR	RAMP_05_RZ1_M8	USD
RAMP_05_RZ2_M7USDSENIOR	RAMP_05_RZ2_M7	USD
RAMP_06_EFC1_M7USDSENIOR	RAMP_06_EFC1_M7	USD
RAMP_06_EFC1_M7_USDSENIOR	RAMP_06_EFC1_M7_	USD
RAMP_06_EFC1_M8USDSENIOR	RAMP_06_EFC1_M8	USD
RAMP_06_EFC2_M9USDSENIOR	RAMP_06_EFC2_M9	USD
RAMP_06_NC1_M8USDSENIOR	RAMP_06_NC1_M8	USD
RAMP_06_NC1_M9USDSENIOR	RAMP_06_NC1_M9	USD
RAMP_06_NC2_M2USDSENIOR	RAMP_06_NC2_M2	USD
RAMP_06_NC2_M5USDSENIOR	RAMP_06_NC2_M5	USD
RAMP_06_NC2_M6USDSENIOR	RAMP_06_NC2_M6	USD
RAMP_06_NC2_M8USDSENIOR	RAMP_06_NC2_M8	USD
RAMP_06_NC2_M9USDSENIOR	RAMP_06_NC2_M9	USD
RAMP_06_NC3_M9USDSENIOR	RAMP_06_NC3_M9	USD
RAMP_06_NC3_M9_USDSENIOR	RAMP_06_NC3_M9_	USD
RAMP_06_RS5_M9USDSENIOR	RAMP_06_RS5_M9	USD
RAMP_06_RZ1_M8USDSENIOR	RAMP_06_RZ1_M8	USD
RAMP_06_RZ1_M9USDSENIOR	RAMP_06_RZ1_M9	USD
RAMP_06_RZ2_M9USDSENIOR	RAMP_06_RZ2_M9	USD
RAMP_2005_EFC2_M9USDSENIOR	RAMP_2005_EFC2_M9	USD
RAMP_2005_EFC4_M9USDSENIOR	RAMP_2005_EFC4_M9	USD
RAMP_2005_EFC5_M9USDSENIOR	RAMP_2005_EFC5_M9	USD
RAMP_2005_EFC6_M8USDSENIOR	RAMP_2005_EFC6_M8	USD
RAMP_2005_EFC6_M9USDSENIOR	RAMP_2005_EFC6_M9	USD
RAMP_2005_RS6_M8USDSENIOR	RAMP_2005_RS6_M8	USD
RAMP_2005_RZ4_M8USDSENIOR	RAMP_2005_RZ4_M8	USD
RAMP_2006_EFC1_M7USDSENIOR	RAMP_2006_EFC1_M7	USD
RAMP_2006_EFC2_M9USDSENIOR	RAMP_2006_EFC2_M9	USD
RAMP_2006_NC2_A3USDSENIOR	RAMP_2006_NC2_A3	USD
RAMP_2006_NC3_M8USDSENIOR	RAMP_2006_NC3_M8	USD
RAMP_2006_NC3_M9USDSENIOR	RAMP_2006_NC3_M9	USD
RAMP_2006_RS1_M8USDSENIOR	RAMP_2006_RS1_M8	USD
RAMP_2006_RS5_M9USDSENIOR	RAMP_2006_RS5_M9	USD
RAMP_2006_RZ2_M8USDSENIOR	RAMP_2006_RZ2_M8	USD
RAMP05_EFC1_M9USDSENIOR	RAMP05_EFC1_M9	USD
RAMP05_EFC2_M9USDSENIOR	RAMP05_EFC2_M9	USD
RAMP05_EFC3_M9USDSENIOR	RAMP05_EFC3_M9	USD
RAMP05_EFC4_A3USDSENIOR	RAMP05_EFC4_A3	USD
RAMP05_EFC4_M2USDSENIOR	RAMP05_EFC4_M2	USD
RAMP05_EFC4_M5USDSENIOR	RAMP05_EFC4_M5	USD
RAMP05_EFC4_M9USDSENIOR	RAMP05_EFC4_M9	USD
RAMP05_EFC5_M8USDSENIOR	RAMP05_EFC5_M8	USD
RAMP05_EFC5_M9USDSENIOR	RAMP05_EFC5_M9	USD
RAMP05_EFC6_M8USDSENIOR	RAMP05_EFC6_M8	USD
RAMP05_RZ1_M8USDSENIOR	RAMP05_RZ1_M8	USD
RAMP06_EFC1_M8USDSENIOR	RAMP06_EFC1_M8	USD

SENIOR_MMR_L	DERIV	7/16/2008 18:30	77.10752688	75.2688172	75.2688172
SENIOR_MODRE	DERIV	7/16/2008 18:30	71	70	70
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SECURED_MODRE	DERIV	7/16/2008 18:30	71	70	70
SECURED_MODRE	DERIV	7/16/2008 18:30	0.76344086	0.752688172	0.752688172
SENIOR	DERIV	6/1/2001	30	30	30
SENIOR	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/17/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/12/2007 18:30	1	1	1
SENIOR	DERIV	9/18/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	11/30/2006 8:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	12/6/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 18:30	1	1	1
SENIOR	DERIV	2/11/2007 18:30	1	1	1
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	4/11/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	2/9/2007 8:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/23/2007 18:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/23/2007 18:30	1	1	1
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	11/14/2005 13:30	330	330	330
SENIOR	DERIV	5/22/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 13:30	1	1	1
SENIOR	DERIV	1/27/2006 13:30	156	156	156
SENIOR	DERIV	7/19/2006 18:30	1	1	1

78.7037037	83.33333333	82.96296296	83.33333333	85.21505376	87.09677419	85.29411765	81.48148148
85	100	112	125	130	135	145	154
42.5	50	56	62.5	65	67.5	72.5	77
85	100	112	125	130	135	145	154
0.787037037	0.833333333	0.82962963	0.833333333	0.852150538	0.870967742	0.852941177	0.814814815
35	40	40	40	50	60	60	60
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
156	156	156	156	156	156	156	156
1	1	1	1	1	1	1	1

81.48148148
154
77
154
0.814814815
60
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
1
0.999999975
1
1
1
1835
1
1
1
0.999999975
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
0.999999975
2456
0.999999975
1
1
1
1
1
1
1
1
0.999999975
1
0.999999975
1
0.999999975
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
1
1
0.999999975
1
1
1
1
1
1
1
330
1
1
1
156
1

RAMP06_NC2_A3USDSENIOR	RAMP06_NC2_A3	USD
RAMP06_NC2_M2USDSENIOR	RAMP06_NC2_M2	USD
RAMP06_NC2_M5USDSENIOR	RAMP06_NC2_M5	USD
RAMP06_NC2_M8USDSENIOR	RAMP06_NC2_M8	USD
RAMP06_NC2_M9USDSENIOR	RAMP06_NC2_M9	USD
RAMP2005_ECF4_M5USDSENIOR	RAMP2005_ECF4_M5	USD
RASC_04_KS10_M6USDSENIOR	RASC_04_KS10_M6	USD
RASC_04_KS12_M5USDSENIOR	RASC_04_KS12_M5	USD
RASC_04_KS8_MII3USDSENIOR	RASC_04_KS8_MII3	USD
RASC_05_AHL2_M7USDSENIOR	RASC_05_AHL2_M7	USD
RASC_05_EMX1_M5USDSENIOR	RASC_05_EMX1_M5	USD
RASC_05_EMX1_M6USDSENIOR	RASC_05_EMX1_M6	USD
RASC_05_EMX2_M5USDSENIOR	RASC_05_EMX2_M5	USD
RASC_05_EMX2_M9USDSENIOR	RASC_05_EMX2_M9	USD
RASC_05_EMX3_M9USDSENIOR	RASC_05_EMX3_M9	USD
RASC_05_EMX4_M4USDSENIOR	RASC_05_EMX4_M4	USD
RASC_05_EMX4_M5USDSENIOR	RASC_05_EMX4_M5	USD
RASC_05_EMX4_M9USDSENIOR	RASC_05_EMX4_M9	USD
RASC_05_KS1_M4USDSENIOR	RASC_05_KS1_M4	USD
RASC_05_KS1_M6USDSENIOR	RASC_05_KS1_M6	USD
RASC_05_KS11_M5USDSENIOR	RASC_05_KS11_M5	USD
RASC_05_KS11_M8USDSENIOR	RASC_05_KS11_M8	USD
RASC_05_KS11_M9USDSENIOR	RASC_05_KS11_M9	USD
RASC_05_KS12_M8USDSENIOR	RASC_05_KS12_M8	USD
RASC_05_KS12_M9USDSENIOR	RASC_05_KS12_M9	USD
RASC_05_KS3_M10USDSENIOR	RASC_05_KS3_M10	USD
RASC_05_KS3_M9USDSENIOR	RASC_05_KS3_M9	USD
RASC_05_KS4_M7USDSENIOR	RASC_05_KS4_M7	USD
RASC_05_KS6_M5USDSENIOR	RASC_05_KS6_M5	USD
RASC_05_KS6_M9USDSENIOR	RASC_05_KS6_M9	USD
RASC_05_KS7_M8USDSENIOR	RASC_05_KS7_M8	USD
RASC_05_KS7_M9USDSENIOR	RASC_05_KS7_M9	USD
RASC_05_KS8_M5USDSENIOR	RASC_05_KS8_M5	USD
RASC_05_KS8_M9USDSENIOR	RASC_05_KS8_M9	USD
RASC_05_KS9_M5USDSENIOR	RASC_05_KS9_M5	USD
RASC_05_KS9_M8USDSENIOR	RASC_05_KS9_M8	USD
RASC_05_KS9_M9USDSENIOR	RASC_05_KS9_M9	USD
RASC_06_EMX1_M7USDSENIOR	RASC_06_EMX1_M7	USD
RASC_06_EMX1_M8USDSENIOR	RASC_06_EMX1_M8	USD
RASC_06_EMX1_M9USDSENIOR	RASC_06_EMX1_M9	USD
RASC_06_EMX2_M5USDSENIOR	RASC_06_EMX2_M5	USD
RASC_06_EMX2_M8USDSENIOR	RASC_06_EMX2_M8	USD
RASC_06_EMX2_M9USDSENIOR	RASC_06_EMX2_M9	USD
RASC_06_EMX3_M8USDSENIOR	RASC_06_EMX3_M8	USD
RASC_06_EMX3_M9USDSENIOR	RASC_06_EMX3_M9	USD
RASC_06_EMX4_M5USDSENIOR	RASC_06_EMX4_M5	USD
RASC_06_EMX4_M8USDSENIOR	RASC_06_EMX4_M8	USD
RASC_06_EMX4_M9USDSENIOR	RASC_06_EMX4_M9	USD
RASC_06_EMX5_M8USDSENIOR	RASC_06_EMX5_M8	USD
RASC_06_EMX5_M9USDSENIOR	RASC_06_EMX5_M9	USD
RASC_06_EMX6_M8USDSENIOR	RASC_06_EMX6_M8	USD
RASC_06_EMX6_M9USDSENIOR	RASC_06_EMX6_M9	USD
RASC_06_EMX6_M9_USDSENIOR	RASC_06_EMX6_M9_	USD
RASC_06_EMX7_M9USDSENIOR	RASC_06_EMX7_M9	USD
RASC_06_EMX9_M9USDSENIOR	RASC_06_EMX9_M9	USD
RASC_06_KS1_M7USDSENIOR	RASC_06_KS1_M7	USD
RASC_06_KS1_M8USDSENIOR	RASC_06_KS1_M8	USD
RASC_06_KS2_M7USDSENIOR	RASC_06_KS2_M7	USD
RASC_06_KS2_M8USDSENIOR	RASC_06_KS2_M8	USD
RASC_06_KS2_M9USDSENIOR	RASC_06_KS2_M9	USD
RASC_06_KS3__M8USDSENIOR	RASC_06_KS3__M8	USD
RASC_06_KS3_M2USDSENIOR	RASC_06_KS3_M2	USD
RASC_06_KS3_M5USDSENIOR	RASC_06_KS3_M5	USD
RASC_06_KS3_M8USDSENIOR	RASC_06_KS3_M8	USD
RASC_06_KS3_M9USDSENIOR	RASC_06_KS3_M9	USD
RASC_06_KS4_M7USDSENIOR	RASC_06_KS4_M7	USD
RASC_06_KS6_M8USDSENIOR	RASC_06_KS6_M8	USD
RASC_06_KS7_M8USDSENIOR	RASC_06_KS7_M8	USD
RASC_06_KS8_M8USDSENIOR	RASC_06_KS8_M8	USD
RASC_06_KS9_M7USDSENIOR	RASC_06_KS9_M7	USD
RASC_2004_KS8_MII3USDSENIOR	RASC_2004_KS8_MII3	USD
RASC_2005_AHL1_M8USDSENIOR	RASC_2005_AHL1_M8	USD
RASC_2005_EMX2_M9USDSENIOR	RASC_2005_EMX2_M9	USD
RASC_2005_EMX3_M9USDSENIOR	RASC_2005_EMX3_M9	USD

SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/28/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	3/7/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/5/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/16/2006 18:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	5/5/2006 13:30	1	1	1
SENIOR	DERIV	4/16/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/12/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/14/2006 18:30	1	1	1
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2006 13:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/4/2006 13:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2006 13:30	1	1	1
SENIOR	DERIV	8/2/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	2/29/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	6/26/2006 13:30	1	1	1
SENIOR	DERIV	10/5/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	9/13/2006 18:30	1	1	1
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	10/20/2006 18:30	1	1	1
SENIOR	DERIV	2/26/2007 18:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	12/13/2006 13:30	1	1	1
SENIOR	DERIV	6/18/2007 18:30	1	1	1
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	9/19/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 8:30	1	1	1
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/11/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	8/21/2006 13:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	4/9/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/29/2007 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/8/2007 8:30	1	1	1
SENIOR	DERIV	6/16/2007 8:30	1	1	1
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975

1
1
1
1
1
1
0.999999975
0.999999975
1
1
1
1
0.999999975
0.999999975
1
0.999999975
0.999999975
1
1
1
0.999999975
1
1
1
0.999999975
1
0.999999975
1
0.999999975
1
1
1
0.999999975
1
0.999999975
1
0.999999975
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
0.999999975
1
1
0.999999975

RASC_2005_EMX4_M9USDSENIOR	RASC_2005_EMX4_M9	USD
RASC_2005_KS1_M4USDSENIOR	RASC_2005_KS1_M4	USD
RASC_2005_KS10_M9USDSENIOR	RASC_2005_KS10_M9	USD
RASC_2005_KS11_M5USDSENIOR	RASC_2005_KS11_M5	USD
RASC_2005_KS11_M9USDSENIOR	RASC_2005_KS11_M9	USD
RASC_2005_KS2_M6USDSENIOR	RASC_2005_KS2_M6	USD
RASC_2005_KS3_M10USDSENIOR	RASC_2005_KS3_M10	USD
RASC_2005_KS4_M7USDSENIOR	RASC_2005_KS4_M7	USD
RASC_2005_KS5_M9USDSENIOR	RASC_2005_KS5_M9	USD
RASC_2005_KS6_M9USDSENIOR	RASC_2005_KS6_M9	USD
RASC_2005_KS7_M9USDSENIOR	RASC_2005_KS7_M9	USD
RASC_2005_KS8_M9USDSENIOR	RASC_2005_KS8_M9	USD
RASC_2005_KS9_M8USDSENIOR	RASC_2005_KS9_M8	USD
RASC_2006_EMX1_M7USDSENIOR	RASC_2006_EMX1_M7	USD
RASC_2006_EMX1_M8USDSENIOR	RASC_2006_EMX1_M8	USD
RASC_2006_EMX2_M8USDSENIOR	RASC_2006_EMX2_M8	USD
RASC_2006_EMX2_M9USDSENIOR	RASC_2006_EMX2_M9	USD
RASC_2006_EMX3_M8USDSENIOR	RASC_2006_EMX3_M8	USD
RASC_2006_EMX3_M9USDSENIOR	RASC_2006_EMX3_M9	USD
RASC_2006_EMX4_M9USDSENIOR	RASC_2006_EMX4_M9	USD
RASC_2006_EMX5_M8USDSENIOR	RASC_2006_EMX5_M8	USD
RASC_2006_EMX6_M8USDSENIOR	RASC_2006_EMX6_M8	USD
RASC_2006_EMX6_M9USDSENIOR	RASC_2006_EMX6_M9	USD
RASC_2006_KS1_M7USDSENIOR	RASC_2006_KS1_M7	USD
RASC_2006_KS1_M8USDSENIOR	RASC_2006_KS1_M8	USD
RASC_2006_KS1_M8_USDSENIOR	RASC_2006_KS1_M8_	USD
RASC_2006_KS2_M8USDSENIOR	RASC_2006_KS2_M8	USD
RASC_2006_KS3_AI4USDSENIOR	RASC_2006_KS3_AI4	USD
RASC_2006_KS3_M5USDSENIOR	RASC_2006_KS3_M5	USD
RASC_2006_KS3_M9USDSENIOR	RASC_2006_KS3_M9	USD
RASC_2006_KS4_M8USDSENIOR	RASC_2006_KS4_M8	USD
RASC_2006_KS6_M8USDSENIOR	RASC_2006_KS6_M8	USD
RASC_2006_KS7_M8USDSENIOR	RASC_2006_KS7_M8	USD
RASC_2006_KS9_AI4USDSENIOR	RASC_2006_KS9_AI4	USD
RASC04_KS10_M6USDSENIOR	RASC04_KS10_M6	USD
RASC04_KS11_M5USDSENIOR	RASC04_KS11_M5	USD
RASC04_KS12_M5USDSENIOR	RASC04_KS12_M5	USD
RASC04_KS12_M6USDSENIOR	RASC04_KS12_M6	USD
RASC05_EMX1_M6USDSENIOR	RASC05_EMX1_M6	USD
RASC05_KS11_AI4USDSENIOR	RASC05_KS11_AI4	USD
RASC05_KS11_M2USDSENIOR	RASC05_KS11_M2	USD
RASC05_KS11_M5USDSENIOR	RASC05_KS11_M5	USD
RASC05_KS11_M8USDSENIOR	RASC05_KS11_M8	USD
RASC05_KS11_M9USDSENIOR	RASC05_KS11_M9	USD
RASC05_KS12_M9USDSENIOR	RASC05_KS12_M9	USD
RASC05_KS3_M10USDSENIOR	RASC05_KS3_M10	USD
RASC05_KS7_M8USDSENIOR	RASC05_KS7_M8	USD
RASC05_KS7_M9USDSENIOR	RASC05_KS7_M9	USD
RASC05_KS9_M8USDSENIOR	RASC05_KS9_M8	USD
RASC05EMX1M6USDSENIOR	RASC05EMX1M6	USD
RASC05KS7USDSENIOR	RASC05KS7	USD
RASC05KS7M9USDSENIOR	RASC05KS7M9	USD
RASC06_KS1_M8USDSENIOR	RASC06_KS1_M8	USD
RASC06_KS3_AI4USDSENIOR	RASC06_KS3_AI4	USD
RASC06_KS3_M2USDSENIOR	RASC06_KS3_M2	USD
RASC06_KS3_M5USDSENIOR	RASC06_KS3_M5	USD
RASC06_KS3_M8USDSENIOR	RASC06_KS3_M8	USD
RASC06_KS3_M9USDSENIOR	RASC06_KS3_M9	USD
RASC06_KS9_AI4USDSENIOR	RASC06_KS9_AI4	USD
RASC06_KS9_M2SUSDSENIOR	RASC06_KS9_M2S	USD
RASC06_KS9_M5USDSENIOR	RASC06_KS9_M5	USD
RASC06_KS9_M8USDSENIOR	RASC06_KS9_M8	USD
RASC06_KS9_M9USDSENIOR	RASC06_KS9_M9	USD
RASC07_KS2_A4USDSENIOR	RASC07_KS2_A4	USD
RASC07_KS2_M2USDSENIOR	RASC07_KS2_M2	USD
RASC07_KS2_M5USDSENIOR	RASC07_KS2_M5	USD
RASC07_KS2_M8USDSENIOR	RASC07_KS2_M8	USD
RASC07_KS2_M9USDSENIOR	RASC07_KS2_M9	USD
RASCO05EMX1M6USDSENIOR	RASCO05EMX1M6	USD
RASGASUSDSENIOR_MODRE	RASGAS	USD
RASGASUSDSENIOR_3CE	RASGAS	USD
RBDUSDSENIOR	RBD	USD
RBSUSDPREFERRED_MMR_L	RBS	USD
RBS_PUSDPREFERRED_MODRE	RBS_P	USD

SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	9/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/9/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/15/2007 8:30	1	1	1
SENIOR	DERIV	6/9/2007 8:30	1	1	1
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	5/18/2007 18:30	1	1	1
SENIOR	DERIV	11/17/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/3/2006 13:30	255	255	255
SENIOR	DERIV	1/27/2006 18:30	153	153	153
SENIOR	DERIV	1/27/2006 18:30	151	151	151
SENIOR	DERIV	1/20/2006 13:30	281	281	281
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/9/2006 18:30	190	190	190
SENIOR	DERIV	1/18/2006 18:30	275	275	275
SENIOR	DERIV	4/18/2006 13:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	6/1/2006 8:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	230	230	230
SENIOR	DERIV	11/14/2005 13:30	155	155	155
SENIOR	DERIV	10/14/2005 18:30	206	206	206
SENIOR	DERIV	6/4/2008 13:30	215	215	215
SENIOR	DERIV	10/11/2005 18:30	197.5	197.5	197.5
SENIOR	DERIV	3/8/2006 18:30	135	135	135
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/14/2005 13:30	220	220	220
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	30
SENIOR_3CE	DERIV	7/22/2008 18:30	45	45	50
SENIOR	DERIV	5/21/1999	20	20	20
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	208	208	214
PREFERRED_MODRE	DERIV	10/28/2005 8:30	12	12	15

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
255	255	255	255	255	255	255	255
153	153	153	153	153	153	153	153
151	151	151	151	151	151	151	151
281	281	281	281	281	281	281	281
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
190	190	190	190	190	190	190	190
275	275	275	275	275	275	275	275
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
230	230	230	230	230	230	230	230
155	155	155	155	155	155	155	155
206	206	206	206	206	206	206	206
215	215	215	215	215	215	215	215
197.5	197.5	197.5	197.5	197.5	197.5	197.5	197.5
135	135	135	135	135	135	135	135
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
220	220	220	220	220	220	220	220
32	49	64	74	77	80	96	104
50	60	80	95	97.5	100	120	130
20	30	35	45	45	45	55	55
217	221	228	235	235	235	235	235
20	28	35	37	43	49	60	60

1
1
0.999999975
1835
0.999999975
1
0.999999975
1
1
1
1
1
1
0.999999975
0.999999975
0.999999975
1
1
1
1
1
1
1
1
1
1
1
2456
1
0.999999975
0.999999975
1
1
255
153
151
281
1
1
1
1
190
275
1
1
1
230
155
206
215
197.5
135
1
1
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975
1
1
220
122
140
55
235
60

RBS_PUSDPREFERRED_MMR_L	RBS_P	USD
RCCCUSDLOAN_NORE	RCCC	USD
RCCCUSDLOANNC_NORE	RCCC	USD
RCCCUSDLOANCALL	RCCC	USD
RCCCUSDLOANCALL_NORE	RCCC	USD
RCEANAEURSENIOR_MMR_L	RCEANA	EUR
RCEANAUSDSENIOR_MMR_L	RCEANA	USD
RCIUSDSECURED_NORE	RCI	USD
RCIUSDSENIOR_MODRE	RCI	USD
RCICNUSDSENIOR_MODRE	RCICN	USD
RCIIUSDSUBORDINATE_NORE	RCII	USD
RCIIUSDSENIOR_NORE	RCII	USD
RCIIUSDLOAN_NORE	RCII	USD
RCIIUSDLOANNC_NORE	RCII	USD
RCIIUSDLOANCALL	RCII	USD
RCIIUSDLOANCALL_NORE	RCII	USD
RCLUSDSENIOR	RCL	USD
RCLUSDSENIOR_NORE	RCL	USD
RCLEURSENIOR	RCL	EUR
RCLUSDSENIOR_MODRE	RCL	USD
RCLEURSENIOR_MODRE	RCL	EUR
RCLEURSENIOR_NORE	RCL	EUR
RCLAUDSENIOR_NORE	RCL	AUD
RCLAUDSENIOR_MODRE	RCL	AUD
RCLHKDSENIOR_NORE	RCL	HKD
RCLJPYSENIOR_NORE	RCL	JPY
RCNUSDSENIOR_NORE	RCN	USD
RCR_ARES6USDSENIOR	RCR_ARES6	USD
RCR_ETNVCN6USDSENIOR	RCR_ETNVCN6	USD
RCR_STANUSDSENIOR	RCR_STAN	USD
RCRS039TRUSDSENIOR_MODRE	RCRS039TR	USD
RDGW_06_1A_BUSDSENIOR	RDGW_06_1A_B	USD
RDGW_06_1A_CUSDSENIOR	RDGW_06_1A_C	USD
RDNUSDSENIOR	RDN	USD
RDNUSDSENIOR_MODRE	RDN	USD
RDNEURSENIOR_MODRE	RDN	EUR
RDNAUDSENIOR	RDN	AUD
RDNUSDSENIOR_NORE	RDN	USD
RDNAUDSENIOR_MODRE	RDN	AUD
RDNJPYSENIOR_MODRE	RDN	JPY
RDNHKDSENIOR_MODRE	RDN	HKD
RDNSGDSENIOR_MODRE	RDN	SGD
RDNEURSENIOR_NORE	RDN	EUR
RDNUSDDIGITAL_NORE	RDN	USD
RDN_1USDSENIOR_MODRE	RDN_1	USD
RDN_ASSUSDSENIOR_MODRE	RDN_ASS	USD
RDNAHKDSENIOR_MMR_L	RDNA	HKD
REUSDSENIOR_MODRE	RE	USD
REAUDSENIOR_MODRE	RE	AUD
REALCOUSDSENIOR_MODRE	REALCO	USD
REGUSDSENIOR_MODRE	REG	USD
REGUSDSENIOR	REG	USD
REGEURSENIOR	REG	EUR
REGEURSENIOR_MODRE	REG	EUR
REGUSDSENIOR_NORE	REG	USD
REGEURSENIOR_NORE	REG	EUR
REGUSDPREFERRED_MODRE	REG	USD
REG_COUSDPREFERRED_MODRE	REG_CO	USD
REG_PUSDPREFERRED_MODRE	REG_P	USD
REGP_1_DUSDASSETBACKED	REGP_1_D	USD
REGP_1_DEURASSETBACKED	REGP_1_D	EUR
REIEURSENIOR_MODRE	REI	EUR
REIUSDSENIOR_NORE	REI	USD
REIEURSENIOR_NORE	REI	EUR
REIUSDSENIOR	REI	USD
REIEURSENIOR	REI	EUR
REIUSDSENIOR_MODRE	REI	USD
REI INCUSDSENIOR_MODRE	REI INC	USD
REI_INCUSDSENIOR	REI_INC	USD
REI_INCEURSENIOR	REI_INC	EUR
REI_INCEURSENIOR_MODRE	REI_INC	EUR
REI_INCUSDSENIOR_MODRE	REI_INC	USD
REI_INCUSDSENIOR_NORE	REI_INC	USD
REI_INCEURSENIOR_NORE	REI_INC	EUR

PREFERRED_MMR_L	DERIV	4/27/2007 18:30	5	5	7
LOAN_NORE	DERIV	7/25/2008 18:30	16	16.65928613	24.6724313
LOANNC_NORE	DERIV	10/20/2006 8:30	59	59	64
LOANCALL	DERIV	11/9/2006 13:30	84	84	89
LOANCALL_NORE	DERIV	7/25/2008 18:30	18.4	19.15817905	28.37335349
SENIOR_MMR_L	DERIV	1/2/2008 18:30	6.6	7.7	8.8
SENIOR_MMR_L	DERIV	6/10/2008 18:30	6.6	7.7	8.8
SECURED_NORE	DERIV	7/21/2008 13:30	75	75	95
SENIOR_MODRE	DERIV	6/6/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	10/19/2007 18:30	1	1	1
SUBORDINATE_NORE	DERIV	10/26/2007 18:30	181	181	232
SENIOR_NORE	DERIV	9/23/2004 18:30	280	280	280
LOAN_NORE	DERIV	7/28/2008 18:30	110	115	120
LOANNC_NORE	DERIV	10/11/2006 8:30	35	35	44
LOANCALL	DERIV	11/9/2006 13:30	65	65	74
LOANCALL_NORE	DERIV	7/28/2008 18:30	126.5	132.25	138
SENIOR	DERIV	7/30/2008 18:30	431.592	431.592	445.704
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR	DERIV	7/30/2008 18:30	431.592	431.592	445.704
SENIOR_MODRE	DERIV	7/30/2008 18:30	388.7631	388.7631	401.4747
SENIOR_MODRE	DERIV	7/30/2008 18:30	388.7631	388.7631	401.4747
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_MODRE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_NORE	DERIV	7/30/2008 18:30	367	367	379
SENIOR_NORE	DERIV	7/24/2008 13:30	80	80	80
SENIOR	DERIV	9/23/2003 13:30	1110	1110	1110
SENIOR	DERIV	8/23/2004 13:30	475	475	475
SENIOR	DERIV	9/23/2003 13:30	966	966	966
SENIOR_MODRE	DERIV	5/28/2004 13:30	500	500	500
SENIOR	DERIV	9/15/2006 13:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	3445.27527	3649.777834	3972.576909
SENIOR_MODRE	DERIV	7/30/2008 18:30	3128.277414	3294.467366	3537.495531
SENIOR_MODRE	DERIV	7/30/2008 18:30	3144.571546	3319.388479	3580.570634
SENIOR	DERIV	7/30/2008 18:30	3488.590709	3716.221613	4092.246787
SENIOR_NORE	DERIV	7/30/2008 18:30	2971.576057	3120.336797	3328.794634
SENIOR_MODRE	DERIV	7/30/2008 18:30	3166.826926	3353.174269	3640.996097
SENIOR_MODRE	DERIV	7/30/2008 18:30	3114.816014	3273.18846	3497.154737
SENIOR_MODRE	DERIV	7/30/2008 18:30	3125.607376	3291.301939	3532.862734
SENIOR_MODRE	DERIV	7/30/2008 18:30	3116.441799	3277.721489	3509.074901
SENIOR_NORE	DERIV	7/30/2008 18:30	2986.880293	3143.661073	3368.690346
DIGITAL_NORE	DERIV	7/30/2008 18:30	2971.576057	3120.336797	3328.794634
SENIOR_MODRE	DERIV	6/12/2002 13:30	135	135	135
SENIOR_MODRE	DERIV	10/4/2002 18:30	200	200	200
SENIOR_MMR_L	DERIV	7/25/2008 13:30	17.50370898	17.71844763	16.6373564
SENIOR_MODRE	DERIV	7/8/2008 18:30	45	48.3	52
SENIOR_MODRE	DERIV	7/8/2008 18:30	45	48.3	52
SENIOR_MODRE	DERIV	3/21/2007 13:30	85	85	100
SENIOR_MODRE	DERIV	7/21/2008 13:30	165	165	167
SENIOR	DERIV	7/21/2008 13:30	183.315	183.315	185.537
SENIOR	DERIV	7/2/2008 18:30	185.537	185.537	187.759
SENIOR_MODRE	DERIV	7/21/2008 13:30	165	165	167
SENIOR_NORE	DERIV	7/21/2008 13:30	155.826	155.826	157.7148
SENIOR_NORE	DERIV	7/21/2008 13:30	155.826	155.826	157.7148
PREFERRED_MODRE	DERIV	7/21/2008 13:30	247.5	247.5	250.5
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	8/31/2006 13:30	15	15	25
ASSETBACKED	DERIV	1/25/2008 18:30	525	525	525
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR_MODRE	DERIV	11/21/2002 18:30	500	500	500
SENIOR_NORE	DERIV	11/21/2002 18:30	472.2222222	472.2222222	472.2222222
SENIOR_NORE	DERIV	11/21/2002 18:30	472.2222222	472.2222222	472.2222222
SENIOR	DERIV	11/21/2002 18:30	555.5555556	555.5555556	555.5555556
SENIOR	DERIV	11/21/2002 18:30	555.5555556	555.5555556	555.5555556
SENIOR_MODRE	DERIV	11/21/2002 18:30	520	520	520
SENIOR_MODRE	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	5/14/2003 13:30	261.1111111	261.1111111	261.1111111
SENIOR	DERIV	5/14/2003 13:30	261.1111111	261.1111111	261.1111111
SENIOR_MODRE	DERIV	5/14/2003 13:30	235	235	235
SENIOR_MODRE	DERIV	5/14/2003 13:30	235	235	235
SENIOR_NORE	DERIV	5/14/2003 13:30	221.9444444	221.9444444	221.9444444
SENIOR_NORE	DERIV	5/14/2003 13:30	221.9444444	221.9444444	221.9444444

10	13	18	23	25.5	28	38	48
43.44213442	66.4782257	92.53343264	109.9990163	110.2938593	110.5887023	114.9997691	114.9999612
123	203	285	369	377.5	386	404	404
148	228	310	394	402.5	411	429	429
49.95845458	76.44995955	106.4134475	126.4988687	126.8379382	127.1770076	132.2497345	132.2499554
13.2	20.9	27.5	33		38.5	44	49.5
13.2	20.9	27.5	33	35.75	38.5	44	49.5
120	130	145	155	157.5	160	170	180
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
338	389	433	475	490.5	506	539	539
280	280	280	280	280	280	280	280
150	180	205	220	225	230	240	240
62	79	97	110	116.5	123	132	132
92	109	127	140	146.5	153	162	162
172.5	207	235.75	253	258.75	264.5	276	276
482.16	524.496	559.776	582.12	576.24	570.36	555.072	555.072
410	446	476	495	490	485	472	472
482.16	524.496	559.776	582.12	576.24	570.36	555.072	555.072
434.313	472.4478	504.2268	524.3535	519.057	513.7605	499.9896	499.9896
434.313	472.4478	504.2268	524.3535	519.057	513.7605	499.9896	499.9896
410	446	476	495	490	485	472	472
410	446	476	495	490	485	472	472
410	446	476	495	490	485	472	472
410	446	476	495	490	485	472	472
410	446	476	495	490	485	472	472
145	190	230	270	275	280	285	285
1110	1110	1110	1110	1110	1110	1110	1110
475	475	475	475	475	475	475	475
966	966	966	966	966	966	966	966
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
3341.471159	2830.210208	2546.912452	2377.401566	2224.128531	2070.855495	1817.617227	1563.325506
2928.688176	2461.943671	2205.852261	2052.097491	1918.655966	1785.214441	1570.555191	1358.486856
2981.620599	2514.29865	2256.662997	2101.396477	1964.686542	1827.976606	1605.146227	1380.978689
3505.490553	3007.305277	2734.11788	2575.014816	2423.13938	2271.263943	2016.776189	1769.864808
2737.308958	2294.873519	2053.389438	1908.342341	1784.597643	1660.852945	1464.050171	1270.973364
3065.835222	2606.933603	2357.037034	2210.015097	2076.708226	1943.401355	1726.90791	1520.598014
2866.156559	2385.981284	2117.929623	1952.895657	1813.49221	1674.088763	1447.963642	1210.297583
2924.003283	2458.051379	2202.56748	2049.211231	1915.768869	1782.326507	1566.462386	1346.823603
2889.738788	2417.743161	2156.776458	1998.35291	1862.633691	1726.914471	1507.317315	1277.016099
2785.490521	2341.989541	2098.740054	1952.034486	1825.19026	1698.346034	1494.064156	1290.080416
2737.308958	2294.873519	2053.389438	1908.342341	1784.597643	1660.852945	1464.050171	1270.973364
135	135	135	135	135	135	135	135
200	200	200	200	200	200	200	200
20.54387132	26.74416765	31.7663307	36	38	40	44	44
56.7	61.6	66.5	70	70	70	70	70
56.7	61.6	66.5	70	70	70	70	70
150	185	250	360	385	410	460	460
170	174	181	188	193	198	207	216
188.87	193.314	201.091	208.868	214.423	219.978	229.977	239.976
191.092	195.536	203.313	211.09	216.645	222.2	232.199	242.198
170	174	181	188	193	198	207	216
160.548	164.3256	170.9364	177.5472	182.2692	186.9912	195.4908	203.9904
160.548	164.3256	170.9364	177.5472	182.2692	186.9912	195.4908	203.9904
255	261	271.5	282	289.5	297	310.5	324
1	1	1	1	1	1	1	1
38	51	64	75	80	85	92	110
525	525	525	525	525	525	525	525
800	800	800	800	800	800	800	800
500	500	500	500	500	500	500	500
472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222
472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222	472.2222222
555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556
555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556	555.5555556
520	520	520	520	510	500	500	500
0	0	0	0	0	0	0	0
261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111
261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111	261.1111111
235	235	235	235	235	235	235	235
235	235	235	235	235	235	235	235
221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444
221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444	221.9444444

58
114.9999679
404
429
132.2499631
55
55
190
1
1
539
280
240
132
162
276
555.072
472
555.072
499.9896
499.9896
472
472
472
472
472
285
1110
475
966
500
1
1
1507.505729
1312.293717
1329.660565
1722.03251
1229.056455
1480.936624
1151.002379
1296.393493
1219.598145
1243.55285
1229.056455
135
200
44
70
70
460
216
239.976
242.198
216
203.9904
203.9904
324
1
110
525
800
500
472.2222222
472.2222222
555.5555556
555.5555556
500
0
261.1111111
261.1111111
235
235
221.9444444
221.9444444

REI_RERUSDSENIOR	REI_RER	USD
REI_REREURSENIOR	REI_RER	EUR
REI_REREURSENIOR_MODRE	REI_RER	EUR
REI_RERUSDSENIOR_MODRE	REI_RER	USD
REI_RERUSDSENIOR_NORE	REI_RER	USD
REI_REREURSENIOR_NORE	REI_RER	EUR
REIUAUDSECURED_MODRE	REIU	AUD
REIUAUDSENIOR_MODRE	REIU	AUD
RENADVUSDLOAN_NORE	RENADV	USD
RENAULHKDSENIOR_MMR_L	RENAUL	HKD
REPHKDSENIOR_MMR_L	REP	HKD
REP_TESTUSDSENIOR	REP_TEST	USD
RESCAPUSDSENIOR_MODRE	RESCAP	USD
RESCAPEURSENIOR_MODRE	RESCAP	EUR
RESCAPAUDSENIOR_MODRE	RESCAP	AUD
RESCAPUSDSENIOR_NORE	RESCAP	USD
RESCAPEURSENIOR_NORE	RESCAP	EUR
RESCAPJPYSENIOR_NORE	RESCAP	JPY
RESCAPUSDLOAN_NORE	RESCAP	USD
RESCAPSGDSENIOR_MODRE	RESCAP	SGD
RESCAPJPYSENIOR_MODRE	RESCAP	JPY
RESCAPEURSECURED_MODRE	RESCAP	EUR
RESCAPHKDSENIOR_MODRE	RESCAP	HKD
RESCAPUSDDIGITAL_NORE	RESCAP	USD
REVUSDLOAN_NORE	REV	USD
REXUSDLOAN_NORE	REX	USD
REYUSDLOAN_NORE	REY	USD
RFCCD_05_2A_CUSDSENIOR	RFCCD_05_2A_C	USD
RFCCD_05_3A_CUSDSENIOR	RFCCD_05_3A_C	USD
RFCCD_06_4A_CUSDSENIOR	RFCCD_06_4A_C	USD
RFCCD_06_4A_DUSDSENIOR	RFCCD_06_4A_D	USD
RFCCD_2005_2A_DUSDSENIOR	RFCCD_2005_2A_D	USD
RFCCD_2005_3A_CUSDSENIOR	RFCCD_2005_3A_C	USD
RFCCD_2006_4A_CUSDSENIOR	RFCCD_2006_4A_C	USD
RGAUSDPREFERRED_MODRE	RGA	USD
RGAUSDSENIOR_MODRE	RGA	USD
RGA_PUSDPREFERRED_MODRE	RGA_P	USD
RGCUSDCVA_LOAN	RGC	USD
RGCUSDLOAN_NORE	RGC	USD
RGC_CUSDLOAN_NORE	RGC_C	USD
RGNBNKUSDCVA_SENIOR	RGNBNK	USD
RGNBNK-CVAUSDCVA_SENIOR	RGNBNK-CVA	USD
RHDUSDSUBORDINATE_NORE	RHD	USD
RHDUSDSENIOR_NORE	RHD	USD
RHDUSDLOAN_NORE	RHD	USD
RHD_HUSDSENIOR_NORE	RHD_H	USD
RHD_HAUDSENIOR_NORE	RHD_H	AUD
RHD_HEURSENIOR_NORE	RHD_H	EUR
RI_MUNIUSDSENIOR_MODRE	RI_MUNI	USD
RIGUSDSENIOR	RIG	USD
RIGEURSENIOR	RIG	EUR
RIGEURSENIOR_MODRE	RIG	EUR
RIGUSDSENIOR_MODRE	RIG	USD
RIGUSDSENIOR_NORE	RIG	USD
RIGEURSENIOR_NORE	RIG	EUR
RIGAUDSENIOR	RIG	AUD
RIGHKDSENIOR_MODRE	RIG	HKD
RIGAUDSENIOR_MODRE	RIG	AUD
RIGHKDSENIOR_NORE	RIG	HKD
RIGJPYSENIOR_MODRE	RIG	JPY
RIGJPYSENIOR_NORE	RIG	JPY
RIGSGDSENIOR_MODRE	RIG	SGD
RIGJPYSENIOR	RIG	JPY
RIGUSDLOANCALL_NORE	RIG	USD
RIGUSDLOAN_NORE	RIG	USD
RIOCANAUDSENIOR_MODRE	RIOCAN	AUD
RIOLNHKDSENIOR_MODRE	RIOLN	HKD
RIOLN_PLCUSDSENIOR_MODRE	RIOLN_PLC	USD
RIOLN_PLCEURSENIOR_MODRE	RIOLN_PLC	EUR
RISKFREEEURSENIOR	RISKFREE	EUR
RISKFREEUSDSENIOR	RISKFREE	USD
RIVDEEUSDLOAN_NORE	RIVDEE	USD
RIVDEEUSDCVA_LOAN	RIVDEE	USD
RIVERUSDCVA_LOAN	RIVER	USD

SENIOR	DERIV	5/1/2003 18:30	188.8888889	188.8888889	188.8888889
SENIOR	DERIV	5/1/2003 18:30	188.8888889	188.8888889	188.8888889
SENIOR_MODRE	DERIV	5/1/2003 18:30	170	170	170
SENIOR_MODRE	DERIV	5/1/2003 18:30	170	170	170
SENIOR_NORE	DERIV	5/1/2003 18:30	160.5555556	160.5555556	160.5555556
SENIOR_NORE	DERIV	5/1/2003 18:30	160.5555556	160.5555556	160.5555556
SECURED_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 18:30	225	225	225
SENIOR_MMR_L	DERIV	7/29/2008 13:30	73.33668576	72.33414912	75.86304444
SENIOR_MMR_L	DERIV	7/23/2008 13:30	27.38600017	26.47121952	34.64313778
SENIOR	DERIV	3/17/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	4907.198389	5932.666281	6075.762321
SENIOR_MODRE	DERIV	7/29/2008 18:30	4934.802954	5982.185616	6158.812776
SENIOR_MODRE	DERIV	7/29/2008 18:30	4972.55675	6049.436016	6275.07388
SENIOR_NORE	DERIV	7/29/2008 18:30	4636.607005	5574.10953	5647.042722
SENIOR_NORE	DERIV	7/29/2008 18:30	4662.469503	5620.202832	5722.952311
SENIOR_NORE	DERIV	7/29/2008 18:30	4615.248858	5534.838104	5576.710199
LOAN_NORE	DERIV	7/29/2008 18:30	4907.198389	5932.666281	6075.762321
SENIOR_MODRE	DERIV	7/29/2008 18:30	4887.09151	5899.214998	6020.854304
SENIOR_MODRE	DERIV	7/29/2008 18:30	4884.404094	5890.496047	5999.014215
SECURED_MODRE	DERIV	4/5/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	4902.63908	5926.239632	6066.585702
DIGITAL_NORE	DERIV	7/29/2008 18:30	4907.198389	5932.666281	6075.762321
LOAN_NORE	DERIV	7/23/2008 18:30	560	560	560
LOAN_NORE	DERIV	5/27/2008 18:30	38	56	75
LOAN_NORE	DERIV	7/23/2008 18:30	180	180	180
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	3/19/2007 18:30	1	1	1
SENIOR	DERIV	7/11/2006 18:30	1	1	1
SENIOR	DERIV	8/3/2006 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 18:30	1	1	1
PREFERRED_MODRE	DERIV	5/27/2008 18:30	137	137	140
SENIOR_MODRE	DERIV	6/10/2008 18:30	100	100	100
PREFERRED_MODRE	DERIV	11/16/2006 8:30	7.78	12.96	2.59
CVA_LOAN	DERIV	7/23/2008 18:30	54.23728814	81.3559322	108.4745763
LOAN_NORE	DERIV	6/11/2007 13:30	9.103448276	14.16091954	23.26436782
LOAN_NORE	DERIV	7/23/2008 18:30	54.23728814	81.3559322	108.4745763
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	285	300	330
SENIOR_NORE	DERIV	7/14/2008 13:30	275	280	285
LOAN_NORE	DERIV	7/29/2008 13:30	85	120	180
SENIOR_NORE	DERIV	7/30/2008 13:30	1290.419285	1500.90114	1495.067068
SENIOR_NORE	DERIV	7/15/2008 18:30	1091.7517	1276.440219	1432.060969
SENIOR_NORE	DERIV	7/30/2008 13:30	1295.251881	1509.654508	1508.474036
SENIOR_MODRE	DERIV	7/22/2008 18:30	25	25	25
SENIOR	DERIV	7/29/2008 18:30	65.549	66.66	66.66
SENIOR	DERIV	7/29/2008 18:30	65.549	66.66	66.66
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_NORE	DERIV	7/29/2008 18:30	55.7196	56.664	56.364
SENIOR_NORE	DERIV	7/29/2008 18:30	55.7196	56.664	56.364
SENIOR	DERIV	7/29/2008 18:30	65.549	66.66	66.66
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_NORE	DERIV	7/29/2008 18:30	55.7196	56.664	56.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR_NORE	DERIV	7/29/2008 18:30	55.7196	56.664	56.364
SENIOR_MODRE	DERIV	7/29/2008 18:30	59	60	60
SENIOR	DERIV	7/29/2008 18:30	65.549	66.66	66.66
LOANCALL_NORE	DERIV	11/28/2007 18:30	1	1	1
LOAN_NORE	DERIV	6/30/2008 18:30	30	35	40
SENIOR_MODRE	DERIV	2/5/2007 8:30	85	85	85
SENIOR_MODRE	DERIV	7/30/2008 8:30	46	56	66
SENIOR_MODRE	DERIV	7/30/2008 8:30	46	56	66
SENIOR_MODRE	DERIV	7/30/2008 8:30	46	56	66
SENIOR	DERIV	9/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/27/2007 8:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/24/2008 13:30	350	375	400
CVA_LOAN	DERIV	6/13/2008 18:30	300	300	300
CVA_LOAN	DERIV	8/24/2007 18:30	300	300	300

188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889
188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889	188.8888889
170	170	170	170	170	170	170	170
170	170	170	170	170	170	170	170
160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556
160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556	160.5555556
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
275	350	370	400	410	420	440	440
106.6744897	128.7085764	146.8164711	160	163	166	170	170
45.40972819	54.84320954	61.37216141	66	69	72	78	78
1	1	1	1	1	1	1	1
6432.609364	5933.44055	5578.398086	5321.652124	5107.542043	4893.431962	4491.476311	3965.240034
6587.820242	6123.75139	5792.305004	5552.388228	5345.873696	5139.359163	4741.295765	4201.17838
6830.049131	6440.564105	6170.372738	5983.683533	5815.364551	5647.045569	5324.843224	4906.577951
5829.274002	5271.252403	4880.036139	4598.114007	4376.303125	4154.492242	3754.963297	3255.021523
5963.379083	5429.661733	5052.389531	4778.773871	4558.518349	4338.262827	3932.5455	3409.477923
5679.549128	5069.842862	4635.786875	4317.152394	4068.417865	3819.683335	3363.488439	2760.494371
6432.609364	5933.44055	5578.398086	5321.652124	5107.542043	4893.431962	4491.476311	3965.240034
6322.798593	5789.663709	5406.54535	5125.890302	4894.32865	4662.766998	4223.900359	3614.492107
6262.034462	5699.30448	5289.925544	4985.508452	4735.622124	4485.735795	4007.940912	3345.747078
1	1	1	1	1	1	1	1
6418.127614	5917.316126	5561.450121	5304.169427	5089.303287	4874.437147	4468.511866	3919.634954
6432.609364	5933.44055	5578.398086	5321.652124	5107.542043	4893.431962	4491.476311	3965.240034
560	560	560	560	560	560	560	560
112	136	146	150	160	170	180	180
200	225	240	250	260	270	290	290
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
150	175	185	200	205	210	220	220
100	100	100	100	100	100	100	100
20.74	41.48	57.04	70	75.185	80.37	82.96	82.96
195.2542373	260.3389831	298.3050847	320	324.3835617	328.7671233	337.5342466	337.5342466
37.42528736	55.63218391	73.83908046	88	97.1034483	106.2068966	115.3103448	129.4712644
195.2542373	260.3389831	298.3050847	320	324.3835617	328.7671233	337.5342466	337.5342466
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
375	400	430	460	465	470	480	480
315	355	375	435	442.5	450	460	460
190	400	460	495	500	505	510	510
2028.385947	2085.313064	2076.76663	2057.809094	2022.29042	1986.771745	1954.64507	1845.593718
1753.454566	1831.362222	1829.488811	1811.804439	1776.624764	1741.445089	1701.955039	1587.770657
2060.148801	2127.213785	2125.565925	2111.74135	2078.967171	2046.192991	2020.375958	1914.430461
25	25	25	25	25	25	33	33
66.66	75.548	82.214	89.991	92.213	94.435	99.99	99.99
66.66	75.548	82.214	89.991	92.213	94.435	99.99	99.99
60	68	74	81	83	85	90	90
60	68	74	81	83	85	90	90
56.664	64.2192	69.8856	76.4964	78.3852	80.274	84.996	84.996
56.664	64.2192	69.8856	76.4964	78.3852	80.274	84.996	84.996
66.66	75.548	82.214	89.991	92.213	94.435	99.99	99.99
60	68	74	81	83	85	90	90
60	68	74	81	83	85	90	90
56.664	64.2192	69.8856	76.4964	78.3852	80.274	84.996	84.996
60	68	74	81	83	85	90	90
56.664	64.2192	69.8856	76.4964	78.3852	80.274	84.996	84.996
60	68	74	81	83	85	90	90
66.66	75.548	82.214	89.991	92.213	94.435	99.99	99.99
1	1	1	1	1	1	1	1
45	50	55	65	70	75	85	95
85	85	85	85	85	85	85	85
81	95	103	111	114	117	124	130
81	95	103	111	114	117	124	130
81	95	103	111	114	117	124	130
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
475	505	530	550	555	560	570	570
375	450	525	600	600	600	600	600
300	300	300	300	300	300	300	300

188.8888889
188.8888889
170
170
160.5555556
160.5555556
1
1
440
170
78
1
3824.37249
4046.897937
4806.130058
3125.415435
3265.534078
2582.131607
3824.37249
3427.292789
3142.803138
1
3764.236031
3824.37249
560
180
290
1
1
1
1
1
1
1
220
100
82.96
337.5342466
143.6321839
337.5342466
1
1
480
460
510
1818.127141
1559.525647
1885.91986
33
99.99
99.99
90
90
84.996
84.996
99.99
90
90
84.996
90
84.996
90
99.99
1
100
85
135
135
135
0.999999975
0.999999975
570
600
300

RIVER_2005_1A_CUSDSENIOR	RIVER_2005_1A_C	USD
RJOHUSDCVA_LOAN	RJOH	USD
RJREURSENIOR_MODRE	RJR	EUR
RJRUSDSENIOR	RJR	USD
RJRUSDSENIOR_NORE	RJR	USD
RJRUSDSENIOR_MODRE	RJR	USD
RJREURSENIOR	RJR	EUR
RJREURSENIOR_NORE	RJR	EUR
RJRHKDSENIOR_NORE	RJR	HKD
RJRILSSENIOR_NORE	RJR	ILS
RJRAUDSENIOR_MODRE	RJR	AUD
RKYUSDSENIOR_MODRE	RKY	USD
RLEURSENIOR_MODRE	RL	EUR
RLUSDSENIOR	RL	USD
RLEURSENIOR	RL	EUR
RLUSDSENIOR_MODRE	RL	USD
RLUSDSENIOR_NORE	RL	USD
RLEURSENIOR_NORE	RL	EUR
RMAC_05_NS3X_B1CEURASSETBACKED	RMAC_05_NS3X_B1C	EUR
RMCUSDLOAN	RMC	USD
RMC_GROUPUSDSENIOR	RMC_GROUP	USD
RMFE_III_IIUSDASSETBACKED	RMFE_III_II	USD
RMFE_III_IIEURASSETBACKED	RMFE_III_II	EUR
RMFE_V_IIEURASSETBACKED	RMFE_V_II	EUR
RMFE_V_IVEURASSETBACKED	RMFE_V_IV	EUR
RMISUSDSENIOR_NORE	RMIS	USD
RMIXUSDSENIOR_NORE	RMIX	USD
RMIXUSDLOAN_NORE	RMIX	USD
RMKUSDSENIOR_MODRE	RMK	USD
RMKUSDSENIOR_NORE	RMK	USD
RMKUSDLOAN_NORE	RMK	USD
RMS_21_B1CUSDSENIOR	RMS_21_B1C	USD
RMS_21_B1CEURSENIOR_MMR_L	RMS_21_B1C	EUR
RMS_22X_B1CUSDSENIOR	RMS_22X_B1C	USD
RNRUSDSENIOR_MODRE	RNR	USD
RNRAUDSENIOR_MODRE	RNR	AUD
ROADKGUSDSENIOR	ROADKG	USD
ROCUSDLOAN_NORE	ROC	USD
ROCKUSDSENIOR	ROCK	USD
ROCKUSDCVA_SENIOR	ROCK	USD
ROCKW_2006_1A_A1_4Y1STLUSDASSETBACKED	ROCKW_2006_1A_A1_4Y1STL	USD
ROCKW_2006_1A_A1LAUSDASSETBACKED	ROCKW_2006_1A_A1LA	USD
ROG_CABLEUSDSECURED_NORE	ROG_CABLE	USD
ROHUSDSENIOR	ROH	USD
ROHEURSENIOR	ROH	EUR
ROHUSDSENIOR_MODRE	ROH	USD
ROHEURSENIOR_MODRE	ROH	EUR
ROHEURSENIOR_NORE	ROH	EUR
ROHUSDSENIOR_NORE	ROH	USD
ROHHKDSENIOR_MODRE	ROH	HKD
ROHHKDSENIOR_NORE	ROH	HKD
ROHJPYSENIOR_NORE	ROH	JPY
ROHJPYSENIOR_MODRE	ROH	JPY
ROIAUSDSENIOR_NORE	ROIA	USD
ROIAUSDSUBORDINATE_NORE	ROIA	USD
ROKUSDSENIOR	ROK	USD
ROKEURSENIOR_MODRE	ROK	EUR
ROKUSDSENIOR_MODRE	ROK	USD
ROSGOSUSDLOAN	ROSGOS	USD
ROSNRUUSDBOND	ROSNRU	USD
ROSNRUEURBOND	ROSNRU	EUR
ROSSUSDCVA_LOAN	ROSS	USD
ROUSEUSDSENIOR_MODRE	ROUSE	USD
ROUSEAUDSENIOR_MODRE	ROUSE	AUD
RPMUSDSENIOR_MODRE	RPM	USD
RPMEURSENIOR_MODRE	RPM	EUR
RPMAUDSENIOR_MODRE	RPM	AUD
RPRDSNUSDCVA_SENIOR	RPRDSN	USD
RPRDSN-CVAUSDCVA_SENIOR	RPRDSN-CVA	USD
RRDUSDSENIOR_MODRE	RRD	USD
RRDEURSENIOR_MODRE	RRD	EUR
RRDJPYSENIOR_MODRE	RRD	JPY
RRDSGDSENIOR_MODRE	RRD	SGD
RRDHKDSENIOR_MODRE	RRD	HKD

SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
CVA_LOAN	DERIV	4/24/2008 13:30	4000	4000	4000
SENIOR_MODRE	DERIV	6/21/2006 18:30	68	68	68
SENIOR	DERIV	6/21/2006 18:30	76	76	76
SENIOR_NORE	DERIV	6/21/2006 18:30	64	64	64
SENIOR_MODRE	DERIV	6/21/2006 18:30	68	68	68
SENIOR	DERIV	6/21/2006 18:30	76	76	76
SENIOR_NORE	DERIV	6/21/2006 18:30	64	64	64
SENIOR_NORE	DERIV	6/21/2006 18:30	64	64	64
SENIOR_NORE	DERIV	6/21/2006 18:30	64	64	64
SENIOR_MODRE	DERIV	1/25/2007 8:30	68	68	68
SENIOR_MODRE	DERIV	7/14/2008 13:30	27	28	28
SENIOR_MODRE	DERIV	7/2/2008 18:30	34	35	37
SENIOR	DERIV	7/18/2008 13:30	37.774	38.885	41.107
SENIOR	DERIV	7/18/2008 13:30	37.774	38.885	41.107
SENIOR_MODRE	DERIV	7/18/2008 13:30	34	35	37
SENIOR_NORE	DERIV	7/18/2008 13:30	32.096	33.04	34.928
SENIOR_NORE	DERIV	7/18/2008 13:30	32.096	33.04	34.928
ASSETBACKED	DERIV	11/30/2007 13:30	400	475	475
LOAN	DERIV	11/13/2002 13:30	0	0	0
SENIOR	DERIV	12/28/2001 8:30	40	40	40
ASSETBACKED	DERIV	1/25/2008 18:30	275	275	275
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
ASSETBACKED	DERIV	7/28/2008 13:30	350	350	350
ASSETBACKED	DERIV	7/28/2008 13:30	800	800	800
SENIOR_NORE	DERIV	1/8/2007 18:30	1	1	1
SENIOR_NORE	DERIV	7/18/2008 18:30	550	550	550
LOAN_NORE	DERIV	7/23/2008 18:30	250	250	270
SENIOR_MODRE	DERIV	7/29/2008 18:30	205	225	245
SENIOR_NORE	DERIV	7/29/2008 18:30	200.9	220.5	240.1
LOAN_NORE	DERIV	7/30/2008 18:30	185	185	215
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	9/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/8/2008 18:30	46.5	49.8	53.5
SENIOR_MODRE	DERIV	7/8/2008 18:30	46.5	49.8	53.5
SENIOR	DERIV	7/30/2008 8:30	479	507	576
LOAN_NORE	DERIV	7/30/2008 18:30	159	164	175
SENIOR	DERIV	10/5/2007 13:30	1	1	1
CVA_SENIOR	DERIV	7/29/2008 18:30	29.75	29.75	34
ASSETBACKED	DERIV	6/26/2008 18:30	75	75	75
ASSETBACKED	DERIV	6/10/2008 13:30	0.999999975	0.999999975	0.999999975
SECURED_NORE	DERIV	10/19/2007 18:30	5	8	10
SENIOR	DERIV	7/29/2008 13:30	16.665	16.665	16.665
SENIOR	DERIV	7/29/2008 13:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/29/2008 13:30	14.166	14.166	14.166
SENIOR_NORE	DERIV	7/29/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_NORE	DERIV	7/29/2008 13:30	14.166	14.166	14.166
SENIOR_MODRE	DERIV	7/29/2008 13:30	15	15	15
SENIOR_NORE	DERIV	9/22/2006 18:30	1	1	1
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	650	700	750
SENIOR	DERIV	7/23/2008 18:30	22.22	25.553	25.553
SENIOR_MODRE	DERIV	7/23/2008 18:30	20	23	23
SENIOR_MODRE	DERIV	7/23/2008 18:30	20	23	23
LOAN	DERIV	6/19/2008 13:30	950	950	950
BOND	DERIV	7/30/2008 13:30	144	162	180
BOND	DERIV	7/30/2008 13:30	144	162	180
CVA_LOAN	DERIV	11/29/2007 18:30	275	275	275
SENIOR_MODRE	DERIV	1/25/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	4/18/2008 18:30	600	600	600
SENIOR_MODRE	DERIV	7/15/2008 18:30	84	84	99
SENIOR_MODRE	DERIV	7/15/2008 18:30	84	84	99
SENIOR_MODRE	DERIV	7/15/2008 18:30	84	84	99
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
4000	4000	4000	4000	4000	4000	4000	4000
105	120	152	185	195	205	225	225
117	133	169	206	217	228	250	250
99	113	144	175	184.5	194	212	212
105	120	152	185	195	205	225	225
117	133	169	206	217	228	250	250
99	113	144	175	184.5	194	212	212
99	113	144	175	184.5	194	212	212
99	113	144	175	184.5	194	212	212
105	120	152	185	195	205	225	225
28	40	54	68	77.5	87	96	96
37	42	42	44	45.5	47	52	57
41.107	46.662	46.662	47.773	49.995	52.217	57.772	63.327
41.107	46.662	46.662	47.773	49.995	52.217	57.772	63.327
37	42	42	43	45	47	52	57
34.928	39.648	39.648	40.592	42.48	44.368	49.088	53.808
34.928	39.648	39.648	40.592	42.48	44.368	49.088	53.808
475	475	475	475	475	475	475	475
0	0	0	0	0	0	0	0
40	40	40	40	40	40	40	40
275	275	275	275	275	275	275	275
350	350	350	350	350	350	350	350
350	350	350	350	350	350	350	350
800	800	800	800	800	800	800	800
1	1	1	1	1	1	1	1
550	550	550	550	550	550	550	550
290	310	330	350	355	360	370	370
330	415	450	492.5	492.5	492.5	492.5	492.5
323.4	406.7	441	482.65	482.65	482.65	482.65	482.65
250	255	265	285	287.5	290	300	300
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
58.2	63.1	68	72	73.65	75.3	81.8	86.7
58.2	63.1	68	72	73.65	75.3	81.8	86.7
645	784	843	875	880	885	893	893
195	215	232	250	255.5	261	273	273
1	1	1	1	1	1	1	1
42.5	63.75	72.25	80.75	82.875	85	89.25	89.25
75	75	75	75	75	75	75	75
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
15	30	35	50	55	60	70	70
27.775	41.107	48.884	55.55	58.3275	61.105	66.66	76.659
27.775	41.107	48.884	55.55	58.3275	61.105	66.66	76.659
25	37	44	50	52.5	55	60	69
25	37	44	50	52.5	55	60	69
23.61	34.9428	41.5536	47.22	49.581	51.942	56.664	65.1636
23.61	34.9428	41.5536	47.22	49.581	51.942	56.664	65.1636
25	37	44	50	52.5	55	60	69
25	26.11764706	33.52380952	47.91666667	45.8173077	43.71794872	55.47169811	64.75384615
23.61	34.9428	41.5536	47.22	49.581	51.942	56.664	65.1636
25	37	44	50	52.5	55	60	69
1	1	1	1	1	1	1	1
900	1000	1030	1050	1050	1050	1050	1050
31.108	36.663	42.218	47.773	50.5505	53.328	58.883	58.883
28	33	38	43	45.5	48	53	53
28	33	38	43	45.5	48	53	53
950	950	950	950	950	950	950	950
192.8	208.9	230.7	252.5	263.775	275.05	297.6	324.66
192.8	208.9	230.7	252.5	263.775	275.05	297.6	324.66
300	325	350	400	400	400	400	400
1	1	1	1	1	1	1	1
600	600	600	600	600	600	600	600
104	109	114	120	119.5	119	119	119
104	109	114	120	119.5	119	119	119
104	109	114	120	119.5	119	119	119
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
110	135	150	165	165	165	165	165
110	135	150	165	165	165	165	165
110	135	150	165	165	165	165	165
110	135	150	165	165	165	165	165
110	135	150	165	165	165	165	165

0.999999975
4000
225
250
212
225
250
212
212
212
225
96
57
63.327
63.327
57
53.808
53.808
475
0
40
275
350
350
800
1
550
370
492.5
482.65
300
0.999999975
0.999999975
0.999999975
91.6
91.6
893
273
1
89.25
75
0.999999975
70
115.544
115.544
104
104
98.2176
98.2176
104
98.05714286
98.2176
104
1
1050
58.883
53
53
950
333.68
333.68
400
1
600
119
119
119
1
1
165
165
165
165
165

RRDUSDSENIOR_NORE	RRD	USD
RRDEURSENIOR_NORE	RRD	EUR
RRDJPYSENIOR_NORE	RRD	JPY
RRDAUDSENIOR_MODRE	RRD	AUD
RRIUSDSENIOR_NORE	RRI	USD
RRIHKDSENIOR_NORE	RRI	HKD
RRIILSSENIOR_NORE	RRI	ILS
RRIEURSENIOR_NORE	RRI	EUR
RRIUSDSENIOR_MODRE	RRI	USD
RRIUSDSENIOR	RRI	USD
RRIUSDLOAN_NORE	RRI	USD
RRIAUDSENIOR_MODRE	RRI	AUD
RSAAUDSUBORDINATE	RSA	AUD
RSAJPYSUBORDINATE	RSA	JPY
RSAHKDSUBORDINATE	RSA	HKD
RSGUSDSENIOR_MODRE	RSG	USD
RSGUSDSENIOR	RSG	USD
RSGEURSENIOR	RSG	EUR
RSGEURSENIOR_MODRE	RSG	EUR
RSGUSDSENIOR_NORE	RSG	USD
RSGEURSENIOR_NORE	RSG	EUR
RSGAUDSENIOR_MODRE	RSG	AUD
RSGSGDSENIOR_MODRE	RSG	SGD
RSGHKDSENIOR_MODRE	RSG	HKD
RSGJPYSENIOR_MODRE	RSG	JPY
RSHUSDSENIOR	RSH	USD
RSHUSDSENIOR_MODRE	RSH	USD
RSHUSDSENIOR_NORE	RSH	USD
RSHEURSENIOR	RSH	EUR
RSHEURSENIOR_MODRE	RSH	EUR
RSHEURSENIOR_NORE	RSH	EUR
RSHAUDSENIOR	RSH	AUD
RSHAUDSENIOR_MODRE	RSH	AUD
RSHJPYSENIOR_MODRE	RSH	JPY
RSHHKDSENIOR_MODRE	RSH	HKD
RSHSGDSENIOR_MODRE	RSH	SGD
RSHJPYSENIOR_NORE	RSH	JPY
RSHUSDBOND	RSH	USD
RSHBEURBOND	RSHB	EUR
RSHBUSDBOND	RSHB	USD
RSMLT_06_1_M9USDSENIOR	RSMLT_06_1_M9	USD
RTNUSDSENIOR	RTN	USD
RTNUSDLOAN	RTN	USD
RTNUSDSENIOR_MODRE	RTN	USD
RTNUSDSENIOR_NORE	RTN	USD
RTNEURSENIOR_MODRE	RTN	EUR
RTNEURSENIOR_NORE	RTN	EUR
RTNEURSENIOR	RTN	EUR
RTNAUDSENIOR_MODRE	RTN	AUD
RTNJPYSENIOR_MODRE	RTN	JPY
RTNHKDSENIOR_MODRE	RTN	HKD
RTNUSDSENIOR_MMR_L	RTN	USD
RTNHKDSENIOR_NORE	RTN	HKD
RTNJPYSENIOR_NORE	RTN	JPY
RTN_LOANUSDSENIOR	RTN_LOAN	USD
RTRUSDSENIOR_MODRE	RTR	USD
RUAGRBEURBOND	RUAGRB	EUR
RUSALUSDLOAN	RUSAL	USD
RYLUSDSENIOR_MODRE	RYL	USD
RYLEURSENIOR_MODRE	RYL	EUR
RYLHKDSENIOR_MODRE	RYL	HKD
RYLAUDSENIOR_MODRE	RYL	AUD
RYLJPYSENIOR_MODRE	RYL	JPY
RYLSGDSENIOR_MODRE	RYL	SGD
RYLUSDDIGITAL_NORE	RYL	USD
RYNUSDSENIOR	RYN	USD
RYNEURSENIOR_MODRE	RYN	EUR
RYNEURSENIOR	RYN	EUR
RYNEURSENIOR_NORE	RYN	EUR
RYNUSDSENIOR_MODRE	RYN	USD
RYNUSDSENIOR_NORE	RYN	USD
RZBEURSENIOR_MMR_L	RZB	EUR
SUSDSENIOR	S	USD
SEURSENIOR_MODRE	S	EUR

SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
SENIOR_NORE	DERIV	7/30/2008 13:30	66.1108	66.1108	66.1108
SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_NORE	DERIV	7/29/2008 18:30	119.67	129.58	165
SENIOR_NORE	DERIV	7/29/2008 18:30	119.67	129.58	165
SENIOR_NORE	DERIV	7/29/2008 18:30	144.67	154.58	190
SENIOR_NORE	DERIV	7/29/2008 18:30	119.67	129.58	165
SENIOR_MODRE	DERIV	7/29/2008 18:30	126.766431	137.264094	174.7845
SENIOR	DERIV	1/31/2006 18:30	195	195	195
LOAN_NORE	DERIV	7/23/2008 18:30	90	100	100
SENIOR_MODRE	DERIV	7/29/2008 18:30	126.766431	137.264094	174.7845
SUBORDINATE	DERIV	7/25/2008 13:30	48	53	58
SUBORDINATE	DERIV	7/25/2008 13:30	48	53	58
SUBORDINATE	DERIV	7/25/2008 13:30	48	53	58
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR	DERIV	7/30/2008 13:30	36.663	42.218	47.773
SENIOR	DERIV	7/30/2008 13:30	36.663	42.218	47.773
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR_NORE	DERIV	7/30/2008 13:30	31.1652	35.8872	40.6092
SENIOR_NORE	DERIV	7/30/2008 13:30	31.1652	35.8872	40.6092
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR_MODRE	DERIV	7/30/2008 13:30	33	38	43
SENIOR	DERIV	7/28/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/28/2008 13:30	103.884	103.884	103.884
SENIOR	DERIV	7/28/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/28/2008 13:30	103.884	103.884	103.884
SENIOR	DERIV	7/28/2008 13:30	122.21	122.21	122.21
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/28/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/28/2008 13:30	103.884	103.884	103.884
BOND	DERIV	4/16/2008 13:30	1	1	1
BOND	DERIV	7/30/2008 13:30	156	175.5	195
BOND	DERIV	7/30/2008 13:30	156	175.5	195
SENIOR	DERIV	10/23/2006 18:30	1	1	1
SENIOR	DERIV	7/29/2008 13:30	18.887	18.887	21.109
LOAN	DERIV	7/29/2008 13:30	15.3	15.3	17.1
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_NORE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	17.9436
SENIOR	DERIV	7/29/2008 13:30	18.887	18.887	21.109
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_MODRE	DERIV	7/29/2008 13:30	17	17	19
SENIOR_MMR_L	DERIV	7/29/2008 13:30	17.9452	17.9452	20.0564
SENIOR_NORE	DERIV	7/29/2008 13:30	16.0548	16.0548	17.9436
SENIOR_NORE	DERIV	7/29/2008 13:30	17	17	19
SENIOR	DERIV	4/18/2007 18:30	9	9	17
SENIOR_MODRE	DERIV	11/19/2003 13:30	57	57	57
BOND	DERIV	1/4/2008 13:30	1	1	1
LOAN	DERIV	6/6/2008 13:30	385	385	385
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
SENIOR_MODRE	DERIV	7/30/2008 18:30	463	463	463
DIGITAL_NORE	DERIV	7/30/2008 18:30	463	463	463
SENIOR	DERIV	7/25/2008 13:30	35.552	36.663	41.107
SENIOR_MODRE	DERIV	7/25/2008 13:30	32	33	37
SENIOR	DERIV	7/25/2008 13:30	35.552	36.663	41.107
SENIOR_NORE	DERIV	7/25/2008 13:30	30.2208	31.1652	34.9428
SENIOR_MODRE	DERIV	7/25/2008 13:30	32	33	37
SENIOR_NORE	DERIV	7/25/2008 13:30	30.2208	31.1652	34.9428
SENIOR_MMR_L	DERIV	7/28/2008 13:30	67	67	70
SENIOR	DERIV	7/30/2008 13:30	305.525	305.525	322.19
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290

103.884	127.494	141.66	155.826	155.826	155.826	155.826	155.826
103.8884	127.4994	141.666	155.8326	155.8326	155.8326	155.8326	155.8326
103.884	127.494	141.66	155.826	155.826	155.826	155.826	155.826
110	135	150	165	165	165	165	165
255	335	380	412.5	418.75	425	430	430
255	335	380	412.5	418.75	425	430	430
280	360	405	437.5	443.75	450	455	455
255	335	380	412.5	418.75	425	430	430
270.1215	354.8655	402.534	436.96125	443.581875	450.2025	455.499	455.499
294	393	458	475	489	503	520	520
160	150	210	250	255	260	270	270
270.1215	354.8655	402.534	436.96125	443.581875	450.2025	455.499	455.499
73	88	99	110	111.5	113	116	121
73	88	99	110	111.5	113	116	121
73	88	99	110	111.5	113	116	121
58	68	78	88	89.5	91	96	96
64.438	75.548	86.658	97.768	99.4345	101.101	106.656	106.656
64.438	75.548	86.658	97.768	99.4345	101.101	106.656	106.656
58	68	78	88	89.5	91	96	96
54.7752	64.2192	73.6632	83.1072	84.5238	85.9404	90.6624	90.6624
54.7752	64.2192	73.6632	83.1072	84.5238	85.9404	90.6624	90.6624
58	68	78	88	89.5	91	96	96
58	68	78	88	89.5	91	96	96
58	68	78	88	89.5	91	96	96
58	68	78	88	89.5	91	96	96
144.43	177.76	188.87	199.98	194.425	188.87	183.315	238.865
130	160	170	180	175	170	165	215
122.772	151.104	160.548	169.992	165.27	160.548	155.826	203.046
144.43	177.76	188.87	199.98	194.425	188.87	183.315	238.865
130	160	170	180	175	170	165	215
122.772	151.104	160.548	169.992	165.27	160.548	155.826	203.046
144.43	177.76	188.87	199.98	194.425	188.87	183.315	238.865
130	160	170	180	175	170	165	215
130	160	170	180	175	170	165	215
130	160	170	178.56	174.28	170	165	215
130	160	170	180	175	170	165	215
122.772	151.104	160.548	169.992	165.27	160.548	155.826	203.046
1	1	1	1	1	1	1	1
232.8	255.7	272.1	288.5	296.825	305.15	321.8	341.78
232.8	255.7	272.1	288.5	296.825	305.15	321.8	341.78
1	1	1	1	1	1	1	1
25.553	29.997	36.663	43.329	45.551	47.773	52.217	52.217
20.7	24.3	29.7	35.1	36.9	38.7	42.3	42.3
23	27	33	39	41	43	47	47
23	27	33	33.54	36.27925926	39.01851852	45.40677966	45.40677966
23	27	33	39	41	43	47	47
21.7212	25.4988	31.1652	36.8316	38.7204	40.6092	44.3868	44.3868
25.553	29.997	36.663	43.329	45.551	47.773	52.217	52.217
23	27	33	39	41	43	47	47
23	27	33	39	41	43	47	47
23	27	33	39	41	43	47	47
24.2788	28.5012	34.8348	41.1684	43.2796	45.3908	49.6132	49.6132
21.7212	25.4988	31.1652	36.8316	38.7204	40.6092	44.3868	44.3868
23	27	33	33.54	36.27925926	39.01851852	45.40677966	45.40677966
22	29	32	28	36	44	40	40
57	57	57	57	57	57	57	57
1	1	1	1	1	1	1	1
385	385	385	385	385	385	385	385
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
460	449	433	425	418	411	393	393
52.217	65.549	72.215	82.214	88.88	95.546	109.989	109.989
47	59	65	74	80	86	99	99
52.217	65.549	72.215	82.214	88.88	95.546	109.989	109.989
44.3868	55.7196	61.386	69.8856	75.552	81.2184	93.4956	93.4956
47	59	65	74	80	86	99	99
44.3868	55.7196	61.386	69.8856	75.552	81.2184	93.4956	93.4956
80	90	100	110	111	112	112	112
366.63	383.295	385.517	388.85	386.0725	383.295	381.073	381.073
330	345	347	350	347.5	345	343	343

155.826
155.8326
155.826
165
430
430
455
430
455.499
520
270
455.499
126
126
126
96
106.656
106.656
96
90.6624
90.6624
96
96
96
96
258.863
233
220.0452
258.863
233
220.0452
258.863
233
233
233
233
220.0452
1
348.44
348.44
1
52.217
42.3
47
45.40677966
47
44.3868
52.217
47
47
47
49.6132
44.3868
45.40677966
40
57
1
385
393
393
393
393
393
393
393
109.989
99
109.989
93.4956
99
93.4956
112
381.073
343

SEURSENIOR	S	EUR
SUSDSENIOR_MODRE	S	USD
SUSDSENIOR_NORE	S	USD
SEURSENIOR_NORE	S	EUR
SAUDSENIOR_MODRE	S	AUD
SUSDSENIOR_MODRE	S	USD
SHKDSENIOR_MODRE	S	HKD
SHKDSENIOR_NORE	S	HKD
SJPYSENIOR_MODRE	S	JPY
SJPYSENIOR_NORE	S	JPY
SSGDSENIOR_MODRE	S	SGD
SUSDLOAN_NORE	S	USD
S_CAPUSDSENIOR_MODRE	S_CAP	USD
S_CAPAUDSENIOR_MODRE	S_CAP	AUD
S_PLCEURSENIOR	S_PLC	EUR
S1USDSENIOR	S1	USD
S1EURSENIOR	S1	EUR
S1USDSENIOR_MODRE	S1	USD
S1EURSENIOR_MODRE	S1	EUR
S1USDSENIOR_NORE	S1	USD
S1EURSENIOR_NORE	S1	EUR
S1TWDSENIOR	S1	TWD
SAADUSDSENIOR	SAAD	USD
SABICEURSENIOR_MMR_L	SABIC	EUR
SABLNUSDSENIOR_MMR_L	SABLN	USD
SABR_04_DO1_M3USDSENIOR	SABR_04_DO1_M3	USD
SABR_05_EC1_B2USDSENIOR	SABR_05_EC1_B2	USD
SABR_05_FR1_B3USDSENIOR	SABR_05_FR1_B3	USD
SABR_05_FR2_B1USDSENIOR	SABR_05_FR2_B1	USD
SABR_05_FR2_B2USDSENIOR	SABR_05_FR2_B2	USD
SABR_05_FR2_B3USDSENIOR	SABR_05_FR2_B3	USD
SABR_05_FR2_M2USDSENIOR	SABR_05_FR2_M2	USD
SABR_05_FR4_B2USDSENIOR	SABR_05_FR4_B2	USD
SABR_05_FR4_B3USDSENIOR	SABR_05_FR4_B3	USD
SABR_05_FR5_B2USDSENIOR	SABR_05_FR5_B2	USD
SABR_05_FR5_B3USDSENIOR	SABR_05_FR5_B3	USD
SABR_05_HE1_B2USDSENIOR	SABR_05_HE1_B2	USD
SABR_05_HE1_B2_USDSENIOR	SABR_05_HE1_B2_	USD
SABR_05_HE1_B3USDSENIOR	SABR_05_HE1_B3	USD
SABR_05_OP1_B2USDSENIOR	SABR_05_OP1_B2	USD
SABR_05_OP2_B3USDSENIOR	SABR_05_OP2_B3	USD
SABR_06_FR1_B2USDSENIOR	SABR_06_FR1_B2	USD
SABR_06_FR1_B3USDSENIOR	SABR_06_FR1_B3	USD
SABR_06_FR2_B3USDSENIOR	SABR_06_FR2_B3	USD
SABR_06_FR3_B2USDSENIOR	SABR_06_FR3_B2	USD
SABR_06_FR3_B3USDSENIOR	SABR_06_FR3_B3	USD
SABR_06_HE2_B2USDSENIOR	SABR_06_HE2_B2	USD
SABR_06_HE2_B3USDSENIOR	SABR_06_HE2_B3	USD
SABR_06_HE2_M4USDSENIOR	SABR_06_HE2_M4	USD
SABR_06_NC2_B2USDSENIOR	SABR_06_NC2_B2	USD
SABR_06_NC2_B3USDSENIOR	SABR_06_NC2_B3	USD
SABR_06_OP1_B2USDSENIOR	SABR_06_OP1_B2	USD
SABR_06_OP1_B2_USDSENIOR	SABR_06_OP1_B2_	USD
SABR_06_OP1_B3USDSENIOR	SABR_06_OP1_B3	USD
SABR_06_OP1_M5USDSENIOR	SABR_06_OP1_M5	USD
SABR_06_WM1_B2USDSENIOR	SABR_06_WM1_B2	USD
SABR_07_NC1_M5USDSENIOR	SABR_07_NC1_M5	USD
SABR_2004_DO1_M3USDSENIOR	SABR_2004_DO1_M3	USD
SABR_2005_FR2_B2USDSENIOR	SABR_2005_FR2_B2	USD
SABR_2005_FR4_B3USDSENIOR	SABR_2005_FR4_B3	USD
SABR_2005_FR5_B3USDSENIOR	SABR_2005_FR5_B3	USD
SABR_2005_HE1_B3USDSENIOR	SABR_2005_HE1_B3	USD
SABR_2005_HE1_M2USDSENIOR	SABR_2005_HE1_M2	USD
SABR_2006_FR1_B2USDSENIOR	SABR_2006_FR1_B2	USD
SABR_2006_FR1_B3USDSENIOR	SABR_2006_FR1_B3	USD
SABR_2006_FR3_B1USDSENIOR	SABR_2006_FR3_B1	USD
SABR_2006_FR3_B3USDSENIOR	SABR_2006_FR3_B3	USD
SABR_2006_HE2_A2DUSDSENIOR	SABR_2006_HE2_A2D	USD
SABR_2006_HE2_B3USDSENIOR	SABR_2006_HE2_B3	USD
SABR_2006_HE2_M4USDSENIOR	SABR_2006_HE2_M4	USD
SABR_2006_OP1_A2CUSDSENIOR	SABR_2006_OP1_A2C	USD
SABR_2006_OP1_B2USDSENIOR	SABR_2006_OP1_B2	USD
SABR_2006_OP1_B2_USDSENIOR	SABR_2006_OP1_B2_	USD
SABR_2006_OP1_B3USDSENIOR	SABR_2006_OP1_B3	USD

SENIOR	DERIV	7/30/2008 13:30	305.525	305.525	322.19
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_NORE	DERIV	7/30/2008 13:30	259.71	259.71	273.876
SENIOR_NORE	DERIV	7/30/2008 13:30	259.71	259.71	273.876
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_MODRE	CASH	7/30/2008 13:30	275	275	290
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_NORE	DERIV	7/30/2008 13:30	259.721	259.721	273.8876
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_NORE	DERIV	7/30/2008 13:30	259.71	259.71	273.876
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
LOAN_NORE	DERIV	7/17/2008 18:30	150	160	170
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR_MODRE	DERIV	7/30/2008 13:30	275	275	290
SENIOR	DERIV	1/12/2004 13:30	500	500	500
SENIOR	DERIV	7/2/2008 18:30	27.775	27.775	27.775
SENIOR	DERIV	7/18/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/18/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/18/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/18/2008 13:30	23.61	23.61	23.61
SENIOR_NORE	DERIV	7/18/2008 13:30	23.61	23.61	23.61
SENIOR	DERIV	7/18/2008 13:30	27.775	27.775	27.775
SENIOR	DERIV	3/20/2008 13:30	250	250	250
SENIOR_MMR_L	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	3/5/2008 13:30	55	55	60
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	4/3/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/22/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/1/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	11/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	9/19/2006 8:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	2/22/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	6/6/2007 8:30	1	1	1
SENIOR	DERIV	2/21/2007 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 8:30	1	1	1
SENIOR	DERIV	10/13/2006 18:30	1	1	1
SENIOR	DERIV	8/28/2006 18:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	11/10/2006 8:30	1	1	1
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/21/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/4/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	6/6/2007 8:30	1	1	1
SENIOR	DERIV	7/2/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	8/8/2006 8:30	1	1	1
SENIOR	DERIV	11/16/2006 8:30	1	1	1
SENIOR	DERIV	3/5/2007 18:30	1	1	1

366.63	383.295	385.517	388.85	386.0725	383.295	381.073	381.073
330	345	347	350	347.5	345	343	343
311.652	325.818	327.7068	330.54	328.179	325.818	323.9292	323.9292
311.652	325.818	327.7068	330.54	328.179	325.818	323.9292	323.9292
330	345	347	350	347.5	345	343	343
330	345	347	350	347.5	345	343	343
330	345	347	350	347.5	345	343	343
311.6652	325.8318	327.72068	330.554	328.1929	325.8318	323.94292	323.94292
330	345	347	350	347.5	345	343	343
311.652	325.818	327.7068	330.54	328.179	325.818	323.9292	323.9292
330	345	347	350	347.5	345	343	343
215	245	250	260	265	270	280	300
330	345	347	350	347.5	345	343	343
330	345	347	350	347.5	345	343	343
500	500	500	500	500	500	500	500
53.328	73.326	108.878	141.097	152.207	163.317	188.87	169.983
53.328	73.326	108.878	138.875	151.096	163.317	188.87	169.983
48	66	98	125	136	147	170	153
48	66	98	125	136	147	170	153
45.3312	62.3304	92.5512	118.05	128.4384	138.8268	160.548	144.4932
45.3312	62.3304	92.5512	118.05	128.4384	138.8268	160.548	144.4932
53.328	73.326	108.878	138.875	151.096	163.317	188.87	169.983
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
70	77	85	95	96.5	98	102	105
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

381.073
343
323.9292
323.9292
343
343
343
323.94292
343
323.9292
343
305
343
343
500
169.983
169.983
153
153
144.4932
144.4932
169.983
250
1
105
0.999999975
1
1
1
1
0.999999975
0.999999975
0.999999975
1
0.999999975
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
2456
1
1
0.999999975
0.999999975
0.999999975
1
1
1835
1
1
1
0.999999975
1
1
1
1
1
1
1

SABR_2006_OP1_M5USDSENIOR	SABR_2006_OP1_M5	USD
SABR_2006_WM1_B2USDSENIOR	SABR_2006_WM1_B2	USD
SABR05_EC1_B2USDSENIOR	SABR05_EC1_B2	USD
SABR05_FR1_B3USDSENIOR	SABR05_FR1_B3	USD
SABR05_FR4_B3USDSENIOR	SABR05_FR4_B3	USD
SABR05_HE1_A3CUSDSENIOR	SABR05_HE1_A3C	USD
SABR05_HE1_M1USDSENIOR	SABR05_HE1_M1	USD
SABR05_HE1_M2USDSENIOR	SABR05_HE1_M2	USD
SABR05_OP1_B3USDSENIOR	SABR05_OP1_B3	USD
SABR05_OP2_M6USDSENIOR	SABR05_OP2_M6	USD
SABR05FR2_B3USDSENIOR	SABR05FR2_B3	USD
SABR05OP1B3USDSENIOR	SABR05OP1B3	USD
SABR06_OP1_A2CUSDSENIOR	SABR06_OP1_A2C	USD
SABR06_OP1_B2USDSENIOR	SABR06_OP1_B2	USD
SABR06_OP1_B3USDSENIOR	SABR06_OP1_B3	USD
SABR06_OP1_M2USDSENIOR	SABR06_OP1_M2	USD
SABR06_OP1_M5USDSENIOR	SABR06_OP1_M5	USD
SABROP1B3AUSDSENIOR	SABROP1B3A	USD
SABRT_05_HE1_B2USDSENIOR	SABRT_05_HE1_B2	USD
SABRT06_HE2_A2DUSDSENIOR	SABRT06_HE2_A2D	USD
SABRT06_HE2_B2USDSENIOR	SABRT06_HE2_B2	USD
SABRT06_HE2_B3USDSENIOR	SABRT06_HE2_B3	USD
SABRT06_HE2_M2USDSENIOR	SABRT06_HE2_M2	USD
SABRT06_HE2_M4USDSENIOR	SABRT06_HE2_M4	USD
SABRT07_BR4_A2CUSDSENIOR	SABRT07_BR4_A2C	USD
SABRT07_BR4_B2USDSENIOR	SABRT07_BR4_B2	USD
SABRT07_BR4_B3USDSENIOR	SABRT07_BR4_B3	USD
SABRT07_BR4_M2USDSENIOR	SABRT07_BR4_M2	USD
SABRT07_BR4_M5USDSENIOR	SABRT07_BR4_M5	USD
SAFCUSDSENIOR	SAFC	USD
SAFCEURSENIOR	SAFC	EUR
SAFCEURSENIOR_MODRE	SAFC	EUR
SAFCUSDSENIOR_MODRE	SAFC	USD
SAFCUSDSENIOR_NORE	SAFC	USD
SAFCEURSENIOR_NORE	SAFC	EUR
SAFCUSDSENIOR	SAFC	USD
SAFCAUDSENIOR_MODRE	SAFC	AUD
SAFCUSDPREFERRED_MODRE	SAFC	USD
SAFCSGDSENIOR_MODRE	SAFC	SGD
SAFC_PUSDPREFERRED_MODRE	SAFC_P	USD
SAGIT_07_1A_BUSDSENIOR	SAGIT_07_1A_B	USD
SAGIT_07_1A_CUSDSENIOR	SAGIT_07_1A_C	USD
SAHUSDSENIOR_MODRE	SAH	USD
SAHUSDSENIOR_NORE	SAH	USD
SAIUSDSENIOR	SAI	USD
SAIBUGUSDSENIOR_MMR_L	SAIBUG	USD
SAILUSDSENIOR_MODRE	SAIL	USD
SAIL_04_11_M8USDSENIOR	SAIL_04_11_M8	USD
SAIL_04_7_M7USDSENIOR	SAIL_04_7_M7	USD
SAIL_04_9_M6USDSENIOR	SAIL_04_9_M6	USD
SAIL_05_1_M9USDSENIOR	SAIL_05_1_M9	USD
SAIL_05_11_M8USDSENIOR	SAIL_05_11_M8	USD
SAIL_05_2_M9USDSENIOR	SAIL_05_2_M9	USD
SAIL_05_3_M9USDSENIOR	SAIL_05_3_M9	USD
SAIL_05_4_M5USDSENIOR	SAIL_05_4_M5	USD
SAIL_05_4_M6USDSENIOR	SAIL_05_4_M6	USD
SAIL_05_5_M8USDSENIOR	SAIL_05_5_M8	USD
SAIL_05_6_M7USDSENIOR	SAIL_05_6_M7	USD
SAIL_05_7_M6USDSENIOR	SAIL_05_7_M6	USD
SAIL_05_8_M9USDSENIOR	SAIL_05_8_M9	USD
SAIL_05_9_M8USDSENIOR	SAIL_05_9_M8	USD
SAIL_05_9_M9USDSENIOR	SAIL_05_9_M9	USD
SAIL_05_HE3_M5USDSENIOR	SAIL_05_HE3_M5	USD
SAIL_05_HE3_M8USDSENIOR	SAIL_05_HE3_M8	USD
SAIL_05_HE3_M9USDSENIOR	SAIL_05_HE3_M9	USD
SAIL_05_HE3_M9__USDSENIOR	SAIL_05_HE3_M9__	USD
SAIL_06_1_M7USDSENIOR	SAIL_06_1_M7	USD
SAIL_06_1_M8USDSENIOR	SAIL_06_1_M8	USD
SAIL_06_1_M9USDSENIOR	SAIL_06_1_M9	USD
SAIL_06_2_M7USDSENIOR	SAIL_06_2_M7	USD
SAIL_06_2_M8USDSENIOR	SAIL_06_2_M8	USD
SAIL_06_3_M9USDSENIOR	SAIL_06_3_M9	USD
SAIL_06_4__M7USDSENIOR	SAIL_06_4__M7	USD
SAIL_06_4_M4USDSENIOR	SAIL_06_4_M4	USD

SENIOR	DERIV	11/20/2006 13:30	1	1	1
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/7/2006 18:30	1	1	1
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	11/7/2005 18:30	276	276	276
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	11/1/2005 13:30	210	210	210
SENIOR	DERIV	3/3/2006 13:30	52	52	52
SENIOR	DERIV	11/10/2005 18:30	320	320	320
SENIOR	DERIV	10/28/2005 18:30	235	235	235
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	6/20/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	10/28/2005 18:30	210	210	210
SENIOR	DERIV	5/14/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2008 18:30	50.7727	53.6613	56.9943
SENIOR	DERIV	7/28/2008 18:30	45.7	48.3	51.3
SENIOR_MODRE	DERIV	7/28/2008 18:30	45.7	48.3	51.3
SENIOR_MODRE	DERIV	7/28/2008 18:30	45.7	48.3	51.3
SENIOR_NORE	DERIV	7/28/2008 18:30	43.15908	45.61452	48.44772
SENIOR_NORE	DERIV	7/28/2008 18:30	43.15908	45.61452	48.44772
SENIOR	CASH	7/28/2008 18:30	50.7727	53.6613	56.9943
SENIOR_MODRE	DERIV	7/28/2008 18:30	45.7	48.3	51.3
PREFERRED_MODRE	DERIV	7/28/2008 18:30	68.55	72.45	76.95
SENIOR_MODRE	DERIV	7/28/2008 18:30	45.7	48.3	51.3
PREFERRED_MODRE	DERIV	4/20/2007 18:30	6	7	10
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	10/24/2005 18:30	1	1	1
SENIOR_NORE	DERIV	6/4/2008 13:30	1	1	1
SENIOR	DERIV	5/21/1999	103	103	103
SENIOR_MMR_L	DERIV	7/25/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	5/6/2005 18:30	70	70	70
SENIOR	DERIV	1/26/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	5/15/2006 18:30	1	1	1
SENIOR	DERIV	1/19/2007 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	3/5/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	4/10/2006 18:30	1	1	1
SENIOR	DERIV	6/29/2006 8:30	1	1	1
SENIOR	DERIV	11/10/2006 18:30	1	1	1
SENIOR	DERIV	1/23/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	7/10/2006 13:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	10/26/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/14/2006 18:30	1	1	1
SENIOR	DERIV	11/9/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/11/2006 13:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	10/17/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1

1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
276	276	276	276	276	276	276	276
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
210	210	210	210	210	210	210	210
52	52	52	52	52	52	52	52
320	320	320	320	320	320	320	320
235	235	235	235	235	235	235	235
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
210	210	210	210	210	210	210	210
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
61.105	65.4379	68.882	73.326	74.437	75.548	78.881	87.6579
55	58.9	62	66	67	68	71	78.9
55	58.9	62	66	67	68	71	78.9
55	58.9	62	66	67	68	71	78.9
51.942	55.62516	58.5528	62.3304	63.2748	64.2192	67.0524	74.51316
51.942	55.62516	58.5528	62.3304	63.2748	64.2192	67.0524	74.51316
61.105	65.4379	68.882	73.326	74.437	75.548	78.881	87.6579
55	58.9	62	66	67	68	71	78.9
82.5	88.35	93	99	100.5	102	106.5	118.35
55	58.9	62	66	67	68	71	78.9
17	28	35	42	46	50	60	60
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
107	110	113	115	117.5	120	125	125
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
70	70	70	70	70	70	70	70
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1

1
0.999999975
1
1
276
1
1
1
210
52
320
235
1
1
1
1
1
210
1
0.999999975
1
1
0.999999975
1
1
1
1
1
0.999999975
93.1018
83.8
83.8
83.8
79.14072
79.14072
93.1018
83.8
125.7
83.8
60
1
1
1
1
125
0.999999975
70
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
0.999999975
1
0.999999975
1
1
1
1

SAIL_06_4_M7USDSENIOR	SAIL_06_4_M7	USD
SAIL_06_4_M8USDSENIOR	SAIL_06_4_M8	USD
SAIL_06_BNC1_M8USDSENIOR	SAIL_06_BNC1_M8	USD
SAIL_06_BNC2_M8USDSENIOR	SAIL_06_BNC2_M8	USD
SAIL_06_BNC3_M6USDSENIOR	SAIL_06_BNC3_M6	USD
SAIL_06_BNC3_M7USDSENIOR	SAIL_06_BNC3_M7	USD
SAIL_06-3_M9USDSENIOR	SAIL_06-3_M9	USD
SAIL_2004_7_M6USDSENIOR	SAIL_2004_7_M6	USD
SAIL_2005_1_M9USDSENIOR	SAIL_2005_1_M9	USD
SAIL_2005_8_M9USDSENIOR	SAIL_2005_8_M9	USD
SAIL_2005_HE3_M5USDSENIOR	SAIL_2005_HE3_M5	USD
SAIL_2005_HE3_M8USDSENIOR	SAIL_2005_HE3_M8	USD
SAIL_2006_1_M7USDSENIOR	SAIL_2006_1_M7	USD
SAIL_2006_4_A5USDSENIOR	SAIL_2006_4_A5	USD
SAIL_2006_4_M4USDSENIOR	SAIL_2006_4_M4	USD
SAIL_2006_4_M8USDSENIOR	SAIL_2006_4_M8	USD
SAIL_2006_BNC3_M6USDSENIOR	SAIL_2006_BNC3_M6	USD
SAIL_2006_BNC3_M7USDSENIOR	SAIL_2006_BNC3_M7	USD
SAIL03_BC11_BUSDSENIOR	SAIL03_BC11_B	USD
SAIL03BC10_BUSDSENIOR	SAIL03BC10_B	USD
SAIL03BC12_M5USDSENIOR	SAIL03BC12_M5	USD
SAIL04_BNC1_M6USDSENIOR	SAIL04_BNC1_M6	USD
SAIL04_BNC1_M7USDSENIOR	SAIL04_BNC1_M7	USD
SAIL041_M6USDSENIOR	SAIL041_M6	USD
SAIL047_M4USDSENIOR	SAIL047_M4	USD
SAIL049_M6USDSENIOR	SAIL049_M6	USD
SAIL05_10_M8USDSENIOR	SAIL05_10_M8	USD
SAIL05_10_M9USDSENIOR	SAIL05_10_M9	USD
SAIL05_11_M8USDSENIOR	SAIL05_11_M8	USD
SAIL05_2_M9USDSENIOR	SAIL05_2_M9	USD
SAIL05_3_M9USDSENIOR	SAIL05_3_M9	USD
SAIL05_4_M9USDSENIOR	SAIL05_4_M9	USD
SAIL05_8_M9USDSENIOR	SAIL05_8_M9	USD
SAIL05_HE1_M9USDSENIOR	SAIL05_HE1_M9	USD
SAIL05_HE3_M9USDSENIOR	SAIL05_HE3_M9	USD
SAIL05HE3M9USDSENIOR	SAIL05HE3M9	USD
SAIL06_2_M7USDSENIOR	SAIL06_2_M7	USD
SAIL06_4_A5USDSENIOR	SAIL06_4_A5	USD
SAIL06_4_M1USDSENIOR	SAIL06_4_M1	USD
SAIL06_4_M4USDSENIOR	SAIL06_4_M4	USD
SAIL06_4_M7USDSENIOR	SAIL06_4_M7	USD
SAIL06_4_M8USDSENIOR	SAIL06_4_M8	USD
SAILSITUSDCVA_SENIOR	SAILSIT	USD
SAILSIT_CVAUSDCVA_SENIOR	SAILSIT_CVA	USD
SAILSIT-CVAUSDCVA_SENIOR	SAILSIT-CVA	USD
SAILT05_HE3_A5USDSENIOR	SAILT05_HE3_A5	USD
SAILT05_HE3_M2USDSENIOR	SAILT05_HE3_M2	USD
SAILT05_HE3_M5USDSENIOR	SAILT05_HE3_M5	USD
SAILWFUSDCVA_SENIOR	SAILWF	USD
SAILWF_CVAUSDCVA_SENIOR	SAILWF_CVA	USD
SAILWF-CVAUSDCVA_SENIOR	SAILWF-CVA	USD
SALLYUSDLOAN_NORE	SALLY	USD
SAMBAUSDSENIOR	SAMBA	USD
SAMIUSDSENIOR_NORE	SAMI	USD
SAMI_0309USDLOAN_NORE	SAMI_0309	USD
SAMI_0908USDLOAN_NORE	SAMI_0908	USD
SAMI_1209USDLOAN_NORE	SAMI_1209	USD
SAMIS_LNUSDSENIOR_MODRE	SAMIS_LN	USD
SAMIS_LNUSDSENIOR_NORE	SAMIS_LN	USD
SAMSNGJPYSENIOR_3CE	SAMSNG	JPY
SANITECEURLOAN2ND_MMR	SANITEC	EUR
SANJNUSDCVA_SENIOR	SANJN	USD
SANJN-CVAUSDCVA_SENIOR	SANJN-CVA	USD
SANK2USDSENIOR	SANK2	USD
SANMUSDSENIOR_NORE	SANM	USD
SANMUSDSUBORDINATE_NORE	SANM	USD
SANMHKDSUBORDINATE_NORE	SANM	HKD
SANMUSDSECURED_NORE	SANM	USD
SANMEURSUBORDINATE_NORE	SANM	EUR
SANM_SUBUSDSUBORDINATE_NORE	SANM_SUB	USD
SANTANUSDPREFERRED_MODRE	SANTAN	USD
SANTANUSDPREFERRED_MMR_L	SANTAN	USD
SANTANJPYLT2_MMR_L	SANTAN	JPY
SANTAN_PUSDPREFERRED_MODRE	SANTAN_P	USD

SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	6/22/2006 18:30	1	1	1
SENIOR	DERIV	10/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	11/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/24/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/16/2006 18:30	350	350	350
SENIOR	DERIV	7/14/2005 18:30	550	550	550
SENIOR	DERIV	7/14/2005 18:30	330	330	330
SENIOR	DERIV	12/15/2005 13:30	251	251	251
SENIOR	DERIV	12/5/2005 13:30	440	440	440
SENIOR	DERIV	7/14/2005 18:30	220	220	220
SENIOR	DERIV	11/1/2005 13:30	70	70	70
SENIOR	DERIV	11/1/2005 13:30	172.5	172.5	172.5
SENIOR	DERIV	3/8/2006 18:30	140	140	140
SENIOR	DERIV	2/17/2006 13:30	285	285	285
SENIOR	DERIV	1/19/2006 18:30	315	315	315
SENIOR	DERIV	5/19/2006 13:30	1	1	1
SENIOR	DERIV	2/27/2006 13:30	305	305	305
SENIOR	DERIV	3/3/2006 13:30	251	251	251
SENIOR	DERIV	1/9/2006 18:30	325	325	325
SENIOR	DERIV	11/10/2005 18:30	330	330	330
SENIOR	DERIV	6/1/2006 18:30	1	1	1
SENIOR	DERIV	10/31/2005 18:30	205.5	205.5	205.5
SENIOR	DERIV	4/28/2006 18:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	1/29/2007 18:30	2	2	2
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
CVA_SENIOR	DERIV	1/29/2007 18:30	2	2	2
LOAN_NORE	DERIV	7/23/2008 18:30	225	250	275
SENIOR	DERIV	7/22/2008 18:30	100	100	115
SENIOR_NORE	DERIV	11/3/2003 18:30	245	245	245
LOAN_NORE	DERIV	6/16/2008 13:30	195	195	195
LOAN_NORE	DERIV	6/16/2008 13:30	205	205	205
LOAN_NORE	DERIV	6/16/2008 13:30	180	180	180
SENIOR_MODRE	DERIV	11/3/2003 18:30	245	245	245
SENIOR_NORE	DERIV	11/4/2003 13:30	245	245	245
SENIOR_3CE	DERIV	7/30/2008 8:30	34	34	49
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	90	90	120
SENIOR	CASH	2/16/2001	0	0	0
SENIOR_NORE	DERIV	7/16/2008 18:30	100	99.98794763	122.2196123
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	185	235	285
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	185	235	285
SECURED_NORE	DERIV	7/16/2008 18:30	20	19.99757531	28.06542574
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	185	235	285
SUBORDINATE_NORE	DERIV	11/6/2006 18:30	75	75	75
PREFERRED_MODRE	DERIV	2/11/2005 13:30	1	1	1
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	160	170	180
LT2_MMR_L	DERIV	7/21/2008 13:30	75	75	80
PREFERRED_MODRE	DERIV	10/28/2005 8:30	5	5	12

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
350	350	350	350	350	350	350	350
550	550	550	550	550	550	550	550
330	330	330	330	330	330	330	330
251	251	251	251	251	251	251	251
440	440	440	440	440	440	440	440
220	220	220	220	220	220	220	220
70	70	70	70	70	70	70	70
172.5	172.5	172.5	172.5	172.5	172.5	172.5	172.5
140	140	140	140	140	140	140	140
285	285	285	285	285	285	285	285
315	315	315	315	315	315	315	315
1	1	1	1	1	1	1	1
305	305	305	305	305	305	305	305
251	251	251	251	251	251	251	251
325	325	325	325	325	325	325	325
330	330	330	330	330	330	330	330
1	1	1	1	1	1	1	1
205.5	205.5	205.5	205.5	205.5	205.5	205.5	205.5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2	2	2	6	11	16	46	76
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2	2	2	6	11	16	46	76
300	325	345	355	360	365	365	365
115	130	140	150	155	160	170	175
245	245	245	245	245	245	245	245
195	195	195	195	195	195	195	195
205	205	205	205	205	205	205	205
180	180	180	180	180	180	180	180
245	245	245	245	245	245	245	245
245	245	245	245	245	245	245	245
59	74	81	88	90	92	96	96
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
155	190	235	260	275	290	300	310
0	0	0	0	0	0	0	0
175.3166554	229.0758021	271.9927588	306.8593766	325.8561931	344.8530095	379.9995994	379.999932
435	535	575	615	617.5	620	625	625
435	535	575	615	617.5	620	625	625
46.74084595	66.22763011	85.9601477	104.2480198	115.8037039	127.359388	144.9997798	144.999947
435	535	575	615	617.5	620	625	625
150	220	280	330	350	370	400	400
1	1	1	1	1	1	1	1
186	191	198	205	207.5	210	220	230
100	115	130	145	145.5	146	148	149
18	20	35	42	45	48	52	60

1
1
1
0.999999975
1
1
1
0.999999975
0.999999975
0.999999975
1835
0.999999975
1
1
2456
0.999999975
0.999999975
0.999999975
350
550
330
251
440
220
70
172.5
140
285
315
1
305
251
325
330
1
205.5
1
1
1
1
1
1
1
1
106
1
1
1
1
1
106
365
185
245
195
205
180
245
245
96
1
1
310
0
379.9999438
625
625
144.9999441
625
400
1
240
149
60

SANTAN_PUSDPREFERRED_MMR_L	SANTAN_P	USD
SANWA_BIZUSDSENIOR	SANWA_BIZ	USD
SAPSJUSDSENIOR_MODRE	SAPSJ	USD
SAPSJUSDSENIOR_NORE	SAPSJ	USD
SAPSJHKDSENIOR_NORE	SAPSJ	HKD
SAPSJJPYSENIOR_NORE	SAPSJ	JPY
SAPSJEURSENIOR_NORE	SAPSJ	EUR
SARAUSDSENIOR_MODRE	SARA	USD
SARAUSDSENIOR_NORE	SARA	USD
SARAUSDASSETBACKED	SARA	USD
SARA_061_C_VUSDASSETBACKED	SARA_061_C_V	USD
SARA_2006_1_A1USDASSETBACKED	SARA_2006_1_A1	USD
SARA_2006_1_A1USDSENIOR	SARA_2006_1_A1	USD
SARA_2006_1_A1_40_55USDASSETBACKED	SARA_2006_1_A1_40_55	USD
SARA_2006_1_A1_40_60USDASSETBACKED	SARA_2006_1_A1_40_60	USD
SARA_2006_1_CUSDASSETBACKED	SARA_2006_1_C	USD
SARA_2006_1_DUSDASSETBACKED	SARA_2006_1_D	USD
SARA_2006_1_DUSDSENIOR_NORE	SARA_2006_1_D	USD
SARA_2006_1A_CUSDASSETBACKED	SARA_2006_1A_C	USD
SARA_2006_1A_DUSDASSETBACKED	SARA_2006_1A_D	USD
SARA06_1A_CUSDASSETBACKED	SARA06_1A_C	USD
SARA06_1A_DUSDASSETBACKED	SARA06_1A_D	USD
SARADUSDASSETBACKED	SARAD	USD
SARM_07_7_1A1USDSENIOR	SARM_07_7_1A1	USD
SARM_07_7_1A2USDSENIOR	SARM_07_7_1A2	USD
SARM_07_7_1A3USDSENIOR	SARM_07_7_1A3	USD
SARM05_14_B7USDSENIOR	SARM05_14_B7	USD
SARM05_6XS_M3USDSENIOR	SARM05_6XS_M3	USD
SASC_04_S3_M6USDSENIOR	SASC_04_S3_M6	USD
SASC_05_NC1_M7USDSENIOR	SASC_05_NC1_M7	USD
SASC_05_NC1_M8USDSENIOR	SASC_05_NC1_M8	USD
SASC_05_S5_M8USDSENIOR	SASC_05_S5_M8	USD
SASC_05_S6_M8USDSENIOR	SASC_05_S6_M8	USD
SASC_05_WF1_M8USDSENIOR	SASC_05_WF1_M8	USD
SASC_05_WF1_M9USDSENIOR	SASC_05_WF1_M9	USD
SASC_05_WF2_M9USDSENIOR	SASC_05_WF2_M9	USD
SASC_05_WF4_M5USDSENIOR	SASC_05_WF4_M5	USD
SASC_05_WF4_M8USDSENIOR	SASC_05_WF4_M8	USD
SASC_05_WF4_M9USDSENIOR	SASC_05_WF4_M9	USD
SASC_05_WMC1_M5USDSENIOR	SASC_05_WMC1_M5	USD
SASC_06_AM1_M8USDSENIOR	SASC_06_AM1_M8	USD
SASC_06_AM1_M9USDSENIOR	SASC_06_AM1_M9	USD
SASC_06_BC1_M9USDSENIOR	SASC_06_BC1_M9	USD
SASC_06_BC2_M9USDSENIOR	SASC_06_BC2_M9	USD
SASC_06_BC3_M8USDSENIOR	SASC_06_BC3_M8	USD
SASC_06_BC3_M9USDSENIOR	SASC_06_BC3_M9	USD
SASC_06_BC4_M7USDSENIOR	SASC_06_BC4_M7	USD
SASC_06_BC5_M5USDSENIOR	SASC_06_BC5_M5	USD
SASC_06_BC6_M5USDSENIOR	SASC_06_BC6_M5	USD
SASC_06_BC6_M8USDSENIOR	SASC_06_BC6_M8	USD
SASC_06_BC6_M9USDSENIOR	SASC_06_BC6_M9	USD
SASC_06_EQ1_M8__USDSENIOR	SASC_06_EQ1_M8__	USD
SASC_06_EQ1A_M8USDSENIOR	SASC_06_EQ1A_M8	USD
SASC_06_EQ1A_M9USDSENIOR	SASC_06_EQ1A_M9	USD
SASC_06_NC1_M7USDSENIOR	SASC_06_NC1_M7	USD
SASC_06_NC1_M7_USDSENIOR	SASC_06_NC1_M7_	USD
SASC_06_NC1_M9USDSENIOR	SASC_06_NC1_M9	USD
SASC_06_OPT1_M6USDSENIOR	SASC_06_OPT1_M6	USD
SASC_06_OPT1_M6_USDSENIOR	SASC_06_OPT1_M6_	USD
SASC_06_OPT1_M7USDSENIOR	SASC_06_OPT1_M7	USD
SASC_06_OPT1_M8USDSENIOR	SASC_06_OPT1_M8	USD
SASC_06_OPT1_M8_USDSENIOR	SASC_06_OPT1_M8_	USD
SASC_06_W1A_M8USDSENIOR	SASC_06_W1A_M8	USD
SASC_06_WF1_M8USDSENIOR	SASC_06_WF1_M8	USD
SASC_06_WF1_M9USDSENIOR	SASC_06_WF1_M9	USD
SASC_06_WF2_M5USDSENIOR	SASC_06_WF2_M5	USD
SASC_06_WF2_M8USDSENIOR	SASC_06_WF2_M8	USD
SASC_06_WF2_M8_USDSENIOR	SASC_06_WF2_M8_	USD
SASC_06_WF2_M9USDSENIOR	SASC_06_WF2_M9	USD
SASC_06_WF3_M9USDSENIOR	SASC_06_WF3_M9	USD
SASC_06WF3_M9USDSENIOR	SASC_06WF3_M9	USD
SASC_07_BC1_M9USDSENIOR	SASC_07_BC1_M9	USD
SASC_07_BC2_M8USDSENIOR	SASC_07_BC2_M8	USD
SASC_07_MN1A_M8USDSENIOR	SASC_07_MN1A_M8	USD

PREFERRED_MMR_L	DERIV	4/27/2007 18:30	5	5	10
SENIOR	DERIV	5/21/1999	45	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	430	430	405
SENIOR_NORE	DERIV	7/22/2008 18:30	310	335	375
SENIOR_NORE	DERIV	7/22/2008 18:30	310	335	375
SENIOR_NORE	DERIV	7/22/2008 18:30	310	335	375
SENIOR_NORE	DERIV	7/22/2008 18:30	310	335	375
SENIOR_MODRE	DERIV	5/31/2006 13:30	20	20	20
SENIOR_NORE	DERIV	11/30/2006 8:30	11	11	11
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR	DERIV	1/25/2008 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	1000	1000	1000
SENIOR_NORE	DERIV	8/14/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	8/3/2007 13:30	700	700	700
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
ASSETBACKED	DERIV	8/2/2007 13:30	650	650	650
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/30/2005 13:30	200	200	200
SENIOR	DERIV	12/22/2005 18:30	185	185	185
SENIOR	DERIV	11/29/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/3/2006 13:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	8/25/2006 18:30	1	1	1
SENIOR	DERIV	6/20/2007 8:30	1	1	1
SENIOR	DERIV	3/3/2007 8:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	2/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2006 8:30	1	1	1
SENIOR	DERIV	7/26/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/14/2006 13:30	1	1	1
SENIOR	DERIV	6/20/2006 18:30	1	1	1
SENIOR	DERIV	6/29/2006 13:30	1	1	1
SENIOR	DERIV	1/9/2007 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	11/28/2006 18:30	1	1	1
SENIOR	DERIV	4/20/2007 18:30	1	1	1
SENIOR	DERIV	7/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/27/2007 18:30	1	1	1
SENIOR	DERIV	1/18/2007 18:30	1	1	1
SENIOR	DERIV	1/16/2007 18:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	12/13/2006 18:30	1	1	1
SENIOR	DERIV	12/21/2006 18:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	10/19/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2006 18:30	1	1	1
SENIOR	DERIV	10/24/2006 18:30	1	1	1
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	9/28/2006 8:30	1	1	1
SENIOR	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	2/15/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	11/22/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2006 18:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	5/4/2007 8:30	1	1	1
SENIOR	DERIV	4/20/2007 18:30	1	1	1
SENIOR	DERIV	6/6/2007 18:30	1	1	1

17	24	31	38	40.5	43	53	63
45	45	45	45	45	45	45	45
420	445	485	500	512.5	525	545	550
425	460	450	500	505	510	525	550
425	460	450	500	505	510	525	550
425	460	450	500	505	510	525	550
425	460	450	500	505	510	525	550
20	20	20	20	20	20	20	20
11	11	11	11	11	11	11	11
400	400	400	400	400	400	400	400
750	750	750	750	750	750	750	750
65	65	65	65	65	65	65	65
1	1	1	1	1	1	1	1
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
700	700	700	700	700	700	700	700
1000	1000	1000	1000	1000	1000	1000	1000
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
425	425	425	425	425	425	425	425
700	700	700	700	700	700	700	700
750	750	750	750	750	750	750	750
1100	1100	1100	1100	1100	1100	1100	1100
650	650	650	650	650	650	650	650
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	200	200	200	200	200	200	200
185	185	185	185	185	185	185	185
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

73
45
560
560
560
560
560
20
11
400
750
65
1
130
110
700
1000
0.999999975
425
700
750
1100
650
0.999999975
0.999999975
0.999999975
200
185
0.999999975
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1

SASC_07_MN1A_M9USDSENIOR	SASC_07_MN1A_M9	USD
SASC_07_MNA1_M9USDSENIOR	SASC_07_MNA1_M9	USD
SASC_07_WF1_M9USDSENIOR	SASC_07_WF1_M9	USD
SASC_2005_NC2_M10USDSENIOR	SASC_2005_NC2_M10	USD
SASC_2005_NC2_M9USDSENIOR	SASC_2005_NC2_M9	USD
SASC_2005_WF1_M9USDSENIOR	SASC_2005_WF1_M9	USD
SASC_2005_WF4_M5USDSENIOR	SASC_2005_WF4_M5	USD
SASC_2005_WF4_M8USDSENIOR	SASC_2005_WF4_M8	USD
SASC_2005_WF4_M9USDSENIOR	SASC_2005_WF4_M9	USD
SASC_2006_AM1_M7USDSENIOR	SASC_2006_AM1_M7	USD
SASC_2006_AM1_M9USDSENIOR	SASC_2006_AM1_M9	USD
SASC_2006_BC1_M9USDSENIOR	SASC_2006_BC1_M9	USD
SASC_2006_BC4_A5USDSENIOR	SASC_2006_BC4_A5	USD
SASC_2006_BC6_M8USDSENIOR	SASC_2006_BC6_M8	USD
SASC_2006_NC1_M7USDSENIOR	SASC_2006_NC1_M7	USD
SASC_2006_NC1_M9USDSENIOR	SASC_2006_NC1_M9	USD
SASC_2006_OPT1_M6USDSENIOR	SASC_2006_OPT1_M6	USD
SASC_2006_OPT1_M6_USDSENIOR	SASC_2006_OPT1_M6_	USD
SASC_2006_OPT1_M7USDSENIOR	SASC_2006_OPT1_M7	USD
SASC_2006_OPT1_M8USDSENIOR	SASC_2006_OPT1_M8	USD
SASC_2006_WF1_M8USDSENIOR	SASC_2006_WF1_M8	USD
SASC_2006_WF1_M9USDSENIOR	SASC_2006_WF1_M9	USD
SASC_2006_WF2_A4USDSENIOR	SASC_2006_WF2_A4	USD
SASC_2006_WF2_M5USDSENIOR	SASC_2006_WF2_M5	USD
SASC_2006_WF2_M6USDSENIOR	SASC_2006_WF2_M6	USD
SASC_2006_WF2_M8USDSENIOR	SASC_2006_WF2_M8	USD
SASC_2006_WF2_M9USDSENIOR	SASC_2006_WF2_M9	USD
SASC_2007_BC2_M8USDSENIOR	SASC_2007_BC2_M8	USD
SASC05_WF2_M9USDSENIOR	SASC05_WF2_M9	USD
SASC05_WF4_A4USDSENIOR	SASC05_WF4_A4	USD
SASC05_WF4_M2USDSENIOR	SASC05_WF4_M2	USD
SASC05_WF4_M5USDSENIOR	SASC05_WF4_M5	USD
SASC05_WF4_M8USDSENIOR	SASC05_WF4_M8	USD
SASC05_WF4_M9USDSENIOR	SASC05_WF4_M9	USD
SASC05_WMC1_M5USDSENIOR	SASC05_WMC1_M5	USD
SASC05NC1USDSENIOR	SASC05NC1	USD
SASC05NC1_M8USDSENIOR	SASC05NC1_M8	USD
SASC05NC1M7USDSENIOR	SASC05NC1M7	USD
SASC05WF1M9USDSENIOR	SASC05WF1M9	USD
SASC06_AM1_M9USDSENIOR	SASC06_AM1_M9	USD
SASC06_BC4_A5USDSENIOR	SASC06_BC4_A5	USD
SASC06_BC4_M2USDSENIOR	SASC06_BC4_M2	USD
SASC06_BC4_M5USDSENIOR	SASC06_BC4_M5	USD
SASC06_BC4_M8USDSENIOR	SASC06_BC4_M8	USD
SASC06_BC4_M9USDSENIOR	SASC06_BC4_M9	USD
SASC06_OPT1_M8USDSENIOR	SASC06_OPT1_M8	USD
SASC06_WF2_A4USDSENIOR	SASC06_WF2_A4	USD
SASC06_WF2_M2USDSENIOR	SASC06_WF2_M2	USD
SASC06_WF2_M5USDSENIOR	SASC06_WF2_M5	USD
SASC06_WF2_M8USDSENIOR	SASC06_WF2_M8	USD
SASC06_WF2_M9USDSENIOR	SASC06_WF2_M9	USD
SASC07_BC1_A5USDSENIOR	SASC07_BC1_A5	USD
SASC07_BC1_M2USDSENIOR	SASC07_BC1_M2	USD
SASC07_BC1_M5USDSENIOR	SASC07_BC1_M5	USD
SASC07_BC1_M8USDSENIOR	SASC07_BC1_M8	USD
SASC07_BC1_M9USDSENIOR	SASC07_BC1_M9	USD
SASC2005WF1USDSENIOR	SASC2005WF1	USD
SASC2005WF1M9USDSENIOR	SASC2005WF1M9	USD
SASHINEURSENIOR	SASHIN	EUR
SAST_05_1_B3USDSENIOR	SAST_05_1_B3	USD
SAST_05_2_B2USDSENIOR	SAST_05_2_B2	USD
SAST_05_2_B3USDSENIOR	SAST_05_2_B3	USD
SAST_05_3_B3USDSENIOR	SAST_05_3_B3	USD
SAST_05_3_M5USDSENIOR	SAST_05_3_M5	USD
SAST_05_4_B2USDSENIOR	SAST_05_4_B2	USD
SAST_05_4_B3USDSENIOR	SAST_05_4_B3	USD
SAST_06_1_B2USDSENIOR	SAST_06_1_B2	USD
SAST_06_1_B3USDSENIOR	SAST_06_1_B3	USD
SAST_06_2_B2USDSENIOR	SAST_06_2_B2	USD
SAST_06_2_B3USDSENIOR	SAST_06_2_B3	USD
SAST_2005_1_B2USDSENIOR	SAST_2005_1_B2	USD
SAST_2005_2_B2USDSENIOR	SAST_2005_2_B2	USD
SAST_2005_2_B3USDSENIOR	SAST_2005_2_B3	USD
SAST_2005_4_B3USDSENIOR	SAST_2005_4_B3	USD

SENIOR	DERIV	3/26/2007 18:30	1	1	1
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	5/2/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/28/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	5/22/2007 8:30	1	1	1
SENIOR	DERIV	10/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/4/2006 18:30	1	1	1
SENIOR	DERIV	8/31/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/23/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/17/2006 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/3/2006 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	5/9/2007 8:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	6/1/2006 18:30	1	1	1
SENIOR	DERIV	1/20/2006 13:30	255	255	255
SENIOR	DERIV	6/7/2006 13:30	1	1	1
SENIOR	DERIV	10/18/2005 18:30	200	200	200
SENIOR	DERIV	6/30/2005 13:30	220	220	220
SENIOR	DERIV	10/14/2005 18:30	136	136	136
SENIOR	DERIV	10/14/2005 13:30	200	200	200
SENIOR	DERIV	6/21/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	4/28/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	9/22/2005 18:30	180	180	180
SENIOR	DERIV	10/11/2005 13:30	180	180	180
SENIOR	DERIV	7/24/2008 8:30	240	240	240
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/2/2006 18:30	1	1	1
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/2/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	12/20/2006 18:30	1	1	1
SENIOR	DERIV	2/2/2007 18:30	1	1	1
SENIOR	DERIV	1/10/2007 18:30	1	1	1
SENIOR	DERIV	6/26/2007 8:30	1	1	1
SENIOR	DERIV	6/26/2007 8:30	1	1	1
SENIOR	DERIV	8/7/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/5/2007 18:30	1	1	1

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
255	255	255	255	255	255	255	255
1	1	1	1	1	1	1	1
200	200	200	200	200	200	200	200
220	220	220	220	220	220	220	220
136	136	136	136	136	136	136	136
200	200	200	200	200	200	200	200
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
180	180	180	180	180	180	180	180
180	180	180	180	180	180	180	180
240	245	245	250	250	250	250	250
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

1
1
1
0.999999975
0.999999975
1
1835
1
1
1
0.999999975
1
1
0.999999975
0.999999975
0.999999975
0.999999975
1
0.999999975
0.999999975
0.999999975
1
1
2456
0.999999975
1
1
1
1
1
1
1
1
255
1
200
220
136
200
1
0.999999975
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
180
180
250
0.999999975
1
1
1
0.999999975
0.999999975
1
1
1
1
1
1
1
0.999999975
1

SAST_2006_1_B2USDSENIOR	SAST_2006_1_B2	USD
SAST_2006_2_B1USDSENIOR	SAST_2006_2_B1	USD
SAST_2006_2_B2USDSENIOR	SAST_2006_2_B2	USD
SAST_2006_2_B3USDSENIOR	SAST_2006_2_B3	USD
SAST05_1_B3USDSENIOR	SAST05_1_B3	USD
SAST05_2_B2USDSENIOR	SAST05_2_B2	USD
SAST05_2_B3USDSENIOR	SAST05_2_B3	USD
SAST05_3_B3USDSENIOR	SAST05_3_B3	USD
SAST05_4_B2USDSENIOR	SAST05_4_B2	USD
SATV_05_1A_A2USDSENIOR	SATV_05_1A_A2	USD
SBACUSDLOAN_NORE	SBAC	USD
SBAC_SFUSDCVA_SENIOR	SBAC_SF	USD
SBCEURSENIOR	SBC	EUR
SBCUSDSENIOR	SBC	USD
SBCUSDSENIOR_MODRE	SBC	USD
SBCEURSENIOR_MODRE	SBC	EUR
SBCEURSENIOR_NORE	SBC	EUR
SBCUSDSENIOR_NORE	SBC	USD
SBCJPYSENIOR_MODRE	SBC	JPY
SBCHKDSENIOR_MODRE	SBC	HKD
SBCTWDSENIOR	SBC	TWD
SBCUSDCVA_SENIOR	SBC	USD
SBCAUDSENIOR	SBC	AUD
SBCAUDSENIOR_MODRE	SBC	AUD
SBCHKDSENIOR_NORE	SBC	HKD
SBGIUSDSENIOR	SBGI	USD
SBGIUSDSENIOR_NORE	SBGI	USD
SBGIUSDSUBORDINATE_NORE	SBGI	USD
SBGIHKDSENIOR_NORE	SBGI	HKD
SBGIILSSUBORDINATE_NORE	SBGI	ILS
SBGIEURSUBORDINATE_NORE	SBGI	EUR
SBGIUSDSUBORDINATE_MODRE	SBGI	USD
SBGIAUDSENIOR	SBGI	AUD
SBGIUSDSENIOR_MODRE	SBGI	USD
SBGISREURSUBORDINATE_NORE	SBGISR	EUR
SBGISRHKDSENIOR_NORE	SBGISR	HKD
SBGISRUSDSENIOR_NORE	SBGISR	USD
SBGISRUSDSUBORDINATE_NORE	SBGISR	USD
SBGISRUSDSENIOR	SBGISR	USD
SBGISRUSDSUBORDINATE_MODRE	SBGISR	USD
SBGISRILSSUBORDINATE_NORE	SBGISR	ILS
SBGISRUSDSENIOR_MODRE	SBGISR	USD
SBIINEURSENIOR_MODRE	SBIIN	EUR
SBIINEURSENIOR_3CE	SBIIN	EUR
SBPUSDSENIOR	SBP	USD
SBSAUSDCVA_SENIOR	SBSA	USD
SBSAUSDLOAN_NORE	SBSA	USD
SBSAUSDSUBORDINATE_NORE	SBSA	USD
SCCNAUDSENIOR_MODRE	SCCN	AUD
SCF_3A_CUSDSENIOR	SCF_3A_C	USD
SCF_4A_BUSDSENIOR	SCF_4A_B	USD
SCF_5A_BUSDSENIOR	SCF_5A_B	USD
SCF_5A_C1USDSENIOR	SCF_5A_C1	USD
SCF_7A_CUSDSENIOR	SCF_7A_C	USD
SCF_8A_CUSDSENIOR	SCF_8A_C	USD
SCF_8A_DUSDSENIOR	SCF_8A_D	USD
SCHUSDSENIOR	SCH	USD
SCHEURSENIOR_MODRE	SCH	EUR
SCHUSDSENIOR_MODRE	SCH	USD
SCHUSDSENIOR_NORE	SCH	USD
SCHEURSENIOR	SCH	EUR
SCHEURSENIOR_NORE	SCH	EUR
SCHAUDSENIOR_MODRE	SCH	AUD
SCHLRUSDASSETBACKED	SCHLR	USD
SCHLR_2007_1_A1AUSDASSETBACKED	SCHLR_2007_1_A1A	USD
SCHLR_2007_1_A1A_40_55USDASSETBACKED	SCHLR_2007_1_A1A_40_55	USD
SCHLR_2007_1_A1A_40_60USDASSETBACKED	SCHLR_2007_1_A1A_40_60	USD
SCHREIUSDPREFERRED_MMR_L	SCHREI	USD
SCHREIHKDSUBORDINATE	SCHREI	HKD
SCHREI_PUSDPREFERRED_MMR_L	SCHREI_P	USD
SCIUSDSENIOR_NORE	SCI	USD
SCIEURSENIOR_NORE	SCI	EUR
SCIUSDLOAN_NORE	SCI	USD
SCIUSDLOANCALL_NORE	SCI	USD

SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	9/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/9/2005 18:30	325	325	325
SENIOR	DERIV	12/20/2005 18:30	230	230	230
SENIOR	DERIV	4/7/2006 13:30	257	257	257
SENIOR	DERIV	6/19/2006 18:30	1	1	1
SENIOR	DERIV	2/27/2006 13:30	138	138	138
SENIOR	DERIV	1/31/2008 8:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	7/17/2006 8:30	80	80	80
CVA_SENIOR	DERIV	8/24/2005 13:30	205	205	205
SENIOR	DERIV	2/8/2006 18:30	9	9	9
SENIOR	DERIV	2/8/2006 18:30	9	9	9
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_NORE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_NORE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR	DERIV	2/8/2006 18:30	9	9	9
CVA_SENIOR	DERIV	2/8/2006 18:30	16	16	16
SENIOR	DERIV	2/8/2006 18:30	9	9	9
SENIOR_MODRE	DERIV	2/8/2006 18:30	8	8	8
SENIOR_NORE	DERIV	2/8/2006 18:30	16	16	16
SENIOR	DERIV	6/20/2008 18:30	135	155	175
SENIOR_NORE	DERIV	7/24/2008 13:30	125	145	165
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	215	215	230
SENIOR_NORE	DERIV	7/24/2008 13:30	125	145	165
SUBORDINATE_NORE	DERIV	7/7/2008 18:30	220	220	235
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	215	215	230
SUBORDINATE_MODRE	DERIV	7/24/2008 13:30	227.7495	227.7495	243.339
SENIOR	DERIV	7/24/2008 13:30	125	145	165
SENIOR_MODRE	DERIV	8/23/2007 13:30	1	1	1
SUBORDINATE_NORE	DERIV	2/22/2006 18:30	90	90	90
SENIOR_NORE	DERIV	2/22/2006 18:30	90	90	90
SENIOR_NORE	DERIV	2/22/2006 18:30	80	80	80
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	215	215	230
SENIOR	DERIV	2/22/2006 18:30	80	80	80
SUBORDINATE_MODRE	DERIV	2/22/2006 18:30	95	95	95
SUBORDINATE_NORE	DERIV	2/22/2006 18:30	90	90	90
SENIOR_MODRE	DERIV	8/31/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 8:30	60	60	85
SENIOR_3CE	DERIV	7/30/2008 8:30	60	60	85
SENIOR	DERIV	5/21/1999	-50	-50	-50
CVA_SENIOR	DERIV	7/23/2008 18:30	593.4	593.4	593.4
LOAN_NORE	DERIV	7/23/2008 18:30	516	516	516
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	2442.210431	1901.930263	1953.812342
SENIOR_MODRE	DERIV	7/22/2008 18:30	335	335	335
SENIOR	DERIV	6/16/2006 13:30	1	1	1
SENIOR	DERIV	3/31/2006 13:30	68	68	68
SENIOR	DERIV	7/27/2006 13:30	1	1	1
SENIOR	DERIV	12/14/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/20/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	7/23/2008 13:30	92.213	92.213	96.557
SENIOR_MODRE	DERIV	7/23/2008 13:30	83	83	87
SENIOR_MODRE	DERIV	7/23/2008 13:30	83	83	87
SENIOR_NORE	DERIV	7/23/2008 13:30	78.3852	78.3852	82.1628
SENIOR	DERIV	7/23/2008 13:30	92.213	92.213	96.557
SENIOR_NORE	DERIV	7/23/2008 13:30	78.3852	78.3852	82.1628
SENIOR_MODRE	DERIV	7/23/2008 13:30	83	83	87
ASSETBACKED	DERIV	4/25/2007 18:30	9.5	9.5	9.5
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	165	165	175
SUBORDINATE	DERIV	7/25/2008 13:30	84	89	94
PREFERRED_MMR_L	DERIV	5/8/2007 13:30	5	5	10
SENIOR_NORE	DERIV	7/24/2008 13:30	95	95	113
SENIOR_NORE	DERIV	7/24/2008 13:30	95	95	113
LOAN_NORE	DERIV	6/24/2008 18:30	70	70	80
LOANCALL_NORE	DERIV	7/23/2008 18:30	95	95	105

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
325	325	325	325	325	325	325	325
230	230	230	230	230	230	230	230
257	257	257	257	257	257	257	257
1	1	1	1	1	1	1	1
138	138	138	138	138	138	138	138
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
120	150	175	205	215	225	240	240
205	205	205	205	205	205	205	205
14	20	28	36	44	52	71	91
14	20	28	36	44	52	71	91
13	18	25	32	39.5	47	64	82
13	18	25	32	39.5	47	64	82
12	17	24	30	37	44	60	77
12	17	24	30	37	44	60	77
13	18	25	32	39.5	47	64	82
13	18	25	32	39.5	47	64	82
14	20	28	36	44	52	71	91
26	36	50	64	79	94	128	164
14	20	28	36	44	52	71	91
13	18	25	32	39.5	47	64	82
20	21	27	33	40.5	48	64	81
225	285	315	345	355	365	375	375
215	275	305	335	345	355	365	365
290	350	400	435	442.5	450	460	460
215	275	305	335	345	355	365	365
295	355	405	440	447.5	455	465	465
290	350	400	435	442.5	450	460	460
307.197	370.755	423.72	460.7955	468.74025	476.685	487.278	487.278
215	275	305	335	345	355	365	365
1	1	1	1	1	1	1	1
160	220	270	310	322.5	335	355	355
160	220	270	310	322.5	335	355	355
150	190	240	280	295	310	330	330
290	350	400	435	442.5	450	460	460
150	190	240	280	295	310	330	330
169	233	286	328	341.5	355	376	376
160	220	270	310	322.5	335	355	355
1	1	1	1	1	1	1	1
120	150	180	205	210	215	225	225
120	150	180	205	210	215	225	225
-55	-60	-65	-70	-72.5	-75	-75	-75
626.75	669.3	715.3	747.5	760.15	772.8	791.2	791.2
545	582	622	650	661	672	688	688
2364.140725	2511.637396	2452.310034	2372.124337	2316.675499	2261.22666	2183.002122	2055.679819
355	425	450	470	470	470	460	475
1	1	1	1	1	1	1	1
68	68	68	68	68	68	68	68
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
106.656	115.544	121.099	122.21	114.433	106.656	96.657	96.657
96	104	109	110	103	96	87	87
96	104	109	110	103	96	87	87
90.6624	98.2176	102.9396	103.884	97.2732	90.6624	82.1628	82.1628
106.656	115.544	121.099	122.21	114.433	106.656	96.657	96.657
90.6624	98.2176	102.9396	103.884	97.2732	90.6624	82.1628	82.1628
96	104	109	110	103	96	87	87
9.5	9.5	9.5	9.5	9.5	9.5	9.5	9.5
65	65	65	65	65	65	65	65
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
185	195	210	225	227.5	230	240	245
118	138	157	176	177.5	179	181	186
16	22	30	38	41.5	45	58	68
145	180	230	260	270	280	290	290
145	180	230	260	270	280	290	290
90	100	110	120	130	140	150	150
115	125	135	145	155	165	175	175

1
1
0.999999975
0.999999975
325
230
257
1
138
0.999999975
240
205
93
93
84
84
79
79
84
84
93
168
93
84
83
365
365
460
365
465
460
487.278
365
1
355
355
330
460
330
376
355
1
231
231
-62
791.2
688
2026.456174
475
1
68
1
0.999999975
1
1
1
96.657
87
87
82.1628
96.657
82.1628
87
9.5
65
130
110
250
191
78
290
290
150
175

SCIHKDSENIOR_NORE	SCI	HKD
SCIAUDSENIOR_NORE	SCI	AUD
SCMNVXEURSENIOR_MMR_L	SCMNVX	EUR
SCMNVXUSDSENIOR_MMR_L	SCMNVX	USD
SCORP_06_1A_BUSDSENIOR	SCORP_06_1A_B	USD
SCORP_06_1A_DUSDSENIOR	SCORP_06_1A_D	USD
SCORP_06_1A_EUSDSENIOR	SCORP_06_1A_E	USD
SCORP_06_1A_FUSDSENIOR	SCORP_06_1A_F	USD
SCORP_2006_1A_BUSDSENIOR	SCORP_2006_1A_B	USD
SCORP_2006_1A_DUSDSENIOR	SCORP_2006_1A_D	USD
SCSUSDLOAN	SCS	USD
SCS_CATCH_ALLUSDSENIOR_MODRE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLUSDSENIOR_NORE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSENIOR_MODRE	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLEURSENIOR_NORE	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLGBPSENIOR_NORE	SCS_CATCH_ALL	GBP
SCS_CATCH_ALLGBPSENIOR_MODRE	SCS_CATCH_ALL	GBP
SCS_CATCH_ALLUSDSENIOR	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSENIOR	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLGBPSENIOR	SCS_CATCH_ALL	GBP
SCS_CATCH_ALLUSDSECURED_NORE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLUSDSENIOR_MMR_L	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSENIOR_MMR_L	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLUSDLOAN_NORE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURLOAN_NORE	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLUSDBOND	SCS_CATCH_ALL	USD
SCS_CATCH_ALLUSDSOVEREIGN	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSOVEREIGN	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLUSDSUBORDINATE_NORE	SCS_CATCH_ALL	USD
SCS_CATCH_ALLEURSUBORDINATE_NORE	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLARSLOAN_NORE	SCS_CATCH_ALL	ARS
SCS_CATCH_ALLEURBOND	SCS_CATCH_ALL	EUR
SCS_CATCH_ALLRUBLOAN_NORE	SCS_CATCH_ALL	RUB
SCS_CATCH_ALLUSDLOAN	SCS_CATCH_ALL	USD
SCS_CATCH_ALLJPYSENIOR_NORE	SCS_CATCH_ALL	JPY
SCS_CATCH_ALLUSDSUBORDINATE_MODRE	SCS_CATCH_ALL	USD
SCS_MUNIUSDSENIOR_MODRE	SCS_MUNI	USD
SCS_MUNIUSDDIGITAL	SCS_MUNI	USD
SD_MUNIUSDSENIOR_MODRE	SD_MUNI	USD
SDBCJPYSENIOR	SDBC	JPY
SDCA_MUNIUSDSENIOR_MODRE	SDCA_MUNI	USD
SDSUSDSENIOR_NORE	SDS	USD
SDSUSDSUBORDINATE_NORE	SDS	USD
SDSUSDLOAN_NORE	SDS	USD
SDSUSDLOANNC_NORE	SDS	USD
SDSUSDLOANCALL	SDS	USD
SDSUSDLOANCALL_NORE	SDS	USD
SDSEURLOAN_NORE	SDS	EUR
SEAUDSENIOR	SE	AUD
SEAUDSENIOR_MODRE	SE	AUD
SEEURSENIOR	SE	EUR
SEJPYSENIOR	SE	JPY
SEJPYSENIOR_MODRE	SE	JPY
SEEURSENIOR_NORE	SE	EUR
SEEURSENIOR_MODRE	SE	EUR
SEUSDSENIOR_MODRE	SE	USD
SEUSDSENIOR_NORE	SE	USD
SEUSDSENIOR	SE	USD
SE_CAPAUDSENIOR	SE_CAP	AUD
SE_CAPAUDSENIOR_MODRE	SE_CAP	AUD
SE_CAPEURSENIOR	SE_CAP	EUR
SE_CAPEURSENIOR_MODRE	SE_CAP	EUR
SE_CAPEURSENIOR_NORE	SE_CAP	EUR
SE_CAPJPYSENIOR_MODRE	SE_CAP	JPY
SE_CAPUSDSENIOR_MODRE	SE_CAP	USD
SE_CAPUSDSENIOR_NORE	SE_CAP	USD
SE_CAPUSDSENIOR	SE_CAP	USD
SEALY_MTRSUSDSENIOR_MODRE	SEALY_MTRS	USD
SEALY_MTRSUSDCVA_SENIOR	SEALY_MTRS	USD
SEATUSDLOANCALL_MMR	SEAT	USD
SEEUSDSENIOR	SEE	USD
SEEUSDSENIOR_MMR_L	SEE	USD
SEEUSDSENIOR_MODRE	SEE	USD
SEEUSDSENIOR_NORE	SEE	USD

SENIOR_NORE	DERIV	7/24/2008 13:30	95	95	113
SENIOR_NORE	DERIV	7/24/2008 13:30	95	95	113
SENIOR_MMR_L	DERIV	7/28/2008 13:30	21.92513295	22.53647569	23.73148542
SENIOR_MMR_L	DERIV	7/28/2008 13:30	21.92513295	22.53647569	23.73148542
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	12/20/2006 18:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
LOAN	DERIV	1/13/2003 18:30	90	90	90
SENIOR_MODRE	DERIV	7/7/2005 18:30	1	1	1
SENIOR_NORE	DERIV	7/7/2005 18:30	1	1	1
SENIOR_MODRE	DERIV	4/19/2006 13:30	1	1	1
SENIOR_NORE	DERIV	4/19/2006 13:30	1	1	1
SENIOR_NORE	DERIV	6/26/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	6/26/2006 18:30	1	1	1
SENIOR	DERIV	8/1/2006 13:30	1	1	1
SENIOR	DERIV	8/1/2006 13:30	1	1	1
SENIOR	DERIV	8/1/2006 13:30	1	1	1
SECURED_NORE	DERIV	8/1/2006 18:30	1	1	1
SENIOR_MMR_L	DERIV	8/2/2006 18:30	1	1	1
SENIOR_MMR_L	DERIV	8/2/2006 18:30	1	1	1
LOAN_NORE	DERIV	8/2/2006 18:30	1	1	1
LOAN_NORE	DERIV	8/2/2006 18:30	1	1	1
BOND	DERIV	8/3/2006 18:30	1	1	1
SOVEREIGN	DERIV	8/3/2006 18:30	1	1	1
SOVEREIGN	DERIV	8/3/2006 18:30	1	1	1
SUBORDINATE_NORE	DERIV	8/9/2006 18:30	1	1	1
SUBORDINATE_NORE	DERIV	8/9/2006 18:30	1	1	1
LOAN_NORE	DERIV	10/13/2006 18:30	1	1	1
BOND	DERIV	12/7/2006 18:30	1	1	1
LOAN_NORE	DERIV	5/11/2007 18:30	1	1	1
LOAN	DERIV	5/31/2007 18:30	1	1	1
SENIOR_NORE	DERIV	2/6/2008 13:30	1	1	1
SUBORDINATE_MODRE	DERIV	2/21/2008 18:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	16	16	16
DIGITAL	DERIV	7/29/2008 18:30	16	16	16
SENIOR_MODRE	DERIV	7/22/2008 18:30	1	1	1
SENIOR	DERIV	7/30/2008 8:30	60	60	76
SENIOR_MODRE	DERIV	7/30/2008 18:30	93	93	93
SENIOR_NORE	DERIV	7/30/2008 18:30	175	190	225
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	270	300	362
LOAN_NORE	DERIV	7/25/2008 13:30	85	85	110
LOANNC_NORE	DERIV	10/11/2006 8:30	59	59	64
LOANCALL	DERIV	11/9/2006 13:30	78	78	84
LOANCALL_NORE	DERIV	7/25/2008 13:30	97.75	97.75	126.5
LOAN_NORE	DERIV	7/25/2008 13:30	85	85	110
SENIOR	DERIV	1/18/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	1/18/2007 13:30	1	1	1
SENIOR	DERIV	1/18/2007 13:30	1	1	1
SENIOR	DERIV	1/16/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	1/18/2007 13:30	1	1	1
SENIOR_NORE	DERIV	1/18/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	1/18/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	1/18/2007 13:30	1	1	1
SENIOR_NORE	DERIV	1/18/2007 13:30	1	1	1
SENIOR	DERIV	1/18/2007 13:30	1	1	1
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	38.885
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	38.885
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR_NORE	DERIV	7/18/2008 18:30	23.61	23.61	33.054
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR_MODRE	DERIV	7/18/2008 18:30	25	25	35
SENIOR_NORE	DERIV	7/18/2008 18:30	23.61	23.61	33.054
SENIOR	DERIV	7/18/2008 18:30	27.775	27.775	38.885
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/13/2005 13:30	397	397	397
LOANCALL_MMR	DERIV	7/30/2008 13:30	419.02	398.5714286	387.9666667
SENIOR	DERIV	7/30/2008 18:30	134.431	134.431	134.431
SENIOR_MMR_L	DERIV	7/30/2008 18:30	127.7276	127.7276	127.7276
SENIOR_MODRE	DERIV	7/30/2008 18:30	121	121	121
SENIOR_NORE	DERIV	7/30/2008 18:30	114.2724	114.2724	114.2724

145	180	230	260	270	280	290	290
145	180	230	260	270	280	290	290
46.01552254	68.15394712	81.87455428	92	95.5	99	107	107
46.01552254	68.15394712	81.87455428	92	95.5	99	107	107
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
90	90	90	90	90	90	90	90
1	1	1	1	1	1	1	1

290
290
112
112
1
1
1
1
1
1
90
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
21.5
21.5
1
131
97
465
620
370
159
168
425.5
370
1
1
1
1
1
1
1
1
1
1
107.767
97
107.767
97
91.6068
97
97
91.6068
107.767
1
397
414.4194313
276.639
262.8444
249
235.1556

SEEEURSENIOR	SEE	EUR
SEEEURSENIOR_MODRE	SEE	EUR
SEEEURSENIOR_NORE	SEE	EUR
SEEAUDSENIOR_MODRE	SEE	AUD
SEEAUDSENIOR	SEE	AUD
SEEUSDCVA_SENIOR	SEE	USD
SEEJPYSENIOR_MODRE	SEE	JPY
SEMUSDLOAN_NORE	SEM	USD
SENERGUSDSENIOR_MODRE	SENERG	USD
SENERGUSDCVA_SENIOR	SENERG	USD
SENSATUSDLOAN_NORE	SENSAT	USD
SENSORMATICUSDSENIOR	SENSORMATIC	USD
SENSORMATICUSDSENIOR_MODRE	SENSORMATIC	USD
SENSORMATICEURSENIOR_MODRE	SENSORMATIC	EUR
SENSORMATICUSDSENIOR_NORE	SENSORMATIC	USD
SENSORMATICEURSENIOR_NORE	SENSORMATIC	EUR
SENSORMATICEURSENIOR	SENSORMATIC	EUR
SEPRUSDSENIOR_NORE	SEPR	USD
SESTA_4_A1EURASSETBACKED	SESTA_4_A1	EUR
SESTA_4_A1GBPASSETBACKED	SESTA_4_A1	GBP
SFCA_MUNIUSDSENIOR_MODRE	SFCA_MUNI	USD
SFDUSDSENIOR_NORE	SFD	USD
SFDUSDDIGITAL	SFD	USD
SFDUSDSENIOR	SFD	USD
SFDEURSENIOR_NORE	SFD	EUR
SFDEURSENIOR	SFD	EUR
SFDEURSENIOR_MODRE	SFD	EUR
SFDHKDSENIOR_NORE	SFD	HKD
SFDILSSENIOR_NORE	SFD	ILS
SFDUSDSENIOR_MODRE	SFD	USD
SFDUSDLOAN_NORE	SFD	USD
SFDAUDSENIOR_MODRE	SFD	AUD
SFDJPYSENIOR_NORE	SFD	JPY
SFIUSDSENIOR_NORE	SFI	USD
SFIUSDSENIOR_MODRE	SFI	USD
SFIUSDSENIOR	SFI	USD
SFIJPYSENIOR_NORE	SFI	JPY
SFIEURSENIOR_NORE	SFI	EUR
SFIAUDSENIOR_NORE	SFI	AUD
SFIUSDPREFERRED_MODRE	SFI	USD
SFIAUDSENIOR_MODRE	SFI	AUD
SFIEURSENIOR_MODRE	SFI	EUR
SFIJPYSENIOR_MODRE	SFI	JPY
SFIHKDSENIOR_MODRE	SFI	HKD
SFISGDSENIOR_MODRE	SFI	SGD
SFI_PUSDPREFERRED_MODRE	SFI_P	USD
SG1USDSUBORDINATE	SG1	USD
SG15USDSUBORDINATE	SG15	USD
SG15100USDSUBORDINATE	SG15100	USD
SG1560USDSUBORDINATE	SG1560	USD
SG60100USDSUBORDINATE	SG60100	USD
SGMS_05_OPT1_M7USDSENIOR	SGMS_05_OPT1_M7	USD
SGMS_05_OPT1_M9USDSENIOR	SGMS_05_OPT1_M9	USD
SGMS_06_FRE1_M8USDSENIOR	SGMS_06_FRE1_M8	USD
SGMS_06_FRE1_M9USDSENIOR	SGMS_06_FRE1_M9	USD
SGMS_06_FRE2_M8USDSENIOR	SGMS_06_FRE2_M8	USD
SGMS_06_FRE2_M9USDSENIOR	SGMS_06_FRE2_M9	USD
SGMS_06_OPT2_M9USDSENIOR	SGMS_06_OPT2_M9	USD
SGMS_2006_OPT2_M9USDSENIOR	SGMS_2006_OPT2_M9	USD
SGOFPUSDSENIOR_MODRE	SGOFP	USD
SGPEURSENIOR_MODRE	SGP	EUR
SGPUSDSENIOR	SGP	USD
SGPEURSENIOR	SGP	EUR
SGPUSDSENIOR_MODRE	SGP	USD
SGPUSDSENIOR_NORE	SGP	USD
SGPEURSENIOR_NORE	SGP	EUR
SGPJPYSENIOR_MODRE	SGP	JPY
SGPAUDSENIOR_MODRE	SGP	AUD
SGPAUDSENIOR	SGP	AUD
SGRUSDSENIOR_NORE	SGR	USD
SGYJPYSENIOR_MODRE	SGY	JPY
SHASTUSDASSETBACKED	SHAST	USD
SHERW__06_3A_A3USDSENIOR	SHERW__06_3A_A3	USD
SHERW_05_2A_CUSDSENIOR	SHERW_05_2A_C	USD

SENIOR	DERIV	7/30/2008 18:30	134.431	134.431	134.431
SENIOR_MODRE	DERIV	7/30/2008 18:30	121	121	121
SENIOR_NORE	DERIV	7/30/2008 18:30	114.2724	114.2724	114.2724
SENIOR_MODRE	DERIV	7/30/2008 18:30	121	121	121
SENIOR	DERIV	7/30/2008 18:30	134.431	134.431	134.431
CVA_SENIOR	DERIV	7/30/2008 18:30	121	121	121
SENIOR_MODRE	DERIV	7/30/2008 18:30	121	121	121
LOAN_NORE	DERIV	7/25/2008 18:30	200	225	250
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	11/2/2004 18:30	88.61	88.61	89.27
LOAN_NORE	DERIV	7/22/2008 13:30	155	155	180
SENIOR	DERIV	4/2/2002 18:30	-55.55555556	-55.55555556	-55.55555556
SENIOR_MODRE	DERIV	4/2/2002 18:30	-50	-50	-50
SENIOR_MODRE	DERIV	4/2/2002 18:30	-50	-50	-50
SENIOR_NORE	DERIV	4/2/2002 18:30	-47.22222222	-47.22222222	-47.22222222
SENIOR_NORE	DERIV	4/2/2002 18:30	-47.22222222	-47.22222222	-47.22222222
SENIOR	DERIV	4/2/2002 18:30	-55.55555556	-55.55555556	-55.55555556
SENIOR_NORE	DERIV	10/24/2005 18:30	1	1	1
ASSETBACKED	DERIV	12/17/2007 8:30	100	120	130
ASSETBACKED	DERIV	12/14/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/22/2008 18:30	42	42	42
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
DIGITAL	DERIV	7/29/2008 18:30	240	265	290
SENIOR	DERIV	7/29/2008 18:30	282.24	311.64	341.04
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
SENIOR	DERIV	7/29/2008 18:30	282.24	311.64	341.04
SENIOR_MODRE	DERIV	7/29/2008 18:30	254.112	280.582	307.052
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
SENIOR_MODRE	DERIV	7/29/2008 18:30	254.112	280.582	307.052
LOAN_NORE	DERIV	6/20/2008 18:30	150	150	150
SENIOR_MODRE	DERIV	7/29/2008 18:30	254.112	280.582	307.052
SENIOR_NORE	DERIV	7/29/2008 18:30	240	265	290
SENIOR_NORE	DERIV	7/30/2008 18:30	1273.977184	1337.658234	1494.421755
SENIOR_MODRE	DERIV	7/30/2008 18:30	1321.138078	1389.619761	1558.879833
SENIOR	DERIV	7/30/2008 18:30	1415.047286	1493.408676	1688.657819
SENIOR_NORE	DERIV	7/30/2008 18:30	1270.067611	1331.398649	1481.703228
SENIOR_NORE	DERIV	7/30/2008 18:30	1278.705779	1344.967594	1507.820984
SENIOR_NORE	DERIV	7/30/2008 18:30	1332.99737	1407.89524	1593.269225
PREFERRED_MODRE	DERIV	7/30/2008 18:30	1724.926567	1822.474138	2062.672921
SENIOR_MODRE	DERIV	7/30/2008 18:30	1332.99737	1407.89524	1593.269225
SENIOR_MODRE	DERIV	7/30/2008 18:30	1326.156792	1397.387496	1573.175705
SENIOR_MODRE	DERIV	7/30/2008 18:30	1316.988742	1382.968297	1545.317531
SENIOR_MODRE	DERIV	7/30/2008 18:30	1320.325932	1388.660125	1557.388208
SENIOR_MODRE	DERIV	7/30/2008 18:30	1317.508587	1384.437885	1549.477546
PREFERRED_MODRE	DERIV	4/18/2007 13:30	15	20	20
SUBORDINATE	DERIV	2/2/2001	53.355	53.355	53.355
SUBORDINATE	DERIV	2/5/2001	308.29	308.29	308.29
SUBORDINATE	DERIV	9/27/2000	1.381	1.381	1.381
SUBORDINATE	DERIV	2/5/2001	11	11	11
SUBORDINATE	DERIV	2/5/2001	4.5	4.5	4.5
SENIOR	DERIV	7/27/2006 8:30	1	1	1
SENIOR	DERIV	5/26/2006 8:30	1	1	1
SENIOR	DERIV	9/6/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	7/19/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	11/22/2006 8:30	1	1	1
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	1/8/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/10/2008 18:30	43	43	49
SENIOR	DERIV	7/10/2008 18:30	47.773	47.773	54.439
SENIOR	DERIV	7/10/2008 18:30	47.773	47.773	54.439
SENIOR_MODRE	DERIV	7/10/2008 18:30	43	43	49
SENIOR_NORE	DERIV	7/10/2008 18:30	40.6092	40.6092	46.2756
SENIOR_NORE	DERIV	7/10/2008 18:30	40.6092	40.6092	46.2756
SENIOR_MODRE	DERIV	7/10/2008 18:30	43	43	49
SENIOR_MODRE	DERIV	7/10/2008 18:30	43	43	49
SENIOR	DERIV	7/10/2008 18:30	47.773	47.773	54.439
SENIOR_NORE	DERIV	6/16/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	4/16/2008 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	9/1/2006 13:30	1	1	1

145.541	167.761	184.426	199.98	200.5355	201.091	201.091	276.639
131	151	166	180	180.5	181	181	249
123.7164	142.6044	156.7704	169.992	170.4642	170.9364	170.9364	235.1556
131	151	166	180	180.5	181	181	249
145.541	167.761	184.426	199.98	200.5355	201.091	201.091	276.639
131	151	166	180	180.5	181	181	249
131	151	166	180	180.5	181	181	249
300	325	360	380	390	400	425	425
1	1	1	1	1	1	1	1
91.89	96.26	100.665	105.07	108.365	111.66	119.2	135.08
230	295	325	360	367.5	375	395	395
-61.11111111	-66.66666667	-72.22222222	-77.77777778	-80.55555556	-83.33333333	-83.33333333	-83.33333333
-55	-60	-65	-70	-72.5	-75	-75	-75
-55	-60	-65	-70	-72.5	-75	-75	-75
-51.94444444	-56.66666667	-61.38888889	-66.11111111	-68.47222222	-70.83333333	-70.83333333	-70.83333333
-51.94444444	-56.66666667	-61.38888889	-66.11111111	-68.47222222	-70.83333333	-70.83333333	-70.83333333
-61.11111111	-66.66666667	-72.22222222	-77.77777778	-80.55555556	-83.33333333	-83.33333333	-83.33333333
1	1	1	1	1	1	1	1
130	130	130	130	130	130	130	130
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
42	42	42	42	42	42	50	50
387.5	487.5	512.5	557.5	558.75	560	560	560
387.5	487.5	512.5	557.5	558.75	560	560	560
455.7	573.3	602.7	655.62	657.09	658.56	658.56	658.56
387.5	487.5	512.5	557.5	558.75	560	560	560
455.7	573.3	602.7	655.62	657.09	658.56	658.56	658.56
410.285	516.165	542.635	590.281	591.6045	592.928	592.928	592.928
387.5	487.5	512.5	557.5	558.75	560	560	560
387.5	487.5	512.5	557.5	558.75	560	560	560
410.285	516.165	542.635	590.281	591.6045	592.928	592.928	592.928
150	150	150	150	150	150	150	150
410.285	516.165	542.635	590.281	591.6045	592.928	592.928	592.928
387.5	487.5	512.5	557.5	558.75	560	560	560
1244.155729	1135.25633	1082.399896	1008.173746	964.2944265	920.415107	817.859377	754.087102
1295.532358	1180.869095	1125.524355	1046.671214	999.8943125	953.117411	842.857757	774.042337
1400.215777	1274.539919	1214.653142	1126.625479	1074.027868	1021.430257	895.208057	815.816503
1225.877742	1111.584147	1053.273107	976.596595	930.806087	885.015579	782.528423	712.102468
1258.809849	1150.138177	1097.380261	1021.887621	976.9092355	931.93085	825.95717	758.769499
1336.86114	1226.509788	1175.731681	1096.931114	1050.159437	1003.38776	887.806735	820.051062
1657.685634	1477.711875	1386.802457	1265.740026	1193.394339	1121.048651	957.377107	844.000124
1336.86114	1226.509788	1175.731681	1096.931114	1050.159437	1003.38776	887.806735	820.051062
1311.263432	1196.912992	1141.736588	1061.560582	1013.619335	965.678088	851.723957	779.203498
1275.958731	1155.45654	1094.189852	1012.649521	963.7856515	914.921782	804.7422	728.79612
1294.217388	1179.798605	1124.630146	1045.958799	999.163691	952.368583	841.757136	770.548947
1283.66142	1166.525172	1108.543782	1028.749656	981.156974	933.564292	823.58851	749.446991
30	60	76	92	93.5	95	105	105
53.355	53.355	53.355	53.355	53.355	53.355	53.355	53.355
308.29	308.29	308.29	308.29	308.29	308.29	308.29	308.29
1.381	1.381	1.381	1.381	1.381	1.381	1.381	1.381
11	11	11	11	11	11	11	11
4.5	4.5	4.5	4.5	4.5	4.5	4.5	4.5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
68	91	101	110	115	120	129	129
75.548	101.101	112.211	122.21	127.765	133.32	143.319	143.319
75.548	101.101	112.211	122.21	127.765	133.32	143.319	143.319
68	91	101	110	115	120	129	129
64.2192	85.9404	95.3844	103.884	108.606	113.328	121.8276	121.8276
64.2192	85.9404	95.3844	103.884	108.606	113.328	121.8276	121.8276
68	91	101	110	115	120	129	129
68	91	101	110	115	120	129	129
75.548	101.101	112.211	122.21	127.765	133.32	143.319	143.319
30	30	30	30	30	30	30	30
1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

276.639
249
235.1556
249
276.639
249
249
425
1
144.9
395
-68.88888889
-62
-62
-58.55555556
-58.55555556
-68.88888889
1
130
0.999999975
50
560
560
658.56
560
658.56
592.928
560
560
592.928
150
592.928
560
741.74066
760.72114
800.45199
696.338371
745.114098
808.551638
817.480567
808.551638
764.465621
711.794846
756.004612
732.932096
105
53.355
308.29
1.381
11
4.5
1
1
0.999999975
1
0.999999975
1
1
0.999999975
0.999999975
129
143.319
143.319
129
121.8276
121.8276
129
129
143.319
30
1
750
1
1

SHERW_05_2A_DUSDSENIOR	SHERW_05_2A_D	USD
SHERW_06_3A_A3USDSENIOR	SHERW_06_3A_A3	USD
SHERW_2006_3A_A2USDSENIOR	SHERW_2006_3A_A2	USD
SHIPROCKUSDASSETBACKED	SHIPROCK	USD
SHIVAJI_MARGINRPREFERRED	SHIVAJI_MARG	INR
SHLDUSDSENIOR_MODRE	SHLD	USD
SHLDAUDSENIOR_MODRE	SHLD	AUD
SHNBKHKDSUBORDINATE	SHNBK	HKD
SHNBKSGDSUBORDINATE	SHNBK	SGD
SHWUSDSENIOR	SHW	USD
SHWEURSENIOR_MODRE	SHW	EUR
SHWEURSENIOR	SHW	EUR
SHWUSDSENIOR_MODRE	SHW	USD
SHWEURSENIOR_NORE	SHW	EUR
SHWUSDSENIOR_NORE	SHW	USD
SHWAUDSENIOR_MODRE	SHW	AUD
SHWUSDSENIOR	SHW	USD
SHWHKDSENIOR_MODRE	SHW	HKD
SHWJPYSENIOR_MODRE	SHW	JPY
SHWSGDSENIOR_MODRE	SHW	SGD
SHWJPYSENIOR_NORE	SHW	JPY
SIDEUSDSENIOR_NORE	SIDE	USD
SIEMUSDPREFERRED_MODRE	SIEM	USD
SIEMEURCVA_SENIOR	SIEM	EUR
SIERA06_2A_B1LUSDASSETBACKED	SIERA06_2A_B1L	USD
SIERA06_2A_B2LUSDASSETBACKED_MMR_L	SIERA06_2A_B2L	USD
SIERA06_2A_B2LUSDASSETBACKED	SIERA06_2A_B2L	USD
SIXHKDSENIOR_NORE	SIX	HKD
SIXILSSENIOR_NORE	SIX	ILS
SIXUSDLOAN_NORE	SIX	USD
SIXUSDLOANNC_NORE	SIX	USD
SIXUSDSENIOR_NORE	SIX	USD
SIXUSDSENIOR_MODRE	SIX	USD
SIXEURSENIOR_NORE	SIX	EUR
SIXUSDLOANCALL	SIX	USD
SIXUSDLOANCALL_NORE	SIX	USD
SIX_TUSDLOAN_NORE	SIX_T	USD
SJRCNUSDSENIOR_MODRE	SJRCN	USD
SJRCNUSDSENIOR_NORE	SJRCN	USD
SJRCNEURSENIOR_NORE	SJRCN	EUR
SJRCNAUDSENIOR_MODRE	SJRCN	AUD
SKSUSDSENIOR_NORE	SKS	USD
SKSUSDDIGITAL	SKS	USD
SKSUSDDIGITAL_NORE	SKS	USD
SKSHKDSENIOR_NORE	SKS	HKD
SKSEURSENIOR_NORE	SKS	EUR
SKSUSDSENIOR_MODRE	SKS	USD
SKSEURSENIOR_MODRE	SKS	EUR
SKSAUDSENIOR_MODRE	SKS	AUD
SLBUSDLOAN	SLB	USD
SLBUSDSENIOR_MODRE	SLB	USD
SLBUSDSENIOR	SLB	USD
SLBUSDSENIOR_NORE	SLB	USD
SLBEURSENIOR	SLB	EUR
SLBEURSECURED_MODRE	SLB	EUR
SLBEURSENIOR_NORE	SLB	EUR
SLBEURSENIOR_MODRE	SLB	EUR
SLBAUDSENIOR_MODRE	SLB	AUD
SLBJPYSENIOR_MODRE	SLB	JPY
SLB1200USDCVA_SENIOR	SLB1200	USD
SLB1200-CVAUSDCVA_SENIOR	SLB1200-CVA	USD
SLEUSDSENIOR	SLE	USD
SLEUSDSENIOR_MODRE	SLE	USD
SLEUSDSENIOR_NORE	SLE	USD
SLEEURSENIOR	SLE	EUR
SLEEURSENIOR_NORE	SLE	EUR
SLEEURSENIOR_MODRE	SLE	EUR
SLEAUDSENIOR_MODRE	SLE	AUD
SLEJPYSENIOR_MODRE	SLE	JPY
SLEHKDSENIOR_MODRE	SLE	HKD
SLEJPYSENIOR_NORE	SLE	JPY
SLESGDSENIOR_MODRE	SLE	SGD
SLMUSDSENIOR_MODRE	SLM	USD
SLMEURSENIOR_MODRE	SLM	EUR

SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	100	100	100
PREFERRED	DERIV	7/14/2008 8:30	575	575	575
SENIOR_MODRE	DERIV	4/8/2005 13:30	129	129	129
SENIOR_MODRE	DERIV	6/7/2007 8:30	129	129	129
SUBORDINATE	DERIV	7/15/2008 8:30	250	250	300
SUBORDINATE	DERIV	7/15/2008 8:30	250	250	300
SENIOR	DERIV	7/29/2008 18:30	72.215	72.215	72.215
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR	DERIV	7/29/2008 18:30	72.215	72.215	72.215
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR_NORE	DERIV	7/29/2008 18:30	61.386	61.386	61.386
SENIOR_NORE	DERIV	7/29/2008 18:30	61.386	61.386	61.386
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR	CASH	7/29/2008 18:30	72.215	72.215	72.215
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR_MODRE	DERIV	7/29/2008 18:30	65	65	65
SENIOR_NORE	DERIV	7/29/2008 18:30	61.386	61.386	61.386
SENIOR_NORE	DERIV	7/18/2008 18:30	635	635	635
PREFERRED_MODRE	DERIV	5/27/2008 13:30	70	75	80
CVA_SENIOR	DERIV	7/30/2008 8:30	26.56458825	26.29576241	25.75790314
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED_MMR_L	DERIV	8/9/2007 13:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	1100	1100	1100
SENIOR_NORE	DERIV	7/18/2008 13:30	1557.103429	2188.641427	2146.212569
SENIOR_NORE	DERIV	6/25/2008 13:30	2170.19267	1894.84457	2060.107596
LOAN_NORE	DERIV	5/23/2007 18:30	110	110	120
LOANNC_NORE	DERIV	10/11/2006 8:30	101	101	101
SENIOR_NORE	DERIV	7/18/2008 13:30	1558.152332	2190.4869	2148.585397
SENIOR_MODRE	DERIV	7/18/2008 13:30	1558.152332	2190.4869	2148.585397
SENIOR_NORE	DERIV	7/18/2008 13:30	1531.803587	2151.315014	2114.929254
LOANCALL	DERIV	11/9/2006 13:30	141	141	141
LOANCALL_NORE	DERIV	6/20/2008 18:30	500	510	560
LOAN_NORE	DERIV	7/23/2008 18:30	470	475	525
SENIOR_MODRE	DERIV	7/14/2008 13:30	95	100	105
SENIOR_NORE	DERIV	7/14/2008 13:30	95	100	105
SENIOR_NORE	DERIV	7/18/2008 13:30	140	140	140
SENIOR_MODRE	DERIV	7/14/2008 13:30	95	100	105
SENIOR_NORE	DERIV	7/30/2008 18:30	210	235	260
DIGITAL	DERIV	7/30/2008 18:30	210	235	260
DIGITAL_NORE	DERIV	7/30/2008 18:30	210	235	260
SENIOR_NORE	DERIV	7/30/2008 18:30	210	235	260
SENIOR_NORE	DERIV	7/30/2008 18:30	210	235	260
SENIOR_MODRE	DERIV	7/30/2008 18:30	222.453	248.9355	275.418
SENIOR_MODRE	DERIV	6/24/2008 18:30	201.267	227.7495	254.232
SENIOR_MODRE	DERIV	7/30/2008 18:30	222.453	248.9355	275.418
LOAN	DERIV	7/25/2005 18:30	4	4	4
SENIOR_MODRE	DERIV	7/22/2008 13:30	21	21	21
SENIOR	DERIV	7/25/2005 18:30	6	6	6
SENIOR_NORE	DERIV	7/25/2005 18:30	5	5	5
SENIOR	DERIV	7/25/2005 18:30	6	6	6
SECURED_MODRE	DERIV	7/25/2005 18:30	4	4	4
SENIOR_NORE	DERIV	7/25/2005 18:30	5	5	5
SENIOR_MODRE	DERIV	7/22/2008 13:30	21	21	21
SENIOR_MODRE	DERIV	7/22/2008 13:30	21	21	21
SENIOR_MODRE	DERIV	7/22/2008 13:30	21	21	21
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	90	90	120
SENIOR	DERIV	7/17/2008 18:30	32.219	32.219	32.219
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	27.3876	27.3876
SENIOR	DERIV	7/17/2008 18:30	32.219	32.219	32.219
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	27.3876	27.3876
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_NORE	DERIV	7/17/2008 18:30	27.3876	27.3876	27.3876
SENIOR_MODRE	DERIV	7/17/2008 18:30	29	29	29
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
100	100	100	100	100	100	100	100
575	575	575	575	575	575	575	575
129	129	129	129	129	129	129	129
129	129	129	129	129	129	129	129
340	360	380	400	405	410	420	420
340	360	380	400	405	410	420	420
75.548	83.325	88.88	91.102	92.213	93.324	93.324	171.094
68	75	80	82	83	84	84	154
75.548	83.325	88.88	91.102	92.213	93.324	93.324	171.094
68	75	80	82	83	84	84	154
64.2192	70.83	75.552	77.4408	78.3852	79.3296	79.3296	145.4376
64.2192	70.83	75.552	77.4408	78.3852	79.3296	79.3296	145.4376
68	75	80	82	83	84	84	154
75.548	83.325	88.88	91.102	92.213	93.324	93.324	171.094
68	75	80	82	83	84	84	154
68	75	80	82	83	84	84	154
68	75	80	82	83	84	84	154
64.2192	70.83	75.552	77.4408	78.3852	79.3296	79.3296	145.4376
635	635	635	635	635	635	635	635
90	95	110	125	132.5	140	155	155
35.73374183	44.76676134	52.85452935	59	61.25	63.5	68	68
750	750	750	750	750	750	750	750
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1100	1100	1100	1100	1100	1100	1100	1100
3434.670414	3904.195227	3730.270177	3624.782213	3527.654804	3430.527395	3239.703801	2973.934266
4559.461022	4199.928912	3929.793443	3721.533933	3572.712321	3423.890708	3149.985183	2800.351443
130	140	150	160	175	190	200	200
134	163	186	210	217	224	238	238
3440.483438	3912.60315	3739.479459	3634.625322	3538.134218	3441.643114	3253.316648	2999.808653
3440.483438	3912.60315	3739.479459	3634.625322	3538.134218	3441.643114	3253.316648	2999.808653
3383.758001	3840.862927	3665.425039	3557.900797	3459.527579	3361.154361	3168.052945	2904.705478
174	203	226	250	257	264	278	278
575	610	635	650	662.5	675	685	685
540	575	600	615	627.5	640	650	650
125	145	165	185	190	195	205	205
125	145	165	185	190	195	205	205
140	140	140	139	139.5	140	140	140
125	145	165	185	190	195	205	205
365	465	515	542.5	545	547.5	552.5	552.5
365	465	515	542.5	545	547.5	552.5	552.5
365	465	515	542.5	545	547.5	552.5	552.5
365	465	515	542.5	545	547.5	552.5	552.5
365	465	515	542.5	545	547.5	552.5	552.5
386.6445	492.5745	545.5395	574.67025	577.3185	579.96675	585.26325	585.26325
338.976	402.534	439.6095	476.685	481.9815	487.278	492.5745	492.5745
386.6445	492.5745	545.5395	574.67025	577.3185	579.96675	585.26325	585.26325
7	9	12	16	19	22	28	30
26	36	41	48	49.5	51	56	61
9	11	14	20	23.5	27	34	37
8	9	12	17	20	23	29	31
9	11	14	20	23.5	27	34	37
7	9	12	16	19	22	28	30
8	9	12	17	20	23	29	31
26	36	41	48	49.5	51	56	61
26	36	41	48	49.5	51	56	61
26	36	41	48	49.5	51	56	61
1	1	1	1	1	1	1	1
155	190	235	260	275	290	300	310
43.329	54.439	62.216	68.882	70.5485	72.215	75.548	79.992
39	49	56	62	63.5	65	68	72
36.8316	46.2756	52.8864	58.5528	59.9694	61.386	64.2192	67.9968
43.329	54.439	62.216	68.882	70.5485	72.215	75.548	79.992
36.8316	46.2756	52.8864	58.5528	59.9694	61.386	64.2192	67.9968
39	49	56	62	63.5	65	68	72
39	49	56	62	63.5	65	68	72
39	49	56	62	63.5	65	68	72
39	49	56	62	63.5	65	68	72
36.8316	46.2756	52.8864	58.5528	59.9694	61.386	64.2192	67.9968
39	49	56	62	63.5	65	68	72
540	500	455	425	407.5	390	370	370
540	500	455	425	407.5	390	370	370

1
1
1
100
575
129
129
420
420
171.094
154
171.094
154
145.4376
145.4376
154
171.094
154
154
154
145.4376
635
155
68
750
0.999999975
1100
2900.193307
2711.504964
200
238
2933.549644
2933.549644
2832.382664
278
685
650
205
205
140
205
552.5
552.5
552.5
552.5
552.5
585.26325
492.5745
585.26325
30
61
37
31
37
30
31
61
61
61
1
310
79.992
72
67.9968
79.992
67.9968
72
72
72
72
67.9968
72
370
370

SLMUSDSENIOR_NORE	SLM	USD
SLMAUDSENIOR_MODRE	SLM	AUD
SLMUSDSENIOR	SLM	USD
SLMAUDSENIOR	SLM	AUD
SLMJPYSENIOR_MODRE	SLM	JPY
SLMSGDSENIOR_MODRE	SLM	SGD
SLMHKDSENIOR_MODRE	SLM	HKD
SLMUSDPREFERRED_MODRE	SLM	USD
SLMUSDDIGITAL_NORE	SLM	USD
SLM_PUSDPREFERRED_MODRE	SLM_P	USD
SLMAUSDSENIOR_MODRE	SLMA	USD
SLMAEURSENIOR_MODRE	SLMA	EUR
SLMASGDSENIOR_MODRE	SLMA	SGD
SLMAAUDSENIOR_MODRE	SLMA	AUD
SLMAUSDSTRNOTE	SLMA	USD
SLMAUSDSTRNOTE	SLMA	USD
SLMA/GUSDPREFERRED_MODRE	SLMA/G	USD
SLMA/G_PUSDPREFERRED_MODRE	SLMA/G_P	USD
SLRUSDSENIOR	SLR	USD
SLRUSDSENIOR_NORE	SLR	USD
SLRUSDSENIOR_MODRE	SLR	USD
SLREURSENIOR_MODRE	SLR	EUR
SLREURSENIOR_NORE	SLR	EUR
SLREURSENIOR	SLR	EUR
SLRUSDLOAN	SLR	USD
SLRUSDCVA_LOAN	SLR	USD
SLRUSDCVA_SENIOR	SLR	USD
SLRHKDSENIOR_NORE	SLR	HKD
SLRILSSENIOR_NORE	SLR	ILS
SLRUSDSUBORDINATE_NORE	SLR	USD
SLRAUDSENIOR_MODRE	SLR	AUD
SLREURSUBORDINATE_NORE	SLR	EUR
SLRHKDSUBORDINATE_NORE	SLR	HKD
SLRAUDSUBORDINATE_NORE	SLR	AUD
SLRUSDLOAN_NORE	SLR	USD
SLR_SUBUSDSUBORDINATE_NORE	SLR_SUB	USD
SLVRHNYUSDCVA_SENIOR	SLVRHNY	USD
SLVRHNY-CVAUSDCVA_SENIOR	SLVRHNY-CVA	USD
SMINUSDSENIOR	SMIN	USD
SMINUSDSENIOR_MODRE	SMIN	USD
SMINEURSENIOR_MODRE	SMIN	EUR
SMINUSDSENIOR_NORE	SMIN	USD
SMINEURSENIOR_NORE	SMIN	EUR
SMINEURSENIOR	SMIN	EUR
SMITHSUSDSENIOR	SMITHS	USD
SMSTR_04_1A_A3USDSENIOR	SMSTR_04_1A_A3	USD
SMTUSDSENIOR_MODRE	SMT	USD
SMTUSDSENIOR	SMT	USD
SMTEURSENIOR	SMT	EUR
SMTEURSENIOR_MODRE	SMT	EUR
SMTUSDSENIOR_NORE	SMT	USD
SMTEURSENIOR_NORE	SMT	EUR
SOUSDSENIOR	SO	USD
SOUSDSENIOR_MODRE	SO	USD
SOEURSENIOR_MODRE	SO	EUR
SOUSDSENIOR_NORE	SO	USD
SOEURSENIOR_NORE	SO	EUR
SOEURSENIOR	SO	EUR
SOUSDSENIOR	SO	USD
SOUSDSENIOR_MMR_L	SO	USD
SOUSDCVA_SENIOR	SO	USD
SOUSDPREFERRED_MODRE	SO	USD
SOJPYSENIOR_MODRE	SO	JPY
SOHKDSENIOR_MODRE	SO	HKD
SOSGDSENIOR_MMR_L	SO	SGD
SOSGDSENIOR_MODRE	SO	SGD
SOAUDSENIOR_MODRE	SO	AUD
SO_ALUSDSENIOR_MODRE	SO_AL	USD
SO_ALUSDCVA_SENIOR	SO_AL	USD
SO_GAPOWUSDSENIOR_MODRE	SO_GAPOW	USD
SO_GPUSDCVA_SENIOR	SO_GP	USD
SO_PUSDPREFERRED_MODRE	SO_P	USD
SO_POWUSDCVA_SENIOR	SO_POW	USD
SOCGENJPYLT2_MMR_L	SOCGEN	JPY

SENIOR_NORE	DERIV	7/30/2008 13:30	472.2	495.81	519.42
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
SENIOR	DERIV	7/30/2008 13:30	550	577.5	605
SENIOR	DERIV	7/30/2008 13:30	550	577.5	605
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
SENIOR_MODRE	DERIV	7/30/2008 13:30	500	525	550
PREFERRED_MODRE	DERIV	7/30/2008 13:30	750	787.5	825
DIGITAL_NORE	DERIV	7/30/2008 13:30	500	525	550
PREFERRED_MODRE	DERIV	4/18/2007 8:30	35	35	60
SENIOR_MODRE	DERIV	7/23/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/23/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/23/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/23/2008 13:30	45	45	45
STRNOTE	CASH	7/15/2008 13:30	700	700	700
STRNOTE	DERIV	7/22/2008 13:30	700	700	700
PREFERRED_MODRE	DERIV	2/14/2005 8:30	4	4	8
PREFERRED_MODRE	DERIV	2/16/2005 18:30	1	1	1
SENIOR	DERIV	6/24/2008 18:30	2.352	2.352	2.352
SENIOR_NORE	DERIV	7/16/2008 18:30	2	1.999757211	2.805768376
SENIOR_MODRE	DERIV	7/16/2008 18:30	2.1186	2.118342813	2.972150441
SENIOR_MODRE	DERIV	7/16/2008 18:30	2.1186	2.118342813	2.972150441
SENIOR_NORE	DERIV	7/16/2008 18:30	2	1.999757211	2.805768376
SENIOR	DERIV	7/16/2008 18:30	2.352	2.35171448	3.29958361
LOAN	DERIV	5/17/2004 13:30	190	190	190
CVA_LOAN	DERIV	2/2/2005 13:30	96	96	96
CVA_SENIOR	DERIV	7/16/2008 18:30	2	1.999757211	2.805768376
SENIOR_NORE	DERIV	7/16/2008 18:30	2	1.999757211	2.805768376
SENIOR_NORE	DERIV	6/30/2008 18:30	2	1.999757211	2.805768376
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	4	3.999514492	8.031075216
SENIOR_MODRE	DERIV	7/16/2008 18:30	2.1186	2.118342813	2.972150441
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	4	3.999514492	8.031075216
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	4	3.999514492	8.031075216
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	4	3.999514492	8.031075216
LOAN_NORE	DERIV	3/27/2008 18:30	1	1	1
SUBORDINATE_NORE	DERIV	2/27/2007 18:30	84	84	84
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR	DERIV	4/2/2002 18:30	-55.55555556	-55.55555556	-55.55555556
SENIOR_MODRE	DERIV	4/2/2002 18:30	-50	-50	-50
SENIOR_MODRE	DERIV	4/2/2002 18:30	-50	-50	-50
SENIOR_NORE	DERIV	4/2/2002 18:30	-47.22222222	-47.22222222	-47.22222222
SENIOR_NORE	DERIV	4/2/2002 18:30	-47.22222222	-47.22222222	-47.22222222
SENIOR	DERIV	4/2/2002 18:30	-55.55555556	-55.55555556	-55.55555556
SENIOR	DERIV	5/21/1999	-50	-50	-50
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/18/2008 13:30	14	14	14
SENIOR	DERIV	7/25/2005 13:30	16	16	16
SENIOR	DERIV	7/25/2005 13:30	16	16	16
SENIOR_MODRE	DERIV	7/25/2005 13:30	14	14	14
SENIOR_NORE	DERIV	7/25/2005 13:30	13	13	13
SENIOR_NORE	DERIV	7/25/2005 13:30	13	13	13
SENIOR	DERIV	7/30/2008 18:30	21.109	25.553	28.886
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_NORE	DERIV	7/30/2008 18:30	17.9436	21.7212	24.5544
SENIOR_NORE	DERIV	7/30/2008 18:30	17.9436	21.7212	24.5544
SENIOR	DERIV	7/30/2008 18:30	21.109	25.553	28.886
SENIOR	CASH	7/30/2008 18:30	21.109	25.553	28.886
SENIOR_MMR_L	DERIV	7/30/2008 18:30	20.0564	24.2788	27.4456
CVA_SENIOR	DERIV	7/30/2008 18:30	38	46	52
PREFERRED_MODRE	DERIV	2/11/2005 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MMR_L	DERIV	5/8/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MODRE	DERIV	7/30/2008 18:30	19	23	26
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/30/2008 18:30	38	46	52
SENIOR_MODRE	DERIV	7/30/2008 18:30	24	27	31
CVA_SENIOR	DERIV	7/30/2008 18:30	38	46	52
PREFERRED_MODRE	DERIV	9/12/2005 13:30	15	15	15
CVA_SENIOR	DERIV	9/13/2006 13:30	50	50	50
LT2_MMR_L	DERIV	7/28/2008 13:30	77	77	77

509.976	472.2	429.702	401.37	384.843	368.316	349.428	349.428
540	500	455	425	407.5	390	370	370
594	550	500.5	467.5	448.25	429	407	407
594	550	500.5	467.5	448.25	429	407	407
540	500	455	425	407.5	390	370	370
540	500	455	425	407.5	390	370	370
540	500	455	425	407.5	390	370	370
810	750	682.5	637.5	611.25	585	555	555
540	500	455	425	407.5	390	370	370
200	225	250	300	325	350	450	500
46	47	50	53	54.5	56	61	65
46	47	50	53	54.5	56	61	65
46	47	50	53	54.5	56	61	65
46	47	50	53	54.5	56	61	65
700	615	575	525	507.5	490	480	480
700	615	575	525	507.5	490	480	480
15	21	30	39	42.5	46	60	63
1	1	1	1	1	1	1	1
4.704	10.584	16.464	28.224	31.164	34.104	39.984	39.984
5.682914634	10.55315401	16.97334838	24.84268011	27.21304763	29.58341514	33.99993892	33.99998301
6.019911472	11.17895605	17.97986793	26.31585104	28.82678135	31.33771166	36.0161353	36.016182
6.019911472	11.17895605	17.97986793	26.31585104	28.82678135	31.33771166	36.0161353	36.016182
5.682914634	10.55315401	16.97334838	24.84268011	27.21304763	29.58341514	33.99993892	33.99998301
6.68310761	12.41050912	19.96065769	29.21499181	32.00254401	34.79009621	39.98392817	39.98398002
375	400	425	450	450	450	450	450
178	203	229	254	261.5	269	285	285
5.682914634	9.380581346	14.54858432	20.70223342	23.10258876	25.50294409	29.99994611	29.99998501
5.682914634	10.55315401	16.97334838	24.84268011	27.21304763	29.58341514	33.99993892	33.99998301
5.682914634	10.55315401	16.97334838	24.84268011	27.21304763	29.58341514	33.99993892	33.99998301
17.36709441	28.66777161	41.9721619	50.01114874	52.79723643	55.58332411	59.9998958	59.99997199
6.019911472	11.17895605	17.97986793	26.31585104	28.82678135	31.33771166	36.0161353	36.016182
17.36709441	28.66777161	41.9721619	50.01114874	52.79723643	55.58332411	59.9998958	59.99997199
17.36709441	28.66777161	41.9721619	50.01114874	52.79723643	55.58332411	59.9998958	59.99997199
17.36709441	28.66777161	41.9721619	50.01114874	52.79723643	55.58332411	59.9998958	59.99997199
1	1	1	1	1	1	1	1
155	221	276	320	339	358	386	386
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
-61.11111111	-66.66666667	-72.22222222	-77.77777778	-80.55555556	-83.33333333	-83.33333333	-83.33333333
-55	-60	-65	-70	-72.5	-75	-75	-75
-55	-60	-65	-70	-72.5	-75	-75	-75
-51.94444444	-56.66666667	-61.38888889	-66.11111111	-68.47222222	-70.83333333	-70.83333333	-70.83333333
-51.94444444	-56.66666667	-61.38888889	-66.11111111	-68.47222222	-70.83333333	-70.83333333	-70.83333333
-61.11111111	-66.66666667	-72.22222222	-77.77777778	-80.55555556	-83.33333333	-83.33333333	-83.33333333
-55	-60	-65	-70	-72.5	-75	-75	-75
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
22	29	45	61	68	75	90	90
24	32	50	67	75	83	100	100
24	32	50	67	75	83	100	100
22	29	45	60	67.5	75	90	90
21	27	42	57	64	71	85	85
21	27	42	57	64	71	85	85
36.663	43.329	47.773	52.217	53.8835	55.55	65.549	65.549
33	39	43	47	48.5	50	59	59
33	39	43	47	48.5	50	59	59
31.1652	36.8316	40.6092	44.3868	45.8034	47.22	55.7196	55.7196
31.1652	36.8316	40.6092	44.3868	45.8034	47.22	55.7196	55.7196
36.663	43.329	47.773	52.217	53.8835	55.55	65.549	65.549
36.663	43.329	47.773	52.217	53.8835	55.55	65.549	65.549
34.8348	41.1684	45.3908	49.6132	51.1966	52.78	62.2804	62.2804
66	78	86	94	97	100	118	118
1	1	1	1	1	1	1	1
33	39	43	47	47.34615385	47.69230769	59	59
33	39	43	47	48.5	50	59	59
1	1	1	1	1	1	1	1
33	39	43	47	48.5	50	59	59
33	39	43	47	48.5	50	59	59
1	1	1	1	1	1	1	1
66	78	86	94	97	100	118	118
38	46	51	56	57.5	59	64	64
66	78	86	94	97	100	118	118
27	35	42	54	57	60	65	70
50	50	50	50	50	50	50	50
87	97	109	122	122.5	123	125	122

349.428
370
407
407
370
370
370
555
370
500
67
67
67
67
480
480
68
1
39.984
33.99998015
36.01617897
36.01617897
33.99998015
39.98397666
450
285
29.99998249
33.99998015
33.99998015
59.99996805
36.01617897
59.99996805
59.99996805
59.99996805
1
386
1
1
-68.88888889
-62
-62
-58.55555556
-58.55555556
-68.88888889
-62
0.999999975
90
100
100
90
85
85
65.549
59
59
55.7196
55.7196
65.549
65.549
62.2804
118
1
59
59
1
59
59
1
118
64
118
75
50
122

SOCGEN_PUSDPREFERRED_MODRE	SOCGEN_P	USD
SOLOCUSDLOAN_NORE	SOLOC	USD
SONUSDSENIOR	SON	USD
SONUSDSENIOR_MODRE	SON	USD
SONERAAUDSENIOR_MMR_L	SONERA	AUD
SONIC_06_1_A2USDSENIOR	SONIC_06_1_A2	USD
SORIN05_2A_EUSDSENIOR	SORIN05_2A_E	USD
SOVUSDPREFERRED_MODRE	SOV	USD
SOV_PUSDPREFERRED_MODRE	SOV_P	USD
SPAINHKDSOVEREIGN	SPAIN	HKD
SPAINAUDSOVEREIGN	SPAIN	AUD
SPCEURSENIOR_MODRE	SPC	EUR
SPCUSDSENIOR_MODRE	SPC	USD
SPCUSDSENIOR_NORE	SPC	USD
SPCUSDDIGITAL_NORE	SPC	USD
SPCUSDLOAN_NORE	SPC	USD
SPECTUSDSENIOR	SPECT	USD
SPFUSDSENIOR_NORE	SPF	USD
SPFEURSENIOR_NORE	SPF	EUR
SPFHKDSENIOR_NORE	SPF	HKD
SPFILSSENIOR_NORE	SPF	ILS
SPFUSDSENIOR_MODRE	SPF	USD
SPFHKDSENIOR_MODRE	SPF	HKD
SPFUSDSUBORDINATE_NORE	SPF	USD
SPFJPYSENIOR_NORE	SPF	JPY
SPFAUDSENIOR_MODRE	SPF	AUD
SPFAUDSENIOR_NORE	SPF	AUD
SPFSGDSENIOR_NORE	SPF	SGD
SPFUSDDIGITAL_NORE	SPF	USD
SPF_06_A_EUSDSENIOR	SPF_06_A_E	USD
SPF_SUBUSDSUBORDINATE_NORE	SPF_SUB	USD
SPGUSDSENIOR	SPG	USD
SPGEURSENIOR_MODRE	SPG	EUR
SPGEURSENIOR	SPG	EUR
SPGUSDSENIOR_MODRE	SPG	USD
SPGUSDSENIOR_NORE	SPG	USD
SPGEURSENIOR_NORE	SPG	EUR
SPGAUDSENIOR_MODRE	SPG	AUD
SPGUSDSENIOR	SPG	USD
SPGHKDSENIOR_MODRE	SPG	HKD
SPGTWDSENIOR	SPG	TWD
SPGAUDSENIOR	SPG	AUD
SPGUSDPREFERRED_MODRE	SPG	USD
SPGHKDSENIOR_NORE	SPG	HKD
SPGJPYSENIOR_NORE	SPG	JPY
SPGJPYSENIOR_MODRE	SPG	JPY
SPGSGDSENIOR_MODRE	SPG	SGD
SPG_INCUSDSENIOR_MODRE	SPG_INC	USD
SPG_INCUSDSENIOR	SPG_INC	USD
SPG_INCEURSENIOR	SPG_INC	EUR
SPG_INCEURSENIOR_MODRE	SPG_INC	EUR
SPG_INCUSDSENIOR_NORE	SPG_INC	USD
SPG_INCEURSENIOR_NORE	SPG_INC	EUR
SPG_INCUSDPREFERRED_MODRE	SPG_INC	USD
SPG_PUSDPREFERRED_MODRE	SPG_P	USD
SPGBEURSENIOR_MMR_L	SPGB	EUR
SPLSEURSENIOR	SPLS	EUR
SPLSUSDLOAN	SPLS	USD
SPLSEURSENIOR_MODRE	SPLS	EUR
SPLSUSDSENIOR	SPLS	USD
SPLSUSDSENIOR_NORE	SPLS	USD
SPLSUSDSENIOR_MODRE	SPLS	USD
SPLSEURSENIOR_NORE	SPLS	EUR
SPLSUSDLOAN_MODRE	SPLS	USD
SPLSEURSENIOR_MMR_L	SPLS	EUR
SPLSUSDCVA_SENIOR	SPLS	USD
SPLSJPYSENIOR_MODRE	SPLS	JPY
SPLS_LOANUSDSENIOR	SPLS_LOAN	USD
SPOTUSDSENIOR_NORE	SPOT	USD
SPOTUSDSENIOR_MODRE	SPOT	USD
SPOTUSDLOAN_NORE	SPOT	USD
SPOTEURSENIOR_NORE	SPOT	EUR
SPOTHKDSENIOR_NORE	SPOT	HKD
SPOTILSSENIOR_NORE	SPOT	ILS

PREFERRED_MODRE	DERIV	10/28/2005 8:30	8	8	12
LOAN_NORE	DERIV	7/25/2008 18:30	200	220	255
SENIOR	DERIV	7/17/2008 18:30	78.881	77.77	77.77
SENIOR_MODRE	DERIV	7/17/2008 18:30	71	70	70
SENIOR_MMR_L	DERIV	4/22/2008 13:30	4.978155805	7.722546555	13.00413249
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	2/1/2006 18:30	265	265	265
PREFERRED_MODRE	DERIV	7/15/2008 18:30	700	699.9	700
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	7	12
SOVEREIGN	DERIV	7/28/2008 13:30	8	10	13
SOVEREIGN	DERIV	7/28/2008 13:30	8	10	13
SENIOR_MODRE	DERIV	1/30/2006 18:30	1	3	6
SENIOR_MODRE	DERIV	1/30/2006 18:30	1	3	6
SENIOR_NORE	DERIV	7/10/2008 13:30	5147.654262	4049.096828	2982.666253
DIGITAL_NORE	DERIV	7/10/2008 13:30	5147.654262	4049.096828	2982.666253
LOAN_NORE	DERIV	1/9/2007 8:30	250	250	250
SENIOR	DERIV	10/15/1999	15	20	30
SENIOR_NORE	DERIV	7/22/2008 13:30	238.56456	297.107465	358.491952
SENIOR_NORE	DERIV	7/22/2008 13:30	236.985363	295.365883	356.657818
SENIOR_NORE	DERIV	7/22/2008 13:30	238.817663	297.318054	358.679071
SENIOR_NORE	DERIV	7/9/2008 18:30	527.137963	483.328479	500.009547
SENIOR_MODRE	DERIV	7/22/2008 13:30	223.304981	285.327123	350.326311
SENIOR_MODRE	DERIV	7/22/2008 13:30	223.572772	285.549825	350.524412
SUBORDINATE_NORE	DERIV	7/22/2008 13:30	1014.899347	779.576074	634.721297
SENIOR_NORE	DERIV	7/22/2008 13:30	239.870934	298.601989	360.24977
SENIOR_MODRE	DERIV	7/22/2008 13:30	219.359765	280.996627	345.655444
SENIOR_NORE	DERIV	7/22/2008 13:30	234.836317	293.013817	354.074541
SENIOR_NORE	DERIV	7/22/2008 13:30	239.702796	298.26288	359.695837
DIGITAL_NORE	DERIV	7/22/2008 13:30	238.296622	296.736873	357.9414
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SUBORDINATE_NORE	DERIV	5/11/2007 13:30	415	420	425
SENIOR	DERIV	7/30/2008 18:30	114.433	114.433	118.377
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR	DERIV	7/30/2008 18:30	114.433	114.433	118.377
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR_NORE	DERIV	7/30/2008 18:30	97.2732	97.2732	101.0508
SENIOR_NORE	DERIV	7/30/2008 18:30	97.2732	97.2732	101.0508
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR	CASH	7/30/2008 18:30	114.433	114.433	118.377
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR	DERIV	7/30/2008 18:30	114.433	114.433	118.377
SENIOR	DERIV	7/30/2008 18:30	114.433	114.433	118.377
PREFERRED_MODRE	DERIV	7/30/2008 18:30	154.5	154.5	160.5
SENIOR_NORE	DERIV	7/30/2008 18:30	97.2732	97.2732	101.0508
SENIOR_NORE	DERIV	7/30/2008 18:30	97.2732	97.2732	101.0508
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR_MODRE	DERIV	7/30/2008 18:30	103	103	107
SENIOR_MODRE	DERIV	7/30/2008 18:30	190.55	190.55	197.95
SENIOR	DERIV	7/30/2008 18:30	211.70105	211.70105	219.92245
SENIOR	DERIV	7/30/2008 18:30	211.70105	211.70105	219.92245
SENIOR_MODRE	DERIV	7/30/2008 18:30	190.55	190.55	197.95
SENIOR_NORE	DERIV	7/30/2008 18:30	179.95542	179.95542	186.94398
SENIOR_NORE	DERIV	7/2/2008 18:30	171.21972	171.21972	178.20828
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
PREFERRED_MODRE	DERIV	4/30/2007 13:30	10	10	20
SENIOR_MMR_L	DERIV	7/20/2005 13:30	6.25	6.25	6.25
SENIOR	DERIV	11/29/2004 18:30	16	16	21
LOAN	DERIV	7/18/2008 13:30	85.5	86.4	86.4
SENIOR_MODRE	DERIV	7/18/2008 13:30	95	96	96
SENIOR	DERIV	11/29/2004 18:30	16	16	21
SENIOR_NORE	DERIV	11/29/2004 18:30	13	13	18
SENIOR_MODRE	DERIV	7/18/2008 13:30	95	96	96
SENIOR_NORE	DERIV	11/29/2004 18:30	13	13	18
LOAN_MODRE	DERIV	7/18/2008 13:30	85.5	86.4	86.4
SENIOR_MMR_L	DERIV	5/25/2007 13:30	1	1	1
CVA_SENIOR	DERIV	7/18/2008 13:30	95	96	96
SENIOR_MODRE	DERIV	7/18/2008 13:30	95	96	96
SENIOR	DERIV	12/28/2001 18:30	95	95	95
SENIOR_NORE	DERIV	6/7/2007 13:30	30	30	30
SENIOR_MODRE	DERIV	6/7/2007 13:30	32	32	32
LOAN_NORE	DERIV	6/14/2007 18:30	6	11	17
SENIOR_NORE	DERIV	6/7/2007 13:30	30	30	30
SENIOR_NORE	DERIV	6/7/2007 13:30	30	30	30
SENIOR_NORE	DERIV	6/7/2007 13:30	30	30	30

16	20	28	38	39	40	45	45
320	370	420	455	460	465	475	475
83.325	88.88	93.324	99.99	102.7675	105.545	112.211	115.544
75	80	84	90	92.5	95	101	104
30.39734041	48.39404254	67.95590173	85	89	93	105	105
1	1	1	1	1	1	1	1
265	265	265	265	265	265	265	265
700	700	700	700	700	700	700	700
20	30	40	50	55	60	65	65
21	26	32	36	38	40	46	46.9
21	26	32	36	38	40	46	46.9
12	17	21	27	29.5	32	39	39
12	17	21	27	29.5	32	39	39
2919.280473	2532.402481	2333.939157	2229.943845	2117.915197	2005.886548	1822.63094	1623.872588
2919.280473	2532.402481	2333.939157	2229.943845	2117.915197	2005.886548	1822.63094	1623.872588
250	250	250	250	250	250	250	250
40	45	50	50	50	50	50	50
534.25512	554.466409	619.008134	631.031637	626.97589	622.920143	598.777673	582.926392
534.888719	555.649658	621.824201	634.27944	630.151392	626.023344	601.131381	584.466888
534.204447	554.393458	618.870184	630.898554	626.8280155	622.757477	598.509011	582.067585
626.568097	626.543741	685.583291	692.679005	685.059107	677.439209	646.343313	622.77249
536.245808	557.674598	626.138914	639.0344	634.839257	630.644114	605.1174	588.341821
536.192191	557.597261	625.99228	638.892484	634.681638	630.470792	604.832219	587.431232
691.483264	667.108528	705.808056	701.491702	687.9940225	674.496343	637.62869	606.426019
533.436867	552.488969	613.196717	623.058517	617.91441	612.770303	588.038669	569.915547
538.027042	561.30565	635.634529	651.067288	647.7297955	644.392303	618.297394	602.371164
535.937981	557.892572	627.953127	642.346568	639.081134	635.8157	611.12168	596.05899
533.768034	553.370626	615.911908	626.895503	622.341509	617.787515	593.401658	576.001862
534.595601	555.361742	621.77195	634.969773	631.511671	628.053569	604.156823	589.218384
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
450	483	515	548	563	578	598	598
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
118	132	136	140	140	140	140	140
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
118	132	136	140	140	140	140	140
111.4392	124.6608	128.4384	132.216	132.216	132.216	132.216	132.216
111.4392	124.6608	128.4384	132.216	132.216	132.216	132.216	132.216
118	132	136	140	140	140	140	140
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
118	132	136	140	140	140	140	140
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
131.098	146.652	151.096	155.54	155.54	155.54	155.54	155.54
177	198	204	210	210	210	210	210
111.4392	124.6608	128.4384	132.216	132.216	132.216	132.216	132.216
111.4392	124.6608	128.4384	132.216	132.216	132.216	132.216	132.216
118	132	136	140	140	140	140	140
118	132	136	140	140	140	140	140
218.3	244.2	251.6	259	259	259	259	259
242.5313	271.3062	279.5276	287.749	287.749	287.749	287.749	287.749
242.5313	271.3062	279.5276	287.749	287.749	287.749	287.749	287.749
218.3	244.2	251.6	259	259	259	259	259
206.16252	230.62248	237.61104	244.5996	244.5996	244.5996	244.5996	244.5996
197.42682	221.88678	228.87534	235.8639	235.8639	235.8639	235.8639	235.8639
1	1	1	1	1	1	1	1
27	25	30	33	36.5	40	50	50
6.25	6.25	6.25	6.25	6.25	6.25	6.25	6.25
27	32	38	43	46	49	60	66
93.6	101.7	108.9	117	117.9	118.8	121.5	142.2
104	113	121	130	131	132	135	158
27	32	38	43	46	49	60	66
23	27	32	37	39.5	42	51	56
104	113	121	130	131	132	135	158
23	27	32	37	39.5	42	51	56
93.6	101.7	108.9	117	117.9	118.8	121.5	142.2
1	1	1	1	1	1	1	1
104	113	121	130	131	132	135	158
104	113	121	130	131	132	135	158
95	95	95	95	95	95	95	95
50	75	105	135	162.5	190	230	240
53	79	111	143	172	201	244	254
33	47	57	66	70	74	79	79
50	75	105	135	162.5	190	230	240
50	75	105	135	162.5	190	230	240
50	75	105	135	162.5	190	230	240

45
475
115.544
104
105
1
265
700
65
49.7
49.7
39
39
1582.698456
1582.698456
250
50
580.159019
581.404964
579.027804
618.541311
585.409453
584.209859
599.349845
566.206412
599.943957
593.766209
572.471791
586.823741
0.999999975
598
155.54
140
155.54
140
132.216
132.216
140
155.54
140
155.54
155.54
210
132.216
132.216
140
140
259
287.749
287.749
259
244.5996
235.8639
1
50
6.25
66
142.2
158
66
56
158
56
142.2
1
158
158
95
240
254
79
240
240
240

SPOTUSDLOANNC_NORE	SPOT	USD
SPOTUSDLOANCALL	SPOT	USD
SPOTUSDLOANCALL_NORE	SPOT	USD
SPOTUSDSECURED_NORE	SPOT	USD
SPRINTUSDSENIOR	SPRINT	USD
SPRINT1_MRGNAUSDSENIOR	SPRINT1_MRGNA	USD
SPRINT1_MRGNBUSDSENIOR	SPRINT1_MRGNB	USD
SPRINT1_MRGNCUSDSENIOR	SPRINT1_MRGNC	USD
SPRINT1_MRGNDUSDSENIOR	SPRINT1_MRGND	USD
SPRINT1_MRGNEQUSDSENIOR	SPRINT1_MRGNEQ	USD
SPRINT1_MRGNEQPREMAUSDSENIOR	SPRINT1_MRGNEQPREMA	USD
SPRINT1_MRGNEQPREMBUSDSENIOR	SPRINT1_MRGNEQPREMB	USD
SPRINT1_MRGNEQPREMCUSDSENIOR	SPRINT1_MRGNEQPREMC	USD
SPRINT1_MRGNEQPREMDUSDSENIOR	SPRINT1_MRGNEQPREMD	USD
SPRINT1_MRGNSTRUCTUSDSENIOR	SPRINT1_MRGNSTRUCT	USD
SPRINT1AAUSDSENIOR	SPRINT1AA	USD
SPRINT1AAAUSDSENIOR	SPRINT1AAA	USD
SPRINT1EQUITYUSDSENIOR	SPRINT1EQUITY	USD
SPRINT1PUSDSENIOR	SPRINT1P	USD
SPRINT3USDSENIOR	SPRINT3	USD
SPRINT3_MRGNBUSDSENIOR	SPRINT3_MRGNB	USD
SPRINT3_MRGNCUSDSENIOR	SPRINT3_MRGNC	USD
SPRINT3_MRGNDUSDSENIOR	SPRINT3_MRGND	USD
SPRINT3_MRGNEUSDSENIOR	SPRINT3_MRGNE	USD
SPRINT3_MRGNFUSDSENIOR	SPRINT3_MRGNF	USD
SPS_04_2X_D1CUSDSENIOR	SPS_04_2X_D1C	USD
SPS_05_1X_D1CUSDSENIOR	SPS_05_1X_D1C	USD
SPS_05_2X_E2CUSDSENIOR	SPS_05_2X_E2C	USD
SPS_06_1X_ETCUSDSENIOR	SPS_06_1X_ETC	USD
SPWUSDSENIOR_NORE	SPW	USD
SPWILSSENIOR_NORE	SPW	ILS
SQAUSDSENIOR_NORE	SQA	USD
SQAUSDCVA_LOAN	SQA	USD
SQD_ABSCDO_436USDSENIOR_MODRE	SQD_ABSCDO_436	USD
SRACATSSENIOR_MODRE	SRAC	ATS
SRACUSDSENIOR_MODRE	SRAC	USD
SRACAUDSENIOR_MODRE	SRAC	AUD
SRACEURSENIOR	SRAC	EUR
SRACEURSENIOR_NORE	SRAC	EUR
SRACEURSENIOR_MODRE	SRAC	EUR
SRACHKDSENIOR_NORE	SRAC	HKD
SRACHKDSENIOR_MODRE	SRAC	HKD
SRACUSDSENIOR	SRAC	USD
SRACUSDSENIOR_MODRE	SRAC	USD
SRACUSDSENIOR_NORE	SRAC	USD
SRACUSDLOAN_NORE	SRAC	USD
SREEURSENIOR_MODRE	SRE	EUR
SREUSDSENIOR_NORE	SRE	USD
SREEURSENIOR_NORE	SRE	EUR
SREUSDSENIOR	SRE	USD
SREEURSENIOR	SRE	EUR
SREUSDSENIOR_MODRE	SRE	USD
SREHKDSENIOR_MODRE	SRE	HKD
SRETWDSENIOR	SRE	TWD
SREUSDPREFERRED_MODRE	SRE	USD
SREHKDSENIOR_NORE	SRE	HKD
SREJPYSENIOR_MODRE	SRE	JPY
SREAUDSENIOR_MODRE	SRE	AUD
SRESGDSENIOR_MODRE	SRE	SGD
SREJPYSENIOR_NORE	SRE	JPY
SRE_PUSDPREFERRED_MODRE	SRE_P	USD
SRILANKAUSDSENIOR_MODRE	SRILANKA	USD
SRNAUSDLOAN_NORE	SRNA	USD
SROEURSENIOR	SRO	EUR
SROEURSENIOR_NORE	SRO	EUR
SROEURSENIOR_MODRE	SRO	EUR
SROTWDSENIOR	SRO	TWD
SROUSDSENIOR	SRO	USD
SROUSDSENIOR_NORE	SRO	USD
SROUSDSENIOR_MODRE	SRO	USD
SRPUSDSENIOR	SRP	USD
SRPUSDLOAN	SRP	USD
SRPUSDSENIOR_MODRE	SRP	USD
SRPEURSENIOR_MODRE	SRP	EUR

LOANNC_NORE	DERIV	10/11/2006 8:30	68	68	68
LOANCALL	DERIV	11/9/2006 13:30	93	93	93
LOANCALL_NORE	DERIV	6/14/2007 18:30	7	13	20
SECURED_NORE	DERIV	1/4/2007 8:30	25	25	25
SENIOR	DERIV	8/13/2001	35	40	40
SENIOR	DERIV	1/18/2002 13:30	35	35	35
SENIOR	DERIV	1/18/2002 13:30	135	135	135
SENIOR	DERIV	1/18/2002 13:30	225	225	225
SENIOR	DERIV	1/18/2002 13:30	350	350	350
SENIOR	DERIV	1/18/2002 13:30	1100	1100	1100
SENIOR	DERIV	1/18/2002 13:30	15	15	15
SENIOR	DERIV	1/18/2002 13:30	65	65	65
SENIOR	DERIV	1/18/2002 13:30	135	135	135
SENIOR	DERIV	1/18/2002 13:30	275	275	275
SENIOR	DERIV	1/18/2002 13:30	7	7	7
SENIOR	DERIV	6/22/2001	100	100	100
SENIOR	DERIV	6/22/2001	8.125	8.125	8.125
SENIOR	DERIV	5/21/2001	1210	1210	1210
SENIOR	DERIV	10/2/2001 18:30	122.4	122.4	122.4
SENIOR	DERIV	11/7/2001 18:30	12.5	12.5	12.5
SENIOR	DERIV	1/18/2002 13:30	35	35	35
SENIOR	DERIV	1/18/2002 13:30	135	135	135
SENIOR	DERIV	1/18/2002 13:30	225	225	225
SENIOR	DERIV	1/18/2002 13:30	350	350	350
SENIOR	DERIV	1/18/2002 13:30	650	650	650
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	6/20/2008 18:30	175	175	175
SENIOR_NORE	DERIV	6/20/2008 18:30	175	175	175
SENIOR_NORE	DERIV	5/19/2008 18:30	1	1	1
CVA_LOAN	DERIV	1/30/2008 8:30	475	475	475
SENIOR_MODRE	DERIV	1/28/2008 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	5/19/2008 18:30	25	25	25
SENIOR_MODRE	DERIV	7/22/2008 18:30	290	290	290
SENIOR_MODRE	DERIV	7/22/2008 18:30	290	290	290
SENIOR	DERIV	7/22/2008 18:30	322.19	322.19	322.19
SENIOR_NORE	DERIV	7/22/2008 18:30	272.6	272.6	272.6
SENIOR_MODRE	DERIV	7/22/2008 18:30	290	290	290
SENIOR_NORE	DERIV	7/22/2008 18:30	272.6	272.6	272.6
SENIOR_MODRE	DERIV	7/22/2008 18:30	290	290	290
SENIOR	DERIV	7/22/2008 18:30	322.19	322.19	322.19
SENIOR_MODRE	CASH	7/22/2008 18:30	290	290	290
SENIOR_NORE	DERIV	7/22/2008 18:30	272.6	272.6	272.6
LOAN_NORE	DERIV	6/30/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_NORE	DERIV	7/29/2008 18:30	10.3884	14.166	17.9436
SENIOR_NORE	DERIV	7/29/2008 18:30	10.3884	14.166	17.9436
SENIOR	DERIV	7/29/2008 18:30	12.221	16.665	21.109
SENIOR	DERIV	7/29/2008 18:30	12.221	16.665	21.109
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR	DERIV	7/29/2008 18:30	12.221	16.665	21.109
PREFERRED_MODRE	DERIV	7/2/2008 18:30	44	52	60
SENIOR_NORE	DERIV	7/29/2008 18:30	10.3884	14.166	17.9436
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_MODRE	DERIV	7/29/2008 18:30	11	15	19
SENIOR_NORE	DERIV	7/29/2008 18:30	10.3884	14.166	17.9436
PREFERRED_MODRE	DERIV	10/24/2006 8:30	10	15	20
SENIOR_MODRE	DERIV	7/30/2008 8:30	280	330	430
LOAN_NORE	DERIV	7/25/2008 13:30	130	130	130
SENIOR	DERIV	7/2/2008 18:30	383.295	383.295	383.295
SENIOR_NORE	DERIV	7/22/2008 18:30	314.9	314.9	314.9
SENIOR_MODRE	DERIV	7/22/2008 18:30	335	335	335
SENIOR	DERIV	7/22/2008 18:30	372.185	372.185	372.185
SENIOR	DERIV	7/22/2008 18:30	372.185	372.185	372.185
SENIOR_NORE	DERIV	7/22/2008 18:30	314.9	314.9	314.9
SENIOR_MODRE	DERIV	7/22/2008 18:30	335	335	335
SENIOR	DERIV	5/3/2006 13:30	48.56592	60.7074	75.88425
LOAN	DERIV	5/3/2006 13:30	37.152	46.44	58.05
SENIOR_MODRE	DERIV	5/3/2006 13:30	43.707264	54.63408	68.2926
SENIOR_MODRE	DERIV	5/3/2006 13:30	43.707264	54.63408	68.2926

98	123	149	170	178.5	187	200	200
123	148	174	195	203.5	212	225	225
38	54	66	76	80.5	85	91	91
35	50	65	80	85	90	105	110
40	40	50	50	50	50	55	55
35	35	35	35	35	35	35	35
135	135	135	135	135	135	135	135
225	225	225	225	225	225	225	225
350	350	350	350	350	350	350	350
1100	1100	1100	1100	1100	1100	1100	1100
15	15	15	15	15	15	15	15
65	65	65	65	65	65	65	65
135	135	135	135	135	135	135	135
275	275	275	275	275	275	275	275
7	7	7	7	7	7	7	7
100	100	100	100	100	100	100	100
8.125	8.125	8.125	8.125	8.125	8.125	8.125	8.125
1210	1210	1210	1210	1210	1210	1210	1210
122.4	122.4	122.4	122.4	122.4	122.4	122.4	122.4
12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5
35	35	35	35	35	35	35	35
135	135	135	135	135	135	135	135
225	225	225	225	225	225	225	225
350	350	350	350	350	350	350	350
650	650	650	650	650	650	650	650
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
200	220	240	250	250	250	275	275
200	220	240	250	250	250	275	275
1	1	1	1	1	1	1	1
475	475	475	475	475	475	475	475
8000	8000	8000	8000	8000	8000	8000	8000
49	71	102	135	150	165	185	185
370	430	450	470	465	460	450	505
370	430	450	470	465	460	450	505
411.07	477.73	499.95	522.17	516.615	511.06	499.95	561.055
347.8	404.2	423	441.8	437.1	432.4	423	474.7
370	430	450	470	465	460	450	505
347.8	404.2	423	441.8	437.1	432.4	423	474.7
370	430	450	470	465	460	450	505
411.07	477.73	499.95	522.17	516.615	511.06	499.95	561.055
370	430	450	470	465	460	450	505
347.8	404.2	423	441.8	437.1	432.4	423	474.7
1	1	1	1	1	1	1	1
28	35	42	48	49.5	51	61	61
26.4432	33.054	39.6648	45.3312	46.7478	48.1644	57.6084	57.6084
26.4432	33.054	39.6648	45.3312	46.7478	48.1644	57.6084	57.6084
31.108	38.885	46.662	53.328	54.9945	56.661	67.771	67.771
31.108	38.885	46.662	53.328	54.9945	56.661	67.771	67.771
28	35	42	48	49.5	51	61	61
28	35	42	48	49.5	51	61	61
31.108	38.885	46.662	53.328	54.9945	56.661	67.771	67.771
76	90	102	112	116	120	136	136
26.4432	33.054	39.6648	45.3312	46.7478	48.1644	57.6084	57.6084
28	35	42	48	49.5	51	61	61
28	35	44.44186047	50.55319149	51.86170213	53.17021277	66.84042553	64.89361702
28	35	42	48	49.5	51	61	61
26.4432	33.054	39.6648	45.3312	46.7478	48.1644	57.6084	57.6084
35	50	60	70	75	80	90	90
480	530	570	600	607.5	615	630	630
190	230	260	290	292.5	295	310	310
405.515	483.285	511.06	533.28	533.28	533.28	522.17	538.835
333.7	399.5	423	441.8	441.8	441.8	432.4	446.5
355	425	450	470	470	470	460	475
394.405	472.175	499.95	522.17	522.17	522.17	511.06	527.725
394.405	472.175	499.95	522.17	522.17	522.17	511.06	527.725
333.7	399.5	423	441.8	441.8	441.8	432.4	446.5
355	425	450	470	470	470	460	475
94.12	117.65	134.70925	155.88625	172.063125	188.24	205.29925	205.29925
72	90	103.05	119.25	131.625	144	157.05	157.05
84.704	105.88	121.2326	140.291	154.8495	169.408	184.7606	184.7606
84.704	105.88	121.2326	140.291	154.8495	169.408	184.7606	184.7606

200
225
91
110
60
35
135
225
350
1100
15
65
135
275
7
100
8.125
1210
122.4
12.5
35
135
225
350
650
0.999999975
0.999999975
0.999999975
0.999999975
275
275
1
475
8000
185
525
525
583.275
493.5
525
493.5
525
583.275
525
493.5
1
61
57.6084
57.6084
67.771
67.771
61
61
67.771
136
57.6084
61
64.24468085
61
57.6084
90
630
310
538.835
446.5
475
527.725
527.725
446.5
475
205.29925
157.05
184.7606
184.7606

SRPUSDSENIOR_NORE	SRP	USD
SRPEURSENIOR_NORE	SRP	EUR
SRPEURSENIOR	SRP	EUR
SRPUSDSECURED_MODRE	SRP	USD
SRPUSDLOAN_NORE	SRP	USD
SRP_HOLDCOUSDSENIOR_NORE	SRP_HOLDCO	USD
SRP_HOLDCOUSDSENIOR_MODRE	SRP_HOLDCO	USD
SRP_LOANUSDSENIOR	SRP_LOAN	USD
SRP_NPCUSDSENIOR_NORE	SRP_NPC	USD
SRP_NPCUSDSENIOR	SRP_NPC	USD
SRP_NPCUSDSENIOR_MODRE	SRP_NPC	USD
SRP_NPCUSDLOAN_MODRE	SRP_NPC	USD
SRP_NPCEURSENIOR	SRP_NPC	EUR
SRP_NPCEURSENIOR_NORE	SRP_NPC	EUR
SRP_NPCEURSENIOR_MODRE	SRP_NPC	EUR
SRP_NPCUSDLOAN	SRP_NPC	USD
SRP_NPCUSDSECURED_MODRE	SRP_NPC	USD
SRP_NVPUSDSENIOR	SRP_NVP	USD
SRP_NVPEURSENIOR	SRP_NVP	EUR
SRP_NVPEURSENIOR_MODRE	SRP_NVP	EUR
SRP_NVPUSDSENIOR_MODRE	SRP_NVP	USD
SRP_NVPUSDSENIOR_NORE	SRP_NVP	USD
SRP_NVPEURSENIOR_NORE	SRP_NVP	EUR
SRP_NVPUSDSECURED_MODRE	SRP_NVP	USD
SRP_NVPUSDLOAN	SRP_NVP	USD
SRP_RESUSDSENIOR_MODRE	SRP_RES	USD
SRP_SPPCUSDSENIOR_NORE	SRP_SPPC	USD
SRP_SPPCUSDLOAN_NORE	SRP_SPPC	USD
SRP_SPPCUSDSENIOR	SRP_SPPC	USD
SRP_SPPCUSDSENIOR_MODRE	SRP_SPPC	USD
SRP_SPPCEURSENIOR	SRP_SPPC	EUR
SRP_SPPCEURSENIOR_NORE	SRP_SPPC	EUR
SRP_SPPCEURSENIOR_MODRE	SRP_SPPC	EUR
SRP_SPPCUSDLOAN	SRP_SPPC	USD
SRP_SPPCUSDSECURED_MODRE	SRP_SPPC	USD
SRVUSDLOAN_NORE	SRV	USD
SRVUSDSENIOR_NORE	SRV	USD
SRVHKDSENIOR_NORE	SRV	HKD
SRVEURSENIOR_NORE	SRV	EUR
SRVUSDLOANCALL	SRV	USD
SRVUSDLOANCALL_NORE	SRV	USD
SRVAUDSENIOR_NORE	SRV	AUD
SSUSDSENIOR	SS	USD
SSCCUSDSENIOR_NORE	SSCC	USD
SSCCUSDSENIOR_MODRE	SSCC	USD
SSCCHKDSENIOR_NORE	SSCC	HKD
SSCCILSSENIOR_NORE	SSCC	ILS
SSCCEURSENIOR_NORE	SSCC	EUR
SSCCUSDLOAN_NORE	SSCC	USD
SSCCUSDLOANNC_NORE	SSCC	USD
SSCCAUDSENIOR_MODRE	SSCC	AUD
SSCCAUDSENIOR_NORE	SSCC	AUD
SSIUSDSENIOR_NORE	SSI	USD
SSIUSDLOAN_NORE	SSI	USD
SSPEURLOAN2ND_MMR	SSP	EUR
STAUSDSENIOR_MODRE	STA	USD
STAEURSENIOR_MODRE	STA	EUR
STAUSDPREFERRED_MODRE	STA	USD
STAAUDSENIOR_MODRE	STA	AUD
STA_PUSDPREFERRED_MODRE	STA_P	USD
STACK_2004_1A_DUSDSENIOR	STACK_2004_1A_D	USD
STAEROUSDLOAN_NORE	STAERO	USD
STAEROUSDLOANNC_NORE	STAERO	USD
STAEROUSDLOANCALL	STAERO	USD
STAEROUSDLOANCALL_NORE	STAERO	USD
STAK_05_2A_DUSDSENIOR	STAK_05_2A_D	USD
STAK_06_1A_3USDSENIOR	STAK_06_1A_3	USD
STAK_06_1A_5USDSENIOR	STAK_06_1A_5	USD
STAK_06_1A_6USDSENIOR	STAK_06_1A_6	USD
STAK_06_2A_3USDSENIOR	STAK_06_2A_3	USD
STAK_07_1A_A2USDSENIOR	STAK_07_1A_A2	USD
STAK_07_2A_BUSDSENIOR	STAK_07_2A_B	USD
STAK_2006_2A_5USDSENIOR	STAK_2006_2A_5	USD
STALIFHKDSUBORDINATE	STALIF	HKD

SENIOR_NORE	DERIV	5/3/2006 13:30	41.28	51.6	64.5
SENIOR_NORE	DERIV	5/3/2006 13:30	41.28	51.6	64.5
SENIOR	DERIV	5/3/2006 13:30	48.56592	60.7074	75.88425
SECURED_MODRE	DERIV	5/3/2006 13:30	37.152	46.44	58.05
LOAN_NORE	DERIV	4/11/2006 18:30	35	35	35
SENIOR_NORE	DERIV	7/30/2008 18:30	43	43	48
SENIOR_MODRE	DERIV	7/30/2008 18:30	43	43	48
SENIOR	DERIV	7/11/2006 13:30	180	182	181
SENIOR_NORE	DERIV	7/30/2008 18:30	69	69	74
SENIOR	DERIV	7/30/2008 18:30	80.73	80.73	86.58
SENIOR_MODRE	DERIV	7/30/2008 18:30	73.14	73.14	78.44
LOAN_MODRE	DERIV	7/30/2008 18:30	70	70	75
SENIOR	DERIV	7/30/2008 18:30	80.73	80.73	86.58
SENIOR_NORE	DERIV	7/30/2008 18:30	69	69	74
SENIOR_MODRE	DERIV	7/2/2008 18:30	79.5	79.5	84.8
LOAN	DERIV	7/30/2008 18:30	70	70	75
SECURED_MODRE	DERIV	7/30/2008 18:30	73.14	73.14	78.44
SENIOR	DERIV	3/24/2006 18:30	71.104	88.88	111.1
SENIOR	DERIV	7/30/2008 18:30	83.325	83.325	88.88
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	75	80
SENIOR_MODRE	DERIV	3/24/2006 18:30	64	80	100
SENIOR_NORE	DERIV	3/24/2006 18:30	60.4416	75.552	94.44
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	70.83	75.552
SECURED_MODRE	DERIV	7/30/2008 18:30	66	66	71
LOAN	DERIV	7/11/2006 13:30	33	42	54
SENIOR_MODRE	DERIV	3/13/2006 18:30	95	95	95
SENIOR_NORE	DERIV	7/30/2008 18:30	50	55	60
LOAN_NORE	DERIV	7/30/2008 18:30	53	53	58
SENIOR	DERIV	7/30/2008 18:30	58.5	64.35	70.2
SENIOR_MODRE	DERIV	7/30/2008 18:30	53	58.3	63.6
SENIOR	DERIV	7/30/2008 18:30	58.5	64.35	70.2
SENIOR_NORE	DERIV	7/30/2008 18:30	50	55	60
SENIOR_MODRE	DERIV	7/30/2008 18:30	53	58.3	63.6
LOAN	DERIV	7/30/2008 18:30	53	53	64.10526316
SECURED_MODRE	DERIV	4/11/2006 18:30	20	25	35
LOAN_NORE	DERIV	3/4/2008 13:30	30	30	30
SENIOR_NORE	DERIV	3/4/2008 13:30	135	135	135
SENIOR_NORE	DERIV	3/4/2008 13:30	135	135	135
SENIOR_NORE	DERIV	3/4/2008 13:30	62	78	97
LOANCALL	DERIV	10/11/2006 8:30	110	110	115
LOANCALL_NORE	DERIV	3/4/2008 13:30	55	55	55
SENIOR_NORE	DERIV	3/4/2008 13:30	62	78	97
SENIOR	DERIV	10/16/2001 18:30	47.5	47.5	47.5
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
SENIOR_MODRE	DERIV	7/30/2008 18:30	442.9	468.65	494.4
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
LOAN_NORE	DERIV	7/25/2008 18:30	100	125	150
LOANNC_NORE	DERIV	9/26/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 18:30	442.9	468.65	494.4
SENIOR_NORE	DERIV	7/30/2008 18:30	430	455	480
SENIOR_NORE	DERIV	7/8/2008 13:30	42	42	42
LOAN_NORE	DERIV	7/17/2006 8:30	60	60	60
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	3/5/2007 18:30	3	3	4
SENIOR_MODRE	DERIV	3/5/2007 18:30	3	3	4
PREFERRED_MODRE	DERIV	3/5/2007 18:30	18	18	18
SENIOR_MODRE	DERIV	3/5/2007 18:30	3	3	4
PREFERRED_MODRE	DERIV	3/7/2007 18:30	1	1	15
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
LOAN_NORE	DERIV	6/16/2008 18:30	195	195	195
LOANNC_NORE	DERIV	10/20/2006 8:30	65	65	65
LOANCALL	DERIV	11/9/2006 13:30	90	90	90
LOANCALL_NORE	DERIV	6/16/2008 18:30	220	220	220
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	4/26/2007 18:30	1	1	1
SENIOR	DERIV	1/11/2007 18:30	1	1	1
SENIOR	DERIV	8/17/2006 13:30	1	1	1
SENIOR	DERIV	8/24/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/30/2007 18:30	1	1	1
SENIOR	DERIV	4/9/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SUBORDINATE	DERIV	7/24/2008 13:30	37	42	47

80	100	114.5	132.5	146.25	160	174.5	174.5
80	100	114.5	132.5	146.25	160	174.5	174.5
94.12	117.65	134.70925	155.88625	172.063125	188.24	205.29925	205.29925
72	90	103.05	119.25	131.625	144	157.05	157.05
50	65	75	90	95	100	105	105
73	93	108	123	123	123	123	123
73	93	108	123	123	123	123	123
189	176	188	202	208	214	240	240
99	114	126	136	136	136	136	136
115.83	133.38	147.42	159.12	159.12	159.12	159.12	159.12
104.94	120.84	133.56	144.16	144.16	144.16	144.16	144.16
87	100	111	120	120	120	120	120
115.83	133.38	147.42	159.12	159.12	159.12	159.12	159.12
99	114	126	136	136	136	136	136
111.3	127.2	139.92	150.52	150.52	150.52	150.52	150.52
87	100	110	120	120	120	120	120
104.94	120.84	133.56	144.16	144.16	144.16	144.16	144.16
138.3195	149.4295	160.5395	171.6495	177.2045	182.7595	204.9795	204.9795
99.99	111.1	122.21	133.32	134.9865	136.653	144.43	144.43
90	100	110	120	121.5	123	130	130
124.5	134.5	144.5	154.5	159.5	164.5	184.5	184.5
117.5778	127.0218	136.4658	145.9098	150.6318	155.3538	174.2418	174.2418
84.996	94.44	103.884	113.328	114.7446	116.1612	122.772	122.772
81	86	96	106	106	106	106	106
68	86	99	115	127.5	140	153	153
95	95	95	95	95	95	95	95
70	80	90	100	102	104	115	115
68	78	88	98	99.5	101	108	108
81.9	93.6	105.3	117	119.34	121.68	134.55	134.55
74.2	84.8	95.4	106	108.12	110.24	121.9	121.9
81.9	93.6	105.3	117		121.68	134.55	134.55
70	80	90	100	102	104	115	115
74.2	84.8	95.4	106	108.12	110.24	121.9	121.9
73.55102041	83.28813559	100	108.3157895	110.0686091	111.8214286	118.0465116	118.0465116
45	55	65	75	80	85	100	125
55	75	100	120	130	140	140	140
160	200	240	280	290	300	320	320
160	200	240	280	290	300	320	320
121	131	140	150	155	160	179	179
155	190	220	250	260	270	285	285
80	100	125	145	155	165	165	165
121	131	140	150	155	160	179	179
55	62.5	66.25	70	70	70	92.5	92.5
710	780	810	830	830	830	830	830
731.3	803.4	834.3	854.9	854.9	854.9	854.9	854.9
710	780	810	830	830	830	830	830
710	780	810	830	830	830	830	830
710	780	810	830	830	830	830	830
200	255	340	360	370	380	400	400
1	1	1	1	1	1	1	1
731.3	803.4	834.3	854.9	854.9	854.9	854.9	854.9
710	780	810	830	830	830	830	830
54	62	71	85	87.5	90	95	95
85	110	130	150	157.5	165	175	175
1	1	1	1	1	1	1	1
8	12	16	18	21.5	25	33	43
8	12	16	18	21.5	25	33	43
22	19	26	29	34.5	40	53	69
8	12	16	18	21.5	25	33	43
22	30	38	42	47	52	73	73
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
230	257	277	300	308	316	327	327
100	127	147	170	178	186	197	197
125	152	172	195	203	211	222	222
255	282	302	325	333	341	352	352
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
62	77	92	107	108.7	110.4	113.8	117.3

174.5
174.5
205.29925
157.05
105
123
123
240
136
159.12
144.16
120
159.12
136
150.52
120
144.16
204.9795
144.43
130
184.5
174.2418
122.772
106
153
95
115
108
134.55
121.9
134.55
115
121.9
118.0465116
150
140
320
320
179
285
165
179
92.5
830
854.9
830
830
830
400
1
854.9
830
123
175
1
53
53
85
53
90
0.999999975
327
197
222
352
1
1
1
1
0.999999975
1
1
1
120.8

STANDUSDASSETBACKED	STAND	USD
STAND_2007_1_B1LUSDASSETBACKED	STAND_2007_1_B1L	USD
STAND_2007_1A_B1LUSDASSETBACKED	STAND_2007_1A_B1L	USD
STANEUSDSENIOR_NORE	STANE	USD
STANE_2006_1_A1AUSDSENIOR	STANE_2006_1_A1A	USD
STANE_2006_1_A1AUSDSENIOR_NORE	STANE_2006_1_A1A	USD
STANE_2006_1_A1RUSDSENIOR_NORE	STANE_2006_1_A1R	USD
STANE_A1RUSDSENIOR_NORE	STANE_A1R	USD
STANE_A1RUSDSENIOR_MMR_L	STANE_A1R	USD
STANFIELDVUSDSENIOR_NORE	STANFIELDV	USD
STANFLDUSDSENIOR_NORE	STANFLD	USD
STANLNJPYLT2_MMR_L	STANLN	JPY
STANLNAUDLT2_MMR_L	STANLN	AUD
STANLNJPYSENIOR_MMR_L	STANLN	JPY
STANV_2005_1_A2USDASSETBACKED	STANV_2005_1_A2	USD
STANV_2005_1_A2USDSENIOR_NORE	STANV_2005_1_A2	USD
STANVICFIN_2005_5USDSENIOR	STANVICFIN_2005_5	USD
START_05_AA_CUSDSENIOR	START_05_AA_C	USD
START_05_AA_DUSDSENIOR	START_05_AA_D	USD
START_05_BA_CUSDSENIOR	START_05_BA_C	USD
START_2005_AA_DUSDSENIOR	START_2005_AA_D	USD
START_2005_BA_DUSDSENIOR	START_2005_BA_D	USD
STATSPUSDSENIOR_NORE	STATSP	USD
STEELCASEUSDSENIOR	STEELCASE	USD
STEMETUSDCVA_LOAN	STEMET	USD
STENAEURSENIOR_MMR_L	STENA	EUR
STENAUSDSENIOR_MMR_L	STENA	USD
STENAJPYSENIOR_MMR_L	STENA	JPY
STENAUSDSENIOR_MODRE	STENA	USD
STGOBNGBPSENIOR_MMR_L	STGOBN	GBP
STHCLUSDSENIOR	STHCL	USD
STIUSDSENIOR	STI	USD
STIUSDSENIOR_MODRE	STI	USD
STIUSDSENIOR_NORE	STI	USD
STIEURSENIOR	STI	EUR
STIEURSENIOR_MODRE	STI	EUR
STIEURSENIOR_NORE	STI	EUR
STIUSDPREFERRED_MODRE	STI	USD
STIUSDSUBORDINATE_MODRE	STI	USD
STI_PUSDPREFERRED_MODRE	STI_P	USD
STNUSDLOAN_NORE	STN	USD
STNUSDSENIOR_NORE	STN	USD
STNUSDSUBORDINATE_NORE	STN	USD
STNHKDSENIOR_NORE	STN	HKD
STNAUDSENIOR_NORE	STN	AUD
STN_SUBUSDSUBORDINATE_NORE	STN_SUB	USD
STOBALUSDCVA_SENIOR	STOBAL	USD
STOBALEURCVA_SENIOR	STOBAL	EUR
STOILHKDSENIOR_MMR_L	STOIL	HKD
STOILSGDSENIOR_MMR_L	STOIL	SGD
STOILJPYSENIOR_MMR_L	STOIL	JPY
STORAJPYSENIOR_MMR_L	STORA	JPY
STORAHKDSENIOR_MMR_L	STORA	HKD
STOREBRANDEURSENIOR_MMR_L	STOREBRAND	EUR
STORM_2007_1_A3EURASSETBACKED	STORM_2007_1_A3	EUR
STORMARTUSDCVA_LOAN	STORMART	USD
STRTECUSDLOAN_NORE	STRTEC	USD
STTUSDSENIOR_MODRE	STT	USD
STTUSDCVA_SENIOR	STT	USD
STXUSDSENIOR_NORE	STX	USD
STXEURSENIOR_NORE	STX	EUR
STZEURSENIOR_NORE	STZ	EUR
STZUSDSENIOR_NORE	STZ	USD
STZUSDDIGITAL	STZ	USD
STZUSDSENIOR_MODRE	STZ	USD
STZUSDLOAN_NORE	STZ	USD
SUUSDSENIOR_MODRE	SU	USD
SUUSDSENIOR	SU	USD
SUEURSENIOR	SU	EUR
SUUSDSENIOR_NORE	SU	USD
SUEURSENIOR_NORE	SU	EUR
SUEURSENIOR_MODRE	SU	EUR
SUEDZUAUDSENIOR_MMR_L	SUEDZU	AUD
SUGUSDPREFERRED_MODRE	SUG	USD

ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/20/2007 13:30	425	425	425
SENIOR_NORE	DERIV	6/28/2006 13:30	10.25	10.25	10.25
SENIOR	DERIV	8/14/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	7/28/2008 13:30	105	105	105
SENIOR_NORE	DERIV	6/28/2006 13:30	15	15	15
SENIOR_MMR_L	DERIV	8/14/2007 18:30	1	1	1
SENIOR_NORE	DERIV	8/24/2005 18:30	5.25	5.25	5.25
SENIOR_NORE	DERIV	3/14/2005 18:30	13.5	13.5	13.5
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR_MMR_L	DERIV	7/29/2008 13:30	42.2	45	50
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	2/8/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/18/2008 8:30	1	1	1
SENIOR	DERIV	1/5/2007 13:30	200	200	200
SENIOR	DERIV	2/5/2007 18:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR	DERIV	12/15/2006 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 8:30	150	175	193
SENIOR	DERIV	10/9/2002 18:30	0	0	0
CVA_LOAN	DERIV	7/11/2006 13:30	300	300	300
SENIOR_MMR_L	DERIV	7/30/2008 13:30	195	195	195
SENIOR_MMR_L	DERIV	7/30/2008 13:30	195	195	195
SENIOR_MMR_L	DERIV	7/30/2008 13:30	195	195	195
SENIOR_MODRE	DERIV	11/16/2007 13:30	1.04	1.261538462	1.077777778
SENIOR_MMR_L	DERIV	7/29/2008 13:30	79.0178567	77.13047976	106.3795343
SENIOR	DERIV	2/15/2006 18:30	100	100	100
SENIOR	DERIV	7/23/2008 13:30	215.534	215.534	219.978
SENIOR_MODRE	DERIV	7/23/2008 13:30	194	194	198
SENIOR_NORE	DERIV	7/23/2008 13:30	183.2136	183.2136	186.9912
SENIOR	DERIV	7/23/2008 13:30	215.534	215.534	219.978
SENIOR_MODRE	DERIV	7/23/2008 13:30	194	194	198
SENIOR_NORE	DERIV	7/23/2008 13:30	183.2136	183.2136	186.9912
PREFERRED_MODRE	DERIV	7/14/2008 13:30	395	395	400
SUBORDINATE_MODRE	DERIV	7/23/2008 13:30	238.7692308	238.7692308	243.6923077
PREFERRED_MODRE	DERIV	3/21/2006 13:30	2	2	2
LOAN_NORE	DERIV	7/11/2006 13:30	40	40	40
SENIOR_NORE	DERIV	7/29/2008 18:30	1024.723549	1162.025861	1085.938293
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	1970.927378	2033.781073	2041.939965
SENIOR_NORE	DERIV	7/29/2008 18:30	1024.207279	1161.317617	1085.128535
SENIOR_NORE	DERIV	7/29/2008 18:30	1032.281134	1175.583113	1104.713506
SUBORDINATE_NORE	DERIV	4/27/2007 18:30	40	40	40
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
SENIOR_MMR_L	DERIV	7/9/2008 13:30	12.08795338	13.52926622	17
SENIOR_MMR_L	DERIV	7/9/2008 13:30	12.08795338	13.52926622	17
SENIOR_MMR_L	DERIV	7/9/2008 13:30	12.08795338	13.52926622	17
SENIOR_MMR_L	DERIV	7/30/2008 8:30	110	160	210
SENIOR_MMR_L	DERIV	7/30/2008 8:30	110	160	210
SENIOR_MMR_L	DERIV	8/28/2007 18:30	15	15	18
ASSETBACKED	DERIV	2/12/2008 13:30	0.999999975	0.999999975	0.999999975
CVA_LOAN	DERIV	11/30/2006 18:30	100	100	125
LOAN_NORE	DERIV	6/17/2008 18:30	550	550	550
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	210	210	210
SENIOR_NORE	DERIV	7/30/2008 18:30	210	210	210
SENIOR_NORE	DERIV	7/29/2008 18:30	95	115	135
SENIOR_NORE	DERIV	7/29/2008 18:30	95	115	135
DIGITAL	DERIV	7/29/2008 18:30	95	115	135
SENIOR_MODRE	DERIV	7/29/2008 18:30	100.586	121.762	142.938
LOAN_NORE	DERIV	7/23/2008 18:30	110	125	130
SENIOR_MODRE	DERIV	7/25/2008 18:30	59	59	61
SENIOR	DERIV	7/25/2005 18:30	4	4	10
SENIOR	DERIV	7/25/2005 18:30	4	4	10
SENIOR_NORE	DERIV	7/25/2005 18:30	4	4	8
SENIOR_NORE	DERIV	7/25/2005 18:30	4	4	8
SENIOR_MODRE	DERIV	7/25/2008 18:30	59	59	61
SENIOR_MMR_L	DERIV	7/23/2008 13:30	50.13204072	58.43524707	74.98093043
PREFERRED_MODRE	DERIV	5/27/2008 13:30	90	110	140

400	400	400	400	400	400	400	400
700	700	700	700	700	700	700	700
425	425	425	425	425	425	425	425
10.25	10.25	10.25	10.25	10.25	10.25	10.25	10.25
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
65	65	65	65	65	65	65	65
105	105	105	105	105	105	105	105
15	15	15	15	15	15	15	15
1	1	1	1	1	1	1	1
5.25	5.25	5.25	5.25	5.25	5.25	5.25	5.25
13.5	13.5	13.5	13.5	13.5	13.5	13.5	13.5
80	97	112	125	126	127	129	133
80	97	112	125	126	127	129	133
55	60	65	70	71	72	75	80
65	65	65	65	65	65	65	65
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
200	200	200	200	200	200	200	200
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
247	295	337	375	391	407	428	428
0	0	0	0	0	0	0	0
300	300	300	300	300	300	300	300
265	310	345	370	377.5	385	395	395
265	310	345	370	377.5	385	395	395
265	310	345	370	377.5	385	395	395
1.186206897	1.067567568	1.024137931	1.005797101	0.989483916	0.973170732	0.997727273	0.997727273
133.9894516	164.0273298	184.1242082	192	194.5	197	202	202
100	100	100	100	100	100	100	100
231.088	242.198	251.086	255.53	257.1965	258.863	259.974	259.974
208	218	226	230	231.5	233	234	234
196.4352	205.8792	213.4344	217.212	218.6286	220.0452	220.9896	220.9896
231.088	242.198	251.086	255.53	257.1965	258.863	259.974	259.974
208	218	226	230	231.5	233	234	234
196.4352	205.8792	213.4344	217.212	218.6286	220.0452	220.9896	220.9896
405	413	421	425	430.5	436	444	444
252.5714286	261.6	282.5	292.7272727	294.0689935	295.4107143	295.9411765	295.9411765
7	14	26	36	41	46	58	58
55	70	80	90	92.5	95	105	105
1614.246948	1839.939913	1870.123152	1834.298726	1802.967756	1771.636785	1716.385552	1616.168022
2881.86724	3363.391282	3481.851921	3450.850607	3428.383421	3405.916235	3324.837482	3205.273951
1612.376513	1837.566104	1867.623599	1831.806929	1800.302661	1768.798393	1712.4386	1607.341951
1673.667128	1937.931595	1996.051686	1979.705369	1963.447426	1947.189482	1924.733185	1864.003489
70	110	162	215	252.5	290	340	350
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
23	28.23682189	34.14276646	38	39.5	41	45	45
23	28.23682189	34.14276646	38	39.5	41	45	45
23	28.23682189	34.14276646	38	39.5	41	45	45
270	320	355	375	375	375	375	375
270	320	355	375	375	375	375	375
29.5	38.34	48.22	50	57.335	64.67	71.45	78
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
150	200	250	300	312.5	325	350	350
550	550	550	550	550	550	550	550
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
210	210	240	245	245	245	245	245
210	210	240	245	245	245	245	245
225	292.5	332.5	375	375	375	377.5	377.5
225	292.5	332.5	375	375	375	377.5	377.5
225	292.5	332.5	375	375	375	377.5	377.5
238.23	309.699	352.051	397.05	397.05	397.05	399.697	399.697
145	150	160	180	185	190	200	200
66	76	81	88	89	90	98	108
16	21	27	32	35	38	49	54
16	21	27	32	35	38	49	54
13	18	23	27	29.5	32	42	46
13	18	23	27	29.5	32	42	46
66	76	81	88	89	90	98	108
100.0076131	122.0412905	136.0371173	150	152.5	155	161	161
185	205	225	245	247.5	250	260	260

400
700
425
10.25
0.999999975
65
105
15
1
5.25
13.5
133
133
84.6
65
0.999999975
1
200
1
1
1
1
428
0
300
395
395
395
0.997727273
202
100
259.974
234
220.9896
259.974
234
220.9896
444
295.9411765
58
105
1593.239143
3171.832606
1581.773801
1851.712978
350
1
1
45
45
45
375
375
78
0.999999975
350
550
1
1
245
245
377.5
377.5
377.5
399.697
200
118
57
57
48
48
118
161
260

SUGUSDSENIOR_MODRE	SUG	USD
SUGEURSENIOR_MODRE	SUG	EUR
SUG_PUSDPREFERRED_MODRE	SUG_P	USD
SUG_PLUSDSENIOR_MODRE	SUG_PL	USD
SUIUSDSENIOR_MODRE	SUI	USD
SUIUSDCVA_SENIOR	SUI	USD
SUMIBKHKDSUBORDINATE	SUMIBK	HKD
SUMIELEURSENIOR	SUMIEL	EUR
SUNUSDSENIOR_MODRE	SUN	USD
SUNUSDSENIOR	SUN	USD
SUNEURSENIOR	SUN	EUR
SUNEURSENIOR_MODRE	SUN	EUR
SUNUSDSENIOR_NORE	SUN	USD
SUNEURSENIOR_NORE	SUN	EUR
SUNAUDSENIOR_MODRE	SUN	AUD
SUNCALUSDLOAN_NORE	SUNCAL	USD
SUNCRKUSDCVA_SENIOR	SUNCRK	USD
SUNCRK-CVAUSDCVA_SENIOR	SUNCRK-CVA	USD
SUNHUNHKDSENIOR_3CE	SUNHUN	HKD
SUNHUNAUDSENIOR_3CE	SUNHUN	AUD
SUNWUSDSENIOR	SUNW	USD
SUNWUSDSENIOR_MODRE	SUNW	USD
SUNWUSDSENIOR_NORE	SUNW	USD
SUNWEURSENIOR_MODRE	SUNW	EUR
SUNWEURSENIOR_NORE	SUNW	EUR
SUNWEURSENIOR	SUNW	EUR
SUNWAUDSENIOR_MODRE	SUNW	AUD
SUNWUSDSENIOR	SUNW	USD
SUNWJPYSENIOR_MODRE	SUNW	JPY
SURF_05_BC1_B1USDSENIOR	SURF_05_BC1_B1	USD
SURF_05_BC1_B2USDSENIOR	SURF_05_BC1_B2	USD
SURF_05_BC2_B3USDSENIOR	SURF_05_BC2_B3	USD
SURF_06_AB1_B3USDSENIOR	SURF_06_AB1_B3	USD
SURF_06_AB2_B2USDSENIOR	SURF_06_AB2_B2	USD
SURF_06_AB2_B3USDSENIOR	SURF_06_AB2_B3	USD
SURF_06_BC1_B2AUSDSENIOR	SURF_06_BC1_B2A	USD
SURF_06_BC2_B2USDSENIOR	SURF_06_BC2_B2	USD
SURF_06_BC4_B1USDSENIOR	SURF_06_BC4_B1	USD
SURF_06_BC4_B3USDSENIOR	SURF_06_BC4_B3	USD
SURF_06AB2_B2USDSENIOR	SURF_06AB2_B2	USD
SURF_2005_BC1_B1USDSENIOR	SURF_2005_BC1_B1	USD
SURF_2005_BC2_B3USDSENIOR	SURF_2005_BC2_B3	USD
SURF_2006_AB1_B3USDSENIOR	SURF_2006_AB1_B3	USD
SURF_2006_AB2_B3USDSENIOR	SURF_2006_AB2_B3	USD
SURF_2006_AB3_B2USDSENIOR	SURF_2006_AB3_B2	USD
SURF_2006_BC1_B2AUSDSENIOR	SURF_2006_BC1_B2A	USD
SURF_2006_BC3_B1USDSENIOR	SURF_2006_BC3_B1	USD
SUTESTUSDSENIOR	SUTEST	USD
SUTEST1USDSENIOR	SUTEST1	USD
SVHE_05_1_M9USDSENIOR	SVHE_05_1_M9	USD
SVHE_05_2_M8USDSENIOR	SVHE_05_2_M8	USD
SVHE_05_2_M9USDSENIOR	SVHE_05_2_M9	USD
SVHE_05_3_M6USDSENIOR	SVHE_05_3_M6	USD
SVHE_05_3_M8USDSENIOR	SVHE_05_3_M8	USD
SVHE_05_3_M9USDSENIOR	SVHE_05_3_M9	USD
SVHE_05_3_M9_____USDSENIOR	SVHE_05_3_M9_____	USD
SVHE_05_4_M8USDSENIOR	SVHE_05_4_M8	USD
SVHE_05_4_M9USDSENIOR	SVHE_05_4_M9	USD
SVHE_05_CTX1_M8USDSENIOR	SVHE_05_CTX1_M8	USD
SVHE_05_CTX1_M9USDSENIOR	SVHE_05_CTX1_M9	USD
SVHE_05_DO1_M9USDSENIOR	SVHE_05_DO1_M9	USD
SVHE_05_OPT1_M8USDSENIOR	SVHE_05_OPT1_M8	USD
SVHE_06_2_M8USDSENIOR	SVHE_06_2_M8	USD
SVHE_06_EQ1_M8USDSENIOR	SVHE_06_EQ1_M8	USD
SVHE_06_EQ1_M9USDSENIOR	SVHE_06_EQ1_M9	USD
SVHE_06_EQ2_M8USDSENIOR	SVHE_06_EQ2_M8	USD
SVHE_06_NLC1_M9_USDSENIOR	SVHE_06_NLC1_M9_	USD
SVHE_06_OPT1_M7USDSENIOR	SVHE_06_OPT1_M7	USD
SVHE_06_OPT1_M8USDSENIOR	SVHE_06_OPT1_M8	USD
SVHE_06_OPT2_M6USDSENIOR	SVHE_06_OPT2_M6	USD
SVHE_06_OPT2_M7USDSENIOR	SVHE_06_OPT2_M7	USD
SVHE_06_OPT2_M8USDSENIOR	SVHE_06_OPT2_M8	USD
SVHE_06_OPT2_M8_USDSENIOR	SVHE_06_OPT2_M8_	USD
SVHE_06_OPT3_M7USDSENIOR	SVHE_06_OPT3_M7	USD

SENIOR_MODRE	DERIV	7/23/2008 18:30	80	95	120
SENIOR_MODRE	DERIV	7/23/2008 18:30	80	95	120
PREFERRED_MODRE	DERIV	10/24/2006 13:30	125	125	125
SENIOR_MODRE	DERIV	6/4/2008 13:30	15	15	15
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/12/2005 18:30	40	40	60
SUBORDINATE	DERIV	7/3/2008 8:30	70	70	90
SENIOR	DERIV	6/19/2008 8:30	21	21	21
SENIOR_MODRE	DERIV	7/11/2008 13:30	168	168	168
SENIOR	DERIV	7/11/2008 13:30	186.648	186.648	186.648
SENIOR	DERIV	7/11/2008 13:30	186.648	186.648	186.648
SENIOR_MODRE	DERIV	7/11/2008 13:30	168	168	168
SENIOR_NORE	DERIV	7/11/2008 13:30	158.6592	158.6592	158.6592
SENIOR_NORE	DERIV	7/11/2008 13:30	158.6592	158.6592	158.6592
SENIOR_MODRE	DERIV	7/11/2008 13:30	168	168	168
LOAN_NORE	DERIV	7/17/2008 18:30	1124.670689	1074.692515	1065.20348
CVA_SENIOR	DERIV	10/12/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR_3CE	DERIV	7/29/2008 8:30	35	35	50
SENIOR_3CE	DERIV	7/29/2008 8:30	35	35	50
SENIOR	DERIV	7/30/2008 13:30	41.107	41.107	41.107
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	37	37
SENIOR_NORE	DERIV	7/30/2008 13:30	34.9428	34.9428	34.9428
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	37	37
SENIOR_NORE	DERIV	7/30/2008 13:30	34.9428	34.9428	34.9428
SENIOR	DERIV	7/30/2008 13:30	41.107	41.107	41.107
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	37	37
SENIOR	CASH	7/30/2008 13:30	41.107	41.107	41.107
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	37	37
SENIOR	DERIV	11/10/2006 8:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	4/1/2008 8:30	1	1	1
SENIOR	DERIV	10/4/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/3/2007 8:30	1	1	1
SENIOR	DERIV	1/22/2007 18:30	1	1	1
SENIOR	DERIV	10/25/2006 18:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	9/26/2006 8:30	1	1	1
SENIOR	DERIV	2/1/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/3/2007 8:30	1	1	1
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	5/9/2006 13:30	1	1	1
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/12/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	11/9/2006 18:30	1	1	1
SENIOR	DERIV	4/8/2006 18:30	30	30	30
SENIOR	DERIV	4/8/2006 13:30	1	1	1
SENIOR	DERIV	2/6/2007 18:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	4/25/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/5/2007 18:30	1	1	1
SENIOR	DERIV	10/30/2006 18:30	1	1	1
SENIOR	DERIV	10/27/2006 18:30	1	1	1
SENIOR	DERIV	5/14/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	9/15/2006 18:30	1	1	1
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/5/2007 8:30	1	1	1
SENIOR	DERIV	10/20/2006 18:30	1	1	1
SENIOR	DERIV	12/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/11/2007 8:30	1	1	1
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	6/14/2006 18:30	1	1	1
SENIOR	DERIV	10/17/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 8:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	1/10/2007 18:30	1	1	1
SENIOR	DERIV	12/8/2006 18:30	1	1	1

145	160	175	190	192.5	195	200	200
145	160	175	190	192.5	195	200	200
125	125	125	125	130	135	145	145
25	35	45	65	72.5	80	95	95
1	1	1	1	1	1	1	1
100	130	175	200	207.5	215	225	225
110	130	138	145	149	153	160	160
22	23	24	26	28	30	34	39
172	178	187	197	199	201	211	228
191.092	197.758	207.757	218.867	221.089	223.311	234.421	253.308
191.092	197.758	207.757	218.867	221.089	223.311	234.421	253.308
172	178	187	197	199	201	211	228
162.4368	168.1032	176.6028	186.0468	187.9356	189.8244	199.2684	215.3232
162.4368	168.1032	176.6028	186.0468	187.9356	189.8244	199.2684	215.3232
172	178	187	197	199	201	211	228
1379.724128	1666.260863	1688.515537	1710.363532	1704.143935	1697.924338	1687.276408	1677.458276
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
65	80	93	105	108.5	112	120	120
65	80	93	105	108.5	112	120	120
52.217	74.437	85.547	96.657	96.657	96.657	96.657	96.657
47	67	77	87	87	87	87	87
44.3868	63.2748	72.7188	82.1628	82.1628	82.1628	82.1628	82.1628
47	67	77	87	87	87	87	87
44.3868	63.2748	72.7188	82.1628	82.1628	82.1628	82.1628	82.1628
52.217	74.437	85.547	96.657	96.657	96.657	96.657	96.657
47	67	77	87	87	87	87	87
52.217	74.437	85.547	96.657	96.657	96.657	96.657	96.657
47	67	77	87	87	87	87	87
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
30	30	30	30	30	30	30	30
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

200
200
145
95
1
225
160
43
233
258.863
258.863
233
220.0452
220.0452
233
1676.396876
1
1
120
120
96.657
87
82.1628
87
82.1628
96.657
87
96.657
87
1
1
1
0.999999975
1
1
1
1
1
0.999999975
1
1
1
0.999999975
0.999999975
0.999999975
1
1
30
1
1
1
1
0.999999975
1
1
1
1
1
1
1
1
0.999999975
1
1
0.999999975
1
1
1
1
1
1
1
1
1

SVHE_06_OPT3_M7_USDSENIOR	SVHE_06_OPT3_M7_	USD
SVHE_06_OPT3_M8USDSENIOR	SVHE_06_OPT3_M8	USD
SVHE_06_OPT4_M7USDSENIOR	SVHE_06_OPT4_M7	USD
SVHE_06_OPT4_M8USDSENIOR	SVHE_06_OPT4_M8	USD
SVHE_06_OPT5_M2USDSENIOR_MMR_L	SVHE_06_OPT5_M2	USD
SVHE_06_OPT5_M2USDSENIOR	SVHE_06_OPT5_M2	USD
SVHE_06_OPT5_M5USDSENIOR	SVHE_06_OPT5_M5	USD
SVHE_06_OPT5_M7USDSENIOR	SVHE_06_OPT5_M7	USD
SVHE_06_OPT5_M8USDSENIOR	SVHE_06_OPT5_M8	USD
SVHE_06_OPT5_M8_USDSENIOR	SVHE_06_OPT5_M8_	USD
SVHE_06_OPT5_M9USDSENIOR	SVHE_06_OPT5_M9	USD
SVHE_06_WF1_M8USDSENIOR	SVHE_06_WF1_M8	USD
SVHE_06OPT2_M8USDSENIOR	SVHE_06OPT2_M8	USD
SVHE_06OPT5_M7USDSENIOR	SVHE_06OPT5_M7	USD
SVHE_07_OPT3_M8USDSENIOR	SVHE_07_OPT3_M8	USD
SVHE_2005_1_M9USDSENIOR	SVHE_2005_1_M9	USD
SVHE_2005_2_M9USDSENIOR	SVHE_2005_2_M9	USD
SVHE_2005_4_M5USDSENIOR	SVHE_2005_4_M5	USD
SVHE_2005_CTX1_M8USDSENIOR	SVHE_2005_CTX1_M8	USD
SVHE_2005_CTX1_M9USDSENIOR	SVHE_2005_CTX1_M9	USD
SVHE_2005_DO1_M9USDSENIOR	SVHE_2005_DO1_M9	USD
SVHE_2006__OPT5_M8USDSENIOR	SVHE_2006__OPT5_M8	USD
SVHE_2006_EQ1_A4USDSENIOR	SVHE_2006_EQ1_A4	USD
SVHE_2006_EQ2_M8USDSENIOR	SVHE_2006_EQ2_M8	USD
SVHE_2006_OPT1_M7USDSENIOR	SVHE_2006_OPT1_M7	USD
SVHE_2006_OPT2_M6USDSENIOR	SVHE_2006_OPT2_M6	USD
SVHE_2006_OPT2_M7USDSENIOR	SVHE_2006_OPT2_M7	USD
SVHE_2006_OPT2_M8USDSENIOR	SVHE_2006_OPT2_M8	USD
SVHE_2006_OPT2_M8_USDSENIOR	SVHE_2006_OPT2_M8_	USD
SVHE_2006_OPT3_M6USDSENIOR	SVHE_2006_OPT3_M6	USD
SVHE_2006_OPT3_M8USDSENIOR	SVHE_2006_OPT3_M8	USD
SVHE_2006_OPT5_2A4USDSENIOR	SVHE_2006_OPT5_2A4	USD
SVHE_2006_OPT5_M5USDSENIOR	SVHE_2006_OPT5_M5	USD
SVHE_2006_OPT5_M7USDSENIOR	SVHE_2006_OPT5_M7	USD
SVHE_2006_OPT5_M8USDSENIOR	SVHE_2006_OPT5_M8	USD
SVHE_2006_OPT5_M9USDSENIOR	SVHE_2006_OPT5_M9	USD
SVHE_2006_OPT5_M9_USDSENIOR	SVHE_2006_OPT5_M9_	USD
SVHE05_2_M8USDSENIOR	SVHE05_2_M8	USD
SVHE05_4_A4USDSENIOR	SVHE05_4_A4	USD
SVHE05_4_M2USDSENIOR	SVHE05_4_M2	USD
SVHE05_4_M5USDSENIOR	SVHE05_4_M5	USD
SVHE05_4_M8USDSENIOR	SVHE05_4_M8	USD
SVHE05_4_M9USDSENIOR	SVHE05_4_M9	USD
SVHE05_DO1_M9USDSENIOR	SVHE05_DO1_M9	USD
SVHE06_OPT2_M8USDSENIOR	SVHE06_OPT2_M8	USD
SVHE06_OPT4_M8USDSENIOR	SVHE06_OPT4_M8	USD
SVHE06_OPT5_A4USDSENIOR	SVHE06_OPT5_A4	USD
SVHE06_OPT5_M2USDSENIOR	SVHE06_OPT5_M2	USD
SVHE06_OPT5_M5USDSENIOR	SVHE06_OPT5_M5	USD
SVHE06_OPT5_M8USDSENIOR	SVHE06_OPT5_M8	USD
SVHE06_OPT5_M9USDSENIOR	SVHE06_OPT5_M9	USD
SVHLT06_EQ1_A4USDSENIOR	SVHLT06_EQ1_A4	USD
SVHLT06_EQ1_M2USDSENIOR	SVHLT06_EQ1_M2	USD
SVHLT06_EQ1_M5USDSENIOR	SVHLT06_EQ1_M5	USD
SVHLT06_EQ1_M8USDSENIOR	SVHLT06_EQ1_M8	USD
SVHLT06_EQ1_M9USDSENIOR	SVHLT06_EQ1_M9	USD
SVHLT07_OPT1_A4USDSENIOR	SVHLT07_OPT1_A4	USD
SVHLT07_OPT1_M2USDSENIOR	SVHLT07_OPT1_M2	USD
SVHLT07_OPT1_M5USDSENIOR	SVHLT07_OPT1_M5	USD
SVHLT07_OPT1_M8USDSENIOR	SVHLT07_OPT1_M8	USD
SVHLT07_OPT1_M9USDSENIOR	SVHLT07_OPT1_M9	USD
SVMUSDSENIOR_MODRE	SVM	USD
SVMUSDLOAN_NORE	SVM	USD
SVMUSDSENIOR_NORE	SVM	USD
SVRNUSDSENIOR	SVRN	USD
SVSKHBUSDSENIOR_MODRE	SVSKHB	USD
SVSKHBUSDSENIOR_MMR_L	SVSKHB	USD
SVUUSDSENIOR	SVU	USD
SVUUSDSENIOR_NORE	SVU	USD
SVUUSDSENIOR_MODRE	SVU	USD
SVUEURSENIOR	SVU	EUR
SVUEURSENIOR_NORE	SVU	EUR
SVUEURSENIOR_MODRE	SVU	EUR
SVUAUDSECURED_MODRE	SVU	AUD

SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	8/16/2006 18:30	1	1	1
SENIOR	DERIV	12/7/2006 8:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR_MMR_L	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/16/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/14/2007 8:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	9/8/2006 13:30	1	1	1
SENIOR	DERIV	10/24/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SENIOR	DERIV	12/5/2006 8:30	1	1	1
SENIOR	DERIV	7/13/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/5/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	1835	1835	1835
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/30/2006 8:30	1	1	1
SENIOR	DERIV	6/5/2007 18:30	1	1	1
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	7/18/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	7/31/2006 13:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	11/8/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/19/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/9/2007 8:30	1	1	1
SENIOR	DERIV	3/5/2008 13:30	2456	2456	2456
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	6/29/2007 8:30	1	1	1
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	3/8/2006 8:30	124	124	124
SENIOR	DERIV	1/24/2006 18:30	284	284	284
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	4/21/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	1/16/2008 13:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	2/20/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	889.209422	827.339676	979.553293
LOAN_NORE	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	7/29/2008 18:30	867.308892	808.805398	951.914792
SENIOR	DERIV	10/15/1998	0	0	0
SENIOR_MODRE	DERIV	6/20/2008 18:30	44.5	44.5	44.5
SENIOR_MMR_L	DERIV	6/20/2008 18:30	44.5	44.5	44.5
SENIOR	DERIV	7/18/2008 13:30	155.54	155.54	155.54
SENIOR_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SENIOR	DERIV	7/18/2008 13:30	155.54	155.54	155.54
SENIOR_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SECURED_MODRE	DERIV	7/2/2008 18:30	108	108	108

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1835	1835	1835	1835	1835	1835	1835	1835
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
2456	2456	2456	2456	2456	2456	2456	2456
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
124	124	124	124	124	124	124	124
284	284	284	284	284	284	284	284
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1311.951869	1381.701824	1458.094707	1483.06221	1437.108859	1391.155508	1333.855532	1238.050183
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1262.026058	1323.550114	1390.473975	1409.178789	1363.537602	1317.896415	1259.706836	1166.186626
0	0	0	0	0	0	0	0
44.5	63	67.5	70	70.5	71	73	73.5
44.5	63	67.5	70	70.5	71	73	73.5
183.315	216.645	229.977	244.42	244.42	244.42	244.42	281.083
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
165	195	207	220	220	220	220	253
183.315	216.645	229.977	244.42	244.42	244.42	244.42	281.083
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
165	195	207	220	220	220	220	253
130.5	157.5	168.3	180	180	180	180	209.7

1
1
1
1
0.999999975
0.999999975
1
1
1
1
1
0.999999975
1
1
0.999999975
0.999999975
1
1835
0.999999975
0.999999975
1
1
1
0.999999975
1
0.999999975
1
1
1
0.999999975
0.999999975
1
2456
0.999999975
1
1
1
1
1
1
1
124
284
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
1
1
0.999999975
1
1
1217.077206
0.999999975
1145.944783
0
73.5
73.5
298.859
254.0436
269
298.859
254.0436
269
224.1

SVUAUDSENIOR_MODRE	SVU	AUD
SVUAUDSENIOR	SVU	AUD
SVUJPYSENIOR_MODRE	SVU	JPY
SVUHKDSENIOR_MODRE	SVU	HKD
SVUTWDSENIOR	SVU	TWD
SVUHKDSENIOR_NORE	SVU	HKD
SVUJPYSENIOR_NORE	SVU	JPY
SVUUSDLOAN_NORE	SVU	USD
SVUUSDDIGITAL_LOAN_NORE	SVU	USD
SVUUSDDIGITAL_NORE	SVU	USD
SWAPSPDUSDSENIOR	SWAPSPD	USD
SWEDUSDSOVEREIGN	SWED	USD
SWFTUSDLOAN_NORE	SWFT	USD
SWIFT_04_A9_AUSDSENIOR	SWIFT_04_A9_A	USD
SWISSREEURSENIOR	SWISSRE	EUR
SWISSREUSDSENIOR	SWISSRE	USD
SWISSREGBPSENIOR	SWISSRE	GBP
SWISSRE1EURSENIOR	SWISSRE1	EUR
SWISSRE1USDSENIOR	SWISSRE1	USD
SWISSRE1GBPSENIOR	SWISSRE1	GBP
SWKUSDSENIOR_MODRE	SWK	USD
SWKHKDSENIOR_MODRE	SWK	HKD
SWKSGDSENIOR_MODRE	SWK	SGD
SWKUSDPREFERRED_MODRE	SWK	USD
SWKJPYSENIOR_MODRE	SWK	JPY
SWKAUDSENIOR_MODRE	SWK	AUD
SWK_PUSDPREFERRED_MODRE	SWK_P	USD
SWYUSDSENIOR	SWY	USD
SWYUSDSENIOR_NORE	SWY	USD
SWYUSDSENIOR_MODRE	SWY	USD
SWYEURSENIOR	SWY	EUR
SWYEURSENIOR_NORE	SWY	EUR
SWYEURSENIOR_MODRE	SWY	EUR
SWYAUDSENIOR	SWY	AUD
SWYJPYSENIOR_MODRE	SWY	JPY
SWYHKDSENIOR_MODRE	SWY	HKD
SWYAUDSENIOR_MODRE	SWY	AUD
SWYHKDSENIOR_NORE	SWY	HKD
SWYJPYSENIOR_NORE	SWY	JPY
SXLUSDSENIOR	SXL	USD
SXLEURSENIOR	SXL	EUR
SXLEURSENIOR_MODRE	SXL	EUR
SXLUSDSENIOR_MODRE	SXL	USD
SXLUSDSENIOR_NORE	SXL	USD
SXLEURSENIOR_NORE	SXL	EUR
SYGRUSDLOAN_NORE	SYGR	USD
SYM_FINUSDCVA_SENIOR	SYM_FIN	USD
SYNNVXSGDSENIOR_MMR_L	SYNNVX	SGD
SYNVERUSDSENIOR_MODRE	SYNVER	USD
SYNVERUSDCVA_SENIOR	SYNVER	USD
SYNVERUSDLOAN_NORE	SYNVER	USD
SYNVERUSDLOANNC_NORE	SYNVER	USD
SYNVERUSDSUBORDINATE_NORE	SYNVER	USD
SYNVERUSDLOANCALL	SYNVER	USD
SYNVERUSDLOANCALL_NORE	SYNVER	USD
SYYUSDSENIOR	SYY	USD
SYYUSDSENIOR_NORE	SYY	USD
SYYUSDSENIOR_MODRE	SYY	USD
SYYEURSENIOR	SYY	EUR
SYYEURSENIOR_NORE	SYY	EUR
SYYEURSENIOR_MODRE	SYY	EUR
TUSDSENIOR	T	USD
TUSDSENIOR_MODRE	T	USD
TEURSENIOR_MODRE	T	EUR
TEURSENIOR_NORE	T	EUR
TEURSENIOR	T	EUR
TUSDSENIOR_NORE	T	USD
TAUDSENIOR_MODRE	T	AUD
TAUDSENIOR	T	AUD
TJPYSENIOR_MODRE	T	JPY
THKDSENIOR_MODRE	T	HKD
TABAUUSDSENIOR_MODRE	TABAU	USD
TABS_05_3A_CUSDSENIOR	TABS_05_3A_C	USD
TABS_05_4A_DUSDSENIOR	TABS_05_4A_D	USD

SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SENIOR	DERIV	7/18/2008 13:30	155.54	155.54	155.54
SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SENIOR_MODRE	DERIV	7/18/2008 13:30	140	140	140
SENIOR	DERIV	7/18/2008 13:30	155.54	155.54	155.54
SENIOR_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
SENIOR_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
LOAN_NORE	DERIV	7/23/2008 18:30	40	40	55
DIGITAL_LOAN_NORE	DERIV	7/23/2008 18:30	40	40	55
DIGITAL_NORE	DERIV	7/18/2008 13:30	132.216	132.216	132.216
SENIOR	DERIV	3/22/2000	0	0	-0.08
SOVEREIGN	DERIV	4/28/2008 13:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	2892.6459	2615.361995	2461.436004
SENIOR	DERIV	9/13/2006 13:30	18	18	18
SENIOR	DERIV	11/28/2000	25	25	25
SENIOR	DERIV	11/28/2000	25	25	25
SENIOR	DERIV	11/28/2000	25	25	25
SENIOR	DERIV	11/28/2000	20	20	20
SENIOR	DERIV	11/28/2000	20	20	20
SENIOR	DERIV	11/28/2000	20	20	20
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
PREFERRED_MODRE	DERIV	7/30/2008 13:30	79.5	79.5	81
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
SENIOR_MODRE	DERIV	7/30/2008 13:30	53	53	54
PREFERRED_MODRE	DERIV	10/24/2006 8:30	10	10	20
SENIOR	DERIV	7/24/2008 13:30	28.886	29.997	29.997
SENIOR_NORE	DERIV	7/24/2008 13:30	24.5544	25.4988	25.4988
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR	DERIV	7/24/2008 13:30	28.886	29.997	29.997
SENIOR_NORE	DERIV	7/24/2008 13:30	24.5544	25.4988	25.4988
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR	DERIV	7/24/2008 13:30	28.886	29.997	29.997
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR_MODRE	DERIV	7/24/2008 13:30	26	27	27
SENIOR_NORE	DERIV	7/24/2008 13:30	24.44	25.38	25.38
SENIOR_NORE	DERIV	7/24/2008 13:30	24.5544	25.4988	25.4988
SENIOR	DERIV	1/3/2003 18:30	88.88888889	88.88888889	88.88888889
SENIOR	DERIV	1/3/2003 18:30	88.88888889	88.88888889	88.88888889
SENIOR_MODRE	DERIV	1/3/2003 18:30	80	80	80
SENIOR_MODRE	DERIV	1/3/2003 18:30	80	80	80
SENIOR_NORE	DERIV	1/3/2003 18:30	75.55555556	75.55555556	75.55555556
SENIOR_NORE	DERIV	1/3/2003 18:30	75.55555556	75.55555556	75.55555556
LOAN_NORE	DERIV	7/11/2008 18:30	606	606	606
CVA_SENIOR	DERIV	2/23/2006 18:30	50	50	50
SENIOR_MMR_L	DERIV	7/8/2008 8:30	21.48691819	23.40723814	27.17004442
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	5/21/2008 18:30	78	78	78
LOAN_NORE	DERIV	7/25/2008 13:30	155	155	185
LOANNC_NORE	DERIV	7/11/2006 13:30	78	78	78
SUBORDINATE_NORE	DERIV	7/21/2008 18:30	222	222	248
LOANCALL	DERIV	11/9/2006 13:30	91	91	91
LOANCALL_NORE	DERIV	7/25/2008 13:30	193.75	193.75	231.25
SENIOR	DERIV	7/15/2008 18:30	25.553	26.664	26.364
SENIOR_NORE	DERIV	7/15/2008 18:30	21.7212	22.6656	22.6356
SENIOR_MODRE	DERIV	7/15/2008 18:30	23	24	24
SENIOR	DERIV	7/15/2008 18:30	25.553	26.664	26.364
SENIOR_NORE	DERIV	7/15/2008 18:30	21.7212	22.6656	22.6356
SENIOR_MODRE	DERIV	7/15/2008 18:30	23	24	24
SENIOR	DERIV	7/24/2008 13:30	15.554	15.554	15.554
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR_NORE	DERIV	7/24/2008 13:30	13.2216	13.2216	13.2216
SENIOR	DERIV	7/24/2008 13:30	15.554	15.554	15.554
SENIOR_NORE	DERIV	7/24/2008 13:30	13.2216	13.2216	13.2216
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR	DERIV	7/24/2008 13:30	15.554	15.554	15.554
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/24/2008 13:30	14	14	14
SENIOR_MODRE	DERIV	7/30/2008 8:30	57	60	68
SENIOR	DERIV	3/19/2007 18:30	1	1	1
SENIOR	DERIV	1/20/2007 18:30	1	1	1

165	195	207	220	220	220	220	253
183.315	216.645	229.977	244.42	244.42	244.42	244.42	281.083
165	195	207	220	220	220	220	253
165	195	207	220	220	220	220	253
183.315	216.645	229.977	244.42	244.42	244.42	244.42	281.083
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
95	130	150	170	172.5	175	180	180
95	130	150	170	172.5	175	180	180
155.826	184.158	195.4908	207.768	207.768	207.768	207.768	238.9332
-1.25	-2.5	-2.5	-2.25	-2.875	-3.5	-5.5	-4.5
2	2	3	4	5	6	11	11
2413.331788	2386.896299	2347.068734	2319.377791	2279.209429	2239.041067	2170.820478	2104.257118
18	18	18	18	18	18	18	18
25	25	25	25	25	25	25	25
25	25	25	25	25	25	25	25
25	25	25	25	25	25	25	25
20	20	20	20	20	20	20	20
20	20	20	20	20	20	20	20
20	20	20	20	20	20	20	20
59	68	76	84	85.5	87	91	91
59	68	76	84	85.5	87	91	91
59	68	76	84	85.5	87	91	91
88.5	102	114	126	128.25	130.5	136.5	136.5
59	68	76	84	85.5	87	91	91
59	68	76	84	85.5	87	91	91
40	50	65	80	90	100	120	120
45.551	52.217	61.105	68.882	71.6595	74.437	79.992	79.992
38.7204	44.3868	51.942	58.5528	60.9138	63.2748	67.9968	67.9968
41	47	55	62	64.5	67	72	72
45.551	52.217	61.105	68.882	71.6595	74.437	79.992	79.992
38.7204	44.3868	51.942	58.5528	60.9138	63.2748	67.9968	67.9968
41	47	55	62	64.5	67	72	72
45.551	52.217	61.105	68.882	71.6595	74.437	79.992	79.992
41	47	55	62	64.5	67	72	72
41	47	55	62	64.5	67	72	72
41	47	55	62	64.5	67	72	72
38.54	44.18	51.7	58.28	60.63	62.98	67.68	67.68
38.7204	44.3868	51.942	58.5528	60.9138	63.2748	67.9968	67.9968
88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889	88.88888889
80	80	80	80	80	80	80	80
80	80	80	80	80	80	80	80
75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556	75.55555556
634	662	680	700	708.5	717	726	726
50	50	50	50	50	50	50	50
32.07033303	36.07410332	40.05131721	44	46	48	52	52
1	1	1	1	1	1	1	1
117	146	176	200	210	220	234	234
200	215	230	245	254.5	264	278	278
117	146	176	200	210	220	234	234
311	373	419	455	475.5	496	527	527
124	149	175	195	203.5	212	224	224
250	268.75	287.5	306.25	318.125	330	347.5	347.5
31.108	36.663	42.218	48.884	53.328	57.772	72.215	65.549
26.4432	31.1652	35.8872	41.5536	45.3312	49.1088	61.386	55.7196
28	33	38	44	48	52	65	59
31.108	36.663	42.218	48.884	53.328	57.772	72.215	65.549
26.4432	31.1652	35.8872	41.5536	45.3312	49.1088	61.386	55.7196
28	33	38	44	48	52	65	59
24.442	29.997	35.552	41.107	42.7735	44.44	47.773	47.773
22	27	32	37	38.5	40	43	43
22	27	32	37	38.5	40	43	43
20.7768	25.4988	30.2208	34.9428	36.3594	37.776	40.6092	40.6092
24.442	29.997	35.552	41.107	42.7735	44.44	47.773	47.773
20.7768	25.4988	30.2208	34.9428	36.3594	37.776	40.6092	40.6092
22	27	32	37	38.5	40	43	43
24.442	29.997	35.552	41.107	42.7735	44.44	47.773	47.773
22	27	32	37	38.5	40	43	43
22	27	32	37	38.5	40	43	43
75	85	95	105	112.5	120	135	140
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

269
298.859
269
269
298.859
254.0436
254.0436
180
180
254.0436
-3.75
11
2095.457571
18
25
25
25
20
20
20
91
91
91
136.5
91
91
120
79.992
67.9968
72
79.992
67.9968
72
79.992
72
72
72
67.68
67.9968
88.88888889
88.88888889
80
80
75.55555556
75.55555556
726
50
52
1
234
278
234
527
224
347.5
65.549
55.7196
59
65.549
55.7196
59
47.773
43
43
40.6092
47.773
40.6092
43
47.773
43
43
145
1
1

TABS_05_4A_EUSDSENIOR	TABS_05_4A_E	USD
TABS_06_5A_A2USDSENIOR	TABS_06_5A_A2	USD
TABS_06_5A_A3USDSENIOR	TABS_06_5A_A3	USD
TABS_06_5A_B3USDSENIOR	TABS_06_5A_B3	USD
TABS_06_6A_A3USDSENIOR	TABS_06_6A_A3	USD
TABS_06_6A_B2USDSENIOR	TABS_06_6A_B2	USD
TABS_ABSCDO_418USDSENIOR_MODRE	TABS_ABSCDO_418	USD
TABX_071_BBBM_0_5USDSENIOR	TABX_071_BBBM_0_5	USD
TABX_071_BBBM_10_15USDSENIOR	TABX_071_BBBM_10_15	USD
TABX_071_BBBM_15_25USDSENIOR	TABX_071_BBBM_15_25	USD
TABX_071_BBBM_25_40USDSENIOR	TABX_071_BBBM_25_40	USD
TABX_071_BBBM_40_100USDSENIOR	TABX_071_BBBM_40_100	USD
TABX_071_BBBM_5_10USDSENIOR	TABX_071_BBBM_5_10	USD
TABX_071_BBBM_70_100USDSENIOR	TABX_071_BBBM_70_100	USD
TABX_HE_071_062_BBB_0_3USDSENIOR	TABX_HE_071_062_BBB_0_3	USD
TABX_HE_071_062_BBB_12_20USDSENIOR	TABX_HE_071_062_BBB_12_20	USD
TABX_HE_071_062_BBB_20_35USDSENIOR	TABX_HE_071_062_BBB_20_35	USD
TABX_HE_071_062_BBB_3_7USDSENIOR	TABX_HE_071_062_BBB_3_7	USD
TABX_HE_071_062_BBB_35_100USDSENIOR	TABX_HE_071_062_BBB_35_100	USD
TABX_HE_071_062_BBB_7_12USDSENIOR	TABX_HE_071_062_BBB_7_12	USD
TABX_HE_071_062_BBBMINUS_0_5USDSENIOR	TABX_HE_071_062_BBBMINUS_0_5	USD
TABX_HE_071_062_BBBMINUS_10_15USDSENIOR	TABX_HE_071_062_BBBMINUS_10_15	USD
TABX_HE_071_062_BBBMINUS_15_25USDSENIOR	TABX_HE_071_062_BBBMINUS_15_25	USD
TABX_HE_071_062_BBBMINUS_25_40USDSENIOR	TABX_HE_071_062_BBBMINUS_25_40	USD
TABX_HE_071_062_BBBMINUS_40_100USDSENIOR	TABX_HE_071_062_BBBMINUS_40_100	USD
TABX_HE_071_062_BBBMINUS_5_10USDSENIOR	TABX_HE_071_062_BBBMINUS_5_10	USD
TABXHE071062BBB05USDSENIOR	TABXHE071062BBB05	USD
TAISHOHKDSENIOR	TAISHO	HKD
TAISHOSGDSENIOR	TAISHO	SGD
TAPUSDSENIOR_MODRE	TAP	USD
TAPEURSENIOR_MODRE	TAP	EUR
TAQAEURSENIOR	TAQA	EUR
TAQAJPYSENIOR	TAQA	JPY
TARGUSUSDLOAN_NORE	TARGUS	USD
TATAINUSDSENIOR	TATAIN	USD
TATAINEURLOAN_MMR	TATAIN	EUR
TATELYHKDSENIOR_MMR_L	TATELY	HKD
TAUUSDSENIOR_MODRE	TAU	USD
TAUEURSENIOR_MODRE	TAU	EUR
TAUAUDSENIOR_MODRE	TAU	AUD
TAVARESUSDSENIOR_MODRE	TAVARES	USD
TAYLORNELSONGBPSENIOR	TAYLORNELSON	GBP
TAZ 06_1ACUSDSENIOR	TAZ 06_1AC	USD
TAZ_06_1ACUSDSENIOR	TAZ_06_1AC	USD
TCKCNUSDSENIOR_MODRE	TCKCN	USD
TCKCNEURSENIOR_MODRE	TCKCN	EUR
TCKCNUSDSENIOR	TCKCN	USD
TCNUSDSENIOR_MODRE	TCN	USD
TCNUSDSENIOR	TCN	USD
TCNUSDSENIOR_NORE	TCN	USD
TCNEURSENIOR_MODRE	TCN	EUR
TCNEURSENIOR	TCN	EUR
TCNEURSENIOR_NORE	TCN	EUR
TCNUSDSENIOR_MODRE	TCN	USD
TCNJPYSENIOR_MODRE	TCN	JPY
TCNHKDSENIOR_MODRE	TCN	HKD
TCNAUDSENIOR_MODRE	TCN	AUD
TCNSGDSENIOR_MODRE	TCN	SGD
TCOKZEURBOND	TCOKZ	EUR
TCOMUSDSENIOR	TCOM	USD
TCOMEURSENIOR_MODRE	TCOM	EUR
TCOMEURSENIOR_NORE	TCOM	EUR
TCOMEURSENIOR	TCOM	EUR
TCOMUSDSENIOR_MODRE	TCOM	USD
TCOMUSDSENIOR_NORE	TCOM	USD
TDUSDSENIOR	TD	USD
TDUSDSENIOR_MODRE	TD	USD
TDUSDSENIOR_NORE	TD	USD
TDUSDSUBORDINATE	TD	USD
TDUSDSUBORDINATE_MODRE	TD	USD
TDUSDSUBORDINATE_NORE	TD	USD
TDEURSENIOR_MODRE	TD	EUR
TDAUDSENIOR_MODRE	TD	AUD
TDUSDCVA_SENIOR	TD	USD

SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	2/2/2007 8:30	1	1	1
SENIOR	DERIV	11/20/2006 18:30	1	1	1
SENIOR	DERIV	10/12/2006 13:30	1	1	1
SENIOR	DERIV	2/5/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 8:30	1	1	1
SENIOR_MODRE	DERIV	11/20/2007 8:30	8000	8000	8000
SENIOR	DERIV	2/26/2007 13:30	1	1	1
SENIOR	DERIV	2/26/2007 13:30	1	1	1
SENIOR	DERIV	2/28/2007 18:30	1	1	1
SENIOR	DERIV	2/28/2007 18:30	1	1	1
SENIOR	DERIV	2/26/2007 13:30	1	1	1
SENIOR	DERIV	2/26/2007 13:30	1	1	1
SENIOR	DERIV	6/20/2007 18:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	1/17/2007 13:30	1	1	1
SENIOR	DERIV	4/27/2007 18:30	1	1	1
SENIOR	DERIV	7/23/2008 8:30	40	40	40
SENIOR	DERIV	7/23/2008 8:30	40	40	40
SENIOR_MODRE	DERIV	7/30/2008 18:30	100	100	100
SENIOR_MODRE	DERIV	7/16/2008 18:30	11	11	11
SENIOR	DERIV	7/25/2008 13:30	78	78	78
SENIOR	DERIV	7/25/2008 13:30	78	78	78
LOAN_NORE	DERIV	6/4/2008 13:30	400	400	400
SENIOR	DERIV	1/9/2008 8:30	75	75	75
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	7/29/2008 13:30	49.12649119	58.01240627	75.71250382
SENIOR_MODRE	DERIV	7/2/2008 18:30	50	50	75
SENIOR_MODRE	DERIV	7/2/2008 18:30	50	50	75
SENIOR_MODRE	DERIV	7/2/2008 18:30	50	50	75
SENIOR_MODRE	DERIV	6/10/2008 18:30	640	640	640
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR	DERIV	5/31/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	7/29/2008 18:30	97	97	102
SENIOR_MODRE	DERIV	7/29/2008 18:30	97	97	102
SENIOR	DERIV	8/10/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR	DERIV	7/24/2008 13:30	33.33	33.33	33.33
SENIOR_NORE	DERIV	7/24/2008 13:30	28.332	28.332	28.332
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR	DERIV	7/24/2008 13:30	33.33	33.33	33.33
SENIOR_NORE	DERIV	7/24/2008 13:30	28.332	28.332	28.332
SENIOR_MODRE	CASH	7/24/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
SENIOR_MODRE	DERIV	7/24/2008 13:30	30	30	30
BOND	DERIV	1/7/2008 13:30	1	1	1
SENIOR	DERIV	1/30/2003 13:30	300	300	300
SENIOR_MODRE	DERIV	1/30/2003 13:30	270	270	270
SENIOR_NORE	DERIV	1/30/2003 13:30	255	255	255
SENIOR	DERIV	1/30/2003 13:30	300	300	300
SENIOR_MODRE	DERIV	1/30/2003 13:30	270	270	270
SENIOR_NORE	DERIV	1/30/2003 13:30	255	255	255
SENIOR	DERIV	7/23/2008 13:30	101.101	101.101	101.101
SENIOR_MODRE	DERIV	7/23/2008 13:30	91	91	91
SENIOR_NORE	DERIV	7/23/2008 13:30	85.9404	85.9404	85.9404
SUBORDINATE	DERIV	7/23/2008 13:30	109.2	109.2	109.2
SUBORDINATE_MODRE	DERIV	7/23/2008 13:30	109.2	109.2	109.2
SUBORDINATE_NORE	DERIV	7/23/2008 13:30	109.2	109.2	109.2
SENIOR_MODRE	DERIV	7/23/2008 13:30	91	91	91
SENIOR_MODRE	DERIV	7/23/2008 13:30	91	91	91
CVA_SENIOR	DERIV	7/23/2008 13:30	91	91	91

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
8000	8000	8000	8000	8000	8000	8000	8000
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
40	45	45	50	50	50	50	50
40	45	45	50	50	50	50	50
100	100	100	100	100	100	100	100
14	20	27	37	41	45	56	56
93	108	118	135	140	145	159	173
93	108	118	135	140	145	159	173
400	500	600	600	600	600	700	700
75	75	75	75	75	75	75	75
1	1	1	1	1	1	1	1
102.9981734	128.0344918	142.0378875	156	159	162	165	165
100	125	135	150		150	160	170
100	125	135	150		150	160	170
100	125	135	150		150	160	170
640	640	640	640		640	640	640
24	24	24	24		24	24	24
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
112	122	127	135	137	139	144	149
112	122	127	135	137	139	144	149
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
45	60	70	80	81.5	83	86	86
49.995	66.66	77.77	88.88	90.5465	92.213	95.546	95.546
42.498	56.664	66.108	75.552	76.9686	78.3852	81.2184	81.2184
45	60	70	80	81.5	83	86	86
49.995	66.66	77.77	88.88	90.5465	92.213	95.546	95.546
42.498	56.664	66.108	75.552	76.9686	78.3852	81.2184	81.2184
45	60	70	80	81.5	83	86	86
45	60	70	80	81.5	83	86	86
45	60	70	80	81.5	83	86	86
45	60	70	80	81.5	83	86	86
45	60	70	80	81.5	83	86	86
1	1	1	1	1	1	1	1
300	300	300	288.8888889	288.8888889	288.8888889	288.8888889	288.8888889
270	270	270	260	260	260	260	260
255	255	255	245.5555556	245.5555556	245.5555556	245.5555556	245.5555556
300	300	300	288.8888889	288.8888889	288.8888889	288.8888889	288.8888889
270	270	270	260	260	260	260	260
255	255	255	245.5555556	245.5555556	245.5555556	245.5555556	245.5555556
104.434	108.878	113.322	116.655	118.3215	119.988	125.543	131.098
94	98	102	105	106.5	108	113	118
88.7736	92.5512	96.3288	99.162	100.5786	101.9952	106.7172	111.4392
112.8	117.6	122.4	126	127.8	129.6	135.6	141.6
112.8	117.6	122.4	126	127.8	129.6	135.6	141.6
112.8	117.6	122.4	126	127.8	129.6	135.6	141.6
94	98	102	105	106.5	108	113	118
94	98	102	105	106.5	108	113	118
94	98	102	105	106.5	108	113	118

1
1
1
1
1
1
8000
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
50
50
100
56
183
183
700
75
1
165
180
180
180
640
24
1
1
154
154
0.999999975
86
95.546
81.2184
86
95.546
81.2184
86
86
86
86
86
1
288.8888889
260
245.5555556
288.8888889
260
245.5555556
136.653
123
116.1612
147.6
147.6
147.6
123
123
123

TD_MRGAUSDSENIOR	TD_MRGA	USD
TD_MRGBUSDSENIOR	TD_MRGB	USD
TD10USDSENIOR	TD10	USD
TD600USDSENIOR	TD600	USD
TD90USDSENIOR	TD90	USD
TDCDCUSDSENIOR_NORE	TDCDC	USD
TDCDCUSDLOAN_NORE	TDCDC	USD
TDCDCUSDLOANCALL_MMR	TDCDC	USD
TDCDCEURLT2_MMR_L	TDCDC	EUR
TDSUSDSENIOR	TDS	USD
TDSUSDSENIOR_MODRE	TDS	USD
TDSUSDSENIOR_NORE	TDS	USD
TDSUSDSUBORDINATE	TDS	USD
TDSUSDSUBORDINATE_MODRE	TDS	USD
TDSUSDSUBORDINATE_NORE	TDS	USD
TDSEURSENIOR_MODRE	TDS	EUR
TDSEURSENIOR	TDS	EUR
TDSEURSENIOR_NORE	TDS	EUR
TDSAUDSENIOR_MODRE	TDS	AUD
TDSAUDSENIOR	TDS	AUD
TDSJPYSENIOR_MODRE	TDS	JPY
TEEURSENIOR_MODRE	TE	EUR
TEUSDSENIOR_NORE	TE	USD
TEEURSENIOR_NORE	TE	EUR
TEUSDSENIOR	TE	USD
TEEURSENIOR	TE	EUR
TEUSDSENIOR_MODRE	TE	USD
TEUSDLOAN	TE	USD
TEUSDDIGITAL	TE	USD
TEAUDSENIOR_NORE	TE	AUD
TEGUSDPREFERRED_MODRE	TEG	USD
TEHEINUSDLOAN_NORE	TEHEIN	USD
TEKCNUSDSENIOR	TEKCN	USD
TEKCNEURSENIOR	TEKCN	EUR
TEKCNEURSENIOR_MODRE	TEKCN	EUR
TEKCNUSDSENIOR_MODRE	TEKCN	USD
TEKCNUSDSENIOR_NORE	TEKCN	USD
TEKCNEURSENIOR_NORE	TEKCN	EUR
TEKNIUSDSENIOR_NORE	TEKNI	USD
TEKNIUSDLOAN_NORE	TEKNI	USD
TEKNIUSDCVA_LOAN	TEKNI	USD
TELHKDSENIOR_MODRE	TEL	HKD
TELSGDSENIOR_MODRE	TEL	SGD
TELUSDSENIOR_MODRE	TEL	USD
TELAUDSENIOR_MODRE	TEL	AUD
TELEURSENIOR	TEL	EUR
TELEURSENIOR_MODRE	TEL	EUR
TELEURSENIOR_NORE	TEL	EUR
TELJPYSENIOR_MODRE	TEL	JPY
TELUSDLOAN	TEL	USD
TELUSDSENIOR_MODRE	TEL	USD
TELUSDSENIOR_NORE	TEL	USD
TELUSDSENIOR	TEL	USD
TELUSDCVA_SENIOR	TEL	USD
TELCORUSDDIGITAL_LOAN_NORE	TELCOR	USD
TELCORUSDLOAN_NORE	TELCOR	USD
TELCORUSDSENIOR_NORE	TELCOR	USD
TELECOMITALIAEURSENIOR	TELECOMITALIA	EUR
TELMALSGDSENIOR_3CE	TELMAL	SGD
TELVISUSDSENIOR	TELVIS	USD
TELVISEURSENIOR	TELVIS	EUR
TEMBECUSDSENIOR_NORE	TEMBEC	USD
TEMBECHKDSENIOR_NORE	TEMBEC	HKD
TEMBECILSSENIOR_NORE	TEMBEC	ILS
TEMBECEURSENIOR_NORE	TEMBEC	EUR
TEMBECUSDSENIOR_MODRE	TEMBEC	USD
TEMBECUSDDIGITAL_NORE	TEMBEC	USD
TENUSDSENIOR_NORE	TEN	USD
TENUSDLOAN_NORE	TEN	USD
TERRA_OD-CVAUSDCVA_SENIOR	TERRA_OD-CVA	USD
TESTUSDSENIOR	TEST	USD
TEXUSDSENIOR_NORE	TEX	USD
TEXUSDSUBORDINATE_NORE	TEX	USD
TEXUSDLOAN_NORE	TEX	USD

SENIOR	DERIV	1/18/2002 13:30	20.2	20.2	20.2
SENIOR	DERIV	1/18/2002 13:30	1144	1144	1144
SENIOR	DERIV	2/5/2001	1054.96	1054.96	1054.96
SENIOR	DERIV	2/2/2001	114.67	114.67	114.67
SENIOR	DERIV	2/5/2001	10	10	10
SENIOR_NORE	DERIV	2/20/2008 8:30	220	220	220
LOAN_NORE	DERIV	7/25/2008 13:30	302.25	302.25	302.25
LOANCALL_MMR	DERIV	7/25/2008 13:30	195	195	195
LT2_MMR_L	DERIV	1/14/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/24/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/24/2008 13:30	23.61	23.61	23.61
SUBORDINATE	DERIV	7/24/2008 13:30	33.33	33.33	33.33
SUBORDINATE_MODRE	DERIV	7/24/2008 13:30	30	30	30
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	28.332	28.332	28.332
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR	DERIV	7/24/2008 13:30	27.775	27.775	27.775
SENIOR_NORE	DERIV	7/24/2008 13:30	23.61	23.61	23.61
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR	DERIV	7/24/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/24/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/30/2008 18:30	42.352	47.646	52.94
SENIOR_NORE	DERIV	7/30/2008 18:30	40	45	50
SENIOR_NORE	DERIV	7/30/2008 18:30	40	45	50
SENIOR	DERIV	7/30/2008 18:30	47.06	52.9425	58.825
SENIOR	DERIV	7/30/2008 18:30	47.06	52.9425	58.825
SENIOR_MODRE	DERIV	7/30/2008 18:30	42.352	47.646	52.94
LOAN	DERIV	7/30/2008 18:30	36	40.5	45
DIGITAL	DERIV	7/30/2008 18:30	200	225	250
SENIOR_NORE	DERIV	7/30/2008 18:30	40	45	50
PREFERRED_MODRE	DERIV	5/27/2008 13:30	50	55	60
LOAN_NORE	DERIV	7/25/2008 18:30	200	200	210
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/24/2008 18:30	93	129	174
LOAN_NORE	DERIV	7/23/2008 18:30	106	106	114
CVA_LOAN	DERIV	3/27/2008 18:30	106	106	114
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
SENIOR_NORE	DERIV	7/2/2008 18:30	39.6648	39.6648	39.6648
SENIOR_MODRE	DERIV	7/21/2008 18:30	55	55	55
LOAN	DERIV	7/21/2008 18:30	55	55	55
SENIOR_MODRE	CASH	7/21/2008 18:30	55	55	55
SENIOR_NORE	DERIV	7/21/2008 18:30	51.942	51.942	51.942
SENIOR	DERIV	7/21/2008 18:30	55	55	55
CVA_SENIOR	DERIV	7/10/2007 13:30	0.999999975	0.999999975	0.999999975
DIGITAL_LOAN_NORE	DERIV	10/3/2006 18:30	162	162	162
LOAN_NORE	DERIV	7/25/2008 13:30	655	655	655
SENIOR_NORE	DERIV	7/16/2008 18:30	610	676.1377699	812.1982358
SENIOR	DERIV	12/18/2001 18:30	24	24	24
SENIOR_3CE	DERIV	7/30/2008 8:30	40	45	52
SENIOR	DERIV	7/29/2008 18:30	41	45	61
SENIOR	DERIV	7/29/2008 18:30	41	45	61
SENIOR_NORE	DERIV	7/17/2008 18:30	657.495281	876.208619	968.335367
SENIOR_NORE	DERIV	7/17/2008 18:30	657.339269	875.783373	967.540386
SENIOR_NORE	DERIV	7/8/2008 13:30	1257.465318	1250.332912	1207.195748
SENIOR_NORE	DERIV	7/17/2008 18:30	658.445548	879.464685	974.566317
SENIOR_MODRE	DERIV	7/17/2008 18:30	657.495281	876.208619	968.335367
DIGITAL_NORE	DERIV	7/17/2008 18:30	657.495281	876.208619	968.335367
SENIOR_NORE	DERIV	7/14/2008 18:30	5	5	12
LOAN_NORE	DERIV	7/30/2008 18:30	137.34	153.72	177.66
CVA_SENIOR	DERIV	10/15/2004 13:30	1	1	1
SENIOR	DERIV	12/4/2003 13:30	12	11	12
SENIOR_NORE	DERIV	9/7/2005 8:30	1	1	1
SUBORDINATE_NORE	DERIV	7/11/2008 13:30	205	205	205
LOAN_NORE	DERIV	7/23/2008 18:30	200	200	200

20.2	20.2	20.2	20.2	20.2	20.2	20.2	20.2
1144	1144	1144	1144	1144	1144	1144	1144
1054.96	1054.96	1054.96	1054.96	1054.96	1054.96	1054.96	1054.96
114.67	114.67	114.67	114.67	114.67	114.67	114.67	114.67
10	10	10	10	10	10	10	10
220	220	220	220	220	220	220	220
302.25	302.25	302.25	302.25	302.25	302.25	302.25	302.25
195	195	195	195	195	195	195	195
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
38.885	49.995	61.105	72.215	74.9925	77.77	83.325	83.325
35	45	55	65	67.5	70	75	75
33.054	42.498	51.942	61.386	63.747	66.108	70.83	70.83
46.662	59.994	73.326	86.658	89.991	93.324	99.99	99.99
42	54	66	78	81	84	90	90
39.6648	50.9976	62.3304	73.6632	76.4964	79.3296	84.996	84.996
35	45	55	65	67.5	70	75	75
38.885	49.995	61.105	72.215	74.9925	77.77	83.325	83.325
33.054	42.498	51.942	61.386	63.747	66.108	70.83	70.83
35	45	55	65	67.5	70	75	75
38.885	49.995	61.105	72.215	74.9925	77.77	83.325	83.325
35	45	55	65		70	75	75
65.6456	76.2336	86.8216	95.292	97.4096	99.5272	110.1152	110.1152
62	72	82	90	92	94	104	104
62	72	82	90	92	94	104	104
72.943	84.708	96.473	105.885	108.238	110.591	122.356	122.356
72.943	84.708	96.473	105.885	108.238	110.591	122.356	122.356
65.6456	76.2336	86.8216	95.292	97.4096	99.5272	110.1152	110.1152
55.8	64.8	73.8	81	82.8	84.6	93.6	93.6
161.2	131.4782609	125.7333333	132.6315789	128.0608875	123.4901961	122.4516129	135.0927835
62	72	82	90	92	94	104	104
70	85	95	115	122.5	130	160	160
225	250	280	300	312.5	325	350	350
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
294	404	452	500	502.5	505	516	516
151	184	216	245	255	265	282	282
151	184	216	245	255	265	282	282
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
49.1088	63.2748	72.7188	82.1628	83.5794	84.996	87.8292	87.8292
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
70	80	90	110	111.5	113	116	116
66.108	75.552	84.996	103.884	105.3006	106.7172	109.5504	109.5504
70	80	90	110	111.5	113	116	116
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
247	324	388	450	470.5	491	527	527
655	655	655	655	655	655	655	655
1025.119405	1168.594271	1224.260316	1251.749056	1256.85661	1261.964163	1274.999627	1274.999989
24	24	24	24	24	24	24	24
67	82	95	108	111.5	115	125	133
88	103	110	118	122.5	127	134	137
88	103	110	118	122.5	127	134	137
969.019962	910.115178	838.560216	791.790304	764.6900485	737.589793	697.726278	657.920024
968.077222	909.346592	838.005262	791.367763	764.2601635	737.152564	697.023295	655.759677
1122.010464	1030.250323	935.681158	876.708596	842.3051995	807.901803	756.707228	704.513786
978.144157	919.651662	847.187778	799.549839	771.7378975	743.925956	702.562961	660.618606
969.019962	910.115178	838.560216	791.790304	764.6900485	737.589793	697.726278	657.920024
969.019962	910.115178	838.560216	791.790304	764.6900485	737.589793	697.726278	657.920024
27	38	46	52	53	54	56	56
234.36	267.12	298.62	315	323.19	331.38	347.76	347.76
1	1	1	1	1	1	1	1
12	12	12	12	12	12	12	12
1	1	1	1	1	1	1	1
330	405	445	475	480	485	500	500
200	200	200	200	200	200	200	200

20.2
1144
1054.96
114.67
10
220
302.25
195
0.999999975
83.325
75
70.83
99.99
90
84.996
75
83.325
70.83
75
83.325
75
110.1152
104
104
122.356
122.356
110.1152
93.6
136.627451
104
160
350
0
0
0
0
0
0
516
282
282
116
116
116
116
116
116
87.8292
116
116
116
109.5504
116
0.999999975
527
655
1274.999997
24
143
142
142
649.813183
646.87102
693.647561
651.642523
649.813183
649.813183
56
347.76
1
12
1
500
200

TFONYUSDSENIOR	TFONY	USD
TFONYEURSENIOR	TFONY	EUR
TFONYAUDSENIOR	TFONY	AUD
TFONYTWDSENIOR	TFONY	TWD
TFONYHKDSENIOR	TFONY	HKD
TFONYSGDSENIOR	TFONY	SGD
TFONYUSDLOAN	TFONY	USD
TFONYJPYSENIOR	TFONY	JPY
TFONYEURLOAN	TFONY	EUR
TFONYJPYLOAN	TFONY	JPY
TFONYAUDLOAN	TFONY	AUD
TFONYUSDBOND	TFONY	USD
TFONYEURBOND	TFONY	EUR
TGNUSDSENIOR_NORE	TGN	USD
TGNHKDSENIOR_NORE	TGN	HKD
TGOUSDSENIOR_MODRE	TGO	USD
TGTUSDSENIOR	TGT	USD
TGTUSDSENIOR_MODRE	TGT	USD
TGTUSDSENIOR_NORE	TGT	USD
TGTEURSENIOR	TGT	EUR
TGTEURSENIOR_NORE	TGT	EUR
TGTEURSENIOR_MODRE	TGT	EUR
TGTAUDSECURED_MODRE	TGT	AUD
TGTAUDSENIOR_MODRE	TGT	AUD
TGTHKDSENIOR_MODRE	TGT	HKD
TGTHKDSENIOR_NORE	TGT	HKD
TGTUSDCVA_SENIOR	TGT	USD
TGTJPYSENIOR_NORE	TGT	JPY
TGTJPYSENIOR_MODRE	TGT	JPY
TGTSGDSENIOR_MODRE	TGT	SGD
TGTVUSDSENIOR_MODRE	TGTV	USD
THCUSDSENIOR	THC	USD
THCUSDLOAN	THC	USD
THCUSDSENIOR_MODRE	THC	USD
THCEURSENIOR_MODRE	THC	EUR
THCEURSENIOR_NORE	THC	EUR
THCEURSENIOR	THC	EUR
THCUSDSENIOR_NORE	THC	USD
THCHKDSENIOR_NORE	THC	HKD
THCAUDSENIOR_MODRE	THC	AUD
THC_LOANUSDSENIOR	THC_LOAN	USD
THENORUSDCVA_LOAN	THENOR	USD
THERMALNUSDCVA_LOAN	THERMALN	USD
THILL_2007_2I_A2UUSDASSETBACKED	THILL_2007_2I_A2U	USD
THILL_2007_2I_BU2USDASSETBACKED	THILL_2007_2I_BU2	USD
THOMUSDCVA_LOAN	THOM	USD
THOMBETTUSDSENIOR_NORE	THOMBETT	USD
THWAEURLOAN2ND_MMR	THWA	EUR
THWAEURLOAN_MMR	THWA	EUR
TIAAGLUSDSENIOR_MODRE	TIAAGL	USD
TIAAGLUSDCVA_SENIOR	TIAAGL	USD
TIAF_06_1A_CUSDSENIOR	TIAF_06_1A_C	USD
TIASF1USDSENIOR	TIASF1	USD
TIASF2USDSENIOR	TIASF2	USD
TIFUSDSENIOR_MODRE	TIF	USD
TIFUSDCVA_SENIOR	TIF	USD
TIMKENEURSENIOR_MODRE	TIMKEN	EUR
TINUSDSENIOR_MODRE	TIN	USD
TINUSDSENIOR	TIN	USD
TINUSDSENIOR_NORE	TIN	USD
TINEURSENIOR	TIN	EUR
TINEURSENIOR_MODRE	TIN	EUR
TINEURSENIOR_NORE	TIN	EUR
TINAUDSENIOR	TIN	AUD
TINAUDSENIOR_MODRE	TIN	AUD
TINJPYSENIOR_MODRE	TIN	JPY
TINJPYSENIOR_NORE	TIN	JPY
TITN_06_3_AEURASSETBACKED_MMR_L	TITN_06_3_A	EUR
TITN_06_3_AEURASSETBACKED	TITN_06_3_A	EUR
TITN_06_CT1X_AEURASSETBACKED	TITN_06_CT1X_A	EUR
TITN_06_CT1X_AGBPASSETBACKED	TITN_06_CT1X_A	GBP
TJXUSDSENIOR	TJX	USD
TJXEURSENIOR	TJX	EUR
TJXUSDSENIOR_MODRE	TJX	USD

SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
SENIOR	DERIV	7/22/2008 18:30	55	56	61
LOAN	DERIV	7/22/2008 18:30	35.75	41.74545455	45.04615385
SENIOR	DERIV	7/22/2008 18:30	55	56	61
LOAN	DERIV	7/22/2008 18:30	35.75	41.74545455	45.04615385
LOAN	DERIV	7/22/2008 18:30	35.75	41.74545455	45.04615385
LOAN	DERIV	7/22/2008 18:30	35.75	41.74545455	45.04615385
BOND	DERIV	7/22/2008 18:30	55	56	61
BOND	DERIV	7/22/2008 18:30	55	56	61
SENIOR_NORE	DERIV	7/23/2008 18:30	62	62	65
SENIOR_NORE	DERIV	7/23/2008 18:30	62	62	65
SENIOR_MODRE	DERIV	5/21/2002 18:30	0	0	0
SENIOR	DERIV	7/22/2008 18:30	51.106	49.995	49.995
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_NORE	DERIV	7/22/2008 18:30	43.4424	42.498	42.498
SENIOR	DERIV	7/22/2008 18:30	51.106	49.995	49.995
SENIOR_NORE	DERIV	7/22/2008 18:30	43.4424	42.498	42.498
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SECURED_MODRE	DERIV	7/22/2008 18:30	41.4	40.5	40.5
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_NORE	DERIV	7/22/2008 18:30	43.4424	42.498	42.498
CVA_SENIOR	DERIV	7/22/2008 18:30	92	90	90
SENIOR_NORE	DERIV	7/22/2008 18:30	43.4424	42.498	42.498
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	46	45	45
SENIOR_MODRE	DERIV	2/18/2005 13:30	18	18	18
SENIOR	DERIV	7/30/2008 18:30	227.755	244.42	294.415
LOAN	DERIV	7/30/2008 18:30	165	180	225
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	220	265
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	220	265
SENIOR_NORE	DERIV	6/23/2008 18:30	202.96	215.232	264.32
SENIOR	DERIV	6/23/2008 18:30	238.865	253.308	311.08
SENIOR_NORE	DERIV	7/30/2008 18:30	193.52	207.68	250.16
SENIOR_NORE	DERIV	7/30/2008 18:30	193.52	207.68	250.16
SENIOR_MODRE	DERIV	7/30/2008 18:30	205	220	265
SENIOR	DERIV	2/7/2002 18:30	50	50	75
CVA_LOAN	DERIV	7/11/2006 13:30	105	105	105
CVA_LOAN	DERIV	11/2/2006 18:30	100	175	250
ASSETBACKED	DERIV	1/25/2008 18:30	28	28	28
ASSETBACKED	DERIV	1/25/2008 18:30	75	75	75
CVA_LOAN	DERIV	7/28/2007 8:30	115	115	115
SENIOR_NORE	DERIV	8/30/2005 18:30	58.6	58.6	58.6
LOAN2ND_MMR	DERIV	5/30/2008 13:30	1	1	1
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR	DERIV	11/14/2006 8:30	1	1	1
SENIOR	DERIV	9/16/2004 18:30	23.75	23.75	23.75
SENIOR	DERIV	11/2/2004 13:30	19.75	19.75	19.75
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	4/28/2006 18:30	50	50	50
SENIOR_MODRE	DERIV	4/18/2008 13:30	20	20	30
SENIOR_MODRE	DERIV	7/30/2008 13:30	270	270	270
SENIOR	DERIV	7/30/2008 13:30	299.97	299.97	299.97
SENIOR_NORE	DERIV	7/30/2008 13:30	254.988	254.988	254.988
SENIOR	DERIV	7/30/2008 13:30	299.97	299.97	299.97
SENIOR_MODRE	DERIV	7/30/2008 13:30	270	270	270
SENIOR_NORE	DERIV	7/30/2008 13:30	254.988	254.988	254.988
SENIOR	DERIV	7/30/2008 13:30	299.97	299.97	299.97
SENIOR_MODRE	DERIV	7/30/2008 13:30	270	270	270
SENIOR_MODRE	DERIV	7/30/2008 13:30	270	270	270
SENIOR_NORE	DERIV	7/30/2008 13:30	254.988	254.988	254.988
ASSETBACKED_MMR_L	DERIV	11/2/2007 13:30	35	37	40
ASSETBACKED	DERIV	8/22/2007 13:30	12	13	15
ASSETBACKED	DERIV	12/11/2007 13:30	60	65	70
ASSETBACKED	DERIV	12/19/2007 13:30	60	65	70
SENIOR	DERIV	7/14/2008 13:30	27.775	27.775	27.775
SENIOR	DERIV	7/14/2008 13:30	27.775	27.775	27.775
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25

76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
57	70.94845361	96.33027523	97.48695652	104.8418389	112.1967213	120.0944882	111.5151515
76	93	105	111	114.5	118	123	128
57	70.94845361	96.33027523	97.48695652	104.8418389	112.1967213	120.0944882	111.5151515
57	70.94845361	96.33027523	97.48695652	104.8418389	112.1967213	120.0944882	111.5151515
57	70.94845361	96.33027523	97.48695652	104.8418389	112.1967213	120.0944882	111.5151515
76	93	105	111	114.5	118	123	128
76	93	105	111	114.5	118	123	128
75	85	95	105	110	115	120	120
75	85	95	105	110	115	120	120
0	0	0	0	0	0	0	0
61.105	66.66	75.548	83.325	84.436	85.547	92.213	107.767
55	60	68	75	76	77	83	97
51.942	56.664	64.2192	70.83	71.7744	72.7188	78.3852	91.6068
61.105	66.66	75.548	83.325	84.436	85.547	92.213	107.767
51.942	56.664	64.2192	70.83	71.7744	72.7188	78.3852	91.6068
55	60	68	75	76	77	83	97
49.5	54	61.2	67.5	68.4	69.3	74.7	87.3
55	60	68	75	76	77	83	97
55	60	68	75	76	77	83	97
51.942	56.664	64.2192	70.83	71.7744	72.7188	78.3852	91.6068
110	120	136	150	152	154	166	194
51.942	56.664	64.2192	70.83	71.7744	72.7188	78.3852	91.6068
55	60	68	75	76	77	83	97
55	60	68	75	76	77	83	97
18	18	18	18	18	18	18	18
405.515	499.95	563.277	599.94	598.829	597.718	595.496	595.496
325	410	467	500	499	498	496	496
365	450	507	540	539	538	536	536
365	450	507	540	539	538	536	536
344.56	403.088	457.84	481.44	480.024	478.608	474.832	474.832
405.515	474.397	538.835	566.61	564.9435	563.277	558.833	558.833
344.56	424.8	478.608	509.76	508.816	507.872	505.984	505.984
344.56	424.8	478.608	509.76	508.816	507.872	505.984	505.984
365	450	507	540	539	538	536	536
75	100	100	100	100	100	105	105
130	155	180	200	200	200	200	200
300	300	300	300	300	300	300	300
28	28	28	28	28	28	28	28
75	75	75	75	75	75	75	75
175	250	280	310	310	310	310	310
58.6	58.6	58.6	58.6	58.6	58.6	58.6	58.6
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
23.75	23.75	23.75	23.75	23.75	23.75	23.75	23.75
19.75	19.75	19.75	19.75	19.75	19.75	19.75	19.75
1	1	1	1	1	1	1	1
60	70	80	90	95	100	110	110
36	45	55	69	76.5	84	84	84
295	335	355	375	375	375	355	397
327.745	372.185	394.405	416.625	416.625	416.625	394.405	441.067
278.598	316.374	335.262	354.15	354.15	354.15	335.262	374.9268
327.745	372.185	394.405	416.625	416.625	416.625	394.405	441.067
295	335	355	375	375	375	355	397
278.598	316.374	335.262	354.15	354.15	354.15	335.262	374.9268
327.745	372.185	394.405	416.625	416.625	416.625	394.405	441.067
295	335	355	375	375	375	355	397
295	335	355	375	375	375	355	397
278.598	316.374	335.262	354.15	354.15	354.15	335.262	374.9268
45	47	50	50	50	50	50	50
16	17	18	19	19.5	20	20	20
74	76	77	77	77	77	77	77
75	76	77	77	77	77	77	77
33.33	38.885	52.217	66.66	69.4375	72.215	77.77	111.1
33.33	38.885	52.217	66.66	69.4375	72.215	77.77	111.1
30	35	47	60	62.5	65	70	100

133
133
133
133
133
133
99.02189781
133
99.02189781
99.02189781
99.02189781
133
133
120
120
0
107.767
97
91.6068
107.767
91.6068
97
87.3
97
97
91.6068
194
91.6068
97
97
18
595.496
496
536
536
474.832
558.833
505.984
505.984
536
105
200
300
28
75
310
58.6
1
1
1
1
1
23.75
19.75
1
110
84
397
441.067
374.9268
441.067
397
374.9268
441.067
397
397
374.9268
50
20
77
77
108.878
108.878
98

TJXEURSENIOR_MODRE	TJX	EUR
TJXUSDSENIOR_NORE	TJX	USD
TJXEURSENIOR_NORE	TJX	EUR
TJXJPYSENIOR_MODRE	TJX	JPY
TJXAUDSENIOR_MODRE	TJX	AUD
TJXSGDSENIOR_MODRE	TJX	SGD
TJXHKDSENIOR_MODRE	TJX	HKD
TLACQUSDLOAN_NORE	TLACQ	USD
TLACQUSDCVA_LOAN	TLACQ	USD
TLMUSDSENIOR_MODRE	TLM	USD
TLMUSDSENIOR	TLM	USD
TLMEURSENIOR	TLM	EUR
TLMEURSENIOR_MODRE	TLM	EUR
TLMUSDSENIOR_NORE	TLM	USD
TLMEURSENIOR_NORE	TLM	EUR
TLMSGDSENIOR_MODRE	TLM	SGD
TLMHKDSENIOR_MODRE	TLM	HKD
TLMAUDSENIOR_MODRE	TLM	AUD
TMAN_6_AEURASSETBACKED	TMAN_6_A	EUR
TMCCHKDSENIOR	TMCC	HKD
TMENRUUSDBOND	TMENRU	USD
TMENRUEURBOND	TMENRU	EUR
TMKUSDSENIOR_MODRE	TMK	USD
TMKEURSENIOR_MODRE	TMK	EUR
TMTS_06_5_1M9USDSENIOR	TMTS_06_5_1M9	USD
TMTS_2005_3SL_B2USDSENIOR	TMTS_2005_3SL_B2	USD
TMTS_2005_5SL_B2USDSENIOR	TMTS_2005_5SL_B2	USD
TN_MUNIUSDSENIOR_MODRE	TN_MUNI	USD
TNEFTEURBOND	TNEFT	EUR
TNEFTUSDBOND	TNEFT	USD
TNKBEURBOND	TNKB	EUR
TNKBUSDBOND	TNKB	USD
TNSRUSDLOAN_NORE	TNSR	USD
TOAUSDSENIOR_NORE	TOA	USD
TOCCNUSDSENIOR_MODRE	TOCCN	USD
TOCCNAUDSENIOR_MODRE	TOCCN	AUD
TOCCNJPYSENIOR_MODRE	TOCCN	JPY
TOKIOHKDSENIOR	TOKIO	HKD
TOKIOSGDSENIOR	TOKIO	SGD
TOLUSDSENIOR_MODRE	TOL	USD
TOLEURSENIOR_MODRE	TOL	EUR
TOLUSDSENIOR_NORE	TOL	USD
TOLAUDSENIOR_MODRE	TOL	AUD
TOLHKDSENIOR_MODRE	TOL	HKD
TOLSGDSENIOR_MODRE	TOL	SGD
TOLEURSENIOR_NORE	TOL	EUR
TOLUSDSUBORDINATE_NORE	TOL	USD
TOLJPYSENIOR_NORE	TOL	JPY
TOLJPYSENIOR_MODRE	TOL	JPY
TOLUSDDIGITAL_NORE	TOL	USD
TOMKLNUSDSENIOR_MMR_L	TOMKLN	USD
TOMMYEURSENIOR_MMR_L	TOMMY	EUR
TOPG_05_1A_A2USDSENIOR	TOPG_05_1A_A2	USD
TOPG_06_2A_A2USDSENIOR	TOPG_06_2A_A2	USD
TOPG_06_2A_BUSDSENIOR	TOPG_06_2A_B	USD
TOPG_2005_1A_BUSDSENIOR	TOPG_2005_1A_B	USD
TOPSUSDCVA_SENIOR	TOPS	USD
TOSUSDSENIOR	TOS	USD
TOSHJPYSENIOR_2CE	TOSH	JPY
TOSHEURSENIOR_2CE	TOSH	EUR
TOURM_05_1A_IVUSDSENIOR	TOURM_05_1A_IV	USD
TOURM_06_2A_CUSDSENIOR	TOURM_06_2A_C	USD
TOURM_06_2A_DUSDSENIOR	TOURM_06_2A_D	USD
TOURM_06_2A_EUSDSENIOR	TOURM_06_2A_E	USD
TOURM_2005_1A_IIIUSDSENIOR	TOURM_2005_1A_III	USD
TOURM_2006_2A_DUSDSENIOR	TOURM_2006_2A_D	USD
TOURM_2006_2A_EUSDSENIOR	TOURM_2006_2A_E	USD
TOYUSDSENIOR	TOY	USD
TOYEURSENIOR_MODRE	TOY	EUR
TOYEURSENIOR	TOY	EUR
TOYUSDSENIOR_MODRE	TOY	USD
TOYUSDSENIOR_NORE	TOY	USD
TOYEURSENIOR_NORE	TOY	EUR
TOYHKDSENIOR_NORE	TOY	HKD

SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
SENIOR_NORE	DERIV	7/14/2008 13:30	23.61	23.61	23.61
SENIOR_NORE	DERIV	7/14/2008 13:30	23.61	23.61	23.61
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
SENIOR_MODRE	DERIV	7/14/2008 13:30	25	25	25
LOAN_NORE	DERIV	6/13/2008 18:30	700	700	700
CVA_LOAN	DERIV	6/13/2008 18:30	700	700	700
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
SENIOR	DERIV	7/25/2008 18:30	53	53.96363636	61.93548387
SENIOR	DERIV	7/25/2005 18:30	11	11	11
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
SENIOR_NORE	DERIV	7/25/2005 18:30	9	9	9
SENIOR_NORE	DERIV	7/25/2005 18:30	9	9	9
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
SENIOR_MODRE	DERIV	7/25/2008 18:30	53	53	60
ASSETBACKED	DERIV	11/28/2007 13:30	60	65	70
SENIOR	DERIV	7/24/2008 8:30	40	40	42.5
BOND	DERIV	7/30/2008 13:30	166	186.75	207.5
BOND	DERIV	1/7/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	6/20/2008 13:30	55	58.29942997	62.00981182
SENIOR_MODRE	DERIV	6/20/2008 13:30	55	58.29942997	62.00981182
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/11/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
BOND	DERIV	7/30/2008 13:30	92	103.5	115
BOND	DERIV	7/30/2008 13:30	92	103.5	115
BOND	DERIV	1/7/2008 13:30	1	1	1
BOND	DERIV	3/13/2008 8:30	1	1	1
LOAN_NORE	DERIV	10/26/2007 18:30	250	250	250
SENIOR_NORE	DERIV	12/6/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	35	35	45
SENIOR	DERIV	7/17/2008 8:30	40	40	40
SENIOR	DERIV	7/17/2008 8:30	40	40	40
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_NORE	DERIV	7/29/2008 18:30	276.722092	276.722092	280.499368
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_NORE	DERIV	7/29/2008 18:30	276.5610561	276.5610561	280.5537459
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	308	308	312
SENIOR_NORE	DERIV	7/29/2008 18:30	276.722092	276.722092	280.499368
SENIOR_MODRE	DERIV	7/29/2008 18:30	293	293	297
DIGITAL_NORE	DERIV	7/29/2008 18:30	293	293	297
SENIOR_MMR_L	DERIV	7/21/2008 13:30	81.43180399	90.95599186	125.6213432
SENIOR_MMR_L	DERIV	9/11/2007 8:30	1	1	1
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/3/2007 18:30	1	1	1
SENIOR	DERIV	12/13/2006 8:30	1	1	1
SENIOR	DERIV	11/7/2007 8:30	0.999999975	0.999999975	0.999999975
CVA_SENIOR	DERIV	6/30/2008 13:30	450	450	450
SENIOR	DERIV	6/24/2008 18:30	344.41	372.185	399.96
SENIOR_2CE	DERIV	7/7/2008 13:30	71.2	71.2	73.6
SENIOR_2CE	DERIV	7/7/2008 13:30	71.2	71.2	73.6
SENIOR	DERIV	12/20/2006 18:30	1	1	1
SENIOR	DERIV	5/25/2007 18:30	1	1	1
SENIOR	DERIV	1/28/2007 18:30	1	1	1
SENIOR	DERIV	3/21/2007 8:30	1	1	1
SENIOR	DERIV	1/17/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	7/30/2008 18:30	261.085	316.635	433.29
SENIOR_MODRE	DERIV	7/30/2008 18:30	235	285	390
SENIOR	DERIV	7/30/2008 18:30	261.085	316.635	433.29
SENIOR_MODRE	DERIV	7/30/2008 18:30	235	285	390
SENIOR_NORE	DERIV	7/30/2008 18:30	221.934	269.154	368.316
SENIOR_NORE	DERIV	7/30/2008 18:30	221.934	269.154	368.316
SENIOR_NORE	DERIV	7/30/2008 18:30	221.934	269.154	368.316

30	35	47	60	62.5	65	70	100
28.332	33.054	44.3868	56.664	59.025	61.386	66.108	94.44
28.332	33.054	44.3868	56.664	59.025	61.386	66.108	94.44
30	35	47	60	62.5	65	70	100
30	35	47	60	62.5	65	70	100
30	35	47	60	62.5	65	70	100
30	35	47	60	62.5	65	70	100
700	700	700	700	700	700	700	700
700	700	700	700	700	700	700	700
70	85	94	101	103	105	112	121
74.86111111	91.83908046	94	101	103	105	112	130.8373984
16	23	31	38	44	50	58	61
70	85	94	101	103	105	112	121
13	20	26	32	37	42	49	52
13	20	26	32	37	42	49	52
70	85	94	101	103	105	112	121
70	85	94	101	103	105	112	121
70	85	94	101	103	105	112	121
73	74	75	75	75	75	75	75
45	50	55	60	62.5	65	70	70
306.7	314.5	323.5	332.5	338.925	345.35	358.2	373.62
1	1	1	1	1	1	1	1
66.67991029	71.55173501	76.48475943	80.84323535	83.50839042	86.17354548	95.51787567	105.4196211
66.67991029	71.55173501	76.48475943	80.84323535	83.50839042	86.17354548	95.51787567	105.4196211
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
5	5	5	5	5	5	5	5
173.4	203.2	219.1	235	243.275	251.55	268.1	287.96
173.4	203.2	219.1	235	243.275	251.55	268.1	287.96
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
250	250	250	250	250	250	250	250
1	1	1	1	1	1	1	1
55	75	95	110	112.5	115	125	136
55	75	95	110	112.5	115	125	136
55	75	95	110	112.5	115	125	136
40	40	45	50	50	50	50	50
40	40	45	50	50	50	50	50
300	290	282	275	265	255	235	235
300	290	282	275	265	255	235	235
283.3332	273.88876	266.333208	259.7221	250.27766	240.83322	221.94434	221.94434
300	290	282	275	265	255	235	235
300	290	282	275	265	255	235	235
300	290	282	275	265	255	235	235
283.5483871	273.5666667	266.5479452	259.5614035	250.1177804	240.6741573	221.9960474	221.9960474
315	305	297	290	280	270	250	250
283.3332	273.88876	266.333208	259.7221	250.27766	240.83322	221.94434	221.94434
300	290	282	275	265	255	235	235
300	290	282	275	265	255	235	235
195.8428893	240.2208068	275.920891	302	306	310	317	317
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
450	450	450	450	450	450	450	450
644.38	761.035	844.36	883.245	883.245	883.245	872.135	872.135
76.8	82.4	88	90.4	92.4	94.4	97.6	103.2
76.8	82.4	88	90.4	92.4	94.4	97.6	103.2
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
688.82	858.2475	919.3525	972.125	962.40375	952.6825	941.5725	941.5725
620	772.5	827.5	875	866.25	857.5	847.5	847.5
688.82	858.2475	919.3525	972.125	962.40375	952.6825	941.5725	941.5725
620	772.5	827.5	875	866.25	857.5	847.5	847.5
585.528	729.549	781.491	826.35	818.0865	809.823	800.379	800.379
585.528	729.549	781.491	826.35	818.0865	809.823	800.379	800.379
585.528	729.549	781.491	826.35	818.0865	809.823	800.379	800.379

98
92.5512
92.5512
98
98
98
98
700
700
131
140.8496241
67
131
57
57
131
131
131
75
70
378.76
1
115.1380927
115.1380927
1
0.999999975
0.999999975
5
294.58
294.58
1
1
250
1
146
146
146
50
50
235
235
221.94434
235
235
235
221.9960474
250
221.94434
235
235
317
1
0.999999975
1
1
0.999999975
450
872.135
108.8
108.8
1
1
1
1
0.999999975
0.999999975
1
941.5725
847.5
941.5725
847.5
800.379
800.379
800.379

TOYILSSENIOR_NORE	TOY	ILS
TOYUSDLOAN_NORE	TOY	USD
TOYAUDSENIOR_MODRE	TOY	AUD
TOY_DUSDLOAN_NORE	TOY_D	USD
TOYOTAUSDSTRNOTE	TOYOTA	USD
TOYOTAUSDSTRNOTE	TOYOTA	USD
TPCUSDLOAN_NORE	TPC	USD
TPCUSDSUBORDINATE_NORE	TPC	USD
TPCHKDSUBORDINATE_NORE	TPC	HKD
TPCUSDDIGITAL_NORE	TPC	USD
TPCILSSUBORDINATE_NORE	TPC	ILS
TPCEURSUBORDINATE_NORE	TPC	EUR
TPCUSDSUBORDINATE_MODRE	TPC	USD
TPC_SUBUSDSUBORDINATE_NORE	TPC_SUB	USD
TPC_SUBUSDDIGITAL_NORE	TPC_SUB	USD
TPFGENUSDLOAN_NORE	TPFGEN	USD
TPIAUAUDSENIOR_MODRE	TPIAU	AUD
TPIAUAUDSUBORDINATE_MODRE	TPIAU	AUD
TPORTUSDLOAN_NORE	TPORT	USD
TPORTUSDLOANNC_NORE	TPORT	USD
TPORTUSDSENIOR_NORE	TPORT	USD
TPPUSDSENIOR_MODRE	TPP	USD
TPPUSDPREFERRED_MODRE	TPP	USD
TRACERUSDSENIOR_MODRE	TRACER	USD
TRAIN_04_5A_BUSDSENIOR	TRAIN_04_5A_B	USD
TRAINSUSDSENIOR	TRAINS	USD
TRAINSUSDSENIOR_MODRE	TRAINS	USD
TRALUSDASSETBACKED	TRAL	USD
TRANCHE_5_100_1USDSENIOR	TRANCHE_5_100_1	USD
TRANCHE_FULL_0_100_1USDSENIOR	TRANCHE_FULL_0_100_1	USD
TRANCHE_MEZ_0_5_2USDSENIOR	TRANCHE_MEZ_0_5_2	USD
TRANCHE_MEZ_11_13_2USDSENIOR	TRANCHE_MEZ_11_13_2	USD
TRANCHE_MEZ_11_17_1USDSENIOR	TRANCHE_MEZ_11_17_1	USD
TRANCHE_MEZ_13_19.75_2USDSENIOR	TRANCHE_MEZ_13_19.75_2	USD
TRANCHE_MEZ_13_19_75_2USDSENIOR	TRANCHE_MEZ_13_19_75_2	USD
TRANCHE_MEZ_17_25_1USDSENIOR	TRANCHE_MEZ_17_25_1	USD
TRANCHE_MEZ_19_75_30_2USDSENIOR	TRANCHE_MEZ_19_75_30_2	USD
TRANCHE_MEZ_30_62.5_2USDSENIOR	TRANCHE_MEZ_30_62.5_2	USD
TRANCHE_MEZ_30_62_5_2USDSENIOR	TRANCHE_MEZ_30_62_5_2	USD
TRANCHE_MEZ_40_100_3USDSENIOR	TRANCHE_MEZ_40_100_3	USD
TRANCHE_MEZ_5_11_1USDSENIOR	TRANCHE_MEZ_5_11_1	USD
TRANCHE_MEZ_5_11_2USDSENIOR	TRANCHE_MEZ_5_11_2	USD
TRANCHE_MEZ_62.5_100_2USDSENIOR	TRANCHE_MEZ_62.5_100_2	USD
TRANCHE_MEZ_62_5_100_2USDSENIOR	TRANCHE_MEZ_62_5_100_2	USD
TRANCHE_MEZ_7_14_3USDSENIOR	TRANCHE_MEZ_7_14_3	USD
TRANCHE_SEN_11_17_1USDSENIOR	TRANCHE_SEN_11_17_1	USD
TRANCHE_SEN_25_100_1USDSENIOR	TRANCHE_SEN_25_100_1	USD
TRANCHE_SEN_5_5_1USDSENIOR	TRANCHE_SEN_5_5_1	USD
TRANCHE_SUB_0_5_1USDSENIOR	TRANCHE_SUB_0_5_1	USD
TRANSGUSDSENIOR	TRANSG	USD
TRANSGASUSDSENIOR	TRANSGAS	USD
TRAV_CNTRUSDCVA_SENIOR	TRAV_CNTR	USD
TRAV_CNTRUSDCVA_LOAN	TRAV_CNTR	USD
TRBUSDSENIOR	TRB	USD
TRBUSDSENIOR_NORE	TRB	USD
TRBUSDSENIOR_MODRE	TRB	USD
TRBEURSENIOR_MODRE	TRB	EUR
TRBEURSENIOR_NORE	TRB	EUR
TRBEURSENIOR	TRB	EUR
TRBAUDSENIOR	TRB	AUD
TRBJPYSENIOR_MODRE	TRB	JPY
TRBAUDSENIOR_MODRE	TRB	AUD
TRBHKDSENIOR_MODRE	TRB	HKD
TRBSGDSENIOR_MODRE	TRB	SGD
TRBJPYSENIOR_NORE	TRB	JPY
TRBUSDLOAN_NORE	TRB	USD
TRBUSDDIGITAL_NORE	TRB	USD
TRC_100USDSENIOR_NORE	TRC_100	USD
TRC_100_0309USDSENIOR_NORE	TRC_100_0309	USD
TRC_100_0908USDSENIOR_NORE	TRC_100_0908	USD
TRC_100_7_10USDSENIOR_NORE	TRC_100_7_10	USD
TRC_50USDSENIOR_MODRE	TRC_50	USD
TRC_50_X2USDSENIOR_MODRE	TRC_50_X2	USD
TRC_BBBUSDSENIOR_NORE	TRC_BBB	USD

SENIOR_NORE	DERIV	7/11/2008 13:30	311.652	358.872	458.034
LOAN_NORE	DERIV	6/11/2007 13:30	8.653846154	17.30769231	29.80769231
SENIOR_MODRE	DERIV	7/30/2008 18:30	235	285	390
LOAN_NORE	DERIV	7/23/2008 18:30	260	280	300
STRNOTE	CASH	7/28/2008 18:30	50	50	50
STRNOTE	DERIV	7/28/2008 18:30	50	50	50
LOAN_NORE	DERIV	6/12/2008 13:30	119	119	119
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	28	29.31902687	36.04632715
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	28	29.31902687	36.04632715
DIGITAL_NORE	DERIV	7/23/2008 18:30	28	29.31902687	36.04632715
SUBORDINATE_NORE	DERIV	7/8/2008 13:30	28	29.31902687	36.04632715
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	28	29.31902687	36.04632715
SUBORDINATE_MODRE	DERIV	7/23/2008 18:30	28.56	29.90540741	36.7672537
SUBORDINATE_NORE	DERIV	8/6/2004 13:30	500	500	500
DIGITAL_NORE	DERIV	7/20/2005 18:30	1	1	1
LOAN_NORE	DERIV	7/23/2008 18:30	250	269.8305843	275.9530387
SENIOR_MODRE	DERIV	5/27/2008 13:30	700	700	700
SUBORDINATE_MODRE	DERIV	6/4/2008 8:30	700	700	700
LOAN_NORE	DERIV	7/30/2008 18:30	370	370	410
LOANNC_NORE	DERIV	8/29/2006 18:30	1	1	1
SENIOR_NORE	DERIV	7/28/2008 18:30	580	580	625
SENIOR_MODRE	DERIV	7/23/2008 18:30	55	60	65
PREFERRED_MODRE	DERIV	5/27/2008 13:30	25	30	45
SENIOR_MODRE	DERIV	4/9/2003 18:30	90.5	90.5	90.5
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/12/2004 18:30	127.7777778	127.7777778	127.7777778
SENIOR_MODRE	DERIV	2/12/2004 18:30	115	115	115
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	9/19/2006 8:30	1	1	1
SENIOR	DERIV	9/19/2006 8:30	1	1	1
SENIOR	DERIV	5/30/2007 18:30	1	1	1
SENIOR	DERIV	5/30/2007 18:30	1	1	1
SENIOR	DERIV	9/7/2006 18:30	1	1	1
SENIOR	DERIV	1/3/2007 18:30	1	1	1
SENIOR	DERIV	1/4/2007 13:30	1	1	1
SENIOR	DERIV	9/7/2006 18:30	1	1	1
SENIOR	DERIV	5/30/2007 18:30	1	1	1
SENIOR	DERIV	10/31/2006 18:30	1	1	1
SENIOR	DERIV	4/10/2007 18:30	1	1	1
SENIOR	DERIV	1/8/2007 18:30	1	1	1
SENIOR	DERIV	9/20/2006 18:30	1	1	1
SENIOR	DERIV	10/12/2006 18:30	1	1	1
SENIOR	DERIV	10/31/2006 18:30	1	1	1
SENIOR	DERIV	4/10/2007 18:30	1	1	1
SENIOR	DERIV	7/18/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/31/2006 8:30	1	1	1
SENIOR	DERIV	8/22/2006 18:30	1	1	1
SENIOR	DERIV	8/31/2006 8:30	1	1	1
SENIOR	DERIV	9/11/2006 13:30	1	1	1
SENIOR	DERIV	2/21/2008 8:30	499.6196617	500.4045072	504.008325
SENIOR	DERIV	5/3/2002 18:30	500	500	500
CVA_SENIOR	DERIV	9/2/2005 18:30	175	175	175
CVA_LOAN	DERIV	7/11/2006 13:30	106	106	112
SENIOR	DERIV	7/23/2008 18:30	1846.910729	1850.552287	2216.717324
SENIOR_NORE	DERIV	7/23/2008 18:30	1769.824476	1771.849597	2111.894761
SENIOR_MODRE	DERIV	7/23/2008 18:30	1846.910729	1850.552287	2216.717324
SENIOR_MODRE	DERIV	7/23/2008 18:30	1855.113847	1862.372783	2240.176726
SENIOR_NORE	DERIV	7/23/2008 18:30	1777.554629	1782.973704	2133.872139
SENIOR	DERIV	6/23/2008 18:30	1571.525219	1452.364146	1800.067079
SENIOR	DERIV	7/23/2008 18:30	1767.946375	1801.15177	2181.847088
SENIOR_MODRE	DERIV	7/23/2008 18:30	1767.946375	1801.15177	2181.847088
SENIOR_MODRE	DERIV	7/23/2008 18:30	1767.946375	1801.15177	2181.847088
SENIOR_MODRE	DERIV	7/23/2008 18:30	1845.557828	1848.993514	2213.713138
SENIOR_MODRE	DERIV	7/23/2008 18:30	1840.896411	1842.535125	2201.099196
SENIOR_NORE	DERIV	7/23/2008 18:30	1763.444659	1762.299208	2090.961468
LOAN_NORE	DERIV	7/23/2008 18:30	785	889.4393768	929.8739423
DIGITAL_NORE	DERIV	7/23/2008 18:30	1769.824476	1771.849597	2111.894761
SENIOR_NORE	DERIV	1/13/2004 18:30	21.90961798	22.11410174	24.70179305
SENIOR_NORE	DERIV	1/8/2004 18:30	30	30	34
SENIOR_NORE	DERIV	3/11/2004 18:30	33.2570235	33.52202101	36.8414478
SENIOR_NORE	DERIV	12/1/2003 8:30	122	122	122
SENIOR_MODRE	DERIV	11/8/2005 18:30	31.76552452	31.76552452	31.76552452
SENIOR_MODRE	DERIV	4/19/2007 18:30	26	26	26
SENIOR_NORE	DERIV	1/13/2004 18:30	37.94104576	38.29515179	42.77628096

646.914	783.852	835.794	871.209	866.487	861.765	852.321	852.321
50.96153846	71.15384615	104.8076923	125	135.0961539	145.1923077	157.6923077	157.6923077
620	772.5	827.5	875	866.25	857.5	847.5	847.5
410	495	525	560	567.5	575	590	590
50	55	55	50	50	50	50	50
50	55	55	50	50	50	50	50
134	148	159	170	174.5	179	185	185
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
49.37753741	60.79617724	69.37755256	74.99924279	74.99927542	74.99930804	74.9998376	74.99995703
50.36508816	62.01210078	70.76510362	76.49922764	76.49926092	76.4992942	76.49983435	76.49995617
500	500	500	500	500	500	500	500
1	1	1	1	1	1	1	1
273.3728676	283.1270787	293.0058581	303.5278476	312.3870469	321.2462462	329.9996777	329.9999777
700	700	700	700	700	700	700	700
700	700	700	700	700	700	700	700
500	545	580	615	625	635	645	645
1	1	1	1	1	1	1	1
716	785	815	845	845	845	845	845
75	90	100	110	112.5	115	120	120
65	85	115	145	157.5	170	195	195
90.5	90.5	90.5	90.5	90.5	90.5	90.5	90.5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
127.7777778	127.7777778	127.7777778	127.7777778	127.7777778	127.7777778	127.7777778	127.7777778
115	115	115	115	115	115	115	115
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
497.9207285	497.753671	497.6049827	497.4935964	497.4122304	497.3308643	497.159668	497.159668
500	500	500	500	500	500	500	500
175	175	175	175	175	175	175	175
138	162	188	206	212.5	219	231	231
3152.066366	3572.435189	3603.588665	3516.695995	3412.898237	3309.100478	3105.037307	2822.4332
2964.065138	3316.074377	3306.465533	3195.656397	3080.266509	2964.87662	2745.996392	2455.170038
3152.066366	3572.435189	3603.588665	3516.695995	3412.898237	3309.100478	3105.037307	2822.4332
3210.713828	3664.652164	3718.956312	3647.345092	3551.981455	3456.617817	3263.465909	2984.569564
3017.888161	3398.388803	3406.761568	3306.615529	3195.97519	3085.334851	2869.83129	2572.931167
2601.945159	3088.099758	3148.245908	3079.42494	2995.745169	2912.065398	2742.455078	2503.268598
3126.34732	3558.236805	3600.425977	3522.424263	3424.801038	3327.177812	3133.693387	2863.317022
3126.34732	3558.236805	3600.425977	3522.424263	3424.801038	3327.177812	3133.693387	2863.317022
3126.34732	3558.236805	3600.425977	3522.424263	3424.801038	3327.177812	3133.693387	2863.317022
3145.784672	3563.995356	3594.073898	3506.610046	3402.224052	3297.838058	3091.260207	2795.069386
3109.15391	3498.197757	3504.304658	3398.13738	3280.295785	3162.454189	2928.225777	2582.415426
2899.313316	3199.638311	3148.324143	3005.884348	2868.161923	2730.439498	2465.32121	2094.288282
1109.105538	1130.788415	1112.358298	1091.681135	1045.970124	1000.259112	921.5250869	921.5250869
2964.065138	3316.074377	3306.465533	3195.656397	3080.266509	2964.87662	2745.996392	2455.170038
29.31017151	32.52528671	41	41	41	41	41	41
41	45	50	54	55.5	57	57	57
42.94423891	47.5397432	55	55	57.7160147	60.4320294	66.99299062	70.24797001
122	122	122	122	122	122	122	122
33.73783893	47	47	47	49.32095802	51.64191603	57.24855562	60.03008346
26	26	26	26	27.28393422	28.56786844	31.66941375	33.20813128
50.75663847	56.32427698	66.34852299	71	71	71	71	71

852.321
157.6923077
847.5
590
50
50
185
74.99995653
74.99995653
74.99995653
74.99995653
74.99995653
76.49995566
500
1
329.99999
700
700
645
1
845
120
195
90.5
0.999999975
127.7777778
115
750
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
0.999999975
1
1
1
1
497.159668
500
175
231
2742.956292
2375.833258
2742.956292
2900.354686
2486.41684
2433.00707
2787.213384
2787.213384
2787.213384
2706.517498
2469.741711
1979.078291
921.5250869
2375.833258
41
57
70.8360525
122
60.53262668
33.48613391
71

TRC_BBB_0908USDSENIOR_NORE	TRC_BBB_0908	USD
TRC_HB_0309USDSENIOR_NORE	TRC_HB_0309	USD
TRC_SYNUSDSENIOR_MODRE	TRC_SYN	USD
TRC-100USDSENIOR_NORE	TRC-100	USD
TRC-100USDSENIOR_MODRE	TRC-100	USD
TRC-100USDSENIOR	TRC-100	USD
TRC2_100USDSENIOR_NORE	TRC2_100	USD
TRC2_100XUSDBOND	TRC2_100X	USD
TRC2_100XUSDSENIOR_NORE	TRC2_100X	USD
TRC2_BBBUSDSENIOR_NORE	TRC2_BBB	USD
TRC2_HBUSDSENIOR_NORE	TRC2_HB	USD
TRC2_HB_0309USDSENIOR_NORE	TRC2_HB_0309	USD
TRHEALUSDLOAN_NORE	TRHEAL	USD
TRIUSDSENIOR_NORE	TRI	USD
TRIUSDSUBORDINATE_NORE	TRI	USD
TRIHKDSENIOR_NORE	TRI	HKD
TRIHKDSUBORDINATE_NORE	TRI	HKD
TRIEURSUBORDINATE_NORE	TRI	EUR
TRIBALUSDSENIOR_NORE	TRIBAL	USD
TRIBALUSDSUBORDINATE_NORE	TRIBAL	USD
TRIBALAUDSUBORDINATE_NORE	TRIBAL	AUD
TRITOBUSDBOND	TRITOB	USD
TRMNUSDASSETBACKED	TRMN	USD
TRMN06_2A_B1LUSDASSETBACKED	TRMN06_2A_B1L	USD
TRNTY_05_1A_BUSDSENIOR	TRNTY_05_1A_B	USD
TRPUSDSENIOR	TRP	USD
TRPUSDSENIOR_MODRE	TRP	USD
TRPUSDLOAN	TRP	USD
TRPUSDPREFERRED_MODRE	TRP	USD
TRS_001EURLOAN	TRS_001	EUR
TRS_002EURLOAN	TRS_002	EUR
TRS_003EURLOAN	TRS_003	EUR
TRS_004EURLOAN	TRS_004	EUR
TRS_005EURLOAN	TRS_005	EUR
TRS_006EURLOAN	TRS_006	EUR
TRS_007EURLOAN	TRS_007	EUR
TRS_008EURLOAN	TRS_008	EUR
TRS_009EURLOAN	TRS_009	EUR
TRS_010EURLOAN	TRS_010	EUR
TRS_011EURLOAN	TRS_011	EUR
TRS_012EURLOAN	TRS_012	EUR
TRS_013EURLOAN	TRS_013	EUR
TRS_014EURLOAN	TRS_014	EUR
TRS_015EURLOAN	TRS_015	EUR
TRS_016EURLOAN	TRS_016	EUR
TRS_017EURLOAN	TRS_017	EUR
TRS_018EURLOAN	TRS_018	EUR
TRS_019EURLOAN	TRS_019	EUR
TRS_020EURLOAN	TRS_020	EUR
TRS_021EURLOAN	TRS_021	EUR
TRS_022EURLOAN	TRS_022	EUR
TRS_023EURLOAN	TRS_023	EUR
TRS_024EURLOAN	TRS_024	EUR
TRS_026EURLOAN	TRS_026	EUR
TRS_027EURLOAN	TRS_027	EUR
TRS_028EURLOAN	TRS_028	EUR
TRS_029EURLOAN	TRS_029	EUR
TRS_030EURLOAN	TRS_030	EUR
TRS_031EURLOAN	TRS_031	EUR
TRS_032EURLOAN	TRS_032	EUR
TRS_033EURLOAN	TRS_033	EUR
TRS_034EURLOAN	TRS_034	EUR
TRS_035EURLOAN	TRS_035	EUR
TRS_036EURLOAN	TRS_036	EUR
TRS_038EURLOAN	TRS_038	EUR
TRS_039EURLOAN	TRS_039	EUR
TRS_040EURLOAN	TRS_040	EUR
TRS_041EURLOAN	TRS_041	EUR
TRS_042EURLOAN	TRS_042	EUR
TRS_043EURLOAN	TRS_043	EUR
TRS_044EURLOAN	TRS_044	EUR
TRS_046EURLOAN	TRS_046	EUR
TRS_047EURLOAN	TRS_047	EUR
TRS_048EURLOAN	TRS_048	EUR

SENIOR_NORE	DERIV	3/11/2004 18:30	55.62993021	56.07319879	61.62569451
SENIOR_NORE	DERIV	1/8/2004 18:30	49	49	55
SENIOR_MODRE	DERIV	4/24/2003 18:30	75	75	75
SENIOR_NORE	DERIV	4/29/2003 18:30	100	100	100
SENIOR_MODRE	DERIV	4/29/2003 18:30	100	100	100
SENIOR	DERIV	4/29/2003 18:30	100	100	100
SENIOR_NORE	DERIV	1/13/2004 18:30	28.85657002	29.1258901	32.53407284
BOND	DERIV	3/29/2004 18:30	407	407	407
SENIOR_NORE	DERIV	3/29/2004 18:30	100	100	100
SENIOR_NORE	DERIV	10/2/2003 13:30	122	122	122
SENIOR_NORE	DERIV	1/13/2004 18:30	44.35361688	44.76757181	50.00607492
SENIOR_NORE	DERIV	3/11/2004 18:30	72.56077854	73.13895494	80.38134066
LOAN_NORE	DERIV	7/25/2008 18:30	325	325	325
SENIOR_NORE	DERIV	7/24/2008 13:30	10	10	13
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	10	10	13
SENIOR_NORE	DERIV	7/24/2008 13:30	10	10	13
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	10	10	13
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	10	10	13
SENIOR_NORE	DERIV	11/30/2004 13:30	50	50	50
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	329.9999997	404.9999998	475
SUBORDINATE_NORE	DERIV	7/17/2008 18:30	329.9999997	404.9999998	475
BOND	DERIV	7/30/2008 18:30	30	35	45
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR	DERIV	1/12/2007 18:30	1	1	1
SENIOR	DERIV	7/25/2008 18:30	44.44	44.44	49.995
SENIOR_MODRE	DERIV	7/25/2008 18:30	40	40	45
LOAN	DERIV	7/25/2008 18:30	36	36	40.5
PREFERRED_MODRE	DERIV	5/27/2008 13:30	70	75	80
LOAN	DERIV	6/18/2008 13:30	250	250	250

71.83399964	79.521025	92	92	96.54315185	101.0863037	112.0610025	117.5056953
63	70	77	83	84.5	86	86	86
75	75	75	75	75	75	75	75
100	100	100	100	100	100	100	100
100	100	100	100	100	100	100	100
100	100	100	100	100	100	100	100
38.60364053	42.83818249	50.46225692	54	54	54	54	54
407	407	407	407	407	407	407	407
100	100	100	100	100	100	100	100
122	122	122	122	122	122	122	122
59.33522526	65.84387309	77.56235786	83	83	83	83	83
93.69652127	103.7230761	120	120	125.9258503	131.8517005	146.166525	153.2682982
325	325	325	325	325	325	325	325
23.37	33.11	45.96	62.03	68.195	74.36	91	91
23.37	33.11	46.56	64.54	71.65	78.76	89	89
23.37	33.11	45.96	62.03	68.195	74.36	91	91
23.37	33.11	46.56	64.54	71.65	78.76	89	89
23.37	33.11	46.56	64.54	71.65	78.76	89	89
70	90	105	120	127.5	135	150	150
674.9999998	789.9999997	819.9999998	849.9999998	844.9999999	839.9999999	835	835
674.9999998	789.9999997	819.9999998	849.9999998	844.9999999	839.9999999	835	835
65	80	90	100	108.75	117.5	135	135
750	750	750	750	750	750	750	750
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
53.328	64.438	78.881	92.213	93.8795	95.546	103.323	111.1
48	58	71	83	84.5	86	93	100
43.2	52.2	63.9	74.7	76.05	77.4	83.7	90
85	90	115	130	132.5	135	140	140
250	250	250	250	250	250	250	250

118.4893969
86
75
100
100
100
54
407
100
122
83
154.5513873
325
91
89
91
89
89
150
835
835
135
750
750
1
122.21
110
99
140
250
250
250

TRS_050EURLOAN	TRS_050	EUR
TRS_051EURLOAN	TRS_051	EUR
TRS_052EURLOAN	TRS_052	EUR
TRS_053EURLOAN	TRS_053	EUR
TRS_054EURLOAN	TRS_054	EUR
TRS_055EURLOAN	TRS_055	EUR
TRS_057EURLOAN	TRS_057	EUR
TRS_058EURLOAN	TRS_058	EUR
TRS_059EURLOAN	TRS_059	EUR
TRS_060EURLOAN	TRS_060	EUR
TRS_061EURLOAN	TRS_061	EUR
TRS_062EURLOAN	TRS_062	EUR
TRS_063EURLOAN	TRS_063	EUR
TRS_064EURLOAN	TRS_064	EUR
TRS_065EURLOAN	TRS_065	EUR
TRS_066EURLOAN	TRS_066	EUR
TRS_067EURLOAN	TRS_067	EUR
TRS_068EURLOAN	TRS_068	EUR
TRS_069EURLOAN	TRS_069	EUR
TRS_070EURLOAN	TRS_070	EUR
TRS_071EURLOAN	TRS_071	EUR
TRS_072EURLOAN	TRS_072	EUR
TRS_073EURLOAN	TRS_073	EUR
TRS_074EURLOAN	TRS_074	EUR
TRS_075EURLOAN	TRS_075	EUR
TRS_076EURLOAN	TRS_076	EUR
TRS_077EURLOAN	TRS_077	EUR
TRS_079EURLOAN	TRS_079	EUR
TRS_080EURLOAN	TRS_080	EUR
TRS_081EURLOAN	TRS_081	EUR
TRS_082EURLOAN	TRS_082	EUR
TRS_083EURLOAN	TRS_083	EUR
TRS_084EURLOAN	TRS_084	EUR
TRS_085EURLOAN	TRS_085	EUR
TRS_086EURLOAN	TRS_086	EUR
TRS_087EURLOAN	TRS_087	EUR
TRS_088EURLOAN	TRS_088	EUR
TRS_089EURLOAN	TRS_089	EUR
TRS_090EURLOAN	TRS_090	EUR
TRS_091EURLOAN	TRS_091	EUR
TRS_092EURLOAN	TRS_092	EUR
TRS_093EURLOAN	TRS_093	EUR
TRS_094EURLOAN	TRS_094	EUR
TRS_095EURLOAN	TRS_095	EUR
TRS_096EURLOAN	TRS_096	EUR
TRS_097EURLOAN	TRS_097	EUR
TRS_098EURLOAN	TRS_098	EUR
TRS_099EURLOAN	TRS_099	EUR
TRS_100EURLOAN	TRS_100	EUR
TRS_101EURLOAN	TRS_101	EUR
TRS_102EURLOAN	TRS_102	EUR
TRS_103EURLOAN	TRS_103	EUR
TRS_104EURLOAN	TRS_104	EUR
TRS_105EURLOAN	TRS_105	EUR
TRS_106EURLOAN	TRS_106	EUR
TRS_107EURLOAN	TRS_107	EUR
TRS_108EURLOAN	TRS_108	EUR
TRS_111EURLOAN	TRS_111	EUR
TRS_112EURLOAN	TRS_112	EUR
TRS_114EURLOAN	TRS_114	EUR
TRS_116EURLOAN	TRS_116	EUR
TRS_117EURLOAN	TRS_117	EUR
TRS_118EURLOAN	TRS_118	EUR
TRS_119EURLOAN	TRS_119	EUR
TRS_120EURLOAN	TRS_120	EUR
TRS_121EURLOAN	TRS_121	EUR
TRS_122EURLOAN	TRS_122	EUR
TRS_123EURLOAN	TRS_123	EUR
TRS_124EURLOAN	TRS_124	EUR
TRS_125EURLOAN	TRS_125	EUR
TRS_126EURLOAN	TRS_126	EUR
TRS_127EURLOAN	TRS_127	EUR
TRS_128EURLOAN	TRS_128	EUR
TRS_129EURLOAN	TRS_129	EUR

LOAN	DERIV	6/18/2008 13:30	250	250	250

250	250	250	250	250	250	250	250

250
250
250

TRS_130EURLOAN	TRS_130	EUR
TRS_131EURLOAN	TRS_131	EUR
TRS_132EURLOAN	TRS_132	EUR
TRS_133EURLOAN	TRS_133	EUR
TRS_134EURLOAN	TRS_134	EUR
TRS_135EURLOAN	TRS_135	EUR
TRS_136EURLOAN	TRS_136	EUR
TRS_137EURLOAN	TRS_137	EUR
TRS_138EURLOAN	TRS_138	EUR
TRS_139EURLOAN	TRS_139	EUR
TRS_140EURLOAN	TRS_140	EUR
TRS_141EURLOAN	TRS_141	EUR
TRS_142EURLOAN	TRS_142	EUR
TRS_143EURLOAN	TRS_143	EUR
TRS_144EURLOAN	TRS_144	EUR
TRS_145EURLOAN	TRS_145	EUR
TRS_146EURLOAN	TRS_146	EUR
TRS_147EURLOAN	TRS_147	EUR
TRS_148EURLOAN	TRS_148	EUR
TRS_149EURLOAN	TRS_149	EUR
TRS_150EURLOAN	TRS_150	EUR
TRS_151EURLOAN	TRS_151	EUR
TRS_152EURLOAN	TRS_152	EUR
TRS_153EURLOAN	TRS_153	EUR
TRS_154EURLOAN	TRS_154	EUR
TRS_155EURLOAN	TRS_155	EUR
TRS_156EURLOAN	TRS_156	EUR
TRS_157EURLOAN	TRS_157	EUR
TRS_158EURLOAN	TRS_158	EUR
TRS_159EURLOAN	TRS_159	EUR
TRS_160EURLOAN	TRS_160	EUR
TRS_161EURLOAN	TRS_161	EUR
TRS_162EURLOAN	TRS_162	EUR
TRS_163EURLOAN	TRS_163	EUR
TRS_164EURLOAN	TRS_164	EUR
TRS_166EURLOAN	TRS_166	EUR
TRS_167EURLOAN	TRS_167	EUR
TRS_168EURLOAN	TRS_168	EUR
TRS_169EURLOAN	TRS_169	EUR
TRS_170EURLOAN	TRS_170	EUR
TRS_171EURLOAN	TRS_171	EUR
TRS_172EURLOAN	TRS_172	EUR
TRS_173EURLOAN	TRS_173	EUR
TRS_174EURLOAN	TRS_174	EUR
TRS_175EURLOAN	TRS_175	EUR
TRS_176EURLOAN	TRS_176	EUR
TRS_177EURLOAN	TRS_177	EUR
TRS_178EURLOAN	TRS_178	EUR
TRS_179EURLOAN	TRS_179	EUR
TRS_181EURLOAN	TRS_181	EUR
TRS_182EURLOAN	TRS_182	EUR
TRS_183EURLOAN	TRS_183	EUR
TRS_184EURLOAN	TRS_184	EUR
TRS_185EURLOAN	TRS_185	EUR
TRS_186EURLOAN	TRS_186	EUR
TRS_187EURLOAN	TRS_187	EUR
TRS_188EURLOAN	TRS_188	EUR
TRS_189EURLOAN	TRS_189	EUR
TRS_190EURLOAN	TRS_190	EUR
TRS_191EURLOAN	TRS_191	EUR
TRS_192EURLOAN	TRS_192	EUR
TRS_193EURLOAN	TRS_193	EUR
TRS_194EURLOAN	TRS_194	EUR
TRS_195EURLOAN	TRS_195	EUR
TRS_197EURLOAN	TRS_197	EUR
TRS_198EURLOAN	TRS_198	EUR
TRS_199EURLOAN	TRS_199	EUR
TRS_200EURLOAN	TRS_200	EUR
TRS_201EURLOAN	TRS_201	EUR
TRS_202EURLOAN	TRS_202	EUR
TRS_203EURLOAN	TRS_203	EUR
TRS_204EURLOAN	TRS_204	EUR
TRS_205EURLOAN	TRS_205	EUR
TRS_206EURLOAN	TRS_206	EUR

LOAN	DERIV	6/18/2008 13:30	250	250	250

250	250	250	250	250	250	250	250

250
250
250

TRS_207EURLOAN	TRS_207	EUR
TRS_208EURLOAN	TRS_208	EUR
TRS_209EURLOAN	TRS_209	EUR
TRS_210EURLOAN	TRS_210	EUR
TRS_211EURLOAN	TRS_211	EUR
TRS_212EURLOAN	TRS_212	EUR
TRS_213EURLOAN	TRS_213	EUR
TRS_214EURLOAN	TRS_214	EUR
TRS_215EURLOAN	TRS_215	EUR
TRS_216EURLOAN	TRS_216	EUR
TRS_217EURLOAN	TRS_217	EUR
TRS_218EURLOAN	TRS_218	EUR
TRS_219EURLOAN	TRS_219	EUR
TRS_220EURLOAN	TRS_220	EUR
TRS_221EURLOAN	TRS_221	EUR
TRS_222EURLOAN	TRS_222	EUR
TRS_223EURLOAN	TRS_223	EUR
TRS_224EURLOAN	TRS_224	EUR
TRS_225EURLOAN	TRS_225	EUR
TRS_226EURLOAN	TRS_226	EUR
TRS_227EURLOAN	TRS_227	EUR
TRS_228EURLOAN	TRS_228	EUR
TRS_229EURLOAN	TRS_229	EUR
TRS_230EURLOAN	TRS_230	EUR
TRS_231EURLOAN	TRS_231	EUR
TRS_232EURLOAN	TRS_232	EUR
TRS_233EURLOAN	TRS_233	EUR
TRS_234EURLOAN	TRS_234	EUR
TRS_235EURLOAN	TRS_235	EUR
TRS_236EURLOAN	TRS_236	EUR
TRS_237EURLOAN	TRS_237	EUR
TRS_238EURLOAN	TRS_238	EUR
TRS_239EURLOAN	TRS_239	EUR
TRS_240EURLOAN	TRS_240	EUR
TRS_241EURLOAN	TRS_241	EUR
TRS_242EURLOAN	TRS_242	EUR
TRS_243EURLOAN	TRS_243	EUR
TRS_244EURLOAN	TRS_244	EUR
TRS_245EURLOAN	TRS_245	EUR
TRS_246EURLOAN	TRS_246	EUR
TRS_247EURLOAN	TRS_247	EUR
TRS_248EURLOAN	TRS_248	EUR
TRS_249EURLOAN	TRS_249	EUR
TRS_250EURLOAN	TRS_250	EUR
TRS_251EURLOAN	TRS_251	EUR
TRS_252EURLOAN	TRS_252	EUR
TRS_253EURLOAN	TRS_253	EUR
TRS_254EURLOAN	TRS_254	EUR
TRS_255EURLOAN	TRS_255	EUR
TRS_256EURLOAN	TRS_256	EUR
TRS_257EURLOAN	TRS_257	EUR
TRS_258EURLOAN	TRS_258	EUR
TRS_259EURLOAN	TRS_259	EUR
TRS_260EURLOAN	TRS_260	EUR
TRS_261EURLOAN	TRS_261	EUR
TRS_262EURLOAN	TRS_262	EUR
TRS_263EURLOAN	TRS_263	EUR
TRS_264EURLOAN	TRS_264	EUR
TRS_265EURLOAN	TRS_265	EUR
TRS_266EURLOAN	TRS_266	EUR
TRS_267EURLOAN	TRS_267	EUR
TRS_269EURLOAN	TRS_269	EUR
TRS_270EURLOAN	TRS_270	EUR
TRS_271EURLOAN	TRS_271	EUR
TRS_273EURLOAN	TRS_273	EUR
TRS_274EURLOAN	TRS_274	EUR
TRS_275EURLOAN	TRS_275	EUR
TRS_276EURLOAN	TRS_276	EUR
TRS_277EURLOAN	TRS_277	EUR
TRS_278EURLOAN	TRS_278	EUR
TRS_279EURLOAN	TRS_279	EUR
TRS_280EURLOAN	TRS_280	EUR
TRS_281EURLOAN	TRS_281	EUR
TRS_282EURLOAN	TRS_282	EUR

LOAN	DERIV	6/18/2008 13:30	250	250	250

250	250	250	250	250	250	250	250

250
250
250

TRS_283EURLOAN	TRS_283	EUR
TRS_284EURLOAN	TRS_284	EUR
TRS_285EURLOAN	TRS_285	EUR
TRS_286EURLOAN	TRS_286	EUR
TRS_287EURLOAN	TRS_287	EUR
TRS_288EURLOAN	TRS_288	EUR
TRS_289EURLOAN	TRS_289	EUR
TRS_290EURLOAN	TRS_290	EUR
TRS_291EURLOAN	TRS_291	EUR
TRS_292EURLOAN	TRS_292	EUR
TRS_293EURLOAN	TRS_293	EUR
TRS_294EURLOAN	TRS_294	EUR
TRS_295EURLOAN	TRS_295	EUR
TRS_296EURLOAN	TRS_296	EUR
TRS_297EURLOAN	TRS_297	EUR
TRS_298EURLOAN	TRS_298	EUR
TRS_299EURLOAN	TRS_299	EUR
TRS_300EURLOAN	TRS_300	EUR
TRS_301EURLOAN	TRS_301	EUR
TRS_302EURLOAN	TRS_302	EUR
TRS_303EURLOAN	TRS_303	EUR
TRS_304EURLOAN	TRS_304	EUR
TRS_305EURLOAN	TRS_305	EUR
TRS_306EURLOAN	TRS_306	EUR
TRS_307EURLOAN	TRS_307	EUR
TRS_308EURLOAN	TRS_308	EUR
TRS_309EURLOAN	TRS_309	EUR
TRS_310EURLOAN	TRS_310	EUR
TRS_311EURLOAN	TRS_311	EUR
TRS_312EURLOAN	TRS_312	EUR
TRS_313EURLOAN	TRS_313	EUR
TRS_314EURLOAN	TRS_314	EUR
TRS_315EURLOAN	TRS_315	EUR
TRS_316EURLOAN	TRS_316	EUR
TRS_317EURLOAN	TRS_317	EUR
TRS_318EURLOAN	TRS_318	EUR
TRS_319EURLOAN	TRS_319	EUR
TRS_320EURLOAN	TRS_320	EUR
TRS_321EURLOAN	TRS_321	EUR
TRS_322EURLOAN	TRS_322	EUR
TRS_323EURLOAN	TRS_323	EUR
TRS_324EURLOAN	TRS_324	EUR
TRS_325EURLOAN	TRS_325	EUR
TRS_326EURLOAN	TRS_326	EUR
TRS_327EURLOAN	TRS_327	EUR
TRS_328EURLOAN	TRS_328	EUR
TRS_329EURLOAN	TRS_329	EUR
TRS_330EURLOAN	TRS_330	EUR
TRS_331EURLOAN	TRS_331	EUR
TRS_332EURLOAN	TRS_332	EUR
TRS_333EURLOAN	TRS_333	EUR
TRS_334EURLOAN	TRS_334	EUR
TRS_335EURLOAN	TRS_335	EUR
TRS_336EURLOAN	TRS_336	EUR
TRS_337EURLOAN	TRS_337	EUR
TRS_338EURLOAN	TRS_338	EUR
TRS_339EURLOAN	TRS_339	EUR
TRS_341EURLOAN	TRS_341	EUR
TRS_342EURLOAN	TRS_342	EUR
TRS_343EURLOAN	TRS_343	EUR
TRS_345EURLOAN	TRS_345	EUR
TRS_346EURLOAN	TRS_346	EUR
TRS_347EURLOAN	TRS_347	EUR
TRS_349EURLOAN	TRS_349	EUR
TRS_350EURLOAN	TRS_350	EUR
TRS_351EURLOAN	TRS_351	EUR
TRS_352EURLOAN	TRS_352	EUR
TRS_353EURLOAN	TRS_353	EUR
TRS_354EURLOAN	TRS_354	EUR
TRS_355EURLOAN	TRS_355	EUR
TRS_356EURLOAN	TRS_356	EUR
TRS_357EURLOAN	TRS_357	EUR
TRS_358EURLOAN	TRS_358	EUR
TRS_359EURLOAN	TRS_359	EUR

LOAN	DERIV	6/18/2008 13:30	250	250	250

250	250	250	250	250	250	250	250

250
250
250

TRS_360EURLOAN	TRS_360	EUR
TRS_361EURLOAN	TRS_361	EUR
TRS_362EURLOAN	TRS_362	EUR
TRVUSDPREFERRED_MODRE	TRV	USD
TRVEURSENIOR_MODRE	TRV	EUR
TRVUSDSENIOR_MODRE	TRV	USD
TRVAUDSENIOR_MODRE	TRV	AUD
TRVCTRUSDLOAN_NORE	TRVCTR	USD
TRVCTRUSDLOANNC_NORE	TRVCTR	USD
TRVCTRUSDLOANCALL	TRVCTR	USD
TRVCTRUSDLOANCALL_NORE	TRVCTR	USD
TRWUSDSENIOR	TRW	USD
TRWUSDSENIOR_MODRE	TRW	USD
TRWUSDSENIOR_NORE	TRW	USD
TRWEURSENIOR_MODRE	TRW	EUR
TRWEURSENIOR_NORE	TRW	EUR
TRWEURSENIOR	TRW	EUR
TRWUSDSUBORDINATE_NORE	TRW	USD
TRWUSDLOAN_NORE	TRW	USD
TRWUSDLOANCALL	TRW	USD
TRWUSDCVA_LOAN	TRW	USD
TRWUSDLOANCALL_NORE	TRW	USD
TRWEURSUBORDINATE_NORE	TRW	EUR
TRWAUDSENIOR_MODRE	TRW	AUD
TRWAUDSENIOR_NORE	TRW	AUD
TRWHKDSENIOR_NORE	TRW	HKD
TRWILSSENIOR_NORE	TRW	ILS
TRWJPYSENIOR_NORE	TRW	JPY
TRWAUTUSDSENIOR_MODRE	TRWAUT	USD
TRWAUTUSDSENIOR_NORE	TRWAUT	USD
TRWAUTUSDSUBORDINATE_NORE	TRWAUT	USD
TRWAUTUSDLOAN_NORE	TRWAUT	USD
TRWAUTEURSENIOR_NORE	TRWAUT	EUR
TRWAUTEURSUBORDINATE_NORE	TRWAUT	EUR
TRWAUTHKDSENIOR_NORE	TRWAUT	HKD
TRWAUTILSSENIOR_NORE	TRWAUT	ILS
TRWAUTUSDCVA_LOAN	TRWAUT	USD
TRWAUTUSDLOANNC_NORE	TRWAUT	USD
TRWAUTUSDLOANCALL	TRWAUT	USD
TRWAUTUSDLOANCALL_NORE	TRWAUT	USD
TRWAUTAUDSENIOR_MODRE	TRWAUT	AUD
TRWAUTAUDSENIOR_NORE	TRWAUT	AUD
TRWAUTJPYSENIOR_NORE	TRWAUT	JPY
TRWAUT_LOANUSDLOAN_NORE	TRWAUT_LOAN	USD
TRWAUT_SUBUSDSUBORDINATE_NORE	TRWAUT_SUB	USD
TRWAUT_SUBUSDLOAN_NORE	TRWAUT_SUB	USD
TRXUSDSENIOR_NORE	TRX	USD
TRXUSDLOAN_NORE	TRX	USD
TRXUSDDIGITAL_LOAN_NORE	TRX	USD
TRXUSDLOANNC_NORE	TRX	USD
TRX_100_0309USDSENIOR_NORE	TRX_100_0309	USD
TRX_100_0309_X1USDSENIOR_NORE	TRX_100_0309_X1	USD
TRX_100_0309_X2USDSENIOR_NORE	TRX_100_0309_X2	USD
TRX_100_0908USDSENIOR_NORE	TRX_100_0908	USD
TRX_100_0908_X1USDSENIOR_NORE	TRX_100_0908_X1	USD
TRX_HB_0309USDSENIOR_NORE	TRX_HB_0309	USD
TRX_HB_0309_X1USDSENIOR_NORE	TRX_HB_0309_X1	USD
TRX_HB_0908USDSENIOR_NORE	TRX_HB_0908	USD
TRX_HB_0908_X1USDSENIOR_NORE	TRX_HB_0908_X1	USD
TSCNJUSDCVA_SENIOR	TSCNJ	USD
TSCOSGDSENIOR_MMR_L	TSCO	SGD
TSGUSDSENIOR	TSG	USD
TSGEURSENIOR	TSG	EUR
TSGEURSENIOR_MODRE	TSG	EUR
TSGUSDSENIOR_MODRE	TSG	USD
TSGUSDSENIOR_NORE	TSG	USD
TSGEURSENIOR_NORE	TSG	EUR
TSGAUDSENIOR_MODRE	TSG	AUD
TSGAUDSENIOR	TSG	AUD
TSGTWDSENIOR	TSG	TWD
TSGJPYSENIOR_MODRE	TSG	JPY
TSGJPYSENIOR_NORE	TSG	JPY
TSGHKDSENIOR_MODRE	TSG	HKD
TSGSGDSENIOR_MODRE	TSG	SGD

LOAN	DERIV	6/18/2008 13:30	250	250	250
LOAN	DERIV	6/18/2008 13:30	250	250	250
LOAN	DERIV	6/18/2008 13:30	250	250	250
PREFERRED_MODRE	DERIV	7/14/2008 18:30	71.5	71.5	85.5
SENIOR_MODRE	DERIV	7/14/2008 18:30	40	40	47
SENIOR_MODRE	DERIV	7/14/2008 18:30	40	40	47
SENIOR_MODRE	DERIV	7/14/2008 18:30	40	40	47
LOAN_NORE	DERIV	7/23/2008 18:30	565	565	565
LOANNC_NORE	DERIV	10/20/2006 8:30	60	60	60
LOANCALL	DERIV	11/9/2006 13:30	85	85	85
LOANCALL_NORE	DERIV	7/23/2008 18:30	590	590	590
SENIOR	DERIV	11/9/2007 13:30	3.333	3.333	4.444
SENIOR_MODRE	DERIV	7/30/2008 18:30	140.4	192.4	244.4
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_MODRE	DERIV	11/9/2007 13:30	3	3	4
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR	DERIV	11/9/2007 13:30	3.333	3.333	4.444
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	135	185	235
LOAN_NORE	DERIV	7/30/2008 18:30	149.6794872	164.1025641	181.7307692
LOANCALL	DERIV	11/9/2006 13:30	65	65	70
CVA_LOAN	DERIV	7/30/2008 18:30	149.6794872	164.1025641	181.7307692
LOANCALL_NORE	DERIV	7/30/2008 18:30	172.1314103	188.7179487	208.9903846
SUBORDINATE_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_MODRE	DERIV	7/30/2008 18:30	140.4	192.4	244.4
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_NORE	DERIV	7/11/2008 13:30	260	310	360
SENIOR_NORE	DERIV	7/30/2008 18:30	135	185	235
SENIOR_MODRE	DERIV	11/13/2007 13:30	105.93	121.8195	132.4125
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
SUBORDINATE_NORE	DERIV	11/13/2007 13:30	81.81818548	81.54546129	79.71014339
LOAN_NORE	DERIV	11/16/2007 18:30	101.5217391	111.3043478	123.2608696
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
SUBORDINATE_NORE	DERIV	11/13/2007 13:30	23.14285714	25.09090909	26.31578947
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
CVA_LOAN	DERIV	11/13/2007 13:30	79	69	71
LOANNC_NORE	DERIV	10/11/2006 8:30	45	45	50
LOANCALL	DERIV	10/11/2006 8:30	65	65	70
LOANCALL_NORE	DERIV	11/16/2007 18:30	96.44565217	105.7391304	117.0978261
SENIOR_MODRE	DERIV	11/13/2007 13:30	105.93	121.8195	132.4125
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
SENIOR_NORE	DERIV	11/13/2007 13:30	100	115	125
LOAN_NORE	DERIV	6/8/2004 8:30	160	160	160
SUBORDINATE_NORE	DERIV	5/14/2007 8:30	32.4	36	40
LOAN_NORE	DERIV	6/8/2004 8:30	280	280	280
SENIOR_NORE	DERIV	7/17/2008 18:30	2584.030353	2299.070696	2159.70787
LOAN_NORE	DERIV	7/30/2008 13:30	500	500	500
DIGITAL_LOAN_NORE	DERIV	10/11/2006 8:30	72	72	72
LOANNC_NORE	DERIV	10/11/2006 8:30	72	72	72
SENIOR_NORE	DERIV	11/8/2005 18:30	37.17242231	37.17242231	37.17242231
SENIOR_NORE	DERIV	4/19/2007 18:30	30	30	30
SENIOR_NORE	DERIV	11/15/2005 18:30	1	1	1
SENIOR_NORE	DERIV	11/8/2005 18:30	33.11724896	33.11724896	33.11724896
SENIOR_NORE	DERIV	4/19/2007 18:30	27	27	27
SENIOR_NORE	DERIV	11/8/2005 18:30	91.24140021	91.24140021	91.24140021
SENIOR_NORE	DERIV	4/19/2007 18:30	87	87	87
SENIOR_NORE	DERIV	11/8/2005 18:30	65.55863571	65.55863571	65.55863571
SENIOR_NORE	DERIV	4/19/2007 18:30	57	57	57
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR_MMR_L	DERIV	7/30/2008 8:30	9.298280284	12.27578149	18.23016582
SENIOR	DERIV	7/28/2008 18:30	561.055	616.605	672.155
SENIOR	DERIV	7/28/2008 18:30	561.055	616.605	672.155
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR_NORE	DERIV	7/28/2008 18:30	476.922	524.142	571.362
SENIOR_NORE	DERIV	7/28/2008 18:30	476.922	524.142	571.362
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR	DERIV	7/28/2008 18:30	561.055	616.605	672.155
SENIOR	DERIV	7/28/2008 18:30	561.055	616.605	672.155
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR_NORE	DERIV	7/28/2008 18:30	476.922	524.142	571.362
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605
SENIOR_MODRE	DERIV	7/28/2008 18:30	505	555	605

250	250	250	250	250	250	250	250
250	250	250	250	250	250	250	250
250	250	250	250	250	250	250	250
92.5	100.5	107.5	112.5	119	125.5	142.5	143.5
55	60	67	75	76	77	79.7	79.9
55	60	67	75	76	77	79.7	79.9
55	60	67	75	76	77	79.7	79.9
580	600	615	630	637.5	645	655	655
75	95	110	125	132.5	140	150	150
100	120	135	150	157.5	165	175	175
605	625	640	655	662.5	670	680	680
9.999	14.443	18.887	25.553	28.886	32.219	39.996	39.996
358.8	449.8	496.6	525.2	530.4	535.6	535.6	535.6
345	432.5	477.5	505	510	515	515	515
9	13	17	23	26	29	36	36
345	432.5	477.5	505	510	515	515	515
9.999	14.443	18.887	25.553	28.886	32.219	39.996	39.996
345	432.5	477.5	505	510	515	515	515
200.9615385	225	253.8461538	287.5	294.7115385	301.9230769	309.9358974	309.9358974
90	105	120	135	140	145	155	155
200.9615385	225	253.8461538	287.5	294.7115385	301.9230769	309.9358974	309.9358974
231.1057692	258.75	291.9230769	330.625	338.9182693	347.2115385	356.4262821	356.4262821
345	432.5	477.5	505	510	515	515	515
358.8	449.8	496.6	525.2	530.4	535.6	535.6	535.6
345	432.5	477.5	505	510	515	515	515
345	432.5	477.5	505	510	515	515	515
465	557.5	602.5	630	633.75	637.5	642.5	642.5
345	432.5	477.5	505	510	515	515	515
206.5635	259.5285	305.0784	344.2725	357.51375	370.755	386.6445	386.6445
195	245	288	325	337.5	350	365	365
137.7522817	183.75	222.8743774	269.4791755	283.2791013	297.0790271	313.6544324	313.6544324
136.3043478	152.6086957	172.173913	195	199.8913044	204.7826087	210.2173913	210.2173913
195	245	288	325	337.5	350	365	365
50.14285714	74.63076923	104.9424658	142.7531646	161.7254195	180.6976744	202.3369565	202.3369565
195	245	288	325		350	365	365
195	245	288	325		350	365	365
90	106	120	137	142	147	157	157
70	85	100	115	120	125	135	135
90	105	120	135	140	145	155	155
129.4891304	144.9782609	163.5652174	185.25	189.8967392	194.5434783	199.7065217	199.7065217
206.5635	259.5285	305.0784	344.2725	357.51375	370.755	386.6445	386.6445
195	245	288	325	337.5	350	365	365
195	245	288	325	337.5	350	365	365
160	160	160	160	160	160	160	160
67.5	99	133	173.5	197.75	222	255	255
280	280	280	280	280	280	280	280
1886.36589	2058.220226	1935.490545	2004.210697	1939.906338	1875.601979	1762.148507	1631.628824
500	500	500	500	500	500	500	500
92	112	132	157	164.5	172	187	187
92	112	132	157	164.5	172	187	187
39.48044981	55	55	55	57.7160147	60.4320294	66.99299062	70.24797001
30	30	30	30	31.48146257	32.96292513	36.54163125	38.31707455
1	1	1	1	1	1	1	1
35.17349165	49	49	49	51.41972219	53.83944437	59.68466437	62.5845551
27	27	27	27	28.33331631	29.66663261	32.88746812	34.4853671
96.90655863	135	135	135	141.6665816	148.3331631	164.4373406	172.4268355
87	87	87	87	91.29624143	95.59248286	105.9707306	111.1195162
69.62915694	97	97	97	101.7900623	106.5801246	118.1512744	123.8918744
57	57	57	57	59.81477887	62.62955774	69.42909937	72.80244165
42.5	50	56	62.5	65	67.5	72.5	77
27	34.67789816	42.34119422	48	50.5	53	58	58
899.91	966.57	999.9	1022.12	1016.565	1011.01	999.9	999.9
899.91	966.57	999.9	1022.12	1016.565	1011.01	999.9	999.9
810	870	900	920	915	910	900	900
810	870	900	920	915	910	900	900
764.964	821.628	849.96	868.848	864.126	859.404	849.96	849.96
764.964	821.628	849.96	868.848	864.126	859.404	849.96	849.96
810	870	900	920	915	910	900	900
899.91	966.57	999.9	1022.12	1016.565	1011.01	999.9	999.9
899.91	966.57	999.9	1022.12	1016.565	1011.01	999.9	999.9
810	870	900	920	915	910	900	900
764.964	821.628	849.96	868.848	864.126	859.404	849.96	849.96
810	870	900	920	915	910	900	900
810	870	900	920	915	910	900	900

250
250
250
160.5
84.8
84.8
84.8
655
150
175
680
39.996
535.6
515
36
515
39.996
515
309.9358974
155
309.9358974
356.4262821
515
535.6
515
515
642.5
515
386.6445
365
313.6544324
210.2173913
365
202.3369565
365
365
157
135
155
199.7065217
386.6445
365
365
160
255
280
1604.68987
500
187
187
70.8360525
38.63784682
1
63.10848314
34.77406214
173.8703107
112.0497558
124.929038
73.41190896
77
58
999.9
999.9
900
900
849.96
849.96
900
999.9
999.9
900
849.96
900
900

TSGUSDLOAN_NORE	TSG	USD
TSGUSDDIGITAL_NORE	TSG	USD
TSGINCUSDLOAN_NORE	TSGINC	USD
TSHP_06_1A_BUSDSENIOR	TSHP_06_1A_B	USD
TSNUSDSENIOR	TSN	USD
TSNUSDSENIOR_MODRE	TSN	USD
TSNEURSENIOR	TSN	EUR
TSNEURSENIOR_MODRE	TSN	EUR
TSNUSDSENIOR_NORE	TSN	USD
TSNEURSENIOR_NORE	TSN	EUR
TSNAUDSECURED_MODRE	TSN	AUD
TSNAUDSENIOR_MODRE	TSN	AUD
TSNHKDSENIOR_MODRE	TSN	HKD
TSNTWDSENIOR	TSN	TWD
TSNAUDSENIOR	TSN	AUD
TSNHKDSENIOR_NORE	TSN	HKD
TSNJPYSENIOR_MODRE	TSN	JPY
TSNSGDSENIOR_MODRE	TSN	SGD
TSNJPYSENIOR_NORE	TSN	JPY
TSOUSDSUBORDINATE_NORE	TSO	USD
TSOUSDSENIOR_NORE	TSO	USD
TSOEURSUBORDINATE_NORE	TSO	EUR
TSOHKDSUBORDINATE_NORE	TSO	HKD
TSOILSSUBORDINATE_NORE	TSO	ILS
TSOUSDSUBORDINATE_MODRE	TSO	USD
TSOAUDSUBORDINATE_NORE	TSO	AUD
TSOEURSENIOR_NORE	TSO	EUR
TT_NATGASUSDCVA_SENIOR	TT_NATGAS	USD
TTIIUSDLOAN_NORE	TTII	USD
TUIUSDLOAN_NORE	TUI	USD
TUIUSDSENIOR_NORE	TUI	USD
TUPUSDSENIOR_MODRE	TUP	USD
TURKEYAUDBOND	TURKEY	AUD
TVCUSDSENIOR	TVC	USD
TVLUSDSENIOR_NORE	TVL	USD
TVLUSDSUBORDINATE_NORE	TVL	USD
TWCUSDSENIOR_MODRE	TWC	USD
TWCEURSENIOR_MODRE	TWC	EUR
TWEUSDSENIOR_MODRE	TWE	USD
TWEUSDLOAN_MODRE	TWE	USD
TWEEURSENIOR_MODRE	TWE	EUR
TWEJPYSENIOR_MODRE	TWE	JPY
TWTCUSDLOAN_NORE	TWTC	USD
TWTCUSDSENIOR_NORE	TWTC	USD
TWTCUSDLOANCALL	TWTC	USD
TWTCUSDLOANCALL_NORE	TWTC	USD
TWXUSDSENIOR	TWX	USD
TWXUSDSENIOR_MODRE	TWX	USD
TWXEURSENIOR	TWX	EUR
TWXEURSENIOR_MODRE	TWX	EUR
TWXAUDSENIOR_MODRE	TWX	AUD
TWXUSDSENIOR_NORE	TWX	USD
TWXAUDSENIOR	TWX	AUD
TWXUSDLOAN	TWX	USD
TWXEURSENIOR_NORE	TWX	EUR
TWXEURSUBORDINATE	TWX	EUR
TWXUSDSENIOR_MODRE	TWX	USD
TWXUSDSUBORDINATE	TWX	USD
TWXEURSUBORDINATE_MODRE	TWX	EUR
TWXUSDSUBORDINATE_MODRE	TWX	USD
TWXUSDSUBORDINATE_NORE	TWX	USD
TWXEURSUBORDINATE_NORE	TWX	EUR
TWXJPYSENIOR_MODRE	TWX	JPY
TWXHKDSENIOR_MODRE	TWX	HKD
TWXHKDSENIOR_NORE	TWX	HKD
TWXJPYSENIOR_NORE	TWX	JPY
TWXUSDLOAN_NORE	TWX	USD
TX_HOU_MUNIUSDSENIOR_MODRE	TX_HOU_MUNI	USD
TXNUSDSENIOR_MODRE	TXN	USD
TXNUSDSENIOR	TXN	USD
TXNEURSENIOR_MODRE	TXN	EUR
TXNJPYSENIOR_MODRE	TXN	JPY
TXNAUDSENIOR_MODRE	TXN	AUD
TXNSGDSENIOR_MODRE	TXN	SGD

LOAN_NORE	DERIV	7/25/2008 18:30	315	315	365
DIGITAL_NORE	DERIV	7/28/2008 18:30	476.922	524.142	571.362
LOAN_NORE	DERIV	7/25/2008 18:30	315	315	365
SENIOR	DERIV	3/9/2007 18:30	1	1	1
SENIOR	DERIV	7/29/2008 18:30	238.865	238.865	238.865
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR	DERIV	7/29/2008 18:30	238.865	238.865	238.865
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_NORE	DERIV	7/29/2008 18:30	203.046	203.046	203.046
SENIOR_NORE	DERIV	7/29/2008 18:30	203.046	203.046	203.046
SECURED_MODRE	DERIV	7/29/2008 18:30	193.5	193.5	193.5
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR	DERIV	7/29/2008 18:30	238.865	238.865	238.865
SENIOR	DERIV	7/29/2008 18:30	238.865	238.865	238.865
SENIOR_NORE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_MODRE	DERIV	7/29/2008 18:30	215	215	215
SENIOR_NORE	DERIV	7/29/2008 18:30	203.046	203.046	203.046
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	160	160	160
SENIOR_NORE	DERIV	7/29/2008 18:30	160	160	160
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	160	160	160
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	160	160	160
SUBORDINATE_NORE	DERIV	7/11/2008 13:30	145	145	145
SUBORDINATE_MODRE	DERIV	7/29/2008 18:30	160	160	160
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	160	160	160
SENIOR_NORE	DERIV	7/29/2008 18:30	160	160	160
CVA_SENIOR	DERIV	1/3/2006 13:30	50	50	50
LOAN_NORE	DERIV	7/11/2006 13:30	109	110	120
LOAN_NORE	DERIV	2/20/2008 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 13:30	228.557956	228.0052611	226.916144
SENIOR_MODRE	DERIV	6/10/2008 18:30	100	100	100
BOND	DERIV	7/30/2008 13:30	70.95	70.95	82.5
SENIOR	CASH	5/24/2000	30	40	40
SENIOR_NORE	DERIV	7/16/2008 13:30	150	148.4848485	150
SUBORDINATE_NORE	DERIV	7/16/2008 13:30	150	175	225
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
LOAN_MODRE	DERIV	7/30/2008 13:30	69	69	69
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
SENIOR_MODRE	DERIV	7/30/2008 13:30	69	69	69
LOAN_NORE	DERIV	7/25/2008 18:30	75	75	150
SENIOR_NORE	DERIV	11/9/2007 13:30	1	1	1
LOANCALL	DERIV	11/9/2006 13:30	73	73	81
LOANCALL_NORE	DERIV	7/25/2008 18:30	86.25	86.25	172.5
SENIOR	DERIV	7/30/2008 13:30	77.77	77.77	77.77
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR	DERIV	7/30/2008 13:30	77.77	77.77	77.77
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
SENIOR	DERIV	7/30/2008 13:30	77.77	77.77	77.77
LOAN	DERIV	7/30/2008 13:30	63	63	63
SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
SUBORDINATE	DERIV	7/2/2008 18:30	113.322	113.322	113.322
SENIOR_MODRE	CASH	7/30/2008 13:30	70	70	70
SUBORDINATE	DERIV	7/30/2008 13:30	93.324	93.324	93.324
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	84	84	84
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	84	84	84
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	79.3296	79.3296	79.3296
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	79.3296	79.3296	79.3296
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 13:30	70	70	70
SENIOR_NORE	DERIV	7/30/2008 13:30	66.108	66.108	66.108
LOAN_NORE	DERIV	7/30/2008 13:30	63	63	63
SENIOR_MODRE	DERIV	7/22/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR	DERIV	7/29/2008 18:30	16.665	16.665	16.665
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

520	620	655	685	700	715	720	720
764.964	821.628	849.96	868.848	864.126	859.404	849.96	849.96
520	620	655	685	700	715	720	720
1	1	1	1	1	1	1	1
251.086	285.527	296.637	307.747	307.747	307.747	313.302	339.966
226	257	267	277	277	277	282	306
251.086	285.527	296.637	307.747	307.747	307.747	313.302	339.966
226	257	267	277	277	277	282	306
213.4344	242.7108	252.1548	261.5988	261.5988	261.5988	266.3208	288.9864
213.4344	242.7108	252.1548	261.5988	261.5988	261.5988	266.3208	288.9864
203.4	231.3	240.3	249.3	249.3	249.3	253.8	275.4
226	257	267	277	277	277	282	306
226	257	267	277	277	277	282	306
251.086	285.527	296.637	307.747	307.747	307.747	313.302	339.966
251.086	285.527	296.637	307.747	307.747	307.747	313.302	339.966
166.5263158	198.9677419	227.2340426	277	277	277	279.6302521	303.1926606
226	257	267	277	277	277	282	306
226	257	267	277	277	277	282	306
213.4344	242.7108	252.1548	261.5988	261.5988	261.5988	266.3208	288.9864
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
255	340	380	420	425	430	440	440
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
270	360	400	440	445	450	460	460
50	50	50	50	50	50	50	50
167	213	251	290	303	316	336	339
1	1	1	1	1	1	1	1
301.4424457	344.725047	379.2470251	409.5	416.25	423	436.5	436.5
100	100	100	100	100	100	100	100
144.1	195	230.5	262	279	296	330	366
50	60	70	80	85	90	90	90
227.2727273	313.3333333	380.1190476	427.7777778	439.1062802	450.4347826	461.7204301	461.7204301
375	470	515	550	555	560	565	565
99	120	130	140	142.5	145	150	150
99	120	130	140	142.5	145	150	150
99	120	130	140	142.5	145	150	150
99	120	130	145.6	145.3	145	150	150
99	120	130	140	142.5	145	150	150
99	120	130	140	142.5	145	150	150
225	275	305	325	337.5	350	374.9996534	374.9999737
1	1	1	1	1	1	1	1
120	156	187	215	225	235	251	251
258.75	316.25	350.75	373.75	388.125	402.5	431.2496014	431.2499697
105.545	132.209	141.097	149.985	151.6515	153.318	156.651	156.651
95	119	127	135	136.5	138	141	141
105.545	132.209	141.097	149.985	151.6515	153.318	156.651	156.651
95	119	127	135	136.5	138	141	141
95	119	127	135	136.5	138	141	141
89.718	112.3836	119.9388	127.494	128.9106	130.3272	133.1604	133.1604
105.545	132.209	141.097	149.985	151.6515	153.318	156.651	156.651
85.5	107.1	114.3	121.5	122.85	124.2	126.9	126.9
89.718	112.3836	119.9388	127.494	128.9106	130.3272	133.1604	133.1604
146.652	178.6488	189.3144	199.98	201.9798	203.9796	207.9792	207.9792
95	119	127	135	136.5	138	141	141
126.654	158.6508	169.3164	179.982	181.9818	183.9816	187.9812	187.9812
114	142.8	152.4	162	163.8	165.6	169.2	169.2
114	142.8	152.4	162	163.8	165.6	169.2	169.2
107.6616	134.86032	143.92656	152.9928	154.69272	156.39264	159.79248	159.79248
107.6616	134.86032	143.92656	152.9928	154.69272	156.39264	159.79248	159.79248
95	119	127	135	136.5	138	141	141
95	119	127	135	136.5	138	141	141
105	119	127	135	134.1206897	133.2413793	141	137.2566372
89.718	112.3836	119.9388	127.494	128.9106	130.3272	133.1604	133.1604
85.5	107.1	114.3	121.5	122.85	124.2	126.9	126.9
23	23	24	24	24.5	25	27.5	27.5
20	25	30	35	36.5	38	41	41
22.22	27.775	33.33	38.885	40.5515	42.218	45.551	45.551
20	25	30	35	36.5	38	41	41
20	25	30	35	36.5	38	41	41
20	25	30	35	36.5	38	41	41
20	25	30	35	36.5	38	41	41

720
849.96
720
1
355.52
320
355.52
320
302.208
302.208
288
320
320
355.52
355.52
317.0642202
320
320
302.208
460
460
460
460
440
460
460
460
50
343
1
436.5
100
376
90
461.7204301
565
150
150
150
150
150
150
374.9999875
1
251
431.2499857
156.651
141
156.651
141
141
133.1604
156.651
126.9
133.1604
207.9792
141
187.9812
169.2
169.2
159.79248
159.79248
141
141
137.2566372
133.1604
126.9
27.5
41
45.551
41
41
41
41

TXNHKDSENIOR_MODRE	TXN	HKD
TXSUSDSENIOR_MODRE	TXS	USD
TXSUSDSENIOR	TXS	USD
TXSUSDDIGITAL	TXS	USD
TXTUSDSENIOR_MODRE	TXT	USD
TXTUSDSENIOR	TXT	USD
TXTEURSENIOR	TXT	EUR
TXTEURSENIOR_MODRE	TXT	EUR
TXTUSDSENIOR_NORE	TXT	USD
TXTEURSENIOR_NORE	TXT	EUR
TXTGBPSENIOR_MODRE	TXT	GBP
TXTAUDSENIOR_MODRE	TXT	AUD
TXTAUDSENIOR	TXT	AUD
TXTJPYSENIOR_MODRE	TXT	JPY
TXTHKDSENIOR_MODRE	TXT	HKD
TXTUSDPREFERRED_MODRE	TXT	USD
TXT_FINUSDSENIOR	TXT_FIN	USD
TXT_FINEURSENIOR	TXT_FIN	EUR
TXT_FINEURSENIOR_MODRE	TXT_FIN	EUR
TXT_FINUSDSENIOR_MODRE	TXT_FIN	USD
TXT_FINUSDSENIOR_NORE	TXT_FIN	USD
TXT_FINEURSENIOR_NORE	TXT_FIN	EUR
TXT_FINHKDSENIOR_MODRE	TXT_FIN	HKD
TXT_FINTWDSENIOR	TXT_FIN	TWD
TXT_FINHKDSENIOR_NORE	TXT_FIN	HKD
TXT_FINJPYSENIOR_MODRE	TXT_FIN	JPY
TXT_FINJPYSENIOR_NORE	TXT_FIN	JPY
TXT_FINAUDSENIOR_MODRE	TXT_FIN	AUD
TXT_FINUSDPREFERRED_MODRE	TXT_FIN	USD
TXT_INCUSDSENIOR_MODRE	TXT_INC	USD
TXUUSDSENIOR	TXU	USD
TXUEURSENIOR	TXU	EUR
TXUEURSENIOR_MODRE	TXU	EUR
TXUUSDSENIOR_MODRE	TXU	USD
TXUUSDSENIOR_NORE	TXU	USD
TXUEURSENIOR_NORE	TXU	EUR
TXUUSDCVA_SENIOR	TXU	USD
TXUUSDPREFERRED_MODRE	TXU	USD
TXUILSSENIOR_MODRE	TXU	ILS
TXUAUDSENIOR_MODRE	TXU	AUD
TXUJPYSENIOR_MODRE	TXU	JPY
TXUUSDLOAN_NORE	TXU	USD
TXU_EUSDSENIOR_MODRE	TXU_E	USD
TXU_EUSDSENIOR	TXU_E	USD
TXU_ETWDSENIOR	TXU_E	TWD
TXU_EAUDSENIOR	TXU_E	AUD
TXU_EAUDSENIOR_MODRE	TXU_E	AUD
TXU_EEURSENIOR_MODRE	TXU_E	EUR
TXU_EJPYSENIOR_MODRE	TXU_E	JPY
TXU_EHKDSENIOR_MODRE	TXU_E	HKD
TXU_EUSDSENIOR_NORE	TXU_E	USD
TXU_EUSDLOAN_NORE	TXU_E	USD
TXU_EUSDDIGITAL_NORE	TXU_E	USD
TXU_EUSDDIGITAL_LOAN_NORE	TXU_E	USD
TXU_ONCUSDSENIOR_MODRE	TXU_ONC	USD
TXU_ONCEURSENIOR_MODRE	TXU_ONC	EUR
TXU_PUSDPREFERRED_MODRE	TXU_P	USD
TYCUSDSENIOR	TYC	USD
TYCEURSENIOR	TYC	EUR
TYCUSDLOAN	TYC	USD
TYCEURSENIOR_MODRE	TYC	EUR
TYCUSDSENIOR_MODRE	TYC	USD
TYCUSDSENIOR_NORE	TYC	USD
TYCEURSENIOR_NORE	TYC	EUR
TYCUSDSENIOR_MODRE	TYC	USD
TYCAUDSENIOR_MODRE	TYC	AUD
TYCUSDCVA_SENIOR	TYC	USD
TYCJPYSENIOR_MODRE	TYC	JPY
TYCHKDSENIOR_MODRE	TYC	HKD
TYCSGDSENIOR_MODRE	TYC	SGD
TYCSGDSENIOR_MODRE	TYC	SGD
TYCUSDLOAN_NORE	TYC	USD
TYC_GRPUSDSENIOR_MODRE	TYC_GRP	USD
TYC_GRPUSDCVA_SENIOR	TYC_GRP	USD

SENIOR_MODRE	DERIV	7/29/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/22/2008 18:30	18	18	18
SENIOR	DERIV	7/22/2008 18:30	18	18	18
DIGITAL	DERIV	7/22/2008 18:30	18	18	18
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR	DERIV	7/30/2008 13:30	41.107	43.329	46.362
SENIOR	DERIV	7/30/2008 13:30	41.107	43.329	46.362
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR_NORE	DERIV	7/30/2008 13:30	34.9428	36.8316	39.6348
SENIOR_NORE	DERIV	7/30/2008 13:30	34.9428	36.8316	39.6348
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR	DERIV	7/30/2008 13:30	41.107	43.329	46.362
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
SENIOR_MODRE	DERIV	7/30/2008 13:30	37	39	42
PREFERRED_MODRE	DERIV	6/1/2007 13:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
PREFERRED_MODRE	DERIV	5/27/2008 13:30	60	60	75
SENIOR_MODRE	DERIV	10/4/2002 18:30	143	143	143
SENIOR	DERIV	11/1/2007 8:30	233.31	233.31	233.31
SENIOR	DERIV	11/1/2007 8:30	233.31	233.31	233.31
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
SENIOR_NORE	DERIV	11/1/2007 8:30	198.324	198.324	198.324
SENIOR_NORE	DERIV	11/1/2007 8:30	198.324	198.324	198.324
CVA_SENIOR	DERIV	11/1/2007 8:30	420	420	420
PREFERRED_MODRE	DERIV	2/11/2005 13:30	1	1	1
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
SENIOR_MODRE	DERIV	11/1/2007 8:30	210	210	210
LOAN_NORE	DERIV	10/23/2007 18:30	75	100	130
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR	DERIV	7/29/2008 18:30	79.06987	130.52028	222.2
SENIOR	DERIV	7/29/2008 18:30	79.06987	130.52028	222.2
SENIOR	DERIV	7/29/2008 18:30	79.06987	130.52028	222.2
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR_MODRE	DERIV	7/29/2008 18:30	71.17	117.48	200
SENIOR_NORE	DERIV	7/29/2008 18:30	67.212948	110.948112	188.88
LOAN_NORE	DERIV	7/30/2008 18:30	130	130	150
DIGITAL_NORE	DERIV	7/29/2008 18:30	67.212948	110.948112	188.88
DIGITAL_LOAN_NORE	DERIV	7/30/2008 18:30	130	130	150
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	33
SENIOR_MODRE	DERIV	7/30/2008 18:30	28	28	33
PREFERRED_MODRE	DERIV	10/24/2006 8:30	50	50	50
SENIOR	DERIV	7/28/2008 18:30	71.104	74.437	78.381
SENIOR	DERIV	7/28/2008 18:30	71.104	74.437	78.381
LOAN	DERIV	7/28/2008 18:30	57.6	60.3	63.9
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
SENIOR_NORE	DERIV	7/23/2008 18:30	54.3	57.7	62.5
SENIOR_NORE	DERIV	7/28/2008 18:30	60.4416	63.2748	67.0524
SENIOR_MODRE	CASH	7/28/2008 18:30	64	67	71
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
CVA_SENIOR	DERIV	7/28/2008 18:30	128	134	142
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
SENIOR_MODRE	CASH	5/8/2006 8:30	1	1	1
SENIOR_MODRE	DERIV	7/28/2008 18:30	64	67	71
LOAN_NORE	DERIV	10/11/2006 8:30	150	150	150
SENIOR_MODRE	DERIV	6/20/2008 13:30	1	0.999881273	0.99991383
CVA_SENIOR	DERIV	8/31/2007 13:30	16	20	30

20	25	30	35	36.5	38	41	41
18	18	19	19	19.5	20	22.5	22.5
18	18	19	19	19.5	20	22.5	22.5
18	18	19	19	19.5	20	22.5	22.5
51	59	68	77	78.5	80	84	84
56.661	65.549	75.548	85.547	87.2135	88.88	93.324	93.324
56.661	65.549	75.548	85.547	87.2135	88.88	93.324	93.324
51	59	68	77	78.5	80	84	84
48.1644	55.7196	64.2192	72.7188	74.1354	75.552	79.3296	79.3296
48.1644	55.7196	64.2192	72.7188	74.1354	75.552	79.3296	79.3296
51	59	68	77	78.5	80	84	84
51	59	68	77	78.5	80	84	84
56.661	65.549	75.548	85.547	87.2135	88.88	93.324	93.324
51	59	68	77	78.5	80	84	84
51	59	68	77	78.5	80	84	84
1	1	1	1	1	1	1	1
99.99	111.1	122.21	133.32	133.32	133.32	133.32	133.32
99.99	111.1	122.21	133.32	133.32	133.32	133.32	133.32
90	100	110	120	120	120	120	120
90	100	110	120	120	120	120	120
84.996	94.44	103.884	113.328	113.328	113.328	113.328	113.328
84.996	94.44	103.884	113.328	113.328	113.328	113.328	113.328
90	100	110	120	120	120	120	120
90	100	110	120	120	120	120	120
84.996	94.44	103.884	113.328	113.328	113.328	113.328	113.328
90	100	110	120	120	120	120	120
84.996	94.44	103.884	113.328	113.328	113.328	113.328	113.328
90	100	110	120	120	120	120	120
80	95	105	110	112.5	115	120	120
143	143	143	143	143	143	143	143
344.41	444.4	511.06	577.72	594.385	611.05	638.825	661.045
344.41	444.4	511.06	577.72	594.385	611.05	638.825	661.045
310	400	460	520	535	550	575	595
310	400	460	520	535	550	575	595
292.764	377.76	434.424	491.088	505.254	519.42	543.03	561.918
292.764	377.76	434.424	491.088	505.254	519.42	543.03	561.918
620	800	920	1040	1070	1100	1150	1190
1	1	1	1	1	1	1	1
310	400	460	520	535	550	575	595
310	400	460	575.7681159	574.1491182	572.5301205	602.2043011	595
310	400	460	520	535	550	575	595
180	245	275	300	310	320	350	350
370	470	520	557.5	563.75	570	575	575
411.07	522.17	577.72	619.3825	626.32625	633.27	638.825	638.825
411.07	522.17	577.72	619.3825	626.32625	633.27	638.825	638.825
411.07	522.17	577.72	619.3825	626.32625	633.27	638.825	638.825
370	470	520	557.5	563.75	570	575	575
370	470	520	557.5	563.75	570	575	575
370	470	520	557.5	563.75	570	575	575
370	470	520	557.5	563.75	570	575	575
349.428	443.868	491.088	526.503	532.4055	538.308	543.03	543.03
245	345	380	395	400	405	410	410
349.428	443.868	491.088	526.503	532.4055	538.308	543.03	543.03
245	345	380	395	400	405	410	410
44	55	64	75	77.5	80	90	90
44	55	64	75	77.5	80	90	90
75	100	125	150	155	160	170	170
88.88	99.99	111.1	122.21	123.8765	125.543	129.987	129.987
88.88	99.99	111.1	122.21	123.8765	125.543	129.987	129.987
72	81	90	99	100.35	101.7	105.3	105.3
80	90	100	110	111.5	113	117	117
80	90	100	110	111.5	113	117	117
71.9	83.2	92.7	105	112.05	119.1	142.7	142.7
75.552	84.996	94.44	103.884	105.3006	106.7172	110.4948	110.4948
80	90	100	110	111.5	113	117	117
80	90	100	110	111.5	113	117	117
160	180	200	220	223	226	234	234
80	90	100	110	111.5	113	117	117
80	90	100	110	111.5	113	117	117
1	1	1	1	1	1	1	1
80	90	100	110	111.5	113	117	117
150	150	150	150	150	150	150	150
0.999950849	0.999972877	0.999994493	0.999989621	0.999989904	0.999990187	0.999997211	0.999999224
50	74	94	120	135	150	200	200

41
22.5
22.5
22.5
84
93.324
93.324
84
79.3296
79.3296
84
84
93.324
84
84
1
133.32
133.32
120
120
113.328
113.328
120
120
113.328
120
113.328
120
120
143
661.045
661.045
595
595
561.918
561.918
1190
1
595
595
595
350
575
638.825
638.825
638.825
575
575
575
575
543.03
410
543.03
410
90
90
170
129.987
129.987
105.3
117
117
142.7
110.4948
117
117
234
117
117
1
117
150
0.999999168
200

TYC_LOANUSDSENIOR	TYC_LOAN	USD
UALUSDSENIOR	UAL	USD
UALUSDSENIOR_NORE	UAL	USD
UALUSDSENIOR_MODRE	UAL	USD
UALEURSENIOR_MODRE	UAL	EUR
UALEURSENIOR_NORE	UAL	EUR
UALEURSENIOR	UAL	EUR
UALUSDLOAN_NORE	UAL	USD
UAUAUSDSENIOR_NORE	UAUA	USD
UAUAUSDLOAN_NORE	UAUA	USD
UAUAUSDSUBORDINATE_NORE	UAUA	USD
UAUA_IUSDLOAN_NORE	UAUA_I	USD
UBIIMUSDLT2_MMR_L	UBIIM	USD
UBSUSDPREFERRED_MODRE	UBS	USD
UBSUSDPREFERRED_MMR_L	UBS	USD
UBS_PUSDPREFERRED_MODRE	UBS_P	USD
UBS_PUSDPREFERRED_MMR_L	UBS_P	USD
UBSPFDUSDPREFERRED	UBSPFD	USD
UBSPFDUSDSENIOR	UBSPFD	USD
UBSPREFUSDSENIOR	UBSPREF	USD
UCIMAUDLT2_MMR_L	UCIM	AUD
UCIMUSDLT2_MMR_L	UCIM	USD
UCIMAUDSENIOR_MMR_L	UCIM	AUD
UCIMEURCVA_SENIOR	UCIM	EUR
UCIMEURDIGITAL	UCIM	EUR
UCIMEURLT2_MMR_L	UCIM	EUR
UCIMEURLT2	UCIM	EUR
UCIMEURSENIOR_NORE	UCIM	EUR
UCIMEURSENIOR_MMR_L	UCIM	EUR
UCIMEURSENIOR	UCIM	EUR
UCIMEURSUBORDINATE_MMR_L	UCIM	EUR
UCIMHKDSENIOR_MMR_L	UCIM	HKD
UCIMUSDLT2	UCIM	USD
UCIMUSDSENIOR_MMR_L	UCIM	USD
UCIMUSDSENIOR	UCIM	USD
UCIMUSDSENIOR_NORE	UCIM	USD
UCIMUSDSUBORDINATE	UCIM	USD
UCIMEURSUBORDINATE	UCIM	EUR
UCIMHKDLT2_MMR_L	UCIM	HKD
UCIMUSDSUBORDINATE_MMR_L	UCIM	USD
UCIMJPYSENIOR_MMR_L	UCIM	JPY
UCIMSGDLT2_MMR_L	UCIM	SGD
UCLUSDSENIOR	UCL	USD
UCLUSDLOAN	UCL	USD
UCLUSDSENIOR_MODRE	UCL	USD
UCLEURSENIOR_MODRE	UCL	EUR
UCOUSDSENIOR_NORE	UCO	USD
UCOUSDCVA_LOAN	UCO	USD
UCUUSDSENIOR	UCU	USD
UCUUSDSENIOR_MODRE	UCU	USD
UCUEURSENIOR_MODRE	UCU	EUR
UCUUSDSENIOR_NORE	UCU	USD
UCUEURSENIOR_NORE	UCU	EUR
UCUEURSENIOR	UCU	EUR
UDIUSDLOAN_NORE	UDI	USD
UDREURSENIOR_MODRE	UDR	EUR
UDRUSDSENIOR	UDR	USD
UDREURSENIOR	UDR	EUR
UDRUSDSENIOR_MODRE	UDR	USD
UDRUSDSENIOR_NORE	UDR	USD
UDREURSENIOR_NORE	UDR	EUR
UHSUSDSENIOR_MODRE	UHS	USD
UHSEURSENIOR_MODRE	UHS	EUR
UHSHKDSENIOR_MODRE	UHS	HKD
UHSSGDSENIOR_MODRE	UHS	SGD
UHSJPYSENIOR_MODRE	UHS	JPY
UHSAUDSENIOR_MODRE	UHS	AUD
UHSUSDSENIOR_NORE	UHS	USD
UHSEURSENIOR_NORE	UHS	EUR
UISUSDSENIOR_NORE	UIS	USD
UISEURSENIOR_NORE	UIS	EUR
UISUSDSENIOR	UIS	USD
UISJPYSENIOR_NORE	UIS	JPY
UISHKDSENIOR_NORE	UIS	HKD

SENIOR	DERIV	3/20/2002 8:30	480	480	480
SENIOR	DERIV	11/18/2002 18:30	24444.44444	13333.33333	11666.66667
SENIOR_NORE	DERIV	12/4/2006 13:30	196	209	228
SENIOR_MODRE	DERIV	11/18/2002 18:30	22000	12000	10500
SENIOR_MODRE	DERIV	11/18/2002 18:30	22000	12000	10500
SENIOR_NORE	DERIV	11/18/2002 18:30	20777.77778	11333.33333	9916.666667
SENIOR	DERIV	11/18/2002 18:30	24444.44444	13333.33333	11666.66667
LOAN_NORE	DERIV	8/24/2006 8:30	125	125	125
SENIOR_NORE	DERIV	7/23/2008 18:30	760.849988	975.392078	2505.688505
LOAN_NORE	DERIV	5/17/2007 18:30	72	72	81
SUBORDINATE_NORE	DERIV	7/23/2008 18:30	772.102977	987.770462	2536.044365
LOAN_NORE	DERIV	7/30/2008 13:30	700	722	737
LT2_MMR_L	DERIV	6/9/2008 13:30	30	40	60
PREFERRED_MODRE	DERIV	7/30/2008 18:30	213	213	213
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	213	213	213
PREFERRED_MODRE	DERIV	4/27/2007 18:30	5	5	5
PREFERRED_MMR_L	DERIV	4/27/2007 18:30	5	5	5
PREFERRED	DERIV	4/10/2000	15	15	15
SENIOR	DERIV	10/20/1999	15	15	15
SENIOR	DERIV	5/10/1999	20	20	30
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
CVA_SENIOR	DERIV	7/29/2008 13:30	9	21	24
DIGITAL	DERIV	7/30/2008 13:30	72	72	72
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
LT2	DERIV	7/30/2008 13:30	63	63	63
SENIOR_NORE	DERIV	7/29/2008 13:30	9	21	24
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
SENIOR	DERIV	7/29/2008 13:30	9.45	22.05	25.2
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
LT2	DERIV	7/30/2008 13:30	63	63	63
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
SENIOR	DERIV	7/29/2008 13:30	9.45	22.05	25.2
SENIOR_NORE	DERIV	7/29/2008 13:30	9	21	24
SUBORDINATE	DERIV	7/30/2008 13:30	60	60	60
SUBORDINATE	DERIV	7/30/2008 13:30	60	60	60
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SUBORDINATE_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR_MMR_L	DERIV	7/29/2008 13:30	9	21	24
LT2_MMR_L	DERIV	7/30/2008 13:30	60	60	60
SENIOR	DERIV	1/24/2001	50	50	50
LOAN	DERIV	2/25/2003 13:30	100	100	100
SENIOR_MODRE	DERIV	1/10/2005 13:30	40	40	40
SENIOR_MODRE	DERIV	1/28/2008 13:30	40	40	40
SENIOR_NORE	DERIV	3/27/2008 18:30	25	25	25
CVA_LOAN	DERIV	7/10/2006 8:30	85	85	95
SENIOR	DERIV	4/2/2002 18:30	305.5555556	305.5555556	305.5555556
SENIOR_MODRE	DERIV	4/2/2002 18:30	275	275	275
SENIOR_MODRE	DERIV	4/2/2002 18:30	275	275	275
SENIOR_NORE	DERIV	4/2/2002 18:30	259.7222222	259.7222222	259.7222222
SENIOR_NORE	DERIV	4/2/2002 18:30	259.7222222	259.7222222	259.7222222
SENIOR	DERIV	4/2/2002 18:30	305.5555556	305.5555556	305.5555556
LOAN_NORE	DERIV	7/11/2006 13:30	80	80	80
SENIOR_MODRE	DERIV	3/18/2008 13:30	275	275	275
SENIOR	DERIV	7/14/2005 18:30	19	19	19
SENIOR	DERIV	7/14/2005 18:30	19	19	19
SENIOR_MODRE	DERIV	6/10/2008 18:30	275	275	275
SENIOR_NORE	DERIV	7/14/2005 18:30	16	16	16
SENIOR_NORE	DERIV	7/14/2005 18:30	16	16	16
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_MODRE	DERIV	7/30/2008 18:30	74	75	80
SENIOR_NORE	DERIV	7/30/2008 18:30	69.8856	70.83	75.552
SENIOR_NORE	DERIV	7/30/2008 18:30	69.8856	70.83	75.552
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430
SENIOR	DERIV	6/24/2008 18:30	380.25	380.25	438.75
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430

480	384	328	272	272	272	272	272
11111.11111	10000	8888.888889	8333.333333	7888.888889	7444.444444	5555.555556	5555.555556
307	383	399	415	415	415	415	415
10000	9000	8000	7500	7100	6700	5000	5000
10000	9000	8000	7500	7100	6700	5000	5000
9444.444444	8500	7555.555556	7083.333333	6705.555556	6327.777778	4722.222222	4722.222222
11111.11111	10000	8888.888889	8333.333333	7888.888889	7444.444444	5555.555556	5555.555556
150	175	200	225	235	245	260	260
3083.107593	2843.152396	2650.24669	2471.508453	2339.079611	2206.650769	1981.753973	1718.925157
97	110	121	128	138.5	149	167	167
3106.618863	2858.711772	2661.28847	2479.632914	2345.578844	2211.524773	1984.648926	1720.752341
769	816	863	900	909.5	919	937	937
70	80	90	100	102.5	105	110	130
221	225	230	235	235	235	235	235
221	225	230	235	235	235	235	235
10	12	16	20	22.5	25	35	45
10	12	16	20	22.5	25	35	45
20	25	30	35	35	35	35	35
20	20	22	25	27.5	30	30	35
40	50	60	65	70	75	90	90
75	90	100	110	111	112	115	127.4
75	90	100	110	111	112	115	127.4
34	41	48	55	56	57	60	60
34	41	48	55	56	57	60	60
90	108	120	132	133.2	134.4	138	152.88
75	90	100	110	111	112	115	127.4
78.75	94.5	105	115.5	116.55	117.6	120.75	133.77
34	41	48	55	56	57	60	60
34	41	48	55	56	57	60	60
35.7	43.05	50.4	57.75	58.8	59.85	63	63
75	90	100	110	111	112	115	127.4
34	41	48	55	56	57	60	60
78.75	94.5	105	115.5	116.55	117.6	120.75	133.77
34	41	48	55	56	57	60	60
35.7	43.05	50.4	57.75	58.8	59.85	63	63
34	41	48	55	56	57	60	60
75	90	100	110	111	112	115	127.4
75	90	100	110	111	112	115	127.4
75	90	100	110	111	112	115	127.4
75	90	100	110	111	112	115	127.4
34	41	48	55	56	57	60	60
75	90	100	110	111	112	115	127.4
50	50	50	50	50	50	50	50
100	100	100	100	100	100	100	100
40	40	40	40	40	40	40	40
40	40	40	40	40	40	40	40
25	25	25	25	25	25	25	25
135	180	215	250	262.5	275	290	290
305.5555556	305.5555556	305.5555556	305.5555556	330.5555556	355.5555556	405.5555556	405.5555556
275	275	275	275	297.5	320	365	365
275	275	275	275	297.5	320	365	365
259.7222222	259.7222222	259.7222222	259.7222222	280.9722222	302.2222222	344.7222222	344.7222222
259.7222222	259.7222222	259.7222222	259.7222222	280.9722222	302.2222222	344.7222222	344.7222222
305.5555556	305.5555556	305.5555556	305.5555556	330.5555556	355.5555556	405.5555556	405.5555556
105	129	145	165	172.5	180	190	190
275	275	300	340	340	340	360	360
36	41	47	52	55	58	69	80
36	41	47	52	55	58	69	80
275	275	300	340	340	340	360	360
30	35	40	44	46.5	49	59	68
30	35	40	44	46.5	49	59	68
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
91	102	113	122	125.5	129	136	136
85.9404	96.3288	106.7172	115.2168	118.5222	121.8276	128.4384	128.4384
85.9404	96.3288	106.7172	115.2168	118.5222	121.8276	128.4384	128.4384
580	680	710	740	742.5	745	755	755
580	680	710	740	742.5	745	755	755
649.35	754.65	789.75	813.15	816.075	819	836.55	836.55
580	680	710	740	742.5	745	755	755
580	680	710	740	742.5	745	755	755

272
5555.555556
415
5000
5000
4722.222222
5555.555556
260
1654.586518
167
1656.551508
937
140
235
235
55
55
35
35
90
131.2
131.2
60
60
157.44
131.2
137.76
60
60
63
131.2
60
137.76
60
63
60
131.2
131.2
131.2
131.2
60
131.2
50
100
40
40
25
290
405.5555556
365
365
344.7222222
344.7222222
405.5555556
190
360
80
80
360
68
68
136
136
136
136
136
136
128.4384
128.4384
755
755
836.55
755
755

UISILSSENIOR_NORE	UIS	ILS
UISUSDSENIOR_MODRE	UIS	USD
UISEURSENIOR_MODRE	UIS	EUR
UISUSDLOAN_NORE	UIS	USD
UISAUDSENIOR_MODRE	UIS	AUD
UISAUDSENIOR_NORE	UIS	AUD
UISJPYSENIOR_MODRE	UIS	JPY
UKUSDSENIOR	UK	USD
UKEURSENIOR_MODRE	UK	EUR
UKEURSENIOR_NORE	UK	EUR
UKEURSENIOR	UK	EUR
UKUSDSENIOR_MODRE	UK	USD
UKUSDSENIOR_NORE	UK	USD
UKILSSENIOR_NORE	UK	ILS
UKAUDSENIOR_NORE	UK	AUD
UKTUSDSOVEREIGN	UKT	USD
UNCOMPUSDLOAN_NORE	UNCOMP	USD
UNHUSDSENIOR_MODRE	UNH	USD
UNHUSDSENIOR	UNH	USD
UNHEURSENIOR	UNH	EUR
UNHEURSENIOR_MODRE	UNH	EUR
UNHUSDSENIOR_NORE	UNH	USD
UNHEURSENIOR_NORE	UNH	EUR
UNHUSDCVA_SENIOR	UNH	USD
UNHSGDSENIOR_MODRE	UNH	SGD
UNHHKDSENIOR_MODRE	UNH	HKD
UNHAUDSENIOR_MODRE	UNH	AUD
UNHJPYSENIOR_MODRE	UNH	JPY
UNINJ_MUNIUSDSENIOR_MODRE	UNINJ_MUNI	USD
UNITEDSTATES_AUSDBOND	UNITEDSTATES_A	USD
UNITEDSTATES_AAUSDBOND	UNITEDSTATES_AA	USD
UNITEDSTATES_BAAUSDBOND	UNITEDSTATES_BAA	USD
UNMEURSENIOR_MODRE	UNM	EUR
UNMUSDSENIOR	UNM	USD
UNMUSDSENIOR_MODRE	UNM	USD
UNMUSDSENIOR_NORE	UNM	USD
UNMEURSENIOR	UNM	EUR
UNMEURSENIOR_NORE	UNM	EUR
UNMAUDSENIOR_MODRE	UNM	AUD
UNMHKDSENIOR_NORE	UNM	HKD
UNMILSSENIOR_NORE	UNM	ILS
UNMJPYSENIOR_MODRE	UNM	JPY
UNPUSDSENIOR	UNP	USD
UNPUSDSENIOR_NORE	UNP	USD
UNPUSDSENIOR_MODRE	UNP	USD
UNPEURSENIOR_MODRE	UNP	EUR
UNPEURSENIOR_NORE	UNP	EUR
UNPEURSENIOR	UNP	EUR
UNPHKDSENIOR_MODRE	UNP	HKD
UNPHKDSENIOR_NORE	UNP	HKD
UNPAUDSENIOR_MODRE	UNP	AUD
UNPJPYSENIOR_NORE	UNP	JPY
UNPJPYSENIOR_MODRE	UNP	JPY
UOBSPUSDSUBORDINATE_MODRE	UOBSP	USD
UOBSPHKDSUBORDINATE	UOBSP	HKD
UPCUSDLOAN_NORE	UPC	USD
UPCUSDLOANCALL_MMR	UPC	USD
UPMKYMHKDSENIOR_MMR_L	UPMKYM	HKD
UPSUSDSENIOR	UPS	USD
UPSUSDSENIOR_MODRE	UPS	USD
UPSUSDSENIOR_NORE	UPS	USD
UPSEURSENIOR	UPS	EUR
UPSEURSENIOR_MODRE	UPS	EUR
UPSEURSENIOR_NORE	UPS	EUR
UPSJPYSENIOR_MODRE	UPS	JPY
UPSAUDSENIOR_MODRE	UPS	AUD
UPSHKDSENIOR_MODRE	UPS	HKD
UPSSGDSENIOR_MODRE	UPS	SGD
URIUSDSENIOR_NORE	URI	USD
URIUSDSUBORDINATE_NORE	URI	USD
URIHKDSENIOR_NORE	URI	HKD
URIEURSENIOR_NORE	URI	EUR
URIUSDPREFERRED_MODRE	URI	USD
URIUSDLOAN_NORE	URI	USD

SENIOR_NORE	DERIV	7/9/2008 18:30	375	408	450
SENIOR_MODRE	DERIV	7/30/2008 18:30	349.569	402.534	455.499
SENIOR_MODRE	DERIV	7/30/2008 18:30	330	380	430
LOAN_NORE	DERIV	7/8/2008 13:30	155	155	155
SENIOR_MODRE	DERIV	1/24/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/30/2008 18:30	330	380	430
SENIOR_MODRE	DERIV	7/30/2008 18:30	330	380	430
SENIOR	DERIV	7/15/2008 18:30	44.707	43.5305	43.5305
SENIOR_MODRE	DERIV	7/15/2008 18:30	40.2344	39.1756	39.1756
SENIOR_NORE	DERIV	7/15/2008 18:30	38	37	37
SENIOR	DERIV	7/15/2008 18:30	44.707	43.5305	43.5305
SENIOR_MODRE	DERIV	7/15/2008 18:30	40.2344	39.1756	39.1756
SENIOR_NORE	DERIV	7/15/2008 18:30	38	37	37
SENIOR_NORE	DERIV	6/26/2008 18:30	37	37	37
SENIOR_NORE	DERIV	7/15/2008 18:30	38	37	37
SOVEREIGN	DERIV	6/11/2008 8:30	13	13	14
LOAN_NORE	DERIV	5/30/2008 18:30	20	35	50
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR	DERIV	7/11/2008 13:30	95.546	96.657	103.323
SENIOR	DERIV	7/11/2008 13:30	95.546	96.657	103.323
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_NORE	DERIV	7/11/2008 13:30	81.2184	82.1628	87.8292
SENIOR_NORE	DERIV	7/11/2008 13:30	81.2184	82.1628	87.8292
CVA_SENIOR	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/11/2008 13:30	86	87	93
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
BOND	DERIV	6/28/2007 8:30	6	6	6
BOND	DERIV	6/28/2007 8:30	4	4	4
BOND	DERIV	6/28/2007 8:30	15	15	15
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	105
SENIOR	DERIV	7/30/2008 18:30	105.545	105.545	116.355
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	105
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	99.162
SENIOR	DERIV	7/30/2008 18:30	105.545	105.545	116.355
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	99.162
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	105
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	99.162
SENIOR_NORE	DERIV	7/30/2008 18:30	89.718	89.718	99.162
SENIOR_MODRE	DERIV	7/30/2008 18:30	95	95	105
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	31.108
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	26.4432
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	26.4432
SENIOR	DERIV	7/30/2008 13:30	27.775	27.775	31.108
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	26.4432
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SENIOR_NORE	DERIV	7/30/2008 13:30	23.61	23.61	26.4432
SENIOR_MODRE	DERIV	7/30/2008 13:30	25	25	28
SUBORDINATE_MODRE	DERIV	7/25/2008 8:30	45	45	50
SUBORDINATE	DERIV	7/25/2008 8:30	45	45	50
LOAN_NORE	DERIV	7/21/2008 13:30	360	360	360
LOANCALL_MMR	DERIV	7/21/2008 13:30	360	360	360
SENIOR_MMR_L	DERIV	7/30/2008 8:30	112.4763838	132.1729163	171.1792167
SENIOR	DERIV	7/30/2008 18:30	32.219	32.219	33.33
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_NORE	DERIV	7/30/2008 18:30	27.3876	27.3876	28.332
SENIOR	DERIV	7/30/2008 18:30	32.219	32.219	33.33
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_NORE	DERIV	7/30/2008 18:30	27.3876	27.3876	28.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_MODRE	DERIV	7/30/2008 18:30	29	29	30
SENIOR_NORE	DERIV	7/30/2008 18:30	392.5	442.5	492.5
SUBORDINATE_NORE	DERIV	7/21/2008 18:30	515	515	515
SENIOR_NORE	DERIV	7/30/2008 18:30	392.5	442.5	492.5
SENIOR_NORE	DERIV	7/30/2008 18:30	392.5	442.5	492.5
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/30/2008 18:30	25.61797753	38.42696629	64.04494382

600	700	730	750	752.5	755	765	765
614.394	720.324	752.103	783.882	786.53025	789.1785	799.7715	799.7715
580	680	710	740	742.5	745	755	755
155	155	155	155	155	155	155	155
1	1	1	1	1	1	1	1
580	680	710	740	742.5	745	755	755
580	680	710	740	742.5	745	755	755
41.1775	52.9425	64.7075	77.649	85.8845	94.12	111.7675	118.8265
37.058	47.646	58.234	69.8808	77.2924	84.704	100.586	106.9388
35	45	55	66	73	80	95	101
41.1775	52.9425	64.7075	77.649	85.8845	94.12	111.7675	118.8265
37.058	47.646	58.234	69.8808	77.2924	84.704	100.586	106.9388
35	45	55	66	73	80	95	101
35	45	55	66	73	80	95	101
35	45	55	66	73	80	95	101
15	16	17	18	18.5	19	21	24
100	180	220	250	252.5	255	255	255
106	115	125	135	136.5	138	144	144
117.766	127.765	138.875	149.985	151.6515	153.318	159.984	159.984
117.766	127.765	138.875	149.985	151.6515	153.318	159.984	159.984
106	115	125	135	136.5	138	144	144
100.1064	108.606	118.05	127.494	128.9106	130.3272	135.9936	135.9936
100.1064	108.606	118.05	127.494	128.9106	130.3272	135.9936	135.9936
106	115	125	135	136.5	138	144	144
106	115	125	135	136.5	138	144	144
106	115	125	135	136.5	138	144	144
106	115	125	135	136.5	138	144	144
106	115	125	135	136.5	138	144	144
26	26	26	26	26	26	34	34
6	6	6	6	6	6	6	6
4	4	4	4	4	4	4	4
15	15	15	15	15	15	15	15
110	125	138.4	145	149.75	154.5	163.3	163.3
122.21	138.875	153.7624	161.095	166.37225	171.6495	181.4263	181.4263
110	125	138.4	145	149.75	154.5	163.3	163.3
103.884	118.05	130.70496	136.938	141.4239	145.9098	154.22052	154.22052
122.21	138.875	153.7624	161.095	166.37225	171.6495	181.4263	181.4263
103.884	118.05	130.70496	136.938	141.4239	145.9098	154.22052	154.22052
110	125	138.4	145	149.75	154.5	163.3	163.3
103.884	118.05	130.70496	136.938	141.4239	145.9098	154.22052	154.22052
103.884	118.05	130.70496	136.938	141.4239	145.9098	154.22052	154.22052
110	125	138.4	145	149.75	154.5	163.3	163.3
38.885	46.662	54.439	62.216	64.438	66.66	73.326	73.326
33.054	39.6648	46.2756	52.8864	54.7752	56.664	62.3304	62.3304
35	42	49	56	58	60	66	66
35	42	49	56	58	60	66	66
33.054	39.6648	46.2756	52.8864	54.7752	56.664	62.3304	62.3304
38.885	46.662	54.439	62.216	64.438	66.66	73.326	73.326
35	42	49	56	58	60	66	66
33.054	39.6648	46.2756	52.8864	54.7752	56.664	62.3304	62.3304
35	42	49	56	58	60	66	66
33.054	39.6648	46.2756	52.8864	54.7752	56.664	62.3304	62.3304
35	42	49	56	58	60	66	66
60	70	85	100	103.5	107	115	115
60	70	85	100	103.5	107	115	115
360	360	360	360	360	360	360	360
360	360	360	360	360	360	360	360
227.4367712	278.8078525	302.4643391	325	325.5	326	328	328
38.885	41.107	48.884	54.439	56.1055	57.772	62.216	62.216
35	37	44	49	50.5	52	56	56
33.054	34.9428	41.5536	46.2756	47.6922	49.1088	52.8864	52.8864
38.885	41.107	48.884	54.439	56.1055	57.772	62.216	62.216
35	37	44	49	50.5	52	56	56
33.054	34.9428	41.5536	46.2756	47.6922	49.1088	52.8864	52.8864
35	37	44	49	50.5	52	56	56
35	37	44	49	50.5	52	56	56
35	37	44	49	50.5	52	56	56
35	37	44	49	50.5	52	56	56
617.5	707.5	747.5	772.5	771.25	770	760	760
650	775	850	900	905	910	915	915
617.5	707.5	747.5	772.5	771.25	770	760	760
617.5	707.5	747.5	772.5	771.25	770	760	760
1	1	1	1	1	1	1	1
128.0898876	192.1348315	236.9662921	285	291.1956522	297.3913043	309.7826087	309.7826087

765
799.7715
755
155
1
755
755
130.5915
117.5268
111
130.5915
117.5268
111
111
111
27
255
144
159.984
159.984
144
135.9936
135.9936
144
144
144
144
144
34
6
4
15
163.3
181.4263
163.3
154.22052
181.4263
154.22052
163.3
154.22052
154.22052
163.3
73.326
62.3304
66
66
62.3304
73.326
66
62.3304
66
62.3304
66
115
115
360
360
328
62.216
56
52.8864
62.216
56
52.8864
56
56
56
56
760
915
760
760
1
309.7826087

URI_PUSDPREFERRED_MODRE	URI_P	USD
URUGAYUSDSENIOR	URUGAY	USD
URUGAYEURSENIOR	URUGAY	EUR
URUGAYUSDBOND	URUGAY	USD
URUGAYEURBOND	URUGAY	EUR
URUGUAUSDBOND	URUGUA	USD
USAEURSOVEREIGN	USA	EUR
USAIUSDSENIOR_MODRE	USAI	USD
USBUSDSENIOR	USB	USD
USBUSDSENIOR_MODRE	USB	USD
USBUSDSENIOR_NORE	USB	USD
USBEURSENIOR	USB	EUR
USBEURSENIOR_MODRE	USB	EUR
USBEURSENIOR_NORE	USB	EUR
USBUSDCVA_SENIOR	USB	USD
USBUSDPREFERRED_MODRE	USB	USD
USBUSDSUBORDINATE_MODRE	USB	USD
USBJPYSENIOR_MODRE	USB	JPY
USB_NAUSDSENIOR_MODRE	USB_NA	USD
USB_NAUSDCVA_SENIOR	USB_NA	USD
USB_PUSDPREFERRED_MODRE	USB_P	USD
USFCUSDSENIOR_MODRE	USFC	USD
USGUSDSENIOR	USG	USD
USISUSDLOAN	USIS	USD
USISUSDCVA_LOAN	USIS	USD
USISUSDLOAN_NORE	USIS	USD
USISUSDLOANNC_NORE	USIS	USD
USISUSDLOANCALL	USIS	USD
USISUSDLOANCALL_NORE	USIS	USD
USMUSDSENIOR	USM	USD
USMEURSENIOR_MODRE	USM	EUR
USMEURSENIOR_NORE	USM	EUR
USMEURSENIOR	USM	EUR
USMUSDSENIOR_MODRE	USM	USD
USMUSDSENIOR_NORE	USM	USD
USMAUDSENIOR_MODRE	USM	AUD
USMTWDSENIOR	USM	TWD
USMAUDSENIOR	USM	AUD
USMJPYSENIOR_MODRE	USM	JPY
USMSGDSENIOR_MODRE	USM	SGD
USSUSDSENIOR_NORE	USS	USD
USSUSDCVA_SENIOR	USS	USD
USSUSDCVA_LOAN	USS	USD
USSUSDLOAN_NORE	USS	USD
USTEURSENIOR_MODRE	UST	EUR
USTUSDSENIOR	UST	USD
USTUSDSENIOR_MODRE	UST	USD
USTUSDSENIOR_NORE	UST	USD
USTEURSENIOR	UST	EUR
USTEURSENIOR_NORE	UST	EUR
USTAUDSENIOR	UST	AUD
USTAUDSENIOR_MODRE	UST	AUD
USTJPYSENIOR_MODRE	UST	JPY
USTHKDSENIOR_MODRE	UST	HKD
USTSGDSENIOR_MODRE	UST	SGD
UTDCOMUSDCVA_SENIOR	UTDCOM	USD
UTDCOMUSDLOAN_NORE	UTDCOM	USD
UTIBINUSDSENIOR_3CE	UTIBIN	USD
UTS_MUNIUSDSENIOR_MODRE	UTS_MUNI	USD
UTS_MUNIUSDDIGITAL	UTS_MUNI	USD
UTXUSDSENIOR	UTX	USD
UTXUSDSENIOR_MODRE	UTX	USD
UTXUSDSENIOR_NORE	UTX	USD
UTXEURSENIOR_MODRE	UTX	EUR
UTXEURSENIOR_NORE	UTX	EUR
UTXEURSENIOR	UTX	EUR
UUHKDSENIOR_MMR_L	UU	HKD
UUSGDSENIOR_MMR_L	UU	SGD
UVNUSDSENIOR_MODRE	UVN	USD
UVNEURSENIOR_MODRE	UVN	EUR
UVNUSDLOAN_NORE	UVN	USD
UVNUSDSENIOR_NORE	UVN	USD
UVNHKDSENIOR_MODRE	UVN	HKD
UVNAUDSENIOR_MODRE	UVN	AUD

PREFERRED_MODRE	DERIV	10/24/2006 8:30	150	150	150
SENIOR	DERIV	9/16/2002 13:30	300	500	1000
SENIOR	DERIV	9/18/2002 18:30	300	500	1000
BOND	DERIV	2/9/2006 18:30	45	58	103
BOND	DERIV	2/9/2006 18:30	45	58	103
BOND	DERIV	7/30/2008 18:30	25	30	60
SOVEREIGN	DERIV	7/14/2008 13:30	12	12	12
SENIOR_MODRE	DERIV	8/30/2005 18:30	82.7	82.7	82.7
SENIOR	DERIV	7/23/2008 13:30	83.325	83.325	85.547
SENIOR_MODRE	DERIV	7/23/2008 13:30	75	75	77
SENIOR_NORE	DERIV	7/23/2008 13:30	70.83	70.83	72.7188
SENIOR	DERIV	7/23/2008 13:30	83.325	83.325	85.547
SENIOR_MODRE	DERIV	7/23/2008 13:30	75	75	77
SENIOR_NORE	DERIV	7/23/2008 13:30	70.83	70.83	72.7188
CVA_SENIOR	DERIV	7/23/2008 13:30	75	75	77
PREFERRED_MODRE	DERIV	7/14/2008 18:30	118	118	121
SUBORDINATE_MODRE	DERIV	7/23/2008 13:30	225	225	231
SENIOR_MODRE	DERIV	7/23/2008 13:30	75	75	77
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/23/2008 13:30	75	75	77
PREFERRED_MODRE	DERIV	4/30/2007 8:30	5	7	7
SENIOR_MODRE	DERIV	7/21/2008 13:30	858	858	858
SENIOR	DERIV	3/4/2002 18:30	1230	1230	1230
LOAN	DERIV	11/22/2006 18:30	80	80	87
CVA_LOAN	DERIV	7/10/2008 18:30	345	355	390
LOAN_NORE	DERIV	7/10/2008 18:30	345	355	390
LOANNC_NORE	DERIV	10/20/2006 18:30	85	85	92
LOANCALL	DERIV	11/9/2006 13:30	110	110	117
LOANCALL_NORE	DERIV	7/10/2008 18:30	370	380	415
SENIOR	DERIV	7/22/2008 13:30	38.885	38.885	38.885
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR_NORE	DERIV	7/22/2008 13:30	33.054	33.054	33.054
SENIOR	DERIV	7/22/2008 13:30	38.885	38.885	38.885
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR_NORE	DERIV	7/22/2008 13:30	33.054	33.054	33.054
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR	DERIV	7/22/2008 13:30	38.885	38.885	38.885
SENIOR	DERIV	7/22/2008 13:30	38.885	38.885	38.885
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR_MODRE	DERIV	7/22/2008 13:30	35	35	35
SENIOR_NORE	DERIV	7/29/2008 13:30	6827.420596	5326.22571	4275.698368
CVA_SENIOR	DERIV	7/29/2008 13:30	8475.623166	6720.945011	5528.191995
CVA_LOAN	DERIV	7/23/2008 18:30	800	800	860
LOAN_NORE	DERIV	7/23/2008 18:30	800	800	860
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR	DERIV	7/15/2008 18:30	18.887	18.887	18.887
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR_NORE	DERIV	7/15/2008 18:30	16.0548	16.0548	16.0548
SENIOR	DERIV	7/15/2008 18:30	18.887	18.887	18.887
SENIOR_NORE	DERIV	7/15/2008 18:30	16.0548	16.0548	16.0548
SENIOR	DERIV	7/15/2008 18:30	18.887	18.887	18.887
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
SENIOR_MODRE	DERIV	7/15/2008 18:30	17	17	17
CVA_SENIOR	DERIV	3/14/2006 8:30	510	510	510
LOAN_NORE	DERIV	7/30/2008 18:30	345	345	345
SENIOR_3CE	DERIV	7/30/2008 8:30	134	153	171
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
DIGITAL	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/30/2008 13:30	23.331	23.331	26.364
SENIOR_MODRE	DERIV	7/30/2008 13:30	21	21	24
SENIOR_NORE	DERIV	7/30/2008 13:30	19.8324	19.8324	22.6356
SENIOR_MODRE	DERIV	7/30/2008 13:30	21	21	24
SENIOR_NORE	DERIV	7/30/2008 13:30	19.8324	19.8324	22.6356
SENIOR	DERIV	7/30/2008 13:30	23.331	23.331	26.364
SENIOR_MMR_L	DERIV	7/28/2008 13:30	25.42826013	23.97365437	31.9936711
SENIOR_MMR_L	DERIV	7/28/2008 13:30	25.42826013	23.97365437	31.9936711
SENIOR_MODRE	DERIV	7/25/2008 18:30	913.192664	853.757227	854.183202
SENIOR_MODRE	DERIV	7/25/2008 18:30	915.669588	856.80495	858.860469
LOAN_NORE	DERIV	7/30/2008 18:30	330	350	380
SENIOR_NORE	DERIV	7/25/2008 18:30	889.760256	833.559982	833.702485
SENIOR_MODRE	DERIV	7/25/2008 18:30	912.820963	853.422579	853.743371
SENIOR_MODRE	DERIV	7/25/2008 18:30	919.060706	860.871488	865.310002

225	300	375	450	450	450	450	450
2000	2000	2000	2000	2000	2000	2000	2000
2000	2000	2000	2000	2000	2000	2000	2000
182	290	339	462	441.5	421	452	452
182	290	339	462	441.5	421	452	452
89	116	136.5	157	164.75	172.5	192	192
13	14	15	17	18	19	22	25
82.7	82.7	82.7	82.7	82.7	82.7	82.7	82.7
91.102	96.657	104.434	111.1	111.1	111.1	111.1	111.1
82	87	94	100	100	100	100	100
77.4408	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
91.102	96.657	104.434	111.1	111.1	111.1	111.1	111.1
82	87	94	100	100	100	100	100
77.4408	82.1628	88.7736	94.44	94.44	94.44	94.44	94.44
82	87	94	100	100	100	100	100
126	134	142	150	150	150	150	150
191.3333333	174	150.4	135.7142857	137.3015873	138.8888889	130.4347826	120.6896552
82	87	94	100	100	100	100	100
1	1	1	1	1	1	1	1
82	87	94	100	100	100	100	100
12	16	20	25	28.5	32	40	45
858	858	858	858	858	858	858	858
1230	1230	1230	1230	1230	1230	1230	1230
116	140	165	185	192.5	200	210	210
425	440	450	480	485	490	490	490
425	440	450	480	485	490	490	490
123	154	180	205	213.5	222	236	237
148	179	205	230	238.5	247	261	262
450	465	475	505	510	515	515	515
61.105	83.325	105.545	122.21	122.21	122.21	122.21	122.21
55	75	95	110	110	110	110	110
51.942	70.83	89.718	103.884	103.884	103.884	103.884	103.884
61.105	83.325	105.545	122.21	122.21	122.21	122.21	122.21
55	75	95	110	110	110	110	110
51.942	70.83	89.718	103.884	103.884	103.884	103.884	103.884
55	75	95	110	110	110	110	110
61.105	83.325	105.545	122.21	122.21	122.21	122.21	122.21
61.105	83.325	105.545	122.21	122.21	122.21	122.21	122.21
55	75	95	110	110	110	110	110
55	75	95	110	110	110	110	110
3121.550502	2510.842742	2168.862169	1952.993042	1825.954627	1698.916211	1509.763231	1321.040269
4141.193998	3359.177263	2904.852481	2611.719166	2435.960962	2260.202758	1993.823276	1723.961305
920	950	980	1000	1012.5	1025	1025	1025
920	950	980	1000	1012.5	1025	1025	1025
22	31	36	43	44	45	49	59
24.442	34.441	39.996	47.773	48.884	49.995	54.439	65.549
22	31	36	43	44	45	49	59
20.7768	29.2764	33.9984	40.6092	41.5536	42.498	46.2756	55.7196
24.442	34.441	39.996	47.773	48.884	49.995	54.439	65.549
20.7768	29.2764	33.9984	40.6092	41.5536	42.498	46.2756	55.7196
24.442	34.441	39.996	47.773	48.884	49.995	54.439	65.549
22	31	36	43	44	45	49	59
22	31	36	43	44	45	49	59
22	31	36	43	44	45	49	59
22	31	36	43	44	45	49	59
510	510	510	510	510	510	510	510
345	345	345	345	345	345	345	345
190	218	237	265	274.5	284	293	293
15	15	15	15	16	17	20	20
15	15	15	15	16	17	20	20
32.219	36.663	43.329	49.995	52.217	54.439	58.883	58.883
29	33	39	45	47	49	53	53
27.3876	31.1652	36.8316	42.498	44.3868	46.2756	50.0532	50.0532
29	33	39	45	47	49	53	53
27.3876	31.1652	36.8316	42.498	44.3868	46.2756	50.0532	50.0532
32.219	36.663	43.329	49.995	52.217	54.439	58.883	58.883
38.90794199	49.29384533	53.997613	61	64	67	73	73
38.90794199	49.29384533	53.997613	61	64	67	73	73
1064.621175	1123.312736	1154.074138	1166.187677	1135.111963	1104.036249	1057.824678	980.173424
1075.611715	1138.110629	1171.607797	1185.52397	1154.25549	1122.98701	1075.694602	994.195477
500	625	680	710	715	720	730	730
1030.570024	1083.843652	1110.669357	1120.029063	1089.723994	1059.418925	1014.153075	939.979731
1063.96135	1122.801005	1153.785018	1166.131553	1135.085992	1104.04043	1057.33277	976.551822
1093.352523	1165.133112	1207.604903	1229.839569	1202.749072	1175.658574	1138.327514	1069.760898

450
2000
2000
452
452
192
28
82.7
111.1
100
94.44
111.1
100
94.44
100
150
117.6470588
100
1
100
45
858
1230
210
490
490
240
265
515
122.21
110
103.884
122.21
110
103.884
110
122.21
122.21
110
110
1283.816731
1670.243692
1025
1025
68
75.548
68
64.2192
75.548
64.2192
75.548
68
68
68
68
510
345
293
20
20
58.883
53
50.0532
53
50.0532
58.883
73
73
963.769386
975.90732
730
924.421828
958.438415
1056.914735

UVVUSDSENIOR_MODRE	UVV	USD
UVVAUDSENIOR_MODRE	UVV	AUD
UVVEURSENIOR_MODRE	UVV	EUR
UWUSDSENIOR_MODRE	UW	USD
VALUSDSENIOR_MODRE	VAL	USD
VALUSDCVA_SENIOR	VAL	USD
VALEOUSDSENIOR	VALEO	USD
VALEOEURSENIOR	VALEO	EUR
VALEOUSDLOAN	VALEO	USD
VANUSDCVA_LOAN	VAN	USD
VANCARUSDLOAN_NORE	VANCAR	USD
VASUSDSENIOR_MODRE	VAS	USD
VAS_MUNIUSDSENIOR_MODRE	VAS_MUNI	USD
VCUSDSENIOR	VC	USD
VCEURSENIOR	VC	EUR
VCEURSENIOR_MODRE	VC	EUR
VCUSDSENIOR_MODRE	VC	USD
VCUSDSENIOR_NORE	VC	USD
VCEURSENIOR_NORE	VC	EUR
VCAUDSENIOR_MODRE	VC	AUD
VCHKDSENIOR_NORE	VC	HKD
VCUSDDIGITAL_MODRE	VC	USD
VCUSDDIGITAL_NORE	VC	USD
VCHKDSENIOR_MODRE	VC	HKD
VCUSDLOAN_NORE	VC	USD
VCIUSDSENIOR_MODRE	VCI	USD
VELA_06_1A_BUSDSENIOR	VELA_06_1A_B	USD
VELA_06_1A_CUSDSENIOR	VELA_06_1A_C	USD
VELA_06_1A_DUSDSENIOR	VELA_06_1A_D	USD
VELA_2006_1A_BUSDSENIOR	VELA_2006_1A_B	USD
VENCLNUSDSOVEREIGN	VENCLN	USD
VENCLNUSDSOVEREIGN	VENCLN	USD
VENEZUSDSENIOR	VENEZ	USD
VENEZUELAUSDSENIOR	VENEZUELA	USD
VENEZUELAJPYSENIOR	VENEZUELA	JPY
VENEZUELAITLSENIOR	VENEZUELA	ITL
VENEZUELAUSDSENIOR	VENEZUELA	USD
VENEZUELAEURSENIOR	VENEZUELA	EUR
VENEZUELAECUSENIOR	VENEZUELA	ECU
VENEZUELA_BMUSDSENIOR	VENEZUELA_BM	USD
VENEZUELA_CASHUSDSENIOR	VENEZUELA_CASH	USD
VENEZUELA_TRUSDSENIOR	VENEZUELA_TR	USD
VENEZUELA_TRUSDSENIOR	VENEZUELA_TR	USD
VENEZUELA_ZUSDSENIOR	VENEZUELA_Z	USD
VENMACUSDLOAN_NORE	VENMAC	USD
VENPPNUSDSOVEREIGN	VENPPN	USD
VENPPNUSDSOVEREIGN	VENPPN	USD
VENTR_2006_1_CUSDASSETBACKED	VENTR_2006_1_C	USD
VENTR_2006_1A_CUSDASSETBACKED	VENTR_2006_1A_C	USD
VENTR_2006_1A_CUSDSENIOR_MMR_L	VENTR_2006_1A_C	USD
VENZUSDSENIOR	VENZ	USD
VENZEURSENIOR	VENZ	EUR
VENZUSDSENIOR	VENZ	USD
VENZUSDBOND	VENZ	USD
VENZEURBOND	VENZ	EUR
VENZUSDSYNTRS	VENZ	USD
VENZUSDBOND	VENZ	USD
VENZUSDBOND	VENZ	USD
VENZUSDDIGITAL_MODRE	VENZ	USD
VENZUSDDIGITAL	VENZ	USD
VENZUSDDIGITAL_NORE	VENZ	USD
VENZ_CNTG.USDSENIOR	VENZ_CNTG.	USD
VENZ_CNTG.USDBOND	VENZ_CNTG.	USD
VENZ_CNTG.USDDIGITAL	VENZ_CNTG.	USD
VENZ_ZUSDSENIOR	VENZ_Z	USD
VENZ_ZUSDSYNTRS	VENZ_Z	USD
VENZ_ZZUSDSENIOR	VENZ_ZZ	USD
VENZRCLNUSDSOVEREIGN	VENZRCLN	USD
VENZRCLNUSDSOVEREIGN	VENZRCLN	USD
VERIUSDASSETBACKED	VERI	USD
VERI_2004_1A_AUSDASSETBACKED	VERI_2004_1A_A	USD
VERSOUSDLOAN_NORE	VERSO	USD
VERSOUSDSENIOR_MMR_L	VERSO	USD
VERT_05_1A_CUSDSENIOR	VERT_05_1A_C	USD

SENIOR_MODRE	DERIV	7/15/2008 18:30	33	35	35
SENIOR_MODRE	DERIV	7/15/2008 18:30	33	35	35
SENIOR_MODRE	DERIV	7/15/2008 18:30	33	35	35
SENIOR_MODRE	DERIV	1/9/2006 18:30	120	120	120
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	11/2/2004 18:30	21.94	21.94	22.57
SENIOR	DERIV	12/28/2001 8:30	40	40	40
SENIOR	DERIV	9/4/2002 13:30	0	0	0
LOAN	DERIV	11/13/2002 13:30	0	0	0
CVA_LOAN	DERIV	5/27/2008 18:30	57.5	57.5	70.15
LOAN_NORE	DERIV	5/27/2008 18:30	50	50	61
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR_MODRE	DERIV	7/22/2008 18:30	15	15	15
SENIOR	DERIV	7/30/2008 18:30	1372.591215	1608.060328	1960.41578
SENIOR	DERIV	7/30/2008 18:30	1377.928774	1617.761627	1980.374777
SENIOR_MODRE	DERIV	7/30/2008 18:30	1296.18615	1511.715802	1832.275097
SENIOR_MODRE	DERIV	7/30/2008 18:30	1291.348598	1502.945226	1814.390262
SENIOR_NORE	DERIV	7/30/2008 18:30	1246.348538	1444.897693	1734.465259
SENIOR_NORE	DERIV	7/30/2008 18:30	1250.909412	1453.155246	1751.222979
SENIOR_MODRE	DERIV	7/30/2008 18:30	1302.778541	1523.578748	1857.401382
SENIOR_NORE	DERIV	7/30/2008 18:30	1290.566708	1501.863119	1812.525365
DIGITAL_MODRE	DERIV	6/30/2008 18:30	1503.141556	1485.809018	1704.655341
DIGITAL_NORE	DERIV	7/30/2008 18:30	1246.348538	1444.897693	1734.465259
SENIOR_MODRE	DERIV	7/30/2008 18:30	1290.566708	1501.863119	1812.525365
LOAN_NORE	DERIV	7/16/2008 18:30	992	987.1194856	1002.42364
SENIOR_MODRE	DERIV	6/20/2008 18:30	750	750	750
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	11/13/2006 18:30	1	1	1
SENIOR	DERIV	2/21/2007 8:30	1	1	1
SENIOR	DERIV	3/30/2007 8:30	1	1	1
SOVEREIGN	X_ASK	3/22/2001	0	0	320
SOVEREIGN	X_BID	3/22/2001	0	0	320
SENIOR	DERIV	2/9/2001	657.149	657.149	657.149
SENIOR	DERIV	2/7/2001	657.149	657.149	657.149
SENIOR	DERIV	2/8/2000	938.815	938.815	938.815
SENIOR	DERIV	12/7/1998	2100	2000	1900
SENIOR	CASH	10/6/2000	628.234	628.234	628.234
SENIOR	DERIV	2/7/2001	657.149	657.149	657.149
SENIOR	DERIV	10/6/2000	596.234	596.234	596.234
SENIOR	DERIV	5/3/2000	1213.037	1213.037	1213.037
SENIOR	CASH	4/25/2000	907.7881	907.7881	907.7881
SENIOR	DERIV	1/2/2001	757.827	757.827	757.827
SENIOR	CASH	10/6/2000	675.524	675.524	675.524
SENIOR	DERIV	8/17/2001	764.8138505	764.8138505	764.8138505
LOAN_NORE	DERIV	7/25/2008 18:30	150	185	235
SOVEREIGN	X_ASK	3/22/2001	0	0	0
SOVEREIGN	X_BID	3/22/2001	0	0	0
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
ASSETBACKED	DERIV	8/2/2007 13:30	400	400	400
SENIOR_MMR_L	DERIV	8/14/2007 18:30	1	1	1
SENIOR	CASH	2/21/2001	681.636	681.636	681.636
SENIOR	DERIV	10/31/2002 18:30	1061.673	1235.673	1467.673
SENIOR	DERIV	10/31/2002 18:30	1061.673	1235.673	1467.673
BOND	DERIV	7/30/2008 18:30	270	320	385
BOND	DERIV	7/30/2008 18:30	270	320	385
SYNTRS	DERIV	8/5/2005 18:30	763	763	763
BOND	5YVOL	7/30/2008 18:30	270	320	385
BOND	10YVOL	7/30/2008 18:30	270	320	385
DIGITAL_MODRE	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
DIGITAL	DERIV	6/10/2008 18:30	0.999999975	0.999999975	0.999999975
DIGITAL_NORE	DERIV	7/30/2008 18:30	270	320	385
SENIOR	DERIV	2/12/2003 18:30	997.7338177	997.7338177	997.7338177
BOND	DERIV	2/14/2003 13:30	1439.309	1689.309	1991.309
DIGITAL	DERIV	11/26/2004 13:30	25	45	75
SENIOR	DERIV	7/10/2002 18:30	997.7338177	997.7338177	997.7338177
SYNTRS	DERIV	11/26/2004 13:30	763	763	763
SENIOR	DERIV	10/31/2002 18:30	944	944	944
SOVEREIGN	X_ASK	3/22/2001	0	0	376
SOVEREIGN	X_BID	3/22/2001	0	0	376
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
LOAN_NORE	DERIV	7/25/2008 18:30	150	160	195
SENIOR_MMR_L	DERIV	8/7/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/12/2006 18:30	1	1	1

41	63	73	82	85	88	93	147
41	63	73	82	85	88	93	147
41	63	73	82	85	88	93	147
120	120	120	120	120	120	120	120
1	1	1	1	1	1	1	1
25.09	29.28	33.515	37.75	40.915	44.08	51.32	66.57
40	40	40	40	40	40	40	40
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
105.8	141.45	172.5	207	219.075	231.15	241.5	241.5
92	123	150	180	190.5	201	210	210
15	16	16	16	16.5	17	20	20
15	16	16	16	16.5	17	20	20
2355.712996	2558.777043	2534.961128	2506.688975	2443.215549	2379.742122	2275.225479	2122.951002
2395.56322	2616.573214	2603.509849	2583.758397	2524.360472	2464.962547	2366.647811	2216.927691
2179.500488	2341.690032	2298.741925	2254.300535	2184.226898	2114.15326	1995.950668	1830.597058
2144.780654	2293.007063	2242.834131	2193.318712	2121.699495	2050.080277	1931.081591	1769.919949
2032.11864	2154.906391	2094.809182	2037.997582	1965.058081	1892.118579	1771.546039	1613.138641
2064.168811	2199.073746	2144.701483	2091.597666	2019.31289	1947.028114	1825.591398	1661.387429
2235.550215	2428.981155	2408.340575	2383.627167	2326.366099	2269.105031	2178.71436	2054.207844
2141.850014	2289.557043	2239.335037	2189.809383	2118.02834	2046.247297	1925.905742	1757.654199
1986.376187	2088.784023	2063.822225	2020.244876	1984.503415	1948.761953	1888.244273	1779.289959
2032.11864	2154.906391	2094.809182	2037.997582	1965.058081	1892.118579	1771.546039	1613.138641
2141.850014	2289.557043	2239.335037	2189.809383	2118.02834	2046.247297	1925.905742	1757.654199
1143.050758	1294.888379	1332.501153	1322.800608	1301.669175	1280.537741	1238.574785	1238.574785
750	750	750	750	750	750	750	750
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
525	625	0	730	730	0	0	0
525	625	0	730	730	0	0	0
657.149	657.149	657.149	657.149	657.149	657.149	657.149	657.149
657.149	657.149	657.149	657.149	657.149	657.149	657.149	657.149
938.815	938.815	938.815	938.815	938.815	938.815	938.815	938.815
1900	1900	1900	1900	1800	1700	1700	1700
628.234	628.234	628.234	628.234	628.234	628.234	628.234	628.234
657.149	657.149	657.149	657.149	657.149	657.149	657.149	657.149
596.234	596.234	596.234	596.234	596.234	596.234	596.234	596.234
1213.037	1213.037	1213.037	1213.037	1213.037	1213.037	1213.037	1213.037
907.7881	907.7881	907.7881	907.7881	907.7881	907.7881	907.7881	907.7881
757.827	757.827	757.827	757.827	757.827	757.827	757.827	757.827
675.524	675.524	675.524	675.524	675.524	675.524	675.524	675.524
764.8138505	764.8138505	764.8138505	764.8138505	764.8138505	764.8138505	764.8138505	764.8138505
295	350	395	415	422.5	430	430	430
0	573	0	661	661	0	0	0
0	573	0	661	661	0	0	0
700	700	700	700	700	700	700	700
400	400	400	400	400	400	400	400
1	1	1	1	1	1	1	1
681.636	681.636	681.636	681.636	681.636	681.636	681.636	681.636
1465.673	1462.673	1417.673	1398.673	1388.3645	1378.056	1378.056	1378.056
1465.673	1462.673	1417.673	1398.673	1388.3645	1378.056	1378.056	1378.056
450	500	540	580	595	610	641	641
450	500	540	580	595	610	641	641
763	763	763	763	763	763	763	763
450	500	540	580	595	610	641	641
450	500	540	580	595	610	641	641
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
450	500	540	580	595	610	641	641
997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177
2156.309	2111.309	1981.309	1921.309	1921.309	1921.309	1921.309	1921.309
145	230	285	340	357	374	408	408
997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177	997.7338177
763	763	763	763	763	763	763	763
944	944	944	944	944	944	944	944
615	732	0	857	857	0	0	0
615	732	0	857	857	0	0	0
750	750	750	750	750	750	750	750
80	80	80	80	80	80	80	80
250	310	330	350	352.5	355	365	365
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

147
147
147
120
1
76.01
40
0
0
241.5
210
20
20
2086.003748
2178.106837
1789.487643
1732.232705
1576.709715
1621.325366
2028.416398
1715.919627
1753.983151
1576.709715
1715.919627
1238.574785
750
1
1
1
1
0
0
657.149
657.149
938.815
1700
628.234
657.149
596.234
1213.037
907.7881
757.827
675.524
764.8138505
430
0
0
700
400
1
681.636
1378.056
1378.056
641
641
763
641
641
0.999999975
0.999999975
641
997.7338177
1921.309
408
997.7338177
763
944
0
0
750
80
365
0.999999975
1

VERT_06_1_A3USDSENIOR	VERT_06_1_A3	USD
VERT_06_1A_A2USDSENIOR	VERT_06_1A_A2	USD
VERT_06_1A_A3USDSENIOR	VERT_06_1A_A3	USD
VERT_06_1A_BUSDSENIOR	VERT_06_1A_B	USD
VERT_06_2A_A3USDSENIOR	VERT_06_2A_A3	USD
VERT_2005_1A_CUSDSENIOR	VERT_2005_1A_C	USD
VERT_2005_1A_DUSDSENIOR	VERT_2005_1A_D	USD
VERT_2006_1A_A2USDSENIOR	VERT_2006_1A_A2	USD
VERT_2006_1A_A3USDSENIOR	VERT_2006_1A_A3	USD
VERT_2006_1A_A3_USDSENIOR	VERT_2006_1A_A3_	USD
VERT_2006_2A_A2USDSENIOR	VERT_2006_2A_A2	USD
VERT06_1A_BUSDSENIOR	VERT06_1A_B	USD
VERTICAL_ABSCDO_416_1USDSENIOR_MODRE	VERTICAL_ABSCDO_416_1	USD
VERTICAL_ABSCDO_416_2USDSENIOR_MODRE	VERTICAL_ABSCDO_416_2	USD
VERTICAL_ABSCDO_416_3USDSENIOR_MODRE	VERTICAL_ABSCDO_416_3	USD
VEYANCUSDCVA_LOAN	VEYANC	USD
VFALL_2005_1_A1AUSDASSETBACKED	VFALL_2005_1_A1A	USD
VFALL_2005_1A_CUSDASSETBACKED	VFALL_2005_1A_C	USD
VFCUSDSENIOR	VFC	USD
VFCEURSENIOR	VFC	EUR
VFCUSDSENIOR_MODRE	VFC	USD
VFCEURSENIOR_MODRE	VFC	EUR
VFCUSDSENIOR_NORE	VFC	USD
VFCEURSENIOR_NORE	VFC	EUR
VFCAUDSENIOR_MODRE	VFC	AUD
VFCHKDSENIOR_MODRE	VFC	HKD
VFCJPYSENIOR_MODRE	VFC	JPY
VFCSGDSENIOR_MODRE	VFC	SGD
VIAUSDGUARANTEED_PAPER	VIA	USD
VIAUSDSENIOR	VIA	USD
VIAEURSENIOR_MODRE	VIA	EUR
VIAEURSENIOR	VIA	EUR
VIAUSDSENIOR_MODRE	VIA	USD
VIAUSDSENIOR_NORE	VIA	USD
VIAEURSENIOR_NORE	VIA	EUR
VIAAUDSENIOR_MODRE	VIA	AUD
VIAHKDSENIOR_MODRE	VIA	HKD
VIATWDSENIOR	VIA	TWD
VIAAUDSENIOR	VIA	AUD
VIAHKDSENIOR_NORE	VIA	HKD
VIAJPYSENIOR_MODRE	VIA	JPY
VIAUSDLOAN_MODRE	VIA	USD
VICFALLSUSDSENIOR_NORE	VICFALLS	USD
VICFALLSUSDASSETBACKED_MMR_L	VICFALLS	USD
VICFALLSUSDASSETBACKED	VICFALLS	USD
VIEFPHKDSENIOR_MMR_L	VIEFP	HKD
VIETNMEURSOVEREIGN	VIETNM	EUR
VINSSSUSDLOAN	VINSSS	USD
VIPSUSDSENIOR	VIPS	USD
VIRUSDLOAN_NORE	VIR	USD
VLIUSDSENIOR_MODRE	VLI	USD
VLNS_07_1A_BUSDSENIOR	VLNS_07_1A_B	USD
VLOUSDSENIOR	VLO	USD
VLOEURSENIOR	VLO	EUR
VLOEURSENIOR_MODRE	VLO	EUR
VLOUSDSENIOR_MODRE	VLO	USD
VLOUSDSENIOR_NORE	VLO	USD
VLOEURSENIOR_NORE	VLO	EUR
VLOAUDSECURED_MODRE	VLO	AUD
VLOAUDSENIOR_MODRE	VLO	AUD
VLOHKDSENIOR_MODRE	VLO	HKD
VLOUSDCVA_SENIOR	VLO	USD
VLOAUDSENIOR	VLO	AUD
VLOHKDSENIOR_NORE	VLO	HKD
VLOJPYSENIOR_NORE	VLO	JPY
VLVYJPYSENIOR_MMR_L	VLVY	JPY
VMLUSUSDLOAN_NORE	VMLUS	USD
VMOBUSDCVA_LOAN	VMOB	USD
VNOUSDSENIOR_MODRE	VNO	USD
VNOUSDSENIOR	VNO	USD
VNOEURSENIOR	VNO	EUR
VNOEURSENIOR_MODRE	VNO	EUR
VNOUSDSENIOR_NORE	VNO	USD
VNOEURSENIOR_NORE	VNO	EUR

SENIOR	DERIV	6/28/2006 8:30	1	1	1
SENIOR	DERIV	5/10/2007 8:30	1	1	1
SENIOR	DERIV	7/31/2006 18:30	1	1	1
SENIOR	DERIV	7/25/2006 18:30	1	1	1
SENIOR	DERIV	12/16/2006 8:30	1	1	1
SENIOR	DERIV	9/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	1/19/2007 8:30	1	1	1
SENIOR	DERIV	4/5/2007 8:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	6/22/2006 13:30	1	1	1
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
SENIOR_MODRE	DERIV	10/29/2007 8:30	8000	8000	8000
CVA_LOAN	DERIV	5/19/2008 18:30	755	755	755
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	475	475	475
SENIOR	DERIV	7/15/2008 18:30	56.661	56.661	56.661
SENIOR	DERIV	7/15/2008 18:30	56.661	56.661	56.661
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_NORE	DERIV	7/15/2008 18:30	48.1644	48.1644	48.1644
SENIOR_NORE	DERIV	7/15/2008 18:30	48.1644	48.1644	48.1644
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
SENIOR_MODRE	DERIV	7/15/2008 18:30	51	51	51
GUARANTEED_PAPER	DERIV	7/30/2008 13:30	75	75	75
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_NORE	DERIV	7/30/2008 13:30	70.83	70.83	70.83
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR	DERIV	7/30/2008 13:30	83.325	83.325	83.325
SENIOR_NORE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_MODRE	DERIV	7/30/2008 13:30	75	75	75
LOAN_MODRE	DERIV	7/30/2008 13:30	75	75	75
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED_MMR_L	DERIV	1/25/2008 18:30	1	1	1
ASSETBACKED	DERIV	7/30/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	7/25/2008 13:30	17.34284353	17.16752884	31.8520379
SOVEREIGN	DERIV	7/30/2008 8:30	90	110	130
LOAN	DERIV	2/25/2003 13:30	100	100	100
SENIOR	DERIV	7/2/2001	1000	1000	1000
LOAN_NORE	DERIV	5/31/2007 8:30	250	250	250
SENIOR_MODRE	DERIV	7/18/2008 13:30	36	36	36
SENIOR	DERIV	3/22/2007 8:30	1	1	1
SENIOR	DERIV	7/29/2008 18:30	122.21	124.432	124.432
SENIOR	DERIV	7/29/2008 18:30	122.21	124.432	124.432
SENIOR_MODRE	DERIV	7/29/2008 18:30	110	112	112
SENIOR_MODRE	DERIV	7/29/2008 18:30	110	112	112
SENIOR_NORE	DERIV	7/29/2008 18:30	103.884	105.7728	105.7728
SENIOR_NORE	DERIV	7/29/2008 18:30	103.884	105.7728	105.7728
SECURED_MODRE	DERIV	7/29/2008 18:30	99	100.8	100.8
SENIOR_MODRE	DERIV	7/29/2008 18:30	110	112	112
SENIOR_MODRE	DERIV	7/29/2008 18:30	110	112	112
CVA_SENIOR	DERIV	7/29/2008 18:30	220	224	224
SENIOR	DERIV	7/29/2008 18:30	122.21	124.432	124.432
SENIOR_NORE	DERIV	7/29/2008 18:30	103.884	105.7728	105.7728
SENIOR_NORE	DERIV	7/29/2008 18:30	103.884	105.7728	105.7728
SENIOR_MMR_L	DERIV	7/28/2008 13:30	30.84024606	31.80174555	45.41886379
LOAN_NORE	DERIV	7/25/2008 18:30	150	185	235
CVA_LOAN	DERIV	7/17/2006 8:30	450	450	450
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
SENIOR	DERIV	7/24/2008 18:30	208.868	209.979	216.345
SENIOR	DERIV	7/24/2008 18:30	208.868	209.979	216.345
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
SENIOR_NORE	DERIV	7/24/2008 18:30	177.5472	178.4916	184.158
SENIOR_NORE	DERIV	7/24/2008 18:30	177.5472	178.4916	184.158

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
8000	8000	8000	8000	8000	8000	8000	8000
755	755	755	755	755	755	755	755
65	65	65	65	65	65	65	65
475	475	475	475	475	475	475	475
57.772	62.216	68.882	77.77	78.881	79.992	85.547	106.656
57.772	62.216	68.882	77.77	78.881	79.992	85.547	106.656
52	56	62	70	71	72	77	96
52	56	62	70	71	72	77	96
49.1088	52.8864	58.5528	66.108	67.0524	67.9968	72.7188	90.6624
49.1088	52.8864	58.5528	66.108	67.0524	67.9968	72.7188	90.6624
52	56	62	70	71	72	77	96
52	56	62	70	71	72	77	96
52	56	62	70	71	72	77	96
52	56	62	70	71	72	77	96
105	130	145	155	157.5	160	165	165
116.655	144.43	161.095	172.205	174.9825	177.76	183.315	183.315
105	130	145	155	157.5	160	165	165
116.655	144.43	161.095	172.205	174.9825	177.76	183.315	183.315
105	130	145	155	157.5	160	165	165
99.162	122.772	136.938	146.382	148.743	151.104	155.826	155.826
99.162	122.772	136.938	146.382	148.743	151.104	155.826	155.826
105	130	145	155	157.5	160	165	165
105	130	145	155	157.5	160	165	165
116.655	144.43	161.095	172.205	174.9825	177.76	183.315	183.315
116.655	144.43	161.095	172.205	174.9825	177.76	183.315	183.315
105	78	145	137.95	148.975	160	157.0673077	153
105	130	145	155	157.5	160	165	165
105	124.8	103.7894737	128.65	136.725	144.8	148.3413462	140.25
10	10	10	10	10	10	10	10
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
42.18319967	51.17530554	59.16925705	65	67.5	70	75	75
165	195	225	255	262.5	270	285	285
100	100	100	100	100	100	100	100
1000	1000	1000	1000	1000	1000	1000	1000
250	250	250	250	250	250	250	250
46	56	66	76	83.5	91	76	76
1	1	1	1	1	1	1	1
134.431	142.208	151.096	161.095	163.8725	166.65	177.76	177.76
134.431	142.208	151.096	161.095	163.8725	166.65	177.76	177.76
121	128	136	145	147.5	150	160	160
121	128	136	145	147.5	150	160	160
114.2724	120.8832	128.4384	136.938	139.299	141.66	151.104	151.104
114.2724	120.8832	128.4384	136.938	139.299	141.66	151.104	151.104
108.9	115.2	122.4	130.5	132.75	135	144	144
121	128	136	145	147.5	150	160	160
121	128	136	145	147.5	150	160	160
242	256	272	290	295	300	320	320
134.431	142.208	151.096	161.095	163.8725	166.65	177.76	177.76
114.2724	120.8832	128.4384	136.938	139.299	141.66	151.104	151.104
114.2724	120.8832	128.4384	136.938	139.299	141.66	151.104	151.104
59.3977609	71.8528075	84.33497445	93	95.5	98	103	103
295	350	395	415	420	425	425	425
450	450	450	450	450	450	450	450
212	228	228	225	215.5	206	188	188
235.532	253.308	253.308	249.975	239.4205	228.866	208.868	208.868
235.532	253.308	253.308	249.975	239.4205	228.866	208.868	208.868
212	228	228	225	215.5	206	188	188
200.2128	215.3232	215.3232	212.49	203.5182	194.5464	177.5472	177.5472
200.2128	215.3232	215.3232	212.49	203.5182	194.5464	177.5472	177.5472

1
1
1
1
1
0.999999975
0.999999975
1
1
1
1
1
8000
8000
8000
755
65
475
106.656
106.656
96
96
90.6624
90.6624
96
96
96
96
165
183.315
165
183.315
165
155.826
155.826
165
165
183.315
183.315
154.6008403
165
140.7352941
10
1
0.999999975
75
285
100
1000
250
76
1
177.76
177.76
160
160
151.104
151.104
144
160
160
320
177.76
151.104
151.104
103
425
450
188
208.868
208.868
188
177.5472
177.5472

VNOUSDPREFERRED_MODRE	VNO	USD
VNOAUDSENIOR_MODRE	VNO	AUD
VNOJPYSENIOR_MODRE	VNO	JPY
VNOHKDSENIOR_MODRE	VNO	HKD
VNO_PUSDPREFERRED_MODRE	VNO_P	USD
VNO_TRUSDPREFERRED_MODRE	VNO_TR	USD
VNUUSDLOAN_NORE	VNU	USD
VNUUSDLOANNC_NORE	VNU	USD
VNUUSDLOANCALL_MMR	VNU	USD
VNUUSDLOAN_MMR	VNU	USD
VNUCHFSENIOR_MMR_L	VNU	CHF
VNURUBSENIOR_MMR_L	VNU	RUB
VNUEURLOAN_MMR	VNU	EUR
VOUGHTUSDSENIOR_MODRE	VOUGHT	USD
VOUGHTUSDSENIOR_NORE	VOUGHT	USD
VOUGHTUSDLOAN_NORE	VOUGHT	USD
VOUGHTUSDLOANNC_NORE	VOUGHT	USD
VOUGHTUSDLOANCALL	VOUGHT	USD
VOUGHTUSDLOANCALL_NORE	VOUGHT	USD
VOXUSDSENIOR_MODRE	VOX	USD
VPIUSDSENIOR_NORE	VPI	USD
VPIUSDSUBORDINATE_NORE	VPI	USD
VPIHKDSENIOR_NORE	VPI	HKD
VRCUSDSENIOR_MODRE	VRC	USD
VRCUSDSENIOR	VRC	USD
VRCEURSENIOR	VRC	EUR
VRCEURSENIOR_MODRE	VRC	EUR
VRCUSDSENIOR_NORE	VRC	USD
VRCEURSENIOR_NORE	VRC	EUR
VRESUSDSENIOR_NORE	VRES	USD
VRGO_06_1A_A2USDSENIOR	VRGO_06_1A_A2	USD
VRGO_06_1A_A3USDSENIOR	VRGO_06_1A_A3	USD
VRGO_06_1A_B2USDSENIOR	VRGO_06_1A_B2	USD
VRGO_2006_1A_A2USDSENIOR	VRGO_2006_1A_A2	USD
VRGO_2006_1A_A3USDSENIOR	VRGO_2006_1A_A3	USD
VT_MUNIUSDSENIOR_MODRE	VT_MUNI	USD
VTSFCUSDCVA_SENIOR	VTSFC	USD
VTSSUSDSENIOR_MODRE	VTSS	USD
VTSSUSDCVA_SENIOR	VTSS	USD
VULCANUSDSENIOR_MODRE	VULCAN	USD
VULCANEURSENIOR_MODRE	VULCAN	EUR
VVIUSDSENIOR	VVI	USD
VVIUSDSENIOR_MODRE	VVI	USD
VVIEURSENIOR_MODRE	VVI	EUR
VVIUSDSENIOR_NORE	VVI	USD
VVIEURSENIOR_NORE	VVI	EUR
VVIEURSENIOR	VVI	EUR
VVIJPYSENIOR_MODRE	VVI	JPY
VWSGDSENIOR_MMR_L	VW	SGD
VZUSDSENIOR	VZ	USD
VZUSDSENIOR_MODRE	VZ	USD
VZEURSENIOR_MODRE	VZ	EUR
VZEURSENIOR_NORE	VZ	EUR
VZEURSENIOR	VZ	EUR
VZUSDSENIOR_NORE	VZ	USD
VZAUDSENIOR_MODRE	VZ	AUD
VZJPYSENIOR_MODRE	VZ	JPY
VZUSDSUBORDINATE_NORE	VZ	USD
VZHKDSENIOR_MODRE	VZ	HKD
VZAUDSENIOR	VZ	AUD
VZHKDSENIOR_NORE	VZ	HKD
VZSGDSENIOR_MODRE	VZ	SGD
VZJPYSENIOR_NORE	VZ	JPY
VZ1USDSENIOR_MODRE	VZ1	USD
VZCELLUSDSENIOR_MODRE	VZCELL	USD
VZWUSDSENIOR_MODRE	VZW	USD
VZWEURSENIOR_MODRE	VZW	EUR
VZWEURSENIOR_NORE	VZW	EUR
VZWEURSENIOR	VZW	EUR
VZWUSDSENIOR_NORE	VZW	USD
VZWUSDSENIOR	VZW	USD
VZWUSDSENIOR_MODRE	VZW	USD
VZWAUDSENIOR_MODRE	VZW	AUD
VZWAUDSENIOR	VZW	AUD

PREFERRED_MODRE	DERIV	7/24/2008 18:30	282	283.5	292.5
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
SENIOR_MODRE	DERIV	7/24/2008 18:30	188	189	195
PREFERRED_MODRE	DERIV	4/30/2007 8:30	17	17	25
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 13:30	205	215	225
LOANNC_NORE	DERIV	2/20/2008 8:30	185	185	185
LOANCALL_MMR	DERIV	7/25/2008 13:30	194.75	204.25	213.75
LOAN_MMR	DERIV	1/9/2008 13:30	1	1	1
SENIOR_MMR_L	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	2/13/2008 13:30	0.999999975	0.999999975	0.999999975
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/28/2008 13:30	728.7984	753.1623	784.9413
SENIOR_NORE	DERIV	7/28/2008 13:30	688	711	741
LOAN_NORE	DERIV	7/23/2008 18:30	297	297	308
LOANNC_NORE	DERIV	10/11/2006 8:30	77	77	77
LOANCALL	DERIV	11/9/2006 13:30	97	97	97
LOANCALL_NORE	DERIV	7/23/2008 18:30	312	312	323
SENIOR_MODRE	DERIV	6/10/2008 18:30	795	795	795
SENIOR_NORE	DERIV	7/24/2008 13:30	16	18	18
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	6.153846154	6.428571429	5.454545455
SENIOR_NORE	DERIV	7/24/2008 13:30	16	18	18
SENIOR_MODRE	DERIV	7/16/2008 13:30	15	15	15
SENIOR	DERIV	7/25/2005 18:30	17	17	17
SENIOR	DERIV	7/25/2005 18:30	17	17	17
SENIOR_MODRE	DERIV	7/25/2005 18:30	15	15	15
SENIOR_NORE	DERIV	7/25/2005 18:30	14	14	14
SENIOR_NORE	DERIV	7/25/2005 18:30	14	14	14
SENIOR_NORE	DERIV	6/16/2008 18:30	100	100	100
SENIOR	DERIV	10/17/2006 8:30	1	1	1
SENIOR	DERIV	10/11/2006 13:30	1	1	1
SENIOR	DERIV	12/1/2006 18:30	1	1	1
SENIOR	DERIV	3/31/2007 8:30	1	1	1
SENIOR	DERIV	7/26/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/22/2008 18:30	5.5	5.5	5.5
CVA_SENIOR	DERIV	7/16/2008 18:30	35.5	35	35
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	10/14/2004 13:30	1	1	1
SENIOR_MODRE	DERIV	7/22/2008 18:30	240	240	240
SENIOR_MODRE	DERIV	7/22/2008 18:30	240	240	240
SENIOR	DERIV	7/23/2008 18:30	27.775	28.886	29.997
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	26	27
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	26	27
SENIOR_NORE	DERIV	7/2/2008 18:30	26.4432	27.3876	28.332
SENIOR_NORE	DERIV	7/23/2008 18:30	23.61	24.5544	25.4988
SENIOR	DERIV	7/23/2008 18:30	27.775	28.886	29.997
SENIOR_MODRE	DERIV	7/23/2008 18:30	25	26	27
SENIOR_MMR_L	DERIV	7/30/2008 13:30	25	25	52
SENIOR	DERIV	7/29/2008 18:30	25.553	25.553	25.553
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	21.7212	21.7212
SENIOR	DERIV	7/29/2008 18:30	25.553	25.553	25.553
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SUBORDINATE_NORE	DERIV	7/29/2008 18:30	30.659	30.659	30.659
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR	DERIV	7/29/2008 18:30	25.553	25.553	25.553
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_NORE	DERIV	7/29/2008 18:30	21.7212	21.7212	21.7212
SENIOR_MODRE	DERIV	7/29/2008 18:30	23	23	23
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	24	24
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	24	24
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	24	24
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	22.6656	22.6656
SENIOR	DERIV	7/2/2008 18:30	39.996	39.996	39.996
SENIOR_NORE	DERIV	7/29/2008 18:30	22.6656	22.6656	22.6656
SENIOR	DERIV	7/29/2008 18:30	26.664	26.664	26.664
SENIOR_MODRE	CASH	7/29/2008 18:30	24	24	24
SENIOR_MODRE	DERIV	7/29/2008 18:30	24	24	24
SENIOR	DERIV	7/29/2008 18:30	26.664	26.664	26.664

318	342	342	337.5	323.25	309	282	282
212	228	228	225	215.5	206	188	188
212	228	228	225	215.5	206	188	188
212	228	228	225	215.5	206	188	188
35	42	54	66	70.5	75	85	85
1	1	1	1	1	1	1	1
245	270	285	300	322.5	345	365	405
185	185	185	185	185	185	185	185
232.75	256.5	270.75	285	306.375	327.75	346.75	384.75
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
854.8551	981.9711	1023.2838	1059.3	1075.1895	1091.079	1119.6801	1119.6801
807	927	966	1000	1015	1030	1057	1057
336	362	382	400	406.5	413	426	426
104	135	153	175	181.5	188	202	202
124	155	173	195	201.5	208	222	222
351	377	397	415	421.5	428	441	441
795	795	795	795	795	795	795	795
22	27	37	47	48	49	62	72
9.862068966	12.70588235	31.95454545	53.71428571	53.54464286	53.375	68.28985507	99.34177215
22	27	37	47	48	49	62	72
30	35	40	46	48	50	55	60
33	39	44	48	52	56	61	67
33	39	44	48	52	56	61	67
30	35	40	43	46.5	50	55	60
28	33	38	41	44	47	52	57
28	33	38	41	44	47	52	57
100	100	100	100	100	100	100	100
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
1	1	1	1		1	1	1
0.999999975	0.999999975	0.999999975	0.999999975		0.999999975	0.999999975	0.999999975
5.5	5.5	5.5	6.5		6.5	10	10
42.5	50	56	62.5		67.5	72.5	77
1	1	1	1		1	1	1
1	1	1	1	1	1	1	1
240	240	240	240	240	240	240	240
240	240	240	240	240	240	240	240
37.774	44.44	52.217	58.883	61.6605	64.438	69.993	69.993
34	40	47	53	55.5	58	63	63
34	40	47	53	55.5	58	63	63
34.9428	40.6092	47.22	52.8864	55.2474	57.6084	62.3304	62.3304
32.1096	37.776	44.3868	50.0532	52.4142	54.7752	59.4972	59.4972
37.774	44.44	52.217	58.883	61.6605	64.438	69.993	69.993
34	40	47	53	55.5	58	63	63
66	85	97.4320822	105	107.5	110	116	116
36.663	54.439	63.327	72.215	73.8815	75.548	78.881	78.881
33	49	57	65	66.5	68	71	71
33	49	57	65	66.5	68	71	71
31.1652	46.2756	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
36.663	54.439	63.327	72.215	73.8815	75.548	78.881	78.881
31.1652	46.2756	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
33	49	57	65	66.5	68	71	71
33	49	57	65	66.5	68	71	71
43.989	65.317	75.981	86.645	88.6445	90.644	94.643	94.643
33	49	57	65	66.5	68	71	71
36.663	54.439	63.327	72.215	73.8815	75.548	78.881	78.881
31.1652	46.2756	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
33	49	57	65	66.5	68	71	71
31.1652	46.2756	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
33	49	57	65	66.5	68	71	71
34	48	57	65	66.5	68	71	71
34	48	57	65	66.5	68	71	71
34	48	57	65	66.5	68	71	71
32.1096	45.3312	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
51.106	65.549	74.437	83.325	86.1025	88.88	94.435	94.435
32.1096	45.3312	53.8308	61.386	62.8026	64.2192	67.0524	67.0524
37.774	53.328	63.327	72.215	73.8815	75.548	78.881	78.881
34	48	57	65	66.5	68	71	71
34	48	57	65	66.5	68	71	71
37.774	53.328	63.327	72.215	73.8815	75.548	78.881	78.881

282
188
188
188
135
1
405
185
384.75
1
0.999999975
0.999999975
1
1119.6801
1057
426
202
222
441
795
72
119.3924051
72
62
69
69
62
59
59
100
1
1
1
1
0.999999975
10
77
1
1
240
240
69.993
63
63
62.3304
59.4972
69.993
63
116
78.881
71
71
67.0524
78.881
67.0524
71
71
94.643
71
78.881
67.0524
71
67.0524
71
71
71
71
67.0524
94.435
67.0524
78.881
71
71
78.881

WUSDSENIOR	W	USD
WA_MUNIUSDSENIOR_MODRE	WA_MUNI	USD
WA_MUNIUSDSENIOR	WA_MUNI	USD
WAKNC_MUNIUSDSENIOR_MODRE	WAKNC_MUNI	USD
WAMU_2005_AR1_B3USDSENIOR	WAMU_2005_AR1_B3	USD
WAMU_2006_AR5_B6USDSENIOR	WAMU_2006_AR5_B6	USD
WAMU_2006_AR5_B8USDSENIOR	WAMU_2006_AR5_B8	USD
WAMU_2006_AR5_B9USDSENIOR	WAMU_2006_AR5_B9	USD
WAMU_2006_AR7_B9USDSENIOR	WAMU_2006_AR7_B9	USD
WAMU_2006_AR9_B9USDSENIOR	WAMU_2006_AR9_B9	USD
WAMU_LNUSDSENIOR	WAMU_LN	USD
WARMUSUSDLOAN_NORE	WARMUS	USD
WARMUSUSDLOANCALL	WARMUS	USD
WARPINUSDLOAN_NORE	WARPIN	USD
WBUSDSENIOR	WB	USD
WBUSDSUBORDINATE	WB	USD
WBUSDSENIOR_MODRE	WB	USD
WBUSDSENIOR_NORE	WB	USD
WBEURSENIOR	WB	EUR
WBEURSENIOR_MODRE	WB	EUR
WBEURSENIOR_NORE	WB	EUR
WBUSDSUBORDINATE_MODRE	WB	USD
WBUSDSUBORDINATE_NORE	WB	USD
WBEURSUBORDINATE	WB	EUR
WBEURSUBORDINATE_MODRE	WB	EUR
WBEURSUBORDINATE_NORE	WB	EUR
WBUSDDIGITAL	WB	USD
WBUSDDIGITAL_MODRE	WB	USD
WBUSDDIGITAL_NORE	WB	USD
WBUSDPREFERRED_MODRE	WB	USD
WBHKDSENIOR_MODRE	WB	HKD
WBJPYSENIOR_MODRE	WB	JPY
WBHKDSUBORDINATE_MODRE	WB	HKD
WBAUDSENIOR_MODRE	WB	AUD
WBAUDSUBORDINATE_MODRE	WB	AUD
WBSGDSUBORDINATE_MODRE	WB	SGD
WBEURSENIOR_MMR_L	WB	EUR
WBJPYSUBORDINATE_MODRE	WB	JPY
WB_PUSDPREFERRED_MODRE	WB_P	USD
WBCMT_06C23_KUSDNULL	WBCMT_06C23_K	USD
WBCMT_06C23_KUSDSENIOR	WBCMT_06C23_K	USD
WBCMT_06C24_KUSDNULL	WBCMT_06C24_K	USD
WBCMT_06C24_KUSDSENIOR	WBCMT_06C24_K	USD
WBCMT03_C7_GUSDSENIOR	WBCMT03_C7_G	USD
WBCMT04_C10_HUSDSENIOR	WBCMT04_C10_H	USD
WBCMT04_C15_GUSDSENIOR	WBCMT04_C15_G	USD
WBCMT05_C19_GUSDSENIOR	WBCMT05_C19_G	USD
WBCMT05_C21_GUSDSENIOR	WBCMT05_C21_G	USD
WBCMT05_C21_HUSDSENIOR	WBCMT05_C21_H	USD
WBCMT05_C22_HUSDSENIOR	WBCMT05_C22_H	USD
WBCMT05_C22_JUSDSENIOR	WBCMT05_C22_J	USD
WBCMT06_C23_A4USDSENIOR	WBCMT06_C23_A4	USD
WBCMT06_C23_AJUSDSENIOR	WBCMT06_C23_AJ	USD
WBCMT06_C23_KUSDSENIOR	WBCMT06_C23_K	USD
WBCMT06_C24_KUSDSENIOR	WBCMT06_C24_K	USD
WBCMT06_C25_AJUSDSENIOR	WBCMT06_C25_AJ	USD
WBCMT06_C25_KUSDSENIOR	WBCMT06_C25_K	USD
WBCMT06_C26_AJUSDSENIOR	WBCMT06_C26_AJ	USD
WBCMT06_C27_AJUSDSENIOR	WBCMT06_C27_AJ	USD
WBCMT06_C28_AJUSDSENIOR	WBCMT06_C28_AJ	USD
WBCMT06_C29_AJUSDSENIOR	WBCMT06_C29_AJ	USD
WBCMT07_C30_KUSDSENIOR	WBCMT07_C30_K	USD
WCCUSDSENIOR_MODRE	WCC	USD
WCCUSDCVA_SENIOR	WCC	USD
WCHC_2007_1_A1AUSDASSETBACKED	WCHC_2007_1_A1A	USD
WCHC_2007_1A_A1AUSDSENIOR_NORE	WCHC_2007_1A_A1A	USD
WCHNY_MUNIUSDSENIOR_MODRE	WCHNY_MUNI	USD
WCIUSDSUBORDINATE_NORE	WCI	USD
WCOMUSDSENIOR	WCOM	USD
WCOMEURSENIOR_MODRE	WCOM	EUR
WCOMEURSENIOR	WCOM	EUR
WCOMUSDSENIOR_MODRE	WCOM	USD
WCOMEURSENIOR_NORE	WCOM	EUR
WCOMUSDSENIOR_NORE	WCOM	USD

SENIOR	DERIV	3/1/2002 18:30	80	80	80
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
SENIOR	DERIV	7/22/2008 18:30	26	26	26
SENIOR_MODRE	DERIV	7/22/2008 18:30	20	20	20
SENIOR	DERIV	11/8/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/6/2007 8:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	5/2/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/2/2008 13:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/10/2003 18:30	10	10	10
LOAN_NORE	DERIV	10/12/2006 8:30	55	55	58
LOANCALL	DERIV	10/12/2006 8:30	80	80	83
LOAN_NORE	DERIV	7/23/2008 18:30	180	180	220
SENIOR	DERIV	7/30/2008 13:30	227.755	238.865	249.975
SUBORDINATE	DERIV	7/30/2008 13:30	307.747	318.857	329.967
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SENIOR_NORE	DERIV	7/30/2008 13:30	193.602	203.046	212.49
SENIOR	DERIV	7/30/2008 13:30	227.755	238.865	249.975
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SENIOR_NORE	DERIV	7/2/2008 18:30	160.548	169.992	179.436
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	261.5988	271.0428	280.4868
SUBORDINATE	DERIV	7/30/2008 13:30	307.747	318.857	329.967
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	261.5988	271.0428	280.4868
DIGITAL	DERIV	7/30/2008 13:30	227.755	238.865	249.975
DIGITAL_MODRE	DERIV	7/30/2008 13:30	205	215	225
DIGITAL_NORE	DERIV	2/6/2006 13:30	4	4	5
PREFERRED_MODRE	DERIV	7/30/2008 18:30	401	401	406
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
SENIOR_MODRE	DERIV	7/30/2008 13:30	205	215	225
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	297	307	317
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
SENIOR_MMR_L	DERIV	7/23/2008 13:30	220	220	220
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	277	287	297
PREFERRED_MODRE	DERIV	4/20/2007 18:30	5	5	10
NULL	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
NULL	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	11/29/2006 18:30	1	1	1
SENIOR	DERIV	11/30/2005 18:30	94	94	94
SENIOR	DERIV	6/6/2006 8:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	4/5/2007 18:30	1	1	1
SENIOR	DERIV	2/13/2007 18:30	1	1	1
SENIOR	DERIV	6/21/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	3/2/2007 8:30	1	1	1
SENIOR	DERIV	8/14/2006 18:30	1	1	1
SENIOR	DERIV	4/11/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/21/2007 18:30	1	1	1
SENIOR	DERIV	3/15/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	3/2/2007 18:30	1	1	1
SENIOR	DERIV	4/18/2007 18:30	1	1	1
SENIOR	DERIV	5/24/2007 18:30	1	1	1
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/21/2005 13:30	239	240	242
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/16/2007 13:30	13	13	13
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
SUBORDINATE_NORE	DERIV	6/10/2008 18:30	9216.956761	6419.362789	4136.128082
SENIOR	DERIV	8/19/2002 18:30	6111.111111	6111.111111	6111.111111
SENIOR_MODRE	DERIV	8/19/2002 18:30	5500	5500	5500
SENIOR	DERIV	8/19/2002 18:30	6111.111111	6111.111111	6111.111111
SENIOR_MODRE	DERIV	8/19/2002 18:30	5500	5500	5500
SENIOR_NORE	DERIV	8/19/2002 18:30	5194.444444	5194.444444	5194.444444
SENIOR_NORE	DERIV	8/19/2002 18:30	5194.444444	5194.444444	5194.444444

80	80	80	80	80	80	80	80
26	26	30	30	30	30	33	33
26	26	30	30	30	30	33	33
20	20	22	22	22	22	28	28
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
10	10	10	10	10	10	10	10
90	115	140	165	175	185	195	195
115	140	165	190	200	210	220	220
260	280	300	320	325	330	340	340
261.085	266.64	272.195	277.75	263.8625	249.975	233.31	233.31
352.187	361.075	366.63	377.74	361.075	344.41	327.745	327.745
235	240	245	250	237.5	225	210	210
221.934	226.656	231.378	236.1	224.295	212.49	198.324	198.324
261.085	266.64	272.195	277.75	263.8625	249.975	233.31	233.31
235	240	245	250	237.5	225	210	210
188.88	193.602	198.324	203.046	199.2684	195.4908	190.7688	190.7688
317	325	330	340	325	310	295	295
299.3748	306.93	311.652	321.096	306.93	292.764	278.598	278.598
352.187	361.075	366.63	377.74	361.075	344.41	327.745	327.745
317	325	330	340	325	310	295	295
299.3748	306.93	311.652	321.096	306.93	292.764	278.598	278.598
261.085	266.64	272.195	277.75	263.8625	249.975	233.31	233.31
235	240	245	250	237.5	225	210	210
6	8	10	13	15.5	18	25	28
406	411	414	420	420	420	420	420
235	240	245	250	237.5	225	210	210
235	240	245	250	237.5	225	210	210
317	325	330	340	325	310	295	295
235	240	245	250	237.5	225	210	210
338	346	351	359	344.5	330	315	315
317	325	330	340	325	310	295	295
220	220	220	220	220	220	220	220
317	325	330	340	325	310	295	295
15	18	23	28	31.5	35	42	65
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
94	94	94	94	94	94	94	94
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
251	266	281	296	307.5	319	345	399
65	65	65	65	65	65	65	65
13	13	13	13	13	13	13	13
26	26	26	26	26	26	34	34
2640.779371	2071.943445	1774.249597	1593.464228	1490.416364	1387.368499	1238.470441	1093.695855
4555.555556	3777.777778	3555.555556	3222.222222	3222.222222	3222.222222	3222.222222	3222.222222
4100	3400	3200	2900	2900	2900	2900	2900
4555.555556	3777.777778	3555.555556	3222.222222	3222.222222	3222.222222	3222.222222	3222.222222
4100	3400	3200	2900	2900	2900	2900	2900
3872.222222	3211.111111	3022.222222	2738.888889	2738.888889	2738.888889	2738.888889	2738.888889
3872.222222	3211.111111	3022.222222	2738.888889	2738.888889	2738.888889	2738.888889	2738.888889

80
33
33
28
0.999999975
1
1
1
0.999999975
0.999999975
10
195
220
340
233.31
327.745
210
198.324
233.31
210
190.7688
295
278.598
327.745
295
278.598
233.31
210
31
420
210
210
295
210
315
295
220
295
65
1
1
1
1
94
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
1
433
65
13
34
1065.633472
3222.222222
2900
3222.222222
2900
2738.888889
2738.888889

WCOMEURSYNTRS	WCOM	EUR
WCRXLNUSDLOAN_NORE	WCRXLN	USD
WEUSDSENIOR	WE	USD
WEBS_06_1A_A2LUSDSENIOR	WEBS_06_1A_A2L	USD
WEBS_06_1A_A3LUSDSENIOR	WEBS_06_1A_A3L	USD
WEBS_06_1A_B1L_USDSENIOR	WEBS_06_1A_B1L_	USD
WEBS_2006_1A_A2LUSDSENIOR	WEBS_2006_1A_A2L	USD
WEBS_2006_1A_A3LUSDSENIOR	WEBS_2006_1A_A3L	USD
WECUSDSENIOR	WEC	USD
WECUSDSENIOR_MODRE	WEC	USD
WECEURSENIOR_MODRE	WEC	EUR
WECUSDSENIOR_NORE	WEC	USD
WECEURSENIOR_NORE	WEC	EUR
WECEURSENIOR	WEC	EUR
WECUSDPREFERRED_MODRE	WEC	USD
WECJPYSENIOR_MODRE	WEC	JPY
WEC2EURSENIOR	WEC2	EUR
WEC2EURSENIOR_NORE	WEC2	EUR
WEC2EURSENIOR_MODRE	WEC2	EUR
WEC2USDSENIOR	WEC2	USD
WEC2USDSENIOR_NORE	WEC2	USD
WEC2USDSENIOR_MODRE	WEC2	USD
WECOAUSDLOAN_NORE	WECOA	USD
WEETABIX_MEZEURLOAN2NDCALL_MMR	WEETABIX_MEZ	EUR
WEETABIX_MEZEURLOAN_MMR	WEETABIX_MEZ	EUR
WENUSDSENIOR_MODRE	WEN	USD
WENEURSENIOR_MODRE	WEN	EUR
WENAUDSENIOR_MODRE	WEN	AUD
WENUSDSENIOR_NORE	WEN	USD
WENJPYSENIOR_MODRE	WEN	JPY
WENEURSENIOR_NORE	WEN	EUR
WENJPYSENIOR_NORE	WEN	JPY
WENEUSDLOAN	WENE	USD
WESAUEURSENIOR_MODRE	WESAU	EUR
WESCOAUSDLOAN_NORE	WESCOA	USD
WESTLBHKDLT2_MMR_L	WESTLB	HKD
WESTOUSDSENIOR_MODRE	WESTO	USD
WESTWUSDASSETBACKED	WESTW	USD
WF_TRUSDSENIOR_MODRE	WF_TR	USD
WF_TRAUDSENIOR_MODRE	WF_TR	AUD
WF_TREURSENIOR_MODRE	WF_TR	EUR
WFCUSDSENIOR	WFC	USD
WFCUSDSENIOR_MODRE	WFC	USD
WFCUSDSUBORDINATE	WFC	USD
WFCUSDSENIOR_NORE	WFC	USD
WFCEURSENIOR	WFC	EUR
WFCEURSENIOR_MODRE	WFC	EUR
WFCEURSENIOR_NORE	WFC	EUR
WFCUSDSUBORDINATE_MODRE	WFC	USD
WFCUSDSUBORDINATE_NORE	WFC	USD
WFCEURSUBORDINATE	WFC	EUR
WFCEURSUBORDINATE_MODRE	WFC	EUR
WFCEURSUBORDINATE_NORE	WFC	EUR
WFCJPYSENIOR_MODRE	WFC	JPY
WFCHKDSENIOR_MODRE	WFC	HKD
WFCAUDSENIOR_MODRE	WFC	AUD
WFCUSDCVA_SENIOR	WFC	USD
WFCUSDPREFERRED_MODRE	WFC	USD
WFCHKDSENIOR_NORE	WFC	HKD
WFCJPYSENIOR_NORE	WFC	JPY
WFCSGDSUBORDINATE_MODRE	WFC	SGD
WFCHKDSUBORDINATE_MODRE	WFC	HKD
WFCAUDSUBORDINATE_MODRE	WFC	AUD
WFCSGDSENIOR_MODRE	WFC	SGD
WFC_PUSDPREFERRED_MODRE	WFC_P	USD
WFHET_04_1_ M5USDSENIOR	WFHET_04_1_ M5	USD
WFHET_04_1_M5USDSENIOR	WFHET_04_1_M5	USD
WFHET_04_1_M6USDSENIOR	WFHET_04_1_M6	USD
WFHET_05_1_M8USDSENIOR	WFHET_05_1_M8	USD
WFHET_05_2_M8USDSENIOR	WFHET_05_2_M8	USD
WFHET_05_2_M9USDSENIOR	WFHET_05_2_M9	USD
WFHET_05_3_M9USDSENIOR	WFHET_05_3_M9	USD
WFHET_06_1__M9USDSENIOR	WFHET_06_1__M9	USD
WFHET_06_1_M7USDSENIOR	WFHET_06_1_M7	USD

SYNTRS	DERIV	5/24/2002 13:30	10000	9900	9300
LOAN_NORE	DERIV	7/25/2008 18:30	80	100	125
SENIOR	DERIV	1/26/2001	85	85	85
SENIOR	DERIV	2/2/2007 8:30	1	1	1
SENIOR	DERIV	1/10/2007 8:30	1	1	1
SENIOR	DERIV	12/22/2006 18:30	1	1	1
SENIOR	DERIV	2/25/2007 18:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR	DERIV	4/2/2002 18:30	14.44444444	14.44444444	14.44444444
SENIOR_MODRE	DERIV	6/20/2008 18:30	40	40	40
SENIOR_MODRE	DERIV	4/2/2002 18:30	13	13	13
SENIOR_NORE	DERIV	4/2/2002 18:30	12.27777778	12.27777778	12.27777778
SENIOR_NORE	DERIV	4/2/2002 18:30	12.27777778	12.27777778	12.27777778
SENIOR	DERIV	4/2/2002 18:30	14.44444444	14.44444444	14.44444444
PREFERRED_MODRE	DERIV	5/27/2008 13:30	40	45	50
SENIOR_MODRE	DERIV	6/20/2008 18:30	40	40	40
SENIOR	DERIV	3/16/2006 18:30	14.44444444	14.44444444	14.44444444
SENIOR_NORE	DERIV	3/16/2006 18:30	12.27777778	12.27777778	12.27777778
SENIOR_MODRE	DERIV	6/20/2008 18:30	40	40	40
SENIOR	DERIV	3/16/2006 18:30	14.44444444	14.44444444	14.44444444
SENIOR_NORE	DERIV	3/16/2006 18:30	12.27777778	12.27777778	12.27777778
SENIOR_MODRE	DERIV	6/20/2008 18:30	40	40	40
LOAN_NORE	DERIV	2/21/2007 18:30	1	1	1
LOAN2NDCALL_MMR	DERIV	6/6/2008 13:30	1	1	1
LOAN_MMR	DERIV	5/30/2008 13:30	1	1	1
SENIOR_MODRE	DERIV	7/14/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/14/2008 13:30	110	110	110
SENIOR_MODRE	DERIV	7/14/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/14/2008 13:30	103.884	103.884	103.884
SENIOR_MODRE	DERIV	7/14/2008 13:30	110	110	110
SENIOR_NORE	DERIV	7/14/2008 13:30	103.884	103.884	103.884
SENIOR_NORE	DERIV	7/14/2008 13:30	103.884	103.884	103.884
LOAN	DERIV	1/13/2003 18:30	100	100	100
SENIOR_MODRE	DERIV	7/30/2008 8:30	54	59	69
LOAN_NORE	DERIV	7/23/2008 18:30	150	150	150
LT2_MMR_L	DERIV	7/29/2008 13:30	80	80	80
SENIOR_MODRE	DERIV	3/24/2004 18:30	41	41	41
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR	DERIV	7/30/2008 13:30	55.55	66.66	77.77
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
SUBORDINATE	DERIV	7/30/2008 13:30	91	101	111
SENIOR_NORE	DERIV	7/30/2008 13:30	47.22	56.664	66.108
SENIOR	DERIV	7/30/2008 13:30	55.55	66.66	77.77
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
SENIOR_NORE	DERIV	7/30/2008 13:30	47.22	56.664	66.108
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_NORE	DERIV	7/30/2008 13:30	91	101	111
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
CVA_SENIOR	DERIV	7/30/2008 13:30	50	60	70
PREFERRED_MODRE	DERIV	7/30/2008 18:30	161	161	163
SENIOR_NORE	DERIV	7/30/2008 13:30	47.22	56.664	66.108
SENIOR_NORE	DERIV	7/30/2008 13:30	47.22	56.664	66.108
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	91	101	111
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	84.86516854	94.87878788	103.8715596
SENIOR_MODRE	DERIV	7/30/2008 13:30	50	60	70
PREFERRED_MODRE	DERIV	4/30/2007 8:30	5	5	7
SENIOR	DERIV	4/6/2006 13:30	125	125	125
SENIOR	DERIV	4/6/2006 13:30	125	125	125
SENIOR	DERIV	5/12/2006 8:30	1	1	1
SENIOR	DERIV	5/2/2007 8:30	1	1	1
SENIOR	DERIV	1/24/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	4/16/2007 18:30	1	1	1
SENIOR	DERIV	7/27/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	9/21/2006 8:30	1	1	1

9700	9600	9500	9400	9350	9300	9200	9100
160	195	225	245	255	265	275	275
85	85	85	85	85	85	85	85
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1		1	1	1
17.77777778	21.11111111	24.44444444	27.77777778	30.27777778	32.77777778	37.77777778	37.77777778
40	50	50	55	62.5	70	80	80
16	19	22	25	27.25	29.5	34	34
15.11111111	17.94444444	20.77777778	23.61111111	25.73611111	27.86111111	32.11111111	32.11111111
15.11111111	17.94444444	20.77777778	23.61111111	25.73611111	27.86111111	32.11111111	32.11111111
17.77777778	21.11111111	24.44444444	27.77777778	30.27777778	32.77777778	37.77777778	37.77777778
60	70	80	100	107.5	115	135	135
40	50	50	55	62.5	70	80	80
17.77777778	21.11111111	24.44444444	27.77777778	30.27777778	32.77777778	37.77777778	37.77777778
15.11111111	17.94444444	20.77777778	23.61111111	25.73611111	27.86111111	32.11111111	32.11111111
40	50	50	55	62.5	70	80	80
17.77777778	21.11111111	24.44444444	27.77777778	30.27777778	32.77777778	37.77777778	37.77777778
15.11111111	17.94444444	20.77777778	23.61111111	25.73611111	27.86111111	32.11111111	32.11111111
40	50	50	55	62.5	70	80	80
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
170	200	218	245	240	235	230	285
170	200	218	245	240	235	230	285
170	200	218	245	240	235	230	285
160.548	188.88	205.8792	231.378	226.656	221.934	217.212	269.154
170	200	218	245	240	235	230	285
160.548	188.88	205.8792	231.378	226.656	221.934	217.212	269.154
160.548	188.88	205.8792	231.378	226.656	221.934	217.212	269.154
100	100	100	100	100	100	100	100
79	89	97	105	108.5	112	122	130
150	150	150	150	150	150	150	150
90	110	120	135	135.5	136	137	155
41	41	41	41	41	41	41	41
750	750	750	750	750	750	750	750
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
88.88	96.657	109.989	116.655	116.655	116.655	116.655	116.655
80	87	99	105	105	105	105	105
126.0495868	131	151.1134752	150	147.5	145	142	142
75.552	82.1628	93.4956	99.162	99.162	99.162	99.162	99.162
88.88	96.657	109.989	116.655	116.655	116.655	116.655	116.655
80	87	99	105	105	105	105	105
75.552	82.1628	93.4956	99.162	99.162	99.162	99.162	99.162
123	131	143	150	147.5	145	142	142
123	131	143	150	147.5	145	142	142
123	131	143	150	147.5	145	142	142
125.0330579	131	151.1134752	150	147.5	145	142	142
123	131	143	150	147.5	145	142	142
80	87	99	105	105	105	105	105
80	87	99	105	105	105	105	105
80	87	99	105	105	105	105	105
80	87	99	105	105	105	105	105
168	172	178	185	185	185	185	185
75.552	82.1628	93.4956	99.162	99.162	99.162	99.162	99.162
75.552	82.1628	93.4956	99.162	99.162	99.162	99.162	99.162
123	131	143	150	147.5	145	142	142
123	131	143	150	147.5	145	142	142
115.8842975	122.875969	134.8865248	141.8918919	139.8969949	137.9020979	135.9142857	135.9142857
80	87	99	105	105	105	105	105
12	17	22	26	30	34	42	58
125	125	125	125	125	125	125	125
125	125	125	125	125	125	125	125
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1

9000
275
85
1
1
1
1
1
37.77777778
80
34
32.11111111
32.11111111
37.77777778
135
80
37.77777778
32.11111111
80
37.77777778
32.11111111
80
1
1
1
322
322
322
304.0968
322
304.0968
304.0968
100
135
150
160.8
41
750
206
206
206
116.655
105
144.0285714
99.162
116.655
105
99.162
142
142
142
144.0285714
142
105
105
105
105
185
99.162
99.162
142
142
135.9142857
105
83
125
125
1
1
0.999999975
1
0.999999975
1
1

WFHET_06_1_M8USDSENIOR	WFHET_06_1_M8	USD
WFHET_06_1_M9USDSENIOR	WFHET_06_1_M9	USD
WFHET_06_2_M7USDSENIOR	WFHET_06_2_M7	USD
WFHET_06_2_M7_USDSENIOR	WFHET_06_2_M7_	USD
WFHET_06_2_M8USDSENIOR	WFHET_06_2_M8	USD
WFHET_06_2_M9USDSENIOR	WFHET_06_2_M9	USD
WFHET_2005_3_M9USDSENIOR	WFHET_2005_3_M9	USD
WFHET_2006_1_M5USDSENIOR	WFHET_2006_1_M5	USD
WFHET_2006_1_M7USDSENIOR	WFHET_2006_1_M7	USD
WFHET_2006_1_M8USDSENIOR	WFHET_2006_1_M8	USD
WFHET_2006_1_M9USDSENIOR	WFHET_2006_1_M9	USD
WFHET_2006_1_M9_USDSENIOR	WFHET_2006_1_M9_	USD
WFHET_2006_2_M7USDSENIOR	WFHET_2006_2_M7	USD
WFHET_2006_2_M8USDSENIOR	WFHET_2006_2_M8	USD
WFHET_2006_2_M8_USDSENIOR	WFHET_2006_2_M8_	USD
WFHET_2006_2_M9USDSENIOR	WFHET_2006_2_M9	USD
WFHET04_1_M6USDSENIOR	WFHET04_1_M6	USD
WFHET04_2_M6USDSENIOR	WFHET04_2_M6	USD
WFHET04_2_M7USDSENIOR	WFHET04_2_M7	USD
WFTUSDSENIOR_MODRE	WFT	USD
WFTUSDSENIOR	WFT	USD
WFTEURSENIOR	WFT	EUR
WFTEURSENIOR_MODRE	WFT	EUR
WFTUSDSENIOR_NORE	WFT	USD
WFTEURSENIOR_NORE	WFT	EUR
WFTAUDSENIOR_MODRE	WFT	AUD
WFTUSDCVA_SENIOR	WFT	USD
WFT_INCUSDSENIOR_MODRE	WFT_INC	USD
WFT_INCUSDCVA_SENIOR	WFT_INC	USD
WFT_INCAUDSENIOR_MODRE	WFT_INC	AUD
WFTCNUSDSENIOR_MODRE	WFTCN	USD
WHIBIRUSDLOAN_NORE	WHIBIR	USD
WHINS_2X_C1USDSENIOR	WHINS_2X_C1	USD
WHITESTONE20031USDSENIOR_MODRE	WHITESTONE20031	USD
WHITESTONE20032USDSENIOR_MODRE	WHITESTONE20032	USD
WHITNUSDSENIOR_NORE	WHITN	USD
WHITN_2004_1_A1LAUSDASSETBACKED	WHITN_2004_1_A1LA	USD
WHITNEYUSDSENIOR_NORE	WHITNEY	USD
WHRUSDSENIOR	WHR	USD
WHREURSENIOR_MODRE	WHR	EUR
WHREURSENIOR	WHR	EUR
WHRUSDSENIOR_MODRE	WHR	USD
WHRUSDSENIOR_NORE	WHR	USD
WHREURSENIOR_NORE	WHR	EUR
WHRHKDSENIOR_MODRE	WHR	HKD
WHRTHBSENIOR	WHR	THB
WHRTWDSENIOR	WHR	TWD
WHRAUDSENIOR	WHR	AUD
WHRAUDSENIOR_MODRE	WHR	AUD
WHRHKDSENIOR_NORE	WHR	HKD
WHRJPYSENIOR_MODRE	WHR	JPY
WHRJPYSENIOR_NORE	WHR	JPY
WHTYUSDSENIOR_NORE	WHTY	USD
WI_MUNIUSDSENIOR_MODRE	WI_MUNI	USD
WIMARUSDLOAN_NORE	WIMAR	USD
WINUSDSENIOR_NORE	WIN	USD
WINUSDLOAN_NORE	WIN	USD
WINUSDSENIOR	WIN	USD
WINUSDSENIOR_MODRE	WIN	USD
WINAUDSENIOR_NORE	WIN	AUD
WINEURSENIOR_NORE	WIN	EUR
WINAUDSENIOR_MODRE	WIN	AUD
WINEURSENIOR_MODRE	WIN	EUR
WINAUDSENIOR	WIN	AUD
WINHKDSENIOR_MODRE	WIN	HKD
WINTWDSENIOR	WIN	TWD
WINHKDSENIOR_NORE	WIN	HKD
WINJPYSENIOR_NORE	WIN	JPY
WINJPYSENIOR_MODRE	WIN	JPY
WINSGDSENIOR_MODRE	WIN	SGD
WINDUSDSENIOR_NORE	WIND	USD
WINDIMUSDLOAN_NORE	WINDIM	USD
WINDIMUSDLOANCALL_MMR	WINDIM	USD
WINDIMHKDSENIOR_MMR_L	WINDIM	HKD

SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	8/23/2006 18:30	1	1	1
SENIOR	DERIV	9/27/2006 8:30	1	1	1
SENIOR	DERIV	12/6/2006 18:30	1	1	1
SENIOR	DERIV	8/11/2006 13:30	1	1	1
SENIOR	DERIV	9/8/2006 18:30	1	1	1
SENIOR	DERIV	9/22/2006 18:30	1	1	1
SENIOR	DERIV	11/20/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	8/15/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	5/22/2007 18:30	1	1	1
SENIOR	DERIV	9/15/2006 8:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	6/23/2007 8:30	1	1	1
SENIOR	DERIV	7/25/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/15/2006 18:30	1	1	1
SENIOR	DERIV	8/10/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/28/2005 18:30	300	300	300
SENIOR	DERIV	1/18/2006 18:30	90	90	90
SENIOR	DERIV	1/30/2006 18:30	195	195	195
SENIOR_MODRE	DERIV	7/22/2008 13:30	48	48	48
SENIOR	DERIV	6/24/2005 8:30	8	8	8
SENIOR	DERIV	6/24/2005 8:30	8	8	8
SENIOR_MODRE	DERIV	7/22/2008 13:30	48	48	48
SENIOR_NORE	DERIV	7/22/2008 13:30	45.3312	45.3312	45.3312
SENIOR_NORE	DERIV	7/22/2008 13:30	45.3312	45.3312	45.3312
SENIOR_MODRE	DERIV	7/22/2008 13:30	48	48	48
CVA_SENIOR	DERIV	7/22/2008 13:30	48	48	48
SENIOR_MODRE	DERIV	10/8/2004 13:30	1	1	1
CVA_SENIOR	DERIV	7/22/2008 13:30	48	48	48
SENIOR_MODRE	DERIV	8/9/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/29/2008 18:30	345	345	355
LOAN_NORE	DERIV	6/24/2008 18:30	500	500	500
SENIOR	DERIV	7/30/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	5/14/2004 13:30	270	270	270
SENIOR_MODRE	DERIV	5/14/2004 13:30	475	475	475
SENIOR_NORE	DERIV	8/2/2007 13:30	10	10	10
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
SENIOR_NORE	DERIV	8/24/2005 18:30	5.25	5.25	5.25
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	102.212
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	102.212
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	86.8348
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	86.8348
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR	DERIV	2/2/2005 18:30	17	17	17
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	102.212
SENIOR	DERIV	7/30/2008 18:30	83.325	86.658	102.212
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	86.8348
SENIOR_MODRE	DERIV	7/30/2008 18:30	75	78	92
SENIOR_NORE	DERIV	7/30/2008 18:30	70.83	73.6632	86.8348
SENIOR_NORE	DERIV	12/21/2004 18:30	15	15	15
SENIOR_MODRE	DERIV	7/22/2008 18:30	26	26	26
LOAN_NORE	DERIV	6/17/2008 18:30	250	300	400
SENIOR_NORE	DERIV	7/29/2008 18:30	85	92	117
LOAN_NORE	DERIV	7/25/2008 18:30	24.99999999	24.99703509	35.09793587
SENIOR	DERIV	7/29/2008 18:30	85	92	117
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR_NORE	DERIV	5/8/2007 8:30	1	1	1
SENIOR_NORE	DERIV	7/29/2008 18:30	85	92	117
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR	DERIV	7/29/2008 18:30	85	92	117
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR	DERIV	7/29/2008 18:30	85	92	117
SENIOR_NORE	DERIV	7/29/2008 18:30	85	92	117
SENIOR_NORE	DERIV	7/29/2008 18:30	85	92	117
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR_MODRE	DERIV	7/29/2008 18:30	87.6265	94.8428	120.6153
SENIOR_NORE	DERIV	7/6/2006 8:30	30	30	30
LOAN_NORE	DERIV	7/25/2008 13:30	290	290	290
LOANCALL_MMR	DERIV	7/25/2008 13:30	290	290	290
SENIOR_MMR_L	DERIV	7/29/2008 13:30	215	215	215

1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
300	300	300	300	300	300	300	300
90	90	90	90	90	90	90	90
195	195	195	195	195	195	195	195
56	71	77	84	87	90	93	102
13	19	24	32	35	38	49	49
13	19	24	32	35	38	49	49
56	71	77	84	87	90	93	102
52.8864	67.0524	72.7188	79.3296	82.1628	84.996	87.8292	96.3288
52.8864	67.0524	72.7188	79.3296	82.1628	84.996	87.8292	96.3288
56	71	77	84	87	90	93	102
56	71	77	84	87	90	93	102
1	1	1	1	1	1	1	1
56	71	77	84	87	90	93	102
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
365	405	430	455	455	455	455	455
500	500	500	500	500	500	500	500
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
270	270	270	270	270	270	270	270
475	475	475	475	475	475	475	475
10	10	10	10	10	10	10	10
65	65	65	65	65	65	65	65
5.25	5.25	5.25	5.25	5.25	5.25	5.25	5.25
124.432	133.32	142.208	149.985	148.3185	146.652	154.429	154.429
112	120	128	135	133.5	132	139	139
124.432	133.32	142.208	149.985	148.3185	146.652	154.429	154.429
112	120	128	135	133.5	132	139	139
105.7728	113.328	120.8832	127.494	126.0774	124.6608	131.2716	131.2716
105.7728	113.328	120.8832	127.494	126.0774	124.6608	131.2716	131.2716
112	120	128	135	133.5	132	139	139
23	30	38	50	57	64	81	81
124.432	133.32	142.208	149.985	148.3185	146.652	154.429	154.429
124.432	133.32	142.208	149.985	148.3185	146.652	154.429	154.429
112	120	128	135	133.5	132	139	139
105.7728	113.328	120.8832	127.494	126.0774	124.6608	131.2716	131.2716
112	120	128	135	133.5	132	139	139
105.7728	113.328	120.8832	127.494	126.0774	124.6608	131.2716	131.2716
15	15	15	15	15	15	15	15
26	26	30	30	30	30	33	33
500	520	550	580	590	600	600	600
172	224	253	275	277.5	280	285	285
67.01572033	110	145	170	177.5	185	200	200
172	224	253	275	277.5	280	285	285
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
1	1	1	1	1	1	1	1
172	224	253	275	277.5	280	285	285
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
172	224	253	275	277.5	280	285	285
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
172	224	253	275	277.5	280	285	285
172	224	253	275	277.5	280	285	285
172	224	253	275	277.5	280	285	285
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
177.3148	230.9216	260.8177	283.4975	286.07475	288.652	293.8065	293.8065
55	85	115	155	172.5	190	225	230
290	290	290	290	290	290	290	290
290	290	290	290	290	290	290	290
350	420	460	490.0302071	500.0151036	510	525	525

1
1
1
1
1
1
1
0.999999975
0.999999975
1
1
1
1
0.999999975
1
0.999999975
300
90
195
102
49
49
102
96.3288
96.3288
102
102
1
102
0.999999975
455
500
0.999999975
270
475
10
65
5.25
154.429
139
154.429
139
131.2716
131.2716
139
83
154.429
154.429
139
131.2716
139
131.2716
15
33
600
285
200
285
293.8065
1
285
293.8065
293.8065
285
293.8065
285
285
285
293.8065
293.8065
230
290
290
525

WINDIMAUDSENIOR_MMR_L	WINDIM	AUD
WINDM_X_X_AEURASSETBACKED	WINDM_X_X_A	EUR
WINDSUSDSENIOR_MODRE	WINDS	USD
WINDSUSDSENIOR_NORE	WINDS	USD
WINDSEURSENIOR_NORE	WINDS	EUR
WINDSEURSENIOR_MODRE	WINDS	EUR
WINDSAUDSENIOR_MODRE	WINDS	AUD
WINDSUSDSENIOR	WINDS	USD
WINDSAUDSENIOR	WINDS	AUD
WINDSTWDSENIOR	WINDS	TWD
WINDSHKDSENIOR_MODRE	WINDS	HKD
WINDSHKDSENIOR_NORE	WINDS	HKD
WINDSJPYSENIOR_MODRE	WINDS	JPY
WINDSSGDSENIOR_MODRE	WINDS	SGD
WINDSEURSENIOR	WINDS	EUR
WINDSJPYSENIOR_NORE	WINDS	JPY
WINDSUSDLOAN_NORE	WINDS	USD
WINDSTUSDSENIOR_NORE	WINDST	USD
WLDFUSDCVA_SENIOR	WLDF	USD
WLDF-CVAUSDCVA_SENIOR	WLDF-CVA	USD
WLLUSDSENIOR	WLL	USD
WLLUSDSENIOR_MODRE	WLL	USD
WLLUSDSENIOR_NORE	WLL	USD
WLLEURSENIOR_MODRE	WLL	EUR
WLLEURSENIOR_NORE	WLL	EUR
WLLEURSENIOR	WLL	EUR
WLMUSDLOAN_NORE	WLM	USD
WLPUSDSENIOR	WLP	USD
WLPEURSENIOR	WLP	EUR
WLPEURSENIOR_MODRE	WLP	EUR
WLPUSDSENIOR_MODRE	WLP	USD
WLPEURSENIOR_NORE	WLP	EUR
WLPUSDSENIOR_NORE	WLP	USD
WLPUSDSENIOR	WLP	USD
WLPAUDSENIOR_MODRE	WLP	AUD
WLPJPYSENIOR_MODRE	WLP	JPY
WLTUSDLOAN_NORE	WLT	USD
WMUSDSENIOR_MODRE	WM	USD
WMUSDSENIOR	WM	USD
WMUSDSENIOR_NORE	WM	USD
WMEURSENIOR	WM	EUR
WMEURSENIOR_MODRE	WM	EUR
WMEURSENIOR_NORE	WM	EUR
WMUSDSENIOR_MODRE	WM	USD
WMAUDSENIOR	WM	AUD
WMHKDSENIOR_MODRE	WM	HKD
WMUSDSUBORDINATE_MODRE	WM	USD
WMAUDSENIOR_MODRE	WM	AUD
WMUSDCVA_SENIOR	WM	USD
WMUSDPREFERRED_MODRE	WM	USD
WMHKDSENIOR_NORE	WM	HKD
WMJPYSENIOR_MODRE	WM	JPY
WMEURSUBORDINATE_MODRE	WM	EUR
WMUSDSUBORDINATE	WM	USD
WMUSDSUBORDINATE_NORE	WM	USD
WMJPYSENIOR_NORE	WM	JPY
WMSGDSENIOR_MODRE	WM	SGD
WMAUDSUBORDINATE_MODRE	WM	AUD
WMSGDSUBORDINATE_MODRE	WM	SGD
WMHKDSUBORDINATE_MODRE	WM	HKD
WMJPYSUBORDINATE_MODRE	WM	JPY
WM_PUSDPREFERRED_MODRE	WM_P	USD
WMABS_06_HE1_M8USDSENIOR	WMABS_06_HE1_M8	USD
WMABS_06_HE1_M9USDSENIOR	WMABS_06_HE1_M9	USD
WMABS_06_HE2_M8USDSENIOR	WMABS_06_HE2_M8	USD
WMABS_06_HE2_M9USDSENIOR	WMABS_06_HE2_M9	USD
WMABS_06_HE2_M9_USDSENIOR	WMABS_06_HE2_M9_	USD
WMABS_06_HE3_M8USDSENIOR	WMABS_06_HE3_M8	USD
WMABS_06_HE3_M9USDSENIOR	WMABS_06_HE3_M9	USD
WMABS_06_HE4_M9USDSENIOR	WMABS_06_HE4_M9	USD
WMABS_06_HE5_M9USDSENIOR	WMABS_06_HE5_M9	USD
WMABS_2006_HE2_M8USDSENIOR	WMABS_2006_HE2_M8	USD
WMABS_2006_HE2_M9USDSENIOR	WMABS_2006_HE2_M9	USD
WMABS_2006_HE3_M7USDSENIOR	WMABS_2006_HE3_M7	USD

SENIOR_MMR_L	DERIV	7/29/2008 13:30	215	215	215
ASSETBACKED	DERIV	12/19/2007 13:30	60	65	70
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR_NORE	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_NORE	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR_NORE	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR_MODRE	DERIV	5/7/2007 18:30	22.72138276	31.76774699	38.10020195
SENIOR	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
SENIOR_NORE	DERIV	5/7/2007 18:30	22.04033637	30.8155466	36.95819376
LOAN_NORE	DERIV	5/11/2007 13:30	22	23	26
SENIOR_NORE	DERIV	7/18/2006 13:30	27	27	27
CVA_SENIOR	DERIV	2/7/2005 13:30	1	1	1
CVA_SENIOR	DERIV	2/7/2005 18:30	1	1	1
SENIOR	DERIV	4/17/2002 18:30	100	100	100
SENIOR_MODRE	DERIV	4/17/2002 18:30	90	90	90
SENIOR_NORE	DERIV	4/17/2002 18:30	85	85	85
SENIOR_MODRE	DERIV	4/17/2002 18:30	90	90	90
SENIOR_NORE	DERIV	4/17/2002 18:30	85	85	85
SENIOR	DERIV	4/17/2002 18:30	100	100	100
LOAN_NORE	DERIV	3/27/2008 13:30	1150	1150	1100
SENIOR	DERIV	7/25/2008 13:30	74.437	75.548	75.548
SENIOR	DERIV	7/25/2008 13:30	74.437	75.548	75.548
SENIOR_MODRE	DERIV	7/25/2008 13:30	67	68	68
SENIOR_MODRE	DERIV	7/25/2008 13:30	67	68	68
SENIOR_NORE	DERIV	7/25/2008 13:30	63.2748	64.2192	64.2192
SENIOR_NORE	DERIV	7/25/2008 13:30	63.2748	64.2192	64.2192
SENIOR	CASH	7/25/2008 13:30	74.437	75.548	75.548
SENIOR_MODRE	DERIV	7/25/2008 13:30	67	68	68
SENIOR_MODRE	DERIV	7/25/2008 13:30	67	68	68
LOAN_NORE	DERIV	7/23/2008 18:30	73	73	79
SENIOR_MODRE	DERIV	7/30/2008 13:30	2275.204916	2351.755614	1949.929455
SENIOR	DERIV	7/30/2008 13:30	2485.507685	2580.289027	2140.737161
SENIOR_NORE	DERIV	7/30/2008 13:30	2170.935534	2239.188337	1856.952045
SENIOR	DERIV	7/30/2008 13:30	2497.765535	2598.724985	2163.216718
SENIOR_MODRE	DERIV	7/30/2008 13:30	2286.144138	2368.119454	1969.688526
SENIOR_NORE	DERIV	7/30/2008 13:30	2181.222831	2254.535866	1875.395398
SENIOR_MODRE	CASH	7/30/2008 13:30	2275.204916	2351.755614	1949.929455
SENIOR	DERIV	7/30/2008 13:30	2514.502778	2623.709409	2194.799534
SENIOR_MODRE	DERIV	7/30/2008 13:30	2273.419024	2349.695506	1947.82507
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3710.691438	3309.197141	2533.80375
SENIOR_MODRE	DERIV	7/30/2008 13:30	2301.076112	2390.288279	1997.456151
CVA_SENIOR	DERIV	7/30/2008 13:30	2275.204916	2351.755614	1949.929455
PREFERRED_MODRE	DERIV	7/30/2008 13:30	3147.836302	3252.202171	2639.35945
SENIOR_NORE	DERIV	7/30/2008 13:30	2169.257684	2237.260234	1854.992337
SENIOR_MODRE	DERIV	7/30/2008 13:30	2266.165378	2337.769787	1931.271575
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3730.667654	3334.23739	2561.677712
SUBORDINATE	DERIV	7/30/2008 13:30	4208.893465	3816.068695	2978.749781
SUBORDINATE_NORE	DERIV	7/2/2008 18:30	873.607	920.829	968.051
SENIOR_NORE	DERIV	7/30/2008 13:30	2162.434222	2226.068291	1839.521488
SENIOR_MODRE	DERIV	7/30/2008 13:30	2267.269296	2340.785074	1936.889389
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3757.964252	3368.192801	2600.875514
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3696.167894	3292.354798	2515.3545
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3707.409425	3306.009395	2530.807201
SUBORDINATE_MODRE	DERIV	7/30/2008 13:30	3694.190772	3287.815081	2507.50226
PREFERRED_MODRE	DERIV	4/26/2007 18:30	6	6	25
SENIOR	DERIV	4/4/2007 8:30	1	1	1
SENIOR	DERIV	11/30/2006 8:30	1	1	1
SENIOR	DERIV	11/1/2006 18:30	1	1	1
SENIOR	DERIV	7/20/2006 18:30	1	1	1
SENIOR	DERIV	12/18/2006 18:30	1	1	1
SENIOR	DERIV	8/1/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	12/13/2006 13:30	1	1	1
SENIOR	DERIV	12/19/2006 18:30	1	1	1
SENIOR	DERIV	1/10/2008 18:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	11/9/2006 18:30	1	1	1

350	420	460	490.0302071	500.0151036	510	525	525
72	74	75	76	76	76	76	76
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
48.05120259	61.62074893	86.95056877	113.185025	133.9100125	154.635	185.562	185.562
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
46.61092501	59.77374036	84.344329	109.7924387	129.8962194	150	180	180
35	44	52	60	65	70	75	75
52	82	112	152	169.5	187	215	227
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
100	100	100	100	100	100	100	100
90	90	90	90	90	90	90	90
85	85	85	85	85	85	85	85
90	90	90	90	90	90	90	90
85	85	85	85	85	85	85	85
100	100	100	100	100	100	100	100
1000	900	800	750	725	700	650	650
92.213	129.987	139.986	144.43	147.763	151.096	159.984	159.984
92.213	129.987	139.986	144.43	147.763	151.096	159.984	159.984
83	117	126	130	133	136	144	144
83	117	126	130	133	136	144	144
78.3852	110.4948	118.9944	122.772	125.6052	128.4384	135.9936	135.9936
78.3852	110.4948	118.9944	122.772	125.6052	128.4384	135.9936	135.9936
92.213	129.987	139.986	144.43	147.763	151.096	159.984	159.984
83	117	126	130	133	136	144	144
83	117	126	130	133	136	144	144
104	128	151	170	177.5	185	194	195
1395.871528	1162.140308	1038.614225	963.164684	905.7483645	848.332045	764.658891	708.936889
1520.963538	1256.864919	1116.647299	1030.78281	965.0828045	899.382799	803.140342	738.844184
1335.549798	1116.664024	1001.239013	930.824214	877.3787245	823.933235	746.239889	694.579777
1541.19016	1274.450295	1132.110749	1044.52864	977.052202	909.575764	810.043835	742.386376
1413.477808	1177.383441	1051.985638	975.030214	916.074024	857.117834	770.614005	711.995538
1351.906677	1130.797017	1013.62226	941.803738	886.9305025	832.057267	751.748461	697.41034
1395.871528	1162.140308	1038.614225	963.164684	905.7483645	848.332045	764.658891	708.936889
1574.035444	1306.921636	1164.825087	1077.870807	1009.77304	941.675273	840.933195	777.356179
1394.371377	1161.11213	1037.878269	962.605966	905.1961895	847.786413	763.79601	706.158526
1801.405329	1508.711754	1360.587603	1275.692963	1189.008973	1102.324983	971.463898	863.834063
1442.136405	1205.638365	1080.4232	1004.001818	944.51898	885.036142	797.56126	742.596891
1395.871528	1162.140308	1038.614225	963.164684	905.7483645	848.332045	764.658891	708.936889
1803.918635	1451.479695	1264.637839	1150.011903	1064.369687	978.727471	854.081098	762.704615
1334.161267	1115.716536	1000.563409	930.31306	876.8726415	823.432223	745.441903	692.000902
1373.979731	1137.735027	1012.093947	934.867349	877.185623	819.503897	735.605208	674.471071
1827.183253	1532.2764	1382.460853	1296.251087	1207.293917	1118.336747	982.861264	869.616617
2145.138817	1805.228031	1634.738102	1540.222066	1433.814911	1327.407755	1160.210473	1027.401854
873.607	798.0518	675.2746	651.6636	618.6082	585.5528	547.7752	547.7752
1315.159027	1093.952571	976.570035	904.509264	850.81421	797.119156	719.188047	662.456343
1382.533612	1148.352715	1024.267467	948.315966	890.983709	833.651452	750.036988	690.177819
1869.232243	1576.06477	1429.052441	1346.41185	1257.614522	1168.817193	1033.588646	927.433715
1781.816204	1487.347863	1337.119363	1250.059772	1162.991014	1075.922256	944.142879	828.629507
1799.191093	1507.109241	1359.371671	1274.713064	1188.026773	1101.340482	969.865469	858.538168
1769.28865	1470.927262	1317.253441	1226.922588	1138.757978	1050.593368	917.31192	799.588178
46	50	65	78	81.5	85	110	110
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1

525
76
185.562
180
180
185.562
185.562
180
180
180
185.562
180
185.562
185.562
180
180
75
227
1
1
100
90
85
90
85
100
650
159.984
159.984
144
144
135.9936
135.9936
159.984
144
144
198
698.308284
726.608916
684.714849
728.886791
700.270652
686.52879
698.308284
766.745437
694.567022
840.425008
733.400355
698.308284
741.686991
681.240818
661.013848
843.81194
1001.710204
547.7752
649.954826
677.061031
907.00899
800.051475
833.079257
770.49867
110
1
1
1
1
1
0.999999975
1
1
0.999999975
1
0.999999975
1

WMABS_2006_HE5_M9USDSENIOR	WMABS_2006_HE5_M9	USD
WMAR_2007_1A_EUSDASSETBACKED	WMAR_2007_1A_E	USD
WMBUSDSENIOR	WMB	USD
WMBEURSENIOR_MODRE	WMB	EUR
WMBEURSENIOR	WMB	EUR
WMBUSDLOAN	WMB	USD
WMBUSDSENIOR_MODRE	WMB	USD
WMBUSDSENIOR_NORE	WMB	USD
WMBEURSENIOR_NORE	WMB	EUR
WMBUSDLOAN_NORE	WMB	USD
WMBUSDCVA_SENIOR	WMB	USD
WMBHKDSENIOR_NORE	WMB	HKD
WMBUSDLOANNC_NORE	WMB	USD
WMBUSDLOANCALL	WMB	USD
WMBUSDLOANCALL_NORE	WMB	USD
WMBUSDPREFERRED_MODRE	WMB	USD
WMBAUDSENIOR_MODRE	WMB	AUD
WMB_GLFSTMUSDCVA_SENIOR	WMB_GLFSTM	USD
WMB_LOANUSDSENIOR	WMB_LOAN	USD
WMB_PUSDPREFERRED_MODRE	WMB_P	USD
WMGUSDSUBORDINATE_NORE	WMG	USD
WMGUSDLOANCALL	WMG	USD
WMGUSDLOAN_NORE	WMG	USD
WMGUSDLOANCALL_NORE	WMG	USD
WMHE_07_HE1_M6USDSENIOR	WMHE_07_HE1_M6	USD
WMHE_07_HE1_M7USDSENIOR	WMHE_07_HE1_M7	USD
WMHE_07_HE1_M8USDSENIOR	WMHE_07_HE1_M8	USD
WMHE_07_HE1_M9USDSENIOR	WMHE_07_HE1_M9	USD
WMHE_2007_HE1_M7USDSENIOR	WMHE_2007_HE1_M7	USD
WMHE_2007_HE1_M8USDSENIOR	WMHE_2007_HE1_M8	USD
WMHE_2007_HE3_M8USDSENIOR	WMHE_2007_HE3_M8	USD
WMHE07_HE2_A4USDSENIOR	WMHE07_HE2_A4	USD
WMHE07_HE2_M2USDSENIOR	WMHE07_HE2_M2	USD
WMHE07_HE2_M5USDSENIOR	WMHE07_HE2_M5	USD
WMHE07_HE2_M8USDSENIOR	WMHE07_HE2_M8	USD
WMHE07_HE2_M9USDSENIOR	WMHE07_HE2_M9	USD
WMIUSDSENIOR	WMI	USD
WMIEURSENIOR_MODRE	WMI	EUR
WMIUSDSENIOR_MODRE	WMI	USD
WMIEURSENIOR	WMI	EUR
WMIUSDSENIOR_NORE	WMI	USD
WMIEURSENIOR_NORE	WMI	EUR
WMIUSDSENIOR_MODRE	WMI	USD
WMIAUDSENIOR	WMI	AUD
WMIJPYSENIOR_MODRE	WMI	JPY
WMIAUDSENIOR_MODRE	WMI	AUD
WMLT_05_WMC1_M8USDSENIOR	WMLT_05_WMC1_M8	USD
WMLT_05_WMC1_M9USDSENIOR	WMLT_05_WMC1_M9	USD
WMLT05_WMC1_M9UNKSENIOR	WMLT05_WMC1_M9	UNK
WMLT05_WMC1_M9USDSENIOR	WMLT05_WMC1_M9	USD
WMTUSDSENIOR	WMT	USD
WMTUSDSENIOR_MODRE	WMT	USD
WMTUSDSENIOR_NORE	WMT	USD
WMTEURSENIOR	WMT	EUR
WMTEURSENIOR_NORE	WMT	EUR
WMTEURSENIOR_MODRE	WMT	EUR
WMTAUDSENIOR_MODRE	WMT	AUD
WMTUSDSENIOR_MODRE	WMT	USD
WMTEURSENIOR_MMR_L	WMT	EUR
WMTHKDSENIOR_MODRE	WMT	HKD
WMTHKDSENIOR_NORE	WMT	HKD
WMTJPYSENIOR_MODRE	WMT	JPY
WMTJPYSENIOR_NORE	WMT	JPY
WMTSGDSENIOR_MODRE	WMT	SGD
WMTSGDSENIOR	WMT	SGD
WNDTELEURSENIOR	WNDTEL	EUR
WNDTELEURCVA_SENIOR	WNDTEL	EUR
WODST_I_CEURASSETBACKED	WODST_I_C	EUR
WODST_III_A2AUSDASSETBACKED	WODST_III_A2A	USD
WODST_III_A2AEURASSETBACKED	WODST_III_A2A	EUR
WODST_IV_A1USDASSETBACKED	WODST_IV_A1	USD
WODST_IV_A1EURASSETBACKED	WODST_IV_A1	EUR
WODST_IV_A1_40_55EURASSETBACKED	WODST_IV_A1_40_55	EUR
WODST_IV_A1_40_60EURASSETBACKED	WODST_IV_A1_40_60	EUR

SENIOR	DERIV	1/11/2008 8:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	2050	2050	2050
SENIOR	DERIV	7/2/2008 18:30	35.295	35.295	47.06
SENIOR_MODRE	DERIV	7/25/2008 18:30	15.882	15.882	26.47
SENIOR	DERIV	7/25/2008 18:30	17.6475	17.6475	29.4125
LOAN	DERIV	7/23/2008 18:30	15.75	15.75	21
SENIOR_MODRE	DERIV	7/25/2008 18:30	15.882	15.882	26.47
SENIOR_NORE	DERIV	7/25/2008 18:30	15	15	25
SENIOR_NORE	DERIV	7/25/2008 18:30	15	15	25
LOAN_NORE	DERIV	7/23/2008 18:30	15	15	20
CVA_SENIOR	DERIV	7/25/2008 18:30	23.823	23.823	39.705
SENIOR_NORE	DERIV	7/25/2008 18:30	15	15	25
LOANNC_NORE	DERIV	10/11/2006 18:30	65	65	65
LOANCALL	DERIV	11/9/2006 13:30	85	85	85
LOANCALL_NORE	DERIV	7/23/2008 18:30	40	40	45
PREFERRED_MODRE	DERIV	12/8/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/25/2008 18:30	15.882	15.882	26.47
CVA_SENIOR	DERIV	7/25/2008 18:30	23.823	23.823	39.705
SENIOR	DERIV	9/5/2006 18:30	50	50	50
PREFERRED_MODRE	DERIV	10/24/2006 8:30	75	75	75
SUBORDINATE_NORE	DERIV	7/25/2008 13:30	324.9999998	275	425.0000001
LOANCALL	DERIV	11/9/2006 13:30	80	80	80
LOAN_NORE	DERIV	7/23/2008 18:30	360	360	360
LOANCALL_NORE	DERIV	7/23/2008 18:30	414	414	414
SENIOR	DERIV	5/16/2007 18:30	1	1	1
SENIOR	DERIV	4/13/2007 18:30	1	1	1
SENIOR	DERIV	1/17/2007 18:30	1	1	1
SENIOR	DERIV	5/11/2007 18:30	1	1	1
SENIOR	DERIV	8/17/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	3/6/2007 8:30	1	1	1
SENIOR	DERIV	6/1/2007 18:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	1	1	1
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	1/14/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	10/16/2007 13:30	1	1	1
SENIOR	DERIV	7/30/2008 13:30	93.324	93.324	93.324
SENIOR_MODRE	DERIV	7/30/2008 13:30	84	84	84
SENIOR_MODRE	DERIV	7/30/2008 13:30	84	84	84
SENIOR	DERIV	7/30/2008 13:30	93.324	93.324	93.324
SENIOR_NORE	DERIV	7/30/2008 13:30	79.3296	79.3296	79.3296
SENIOR_NORE	DERIV	7/30/2008 13:30	79.3296	79.3296	79.3296
SENIOR_MODRE	CASH	7/30/2008 13:30	84	84	84
SENIOR	DERIV	7/30/2008 13:30	93.324	93.324	93.324
SENIOR_MODRE	DERIV	7/30/2008 13:30	84	84	84
SENIOR_MODRE	DERIV	7/30/2008 13:30	84	84	84
SENIOR	DERIV	4/1/2008 8:30	0.999999975	0.999999975	0.999999975
SENIOR	DERIV	10/16/2006 13:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	6/8/2006 18:30	1	1	1
SENIOR	DERIV	7/18/2008 13:30	29.997	28.886	28.886
SENIOR_MODRE	DERIV	7/16/2008 13:30	27	26	26
SENIOR_NORE	DERIV	7/18/2008 13:30	25.4988	24.5544	24.5544
SENIOR	DERIV	7/18/2008 13:30	29.997	28.886	28.886
SENIOR_NORE	DERIV	7/18/2008 13:30	25.4988	24.5544	24.5544
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR_MODRE	CASH	7/18/2008 13:30	27	26	26
SENIOR_MMR_L	DERIV	7/18/2008 13:30	28.5012	27.4456	27.4456
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR_NORE	DERIV	7/18/2008 13:30	25.4988	24.5544	24.5544
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR_NORE	DERIV	7/18/2008 13:30	25.4988	24.5544	24.5544
SENIOR_MODRE	DERIV	7/18/2008 13:30	27	26	26
SENIOR	DERIV	7/18/2008 13:30	29.997	28.886	28.886
SENIOR	DERIV	12/19/2007 13:30	250	250	250
CVA_SENIOR	DERIV	5/30/2008 13:30	150	175	200
ASSETBACKED	DERIV	7/28/2008 13:30	525	525	525
ASSETBACKED	DERIV	1/25/2008 18:30	45	45	45
ASSETBACKED	DERIV	7/28/2008 13:30	90	90	90
ASSETBACKED	DERIV	12/26/2007 18:30	79	79	79
ASSETBACKED	DERIV	7/28/2008 13:30	75	75	75
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110

0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
2050	2050	2050	2050	2050	2050	2050	2050
64.7075	76.4725	94.12	111.7675	114.70875	117.65	123.5325	123.5325
42.352	52.94	68.822	84.704	87.351	89.998	95.292	95.292
47.06	58.825	76.4725	94.12	97.06125	100.0025	105.885	105.885
26.25	31.5	42	52.5	60.375	68.25	73.5	73.5
42.352	52.94	68.822	84.704	87.351	89.998	95.292	95.292
40	50	65	80	82.5	85	90	90
40	50	65	80	82.5	85	90	90
25	30	40	50	57.5	65	70	70
63.528	79.41	103.233	127.056	131.0265	134.997	142.938	142.938
40	50	65	80	82.5	85	90	90
74	92	101	110	128	146	155	160
90	105	115	120	140	160	170	170
50	55	65	75	82.5	90	95	95
1	1	1	1	1	1	1	1
42.352	52.94	68.822	84.704	87.351	89.998	95.292	95.292
63.528	79.41	103.233	127.056	131.0265	134.997	142.938	142.938
59	77	86	95	113	131	140	145
100	125	200	250	255	260	270	270
599.9999999	714.9999999	744.9999999	774.9999999	775	775	775	775
83	115	140	165	177.5	190	210	220
400	420	450	480	490	500	510	510
460	483	517.5	552	563.5	575	586.5	586.5
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
106.656	115.544	124.432	133.32	136.0975	138.875	144.43	144.43
96	104	112	120	122.5	125	130	130
96	104	112	120	122.5	125	130	130
106.656	115.544	124.432	133.32	136.0975	138.875	144.43	144.43
90.6624	98.2176	105.7728	113.328	115.689	118.05	122.772	122.772
90.6624	98.2176	105.7728	113.328	115.689	118.05	122.772	122.772
96	104	112	120	122.5	125	130	130
106.656	115.544	124.432	133.32	136.0975	138.875	144.43	144.43
96	104	112	120	122.5	125	130	130
96	104	112	120	122.5	125	130	130
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
32.219	35.552	39.996	43.329	44.44	45.551	49.995	55.55
29	32	36	39	40	41	45	50
27.3876	30.2208	33.9984	36.8316	37.776	38.7204	42.498	47.22
32.219	35.552	39.996	43.329	44.44	45.551	49.995	55.55
27.3876	30.2208	33.9984	36.8316	37.776	38.7204	42.498	47.22
29	32	36	39	40	41	45	50
29	32	36	39	40	41	45	50
29	32	36	39	40	41	45	50
30.6124	33.7792	38.0016	41.1684	42.224	43.2796	47.502	52.78
29	32	36	39	40	41	45	50
27.3876	30.2208	33.9984	36.8316	37.776	38.7204	42.498	47.22
29	32	36	39	40	41	45	50
27.3876	30.2208	33.9984	36.8316	37.776	38.7204	42.498	47.22
29	32	36	39	40	41	45	50
32.219	35.552	39.996	43.329	44.44	45.551	49.995	55.55
250	250	250	250	250	250	250	250
225	250	250	250	250	250	250	250
525	525	525	525	525	525	525	525
45	45	45	45	45	45	45	45
90	90	90	90	90	90	90	90
79	79	79	79	79	79	79	79
75	75	75	75	75	75	75	75
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110

0.999999975
2050
123.5325
95.292
105.885
73.5
95.292
90
90
70
142.938
90
147
170
95
1
95.292
142.938
132
270
775
220
510
586.5
1
1
1
1
0.999999975
1
1
1
0.999999975
0.999999975
1
1
144.43
130
130
144.43
122.772
122.772
130
144.43
130
130
0.999999975
1
1
1
55.55
50
47.22
55.55
47.22
50
50
50
52.78
50
47.22
50
47.22
50
55.55
250
250
525
45
90
79
75
130
110

WODST4_X_D_VUSDASSETBACKED	WODST4_X_D_V	USD
WODST4_X_D_VEURASSETBACKED	WODST4_X_D_V	EUR
WOLKLUEURCVA_SENIOR	WOLKLU	EUR
WOODSUSDASSETBACKED	WOODS	USD
WOODS_2006_7_A2EURASSETBACKED	WOODS_2006_7_A2	EUR
WOODS_2006_7_A2USDASSETBACKED	WOODS_2006_7_A2	USD
WOODS_2006_7_A3USDASSETBACKED	WOODS_2006_7_A3	USD
WOODS_2006_7_A3_40_55USDASSETBACKED	WOODS_2006_7_A3_40_55	USD
WOODS_2006_7_A3_40_60USDASSETBACKED	WOODS_2006_7_A3_40_60	USD
WOODS_2006_7_DUSDASSETBACKED	WOODS_2006_7_D	USD
WORUSDSENIOR	WOR	USD
WOREURSENIOR	WOR	EUR
WOREURSENIOR_MODRE	WOR	EUR
WORUSDSENIOR_MODRE	WOR	USD
WORUSDSENIOR_NORE	WOR	USD
WOREURSENIOR_NORE	WOR	EUR
WORLDSUSDSENIOR_NORE	WORLDS	USD
WORSPAUSDSENIOR_NORE	WORSPA	USD
WORSPAUSDLOAN_NORE	WORSPA	USD
WOWAUEURSENIOR_MODRE	WOWAU	EUR
WPIUSDSENIOR_MODRE	WPI	USD
WPIUSDSENIOR_NORE	WPI	USD
WPIUSDSENIOR	WPI	USD
WPIEURSENIOR	WPI	EUR
WPIEURSENIOR_MODRE	WPI	EUR
WPIEURSENIOR_NORE	WPI	EUR
WPIILSSENIOR_MODRE	WPI	ILS
WPOUSDSENIOR_MODRE	WPO	USD
WPOUSDSENIOR	WPO	USD
WPOEURSENIOR_MODRE	WPO	EUR
WPPGRPAUDSENIOR	WPPGRP	AUD
WPSUSDSENIOR_MODRE	WPS	USD
WPZUSDCVA_LOAN	WPZ	USD
WPZUSDSENIOR_NORE	WPZ	USD
WRUSDSENIOR_MODRE	WR	USD
WRIUSDSENIOR	WRI	USD
WRIUSDSENIOR_NORE	WRI	USD
WRIUSDSENIOR_MODRE	WRI	USD
WRIEURSENIOR	WRI	EUR
WRIEURSENIOR_NORE	WRI	EUR
WRIEURSENIOR_MODRE	WRI	EUR
WRIAUDSENIOR_MODRE	WRI	AUD
WSCTUSDLOAN_NORE	WSCT	USD
WSFEURSENIOR_MODRE	WSF	EUR
WSFHKDSENIOR_MODRE	WSF	HKD
WSFSGDSENIOR_MODRE	WSF	SGD
WSFJPYSENIOR_MODRE	WSF	JPY
WSTCUSDLOAN_NORE	WSTC	USD
WSTCUSDCVA_LOAN	WSTC	USD
WSTCUSDSENIOR_NORE	WSTC	USD
WSTPJPYSENIOR_MODRE	WSTP	JPY
WSTPAUDSUBORDINATE_MODRE	WSTP	AUD
WSTPEURSUBORDINATE_MODRE	WSTP	EUR
WSTSRVUSDLOAN_NORE	WSTSRV	USD
WSTSRVUSDLOANNC_NORE	WSTSRV	USD
WSTSRVUSDLOANCALL	WSTSRV	USD
WSTSRVUSDLOANCALL_NORE	WSTSRV	USD
WTMUSDSENIOR	WTM	USD
WTMUSDLOAN	WTM	USD
WTMUSDSENIOR_MODRE	WTM	USD
WTMUSDSENIOR_NORE	WTM	USD
WTMEURSENIOR	WTM	EUR
WTMEURSENIOR_MODRE	WTM	EUR
WTMEURSENIOR_NORE	WTM	EUR
WTMUSDSENIOR	WTM	USD
WTMUSDCVA_SENIOR	WTM	USD
WTM_LOANUSDSENIOR	WTM_LOAN	USD
WTRAD_06_2A_BUSDSENIOR	WTRAD_06_2A_B	USD
WTRAD_2006_2A_DUSDSENIOR	WTRAD_2006_2A_D	USD
WUEURSENIOR_MODRE	WU	EUR
WUUSDSENIOR_MODRE	WU	USD
WUJPYSENIOR_MODRE	WU	JPY
WUAUDSENIOR_MODRE	WU	AUD
WUSGDSENIOR_MODRE	WU	SGD

ASSETBACKED	DERIV	7/28/2008 13:30	1	1	1
ASSETBACKED	DERIV	7/28/2008 13:30	750	750	750
CVA_SENIOR	DERIV	7/30/2008 13:30	37.04148629	36.50290854	35.42651752
ASSETBACKED	DERIV	8/16/2007 13:30	425	425	425
ASSETBACKED	DERIV	8/16/2007 18:30	0.999999975	0.999999975	0.999999975
ASSETBACKED	DERIV	7/28/2008 13:30	80	80	80
ASSETBACKED	DERIV	7/28/2008 13:30	65	65	65
ASSETBACKED	DERIV	7/28/2008 13:30	130	130	130
ASSETBACKED	DERIV	7/28/2008 13:30	110	110	110
ASSETBACKED	DERIV	7/28/2008 13:30	700	700	700
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_MODRE	DERIV	6/27/2008 18:30	1	1	1
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	6/11/2002 18:30	0	0	0
SENIOR_NORE	DERIV	7/31/2006 13:30	206	258	323
SENIOR_NORE	DERIV	7/14/2008 18:30	19	19	19
LOAN_NORE	DERIV	7/25/2008 13:30	120	120	120
SENIOR_MODRE	DERIV	7/30/2008 8:30	24	29	34
SENIOR_MODRE	DERIV	7/25/2008 13:30	6	8	16
SENIOR_NORE	DERIV	7/25/2008 13:30	5.6664	7.5552	15.1104
SENIOR	DERIV	7/25/2008 13:30	6.666	8.888	17.776
SENIOR	DERIV	11/29/2004 8:30	123	123	123
SENIOR_MODRE	DERIV	7/25/2008 13:30	6	8	16
SENIOR_NORE	DERIV	11/29/2004 8:30	105	105	105
SENIOR_MODRE	DERIV	7/9/2008 13:30	8	10	18
SENIOR_MODRE	DERIV	7/2/2008 18:30	20	19.99763065	22.0134292
SENIOR	DERIV	6/20/2008 13:30	22.22	22.21736765	24.45691985
SENIOR_MODRE	DERIV	7/8/2008 18:30	22.22	22.21736765	24.45691985
SENIOR	DERIV	7/30/2008 13:30	64.55309075	64.20180347	63.5013385
SENIOR_MODRE	DERIV	7/8/2008 13:30	23	23	28
CVA_LOAN	DERIV	5/24/2006 18:30	100	100	100
SENIOR_NORE	DERIV	7/24/2008 18:30	25	25	35
SENIOR_MODRE	DERIV	11/9/2007 13:30	1	1	1
SENIOR	DERIV	7/2/2008 18:30	217.756	219.1996977	221.7508023
SENIOR_NORE	DERIV	7/25/2008 13:30	232.3224	233.2668	235.1556
SENIOR_MODRE	DERIV	7/25/2008 13:30	246	247	249
SENIOR	DERIV	7/25/2008 13:30	273.306	274.417	276.639
SENIOR_NORE	DERIV	7/25/2008 13:30	232.3224	233.2668	235.1556
SENIOR_MODRE	DERIV	7/25/2008 13:30	246	247	249
SENIOR_MODRE	DERIV	7/25/2008 13:30	246	247	249
LOAN_NORE	DERIV	10/23/2006 18:30	1	1	1
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
SENIOR_MODRE	DERIV	7/30/2008 8:30	55	65	96
LOAN_NORE	DERIV	7/23/2008 18:30	270	270	320
CVA_LOAN	DERIV	7/23/2008 18:30	270	270	320
SENIOR_NORE	DERIV	7/23/2008 18:30	780	779.9124544	779.9390347
SENIOR_MODRE	DERIV	7/30/2008 8:30	27	32	40
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	67	72	80
SUBORDINATE_MODRE	DERIV	7/30/2008 8:30	67	72	80
LOAN_NORE	DERIV	6/20/2008 18:30	190	190	190
LOANNC_NORE	DERIV	10/11/2006 8:30	112	112	112
LOANCALL	DERIV	11/9/2006 13:30	137	137	137
LOANCALL_NORE	DERIV	7/23/2008 18:30	220	220	220
SENIOR	DERIV	6/20/2008 13:30	127.765	131.4227299	135.5471976
LOAN	DERIV	6/20/2008 13:30	103.5	106.4630575	109.8042104
SENIOR_MODRE	DERIV	6/20/2008 13:30	115	118.2922861	122.0046783
SENIOR_NORE	DERIV	5/17/2005 18:30	9	14	19
SENIOR	DERIV	5/17/2005 18:30	11	17	22
SENIOR_MODRE	DERIV	5/17/2005 18:30	10	15	20
SENIOR_NORE	DERIV	5/17/2005 18:30	9	14	19
SENIOR	CASH	5/17/2005 18:30	11	17	22
CVA_SENIOR	DERIV	6/20/2008 13:30	115	118.2922861	122.0046783
SENIOR	DERIV	12/28/2001 18:30	295	295	295
SENIOR	DERIV	1/25/2007 8:30	1	1	1
SENIOR	DERIV	2/15/2007 13:30	1	1	1
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45

1	1	1	1	1	1	1	1
750	750	750	750	750	750	750	750
50.38469904	63.74159662	73.8393585	82	85.5	89	97	97
425	425	425	425	425	425	425	425
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
80	80	80	80	80	80	80	80
65	65	65	65	65	65	65	65
130	130	130	130	130	130	130	130
110	110	110	110	110	110	110	110
700	700	700	700	700	700	700	700
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
448	563	613	663	665.5	668	680	680
19	19	19	19	19	19	19	19
120	120	120	120	120	120	120	120
44	54	62	69	73	77	86	96
30	42	52	61	67	73	86	101
28.332	39.6648	49.1088	57.6084	63.2748	68.9412	81.2184	95.3844
33.33	46.662	57.772	67.771	74.437	81.103	95.546	112.211
123	123	123	123	123	123	123	123
30	42	52	61	67	73	86	101
105	105	105	105	105	105	105	105
32	44	54	63	69	75	88	103
26.68171184	31.5524109	36.4846646	40.84328636	43.21359002	45.58389367	49.99985541	50.90539244
29.64338185	35.05472851	40.53446238	45.37689115	48.01029851	50.64370587	55.54983936	56.555891
29.64338185	35.05472851	40.53446238	45.37689115	48.01029851	50.64370587	55.54983936	56.555891
93.27689975	113.2032557	129.5799251	142.8	148.05	153.3	163.8	163.8
38	48	57	65	66.5	68	75	75
100	100	100	100	100	100	100	100
45	70	95	120	125	130	135	135
1	1	1	1	1	1	1	1
228.1550651	237.2528369	242.7373631	248.1463665	252.4938438	256.841321	266.6394469	266.6398897
240.822	248.3772	253.0992	257.8212	261.5988	265.3764	273.876	273.876
255	263	268	273	277	281	290	290
283.305	292.193	297.748	303.303	307.747	312.191	322.19	322.19
240.822	248.3772	253.0992	257.8212	261.5988	265.3764	273.876	273.876
255	263	268	273	277	281	290	290
255	263	268	273	277	281	290	290
1	1	1	1	1	1	1	1
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
116	136	153	170	173.5	177	191	201
370	385	420	455	460	465	475	475
370	385	420	455	460	465	475	475
779.9675353	779.9834075	779.9968686	779.9946197	779.9951837	779.9957477	779.9992738	779.9999398
50	60	70	80	82.5	85	90	95
90	100	110	120	122.5	125	130	135
90	100	110	120	122.5	125	130	135
205	220	235	250	265	280	300	300
149	186	217	245	255	265	281	281
174	211	242	270	280	290	306	306
230	240	250	265	277.5	290	300	300
140.7383892	146.1526507	151.6348659	156.4772539	159.4394768	162.4016997	172.7875943	183.7954415
114.0094962	118.3954866	122.836525	126.7592516	129.1588921	131.5585326	139.9719486	148.8891965
126.677218	131.5505407	136.4850278	140.8436128	143.5098801	146.1761474	155.5243873	165.4324406
28	41	47	61	66	71	94	94
33	48	56	72	77.5	83	111	111
30	43	50	65	70	75	100	100
28	41	47	61	66	71	94	94
33	48	56	72	77.5	83	111	111
126.677218	131.5505407	136.4850278	140.8436128	143.5098801	146.1761474	155.5243873	165.4324406
295	295	295	295	295	295	295	295
1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1
60	70	80	90	91.5	93	96	96
60	70	80	90	91.5	93	96	96
60	70	80	90	91.5	93	96	96
60	70	80	90	91.5	93	96	96
60	70	80	90	91.5	93	96	96

1
750
97
425
0.999999975
80
65
130
110
700
0
0
0
1
0
0
680
19
120
101
116
109.5504
128.876
123
116
105
118
71.280651
79.19280326
79.19280326
163.8
75
100
135
1
266.6399073
273.876
290
322.19
273.876
290
290
1
206
206
206
206
475
475
779.9999726
100
140
140
300
281
306
300
194.5708629
157.6181608
175.1312898
94
111
100
94
111
175.1312898
295
1
1
96
96
96
96
96

WUHKDSENIOR_MODRE	WU	HKD
WV_MUNIUSDSENIOR_MODRE	WV_MUNI	USD
WYUSDSENIOR	WY	USD
WYEURSENIOR	WY	EUR
WYUSDSENIOR_MODRE	WY	USD
WYEURSENIOR_MODRE	WY	EUR
WYUSDSENIOR_NORE	WY	USD
WYEURSENIOR_NORE	WY	EUR
WYAUDSENIOR_MODRE	WY	AUD
WYUSDSENIOR_MODRE	WY	USD
WYJPYSENIOR_MODRE	WY	JPY
WYHKDSENIOR_MODRE	WY	HKD
WYHKDSENIOR_NORE	WY	HKD
WYJPYSENIOR_NORE	WY	JPY
WYUSDCVA_SENIOR	WY	USD
WY_MUNIUSDSENIOR_MODRE	WY_MUNI	USD
WY_MUNIUSDSENIOR_MMR_L	WY_MUNI	USD
WYEUSDSENIOR_MODRE	WYE	USD
WYEUSDSENIOR	WYE	USD
WYEEURSENIOR	WYE	EUR
WYEEURSENIOR_MODRE	WYE	EUR
WYEUSDSENIOR_NORE	WYE	USD
WYEEURSENIOR_NORE	WYE	EUR
WYEAUDSECURED_MODRE	WYE	AUD
WYEAUDSENIOR_MODRE	WYE	AUD
WYEJPYSENIOR_MODRE	WYE	JPY
WYEHKDSENIOR_MODRE	WYE	HKD
WYETWDSENIOR	WYE	TWD
WYEAUDSENIOR	WYE	AUD
WYEHKDSENIOR_NORE	WYE	HKD
WYEJPYSENIOR_NORE	WYE	JPY
WYNUSDSENIOR_MODRE	WYN	USD
WYNNUSDLOAN_NORE	WYNN	USD
WYNNUSDLOANNC_NORE	WYNN	USD
WYNNUSDSECURED_NORE	WYNN	USD
WYNNUSDSENIOR_NORE	WYNN	USD
WYNN_LLCUSDLOAN_NORE	WYNN_LLC	USD
WYNN_LLCUSDSECURED_NORE	WYNN_LLC	USD
WYNN_LLCUSDSENIOR_NORE	WYNN_LLC	USD
WYNN_LTDUSDSENIOR_NORE	WYNN_LTD	USD
XUSDSENIOR	X	USD
XEURSENIOR	X	EUR
XUSDSENIOR_NORE	X	USD
XUSDDIGITAL	X	USD
XEURSENIOR_NORE	X	EUR
XHKDSENIOR_NORE	X	HKD
XILSSENIOR_NORE	X	ILS
XUSDSENIOR_MODRE	X	USD
XJPYSENIOR_NORE	X	JPY
XAUDSENIOR_MODRE	X	AUD
XAUDSENIOR_NORE	X	AUD
XSGDSENIOR_NORE	X	SGD
XCELUSDSENIOR	XCEL	USD
XELUSDSENIOR	XEL	USD
XELUSDSENIOR_MODRE	XEL	USD
XELEURSENIOR_MODRE	XEL	EUR
XELUSDSENIOR_NORE	XEL	USD
XELEURSENIOR_NORE	XEL	EUR
XELEURSENIOR	XEL	EUR
XEL SWPSUSDSENIOR	XEL SWPS	USD
XEL_INCUSDSENIOR	XEL_INC	USD
XEL_INCEURSENIOR	XEL_INC	EUR
XEL_INCEURSENIOR_MODRE	XEL_INC	EUR
XEL_INCUSDSENIOR_MODRE	XEL_INC	USD
XEL_INCUSDSENIOR_NORE	XEL_INC	USD
XEL_INCEURSENIOR_NORE	XEL_INC	EUR
XEL_INCAUDSENIOR_MODRE	XEL_INC	AUD
XEL_NSPUSDSENIOR	XEL_NSP	USD
XEL_NSPEURSENIOR	XEL_NSP	EUR
XEL_NSPEURSENIOR_MODRE	XEL_NSP	EUR
XEL_NSPUSDSENIOR_MODRE	XEL_NSP	USD
XEL_NSPUSDSENIOR_NORE	XEL_NSP	USD
XEL_NSPEURSENIOR_NORE	XEL_NSP	EUR
XEL_NSPUSDSECURED_NORE	XEL_NSP	USD

SENIOR_MODRE	DERIV	7/28/2008 13:30	45	45	45
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR	DERIV	7/30/2008 13:30	119.988	119.988	119.988
SENIOR	DERIV	7/30/2008 13:30	119.988	119.988	119.988
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_NORE	DERIV	7/30/2008 13:30	101.9952	101.9952	101.9952
SENIOR_NORE	DERIV	7/30/2008 13:30	101.9952	101.9952	101.9952
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_MODRE	CASH	7/2/2008 18:30	155	155	155
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_MODRE	DERIV	7/30/2008 13:30	108	108	108
SENIOR_NORE	DERIV	7/30/2008 13:30	101.9952	101.9952	101.9952
SENIOR_NORE	DERIV	7/30/2008 13:30	101.9952	101.9952	101.9952
CVA_SENIOR	DERIV	7/30/2008 13:30	97.2	97.2	97.2
SENIOR_MODRE	DERIV	7/22/2008 18:30	5	5	5
SENIOR_MMR_L	DERIV	8/23/2007 18:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR	DERIV	7/30/2008 18:30	2.222	3.333	5.555
SENIOR	DERIV	7/30/2008 18:30	2.222	3.333	5.555
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR_NORE	DERIV	7/30/2008 18:30	1.8888	2.8332	4.722
SENIOR_NORE	DERIV	7/30/2008 18:30	1.8888	2.8332	4.722
SECURED_MODRE	DERIV	7/30/2008 18:30	1.8	2.7	4.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR_MODRE	DERIV	7/30/2008 18:30	2	3	5
SENIOR	DERIV	7/30/2008 18:30	2.222	3.333	5.555
SENIOR	DERIV	7/30/2008 18:30	2.222	3.333	5.555
SENIOR_NORE	DERIV	7/30/2008 18:30	1.888888	2.833332	4.72222
SENIOR_NORE	DERIV	7/30/2008 18:30	1.8888	2.8332	4.722
SENIOR_MODRE	DERIV	7/9/2008 13:30	160	163	171
LOAN_NORE	DERIV	7/25/2008 18:30	150	149.9825354	175
LOANNC_NORE	DERIV	10/31/2006 8:30	153	153	156
SECURED_NORE	DERIV	7/29/2008 18:30	143.9999999	194	219
SENIOR_NORE	DERIV	7/29/2008 18:30	152.6399999	205.64	232.14
LOAN_NORE	DERIV	9/7/2007 13:30	175	175	185
SECURED_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	9/4/2007 13:30	0.999999975	0.999999975	0.999999975
SENIOR_NORE	DERIV	6/24/2008 18:30	3.533333333	3.3125	3.18
SENIOR	DERIV	7/29/2008 18:30	119.952	119.952	119.952
SENIOR	DERIV	7/29/2008 18:30	119.952	119.952	119.952
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
DIGITAL	DERIV	7/29/2008 18:30	102	102	102
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR_NORE	DERIV	7/9/2008 18:30	122	122	122
SENIOR_MODRE	DERIV	7/29/2008 18:30	105.1518	105.1518	105.1518
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR_MODRE	DERIV	7/29/2008 18:30	105.1518	105.1518	105.1518
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR_NORE	DERIV	7/29/2008 18:30	102	102	102
SENIOR	DERIV	7/27/2001	160	160	160
SENIOR	DERIV	8/15/2002 18:30	444.4444444	444.4444444	444.4444444
SENIOR_MODRE	DERIV	8/15/2002 18:30	400	400	400
SENIOR_MODRE	DERIV	8/15/2002 18:30	400	400	400
SENIOR_NORE	DERIV	8/15/2002 18:30	377.7777778	377.7777778	377.7777778
SENIOR_NORE	DERIV	8/15/2002 18:30	377.7777778	377.7777778	377.7777778
SENIOR	DERIV	8/15/2002 18:30	444.4444444	444.4444444	444.4444444
SENIOR	DERIV	6/19/2002 8:30	0	0	0
SENIOR	DERIV	7/30/2008 18:30	16.665	21.109	24.442
SENIOR	DERIV	7/30/2008 18:30	16.665	21.109	24.442
SENIOR_MODRE	DERIV	7/30/2008 18:30	15	19	22
SENIOR_MODRE	DERIV	7/30/2008 18:30	15	19	22
SENIOR_NORE	DERIV	7/30/2008 18:30	14.166	17.9436	20.7768
SENIOR_NORE	DERIV	7/2/2008 18:30	21.7212	25.4988	28.332
SENIOR_MODRE	DERIV	7/30/2008 18:30	15	19	22
SENIOR	DERIV	7/30/2008 18:30	33.33	33.33	38.885
SENIOR	DERIV	7/30/2008 18:30	33.33	33.33	38.885
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	30	35
SENIOR_MODRE	DERIV	7/30/2008 18:30	30	30	35
SENIOR_NORE	DERIV	7/30/2008 18:30	28.332	28.332	33.054
SENIOR_NORE	DERIV	7/30/2008 18:30	28.332	28.332	33.054
SECURED_NORE	DERIV	7/30/2008 18:30	27	27	31.5

60	70	80	90	91.5	93	96	96
5	5	5	5	5	5	5	5
153.318	175.538	197.758	219.978	219.978	219.978	219.978	242.198
153.318	175.538	197.758	219.978	219.978	219.978	219.978	242.198
138	158	178	198	198	198	198	218
138	158	178	198	198	198	198	218
130.3272	149.2152	168.1032	186.9912	186.9912	186.9912	186.9912	205.8792
130.3272	149.2152	168.1032	186.9912	186.9912	186.9912	186.9912	205.8792
138	158	178	198	198	198	198	218
175	195	210	225	225	225	225	245
138	158	178	198	198	198	198	218
138	158	178	198	198	198	198	218
130.3272	149.2152	168.1032	186.9912	186.9912	186.9912	186.9912	205.8792
130.3272	149.2152	168.1032	186.9912	186.9912	186.9912	186.9912	205.8792
124.2	142.2	160.2	178.2	178.2	178.2	178.2	196.2
5	5	5	5	5	5	5	5
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
11	19	24	28	29.5	31	34	34
12.221	21.109	26.664	31.108	32.7745	34.441	37.774	37.774
12.221	21.109	26.664	31.108	32.7745	34.441	37.774	37.774
11	19	24	28	29.5	31	34	34
10.3884	17.9436	22.6656	26.4432	27.8598	29.2764	32.1096	32.1096
10.3884	17.9436	22.6656	26.4432	27.8598	29.2764	32.1096	32.1096
9.9	17.1	21.6	25.2	26.55	27.9	30.6	30.6
11	19	24	28	29.5	31	34	34
11	19	24	28	29.5	31	34	34
11	19	24	28	29.5	31	34	34
12.221	21.109	26.664	31.108	32.7745	34.441	37.774	37.774
12.221	21.109	26.664	31.108	32.7745	34.441	37.774	37.774
10.388884	17.944436	22.666656	26.444432	27.861098	29.277764	32.111096	32.111096
10.3884	17.9436	22.6656	26.4432	27.8598	29.2764	32.1096	32.1096
185	200	216	230	230	230	230	230
225	290	330	350	362.5	375	395	395
168	180	190	200	203.5	207	212	213
394	493.9999999	533.9999999	569	571.5	574	589	589
417.64	523.6399999	566.0399999	603.14	605.79	608.44	624.34	624.34
195	205	215	225	230	235	245	255
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
3.18	2.720666666	2.3055	2.014	1.855	1.696	1.512058823	1.512058823
134.064	151.704	172.872	188.16	194.04	199.92	206.976	219.912
134.064	151.704	172.872	188.16	194.04	199.92	206.976	219.912
114	129	147	160	165	170	176	187
114	129	147	160	165	170	176	187
114	129	147	160	165	170	176	187
114	129	147	160	165	170	176	187
134	149	167	180	185	190	196	207
117.5226	132.9861	151.5423	164.944	170.0985	175.253	181.4384	192.7783
114	129	147	160	165	170	176	187
117.5226	132.9861	151.5423	164.944	170.0985	175.253	181.4384	192.7783
114	129	147	160	165	170	176	187
114	129	147	160	165	170	176	187
160	160	160	160	160	160	160	160
444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444
400	400	400	400	400	400	400	400
400	400	400	400	400	400	400	400
377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778
377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778	377.7777778
444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444	444.4444444
0	0	0	0	0	0	0	0
35.552	46.662	57.772	68.882	71.104	73.326	84.436	84.436
35.552	46.662	57.772	68.882	71.104	73.326	84.436	84.436
32	42	52	62	64	66	76	76
32	42	52	62	64	66	76	76
30.2208	39.6648	49.1088	58.5528	60.4416	62.3304	71.7744	71.7744
37.776	47.22	56.664	66.108	67.9968	69.8856	79.3296	79.3296
32	42	52	62	64	66	76	76
47.773	53.328	56.661	62.216	64.9935	67.771	78.881	78.881
47.773	53.328	56.661	62.216	64.9935	67.771	78.881	78.881
43	48	51	56	58.5	61	71	71
43	48	51	56	58.5	61	71	71
40.6092	45.3312	48.1644	52.8864	55.2474	57.6084	67.0524	67.0524
40.6092	45.3312	48.1644	52.8864	55.2474	57.6084	67.0524	67.0524
38.7	43.2	45.9	50.4	52.65	54.9	63.9	63.9

96
5
242.198
242.198
218
218
205.8792
205.8792
218
245
218
218
205.8792
205.8792
196.2
5
0.999999975
34
37.774
37.774
34
32.1096
32.1096
30.6
34
34
34
37.774
37.774
32.111096
32.1096
230
395
214
589
624.34
255
0.999999975
0.999999975
1.512058823
225.792
225.792
192
192
192
192
212
197.9328
192
197.9328
192
192
160
444.4444444
400
400
377.7777778
377.7777778
444.4444444
0
84.436
84.436
76
76
71.7744
79.3296
76
78.881
78.881
71
71
67.0524
67.0524
63.9

XEL_SWPSUSDSENIOR	XEL_SWPS	USD
XEL_SWPSEURSENIOR	XEL_SWPS	EUR
XEL_SWPSEURSENIOR_MODRE	XEL_SWPS	EUR
XEL_SWPSUSDSENIOR_MODRE	XEL_SWPS	USD
XEL_SWPSUSDSENIOR_NORE	XEL_SWPS	USD
XEL_SWPSEURSENIOR_NORE	XEL_SWPS	EUR
XIDEUSDSENIOR_NORE	XIDE	USD
XIDEUSDLOAN_NORE	XIDE	USD
XINHDUSDSENIOR	XINHD	USD
XLUSDSENIOR	XL	USD
XLUSDSENIOR_NORE	XL	USD
XLUSDSENIOR_MODRE	XL	USD
XLEURSENIOR_MODRE	XL	EUR
XLEURSENIOR	XL	EUR
XLJPYSENIOR_MODRE	XL	JPY
XLHKDSENIOR_MODRE	XL	HKD
XLEURSENIOR_NORE	XL	EUR
XLAUDSENIOR	XL	AUD
XLUSDPREFERRED_MODRE	XL	USD
XLAUDSENIOR_MODRE	XL	AUD
XLHKDSENIOR_NORE	XL	HKD
XLJPYSENIOR_NORE	XL	JPY
XLSGDSENIOR_MODRE	XL	SGD
XL_PUSDPREFERRED_MODRE	XL_P	USD
XLCAUSDSENIOR	XLCA	USD
XLCAUSDSENIOR_MODRE	XLCA	USD
XLCAEURSENIOR_MODRE	XLCA	EUR
XLCAEURSENIOR	XLCA	EUR
XLCAAUDSENIOR	XLCA	AUD
XLCAEURSENIOR_MMR_L	XLCA	EUR
XLCAAUDSENIOR_MODRE	XLCA	AUD
XLCAHKDSENIOR_MODRE	XLCA	HKD
XLCASGDSENIOR_MODRE	XLCA	SGD
XLCAJPYSENIOR_MODRE	XLCA	JPY
XLCAUSDDIGITAL_NORE	XLCA	USD
XLCAUSDSENIOR_NORE	XLCA	USD
XLIUSDSENIOR_MODRE	XLI	USD
XLIUSDSENIOR	XLI	USD
XOMUSDSENIOR	XOM	USD
XOMUSDSENIOR_MODRE	XOM	USD
XOMEURSENIOR_MODRE	XOM	EUR
XOMUSDSENIOR_NORE	XOM	USD
XOMEURSENIOR_NORE	XOM	EUR
XOMEURSENIOR	XOM	EUR
XOMHKDSENIOR_MODRE	XOM	HKD
XOMJPYSENIOR_MODRE	XOM	JPY
XOMSGDSENIOR_MODRE	XOM	SGD
XOMAUDSENIOR_MODRE	XOM	AUD
XRAYUSDSENIOR_MODRE	XRAY	USD
XRAYAUDSENIOR_MODRE	XRAY	AUD
XRXUSDSUBORDINATE	XRX	USD
XRXUSDSENIOR	XRX	USD
XRXEURSENIOR	XRX	EUR
XRXUSDSENIOR_MODRE	XRX	USD
XRXEURSENIOR_MODRE	XRX	EUR
XRXUSDSENIOR_NORE	XRX	USD
XRXEURSENIOR_NORE	XRX	EUR
XRXEURSENIOR_MMR_L	XRX	EUR
XRXUSDSENIOR_MMR_L	XRX	USD
XRXHKDSENIOR_NORE	XRX	HKD
XRXAUDSENIOR_MODRE	XRX	AUD
XTALNAUDSENIOR_MMR_L	XTALN	AUD
XTOUSDSENIOR_NORE	XTO	USD
XTOUSDSENIOR_MODRE	XTO	USD
XTOEURSENIOR_MODRE	XTO	EUR
XTOAUDSENIOR_MODRE	XTO	AUD
XTRUSDSENIOR_MODRE	XTR	USD
YBRICKEURLOAN_MMR_L	YBRICK	EUR
YBRICKEURLOAN_MMR	YBRICK	EUR
YBTVAUSDLOAN_NORE	YBTVA	USD
YBTVAUSDLOANNC_NORE	YBTVA	USD
YBTVAUSDSUBORDINATE_NORE	YBTVA	USD
YBTVAUSDLOANCALL	YBTVA	USD
YBTVAUSDLOANCALL_NORE	YBTVA	USD

SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	33.33
SENIOR	DERIV	7/30/2008 18:30	27.775	27.775	33.33
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	30
SENIOR_MODRE	DERIV	7/30/2008 18:30	25	25	30
SENIOR_NORE	DERIV	7/30/2008 18:30	23.61	23.61	28.332
SENIOR_NORE	DERIV	7/30/2008 18:30	23.61	23.61	28.332
SENIOR_NORE	DERIV	8/24/2004 18:30	400	400	400
LOAN_NORE	DERIV	7/17/2006 8:30	130	130	130
SENIOR	DERIV	6/19/2008 8:30	700	700	700
SENIOR	DERIV	7/30/2008 18:30	247.753	247.753	247.753
SENIOR_NORE	DERIV	7/30/2008 18:30	210.6012	210.6012	210.6012
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR	DERIV	7/30/2008 18:30	247.753	247.753	247.753
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR_NORE	DERIV	7/30/2008 18:30	210.6012	210.6012	210.6012
SENIOR	DERIV	7/30/2008 18:30	247.753	247.753	247.753
PREFERRED_MODRE	DERIV	7/30/2008 18:30	334.5	334.5	334.5
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
SENIOR_NORE	DERIV	7/30/2008 18:30	210.6012	210.6012	210.6012
SENIOR_NORE	DERIV	7/30/2008 18:30	210.6012	210.6012	210.6012
SENIOR_MODRE	DERIV	7/30/2008 18:30	223	223	223
PREFERRED_MODRE	DERIV	4/27/2007 18:30	7	12	20
SENIOR	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1685.345484
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.208447	1323.139134	1685.345484
SENIOR_MODRE	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1701.414421
SENIOR	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1701.414421
SENIOR	DERIV	7/30/2008 18:30	1022.215089	1323.155087	1685.392386
SENIOR_MMR_L	DERIV	7/30/2008 18:30	1025.395784	1330.324539	1701.414421
SENIOR_MODRE	DERIV	7/30/2008 18:30	1022.215089	1323.155087	1685.392386
SENIOR_MODRE	DERIV	7/30/2008 18:30	1021.694791	1322.257538	1683.679317
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.906737	1318.355118	1674.793549
SENIOR_MODRE	DERIV	7/30/2008 18:30	1019.572628	1316.983038	1670.093246
DIGITAL_NORE	DERIV	7/30/2008 18:30	992.77095	1276.104429	1614.633571
SENIOR_NORE	DERIV	7/30/2008 18:30	992.77095	1276.104429	1614.633571
SENIOR_MODRE	DERIV	6/29/2004 18:30	50	50	50
SENIOR	DERIV	6/29/2004 18:30	50	50	50
SENIOR	DERIV	7/15/2008 18:30	22.22	21.109	21.109
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_NORE	DERIV	7/15/2008 18:30	18.888	17.9436	17.9436
SENIOR_NORE	DERIV	7/15/2008 18:30	18.888	17.9436	17.9436
SENIOR	DERIV	7/15/2008 18:30	22.22	21.109	21.109
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	7/15/2008 18:30	20	19	19
SENIOR_MODRE	DERIV	8/20/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MODRE	DERIV	8/20/2007 8:30	39	39	39
SUBORDINATE	DERIV	7/30/2008 13:30	148	148	148
SENIOR	DERIV	7/30/2008 13:30	79.968	79.968	79.968
SENIOR	DERIV	7/30/2008 13:30	79.968	79.968	79.968
SENIOR_MODRE	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_MODRE	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_NORE	DERIV	7/30/2008 13:30	68	68	68
SENIOR_NORE	DERIV	7/30/2008 13:30	68	68	68
SENIOR_MMR_L	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_MMR_L	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_NORE	DERIV	7/30/2008 13:30	68	68	68
SENIOR_MODRE	DERIV	7/30/2008 13:30	72.0324	72.0324	72.0324
SENIOR_MMR_L	DERIV	7/30/2008 13:30	45.8278377	45.23834073	62.03808434
SENIOR_NORE	DERIV	7/14/2008 13:30	63.2748	63.2748	63.2748
SENIOR_MODRE	DERIV	7/14/2008 13:30	67	67	67
SENIOR_MODRE	DERIV	7/14/2008 13:30	67	67	67
SENIOR_MODRE	DERIV	7/14/2008 13:30	67	67	67
SENIOR_MODRE	DERIV	7/23/2008 13:30	35	35	37
LOAN_MMR_L	DERIV	4/10/2008 13:30	450	450	450
LOAN_MMR	DERIV	7/25/2008 13:30	450	450	450
LOAN_NORE	DERIV	7/23/2008 18:30	800	800	825
LOANNC_NORE	DERIV	10/11/2006 8:30	93	93	101
SUBORDINATE_NORE	DERIV	7/24/2008 13:30	26574.87761	22160.73916	16588.02496
LOANCALL	DERIV	11/9/2006 13:30	118	118	126
LOANCALL_NORE	DERIV	7/23/2008 18:30	920	920	948.75

41.107	47.773	53.328	58.883	60.5495	62.216	69.993	69.993
41.107	47.773	53.328	58.883	60.5495	62.216	69.993	69.993
37	43	48	53	54.5	56	63	63
37	43	48	53	54.5	56	63	63
34.9428	40.6092	45.3312	50.0532	51.4698	52.8864	59.4972	59.4972
34.9428	40.6092	45.3312	50.0532	51.4698	52.8864	59.4972	59.4972
400	400	400	400	400	400	400	400
187	239	282	325	339.5	354	375	375
700	700	700	700	700	700	700	700
236.643	219.978	225.533	231.088	223.8665	216.645	203.313	203.313
201.1572	186.9912	191.7132	196.4352	190.2966	184.158	172.8252	172.8252
213	198	203	208	201.5	195	183	183
213	198	203	208	201.5	195	183	183
236.643	219.978	225.533	231.088	223.8665	216.645	203.313	203.313
213	198	203	208	201.5	195	183	183
213	198	203	208	201.5	195	183	183
201.1572	186.9912	191.7132	196.4352	190.2966	184.158	172.8252	172.8252
236.643	219.978	225.533	231.088	223.8665	216.645	203.313	203.313
319.5	297	304.5	312	302.25	292.5	274.5	274.5
213	198	203	208	201.5	195	183	183
201.1572	186.9912	191.7132	196.4352	190.2966	184.158	172.8252	172.8252
201.1572	186.9912	191.7132	196.4352	190.2966	184.158	172.8252	172.8252
213	198	203	208	201.5	195	183	183
26	42	54	66	69	72	85	85
1647.984376	1468.547917	1344.649641	1237.305087	1165.382689	1093.46029	983.202838	882.459328
1647.984376	1468.547917	1344.649641	1237.305087	1165.382689	1093.46029	983.202838	882.459328
1671.263756	1492.332165	1367.623474	1258.451019	1184.646132	1110.841245	996.499414	890.268004
1671.263756	1492.332165	1367.623474	1258.451019	1184.646132	1110.841245	996.499414	890.268004
1648.012232	1468.710813	1344.938581	1237.672115	1165.79826	1093.924404	983.765582	883.193266
1671.263756	1492.332165	1367.623474	1258.451019	1184.646132	1110.841245	996.499414	890.268004
1648.012232	1468.710813	1344.938581	1237.672115	1165.79826	1093.924404	983.765582	883.193266
1646.044908	1466.943171	1343.349091	1236.253785	1164.322651	1092.391517	981.528927	877.218047
1630.508047	1447.618177	1321.154306	1212.561376	1139.90799	1067.254603	955.181269	846.232748
1619.184845	1431.605349	1301.494335	1190.550865	1116.514365	1042.477864	927.984103	816.13479
1573.821538	1402.452816	1284.872726	1183.828148	1116.536871	1049.245593	946.623842	853.125004
1573.821538	1402.452816	1284.872726	1183.828148	1116.536871	1049.245593	946.623842	853.125004
50	50	50	50	50	50	50	50
50	50	50	56	53	50	50	50
22.22	24.442	27.775	27.775	29.997	32.219	35.552	45.551
20	22	25	25	27	29	32	41
20	22	25	25	27	29	32	41
18.888	20.7768	23.61	23.61	25.4988	27.3876	30.2208	38.7204
18.888	20.7768	23.61	23.61	25.4988	27.3876	30.2208	38.7204
22.22	24.442	27.775	27.775	29.997	32.219	35.552	45.551
20	22	25	25	27	29	32	41
20	22	25	25	27	29	32	41
20	22	25	25	27	29	32	41
20	22	25	25	27	29	32	41
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
39	39	39	39	39	39	39	39
168	193	203	213	214.5	216	219	219
103.488	132.888	144.648	156.408	158.172	159.936	163.464	163.464
103.488	132.888	144.648	156.408	158.172	159.936	163.464	163.464
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
88	113	123	133	134.5	136	139	139
88	113	123	133	134.5	136	139	139
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
88	113	123	133	134.5	136	139	139
93.2184	119.7009	130.2939	140.8869	142.47585	144.0648	147.2427	147.2427
82.78929742	101.6937801	115.9045002	128	131.5	135	143	143
67.0524	76.4964	85.9404	95.3844	98.2176	101.0508	107.6616	114.2724
71	81	91	101	104	107	114	121
71	81	91	101	104	107	114	121
71	81	91	101	104	107	114	121
41	46	51	55	57.5	60	65	69
450	450	450	450	450	450	450	450
450	450	450	450	450	450	450	450
850	875	900	925	930	935	945	945
137	172	201	230	239.5	249	265	267
11475.19096	10045.52227	9617.975833	9499.798022	9364.364472	9228.930921	8956.448421	8588.704452
162	197	226	255	264.5	274	290	292
977.5	1006.25	1035	1063.75	1069.5	1075.25	1086.75	1086.75

69.993
69.993
63
63
59.4972
59.4972
400
375
700
203.313
172.8252
183
183
203.313
183
183
172.8252
203.313
274.5
183
172.8252
172.8252
183
85
860.860764
860.860764
866.364326
866.364326
861.723829
866.364326
861.723829
853.66241
819.540191
788.722356
833.105917
833.105917
50
50
45.551
41
41
38.7204
38.7204
45.551
41
41
41
41
0.999999975
39
219
163.464
163.464
147.2427
147.2427
139
139
147.2427
147.2427
139
147.2427
143
133.1604
141
141
141
69
450
450
945
270
8500.261441
295
1086.75

YCCUSDLOAN_NORE	YCC	USD
YCCUSDCVA_LOAN	YCC	USD
YELLUSDSENIOR_NORE	YELL	USD
YELLEURSENIOR_NORE	YELL	EUR
YELLHKDSENIOR_NORE	YELL	HKD
YELLAUDSENIOR_NORE	YELL	AUD
YELLEURSENIOR_MMR_L	YELL	EUR
YELLUSDLOAN_NORE	YELL	USD
YELLUSDLOANCALL_MMR	YELL	USD
YELLOUSDSENIOR_NORE	YELLO	USD
YHOOUSDSENIOR_MODRE	YHOO	USD
YHOOUSDSENIOR_NORE	YHOO	USD
YHOOEURSENIOR_MODRE	YHOO	EUR
YUMUSDSENIOR	YUM	USD
YUMUSDSENIOR_MODRE	YUM	USD
YUMUSDSENIOR_NORE	YUM	USD
YUMEURSENIOR	YUM	EUR
YUMEURSENIOR_NORE	YUM	EUR
YUMEURSENIOR_MODRE	YUM	EUR
YYINDUHKDSENIOR_3CE	YYINDU	HKD
ZIRCONHKDSENIOR	ZIRCON	HKD
ZURICHUSDSENIOR_MMR_L	ZURICH	USD
ZURICHAUDSENIOR_MMR_L	ZURICH	AUD
ZURNVXJPYLT2_MMR_L	ZURNVX	JPY
ZURNVXUSDLT2_MMR_L	ZURNVX	USD
ZURNVXAUDSUBORDINATE	ZURNVX	AUD
ZURNVXHKDSUBORDINATE	ZURNVX	HKD
ZURNVXSGDSUBORDINATE	ZURNVX	SGD
ZURNVX_FINUSDPREFERRED_MMR_L	ZURNVX_FIN	USD
ZURNVX_FINUSDPREFERRED_MODRE	ZURNVX_FIN	USD
ZURNVX_PUSDPREFERRED_MODRE	ZURNVX_P	USD
ZURNVX_PUSDPREFERRED_MMR_L	ZURNVX_P	USD

LOAN_NORE	DERIV	7/23/2008 18:30	320	330	340
CVA_LOAN	DERIV	2/14/2008 18:30	450	450	450
SENIOR_NORE	DERIV	7/21/2008 13:30	789	789	821
SENIOR_NORE	DERIV	7/21/2008 13:30	789	789	821
SENIOR_NORE	DERIV	7/21/2008 13:30	789	789	821
SENIOR_NORE	DERIV	7/21/2008 13:30	789	789	821
SENIOR_MMR_L	DERIV	5/27/2008 13:30	1	1	1
LOAN_NORE	DERIV	7/25/2008 13:30	485	485	485
LOANCALL_MMR	DERIV	7/25/2008 13:30	485	485	485
SENIOR_NORE	DERIV	5/27/2008 13:30	35	45	52
SENIOR_MODRE	DERIV	7/16/2008 13:30	16	16	20
SENIOR_NORE	DERIV	7/16/2008 13:30	15.1104	15.1104	18.388
SENIOR_MODRE	DERIV	7/16/2008 13:30	16	16	20
SENIOR	DERIV	7/10/2008 18:30	64.438	64.438	64.438
SENIOR_MODRE	DERIV	7/10/2008 18:30	58	58	58
SENIOR_NORE	DERIV	7/10/2008 18:30	54.7752	54.7752	54.7752
SENIOR	DERIV	7/10/2008 18:30	64.438	64.438	64.438
SENIOR_NORE	DERIV	7/2/2008 18:30	50.9976	50.9976	50.9976
SENIOR_MODRE	DERIV	7/10/2008 18:30	58	58	58
SENIOR_3CE	DERIV	5/30/2008 8:30	1	1	1
SENIOR	CASH	7/13/2007 8:30	0.999999975	0.999999975	0.999999975
SENIOR_MMR_L	DERIV	6/10/2008 18:30	2	2	2
SENIOR_MMR_L	DERIV	3/21/2007 8:30	2	2	2
LT2_MMR_L	DERIV	7/25/2008 13:30	66.5	71.25	76
LT2_MMR_L	DERIV	7/25/2008 13:30	66.5	71.25	76
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
SUBORDINATE	DERIV	7/25/2008 13:30	70	75	80
PREFERRED_MMR_L	DERIV	7/30/2008 18:30	205	205	205
PREFERRED_MODRE	DERIV	7/30/2008 18:30	205	205	205
PREFERRED_MODRE	DERIV	4/27/2007 18:30	10	10	10
PREFERRED_MMR_L	DERIV	4/27/2007 18:30	10	10	10

380	405	435	445	455	465	475	475
450	500	600	600	600	600	600	600
871	878	890	902	909	916	915	915
871	878	890	902	909	916	915	915
871	878	890	902	909	916	915	915
871	878	890	902	909	916	915	915
1	1	1	1	1	1	1	1
485	485	485	485	485	485	485	485
485	485	485	485	485	485	485	485
58	65	72	80	85	90	105	105
28	33	38	42	44.5	47	51	51
26.4432	31.1652	35.8872	39.6648	42.0258	44.3868	48.1644	48.1644
28	33	38	42	44.5	47	51	51
75.548	83.325	98.879	115.544	117.2105	118.877	123.321	145.541
68	75	89	104	105.5	107	111	131
64.2192	70.83	84.0516	98.2176	99.6342	101.0508	104.8284	123.7164
75.548	83.325	98.879	115.544	117.2105	118.877	123.321	145.541
60.4416	67.0524	80.274	94.44	95.8566	97.2732	101.0508	119.9388
68	75	89	104	105.5	107	111	131
1	1	1	1	1	1	1	1
0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975	0.999999975
3	6	9	12	14	16	22	22
3	6	9	12	14	16	22	22
92.15	105.45	116.85	128.25	129.675	131.1	133.95	138.7
92.15	105.45	116.85	128.25	129.675	131.1	133.95	138.7
97	111	123	135	136.5	138	141	146
97	111	123	135	136.5	138	141	146
97	111	123	135	136.5	138	141	146
210	215	220	225	227.5	230	240	245
210	215	220	225	227.5	230	240	245
16	24	32	40	43.5	47	62	72
16	24	32	40	43.5	47	62	72
				0			
				0			
				0		

475
600
915
915
915
915
1
485
485
105
51
48.1644
51
145.541
131
123.7164
145.541
119.9388
131
1
0.999999975
22
22
143.45
143.45
151
151
151
250
250
82
82

Source - CATS / Laura download		1	2	3
Type	SAME AS CUSIP FCN	Cusip	Product	
Sales	9471	9471	USDLoan ABY LIBOR 800.00 Mar 30 09,364 DAY TL	
Sales	9471	9471	USDLoan ABY LIBOR 800.00 Mar 30 09,364 DAY TL	
Sales	00107DAC7	00107DAC7	USDLoan AGA LIBOR 200.00 Apr 28 13,TL	
Sales	01642PAC0	01642PAC0	USDLoan ALIX LIBOR 200.00 Oct 12 13,T/L C	
Sales	8888	8888	USDLoan ALTEL 250.00 May 15 15,TL B-1	
Sales	5977	5977	USDLoan AVETA LIBOR 550.00 Aug 22 11,NEW NAMM T	
Sales	5976	5976	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN MMM T	
Sales	5968	5968	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN NAMM	
Sales	5966	5966	USDLoan AVETA LIBOR 550.00 Aug 22 11,PHMC INC T	
Sales	5977	5977	USDLoan AVETA LIBOR 550.00 Aug 22 11,NEW NAMM T	
Sales	5976	5976	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN MMM T	
Sales	5968	5968	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN NAMM	
Sales	5966	5966	USDLoan AVETA LIBOR 550.00 Aug 22 11,PHMC INC T	
Sales	5977	5977	USDLoan AVETA LIBOR 550.00 Aug 22 11,NEW NAMM T	
Sales	5976	5976	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN MMM T	
Sales	5968	5968	USDLoan AVETA LIBOR 550.00 Aug 22 11,ORGN NAMM	
Sales	5966	5966	USDLoan AVETA LIBOR 550.00 Aug 22 11,PHMC INC T	
Sales	9892	9892	USDLoan BOZ LIBOR 450.00 Jul 31 15,TL	
Sales	10801XAB3	10801XAB3	USDLoan BRKMAN LIBOR 200.00 Jan 23 14,T/L	
Sales	9956	9956	USDLoan CNTR LIBOR 400.00 Oct 1 12,1ST LIEN D	
Sales	9955	9955	USDLoan CNTR LIBOR 400.00 Oct 1 12,1ST LIEN T	
Sales	9956	9956	USDLoan CNTR LIBOR 400.00 Oct 1 12,1ST LIEN D	
Sales	9955	9955	USDLoan CNTR LIBOR 400.00 Oct 1 12,1ST LIEN T	
Sales	172442AF2	172442AF2	USDLoan CINMRK LIBOR 175.00 Oct 5 13,T/L	
Sales	172442AF2	172442AF2	USDLoan CINMRK LIBOR 175.00 Oct 5 13,T/L	
Sales	9054	9054	USDLoan CXW LIBOR 75.00 Dec 21 12,R/C	
Sales	9191	9191	USDLoan DAN LIBOR 375.00 Jan 31 15,TL	
Sales	7902	7902	USDLoan DG LIBOR 275.00 Jul 6 14,1ST	
Sales	7902	7902	USDLoan DG LIBOR 275.00 Jul 6 14,1ST	
Sales	7902	7902	USDLoan DG LIBOR 275.00 Jul 6 14,1ST	
Sales	26157WAK1	26157WAK1	USDLoan DRESSR LIBOR 225.00 May 4 14,1ST L TL B	
Sales	26157WAK1	26157WAK1	USDLoan DRESSR LIBOR 225.00 May 4 14,1ST L TL B	
Sales	26157WAK1	26157WAK1	USDLoan DRESSR LIBOR 225.00 May 4 14,1ST L TL B	
Sales	28014RAE5	28014RAE5	USDLoan EDGNM LIBOR 625.00 May 11 15,2ND L TL	
Sales	28014RAE5	28014RAE5	USDLoan EDGNM LIBOR 625.00 May 11 15,2ND L TL	
Sales	8548	8548	USDLoan FDC LIBOR 275.00 Sep 24 14,B-2 TR USD	
Sales	7238	7238	USDLoan GNC LIBOR 225.00 Sep 16 13,T/L	
Sales	37249UAC0	37249UAC0	USDLoan GTIV LIBOR 175.00 Mar 31 13,TL	
Sales	92553JAD8	92553JAD8	USDLoan GDYEP LIBOR 250.00 Jul 31 14,DD TL	
Sales	92553JAC0	92553JAC0	USDLoan GDYEP LIBOR 250.00 Jul 31 14,TL	
Sales	9184	9184	USDLoan HET LIBOR 300.00 Jan 28 15,TL B3	
Sales	42002RAF7	42002RAF7	USDLoan HTC LIBOR 225.00 Apr 30 12,RVLR	
Sales	42002RAG5	42002RAG5	USDLoan HTC LIBOR 250.00 May 30 14,T/L	
Sales	40423CAF5	40423CAF5	USDLoan HTN LIBOR 950.00 Dec 12 14,TL	
Sales	47110CAG6	47110CAG6	USDLoan JAH LIBOR 175.00 Jan 24 12,B-1 T/L	
Sales	47110CAG6	47110CAG6	USDLoan JAH LIBOR 175.00 Jan 24 12,B-1 T/L	
Sales	47110CAG6	47110CAG6	USDLoan JAH LIBOR 175.00 Jan 24 12,B-1 T/L	
Sales	9723	9723	USDLoan JRC LIBOR 275.00 Aug 12 12,TL	
Sales	7618	7618	USDLoan LVS LIBOR 175.00 May 23 14,7Y DDTL	
Sales	7617	7617	USDLoan LVS LIBOR 175.00 May 23 14,TL B	
Sales	5442	5442	SEKLoan LEA LIBOR 250.00 Apr 25 12,T/L	
Sales	9772	9772	USDLoan LYO LIBOR 375.00 Dec 20 14,TLB 2	
Sales	7111	7111	USDLoan MACH LIBOR 200.00 Feb 22 13,SYNTHTC LC	
Sales	55445HAB5	55445HAB5	USDLoan MACH LIBOR 200.00 Feb 22 14,1ST L TL B	
Sales	9735	9735	USDLoan MCJ LIBOR 325.00 Jan 31 14,TL	
Sales	58515UAB5	58515UAB5	USDLoan MEGNG LIBOR 200.00 Apr 3 13,DDTL	
Sales	58515UAC3	58515UAC3	USDLoan MEGNG LIBOR 200.00 Apr 3 13,TL	
Sales	8393	8393	USDLoan MIK LIBOR 250.00 Oct 31 13,TL	
Sales	8988	8988	USDLoan MYL LIBOR 325.00 Oct 2 14,TL B	
Sales	63530VAC2	63530VAC2	USDLoan NCMI LIBOR 175.00 Feb 13 15,T/L	
Sales	8943	8943	USDLoan NEWPAG LIBOR 375.00 Dec 21 14,TL	
Sales	8683	8683	USDLoan NWZ LIBOR 200.00 Aug 21 13,TL	
Sales	8187	8187	USDLoan PQC LIBOR 325.00 Jul 30 14,1STTL	
Sales	81732LAC2	81732LAC2	USDLoan SQA LIBOR 325.00 Dec 3 14,TL	
Sales	8629	8629	USDLoan TXU LIBOR 350.00 Oct 10 14,TB 2	
Sales	8541	8541	USDLoan TXU LIBOR 350.00 Oct 10 14,TL B1	
Sales	8629	8629	USDLoan TXU LIBOR 350.00 Oct 10 14,TB 2	
Sales	88824RAC3	88824RAC3	USDLoan TISREA LIBOR 175.00 Dec 27 12,T/L	
Sales	88824RAC3	88824RAC3	USDLoan TISREA LIBOR 175.00 Dec 27 12,T/L	
Sales	89705GAC9	89705GAC9	USDLoan TRX LIBOR 450.00 Nov 28 11,T/L	
Sales	89705GAC9	89705GAC9	USDLoan TRX LIBOR 450.00 Nov 28 11,T/L	

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

	4	5	6		8	9	10	11
Issuer	Ticker	coupon			Ccy	Maturity	BorS	Quantity
ABITIBIBOWATER INC		11.50	USA		USD	03/30/2009	B	3,468,987.69
ABITIBIBOWATER INC		11.50			USD	03/30/2009	S	3,468,987.69
AGA MEDICAL		6.00	USA		USD	04/28/2013	B	1,248,313.95
ALIXPARTNERS LLC		4.79			USD	10/12/2013	S	2,000,000.00
ALLTEL CORP					USD	05/15/2015	S	5,000,000.00
AVETA INC		9.50	USA		USD	08/22/2011	B	259,032.51
AVETA INC		9.50	USA		USD	08/22/2011	B	1,743,684.05
AVETA INC		9.50	USA		USD	08/22/2011	B	466,764.34
AVETA INC		9.50	USA		USD	08/22/2011	B	1,428,988.92
AVETA INC		9.50			USD	08/22/2011	S	199,334.00
AVETA INC		9.50			USD	08/22/2011	S	1,341,821.89
AVETA INC		9.50			USD	08/22/2011	S	359,190.41
AVETA INC		9.50			USD	08/22/2011	S	1,099,653.70
AVETA INC		9.50			USD	08/22/2011	S	66,444.67
AVETA INC		9.50			USD	08/22/2011	S	447,273.96
AVETA INC		9.50			USD	08/22/2011	S	119,730.14
AVETA INC		9.50			USD	08/22/2011	S	366,551.23
BOOZ ALLEN HAMILTON INC		7.50			USD	07/31/2015	S	500,000.00
BRICKMAN GROUP HOLDINGS INC		6.00			USD	01/23/2014	S	1,000,000.00
CENTAUR INC				USA	USD	10/01/2012	B	862,450.24
CENTAUR INC				USA	USD	10/01/2012	B	4,137,549.76
CENTAUR INC					USD	10/01/2012	S	862,450.24
CENTAUR INC					USD	10/01/2012	S	4,137,549.76
CINEMARK USA INC		5.75	USA		USD	10/05/2013	B	2,000,000.00
CINEMARK USA INC		5.75	USA		USD	10/05/2013	B	884,250.00
CORRECTIONS CORP OF AMERICA		0.75			USD	12/21/2012	S	10,000,000.00
DANA HOLDING CORP		7.75			USD	01/31/2015	S	2,323,340.42
DOLLAR GENERAL CORP		5.99	USA		USD	07/06/2014	B	2,000,000.00
DOLLAR GENERAL CORP		5.99	USA		USD	07/06/2014	B	2,500,000.00
DOLLAR GENERAL CORP		5.99			USD	07/06/2014	S	2,000,000.00
DRESSER INC		4.97	USA		USD	05/04/2014	B	3,000,000.00
DRESSER INC		4.97			USD	05/04/2014	S	2,897,019.25
DRESSER INC		4.97	USA		USD	05/04/2014	B	2,000,000.00
EDGEN MURRAY CORP		9.06	USA		USD	05/11/2015	B	1,000,000.00
EDGEN MURRAY CORP		9.06			USD	05/11/2015	S	1,000,000.00
FIRST DATA CORPORATION					USD	09/24/2014	S	2,000,000.00
GENERAL NUTRITION CENTERS INC		4.95	USA		USD	09/16/2013	B	2,000,000.00
GENTIVA HEALTH SERVICES INC		5.75	USA		USD	03/31/2013	B	1,000,000.00
GOODYEAR ENGINEERED PRODUCTS		4.89	USA		USD	07/31/2014	B	155,223.83
GOODYEAR ENGINEERED PRODUCTS				USA	USD	07/31/2014	B	1,336,332.59
HARRAH'S OPERATING CO INC		5.80	USA		USD	01/28/2015	B	2,000,000.00
HAWAIIAN TELCOM		4.72			USD	04/30/2012	S	900,000.04
HAWAIIAN TELCOM		5.30			USD	05/30/2014	S	1,690,813.95
HOUGHTON MIFFLIN CO		11.96			USD	12/12/2014	S	10,000,000.00
JARDEN CORP		4.45			USD	01/24/2012	S	500,000.00
JARDEN CORP		4.45	USA		USD	01/24/2012	B	1,000,000.00
JARDEN CORP		4.45			USD	01/24/2012	S	1,000,000.00
JOURNAL REGISTER		5.22	USA		USD	08/12/2012	B	3,000,000.00
LAS VEGAS SANDS CORP		4.55			USD	05/23/2014	S	336,134.45
LAS VEGAS SANDS CORP		4.45			USD	05/23/2014	S	1,663,865.55
LEAR CORP		5.38	USA		SEK	04/25/2012	B	3,000,000.00
LYONDELL		7.00			USD	12/20/2014	S	1,000,000.00
MACH GEN LLC		4.80			USD	02/22/2013	S	190,343.43
MACH GEN LLC		5.10			USD	02/22/2014	S	1,809,656.57
MCJUNKIN RED MAN CORP		5.72			USD	01/31/2014	S	1,000,000.00
MEG ENERGY CORP		4.80	USA		USD	04/03/2013	B	1,000,000.00
MEG ENERGY CORP		4.70	USA		USD	04/03/2013	B	1,000,000.00
MICHAEL STORES		4.50			USD	10/31/2013	S	2,000,000.00
MYLAN INC/PA		5.69			USD	10/02/2014	S	1,925,000.00
NATIONAL CINEMEDIA INC		4.54			USD	02/13/2015	S	2,000,000.00
NEWPAGE CORP		6.31			USD	12/21/2014	B	2,000,000.00
NORTHWEST AIRLINES INC		4.46			USD	08/21/2013	B	1,000,000.00
PQ CORP		6.05			USD	07/30/2014	S	1,000,000.00
SEQUA CORP		7.25			USD	12/03/2014	B	3,972,666.67
TEXAS COMPETITIVE ELECTRIC HOLDINGS CO LLC		6.60			USD	10/10/2014	S	2,000,000.00
TEXAS COMPETITIVE ELECTRIC HOLDINGS CO LLC		6.30			USD	10/10/2014	S	5,000,000.00
TEXAS COMPETITIVE ELECTRIC HOLDINGS CO LLC		6.60			USD	10/10/2014	S	1,000,000.00
TISHMAN SPEYER REAL ESTATE DC AREA PORTFOLIO		4.22			USD	12/27/2012	S	1,000,000.00
TISHMAN SPEYER REAL ESTATE DC AREA PORTFOLIO		4.22			USD	12/27/2012	S	1,000,000.00
TRONOX INC		8.50			USD	11/28/2011	B	5,000,000.00
TRONOX INC		8.50			USD	11/28/2011	S	5,000,000.00

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

Price	Yield	Trade	Comments	Settle Date	Trader
100.00	11.00	08/25/2008	B 3468987.69 at 100 on 08/25/2008	09/15/2008	Matthew McQuade
100.25	10.51	08/25/2008		09/15/2008	Matthew McQuade
94.50	7.41	08/22/2008	B 1248313.95 at 94.5 on 08/22/2008	09/12/2008	Matthew McQuade
97.00	6.73	08/28/2008		09/18/2008	Alexander Stromberg
99.00	6.93	08/26/2008		09/16/2008	Matthew McQuade
92.13	12.41	08/25/2008	B 259032.51 at 92.125 on 08/25/2008	09/15/2008	Peter Schellbach
92.13	12.41	08/25/2008	B 1743684.05 at 92.125 on 08/25/2008	09/15/2008	Peter Schellbach
92.13	12.41	08/25/2008	B 466764.34 at 92.125 on 08/25/2008	09/15/2008	Peter Schellbach
92.13	12.41	08/25/2008	B 1428988.92 at 92.125 on 08/25/2008	09/15/2008	Peter Schellbach
92.75	12.14	08/25/2008		09/15/2008	Peter Schellbach
92.75	12.14	08/25/2008		09/15/2008	Peter Schellbach
92.75	12.14	08/25/2008		09/15/2008	Peter Schellbach
92.75	12.14	08/25/2008		09/15/2008	Peter Schellbach
92.50	12.18	08/26/2008		09/16/2008	Peter Schellbach
92.50	12.18	08/26/2008		09/16/2008	Peter Schellbach
92.50	12.18	08/26/2008		09/16/2008	Peter Schellbach
92.50	12.18	08/26/2008		09/16/2008	Peter Schellbach
100.25	8.70	08/26/2008		09/16/2008	Alexander Stromberg
90.25	8.44	08/25/2008		09/15/2008	Alexander Stromberg
91.25	6.47	08/22/2008	B 862450.24 at 91.25 on 08/22/2008	09/12/2008	Anna Klein
91.25	6.47	08/22/2008	B 4137549.76 at 91.25 on 08/22/2008	09/12/2008	Anna Klein
91.50	6.40	08/22/2008		09/12/2008	Anna Klein
91.50	6.43	08/22/2008		09/12/2008	Anna Klein
94.75	7.06	08/22/2008	B 2000000 at 94.75 on 08/22/2008	09/12/2008	Alexander Stromberg
94.88	7.02	08/27/2008	B 884250 at 94.875 on 08/27/2008	09/17/2008	Alexander Stromberg
97.88	5.07	08/25/2008		09/15/2008	Alexander Stromberg
93.00	9.38	08/28/2008		09/18/2008	John Cortese
92.00	8.72	08/25/2008	B 2000000 at 92 on 08/25/2008	09/15/2008	Alexander Stromberg
92.00	8.66	08/26/2008	B 2500000 at 92 on 08/26/2008	09/16/2008	Alexander Stromberg
92.13	8.58	08/28/2008		09/18/2008	Alexander Stromberg
95.25	7.43	08/22/2008	B 3000000 at 95.25 on 08/22/2008	09/12/2008	Alexander Stromberg
95.75	7.31	08/22/2008		09/12/2008	Alexander Stromberg
95.25	7.49	08/25/2008	B 2000000 at 95.25 on 08/25/2008	09/15/2008	Alexander Stromberg
91.50	12.33	08/27/2008	B 1000000 at 91.5 on 08/27/2008	09/17/2008	Matthew McQuade
92.50	12.09	08/27/2008		09/17/2008	Matthew McQuade
92.00	8.60	08/28/2008		09/18/2008	Daniel Barzideh
90.00	6.42	08/27/2008	B 2000000 at 90 on 08/27/2008	09/17/2008	Alexander Stromberg
95.00	7.11	08/25/2008	B 1000000 at 95 on 08/25/2008	09/15/2008	Matthew McQuade
87.50	9.20	08/25/2008	B 155223.83 at 87.5 on 08/25/2008	09/15/2008	Matthew McQuade
87.50	9.15	08/25/2008	B 1336332.59 at 87.5 on 08/25/2008	09/15/2008	Matthew McQuade
87.75	9.81	08/26/2008	B 2000000 at 87.75 on 08/26/2008	09/16/2008	Matthew McQuade
78.25	13.92	08/22/2008		09/12/2008	Zachary Coopersmith
80.00	11.47	08/26/2008		09/16/2008	Zachary Coopersmith
78.00	19.92	08/25/2008		09/15/2008	James Seery
95.50	7.04	08/26/2008		09/16/2008	Alexander Stromberg
94.75	7.24	08/28/2008	B 1000000 at 94.75 on 08/28/2008	09/18/2008	Alexander Stromberg
95.00	7.19	08/29/2008		09/19/2008	Alexander Stromberg
100.00	6.62	08/29/2008	B 3000000 at 100 on 08/29/2008	09/19/2008	Alexander Stromberg
85.75	9.20	08/25/2008		09/15/2008	Matthew McQuade
85.75	9.20	08/25/2008		09/15/2008	Matthew McQuade
89.50	10.63	08/26/2008	B 3000000 at 89.5 on 08/26/2008	08/29/2008	John Cortese
82.25	12.04	08/26/2008		09/16/2008	Matthew McQuade
95.50	7.15	08/27/2008		09/17/2008	Alexander Stromberg
95.50	7.12	08/27/2008		09/17/2008	Alexander Stromberg
91.50	9.40	08/25/2008		09/15/2008	Matthew McQuade
95.88	8.53	08/28/2008	B 1000000 at 95.875 on 08/28/2008	09/18/2008	Alexander Stromberg
95.88	7.02	08/28/2008	B 1000000 at 95.875 on 08/28/2008	09/18/2008	Alexander Stromberg
77.75	12.18	08/28/2008		09/18/2008	Alexander Stromberg
99.38	4.31	08/29/2008		09/19/2008	Matthew McQuade
90.75	7.88	08/25/2008		09/15/2008	Alexander Stromberg
97.75	8.46	08/25/2008		09/15/2008	Matthew McQuade
83.13	10.58	08/27/2008		09/17/2008	Alexander Stromberg
95.00	8.46	08/27/2008		09/17/2008	James Seery
95.50	8.44	08/25/2008		09/15/2008	Matthew McQuade
93.00	9.20	08/22/2008		09/12/2008	Alexander Stromberg
93.00	9.20	08/22/2008		09/12/2008	James Seery
93.25	9.14	08/26/2008		09/16/2008	Alexander Stromberg
83.50	10.51	08/22/2008		09/12/2008	Alexander Stromberg
83.63	10.46	08/29/2008		09/19/2008	Alexander Stromberg
91.13	6.86	08/22/2008		09/12/2008	Matthew McQuade
92.50	6.35	08/22/2008		09/12/2008	Matthew McQuade

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0053850

18	19	20	21	22
Book	**Ledger**	**Salesperson**	**Fee**	**Comments**
McQuade Paper/Pack		Lisa Konrad	4,336.23	
McQuade Paper/Pack		Jorde Nathan	4,336.23	
McQuade Healthcare		Christopher Bodner	1,560.39	
Stromberg Serv.		Jorde Nathan	2,500.00	
McQuade Telecom		Christopher Bodner	6,250.00	
Schellbach Other		Joshua Broder	647.58	
Schellbach Other		Joshua Broder	4,359.21	
Schellbach Other		Joshua Broder	1,166.91	
Schellbach Other		Joshua Broder	3,572.47	
Schellbach Other		Jorde Nathan	498.34	
Schellbach Other		Jorde Nathan	3,354.55	
Schellbach Other		Jorde Nathan	897.98	
Schellbach Other		Jorde Nathan	2,749.13	
Schellbach Other		Jorde Nathan	166.11	
Schellbach Other		Jorde Nathan	1,118.18	
Schellbach Other		Jorde Nathan	299.33	
Schellbach Other		Jorde Nathan	916.38	
Stromberg Serv.		Jorde Nathan	625.00	
Stromberg Industrial		Jeffrey Goodwin	1,250.00	
Klein Loan Priv		Jorde Nathan	2,156.13	fee to byr; final splits from slr
Klein Loan Priv		Jorde Nathan	10,343.87	fee/paydown to byr;splits from seller
Klein Loan Priv		Lisa Konrad	2,156.13	fee/paydown to byr;final splits from slr
Klein Loan Priv		Lisa Konrad	10,343.87	fee/paydown to byr; final splits from slr
Stromberg Media		Evan Weinberg	2,500.00	
Stromberg Media		Christopher Bodner	1,105.31	
Stromberg Serv.		Richard Dalessio	50,000.00	
CORTESE - HYLCDSLOANS		Joshua Broder	5,808.35	
Stromberg Consumer		Joshua Broder	2,500.00	
Stromberg Consumer		Joshua Broder	3,125.00	
Stromberg Consumer		Evan Weinberg	2,500.00	
Stromberg Oil		Lisa Konrad	7,500.00	
Stromberg Oil		Jonathan Kitei	3,621.27	
Stromberg Oil		Joshua Broder	2,500.00	
McQuade Industrials		Christopher Bodner	5,000.00	
McQuade Industrials		Christopher Bodner	5,000.00	
Barzideh - Private		Joshua Broder	2,500.00	
Stromberg Retail		Jonathan Kitei	2,500.00	
McQuade Healthcare		Christopher Bodner	1,250.00	
McQuade Industrials		Christopher Bodner	194.03	
McQuade Industrials		Christopher Bodner	1,670.42	
McQuade Gaming		Joshua Broder	2,500.00	
Coopersmith Loan Priv		William Griffin	4,500.00	
Coopersmith Loan Priv		William Griffin	4,227.03	
Seery Loan Syndication		Lisa Konrad	100,000.00	
Stromberg Consumer		Jonathan Kitei	625.00	
Stromberg Consumer		Evan Weinberg	1,250.00	
Stromberg Consumer		Christopher Bodner	1,250.00	
Stromberg Media		Joshua Broder	3,750.00	
McQuade Gaming		William Olin	420.17	
McQuade Gaming		William Olin	2,079.83	
CORTESE - HYLCDSLOANS		Christopher Bodner	3,750.00	
McQuade Chemical		Jorde Nathan	1,250.00	
Stromberg Oil		Lisa Konrad	237.93	
Stromberg Oil		Lisa Konrad	2,262.07	
McQuade Industrials		Joshua Broder	1,250.00	
Stromberg Oil		Evan Weinberg	1,250.00	
Stromberg Oil		Evan Weinberg	1,250.00	
Stromberg Retail		Evan Weinberg	2,500.00	
McQuade Healthcare		Jonathan Kitei	2,406.25	
Stromberg Media		Jorde Nathan	2,500.00	
McQuade Paper/Pack		Lisa Konrad	2,500.00	
Stromberg Industrial		Evan Weinberg	1,250.00	
Seery Loan Syndication		Evan Weinberg	1,250.00	
McQuade Industrials		Joshua Broder	4,965.83	
Stromberg Oil		Christopher Bodner	2,500.00	
Seery Loan Syndication		Christopher Bodner	12,500.00	
Stromberg Oil		Joshua Broder	1,250.00	
Stromberg Real Estate		Christopher Bodner	1,250.00	
Stromberg Real Estate		Joshua Broder	1,250.00	
McQuade Chemical		Jorde Nathan	37,500.00	
McQuade Chemical		Peter Dell'Orto	37,500.00	

Tradeid
7522336
7522466
7512256
7552366
7523976
7521406
7521416
7521386
7521426
7521466
7521476
7521456
7521486
7530116
7530126
7530096
7530136
7523966
7519736
7514496
7514516
7514536
7514556
7512246
7547206
7522596
7551376
7519816
7524136
7557096
7512016
7512696
7520946
7543376
7543386
7549786
7539546
7519686
7521226
7521206
7524166
7510316
7527136
7519426
7533326
7555476
7561656
7563056
7522556
7522526
7536646
7526726
7547246
7547236
7522506
7555496
7557396
7548876
7561666
7522316
7519466
7543356
7543226
7519896
7512146
7509056
7533486
7513156
7563036
7511106
7511156

Sales	89705GAB1	89705GAB1	USDLoan TRX LIBOR 150.00 Nov 28 10,R/C
Sales	89705GAC9	89705GAC9	USDLoan TRX LIBOR 450.00 Nov 28 11,T/L
Sales	89705GAB1	89705GAB1	USDLoan TRX LIBOR 150.00 Nov 28 10,R/C
Sales	89705GAB1	89705GAB1	USDLoan TRX LIBOR 150.00 Nov 28 10,R/C
Sales	89705GAC9	89705GAC9	USDLoan TRX LIBOR 450.00 Nov 28 11,T/L
Sales	89705GAC9	89705GAC9	USDLoan TRX LIBOR 450.00 Nov 28 11,T/L
Sales	89705GAC9	89705GAC9	USDLoan TRX LIBOR 450.00 Nov 28 11,T/L
Sales	89705GAC9	89705GAC9	USDLoan TRX LIBOR 450.00 Nov 28 11,T/L
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	6870	6870	USDLoan TROPIC LIBOR 175.00 Jan 3 12,OPCO
Sales	9293	9293	USDLoan TROPIC LIBOR 225.00 Jul 2 09,TL
Sales	9293	9293	USDLoan TROPIC LIBOR 225.00 Jul 2 09,TL
Sales	9293	9293	USDLoan TROPIC LIBOR 225.00 Jul 2 09,TL
Sales	5934	5934	USDLoan USS LIBOR 350.00 Aug 6 12,T/L
Sales	5934	5934	USDLoan USS LIBOR 350.00 Aug 6 12,T/L
Sales	909892AE1	909892AE1	USDLoan UTDCOM LIBOR 200.00 Jun 30 12,T/L D
Sales	91730FAH5	91730FAH5	USDLoan USIS LIBOR 275.00 Feb 21 15,TL
Sales	92534HAE4	92534HAE4	USDLoan VTRU LIBOR 700.00 Aug 14 15,2ND L TL
Sales	92907SAH2	92907SAH2	USDLoan VOUGHT LIBOR 250.00 Dec 22 11,T/L B
Sales	95081HAD6	95081HAD6	USDLoan WESCOA LIBOR 225.00 Sep 29 13,1ST LIEN
Sales	95081HAD6	95081HAD6	USDLoan WESCOA LIBOR 225.00 Sep 29 13,1ST LIEN
Sales	95235LAF7	95235LAF7	USDLoan WSTC LIBOR 237.50 Oct 24 13,T/L B
Sales	95235LAF7	95235LAF7	USDLoan WSTC LIBOR 237.50 Oct 24 13,T/L B

TRONOX INC		USD	11/28/2010	B	8,898,809.50
TRONOX INC	8.50	USD	11/28/2011	B	906,075.34
TRONOX INC		USD	11/28/2010	S	2,000,000.00
TRONOX INC		USD	11/28/2010	S	6,898,809.50
TRONOX INC	8.50	USD	11/28/2011	B	1,000,000.00
TRONOX INC	8.50	USD	11/28/2011	S	906,075.34
TRONOX INC	8.50	USD	11/28/2011	B	6,000,000.00
TRONOX INC	8.50	USD	11/28/2011	S	7,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	B	1,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	S	500,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	S	3,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	B	2,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	B	2,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	B	3,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	S	2,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	S	2,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	S	3,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	B	3,500,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	B	5,000,000.00
TROPICANA ENTERTAINMENT	6.25	USD	01/03/2012	S	5,000,000.00
TROPICANA LAS VEGAS RESORT AND CASINO LLC	6.25	USD	07/02/2009	B	500,000.00
TROPICANA LAS VEGAS RESORT AND CASINO LLC	6.25	USD	07/02/2009	S	3,000,000.00
TROPICANA LAS VEGAS RESORT AND CASINO LLC	6.25	USD	07/02/2009	S	2,500,000.00
U.S. SHIPPING PARTNERS L.P.		USD	08/06/2012	B	2,000,000.00
U.S. SHIPPING PARTNERS L.P.		USD	08/06/2012	S	1,000,000.00
UNITED COMPONENTS	4.81	USD	06/30/2012	B	1,689,000.00
US INVESTIGATIONS SERVICES INC	5.35	USD	02/21/2015	S	3,000,000.00
VERTRUE INC	9.81	USD	08/14/2015	S	22,000,000.00
VOUGHT AIRCRAFT INDUSTRIES INC	6.50	USD	12/22/2011	S	2,000,000.00
WESCO AIRCRAFT HARDWARE CORP	6.25	USD	09/29/2013	B	1,000,000.00
WESCO AIRCRAFT HARDWARE CORP	6.25	USD	09/29/2013	S	1,000,000.00
WEST CORP	4.84	USD	10/24/2013	B	4,000,000.00
WEST CORP	4.84	USD	10/24/2013	S	2,000,000.00

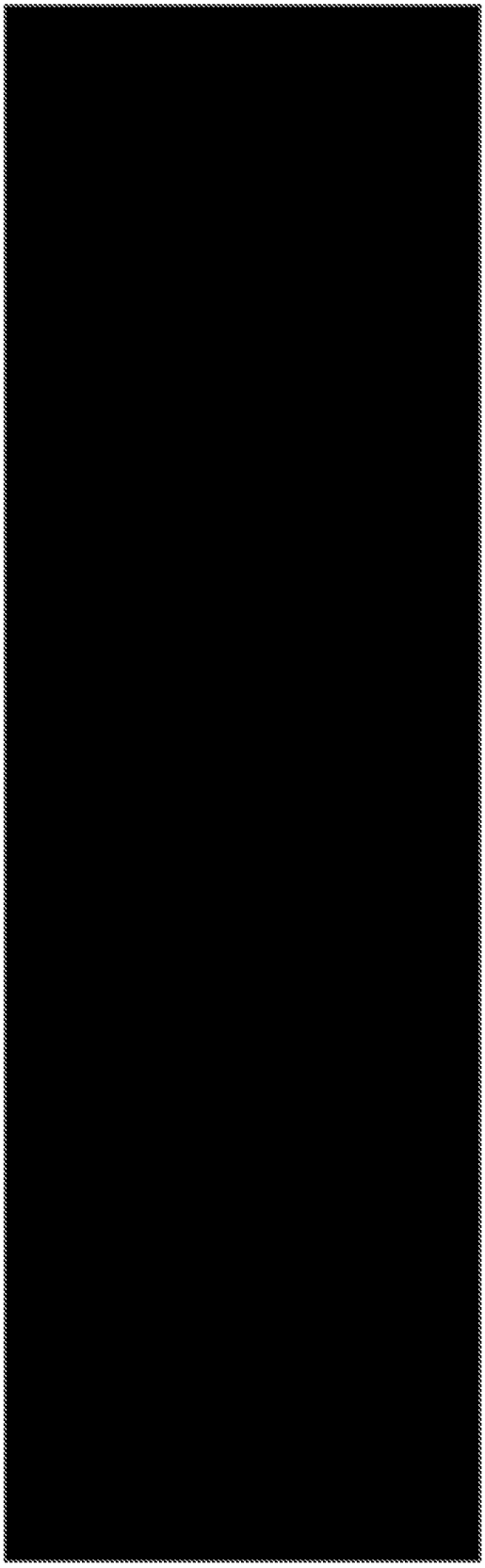
87.13	10.12	08/26/2008
87.13	8.41	08/26/2008
87.50	9.91	08/26/2008
87.50	9.89	08/26/2008
91.00	6.92	08/27/2008
91.50	6.73	08/27/2008
90.88	6.93	08/28/2008
91.38	6.88	08/28/2008
81.50	12.16	08/22/2008
82.00	11.95	08/22/2008
83.00	11.51	08/26/2008
82.00	11.95	08/27/2008
82.25	11.81	08/27/2008
82.50	11.76	08/27/2008
82.38	11.76	08/27/2008
82.50	11.76	08/27/2008
83.00	11.55	08/27/2008
82.00	11.92	08/28/2008
82.25	11.81	08/28/2008
82.00	11.92	08/28/2008
78.25	37.01	08/26/2008
79.50	34.57	08/26/2008
79.50	34.89	08/28/2008
84.75	12.33	08/28/2008
85.25	12.15	08/28/2008
95.00	8.04	08/26/2008
92.25	7.99	08/26/2008
80.00	16.01	08/27/2008
95.25	7.89	08/27/2008
96.13	7.19	08/28/2008
96.38	7.13	08/28/2008
87.75	9.57	08/25/2008
88.00	9.43	08/26/2008

09/16/2008	Matthew McQuade
09/16/2008	Matthew McQuade
09/16/2008	Matthew McQuade
09/16/2008	Matthew McQuade
09/17/2008	Matthew McQuade
09/17/2008	Matthew McQuade
09/18/2008	Matthew McQuade
09/18/2008	Matthew McQuade
09/12/2008	Anna Klein
09/12/2008	Anna Klein
09/16/2008	Anna Klein
09/17/2008	Anna Klein
09/17/2008	Anna Klein
09/17/2008	Anna Klein
09/17/2008	Anna Klein
09/17/2008	Anna Klein
09/17/2008	Anna Klein
09/18/2008	Anna Klein
09/18/2008	Anna Klein
09/18/2008	Anna Klein
09/16/2008	Anna Klein
09/16/2008	Anna Klein
09/18/2008	Anna Klein
09/18/2008	Alexander Stromberg
09/18/2008	Alexander Stromberg
09/15/2008	John Cortese
09/16/2008	Alexander Stromberg
09/17/2008	James Seery
09/17/2008	Matthew McQuade
09/18/2008	Matthew McQuade
09/18/2008	Matthew McQuade
09/15/2008	Alexander Stromberg
09/16/2008	Alexander Stromberg

McQuade Chemical		Jeffrey Goodwin	22,247.02	
McQuade Chemical		Jeffrey Goodwin	2,265.19	
McQuade Chemical		Kevin D. King	10,000.00	
McQuade Chemical		Peter Dell'Orto	34,494.05	
McQuade Chemical		Kevin D. King	1,250.00	
McQuade Chemical		Hillel Drazin	4,530.38	
McQuade Chemical		Peter Dell'Orto	30,000.00	
McQuade Chemical		Peter Dell'Orto	35,000.00	
Klein Loan Priv		Lisa Konrad	1,250.00	
Klein Loan Priv		Evan Weinberg	312.50	
Klein Loan Priv		Lisa Konrad	7,500.00	
Klein Loan Priv		Jorde Nathan	5,000.00	re-entered; correct counterparty wouldn't stay in system
Klein Loan Priv		Jorde Nathan	2,500.00	
Klein Loan Priv		Lisa Konrad	7,500.00	
Klein Loan Priv		Lisa Konrad	2,500.00	
Klein Loan Priv		Lisa Konrad	5,000.00	
Klein Loan Priv		Lisa Konrad	7,500.00	
Klein Loan Priv		Jorde Nathan	2,187.50	
Klein Loan Priv		Shabbir Jasdanwala	6,250.00	
Klein Loan Priv		Lisa Konrad	3,125.00	
Klein Loan Priv		Christopher Bodner	3,750.00	
Klein Loan Priv		Lisa Konrad	7,500.00	
Klein Loan Priv		Lisa Konrad	6,250.00	
Stromberg Industrial		Christopher Bodner	2,500.00	
Stromberg Industrial		Emmett Ohara	1,250.00	
CORTESE - HYLCDSLOANS		Jorde Nathan	2,111.25	
Stromberg Industrial		Jorde Nathan	3,750.00	
Seery Loan Syndication		Jonathan Kitei	220,000.00	
McQuade Industrials		Jonathan Kitei	2,500.00	
McQuade Industrials		Evan Weinberg	1,250.00	
McQuade Industrials		Jeffrey Goodwin	1,250.00	
Stromberg Serv.		Sarah Gregg	5,000.00	
Stromberg Serv.		Christopher Bodner	2,500.00	

7534416
7530726
7534546
7534476
7543236
7540356
7552336
7551886
7507506
7507626
7535706
7558196
7547676
7539156
7547686
7540546
7539206
7551076
7549126
7551086
7536786
7535596
7548976
7557356
7556186
7536966
7524656
7547126
7543826
7552706
7552746
7519886
7523956

Copy FCN		#N/A		#N/A
1			2	3
FCN	Parent		Deal	
,		#N/A		
6565	ACS MEDIA LLC			
8645	ACTS CORPORATION			
8646	ACTS CORPORATION			
7076	ADVANCED MICRO DEVICES INC			
7076	ADVANCED MICRO DEVICES INC			
2251	AES			
2251	AES			
3075	AES			
6454				
5361	AGA MEDICAL			
6981				
6980				
6982				
9229				
8573				
8573				
8573				
6871				
6237	ALIX PARTNERS LLP			
6237	ALIX PARTNERS LLP			
6237				
3613	ALLIANCE LAUNDRY			
3612	ALLIANCE LAUNDRY			
3612				
4015	ALLIED WASTE INDUSTRIES INC			
4014	ALLIED WASTE INDUSTRIES INC			
4014				
8294	ALLISON TRANSIMISSION			
8294				
8295				
8295				
8301				
8302				
8889				
8888				
8825				
5715	TEXAS PACIFIC GROUP			
5716	TEXAS PACIFIC GROUP			
7160	ALTOS HORNOS DE MEXICO			
6717				
7633	AMERICAN AIRLINES			
7259	DOBSON COMMUNICATIONS			
7258	DOBSON COMMUNICATIONS			
7258				
7259				
8139				
8138				
8138				
3788	AMI SEMICONDUCTOR			
7413				
6916				
6917	ARAMARK CORP			
6916	ARAMARK CORP			
6916				
6917				
8018	ARINC			
8019	ARINC			
8020	ARINC			
8712	ARINC			
4293	ASPECT SOFTWARE			
7107				
5976				
5968				
6684				
6685				
6681				
6682				
6753				
6754				
5311				



#N/A	#N/A		
	4 5		6 7
Facility	**Curr**	**LIN***	**Company**
#N/A	#N/A	A0004U044RC01	#N/A
TERM LOAN	USD	A000ES014TB01	#N/A
US DOLLAR TERM LOAN	USD	A000GH016TB01	TLB
REVOLVING CREDIT	CAD		#N/A
TERM LOAN		00AMDN026TB01	#N/A
TERM LOAN	USD	00AMDN026TB01	#N/A
REVOLVER		00AESN077TB01	#N/A
REVOLVER	USD	00AESN077RC01	#N/A
TERM LOAN	USD	00AESN077TB01	#N/A
TERM LOAN	USD	00ACSN020TL01	TLB
TRANCHE B TERM LOAN		A000DM018TB01	TLB
C5	EUR	A000CH035PR01	TLB&C
B5	EUR	A000CH034TB02	TLB (Euro)
C6	EUR	A000CH032TC02	TLC (Euro)
ALCOA INC. 5YR 10/2/07		A000GM015TB02	#N/A
ALCOA INC. (1/31/08 BRIDGE)		A000GM013TB02	TLB (Euro)
5 YEAR REVOLVER	USD		#N/A
5 YEAR REVOLVER	USD		#N/A
GERMAN LOAN	EUR	A000E6010TB02	#N/A
TRANCHE B TERM LOAN		A000EF012TB01	TLB
TRANCHE C TERM LOAN	USD	A000EF012TB01	TLB
TRANCHE C TERM LOAN	USD	A000EF012TB01	TLB
REVLOVING CREDIT LOANS		A0004R058RC01	#N/A
TERM LOAN		A0004R058TB01	TLB
TERM LOAN	USD	A0004R058TB01	TLB
TRANCHE A CREDIT LINKED DEP		0AWINO071LC01	#N/A
TERM LOAN		0AWINO075TB01	#N/A
TERM LOAN	USD	A000FL018TB01	TLB
TERM LOAN	USD	A000GC023TL01	TL
REVOLVER	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
CASH PAY TERM BRIDGE	USD		#N/A
TOGGLE TERM BRIDGE (PIK)	USD		#N/A
ALLTEL CORP (11/16/07)		000ATN042TB01	TLB1
ALLTEL CORP (11/16/07)		000ATN040TB02	TLB2
ALLTEL CORP (11/16/07)		000ATN048TB03	TLB3
INITIAL SECOND LIEN TERM LOAN		B00084011TC01	2nd Lien TL
DELAY DRAW SECOND LIEN TERM		B00084014DD02	Delay Draw TL
CLAIM T/L F2504	USD		#N/A
TERM LOAN B	USD	00AENA039TB01	TLB
TERM 2	USD	A00002024TB01	TLB
TRANCHE B TERM	USD	A0006L034TB01	#N/A
DELAYED DRAW TERM	USD	A0006L037DD01	#N/A
DELAYED DRAW TERM		A0006L037DD01	#N/A
TRANCHE B TERM		A0006L034TB01	#N/A
3-YR REVOLVER	USD		#N/A
5-YR REVOLVER	USD		#N/A
5-YR REVOLVER	USD		#N/A
5 YEAR REVOLVER		A0008G025RC01	#N/A
COMMITMENT	USD	A000FK018TC01	2nd Lien TL
ARAMARK CORPORATION 1-26-07		A000EQ012LC02	LC
SYNTHETIC L/C FACILITY		A000EQ012LC02	LC
U.S. TERM LOAN		A000EQ016TB02	TLB
U.S. TERM LOAN	USD	A000EQ016TB02	TLB
SYNTHETIC L/C FACILITY	USD	A000EQ012LC02	LC
FIRST LIEN TERM	USD		#N/A
SYNTHETIC LC	USD		#N/A
REVOLVER	USD		#N/A
LOAN	USD		#N/A
5-YEAR REVOLVER		A000CJ024RC01	#N/A
TRANCHE B TERM LOAN	USD	A00080038TB01	1st Lien TL
ORIGINAL MMM TERM LOAN	USD	A000CA015TB01	TL
ORIGINAL NAMM TERM LOAN	USD	A000CA015TB02	TL
EUR MEZZ	EUR	A0009L045TL02	Mezz (EUR)
USD MEZZ	USD	A0009L043TL03	Mezzanine
TERM B EUR	EUR	A0009L049TB01	TLB (Euro)
TERM C EUR	EUR	A0009L047TC01	TLC (Euro)
TERM B USD	USD	A0009L047TB02	TLB
TERM C USD	USD	A0009L045TC02	TLC (US)
TERM LOAN	USD	A000DL010TB01	TLB

		8	9	10	11	12	13	14
Facility			**Note**	**Avg Bid (2)**	**Bid Quotes**	**LSTA**	**Total MV**	**Comment**
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
	#N/A		#N/A	#N/A	#N/A	Jun 07	-	
		0	39689	67.25	#REF!	7-Nov	#N/A	
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Feb	-	
	#N/A		#N/A	#N/A	#N/A	Apr 07	-	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
	#N/A		#N/A	#N/A	#N/A	Apr 07	-	
	#N/A		#N/A	#N/A	#N/A	Apr 07	-	
		0	39689	96.4643	#REF!	Apr 07	-	
		0	39689	94.5	#REF!	LSTA dec	7,608,065	
EUR			39689	82.5938	#REF!	Apr 07	-	
EUR			39689	82.5938	#REF!	Apr 07	-	
EUR			39689	82.5938	#REF!	Apr 07	-	
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
EUR			39689	97.625	#REF!	Sep 07	147,375,000	
	#N/A		#N/A	#N/A	#N/A	Sep 07	147,375,000	
	#N/A		#N/A	#N/A	#N/A	Sep 07	147,375,000	
	#N/A		#N/A	#N/A	#N/A	Apr 07	-	
		0	39689	96.25	#REF!	Feb	#N/A	
		0	39689	96.25	#REF!	May 07	#N/A	
		0	39689	96.25	#REF!	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	3,798,994	
		0	39689	97	#REF!	LSTA dec	470,337	
		0	39689	97	#REF!	Jul 07	470,337	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	1,439,487	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	692,780	
		0	39689	97.5972	#REF!	Apr 07	692,780	
		0	39689	89.6875	#REF!	Oct 07	#VALUE!	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#VALUE!	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	-	
	#N/A		#N/A	#N/A	#N/A	Aug 07	-	
		0	39689	98.7917	#REF!	Sep 07	2,425,941	
Soft-Call			39689	98.825	#REF!	Sep 07	#N/A	
3 Yr Non-Callable			39689	99.6188	#REF!	Sep 07	3,967,932	
		0	39689	99	#REF!	LSTA dec	-	
2nd Lien DD			39689	99	#REF!	LSTA dec	-	
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
		0	39689	94.2188	#REF!	Apr 07	-	
		0	39689	89.2917	#REF!	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A		-	
	#N/A		#N/A	#N/A	#N/A		-	
	#N/A		#N/A	#N/A	#N/A	Mar 07	-	
	#N/A		#N/A	#N/A	#N/A	Mar 07	-	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
		0	39689	89	#REF!	Apr 07	#N/A	
		0	39689	94.7125	#REF!	Sep 07	#N/A	
		0	39689	94.7125	#REF!	Feb	#N/A	
USD			39689	94.7125	#REF!	Feb	#N/A	
USD			39689	94.7125	#REF!	Apr 07	#N/A	
		0	39689	94.7125	#REF!	Apr 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Oct 07	-	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
AVSC			39689	85	#REF!	Aug 07	#N/A	
MMM			39689	90.3333	#REF!		#N/A	
NAMM			39689	90.3333	#REF!		#N/A	
		0	39689	91.8333	#REF!	Apr 07	-	
USD			39689	90.6667	#REF!	Apr 07	-	
		0	39689	91.725	#REF!	Apr 07	-	
		0	39689	91.725	#REF!	Apr 07	-	
US			39689	90.2143	#REF!	Apr 07	-	
		0	39689	90.2143	#REF!	Apr 07	-	
		0	39689	88	#REF!	Sep 07	-	

7436
4988
4989
4990
4533 B&G FOODS
4533
7007 BALDOR ELECTRIC COMPANY
7007
4278 BALL CORP
4279 BALL CORP
4372 BALL CORP
5154
5161
8732 BAUSCH AND LOMB
8733 BAUSCH AND LOMB
8517
8517
5859 BHM TECH
5859 BHM TECH
5857 BHM TECH
5857
8489
8563
8564
8565
8565
8426
8426
9034 BLAKE OFFSHORE LLC
3354 BOISE CASCADE
7521 BOISE CASCADE
7526 BOISE CASCADE
6779 EXELON BOSTON
6780 EXELON BOSTON
6780 EXELON BOSTON
6779
6780
7451 BROADWAY GEN'L FUNDING
7644 BROADWAY GEN'L FUNDING
7604 BUCYRUS INTERNATIONAL, INC
7719 BUCYRUS INTERNATIONAL, INC
8747 Buffets Holdings, Inc
7264
7263
5352 BURLINGTON COAT FACTORY WAREHOUSE
5497
7273
5120 CALPINE
2278 CALPINE
8917 CALPINE
8917 CALPINE
4488 DRA ADVISORS INC
7421
7422
6544
6546
6545
6543
8689 CBD INVESTOR, INC
8922 CBD INVESTOR, INC
3333 CBD MEDIA
8608 CDW CORPORATION
8647 CDW CORPORATION
8607 CDW CORPORATION
8609 CDW CORPORATION
8627 CDW CORPORATION
8627
7531
9123 BLACKSTONE GROUP LP
3645
8479
5360
7384
5360 CHARTER COMMUNICATIONS

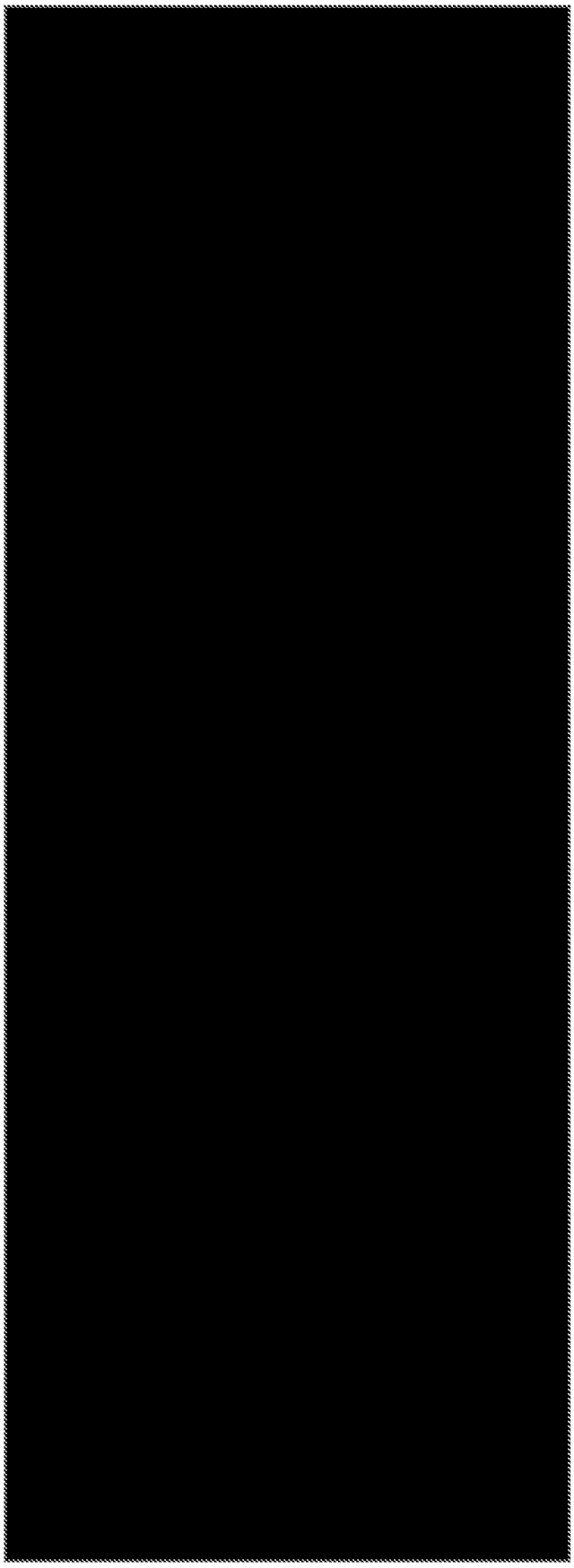
[redacted]

TRANCHE B3	EUR	H0005S025TB01	TLB (Euro)
TRANCHE A	EUR	H0005S019TA01	TLA (Euro)
TRANCHE B	EUR	H0005S017TB01	TLB (Euro)
TRANCHE C	EUR	H0005S015TC01	TLC (Euro)
TRANCHE C TERM LOAN FACILITY		B0003K028TC01	TLC
TRANCHE C TERM LOAN FACILITY	USD	B0003K028TC01	TLC
TERM LOAN		B00NNN011TB01	TLB
TERM LOAN	USD	B00NNN011TB01	TLB
GBP TERM A LOAN		00BLLN073TL02	#N/A
EURO TERM B LOAN		00BLLN073TL02	#N/A
CANADIAN TERM C LOAN		00BLLN073TL02	#N/A
B1	EUR	B00077015TB02	#N/A
C1	EUR	B00077013TC02	#N/A
DELAYED DRAW TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
5YR MULTI CURR REVOLVER	USD		#N/A
5YR MULTI CURR REVOLVER	USD		#N/A
SECOND LIEN TERM		B00087014TC01	2nd Lien TL
SECOND LIEN TERM	USD	B00087014TC01	2nd Lien TL
FIRST LIEN TERM		B00087016TB01	1st Lien TL
FIRST LIEN TERM		B00087016TB01	1st Lien TL
6-YR REVOLVER	USD		#N/A
ALTERNATIVE CCY REVOLVER	USD		#N/A
DOLLAR REVOLVER	USD		#N/A
DOLLAR TERM LOAN	USD	B00095027TB01	TLB
DOLLAR TERM LOAN	USD	B00095027TB01	TLB
REVOLVER	USD		#N/A
REVOLVER	USD		#N/A
INITIAL TERM LOAN	USD		#N/A
REVOLVER		00BCCN028RC01	#N/A
TRANCHE E TERM LOAN	USD	00BCCN022TE01	#N/A
DELAYED DRAW TERM LOAN	USD	00BCCN021DD01	#N/A
1ST LIEN SYNTHETIC L/C	USD	B0007A057LC01	LC
1ST LIEN SYNTHETIC REVOLVER	USD	B0007A051RC01	RC
1ST LIEN SYNTHETIC REVOLVER	USD	B0007A051RC01	RC
1ST LIEN SYNTHETIC L/C	USD	B0007A057LC01	LC
1ST LIEN SYNTHETIC REVOLVER	USD	B0007A051RC01	RC
TERM LOAN	USD	L00047019TB01	#N/A
TERM B	USD	L00047017TC01	#N/A
TRANCHE B DOLLAR TERM	USD	B0005W038TL01	TL
TRANCHE B EURO TERM	EUR	B0005W020TL01	TL (Euro)
LC	USD	0BOCBO066LC01	#N/A
JUNIOR LIEN TERM LOAN	USD	B0004E047TC01	#N/A
7-YR TERM LOAN	USD	B0004E049TB01	1st Lien TL
TERM LOAN		B0007Y018TB01	TLB
B CHF	CHF	C000B9031TB02	#N/A
CALPINE CORP EXIT TERM LOAN 01/31/08		00CPNN099TL01	TL
1ST LIEN		00CPNN075TB01	#N/A
TERM LOAN		00CPNN056NT01	#N/A
SIEMENS CORP USA	USD	00CPNN081TL01	#N/A
SIEMENS CORP USA	USD	00CPNN081TL01	#N/A
TRANCHE B TERM LOAN		C000E7018TB01	TLB
B2 (GENERAL) EUR	EUR	C000D7027TB01	TLB (Euro)
B2 (GENERAL) USD	USD	C000D7025TB02	TLB
TERM B1	EUR	C000CY029TB01	TLB (Euro)
TERM C	EUR	C000CY027TC01	TLC (Euro)
TERM B2	EUR	C000CY026PR02	#N/A
TERM A	EUR	C000CY021TA01	TLA (Euro)
BRIDGE LOAN	USD	C0009Q038TB01	#N/A
NEW TERM LOAN	USD	C0009Q038TB01	#N/A
TERM LOAN D		C0009Q038TB01	#N/A
$520MM TL	USD		#N/A
$520MM SR. PIK	USD		#N/A
$800 ABL 5YR RC	USD		#N/A
$940MM SR. BRIDGE	USD		#N/A
TERM LOAN	USD		#N/A
CDW CORPORATION		C000KC018TL01	TL
TERM LOAN	USD	C000FH015TB01	TLB
TERM LOAN B	USD		#N/A
CENTENNIAL COMMUNICATIONS CORP. 2/9/04		0CYCLO0B3TC01	TLC
TERM LOAN	USD	C000FA033BL01	#N/A
CHARTER COMMUNICATIONS OP. (A/R 3-6-07)		C000JM010TB01	TLB
3RD LIEN TERM LOAN	USD	0CHTRO076TD01	#N/A
7YR TERM LOAN	USD	0CHTRO076TB03	#N/A

Add On/Eur			39689	92.375	#REF!	Apr 07	-
EUR			39689	90.1667	#REF!	Apr 07	-
EUR			39689	92.375	#REF!	Apr 07	-
EUR			39689	92.25	#REF!	Apr 07	-
		0	39689	96.25	#REF!	Feb	-
		0	39689	96.25	#REF!	Aug 07	-
		0	39689	97.1458	#REF!	Feb	-
		0	39689	97.1458	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A		#N/A
	#N/A		#N/A	#N/A	#N/A		#N/A
	#N/A		#N/A	#N/A	#N/A		#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	2,281,553
	#N/A		#N/A	#N/A	#N/A	Oct 07	9,088,083
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
		0	39689	1	#REF!	LSTA dec	282,840
		0	39689	1	#REF!		282,840
		0	39689	26.25	#REF!	LSTA dec	810,000
		0	39689	26.25	#REF!	Mar 07	810,000
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
USD			39689	97.9375	#REF!	Sep 07	#N/A
USD			39689	97.9375	#REF!	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
Synthetic LC			39689	87.9	#REF!	May 07	#N/A
Synthetic RC			39689	87.9	#REF!	Dec 07	#N/A
Synthetic RC			39689	87.9	#REF!	Dec 07	#N/A
Synthetic LC			39689	87.9	#REF!	Apr 07	#N/A
Synthetic RC			39689	87.9	#REF!	Apr 07	#N/A
	#N/A		#N/A	#N/A	#N/A	May 07	-
	#N/A		#N/A	#N/A	#N/A	May 07	-
USD			39689	96.25	#REF!	May 07	-
		0	39689	96	#REF!	May 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39689	85.7917	#REF!	Apr 07	-
		0	39689	77.4375	#REF!	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
Exit TL			39689	92.875	#REF!	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Feb	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
		0	39689	94.23	#REF!	LSTA dec	876,499
		0	39689	71.125	#REF!	Apr 07	-
USD			39689	71.5	#REF!	Apr 07	-
Funded Casema			39689	95.5167	#REF!	Apr 07	-
Funded Casema			39689	95.5167	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
Funded Casema			39689	93.5	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
		0	39689	86.625	#REF!	Sep 07	#N/A
USD			39689	94.4583	#REF!	Apr 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
		0	39689	97.8333	#REF!	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
Combined TL			39689	87.3472	#REF!	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0053863

7230
5360
8370
8370
8368
8368
9122 CHOICEPOINT SERVICES INC
5292
6186 CINEMARK, INC
6187 CINEMARK, INC
8398
8398
8416
7621 CLAIRE'S STORES
2693
2694
9065 CLP HOLDINGS LLC
4653 COLLINS & AIKMAN
3916
3923
7412 DELTA AIRLINES INC
7412 DELTA AIRLINES INC
8606 EXELON CORP
7951 COMMUNITY HEALTH SYSTEMS, INC
7952
8508
8508
7396 CONSOLIDATED CONTAINER CO LLC
7396
7484
9054 CORRECTIONS CORP
6922 COVANTA ENERGY CORP
6920 COVANTA ENERGY CORP
8942 CREDENCIAL ARGENTINA S.A.
8975 CREDENCIAL ARGENTINA S.A.
7041
4503 CROWN HOLDINGS INC
7500
5087 CSC HOLDINGS
9053 CSC HOLDINGS
9136 CLAYTON DUBILIER & RICE INC
8417
8399
8400
8400
8298 DAIMLERCHRYSLER
8299 DAIMLERCHRYSLER
9191
5307 DANA CORP
8897 DANA CORP
9164 DANA CORP
8538
5549 DAVITA INC
8267
4003
4004
4001
6852 DELPHI - DIP REFI
7512
7507 DELTA AIRLINES INC
7507
7305
8948 DEVELOPERS DIVER REALTY
8459
3974 DEX MEDIA
3971 DEX MEDIA
3970 DEX MEDIA
9022 Delta Petroleum Corporation
8794 DIRECTED ELECTRONICS INC
2410 DOBSON CELLULAR
5346
5347
5348
8096



NEW TERM LOANS	USD	0CHTRO078TB02	#N/A
7YR TERM LOAN	USD	0CHTRO060TL01	#N/A
LETTER OF CREDIT	USD		#N/A
LETTER OF CREDIT	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM	USD		#N/A
TERM LOAN		C00085027TB01	TLB
REVOLVER		C00016048RC01	#N/A
TERM LOAN		C00016046TL01	TL
5 YEAR REVOLVER	USD		#N/A
5 YEAR REVOLVER	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN B	USD	C000HG015TB01	TLB
TERM D1 (A) SUB - TRANCHE	EUR	C000AS018TA01	#N/A
TERM D1 (B) SUB - TRANCHE	EUR	C000AS016TB01	#N/A
TERM LOAN	USD		#N/A
REVOLVER	USD	C0006X036RC01	#N/A
TERM LOAN B1		C0002W032TB01	#N/A
SUPPLEMENTAL REVOLVING CREDIT		C0002W030RC02	#N/A
N983/N984 CLAIM	USD	D0005U014TL01	#N/A
N983/N984 CLAIM	USD	D0005U014TL01	#N/A
REVOLVER	USD		#N/A
TERM LOAN	USD	0CHSIO031TB01	TLB
DELAYED DRAW TL	USD	0CHSIO034DD01	Delay Draw TL
5-YR MULTICURRENCY REVOLVER	USD		#N/A
5-YR MULTICURRENCY REVOLVER	USD		#N/A
2ND LIEN TER LOAN	USD	C00081032TC01	2nd Lien TL
2ND LIEN TER LOAN	USD	C00081032TC01	2nd Lien TL
1ST LIEN TERM LOAN	USD	C00081034TB01	1st Lien TL
5 YR REVOLVING CREDIT	USD		#N/A
7YR SYNTHETIC LC		C000CW045LC01	LC
7YR TERM LOAN B		C000CW049TB01	TLB
TRANCHE A	ARS		#N/A
TRANCHE B	ARS		#N/A
TERM B1	USD		#N/A
286.5M TERM B EURO		C000E4013TB02	#N/A
7-YR TRANCHE B TERM LOAN	USD	C000E8030TL01	TL
TERM LOAN	USD		#N/A
TERM LOAN A1	USD		#N/A
DOLLAR TERM LOAN	USD		#N/A
INTERIM LOAN	USD		#N/A
REVOLVER	CAD		#N/A
TRANCHE B TERM LOAN	USD		#N/A
TRANCHE B TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
DANA HOLDING TL(1/31/08)		D0006V013TB01	TLB
TERM LOAN		D0000Z026TL01	#N/A
AFFINIA	USD		#N/A
PERMO CLAIM	USD	D0000Z026TL01	#N/A
MULTI REVOLVER	USD		#N/A
TRANCHE B TERM LOAN		00DVAN024TB02	TLB1
TRANCHE B-1 TERM	USD	00DVAN024TB02	TLB1
TRANCHE C1	EUR	D00046027PR01	#N/A
TRANCHE C2	EUR	D00046026TC01	#N/A
TRANCHE A	EUR	D00046020TA01	#N/A
TRANCHE B TERM LOAN		00DPHN048TB01	#N/A
CREDIT-LINKED DEPOSIT	USD	D0005U024TB01	1st Lien TL
TERM LOAN	USD	00DALN051TC01	2nd Lien TL
TERM LOAN	USD	00DALN051TC01	2nd Lien TL
REP CLAIM	USD	D0005U014TL01	#N/A
TERM LOAN	USD		#N/A
TERM LOANS	USD		#N/A
NEW TRANCHE A TERM LOAN		D0003K012TA01	#N/A
NEW TRANCHE A TERM LOAN		D0003N016TA01	#N/A
NEW REVOLVER		D0003N014RC01	#N/A
TERM LOAN	USD		#N/A
TERM	USD		#N/A
REVOLVING CREDIT COMMITMENT		D0002E031RC01	#N/A
TRANCHE B TERM LOAN	USD	00DOLN079TB01	TLB
TRANCHE C TERM LOAN	USD	00DOLN077TL01	TLC
LETTER OF CREDIT	USD	00DOLN075LC01	LC
TRANCHE B-2 TERM LOAN	USD	0DOLRO028TB01	TLB2

	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	#N/A
		0	39689	96.25	#REF!	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	25,935,091
		0	39689	94.4286	#REF!	LSTA dec	4,132,820
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
		0	39689	66.8214	#REF!	Oct 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	99,250,197
	#N/A		#N/A	#N/A	#N/A	Jun 07	-
	#N/A		#N/A	#N/A	#N/A	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
		0	39689	94.5114	#REF!	Jun 07	#N/A
		0	39689	94.5114	#REF!	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
		0	39689	49	#REF!	Jun 07	#N/A
		0	39689	49	#REF!	Apr 07	#N/A
		0	39689	74.5	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	14,400,000
		0	39689	95	#REF!	Feb	-
		0	39689	95	#REF!	Feb	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	#N/A
		0	39689	93.5208	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	4,000,000
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
Exit TL			39689	91.9167	#REF!	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Jan 08	#N/A
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
		0	39689	96.1563	#REF!	LSTA dec	-
		0	39689	96.1563	#REF!	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Feb	-
Exit loan / TLA			39689	83.5	#REF!	Apr 07	2,125,000
Exit loan / TLB			39689	72.5	#REF!	Dec 07	1,128,826
Exit loan / TLB			39689	72.5	#REF!	Apr 07	1,128,826
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
Refinance piece			39689	91.7813	#REF!	Apr 07	-
Solvest			39689	91.7813	#REF!	Apr 07	-
Refinance piece			39689	91.7813	#REF!	Apr 07	-
First Loss tranche			39689	88.8594	#REF!	Aug 07	-

7902		[redacted]
7902		
7251		
7252		
7253		
7126		
7601	DRESSER, INC	
7607	DRESSER, INC	
8125	SAGA	
8126	SAGA	
5306	DYNEGY	
8947	EAGLE ROCK ENERGY PARTNERS LP	
8282		
7641		
7643		
7641	EDGEN MURRAY	
7642	EDGEN MURRAY	
5418	EDISON INTL / SOUTHERN CALIFORNIA EDISON	
6735		
6737		
6738		
6739		
5836		
5877	EL PASO	
8832		
1829		
7100	THE AES CORP	
745	ENRON	
4938		
7695	ENRON	
7437		
7438		
8293		
8293		
8520		
8520		
7420		
7411		
8213		
8325		
8325		
8327		
8327		
8328		
4063	ENVIROSOLUTIONS	
8421		
8421		
8422		
8422		
4937	EPCO	
4204	EPCO	
4205	EPCO	
8616	ERP OPERATING LTD PARTNERSHIP	
8314		
8311		
9433		
7291		
9093	FEDERAL MOGUL	
9092	FEDERAL MOGUL	
1481	FEDERAL MOGUL	
587	FEDERAL MOGUL	
2330	FEDERAL MOGUL	
7493		
7494		
8558		
8559		
8592		
8547		
8547		
8547		
8549		
8548		
8548		
8550		

TRANCHE B-1 TERM LOAN	USD	D0006F018TB01	TLB
TRANCHE B-1 TERM LOAN	USD	D0006F018TB01	TLB
B4	EUR	D00049038TB02	TLB (Euro)
B5	EUR	D00049038TB02	TLB (Euro)
C4	EUR	D00049036TC02	TLC (Euro)
TERM LOAN B	USD	D0005Z015TB01	TLB
TERM B	USD	D00068014TB01	1st Lien TL
TERM LOAN	USD	D00068012TC01	2nd Lien TL
REVOLVER	USD		#N/A
TERM	USD		#N/A
TERM L/C FACILITY		00DYNN065TL01	#N/A
REVOLVER	USD		#N/A
5 YEAR REVOLVER	USD		#N/A
EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT		E00074019TB02	1st Lien TL
EDGEN MURRAY SECOND LIEN CREDIT AGREEMEN		E00074011TB01	1st Lien TL
UK TERM LOAN	USD	E00074019TB02	1st Lien TL
US TERM LOAN	USD	E00074011TB01	1st Lien TL
6 YEAR REVOLVING CREDIT		M0006D021RC01	#N/A
A1	EUR	E003L027TA01	#N/A
A2	EUR	E003L027TA01	#N/A
B	EUR	E003L025TB01	#N/A
C	EUR	E003L023TC01	#N/A
MEZZ TERM	EUR	E003L021TL02	#N/A
REVOLVER	USD	000EPN085LC01	#N/A
EL PASO PIPELINE [11/21/07]		000EPN085LC01	#N/A
TERM LOAN B	USD	E0006H013TB01	TLB
TL B		00AESN077TB01	#N/A
364 DAY REVOLVER	USD	00ENEN078RC02	#N/A
364 ABN AMRO CLAIM	USD		#N/A
185 POST	USD	00ENEN0B2NT03	#N/A
CLAIM 4	USD	00ENEN0B6NT01	#N/A
CLAIM 185	USD	00ENEN0B2NT03	#N/A
CLM4 W/O S	USD		#N/A
CLM4 W/O S	USD		#N/A
CLASS 4 WHITE RIDGE	USD		#N/A
CLASS 4 WHITE RIDGE	USD		#N/A
8.5-YR 3RD LIEN PIK TERM LOAN	USD	E0006V018TD01	3rd Lien TL
TERM LOAN	USD	E0006V012TB01	2nd Lien TL
5-YR REVOLVER	USD		#N/A
3 YEAR REVOLVER	USD		#N/A
3 YEAR REVOLVER	USD		#N/A
TERM A-1	USD		#N/A
TERM A-1	USD		#N/A
TERM A-2	USD		#N/A
INITIAL TERM LOAN		E0003J038TB01	TLB
REVOLVER	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN A-1	USD		#N/A
TERM LOAN A-1	USD		#N/A
INSTITUTIONAL TERM LOAN C		E00052017TB01	#N/A
REVOLVER (CITI AGENT)		E00052017RC01	#N/A
TERM LOAN A (CITI AGENT)		E00052019TA01	#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
US TRANCHE	USD		#N/A
FAIRPOINT COMMUNICATIONS 3-31-08		F0003E053TB01	TLB
B3B	EUR	F0004P024TB01	#N/A
PIK NOTE FACILITY	USD		#N/A
TRANCHE A TERM LOAN	USD		#N/A
REVOLVER		00FMON086RC01	#N/A
TRANCHE B TERM LOAN		00FMON086TB01	#N/A
TRANCHE A TERM LOAN		00FMON088TA01	#N/A
B	EUR	F00042033TB01	TLB (Euro)
C	EUR	F00042031TC01	TLC (Euro)
SR. CASH PAY BRIDGE	USD		#N/A
SR. PIK BRIDGE	USD		#N/A
B-1 TRANCHE EUR	EUR		#N/A
B-1 TRANCHE USD	USD		#N/A
B-1 TRANCHE USD	USD		#N/A
B-1 TRANCHE USD	USD		#N/A
B-2 TRANCHE EUR	EUR		#N/A
B-2 TRANCHE USD	USD		#N/A
B-2 TRANCHE USD	USD		#N/A
B-3 TRANCHE	USD		#N/A

First Out tranche			39689	92.0156	#REF!	Sep 07	#N/A	
First Out tranche			39689	92.0156	#REF!	Sep 07	#N/A	
EUR			39689	82.85	#REF!	Apr 07		-
EUR			39689	82.85	#REF!	Apr 07		-
EUR			39689	82.95	#REF!	Apr 07		-
		0	39689	95.75	#REF!	Apr 07	#N/A	
		0	39689	95.375	#REF!	May 07	#N/A	
PIK			39689	96	#REF!	May 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
Cayman			39689	82	#REF!	Sep 07	#N/A	
USD			39689	92.5	#REF!	Sep 07	#N/A	
Cayman			39689	82	#REF!	May 07	#N/A	
USD			39689	92.5	#REF!	May 07		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	#N/A	
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Dec 07	47,562,689	
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
		0	39689	87	#REF!	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Feb		-
	#N/A		#N/A	#N/A	#N/A			39
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	May 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Apr 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07		-
	#N/A		#N/A	#N/A	#N/A	Aug 07		-
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
PIK; aka Mezzanine.			39689	81.75	#REF!	Apr 07	#N/A	
		0	39689	85.3333	#REF!	Apr 07	7,063,628	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	17,538,651	
	#N/A		#N/A	#N/A	#N/A	Aug 07	17,538,651	
	#N/A		#N/A	#N/A	#N/A	Aug 07	11,307,790	
	#N/A		#N/A	#N/A	#N/A	Aug 07	11,307,790	
	#N/A		#N/A	#N/A	#N/A	Aug 07		-
		0	39689	91.5	#REF!	LSTA dec	3,754,238	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
		0	39689	87.875	#REF!	Sep 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Dec 07		-
	#N/A		#N/A	#N/A	#N/A	Dec 07		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
		0	39689	91	#REF!	Apr 07		-
EUR			39689	91	#REF!	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Sep 07		-
	#N/A		#N/A	#N/A	#N/A	Sep 07		-
	#N/A		#N/A	#N/A	#N/A	Sep 07	9,278,859	
	#N/A		#N/A	#N/A	#N/A	Sep 07	9,278,859	
	#N/A		#N/A	#N/A	#N/A	Sep 07	9,278,859	
	#N/A		#N/A	#N/A	#N/A	Sep 07		-
	#N/A		#N/A	#N/A	#N/A	Sep 07	2,162,573	
	#N/A		#N/A	#N/A	#N/A	Sep 07	2,162,573	
	#N/A		#N/A	#N/A	#N/A	Sep 07	26,863,341	

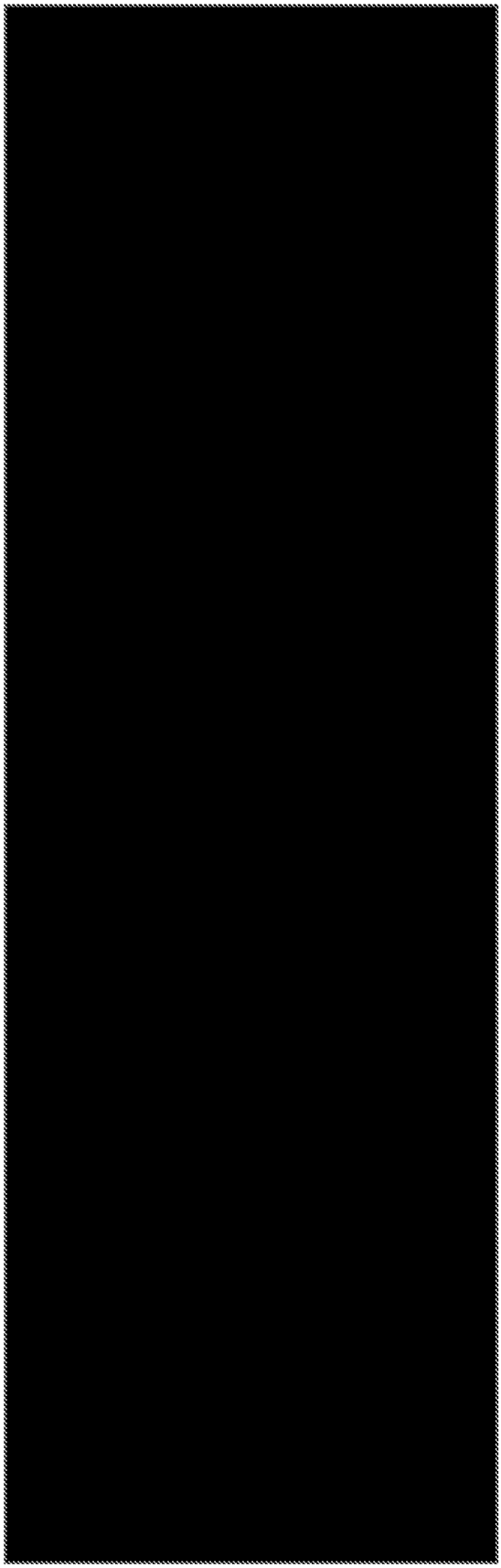
8550	
8550	
8550	
8556	
8546	
8567	
6009	
6006	
6008	
6007	
9112	FLORIAN GRUNDUNG SPV
8415	
7002	
4313	
4314	
6675	FORD
6672	FORD
6591	FREESCALE SEMICONDUCTOR
5094	FRESENIUS MEDICAL CARE
8385	
4433	
4434	
4435	
4446	
8571	GENENTECH INC
7688	GENERAC POWER SYSTEMS INC
4952	GENERAL GROWTH PROPERTIES
4953	GENERAL GROWTH PROPERTIES
8621	GENERAL MILLS
6582	
7237	
7238	
2537	GENERAL NUTRITION CENTERS
2536	GENERAL NUTRITION CENTERS
8310	
8310	
4592	GEORGIA PACIFIC
6801	
9115	GESIF PORTFOLIO NPL
6589	
4892	
3707	
8407	
7301	
5866	
7057	
7058	
8118	
8146	
5432	HANGER ORTHOPEDIC
5432	
5432	
7794	
7794	HAWAIIAN TELCOM
6490	HCA INC
6491	HCA INC
6492	
8447	
8447	
8447	
8373	
8372	
8372	
8372	
7008	HEALTH MANAGEMENT ASSOCIATES INC
5004	HEALTHSOUTH
5004	
6759	HERBST GAMING
6757	HERBST GAMING
9032	HERBST GAMING
6757	
4572	HERTZ
4573	HERTZ
4626	HERTZ CORP

[redacted]

B-3 TRANCHE	USD		#N/A
B-3 TRANCHE	USD		#N/A
B-3 TRANCHE	USD		#N/A
DELAYED DRAW TL	USD		#N/A
MULTI-CURR REVOLVER	USD		#N/A
SR. SUB BRIDGE	USD		#N/A
TERM C2	USD	F00054018TC02	#N/A
TERM B1	GBP	F00054012TB01	#N/A
TERM C1	GBP	F00054010TC01	#N/A
TERM B2	USD	F00054010TB02	#N/A
TERM LOAN	USD		#N/A
REVOLVER	USD		#N/A
FIRST LIEN TERM LOAN	USD	F0000X054TB01	#N/A
TRANCHE B	GBP	F0004F018TB01	#N/A
TRANCHE C	GBP	F0004F016TC01	#N/A
7-YR TERM LOAN		0000FN031TB01	TLB
5-YR DOMESTIC REVOLVER	USD	0000FN031RC01	RC
7-YR TERM LOAN		F00056023TL01	TL
TRANCHE B TERM LOAN		00FMSN058TB01	TLB
TERM LOAN	USD		#N/A
FACILITY A	GBP	G0003E039TA01	TLA
FACILITY B	GBP	G0003E037TB01	TLB
FACILITY C	GBP	G0003E035TC01	TLC
MEZZANINE LOAN	GBP	G0003E031TL03	Mezzanine
5 YEAR REVOLVER	USD		#N/A
1ST LIEN	USD	G0005P014TB01	1st Lien TL
REVOLVING CREDIT		G00041026RC01	RC
TRANCHE A-1 TERM LOAN		G00041036TA01	TLA
5-YR REVOLVER	USD		#N/A
TERM LOAN	USD	000GMN061TB01	TLB
5 YEAR REVOLVER		G00004024RC01	#N/A
TERM LOAN	USD	G00004032TB01	TL
TRANCHE C TERM LOAN		G00004022TC01	#N/A
REVOLVER		G00004024RC01	#N/A
5-YR REVOLVER	USD		#N/A
5-YR REVOLVER	USD		#N/A
1ST LIEN - 5.0BN TERM LOAN B		G00053013TB01	TLB
ADDITONAL TERM B		G00053011TB02	TLB2
PORTFOLIO	USD		#N/A
GINN CLUBS 2ND LIEN 6-06		G00059010TB01	#N/A
TERM	EUR	G00055017PR01	#N/A
TRANCHE A	EUR	G0003R014TA01	#N/A
2ND LIEN TL	USD	000GTN070TL01	2nd Lien TL
NEW TERM LOAN B	USD	G0001N052TB02	TLB
TERM LOAN C		00GPKN049TC01	#N/A
1ST LIEN TERM LOAN	USD	G0003A043TB01	1st Lien TL
2ND LIEN TERM LOAN	USD	G0003A041TC01	#N/A
		G0005F026TA01	TLA1
		G0005F024TA02	TLA2
TERM LOAN B	USD	00HGRN043TB01	TLB
TERM LOAN B		00HGRN043TB01	TLB
TERM LOAN B	USD	00HGRN043TB01	TLB
HAWAIIAN. TELCOM COMMUNICATIONS (5/07)		H00054026TC01	TLC
TRANCHE C TERM LOAN	USD	H00054026TC01	TLC
TRANCHE A-1 TERM LOAN		H0006A017TA01	TLA
7-YR TRANCHE B TERM LOAN		H0006A015TB01	TLB
EUROPEAN-1 TRANCHE TL	EUR	H0006A013TB02	TLB (Euro)
ABL REV 2.1 BIL	USD		#N/A
ABL REV 2.1 BIL	USD		#N/A
ABL REV 2.1 BIL	USD		#N/A
REVOLVER 300MM	USD		#N/A
TERM LOAN B 1 BIL	USD		#N/A
TERM LOAN B 1 BIL	USD		#N/A
TERM LOAN B 1 BIL	USD		#N/A
TERM LOAN		00HMAN022TB01	TLB
7YR-TERM	USD	H0001F092TB01	TLB
7YR-TERM	USD	H0001F092TB01	TLB
TERM B LOAN		H0004N043TB01	TLB
DELAYED DRAW TERM B		H0004N046DD01	Delay Draw TL
NEW TERM LOAN	USD	H0004N043TB01	TLB
DELAYED DRAW TERM B	USD	H0004N046DD01	Delay Draw TL
US FACILITY COMMITMENT	USD	H0001M022RC01	#N/A
TRANCHE B TERM LOAN		H0001M022TB01	TLB
CREDIT LINKED LC FACILITY		H0001M025DD01	LC

	#N/A		#N/A	#N/A	#N/A	Sep 07	26,863,341
	#N/A		#N/A	#N/A	#N/A	Sep 07	26,863,341
	#N/A		#N/A	#N/A	#N/A	Sep 07	26,863,341
	#N/A		#N/A	#N/A	#N/A	Sep 07	25,288,138
	#N/A		#N/A	#N/A	#N/A	Sep 07	202,942,555
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39689	77.4643	#REF!	LSTA dec	35,093,944
		0	39689	73.25	#REF!		592,000,223
		0	39689	89.2188	#REF!	Feb	2,608,285
		0	39689	96.8281	#REF!	LSTA dec	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
GBP			39689	86	#REF!	Apr 07	-
GBP			39689	83.9423	#REF!	Apr 07	-
GBP			39689	83.9423	#REF!	Apr 07	-
GBP			39689	76.75	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
		0	39689	77.25	#REF!	May 07	-
		0	39689	85.3333	#REF!	LSTA dec	20,640,000
		0	39689	87.625	#REF!	LSTA dec	7,977,895
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
		0	39689	73.8281	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Mar 07	5,312,672
		0	39689	90.0833	#REF!	Apr 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Feb	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
1st Lien TL			39689	94.4196	#REF!	LSTA dec	3,606,800
add-on			39689	94.4196	#REF!	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39689	91.25	#REF!	Aug 07	-
		0	39689	95.0156	#REF!	Jul 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Mar 07	-
		0	39689	76.6	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
GBP			39689	98.8333	#REF!	Sep 07	#N/A
GBP			39689	98.8333	#REF!	Sep 07	#N/A
		0	39689	96.375	#REF!	May 07	#N/A
		0	39689	96.375	#REF!	Mar 07	#N/A
		0	39689	96.375	#REF!	Jul 07	#N/A
Cov-Lite			39689	79.3333	#REF!	Sep 07	-
Cov-Lite			39689	79.3333	#REF!	Jun 07	-
		0	39689	93.4423	#REF!	Feb	1,880,000
B$			39689	93.6458	#REF!	LSTA dec	19,703,068
		0	39689	92.5833	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	82,500,000
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	-
		0	39689	91.5556	#REF!	Feb	-
		0	39689	94.6071	#REF!	May 07	-
		0	39689	94.6071	#REF!	Apr 07	-
		0	39689	65.875	#REF!	LSTA dec	26
		0	39689	65.875	#REF!	LSTA dec	-
		0	39689	65.875	#REF!	Dec 07	6,573,650
		0	39689	65.875	#REF!	Jul 07	-
	#N/A		#N/A	#N/A	#N/A	May 07	13,500,182
		0	39689	91.1875	#REF!	LSTA dec	-
		0	39689	91.1875	#REF!	LSTA dec	-

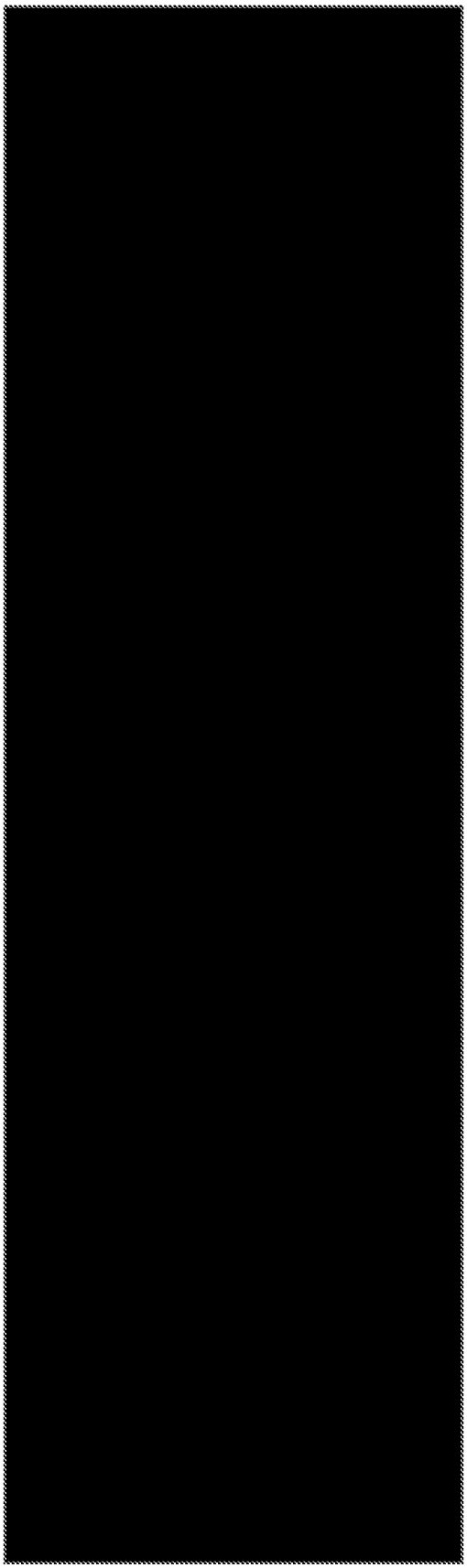
4626		
4573		
136	ADELPHIA	
142	ADELPHIA	
8984	HMH PUBLISHING	
8916	HMH PUBLISHING	
8915	HMH PUBLISHING	
8986	HMH PUBLISHING	
3085		
4166	HUNTSMAN	
4165		
7462		
8928	HYP MEDIA HLDINGS LLC	
8926	HYP MEDIA HLDINGS LLC	
8927	HYP MEDIA HLDINGS LLC	
7522	IASIS	
7523	IASIS	
7525	IASIS	
7352		
6521	IDEARC INC	
6527	IDEARC INC	
6527		
5259		
4931		
5024		
4930		
5023		
5248		
6881		
5735	INTELSAT HOLDINGS LTD	
4936		
3440	IOWA TELECOMMUNICATIONS	
5861		
1291		
8604	ITC HOLDINGS CORP	
7944	ITRON, INC	
8977	IUSACELL	
8978	IUSACELL	
6967	JARDEN CORPORATION	
8334		
8334		
8334		
8334		
8334		
6966		
6967		
7282		
8512		
7211		
7325		
8894	KEY ENERGY	
4132	KEY ENERGY	
4131	KEY ENERGY	
4132	KEY ENERGY	
4133		
8557		
7983	KINDER MORGAN	
8534	KINDER MORGAN	
8535	KINDER MORGAN	
7026	KRISPY KREME DOUGHNUTS	
4143		
8703	LABORATORY CORP OF AM HOLDING	
8704	LABORATORY CORP OF AM HOLDING	
6475	LAKE LAS VEGAS RESORT	
7619	LAS VEGAS SANDS	
7617	LAS VEGAS SANDS	
7618	LAS VEGAS SANDS	
7845	LEAR	
5441	LEAR	
5442		
5442		
5442		
7201	LEVEL 3 FINANCING, INC	
8656	LEVLAD, LLC	



CREDIT LINKED LC FACILITY		H0001M025DD01	LC
TRANCHE B TERM LOAN	USD	H0001M022TB01	TLB
REDUCING REVOLVER		U0001C011RC01	#N/A
TRANCHE B TERM LOAN		U0001C011TB01	#N/A
BRIDGE TERM	USD		#N/A
MULTI CURRENCY REVOLVER	USD		#N/A
TRANCHE A TERM	USD		#N/A
TERM	USD		#N/A
INITIAL TERM LOAN	USD	H0002S028TB01	TLB
TERM B DOLLAR		H0004K031TB01	#N/A
5-YEAR MULTICURRENCY REVOLVER	USD	H0004K031RC01	#N/A
1.64BN TERM B DOLLAR	USD	H0004K021TB02	TLB
LOAN	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD	I00026056TL01	TL
DELAYED DRAW TL	USD	I00026051DD01	Delay Draw TL
SYNTHETIC LC	USD	I00026054LC01	LC
TERM LOAN	USD	I0005T012TL01	TL
TRANCHE A TERM LOAN		V0003L010TA01	TLA
TRANCHE B TERM LOAN	USD	V0003L018TB01	TLB
TRANCHE B TERM LOAN	USD	V0003L018TB01	TLB
B1	GBP	I0003F024TB01	TLB
TERM C1	EUR	I0004Q019TC01	TLC (Euro)
TERM C3	EUR	I0004Q019TC01	TLC (Euro)
TERM B1	EUR	I0004Q011TB01	TLB (Euro)
TERM B3	EUR	I0004Q011TB01	TLB (Euro)
INITIAL ADD'L US LOAN		I00047021TB01	#N/A
7-YR TERM LOAN	USD	I00056012TL01	#N/A
		I0003R036TB01	TLB
INTERSTATE BAKERIES TRADE CLAIM		I0003R036TB01	TLB
TRANCHE B TERM LOAN		I00040018TB01	#N/A
TRANCHE B TERM LOAN	USD	I00052013TB01	1st Lien TL
TERM LOAN	USD	0ISLEO043TB01	#N/A
COMMITMENT	USD		#N/A
EURO TERM LOAN	USD		#N/A
PN 11-15-07	USD		#N/A
PN2 11-15	USD		#N/A
TERM LOAN B-2	USD	00JAHN045TB01	TLB2
TERM LOAN B-3	USD		#N/A
TERM LOAN B-3	USD		#N/A
TERM LOAN B-3	USD		#N/A
TERM LOAN B-3	USD		#N/A
TERM LOAN B-3	USD		#N/A
TERM LOAN B-1	USD	00JAHN037TB01	TLB1
TERM LOAN B-2	USD	00JAHN045TB01	TLB2
TERM LOAN B		J0001T033TB01	TLB
GLENEYRE II GE	USD		#N/A
FIRST LIEND TERM LOAN		K0003X014TB01	1st Lien TL
TERM LOAN B2	USD	K0001Q017TL02	#N/A
5 YR REVOLVER	USD	00KEGN034LC01	#N/A
FUNDED LC (WELLS AGENT)		00KEGN034LC01	#N/A
REVOLVER (WELLS AGENT)		00KEGN038RC01	#N/A
FUNDED LC (WELLS AGENT)	USD	00KEGN034LC01	#N/A
TRANCHE C TERM LOAN		00KEGN038TB01	#N/A
5YR REVOLVER	USD		#N/A
TERM LOAN A	USD	K0001S035TA01	#N/A
TRANCHE A TERM LOAN	USD	K0001S035TA01	#N/A
TRANCHE B TERM LOAN	USD	K0001S033TB01	#N/A
TERM LOAN	USD		#N/A
TRANCHE A TERM LOAN	USD	L0001M025TL01	#N/A
FIRST LIEN TERM	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN B		L00032027TL01	#N/A
DELAYED DRAW II TL	USD	V0001J067DD01	Delay Draw TL
TRANCHE B TL	USD	V0001J064TB01	TLB
DELAYED DRAW I TL	USD	V0001J067DD01	Delay Draw TL
TERM LOAN	USD	00LEAN033TB01	#N/A
REVOLVER		00LEAN033RC01	RC
TERM LOAN B	USD	00LEAN041TB01	TLB
TERM LOAN B	USD	00LEAN041TB01	TLB
TERM LOAN B	USD	00LEAN041TB01	TLB
7-YEAR TERM LOAN	USD		#N/A
TERM LOANS	USD		#N/A

		0	39689	91.1875	#REF!	Mar 07		-
		0	39689	91.1875	#REF!	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	Dec 07		-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
		0	39689	21.6667	#REF!	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
		0	39689	94.1944	#REF!	Apr 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Dec 07		-
	#N/A		#N/A	#N/A	#N/A	Dec 07		-
	#N/A		#N/A	#N/A	#N/A	Dec 07		-
		0	39689	93.8333	#REF!	Jun 07		-
		0	39689	93.8333	#REF!	Jun 07		-
		0	39689	93.8333	#REF!	Jun 07		-
		0	39689	93.5	#REF!	Jul 07		-
		0	39689	73.1667	#REF!	LSTA dec		4,600,241
		0	39689	70	#REF!	Oct 07	#N/A	
		0	39689	70	#REF!	Apr 07	#N/A	
GBP			39689	77.875	#REF!	Apr 07		-
		0	39689	84.9667	#REF!	Apr 07		-
		0	39689	84.9667	#REF!	Apr 07		-
		0	39689	84.9333	#REF!	Apr 07		-
		0	39689	84.9333	#REF!	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Mar 07		-
	#N/A		#N/A	#N/A	#N/A		#VALUE!	
Secured			39689	95.9167	#REF!	Jan 08	#VALUE!	
Secured			39689	95.9167	#REF!	Sep 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	LSTA dec	#N/A	
1st Lien TLB			39689	98.625	#REF!	Apr 07	10,621,973	
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Oct 07		-
	#N/A		#N/A	#N/A	#N/A	Jan 08		-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
Add on B			39689	94.4167	#REF!	Dec 07	950,000	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
		0	39689	94.4167	#REF!	Sep 07	3,320,092	
Add on B			39689	94.4167	#REF!	Sep 07	950,000	
		0	39689	98.2	#REF!	Mar 07		-
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
		0	39689	96.525	#REF!	Mar 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
	#N/A		#N/A	#N/A	#N/A	May 07		-
	#N/A		#N/A	#N/A	#N/A	Mar 07		-
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Jun 07		-
	#N/A		#N/A	#N/A	#N/A	Oct 07		-
	#N/A		#N/A	#N/A	#N/A	Oct 07		-
	#N/A		#N/A	#N/A	#N/A	Jan 08		-
	#N/A		#N/A	#N/A	#N/A	Apr 07		-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	LSTA dec		-
		0	39689	85.0909	#REF!	May 07		-
		0	39689	85.0909	#REF!	Jun 07		10,016,233
		0	39689	85.0909	#REF!	Jun 07		1,782,017
	#N/A		#N/A	#N/A	#N/A	Jun 07		-
		0	39689	85.5	#REF!	LSTA dec		-
		0	39689	88.6406	#REF!	Apr 07	#N/A	
		0	39689	88.6406	#REF!	Sep 07	#N/A	
		0	39689	88.6406	#REF!	Sep 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
	#N/A		#N/A	#N/A	#N/A	Dec 07		-

8449	
8631	LKQ CORPORATION
8632	LKQ CORPORATION
9149	LOUIS TOPCO LIMITED
8152	
7065	
7110	MACH GEN
7111	MACH GEN
7110	
7111	
4120	MADISON RIVER
8540	
8540	
5052	MAGNUM COAL
5051	MAGNUM COAL
3849	MAPCO
7105	
3141	M/C COMMUNICATIONS
4225	M/C COMMUNICATIONS
9010	MEDASSETS INC
5178	MEG ENERGY
5178	MEG ENERGY
7386	METROPCS COMMUNICATIONS INC
6718	THOMAS H LEE PARTNERS LP
6718	
8393	MICHAEL STORES
6443	
2221	
4644	MIRANT
4643	
7344	
9151	MONACO
7233	
7006	NATIONAL CINEMEDIA INC
8521	
8521	
4552	NEIMAN MARCUS
3797	
6239	
6240	
8943	NEWPAGE CORP
8676	NORTEK HOLDINGS, INC.
9135	NORTHWEST AIRLINES
8683	NORTHWEST AIRLINES
4901	NORTHWEST AIRLINES
7122	NORTHWEST AIRLINES
8701	NORTHWEST AIRLINES
8702	NORTHWEST AIRLINES
4707	
4708	
7250	
5869	
5875	
7893	
8958	NUSTAR LOGISTICS, L.P.
5141	
9141	NYBRON FLOORING INTERNATIONAL
9142	NYBRON FLOORING INTERNATIONAL
9143	NYBRON FLOORING INTERNATIONAL
9144	NYBRON FLOORING INTERNATIONAL
9145	NYBRON FLOORING INTERNATIONAL
9146	NYBRON FLOORING INTERNATIONAL
9147	NYBRON FLOORING INTERNATIONAL
9148	NYBRON FLOORING INTERNATIONAL
7360	
7359	
7361	
5839	O&M STAR
5841	O&M STAR
7527	OCEANIA CRUISES
7527	
7530	
1259	OLYMPUS
1454	OLYMPUS



REVOLVER	USD		#N/A
INITIAL US TERM LOAN	USD		#N/A
USD REVOLVING CREDIT FACILITY	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD	00LYON067TB01	#N/A
TERM C FACILITY		M0009N016TC01	2nd Lien TL
TERM LOAN B	USD	M0009N018TB01	1st Lien TL
SYNTHETIC LC	USD	M0009N014LC01	LC
TERM LOAN B		M0009N018TB01	1st Lien TL
SYNTHETIC LC		M0009N014LC01	LC
TERM B-1		M0008C021TB01	#N/A
5 YEAR REVOLVER	USD		#N/A
5 YEAR REVOLVER	USD		#N/A
FUNDED LC FACILITY		M00096011LC01	LC
TERM LOAN		M00096015TB01	TLB
TERM LOAN FACILITY	USD	00MDAN024TL01	TL
CANADIAN TERM LOAN		00MHMN030TB02	TL (CND)
REVOLVING CREDIT		M00074020RC01	RC
TERM LOAN C		M00074038TB01	TLC
REVOLVER	USD		#N/A
DELAY DRAW TERM LOAN		M00099012DD01	Delay Draw TL
DELAY DRAW TERM LOAN	USD	M00099012DD01	Delay Draw TL
TERM LOAN B	USD	M0007X059TB01	TLB
TERM LOAN		M000A1014TB01	#N/A
TERM B-1 LOAN	USD	0MIKLO049TB01	#N/A
REPLACEMENT TERM LOAN	USD		#N/A
TERM LOAN B	USD	M000A1014TB01	#N/A
REVOLVER	USD	00MIRN068RC01	RC
TERM LOAN	USD	00MIRN066TL01	TLB
SIX YEAR REVOLVER	USD	00MIRN068RC01	RC
2ND LIEN TERM FACILITY	USD	M00073038TC01	#N/A
EASY EXIT II WORKING CAPITAL	USD		#N/A
FIRST LIEN TERM LOAN	USD	M0007T025TB01	1st Lien TL
TERM LOAN		N0006Y016TB01	TLB
2ND LIEN TL	USD	N0004P023TC01	2nd Lien TL
2ND LIEN TL	USD	N0004P023TC01	2nd Lien TL
TERM LOAN FIRST LIEN COLLATERA	USD	N0005E029TB01	TLB
2ND LIEN TERM LOAN	USD	N0003K025TL01	#N/A
FACILITY B	EUR	N0005P016TB01	#N/A
FACILITY C	EUR	N0005P014TC01	#N/A
TERM LOAN B	USD	N00055028TB01	1st Lien TL
TERM LOAN	USD		#N/A
ALPA STUB	USD	N00072022SC01	Stub Claim
TERM LOAN	USD	N00072031TB01	1st Lien TL
PRATT CLAIM	USD	N00072022SC01	Stub Claim
GECC CLM	USD		#N/A
KLM	USD	N00072022SC01	Stub Claim
PNCL STUB	USD	N00072022SC01	Stub Claim
7YR TERM LOAN		N00032050TB01	#N/A
5YR REVOLVER	USD	N00032050RC01	#N/A
TERM LOAN		N00051025TL01	#N/A
FACILITY A	GBP	N0004G027TA01	TLA
FACILITY C - 2ND LIEN	GBP	N0004G023TL01	2nd Lien TL
INCREMENTAL TERM LOAN	USD	N00063012TB02	TLB1
MULTICURRENCY REVOLVER	USD		#N/A
FACILITY B2	EUR	N00061018TB01	#N/A
B1 DEFAULT INTEREST	USD	N00061016TC01	#N/A
B3 DEFAULT INTEREST	USD	N00061016TC01	#N/A
B4 DEFAULT INTEREST	USD	N00061016TC01	#N/A
B6 DEFAULT INTEREST	USD	N00061016TC01	#N/A
C1 DEFAULT INTEREST	USD	N00061014TL02	#N/A
C3 DEFAULT INTEREST	USD	N00061014TL02	#N/A
C4 DEFAULT INTEREST	USD	N00061014TL02	#N/A
C6 DEFAULT INTEREST	USD	N00061014TL02	#N/A
B1	EUR	N0004H023TB01	TLB
A	USD	N0004H023TA02	TLA
C1	EUR	N0004H021TC01	TLC
ARROYO TERM LOAN		O0002L015TL01	#N/A
GE TERM LOAN		O0002L015TL01	#N/A
TERM B	USD	O0002V013TB02	TLB1
FIRST LIEN TERM	USD	O0002V015TB01	#N/A
SECOND LIEN TERM	USD	O0002V013TC01	#N/A
TERM LOAN B FACILITY		O0001A012TB01	#N/A
TRANCHE A TERM LOAN		O0001A014TA01	#N/A

	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jul 07	-
		0	39689	94.0833	#REF!	Mar 07	#N/A
		0	39689	95.1	#REF!	May 07	#N/A
		0	39689	95.1	#REF!	May 07	#N/A
		0	39689	95.1	#REF!	Mar 07	#N/A
		0	39689	95.1	#REF!	Mar 07	#N/A
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A
		0	39689	99.25	#REF!	LSTA dec	-
		0	39689	99.25	#REF!	LSTA dec	-
		0	39689	93.5	#REF!	Oct 07	#N/A
Canadian			39689	85.1667	#REF!	Mar 07	-
		0	39689	60	#REF!	LSTA dec	#N/A
		0	39689	50	#REF!	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
		0	39689	95.4583	#REF!	LSTA dec	#N/A
		0	39689	95.4583	#REF!	Jun 07	#N/A
		0	39689	95.5114	#REF!	Jun 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
MNA / Mirant North American			39689	93.3333	#REF!	Apr 07	-
MNA / Mirant North American			39689	95.976	#REF!	Oct 07	3,845,661
MNA / Mirant North American			39689	93.3333	#REF!		41,850,000
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
		0	39689	69.3333	#REF!	Jul 07	-
1st lien			39689	89.9464	#REF!	Feb	3,472,479
		0	39689	60.4375	#REF!	Sep 07	-
		0	39689	60.4375	#REF!	Sep 07	-
		0	39689	92.7727	#REF!	May 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39689	97.425	#REF!	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
Guarantee Equity			39689	1.375	#REF!	Jan 08	-
Exit Loan			39689	82.6	#REF!	Oct 07	#N/A
Guarantee Equity			39689	1.375	#REF!	Oct 07	60,000
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
Guarantee Equity			39689	1.375	#REF!	Oct 07	#N/A
Guarantee Equity			39689	1.375	#REF!	Oct 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Mar 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Mar 07	#N/A
GBP			39689	92.2946	#REF!	Apr 07	-
GBP			39689	87.3214	#REF!	Apr 07	-
add on			39689	92.5	#REF!	Aug 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
EUR			39689	77.5	#REF!	Apr 07	-
USD			39689	82.9688	#REF!	Apr 07	-
EUR			39689	77.5833	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
		0	39689	84.5	#REF!	May 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-

8605	Oncor Electric Delivery
9100	ONTEX
5102	
5103	
5104	
5105	
5108	
5106	
5107	
6940	
5114	
6942	
6943	
5417	OWENS ILLINOIS
8678	PACIFIC CORP
6316	
6287	
6288	
9055	PECOS INVESTORS LLC
3631	PENN NATIONAL GAMING
3630	PENN NATIONAL GAMING
3629	PENN NATIONAL GAMING
3630	
8643	PEPSI BOTTLING
3550	
4606	PINNACLE ENTERTAINMENT
4607	
7367	
7364	
6558	PIVOTAL PROMONTORY
7055	
7485	
7499	
7499	
7499	
7485	
6048	PRECISION PARTNERS
6047	PRECISION PARTNERS
6050	PRECISION PARTNERS
6048	
6047	
6050	
8279	
9108	PROJECT LONGBIRDGE
6498	
6127	
6138	
6130	
6126	
6142	
6143	
6131	
6879	
6132	
6140	
6141	
6125	
9152	QUEBECOR WORLD INC.
9153	QUEBECOR WORLD INC.
9154	QUEBECOR WORLD INC.
9102	SIG
9103	SIG
9104	SIG
9105	SIG
7261	
7403	
7403	
7261	
5722	RENT-A-CENTER
6836	
6770	
6768	REYNOLDS AND REYNOLDS
3562	
3562	

REVOLVER 2 BIL	USD		#N/A
SECOND LIEN FACILITY	USD		#N/A
TERM B1 - DEBT PUSH-DOWN	EUR	O0001M016TB01	#N/A
TERM B2 - DEBT PUSH-DOWN	EUR	O0001M016TB01	#N/A
TERM B3 - DEBT PUSH-DOWN	EUR	O0001M016TB01	#N/A
TERM B8	EUR	O0001M016TB01	#N/A
TERM C13	EUR	O0001M014TC01	#N/A
TERM C2 - DEBT PUSH-DOWN	EUR	O0001M014TC01	#N/A
TERM C4	EUR	O0001M014TC01	#N/A
TERM C6	EUR	O0001M014TC01	#N/A
TERM C7	EUR	O0001M014TC01	#N/A
TERM C8	EUR	O0001M014TC01	#N/A
TERM C9	EUR	O0001M014TC01	#N/A
TRANCHE C TERM LOANS (CAD)		000OIN091TL01	TL
5-YR REVOLVER	USD		#N/A
TERM A	EUR	P0009H016TL01	TLA (Euro)
TERM LOAN B2	EUR	P0009H018TB01	TLB (Euro)
TERM LOAN C	EUR	P0009H016TC01	TLC (Euro)
TERM LOAN	USD		#N/A
REVOLVER		P0004G056RC01	#N/A
TERM LOAN B		P0004G056TB01	TLB
TERM LOAN A	USD	P0004G058TA01	TLA
TERM LOAN B		P0004G056TB01	TLB
5-YR REVOLVER	USD		#N/A
REVOLVING CREDIT FACILITY	USD	P0005V029RC01	#N/A
DELAY DRAW TERM LOAN		00PNKN049DD01	#N/A
TERM LOAN		00PNKN044TL01	#N/A
TERM LOAN	USD	P00050035TB01	TLB
TERM LOAN B		P00050025TL01	#N/A
1ST LIEN TERM LOAN		P0007B013TB01	1st Lien TL
TERM LOAN (1ST LIEN)	USD	P0009M017TB01	#N/A
U.S. TERM B-3 LOAN	USD	00PGIA024TB02	#N/A
CANADIAN TERM LOAN	USD	00PGIA028TL04	#N/A
CANADIAN TERM LOAN	USD	00PGIA028TL04	#N/A
CANADIAN TERM LOAN	USD	00PGIA028TL04	#N/A
TERM LOAN	USD	00PGIA024TB02	#N/A
US FUNDED TERM LOAN		P00096012TB01	1st Lien TL
US DELAYED DRAW TERM LOAN		P00096015DD01	Delay Draw TL
CAD TERM LOAN (CIT AGENT)		P00096010TL01	TL (CND)
US FUNDED TERM LOAN	USD	P00096012TB01	1st Lien TL
US DELAYED DRAW TERM LOAN	USD	P00096015DD01	Delay Draw TL
CAD TERM LOAN (CIT AGENT)	USD	P00096010TL01	TL (CND)
REVOLVER	USD		#N/A
PROJECT LONGBIRDGE	USD		#N/A
B1	EUR	P0008V018TB01	#N/A
B3A	EUR	P0008V018TB01	#N/A
B3F	EUR	P0008V018TB01	#N/A
B3L	EUR	P0008V018TB01	#N/A
A2B	EUR	P0008V018TA02	#N/A
A2D	EUR	P0008V018TA02	#N/A
A2E	EUR	P0008V018TA02	#N/A
C3	EUR	P0008V016TC01	#N/A
C4	EUR	P0008V016TC01	#N/A
C5A	EUR	P0008V016TC01	#N/A
C5F	EUR	P0008V016TC01	#N/A
C5H	EUR	P0008V016TC01	#N/A
A1	EUR	P0008V010TA01	#N/A
REVOLVER A	USD		#N/A
REVOLVER B	USD		#N/A
REVOLVER C	USD		#N/A
TERM B1	USD		#N/A
TERM C1	USD		#N/A
TERM C2	USD		#N/A
TERM B2	USD		#N/A
TERM LOAN B	USD	R0006G011TB01	TLB
SYNTHETIC L/C	USD	R0006G017LC01	LC
SYNTHETIC L/C	USD	R0006G017LC01	LC
TERM LOAN B	USD	R0006G011TB01	TLB
TRANCHE B TERM FACILITY	USD	0RCIIO043TB01	#N/A
TERM LOAN 2ND LIEN	USD	00RSVN023TC01	2nd Lien TL
TERM LOAN	USD	R0000R088TB01	#N/A
TERM LOAN		U0003C019TB01	#N/A
TRANCHE D-2 TERM LOAN		00RHDN031TD02	TLD2
TRANCHE D-2 TERM LOAN	USD	00RHDN031TD02	TLD2

	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
Australian-dollar			39689	97.05	#REF!	LSTA dec	3,782,220
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
Opco/EUR			39689	86.7788	#REF!	Apr 07	-
Holdco/EUR			39689	76.6563	#REF!	Apr 07	-
Holdco			39689	76.6563	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	LSTA dec	#N/A
		0	39689	95.6964	#REF!	LSTA dec	-
		0	39689	95.5833	#REF!	Dec 07	-
		0	39689	95.6964	#REF!	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Mar 07	-
		0	39689	91.1875	#REF!	Apr 07	95,014
	#N/A		#N/A	#N/A	#N/A	Mar 07	-
		0	39689	68.6667	#REF!	LSTA dec	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jul 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Sep 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39689	98	#REF!	Mar 07	9,184,830
		0	39689	98	#REF!	Mar 07	5,925,769
		0	39689	98	#REF!	Mar 07	14,306,661
		0	39689	98	#REF!		9,184,830
		0	39689	98	#REF!		5,925,769
		0	39689	98	#REF!		14,306,661
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
		0	39689	82.5417	#REF!	Jul 07	-
		0	39689	82.5417	#REF!	Jul 07	-
		0	39689	82.5417	#REF!	Apr 07	-
		0	39689	82.5417	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
		0	39689	80.9375	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
		0	39689	94.2656	#REF!	Mar 07	-
		0	39689	94.2656	#REF!	Jul 07	-

6806	
9097	HOUGHTON MIFFLIN RIVERDEEP GROUP
5064	HOUGHTON MIFFLIN RIVERDEEP GROUP
2771	RURAL CELLULAR
7473	
4346	
9128	SBA
7170	
3640	SEARS
3640	SEARS
5527	
8919	SEQUA BRIDGE
8920	SEQUA BRIDGE
8918	SEQUA CORPORATION
8873	SEQUA CORPORATION
8874	SEQUA CORPORATION
5014	SERENA SOFTWARE INC
7921	SHERIDAN HEALTHCARE
7918	SHERIDAN HEALTHCARE
3777	
6747	
7664	SIX FLAGS
1468	SIX FLAGS
1467	SIX FLAGS
1469	SIX FLAGS
1467	SIX FLAGS
1467	
6342	
6343	
6477	
8303	SOLO CUP
3963	SPANISH BROADCASTING
3964	SPANISH BROADCASTING
6748	SPECTRUM BRANDS INC
7388	SPECTRUM BRANDS INC
7390	SPECTRUM BRANDS INC
7388	
7389	
3165	STANDARD AERO
8490	STAR TRIBUNE CO
7047	
7048	
4829	SUNCAL
4830	SUNCAL
4829	
6964	
4161	SUNGARD DATA SYSTEMS
8304	
7222	SUPERVALU INC
7222	
7638	SWIFT TRANSPORTATION
8354	
3654	SYNIVERSE HOLDINGS
3653	SYNIVERSE HOLDINGS
3653	
8351	
8351	
8349	
8349	
8353	
8353	
5195	
8324	
9099	TARGUS GROUP INTERNATIONAL, INC.
8394	
8394	
7356	
4044	TECO PANDA
4045	TECO PANDA
4046	TECO PANDA
4047	TECO PANDA
3628	
4155	
4042	

[redacted]

TERM LOAN	USD	R00048011TB01	#N/A
USD PIK	USD		#N/A
PIK LOAN	USD		#N/A
REVOLVING COMMITMENT		0RCCCO042RC01	#N/A
		S000DP012TB01	1st Lien TL
SECOND LIEN	EUR	S0007Z023TL01	2nd Lien TL
3 YR REVOLVER	USD		#N/A
SECOND LIEN	EUR	S000BJ016TL01	#N/A
REVOLVER		S00025026RC01	RC
REVOLVER	USD	S00025026RC01	RC
TERM A	EUR	S00086020TA01	TLA
CASH COMMITMENT	USD		#N/A
PIK COMMITMENT	USD		#N/A
MULTI CURRENCY REVOLVER	USD		#N/A
TERM LOAN	USD	00SQAN047TB01	TLB
US REVOLVER	USD		#N/A
REVOLVER	USD	S000C4010TB01	TLB
TERM LOAN	USD	S0007S060TC01	2nd Lien TL
INITIAL TERM LOAN	USD	S0007S062TB01	1st Lien TL
MULTI CCY RCF	USD	000SIN029RC01	#N/A
TERM LOAN	USD	S0009Y016TL01	#N/A
TRANCHE B TERM LOAN	USD	S0001K016TB01	TLB
U.S. REVOLVING CREDIT FACILITY		S00054026RC01	#N/A
TRANCHE B-1 TERM LOAN		S00054026TB01	#N/A
MULTICURRENCY REVOLVING CREDIT		S00054028TA01	#N/A
TRANCHE B-1 TERM LOAN	USD	S0001K016TB01	TLB
TRANCHE B-1 TERM LOAN	USD	S00054026TB01	#N/A
TERM LOAN B	USD	J000030B3TB01	TLB
TERM LOAN C	USD	J000030B1TC01	TLC
TERM LOAN C1	USD	0SSCCO025TC01	TLC1
TERM LOAN B1	USD	S0007Q017TB01	TLB
REVOLVER		0SBSAO022RC01	#N/A
TERM LOAN		0SBSAO022TB01	1st Lien TL
TERM LOAN		R00005050TL01	#N/A
DOLLAR TERM B	USD	S000DV017TB02	TLB1
LC FACILITY (LC DEPOSIT)	USD	S000DV015LC01	LC
DOLLAR TERM B	USD	S000DV017TB02	TLB1
DOLLAR TERM B II	USD	S000DV017TB02	TLB1
REVOLVER		S0009A010RC01	#N/A
1ST LIEN TERM LOAN	USD	S000DL011TB01	#N/A
B	GBP	S000AS019TB01	TLB
C	GBP	S000AS017TC01	TLC
TERM LOAN		S000BR010TB01	1st Lien TL
REVOLVER	USD	S000BR010TB01	1st Lien TL
TERM LOAN	USD	S000BR010TB01	1st Lien TL
TERM LOAN	USD	S000BR010TB01	1st Lien TL
TERM LOAN		S000AX018TB01	#N/A
REVOLVER	USD		#N/A
TERM LOAN B	USD	00SVUN044TB01	TLB
TERM LOAN B		00SVUN044TB01	TLB
1ST LIEN TERM LOAN B	USD	S000E0016TB01	TLB
REVOLVING CREDIT FACILITY	USD		#N/A
REVOLVING CREDIT		T0004T047RC01	#N/A
TRANCHE B TERM LOAN		T0004T047TB01	TLB
TRANCHE B TERM LOAN	USD	T0004T047TB01	TLB
DELAYED DRAW EURO	USD		#N/A
DELAYED DRAW EURO	USD		#N/A
DELAYED DRAW USD	USD		#N/A
DELAYED DRAW USD	USD		#N/A
REVOLVING CREDIT EUR	USD		#N/A
REVOLVING CREDIT EUR	USD		#N/A
MEZZ TERM LOAN	EUR	T00061028TL01	#N/A
TARGA 450 M AUG 07	USD	T0007Y019TB01	TLB
TRANCHE B TERM LOAN	USD	T00032039TB01	1st Lien TL
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
REVOLVER		T0006U034RC01	RC
UNION POWER TERM A		T00052021TA01	#N/A
GILA RIVER TERM A		T00052021TA01	#N/A
UNION POWER TERM B		T00052029TB01	#N/A
GILA RIVER TERM B		T00052029TB01	#N/A
TERM C	EUR	T00068049TC01	#N/A
REVOLVING AND LETTER OF CREDIT	EUR	T00068041RC01	#N/A
REVOLVER	EUR	T0005Q026RC01	#N/A

	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
2nd Lien combined into 1st			39689	76.1528	#REF!	Sep 07	#N/A
		0	39689	60	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39689	93.2813	#REF!	LSTA dec	#N/A
		0	39689	93.2813	#REF!	Oct 07	#N/A
		0	39689	86.3636	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	-
	#N/A		#N/A	#N/A	#N/A	Dec 07	#N/A
		0	39689	95.1667	#REF!	Dec 07	22,251,831
	#N/A		#N/A	#N/A	#N/A	Dec 07	#VALUE!
		0	39689	91.25	#REF!	Oct 07	8,900,000
PIK toggle			39689	84	#REF!	Jun 07	-
		0	39689	88.5	#REF!	Jun 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39689	85.5893	#REF!	Jun 07	#N/A
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
		0	39689	85.5893	#REF!	May 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
04			39689	96.6528	#REF!	Apr 07	-
04			39689	96.6528	#REF!	Apr 07	-
Add on TLC			39689	96.6528	#REF!	Apr 07	-
		0	39689	97.0714	#REF!	Dec 07	#N/A
	#N/A		#N/A	#N/A	#N/A	LSTA dec	8,700,000
		0	39689	76	#REF!	LSTA dec	#N/A
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
		0	39689	85.9167	#REF!	Oct 07	-
		0	39689	85.9167	#REF!	Oct 07	-
		0	39689	85.9167	#REF!	Apr 07	-
		0	39689	85.9167	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Jan 08	#N/A
GBP			39689	85.25	#REF!	Apr 07	-
GBP			39689	85.25	#REF!	Apr 07	-
		0	39689	12	#REF!	LSTA dec	983,770
		0	39689	12	#REF!	Oct 07	24,157,781
		0	39689	12	#REF!		983,770
		0	39689	12	#REF!	Sep 07	345
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
		0	39689	93.8333	#REF!	Oct 07	#N/A
		0	39689	93.8333	#REF!	Mar 07	#N/A
		0	39689	74.375	#REF!	Oct 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	LSTA dec	17,664,094
Billing Services Group LLC			39689	96.5	#REF!	LSTA dec	-
Billing Services Group LLC			39689	96.5	#REF!	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	5,436,927
	#N/A		#N/A	#N/A	#N/A	Aug 07	5,436,927
	#N/A		#N/A	#N/A	#N/A	Aug 07	1,955,322
	#N/A		#N/A	#N/A	#N/A	Aug 07	1,955,322
	#N/A		#N/A	#N/A	#N/A	Aug 07	8,392,594
	#N/A		#N/A	#N/A	#N/A	Aug 07	8,392,594
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
		0	39689	95.9	#REF!	Aug 07	79,776,589
		0	39689	77	#REF!	Jan 08	-
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
	#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A
		0	39689	91.1667	#REF!	Mar 07	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	LSTA dec	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-
	#N/A		#N/A	#N/A	#N/A	Apr 07	-

6691	
6693	
6694	
8347	
8460	
5370	WILLIAMS COMPANIES
6419	THERMAL NORTH AMERICA
4871	TIME WARNER
4849	TIME WARNER
6177	
6785	TISHMAN SPEYER REAL ESTATE D.C. AREA
6784	TISHMAN SPEYER REAL ESTATE D.C. AREA
6784	
6003	
6709	
6714	
6710	
6711	
8581	
8871	TRANSOCEAN INC
6027	TRAVELPORT
6029	
9013	TRIBUNE COMPANY
7668	TRIBUNE COMPANY
9012	TRIBUNE COMPANY
7673	TRIBUNE COMPANY
8687	True Temper Corporation
3516	TRW
8541	TXU ENERGY
8542	TXU ENERGY
8543	TXU ENERGY
8544	TXU ENERGY
8629	TXU ENERGY
8630	TXU ENERGY
8541	TXU ENERGY
3000	TXU ENERGY
4193	TXU ENERGY
8852	TYCO
6969	UAL
7024	
2567	UNITED COMPONENTS, INC
7209	
7210	
7395	US AIRWAYS GROUP
7395	
4366	US INVESTIGATIONS
4588	US INVESTIGATIONS
5962	US INVESTIGATIONS SERVICES
4588	US INVESTIGATIONS SERVICES
8429	
8431	
8432	
8432	
7686	
8628	US STEEL CORP
8614	US STEEL CORP
8430	
7414	USPF HOLDINGS, LLC
7415	
9028	UST INC
5539	VANGUARD CAR RENTAL
5539	VANGUARD CAR RENTAL
7298	
5363	LAS VEGAS SANDS
5245	LAS VEGAS SANDS
7581	LAS VEGAS SANDS
7841	LAS VEGAS SANDS
7841	
9166	VENOCO
8374	
5089	VENOCO
6515	
6514	
8414	

TERM B	GBP	T0005Q040TL01	#N/A
TERM D	GBP	T0005Q040TL01	#N/A
RCF E	GBP	T0005Q035AF01	#N/A
5-YR REVOLVER	USD		#N/A
REVOLVING CREDIT	USD		#N/A
3YR REVOLVER	USD	W0002H049TL01	#N/A
TERM LOAN		T0007V023TB01	#N/A
5-YR TERM LOAN		T0004D067TB01	TLB
5-YR REVOLVER		T00056020RC01	#N/A
TERM LOAN B	USD	T0004D067TB01	TLB
REVOLVER		T0009S010RC01	#N/A
TERM LOAN		T0009S010TB01	TLB
TERM LOAN	USD	T0009S010TB01	TLB
TRANCHE B COMMITMENT	USD	00TOYN068TL01	TLB
TERM LOAN	USD	T0009Q012TC01	2nd Lien TL
TERM LOAN	USD	T0009Q014TB01	1st Lien TL
SYNTHETIC REVOLVER	USD	T0009Q014RC01	RC
SYNTHETIC LC	USD	T0009Q010LC01	LC
BRIDGE TERM	USD		#N/A
364-DAY REVOLVER	USD		#N/A
TRANCHE B DOLLAR TERM LOAN		T00099020TB01	TLB
POST-FIRST A&R SYNTHETIC LC		T00099026LC01	LC
SR. UNSECURED BRIDGE	USD		#N/A
REVOLVER 6-YR	USD	T000A0027TB01	TLB
INCREMENTAL TERM B	USD		#N/A
TRANCHE B TERM LOAN	USD	T000A0027TB01	TLB
FIRST LIEN TERM LOAN	USD		#N/A
TRANCHE B TERM		T00067027TB01	#N/A
TERM LOAN B-1	USD		#N/A
DELAYED DRAW TERM	USD		#N/A
DEPOSIT LC	USD		#N/A
REVOLVER	USD		#N/A
TERM LOAN B-2	USD	T000AS016TC01	TLB2
TERM LOAN B-3	USD		#N/A
TERM LOAN B-1	USD	T000AS016TC01	TLB2
TRANCHE C REVOLVER (5 YR)		T00078014RC02	#N/A
3 YEAR REVOLVER		T00078014RC02	#N/A
TRANCHE C	USD		#N/A
TERM LOAN		U00021055TB01	TLB
7-YR TRANCHE B TERM LOAN		U00021055TB01	TLB
TRANCHE D TERM LOAN		U00035010TD01	#N/A
INITIAL TERM LOAN		00UVNN023TB01	#N/A
DELAYED DRAW TERM		00UVNN026DD01	#N/A
7YR TERM LOAN	USD	U0001X029TL02	#N/A
7YR TERM LOAN	USD	U0001X029TL02	#N/A
TRANCHE B TERM LOAN		U00020014TB01	#N/A
TRANCHE C TERM LOAN		U00020030TC01	#N/A
TRANCHE D TERM LOAN		U00020038TD01	#N/A
TRANCHE C TERM LOAN	USD	U00020030TC01	#N/A
SENIOR INTERIM TERM LOAN	USD		#N/A
REVOLVING FACILITY	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
TERM LOAN	USD		#N/A
SR SUBORDINATED INTERIM TL	USD		#N/A
SYNTHETIC	USD		#N/A
TERM LOAN	USD	U0003H016TL01	TL
BRIDGE	USD		#N/A
TERM		V0003A012TB01	#N/A
TERM	USD	V0003A012TB01	#N/A
TERM LOAN	USD		#N/A
7YR TERM B FUNDED PROJECT		V00037019TB01	#N/A
6YR TERM B DELAYED PROJECT		V00037019TB01	#N/A
TERM B ADDITIONAL	USD	V00037017TB02	#N/A
NEW PROJECT TERM LOANS	USD	V00037019TB01	#N/A
INCREMENT B CASINO	USD	V00037019TB01	#N/A
2ND LIEN TERM LOAN	USD		#N/A
2ND LIEN	USD		#N/A
SECOND LIEN TERM LOAN		V00038015TC01	#N/A
TERM C	EUR	V0003B018TC01	#N/A
TERM B	EUR	V0003B010TB01	#N/A
TERM LOAN	USD		#N/A

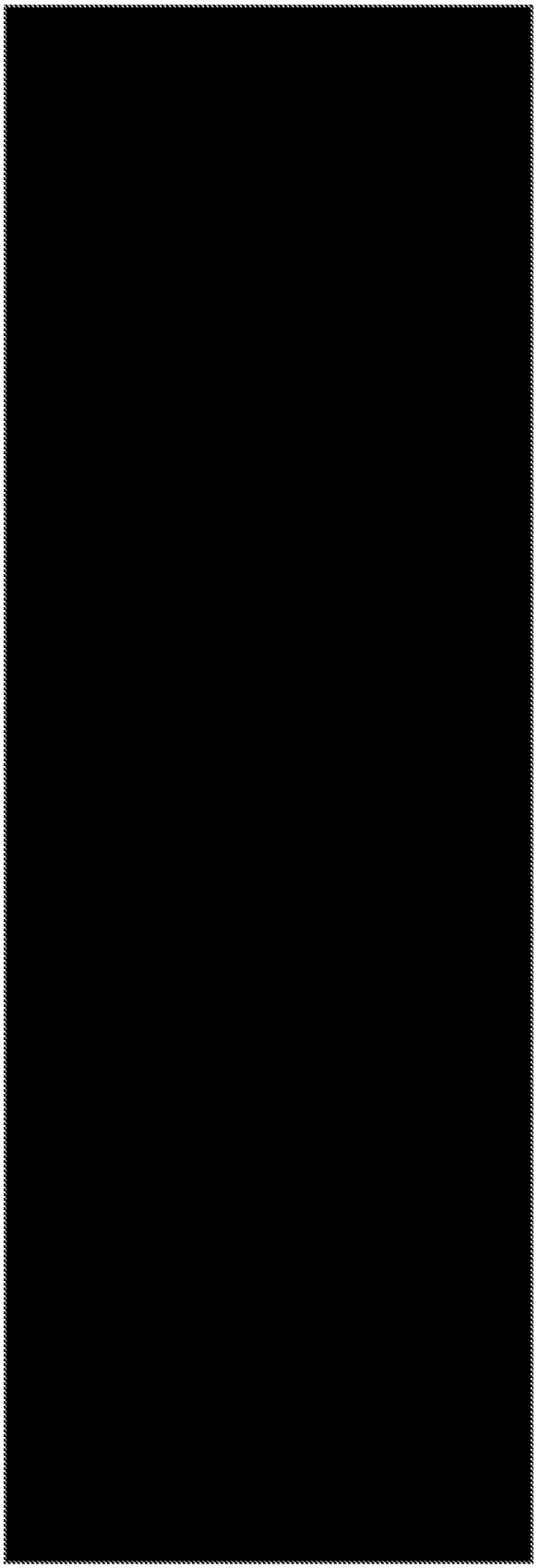
#N/A		#N/A	#N/A	#N/A	Apr 07	-	
#N/A		#N/A	#N/A	#N/A	Apr 07	-	
#N/A		#N/A	#N/A	#N/A	Apr 07	-	
#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
#N/A		#N/A	#N/A	#N/A	Aug 07	-	
#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
	0	39689	95.65	#REF!	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	LSTA dec	#N/A	
	0	39689	95.65	#REF!	Jul 07	#N/A	
#N/A		#N/A	#N/A	#N/A	LSTA dec	#N/A	
	0	39689	82	#REF!	LSTA dec	#N/A	
	0	39689	82	#REF!	Aug 07	#N/A	
Toys R Us Delaware		39689	95.4167	#REF!	Apr 07	#N/A	
	0	39689	89.8333	#REF!	Apr 07	-	
	0	39689	96.075	#REF!	Apr 07	-	
1st Lien Synthetic RC		39689	96.075	#REF!	Apr 07	-	
1st Lien Synthetic LC		39689	96.075	#REF!	Apr 07	-	
#N/A		#N/A	#N/A	#N/A	Sep 07	-	
#N/A		#N/A	#N/A	#N/A	Dec 07	-	
USD		39689	83.5417	#REF!	LSTA dec	1,499,584	
	0	39689	83.5417	#REF!	Mar 07	272,296	
#N/A		#N/A	#N/A	#N/A	Dec 07	#VALUE!	
	0	39689	68.65	#REF!	Jun 07	26,400,000	
#N/A		#N/A	#N/A	#N/A	Dec 07	13,696,500	
	0	39689	68.65	#REF!	May 07	156,318,997	
#N/A		#N/A	#N/A	#N/A	Oct 07	-	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	Oct 07	4,408,101	
#N/A		#N/A	#N/A	#N/A	Oct 07	59,662,682	
#N/A		#N/A	#N/A	#N/A	Oct 07	5,625,090	
#N/A		#N/A	#N/A	#N/A	Oct 07	272,310,809	
Electric Future Holdings		39689	93.1944	#REF!	Oct 07	36,039,885	
#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
Electric Future Holdings		39689	93.1944	#REF!	Oct 07	4,408,101	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	Dec 07	-	
	0	39689	72.9167	#REF!	Feb	-	
	0	39689	72.9167	#REF!	Mar 07	#N/A	
#N/A		#N/A	#N/A	#N/A	LSTA dec	3,460,952	
#N/A		#N/A	#N/A	#N/A	Mar 07	1,710,625	
#N/A		#N/A	#N/A	#N/A	Mar 07	-	
#N/A		#N/A	#N/A	#N/A	Oct 07	2,723,700	
#N/A		#N/A	#N/A	#N/A	Apr 07	2,723,700	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	May 07	-	
#N/A		#N/A	#N/A	#N/A	Aug 07	-	
#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
#N/A		#N/A	#N/A	#N/A	Aug 07	#N/A	
#N/A		#N/A	#N/A	#N/A	Sep 07	#N/A	
#N/A		#N/A	#N/A	#N/A	Oct 07	-	
#N/A		#N/A	#N/A	#N/A	Oct 07	#N/A	
#N/A		#N/A	#N/A	#N/A	Aug 07	-	
#N/A		#N/A	#N/A	#N/A	Dec 07	-	
USPF Holdings		39689	91.5	#REF!	Apr 07	854,730	
#N/A		#N/A	#N/A	#N/A	Jan 08	-	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	May 07	-	
#N/A		#N/A	#N/A	#N/A	Sep 07	80	
#N/A		#N/A	#N/A	#N/A	LSTA dec	#N/A	
#N/A		#N/A	#N/A	#N/A	LSTA dec	#N/A	
#N/A		#N/A	#N/A	#N/A	May 07	-	
#N/A		#N/A	#N/A	#N/A	Jun 07	#N/A	
#N/A		#N/A	#N/A	#N/A			
#N/A		#N/A	#N/A	#N/A	Jan 08	-	
#N/A		#N/A	#N/A	#N/A	Sep 07	-	
#N/A		#N/A	#N/A	#N/A	LSTA dec	-	
#N/A		#N/A	#N/A	#N/A	Apr 07	-	
#N/A		#N/A	#N/A	#N/A	Apr 07	-	
#N/A		#N/A	#N/A	#N/A	Aug 07	60,528,080	

8414	VERTRUE INCORPORATED
8395	
8396	
8396	
8396	
7585	VISTEON
6062	VISTEON 6.13.06
4057	
3008	VODAFONE
3008	
3536	VOUGHT AIRCRAFT
3537	VOUGHT AIRCRAFT
3541	VOUGHT AIRCRAFT
6707	WASTE SERVICES
6707	
4636	
6707	
9107	WCI CAPITAL
6619	WELLMAN INC
6619	
6218	WESCO AIRCRAFT HARDWARE CORP
6218	
6219	
6380	WEST CORPORATION
8829	WILLIAMS PARTNERS LP
8830	WILLIAMS PARTNERS LP
9131	TROPICANA ENTERTAINMENT
5196	
5198	
5205	
6804	
6749	WINDSTREAM CORP
6749	
8884	WINDSTREAM REGATTA HOLDINGS
847	
6404	
6404	
6598	WORLDSPAN
6598	
2988	WR GRACE
8285	
5111	XEROX
7513	XEROX
6946	YANKEE CANDLE COMPANY
6146	
6716	NOT ON ESM
5858	
6618	
8432	US INVESTIGATIONS
3619	ACCURIDE
5362	AGA MEDICAL
3606	ALLIANCE IMAGING
3613	ALLIANCE LAUNDRY

[redacted]

TERM LOAN	USD		V00044013TC01	#N/A
REVOLVING FACILITY	USD			#N/A
TERM FACILITY	USD		V00044015TB01	#N/A
TERM FACILITY	USD			#N/A
TERM FACILITY	USD			#N/A
ADD'L TERM LOAN	USD		000VCN042TB02	#N/A
TERM LOAN			000VCN044TB01	#N/A
7 YEAR REVOLVER	USD		00VODN029RC01	#N/A
5 YR REVOLVER	USD		00VODN029RC01	#N/A
5 YR REVOLVER	USD		00VODN029RC01	#N/A
REVOLVER			V0000H044RC01	#N/A
TRANCHE B L/C	USD		V0000H040LC01	#N/A
TERM	USD		V0000H044TB01	#N/A
TRANCHE E TERM LOAN	USD		W0003N033TE01	#N/A
TRANCHE D TERM LOAN			W0003N035TD01	#N/A
INCREMENTAL TERM LOAN	USD		W0003N035TD01	#N/A
TRANCHE E TERM LOAN	USD		W0003N033TE01	#N/A
TERM LOAN	USD		W0001Y084TL01	#N/A
2ND LIEN			00WLMN024TB01	#N/A
2ND LIEN	USD		00WLMN024TB01	#N/A
TERM LOAN	USD		W00056018TB01	#N/A
TERM LOAN	USD		W00056018TB01	#N/A
COMMITMENT	USD		W00056016TC01	#N/A
TERM LOAN			W00059012TB01	#N/A
REVOLVER	USD		W0002H049TL01	#N/A
TERM LOAN	USD		W0003Q024RC01	#N/A
TERM LOAN BRIDGE	USD		T0009V013TB01	TLB
A1	EUR		W0003R024TA01	#N/A
B1	EUR		W0003R022TB01	#N/A
C1	EUR		W0003R020TC01	#N/A
PIK (EURO)	EUR		W0003R037NT01	#N/A
TRANCHE B TERM LOAN			W00051017TB02	#N/A
TRANCHE B TERM LOAN	USD		W00051017TB02	#N/A
REVOLVER	USD			#N/A
TERM LOAN	USD		0WCIIO024TL01	#N/A
LUXEMBOURG TERM LOAN	USD			#N/A
LUXEMBOURG TERM LOAN	USD			#N/A
TERM LOAN			W0003F018TL01	#N/A
TERM LOAN	USD		W0003F018TL01	#N/A
364 R/C			W0000F021RC01	#N/A
5 YEAR REVOLVER	USD			#N/A
5 YEAR REVOLVER			00XRXN093RC01	#N/A
5 YEAR REVOLVER	USD		00XRXN093RC01	#N/A
TERM LOAN			Y00008017TB01	#N/A
FACILITY A1	GBP		Y0000J049TA01	#N/A
TERM LOAN			Y0000P019TB01	#N/A
			B00087016TB01	1st Lien TL
			G00059010TB01	#N/A
			U0003S014TB01	#N/A
5YR REVOLVING			A0004U044TB01	#N/A
REVOLVER			A000DM018TB01	TLB
REVOLVER NEW			A0005J046TC01	TLC
REVOLVING CREDIT LOANS			A0004R058TB01	TLB

#N/A		#N/A	#N/A	#N/A	Feb 08		
#N/A		#N/A	#N/A	#N/A	Aug 07		#N/A
#N/A		#N/A	#N/A	#N/A	Aug 07		#N/A
#N/A		#N/A	#N/A	#N/A	Aug 07		#N/A
#N/A		#N/A	#N/A	#N/A	Aug 07		#N/A
#N/A		#N/A	#N/A	#N/A	Oct 07		25,234,277
#N/A		#N/A	#N/A	#N/A	LSTA dec		22,003,422
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	Oct 07		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	LSTA dec		13,950,094
#N/A		#N/A	#N/A	#N/A	May 07		1,212,441
#N/A		#N/A	#N/A	#N/A	May 07		3,693,934
#N/A		#N/A	#N/A	#N/A	May 07		#N/A
#N/A		#N/A	#N/A	#N/A	Mar 07		#N/A
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	Jul 07		#N/A
#N/A		#N/A	#N/A	#N/A	Jan 08		-
#N/A		#N/A	#N/A	#N/A	LSTA dec		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	May 07		17,749,681
#N/A		#N/A	#N/A	#N/A	Apr 07		17,749,681
#N/A		#N/A	#N/A	#N/A	Apr 07		2,932,597
#N/A		#N/A	#N/A	#N/A	LSTA dec		24,671,518
#N/A		#N/A	#N/A	#N/A	Dec 07		11,580,000
#N/A		#N/A	#N/A	#N/A	Dec 07		14,550,000
Tropicana Entertainment		39689	80.9375	#REF!	Jan 08		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	LSTA dec		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	Dec 07		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	Aug 07		145,028,481
#N/A		#N/A	#N/A	#N/A	Aug 07		145,028,481
#N/A		#N/A	#N/A	#N/A	LSTA dec		-
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	LSTA dec		35,570,278
#N/A		#N/A	#N/A	#N/A	Aug 07		59,325,000
#N/A		#N/A	#N/A	#N/A	LSTA dec		-
#N/A		#N/A	#N/A	#N/A	May 07		87,300,000
#N/A		#N/A	#N/A	#N/A	Feb		13,249,624
#N/A		#N/A	#N/A	#N/A	Apr 07		-
#N/A		#N/A	#N/A	#N/A	LSTA dec		153,579
	0	39689	26.25	#REF!	Sep 07		4,223,571
#N/A		#N/A	#N/A	#N/A		8-May	#N/A
#N/A		#N/A	#N/A	#N/A		8-May	#N/A
#N/A		#N/A	#N/A	#N/A			
	0	39689	94.5	#REF!			
	0	39689	97	#REF!			
	0	39689	97	#REF!			



Company
Abitibi Consolidated
Ace Cash Express Inc
ACTS Aero Technical Support & Services Inc
ADESA Inc
Advantage Sales & Marketing
Affiliated Computer Services
Affiliated Computer Services
Affinion Group
AGA Medical
Ahli United Bank Plc
Ahlsell AB
Ahlsell AB
Ahlsell AB
Ainsworth Lumber Co.
Air Canada Technical Services
Alaska Communications Systems
Alaska Communications Systems
Alaska Communications Systems
Aleris International Inc
Alix Partners
Alliance Boots Plc
Alliance Boots Plc
Alliance Imaging
Alliance Laundry Systems, LLC
Alliance Laundry Systems, LLC
Allied Waste North America, Inc.
Allied Waste North America, Inc.
Allison Transmission
Alltel Corp
Alltel Corp
Alltel Corp
Almatis (Ex-Alcoa Speciality Chemicals)
Almatis (Ex-Alcoa Speciality Chemicals)
Almatis (Ex-Alcoa Speciality Chemicals)
Almatis (Ex-Alcoa Speciality Chemicals)
Almatis (Ex-Alcoa Speciality Chemicals)
Almatis (Ex-Alcoa Speciality Chemicals)
Almatis (Ex-Alcoa Speciality Chemicals)
Amadeus
Amadeus
Amadeus
Amadeus
Amadeus
Amadeus
Amadeus
Amadeus
Amadeus
AMC Entertainment
AMC Entertainment
American Airlines
American Axle
American National Power
American National Power
Ameritrade Holding Corp
AngloGold Ashanti
Antero Resources Corp
Appleton Papers Inc
Aramark Corp
Aramark Corp
Arizona Chemical
Arizona Chemical
Astoria Generating
Astoria Generating
Astoria Generating
Asurion Corp
Atlantic Broadband
ATP Oil & Gas Corp
ATP Oil & Gas Corp
ATU (Auto-Teile-Unger) Handels GmbH & Co KG
ATU (Auto-Teile-Unger) Handels GmbH & Co KG
ATU (Auto-Teile-Unger) Handels GmbH & Co KG
Audio Visual
Audio Visual

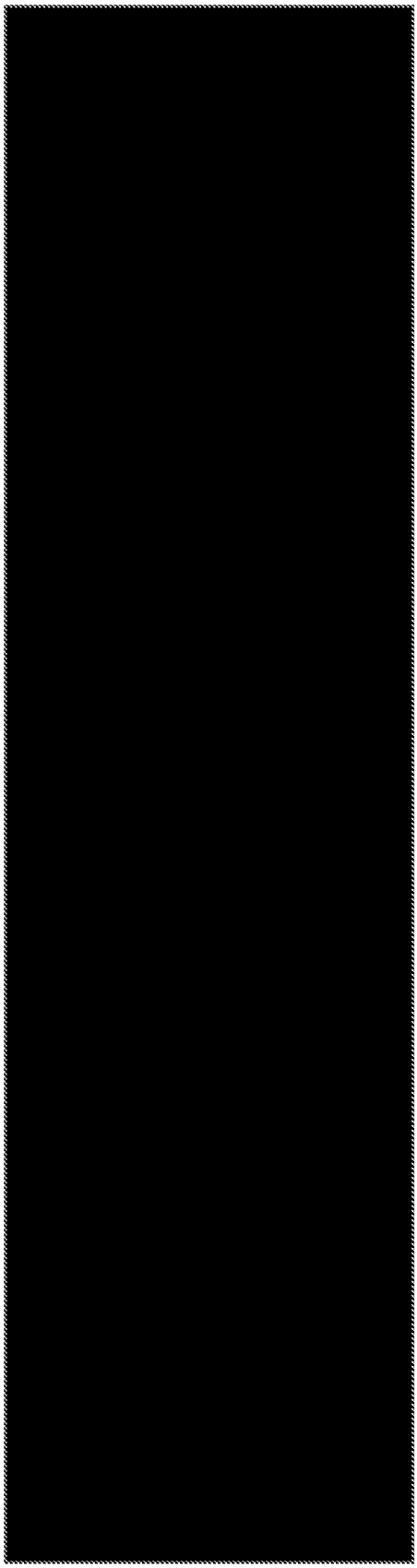
LIN*	Facility	Note
00ABYN025TL01	TL	
A000EH018TB01	TLB	
A000GH016TB01	TLB	
A0009H030TB01	TLB	
A000DH019TB01	TLB	
00ACSN020TL01	TLB	
00ACSN022TB01	TLB2	add-on TL
A000CK013TB01	TLB	
A000DM018TB01	TLB	
A000EZ016TL01	TL	D&O Facility
A000CH034TB02	TLB (Euro)	EUR
A000CH035PR01	TLB&C	EUR
A000CH032TC02	TLC (Euro)	EUR
A000FY010TB01	1st Lien TL	
A000GG018TB01	TLB	
0ALSKO043TL01	Incremental TL	
0ALSKO037TB01	TLB	
0ALSKO045TB01	TLB2	Add on TL
A000E6018TB03	TLB	
A000EF012TB01	TLB	
A000DY020TB01	TLB	GBP
A000DY028TB02	TLB (Euro)	EUR
A0005J046TC01	TLC	
A0004R058TB01	TLB	
A0004R056TB02	TLB1	
A000FL014LC01	LC	
A000FL018TB01	TLB	
A000GC023TL01	TL	
000ATN042TB01	TLB1	
000ATN040TB02	TLB2	Soft-Call
000ATN048TB03	TLB3	3 Yr Non-Callable
A000GM011TL02	2nd Lien TL (Euro)	EUR
A000GM015TB01	TLB	USD
A000GM013TB02	TLB (Euro)	EUR
A000GM012PR02	TLB&C	EUR
A000GM014PR01	TLB&C	USD
A000GM013TC01	TLC	USD
A000GM011TC02	TLC (Euro)	EUR
A000BZ021TA01	TLA (Euro)	EUR
A000BZ025TB03	TLB	USD
A000BZ029TB01	TLB (Euro)	TLB1/2 EUR
A000BZ027TB02	TLB (Euro)	TLB3 EUR
A000BZ028PR01	TLB&C	EUR
A000BZ026PR02	TLB&C	USD
A000BZ023TC03	TLC	USD
A000BZ027TC01	TLC (Euro)	TLC1/2 EUR
A000BZ025TC02	TLC (Euro)	TLC3 EUR
00AENA039RC01	RC	
00AENA039TB01	TLB	
A00002024TB01	TLB	
A0004P045RC01	RC	
A0009J038TA01	TLA	
A0009J044TB01	TLB	PIK
A000D1014TB01	TLB	
A000GU017RC01	RC	USD
A000FK018TC01	2nd Lien TL	
A0007X019TB02	TLB	
A000EQ012LC02	LC	
A000EQ016TB02	TLB	USD
A000F3018TB01	1st Lien TL	
A000F3016TC01	2nd Lien TL	
A000D7011TB01	1st Lien TL	
A000D7019TC01	2nd Lien TL	
A000D7017LC01	LC	
A000E8026TB01	1st Lien TL	
A0008P015TB02	TLB	
0ATPGO061TB02	TLB	
0ATPGO063TB01	TLB1	Asset Sale
A0009M021TB01	TLB	
A0009M028PR02	TLB&C	
A0009M029TC01	TLC	
A00080038TB01	1st Lien TL	AVSC
A00080036TC01	2nd Lien TL	AVSC

Pricing Date (1)	Avg Bid (2)	Bid Quotes	High Bid Avg (3)	Avg Ask (4)	Ask Quotes	Low Ask Avg (5)	Type (6)
8/29/2008	99.5	2.000		100.125	2.000		Class I
8/29/2008	76.6667	3.000	75.500	80.6667	3.000	81	Class II
8/29/2008	67.25	2.000		69.75	2.000		Class I
8/29/2008	88.9583	6.000	89.625	90.0833	6.000	89.75	Class II
8/29/2008	92.4167	3.000	92.125	93.5	3.000	94	Class II
8/29/2008	96.4643	7.000	96.625	97.1607	7.000	97	Class II
8/29/2008	96.4643	7.000	96.625	97.1607	7.000	97	Class II
8/29/2008	96.2083	3.000	96.125	97.0417	3.000	97.063	Class II
8/29/2008	94.5	1.000		95.5	1.000		Class I
8/29/2008	99.2333	3.000	99.050	99.6067	3.000	99.66	Class IIA
8/29/2008	82.5938	4.000	82.688	84.625	4.000	84.75	Class IIA
8/29/2008	82.5938	4.000	82.688	84.625	4.000	84.75	Class IIA
8/29/2008	82.5938	4.000	82.688	84.625	4.000	84.75	Class IIA
8/29/2008	87.3333	3.000	87.000	89.9167	3.000	90.875	Class II
8/29/2008	77	1.000		80	1.000		Class I
8/29/2008	93.3125	4.000	93.375	94.4375	4.000	94.375	Class II
8/29/2008	93.3125	4.000	93.375	94.4375	4.000	94.375	Class II
8/29/2008	93.3125	4.000	93.375	94.4375	4.000	94.375	Class II
8/29/2008	85.6786	7.000	85.875	86.6429	7.000	86.5	Class IIA
8/29/2008	96.25	2.000		97.75	2.000		Class I
8/29/2008	88.2143	7.000	88.500	89.8929	7.000	89.625	Class IIA
8/29/2008	88.6875	4.000	88.750	90.375	4.000	90.75	Class IIA
8/29/2008	97	2.000		97.75	2.000		Class I
8/29/2008	97	1.000		97.5	1.000		Class I
8/29/2008	97	1.000		97.5	1.000		Class I
8/29/2008	97.5972	9.000	97.813	98.4306	9.000	98.25	Class II
8/29/2008	97.5972	9.000	97.813	98.4306	9.000	98.25	Class II
8/29/2008	89.6875	8.000	90.000	90.4375	8.000	90.25	Class II
8/29/2008	98.7917	9.000	98.875	99.1111	9.000	99	Class II
8/29/2008	98.825	10.000	98.875	99.1	10.000	99	Class II
8/29/2008	99.6188	10.000	99.750	99.875	10.000	99.875	Class II
8/29/2008	95.1667	3.000	94.500	96.6667	3.000	97.5	Class IIA
8/29/2008	96.5	4.000	96.750	97.875	4.000	98	Class IIA
8/29/2008	97.625	4.000	97.750	99.125	4.000	99.25	Class IIA
8/29/2008	97.625	4.000	97.750	99.125	4.000	99.25	Class IIA
8/29/2008	96.5	4.000	96.750	97.875	4.000	98	Class IIA
8/29/2008	96.5	4.000	96.750	97.875	4.000	98	Class IIA
8/29/2008	97.625	4.000	97.750	99.125	4.000	99.25	Class IIA
8/29/2008	86.6667	3.000	86.500	88.6667	3.000	89	Class IIA
8/29/2008	83.25	10.000	84.000	84.75	10.000	84.125	Class IIA
8/29/2008	84.0714	14.000	84.750	85.5893	14.000	85	Class IIA
8/29/2008	84.0714	14.000	84.750	85.5893	14.000	85	Class IIA
8/29/2008	84.1538	13.000	84.750	85.6346	13.000	85	Class IIA
8/29/2008	83.25	10.000	84.000	84.75	10.000	84.125	Class IIA
8/29/2008	83.25	10.000	84.000	84.75	10.000	84.125	Class IIA
8/29/2008	84.0714	14.000	84.750	85.5893	14.000	85	Class IIA
8/29/2008	84.0714	14.000	84.750	85.5893	14.000	85	Class IIA
8/29/2008	88.3333	3.000	87.500	90.6667	3.000	92	Class II
8/29/2008	94.2188	8.000	94.625	95.0625	8.000	95	Class II
8/29/2008	89.2917	6.000	89.875	90.8333	6.000	90.5	Class II
8/29/2008	73	3.000	72.500	76.3333	3.000	77	Class II
8/29/2008	98.5	3.000	98.250	99.6667	3.000	100	Class II
8/29/2008	98.6667	3.000	98.500	99.5	3.000	99.75	Class II
8/29/2008	97.1458	6.000	97.125	97.75	6.000	97.625	Class II
8/29/2008	99.3167	3.000	99.250	99.5167	3.000	99.525	Class IIA
8/29/2008	89	1.000		91	1.000		Class I
8/29/2008	90.1667	3.000	90.000	91.8333	3.000	92	Class II
8/29/2008	94.7125	10.000	94.875	95.2375	10.000	95.063	Class II
8/29/2008	94.7125	10.000	94.875	95.2375	10.000	95.063	Class II
8/29/2008	88.9167	3.000	88.500	90.75	3.000	91.125	Class II
8/29/2008	77.1667	3.000	76.250	79.8333	3.000	82	Class II
8/29/2008	96.05	5.000	96.375	97.2	5.000	97.125	Class II
8/29/2008	94.4167	3.000	94.125	96.0833	3.000	96.5	Class II
8/29/2008	96.05	5.000	96.375	97.2	5.000	97.125	Class II
8/29/2008	93.75	4.000	93.750	94.3125	4.000	94.375	Class II
8/29/2008	96.5	3.000	96.250	97.5	3.000	97.75	Class II
8/29/2008	96.25	3.000	96.125	97.3333	3.000	97.5	Class II
8/29/2008	96.25	3.000	96.125	97.3333	3.000	97.5	Class II
8/29/2008	56	5.000	56.500	58.8	5.000	58.5	Class IIA
8/29/2008	55.5	4.000	55.500	58.25	4.000	58.5	Class IIA
8/29/2008	56	5.000	56.500	58.8	5.000	58.5	Class IIA
8/29/2008	85	1.000		86	1.000		Class I
8/29/2008	88	1.000		89	1.000		Class I

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

Base Rate	Spread	Facility Size ($MM)	Maturity Date
LIB	800	400	3/30/2009
LIB	300	125	10/5/2013
LIB	325	453.9	9/28/2014
LIB	225	1565	10/20/2013
LIB	200	480	3/28/2013
LIB	200	800	3/20/2013
LIB	200	1000	3/20/2013
LIB	250	860	10/17/2012
LIB	225	215	4/28/2013
LIB	32.5	1200	10/29/2009
Euribor	250	439.4	1/30/2015
Euribor	300	439.4	1/30/2016
LIB	300	102.6	
LIB	325	421	
LIB	175		2/1/2012
LIB	175	386.9	2/22/2013
LIB	200	40	4/18/2011
LIB	200	825	12/15/2013
LIB	225	385	10/12/2013
LIB	275	10072.2	6/26/2016
LIB	275	10072.2	6/26/2016
LIB	225	390	12/29/2011
LIB	225	200	1/27/2012
LIB	250	60	7/14/2012
LIB	175	495	3/28/2014
LIB	175	1105	3/28/2014
LIB	275	3100	8/7/2014
LIB	275	4000	5/16/2015
LIB	275	6000	5/16/2015
LIB	275	4000	5/16/2015
LIB	600	75	6/3/2017
LIB	300	205	12/3/2015
LIB	300	205	12/3/2015
LIB	350	205	12/3/2016
LIB	350	205	12/3/2016
Euribor	225	1211.4	5/22/2014
Euribor	225	1433.5	5/22/2015
Euribor	225	1433.5	5/22/2015
Euribor	250	996	5/22/2015
Euribor	250	1433.5	5/22/2016
Euribor	250	1433.5	5/22/2016
Euribor	250	996	5/22/2016
LIB	175	200	3/15/2013
LIB	175	650	3/15/2014
LIB	200	448	12/17/2010
LIB	200	600	12/11/2012
LIB	350	450	9/28/2010
LIB	700	399.6	9/28/2010
LIB	150	1650	12/31/2012
LIB	40	1150	12/12/2010
LIB	175	225	6/5/2014
LIB	200	250	1/26/2014
LIB	200	3547	1/26/2014
LIB	200	150	2/12/2013
LIB	550	125	2/12/2014
LIB	200	430	2/23/2013
LIB	375	300	8/23/2013
LIB	200	120	2/23/2011
LIB	300	1750	6/25/2014
LIB	250	275	9/1/2011
LIB	525	1000	7/15/2014
LIB	525	650	1/15/2011
Euribor	262.5	243	10/14/2012
Euribor	287.5	479.232	10/3/2013
Euribor	312.5	243	10/14/2013
LIB	225	225	2/28/2014
LIB	550	60	8/28/2013

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

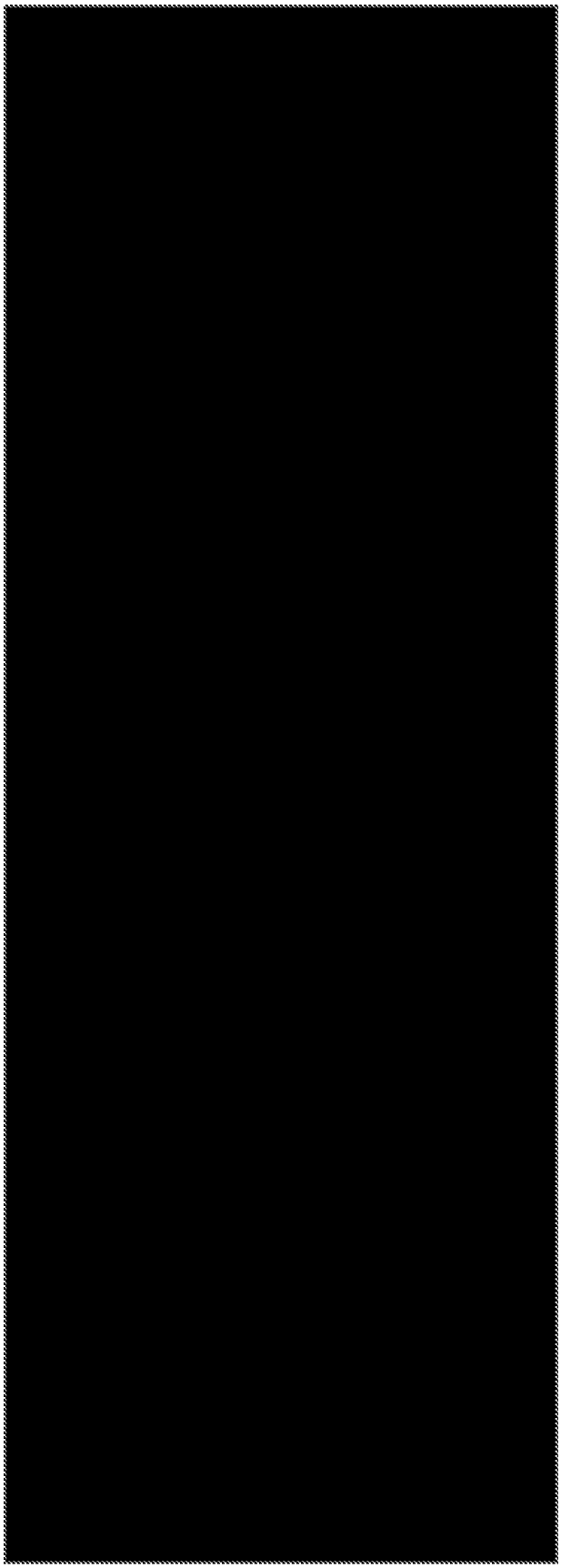


Autobar Group Ltd
Autobar Group Ltd
Autobar Group Ltd
Aveta Holdings LLC
Aveta Holdings LLC
Aveta Holdings LLC
Aveta Holdings LLC
Aveta Holdings LLC
AVIO S.P.A
AVIO S.P.A
AVIO S.P.A
AVIO S.P.A
AVIO S.P.A
AVIO S.P.A
AVIO S.P.A
AVIO S.P.A
AVIO S.P.A
Avis Budget Car Rental LLC
AVR Holding
AVR Holding
AVR Holding
AVR Holding
AVR Holding
AZ Electronic
AZ Electronic
AZ Electronic
AZ Electronic
AZ Electronic
AZ Electronic
B&G Foods
Baldor Electric Co
Bausch & Lomb Inc
Bausch & Lomb Inc
Bausch & Lomb Inc
Bausch & Lomb Inc
Baxi Partnership
Baxi Partnership
Baxi Partnership
Baxi Partnership
Baxi Partnership
Baxi Partnership
Baxi Partnership
BE Aerospace
Beazer Homes USA Inc
Berry Plastics Corp
BHM Technologies, LLC
BHM Technologies, LLC
BHM Technologies, LLC
BHM Technologies, LLC
BHM Technologies, LLC
Biffa Waste Serivices Ltd
Biffa Waste Serivices Ltd
Biffa Waste Serivices Ltd
Biffa Waste Serivices Ltd
Biomet
Biomet
BIS Finance Pty Ltd
BlockBuster
BlockBuster
Blount Inc
Bluegrass Container Co
Bluegrass Container Co
Bluegrass Container Co
Bluegrass Container Co
Boise Cascade
Boise Cascade
Boise Cascade
Boise Cascade
Bonten Media Group
Booz Allen Hamilton Inc
BorsodChem
BorsodChem
BorsodChem
BorsodChem

A000AL021TB01	TLB (Euro)	
A000AL020PR01	TLB&C	
A000AL029TC01	TLC (Euro)	
A000CA015TB01	TL	MMM
A000CA015TB02	TL	NAMM
A000CA013TL01	TL	New NAMM
A000CA019TL03	TL	PHMC
A000CA011TL02	TL	PHMC NAMM
A0009L047TL01	2nd Lien TL (Euro)	
A0009L045TL02	Mezz (EUR)	
A0009L043TL03	Mezzanine	USD
A0009L047TB02	TLB	US
A0009L049TB01	TLB (Euro)	
A0009L048PR01	TLB&C	EUR
A0009L046PR02	TLB&C	US
A0009L047TC01	TLC (Euro)	
A0009L045TC02	TLC (US)	
A000DL010TB01	TLB	
H0005S019TA01	TLA (Euro)	EUR
H0005S025TB01	TLB (Euro)	Add On/Eur
H0005S017TB01	TLB (Euro)	EUR
H0005S016PR01	TLB&C	EUR
H0005S015TC01	TLC (Euro)	EUR
A000BU024PK01	PIK	
A000BU028TB02	TLB	
A000BU020TB01	TLB (Euro)	EUR
A000BU027PR02	TLB&C	USD
A000BU026TC02	TLC	
A000BU028TC01	TLC (Euro)	EUR
B0003K028TC01	TLC	
B00NNN011TB01	TLB	
B0009Y019DD01	Delay Draw TL	
B0009Y035DD01	Delay Draw TL	Unfunded
B0009Y014TL01	TL	
B0009Y012TL02	TL (Euro)	
B0005P029TA01	TLA	
B0005P025TB02	TLB	
B0005P027TB01	TLB	
B0005P026PR01	TLB&C	
B0005P020PR04	TLB&C	Euro
B0005P025TC01	TLC	
B0005P023TC02	TLC	
B000AQ011TB01	TLB	
00BZHN030RC01	RC	
B0004K052TB01	TLC	
B00087016TB01	1st Lien TL	
B00087014TC01	2nd Lien TL	
B00087024TB01	DIP TLB	
B00087016RC01	RC	
B00087024RC01	TL	Unfunded
B000AF019MZ01	Mezzanine	GBP
B000AF014PR01	PR	GBP
B000AF015TB01	TLB	GBP
B000AF013TC01	TLC	GBP
B00095027TB01	TLB	USD
B00095025TB02	TLB (Euro)	EURO
B000A3010TL01	TL	AUD
00BBIN024RC01	RC	
00BBIN024TB01	TLB	
00BLTN026TL02	1st Lien TL	
B00084013TB01	1st Lien TL	
B00084011TC01	2nd Lien TL	
B00084016DD01	Delay Draw TL	1st lien DD
B00084014DD02	Delay Draw TL	2nd Lien DD
B000AA016TB01	1st Lien TL	
B000AA014TC01	2nd Lien TL	
B000AA016RC01	RC	
B000AA018TA01	TLA	
B0009H013TB01	TLB	
B000AL012TB01	TLB	
B00097011TL02	Mezz (EUR)	EUR
B00097015TB01	TLB (Euro)	EUR
B00097014PR01	TLB&C	EUR
B00097013TC01	TLC (Euro)	EUR

8/29/2008	93.4167	3.000	92.125	95.75	3.000	96.5 Class IIA
8/29/2008	93.4167	3.000	92.125	95.75	3.000	96.5 Class IIA
8/29/2008	93.4167	3.000	92.125	95.75	3.000	96.5 Class IIA
8/29/2008	90.3333	3.000	89.500	93	3.000	93.5 Class II
8/29/2008	90.3333	3.000	89.500	93	3.000	93.5 Class II
8/29/2008	90.3333	3.000	89.500	93	3.000	93.5 Class II
8/29/2008	90.3333	3.000	89.500	93	3.000	93.5 Class II
8/29/2008	90.3333	3.000	89.500	93	3.000	93.5 Class II
8/29/2008	81.125	4.000	81.000	82.875	4.000	83 Class IIA
8/29/2008	91.8333	3.000	91.250	93.8333	3.000	94.75 Class IIA
8/29/2008	90.6667	3.000	90.000	93	3.000	93.5 Class IIA
8/29/2008	90.2143	7.000	91.000	91.9286	7.000	90.75 Class IIA
8/29/2008	91.725	10.000	92.000	93.425	10.000	93 Class IIA
8/29/2008	91.6944	9.000	92.000	93.3611	9.000	93 Class IIA
8/29/2008	90.2143	7.000	91.000	91.9286	7.000	90.75 Class IIA
8/29/2008	91.725	10.000	92.000	93.425	10.000	93 Class IIA
8/29/2008	90.2143	7.000	91.000	91.9286	7.000	90.75 Class IIA
8/29/2008	88	9.000	88.375	89.0556	9.000	88.875 Class II
8/29/2008	90.1667	3.000	88.750	91.8333	3.000	92.75 Class IIA
8/29/2008	92.375	4.000	92.500	94	4.000	94 Class IIA
8/29/2008	92.375	4.000	92.500	94	4.000	94 Class IIA
8/29/2008	92	3.000	91.750	93.6667	3.000	94 Class IIA
8/29/2008	92.25	4.000	92.500	94	4.000	94 Class IIA
8/29/2008	77	3.000	76.500	81.3333	3.000	82 Class IIA
8/29/2008	89.4167	3.000	88.875	90.75	3.000	91.125 Class IIA
8/29/2008	92.1667	3.000	91.250	93.5	3.000	94.25 Class IIA
8/29/2008	89.8333	3.000	89.250	91.1667	3.000	91.75 Class IIA
8/29/2008	89.5833	3.000	89.125	90.9167	3.000	91.375 Class IIA
8/29/2008	92.3333	3.000	91.500	93.6667	3.000	94.25 Class IIA
8/29/2008	96.25	1.000		97.25	1.000	Class I
8/29/2008	97.1458	6.000	97.375	97.8125	6.000	97.688 Class II
8/29/2008	97.3295	11.000	97.375	97.875	11.000	97.75 Class IIA
8/29/2008	97.3295	11.000	97.375	97.875	11.000	97.75 Class II
8/29/2008	97.3295	11.000	97.375	97.875	11.000	97.75 Class IIA
8/29/2008	96.875	4.000	96.875	98.125	4.000	98.125 Class IIA
8/29/2008	72.4	5.000	72.500	74.7	5.000	74.25 Class IIA
8/29/2008	73.25	4.000	73.000	75.75	4.000	75.5 Class IIA
8/29/2008	73.5	4.000	73.000	75.625	4.000	75.25 Class IIA
8/29/2008	73.6667	3.000	73.000	75.8333	3.000	76.25 Class IIA
8/29/2008	73.25	4.000	73.000	75.75	4.000	75.5 Class IIA
8/29/2008	73.75	4.000	73.500	75.875	4.000	75.75 Class IIA
8/29/2008	73.25	4.000	73.000	75.75	4.000	75.5 Class IIA
8/29/2008	99.875	4.000	99.750	100.4375	4.000	100.375 Class II
8/29/2008	86.6667	3.000	85.000	88.6667	3.000	89.5 Class II
8/29/2008	85.575	10.000	86.000	86.5375	10.000	86.25 Class II
8/29/2008	26.25	4.000	26.000	29.25	4.000	30 Class II
8/29/2008	1	1.000		2	1.000	Class I
8/29/2008	96	1.000		98	1.000	Class I
8/29/2008	96	1.000		98	1.000	Class I
8/29/2008	96	1.000		98	1.000	Class I
8/29/2008	100.125	4.000	100.000	101.1875	4.000	100.875 Class IIA
8/29/2008	99.1667	3.000	99.000	99.7083	3.000	99.813 Class IIA
8/29/2008	99.8125	4.000	99.875	100.375	4.000	100.375 Class IIA
8/29/2008	99.8125	4.000	99.875	100.375	4.000	100.375 Class IIA
8/29/2008	97.9375	10.000	98.125	98.5625	10.000	98.5 Class II
8/29/2008	96.5	3.000	96.000	97.8333	3.000	98.25 Class IIA
8/29/2008	95.25	4.000	96.000	96.5	4.000	97.5 Class IIA
8/29/2008	95.6667	3.000	94.750	97.3333	3.000	97.75 Class II
8/29/2008	93.8214	7.000	94.313	94.8929	7.000	94.375 Class II
8/29/2008	95.5	2.000		96.75	2.000	Class I
8/29/2008	98.75	3.000	98.500	99.6667	3.000	100 Class IIA
8/29/2008	99	3.000	98.500	100.3333	3.000	101 Class IIA
8/29/2008	98.75	3.000	98.500	99.6667	3.000	100 Class II
8/29/2008	99	3.000	98.500	100.3333	3.000	101 Class II
8/29/2008	99.5536	7.000	99.875	100.3214	7.000	100 Class II
8/29/2008	94	3.000	93.500	95.6667	3.000	96 Class II
8/29/2008	99.75	1.000		100	1.000	Class I
8/29/2008	99.75	1.000		100	1.000	Class I
8/29/2008	97.5	1.000		98.5	1.000	Class I
8/29/2008	100.0417	3.000	99.938	100.4583	3.000	100.5 Class II
8/29/2008	89.5	4.000	89.500	92.25	4.000	92 Class IIA
8/29/2008	84.75	6.000	85.250	86.9167	6.000	86.25 Class IIA
8/29/2008	84.9	5.000	85.250	86.9	5.000	86.25 Class IIA
8/29/2008	84.75	6.000	85.250	86.9167	6.000	86.25 Class IIA

LIB	250	199.8	3/23/2014
LIB	300	199.8	3/23/2015
LIB	225	300	3/23/2011
LIB	350	420	7/27/2011
		28	
LIB	225	185	8/14/2011
LIB	225	185	8/14/2011
LIB	475	276	6/13/2016
LIB	900	368.1	12/13/2016
Euribor		368.1	12/13/2016
		729.5	12/13/2014
LIB	250	729.5	12/13/2014
LIB	300	729.5	12/13/2015
		729.5	12/13/2015
LIB	125	875	4/19/2012
Euribor	187.5	349.2	3/29/2014
Euribor	225	1148.5	3/29/2015
Euribor	225	367.3	3/29/2015
Euribor	250	367.3	3/29/2016
Euribor	775	166.5	9/27/2016
Euribor		306.3	3/27/2015
Euribor	250	306.3	3/27/2015
Euribor		306.3	3/27/2016
Euribor	300	306.3	3/27/2016
LIB	200	230	2/23/2013
LIB	175	1000	1/31/2014
LIB	325	300	4/26/2015
LIB	325	300	4/26/2015
LIB	325	1200	4/26/2015
LIB	325	575	4/26/2015
LIB	225	366.8	6/12/2010
LIB	225	250.5	6/12/2011
LIB	225	250.5	6/12/2011
LIB			
LIB	325	250.4	6/12/2012
LIB	325	250.4	6/12/2012
LIB	275	525	7/25/2014
LIB	162.5	750	8/21/2009
LIB	200	1200	4/3/2015
LIB	300	235	7/21/2013
LIB	675	65	1/21/2014
LIB	300	235	7/21/2013
LIB	300	35	7/21/2012
LIB	675	65	1/21/2014
LIB	975	549.6	6/15/2018
LIB	350	530	6/15/2016
LIB	400	530	6/15/2017
LIB	300	2340	3/25/2015
LIB	300	1237.7	3/25/2015
		476.6	6/20/2013
LIB	350	500	8/20/2009
LIB	375	372.6	8/20/2011
LIB	300	240	8/18/2010
LIB	225	685	6/30/2013
LIB	500	480	6/30/2013
LIB	225	190	7/31/2013
LIB			7/31/2013
LIB	400	475	12/31/2015
LIB	700	260.7	12/31/2016
LIB	325	250	12/31/2014
LIB	325	250	12/31/2014
LIB	175	23.2	6/1/2014
LIB	450	585	7/1/2015
Euribor	1075	267.4	4/3/2017
Euribor	275	367.7	4/3/2015
Euribor	325	367.7	4/3/2016

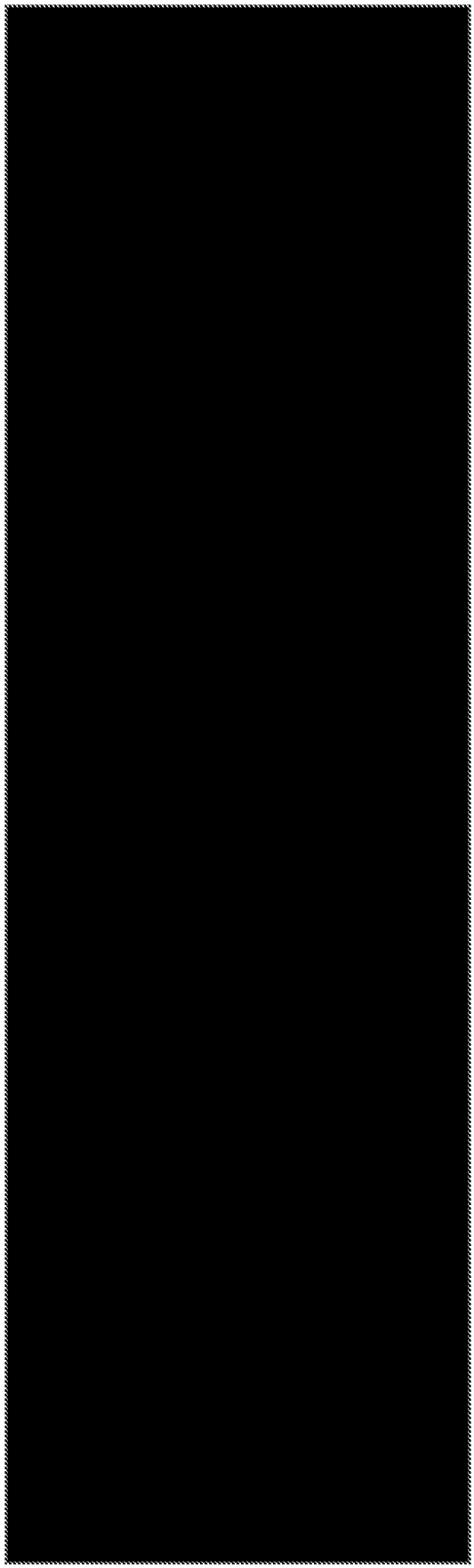


Boston Generating
Boston Generating
Boston Generating
Boyd Gaming
Brand Services
Brand Services
Brenntag AG
Brenntag AG
Brenntag AG
Brenntag AG
Brenntag AG
Brenntag AG
Bresnan Telecommunications
Bresnan Telecommunications
Brickman Group
Britax Childcare
Britax Childcare
Britax Childcare
Britax Childcare
Britax International/ Group Plc
British Vita Plc
British Vita Plc
British Vita Plc
British Vita Plc
British Vita Plc
British Vita Plc
BRSP LLC
BSN Medical GmbH & Co KG
BSN Medical GmbH & Co KG
BSN Medical GmbH & Co KG
BSN Medical GmbH & Co KG
Buckeye Check Cashing
Bucyrus International
Bucyrus International
Building Materials Corp of America
Building Materials Holding Corp
Burger King Corp
Burlington Coat Factory Warehouse Corp
Cablevision Systems Corp
Cablevision Systems Corp
Cablevision Systems Corp
Calpine Corp
Capio AB
Capio AB
Capio AB
Capio AB
Capio AB
Capio AB
Capio AB
Capital Automotive REIT
Carestream Health
Carestream Health
Caribe Information Investment
Caritor
Caritor
Caritor
Carl Zeiss Vision
Carl Zeiss Vision
Carl Zeiss Vision
Carl Zeiss Vision
Carter Holt Harvey Ltd
Casema NV
Casema NV (Essent Kablecom)
Casema NV (Essent Kablecom)
Casema NV (Essent Kablecom)
Casema NV (Essent Kablecom)
Casema NV (Essent Kablecom)
CB Richard Ellis Services Inc
CBR Holding GmbH & Co
CBR Holding GmbH & Co
CBR Holding GmbH & Co
CBR Holding GmbH & Co
CDW
CDX Gas LLC

B0007A051TB01	1st Lien TL	
B0007A057LC01	LC	Synthetic LC
B0007A051RC01	RC	Synthetic RC
00BYDN060RC01	RC	
B0004M058TB01	1st Lien TL	FR Brand Acquisition, Old
B0004M062LC01	LC	FR Brand Acquisition
B00050053TL01	2nd Lien TL (Euro)	EUR
B00050053TB02	TLB	USD
B00050055TB01	TLB (Euro)	EUR
B00050054PR01	TLB&C	EUR
B00050053TC01	TLC (Euro)	EUR
B00050059TC03	TLC2	EUR
B0003H035TB01	1st Lien TL	
B0009C014TB01	TLB2	add on
B0003B028TL01	TL	
B0007B010TA01	TLA	GPB
B0007B018TB01	TLB	GPB
B0007B016TC01	TLC	GPB
B0007B014TC02	TLC (Euro)	
B0007B016TB02	TLB (Euro)	
B00071028TB01	TLB	
B00071026TB02	TLB (Euro)	
B00071023PR03	TLB&C	Euro
B00071027PR01	TLB&C	GBP
B00071026TC01	TLC	
B00071024TC02	TLC (Euro)	
B0008A017TL01	TL	Calpine Genco
B0007T017TL01	2nd Lien TL (Euro)	
B0007T019TB01	TLB (Euro)	
B0007T018PR01	TLB&C	Euro
B0007T017TC01	TLC (Euro)	
B0007X010TB01	1st Lien TL	
B0005W038TL01	TL	USD
B0005W020TL01	TL (Euro)	
B0004E049TB01	1st Lien TL	
B0004E039TB02	TLB	
B0005H031TL01	TLB1	
B0007Y018TB01	TLB	
00CVCA015RC01	RC	
00CVCA017TA01	TLA	
00CVCA015TB01	TLB	
00CPNN099TL01	TL	Exit TL
C000GP018TL04	2nd Lien TL (Euro)	EUR
C000GP016TB01	TLB	SEK
C000GP014TB02	TLB (Euro)	EUR
C000GP015PR01	TLB&C	EUR
C000GP011PR03	TLB&C	SEK
C000GP014TC01	TLC	SEK
C000GP012TC02	TLC (Euro)	EUR
C000E7018TB01	TLB	
C000H2016TB01	1st Lien TL	
C000H2014TC01	2nd Lien TL	
C000EV015TB01	TLB	
C000HJ012DD01	Delay Draw TL	
C000HJ015LC01	LC	
C000HJ019TB01	TLB	
C000D7025TL01	2nd Lien TL (Euro)	EUR
C000D7029TA01	TLA (Euro)	
C000D7025TB02	TLB	USD
C000D7027TB01	TLB (Euro)	
C000JV012TA01	TLA	NZD
C000CY028PR01	TLB&C	Funded/EUR
C000CY027TL01	2nd Lien TL (Euro)	Funded Casema
C000CY025TL02	Mezz (EUR)	Funded Casema
C000CY021TA01	TLA (Euro)	Funded Casema
C000CY029TB01	TLB (Euro)	Funded Casema
C000CY027TC01	TLC (Euro)	Funded Casema
00CBGN058TB01	TLB	
C000CP034TL01	2nd Lien TL (Euro)	EURO
C000CP036TB01	TLB (Euro)	EURO
C000CP035PR01	TLB&C	EURO
C000CP034TC01	TLC (Euro)	EURO
C000KC018TL01	TL	
C000EW011TL01	2nd Lien TL	

8/29/2008	87.9	5.000	88.000	89.6	5.000	89.5 Class II
8/29/2008	87.9	5.000	88.000	89.6	5.000	89.5 Class II
8/29/2008	87.9	5.000	88.000	89.6	5.000	89.5 Class II
8/29/2008	84	3.000	83.000	85	3.000	86 Class II
8/29/2008	91.5	3.000	91.250	92.8333	3.000	93.25 Class II
8/29/2008	91.5	3.000	91.250	92.8333	3.000	93.25 Class II
8/29/2008	83.1667	6.000	84.000	85	6.000	84.5 Class IIA
8/29/2008	92	3.000	91.500	93	3.000	93.5 Class IIA
8/29/2008	92.5795	11.000	93.500	94.2159	11.000	93.75 Class IIA
8/29/2008	92.5417	9.000	93.500	94.0972	9.000	93.75 Class IIA
8/29/2008	92.5341	11.000	93.500	94.1705	11.000	93.75 Class IIA
8/29/2008	92.5341	11.000	93.500	94.1705	11.000	93.75 Class IIA
8/29/2008	95.3333	3.000	95.000	96.3333	3.000	96.625 Class II
8/29/2008	95.3333	3.000	95.000	96.3333	3.000	96.625 Class II
8/29/2008	89.5	1.000		91	1.000	Class I
8/29/2008	77	3.000	75.500	82	3.000	83 Class IIA
8/29/2008	77	3.000	75.500	82	3.000	83 Class IIA
8/29/2008	77	3.000	75.500	82	3.000	83 Class IIA
8/29/2008	76.3333	3.000	74.500	81.3333	3.000	82.5 Class IIA
8/29/2008	76.3333	3.000	74.500	81.3333	3.000	82.5 Class IIA
8/29/2008	81.125	4.000	81.250	82.625	4.000	82.5 Class IIA
8/29/2008	81.5	4.000	81.250	83.375	4.000	83 Class IIA
8/29/2008	81.5	4.000	81.250	83.375	4.000	83 Class IIA
8/29/2008	81.125	4.000	81.250	82.625	4.000	82.5 Class IIA
8/29/2008	81.125	4.000	81.250	82.625	4.000	82.5 Class IIA
8/29/2008	81.5	4.000	81.250	83.375	4.000	83 Class IIA
8/29/2008	98.5	1.000		100	1.000	Class I
8/29/2008	93.8333	3.000	93.250	95.5	3.000	96.5 Class IIA
8/29/2008	96.5714	7.000	97.250	98.1429	7.000	97.75 Class IIA
8/29/2008	96.4	5.000	96.750	98.1	5.000	97.75 Class IIA
8/29/2008	96.8571	7.000	97.500	98.4286	7.000	97.75 Class IIA
8/29/2008	54.3333	3.000	54.000	58.6667	3.000	59 Class II
8/29/2008	96.25	1.000		97	1.000	Class I
8/29/2008	96	1.000		96.5	1.000	Class I
8/29/2008	85.7917	6.000	86.000	87.2917	6.000	87 Class II
8/29/2008	74	3.000	72.500	77	3.000	78 Class II
8/29/2008	98.8906	8.000	99.063	99.6719	8.000	99.5 Class II
8/29/2008	77.4375	8.000	77.750	78.875	8.000	78 Class II
8/29/2008	91.5833	3.000	91.375	93.25	3.000	94 Class II
8/29/2008	94.4	5.000	94.750	95.3	5.000	95.125 Class II
8/29/2008	95.1	10.000	95.188	95.65	10.000	95.563 Class II
8/29/2008	92.875	9.000	93.000	93.6111	9.000	93.375 Class II
8/29/2008	85.875	4.000	85.250	88.625	4.000	88.75 Class IIA
8/29/2008	94.25	4.000	94.500	95.75	4.000	95.625 Class IIA
8/29/2008	95	10.000	95.875	96.5	10.000	96 Class IIA
8/29/2008	95	10.000	95.875	96.5	10.000	96 Class IIA
8/29/2008	94.0833	3.000	93.625	95.4167	3.000	95.625 Class IIA
8/29/2008	94.375	4.000	94.625	95.875	4.000	95.625 Class IIA
8/29/2008	95	10.000	95.875	96.5	10.000	96 Class IIA
8/29/2008	94.23	5.000	94.450	95.15	5.000	95 Class II
8/29/2008	89.0833	3.000	89.000	90.0833	3.000	90.25 Class II
8/29/2008	69.6667	3.000	67.500	73	3.000	73.5 Class II
8/29/2008	89	1.000		90	1.000	Class I
8/29/2008	71.25	4.000	71.500	75	4.000	75 Class II
8/29/2008	71.25	4.000	71.500	75	4.000	75 Class II
8/29/2008	71.25	4.000	71.500	75	4.000	75 Class II
8/29/2008	62.625	4.000	63.250	65.875	4.000	66.75 Class IIA
8/29/2008	72.6667	3.000	71.500	75	3.000	76 Class IIA
8/29/2008	71.5	4.000	71.000	73.5	4.000	73 Class IIA
8/29/2008	71.125	4.000	71.250	73.25	4.000	73 Class IIA
8/29/2008	95	4.000	95.000	96.75	4.000	97 Class IIA
8/29/2008	95.5536	14.000	96.125	96.8571	14.000	96.375 Class IIA
8/29/2008	92.4	5.000	92.500	93.85	5.000	93.5 Class IIA
8/29/2008	98.3333	3.000	98.000	100	3.000	100.5 Class IIA
8/29/2008	93.5	9.000	93.875	94.7222	9.000	94.5 Class IIA
8/29/2008	95.5167	15.000	96.125	96.8667	15.000	96.375 Class IIA
8/29/2008	95.5167	15.000	96.125	96.8667	15.000	96.375 Class IIA
8/29/2008	85.5	3.000	85.000	87.5	3.000	88.25 Class II
8/29/2008	77	3.000	76.500	79.8333	3.000	80.25 Class IIA
8/29/2008	85.1	5.000	85.500	86.9	5.000	87 Class IIA
8/29/2008	85.1	5.000	85.500	86.9	5.000	87 Class IIA
8/29/2008	85.1	5.000	85.500	86.9	5.000	87 Class IIA
8/29/2008	86.625	2.000		87.5	2.000	Class I
8/29/2008	78.8333	3.000	78.250	81.8333	3.000	82 Class II

LIB	225	1130	12/15/2013
LIB	225	250	12/15/2013
LIB	225	70	12/15/2011
LIB	100	4000	5/24/2012
LIB	225	530	1/30/2014
Euribor	400	134.5	
LIB	200	821.6	
LIB	200	793.5	1/17/2014
Euribor	225	168.1	
Euribor		168.1	
LIB	200	275	9/14/2013
	200		9/29/2013
LIB	200	375	1/23/2014
LIB	200	66.8	11/24/2012
LIB	250	66.8	11/24/2013
LIB	300	66.8	11/24/2014
LIB	300	66.8	11/24/2014
LIB	250	66.8	11/24/2013
LIB	275	279.5	3/20/2014
LIB	275	279.5	3/20/2014
LIB	325	279.5	3/20/2015
LIB	325	279.5	3/20/2015
		320.5	7/12/2009
Euribor	450	36.5	9/19/2015
LIB	250	225.1	3/19/2014
LIB	300	225.1	3/19/2015
LIB	275	140	5/1/2012
LIB	175	825	5/4/2014
LIB	250	975	2/22/2014
LIB	450	350	11/10/2011
LIB	150	1096.3	6/30/2012
LIB	225	900	5/28/2013
LIB	200	1000	5/18/2013
LIB	200	1000	5/18/2013
LIB	175	3500	3/23/2013
LIB	287.5	3900	3/29/2014
Euribor		148.4	10/15/2016
Euribor		481.1	4/15/2015
Euribor		481.1	4/15/2015
Euribor		481.1	4/15/2016
Euribor		481.1	4/15/2016
LIB	175	1950	12/16/2010
LIB	200	1510	3/21/2013
LIB	525	440	9/21/2013
LIB	225	155	3/17/2013
LIB	225	150	6/4/2013
	225	45	6/4/2014
LIB	225	450	6/4/2014
Euribor	400	80.1	9/30/2016
Euribor	200	133.6	3/29/2014
Euribor		834.7	9/30/2015
Euribor	250	834.7	9/30/2015
		1267	12/29/2011
Euribor		317.9	5/2/2016
Euribor		1271.6	11/2/2016
Euribor		635.8	11/2/2013
Euribor		1398.8	11/2/2014
Euribor		1398.8	11/2/2015
LIB	150	1100	11/29/2013
Euribor		135.4	12/28/2016
Euribor		507.8	6/28/2015
Euribor		507.8	6/28/2016
LIB	300	2200	1/16/2015
LIB	525	400	3/31/2012



Cebridge Connections
Cebridge Connections
Cebridge Connections
Cebridge Connections
Cedar Fair LP
Cedar Fair LP
Cegelec
Cegelec
Celanese US Holdings LLC
Celanese US Holdings LLC
Celanese US Holdings LLC
Centennial Cellular Operating Co. LLC
Central Garden & Pet
Charter Communications
Charter Communications
Charter Communications
Cheung Kong Finance Ltd
Chrysler Corp
Chrysler Financial Corp
Chrysler Financial Corp
Cincinnati Bell
Cinemark
CITIC Pacific Ltd
CITIC Pacific Ltd
Claire's Stores
Clarke American
Clientlogic Holding Corp
CLP Holdings Ltd
CLP Holdings Ltd
Coach America
Coach America
Coach America
Coach America
Coffeyville
Coffeyville
Coffeyville
Cognis Deutschland
Cognis Deutschland
Cognis Deutschland
Coleto Creek
Coleto Creek
Coleto Creek
Community Health
Community Health
Community Health
Consolidated Container
Consolidated Container
Constellation Brands Inc
Constellation Brands Inc
Constellation Brands Inc
Corleone Capital Ltd
Corleone Capital Ltd
Corleone Capital Ltd
Corleone Capital Ltd
Cortefiel SA
Cortefiel SA
Covanta Energy Corp
Covanta Energy Corp
Cracker Barrel
Cracker Barrel
Crescent Resources
Crest Nicholson Plc
Crest Nicholson Plc
Crown Castle Operating Co
Culligan International
Cumulus Media
Dako A/S
Dako A/S
Dako A/S
Dako A/S
Dako A/S
Dana Corp
DaVita
DCA Group Ltd

C000A9026TB01	1st Lien TL	
C000A9024TC01	2nd Lien TL	Cash
C000A9022TC02	2nd Lien TL	PIK
C000A9024TB02	TLB1	add on
C000FH013TL01	TL (CND)	CND
C000FH015TB01	TLB	USD
C000EP018TB01	TLB (Euro)	
C000EP016TC01	TLC (Euro)	
C000GS016LC01	LC	
C000GS018TB02	TLB	
C000GS010TB01	TLB (Euro)	EUR
0CYCLO0B3TC01	TLC	
0CENTO025TB01	TLB	
0CHTRO070RC01	RC	
C000JM010TB01	TLB	Combined TL
C000JM028TB01	TLB1	Add-On / Incremental TL
C000JP013RC01	RC	HKD
0000CN034TB01	TLB1	
C0001V068TB01	1st Lien TL	
C0001V066TC01	2nd Lien TL	
C00085027TB01	TLB	
C00016046TL01	TL	
C000JT011TL02	TL	HKD
C000JT013TL01	TL	HKD
C000HG015TB01	TLB	
C000E5028TL01	TL	
C000GH014TB01	TLB	
C000JU012RC01	RC	HKD
C000JU010RC02	RC	HKD
C000H6017TB01	1st Lien TL	
C000H6015TC01	2nd Lien TL	
C000H6010DD01	Delay Draw TL	
C000H6021LC01	LC	Synthetic
C000AY043LC01	LC	
C000AY047TB01	TLB	
C000AY043TD01	TLD	
C000B0020TL02	TL	USD
C000B0022TL01	TLA (Euro)	EUR
C000B0024TB01	TLB (Euro)	EUR
C000BD032TC01	2nd Lien TL	
C000BD030LC01	LC	
C000BD034TB01	TLB	
0CHSIO034DD01	Delay Draw TL	
0CHSIO0B6DD01	Delay Draw TL	Unfunded
0CHSIO031TB01	TLB	
C00081034TB01	1st Lien TL	
C00081032TC01	2nd Lien TL	
00STZN077RC01	RC	
00STZN079TA01	TLA	
00STZN077TB01	TLB	
C000CK029TB01	TLB	GBP
C000CK027TB02	TLB (Euro)	EUR
C000CK027TC01	TLC	GBP
C000CK025TC02	TLC (Euro)	EUR
C000DJ023TA01	TLA (Euro)	EUR
C000DJ021TB01	TLB (Euro)	EUR
C000CW045LC01	LC	
C000CW049TB01	TLB	
C000F3019DD01	Delay Draw TL	
C000F3016TB01	TLB	
C000G9012TB01	TLB	
C000HX014TL02	TL	Property/GBP
C000HX010TA01	TLA	GBP
C000E8030TL01	TL	
C000HH013TB01	TLB	
0CMLSO098TA01	TLB	
D0006E013TL04	2nd Lien TL (Euro)	EUR
D0006E013MZ02	Mezz (EUR)	EUR
D0006E019TB02	TLB (Euro)	EUR
D0006E010PR01	TLB&C	EUR
D0006E017TC02	TLC (Euro)	EUR
D0006V013TB01	TLB	Exit TL
00DVAN024TB02	TLB1	
D0006L011TL02	TL	AUD

8/29/2008	93.3438	8.000	93.500	94.2188	8.000	94.125 Class II
8/29/2008	87.6	5.000	88.000	89.6	5.000	89.5 Class II
8/29/2008	87	3.000	86.500	88.5	3.000	89 Class II
8/29/2008	93.3438	8.000	93.500	94.2188	8.000	94.125 Class II
8/29/2008	94.4583	9.000	94.875	95.2639	9.000	95 Class II
8/29/2008	94.4583	9.000	94.875	95.2639	9.000	95 Class II
8/29/2008	94.9583	3.000	93.938	96.9583	3.000	97.938 Class IIA
8/29/2008	94.9583	3.000	93.938	96.9583	3.000	97.938 Class IIA
8/29/2008	94.1964	7.000	94.313	95.0179	7.000	94.813 Class II
8/29/2008	94.1964	7.000	94.313	95.0179	7.000	94.813 Class IIA
8/29/2008	91.25	4.000	91.250	93	4.000	92.75 Class IIA
8/29/2008	97.8333	6.000	98.000	98.4583	6.000	98.5 Class II
8/29/2008	88	2.000		89.5	2.000	Class I
8/29/2008	83.5833	3.000	81.500	86.1667	3.000	86.75 Class II
8/29/2008	87.3472	9.000	87.625	88.0972	9.000	87.875 Class II
8/29/2008	98.3889	9.000	98.500	99.25	9.000	99.125 Class II
8/29/2008	97.7648	5.000	98.077	98.8758	5.000	98.7 Class IIA
8/29/2008	43.55	5.000	43.875	46.25	5.000	45.875 Class II
8/29/2008	79.2292	6.000	79.313	80.3125	6.000	80 Class II
8/29/2008	58.425	5.000	58.500	59.925	5.000	60 Class II
8/29/2008	96.25	4.000	96.250	97.25	4.000	97.25 Class II
8/29/2008	94.4286	7.000	94.625	95.1786	7.000	95.125 Class II
8/29/2008	98.0773	3.000	97.616	98.7153	3.000	99 Class IIA
8/29/2008	98.4807	3.000	98.221	98.992	3.000	99.238 Class IIA
8/29/2008	66.8214	7.000	67.000	68.2857	7.000	68 Class II
8/29/2008	82.2	5.000	82.250	83.7	5.000	83.5 Class II
8/29/2008	77.6667	3.000	76.500	80	3.000	80.5 Class II
8/29/2008	98.5768	4.000	99.004	99.487	4.000	99.424 Class IIA
8/29/2008	98.4975	4.000	98.995	99.3953	4.000	99.391 Class IIA
8/29/2008	75	1.000		77	1.000	Class I
8/29/2008	45	2.000		47.5	2.000	Class I
8/29/2008	75	1.000		77	1.000	Class I
8/29/2008	75	1.000		77	1.000	Class I
8/29/2008	91	3.000	91.000	93	3.000	93.5 Class II
8/29/2008	91	3.000	91.000	93	3.000	93.5 Class II
8/29/2008	91	3.000	91.000	93	3.000	93.5 Class II
8/29/2008	89.9167	6.000	90.750	91.5	6.000	91.5 Class IIA
8/29/2008	90.8125	8.000	91.250	93	8.000	92.5 Class IIA
8/29/2008	90.8125	8.000	91.250	93	8.000	92.5 Class IIA
8/29/2008	83.625	4.000	84.750	85.875	4.000	86.75 Class II
8/29/2008	90	4.000	90.000	92	4.000	92 Class II
8/29/2008	90	4.000	90.000	92	4.000	92 Class II
8/29/2008	94.5114	11.000	94.688	94.9886	11.000	94.875 Class II
8/29/2008	94.5114	11.000	94.688	94.9886	11.000	94.875 Class II
8/29/2008	94.5114	11.000	94.688	94.9886	11.000	94.875 Class II
8/29/2008	74.5	4.000	74.750	77.5	4.000	77.5 Class II
8/29/2008	49	3.000	48.500	52	3.000	52 Class II
8/29/2008	94.3333	3.000	93.000	96	3.000	97.5 Class II
8/29/2008	96.85	5.000	96.750	97.85	5.000	97.5 Class II
8/29/2008	96.2813	8.000	96.438	96.9844	8.000	96.938 Class II
8/29/2008	89.3333	3.000	88.500	91.3333	3.000	92.5 Class IIA
8/29/2008	89.1667	3.000	88.250	91.1667	3.000	92.25 Class IIA
8/29/2008	89.3333	3.000	88.500	91.3333	3.000	92.5 Class IIA
8/29/2008	89.1667	3.000	88.250	91.1667	3.000	92.25 Class IIA
8/29/2008	43	3.000	42.500	45.5	3.000	46.25 Class IIA
8/29/2008	42.1458	12.000	44.000	44.7083	12.000	44 Class IIA
8/29/2008	95	3.000	94.875	95.9167	3.000	96 Class II
8/29/2008	95	3.000	94.875	95.9167	3.000	96 Class II
8/29/2008	90.5625	4.000	90.625	91.75	4.000	91.875 Class II
8/29/2008	90.5625	4.000	90.625	91.75	4.000	91.875 Class II
8/29/2008	61.6667	3.000	61.500	64	3.000	64.5 Class II
8/29/2008	57	4.000	57.500	62	4.000	62.5 Class IIA
8/29/2008	26.6667	3.000	25.000	35	3.000	37.5 Class IIA
8/29/2008	93.5208	6.000	93.500	94.3125	6.000	94.25 Class II
8/29/2008	70.875	4.000	71.000	72.625	4.000	72.75 Class II
8/29/2008	83.1667	3.000	82.750	84.8333	3.000	85 Class II
8/29/2008	60	3.000	60.000	64.3333	3.000	65 Class IIA
8/29/2008	55	3.000	55.000	59.3333	3.000	60 Class IIA
8/29/2008	77.6667	3.000	76.500	80	3.000	81 Class IIA
8/29/2008	77	3.000	75.500	80	3.000	81 Class IIA
8/29/2008	77.6667	3.000	76.500	80	3.000	81 Class IIA
8/29/2008	91.9167	6.000	92.250	93.0417	6.000	93 Class II
8/29/2008	96.1563	8.000	96.563	96.9375	8.000	96.625 Class II
8/29/2008	91.5	4.000	91.500	94.25	4.000	95 Class IIA

LIB	200	2100	5/5/2013
LIB	450	337.5	5/5/2014
LIB	600	337.5	5/5/2014
LIB	200	2100	5/5/2013
LIB	200	231.1	2/17/2012
LIB	200	1467.6	8/30/2012
Euribor	275	134.5	6/1/2014
Euribor	325	134.5	6/1/2015
LIB	175	228	4/2/2014
LIB	175	2280	4/2/2014
LIB	175	534.7	4/2/2014
LIB	200	550	2/9/2011
LIB	175	296.3	2/14/2012
LIB	200	1500	3/6/2013
LIB	225	5000	9/6/2013
LIB	500	500	3/25/2014
		768.1	3/19/2012
LIB	400	7000	11/21/2013
LIB	400	4000	8/3/2012
LIB	650	2000	8/3/2013
LIB	150	400	8/31/2012
LIB	175	1117.2	10/5/2013
		464.3	4/27/2013
		464.3	4/27/2011
LIB	275	1450	5/29/2014
LIB	250	1800	12/31/2014
LIB	250	550	1/31/2014
		512.9	4/28/2010
		256.5	4/28/2010
LIB	275	245	4/20/2014
LIB	650	55	10/20/2014
	275	50	4/20/2014
LIB	300	150	12/28/2013
LIB	300	775	12/28/2013
LIB	300	775	12/28/2013
LIB	200	293	11/16/2013
Euribor	200	823.1	5/16/2013
LIB	400	200	7/7/2013
LIB	275	170	7/7/2013
LIB	275	735	7/7/2013
LIB	225	400	7/25/2014
LIB	225	6065	7/25/2014
LIB	225	405	3/14/2014
LIB	550	225	9/14/2014
LIB	125	500	6/5/2010
LIB	125	1200	6/5/2011
LIB	150	1800	6/5/2013
LIB	250	184.8	4/26/2015
LIB	250	184.8	4/26/2015
LIB	287.5	184.8	4/26/2016
LIB	287.5	184.8	4/26/2016
Euribor		101.2	6/3/2014
Euribor		371	6/3/2015
LIB	150	320	2/9/2014
LIB	150	650	2/9/2014
LIB	150	200	4/27/2013
LIB	150	800	4/27/2013
LIB	300	1225	6/17/2011
LIB	200	1484.8	6/20/2013
LIB	150	600	3/6/2014
LIB	225	565	11/25/2012
LIB	175	750	6/11/2014
LIB	375	66	12/13/2016
LIB	750	143.1	6/13/2017
LIB	212.5	230.8	6/13/2015
LIB	237.5	230.8	6/13/2016
LIB	375	1430	1/31/2015
LIB	150	1705.9	10/5/2012
		647	12/21/2012

Dean Foods
Dean Foods
Debenhams Plc
Del Monte
Del Monte
Delphi Automotive Systems
Delphi Automotive Systems
Delphi Automotive Systems
Delta Airlines
Delta Airlines
Deutsch Connectors
Deutsch Connectors
Deutsch Connectors
Deutsch Connectors
Deutsch Connectors
Deutsch Connectors
Dex Media East LLC
Dex Media East LLC
Dex Media West
Directed Electronics
DIRECTV Holdings
DIRECTV Holdings
Discovery Communications
Dockwise Shipping BV
Dockwise Shipping BV
Dockwise Shipping BV
Dole Food
Dole Food
Dole Food
Dollar General
Dollar General
Dometic Appliances AB
Dometic Appliances AB
Dometic Appliances AB
Domtar Inc
Doncasters Plc
Doncasters Plc
Doncasters Plc
Doncasters Plc
Doncasters Plc
Doncasters Plc
Doncasters Plc
Doncasters Plc
Dresser, Inc.
Dresser, Inc.
Dubai Aerospace Enterprise
Dubai Aerospace Enterprise
Dubai Aerospace Enterprise
Dynegy Inc
Dynegy Inc
Eagle-Picher Industries Inc
Eagle-Picher Industries Inc
Edgen Murray
Edgen Murray
Edgen Murray
Edscha AG
Edscha AG
Edscha AG
Education Management Corp
Education Media and Publishing
eircom Group Plc
eircom Group Plc
eircom Group Plc
eircom Group Plc
eircom Group Plc
eircom Group Plc
Elior SA
Elior SA
Elior SA
Emmis Operating Company
Endemol Entertainment Holding NV
Endemol Entertainment Holding NV
Endemol Entertainment Holding NV
Endemol Entertainment Holding NV

000DFN068TA01	TLA	
000DFN066TB01	TLB	
D00041035TL01	TL	GBP
00DLMN090TB01	TLB	
00DLMN098TB02	TLB2	Add-on
00DPHN089TB01	1st Lien TL	DIP
00DPHN087TC01	2nd Lien TL	DIP, DD, TLC
00DPHN082DD01	Delay Draw TL	DIP
D0005U024TB01	1st Lien TL	Exit loan / TLA
00DALN051TC01	2nd Lien TL	Exit loan / TLB
D0005K018TB01	TLB	USD; B2
D0005K016TB02	TLB (Euro)	B1
D0005K015PR02	TLB&C	Euro
D0005K017PR01	TLB&C	USD
D0005K016TC01	TLC	USD; C2
D0005K014TC02	TLC (Euro)	C1
D0003N014TB01	TLB	
D0003N022TB01	TLB2	Add-on B2
D0006Z014TB01	TLB	
D00042035TB01	TLB	
D0003G035TB01	TLB	
D0006Y015TC01	TLC	
D0002S030TB01	TLB	
D00062017TB01	TLB	USD
D00062014PR02	TLB&C	USD
D00062015TC01	TLC	USD
00DOLN075LC01	LC	Refinance piece
00DOLN079TB01	TLB	Refinance piece
00DOLN077TL01	TLC	Solvest
D0006F018TB01	TLB	First Out tranche
0DOLRO028TB01	TLB2	First Loss tranche
D00049038TB02	TLB (Euro)	EUR
D00049039PR01	TLB&C	EUR
D00049036TC02	TLC (Euro)	EUR
D0005Z015TB01	TLB	
D0005B020MZ01	Mezzanine	GBP
D0005B028MZ02	Mezzanine	USD
D0005B026TB01	TLB	GBP
D0005B022TB03	TLB	USD
D0005B024TB02	TLB (Euro)	EUR
D0005B024TC01	TLC	GBP
D0005B020TC03	TLC	USD
D0005B022TC02	TLC (Euro)	EUR
D00068014TB01	1st Lien TL	
D00068012TC01	2nd Lien TL	PIK
D0006M011TL01	Bridge Loan	Asset-sale
D0006M013TB01	TLB1	
D0006M021TB01	TLB2	
00DYNN071LC01	LC	
00DYNN073TL01	TL	
00EPIN036TC01	2nd Lien TL	
00EPIN020TB01	TLB	
E00074019TB02	1st Lien TL	Cayman
E00074011TB01	1st Lien TL	USD
E00074019TC01	2nd Lien TL	
E0003L025TB01	TLB	
E0003L024PR01	TLB&C	
E0003L023TC01	TLC	
0EDMCO014TB01	TLC	
E00082014TB01	1st Lien TL	
E00060018TL01	2nd Lien TL (Euro)	BCM Luxembourg Limited
E00060020TA01	TLA1	EUR
E00060010TA02	TLA2	EUR
E00060010TB01	TLB (Euro)	BCM Luxembourg Limited
E00060019PR01	TLB&C	Euro
E00060018TC01	TLC (Euro)	BCM Luxembourg Limited
E00064020TB01	TLB (Euro)	EUR
E00064029PR01	TLB&C	EUR
E00064028TC01	TLC (Euro)	EUR
E0006H013TB01	TLB	
E0007Q018TB03	TLB (Euro)	EUR
E0007Q012TB01	TLB (Euro)	EUR
E0007Q010TB02	TLB (Euro)	EUR
E0004Q016TC03	TLC	GBP

8/29/2008	93.375	6.000	93.625	94.2083	6.000	94 Class II
8/29/2008	93.525	10.000	94.125	94.225	10.000	93.813 Class II
8/29/2008	80.625	8.000	82.000	83.375	8.000	82 Class IIA
8/29/2008	97.825	5.000	97.938	98.4	5.000	98.25 Class IIA
8/29/2008	97.825	5.000	97.938	98.4	5.000	98.25 Class II
8/29/2008	98.75	4.000	98.875	99.5625	4.000	99.625 Class II
8/29/2008	82.7083	6.000	83.000	84.125	6.000	83.625 Class II
8/29/2008	82.7083	6.000	83.000	84.125	6.000	83.625 Class II
8/29/2008	83.5	6.000	84.000	85.0417	6.000	85 Class II
8/29/2008	72.5	6.000	72.750	74.75	6.000	74.25 Class II
8/29/2008	87.6667	3.000	87.000	89.6667	3.000	90.5 Class IIA
8/29/2008	90.25	4.000	90.750	92.25	4.000	92.75 Class IIA
8/29/2008	90.25	4.000	90.750	92.25	4.000	92.75 Class IIA
8/29/2008	87.6667	3.000	87.000	89.6667	3.000	90.5 Class IIA
8/29/2008	87.6667	3.000	87.000	89.6667	3.000	90.5 Class IIA
8/29/2008	90.25	4.000	90.750	92.25	4.000	92.75 Class IIA
8/29/2008	88.95	5.000	89.250	90.35	5.000	90.125 Class II
8/29/2008	88.95	5.000	89.250	90.35	5.000	90.125 Class II
8/29/2008	91.4375	4.000	91.500	92.5625	4.000	92.5 Class II
8/29/2008	66.8333	3.000	66.250	71.5	3.000	72.25 Class II
8/29/2008	97.1406	8.000	97.313	97.9219	8.000	97.813 Class II
8/29/2008	99.625	5.000	99.625	100.125	5.000	100.063 Class II
8/29/2008	97.475	5.000	97.563	98.25	5.000	98.063 Class II
8/29/2008	91.5	5.000	91.750	93.3	5.000	93 Class IIA
8/29/2008	91.5	4.000	91.500	93.25	4.000	93 Class IIA
8/29/2008	91.5	5.000	91.750	93.3	5.000	93 Class IIA
8/29/2008	91.7813	8.000	91.938	92.5469	8.000	92.313 Class II
8/29/2008	91.7813	8.000	91.938	92.5469	8.000	92.313 Class II
8/29/2008	91.7813	8.000	91.938	92.5469	8.000	92.313 Class II
8/29/2008	92.0156	8.000	92.250	92.7656	8.000	92.375 Class II
8/29/2008	88.8594	8.000	89.375	89.7656	8.000	89.375 Class II
8/29/2008	82.85	5.000	83.250	85.15	5.000	85 Class IIA
8/29/2008	82.8333	3.000	82.250	85	3.000	85 Class IIA
8/29/2008	82.95	5.000	83.250	85.25	5.000	85 Class IIA
8/29/2008	95.75	9.000	96.000	96.5278	9.000	96.375 Class II
8/29/2008	87.8333	3.000	87.250	90.1667	3.000	90.5 Class IIA
8/29/2008	87.8333	3.000	87.250	90.1667	3.000	90.5 Class IIA
8/29/2008	90.3333	3.000	89.500	92.3333	3.000	93.5 Class IIA
8/29/2008	91.3333	3.000	91.000	93.3333	3.000	93.5 Class IIA
8/29/2008	91.6667	3.000	91.500	93.6667	3.000	94 Class IIA
8/29/2008	90.3333	3.000	89.500	92.3333	3.000	93.5 Class IIA
8/29/2008	91.3333	3.000	91.000	93.3333	3.000	93.5 Class IIA
8/29/2008	91.6667	3.000	91.500	93.6667	3.000	94 Class IIA
8/29/2008	95.375	4.000	95.500	96.3125	4.000	96.5 Class II
8/29/2008	96	3.000	95.875	96.9167	3.000	97 Class II
8/29/2008	96.25	1.000		97.25	1.000	Class I
8/29/2008	93.25	2.000		95.25	2.000	Class I
8/29/2008	93.25	2.000		95.25	2.000	Class I
8/29/2008	92.3958	6.000	92.563	93.3542	6.000	93 Class II
8/29/2008	92.3958	6.000	92.563	93.3542	6.000	93 Class II
8/29/2008	99.1667	3.000	97.750	100.3333	3.000	101 Class II
8/29/2008	98.8333	3.000	98.250	100	3.000	100 Class II
8/29/2008	82	1.000		84	1.000	Class I
8/29/2008	92.5	1.000		93.5	1.000	Class I
8/29/2008	91.5	1.000		92.5	1.000	Class I
8/29/2008	90.875	4.000	90.500	92.625	4.000	92.5 Class IIA
8/29/2008	90.875	4.000	90.500	92.625	4.000	92.5 Class IIA
8/29/2008	90.875	4.000	90.500	92.625	4.000	92.5 Class IIA
8/29/2008	91.1786	7.000	91.500	92.3214	7.000	92 Class II
8/29/2008	89.75	2.000		91.25	2.000	Class I
8/29/2008	86.9167	9.000	87.875	88.6944	9.000	87.75 Class IIA
8/29/2008	92	8.000	92.500	93.125	8.000	92.625 Class IIA
8/29/2008	92	8.000	92.500	93.125	8.000	92.625 Class IIA
8/29/2008	91.8833	15.000	92.500	92.9	15.000	92.5 Class IIA
8/29/2008	91.9196	14.000	92.500	92.9375	14.000	92.5 Class IIA
8/29/2008	91.9107	14.000	92.500	92.9286	14.000	92.5 Class IIA
8/29/2008	84.7222	9.000	85.750	86.7778	9.000	86 Class IIA
8/29/2008	84.5625	8.000	85.250	86.625	8.000	86 Class IIA
8/29/2008	84.7222	9.000	85.750	86.7778	9.000	86 Class IIA
8/29/2008	87	4.000	87.000	88.5	4.000	88 Class II
8/29/2008	68	4.000	68.000	70	4.000	70 Class IIA
8/29/2008	67.6667	3.000	66.500	69.6667	3.000	70.5 Class IIA
8/29/2008	67.6667	3.000	66.500	69.6667	3.000	70.5 Class IIA
8/29/2008	67.6667	3.000	66.500	69.6667	3.000	70.5 Class IIA

LIB	150	1500	4/2/2012
LIB	150	1800	4/2/2014
LIB	110	1917.3	7/17/2011
LIB	150	645	2/8/2012
LIB	150	645	2/8/2012
LIB	400	500	12/31/2008
LIB	525	2750	12/31/2008
			12/31/2008
LIB	200	600	4/30/2014
LIB	325	900	4/30/2014
LIB	250	267.5	7/27/2014
LIB	250	267.5	7/27/2014
LIB	275	257.5	7/27/2015
LIB	275	257.5	7/27/2015
LIB	200	700	10/24/2013
LIB	200	400	10/24/2014
LIB	400	950	10/24/2014
LIB	250	306.8	9/22/2013
LIB	150	1500	4/13/2013
LIB	225	1000	
LIB	200	1500	5/14/2014
LIB	237.5	240	4/26/2015
LIB	287.5	240	4/26/2016
LIB	175	100	4/12/2013
LIB	175	975	4/12/2013
LIB	175	975	4/12/2013
LIB	275	1700	7/6/2014
LIB	275	600	7/6/2014
LIB	250	490.5	2/1/2015
LIB	300	540.2	2/1/2016
LIB	137.5	800	3/7/2014
LIB	800	115.5	6/29/2017
LIB	800	115.5	6/29/2017
LIB	250	543.3	6/29/2015
LIB	250	543.3	6/29/2015
LIB	250	543.3	6/29/2015
LIB	300	543.3	6/29/2016
LIB	300	543.3	6/29/2016
LIB	300	543.3	6/29/2016
LIB	250	1265	3/31/2014
LIB	575	600	3/31/2014
LIB	275	280	10/1/2009
LIB	375	557	10/1/2014
LIB	375	557	10/1/2014
LIB	150	400	4/24/2013
LIB	150	70	3/27/2013
LIB	850		6/30/2011
LIB	300	150	8/7/2009
LIB	275	425	5/3/2014
LIB	275	425	5/3/2014
LIB	625	75	5/3/2015
Euribor	275	112	5/30/2013
Euribor	325	112	5/30/2014
LIB	200	1185	6/1/2013
			11/14/2014
Euribor		272.1	10/31/2016
Euribor		406.7	4/30/2014
Euribor	200	478.8	4/30/2014
Euribor	250	1700.4	4/30/2015
Euribor	300	1700.4	4/30/2016
Euribor	200	469	8/7/2014
Euribor	200	264.9	8/7/2014
LIB	200	455	11/2/2013
Euribor		369.8	5/13/2015
Euribor		525	5/13/2015
Euribor		369.8	5/13/2015
Euribor		1276.7	5/13/2016

Endemol Entertainment Holding NV
Endemol Entertainment Holding NV
Energy Investor Funds
Energy Investor Funds
Energy Transfer Equity LP
Enron
Entegra Power
Entegra Power
Entegra Power
Envirosolutions
Euramax
Eurotaxglass's Holding AG
Eurotaxglass's Holding AG
Eutelsat SA
Express Energy Services Operating
Fairpoint Communications
Fairpoint Communications
Fat Face
FCI [Framatone Connectors International]
FCI [Framatone Connectors International]
Ferretti SpA
Ferretti SpA
Ferretti SpA
Ferretti SpA
First Data Corp
First Data Corp
First Data Corp
Fitness First
Flextronics International Ltd
Flextronics International Ltd
Flextronics International Ltd
Flint Group
Flint Group
Flint Group
Flint Group
Flint Group
Flint Group
Ford Motor
Ford Motor
Formula One Group
Formula One Group
Formula One Group
Formula One Group
Fox Acquisition Co
France Telecom SA
Frans Bonhomme
Frans Bonhomme
Frans Bonhomme
Frans Bonhomme
Freeport McMoran Copper Co
Freescale Semiconductor Inc
Freescale Semiconductor Inc
Fresenius Medical Care AG
Gables Residential Trust
Gala Group Ltd
Gala Group Ltd
Gala Group Ltd
Gala Group Ltd
Gala Group Ltd
Gala Group Ltd
Gambro AB
Gambro AB
Gambro AB
Gambro AB
Gambro AB
Gambro AB
Gartmore UK
Gartmore UK
Gate Gourmet
Gate Gourmet
Gateway Casinos
Gateway Casinos
Gateway Casinos
Generac Power Systems Inc

E0004Q018TC02	TLC	USD
E0007Q010TC01	TLC (Euro)	EUR
U0003H014LC01	LC	USPF Holdings
U0003H016TL01	TL	USPF Holdings
E00067015TB01	TLB	
00ENEN0B4NT02	Trade Claim	Class V
E0006V012TB01	2nd Lien TL	
E0006V018TD01	3rd Lien TL	PIK: aka Mezzanine.
E0006V019TH01	Units	Common Shares
E0003J038TB01	TLB	
E00036034TB02	1st Lien TL	Domestic USD
E0005Q020TB02	TLB	GBP
E0005Q028TC02	TLC	GBP
E0004N044TL01	TL (Euro)	
E0006R027TL01	TL	Express Energy Services
F0003E055TA01	TLA	
F0003E053TB01	TLB	
F0005S017TL01	2nd Lien TL	GBP
F0004P014TA03	TLA	USD
F0004P012TB03	TLB (Euro)	Old TL
F00042037TL03	Mezz (EUR)	
F00042033TB01	TLB (Euro)	
F00042035TL04	TLB&C	EUR
F00042031TC01	TLC (Euro)	EUR
00FDCN030TB01	TLB1	
00FDCN038TB02	TLB2	
00FDCN036TB03	TLB3	
F00047020TB02	TLB (Euro)	
0FLEXO036DD01	Delay Draw TL	
0FLEXO035TA01	TLA	Tranche A. 7-year
0FLEXO033TB01	TLB	Tranche B. 5-year
F00053028TL02	2nd Lien TL	USD
F00053020TB02	TLB	USD
F00053022TB01	TLB (Euro)	EUR
F00053029PR02	TLB&C	USD
F00053028TC02	TLC	USD
F00053020TC01	TLC (Euro)	EUR
0000FN031RC01	RC	
0000FN031TB01	TLB	
F0005R019TL01	2nd Lien TL	USD TL 2D
F0005R013TA01	TLA	USD
F0005R011TB01	TLB	USD
F0005R019TB02	TLB (Euro)	EUR
F0006B023TB01	TLB	
00FTEN058RC01	RC	
F0003Q041TA01	TLA (Euro)	EUR
F0003Q049TB01	TLB (Euro)	EUR
F0003Q048PR01	TLB&C	EUR
F0003Q047TC01	TLC (Euro)	EUR
00FCXN045RC02	RC	
F00056025RC01	RC	
F00056023TL01	TL	
00FMSN058TB01	TLB	
L0003Q016RC01	RC	
G0003E033TL02	2nd Lien TL	GBP
G0003E031TL03	Mezzanine	GBP
G0003E039TA01	TLA	GBP
G0003E037TB01	TLB	GBP
G0003E036PR01	TLB&C	GBP
G0003E035TC01	TLC	GBP
G0005H010TB02	TLB	USD
G0005H012TB01	TLB (Euro)	EUR
G0005H019PR02	TLB&C	EUR
G0005H011PR01	TLB&C	USD
G0005H018TC02	TLC	USD
G0005H010TC01	TLC (Euro)	EUR
G0005L027TB03	TLB	USD
G0005L029TB02	TLB (Euro)	EUR
G00036030TB03	TLB	USD
G00036032TB02	TLB (Euro)	EUR
G00069019TB01	1st Lien TL	
G00069025TC01	2nd Lien TL	
G00069012DD01	Delayed Draw TL	
G0005P014TB01	1st Lien TL	

8/29/2008	67.6667	3.000	66.500	69.6667	3.000	70.5 Class IIA
8/29/2008	68	4.000	68.000	70	4.000	70 Class IIA
8/29/2008	91.5	1.000		92.5	1.000	Class I
8/29/2008	91.5	1.000		92.5	1.000	Class I
8/29/2008	96.8542	6.000	96.938	97.6875	6.000	97.313 Class II
8/29/2008	4.3333	3.000	1.500	8.3333	3.000	11.5 Class IIA
8/29/2008	85.3333	3.000	85.000	87.6667	3.000	88 Class II
8/29/2008	81.75	3.000	81.125	83.9167	3.000	85 Class II
8/29/2008	29.5	4.000	29.500	32	4.000	31 Class II
8/29/2008	91.5	2.000		93	2.000	Class I
8/29/2008	80.6667	3.000	79.500	83.6667	3.000	85 Class II
8/29/2008	82.5	3.000	81.500	84.5	3.000	85.25 Class IIA
8/29/2008	82.8333	3.000	82.000	84.8333	3.000	85.25 Class IIA
8/29/2008	89.125	4.000	89.500	91.375	4.000	91.5 Class IIA
8/29/2008	98.75	2.000		99.5	2.000	Class I
8/29/2008	86.8813	4.000	87.000	87.875	4.000	87.75 Class II
8/29/2008	87.875	7.000	88.125	88.6786	7.000	88.5 Class II
8/29/2008	41.25	4.000	41.500	47.5	4.000	47 Class IIA
8/29/2008	92.3333	3.000	91.000	93.6667	3.000	94.5 Class IIA
8/29/2008	94.1667	3.000	93.500	95.5	3.000	96 Class IIA
8/29/2008	92.3333	3.000	91.500	95.6667	3.000	96 Class IIA
8/29/2008	91	6.000	91.500	93	6.000	92.5 Class IIA
8/29/2008	90.8	5.000	90.750	92.8	5.000	92.5 Class IIA
8/29/2008	91	6.000	91.500	93	6.000	92.5 Class IIA
8/29/2008	91.6389	9.000	91.813	92.2083	9.000	92 Class II
8/29/2008	91.6719	8.000	91.813	92.2969	8.000	92.125 Class IIA
8/29/2008	91.6071	7.000	91.750	92.2143	7.000	92 Class II
8/29/2008	79.8333	3.000	79.000	81.8333	3.000	83.25 Class IIA
8/29/2008	90.7188	4.000	90.750	91.6563	4.000	91.75 Class II
8/29/2008	90.7188	4.000	90.750	91.6563	4.000	91.75 Class II
8/29/2008	91.5313	4.000	91.500	92.4688	4.000	92.438 Class II
8/29/2008	77.1667	3.000	76.250	79.8333	3.000	81.25 Class IIA
8/29/2008	80.6667	3.000	80.000	83	3.000	84.25 Class IIA
8/29/2008	82.6667	3.000	82.500	84.3333	3.000	84.5 Class IIA
8/29/2008	80.6667	3.000	80.000	83	3.000	84.25 Class IIA
8/29/2008	80.6667	3.000	80.000	83	3.000	84.25 Class IIA
8/29/2008	82.6667	3.000	82.500	84.3333	3.000	84.5 Class IIA
8/29/2008	73.25	5.000	73.000	75.65	5.000	74.5 Class II
8/29/2008	77.4643	7.000	77.625	78.2857	7.000	78.125 Class II
8/29/2008	84.5833	6.000	84.750	86.75	6.000	86.25 Class IIA
8/29/2008	92.8333	3.000	92.250	94.1667	3.000	94.5 Class IIA
8/29/2008	90.925	10.000	91.500	92.875	10.000	92.125 Class IIA
8/29/2008	90	3.000	90.000	91.8333	3.000	92 Class IIA
8/29/2008	96.9167	3.000	96.750	97.75	3.000	97.875 Class II
8/29/2008	98	3.000	97.625	98.5	3.000	98.75 Class IIA
8/29/2008	83.8	5.000	84.000	85.6	5.000	86 Class IIA
8/29/2008	82.9444	9.000	83.250	84.9444	9.000	84.25 Class IIA
8/29/2008	82.875	8.000	83.000	85	8.000	84.5 Class IIA
8/29/2008	82.9444	9.000	83.250	84.9444	9.000	84.25 Class IIA
8/29/2008	98.1667	3.000	98.000	99.1667	3.000	99.25 Class II
8/29/2008	86.5417	3.000	85.250	88.2083	3.000	89.063 Class II
8/29/2008	89.2188	8.000	89.375	90.1406	8.000	90 Class II
8/29/2008	96.8281	8.000	97.000	97.5625	8.000	97.313 Class IIA
8/29/2008	98.5	1.000		99.5	1.000	Class I
8/29/2008	77.1	5.000	78.000	78.9	5.000	78.75 Class IIA
8/29/2008	76.75	4.000	77.000	78.5	4.000	79 Class IIA
8/29/2008	86	6.000	86.250	87.5833	6.000	87.25 Class IIA
8/29/2008	83.9423	13.000	84.500	85.4423	13.000	84.875 Class IIA
8/29/2008	83.9375	12.000	84.500	85.4792	12.000	84.875 Class IIA
8/29/2008	83.9423	13.000	84.500	85.4423	13.000	84.875 Class IIA
8/29/2008	87.8333	3.000	87.000	89.8333	3.000	90.25 Class IIA
8/29/2008	89.25	6.000	90.250	91.3333	6.000	90 Class IIA
8/29/2008	88.9	5.000	89.000	91	5.000	90 Class IIA
8/29/2008	87.8333	3.000	87.000	89.8333	3.000	90.25 Class IIA
8/29/2008	87.8333	3.000	87.000	89.8333	3.000	90.25 Class IIA
8/29/2008	89.25	6.000	90.250	91.3333	6.000	90 Class IIA
8/29/2008	88.4167	6.000	89.500	90.4167	6.000	90 Class IIA
8/29/2008	90	5.000	90.500	91.8	5.000	92 Class IIA
8/29/2008	79.3333	3.000	78.750	81.3333	3.000	81.75 Class IIA
8/29/2008	79.3333	3.000	78.750	81.3333	3.000	81.75 Class IIA
8/29/2008	76.6667	3.000	76.000	79.3333	3.000	80 Class II
8/29/2008	51.6667	3.000	51.000	56.3333	3.000	57 Class II
8/29/2008	76.6667	3.000	76.000	79.3333	3.000	80 Class II
8/29/2008	77.25	3.000	76.500	78.4167	3.000	78.875 Class II

Euribor		1276.7	5/13/2016
Euribor		1276.7	5/13/2016
LIB	175	12	4/11/2014
LIB	175	288	4/11/2014
LIB	175	1300	6/4/2012
LIB	250	450	4/2/2014
LIB	600	850	10/2/2015
LIB	375	185	7/1/2012
LIB	275	332	6/21/2012
Euribor		98.9	7/27/2014
Euribor		98.9	7/27/2015
Euribor	100	2060.9	7/27/2013
LIB	525	325	7/1/2013
LIB	250	500	3/31/2014
LIB	275	1130	3/31/2015
LIB	500	82.1	1/24/2016
Euribor	225	46.5	3/6/2014
Euribor	275	676.4	3/6/2015
Euribor	825	263.7	3/1/2017
Euribor	250	356	3/1/2015
Euribor	300	356	3/1/2016
LIB	275	3775	9/24/2014
LIB	275	3775	9/24/2014
LIB	275	3000	9/24/2014
LIB	287.5	584.2	2/9/2013
LIB	225	650	10/5/2014
LIB	225	609	10/5/2014
LIB	225	500	10/5/2012
Euribor	475	505.8	11/30/2016
	225	2515.3	5/30/2015
Euribor		2515.3	5/30/2015
	225	980.4	5/30/2016
Euribor		980.4	5/30/2016
LIB	225	11485	12/15/2011
LIB	275	7000	12/15/2013
LIB	350	650	7/5/2014
LIB	200	800	1/5/2013
LIB	237.5	1400	1/5/2014
LIB	237.5	1400	1/5/2014
LIB	425	515	7/14/2015
Euribor	14.5	9741.6	6/20/2012
Euribor		122.3	4/25/2014
Euribor		341.2	4/25/2015
Euribor		341.2	4/25/2016
LIB	175	500	3/19/2012
LIB	200	750	12/1/2012
LIB	175	3500	12/1/2013
LIB	150	1850	3/31/2011
LIB	225	300	1/30/2008
LIB	462.5	261.5	12/4/2015
LIB	825	802	12/4/2015
LIB	225	924	12/4/2012
LIB	250	1237.8	12/4/2013
LIB	300	1237.8	12/4/2014
	250	764.4	12/3/2014
Euribor	250	764.4	12/3/2014
	300	764.4	12/3/2015
Euribor	300	764.4	12/3/2015
LIB	175	1013.3	5/13/2014
LIB	175	1013.3	5/13/2014
LIB	250	351.4	4/23/2013
LIB	250	351.4	4/23/2013
LIB	250	544.5	7/1/2014
LIB	500	378.8	12/5/2014
LIB	250	108.9	12/5/2008
LIB	250	950	11/10/2013

General Growth Properties
General Growth Properties
General Motors Corp
General Motors Corp
General Nutrition
Gentiva Health Services Inc
Georgia Gulf
Georgia Pacific Corp
Georgia Pacific Corp
Georgia Pacific Corp
Georgia Pacific Corp
Getty Images Inc
Global Closure Systems
Global Closure Systems
Global Garden Products AB
Global Garden Products AB
Global Garden Products AB
Goodyear Engineered Products
Goodyear Engineered Products
Goodyear Engineered Products
Goodyear Engineered Products
Goodyear Tire & Rubber
Graceway Pharmaceuticals
Graham Packaging
Grant Forest Products
Grant Forest Products
Graphic Packaging International
Graphic Packaging International
Greektown Casino
Green Valley Ranch Gaming LLC
Grupo Ferrovial SA (BAA)
Grupo Ferrovial SA (BAA)
Grupo Ferrovial SA (BAA)
Guilford Mills
Hanesbrands Inc
Hanesbrands Inc
Hanger Orthopedic Group
Hanley-Wood
Hanley-Wood
Hanley-Wood
Harrah's Entertainment Inc
Harrah's Entertainment Inc
Harrah's Entertainment Inc
Hawaiian Telecom
Hawaiian Telecom
Hawker Beechcraft
Hawker Beechcraft
Hawkeye Energy
Hawkeye Energy
HC Starck GmbH
HC Starck GmbH
HC Starck GmbH
HC Starck GmbH
HCA Inc.
HCA Inc.
HCA Inc.
HCA Inc.
Health Management Associates
Healthsouth
Helix Energy Solutions
Herbst Gaming
Herbst Gaming
Hertz
Hertz
Hertz
Hexion Specialty Chemicals
Hexion Specialty Chemicals
Hexion Specialty Chemicals
Hexion Specialty Chemicals
Hexion Specialty Chemicals
Hexion Specialty Chemicals
HH Finance Ltd
Hilding Anders AB
Hindalco Industries Ltd

G00041026RC01	RC	
G00041036TA01	TLA	
000GMN046RC01	RC	
000GMN061TB01	TLB	
G00004032TB01	TL	
G00056016TB01	TLB	
00GGCN065TB01	TLB	
G00053013RC01	RC	
G00053015TA01	TLA	
G00053013TB01	TLB	1st Lien TL
G00053011TB02	TLB2	add-on
G0006S015TL01	TL	
G0004V012TB01	TLB	
G0004V010TC01	TLC	
G0003R020TB01	TLB (Euro)	EUR
G0003R027PR02	TLB&C	EUR
G0003R028TC01	TLC (Euro)	EUR
G00068011TB01	1st Lien TL	Veyance Technologies, Inc
G00068019TC01	2nd Lien TL	Veyance Technologies, Inc
G00068014DD01	Delay Draw TL	Veyance Technologies, Inc
G00068011RC01	RC	Veyance Technologies, Inc
000GTN070TL01	2nd Lien TL	
G0005S016TB02	1st Lien TL	
G0001N052TB02	TLB	
G0002A028TB01	1st Lien TL	
G0002A026TC01	2nd Lien TL	
00GPKN058TB01	TLB	
00GPKN064TC01	TLC	Incremental TL
G0002Z049TB01	TLB	
G0003A043TB01	1st Lien TL	
G0005F022TL01	2nd Lien TL	GBP
G0005F026TA01	TLA1	GBP
G0005F024TA02	TLA2	GBP
G0000C026TB01	TLB	
H00066014TB01	1st Lien TL	
H00066012TC01	2nd Lien TL	
00HGRN043TB01	TLB	
H0003U025DD01	Delay Draw TL	
H0003U020TL01	TLB	
H0003U030TB01	TLB2	add on
00HETN038TB01	TLB1	
00HETN036TB02	TLB2	
00HETN034TB03	TLB3	
H00054028RC01	RC	
H00054026TC01	TLC	Cov-Lite
H0006L017LC01	LC	
H0006L011TB01	TLB	
H0004X025TB01	1st Lien TL	
H0004X023TC01	2nd Lien TL	
H0006H018TB02	TLB	USD
H0006H010TB01	TLB (Euro)	EUR
H0006H016TC02	TLC	USD
H0006H018TC01	TLC (Euro)	EUR
H0006A015RC01	RC	ABL
H0006A017TA01	TLA	
H0006A015TB01	TLB	B$
H0006A013TB02	TLB (Euro)	
00HMAN022TB01	TLB	
H0001F092TB01	TLB	
H0005W016TL01	TL	
H0004N046DD01	Delay Draw TL	
H0004N043TB01	TLB	
H0001M028LC01	Delay Draw TL	
H0001M025DD01	LC	
H0001M022TB01	TLB	
H00056021TL01	TLC	TLC1
H00056026DD01	TLC	TLC2 - Delay Draw
H00056029LC01	TLC	TLC3 - LC
H00056039TL01	TLC	TLC4
H00056047TC01	TLC	TLC5
H00056043TC03	TLC	TLC7
H00077011RC01	RC	HKD
H0004E035TB01	TLB (Euro)	EUR
H00076011TL01	TL	USD

8/29/2008	85.3333	3.000	83.500	88.3333	3.000	89 Class II
8/29/2008	87.625	6.000	87.875	89.0417	6.000	88.875 Class II
8/29/2008	74.3	5.000	74.250	76.1	5.000	76 Class II
8/29/2008	73.8281	8.000	74.438	75.6875	8.000	74.875 Class II
8/29/2008	90.0833	3.000	89.625	91.0833	3.000	91.375 Class II
8/29/2008	94	2.000		95	2.000	Class I
8/29/2008	94.4688	8.000	94.875	95.4063	8.000	95.25 Class II
8/29/2008	93.0625	4.000	93.625	94.3125	4.000	94.625 Class II
8/29/2008	96.4167	6.000	96.438	97.1458	6.000	97 Class II
8/29/2008	94.4196	14.000	94.625	94.8661	14.000	94.75 Class II
8/29/2008	94.4196	14.000	94.625	94.8661	14.000	94.75 Class II
8/29/2008	99.8438	4.000	99.813	100.3125	4.000	100.25 Class II
8/29/2008	82.8333	3.000	82.500	85.1667	3.000	85.25 Class IIA
8/29/2008	82.8333	3.000	82.500	85.1667	3.000	85.25 Class IIA
8/29/2008	83.875	4.000	84.250	86.25	4.000	86.5 Class IIA
8/29/2008	83.5	3.000	82.750	86	3.000	86.5 Class IIA
8/29/2008	83.875	4.000	84.250	86.25	4.000	86.5 Class IIA
8/29/2008	87.5	2.000		88.5	2.000	Class I
8/29/2008	70	3.000	70.000	73.3333	3.000	74 Class II
8/29/2008	87.5	2.000		88.5	2.000	Class I
8/29/2008	82	1.000		85	1.000	Class I
8/29/2008	91.25	5.000	91.375	92.25	5.000	92.125 Class II
8/29/2008	85.75	4.000	86.000	87.25	4.000	87.5 Class II
8/29/2008	95.0156	8.000	95.063	95.7669	8.000	95.63 Class II
8/29/2008	85	3.000	84.000	87	3.000	88.5 Class II
8/29/2008	72.3333	3.000	71.500	75.6667	3.000	76.5 Class II
8/29/2008	94.2344	8.000	94.500	94.875	8.000	94.75 Class II
8/29/2008	96.4375	8.000	96.688	97.0156	8.000	97 Class II
8/29/2008	91	4.000	91.000	93.25	4.000	93 Class II
8/29/2008	76.6	5.000	77.000	79.2	5.000	79 Class II
8/29/2008	85.5714	7.000	86.250	88.4286	7.000	87.75 Class IIA
8/29/2008	98.8333	3.000	98.500	100.1667	3.000	100.25 Class IIA
8/29/2008	98.8333	3.000	98.500	100.1667	3.000	100.25 Class IIA
8/29/2008	89.6667	3.000	89.000	93	3.000	93.5 Class II
8/29/2008	96.9722	9.000	97.250	97.75	9.000	97.625 Class II
8/29/2008	97.4063	4.000	97.500	98.1563	4.000	98.188 Class II
8/29/2008	96.375	2.000		97.25	2.000	Class I
8/29/2008	77.625	4.000	77.500	79.5	4.000	79.25 Class II
8/29/2008	77.625	4.000	77.500	79.5	4.000	79.25 Class II
8/29/2008	77.625	4.000	77.500	79.5	4.000	79.25 Class II
8/29/2008	87.6875	8.000	87.938	88.3281	8.000	88 Class II
8/29/2008	87.5875	10.000	87.813	88.275	10.000	88.125 Class II
8/29/2008	87.6042	6.000	87.750	88.125	6.000	88 Class II
8/29/2008	76.5	2.000		78.25	2.000	Class I
8/29/2008	79.3333	3.000	79.250	81	3.000	81.25 Class II
8/29/2008	93.1094	8.000	93.375	93.8906	8.000	93.813 Class II
8/29/2008	93.1094	8.000	93.375	93.8906	8.000	93.813 Class II
8/29/2008	53.1667	3.000	52.250	57.8333	3.000	58.5 Class II
8/29/2008	19.375	4.000	15.000	27.375	4.000	25 Class IIA
8/29/2008	87.9167	3.000	87.500	89.9167	3.000	90.375 Class IIA
8/29/2008	87.3333	3.000	86.750	89.1667	3.000	89.75 Class IIA
8/29/2008	88.4167	3.000	88.000	90.4167	3.000	90.625 Class IIA
8/29/2008	87.5	3.000	87.000	89.3333	3.000	90 Class IIA
8/29/2008	89.5	3.000	89.000	91.1667	3.000	91.75 Class II
8/29/2008	93.4423	13.000	93.500	93.9135	13.000	93.75 Class II
8/29/2008	93.6458	12.000	93.750	94.1042	12.000	94 Class II
8/29/2008	92.5833	6.000	92.875	93.7083	6.000	93.625 Class IIA
8/29/2008	91.5556	9.000	91.750	92.3333	9.000	92.063 Class II
8/29/2008	94.6071	7.000	94.875	95.5714	7.000	95.375 Class II
8/29/2008	96.6667	3.000	96.500	97.5	3.000	97.75 Class II
8/29/2008	65.875	4.000	65.750	67.875	4.000	67.25 Class II
8/29/2008	65.875	4.000	65.750	67.875	4.000	67.25 Class II
8/29/2008	91.1875	12.000	91.500	92.1458	12.000	92 Class II
8/29/2008	91.1875	12.000	91.500	92.1458	12.000	92 Class II
8/29/2008	91.1875	12.000	91.500	92.1458	12.000	92 Class II
8/29/2008	86.1786	7.000	86.000	87.1786	7.000	86.75 Class II
8/29/2008	86.1786	7.000	86.000	87.1786	7.000	86.75 Class II
8/29/2008	86.1786	7.000	86.000	87.1786	7.000	86.75 Class II
8/29/2008	86.1786	7.000	86.000	87.1786	7.000	86.75 Class II
8/29/2008	86.1786	7.000	86.000	87.1786	7.000	86.75 Class II
8/29/2008	86.1786	7.000	86.000	87.1786	7.000	86.75 Class II
8/29/2008	96.9323	3.000	95.899	97.5547	3.000	98.5 Class IIA
8/29/2008	84.5	3.000	84.250	86.5	3.000	86.75 Class IIA
8/29/2008	98.8052	6.000	99.291	99.5275	6.000	99.333 Class IIA

LIB	125	650	2/24/2010
LIB	125	2850	2/24/2010
LIB	175	4480	7/20/2011
LIB	237.5	1500	11/29/2013
LIB	225	675	9/16/2013
LIB	225	370	3/31/2013
LIB	250	500	10/3/2013
LIB	225	1750	2/13/2011
LIB	175	2000	12/22/2010
LIB	175	5250	12/22/2012
LIB	200	1000	12/29/2013
LIB	400	705	6/30/2015
Euribor	275	126.5	10/10/2013
Euribor	325	126.5	10/10/2014
Euribor	250	168.3	5/22/2015
Euribor	300	168.3	5/22/2016
LIB	250	700	7/13/2014
LIB	575	360	7/13/2015
LIB	250	100	7/13/2014
LIB	250	100	7/13/2013
LIB	175	1200	4/30/2014
LIB	275	650	5/3/2012
LIB	225	1875	9/30/2011
		172.5	11/1/2012
LIB	650	150	9/15/2013
LIB	275	1055	5/16/2014
LIB	275	1200	5/16/2014
LIB	250	190	12/1/2012
LIB	200	550	2/16/2014
LIB	475	3800	9/24/2011
LIB	100	8075	9/24/2011
LIB	100	893	9/24/2011
LIB	350	60	2/9/2010
LIB	175	1400	9/5/2013
LIB	375	450	3/15/2014
LIB	225	230	5/26/2013
LIB	225	400.9	3/8/2014
LIB	225	400.9	3/8/2014
LIB	225	400.9	3/8/2014
LIB	300	2250	1/28/2015
LIB	300	3000	1/28/2015
LIB	300	2000	1/28/2015
LIB	225	200	4/30/2012
LIB	225	860	6/1/2014
LIB	200	110	3/26/2014
LIB	200	1300	3/26/2014
LIB	400	550	6/30/2012
LIB	725	150	6/30/2013
Euribor		339.4	4/22/2015
Euribor		339.4	4/22/2015
Euribor		339.4	4/22/2016
Euribor		339.4	4/22/2016
LIB	150	2000	11/16/2012
LIB	225	2750	11/17/2012
LIB	225	8800	11/17/2013
Euribor	275	1313.9	11/17/2013
LIB	175	2750	2/28/2014
LIB	250	2039.8	3/12/2013
LIB	200	835	12/26/2014
LIB	300	325	1/3/2014
LIB	300	375	1/3/2014
LIB	225	293	12/13/2012
LIB	175	250	2/15/2014
LIB	175	1400	12/21/2012
LIB	225	2000	5/5/2013
LIB	225	2000	5/5/2013
LIB	225	60	5/5/2013
LIB	225	2000	5/5/2013
LIB	225	2000	5/5/2013
LIB	225	2000	5/5/2013
		900.4	9/28/2014
Euribor	225	252.1	5/1/2015

Home Interiors & Gifts Inc
Honsel AG
Huish Detergents Inc
Huntsman ICI
IAP Worldwide Services Inc.
IAP Worldwide Services Inc.
Iasis Healthcare
Iasis Healthcare
Iasis Healthcare
ICICI Bank Ltd
Iconix Brand Group
Idearc
Idearc
IFC Development Ltd
IGLO Birdseye
IGLO Birdseye
IGLO Birdseye
IGLO Birdseye
IGLO Birdseye
IGLO Birdseye
IGLO Birdseye
IGLO Birdseye
IGLO Birdseye
IMO Carwash
IMO Carwash
IMO Carwash
IMO Carwash
Ineos Group Plc
Ineos Group Plc
Ineos Group Plc
Ineos Group Plc
Ineos Group Plc
Ineos Group Plc
Ineos Group Plc
Infor Global Solutions
Insight Midwest Holdings, LLC
Intelsat Ltd
Intergraph Corporation
Interstate Bakeries Corp
Intrawest
Iridium Satellite
Iridium Satellite
Iridium Satellite
Isle of Capri Casinos
Isle of Capri Casinos
Isle of Capri Casinos
ISP Chemco
ISS A/S
ISS A/S
Ista International GmbH
Ista International GmbH
ITC/Deltacom
ITC/Deltacom
Itron Inc
Jacobson Companies
Jacobson Companies
Japan Tobacco International SA
Jarden
Jarden
Jarden
JG Wentworth Manufacturing
John Maneely Co
Journal Register
Jupiter Asset Management
JVH Gaming BV [Jacques van Ham]
JVH Gaming BV [Jacques van Ham]
JVH Gaming BV [Jacques van Ham]
Kabel Baden-Wuerttemburg GmbH & Co [Kabel BW]
Kabel Baden-Wuerttemburg GmbH & Co [Kabel BW]
Kabel Baden-Wuerttemburg GmbH & Co [Kabel BW]
Kabel Baden-Wuerttemburg GmbH & Co [Kabel BW]
Kabel Baden-Wuerttemburg GmbH & Co [Kabel BW]
Kabel Baden-Wuerttemburg GmbH & Co [Kabel BW]
Kabel Deutschland GMBH

H0002S028TB01	TLB	
H0004V023PK01	PIK	EUR
H0006M019TB01	1st Lien TL	Cov-Lite
H0004K021TB02	TLB	
I00048029TB01	1st Lien TL	
I00048027TC01	2nd Lien TL	
I00026051DD01	Delay Draw TL	
I00026054LC01	LC	
I00026056TL01	TL	
I00067019TL01	TL	USD
I0005T012TL01	TL	
V0003L010TA01	TLA	
V0003L018TB01	TLB	
I00068017TL01	TL	HKD
I00058016TL02	Mezz (EUR)	
I00058012TL04	Mezzanine	GBP
I00058012TA01	TLA (Euro)	
I00058018TB02	TLB	GBP
I00058010TB01	TLB (Euro)	
I00058019PR01	TLB&C	Euro
I00058015PR03	TLB&C	GBP
I00058016TC02	TLC	GBP
I00058018TC01	TLC (Euro)	
I0003F026TA01	TLA	GBP
I0003F024TA02	TLA (Euro)	
I0003F024TB01	TLB	GBP
I0003F022TB02	TLB (Euro)	
I0004Q017TL02	2nd Lien TL	Tranche D
I0004Q013TA01	TLA (Euro)	
I0004Q011TA02	TLA2	
I0004Q011TB01	TLB (Euro)	
I0004Q018PR02	TLB&C	Euro
I0004Q010PR01	TLB&C	USD
I0004Q019TC01	TLC (Euro)	
I00047028TH01	PIK	USD
I0002Z062TB01	TLB	
I0003R036TB01	TLB	Secured
0INGRO029TB01	1st Lien TL	
00IBCN023TB01	TLB	
I0005A015TB01	TLB	
I00052013TB01	1st Lien TL	1st Lien TLB
I00052011TC01	2nd Lien TL	
I00052015TA01	TLA	1st Lien TLA
0ISLEO061DD01	Delay Draw TL	Delay Draw A
0ISLEO053DD01	Delay Draw TL	Delay Draw B
0ISLEO050TB01	TLB	
I00006019TB01	TLB	Isphol
I0004N024TL01	2nd Lien TL	Euro
I0004N026TB01	TLB (Euro)	
I0004Z025TL02	2nd Lien TL (Euro)	(EUR)
I0004Z029TB01	TLB (Euro)	(EUR)
0ITCDO019TB01	TLB1	
0ITCDO017TB02	TLB2	
0ITRIO033TL02	TL (Euro)	EUR
J0001M038TB01	1st Lien TL	
J0001M036TC01	2nd Lien TL	
J0002D019TL01	TL	GBP
00JAHN037TB01	TLB1	
00JAHN045TB01	TLB2	Add on B
00JAHN052TB01	TLB3	USD
J0001U022TB01	1st Lien TL	
J0001T033TB01	TLB	
00JRCN035RC01	RC	
J00028012TB01	TLB	GBP
J0001X010TA01	TLA (Euro)	
J0001X018TB01	TLB (Euro)	Mezzanine Facility.
J0001X016TC01	TLC (Euro)	
K00032026TL02	2nd Lien TL (Euro)	
K00032028TL01	Acq Fac	Capex
K00032022TA01	TLA (Euro)	
K00032020TB01	TLB (Euro)	
K00032029PR01	TLB&C	
K00032028TC01	TLC (Euro)	
K0002W022NT01	PIK	Euro

8/29/2008	21.6667	3.000	20.000	28.3333	3.000	30 Class II
8/29/2008	36.6667	3.000	35.000	43.3333	3.000	45 Class IIA
8/29/2008	90.5833	3.000	89.750	92.25	3.000	93.375 Class II
8/29/2008	94.1944	9.000	94.375	95.0556	9.000	95 Class II
8/29/2008	77.8333	3.000	77.750	80	3.000	80 Class II
8/29/2008	62.5	3.000	60.000	66.1667	3.000	67.75 Class II
8/29/2008	93.8333	3.000	93.750	94.875	3.000	95.063 Class II
8/29/2008	93.8333	3.000	93.750	94.875	3.000	95.063 Class II
8/29/2008	93.8333	3.000	93.750	94.875	3.000	95.063 Class II
8/29/2008	99.1303	3.000	98.750	99.8213	3.000	99.857 Class IIA
8/29/2008	93.5	1.000		94.5	1.000	Class I
8/29/2008	73.1667	6.000	73.250	75.1667	6.000	74.75 Class II
8/29/2008	70	10.000	70.125	71.4	10.000	70.875 Class II
8/29/2008	98.317	3.000	97.976	98.801	3.000	99.077 Class IIA
8/29/2008	91.7	5.000	92.250	94.3	5.000	94 Class IIA
8/29/2008	93.5	3.000	92.750	95.1667	3.000	96 Class IIA
8/29/2008	92.25	3.000	91.000	94.25	3.000	95.375 Class IIA
8/29/2008	94.7857	7.000	95.250	96.4286	7.000	96 Class IIA
8/29/2008	95.3056	9.000	95.750	97.3889	9.000	97 Class IIA
8/29/2008	95.3438	8.000	95.750	97.4375	8.000	97 Class IIA
8/29/2008	94.9167	6.000	95.500	96.5	6.000	96.25 Class IIA
8/29/2008	94.7857	7.000	95.250	96.4286	7.000	96 Class IIA
8/29/2008	95.3056	9.000	95.750	97.3889	9.000	97 Class IIA
8/29/2008	77.875	4.000	77.750	80.375	4.000	80.5 Class IIA
8/29/2008	77.375	4.000	77.250	79.875	4.000	79.75 Class IIA
8/29/2008	77.875	4.000	77.750	80.375	4.000	80.5 Class IIA
8/29/2008	77.375	4.000	77.250	79.875	4.000	79.75 Class IIA
8/29/2008	71.875	10.000	72.250	73.9	10.000	73.5 Class IIA
8/29/2008	85.75	6.000	86.000	87.5833	6.000	87 Class IIA
8/29/2008	85.9	5.000	85.750	87.7	5.000	87.25 Class IIA
8/29/2008	84.9333	15.000	85.625	86.2667	15.000	85.75 Class IIA
8/29/2008	85.0089	14.000	85.625	86.2589	14.000	85.688 Class IIA
8/29/2008	85	5.000	85.375	85.925	5.000	85.75 Class IIA
8/29/2008	84.9667	15.000	85.625	86.3	15.000	85.75 Class IIA
8/29/2008	41.6667	3.000	37.500	47.3333	3.000	53.5 Class IIA
8/29/2008	96.0313	8.000	96.313	96.8281	8.000	96.625 Class II
8/29/2008	95.9167	6.000	96.125	96.75	6.000	96.625 Class II
8/29/2008	95	3.000	94.750	96.25	3.000	96.375 Class II
8/29/2008	87	1.000		90	1.000	Class I
8/29/2008	95	1.000		96	1.000	Class I
8/29/2008	98.625	1.000		99.375	1.000	Class I
8/29/2008	99.5	1.000		100.5	1.000	Class I
8/29/2008	99	1.000		99.5	1.000	Class I
8/29/2008	85.125	3.000	84.813	86.5417	3.000	86.688 Class II
8/29/2008	85.125	3.000	84.813	86.5417	3.000	86.688 Class II
8/29/2008	85.125	3.000	84.813	86.5417	3.000	86.688 Class II
8/29/2008	92.25	3.000	92.125	93.4167	3.000	93.5 Class II
8/29/2008	83.875	8.000	84.500	85.75	8.000	85 Class IIA
8/29/2008	89.3636	11.000	90.125	90.8409	11.000	90.5 Class IIA
8/29/2008	71.1667	9.000	72.000	73.5556	9.000	72 Class IIA
8/29/2008	85.5	10.000	86.250	87.3	10.000	86.25 Class IIA
8/29/2008	84.875	2.000		86.375	2.000	Class I
8/29/2008	84.875	2.000		86.375	2.000	Class I
8/29/2008	95.375	3.000	94.813	97	3.000	97.75 Class IIA
8/29/2008	74.75	4.000	74.500	77	4.000	77 Class II
8/29/2008	62	4.000	65.000	66.125	4.000	68.5 Class IIA
8/29/2008	98.5833	3.000	98.000	99.6667	3.000	100 Class IIA
8/29/2008	94.4167	6.000	94.500	95.3333	6.000	95.125 Class II
8/29/2008	94.4167	6.000	94.500	95.3333	6.000	95.125 Class II
8/29/2008	96.45	5.000	96.500	97.4	5.000	97.375 Class II
8/29/2008	77	2.000		81.5	2.000	Class I
8/29/2008	98.2	5.000	98.250	99.6	5.000	99.5 Class II
8/29/2008	32.6667	3.000	31.500	40.6667	3.000	42.5 Class II
8/29/2008	85.2321	7.000	86.063	87.3214	7.000	87 Class IIA
8/29/2008	44.6667	3.000	42.000	50.3333	3.000	52.5 Class IIA
8/29/2008	44.6667	3.000	42.000	50.3333	3.000	52.5 Class IIA
8/29/2008	44.6667	3.000	42.000	50.3333	3.000	52.5 Class IIA
8/29/2008	84.375	4.000	84.750	86.375	4.000	86.25 Class IIA
8/29/2008	86.8333	3.000	85.750	88.8333	3.000	90.5 Class IIA
8/29/2008	90.25	4.000	90.750	91.75	4.000	92.25 Class IIA
8/29/2008	91.4792	12.000	92.000	93.1042	12.000	92.75 Class IIA
8/29/2008	91.4318	11.000	92.000	93.0227	11.000	92.75 Class IIA
8/29/2008	91.4792	12.000	92.000	93.1042	12.000	92.75 Class IIA
8/29/2008	83.3	5.000	83.500	84.9	5.000	84.5 Class IIA

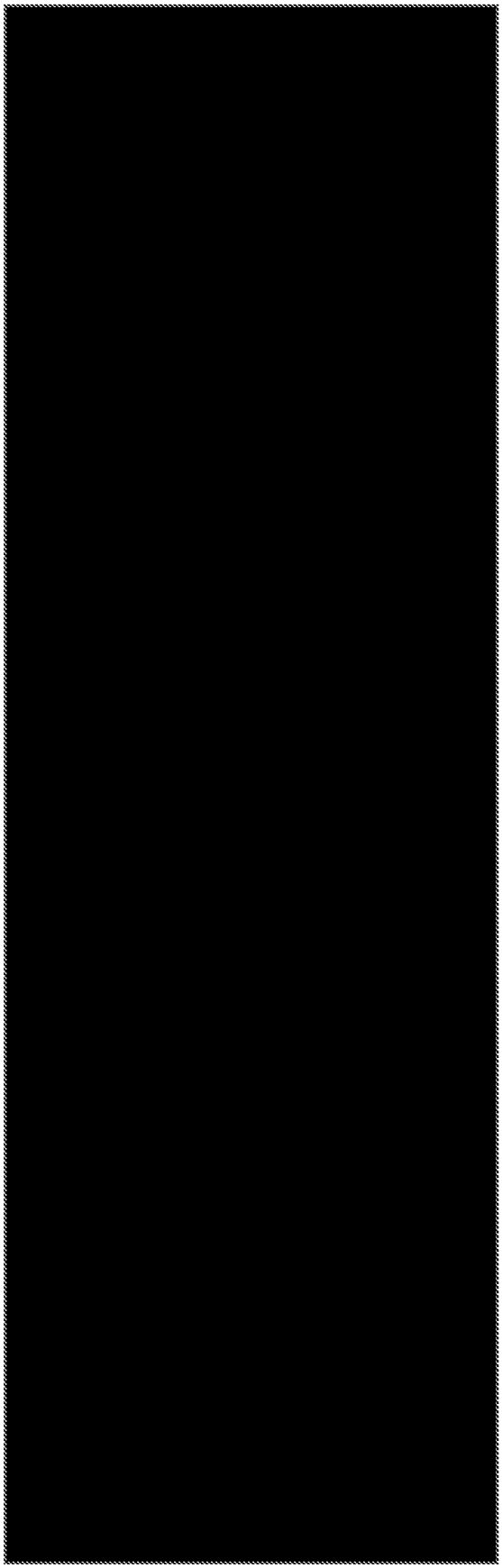
LIB	425	320	3/31/2011
Euribor	1325	93.8	6/19/2014
LIB	200	650	4/26/2014
LIB	175	1640	4/19/2014
LIB	300	415	12/23/2012
LIB	800	120	6/23/2013
LIB	200	150	3/15/2014
LIB	225	40	3/15/2014
LIB	200	439	3/15/2014
LIB	15	500	9/4/2008
LIB	225	212.5	3/30/2013
LIB	150	1515	11/17/2013
LIB	200	4750	11/17/2014
		2220.2	3/12/2012
Fixed	800	69.9	11/2/2016
Euribor	800	285.1	11/2/2016
Euribor	212.5	105.5	11/2/2013
LIB	200	150.2	11/2/2014
Euribor	250	150.2	11/2/2014
Euribor	262.5	150.2	11/2/2015
Euribor	300	325.5	11/2/2015
LIB	237.5	210.3	4/12/2011
LIB	237.5	210.3	4/12/2011
LIB	287.5	210.3	4/12/2011
LIB	287.5	210.3	4/12/2011
Euribor	375	319.3	8/20/2015
Euribor	225	1869.6	2/20/2013
LIB	225	1869.6	2/20/2013
Euribor	250	2113.7	2/20/2014
LIB	250		12/14/2013
Euribor	300	2113.7	2/20/2015
LIB	800	235	9/2/2012
LIB	200	1800	4/6/2014
LIB	200	344.8	1/19/2014
LIB	225	420	11/17/2014
LIB	375	60	10/18/2011
LIB	425	62	7/26/2011
LIB	825	40	7/26/2012
LIB	425	98	7/26/2010
LIB	175	175	11/15/2013
LIB	175	175	11/15/2013
LIB	175	700	11/15/2013
LIB	175	1245.5	6/4/2014
Euribor	375	901.7	6/18/2012
Euribor	200	187.9	6/18/2012
Euribor	375	601.8	12/7/2016
Euribor	200	2072.8	6/7/2015
LIB	400	230	7/31/2013
LIB	400	230	7/31/2013
LIB	225	421.8	4/18/2014
LIB	250	295	6/11/2014
LIB	550	135	6/11/2014
		1395.1	6/19/2012
LIB	175	850	1/24/2012
LIB	175	350	2/13/2013
LIB	250	700	1/24/2012
LIB	225	325	4/3/2014
LIB	325	1285	12/8/2013
LIB	275	200	12/6/2013
LIB	212.5	849.4	6/25/2015
Euribor	225	51.5	5/29/2013
Euribor	275	53.2	6/11/2015
Euribor	325	53.2	6/11/2016
Euribor	500	88.9	3/27/2016
Euribor	225	381.1	9/27/2013
Euribor	225	139.7	9/27/2013
Euribor	250	343	9/27/2014
	250	342.98	6/5/2014
Euribor	300	343	9/27/2015
Euribor	700	620.6	11/11/2014

Kabel Deutschland GMBH
KDG
Kelson Holdings
Kelson Holdings
Keystone Automotive Operations Inc
KIK Corp
KIK Corp
KIK Corp
Kion GmbH
Kion GmbH
Kion GmbH
Kion GmbH
Kion GmbH
Kion GmbH
Kion GmbH
Kloeckner Pentaplast
Kloeckner Pentaplast
Kloeckner Pentaplast
Kookmin Bank
Kookmin Bank
Kraton Polymers
Kwik Fit Holdings Plc
Kwik Fit Holdings Plc
Kyle Acquisition
Kyle Acquisition
La Paloma
La Paloma
La Paloma
La Paloma
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Lafarge Roofing SA
Landsource Communities Development
Landsource Communities Development
Landsource Communities Development
Las Vegas Sands
Las Vegas Sands
Laureate Education
Laureate Education
Leap Wireless
Lear Corp
Lear Corp
Lee Enterprises
Lenveo Group Ltd
Level 3 Communications
Levi Strauss & Co
LifeCare Holdings
Lifepoint Hospital Holdings
Lifepoint Hospital Holdings
LNR Property Corp
Local Insight Regatta Holding Inc
LodgeNet Entertainment Corp
LodgeNet Entertainment Corp
Lucite International
Lucite International
Lyondell Chemical
Lyondell Chemical
Lyondell Chemical
MACH Gen
MACH Gen
MACH Gen
MACH Gen
MACH Sarl
MACH Sarl

K0002W023TL01	TL	
K0002W023TC01	TLC (Euro)	EUR
K0003X014TB01	1st Lien TL	
K0003X012TC01	2nd Lien TL	
K00045014TB01	TLA	aka 1st Lien TL
K00040013TL01	1st Lien TL	
K00040011TL02	1st Lien TL (CND)	
K00040013TC01	2nd Lien TL	
K0003V016TL01	2nd Lien TL (Euro)	EUR
K0003V016TB02	TLB	USD
K0003V018TB01	TLB (Euro)	EUR
K0003V017PR01	TLB&C	EUR
K0003V015PR02	TLB&C	USD
K0003V014TC02	TLC	USD
K0003V016TC01	TLC (Euro)	EUR
K0002L025TL02	2nd Lien TL (Euro)	EUR
K0002L023TL03	TL	USD
K0002L027TL01	TLA (Euro)	EUR
K00048014TL02	TL	USD
K00048016TL01	TL	USD
K00021039TL01	TL	
K0003A022TB01	TLB	GBP
K0003A020TB02	TLB (Euro)	EUR
K00039025TB01	TLB	3yr
K00039023TC01	TLC	5yr
L0002Z035TB01	1st Lien TL	
L0002Z033TC01	2nd Lien TL	
L0002Z038DD01	Delay Draw TL	
L0002Z031LC01	LC	
L00057014TL02	2nd Lien TL	
L00057016TL01	2nd Lien TL (Euro)	EUR
L00057018RC01	RC (EURO)	EUR
L00057010TA01	TLA (Euro)	EUR
L00057014TB03	TLB	GBP
L00057016TB02	TLB	USD
L00057018TB01	TLB (Euro)	EUR
L00057011PR04	TLB&C	EUR
L00057017PR01	TLB&C	EUR
L00057015PR02	TLB&C	USD
L00057012TC03	TLC	GBP
L00057014TC02	TLC	USD
L00057016TC01	TLC (Euro)	EUR
L00050013TB01	1st Lien TL	
L00050011TC01	2nd Lien TL	
L00050025DP02	DIP	Roll-Up
V0001J067DD01	Delay Draw TL	
V0001J064TB01	TLB	
L0004V027DD01	Delay Draw TL	
L0004V024TB01	TLB	
L0004B010TB01	TLB	
00LEAN033RC01	RC	
00LEAN041TB01	TLB	
L0003J016TA01	TLA	
L0005G018RC01	RC	USD
0LVLTN012TB02	TLB	
L00027027TL01	TL	Unsecured
L0003P018TL01	TL	
0LPNTO031TB02	Incremental TL	Add-on TL
0LPNTO031TB01	TLB	
L00039024TB01	TLB	
L0005N013TB01	TLB	
0LNETO036DD01	Delay Draw TL	
0LNETO031TL01	TL	
L0003L027RC01	PIK	Euro
L0003L025TB02	TLB (Euro)	Euro TLB3
L0005Q018TA01	TLA	
00LYON075TB01	TLB2	
L0005Q014T301	TLB3	USD
M0009N018TB01	1st Lien TL	
M0009N016TC01	2nd Lien TL	
M0009N014LC01	LC	
M0009N015TH01	Units	Equity
M0008J026TB01	TLB (Euro)	(EURO)
M0008J024TC01	TLC (Euro)	(EURO)

8/29/2008	92.3636	11.000	92.875	93.8864	11.000	93.375 Class IIA
8/29/2008	95.4688	8.000	95.875	96.9063	8.000	96.5 Class IIA
8/29/2008	96.525	5.000	96.625	97.425	5.000	97.438 Class II
8/29/2008	87.1667	3.000	86.750	88.8333	3.000	89 Class II
8/29/2008	97.5	1.000		98.5	1.000	Class I
8/29/2008	74.6667	3.000	74.000	76.3333	3.000	76.5 Class II
8/29/2008	74.6667	3.000	74.000	76.3333	3.000	76.5 Class II
8/29/2008	42.8333	3.000	42.500	45.5	3.000	45.75 Class II
8/29/2008	79.8889	9.000	80.500	82.3333	9.000	81 Class IIA
8/29/2008	85.5	10.000	86.000	87.45	10.000	87 Class IIA
8/29/2008	86.5192	13.000	88.000	88.5577	13.000	87.875 Class IIA
8/29/2008	86.3958	12.000	87.500	88.4375	12.000	87.875 Class IIA
8/29/2008	85.5	10.000	86.000	87.45	10.000	87 Class IIA
8/29/2008	85.5	10.000	86.000	87.45	10.000	87 Class IIA
8/29/2008	86.5192	13.000	88.000	88.5577	13.000	87.875 Class IIA
8/29/2008	42.25	5.000	42.875	46.65	5.000	46.75 Class IIA
8/29/2008	71.25	4.000	71.250	74	4.000	74 Class IIA
8/29/2008	71.7143	7.000	72.000	74.1429	7.000	74 Class IIA
8/29/2008	98.4943	4.000	98.664	99.0393	4.000	98.954 Class IIA
8/29/2008	99.2008	5.000	99.300	99.6398	5.000	99.52 Class IIA
8/29/2008	91.75	4.000	92.000	93	4.000	93 Class II
8/29/2008	70.7	5.000	70.750	73.5	5.000	73.25 Class IIA
8/29/2008	71	5.000	71.000	74	5.000	73 Class IIA
8/29/2008	30.75	4.000	31.500	34.5	4.000	35.5 Class II
8/29/2008	30.75	4.000	31.500	34.5	4.000	35.5 Class II
8/29/2008	87.9167	3.000	87.750	89.25	3.000	89.375 Class II
8/29/2008	85.9375	4.000	85.750	87.8125	4.000	87.75 Class II
8/29/2008	87.9167	3.000	87.750	89.25	3.000	89.375 Class II
8/29/2008	87.9167	3.000	87.750	89.25	3.000	89.375 Class II
8/29/2008	35.5	4.000	36.000	39.25	4.000	38.5 Class IIA
8/29/2008	36.9444	9.000	40.500	41.7778	9.000	37.5 Class IIA
8/29/2008	52.5	4.000	52.500	56.75	4.000	56.5 Class IIA
8/29/2008	56.6667	3.000	56.000	60.5	3.000	60.75 Class IIA
8/29/2008	57.125	4.000	57.250	59.375	4.000	59.25 Class IIA
8/29/2008	56.9	5.000	57.000	59.3	5.000	59.25 Class IIA
8/29/2008	57.4615	13.000	58.000	59.8846	13.000	59 Class IIA
8/29/2008	57.5	3.000	57.250	59.8333	3.000	60.25 Class IIA
8/29/2008	57.5833	12.000	58.000	59.9583	12.000	59.25 Class IIA
8/29/2008	57.3	5.000	57.250	59.9	5.000	59.75 Class IIA
8/29/2008	57.125	4.000	57.250	59.625	4.000	59.25 Class IIA
8/29/2008	56.9	5.000	57.000	59.3	5.000	59.25 Class IIA
8/29/2008	57.4615	13.000	58.000	59.8846	13.000	59 Class IIA
8/29/2008	64.6	5.000	64.750	66.6	5.000	65.75 Class II
8/29/2008	10.3438	4.000	10.688	13.9375	4.000	14.5 Class II
8/29/2008	64.6	5.000	64.750	66.6	5.000	65.75 Class II
8/29/2008	85.0909	11.000	85.500	85.9659	11.000	85.5 Class II
8/29/2008	85.0909	11.000	85.500	85.9659	11.000	85.5 Class II
8/29/2008	92.875	3.000	92.813	93.7917	3.000	93.875 Class II
8/29/2008	92.875	3.000	92.813	93.7917	3.000	93.875 Class II
8/29/2008	98.6667	9.000	98.813	99.2778	9.000	99.25 Class II
8/29/2008	85.5	4.000	86.000	89.25	4.000	89 Class II
8/29/2008	86.6406	8.000	89.250	90.3906	8.000	89.875 Class II
8/29/2008	80	2.000		82	2.000	Class I
8/29/2008	98.697	3.000	98.496	99.4813	3.000	99.565 Class IIA
8/29/2008	90.2917	3.000	90.188	91.625	3.000	91.75 Class II
8/29/2008	83.375	4.000	83.250	85.625	4.000	85.75 Class II
8/29/2008	85.875	4.000	85.750	87.875	4.000	87.75 Class II
8/29/2008	96.55	5.000	96.688	97.35	5.000	97.25 Class II
8/29/2008	96.55	5.000	96.688	97.35	5.000	97.25 Class II
8/29/2008	77.1667	3.000	76.250	79.1667	3.000	79.5 Class II
8/29/2008	88.3333	3.000	88.000	90	3.000	90 Class II
8/29/2008	88.5	3.000	86.750	90.0833	3.000	91.125 Class II
8/29/2008	88.5	3.000	86.750	90.0833	3.000	91.125 Class II
8/29/2008	57	3.000	55.500	60.3333	3.000	61.5 Class IIA
8/29/2008	81.1667	3.000	80.750	83.3333	3.000	84 Class IIA
8/29/2008	83.5	3.000	83.250	84.5	3.000	84.75 Class II
8/29/2008	81.9444	9.000	82.375	82.7778	9.000	82.5 Class II
8/29/2008	81.9167	3.000	81.625	82.8333	3.000	83.125 Class II
8/29/2008	95.1	5.000	95.000	96.1	5.000	96 Class II
8/29/2008	94.0833	3.000	93.625	95.75	3.000	96.125 Class II
8/29/2008	95.1	5.000	95.000	96.1	5.000	96 Class II
8/29/2008	0.69	3.000	0.685	0.7467	3.000	0.775 Class II
8/29/2008	82.1667	3.000	81.750	84.8333	3.000	85.25 Class IIA
8/29/2008	82.1667	3.000	81.750	84.8333	3.000	85.25 Class IIA

LIB	200	1485.2	6/1/2012
		938.5	
LIB	325	990	2/28/2013
LIB	575	475	2/28/2014
LIB	225	610	10/12/2013
LIB	225	410	5/27/2014
LIB	225	410	5/27/2014
LIB	500	235	11/24/2014
Euribor		261.9	9/4/2016
Euribor		1178.4	3/4/2015
Euribor		1178.4	3/4/2015
Euribor		1178.4	3/4/2016
Euribor		1178.4	3/4/2016
Euribor	400	258.5	1/16/2017
	250	2528.4	1/16/2016
Euribor	250	2528.4	1/16/2016
LIB	10	150	4/12/2010
LIB	7	100	4/12/2009
LIB	200	385	5/12/2013
LIB	225	1022.9	5/21/2013
LIB	225	1022.9	5/21/2013
LIB	350	220	11/8/2010
LIB	350	165	11/8/2012
LIB	175	265	8/11/2012
LIB	350	172	8/11/2013
LIB	175	265	8/11/2012
LIB	175	40	8/11/2012
Euribor		407.7	11/1/2016
Euribor	387.5	407.7	11/1/2016
Euribor		169.9	5/1/2014
Euribor		271.8	5/1/2014
Euribor		795	5/1/2015
		795	5/1/2015
Euribor	212.5	795	5/1/2015
Euribor	212.5	1170	
Euribor		795	5/1/2016
		795	5/1/2016
Euribor	237.5	795	5/1/2016
LIB	275	1106	2/14/2013
LIB	450	244	2/14/2014
		1050	
LIB	175	600	5/23/2014
LIB	175	3000	5/23/2014
LIB	325	100	8/17/2014
LIB	325	675	8/17/2014
LIB	225	900	6/16/2013
LIB	250	1700	7/11/2012
LIB	250	1000	4/25/2012
LIB	100	950	6/3/2012
LIB	52	400	3/13/2011
LIB	225	1400	3/13/2014
LIB	225	327	4/4/2014
LIB	425	250	12/7/2011
LIB	163	150	8/23/2012
LIB	162.5	1400	4/15/2012
LIB	275	1100	7/11/2011
LIB	400	335	4/15/2015
LIB	200	225	4/4/2014
LIB	200	400	4/4/2014
Euribor	985	332.6	7/3/2014
LIB	225	950	7/7/2013
LIB	350	2000	12/20/2013
LIB	375	3150	12/20/2014
LIB	375	3150	5/13/2015
LIB	200	580	2/12/2014
		853.9	
LIB	200	60	2/12/2013
Euribor	250	211.7	5/17/2015
Euribor	300	211.7	5/17/2016

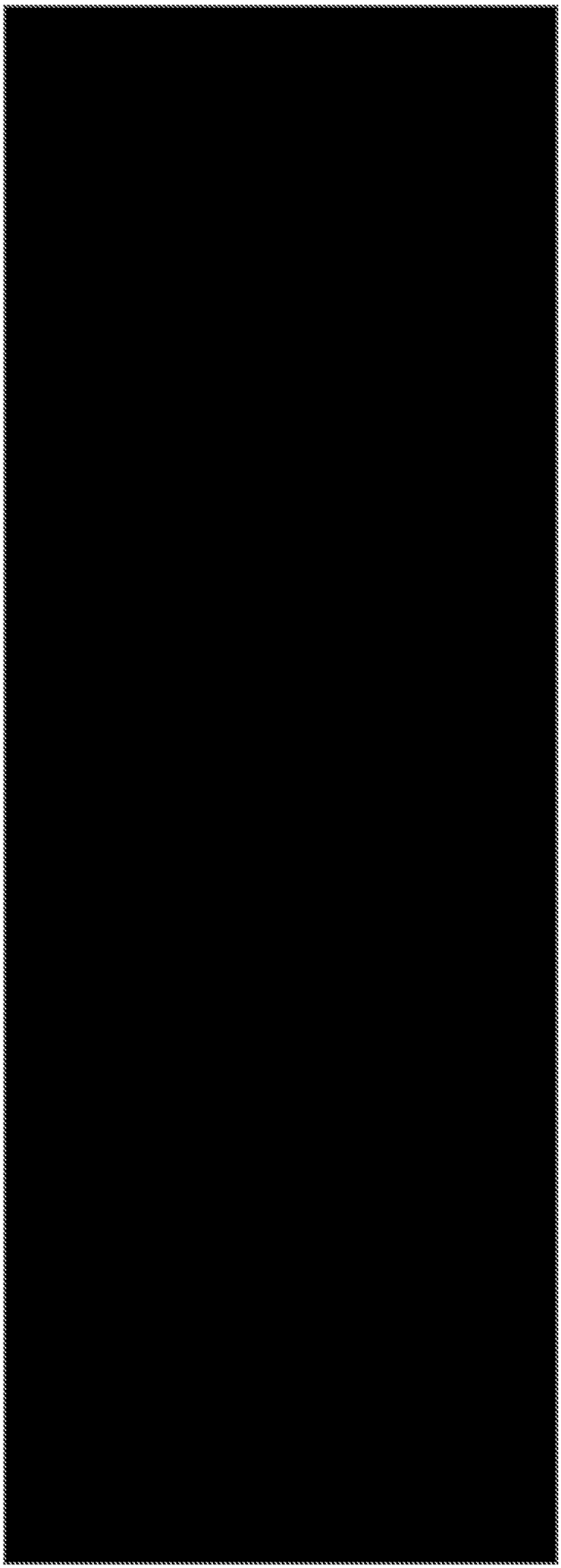


Mackinaw
Macquarie Group
Macquarie Group
Macquarie Group
Magnum Coal Company
Magnum Coal Company
Manchester United
Manchester United
Manchester United
Manchester United
Manitowoc Co Inc
Manor Care Inc
MAPCO Inc
Marina Bay Sands PTE Ltd
Marina Bay Sands PTE Ltd
Mark IV Industries
Mark IV Industries
Masonite International
Masonite International
Masterplan
Materis SA
Materis SA
Materis SA
Materis SA
Mauser AG
Mauser AG
Mauser AG
Mauser AG
Mauser AG
Mauser AG
Mauser AG
MC Communications
MC Communications
MC Communications
McCarthy & Stone PLC
McCarthy & Stone PLC
McCarthy & Stone PLC
McCarthy & Stone PLC
McCarthy & Stone PLC
McClatchy Newspaper
McJunkin Corp
McJunkin Corp
Mediacom Broadband
Mediacom Broadband
Mediacom Broadband
Mediacom LLC
MediaNews
Medica France
Medica France
Medica France
MEG Energy Corp
MEG Energy Corp
Melco PBL Entertainment Co Ltd
Melco PBL Entertainment Co Ltd
Metaldyne
Metaldyne
Metaldyne
Metavante Corp
Metro PCS Wireless
Metro-Goldwyn-Mayer Inc
Metro-Goldwyn-Mayer Inc
MGM Mirage
Michaels Stores Inc
Mirant Corp
Mirant Corp
Mivisa Envases
Mobile Telecommunications Co (MTC)
Moeller Group
Moeller Group
Moeller Group
Molnlycke HealthCare AB
Molnlycke HealthCare AB
Molnlycke HealthCare AB
Molnlycke HealthCare AB

M000B4017TB01	TLB	
M000BW011TL02	TL	AUD
M000BW013TL01	TL	AUD
M000BW019TL03	TL	AUD
M00096011LC01	LC	
M00096015TB01	TLB	
R00056020TL01	2nd Lien TL	GBP
R00056022TB01	TLB	GBP
R00056021PR01	TLB&C	GBP
R00056020TC01	TLC	GBP
00MTWN035TB01	TLB	
M000BR016TB01	TLB	
00MDAN024TL01	TL	
M000C4018TA01	TLA	SGD
M000C4016TB01	TLB	SGD
000IVN067TB01	1st Lien TL	
000IVN065TC01	2nd Lien TL	
00MHMN030TB02	TL (CND)	Canadian
00MHMN032TB01	TLB	USD
M000AM018TB01	TLB	
M0006G051TL03	2nd Lien TL	
M0006G057TB01	TLB	
M0006G056PR01	TLB&C	Euro
M0006G055TC01	TLC	
M000B3017TL01	2nd Lien TL (Euro)	EUR
M000B3017TB02	TLB	USD
M000B3019TB01	TLB (Euro)	EUR
M000B3018PR01	TLB&C	EURO
M000B3016PR02	TLB&C	USD
M000B3015TC02	TLC	USD
M000B3017TC01	TLC (Euro)	EURO
M00074020RC01	RC	
M00074036TL01	TL	add on TL
M00074038TB01	TLC	
M000A6011TL01	2nd Lien TL	GBP
M000A6011RC02	RC	GBP
M000A6013TB01	TLB	GBP
M000A6012PR01	TLB&C	GBP
M000A6011TC01	TLC	GBP
M0003M014RC02	RC	
M000AG027TL01	TL	Holdco
M000AG011TB01	TLB	Opco
M0009G016DD01	Delay Draw TL	TLD2
M0009G011TC01	TLD	TLD1
M000C7013TE01	TLE	
M0009G029TC01	TLC	
M0005R054TB01	TLB	
M0007S043TB01	TLB (Euro)	
M0007S040PR02	TLB&C	Euro
M0007S041TC01	TLC (Euro)	
M00099012DD01	Delay Draw TL	
M00099017TC01	TLB	aka TLC
M000C3018RC01	RC	USD
M000C3016TL01	TL	USD
M0005V041DD01	Delay Draw TL	
M0005V042LC02	LC	
M0005V048TB01	TLB	
M000BQ018TB01	TLB	
M0007X059TB01	TLB	
M0003E055TB01	TLB	MGM Studios
M0003E038TB02	TLB1	add on TL MGM Studios
M00066036TA01	TLA	
M000A1012TB02	TLB	
00MIRN068RC01	RC	MNA / Mirant North American
00MIRN066TL01	TLB	MNA / Mirant North American
M0007F041TB01	TLB (Euro)	EUR
M00086024RC01	RC	USD
M0008Q012TB01	TLB	
M0008Q011PR01	TLB&C	
M0008Q010TC01	TLC	
M0008K037TL02	2nd Lien TL (Euro)	EUR
M0008K031TB01	TLB (Euro)	EUR
M0008K030PR01	TLB&C	EUR
M0008K039TC01	TLC (Euro)	EUR

8/29/2008	90.75	1.000		91.75	1.000	Class I
8/29/2008	97.408	6.000	97.250	98.0878	6.000	97.625 Class IIA
8/29/2008	98.2288	6.000	98.437	98.8287	6.000	98.625 Class IIA
8/29/2008	96.6357	6.000	97.075	97.3692	6.000	96.75 Class IIA
8/29/2008	99.25	1.000		100	1.000	Class I
8/29/2008	99.25	1.000		100	1.000	Class I
8/29/2008	90	3.000	89.000	92	3.000	93 Class IIA
8/29/2008	92.9	5.000	93.500	94.7	5.000	94.25 Class IIA
8/29/2008	92.9	5.000	93.500	94.7	5.000	94.25 Class IIA
8/29/2008	92.9	5.000	93.500	94.7	5.000	94.25 Class IIA
8/29/2008	99.75	3.000	99.688	100.1667	3.000	100.188 Class II
8/29/2008	91.6667	3.000	91.000	93.1667	3.000	93.5 Class II
8/29/2008	93.5	1.000		94.5	1.000	Class I
8/29/2008	94.5	4.000	94.750	96.875	4.000	96.75 Class IIA
8/29/2008	94.375	4.000	94.500	96.75	4.000	96.5 Class IIA
8/29/2008	69.25	2.000		71	2.000	Class I
8/29/2008	40	2.000		42	2.000	Class I
8/29/2008	85.1667	6.000	85.750	86.9167	6.000	85.875 Class II
8/29/2008	85.1667	6.000	85.750	86.9167	6.000	85.875 Class II
8/29/2008	50.25	4.000	50.000	55.75	4.000	55 Class II
8/29/2008	76.6667	3.000	76.000	80.6667	3.000	81.5 Class IIA
8/29/2008	81.7857	7.000	82.000	84.2857	7.000	84 Class IIA
8/29/2008	81.75	6.000	82.000	84.3333	6.000	84 Class IIA
8/29/2008	81.7857	7.000	82.000	84.2857	7.000	84 Class IIA
8/29/2008	53.75	4.000	53.500	57.125	4.000	57 Class IIA
8/29/2008	74.3333	3.000	73.000	76.25	3.000	76.875 Class IIA
8/29/2008	73.3	5.000	73.250	75.7	5.000	75.25 Class IIA
8/29/2008	73.3	5.000	73.250	75.7	5.000	75.25 Class IIA
8/29/2008	74.3333	3.000	73.000	76.25	3.000	76.875 Class IIA
8/29/2008	74.3333	3.000	73.000	76.25	3.000	76.875 Class IIA
8/29/2008	73.3	5.000	73.250	75.7	5.000	75.25 Class IIA
8/29/2008	60	1.000		65	1.000	Class I
8/29/2008	50	1.000		55	1.000	Class I
8/29/2008	50	1.000		55	1.000	Class I
8/29/2008	36	3.000	35.000	44	3.000	45 Class IIA
8/29/2008	49	3.000	48.500	55	3.000	57 Class IIA
8/29/2008	45	3.000	40.000	55	3.000	57.5 Class IIA
8/29/2008	45	3.000	40.000	55	3.000	57.5 Class IIA
8/29/2008	45	3.000	40.000	55	3.000	57.5 Class IIA
8/29/2008	75	1.000		76	1.000	Class I
8/29/2008	89.9167	3.000	89.625	91.4167	3.000	92 Class II
8/29/2008	98.3333	3.000	98.250	99.6667	3.000	99.75 Class II
8/29/2008	92.25	4.000	92.250	93.1875	4.000	93.125 Class II
8/29/2008	92.25	4.000	92.250	93.1875	4.000	93.125 Class II
8/29/2008	99.7813	4.000	99.875	100.4063	4.000	100.5 Class II
8/29/2008	92.325	5.000	92.500	93.225	5.000	93.188 Class II
8/29/2008	76.5	2.000		78.5	2.000	Class I
8/29/2008	90.65	5.000	91.125	92.25	5.000	91.75 Class IIA
8/29/2008	90.375	4.000	90.500	91.875	4.000	91.75 Class IIA
8/29/2008	90.75	5.000	91.375	92.35	5.000	91.75 Class IIA
8/29/2008	95.4583	3.000	95.250	96.25	3.000	96.375 Class II
8/29/2008	95.4688	4.000	95.500	96.2813	4.000	96.313 Class II
8/29/2008	92.8797	3.000	91.500	94.4	3.000	96.1 Class IIA
8/29/2008	91.838	3.000	90.757	93.2843	3.000	94.427 Class IIA
8/29/2008	55.9375	4.000	56.000	57.9375	4.000	58 Class II
8/29/2008	55.9375	4.000	56.000	57.9375	4.000	58 Class II
8/29/2008	55.9375	4.000	56.000	57.9375	4.000	58 Class II
8/29/2008	94.5833	3.000	94.375	95.4167	3.000	95.875 Class II
8/29/2008	95.5114	11.000	95.750	96.0341	11.000	95.813 Class II
8/29/2008	75.3125	4.000	75.125	77.3125	4.000	77.125 Class II
8/29/2008	75.3125	4.000	75.125	77.3125	4.000	77.125 Class II
8/29/2008	90	3.000	89.875	91	3.000	91.125 Class II
8/29/2008	77.0938	8.000	77.250	78.2188	8.000	77.875 Class II
8/29/2008	93.3333	3.000	93.000	95.3333	3.000	96 Class II
8/29/2008	95.976	5.000	96.190	96.926	5.000	96.75 Class II
8/29/2008	87	5.000	87.500	89.4	5.000	89 Class IIA
8/29/2008	97.5	3.000	97.250	98.1667	3.000	98.5 Class IIA
8/29/2008	96.875	4.000	96.875	98.875	4.000	98.875 Class IIA
8/29/2008	97	3.000	97.000	99.3333	3.000	99.5 Class IIA
8/29/2008	97.125	4.000	97.125	99.125	4.000	99.125 Class IIA
8/29/2008	77.7	5.000	78.000	80.05	5.000	80 Class IIA
8/29/2008	85.5556	9.000	86.250	87.7778	9.000	87.5 Class IIA
8/29/2008	85.5556	9.000	86.250	87.7778	9.000	87.5 Class IIA
8/29/2008	85.5556	9.000	86.250	87.7778	9.000	87.5 Class IIA

LIB	150	147	6/22/2015
		1474.9	11/19/2011
		1474.9	11/19/2010
		1474.9	11/19/2012
LIB	350	20	3/22/2013
LIB	350	200	3/22/2013
LIB	500	284.4	8/15/2015
LIB	250	284.4	8/15/2014
LIB	275	284.4	8/15/2015
LIB	300	1200	4/14/2014
LIB	275	700	11/9/2014
LIB	275	165	4/28/2011
		1407.8	8/5/2015
		1935.7	8/5/2015
LIB	250	749	6/1/2011
LIB	575	150	12/1/2011
LIB	200	1175	4/6/2013
LIB	200	1175	4/6/2013
LIB	250	140	3/16/2013
Euribor	500	178.7	
Euribor	250	509.9	8/23/2014
Euribor	300	542.9	8/23/2015
Euribor	500	190.8	7/5/2017
Euribor	237.5	388.4	7/5/2015
Euribor	237.5	388.4	7/5/2015
Euribor	238	20	
Euribor	450	388.4	
Euribor	262.5	388.4	7/5/2016
Euribor	262.5	388.4	7/5/2016
LIB	325	15	7/28/2009
LIB	250	181	2/17/2011
LIB	250	181	2/17/2011
Euribor	450	78.6	8/27/2015
Euribor	175	1276.5	8/27/2015
Euribor	275	137.5	8/27/2013
Euribor	325	137.5	2/27/2014
LIB	200	1000	6/27/2011
LIB	325	450	1/31/2014
LIB	325	575	1/22/2014
LIB	175	250	1/31/2015
LIB	175	550	1/31/2015
LIB	350	350	1/3/2016
LIB	175	650	1/31/2015
LIB	125	147.3	12/31/2010
Euribor	225	200.5	7/15/2014
Euribor	275	200.6	7/15/2015
LIB	200	350	3/23/2013
LIB	200	350	3/23/2013
LIB	275	250	12/3/2012
LIB	275	1500	12/3/2014
LIB	375	25	1/11/2014
LIB	375	60	1/11/2012
LIB	375	435	1/11/2014
LIB	175	1750	11/1/2014
LIB	225	1600	11/3/2013
LIB	275	2700	3/15/2012
LIB	325	1100	3/15/2012
			10/1/2011
LIB	225	2344	10/31/2013
LIB	225	800	1/26/2012
LIB	175	500	1/3/2013
Euribor		674.6	6/3/2015
LIB	85	4000	7/17/2011
Euribor	275	190.7	10/24/2013
Euribor	325	190.7	10/24/2014
Euribor	375	268.7	10/9/2016
Euribor	200	772.6	4/9/2015
Euribor	225	772.6	4/9/2016

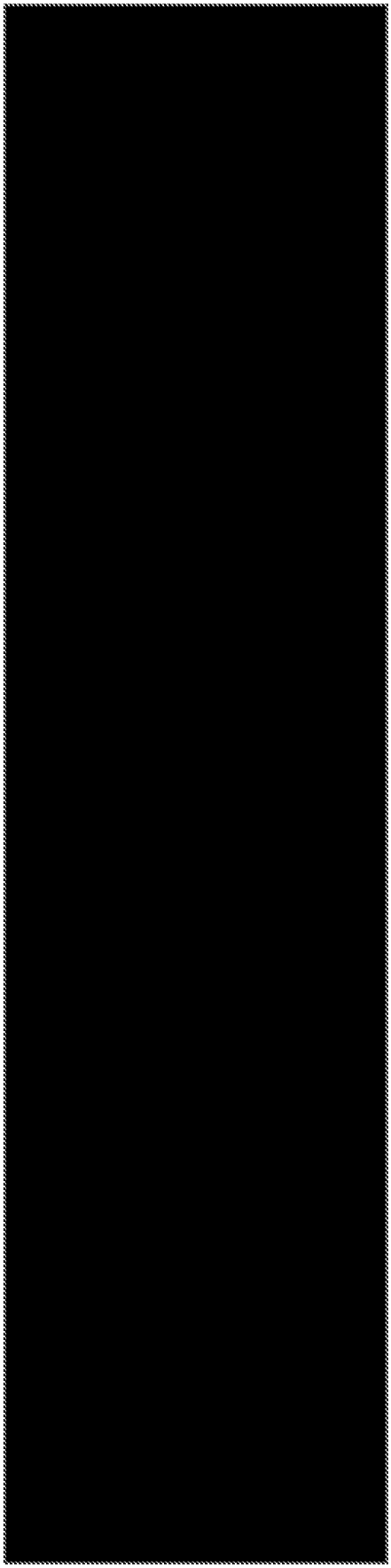


Momentive Performance Materials
Momentive Performance Materials
Moreno Energy Inc
Moreno Energy Inc
Mosaic Corp
Motorcoach Industries Int'l
Movie Gallery Inc
Movie Gallery Inc
MTN - Mobile Telephone Networks
MTR Corp LTD
MTR Corp LTD
Mueller Water Products
MultiPlan Inc
MultiPlan Inc
Mylan Laboratories Inc
Mylan Laboratories Inc
Nalco Company
National Bedding & Furniture
National Cinemedia LLC
National Grid Wireless Plc
National Grid Wireless Plc
National Grid Wireless Plc
Natural Products Group
Navistar Financial Corp
Navistar International Transportation Corp
Navistar International Transportation Corp
Navistar International Transportation Corp
NB Bourke PTY Ltd
NE Energy
NE Energy
Neff Rental Corp
Neiman Marcus Group Inc
NEW Customer Service Cos Inc
New Look Group Plc
New Look Group Plc
New Look Group Plc
New Look Group Plc
New Look Group Plc
New Look Group Plc
New Look Group Plc
New Look Group Plc
New Look Group Plc
NewPage Corp
Newport Television
Nielsen Company
Nielsen Company
Nocibe
Nocibe
Northern Star Generation
Northern Star Generation
Northwest Air
Northwest Air
Northwest Air
Novelis
Novelis
NRG Energy
NRG Energy
Ntelos
NTL Cable Plc
NTL Cable Plc
NTL Cable Plc
NTL Cable Plc
NTL Cable Plc
Nuance Communications
Nuance Communications
Nuance Communications
Numericable NV
Numericable NV
Numericable NV
Nuveen Investments Inc
NuVox Communications
Nycomed Holding A/S
Nycomed Holding A/S
Nycomed Holding A/S

M000A8015LC01	LC	
M000A8019TB01	TLB	
M000AV011DD01	Delay Draw TL	
M000AV016TL01	TL	
M000A7011TB01	TLB	
M0004H024TB01	2nd Lien TL	aka TLB
M0007T025TB01	1st Lien TL	
M0007T021LC01	LC	
M0009Z019TL01	TL	USD
M000C1012RC01	RC	HKD
M000C1010TL01	TL	HKD
M000B2011TB01	TLB	
M0006A027TB01	TLB	
M0006A025TC01	TLC	add-on
M000BX013TB01	TLB	
M000BX011TB02	TLB (Euro)	EUR
O0001E014TB01	TLB	
N0003M056TB01	1st Lien TL	
N0006Y016TB01	TLB	1st lien
N0007C019TL02	Subord	GBP, Jnr
N0007C015TA01	TLA1	GBP
N0007C013TA02	TLA2	GBP
N0004U057TB01	TLB	Levlad
N0000W024TB01	TLA	FINCO
N0000X014TB01	Bridge Loan	aka TLB
N0000X014RC01	RC	Synthetic
N0000X012TL01	TL	
N0007P010TL02	TL	AUD
N0006R011TB01	1st Lien TL	
N0006R017LC01	LC	
N0004P023TC01	2nd Lien TL	
N0005E029TB01	TLB	
N0004F033TB02	1st Lien TL	
N00049029TL01	2nd Lien TL	
N00049027TL02	Mezzanine	
N00049028NT01	PIK	GBP
N00049029TB02	TLB	
N00049021TB01	TLB	
N00049020PR01	TLB&C	
N00049028PR02	TLB&C	
N00049027TC02	TLC	
N00049029TC01	TLC	
N00055028TB01	1st Lien TL	
T000B2012TL01	TL	
V0002B035TB02	TLB	USD
V0002B037TB01	TLB (Euro)	Euro
N0005F026TB01	TLB (Euro)	
N0005F024TC01	TLC (Euro)	
N0004W026LC01	LC	
N0004W028TL01	TL	
N00072031TB01	1st Lien TL	Exit Loan
N00072022SC01	Stub Claim	Guarantee Equity
N00072020SC02	Stub Claim	Non-Guarantee Equity
N0004Z021TB02	TL (CND)	
N0004Z023TB01	TLB	
N0006V026LC01	LC	Opco
N0006V028TC01	TLB	Opco
N0006A018TB01	TLB	
N0004G023TL01	2nd Lien TL	GBP
N0004G027TA01	TLA	GBP
N0004G029TB04	TLB	USD, B4
N0004G021TB03	TLB (Euro)	B3
N0004G023TB02	TLB UK	
N00063020TL01	Incremental TL	
N00063014TB01	TLB	
N00063012TB02	TLB1	add on
N0006X010TA01	TLA (Euro)	YPSO
N0006X018TB01	TLB (Euro)	YPSO
N0006X016TC01	TLC (Euro)	YPSO, trades as 2nd lien and mezz
N0007R018TL01	TL	
N00069017TL02	TL	
N0004H021TL01	2nd Lien TL	EUR
N0004H025TA01	TLA	EUR
N0004H023TA02	TLA	USD

8/29/2008	92.125	4.000	92.000	93.0625	4.000	93 Class II
8/29/2008	92.125	4.000	92.000	93.0625	4.000	93 Class II
8/29/2008	82	3.000	81.750	83.5	3.000	83.75 Class II
8/29/2008	82	3.000	81.750	83.5	3.000	83.75 Class II
8/29/2008	99	4.000	99.250	99.8125	4.000	100 Class II
8/29/2008	79.6667	3.000	78.500	84.3333	3.000	86 Class II
8/29/2008	69.3333	3.000	69.000	72	3.000	73 Class II
8/29/2008	69.3333	3.000	69.000	72	3.000	73 Class II
8/29/2008	97.6667	3.000	97.500	98.3333	3.000	98.5 Class IIA
8/29/2008	98.5787	3.000	98.118	99.1177	3.000	99.4 Class IIA
8/29/2008	98.6045	4.000	98.709	99.1623	4.000	99.175 Class IIA
8/29/2008	93.5	3.000	93.375	94.4167	3.000	94.625 Class II
8/29/2008	94.5	3.000	94.250	95.6667	3.000	95.75 Class II
8/29/2008	94.5	3.000	94.250	95.6667	3.000	95.75 Class II
8/29/2008	98.8214	7.000	99.000	99.4821	7.000	99.438 Class IIA
8/29/2008	98	3.000	97.750	99	3.000	99.25 Class IIA
8/29/2008	98.3214	7.000	98.500	99.2143	7.000	99 Class II
8/29/2008	78	4.000	78.000	79.75	4.000	79.75 Class II
8/29/2008	89.9464	7.000	90.188	91.0536	7.000	91 Class II
8/29/2008	85.65	5.000	85.750	87.55	5.000	87 Class IIA
8/29/2008	86.1	5.000	86.000	88.3	5.000	87.5 Class IIA
8/29/2008	85.9	5.000	86.000	88.4	5.000	87.5 Class IIA
8/29/2008	64.1667	3.000	63.250	67	3.000	68 Class II
8/29/2008	91.875	4.000	91.750	93.125	4.000	93.25 Class II
8/29/2008	90	3.000	95.750	92	3.000	102 Class IIA
8/29/2008	92.125	4.000	92.000	93.25	4.000	93.125 Class II
8/29/2008	92.125	4.000	92.000	93.25	4.000	93.125 Class II
8/29/2008	95.875	4.000	95.750	97.5625	4.000	97.875 Class IIA
8/29/2008	92	3.000	91.250	93.3333	3.000	94 Class II
8/29/2008	92	3.000	91.250	93.3333	3.000	94 Class II
8/29/2008	60.4375	4.000	60.750	62.3125	4.000	62.125 Class II
8/29/2008	92.7727	11.000	93.000	93.5227	11.000	93.25 Class II
8/29/2008	89.6667	3.000	89.625	90.9167	3.000	91.125 Class II
8/29/2008	81.9	5.000	82.000	83.7	5.000	84 Class IIA
8/29/2008	85	4.000	85.500	87.625	4.000	87.75 Class IIA
8/29/2008	55	3.000	52.500	60	3.000	62.5 Class IIA
8/29/2008	88.2	5.000	88.250	90.2	5.000	90.25 Class IIA
8/29/2008	86.8889	9.000	88.000	88.9167	9.000	88.25 Class IIA
8/29/2008	86.75	8.000	88.000	88.7813	8.000	88.25 Class IIA
8/29/2008	88.5	4.000	88.250	90.5	4.000	90.5 Class IIA
8/29/2008	88.2	5.000	88.250	90.2	5.000	90.25 Class IIA
8/29/2008	86.9444	9.000	88.000	88.9722	9.000	88.25 Class IIA
8/29/2008	97.425	10.000	97.750	98.225	10.000	98 Class II
8/29/2008	90.4063	4.000	90.813	92	4.000	92 Class II
8/29/2008	92.3594	8.000	92.500	93.0469	8.000	92.938 Class IIA
8/29/2008	91.875	8.000	92.500	93.0625	8.000	92.25 Class IIA
8/29/2008	86.1667	3.000	85.250	89.1667	3.000	90.75 Class IIA
8/29/2008	86.1667	3.000	85.250	89.1667	3.000	90.75 Class IIA
8/29/2008	92.5	1.000		93.5	1.000	Class I
8/29/2008	92.5	1.000		93.5	1.000	Class I
8/29/2008	82.6	5.000	83.000	84.4	5.000	84.25 Class II
8/29/2008	1.375	2.000		1.875	2.000	Class I
8/29/2008	1	3.000	0.375	1.5	3.000	2 Class II
8/29/2008	94.125	5.000	94.188	95.375	5.000	94.688 Class II
8/29/2008	94.125	5.000	94.188	95.375	5.000	94.688 Class II
8/29/2008	94.7222	9.000	95.000	95.3889	9.000	95.25 Class II
8/29/2008	94.7222	9.000	95.000	95.3889	9.000	95.25 Class II
8/29/2008	97.7813	4.000	97.813	98.5938	4.000	98.625 Class II
8/29/2008	87.3214	7.000	87.500	89.1786	7.000	89 Class IIA
8/29/2008	92.2946	14.000	92.625	93.1786	14.000	93 Class IIA
8/29/2008	94.125	5.000	95.500	95.075	5.000	94.688 Class IIA
8/29/2008	92.0625	10.000	92.813	93.2	10.000	92.125 Class IIA
8/29/2008	90.9063	12.000	91.625	91.8125	12.000	90.875 Class IIA
8/29/2008	92.5	3.000	92.500	93.3333	3.000	93.375 Class II
8/29/2008	92.5	3.000	92.500	93.3333	3.000	93.375 Class II
8/29/2008	92.5	3.000	92.500	93.3333	3.000	93.375 Class II
8/29/2008	81.475	10.000	82.000	83.425	10.000	82.875 Class IIA
8/29/2008	77.9423	13.000	78.375	79.75	13.000	79 Class IIA
8/29/2008	79	10.000	80.000	81.2	10.000	79.75 Class IIA
8/29/2008	92.35	5.000	92.500	93.2	5.000	93.125 Class II
8/29/2008	92.0625	2.000		93.5625	2.000	Class I
8/29/2008	71.5	7.000	72.000	74.9286	7.000	74 Class IIA
8/29/2008	81.6667	3.000	80.500	83.6667	3.000	84 Class IIA
8/29/2008	82.9688	8.000	83.750	84.4063	8.000	83.5 Class IIA

		35	12/4/2013
LIB	225	525	12/4/2013
LIB	275	25	5/10/2014
LIB	275	210	5/10/2014
LIB	175	612	12/1/2013
LIB	850	143	12/1/2008
LIB	725	603	5/20/2012
		25	3/8/2012
LIB	75	1000	9/7/2011
		902.6	10/12/2012
		386.8	10/12/2010
LIB	175	640	5/24/2014
LIB	200	425	4/12/2013
LIB	250	360	10/18/2013
LIB	325	3600	10/2/2014
LIB	325	3600	10/2/2014
LIB	175	1081	11/4/2010
LIB	200	425	2/28/2013
LIB	175	725	2/12/2015
LIB	400	954.1	9/13/2015
LIB	175	3141.9	9/9/2014
LIB	200	1205.2	9/13/2015
LIB	300	325	6/1/2013
LIB	175	300	3/27/2010
LIB	325	1100	1/19/2012
LIB	325	400	1/19/2012
LIB	325	1100	1/19/2012
		372	6/2/2012
LIB	250	550	10/3/2013
LIB	250	65	10/3/2013
LIB	350	290	11/30/2014
LIB	200	1900	4/6/2013
LIB	225	420	5/22/2014
Euribor	500	140.1	1/14/2015
Euribor	1000	96.3	7/14/2014
Euribor	900	655.6	11/24/2015
LIB	275	331.4	7/14/2013
Euribor	275	331.4	7/14/2013
LIB	325	331.4	7/14/2014
Euribor	325	331.4	7/14/2014
LIB	375	1600	12/21/2014
LIB	500	515	4/23/2016
LIB	225	4187.5	8/9/2013
Euribor	225	1035.8	8/9/2013
LIB	250	79.6	5/2/2014
LIB	300	79.6	5/2/2015
LIB	200	32.5	3/8/2014
LIB	150	286	3/8/2014
LIB	175	179.6	5/14/2019
LIB	200	960	7/6/2014
LIB	200	960	7/6/2014
LIB	175	1300	2/1/2013
LIB	175	3139.3	2/1/2013
LIB	225	630	8/24/2011
LIB	275	547.8	7/17/2013
LIB	187.5	6183.8	7/10/2011
LIB	200	645	7/10/2012
LIB	200	638.6	7/10/2012
LIB	212.5	553.8	7/10/2012
LIB	225		3/21/2013
LIB	200	352	4/5/2014
LIB	200	90	4/5/2014
Euribor		912	12/31/2013
Euribor		2083.6	12/31/2014
Euribor		1065.1	12/31/2015
LIB	300	2315	11/13/2014
LIB	325	265	5/31/2014
LIB	525	558.4	8/19/2016
LIB	200	2115.2	2/19/2014
LIB	200	2115.2	2/19/2014



Nycomed Holding A/S
Nycomed Holding A/S
Nycomed Holding A/S
Nycomed Holding A/S
Nycomed Holding A/S
Nycomed Holding A/S
Oceania Cruises
Oceania Cruises
ONO/Cableuropa SA
ONO/Cableuropa SA
ONO/Cableuropa SA
ONO/Cableuropa SA
Orangina SA
Orangina SA
Orangina SA
Orangina SA
Orangina SA
Orangina SA
Orangina SA
Orbitz
Oreck Corp
Oriental Trading
Orion Cable GmbH
Orion Cable GmbH
Orion Cable GmbH
Orion Cable GmbH
Orion Cable GmbH
Orion Cable GmbH
OshKosh Truck
OSI Restaurant Partners, Inc.
OSI Restaurant Partners, Inc.
Owens-Illinois, Inc.
Owens-Illinois, Inc.
Owens-Illinois, Inc.
Owens-Illinois, Inc.
PagesJaunes Group
PagesJaunes Group
PagesJaunes Group
PagesJaunes Group
PagesJaunes Group
PanAmSat Corp
PanAmSat Corp
PanAmSat Corp
PanAmSat Corp
Panrico SA
Panrico SA
Panrico SA
Panrico SA
Paroc Group Oy AB
Parques Reunidos SA
Parques Reunidos SA
Parques Reunidos SA
PBL Media Pty
PBL Media Pty
PCCW-HKT Telephone Ltd
Peach Holdings Inc
Penn National Gaming
Penn National Gaming
Penn National Gaming
Pernod Ricard
Petco Animal Supplies
Phadia AB
Phadia AB
Phadia AB
Phadia AB
Phadia AB
Philosophy Inc
Phones4U
Phones4U
Phones4U
Pinnacle Foods
Pivotal Promontory
Pizzaexpress Ltd
Pizzaexpress Ltd

N0004H023TB01	TLB	EUR
N0004H021TB02	TLB	USD
N0004H022PR01	TLB&C	EUR
N0004H020PR02	TLB&C	USD
N0004H021TC01	TLC	EUR
N0004H029TC02	TLC	USD
O0002V021TC01	2nd Lien TL	Refi
O0002V013TB02	TLB1	
O00025022TA01	TLA (Euro)	EURO
O00025020TB01	TLB (Euro)	EURO
O00025028TC01	TLC (Euro)	EUR
O00025026TD01	TLD	EURO
O0002B023TL02	2nd Lien TL (Euro)	EUR
O0002B021MZ01	Mezz (EUR)	EUR
O0002B029TA01	TLA (Euro)	EUR
O0002B027TB01	TLB (Euro)	EUR
O0002B026PR01	TLB&C	EUR
O0002B025TB02	TLB1	Add-On EUR
O0002B025TC01	TLC (Euro)	EUR
O00035011TB01	1st Lien TL	
O0001D024TB01	TLB	
O00019062TC01	2nd Lien TL	
O0002W011TL01	2nd Lien TL	EUR
O0002W019TL02	Mezzanine	EUR
O0002W015TA01	TLA	EUR
O0002W013TB01	TLB	EUR
O0002W012PR01	TLB&C	EUR
O0002W011TC01	TLC	EUR
O0002U017TB01	TLB	
O0002Y019RC01	RC	Pre-funded Synthetic RC
O0002Y019TB01	TLB	
000OIN091TL01	TL	Australian-dollar
000OIN099TL02	TL (CND)	CND
000OIN093TB01	TLB	USD Brockway
000OIN099TD01	TLD	Euro
P0009H014TL02	2nd Lien TL (Euro)	Holdco/EUR
P0009H016TL01	TLA (Euro)	Opco/EUR
P0009H018TB01	TLB (Euro)	Holdco/EUR
P0009H017PR01	TLB&C	Holdco/EUR
P0009H016TC01	TLC (Euro)	Holdco
0SPOTO051TA01	TLA	TLA-3
0SPOTO063TB03	TLB2	B2A
0SPOTO065TB02	TLB2	B2B
0SPOTO067TB01	TLB2	B2C
P0007P028TL01	2nd Lien TL (Euro)	EUR
P0007P020TB01	TLB	Euro
P0007P029PR01	TLB&C	Euro
P0007P028TC01	TLC	Euro
P0008Z027TB01	TLB (Euro)	EUR
P0008C028TB01	TLB (Euro)	EURO
P0008C027PR01	TLB&C	EURO
P0008C026TC01	TLC (Euro)	EURO
P0009W013TL01	TL	AUD
P0009W011TL02	TL	Subordinated/AUD
P000AM015RC01	RC	HKD
P0009A013TB01	TLB	
P0004G058TA01	TLA	
P0004G056TB01	TLB	
P0004G056TB02	TLB2	
P000AS029PR01	PR	EUR
0PETCO039TB01	TLB	
P0009L017TL01	2nd Lien TL (Euro)	CB Diagnostics AB. EUR
P0009L016NT01	PIK	CB Diagnostics AB. EUR
P0009L019TB01	TLB (Euro)	CB Diagnostics AB. EUR
P0009L018PR01	TLB&C	CB Diagnostics AB. EUR
P0009L017TC01	TLC (Euro)	CB Diagnostics AB. EUR
P0009P010TB01	TLB	
P00099016TB01	TLB	GBP
P00099015PR01	TLB&C	
P00099014TC01	TLC	GBP
P00050035TB01	TLB	
P0007B013TB01	1st Lien TL	
P0009J014TB01	TLB	Project Italia. GBP
P0009J013PR01	TLB&C	GBP

8/29/2008	77.5	12.000	78.500	79.2917	12.000	78.625 Class IIA
8/29/2008	76.2778	9.000	77.250	78.3333	9.000	77.25 Class IIA
8/29/2008	77.45	10.000	78.375	79.3	10.000	78.625 Class IIA
8/29/2008	76.2778	9.000	77.250	78.3333	9.000	77.25 Class IIA
8/29/2008	77.5833	12.000	78.500	79.375	12.000	78.625 Class IIA
8/29/2008	76.2778	9.000	77.250	78.3333	9.000	77.25 Class IIA
8/29/2008	80	1.000		82	1.000	Class I
8/29/2008	84.5	2.000		86	2.000	Class I
8/29/2008	79.25	4.000	79.500	81.625	4.000	81.75 Class IIA
8/29/2008	79.25	4.000	79.500	81.625	4.000	81.75 Class IIA
8/29/2008	79.25	4.000	79.500	81.5	4.000	81.5 Class IIA
8/29/2008	80.25	4.000	80.500	82.5	4.000	82.5 Class IIA
8/29/2008	82.75	8.000	83.750	85	8.000	84 Class IIA
8/29/2008	86.75	4.000	86.000	90.75	4.000	90 Class IIA
8/29/2008	90.3125	4.000	90.125	91.5625	4.000	91.625 Class IIA
8/29/2008	90.8056	9.000	91.750	92.4722	9.000	91.75 Class IIA
8/29/2008	90.8056	9.000	91.750	92.4722	9.000	91.75 Class IIA
8/29/2008	88.5909	11.000	89.250	90.3409	11.000	89.5 Class IIA
8/29/2008	90.8056	9.000	91.750	92.4722	9.000	91.75 Class IIA
8/29/2008	76.3333	3.000	76.000	78.3333	3.000	78.75 Class II
8/29/2008	45.1667	3.000	42.750	49.8333	3.000	52.5 Class IIA
8/29/2008	65.6667	3.000	61.000	70.6667	3.000	73.5 Class IIA
8/29/2008	85.3333	3.000	84.500	87.6667	3.000	88.75 Class IIA
8/29/2008	87.6	5.000	88.500	90.2	5.000	88.5 Class IIA
8/29/2008	88.8333	3.000	88.250	90.8333	3.000	91.5 Class IIA
8/29/2008	90.775	10.000	91.250	92.125	10.000	91.75 Class IIA
8/29/2008	90.6944	9.000	91.000	92.0833	9.000	91.75 Class IIA
8/29/2008	90.775	10.000	91.250	92.125	10.000	91.75 Class IIA
8/29/2008	90.9583	9.000	91.438	92.0694	9.000	92 Class II
8/29/2008	76.25	3.000	75.750	77.9167	3.000	78.125 Class II
8/29/2008	76.25	3.000	75.750	77.9167	3.000	78.125 Class II
8/29/2008	97.05	5.000	97.000	98.15	5.000	98 Class II
8/29/2008	97.05	5.000	97.000	98.15	5.000	98 Class II
8/29/2008	97.05	5.000	97.000	98.15	5.000	98 Class II
8/29/2008	90.8333	3.000	89.500	92.5	3.000	93.25 Class IIA
8/29/2008	74.7	5.000	75.000	77.1	5.000	76.5 Class IIA
8/29/2008	86.7788	13.000	87.500	88.0673	13.000	87.5 Class IIA
8/29/2008	76.6563	8.000	77.125	78.4063	8.000	78 Class IIA
8/29/2008	76.6563	8.000	77.125	78.4063	8.000	78 Class IIA
8/29/2008	76.6563	8.000	77.125	78.4063	8.000	78 Class IIA
8/29/2008	96.4375	4.000	96.563	97.125	4.000	97.063 Class II
8/29/2008	95.1071	7.000	95.438	95.75	7.000	95.813 Class II
8/29/2008	95.1071	7.000	95.438	95.75	7.000	95.813 Class II
8/29/2008	95.1071	7.000	95.438	95.75	7.000	95.813 Class II
8/29/2008	84.1667	3.000	83.750	87.1667	3.000	88.5 Class IIA
8/29/2008	93.3571	7.000	94.000	95.2143	7.000	94.5 Class IIA
8/29/2008	93.5	5.000	94.000	95.3	5.000	95 Class IIA
8/29/2008	93.5	7.000	94.250	95.3571	7.000	94.5 Class IIA
8/29/2008	83.6667	3.000	82.000	85.6667	3.000	87 Class IIA
8/29/2008	82.72	5.000	83.000	84.965	5.000	84.913 Class IIA
8/29/2008	82.72	5.000	83.000	84.965	5.000	84.913 Class IIA
8/29/2008	82.72	5.000	83.000	84.965	5.000	84.913 Class IIA
8/29/2008	80.4	6.000	81.700	83.0833	6.000	81.5 Class IIA
8/29/2008	80.0556	9.000	81.000	82.5556	9.000	81.5 Class IIA
8/29/2008	96.426	3.000	95.139	98.9463	3.000	99.54 Class IIA
8/29/2008	83.8125	2.000		85.75	2.000	Class I
8/29/2008	95.5833	3.000	95.375	96.3333	3.000	96.5 Class II
8/29/2008	95.6964	7.000	95.813	96.5179	7.000	96.375 Class II
8/29/2008	95.6964	7.000	95.813	96.5179	7.000	96.375 Class II
8/29/2008	96.0833	3.000	95.875	96.9167	3.000	97.125 Class IIA
8/29/2008	91	5.000	91.250	92.15	5.000	92 Class II
8/29/2008	86.25	4.000	86.250	89.375	4.000	89.5 Class IIA
8/29/2008	76.75	4.000	76.000	81	4.000	81 Class IIA
8/29/2008	94.5	8.000	95.250	96.0625	8.000	95.5 Class IIA
8/29/2008	94.3333	9.000	95.250	95.9444	9.000	95.25 Class IIA
8/29/2008	94.5	8.000	95.250	96.0625	8.000	95.5 Class IIA
8/29/2008	86.25	2.000		88.25	2.000	Class I
8/29/2008	73.7778	9.000	74.750	76.6667	9.000	75 Class IIA
8/29/2008	74	8.000	74.750	76.875	8.000	75.5 Class IIA
8/29/2008	73.7778	9.000	74.750	76.6667	9.000	75 Class IIA
8/29/2008	91.1875	4.000	91.250	92.125	4.000	92.125 Class II
8/29/2008	68.6667	3.000	68.000	74.3333	3.000	76.5 Class II
8/29/2008	87.5	4.000	87.500	89.375	4.000	89.25 Class IIA
8/29/2008	87.6667	3.000	87.500	89.5	3.000	89.75 Class IIA

LIB	250	1586.4	2/19/2015
LIB	250	1586.4	2/19/2015
LIB	300	1586.4	2/19/2016
LIB	300	1586.4	2/19/2016
LIB	575	75	4/26/2014
LIB	225	300	4/26/2013
Euribor		1354.1	12/31/2013
Euribor		1083.3	12/31/2012
Euribor		812.5	12/31/2013
Euribor		947.9	12/31/2013
LIB	425	340.7	10/22/2016
LIB	725	207.7	4/22/2017
LIB	200	297.3	4/22/2014
LIB	212.5	828.1	4/22/2015
Euribor	212.5	132.2	9/6/2013
LIB	287.5	366.5	4/22/2016
LIB	300	600	7/25/2014
LIB	275	195	1/30/2012
LIB	550	180	1/31/2014
Euribor		97.3	8/1/2016
Euribor		298.3	2/1/2017
Euribor		162.1	2/1/2014
Euribor		466.8	2/1/2015
Euribor		466.8	2/1/2016
LIB	175	2600	12/6/2013
LIB	250	250	6/14/2013
LIB	225	1310	6/14/2014
LIB	175	225	6/14/2012
LIB	175	125	6/14/2012
LIB	175	450	6/14/2013
	150		6/14/2013
Euribor	425	485.7	9/6/2017
Euribor	175	2559.4	3/6/2014
Euribor	225	510.3	3/6/2015
Euribor	275	510.3	3/6/2016
LIB	200	355.9	1/19/2013
LIB	200	1635.1	1/19/2014
LIB	200	1635.1	1/19/2014
LIB	200	1635.1	1/19/2014
Euribor	425	57.3	1/9/2017
Euribor	250	273.8	7/9/2014
Euribor	300	273.8	7/9/2015
Euribor	237.5	753.4	8/1/2015
Euribor	250	335.2	7/1/2015
Euribor	300	335.2	7/1/2016
		490.3	2/7/2013
		2027.5	2/7/2013
		1302.7	10/3/2012
LIB	375	300	11/21/2013
LIB	200	325	10/3/2011
LIB	200	1650	10/3/2012
		550	6/3/2012
LIB	200	700	3/22/2013
Euribor		177.9	9/6/2016
Euribor		210.8	3/6/2017
Euribor		358.4	3/6/2015
Euribor		358.4	3/6/2016
LIB	200	225	3/7/2014
LIB	250	373	10/12/2014
Euribor	300	373	10/12/2015
LIB	275	1250	4/2/2014
LIB	275	275	8/11/2010
LIB	237.5	504.4	3/4/2013

Pizzaexpress Ltd
Porsche Group AG
PQ Corp
Precision Capital Pte Ltd
Precision Partners
Precision Partners
Precision Partners
Primus International
Primus International
ProSiebenSat 1 Media AG
ProSiebenSat 1 Media AG
ProSiebenSat 1 Media AG
ProSiebenSat 1 Media AG
ProSiebenSat 1 Media AG
ProSiebenSat 1 Media AG
ProSiebenSat 1 Media AG
ProSiebenSat 1 Media AG
ProSiebenSat 1 Media AG
Psychiatric Solutions Inc
Psychiatric Solutions Inc
Quality Home Brands
Quality Home Brands
Quality Home Brands
Quality Home Brands
Quebecor Media
Quebecor Media
Quiznos
Qwest Communications
R.H. Donnelley
R.H. Donnelley
RCN Corp
RCN Corp
Realogy Corp
Realogy Corp
Realogy Corp
Realogy Corp
Regal Cinemas
Regal Cinemas
Regent Seven Seas Cruises Inc.
Reliance Energy Ltd
Reliance Industries Ltd
Reliance Industries Ltd
Reliance Industries Ltd
Reliance Petroleum Ltd
Reliance Petroleum Ltd
Reliant Energy
Rental Services Corporation
Residential Capital Corp
Rexnord
Rhodes Homes
Richmond Foods Plc
Richmond Foods Plc
Rio Tinto PLC
RJ Obrien
RJ Obrien
Rockwood
Rockwood
Rockwood Specialties
Roundy's Inc
Roundy's Inc
Ruhrgas AG
Ruhrgas AG
Ruhrgas AG
Ruhrgas AG
Ruhrgas AG
Ruhrgas AG
Ruhrgas AG
Sabre Holdings Corp
Saeco International Group SpA
Saeco International Group SpA
Sally Beauty Co
San Miguel Corp
Sanitec Oy
Sanitec Oy

P0009J012TC01	TLC	Project Italia. GBP
P0007Z010RC01	RC (EURO)	
P00025037TB01	1st Lien TL	
P000AN013TB01	TLB	USD
P00096012TB01	1st Lien TL	
P00096015DD01	Delay Draw TL	
P00096010TL01	TL (CND)	
P0008D011DD01	Delay Draw TL	
P0008D018TB01	TLB	
P00061030TL01	2nd Lien TL (Euro)	Holdco
P00061036MZ01	Mezz (EUR)	Holdco
P00061032RC01	RC (EURO)	Holdco
P00061030RC02	RC (EURO)	Opco
P00061032TB01	TLB (Euro)	Holdco
P00061030TB02	TLB (Euro)	Opco
P00061031PR01	TLB&C	Holdco
P00061030TC01	TLC (Euro)	Holdco
P00061038TC02	TLC (Euro)	Opco
P00073011TB01	TLB	
P00073029TB01	TLB1	add on
Q0000S012TB01	1st Lien TL	
Q0000S020TB01	1st Lien TL	Additional facility
Q0000S010TL01	2nd Lien TL	
Q0000S028TC01	2nd Lien TL	Additional facility
Q0000U025TB01	DIP TL	
Q0000U017RC01	RC	CAD
Q0000V015TB01	1st Lien TL	
Q0000H014TL01	TLB	Fixed
00RHDN033TD01	TLD1	Add on
00RHDN031TD02	TLD2	
R0006L026TL01	TL	Add-On
R0006L010TB01	TLB	
R0006G014DD01	Delay Draw TL	
R0006G017LC01	LC	
R0006G011RC01	RC	
R0006G011TB01	TLB	
R0002A067TB01	TLB	
R0002A075TB01	TLB1	Add-on
R0007K019TL01	TL	
R0007B019TL01	TL	USD
R0007A011TL01	TL	USD
R0007A029TL01	TL	USD
R0007E013TL01	TL	USD
R00079012TL02	TL	
R00079014TL01	TL	USD
R0003D058LC01	LC	aka TLB
00RSVN023TC01	2nd Lien TL	
R0005N015RC02	RC	
R0000U032TB01	TLB	
R0005E025TB01	1st Lien TL	
R00060016TB01	TLB (Euro)	Roncadin Gmbh
R00060014TC01	TLC (Euro)	Ruby Acquisition LTD
R0007N013TL01	TL	USD
R00071013TB01	1st Lien TL	
R00071011TC01	2nd Lien TL	PIK
R00036032TB01	TLE	reprice on 12/07/04, Reprice again 12/1/05
R0003C020TF02	TLF	Euro
R0003C020TG01	TLG	EUR
R0000Q056TB01	TLB	
R0000Q049TB01	TLB1	
E00076018TA01	TLA (Euro)	
E00076014TB02	TLB	USD
E00076016TB01	TLB (Euro)	
E00076015PR01	TLB&C	EUR
E00076013PR02	TLB&C	USD
E00076012TC02	TLC	USD
E00076014TC01	TLC (Euro)	
S000DP012TB01	1st Lien TL	2nd Lien combined into 1st
S000AC022TB01	TLB	EUR
S000AC020TC01	TLC	EUR
S000D5016TB01	TLB	
S000FD015TL01	TL	USD
S0007Z023TL01	2nd Lien TL	
S0007Z027TA01	TLA	

8/29/2008	87.625	4.000	87.750	89.5	4.000	89.5 Class IIA
8/29/2008	99.175	3.000	99.075	99.6417	3.000	99.813 Class IIA
8/29/2008	93.5625	4.000	93.625	94.6563	4.000	94.75 Class II
8/29/2008	92.2	5.000	93.500	95.8	5.000	95 Class IIA
8/29/2008	98	1.000		99.5	1.000	Class I
8/29/2008	98	1.000		99.5	1.000	Class I
8/29/2008	98	1.000		99.5	1.000	Class I
8/29/2008	89.5	2.000		91.75	2.000	Class I
8/29/2008	89.5	2.000		91.75	2.000	Class I
8/29/2008	35.75	4.000	35.000	40.5	4.000	40 Class IIA
8/29/2008	27.75	6.000	29.250	34.4167	6.000	34.25 Class IIA
8/29/2008	56.625	4.000	55.750	60.125	4.000	60 Class IIA
8/29/2008	68.3	5.000	69.000	71.7	5.000	71 Class IIA
8/29/2008	68.725	10.000	69.375	70.775	10.000	69.75 Class IIA
8/29/2008	76.5	7.000	76.750	78.5	7.000	77.75 Class IIA
8/29/2008	68.9167	9.000	69.375	70.9722	9.000	70.75 Class IIA
8/29/2008	68.725	10.000	69.375	70.775	10.000	69.75 Class IIA
8/29/2008	78.9167	12.000	79.250	80.25	12.000	80 Class IIA
8/29/2008	95.0417	3.000	95.000	95.7083	3.000	95.813 Class II
8/29/2008	95.0417	3.000	95.000	95.7083	3.000	95.813 Class II
8/29/2008	68.5	2.000		70	2.000	Class I
8/29/2008	68.5	2.000		70	2.000	Class I
8/29/2008	50	2.000		55	2.000	Class I
8/29/2008	50	2.000		55	2.000	Class I
8/29/2008	99.7083	3.000	99.313	100.7083	3.000	100.813 Class II
8/29/2008	83.3333	3.000	83.000	84.6667	3.000	84.75 Class II
8/29/2008	84.3333	6.000	84.750	85.9167	6.000	85.75 Class II
8/29/2008	98.5833	3.000	98.375	99.5833	3.000	100 Class II
8/29/2008	94	4.000	94.000	95.0625	4.000	95 Class II
8/29/2008	94.2656	8.000	94.563	95.2031	8.000	94.875 Class II
8/29/2008	88.5	3.000	88.375	89.5	3.000	89.625 Class II
8/29/2008	88.5	3.000	88.375	89.5	3.000	89.625 Class II
8/29/2008	82.5417	6.000	82.750	83.5	6.000	83.5 Class II
8/29/2008	82.5417	6.000	82.750	83.5	6.000	83.5 Class II
8/29/2008	76.5	5.000	77.250	80.1	5.000	79.5 Class II
8/29/2008	82.5417	6.000	82.750	83.5	6.000	83.5 Class II
8/29/2008	94.3611	9.000	94.563	95.0833	9.000	95 Class II
8/29/2008	94.3611	9.000	94.563	95.0833	9.000	95 Class II
8/29/2008	98.5	1.000		99.5	1.000	Class I
8/29/2008	99.278	3.000	99.250	99.6703	3.000	99.75 Class IIA
8/29/2008	98.88	3.000	98.375	99.305	3.000	99.958 Class IIA
8/29/2008	98.1782	5.000	98.221	98.7002	5.000	98.651 Class IIA
8/29/2008	94.905	4.000	94.750	96.359	4.000	96.5 Class IIA
8/29/2008	96.041	3.000	94.562	97.047	3.000	98.25 Class IIA
8/29/2008	97.6545	4.000	97.500	98.499	4.000	98.5 Class IIA
8/29/2008	94.1667	3.000	94.125	95.1667	3.000	95.25 Class II
8/29/2008	80.9375	4.000	80.750	82.3125	4.000	82 Class II
8/29/2008	97.8333	3.000	97.000	99.1667	3.000	100.25 Class II
8/29/2008	94.125	4.000	94.500	95.625	4.000	95.5 Class II
8/29/2008	63.5	2.000		68	2.000	Class I
8/29/2008	88.3333	3.000	87.500	90.1667	3.000	90.75 Class IIA
8/29/2008	88.3333	3.000	87.500	90.1667	3.000	90.75 Class IIA
8/29/2008	98.1875	4.000	98.375	98.9375	4.000	99.125 Class IIA
8/29/2008	66.5	1.000		68.5	1.000	Class I
8/29/2008	55	1.000		60	1.000	Class I
8/29/2008	95.8214	7.000	96.063	96.5357	7.000	96.5 Class IIA
8/29/2008	94.4583	3.000	93.438	95.7917	3.000	96.688 Class IIA
8/29/2008	94.4583	3.000	93.438	95.7917	3.000	96.688 Class IIA
8/29/2008	95.25	3.000	94.875	96.25	3.000	96.625 Class II
8/29/2008	95.25	3.000	94.875	96.25	3.000	96.625 Class II
8/29/2008	95.1667	3.000	94.750	96.8333	3.000	97.25 Class IIA
8/29/2008	97.0938	4.000	97.500	98.5938	4.000	99 Class IIA
8/29/2008	97.7969	8.000	98.438	99.0469	8.000	98.375 Class IIA
8/29/2008	97.9107	7.000	98.438	99.1964	7.000	99 Class IIA
8/29/2008	97.0938	4.000	97.500	98.5938	4.000	99 Class IIA
8/29/2008	97.0938	4.000	97.500	98.5938	4.000	99 Class IIA
8/29/2008	97.8594	8.000	98.438	99.1094	8.000	98.625 Class IIA
8/29/2008	76.1528	9.000	76.250	77.2361	9.000	76.813 Class II
8/29/2008	63.5	3.000	62.750	66.6667	3.000	67 Class IIA
8/29/2008	63.5	3.000	62.750	66.6667	3.000	67 Class IIA
8/29/2008	94.7031	8.000	95.000	95.6719	8.000	95.563 Class II
8/29/2008	98.1925	4.000	98.125	98.819	4.000	98.763 Class IIA
8/29/2008	60	5.000	60.000	63.6	5.000	64 Class IIA
8/29/2008	79.5	4.000	79.000	81.5	4.000	81 Class IIA

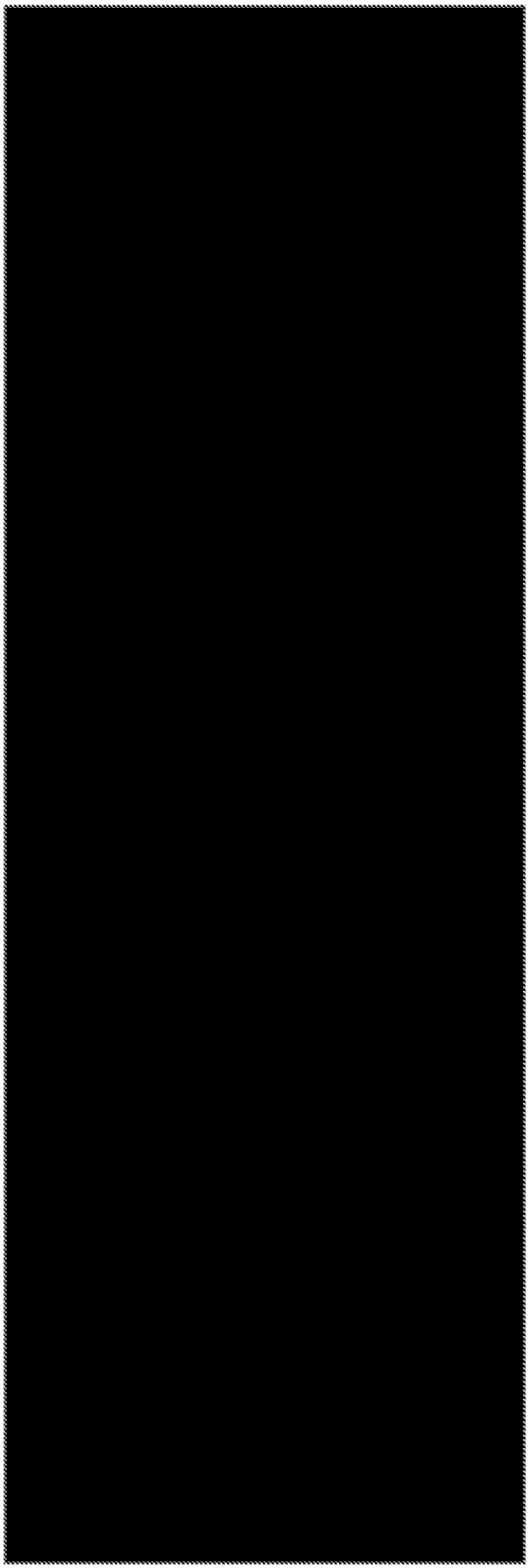
LIB	287.5	504.4	3/4/2013
Euribor	20	1667.5	2/21/2013
LIB	325	1105	5/29/2015
LIB	262.5	290	7/6/2014
LIB	300	169.5	10/2/2013
LIB	300	10	10/2/2013
LIB	300	20.2	10/2/2013
LIB	250	60	6/7/2012
LIB	250	190.1	4/27/2012
Euribor	375	677.1	12/28/2016
Euribor	700	821	6/28/2017
Euribor	200	406.2	6/28/2015
Euribor	175	812.5	6/28/2014
Euribor	237.5	1285	6/28/2015
Euribor	175	2708.2	6/28/2014
Euribor	237.5	1898	
Euribor	287.5	1285	6/28/2015
Euribor	187.5	2708.2	6/28/2015
LIB	200	325	7/1/2012
LIB	175	150	12/1/2012
LIB	275	133	11/2/2011
LIB	250	290	12/20/2012
LIB	700	30	11/2/2012
LIB	625	100	6/20/2013
LIB	500	600	7/23/2009
LIB	200	85.9	1/17/2011
LIB	225	650	5/5/2013
Fixed	695	500	6/30/2010
LIB	375	1422	6/30/2011
LIB	375	1422	6/30/2011
LIB	225	200	5/1/2014
LIB	225	520	5/25/2014
LIB	300	1220	10/10/2013
LIB	300	525	
LIB	225	750	4/10/2013
LIB	300	1950	10/10/2013
LIB	175	1700	10/27/2013
LIB	175	1700	10/27/2013
LIB	175	425	8/10/2014
LIB	50	150	6/21/2009
LIB	37	348	9/22/2008
LIB	64	350	6/10/2010
LIB	51	2000	5/19/2017
LIB	85	733.3	10/13/2016
LIB	80	1266.7	10/13/2013
LIB	175	250	6/30/2014
LIB	350	1130	11/21/2013
LIB	82.5	875	6/11/2010
LIB	250	610	7/19/2013
LIB	400	425	10/25/2010
Euribor	275	224.2	4/29/2016
LIB	22.5	15000	12/18/2008
LIB	250	385	7/1/2014
LIB	600	150	7/1/2015
LIB	200	1139.3	12/13/2012
LIB	275	326.4	12/13/2013
LIB	275	326.4	12/13/2013
LIB	300	750	10/22/2011
LIB	200	246.25	6/30/2009
Euribor	175	297.7	4/16/2014
Euribor	225	575.1	4/16/2015
Euribor	225	575.1	4/16/2015
Euribor	250	575.1	4/16/2016
Euribor	250	575.1	4/16/2016
LIB	225	3015	9/21/2014
Euribor	250	191.7	5/26/2014
Euribor	300	191.7	5/26/2015
LIB	250	920	11/16/2013
LIB	85	1200	9/19/2012
Euribor	600	163.6	12/9/2014
Euribor	225	412.1	6/9/2012

Sanitec Oy
Sanitec Oy
Sanitec Oy
Scandic Hotels AB
Scandic Hotels AB
Scandic Hotels AB
Scandic Hotels AB
Scandic Hotels AB
Scandic Hotels AB
Schefenacker
Sears Holdings
SEAT Pagine Gialle SpA
SEAT Pagine Gialle SpA
Select Medical
Select Medical
Select Service Partner [SSP]
Select Service Partner [SSP]
Select Service Partner [SSP]
Select Service Partner [SSP]
Select Service Partner [SSP]
Selecta
Selecta
Selecta
Selecta
Seminole Tribe of Florida
Seminole Tribe of Florida
Seminole Tribe of Florida
Sensata Technologies
Sensata Technologies
Sequa Corp
Serena Software
Service Master
Service Master
Service Master
Seven Media Pty Ltd
Sheridan Healthcare Inc
Sheridan Healthcare Inc
SIG (Scweizerische Inudstrie-Gesellschaft)
SIG (Scweizerische Inudstrie-Gesellschaft)
SIG (Scweizerische Inudstrie-Gesellschaft)
Sirva Worldwide
Six Flags Theme Parks, Inc.
SK Corp
SK Corp
Sleep Innovations
Smurfit Kappa Group
Smurfit Kappa Group
Smurfit Kappa Group
Smurfit Kappa Group
Smurfit Kappa Group
Smurfit Kappa Group
Smurfit-Stone Container
Smurfit-Stone Container
Smurfit-Stone Container
Smurfit-Stone Container
Solo Cup
Solutia Inc
Sorenson Communications
Spanish Broadcasting System Inc
Spectrum Brands
Spectrum Brands
Spectrum Brands
Spirit Finance Corp
Springer
Springer
Springer
Springer
Springer
Springer
Springer
Springer
Springer
Springer
Stallion Oilfield Services

S0007Z025TB01	TLB	
S0007Z020PR03	TLB&C	
S0007Z023TC01	TLC	
S000EL018TB02	TLB	SEK
S000EL010TB01	TLB (Euro)	EUR
S000EL018TL01	TLB&C	EUR
S000EL016TL02	TLB&C	SEK
S000EL016TC02	TLC	SEK
S000EL018TC01	TLC (Euro)	EUR
S000AV028TL01	TL (Euro)	EUR
S00025026RC01	RC	
S00086020TA01	TLA	
S00086028TB01	TLB	
0SLMCO022TB01	TLB	
0SLMCO032TA01	TLB2	Add-on
S000CM028TB01	TLB	GBP
S000CM022TB04	TLB (Euro)	EUR
S000CM027PR01	TLB&C	EUR
S000CM026TC01	TLC	GBP
S000CM020TC04	TLC (Euro)	EUR
S000ER013TL02	TL (Euro)	EUR
S000ER017TB01	TLB	GBP
S000ER015TB02	TLB	SEK
S000ER016TL05	TLB	USD
S0009F027TB01	TLB1	
S0009F020DD01	TLB2	Delay Draw
S0009F023TD01	TLB3	Delay Draw
S000C9015TL02	TL (Euro)	
S000C9019TB01	TLB	
00SQAN047TB01	TLB	
S000C4010TB01	TLB	
S000ET032DD01	Delay Draw TL	
S000ET050LC01	LC	
S000ET039TB01	TLB	
S000DT012TL01	TL	AUD
S0007S062TB01	1st Lien TL	
S0007S060TC01	2nd Lien TL	PIK toggle
S000EF013TB01	TLB (Euro)	(EURO)
S000EF012PR01	TLB&C	EUR
S000EF011TC01	TLC (Euro)	(EURO)
S0009Y020DP02	RC	DIP
S0001K016TB01	TLB	
S000FH014TL02	TL	USD
S000FH016TL01	TL	USD
S000DW017TB01	1st Lien TL	
S000BN029TA01	TLA1	EUR
S000BN026PR01	TLB&C	EUR
S000BN027TB01	TLB1	EUR
S000BN025TB02	TLB2	EUR
S000BN025TC01	TLC1	EUR
S000BN023TC02	TLC2	EUR
J000030B9LC01	LC	04 Synthetic
J000030B3TB01	TLB	04
J000030B1TC01	TLC	04
0SSCCO025TC01	TLC1	Add on TLC
S0007Q017TB01	TLB	
00SOIN042TL01	TL	Exit
S000BC039TB01	1st Lien TL	
0SBSAO022TB01	1st Lien TL	
S000DV015LC01	LC	
S000DV017TB02	TLB1	
S000DV019TB01	TLB2	
S000EK012TB01	TLB	
S0008B041TL01	2nd Lien TL (Euro)	
S0008B042PR01	PR	B/C/E (EUR)
S0008B040PR02	PR	B/C/E (USD)
S0008B045TA01	TLA (Euro)	
S0008B049TB03	TLB	USD
S0008B043TB01	TLB (Euro)	
S0008B047TC03	TLC	USD
S0008B041TC01	TLC (Euro)	
S0008B047TE01	TLE	Euro
S0008B043TE03	TLE	USD
S000C6023TB01	TLB	

8/29/2008	76.0909	11.000	77.000	79.3636	11.000	78 Class IIA
8/29/2008	76.0909	11.000	77.000	79.3636	11.000	78 Class IIA
8/29/2008	76.0909	11.000	77.000	79.3636	11.000	78 Class IIA
8/29/2008	90.5	3.000	90.250	91.8333	3.000	92.25 Class IIA
8/29/2008	92.5	3.000	91.750	94.5	3.000	95.25 Class IIA
8/29/2008	92.5	3.000	91.750	94.5	3.000	95.25 Class IIA
8/29/2008	90.5	3.000	90.250	91.8333	3.000	92.25 Class IIA
8/29/2008	90.5	3.000	90.250	91.8333	3.000	92.25 Class IIA
8/29/2008	92.5	3.000	91.750	94.5	3.000	95.25 Class IIA
8/29/2008	61.3333	3.000	57.500	65.3333	3.000	70.5 Class IIA
8/29/2008	93.2813	4.000	93.188	95.0313	4.000	94.875 Class II
8/29/2008	86.3636	11.000	87.000	88.1364	11.000	87.5 Class IIA
8/29/2008	88.45	10.000	89.000	90.25	10.000	89.5 Class IIA
8/29/2008	92.6875	4.000	92.500	94.6875	4.000	94.375 Class II
8/29/2008	92.6875	4.000	92.500	94.6875	4.000	94.375 Class II
8/29/2008	68.3333	3.000	67.500	70.6667	3.000	71.5 Class IIA
8/29/2008	68.8	5.000	69.000	71.8	5.000	71.5 Class IIA
8/29/2008	68.5	4.000	68.000	71.25	4.000	71.5 Class IIA
8/29/2008	68.3333	3.000	67.500	70.6667	3.000	71.5 Class IIA
8/29/2008	68.8	5.000	69.000	71.8	5.000	71.5 Class IIA
8/29/2008	84.3333	3.000	83.500	86	3.000	87 Class IIA
8/29/2008	84.3333	3.000	83.500	86	3.000	87 Class IIA
8/29/2008	83.6667	3.000	83.000	85.6667	3.000	86.5 Class IIA
8/29/2008	84.3333	3.000	83.500	86	3.000	87 Class IIA
8/29/2008	96.4167	3.000	96.375	97.25	3.000	97.25 Class II
8/29/2008	96.4167	3.000	96.375	97.25	3.000	97.25 Class II
8/29/2008	96.4167	3.000	96.375	97.25	3.000	97.25 Class II
8/29/2008	87.3333	3.000	87.250	89.3333	3.000	89.75 Class IIA
8/29/2008	87.8125	4.000	87.813	88.6875	4.000	88.688 Class IIA
8/29/2008	95.1667	3.000	95.125	96.0833	3.000	96.125 Class II
8/29/2008	91.25	1.000		92.5	1.000	Class I
8/29/2008	79.95	5.000	80.000	81.35	5.000	81.125 Class II
8/29/2008	79.95	5.000	80.000	81.35	5.000	81.125 Class II
8/29/2008	79.95	5.000	80.000	81.35	5.000	81.125 Class II
8/29/2008	88.875	8.000	90.000	91.25	8.000	89.5 Class IIA
8/29/2008	88.5	2.000		90	2.000	Class I
8/29/2008	84	1.000		85	1.000	Class I
8/29/2008	92.125	4.000	92.000	93.75	4.000	93.5 Class IIA
8/29/2008	92.1667	3.000	91.500	93.6667	3.000	94 Class IIA
8/29/2008	92.125	4.000	92.000	93.75	4.000	93.5 Class IIA
8/29/2008	41	1.000		43	1.000	Class I
8/29/2008	85.5893	7.000	86.000	86.7321	7.000	86.438 Class II
8/29/2008	94.8757	3.000	92.564	98.1873	3.000	99.56 Class IIA
8/29/2008	97.692	3.000	96.788	99.0687	3.000	99.655 Class IIA
8/29/2008	14	3.000	10.000	20.3333	3.000	23 Class IIA
8/29/2008	91.0625	4.000	90.625	92.3125	4.000	92.125 Class IIA
8/29/2008	89.9545	11.000	90.250	91.2045	11.000	90.875 Class IIA
8/29/2008	90	11.000	90.250	91.25	11.000	91 Class IIA
8/29/2008	90	11.000	90.250	91.25	11.000	91 Class IIA
8/29/2008	90	11.000	90.250	91.25	11.000	91 Class IIA
8/29/2008	90	11.000	90.250	91.25	11.000	91 Class IIA
8/29/2008	96.6528	9.000	96.938	97.6806	9.000	97.5 Class II
8/29/2008	96.6528	9.000	96.938	97.6806	9.000	97.5 Class II
8/29/2008	96.6528	9.000	96.938	97.6806	9.000	97.5 Class II
8/29/2008	96.6528	9.000	96.938	97.6806	9.000	97.5 Class II
8/29/2008	97.0714	7.000	97.125	97.7857	7.000	97.625 Class II
8/29/2008	96.3438	4.000	96.438	97.0938	4.000	97.063 Class II
8/29/2008	94.8125	4.000	95.000	96.1875	4.000	96.125 Class II
8/29/2008	76	2.000		77.5	2.000	Class I
8/29/2008	85.9167	3.000	84.250	87.25	3.000	88.125 Class II
8/29/2008	85.9167	3.000	84.250	87.25	3.000	88.125 Class II
8/29/2008	85.9167	3.000	84.250	87.25	3.000	88.125 Class II
8/29/2008	72.1667	3.000	72.000	76.3333	3.000	77 Class II
8/29/2008	84.5	4.000	84.500	86.5	4.000	86.5 Class IIA
8/29/2008	91.0278	9.000	91.750	92.5	9.000	92 Class IIA
8/29/2008	91	5.000	91.500	92.4	5.000	92 Class IIA
8/29/2008	91.5	3.000	91.000	92.8333	3.000	93.25 Class IIA
8/29/2008	91	5.000	91.500	92.4	5.000	92 Class IIA
8/29/2008	91.2955	11.000	92.500	92.7727	11.000	92 Class IIA
8/29/2008	91	5.000	91.500	92.4	5.000	92 Class IIA
8/29/2008	91.2955	11.000	92.500	92.7727	11.000	92 Class IIA
8/29/2008	91.2955	11.000	92.500	92.7727	11.000	92 Class IIA
8/29/2008	91	5.000	91.500	92.4	5.000	92 Class IIA
8/29/2008	85	3.000	83.500	90	3.000	91.5 Class II

Euribor	275	272.7	6/9/2013
Euribor	275	272.7	6/9/2014
Euribor	212.5	269	6/25/2015
Euribor	212.5	269	6/25/2015
Euribor	300	134.5	6/25/2016
Euribor	250	134.5	6/25/2016
		868.7	
LIB	87.5	4000	2/22/2010
Euribor	185	2303.5	7/5/2012
Euribor	235	715.7	7/5/2013
LIB	200	580	3/22/2014
LIB	200	100	3/22/2015
LIB	225	505.4	6/1/2014
LIB	212.5	267.6	6/1/2014
LIB	275	505.4	6/1/2015
LIB	275	505.4	6/1/2015
LIB	237.5	909.4	7/10/2015
LIB	237.5	909.4	7/10/2015
LIB	237.5	909.4	7/10/2015
LIB	237.5	909.4	7/10/2015
LIB	150	540	3/5/2014
LIB	150	160	3/5/2014
LIB	150	535	3/5/2014
Euribor	200	407.2	4/27/2013
LIB	175	950	4/27/2013
LIB	325	1200	12/3/2014
LIB	225	400	3/10/2013
LIB	275	240	7/24/2014
LIB	275	150	7/24/2014
LIB	300	2410	7/24/2014
		1658.8	12/28/2012
LIB	250	395	6/15/2014
LIB	575	150	6/15/2015
Euribor	225	495.3	6/14/2015
Euribor	250	495.3	6/14/2016
LIB	650	130	5/12/2012
LIB	225	850	4/30/2015
LIB	34	100	6/27/2012
LIB	22	200	6/27/2010
LIB	350	240	3/30/2014
Euribor		689.3	7/16/2013
Euribor		1669.4	7/16/2014
Euribor		68.9	7/16/2014
Euribor		1669.4	7/16/2015
Euribor		68.9	7/16/2015
LIB	309	121.9	11/1/2010
LIB	200	975	11/1/2011
LIB	200	300	11/1/2011
LIB	200	300	11/1/2011
LIB	350	632.1	2/27/2011
LIB	500	1200	2/28/2014
LIB	250	840	4/27/2014
LIB	450	325	6/10/2012
	415	50	3/30/2013
LIB	225	225	9/28/2011
LIB	400	200	
lib	300	850	5/23/2013
Euribor	525	820.6	7/11/2016
Euribor	200	346.7	6/21/2010
Euribor	225	1810.9	7/11/2014
Euribor	237.5	1810.9	7/11/2014
Euribor	275	493.8	7/11/2015
Euribor	275	493.8	7/11/2015
Euribor	275	506.2	7/11/2015
Euribor	275	506.2	7/11/2015
LIB	225	75	6/12/2013

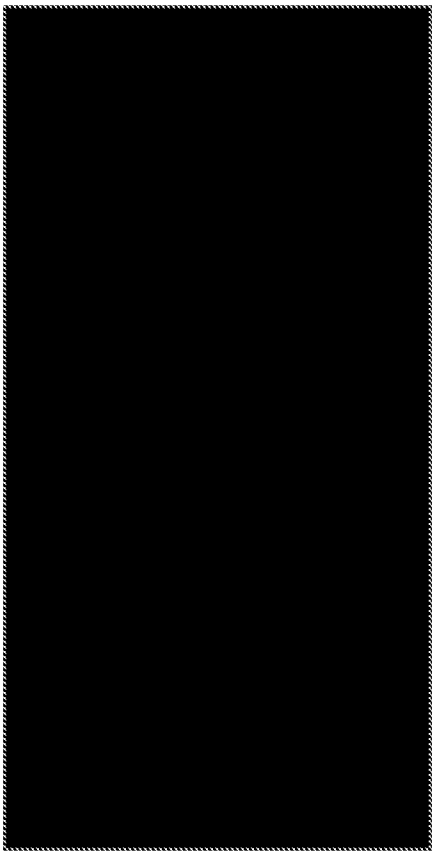


Standard Pacific
Standard Pacific
Star Tribune
Strix
Strix
Strix
Strix
Sun Hung Kai Properties (Financial Services) Ltd
SunCal Master I LLC
SunCal Master I LLC
SunGard Data Systems Inc
SuperValu
Swift Transportation Co Inc
Swire Finance Ltd
Swire Finance Ltd
Syniverse Technologies
Syniverse Technologies
Targa Resources Inc
Targa Resources Inc
Targus Group
Targus Group
Tata Steel UK
Tata Steel UK
Tata Steel UK
TDC A/S [ex-Tele Danmark AS]
TDC A/S [ex-Tele Danmark AS]
TDC A/S [ex-Tele Danmark AS]
TDC A/S [ex-Tele Danmark AS]
Technical Olympic
Technical Olympic
Technical Olympic
Telediffusion de France [TDF]
Telediffusion de France [TDF]
Telediffusion de France [TDF]
Telediffusion de France [TDF]
Telediffusion de France [TDF]
Telediffusion de France [TDF]
Telediffusion de France [TDF]
Telenet Operatives NV
Telenet Operatives NV
Telenet Operatives NV
Telenet Operatives NV
Telepizza SA
Telepizza SA
Telepizza SA
Telepizza SA
Telepizza SA
Telesat
Telesat
TEMBEC INDUSTRIES
Terreal Group
Terreal Group
Thames Water Plc
Thomson Learning Inc
Time Warner Cable
Time Warner Telecom
Tishman Speyer
TMD Friction Beteilingungs GmbH & Co KG
TNT Logistics Netherlands BV
TNT Logistics Netherlands BV
TNT Logistics Netherlands BV
TNT Logistics Netherlands BV
Tommy Hilfiger Corp
Tommy Hilfiger Corp
Tommy Hilfiger Corp
Tower Automotive
Tower Automotive
Tower Automotive
Toys R Us
Toys R Us
TPF Generation Holdings
TPF Generation Holdings
TPF Generation Holdings
TPF Generation Holdings

S000B6024RC01	RC	
S000B6024TB01	TLB	
S000DL019TC01	2nd Lien TL	
S000AS015TL02	2nd Lien TL	GBP
S000AS019TB01	TLB	GBP
S000AS018PR01	TLB&C	GBP
S000AS017TC01	TLC	GBP
S000FB011RC01	RC	HKD
S000BR010TB01	1st Lien TL	
S000BR018TC01	2nd Lien TL	
S000AX012TB04	TLB	
00SVUN044TB01	TLB	
S000E0016TB01	TLB	
S000FF012RC01	RC	HKD
S000FF010TL01	TL	HKD
S000F8011DD01	Delay Draw TL	Billing Services Group LLC
T0004T047TB01	TLB	Billing Services Group LLC
T0007Y015LC01	LC	
T0007Y019TB01	TLB	
T00032039TB01	1st Lien TL	
T00032037TC01	2nd Lien TL	
T000B1014TL01	TL	USD
T000AT018TA01	TLA	GBP
T000AT012TB03	TLB3	GBP
T00070023TA01	TLA	
T00070021TB01	TLB	
T00070028PR02	TLB&C	
T00070029TC01	TLC	
T0006U040TC01	2nd Lien TL	
T0006U034RC01	RC	
T0006U016TL01	TL	TOUSA Kolter
T0005P034TL01	2nd Lien TL (Euro)	EUR
T0005P038TA01	TLA (Euro)	Tyrol
T0005P034TB02	TLB (Euro)	EUR
T0005P036TB01	TLB (Euro)	Tyrol
T0005P035PR01	TLB&C	EUR,Tyrol
T0005P032TC02	TLC (Euro)	EUR
T0005P034TC01	TLC (Euro)	Tyrol
T0005J040TA01	TLA (Euro)	EUR
T0005J048TB01	TLB1	EUR
T0005J046TB02	TLB2	EUR
T0005J046TC01	TLC (Euro)	EUR
T0009L013TL01	2nd Lien TL	EUR
T0009L011TL02	Mezzanine	EUR
T0009L015TB01	TLB	EUR
T0009L014PR01	TLB&C	EUR
T0009L013TC01	TLC	EUR
T000AR013DD01	Delay Draw TL	
T000AR010TB01	TLB	
T000AX015TL01	TL	
T0007Z026TA01	TLA (Euro)	EURO
T0007Z024TB01	TLB (Euro)	EURO
T0009X018TL05	TL	Subord/Jnr Holdco/GBP
T000AD019TL01	TL	Cengage
T00056026TL02	TL	5 Year TL
T0004D067TB01	TLB	
T0009S010TB01	TLB	
T0006V022TL01	1st Lien TL	EUR
T0009R018LC01	LC	Ceva. EUR
T0009R016LC02	LC	Ceva. USD
T0009R010TL01	TLB	Ceva. USD
T0009R012TB01	TLB (Euro)	Ceva
T0008W012TB01	TLB (Euro)	
T0008W011PR01	TLB&C	
T0008W010TC01	TLC (Euro)	
00TWRN037TB01	2nd Lien TL	
00TWRN041LC01	LC	
00TWRN045TB01	TLB	
00TOYN043TL01	Initial TL	Toys R Us RE
00TOYN068TL01	TLB	Toys R Us Delaware
T0009Q014TB01	1st Lien TL	
T0009Q012TC01	2nd Lien TL	
T0009Q010LC01	LC	1st Lien Synthetic LC
T0009Q014RC01	RC	1st Lien Synthetic RC

8/29/2008	89.5	3.000	89.000	91.5	3.000	92.25 Class II
8/29/2008	81	3.000	80.250	83	3.000	83.5 Class II
8/29/2008	5	3.000	5.000	10	3.000	10 Class II
8/29/2008	80.3333	3.000	80.000	84	3.000	85 Class IIA
8/29/2008	85.25	4.000	85.000	87.75	4.000	87.5 Class IIA
8/29/2008	85.25	4.000	85.000	87.75	4.000	87.5 Class IIA
8/29/2008	85.25	4.000	85.000	87.75	4.000	87.5 Class IIA
8/29/2008	97.4672	5.000	97.598	98.4914	5.000	98.194 Class IIA
8/29/2008	12	1.000		20	1.000	Class I
8/29/2008	1	1.000		2	1.000	Class I
8/29/2008	93.85	10.000	94.125	94.5875	10.000	94.25 Class II
8/29/2008	93.8333	9.000	94.063	94.5278	9.000	94.375 Class II
8/29/2008	74.375	6.000	74.875	75.9583	6.000	75.375 Class II
8/29/2008	97.8188	4.000	97.388	98.6958	4.000	98.642 Class IIA
8/29/2008	97.8188	4.000	97.388	98.6958	4.000	98.642 Class IIA
8/29/2008	96.5	1.000		98.5	1.000	Class I
8/29/2008	96.5	1.000		98.5	1.000	Class I
8/29/2008	95.9	5.000	96.500	96.85	5.000	96.5 Class II
8/29/2008	95.9	5.000	96.500	96.85	5.000	96.5 Class II
8/29/2008	77	3.000	76.500	80.3333	3.000	82 Class II
8/29/2008	67.6667	3.000	65.000	77.6667	3.000	79 Class II
8/29/2008	94.9527	3.000	92.929	96.0087	3.000	97.375 Class IIA
8/29/2008	95.1	5.000	95.250	96.9	5.000	96.25 Class IIA
8/29/2008	95.5	3.000	94.750	96.8333	3.000	97.75 Class IIA
8/29/2008	94.9167	6.000	95.500	96.0833	6.000	96 Class IIA
8/29/2008	96	14.000	96.500	97.0179	14.000	96.5 Class IIA
8/29/2008	96	13.000	96.500	97.0192	13.000	96.5 Class IIA
8/29/2008	96	14.000	96.500	97.0179	14.000	96.5 Class IIA
8/29/2008	72.3333	3.000	70.500	74.3333	3.000	75.5 Class II
8/29/2008	91.1667	3.000	90.000	92.5	3.000	93.25 Class II
8/29/2008	87.5833	3.000	87.000	89.5833	3.000	90.375 Class II
8/29/2008	74.5	11.000	75.500	77.1364	11.000	75 Class IIA
8/29/2008	82.0909	11.000	82.750	83.8182	11.000	83.25 Class IIA
8/29/2008	91	3.000	90.500	93	3.000	93.5 Class IIA
8/29/2008	84	14.000	84.500	85.6071	14.000	85 Class IIA
8/29/2008	84	13.000	84.500	85.5769	13.000	85 Class IIA
8/29/2008	91	3.000	90.500	93	3.000	93.5 Class IIA
8/29/2008	84	14.000	84.500	85.6071	14.000	85 Class IIA
8/29/2008	95.4167	3.000	95.250	96.5833	3.000	96.875 Class IIA
8/29/2008	95.6667	3.000	95.375	96.8333	3.000	97.125 Class IIA
8/29/2008	95.6667	3.000	95.375	96.8333	3.000	97.125 Class IIA
8/29/2008	95.9583	3.000	95.688	97.125	3.000	97.313 Class IIA
8/29/2008	93.625	3.000	92.500	94.9583	3.000	95.938 Class IIA
8/29/2008	98.6667	3.000	98.000	100.3333	3.000	100.5 Class IIA
8/29/2008	95.9219	8.000	97.000	97.5313	8.000	97 Class IIA
8/29/2008	96.1964	7.000	97.000	97.75	7.000	97.125 Class IIA
8/29/2008	95.9219	8.000	97.000	97.5313	8.000	97 Class IIA
8/29/2008	95.8438	8.000	96.063	96.5625	8.000	96.438 Class II
8/29/2008	95.8438	8.000	96.063	96.5625	8.000	96.438 Class II
8/29/2008	92.125	2.000		93	2.000	Class I
8/29/2008	46.3333	3.000	45.500	50.6667	3.000	51 Class IIA
8/29/2008	46.75	4.000	47.000	51	4.000	51 Class IIA
8/29/2008	90.625	4.000	90.500	92.375	4.000	92.5 Class IIA
8/29/2008	86.8438	8.000	87.000	87.6875	8.000	87.5 Class II
8/29/2008	96.1667	3.000	96.125	97.3333	3.000	97.625 Class II
8/29/2008	95.65	5.000	96.000	96.3	5.000	96.25 Class II
8/29/2008	82	1.000		84	1.000	Class I
8/29/2008	81.3333	3.000	80.000	85	3.000	86 Class IIA
8/29/2008	92.375	4.000	92.750	94.375	4.000	94.75 Class IIA
8/29/2008	90.3333	3.000	89.500	92.3333	3.000	93 Class IIA
8/29/2008	90.3333	3.000	89.500	92.3333	3.000	93 Class IIA
8/29/2008	92.375	4.000	92.750	94.375	4.000	94.75 Class IIA
8/29/2008	94.1	5.000	94.500	95.5	5.000	95.5 Class IIA
8/29/2008	94.1	5.000	94.500	95.5	5.000	95.5 Class IIA
8/29/2008	94.1	5.000	94.500	95.5	5.000	95.5 Class IIA
8/29/2008	70	1.000		75	1.000	Class I
8/29/2008	80	1.000		85	1.000	Class I
8/29/2008	80	1.000		85	1.000	Class I
8/29/2008	92.8	5.000	93.000	93.8	5.000	93.875 Class II
8/29/2008	95.4167	6.000	95.625	96.3333	6.000	96.125 Class II
8/29/2008	96.075	5.000	96.063	97.1	5.000	96.875 Class II
8/29/2008	89.8333	3.000	89.750	91.5	3.000	91.875 Class II
8/29/2008	96.075	5.000	96.063	97.1	5.000	96.875 Class II
8/29/2008	96.075	5.000	96.063	97.1	5.000	96.875 Class II

LIB	115	1100	4/25/2012
LIB	175	250	5/5/2013
LIB	600	96	3/1/2015
		1950.7	6/15/2013
LIB	325	160	12/15/2009
LIB	725	85	12/15/2010
LIB	200	4000	2/28/2014
LIB	150	1250	6/2/2012
LIB	300	1720	5/10/2014
		645.1	10/24/2012
		645.1	10/24/2012
LIB	200	112	6/25/2014
LIB	225	300	10/31/2012
LIB	225	1250	10/31/2012
LIB	300	190	11/8/2012
LIB	750	85	5/8/2013
		750	10/10/2013
LIB	175	3270.8	11/30/2012
LIB	275	1028.6	11/29/2014
Euribor	225	2243.8	12/19/2014
Euribor	275	3529.6	12/19/2015
Euribor	325	3529.6	12/19/2016
LIB	725	300	7/31/2013
LIB	400	700	3/9/2010
LIB	225	75	1/7/2008
Euribor	450	632.9	11/20/2016
Euribor	200	1481.4	5/20/2014
Euribor	300	67.4	12/19/2015
Euribor		1313	5/20/2015
Euribor	325	67.4	12/19/2016
Euribor	300	1313	5/20/2016
Euribor	225	830.5	6/24/2013
Euribor	250	481.8	12/24/2014
Euribor	250	352.6	12/24/2014
		1664.8	6/24/2016
Euribor	500	86.3	6/11/2016
Euribor	950	132.8	12/11/2016
Euribor	250	179.3	12/11/2014
Euribor	300	179.3	12/11/2015
LIB	300	150	6/6/2014
LIB	300	1755	6/6/2014
LIB	700	300	2/29/2012
Euribor	200	206.6	8/2/2014
Euribor	250	863.6	8/2/2015
LIB	375	1637.4	2/26/2014
LIB	275	3440	7/5/2014
LIB	40	4000	2/21/2011
LIB	200	600	2/23/2014
LIB	175	370	12/21/2012
Euribor		164.3	11/28/2011
LIB	250	202.8	12/14/2013
LIB	250	202.8	12/14/2013
LIB	250	654.1	12/14/2013
LIB	250	654.1	12/14/2013
LIB	275	312.7	6/22/2014
LIB	325	312.7	6/22/2015
LIB	875	155	
		60	8/1/2013
LIB	425	259.3	12/24/2013
LIB	425	804	7/19/2012
LIB	425	804	7/19/2012
LIB	200	850	11/28/2013
LIB	425	495	11/28/2014
LIB	200	250	11/28/2013
LIB	250	50	11/28/2011



TPF II LLC.
Trader Media Corp
Transdigm
Transdigm
Travelex Plc
Travelex Plc
Travelex Plc
Travelex Plc
Travelex Plc
Travelex Plc
Travelex Plc
Travelex Plc
Travelex Plc
Travelodge
Travelodge
Travelodge
Travelport Inc
Travelport Inc
Travelport Inc
Travelport Inc
Tribune Co
Tribune Co
Triton PCS
Tronox Worldwide LLC
Tropicana Landco
Tropicana Opco
True Temper Sports
True Temper Sports
True Temper Sports
TXU Corp
TXU Corp
TXU Corp
TXU Corp
United Air Lines
United Biscuits Finance Plc
United Biscuits Finance Plc
United Biscuits Finance Plc
United Components
United Pan Europe Communications
United Pan Europe Communications
United Pan Europe Communications
United Pan Europe Communications
United Subcontractors
United Subcontractors
Univar NV
Univar NV
Univision Communications
Univision Communications
Univision Communications
UPC Sverige AB
UPC Sverige AB
US Airways Group
US Foodservice
US Investigations
US Shipping
US Shipping
US Telepacific Corp.
Valassis Communications
Valassis Communications
Vanguard Health Systems
Varel International Inc
Veda Advantage Ltd
Venetian Macau US Finance Co LLC
Venetian Macau US Finance Co LLC
Venetian Macau US Finance Co LLC
Venetian Macau US Finance Co LLC
Verint Systems Inc
Verso Papers
Vertrue Inc
Vertrue Inc
Vinnolit GmbH & Co KG
Vinnolit GmbH & Co KG
Viridian Group Plc
Viridian Group Plc

T0009Q022TB01	TLB	
T00072027TB01	TLB	GBP
T00028086TB01	TLB	
T00028060TB01	TLB2	
T0007T026TB02	TLB	Euro
T0007T028TB01	TLB	GBP
T0007T024TB03	TLB	USD
T0007T023PR03	TLB&C	Euro
T0007T027PR01	TLB&C	GBP
T0007T021PR04	TLB&C	USD
T0007T024TC02	TLC	Euro
T0007T026TC01	TLC	GBP
T0007T022TC03	TLC	USD
T00065047TB01	TLB	GBP
T00065046PR01	TLB&C	GBP
T00065045TC01	TLC	GBP
T00099031DD01	Delay Draw TL	add on
T00099026LC01	LC	
T00099020TB01	TLB	USD
T00099028TB02	TLB (Euro)	
T000A0027TB01	TLB	
T000A0026TG01	TLX	
0TPCSO029TL01	1st Lien TL	
T00083016TB01	TLB	Proceeds back the spin-off and fund a dividend payment to parents, Kerr-McGee Worldwide Corp
T0009W011TB01	TLB	LV Tropicana
T0009V013TB01	TLB	Tropicana Entertainment
T0003T020TL01	1st Lien TL	
T0003T012TC01	2nd Lien TL	
T0003T022TB01	Delay Draw TL	Add On
T000AS011DD01	Delay Draw TL	Electric Future Holdings
T000AS018TB01	TLB1	Electric Future Holdings
T000AS016TC01	TLB2	Electric Future Holdings
T000AS010TD01	TLB3	Electric Future Holdings
U00021055TB01	TLB	
U0002L024TL02	2nd Lien TL	GBP
U0002L028TB01	TLB	GBP
U0002L026TB02	TLB (Euro)	EUR
U00035010TD01	TLD	
U0001R071TL08	TL (Euro)	Holdco/EUR
U0001R079TL0C	TLM	EUR
U0001R078TL08	TLM	M4 Euro
U0001R081TL01	TLN	USD - Combined from N1 and N2
U0002M034TB01	1st Lien TL	
U0002M032TC01	2nd Lien TL	
U0003T038TB01	TLB	Holdco USD
U0003T012TB01	TLB	Opco USD
00UVNN023TB01	1st Lien TL	
00UVNN021TC01	2nd Lien TL	
00UVNN026DD01	Delay Draw TL	
U00039016TB01	TLB	SEK
U00039014TC01	TLC	SEK
U0001X029TL02	TL	
U0000X032TB01	TLB	
U0003S014TB01	TLB	
U0001Y040DD01	Delay Draw TL	
U0001Y047TB01	TLB	
T00093013TC01	2nd Lien TL	
00VCIN023DD01	Delay Draw TL	
00VCIN020TB01	TLB	
V0001U069TB01	TLB	
V00048014TL01	TL	
V0004A019TL01	TL	AUD
V00037012DD01	Delay Draw TL	
V00037019TB01	TLB	MOP facility
V00037027TB01	TLB	USD
V00037017TB02	TLB2	Add On
V0003V016TB01	TLB	
V0003G019TB01	TLB	
V00044015TB01	1st Lien TL	
V00044013TC01	2nd Lien TL	
V00031020TB01	TLB (Euro)	EURO
V00031028TC01	TLC (Euro)	EURO
V0003R011TL02	TL	Holdco Jr Sub GBP
V0003R019TL03	TL	Holdco/Jnr Sub EUR

8/29/2008	92	1.000		93	1.000	Class I
8/29/2008	79.3	5.000	79.750	81.3	5.000	81.25 Class IIA
8/29/2008	96.5	3.000	96.250	97.5	3.000	97.75 Class II
8/29/2008	96.5	3.000	96.250	97.5	3.000	97.75 Class II
8/29/2008	92.5	3.000	92.250	93.8333	3.000	94.25 Class IIA
8/29/2008	92.7	5.000	93.000	94.1	5.000	93.5 Class IIA
8/29/2008	92.625	4.000	92.500	94.125	4.000	94 Class IIA
8/29/2008	92.5	3.000	92.250	93.8333	3.000	94.25 Class IIA
8/29/2008	92.7	5.000	93.000	94.1	5.000	93.5 Class IIA
8/29/2008	92.5	3.000	92.000	94.1667	3.000	94.75 Class IIA
8/29/2008	92.5	3.000	92.250	93.8333	3.000	94.25 Class IIA
8/29/2008	92.7	5.000	93.000	94.1	5.000	93.5 Class IIA
8/29/2008	92.625	4.000	92.500	94.125	4.000	94 Class IIA
8/29/2008	90.75	4.000	90.500	92.75	4.000	92.5 Class IIA
8/29/2008	90.75	4.000	90.500	92.75	4.000	92.5 Class IIA
8/29/2008	90.75	4.000	90.500	92.75	4.000	92.5 Class IIA
8/29/2008	84	6.000	84.250	85.125	6.000	85 Class II
8/29/2008	83.5417	6.000	83.875	84.6667	6.000	84.625 Class IIA
8/29/2008	83.5417	6.000	83.875	84.6667	6.000	84.625 Class IIA
8/29/2008	83.6667	3.000	83.500	85.3333	3.000	86 Class IIA
8/29/2008	68.65	5.000	68.875	69.75	5.000	69.625 Class II
8/29/2008	95.75	5.000	95.875	96.65	5.000	96.5 Class II
8/29/2008	99.875	1.000		100	1.000	Class I
8/29/2008	91	2.000		92.75	2.000	Class I
8/29/2008	78.3333	3.000	78.000	81.1667	3.000	81.75 Class II
8/29/2008	80.9375	4.000	81.000	82.6875	4.000	82.625 Class II
8/29/2008	90	2.000		92	2.000	Class I
8/29/2008	87	2.000		90.5	2.000	Class I
8/29/2008	90	2.000		92	2.000	Class I
8/29/2008	91.25	3.000	91.125	91.9167	3.000	92 Class II
8/29/2008	93.0714	7.000	93.125	93.625	7.000	93.438 Class II
8/29/2008	93.1944	9.000	93.250	93.7639	9.000	93.563 Class II
8/29/2008	93	9.000	93.125	93.7639	9.000	93.25 Class II
8/29/2008	72.9167	6.000	72.875	74.25	6.000	73.875 Class II
8/29/2008	77	5.000	78.000	79.8	5.000	79 Class IIA
8/29/2008	86.2727	11.000	86.750	88.0455	11.000	87.5 Class IIA
8/29/2008	87.3333	6.000	87.500	88.8333	6.000	88 Class IIA
8/29/2008	94.75	1.000		95.75	1.000	Class I
8/29/2008	91	3.000	90.000	91.6667	3.000	93.25 Class IIA
8/29/2008	88.9375	12.000	89.500	90.0625	12.000	89.25 Class IIA
8/29/2008	88.9375	12.000	89.500	90.0625	12.000	89.25 Class IIA
8/29/2008	93.65	5.000	93.938	94.45	5.000	94.625 Class II
8/29/2008	56	3.000	55.000	63.3333	3.000	65 Class II
8/29/2008	44.3333	3.000	44.000	52.6667	3.000	55 Class II
8/29/2008	91.6458	6.000	91.813	92.5417	6.000	92.375 Class II
8/29/2008	91.6458	6.000	91.813	92.5417	6.000	92.375 Class IIA
8/29/2008	80.2222	9.000	80.500	81.3889	9.000	81 Class II
8/29/2008	94.6667	3.000	94.250	97	3.000	98.25 Class II
8/29/2008	80.2222	9.000	80.500	81.3889	9.000	81 Class II
8/29/2008	87.3333	3.000	87.000	89	3.000	89 Class IIA
8/29/2008	87.3333	3.000	87.000	89	3.000	89 Class IIA
8/29/2008	68.5	4.000	68.500	71.125	4.000	71.5 Class II
8/29/2008	78.9583	6.000	79.250	80.7917	6.000	80.5 Class II
8/29/2008	91.9167	3.000	91.625	93.0833	3.000	93.375 Class II
8/29/2008	84	4.000	84.250	86	4.000	86 Class II
8/29/2008	84	4.000	84.250	86	4.000	86 Class II
8/29/2008	93.5	2.000		95.5	2.000	Class I
8/29/2008	91.875	3.000	91.813	92.625	3.000	92.75 Class II
8/29/2008	91.875	3.000	91.813	92.625	3.000	92.75 Class II
8/29/2008	96.25	4.000	96.250	97.375	4.000	97.25 Class II
8/29/2008	96	1.000		98	1.000	Class I
8/29/2008	96.1667	3.000	95.250	98	3.000	99 Class IIA
8/29/2008	96.8333	9.000	97.000	97.6389	9.000	97.438 Class II
8/29/2008	96.8333	9.000	97.000	97.6389	9.000	97.438 Class II
8/29/2008	95.517	4.000	95.250	97.3738	4.000	97.055 Class IIA
8/29/2008	96.8333	9.000	97.000	97.6389	9.000	97.438 Class II
8/29/2008	90.75	1.000		91.75	1.000	Class I
8/29/2008	93.75	3.000	93.625	95.0833	3.000	95.25 Class II
8/29/2008	88.25	1.000		90.25	1.000	Class I
8/29/2008	80	1.000		82	1.000	Class I
8/29/2008	77.6667	3.000	76.500	80	3.000	80.5 Class IIA
8/29/2008	77.6667	3.000	76.500	80	3.000	80.5 Class IIA
8/29/2008	88.5	4.000	88.500	90.5	4.000	90.5 Class IIA
8/29/2008	88.8333	3.000	88.250	90.8333	3.000	91.25 Class IIA

LIB	275	165	10/12/2014
LIB	212.5	1593.8	6/5/2015
LIB	200	650	6/23/2013
LIB	200	650	6/23/2013
LIB	250	256.2	10/30/2013
LIB	250	256.2	10/30/2013
LIB	250	256.2	10/30/2013
LIB	300	256.2	10/30/2014
LIB	300	256.2	10/30/2014
LIB	300	256.2	10/30/2014
LIB	250	235.2	11/19/2014
LIB	300	235.2	11/19/2015
LIB	250	1040	8/23/2013
LIB	225	125	7/29/2013
LIB	250	1410	8/23/2013
LIB	275	797.4	8/9/2013
LIB	300	5515	5/17/2014
LIB	250	750	11/17/2008
LIB	325	250	11/18/2009
LIB	175	200	11/17/2011
LIB	225	1530	1/3/2012
LIB	250	1530	1/3/2012
LIB	300	111	3/15/2011
LIB	550	45	6/30/2011
LIB	550	45	6/30/2011
LIB	350	4100	10/10/2014
LIB	350	3450	10/10/2014
LIB	350	7000	10/10/2014
LIB	350	6000	10/10/2014
LIB	200	1800	2/1/2014
LIB	400	314.9	7/23/2016
LIB	250	1899	1/23/2015
LIB	250	1899	1/23/2015
LIB	225	330	5/25/2012
	200	2269.1	12/31/2014
Euribor	200	334.7	12/31/2014
	175		12/31/2014
LIB	275	295	12/27/2012
LIB	725	65	6/27/2013
LIB	300	1035	10/11/2014
LIB	300	1035	10/11/2014
LIB	225	7000	9/29/2014
LIB	250	500	3/29/2009
LIB	225	450	9/29/2014
Euribor	275	432	3/20/2015
Euribor	325	316.8	3/20/2016
LIB	250	1600	3/23/2014
LIB	275	2065	7/3/2014
LIB	300	725	9/26/2014
LIB	350	60	8/7/2012
LIB	350	250	8/7/2010
LIB	825	100	7/17/2012
LIB	175	160	3/2/2014
LIB	175	590	3/2/2014
LIB	225	795.7	8/15/2011
LIB	375	120	11/5/2014
		369.8	7/9/2013
LIB	225	700	5/26/2012
LIB	225	100	5/25/2013
LIB	225	1200	4/11/2013
LIB	225	1200	4/11/2013
LIB	250	650	5/4/2014
LIB	175	285	8/1/2013
LIB	300	430	8/16/2014
LIB	700	200	8/16/2015
Euribor		202.8	6/11/2015
Euribor		202.8	6/11/2016
LIB	375	1001.2	4/20/2013
LIB	375	1001.2	4/20/2013

Visteon Corp
Visteon Corp
Vivarte SA
Vivarte SA
Vivarte SA
Vivarte SA
VNU World Directories
VNU World Directories
Volkswagen AG [VW]
Vought Aircraft
Vought Aircraft
Vought Aircraft
Vought Aircraft
Warner Chilcott
Warner Chilcott
Warner Chilcott
Warner Chilcott
Warner Chilcott
Warner Music Group
Waste Services Inc
Waste Services Inc
Waste Services Inc
WCI Communities
WCI Communities
Weetabix
Weetabix
Weetabix
Weetabix
Weetabix
Weetabix
Weetabix
Weetabix
Weetabix
Weight Watchers International
Wesco Aircraft Hardware Corp
Wesco Aircraft Hardware Corp
Wesfarmers LTD
West Corp
West Corp
West Corp
Western Refining
Western Refining
White Birch Paper Ltd
White Birch Paper Ltd
Wind Telecomunicazione Spa
Wind Telecomunicazione Spa
Wind Telecomunicazione Spa
Wind Telecomunicazione Spa
Wind Telecomunicazione Spa
Wind Telecomunicazione Spa
Wind Telecomunicazione Spa
Wind Telecomunicazione Spa
Windstream Corp
Winstar Communications
Wolf Hollow I, L.P.
Wolf Hollow I, L.P.
WR Grace & Co
WR Grace & Co
Wrigley Co
Wrigley Co
Yankee Candle
Yell Group Plc (TPI)
Yell Group Plc (TPI)
Yell Group Plc (TPI)
Yell Group Plc (TPI)
Yell Group Plc (TPI)
Yell Group Plc (TPI)
Yellow Brick Road
Yellow Brick Road
Yellow Brick Road
Yellow Brick Road
Yellow Brick Road
Yellow Brick Road
Yellow Brick Road

000VCN044TB01	TLB	
000VCN042TB02	TLB2	Add-On
V0002K035TL01	2nd Lien TL (Euro)	EUR
V0002K037TB01	TLB (Euro)	EUR
V0002K036PR01	TLB&C	EUR
V0002K035TC01	TLC (Euro)	EUR
V0002T034TB03	TLB (Euro)	(Belg) EUR
V0002T038TB01	TLB (Euro)	EUR
V0004C017RC01	RC (EURO)	EUR
V0000H054IT01	Incremental TL	
V0000H040LC01	LC	
V0000H044RC01	RC	
V0000H044TB01	TLB	
W00047026DD02	Delay Draw TL	Dovobet
W00047028DD01	Delay Draw TL	Dovonex
W00047025TB01	TLB	
W00047023TC01	TLC	
W00047021TD01	TLD	
W0003L025TB01	TLB	
W0003N039RC01	RC	
W0003N035TD01	TLD	
W0003N033TE01	TLE	Add-On
W0001Y094RC01	RC	
W0001Y084TL01	TL	
W0003X027TL01	2nd Lien TL	Latimer Newco; GBP
W0003X029TB01	TLB	Latimer Newco; GBP
W0003X027TB02	TLB (Euro)	Latimer Newco
W0003X024PR03	TLB&C	Latimer Newco; Euro
W0003X026PR02	TLB&C	Latimer Newco; GBP
W0003X025TB03	TLB2	Latimer Newco; GBP
W0003X023TB04	TLB3	GBP
W0003X027TC01	TLC	Latimer Newco; GBP
W0003X025TC02	TLC (Euro)	Latimer Newco
W0005G016TB01	TLB	
W00056018TB01	1st Lien TL	
W00056016TC01	2nd Lien TL	
W0005V013TB01	TLB	AUD
W00059016TB04	TLB	add on, Old TLB2
W00059012TB01	TLB2	Old TLB1
W00059013TB05	TLB3	New TLB3
W0003G037DD01	Delay Draw TL	
W0003G034TB01	TLB	
W0003J028TB02	1st Lien TL	
W0003J026TC02	2nd Lien TL	
W0003R020TL01	2nd Lien TL	Euro
W0003R028TL02	2nd Lien TL	USD
W0003R037NT01	PIK	EUR
W0003R022RC01	RC	
W0003R024TA01	TLA (Euro)	
W0003R022TB01	TLB (Euro)	
W0003R021PR01	TLB&C	Euro
W0003R020TC01	TLC (Euro)	
W00051017TB02	TLB	
0WCIIO024TL01	DIP	
W0004R013TB01	1st Lien TL	
W0004R019LC01	LC	
W0000F021RC01	364 RC	
WRGRACE00RC01	RC	
W00060012TA01	TLA	
W00060010TB01	TLB	
Y00008017TB01	TLB	
Y0000J045TA03	TLA	A$
Y0000J049TA01	TLA	GBP
Y0000J047TA02	TLA (Euro)	
Y0000J047TB01	TLB	GBP
Y0000J043TB03	TLB	USD; B1
Y0000J045TB02	TLB (Euro)	B2
Y0000G033TL01	2nd Lien TL	
Y0000G037TA01	TLA	
Y0000G035TA02	TLA	DKK
Y0000G033TA03	TLA	SEK
Y0000G035TB01	TLB	Euro
Y0000G034PR01	TLB&C	
Y0000G033TC01	TLC	Euro

8/29/2008	71.25	7.000	72.000	73.8214	7.000	73.125 Class II
8/29/2008	71.25	7.000	72.000	73.8214	7.000	73.125 Class II
8/29/2008	55.1667	6.000	55.000	58	6.000	57 Class IIA
8/29/2008	62.4464	14.000	63.000	64.7321	14.000	64 Class IIA
8/29/2008	62.4808	13.000	63.000	64.7115	13.000	64 Class IIA
8/29/2008	62.4464	14.000	63.000	64.7321	14.000	64 Class IIA
8/29/2008	81	4.000	81.250	82.875	4.000	83 Class IIA
8/29/2008	80.3929	7.000	81.000	82.1786	7.000	81.875 Class IIA
8/29/2008	98.5	3.000	98.250	98.8333	3.000	99.125 Class IIA
8/29/2008	99	1.000		99.5	1.000	Class I
8/29/2008	93	1.000		94	1.000	Class I
8/29/2008	93	1.000		95	1.000	Class I
8/29/2008	94.5	4.000	94.625	95.5	4.000	95.625 Class II
8/29/2008	97.0833	3.000	96.875	98	3.000	98.25 Class II
8/29/2008	97.0833	3.000	96.875	98	3.000	98.25 Class II
8/29/2008	96.9	5.000	96.875	97.85	5.000	97.625 Class II
8/29/2008	96.9	5.000	96.875	97.85	5.000	97.625 Class II
8/29/2008	96.9	5.000	96.875	97.85	5.000	97.625 Class II
8/29/2008	93.7917	3.000	93.688	94.4583	3.000	94.625 Class II
8/29/2008	98.5	1.000		99.5	1.000	Class I
8/29/2008	98.75	1.000		99.75	1.000	Class I
8/29/2008	98.75	1.000		99.75	1.000	Class I
8/29/2008	87.4	5.000	87.750	88.4	5.000	88.25 Class II
8/29/2008	86.3125	4.000	86.500	87.8125	4.000	88 Class II
8/29/2008	89	3.000	87.500	90.6667	3.000	91.5 Class IIA
8/29/2008	93.3889	9.000	94.000	95.1111	9.000	94.5 Class IIA
8/29/2008	93	3.000	92.750	94.6667	3.000	94.75 Class IIA
8/29/2008	93	3.000	92.750	94.6667	3.000	94.75 Class IIA
8/29/2008	93.3333	6.000	94.000	95.1667	6.000	94.75 Class IIA
8/29/2008	92.375	4.000	92.750	93.5	4.000	93.75 Class IIA
8/29/2008	92.3333	3.000	92.000	93.8333	3.000	94.5 Class IIA
8/29/2008	93.3889	9.000	94.000	95.1111	9.000	94.5 Class IIA
8/29/2008	93	3.000	92.750	94.6667	3.000	94.75 Class IIA
8/29/2008	96.75	3.000	96.625	97.75	3.000	97.875 Class II
8/29/2008	95.875	4.000	96.000	96.9375	4.000	96.875 Class II
8/29/2008	97.25	2.000		98.25	2.000	Class I
8/29/2008	97	4.000	97.125	98.375	4.000	98.5 Class IIA
8/29/2008	87.7344	8.000	87.938	88.7969	8.000	88.25 Class II
8/29/2008	87.7344	8.000	87.938	88.7969	8.000	88.25 Class II
8/29/2008	99	2.000		99.6875	2.000	Class I
8/29/2008	86.2083	6.000	86.125	88.2083	6.000	87.125 Class II
8/29/2008	86.2083	6.000	86.125	88.2083	6.000	87.125 Class II
8/29/2008	72.4	5.000	74.000	74.4	5.000	74 Class II
8/29/2008	41.6667	3.000	40.000	46.3333	3.000	47 Class II
8/29/2008	99.9773	11.000	100.125	101.0114	11.000	100.688 Class IIA
8/29/2008	99.8333	3.000	99.750	100.8333	3.000	101 Class IIA
8/29/2008	90.875	4.000	90.250	92.875	4.000	92.5 Class IIA
8/29/2008	88.1667	3.000	87.750	89.8333	3.000	90.25 Class IIA
8/29/2008	93.375	8.000	93.875	94.875	8.000	94.5 Class IIA
8/29/2008	95.5577	13.000	96.000	96.7885	13.000	96.5 Class IIA
8/29/2008	95.5455	11.000	96.000	96.8636	11.000	96.625 Class IIA
8/29/2008	95.5577	13.000	96.000	96.7885	13.000	96.5 Class IIA
8/29/2008	96.4063	8.000	96.688	97.375	8.000	97.063 Class II
8/29/2008	151.5	3.000	151.000	157.5	3.000	158.75 Class II
8/29/2008	91	3.000	90.500	93	3.000	93.5 Class II
8/29/2008	91	3.000	90.500	93	3.000	93.5 Class II
8/29/2008	172.1875	4.000	172.500	173.625	4.000	173.75 Class II
8/29/2008	172.1875	4.000	172.500	173.625	4.000	173.75 Class II
8/29/2008	99.7917	3.000	99.750	100.3333	3.000	100.375 Class II
8/29/2008	100.3929	7.000	100.500	100.7321	7.000	100.625 Class II
8/29/2008	87.25	4.000	86.500	88.75	4.000	88 Class II
8/29/2008	85	7.000	85.500	86.8571	7.000	86 Class IIA
8/29/2008	85.2813	16.000	86.000	86.9688	16.000	86.5 Class IIA
8/29/2008	85.5455	11.000	86.250	87.1818	11.000	86.25 Class IIA
8/29/2008	87.875	4.000	87.750	89.25	4.000	89 Class IIA
8/29/2008	86.875	8.000	87.500	88.3125	8.000	87.25 Class IIA
8/29/2008	88.3409	11.000	89.000	89.9545	11.000	89.25 Class IIA
8/29/2008	85.625	4.000	86.000	87.375	4.000	88 Class IIA
8/29/2008	91.1667	3.000	90.000	93.1667	3.000	93.75 Class IIA
8/29/2008	91.4167	3.000	91.125	92.75	3.000	93 Class IIA
8/29/2008	91.4167	3.000	91.125	92.75	3.000	93 Class IIA
8/29/2008	94.0833	9.000	94.750	95.5278	9.000	95 Class IIA
8/29/2008	93.9722	9.000	94.750	95.4167	9.000	95 Class IIA
8/29/2008	94.1389	9.000	94.750	95.5833	9.000	95 Class IIA

LIB	300	800	6/13/2010
LIB	300	500	12/13/2013
Euribor	425	537.8	11/28/2016
Euribor	225	1566.2	5/28/2015
Euribor	275	1566.2	5/28/2016
LIB	200	1311.3	5/21/2014
LIB	200	1311.3	5/21/2014
		13358	6/10/2012
LIB	400	200	11/6/2011
LIB	250	75	12/22/2011
LIB	250	250	12/14/2010
LIB	250	425	12/14/2011
LIB	275	188.2	1/30/2013
LIB	275	188.2	1/30/2013
LIB	275	763.1	1/30/2013
LIB	275	209	1/30/2013
LIB	275	164	1/18/2012
LIB	200	1438	2/28/2011
LIB	450	60	12/28/2009
LIB	275	245.3	12/28/2011
LIB	250	50	12/28/2011
LIB	200	700	8/17/2011
LIB	200	300	12/23/2010
LIB	450	159.3	11/3/2016
LIB	225	267.5	5/3/2015
LIB	225	267.5	5/3/2015
LIB	225	162.3	5/3/2015
LIB	200	583.6	5/3/2015
LIB	300	267.5	5/3/2016
LIB	300	267.5	5/3/2016
LIB	150	500	1/26/2014
LIB	225	435	9/25/2013
LIB	550	165	3/25/2014
		4385	11/23/2010
LIB	237.5	135	5/11/2013
LIB	237.5	2100	2/14/2014
LIB	500	134	5/11/2013
LIB	450	275	5/31/2014
LIB	450	1125	5/30/2014
LIB	275	450	5/14/2014
LIB	480	100	11/14/2014
Euribor	525	842.5	3/22/2015
Euribor	625	842.5	3/22/2015
Euribor	750	1760.9	12/6/2011
Euribor	225	481.4	9/22/2012
LIB	225	4061.8	9/22/2012
Euribor	275	1850.4	9/22/2013
Euribor	325	1850.4	9/22/2014
LIB	150	1900	7/17/2013
LIB	400	132.5	12/18/2002
LIB	225	130	6/13/2012
LIB	225	135	6/13/2012
LIB	75	250	3/26/2006
LIB	325	1000	8/12/2013
LIB	350	3600	8/12/2014
LIB	200	650	2/6/2014
LIB	175	5680.2	8/9/2011
LIB	175	5680.2	8/9/2011
LIB	175	5680.2	8/9/2011
LIB	200	2272.1	8/9/2013
LIB	200	2272.1	8/9/2013
LIB	200	2272.1	8/9/2013
Euribor	450	17.9	6/11/2015
Euribor	225	155.4	12/11/2012
Euribor	225	155.4	12/11/2012
Euribor	225	155.4	12/11/2012
Euribor	250	149.4	12/11/2013
Euribor	250	820	12/14/2013
Euribor	300	149.4	12/11/2014

Yellowstone Club
YPG Finance Ltd
YTL Utilities Finance 2 Ltd

Y0000P019TB01	TLB	
Y0000T019TL01	TL	NZD
Y0000U016TL01	TL	USD

8/29/2008	83.1667	3.000	82.500	86.3333	3.000	87.5 Class II
8/29/2008	90.4	5.000	92.500	92.4	5.000	90 Class IIA
8/29/2008	98.372	4.000	98.494	98.9	4.000	98.925 Class IIA

LIB	237.5	375	9/23/2010
		894.2	8/7/2013
LIB	26.5	190	1/29/2010

	1	2	3	4	5	6	7
	SOURCE = MARKIT.COM					1	2
industry_name+USD+rating USD	Sector Download			Credit			

ID	Type	Date	Prevdate	IndustryName	Rating	Interpolated
Basic MaterialsUSDA	sector	29-Aug-08		Basic Materials	A	N
Basic MaterialsUSDAA	sector	29-Aug-08		Basic Materials	AA	Y
Basic MaterialsUSDAAA	sector	29-Aug-08		Basic Materials	AAA	Y
Basic MaterialsUSDCCC	sector	29-Aug-08		Basic Materials	CCC	N
Basic MaterialsUSDCCC+	sector	29-Aug-08		Basic Materials	CCC+	
Basic MaterialsUSDB-	sector	29-Aug-08		Basic Materials	B-	
Basic MaterialsUSDB	sector	29-Aug-08		Basic Materials	B	N
Basic MaterialsUSDB+	sector	29-Aug-08		Basic Materials	B+	
Basic MaterialsUSDBB-	sector	29-Aug-08		Basic Materials	BB-	
Basic MaterialsUSDBB	sector	29-Aug-08		Basic Materials	BB	N
Basic MaterialsUSDBBB	sector	29-Aug-08		Basic Materials	BBB	N
Consumer GoodsUSDA	sector	29-Aug-08		Consumer Goods	A	N
Consumer GoodsUSDAA	sector	29-Aug-08		Consumer Goods	AA	N
Consumer GoodsUSDAAA	sector	29-Aug-08		Consumer Goods	AAA	Y
Consumer GoodsUSDCCC	sector	29-Aug-08		Consumer Goods	CCC	N
Consumer GoodsUSDCCC+	sector	29-Aug-08		Consumer Goods	CCC+	
Consumer GoodsUSDB-	sector	29-Aug-08		Consumer Goods	B-	
Consumer GoodsUSDB	sector	29-Aug-08		Consumer Goods	B	N
Consumer GoodsUSDB+	sector	29-Aug-08		Consumer Goods	B+	
Consumer GoodsUSDBB-	sector	29-Aug-08		Consumer Goods	BB-	
Consumer GoodsUSDBB	sector	29-Aug-08		Consumer Goods	BB	N
Consumer GoodsUSDBBB	sector	29-Aug-08		Consumer Goods	BBB	N
Consumer ServicesUSDA	sector	29-Aug-08		Consumer Services	A	N
Consumer ServicesUSDAA	sector	29-Aug-08		Consumer Services	AA	N
Consumer ServicesUSDAAA	sector	29-Aug-08		Consumer Services	AAA	Y
Consumer ServicesUSDCCC	sector	29-Aug-08		Consumer Services	CCC	Y
Consumer ServicesUSDCCC+	sector	29-Aug-08		Consumer Services	CCC+	
Consumer ServicesUSDB-	sector	29-Aug-08		Consumer Services	B-	
Consumer ServicesUSDB	sector	29-Aug-08		Consumer Services	B	N
Consumer ServicesUSDB+	sector	29-Aug-08		Consumer Services	B+	
Consumer ServicesUSDBB-	sector	29-Aug-08		Consumer Services	BB-	
Consumer ServicesUSDBB	sector	29-Aug-08		Consumer Services	BB	N
Consumer ServicesUSDBBB	sector	29-Aug-08		Consumer Services	BBB	N
CreditUSDA	sector	29-Aug-08		Credit	A	N
CreditUSDAA	sector	29-Aug-08		Credit	AA	N
CreditUSDAAA	sector	29-Aug-08		Credit	AAA	N
CreditUSDCCC	sector	29-Aug-08		Credit	CCC	N
CreditUSDCCC+	sector	29-Aug-08		Credit	CCC+	
CreditUSDB-	sector	29-Aug-08		Credit	B-	
CreditUSDB	sector	29-Aug-08		Credit	B	N
CreditUSDB+	sector	29-Aug-08		Credit	B+	
CreditUSDBB-	sector	29-Aug-08		Credit	BB-	
CreditUSDBB	sector	29-Aug-08		Credit	BB	N
CreditUSDBBB	sector	29-Aug-08		Credit	BBB	N
FinancialsUSDA	sector	29-Aug-08		Financials	A	N
FinancialsUSDAA	sector	29-Aug-08		Financials	AA	N
FinancialsUSDAAA	sector	29-Aug-08		Financials	AAA	N
FinancialsUSDCCC	sector	29-Aug-08		Financials	CCC	Y
FinancialsUSDCCC+	sector	29-Aug-08		Financials	CCC+	
FinancialsUSDB-	sector	29-Aug-08		Financials	B-	
FinancialsUSDB	sector	29-Aug-08		Financials	B	N
FinancialsUSDB+	sector	29-Aug-08		Financials	B+	
FinancialsUSDBB-	sector	29-Aug-08		Financials	BB-	
FinancialsUSDBB	sector	29-Aug-08		Financials	BB	N
FinancialsUSDBBB	sector	29-Aug-08		Financials	BBB	N
GovernmentUSDA	sector	29-Aug-08		Government	A	N
GovernmentUSDAA	sector	29-Aug-08		Government	AA	N
GovernmentUSDAAA	sector	29-Aug-08		Government	AAA	N
GovernmentUSDCCC	sector	29-Aug-08		Government	CCC	Y
GovernmentUSDCCC+	sector	29-Aug-08		Government	CCC+	
GovernmentUSDB-	sector	29-Aug-08		Government	B-	
GovernmentUSDB	sector	29-Aug-08		Government	B	N
GovernmentUSDB+	sector	29-Aug-08		Government	B+	
GovernmentUSDBB-	sector	29-Aug-08		Government	BB-	
GovernmentUSDBB	sector	29-Aug-08		Government	BB	N
GovernmentUSDBBB	sector	29-Aug-08		Government	BBB	N
Health CareUSDA	sector	29-Aug-08		Health Care	A	N
Health CareUSDAA	sector	29-Aug-08		Health Care	AA	N

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0053963

8	9	10	11	12	13	14	15
3	4	5	6	7	8	9	10

Formula 0.00%

Recovery	Spread6m	Spread1y	Spread2y	Spread3y	Spread4y	Spread5y	Spread6y
0.392173023	0.00375525	0.004180986	0.004962882	0.00566014	0.00628166	0.006835443	0.007301636
0.4	0.003237471	0.003740183	0.004690725	0.005542181	0.00628111	0.006908039	0.007385676
	0.00679394	0.006575217	0.006142169	0.005872503	0.005812485	0.005927988	0.006190341
0.337703544	0.199949159	0.211990503	0.213308904	0.205821224	0.198666199	0.193673757	0.191249234
0.359672778	0.133299439	0.160330923	0.173300537	0.168213256	0.16206363	0.157835223	0.155899513
0.381642012	0.06664972	0.108671342	0.133292171	0.130605289	0.125461062	0.121996689	0.120549792
0.403611247	0	0.057011762	0.093283805	0.092997321	0.088858493	0.086158156	0.085200071
0.403059959	0.003565365	0.04288723	0.069102607	0.070334874	0.068556091	0.06741758	0.067132898
0.402508672	0.007130729	0.028762698	0.044921409	0.047672427	0.048253689	0.048677004	0.049065726
0.401957384	0.010696094	0.014638166	0.020740212	0.02500998	0.027951287	0.029936428	0.030998554
0.388772731	0.008928968	0.009420081	0.010444491	0.011506996	0.012589189	0.01367602	0.014746653
0.387855652	0.002867843	0.003646244	0.004901862	0.005837958	0.006532529	0.007045068	0.007369697
0.384117143	0.001929739	0.002241751	0.002802596	0.003288407	0.003709011	0.004072981	0.004366479
0.389632353	0.00404962	0.003940984	0.003669799	0.003484401	0.003432287	0.003495143	0.003659577
0.396975655	0.098810097	0.159864588	0.209610992	0.217224113	0.212198517	0.205166816	0.200204865
0.386532794	0.100718422	0.143458442	0.176895972	0.181244218	0.177358457	0.172387429	0.168984893
0.376089933	0.102626746	0.127052296	0.144180952	0.145264323	0.142518397	0.139608042	0.137764922
0.365647071	0.104535071	0.11064615	0.111465932	0.109284427	0.107678338	0.106828655	0.10654495
0.378669481	0.082184025	0.086355985	0.087084176	0.085793523	0.084869662	0.084434498	0.084355821
0.391691891	0.05983298	0.062065819	0.062702419	0.062302619	0.062060986	0.062040341	0.062166693
0.404714301	0.037481934	0.037775653	0.038320663	0.038811715	0.03925231	0.039646184	0.039977565
0.38942796	0.00849997	0.009084955	0.010176388	0.011170339	0.01207494	0.012897726	0.013611462
0.390288756	0.003939066	0.004534473	0.005600135	0.006518058	0.007308484	0.007988922	0.00853363
0.381629441	0.001735436	0.002024395	0.002555939	0.0030311	0.003455821	0.003835423	0.004156624
	0.003641869	0.003558873	0.003346819	0.003211758	0.003197987	0.003291287	0.003482912
0.296269904	0.092809001	0.183015602	0.231922658	0.240564299	0.242993701	0.244071352	24.45%
0.325691046	0.078223882	0.142590788	0.180649054	0.189399898	0.192656737	0.194270825	0.194932948
0.355112189	0.063638762	0.102165974	0.129375449	0.138235497	0.142319772	0.144470298	0.145366939
0.384533331	0.049053643	0.061741161	0.078101845	0.087071096	0.091982808	0.094669771	0.09580493
0.386632403	0.040078357	0.050142518	0.063566164	0.071319508	0.075803985	0.078381112	0.079492348
0.388731474	0.03110307	0.038543875	0.049030482	0.055567919	0.059625162	0.062092453	0.063179765
0.390830546	0.022127784	0.026945232	0.034494801	0.039816331	0.043446339	0.045803794	0.046867183
0.394163976	0.006816527	0.008244998	0.010565494	0.012317813	0.013640629	0.014638866	0.015299299
	0.007897134	0.008027361	0.008362687	0.008779884	0.009260212	0.009787769	0.010360365
	0.006808266	0.007181033	0.00790409	0.008596908	0.009259402	0.009891719	0.010479537
	0.014287371	0.012624209	0.01034984	0.009109296	0.008568571	0.008488371	0.008785162
	0.101406287	0.184228156	0.224078277	0.22809588	0.228169377	0.228049451	22.80%
0	0.086821168	0.143803342	0.172804673	0.176931479	0.177832413	0.178248924	0.178453904
0	0.072236048	0.103378528	0.121531068	0.125767078	0.127495448	0.128448397	0.128889895
	0.057650929	0.062953715	0.070257464	0.074602677	0.077158484	0.07864787	0.079325886
0	0.045788093	0.050324451	0.056778002	0.060758106	0.063166043	0.064601418	0.065270952
0	0.033925257	0.037695188	0.04329854	0.046913536	0.049173602	0.050554965	0.051216018
	0.022062421	0.025065924	0.029819078	0.033068965	0.035181161	0.036508513	0.037161084
	0.009127805	0.009614688	0.010573059	0.011508009	0.012416706	0.013296955	0.014131496
0.322794511	0.023859148	0.021897256	0.019288362	0.017948483	0.017445955	0.01747753	0.017922757
0.349775078	0.008068684	0.008552584	0.009477747	0.010348343	0.011167059	0.011936511	0.012637104
0.383992223	0.022601499	0.02199033	0.021002522	0.020274473	0.019752845	0.019394137	0.019212425
0.301764706	0.2913817	0.361312598	0.381553795	0.372023986	0.362735525	0.356161186	35.24%
0.314289577	0.276796581	0.320887784	0.330280191	0.320859585	0.312398561	0.306360659	0.302863165
0.326814448	0.262211461	0.280462971	0.279006586	0.269695184	0.262061597	0.256560132	0.253299156
0.339339319	0.247626342	0.240038157	0.227732982	0.218530783	0.211724632	0.206759605	0.203735147
0.337289993	0.175193925	0.174472705	0.17037777	0.165488969	0.1611635	0.157750451	0.155588785
0.335240666	0.102761509	0.108907253	0.113022559	0.112447155	0.110602367	0.108741297	0.107442422
0.33319134	0.030329092	0.043341801	0.055667348	0.059405341	0.060041235	0.059732143	0.05929606
0.343662957	0.116491517	0.096831138	0.070056209	0.054747632	0.046548168	0.042651775	0.041974007
0.312586247	0.004989227	0.006038933	0.007859288	0.009362064	0.010602636	0.011626731	0.012396328
0.349545454	0.012438397	0.011741036	0.010653937	0.009878081	0.009324588	0.008929902	0.008689037
0.386859311	0.001237615	0.001488039	0.001876701	0.002151218	0.00234414	0.002479128	0.00255885
0.3625	0.088880178	0.168609591	0.204921039	0.207625769	0.207584352	0.207938834	20.87%
0.340439995	0.074295059	0.128184777	0.153647435	0.156461368	0.157247387	0.158138307	0.159089502
0.31837999	0.05970994	0.087759964	0.10237383	0.105296967	0.106910423	0.10833778	0.109525493
0.296319986	0.04512482	0.04733515	0.051100226	0.054132566	0.056573458	0.058537253	0.059961485
0.28110372	0.031896321	0.034155956	0.037983328	0.041043022	0.043488384	0.045442275	0.04684595
0.265887455	0.018667821	0.020976761	0.024866431	0.027953477	0.030403309	0.032347297	0.033730415
0.25067119	0.005439321	0.007797567	0.011749533	0.014863932	0.017318235	0.019252319	0.02061488
0.278829327	0.00638951	0.007945677	0.010612364	0.01277846	0.014537807	0.015966679	0.017018019
0.394367735	0.001501733	0.001988664	0.00285928	0.00359703	0.004213047	0.004721427	0.005097727
0.394230769	0.001712268	0.002150741	0.002908175	0.003530131	0.004040772	0.004459963	0.004773182

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0053964

16	17	18	17	18	19	20
11	12	13	14	15	16	17
	0.00%	0.00%				

Spread7y	Spread8y	Spread9y	Spread10y	Spread15y	Spread20y	Spread30y
0.007767828	0.008117117	0.008466405	0.008815694	0.009916556	0.010524062	0.011038963
0.007863314	0.008154198	0.008445082	0.008735966	0.009357885	0.009530785	0.009517087
0.006452693	0.006741961	0.007031228	0.007320495	0.008028931	0.008020711	0.007494486
0.188824711	0.188230984	0.187637257	0.187043529	0.186763154	0.186754468	0.186754224
0.153963802	0.153526552	0.153089301	0.15265205	0.152457878	0.152452042	0.152451879
0.119102894	0.11882212	0.118541345	0.118260571	0.118152602	0.118149616	0.118149535
0.084241985	0.084117688	0.08399339	0.083869092	0.083847326	0.083847191	0.08384719
0.066848217	0.066859117	0.066870018	0.066880918	0.066737865	0.066570148	0.066441983
0.049454448	0.049600547	0.049746646	0.049892745	0.049628404	0.049293105	0.049036776
0.032060679	0.032341977	0.032623274	0.032904571	0.032518943	0.032016062	0.03163157
0.015817285	0.016821871	0.017826457	0.018831044	0.023072755	0.026269465	0.030138509
0.007694327	0.007839895	0.007985464	0.008131033	0.008304775	0.008304286	0.008274343
0.004659976	0.004864595	0.005069214	0.005273832	0.005849631	0.006123355	0.006313146
0.003824011	0.004022449	0.004220886	0.004419324	0.005018899	0.005153161	0.004971457
0.195242913	0.193488022	0.19173313	0.189978239	0.188739898	0.18867455	0.188671456
0.165582357	0.164399986	0.163217614	0.162035243	0.161207291	0.161163708	0.161161645
0.135921801	0.135311949	0.134702098	0.134092247	0.133674685	0.133652866	0.133651834
0.106261244	0.106223913	0.106186582	0.106149251	0.106142078	0.106142024	0.106142023
0.084277145	0.084334032	0.08439092	0.084447807	0.084690575	0.084816788	0.084909835
0.062293045	0.062444151	0.062595257	0.062746363	0.063239072	0.063491552	0.063677646
0.040308945	0.04055427	0.040799595	0.04104492	0.041787569	0.042166315	0.042445457
0.014325198	0.014886917	0.015448635	0.016010353	0.01791956	0.019078659	0.020193515
0.009078337	0.009453802	0.009829266	0.010204731	0.011244535	0.011729769	0.012059335
0.004477825	0.004720868	0.004963911	0.005206954	0.005987317	0.006430486	0.006823934
0.003674536	0.003904118	0.0041337	0.004363282	0.005137032	0.005411629	0.00537369
0.244922561	24.50%	24.51%	0.245189204	0.245226308	0.245227304	0.24522732
0.19559507	0.195743857	0.195892643	0.19604143	0.196115358	0.196118343	0.196118467
0.14626758	0.146476272	0.146684963	0.146893655	0.147004408	0.147009383	0.147009614
0.096940089	0.097208687	0.097477284	0.097745881	0.097893458	0.097900422	0.097900761
0.080603584	0.080749588	0.080895593	0.081041598	0.08008075	0.079147079	0.078257094
0.064267078	0.06429049	0.064313902	0.064337314	0.062268041	0.060393736	0.058613427
0.047930572	0.047831392	0.047732212	0.047633031	0.044455333	0.041640394	0.03896976
0.015959731	0.016290869	0.016622007	0.016953145	0.017513304	0.017647214	0.01768599
0.010932961	0.011532905	0.012132848	0.012732792	0.015566365	0.017916532	0.021047917
0.011067354	0.011584116	0.012100877	0.012617638	0.014689399	0.016225541	0.018146166
0.009081953	0.009579045	0.010076136	0.010573228	0.012603293	0.013654739	0.014289686
0.227986374	22.80%	22.80%	0.227981579	0.227981519	0.227981519	0.227981519
0.178658883	0.178717191	0.178775497	0.178833804	0.178870569	0.178872558	0.178872666
0.129331393	0.129449605	0.129567817	0.12968603	0.129759619	0.129763598	0.129763813
0.080003902	0.08018202	0.080360138	0.080538255	0.080648669	0.080654637	0.08065496
0.065940487	0.066121772	0.066303057	0.066484342	0.066600143	0.066606583	0.066606938
0.051877071	0.052061524	0.052245977	0.05243043	0.052551617	0.052558529	0.052558916
0.037813655	0.038001276	0.038188897	0.038376517	0.03850309	0.038510474	0.038510894
0.014966038	0.015720511	0.016474984	0.017229457	0.020362906	0.022768649	0.025888645
0.018367985	0.018994974	0.019621964	0.020248954	0.022597793	0.023724852	0.024349611
0.013337696	0.013935374	0.014533051	0.015130728	0.017437355	0.019085734	0.021075184
0.019030713	0.01902638	0.019022046	0.019017713	0.0195297	0.020095218	0.020783412
0.348693161	34.74%	34.61%	0.344736095	0.344684628	0.346126826	0.347869668
0.299365671	0.298106554	0.296847437	0.29558832	0.295573678	0.297017865	0.298760815
0.25003818	0.248838969	0.247639757	0.246440546	0.246462728	0.247908905	0.249651962
0.20071069	0.199571383	0.198432077	0.197292771	0.197351777	0.198799944	0.200543109
0.153427119	0.152603436	0.151779753	0.15095607	0.150946004	0.151908741	0.153070722
0.106143547	0.105635488	0.105127429	0.10461937	0.10454023	0.105017538	0.105598334
0.058859976	0.058667541	0.058475105	0.058282669	0.058134456	0.058126334	0.058125947
0.041296239	0.042262483	0.043228726	0.04419497	0.04825877	0.049728526	0.050238279
0.013169925	0.013651227	0.01413253	0.014613832	0.015758144	0.016196233	0.016427919
0.008448172	0.008342667	0.008237162	0.008131656	0.007986486	0.007960509	0.007955185
0.002638572	0.002671255	0.002703939	0.002736623	0.002776526	0.002782425	0.002783389
0.209368187	21.00%	21.07%	0.211325078	0.212994159	0.213575384	0.213829932
0.160040697	0.160752899	0.161465101	0.162177303	0.163883209	0.164466423	0.164721079
0.110713206	0.111485314	0.112257421	0.113029529	0.114772259	0.115357463	0.115612226
0.061385716	0.062217729	0.063049741	0.063881754	0.065661308	0.066248502	0.066503373
0.048249624	0.049057609	0.049865593	0.050673577	0.052366719	0.052912056	0.053142838
0.035113533	0.035897489	0.036681445	0.0374654	0.03907213	0.039575611	0.039782304
0.021977441	0.022737369	0.023497296	0.024257224	0.025777541	0.026239165	0.02642177
0.018069358	0.018699601	0.019329844	0.019960087	0.021368467	0.021864383	0.022099973
0.005474027	0.005694818	0.005915609	0.0061364	0.006588662	0.006721681	0.006768984
0.005086402	0.005278978	0.005471554	0.00566413	0.006111154	0.006276395	0.006359409

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0053965

18

	x
Basic MaterialsA	8
Basic MaterialsAA	9
Basic MaterialsAAA	10
Basic MaterialsCCC	14
Basic MaterialsCCC+	
Basic MaterialsB-	
Basic MaterialsB	11
Basic MaterialsB+	
Basic MaterialsBB-	
Basic MaterialsBB	12
Basic MaterialsBBB	13
Consumer GoodsA	15
Consumer GoodsAA	16
Consumer GoodsAAA	17
Consumer GoodsCCC	21
Consumer GoodsCCC+	
Consumer GoodsB-	
Consumer GoodsB	18
Consumer GoodsB+	
Consumer GoodsBB-	
Consumer GoodsBB	19
Consumer GoodsBBB	20
Consumer ServicesA	22
Consumer ServicesAA	23
Consumer ServicesAAA	24
Consumer ServicesCCC	28
Consumer ServicesCCC+	
Consumer ServicesB-	
Consumer ServicesB	25
Consumer ServicesB+	
Consumer ServicesBB-	
Consumer ServicesBB	26
Consumer ServicesBBB	27
CreditA	1
CreditAA	2
CreditAAA	3
CreditCCC	7
CreditCCC+	
CreditB-	
CreditB	4
CreditB+	
CreditBB-	
CreditBB	5
CreditBBB	6
FinancialsA	29
FinancialsAA	30
FinancialsAAA	31
FinancialsCCC	35
FinancialsCCC+	
FinancialsB-	
FinancialsB	32
FinancialsB+	
FinancialsBB-	
	33
	34
GovernmentA	36
GovernmentAA	37
GovernmentAAA	38
GovernmentCCC	42
GovernmentCCC+	
GovernmentB-	
GovernmentB	39
GovernmentB+	
GovernmentBB-	
GovernmentBB	40
GovernmentBBB	41
Health CareA	43
Health CareAA	44

AAA	B+
AA	B
A	B-
BBB	CCC+
BB	CCC
BB-	

Health CareUSDAAA	sector	29-Aug-08	Health Care	AAA	Y
Health CareUSDCCC	sector	29-Aug-08	Health Care	CCC	Y
Health CareUSDCCC+	sector	29-Aug-08	Health Care	CCC+	
Health CareUSDB-	sector	29-Aug-08	Health Care	B-	
Health CareUSDB	sector	29-Aug-08	Health Care	B	N
Health CareUSDB+	sector	29-Aug-08	Health Care	B+	
Health CareUSDBB-	sector	29-Aug-08	Health Care	BB-	
Health CareUSDBB	sector	29-Aug-08	Health Care	BB	N
Health CareUSDBBB	sector	29-Aug-08	Health Care	BBB	N
IndustrialsUSDA	sector	29-Aug-08	Industrials	A	N
IndustrialsUSDAA	sector	29-Aug-08	Industrials	AA	N
IndustrialsUSDAAA	sector	29-Aug-08	Industrials	AAA	N
IndustrialsUSDCCC	sector	29-Aug-08	Industrials	CCC	N
IndustrialsUSDCCC+	sector	29-Aug-08	Industrials	CCC+	
IndustrialsUSDB-	sector	29-Aug-08	Industrials	B-	
IndustrialsUSDB	sector	29-Aug-08	Industrials	B	N
IndustrialsUSDB+	sector	29-Aug-08	Industrials	B+	
IndustrialsUSDBB-	sector	29-Aug-08	Industrials	BB-	
IndustrialsUSDBB	sector	29-Aug-08	Industrials	BB	N
IndustrialsUSDBBB	sector	29-Aug-08	Industrials	BBB	N
Oil & GasUSDA	sector	29-Aug-08	Oil & Gas	A	N
Oil & GasUSDAA	sector	29-Aug-08	Oil & Gas	AA	N
Oil & GasUSDAAA	sector	29-Aug-08	Oil & Gas	AAA	N
Oil & GasUSDCCC	sector	29-Aug-08	Oil & Gas	CCC	Y
Oil & GasUSDCCC+	sector	29-Aug-08	Oil & Gas	CCC+	
Oil & GasUSDB-	sector	29-Aug-08	Oil & Gas	B-	
Oil & GasUSDB	sector	29-Aug-08	Oil & Gas	B	N
Oil & GasUSDB+	sector	29-Aug-08	Oil & Gas	B+	
Oil & GasUSDBB-	sector	29-Aug-08	Oil & Gas	BB-	
Oil & GasUSDBB	sector	29-Aug-08	Oil & Gas	BB	N
Oil & GasUSDBBB	sector	29-Aug-08	Oil & Gas	BBB	N
TechnologyUSDA	sector	29-Aug-08	Technology	A	N
TechnologyUSDB	sector	29-Aug-08	Technology	B	N
TechnologyUSDB+	sector	29-Aug-08	Technology	B+	
TechnologyUSDBB-	sector	29-Aug-08	Technology	BB-	
TechnologyUSDBB	sector	29-Aug-08	Technology	BB	N
TechnologyUSDBBB	sector	29-Aug-08	Technology	BBB	N
TelecommunicationsUSDA	sector	29-Aug-08	Telecommunications	A	N
TelecommunicationsUSDAA	sector	29-Aug-08	Telecommunications	AA	Y
TelecommunicationsUSDAAA	sector	29-Aug-08	Telecommunications	AAA	Y
TelecommunicationsUSDCCC	sector	29-Aug-08	Telecommunications	CCC	Y
TelecommunicationsUSDCCC+	sector	29-Aug-08	Telecommunications	CCC+	
TelecommunicationsUSDB-	sector	29-Aug-08	Telecommunications	B-	
TelecommunicationsUSDB	sector	29-Aug-08	Telecommunications	B	N
TelecommunicationsUSDB+	sector	29-Aug-08	Telecommunications	B+	
TelecommunicationsUSDBB-	sector	29-Aug-08	Telecommunications	BB-	
TelecommunicationsUSDBB	sector	29-Aug-08	Telecommunications	BB	N
TelecommunicationsUSDBBB	sector	29-Aug-08	Telecommunications	BBB	N
UtilitiesUSDA	sector	29-Aug-08	Utilities	A	N
UtilitiesUSDAA	sector	29-Aug-08	Utilities	AA	N
UtilitiesUSDAAA	sector	29-Aug-08	Utilities	AAA	Y
UtilitiesUSDCCC	sector	29-Aug-08	Utilities	CCC	Y
UtilitiesUSDCCC+	sector	29-Aug-08	Utilities	CCC+	
UtilitiesUSDB-	sector	29-Aug-08	Utilities	B-	
UtilitiesUSDB	sector	29-Aug-08	Utilities	B	N
UtilitiesUSDB+	sector	29-Aug-08	Utilities	B+	
UtilitiesUSDBB-	sector	29-Aug-08	Utilities	BB-	
UtilitiesUSDBB	sector	29-Aug-08	Utilities	BB	N
UtilitiesUSDBBB	sector	29-Aug-08	Utilities	BBB	N

0.404487179	0.003593251	0.003780988	0.003808048	0.003740532	0.003739296	0.003827223	0.004000581
	0.060567717	0.145333584	0.188588497	0.195362577	0.19758914	0.19910158	20.01%
0.130532164	0.045982598	0.10490877	0.137314893	0.144198176	0.147252176	0.149301053	0.150548299
0.261064327	0.031397478	0.064483956	0.086041288	0.093033775	0.096915212	0.099500526	0.10098429
0.391596491	0.016812359	0.024059142	0.034767684	0.041869374	0.046578247	0.049699998	0.051420281
0.402061153	0.01625159	0.023069934	0.032987888	0.03941235	0.043563322	0.046237807	0.047646392
0.412525814	0.015690821	0.022080725	0.031208092	0.036955326	0.040548398	0.042775616	0.043872503
0.422990476	0.015130051	0.021091516	0.029428296	0.034498303	0.037533473	0.039313425	0.040098613
0.387791932	0.009012866	0.008887109	0.008953696	0.009377577	0.010088683	0.011027187	0.012208844
0.388260901	0.002626884	0.003426442	0.004757359	0.00578821	0.00657722	0.007172148	0.007550553
0.393478535	0.002242854	0.002673709	0.003423423	0.004045208	0.004560891	0.004988576	0.005313012
0.4	0.007742596	0.007374484	0.007209935	0.007491968	0.007977391	0.008525939	0.009035689
0.389245283	0.003933364	0.059205335	0.085082724	0.084147066	0.081470072	0.080008121	7.96%
0.394923853	0.012346953	0.050669763	0.070376928	0.071671277	0.071384852	0.071580437	0.072109451
0.400602422	0.020760542	0.04213419	0.055671132	0.059195489	0.061299633	0.063152754	0.064638106
0.406280992	0.029174131	0.033598618	0.040965337	0.0467197	0.051214413	0.05472507	0.057166761
0.403876722	0.027464658	0.031186101	0.037259098	0.041872164	0.045373513	0.048028852	0.049796372
0.401472452	0.025755184	0.028773585	0.033552859	0.037024629	0.039532613	0.041332634	0.042425983
0.399068183	0.024045711	0.026361069	0.029846621	0.032177094	0.033691712	0.034636416	0.035055594
0.390536188	0.008274062	0.008685705	0.009510414	0.010332067	0.011145566	0.011946673	0.012722555
0.390026882	0.003977964	0.004399484	0.005159367	0.005820443	0.006395547	0.006895847	0.00730275
0.4	0.001641695	0.001998327	0.002609948	0.003107323	0.003511791	0.003840707	0.004083199
0.4	0.001900932	0.001942115	0.002050169	0.002187956	0.002350589	0.002533732	0.00274019
0.2	0.057883696	0.139633916	0.17883635	0.183285012	0.184193742	0.184960276	18.56%
0.265903342	0.043298577	0.099209102	0.127562746	0.132120611	0.133856778	0.135159749	0.136056186
0.331806685	0.028713457	0.058784289	0.076289141	0.08095621	0.083519814	0.085359222	0.086492177
0.397710027	0.014128338	0.018359475	0.025015537	0.029791809	0.033182849	0.035558695	0.036928168
0.394547706	0.012476971	0.016346974	0.022422295	0.026777864	0.029876054	0.032058563	0.033338191
0.391385385	0.010825605	0.014334474	0.019829054	0.023763918	0.026569259	0.02855843	0.029748215
0.388223064	0.009174238	0.012321974	0.017235812	0.020749973	0.023262464	0.025058298	0.026158238
0.391028919	0.004447609	0.005680402	0.007657792	0.009115482	0.010179241	0.010945871	0.011406652
0.388933734	0.002160318	0.002681737	0.003588304	0.004339354	0.004961566	0.00547704	0.005867456
0.370517965	0.017362087	0.036358118	0.056438018	0.064746732	0.068184643	0.069607117	0.070023145
0.376448191	0.018698534	0.031767306	0.045936332	0.052223012	0.055229014	0.056859281	0.057773038
0.382378416	0.020034981	0.027176494	0.035434646	0.039699292	0.042273384	0.044111445	0.045522932
0.388308642	0.021371428	0.022585681	0.024932961	0.027175572	0.029317755	0.031363609	0.033272825
0.374445563	0.005547668	0.00657824	0.008427533	0.010026182	0.011407911	0.012601947	0.013563392
0.394349425	0.00314999	0.00381002	0.004971855	0.005950617	0.006775147	0.007469747	0.008006779
0.313280423	0.002715665	0.003408328	0.004699206	0.005826604	0.006774555	0.007549079	0.008100982
	0.005698912	0.005991819	0.006153274	0.006173878	0.006269115	0.006478083	0.006789352
0.392578125	0.060540057	0.142992879	0.183529433	0.189197527	0.191202251	0.192942795	19.44%
0.397055548	0.045954938	0.102568065	0.132255828	0.138033126	0.140865287	0.143142268	0.144844488
0.401532972	0.031369818	0.062143252	0.080982224	0.086868725	0.090528322	0.093341741	0.095280479
0.406010395	0.016784699	0.021718438	0.029708619	0.035704324	0.040191358	0.043541213	0.04571647
0.39751213	0.017119947	0.021142548	0.027782167	0.032910543	0.036876659	0.039949812	0.042073639
0.389013866	0.017455195	0.020566659	0.025855714	0.030116763	0.03356196	0.03635841	0.038430808
0.380515601	0.017790443	0.019990769	0.023929261	0.027322983	0.030247261	0.032767008	0.034787976
0.393885275	0.005879189	0.006732303	0.008284363	0.009651271	0.010854987	0.011914883	0.012792216
0.397146078	0.00210779	0.002739598	0.003787385	0.004598691	0.00522398	0.005703331	0.006024023
0.361688302	0.000858948	0.00115639	0.001672522	0.002098289	0.002448881	0.002737091	0.002952325
0.375	0.001802531	0.002032927	0.002190047	0.00222335	0.002266173	0.002348777	0.00247405
0.313385417	0.057635821	0.142132484	0.184886415	0.191454791	0.193578132	0.195000859	19.59%
0.350691727	0.043250702	0.10170767	0.133612811	0.14029039	0.143241168	0.145200332	0.146324355
0.387998038	0.028665582	0.061282857	0.082339206	0.089125989	0.092904204	0.095399805	0.096760346
0.425304348	0.014080463	0.020858043	0.031065602	0.037961588	0.042567239	0.045599278	0.047196338
0.419252579	0.01435315	0.019155047	0.026545947	0.031745369	0.035425114	0.03805561	0.039717809
0.41320081	0.014625836	0.01745205	0.022026293	0.02552915	0.028282989	0.030511943	0.03223928
0.407149041	0.014898522	0.015749054	0.017506638	0.01931293	0.021140864	0.022968276	0.024760752
0.396662599	0.005207402	0.005765688	0.006817445	0.007787956	0.00868309	0.009508341	0.010238873

0.004173939	0.004364754	0.004555568	0.004746383	0.005243282	0.005281952	0.005007888
0.201123036	20.16%	20.20%	0.202493412	0.203065261	0.20314601	0.203158062
0.151795545	0.152312243	0.15282894	0.153345637	0.153954311	0.154037049	0.154049209
0.102468055	0.103044657	0.10362126	0.104197863	0.104843361	0.104928089	0.104940356
0.053140564	0.053777072	0.05441358	0.055050088	0.055732411	0.055819128	0.055831503
0.049054977	0.049530394	0.050005812	0.050481229	0.050901127	0.050933249	0.050933089
0.044969389	0.045283716	0.045598044	0.045912371	0.046069842	0.04604737	0.046034675
0.040883802	0.041037039	0.041190275	0.041343512	0.041238558	0.041161491	0.04113626
0.013390501	0.014793446	0.016196391	0.017599335	0.024847551	0.031178209	0.039869465
0.007928958	0.008078478	0.008227997	0.008377517	0.008315515	0.007994836	0.007511781
0.005637448	0.00584215	0.006046852	0.006251554	0.006747058	0.006941439	0.007047588
0.009545439	0.009897248	0.010249056	0.010600864	0.011358302	0.011566496	0.011629094
0.079153471	7.91%	7.91%	0.079030791	0.079026133	0.079026118	0.079026118
0.072638465	0.073055462	0.07347246	0.073889457	0.074746014	0.074995389	0.075088603
0.066123458	0.066998347	0.067873235	0.068748124	0.070465895	0.07096466	0.071151088
0.059608452	0.060941231	0.062274011	0.06360679	0.066185776	0.066933931	0.067213573
0.051563892	0.052456743	0.053349594	0.054242444	0.055757349	0.056113276	0.056208149
0.043519332	0.043972254	0.044425176	0.044878099	0.045328922	0.045292621	0.045202726
0.035474772	0.035487766	0.035500759	0.035513753	0.034900495	0.034471966	0.034197302
0.013498436	0.014220871	0.014943305	0.015665739	0.018776584	0.021250015	0.024578811
0.007709652	0.007997972	0.008286292	0.008574611	0.009410459	0.009826396	0.010136107
0.004325691	0.004471586	0.00461748	0.004763375	0.005091479	0.005208147	0.005264378
0.002946649	0.003176969	0.003407289	0.003637609	0.004839357	0.005968613	0.007770635
0.186280113	18.66%	18.69%	0.187169046	0.187101159	0.186719744	0.186370933
0.136952622	0.137308839	0.137665055	0.138021272	0.137990209	0.137610783	0.13726208
0.087625132	0.088041254	0.088457375	0.088873497	0.088879259	0.088501822	0.088153227
0.038297641	0.038773668	0.039249695	0.039725723	0.039768308	0.039392862	0.039044374
0.03461782	0.035096884	0.035575949	0.036055013	0.036308784	0.036099781	0.035876269
0.030937999	0.0314201	0.031902202	0.032384304	0.03284926	0.032806701	0.032708164
0.027258178	0.027743317	0.028228455	0.028713594	0.029389735	0.02951362	0.029540059
0.011867433	0.01204095	0.012214466	0.012387983	0.012423511	0.012270641	0.012099274
0.006257873	0.006503564	0.006749254	0.006994945	0.007587288	0.007818437	0.007943831
0.070439172	0.070492395	0.070545619	0.070598842	0.070610861	0.070611007	0.070611009
0.058686795	0.059288932	0.059891069	0.060493205	0.062850834	0.064700869	0.067287916
0.046934418	0.048085468	0.049236518	0.050387568	0.055090807	0.058790732	0.063964823
0.035182041	0.036882005	0.038581968	0.040281932	0.04733078	0.052880594	0.06064173
0.014524837	0.015194363	0.015863888	0.016533414	0.018419509	0.019321187	0.019955122
0.008547811	0.008901046	0.009254281	0.009607516	0.010514337	0.010898939	0.011131179
0.008652885	0.008942132	0.00923138	0.009520627	0.009921988	0.00987028	0.00959659
0.007100621	0.007393087	0.007685553	0.007978019	0.008512923	0.008306416	0.007557093
0.195874199	19.67%	19.76%	0.198485788	0.200032552	0.200381583	0.200470948
0.146546708	0.147477143	0.148407578	0.149338013	0.150921602	0.151272622	0.151362095
0.097219218	0.098209558	0.099199898	0.100190239	0.101810652	0.102163662	0.102253242
0.047891727	0.048941973	0.049992219	0.051042464	0.052699701	0.053054701	0.053144389
0.044197466	0.045364025	0.046530583	0.047697141	0.050106203	0.050962069	0.051455221
0.040503205	0.041786076	0.043068947	0.044351818	0.047512705	0.048869437	0.049766053
0.036808944	0.038208128	0.039607312	0.041006496	0.044919207	0.046776804	0.048076884
0.01366955	0.014309473	0.014949395	0.015589318	0.017528753	0.018550169	0.019368674
0.006344715	0.006502384	0.006660053	0.006817722	0.007034719	0.007035843	0.006979622
0.003167559	0.003299044	0.003430529	0.003562015	0.003860838	0.003966615	0.004016042
0.002599322	0.002727838	0.002856353	0.002984869	0.003312544	0.003338138	0.00316254
0.196775869	19.71%	19.74%	0.197648521	0.197521992	0.197256947	0.197094363
0.147448378	0.147799168	0.148149957	0.148500746	0.148411042	0.148147986	0.14798551
0.098120888	0.098531583	0.098942277	0.099352972	0.099300092	0.099039026	0.098876657
0.048793397	0.049263997	0.049734597	0.050205197	0.050189142	0.049930065	0.049767804
0.041380008	0.042252612	0.043125216	0.04399782	0.046348675	0.047966095	0.050052744
0.033966618	0.035241226	0.036515835	0.037790443	0.042508207	0.046002125	0.050337685
0.026553228	0.028229841	0.029906453	0.031583066	0.03866774	0.044038154	0.050622625
0.010969404	0.011564486	0.012159568	0.01275465	0.014893135	0.016290889	0.017784494

Health CareAAA	45
Health CareCCC	49
Health CareCCC+	
Health CareB-	
Health CareB	46
Health CareB+	
Health CareBB-	
Health CareBB	47
Health CareBBB	48
IndustrialsA	50
IndustrialsAA	51
IndustrialsAAA	52
IndustrialsCCC	56
IndustrialsCCC+	
IndustrialsB-	
IndustrialsB	53
IndustrialsB+	
IndustrialsBB-	
IndustrialsBB	54
IndustrialsBBB	55
Oil & GasA	57
Oil & GasAA	58
Oil & GasAAA	59
Oil & GasCCC	63
Oil & GasCCC+	
Oil & GasB-	
Oil & GasB	60
Oil & GasB+	
Oil & GasBB-	
Oil & GasBB	61
Oil & GasBBB	62
TechnologyA	64
TechnologyB	65
TechnologyB+	
TechnologyBB-	
TechnologyBB	66
TechnologyBBB	67
TelecommunicationsA	68
TelecommunicationsAA	69
TelecommunicationsAAA	70
TelecommunicationsCCC	74
TelecommunicationsCCC+	
TelecommunicationsB-	
TelecommunicationsB	71
TelecommunicationsB+	
TelecommunicationsBB-	
TelecommunicationsBB	72
TelecommunicationsBBB	73
UtilitiesA	75
UtilitiesAA	76
UtilitiesAAA	77
UtilitiesCCC	81
UtilitiesCCC+	
UtilitiesB-	
UtilitiesB	78
UtilitiesB+	
UtilitiesBB-	
UtilitiesBB	79
UtilitiesBBB	80

FROM LOAN CONNECTOR

8/29/2008 LIQ

CREDIT GRID	UNDRAWN 364 DAY	DRAWN 364 DAY	UNDRAWN MULTI YR	DRAWN MULTI YR
AAA+	1.33	19.00	3.00	18.00
AAA	1.83	19.50	3.50	18.50
AAA-	2.33	20.00	4.00	19.00
AA+	2.83	20.50	4.50	19.50
AA	**3.33**	**21.00**	**5.00**	**20.00**
AA-	5.05	25.44	5.17	19.00
A+	6.78	29.89	4.80	18.00
A	**8.50**	**34.33**	**5.50**	**17.67**
A-	8.67	39.14	9.00	35.33
BBB+	8.83	43.94	8.33	38.33
BBB	**9.00**	**48.75**	**11.67**	**55.00**
BBB-	9.17	320.00	12.17	320.00

NA	RC UNDRAWN	RC DRAWN	TL UNDRAWN	TL DRAWN
BB+	100.00	325.00	NA	325.00
BB	**75.00**	**362.50**	250.00	**387.50**
BBB	**50.00**	**400.00**	275.00	**450.00**
BB-	25.00	397.22	NA	450.00
B+	0.00	394.45	NA	462.50
B	50.00	**391.67**	325.00	**475.00**
B-	100.00	388.89	NA	481.25
CCC+	150.00	386.12	NA	512.50
CCC	200.00	383.34	NA	543.75
CCC-	250.00	380.56	NA	575.00
CC+	300.00	377.79	NA	606.25
CC	350.00	375.01	NA	637.50
CC-	400.00	372.23	NA	668.75
C+	450.00	369.46	NA	700.00
C	500.00	366.68	NA	731.25
C-	550.00	363.90	NA	837.50
D	600.00	361.13	NA	1,843.75
NR	NA	358.35	NA	481.25
EXCLD	NA	355.57	NA	0.00

FACILITY
$3.0 BN 3-YEAR RCF
$350 MULTI-CURRENCY EURO RCF
$410MM U.S. RCF WT. L/CS
1.5BN 5-YEAR RCF
1.5BN 5YR -RCF
1.75BN 5-YEAR RCF
1BN 5-YEAR RCF
1BN 5YR- SENIOR UNSEC. RCF
1ST LIEN
1ST LIEN - 1.5BN RCF
1ST LIEN - 5.0BN TERM LOAN B
1ST LIEN SYNTHETIC L/C
1ST LIEN SYNTHETIC REVOLVER
1ST LIEN TERM LOAN
1ST LIEN TERM LOAN B
1-YEAR LETTER OF CREDIT FAC.
2 YEAR REVOLVER
2.0BN 5YR RCF
2.5BN 5YR RCF
2.5BN SENIOR CREDIT FACILITY
250.0MM RCF WT LC
250MM 5-YR CF
286.5M TERM B EURO
2ND LIEN
2ND LIEN 1
2ND LIEN 2
2ND LIEN FACILITY
2ND LIEN TERM LOAN
3 YEAR MULTI-CCY REVOLVER
3 YEAR REVOLVER
3 YEAR REVOLVING CREDIT
3 YEAR TERM LOAN
3 YR MULTICURRENCY RC
364 DAY BRIDGE
364 DAY LIQUIDITY FACILITY
364 DAY RCF
364 DAY REVOLVER
364 DAY REVOLVING CREDIT
364 DAY REVOLVING DOLLAR (US)
364 R/C
364-DAY BASE FACILITY
364-DAY BROKER-DEALER REVOLVER
364-DAY MULTICCY REVOLVER
364-DAY RCF
364-DAY REVOLVER
364-DAY SEASONAL FACILITY
365 DAY REVOLVER
3YR HOLDCO REVOLVER
3YR REVOLVER
3-YR TERM LOAN
4 YEAR REVOLVER
4 YR REVOLVER
4YR MULTI-CCY REVOLVER
4YR REVOLVER
4-YR REVOLVER
4YR TERM LOAN
5 YEAR DOLLAR TERM LOAN
5 YEAR EURO TERM LOAN
5 YEAR LIQUIDITY FACILITY
5 YEAR MULI-CCY REVOLVER
5 YEAR MULTI CURRENCY REVOLVER
5 YEAR MULTI-CCY REVOLVER
5 YEAR MULTI-CURRENCY RC
5 YEAR MULTI-CURRENCY REVOLVER
5 YEAR REVOLVER
5 YEAR REVOLVER (A&R)
5 YEAR REVOLVER 2
5 YEAR REVOLVING
5 YEAR REVOLVING CREDIT

TL-> YES, THE
REST-> NO

OVER PAR?	LIBOR GRID	8/22/2008 3 MO RATE	7/23/2008 3 MO RATE	6/27/2008 3 MO RATE	27-May 3 MO RATE	25-Apr 3 MO RATE	25-Mar 3 MO RATE	26-Feb 3 MO RATE
NO	AUD	7.35000	7.78250	7.81875	7.82000	7.88250	7.74000	7.75250
NO	CAD	3.35333	3.34000	3.45000	3.32500	3.50000	3.55000	3.85000
NO	CHF	2.74833	2.77667	2.81000	2.77417	2.84167	2.83833	2.78833
NO	DKK	5.35250	5.32250	5.24000	5.16500	5.00250	4.84500	4.61750
NO	EUR	4.95188	4.95938	4.95750	4.85750	4.84563	4.70375	4.38563
NO	GBP	5.75875	5.79750	5.95250	5.85813	5.87750	5.99500	5.68125
NO	JPY	0.87000	0.90500	0.92625	0.91750	0.92000	0.96125	0.89750
NO	NZD	8.30000	8.62000	8.93500	8.93000	9.13000	8.99500	8.85000
NO	SEK	5.15500	5.12125	5.05000	5.00000	4.94250	4.86750	4.70000
NO	USD	2.81000	2.80000	2.80938	2.64438	2.91250	2.65500	3.09000
YES								
NO								
NO								
YES								
YES								
NO								
NO								
NO								
NO								
NO								
NO								
NO								
YES								
YES								
YES								
YES								
NO								
YES								
NO								
NO								
NO								
YES								
NO								
NO								
NO								
NO								
NO								
NO								
NO

29-Jan	22-Jan	31-Dec	30-Nov	22-Nov	31-Oct	28-Sep	31-Aug	30-Jul	29-Jun	31-May
3 MO RATE	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**	**3 MO RATE**
7.32000	7.17750	7.16250	7.28000	7.18000	7.03000	6.86750	6.89750	6.50500	6.36375	6.29875
4.08500	4.08000	4.55833	4.99333	4.95500	4.82833	4.95000	5.05000	4.67000	4.57000	4.38000
2.65833	2.65500	2.75667	2.75000	2.75000	2.75333	2.78500	2.89667	2.70750	2.70000	2.47000
4.59000	4.60500	4.85000	4.84500	4.82125	4.81375	4.85250	4.85000	4.43750	4.39000	4.35000
4.38688	4.33000	4.67875	4.74563	4.67750	4.60313	4.78688	4.74250	4.25213	4.17438	4.12088
5.59125	5.52750	5.99375	6.59063	6.52875	6.27938	6.30375	6.69250	6.04000	6.00375	5.81063
0.87750	0.88906	0.89500	0.96469	0.93250	0.89875	1.02625	0.96875	0.77844	0.76000	0.68938
8.84500	8.89500	9.08250	8.99500	8.81000	8.65000	8.71250	8.71000	8.49500	8.25250	8.07500
4.45000	4.43625	4.68000	4.76250	4.72125	4.46500	4.28250	4.07875	3.80625	3.72000	3.60250
3.24375	3.71750	4.70250	5.08125	5.03000	4.89375	5.22875	5.62125	5.35625	5.36000	5.36000
										Telecommunications
										Utilities

Markit IndustryName
Basic Materials
Consumer Goods
Consumer Services
Credit
Financials
Government
Health Care
Industrials
Oil & Gas
Technology

5 YEAR REVOLVING DOLLAR (US)
5 YEAR TERM A
5 YEAR US TRANCHE
5 YR MULTI CCY REVOLVER
5 YR MULTI-CCY RC
5 YR MULTI-CCY REVOLVER
5 YR MULTI-CURRENCY REVOLVER
5 YR MUTLI-CCY LC FACILITY
5 YR REVOLVER
5 YR. REV
500M 5-YR RCF
5-YEAR MULTICURRENCY REVOLVER
5-YEAR RCF WT/ TERM-OUT
5-YEAR REVOLVER
5-YEAR REVOLVER
5-YEAR REVOLVING CREDIT FAC.
5-YEAR SENIOR UNSECURED RCF
5-YEAR TERM FACILITY
5-YEAR TERM LOAN
5-YEAR TRANCHE 1 COMMITMENT
5-YEAR TRANCHE 2 COMMITMENT
5YR - RCF
5YR- DELAYED TERM LOAN
5-YR DOLLAR COMMITMENT
5-YR DOMESTIC REVOLVER
5-YR JAPANESE REVOLVER
5-YR JAPANESE TERM LOAN
5-YR MULTICCY COMMITMENT
5-YR MULTICCY REVOLVER
5-YR MULTICCY REVOLVER
5YR MULTI-CCY REVOLVER
5-YR MULTI-CCY REVOLVER
5YR- MULTI-CURR CREDIT FAC.
5YR RCF
5YR RCF
5YR -RCF
5-YR REV0LVING CREDIT FACILITY
5YR REVOLVER
5-YR REVOLVER
5YR REVOLVER CREDIT FACILITY
5YR REVOLVING
5YR REVOLVING CREDIT
5YR REVOLVING CREDIT FACILITY
5YR REVOVLER
5YR SENIOR UNSECURED REVOLVER
5YR SENIOR UNSECURED TERM
5YR SR UNSECURED SYND TERM
5-YR TERM LOAN
5YR UNSECURED REVOLVER
5-YR US TERM LOAN
5YR-RCF
5YR-REVOLVER
5YR-REVOLVER (11-22-05)
6 YEAR REVOLVER
6 YEAR REVOLVING CREDIT
6 YR MULTI CCY REVOLVER
6-YR ALTERNATIVE CCY REVOLVER
6-YR DOLLAR REVOLVER
6-YR MULTI-CCY REVOLVER
6-YR REVOLVER
6YR TERM B DELAYED PROJECT
6-YR U.S. DOLLAR REVOLVER
7 YEAR REVOLVER
7-YR EUROPEAN TRANCHE TERM LN
7-YR TERM B
7YR TERM B FUNDED PROJECT
7YR TERM LOAN
7-YR TERM LOAN
7-YR TRANCHE B TERM LOAN
7YR-TERM
A - TERM
A LOAN
A1
A1 (EUR)

NO
YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
YES
NO
NO
NO
YES
NO
NO
NO
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
YES
YES
NO
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES

A2
A2B
A2D
A2E
A4
ACCESS TOWER 310306
ACQ
ACQ FACILITY
ACQUISITION
ACQUISITION FACILITY
ACQUISITION LOAN ~ SENIOR
ACQUISITION LOAN A
ACQUISITION LOAN B
ACQUISITION REVOLVER
ACQUISTION FACILITY
ACQUITISTION FACILITY
ADMINISTRATION SUPPORT
AKROPOLIS
ALPA CLM
AMATEK LC
AMERENENERGY RESOURCES GEN CO
AML
AMSTONE 120506
ARMS PARK
ARRANGEMENT FEE
ARRANGEMENT FEE FACILTIY
ARROYO TERM LOAN
AT&T CLAIM
B
B - REVOLVER
B (EURO) 1
B (EURO) 2
B (MC) 1
B CHF
B EUR
B SENIOR MEZZ
B1
B2
B3A
B3F
B3H
B3K
B3L
B4
BAE CLM
BANCA POPOLARE COM E INDUSTRIA
BANK FACILITY
BANK OF SCOTLAND COMMON UNITS
BANK OF SCOTLAND FUNDED WC
BANK OF SCOTLAND PREF. UNITS
BANK OF SCOTLAND SECONDARY LC
BANK OF SCOTLAND TL A 11/02
BANK OF SCOTLAND TL A PRO-RATA
BANK OF SCOTLAND TL B 23%
BANK OF SCOTLAND TL B 50%
BANK OF SCOTLAND TL B PIK
BANK OF SCOTLAND TL B RESIDUAL
BANK OF SCOTLAND UNFUNDED WC
BANKS GUARANTEE
BAYERISCHE TL A NOV '02
B'BEE 010306 SNR SEK
B'BEE 030406 SNR SHREWSBURY
BLACK & DECKER TRADE CLAIM
BMBRDR CLAIM
BOEING 777-222 & 2 ENGINES
BOEING 777-222-DEFICIANCY CLAI
BOFA CLAIM
BRIDGE FACILITY
BRIDGE LOAN
BUILDING/ PROJECT LOAN
C
C - CAPEX
C (EURO) 2
C (MC) 1

YES
YES
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
NO
YES
NO
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
NO
YES
YES

C1
C2
C3
C5A
C5F
C5H
C5K
C5L
C5N
CAD TERM LOAN (CIT AGENT)
CALYON CLM 39914 N597UA
CANADIAN TERM C LOAN
CANADIAN TERM LOAN
CANADIAN/US TRANCHE
CAPEX
CAPEX - UNFUNDED
CAPEX FACILITY
CAPITAL ONE BANK
CAPITAL ONE FINANCIAL CORP
CAPITALISED INTEREST
CARADM
CARGILL
CASEMA
CASH COLLATERAL DEPOSIT
CAT- B OWNER LLC HIGHWOODS
CENTRAL ILLINOIS LIGHT COMPANY
CENTRAL ILLINOIS PUBLIC SVC CO
CHASE CONSTRUCTION WC
CHASE FUNDED WORKING CAPITAL
CHASE SECONDARY LC
CHASE TL A NON PRO-RATA CONSTR
CHASE TL A NOV '02
CHASE TL A PRO RATA CONSTR
CHASE TL A WC NON PRO-RATA
CHASE TL B 23%
CHASE TL B 50%
CHASE TL B PIK
CHASE TL B RESIDUAL
CHASE UNFUNDED WC
CILCORP INC.
CL 4 W/O S
CL 4 W/O S-POST
CLAIM
CLAIM 035504
CLAIM 3984
CLASS 4 CLAIM
CLM 6216
COMMITMENT
COPINAQUE
CREDEM
CREDIT LINK DEPOSIT FACILITY
CREDIT LINKED LC FACILITY
CREDIT-LINKED DEPOSIT
CREDITOR TRUST
CREDITOR TRUST AGREEMENT
CWL INTERSTATE NORTH AND LAND
CWL PROJECT EDEN 281106
D
DELAY DRAW SECOND LIEN TERM
DELAY DRAW TERM LOAN
DELAYED DRAW TERM
DELAYED DRAW TERM B
DELAYED DRAW TERM LOAN
DELAYED DRAW TRANCHE B LOAN
DEPOSIT FUNDED COMMITMENT
DEPOSIT LOAN FACILITY
DEVELOPMENT FACILITY
DGM SUPPLY INC.
DISCRETIONARY TERM
DOLLAR DELAYED DRAW TL
DOLLAR REVOLVER
DOLLAR REVOLVING CREDIT
DOLLAR TERM LOAN
DOMESTIC REVOLVER

YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
NO
YES
YES
NO
NO
NO

DOMESTIC TERM LOAN
DUTCH TERM FACILITY
DZ BANK COMMON UNITS
DZ BANK PREFERRED UNITS
EARN OUT FACILITY
EASY EXIT 1
EASY EXIT 10
EASY EXIT 11
EASY EXIT 2
EASY EXIT 3
EASY EXIT 4
EASY EXIT 5
EASY EXIT 6
EASY EXIT 7
EASY EXIT 8
EASY EXIT 9
EASY EXIT WORKING CAPITAL
EDC CLAIM
EIGER REFI
ENRON ALLOWED CLAIM 11189
EQUITY BRIDGE TERM LOAN
EQUITY FINANCING
ESCHBORN LOAN
ESMOS
EUR 53M FACILITY
EUR MEZZ
EURO MEZZANINE
EURO TERM
EURO TERM B LOAN
FACILITY A
FACILITY A - FRENCH CO
FACILITY B
FACILITY B1
FACILITY B2
FACILITY B3
FACILITY B5
FACILITY C
FACILITY D
FACILITY D - 2ND LIEN
FACILITY E
FIDJI LUXCO
FIDJI LUXCO3 SARL
FIRST LIEN REVOLVING CREDIT
FIRST LIEN SERIES A TERM LOAN
FIRST LIEN TERM
FIRST LIEN TERM LOAN
FIRST OUT TRANCHE COMMITMENT
FIVE YEAR REVOLVER
FIVE-YEAR CREDIT AGREEMENT
FIVE-YEAR REVOLVER
FIXED RATE PROMISSORY NOTE
FOREIGN REVOLVER
FOREIGN TERM LOAN
FORTIS COMMON UNITS
FORTIS FUNDED WORKING CAPITAL
FORTIS PREFERRED UNITS
FORTIS SECONDARY LC
FORTIS TL A NOV '02
FORTIS TL A PRO-RATA CONST
FORTIS TL B 23%
FORTIS TL B 50%
FORTIS TL B PIK
FORTIS TL B RESIDUAL
FORTIS UNFUNDED WORKING CAP
FORTRESS
FRENCH TERM FACILITY
FRENCH TERM LOAN A
FUNDED LC (WELLS AGENT)
FUNDED LC FACILITY
FUNDING
G G CLM
GABLES (EL AD) 310306
G-BNWE
G-BNWF

YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
NO
NO
NO
NO
NO
NO
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
NO
NO
NO
YES
YES
YES
NO
NO
NO
NO
NO
NO
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
YES
NO
NO
NO
NO
NO
NO
NO

G-BNWG
G-BNWJ
G-BNWK
G-BNWL
G-BNWM
G-BNWS
G-BNWT
G-BNWZ (JLL)
GBP LINCOLN'S INN SENIOR 12040
GBP MEZZANINE
GBP TERM A LOAN
GE TERM LOAN
GEL
GENERAL CORPORATE
GILA RIVER TERM A
GILA RIVER TERM B
GLOBAL REVOLVER
GLOBAL REVOLVING LOANS
HORIZON TERM FACILITY EUR
HORIZON TERM FACILITY USD
HORIZON TERM FACILITY USD
IGLOO PRODUCTS CORP TRADE CLAI
ILLINOIS POWER COMPANY
ING LOAN CERTIFICATE (N303)
INITIAL SECOND LIEN TERM LOAN
INITIAL TERM LOAN
INSTITUTIONAL TERM LOAN C
INTEREST ACCRUAL FACILITY
INTEREST COMMITMENT
INTEREST ROLL UP
INTEREST ROLL UP FACILITY
INTERIM LOAN
INTERMARKET COMMON UNITS
INTERMARKET PREFERRED UNITS
INTERMARKET SECONDARY LC
INTERMARKET TL B 23%
INTERMARKET TL B PIK
INTERMARKET TL B RESIDUAL
INVESTMENT FACILTIY
IRU
JUNIOR 131006
JUNIOR LOAN
JUNIOR MEZZANINE
JUNIOR MEZZANINE LOAN
KABELCOM
KEY ENERGY
KGAL 050406 LINKED TO WOBO
KNIGHT OIL TOOLS & FISHING SER
L/C FACILITY
LAHINCH
LANDALE ASSET (3/05)
LANXESS AG (5 OCT 05)
LAST OUT TRANCHE COMMITMENT
LAZEITE SOC COM
LEGAL EXPENSES PAID
LEHMAN
LETTER OF CREDIT
LETTER OF CREDIT FACILITY
LIQUIDATING TRUST
LIQUIDITY FACILITY
LOAN
LOAN 2
LOAN 2 - SCI CHASSAGNE
LOAN 3
LOAN 3 - GRILLET
LOAN FACILITY
LOANS
LT ABN AMOR CLAIM
LUX TERM LOAN A
LUXEMBOURG TERM LOAN
MAPLE LEAF 11
MAPLE LEAF 13
MAPLE LEAF 7
MAPLE LEAF 8

NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
YES
NO
NO
YES
YES
NO
NO
YES
YES
YES
NO
NO
NO
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
YES
YES
YES
YES
YES
YES
NO
YES
YES
NO
NO
NO
NO

MAPLE LEAF 9
MBIA CLAIM
MBIA LEVERAGE LEASE
MBIA MORTGAGE CLAIM
MEZZ
MEZZ ACQUISITION
MEZZ INTEREST ROLL UP
MEZZ LOAN
MEZZ TERM
MEZZ TERM LOAN
MEZZANINE
MEZZANINE A
MEZZANINE A1
MEZZANINE A2
MEZZANINE B
MEZZANINE FACILITY
MEZZANINE LOAN
ML CLAIM
ML LNK CLM
MONACO
MONACO WORKING CAPITAL
MOUTINHOS SA
MULTI CCY RCF
MULTI CCY REV LOAN
MULTI CURR REVOLVING CREDIT
MULTI CURR REVOLVING FACILITY
MULTI CURRENCY RCF
MULTI CURRENCY REVOLVER
MULTI CURRENCY REVOLVER
MULTI-CCY DELAYED DRAW TL
MULTICCY REVOLVER
MULTI-CCY REVOLVER
MULTICCY REVOLVING
MULTI-CCY REVOLVING CREDIT
MULTICURRENCY RCF
MULTICURRENCY REVOLVER
MULTI-CURRENCY REVOLVER
MULTICURRENCY REVOLVING CREDIT
MULTI-CURRENCY TRANCHE
MULTI-YEAR REVOLVER
N184 CLAIM
N319UA
N352UA
N368UA-DEFICIANCY CLAIM
N611US CLAIM
N774UA
N788UA
NAVIL NAVES
NEG STUB
NEG STUB JPM
NEW NAMM TERM LOAN
NEW REVOLVER
NEW TERM LOAN FACILITY
NEW TRANCHE A TERM LOAN
NON-AMORTIZING 5 YR TERM
NOTE
NWA96-EETC
OPAL LEASE
ORACLE
ORACLE WORKING CAPITAL
ORIGINAL MMM TERM LOAN
ORIGINAL NAMM TERM LOAN
PHMC INCREMENTAL TERM LOAN
PHMC NAMM INCREMENTAL TERM
PIK
PLASTICOS
PRATT & WHIT
PRATT CLAIM
PRE-DISTRIBUTION
PRÊT DACQUISITION VLM
PRINCIPAL COMMITMENT
PRINCIPALCOMMITMENT
PROJECT BARBERA 300306
PROJECT CAMERON 300306

NO
NO
NO
NO
NO
NO
NO
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
NO
YES
YES
YES
NO
NO
NO
NO
NO
YES
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO

PROJECT CANTENNAC
PROJECT CASA 2 AKA NEMEA 28090
PROJECT CORVIGLIA 270406
PROJECT DUNDAS 260606
PROJECT HALVERTON 011206
PROJECT HELLAS 110506
PROJECT KENMORE 051206
PROJECT LIGHTENING 100806
PROJECT LODI
PROJECT NAPLES TOWER 260506
PROJECT ROYAL 120406
PROJECT TRITONE
PROJECT WOOLWORTH 050606
PROM NOTE
PROM NOTE 9.5%
PROMISSORY NOTE
PT RAJAWALI
R/C WARRANTS
RBS SWAP
RC & REIMBUSEMENT
RCF
RCF (BELG/SWISS)
RCF 1
RCF A
RCF A2
RCF B
RCF B2
RCF E
RCF NON BELG/SWISS
RCF TRANCHE A
RCF TRANCHE B
RECAP FACILITY
REDUCING REVOLVER
REFINANCING LOAN
REFURBISHMENT FACILITY
RENEWED REVOLVER
REPLACEMENT TERM LOAN
REVLOVING CREDIT LOANS
REVOLVER
REVOLVER - 5YR
REVOLVER (CITI AGENT)
REVOLVER (TERM OUT OPTION)
REVOLVER (WELLS AGENT)
REVOLVER '04
REVOLVER A
REVOLVER B
REVOLVER CREDIT FACILITY
REVOLVER NEW
REVOLVER TO TERM
REVOLVING
REVOLVING AND LETTER OF CREDIT
REVOLVING COMMITMENT
REVOLVING CREDIT
REVOLVING CREDIT AGREEMENT
REVOLVING CREDIT COMMITMENT
REVOLVING CREDIT FACILITY
REVOLVING CREDIT-B
REVOLVING FACILITY
REVOLVING FACILITY AGREEMENT
REVOLVING LOAN
REVOLVING LOAN COMMITMENT
REVOLVING LOANS
SANTA CLARA CLAIM
SCHULUMBERGER TECHNOLOGY CORP
SECOND LIEN
SECOND LIEN TERM
SECOND LIEN TERM LOAN
SENIOR
SENIOR 131006
SENIOR ACQUISITION
SENIOR BANK FACILITY
SENIOR BRIDGE LOAN
SENIOR FACILITY
SENIOR LOAN

NO
NO
NO

SENIOR SECURED REVOLVER
SERIES B LC FACILITY
SERIES C LC FACILITY
SERIES E LC FACILITY
SERIES F LC FACILITY
SERIES IV
SILVESTRE
SIMMONS TRADE CLAIM
SIX YEAR REVOLVER
SMITH INTERNATIONAL, INC.
SOC NORTENHA
SPECIAL LC RC-TRANCHE A
SPECIAL LC RC-TRANCHE B
SPEED
SPEED WORKING CAPITAL
SPEEDSTER
SPEEDSTER WORKING CAPITAL
SPML LBBL FIRST'S
SPML LBBL FLEXIBLE
SPML LBBL SECONDS
SPML MABLE FIRSTS
SPML MABLE FLEXIBLES
SPML MABLE PREMIUM
SPML MABLE SECONDS
SR UNSECURED BRIDGE FACILITY
STANDBY BOND PURCHASE
STUB SHARES - LITIGATION TRUST
STUB SHARES-LITIGATION TRUST
SUBORDINATE LOAN AGREEMENT
SUBSCRIPTION AGREEMENT BONDS
SUPPLEMENTAL REVOLVING CREDIT
SYNTHETIC LC
SYNTHETIC REVOLVER
T1 FACILITY
TERM
TERM A
TERM A - SECOND LIEN
TERM A (ACQ) 1
TERM A (ACQ) 2
TERM A (RECAP) 1
TERM A (RECAP) 2
TERM A EUR
TERM A RESIDUAL
TERM A SGD
TERM A USD
TERM A1
TERM A2
TERM A2 USD
TERM A3
TERM A4
TERM B
TERM B (ACQ) 1
TERM B (ACQ) 2
TERM B (B3/B4/B5)
TERM B (RECAP) 1
TERM B (RECAP) 2
TERM B DELAYED DRAW
TERM B DOLLAR
TERM B EUR
TERM B LOAN
TERM B RESIDUAL
TERM B ROLL UP
TERM B SGD (B1/B2)
TERM B USD
TERM B1
TERM B-1
TERM B2
TERM B2 USD
TERM B3
TERM B8
TERM C
TERM C (C3/C4/C5)
TERM C EUR
TERM C SGD (C1/C2)

NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
YES
YES

TERM C USD
TERM C1
TERM C13
TERM C2
TERM C2 USD
TERM C3
TERM C4
TERM C7
TERM D
TERM D - REVOLVER
TERM D (2ND LIEN)
TERM D LOAN
TERM D1 (A) SUB - TRANCHE
TERM D1 (B) SUB - TRANCHE
TERM E
TERM F
TERM L/C FACILITY
TERM LOAN
TERM LOAN (N772UA)
TERM LOAN (N781UA)
TERM LOAN (N788UA)
TERM LOAN (N792UA)
TERM LOAN A
TERM LOAN A (CITI AGENT)
TERM LOAN A-1
TERM LOAN A-2
TERM LOAN B
TERM LOAN B (PIK)
TERM LOAN B FACILITY
TERM LOAN B1
TERM LOAN B-1
TERM LOAN B2
TERM LOAN C
TERM LOAN C1
TERM LOAN COMMITMENT
TERM LOAN D
TERM LOAN FACILITY
TERM LOAN USD
TERM NOTE
TERM SENIOR
TERM WARRANTS
TI FACILITY
TRADE CLAIM
TRADE CLAIM # 185
TRADE CLAIM #6432
TRADE CLAIM #99164
TRADE CLAIM #99165
TRADE CLAIM #99166
TRADE CLAIM #99167
TRADE CLAIM 06431
TRADE CLAIM 9001
TRADE CLAIMS
TRANCH A
TRANCH A SENIOR FACILITY
TRANCH B
TRANCH B CAPEX FAC
TRANCH B CAPEX FACILITY
TRANCH C VAT FACILITY
TRANCHE 1
TRANCHE 2
TRANCHE 3
TRANCHE A
TRANCHE A - ACQFAC
TRANCHE A DELAYED DRAW TL
TRANCHE A IRU
TRANCHE A MAIN - EUR
TRANCHE A OPERATING - EUR
TRANCHE A REVOLVER
TRANCHE A STANDBY - EUR
TRANCHE A TERM FACILITY
TRANCHE A TERM LOAN
TRANCHE A TERM LOAN (AUD)
TRANCHE A1
TRANCHE A-1 TERM LOAN

YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
NO
YES
YES
YES
YES
YES
YES

TRANCHE A2
TRANCHE A3
TRANCHE A-NEW(5 YR RC)4/1/05
TRANCHE B
TRANCHE B CAPEX
TRANCHE B IRU
TRANCHE B L/C
TRANCHE B REVOLVER
TRANCHE B REVOLVER (3YR)
TRANCHE B TERM
TRANCHE B TERM FACILITY
TRANCHE B TERM LOAN
TRANCHE B1
TRANCHE B-1
TRANCHE B-1 TERM LOAN
TRANCHE B2
TRANCHE C
TRANCHE C IRU
TRANCHE C REVOLVER (5 YR)
TRANCHE C TERM LOAN
TRANCHE C TERM LOANS (CAD)
TRANCHE C1
TRANCHE C2
TRANCHE D
TRANCHE D TERM LOAN
TRANCHE D1 MAIN - EUR
TRANCHE D1 OPERATING - EUR
TRANCHE D1 STANDBY - EUR
TRANCHE E
TRANCHE G
TRANCHE H
TRANCHE J1
TRANCHE K1
TUBBS HILL INVESTMENTS LLP
TURBINE
U.S. BORROWER DUAL CURR. RCF
U.S. REVOLVER
U.S. REVOLVING CREDIT FACILITY
U.S. TRANCHE REVOLVER
UBS LOAN CERTIFICATE (N301)
UK TERM FACILITY
UNION POWER TERM A
UNION POWER TERM B
UNPAID INTEREST 2
UNPAID INTERESTS
US DELAYED DRAW TERM LOAN
US FACILITY COMMITMENT
US FUNDED TERM LOAN
US REVOLVER
US REVOLVER/UK RC SUBLIMIT
US SECURED TRANCHE
US TRANCHE
US TRANCHE REVOLVER
US/UK TRANCHE
USD 5-YR REVOLVER FACILITY
USD MEZZ
USD REVOLVER
USD TERM LOAN A
USD TRANCHE
USDA GUARANTEED PROJECT LOAN
VAT
VAT - SCI CONTI
VAT FACILITY
VAT LOAN
VAT MDL
VDL
WAREHOUSE
WAREHOUSE FACILITY
WIESBADEN
WOBA 050406
WOOD GROUP ESP, INC.
WORKING CAPITAL ~ SENIOR
WORKING CAPITAL FACILITY
WORKING CAPITAL REVOLVER

YES
YES
YES
YES
YES
YES
YES
NO
NO
YES
YES
YES
YES
YES
YES
YES
YES
YES
NO
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
YES
YES
YES
NO
NO
YES
NO
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO

XTERRA FISHING & RENTAL TOOLS
ZEPH CIBC
U.S. TERM LOAN
SYNTHETIC L/C FACILITY
TRANCHE C TERM LOAN FACILITY
TRANCH B TERM LOAN
7YR TERM LOAN B
6YR REVOLVER
7YR SYNTHETIC LC
ALPA CLAIM
TL A
TL B
TL C
CLS 4 CITI
RC4 FUNDED
TR A SYNTHETIC REVOLVER
6YR REVOLVER
SENIOR DEBT A&D I
SENIOR DEBT CONST LINE I
SENIOR DEBT A&D II
MEZZ DEBT II
US DOLLAR TERM LOAN
TERM B-1 LOAN
STUB SHARES/LITIGATION TRUST
HOULIHAN CLAIM
MESABA
BA CLAIM
N519 CLM
TRANCHE B DOLLAR TERM LOAN
TERM B-2 LOAN
7 YEAR TERM LOAN
MULTI-CURR TRANCHE
US TERM LOAN
POST-FIRST A&R SYNTHETIC LC
REVOLVER (WELLS FARGO AGENT)
MULTICURRENCY-RC
TRANCHE A-1 TERM
ADDITONAL TERM B
TERM B FACILITY
6YR TERM B DELAYED DRAW PROJEC
SERIES III
N594 CLAIM
N966CA
N989CA
N729 CLAIM
N988 CLAIM
TL D
TL- NEW ISSUE
4 W/S POST
185 POST
DELAYED DRAW TL
INITIAL ADD'L US LOAN
BI-LAT
PINNACLE
CLAIM 2005.001.072887-7 48413
TERM B ADDITIONAL
364 DAY LIQUIDITY REVOLVER
FIRST PRIORITY TERM LOAN
1 YEAR REVOLVER
5-YR LOAN FACILITY
TERM C FACILITY
TERM LOAN FIRST LIEN COLLATERA
TRANCHE E TERM LOAN
ABL REVOLVER
MULTICURRENY REVOLVER
TRANCHE B DOLLAR TERM
TRANCHE B EURO TERM
90-DAY BRIDGE LOAN FACILITY
BOS CLAIM
N957 CLAIM
N958 CLAIM
2ND LIEN TER LOAN
TERM LOAN A2
TERM LOAN A3

NO
NO
YES
NO
YES
YES
YES
NO
NO
NO
YES
YES
YES
NO
NO
NO
NO
YES
YES
YES
YES
YES
YES
NO
NO
NO
NO
NO
YES
YES
YES
NO
YES
NO
NO
NO
YES
YES
YES
YES
NO
NO
NO
NO
NO
NO
YES
YES
NO
NO
YES
YES
NO
NO
YES
NO
YES
NO
YES
YES
YES
YES
NO
NO
YES
YES
NO
NO
NO
NO
YES
YES
YES

UK TERM LOAN
CLAIM 185
CLAIM 4
8.5-YR 3RD LIEN PIK TERM LOAN
5-YR US REVOLVER
GRAND UNION CLAIM
6-YR U.S. REVOLVER
1.64BN TERM B DOLLAR
TERM LOAN- EXPORT PREPMT AGREE
TL PROM NOTE 1
TL PROM NOTE 2
TL PROM NOTE 3
TL PROM NOTE 4
TL PROM NOTE 5
REDUCING REVOLVER FACILITY A
TERM LOAN FACILITY B
DELAYED DRAW I TL
DELAYED DRAW II TL
TRANCHE B TL
SENIOR REVOLVING
1991 CLAIM
94-2 CLAIM
ATSA CLAIM
HOULIHAN STUB
MBIA LEVERAGE LEASE STUB
MBIA MORTGAGE CLAIM STUB
MBIA STUB
N519 CLM/CLAIM NO. 7886
NAMA CLAIM
PHILMO CLAIM
TWU CLAIM
L/C LOAN
N950U (1984 AIRCRAFT)
N953U (1985 AIRCRAFT)
REVOLVER 6-YR
GUARANTEE FACILITY
7-YEAR TERM LOAN
N595 CLAIM
TRANCHE A TERM
TRADE CLAIM 12704
TRADE CLAIM 12707
RBS POST
5YR US DOLLAR
MULTI-CURR REVOLVER
NEW TERM LOAN B
PROMISSORY NOTE A
PROMISSORY NOTE B
TERM LOAN (364 DAY BRIDGE)
364-DAY TERM LOAN
ITC REVOLVER
METC REVOLVER
TERM (SR. SECURED BRIDGE LOAN)
5-YR MULTI-CURRENCY REVOLVER
5-YEAR RCF
STANDBY BOND PURCHASE -REV A
5-YR REV0LVING CREDIT B
N507XJ
N509XJ
\
364-DAY MULTI-CCY REVOLVER
5-YEAR MULTI-CCY REVOLVER
USD RC
ALTERNATIVE CURRENCY RC
U.S. TERM B-3 LOAN
SYNTHETIC L/C
3 YR REVOLVER
TRANCHE D-2 TERM LOAN
5-YR ASSET BASED REVOLVER
5-YR SENIOR REVOLVER
NEW PROJECT TERM LOANS
7YR TERM B LOAN
DELAY DRAW TERM
$2.090MM SBLC
FRONTED LC 450MM

YES
NO
NO
YES
NO
NO
NO
NO
YES
YES
YES
YES
YES
YES
NO
YES
YES
YES
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
NO
YES
NO
NO
NO
YES
NO
YES
YES
YES
YES
YES
NO
NO
YES
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
NO
YES
NO
NO
YES
NO
NO
YES
YES
YES
NO
NO

SUPPLEMENTAL LC
LC TRANCHE
REVOLVING CREDIT USD
INCREMENTAL TERM LOAN
TRANCHE B-2 TERM LOAN
CLM4 W/O S
CASH PAY TERM BRIDGE
TOGGLE TERM BRIDGE (PIK)
TARGA 450 M AUG 07
TERM A-1
TERM A-2
TERM LOAN B-3
DELAYED DRAW USD
DELAYED DRAW EURO
REVOLVING CREDIT EUR
TERM LOAN B 1 BIL
REVOLVER 300MM
TERM FACILITY
2ND LIEN TL
SENIOR INTERIM TERM LOAN
SR SUBORDINATED INTERIM TL
ABL REV 2.1 BIL
TERM LOANS
364 ABN AMRO CLAIM
TERM LOAN B-2
INCREMENT B CASINO
3-YR REVOLVER
TRANCHE B-1 TERM
5-YR MULTICURRENCY REVOLVER
GLENEYRE II GE
5YR MULTI CURR REVOLVER
CLASS 4 WHITE RIDGE
MULTI REVOLVER
B-1 TRANCHE USD
B-2 TRANCHE USD
B-2 TRANCHE EUR
B-3 TRANCHE
SR. CASH PAY BRIDGE
SR. PIK BRIDGE
ALTERNATIVE CCY REVOLVER
SR. SUB BRIDGE
BRIDGE TERM
B-1 TRANCHE EUR
USD REVOLVING CREDIT FACILITY
GECC CLM
7-YR LC FACILITY
DOLLAR TERM B
LC FACILITY (LC DEPOSIT)
N983/N984 CLAIM
N989 CLAIM
ADD'L TERM LOAN
TERM 2
USD REVOLVER (ABL)
DEPOSIT LC
7 YR TERM
6 YR REVOLVER
REVOLVER 2 BIL
$800 ABL 5YR RC
$520MM TL
$940MM SR. BRIDGE
INITIAL US TERM LOAN
$520MM SR. PIK
PNCL STUB
5 YR REVOLVING CREDIT
BRIDGE
CAD REVOLVER (ABL)
B-3 TERM LOAN
AFFINIA
SIEMENS CORP USA
CLAIM T/L F2504
SYNTHETIC
KLM
L/C
LC

NO
NO
NO
YES
YES
NO
YES
YES
NO
YES
YES
YES
YES
YES
NO
YES
NO
YES
YES
YES
YES
NO
YES
NO
YES
NO
NO
YES
NO
NO
NO
NO
NO
NO
YES
YES
YES
NO
NO
YES
YES
YES
NO
NO
YES
NO
YES
NO
NO
NO
YES
YES
NO
NO
YES
NO
NO
NO
YES
YES
YES
YES
NO
NO
YES
NO
YES
YES
YES
YES
YES
NO
NO
NO

CASH COMMITMENT
PIK COMMITMENT
NEW TERM LOAN
PN 11-15-07
PN2 11-15
INCREMENTAL TERM B
SR. UNSECURED BRIDGE
NEW TERM LOAN
TERM LOAN A1
PIK NOTE FACILITY

NO
NO
YES
NO
NO
YES
NO
YES
YES
NO

July Marks

FCN	Price	PL2
9720	92	FID Corp
8279	90	FID Corp
8191	81	FID Corp
8190	81	FID Corp
7773	77	FID Corp
7511	80	FID Corp
5850	99	FID Corp
5724	93	FID Corp
5679	90	FID Corp
5418	92	FID Corp
5417	97	FID Corp
5415	97	FID Corp
5414	94	FID Corp
5420	97	FID Corp
4471	97	FID Corp
4470	97	FID Corp
4643	94	FID Corp
4589	93	FID Corp
4556	97	FID Corp
2159	93	FID Corp
4443	90	FID Corp
4126	94	FID Corp
4245	98	FID Corp
4197	95	FID Corp
3214	96	FID Corp
9803	95	FID Corp
9253	89	FID Corp
9252	88	FID Corp
9013	64	FID Corp
9054	95	FID Corp
8829	97	FID Corp
8832	96	FID Corp
8736	97	FID Corp
8125	93	FID Corp
7668	68	FID Corp
6921	92	FID Corp
6845	98	FID Corp
3526	96	FID Corp
6281	95	FID Corp
6277	90	FID Corp
6325	96	FID Corp
5992	96	FID Corp
5877	96	FID Corp
9370	96	FID Corp
6758	72	FID Corp
9010	93	FID Corp
4528	93	FID Corp
7954	95	FID Corp
7511	80	FID Corp
5588	90	FID Corp
5535	90	FID Corp
5418	92	FID Corp
5414	94	FID Corp
5420	97	FID Corp
4556	97	FID Corp
4416	96	FID Corp
4372	99	FID Corp
4276	99	FID Corp
2872	90	FID Corp
9054	95	FID Corp
8829	97	FID Corp
8947	95	FID Corp
8832	96	FID Corp
8736	97	FID Corp
8682	97	FID Corp
8449	97	FID Corp
8311	97	FID Corp
8181	93	FID Corp
8040	93	FID Corp
7963	98	FID Corp
7620	84	FID Corp
7267	91	FID Corp

August Mark

FCN	PL2	Price
9943	FID Corp	94.00
9957	FID Corp	98.38
7355	FID Corp	97.50
3835	FID Corp	96.00
3858	FID Corp	90.00
4068	FID Corp	96.00
7055	HY	28.00
6928	HY	88.00
9938	HY	65.00
9940	HY	1.00
4008	HY	94.00
9713	HY	83.00
9706	HY	83.00
3553	HY	91.00
3554	HY	93.00
4908	HY	91.00
5442	HY	90.00
8295	HY	90.00
5013	HY	92.00
8292	HY	80.00
3440	HY	95.00
7201	HY	91.00
7126	HY	96.00
8943	HY	98.00
6933	HY	99.00
4883	HY	95.00
8680	HY	97.00
8681	HY	97.00
3612	HY	97.00
2252	HY	98.00
7415	HY	92.00
9725	HY	100.00
7238	HY	90.00
6967	HY	95.00
9941	HY	99.00
4008	HG	94.00
9808	CDO	100.00
9808	CDO	100.00
9445	HY	0.00
4872	HY	0.00
3946	HY	0.00
3947	HY	0.00
5209	HY	0.00
4597	HY	0.00
263	HY	0.00
6478	HY	0.00
6964	HY	0.00
381	HY	0.00
4877	HY	0.00
490	HY	0.00
3013	HY	0.00
4875	HY	0.00
3243	HY	0.00
264	HY	0.00
265	HY	0.00
2980	HY	0.00
2291	HY	0.00
305	HY	0.00
306	HY	0.00
2974	HY	0.00
2190	HY	0.00
2026	HY	0.00
6672	FID Corp	74.00
7979	FID Corp	88.00
8986	HY	77.00
6672	FID Corp	74.00
9912	HY	60.00
7962	FID Corp	72.00
7552	FID Corp	98.45
8645	HY	70.00
8646	HY	70.00
8061	HY	1.00

MV	July Mark	Diff	abs	Tested		
23,500,000	#N/A	#N/A	#N/A	#N/A		
49,187,500	#N/A	#N/A	#N/A	#N/A		
16,031,250	#N/A	#N/A	#N/A	#N/A		
19,200,000	#N/A	#N/A	#N/A	#N/A		
3,027,273	#N/A	#N/A	#N/A	#N/A		
1,827,689	#N/A	#N/A	#N/A	#N/A		
607,548	#N/A	#N/A	#N/A	#N/A		
873,488	#N/A	#N/A	#N/A	#N/A		
1,231	#N/A	#N/A	#N/A	#N/A		
173,921	#N/A	#N/A	#N/A	#N/A		
0	#N/A	#N/A	#N/A	#N/A		
382,425	#N/A	#N/A	#N/A	#N/A		
3,755,075	#N/A	#N/A	#N/A	#N/A		
541,206	#N/A	#N/A	#N/A	#N/A		
1,568,537	#N/A	#N/A	#N/A	#N/A		
2,469,852	#N/A	#N/A	#N/A	#N/A		
2,685,000	#N/A	#N/A	#N/A	#N/A		
2,700,000	#N/A	#N/A	#N/A	#N/A		
1,913,634	#N/A	#N/A	#N/A	#N/A		
13,163,274	#N/A	#N/A	#N/A	#N/A		
1,895,000	#N/A	#N/A	#N/A	#N/A		
3,630,000	#N/A	#N/A	#N/A	#N/A		
2,880,000	#N/A	#N/A	#N/A	#N/A		
1,955,000	#N/A	#N/A	#N/A	#N/A		
990,000	#N/A	#N/A	#N/A	#N/A		
2,850,000	#N/A	#N/A	#N/A	#N/A		
0	#N/A	#N/A	#N/A	#N/A		
0	#N/A	#N/A	#N/A	#N/A		
470,337	#N/A	#N/A	#N/A	#N/A		
1,960,000	#N/A	#N/A	#N/A	#N/A		
854,730	#N/A	#N/A	#N/A	#N/A		
992,513	#N/A	#N/A	#N/A	UNTESTED		
1,800,000	#N/A	#N/A	#N/A	#N/A		
950,000	#N/A	#N/A	#N/A	#N/A		
74,062,500	#N/A	#N/A	#N/A	#N/A		
0	#N/A	#N/A	#N/A	#N/A		
5,000,000	#N/A	#N/A	#N/A	#N/A		
145,000,000	#N/A	#N/A	#N/A	#N/A		
150,000	0.3	-0.30	0.3	#N/A	#DIV/0!	#DIV/0!
44,291	0.3	-0.30	0.3	#N/A	#DIV/0!	#DIV/0!
36,212	0.3	-0.30	0.3	#N/A	#DIV/0!	#DIV/0!
31,008	0.3	-0.30	0.3	#N/A	#DIV/0!	#DIV/0!
13,941	0.49888	-0.50	0.49888	#N/A	#DIV/0!	#DIV/0!
20,769	0.3	-0.30	0.3	#N/A	#DIV/0!	#DIV/0!
2,350	0.01	-0.01	0.01	#N/A	#DIV/0!	#DIV/0!
1	4	-4.00	4	#N/A	#DIV/0!	#DIV/0!
345	0.01	-0.01	0.01	#N/A	#DIV/0!	#DIV/0!
78	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
43	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
2	0.001	0.00	0.001	#N/A	#DIV/0!	#DIV/0!
163	0.00001	0.00	0.00001	#N/A	#DIV/0!	#DIV/0!
59	0.00001	0.00	0.00001	#N/A	#DIV/0!	#DIV/0!
5	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
2	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
2	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
1	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
0	0.00011	0.00	0.00011	#N/A	#DIV/0!	#DIV/0!
0	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
0	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
0	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
0	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
0	0.0001	0.00	0.0001	#N/A	#DIV/0!	#DIV/0!
451,400,000	77	-3.00	3	#N/A	(18,300,000.00)	18,300,000.00
187,000,000	95	-7.00	7	#N/A	(14,875,000.00)	14,875,000.00
118,140,066	80	-3.00	3	#N/A	(4,602,859.71)	4,602,859.71
103,600,000	77	-3.00	3	#N/A	(4,200,000.00)	4,200,000.00
3,900,000	0	60.00	60	#N/A	3,900,000.00	3,900,000.00
43,200,000	78	-6.00	6	#N/A	(3,600,000.00)	3,600,000.00
615,312,500	99	-0.55	0.55	#N/A	(3,437,500.00)	3,437,500.00
26,297,699	79	-9.00	9	#N/A	(3,381,132.73)	3,381,132.73
33,281,035	77	-7.00	7	#N/A	(3,328,103.50)	3,328,103.50
251,522	13.75	-12.75	12.75	#N/A	(3,206,905.50)	3,206,905.50

6884	93	FID Corp	5705	FID Corp	77.50
5854	92	FID Corp	7979	FID Corp	88.00
6281	95	FID Corp	6275	HY	1.00
6176	93	FID Corp	7102	FID Corp	65.00
5992	96	FID Corp	9169	HG	100.00
5877	96	FID Corp	9229	HG	100.00
8699	96	FID Corp	9761	FID Corp	94.00
5192	93	FID Corp	5545	FID Corp	77.50
5191	94	FID Corp	9761	FID Corp	94.00
4067	96	FID Corp	7673	HY	70.00
4641	93	FID Corp	7649	FID Corp	99.45
8314	99	FID Corp	4576	FID Corp	98.13
8182	95	FID Corp	4365	FID Corp	93.00
7939	98	FID Corp	8414	HY	78.00
9032	76	FID Corp	4830	FID Corp	37.50
9253	89	FID Corp	8986	HY	77.00
8830	97	FID Corp	9900	HY	68.00
9012	71	FID Corp	8676	HY	44.00
8126	93	FID Corp	6672	FID Corp	74.00
7442	93	FID Corp	9919	FID Corp	93.00
4279	99	FID Corp	7695	HY	2.00
4278	99	FID Corp	8645	HY	70.00
9728	95	FID Corp	8426	FID Corp	98.00
9128	95	FID Corp	7552	FID Corp	98.45
8894	95	FID Corp	8517	FID Corp	96.25
7857	95	FID Corp	6527	HY	71.00
6968	94	FID Corp	9495	HG	100.00
7005	87	FID Corp	6527	HY	71.00
5508	90	FID Corp	9229	HG	100.00
5370	98	FID Corp	9229	HG	100.00
5255	94	FID Corp	4952	FID Corp	86.00
4447	91	FID Corp	6326	FID Corp	91.75
4287	99	FID Corp	7938	FID Corp	97.25
4286	98	FID Corp	8394	HG	95.00
3317	95	FID Corp	9830	HG	99.00
7271	84	FID Corp	8923	FID Corp	98.35
7857	95	FID Corp	9495	HG	100.00
7398	97	FID Corp	5756	FID Corp	93.50
7005	87	FID Corp	9252	FID Corp	94.00
5985	96	FID Corp	8347	FID Corp	97.00
5953	94	FID Corp	9253	FID Corp	94.00
5508	90	FID Corp	7771	FID Corp	94.00
4499	96	FID Corp	4378	FID Corp	91.00
5370	98	FID Corp	6359	FID Corp	88.00
5255	94	FID Corp	7673	HY	70.00
4952	91	FID Corp	6408	FID Corp	97.50
4469	84	FID Corp	5731	FID Corp	99.60
4159	92	FID Corp	7668	FID Corp	66.00
3860	92	FID Corp	2154	FID Corp	99.35
9055	99	FID Corp	9890	FID Corp	97.25
8605	98	FID Corp	5000	FID Corp	64.50
7641	82	FID Corp	9055	FID Corp	98.35
7208	77	FID Corp	8213	FID Corp	94.50
6785	83	FID Corp	6885	FID Corp	94.75
6047	99	FID Corp	7392	FID Corp	94.25
5485	90	FID Corp	8213	FID Corp	94.50
3547	94	FID Corp	7622	FID Corp	64.00
9013	64	FID Corp	5934	HY	85.00
7940	97	FID Corp	8605	FID Corp	97.50
6884	93	FID Corp	5752	FID Corp	96.38
7128	96	FID Corp	9032	FID Corp	67.50
6195	91	FID Corp	8398	FID Corp	98.50
5992	96	FID Corp	6968	FID Corp	97.00
5961	96	FID Corp	5409	FID Corp	94.20
5854	92	FID Corp	7802	FID Corp	95.00
3526	96	FID Corp	4465	HY	74.00
9729	98	FID Corp	3815	FID Corp	99.50
5954	98	FID Corp	4486	FID Corp	98.50
501	97	FID Corp	9783	FID Corp	99.70
9721	96	FID Corp	7977	FID Corp	98.00
7277	91	FID Corp	4065	FID Corp	98.50
5191	94	FID Corp	5291	FID Corp	98.50
6521	79	FID Corp	6639	FID Corp	96.00
6278	96	FID Corp	6639	FID Corp	96.00

44,175,000	83	-5.50	5.5	#N/A	(3,135,000.00)	3,135,000.00
33,000,000	95	-7.00	7	#N/A	(2,625,000.00)	2,625,000.00
201,218	13.75	-12.75	12.75	#N/A	(2,565,529.50)	2,565,529.50
32,500,000	70	-5.00	5	#N/A	(2,500,000.00)	2,500,000.00
997,500,000	99.75	0.25	0.25	#N/A	2,493,750.00	2,493,750.00
497,500,000	99.5	0.50	0.5	#N/A	2,487,500.00	2,487,500.00
207,709,677	95	-1.00	1	#N/A	(2,209,677.41)	2,209,677.41
29,450,000	83	-5.50	5.5	#N/A	(2,090,000.00)	2,090,000.00
178,600,000	95	-1.00	1	#N/A	(1,900,000.00)	1,900,000.00
86,871,324	71.5	-1.50	1.5	#N/A	(1,861,528.37)	1,861,528.37
331,168,500	100	-0.55	0.55	#N/A	(1,831,500.00)	1,831,500.00
196,250,000	99	-0.88	0.875	#N/A	(1,750,000.00)	1,750,000.00
81,375,000	95	-2.00	2	#N/A	(1,750,000.00)	1,750,000.00
43,368,000	75	3.00	3	#N/A	1,668,000.00	1,668,000.00
4,994,157	50	-12.50	12.5	#N/A	(1,664,719.00)	1,664,719.00
42,550,574	80	-3.00	3	#N/A	(1,657,814.57)	1,657,814.57
3,400,000	100	-32.00	32	#N/A	(1,600,000.00)	1,600,000.00
16,937,135	48	-4.00	4	#N/A	(1,539,739.55)	1,539,739.55
37,000,000	77	-3.00	3	#N/A	(1,500,000.00)	1,500,000.00
19,762,500	100	-7.00	7	#N/A	(1,487,500.00)	1,487,500.00
277,254	12.5	-10.50	10.5	#N/A	(1,455,583.50)	1,455,583.50
11,248,684	79	-9.00	9	#N/A	(1,446,259.37)	1,446,259.37
137,200,000	99	-1.00	1	#N/A	(1,400,000.00)	1,400,000.00
246,125,000	99	-0.55	0.55	#N/A	(1,375,000.00)	1,375,000.00
173,250,000	97	-0.75	0.75	#N/A	(1,350,000.00)	1,350,000.00
20,806,292	75.5	-4.50	4.5	#N/A	(1,318,708.65)	1,318,708.65
415,381,667	99.6916	0.31	0.3084	#N/A	1,281,037.06	1,281,037.06
19,807,203	75.5	-4.50	4.5	#N/A	(1,255,386.11)	1,255,386.11
248,750,000	99.5	0.50	0.5	#N/A	1,243,750.00	1,243,750.00
248,750,000	99.5	0.50	0.5	#N/A	1,243,750.00	1,243,750.00
20,640,000	91	-5.00	5	#N/A	(1,200,000.00)	1,200,000.00
87,162,500	93	-1.25	1.25	#N/A	(1,187,500.00)	1,187,500.00
145,875,000	98	-0.75	0.75	#N/A	(1,125,000.00)	1,125,000.00
106,875,000	96	-1.00	1	#N/A	(1,125,000.00)	1,125,000.00
267,717,333	99.4	-0.40	0.4	#N/A	(1,081,686.19)	1,081,686.19
302,426,250	98	0.35	0.35	#N/A	1,076,250.00	1,076,250.00
348,920,600	99.6916	0.31	0.3084	#N/A	1,076,071.13	1,076,071.13
39,737,500	96	-2.50	2.5	#N/A	(1,062,500.00)	1,062,500.00
15,980,000	88	6.00	6	#N/A	1,020,000.00	1,020,000.00
97,000,000	98	-1.00	1	#N/A	(1,000,000.00)	1,000,000.00
18,800,000	89	5.00	5	#N/A	1,000,000.00	1,000,000.00
47,000,000	96	-2.00	2	#N/A	(1,000,000.00)	1,000,000.00
91,000,000	92	-1.00	1	#N/A	(1,000,000.00)	1,000,000.00
87,120,000	89	-1.00	1	#N/A	(990,000.00)	990,000.00
44,422,305	71.5	-1.50	1.5	#N/A	(951,906.54)	951,906.54
161,761,364	98	-0.50	0.5	#N/A	(829,545.46)	829,545.46
199,200,000	100	-0.40	0.4	#N/A	(800,000.00)	800,000.00
26,400,000	68	-2.00	2	#N/A	(800,000.00)	800,000.00
216,005,325	99	0.35	0.35	#N/A	760,964.91	760,964.91
97,250,000	98	-0.75	0.75	#N/A	(750,000.00)	750,000.00
32,250,000	66	-1.50	1.5	#N/A	(750,000.00)	750,000.00
112,856,625	99	-0.65	0.65	#N/A	(745,875.00)	745,875.00
46,836,155	96	-1.50	1.5	#N/A	(743,431.03)	743,431.03
52,112,500	96	-1.25	1.25	#N/A	(687,500.00)	687,500.00
85,681,818	95	-0.75	0.75	#N/A	(681,818.18)	681,818.18
42,938,845	96	-1.50	1.5	#N/A	(681,568.97)	681,568.97
21,120,000	66	-2.00	2	#N/A	(660,000.00)	660,000.00
10,161,172	90.25	-5.25	5.25	#N/A	(627,601.80)	627,601.80
121,875,000	98	-0.50	0.5	#N/A	(625,000.00)	625,000.00
96,375,000	97	-0.63	0.625	#N/A	(625,000.00)	625,000.00
4,927,282	76	-8.50	8.5	#N/A	(620,472.55)	620,472.55
118,200,000	98	0.50	0.5	#N/A	600,000.00	600,000.00
19,400,000	94	3.00	3	#N/A	600,000.00	600,000.00
65,940,000	95	-0.80	0.8	#N/A	(560,000.00)	560,000.00
52,250,000	96	-1.00	1	#N/A	(550,000.00)	550,000.00
7,350,000	79.5	-5.50	5.5	#N/A	(546,283.78)	546,283.78
107,911,678	99	0.50	0.5	#N/A	542,269.74	542,269.74
106,380,000	99	-0.50	0.5	#N/A	(540,000.00)	540,000.00
174,475,000	100	-0.30	0.3	#N/A	(525,000.00)	525,000.00
50,960,000	99	-1.00	1	#N/A	(520,000.00)	520,000.00
98,500,000	99	-0.50	0.5	#N/A	(500,000.00)	500,000.00
98,500,000	99	-0.50	0.5	#N/A	(500,000.00)	500,000.00
48,000,000	97	-1.00	1	#N/A	(500,000.00)	500,000.00
48,000,000	97	-1.00	1	#N/A	(500,000.00)	500,000.00

4953	91 FID Corp	
8395	88 FID Corp	
7724	83 FID Corp	
7237	85 FID Corp	
7285	95 FID Corp	
6024	93 FID Corp	
6351	92 FID Corp	
6217	92 FID Corp	
5884	90 FID Corp	
6026	83 FID Corp	
6025	83 FID Corp	
5862	98 FID Corp	
5859	1 FID Corp	
5858	28 FID Corp	
5683	94 FID Corp	
5431	94 FID Corp	
5343	97 FID Corp	
5014	89 FID Corp	
4881	94 FID Corp	
4830	50 FID Corp	
4612	92 FID Corp	
4456	90 FID Corp	
3963	87 FID Corp	
3847	86 FID Corp	
3619	93 FID Corp	
2802	93 FID Corp	
2722	93 FID Corp	
5735	92 FID Corp	
4459	96 FID Corp	
9860	86 FID Corp	
8918	92 FID Corp	
8874	92 FID Corp	
7835	87 FID Corp	
8489	93 FID Corp	
8421	96 FID Corp	
8325	95 FID Corp	
7622	66 FID Corp	
7628	97 FID Corp	
7599	91 FID Corp	
7529	78 FID Corp	
7524	89 FID Corp	
7067	90 FID Corp	
7240	90 FID Corp	
6947	85 FID Corp	
6900	91 FID Corp	
6590	85 FID Corp	
5362	91 FID Corp	
4458	96 FID Corp	
3606	96 FID Corp	
9859	97 FID Corp	
9858	97 FID Corp	
9401	92 FID Corp	
8564	94 FID Corp	
8563	93 FID Corp	
7602	93 FID Corp	
7724	83 FID Corp	
7237	85 FID Corp	
6436	91 FID Corp	
6381	86 FID Corp	
6186	91 FID Corp	
5884	90 FID Corp	
6026	83 FID Corp	
6025	83 FID Corp	
5682	89 FID Corp	
5683	94 FID Corp	
5431	94 FID Corp	
4521	93 FID Corp	
4830	50 FID Corp	
4612	92 FID Corp	
4456	90 FID Corp	
4373	94 FID Corp	
3803	94 FID Corp	
3963	87 FID Corp	
3536	93 FID Corp	
8674	FID Corp	95.00
5001	FID Corp	66.00
8373	HY	83.00
2162	FID Corp	99.40
9784	FID Corp	99.68
5370	FID Corp	97.25
3324	FID Corp	95.00
7909	FID Corp	99.20
8324	HY	84.00
5535	FID Corp	87.00
9314	FID Corp	99.70
7687	FID Corp	96.25
4643	FID Corp	93.00
7585	HY	73.00
7673	HY	70.00
5765	FID Corp	98.75
6921	FID Corp	90.00
6758	FID Corp	68.00
9348	FID Corp	98.40
4954	HY	1.00
9735	HY	93.00
8645	HY	70.00
9012	FID Corp	69.00
6108	FID Corp	99.70
8394	FID Corp	95.00
8490	HY	38.00
6380	HY	89.00
7244	FID Corp	98.50
5582	FID Corp	98.50
8573	FID Corp	98.25
4856	FID Corp	97.50
4472	FID Corp	97.25
8310	FID Corp	94.00
7042	FID Corp	96.50
6025	FID Corp	80.50
9296	HY	16.00
7376	FID Corp	98.38
7594	FID Corp	95.38
7620	FID Corp	82.00
3485	FID Corp	97.00
4830	FID Corp	37.50
9786	FID Corp	99.68
8138	FID Corp	95.25
7051	FID Corp	98.50
8645	HY	70.00
8310	FID Corp	94.00
2799	FID Corp	90.50
8542	HY	93.00
7051	FID Corp	98.50
9188	FID Corp	96.15
4537	FID Corp	98.50
7537	FID Corp	95.25
6195	FID Corp	93.00
6359	FID Corp	88.00
6108	FID Corp	99.70
7404	FID Corp	98.25
6158	FID Corp	99.50
2989	HY	173.00
7004	FID Corp	98.75
8276	FID Corp	96.75
4953	FID Corp	88.00
9416	FID Corp	99.75
7376	FID Corp	98.38
5877	FID Corp	95.13
2154	FID Corp	99.35
4970	FID Corp	99.25
8571	FID Corp	98.50
6628	FID Corp	98.50
9431	FID Corp	97.75
8870	FID Corp	97.50
4253	FID Corp	97.50
4253	FID Corp	97.50
8616	FID Corp	97.00
9370	FID Corp	96.50

47,500,000	96	-1.00	1	#N/A	(500,000.00)	500,000.00
16,500,000	68	-2.00	2	#N/A	(500,000.00)	500,000.00
82,500,000	82.5	0.50	0.5	#N/A	496,987.95	496,987.95
122,858,400	99	0.40	0.4	#N/A	494,400.00	494,400.00
149,512,500	100	-0.33	0.325	#N/A	(487,500.00)	487,500.00
63,212,500	98	-0.75	0.75	#N/A	(487,500.00)	487,500.00
46,312,500	96	-1.00	1	#N/A	(487,500.00)	487,500.00
239,917,409	99	0.20	0.2	#N/A	483,704.45	483,704.45
79,776,589	83.5	0.50	0.5	#N/A	474,860.65	474,860.65
13,671,429	90	-3.00	3	#N/A	(471,428.59)	471,428.59
154,535,000	100	-0.30	0.3	#N/A	(465,000.00)	465,000.00
57,750,000	97	-0.75	0.75	#N/A	(450,000.00)	450,000.00
41,850,000	94	-1.00	1	#N/A	(450,000.00)	450,000.00
21,488,302	74.5	-1.50	1.5	#N/A	(441,540.45)	441,540.45
20,224,716	71.5	-1.50	1.5	#N/A	(433,386.77)	433,386.77
165,758,929	99	-0.25	0.25	#N/A	(419,642.86)	419,642.86
18,300,000	92	-2.00	2	#N/A	(406,666.67)	406,666.67
6,811,281	72	-4.00	4	#N/A	(400,663.59)	400,663.59
98,400,000	98	0.40	0.4	#N/A	400,000.00	400,000.00
800,000	0.5	0.50	0.5	#N/A	400,000.00	400,000.00
37,100,000	92	1.00	1	#N/A	398,924.73	398,924.73
3,102,301	79	-9.00	9	#N/A	(398,867.27)	398,867.27
13,696,500	71	-2.00	2	#N/A	(397,000.00)	397,000.00
129,610,000	100	-0.30	0.3	#N/A	(390,000.00)	390,000.00
36,439,286	96	-1.00	1	#N/A	(383,571.43)	383,571.43
2,077,164	45	-7.00	7	#N/A	(382,635.47)	382,635.47
16,941,388	91	-2.00	2	TESTED	(380,705.35)	380,705.35
74,860,000	99	-0.50	0.5	#N/A	(380,000.00)	380,000.00
73,875,000	98	0.50	0.5	#N/A	375,000.00	375,000.00
147,375,000	98	0.25	0.25	#N/A	375,000.00	375,000.00
73,125,000	98	-0.50	0.5	#N/A	(375,000.00)	375,000.00
48,625,000	98	-0.75	0.75	#N/A	(375,000.00)	375,000.00
35,250,000	95	-1.00	1	#N/A	(375,000.00)	375,000.00
71,168,750	97	-0.50	0.5	#N/A	(368,750.00)	368,750.00
11,783,867	83	-2.50	2.5	#N/A	(365,958.60)	365,958.60
6,725,333	15.13	0.87	0.87	#N/A	365,689.98	365,689.98
95,095,833	98	0.38	0.375	#N/A	362,500.00	362,500.00
91,560,000	95	0.38	0.375	#N/A	360,000.00	360,000.00
14,760,000	84	-2.00	2	#N/A	(360,000.00)	360,000.00
33,950,000	98	-1.00	1	#N/A	(350,000.00)	350,000.00
1,045,289	50	-12.50	12.5	#N/A	(348,429.67)	348,429.67
106,810,053	100	-0.33	0.325	#N/A	(348,264.53)	348,264.53
42,862,500	96	-0.75	0.75	#N/A	(337,500.00)	337,500.00
66,348,881	99	-0.50	0.5	#N/A	(336,796.35)	336,796.35
2,559,630	79	-9.00	9	#N/A	(329,095.29)	329,095.29
30,550,000	95	-1.00	1	#N/A	(325,000.00)	325,000.00
56,562,500	91	-0.50	0.5	#N/A	(312,500.00)	312,500.00
57,812,500	92.5	0.50	0.5	#N/A	310,819.89	310,819.89
59,383,591	99	-0.50	0.5	#N/A	(301,439.55)	301,439.55
192,300,000	96	0.15	0.15	#N/A	300,000.00	300,000.00
59,100,000	99	-0.50	0.5	#N/A	(300,000.00)	300,000.00
38,100,000	96	-0.75	0.75	#N/A	(300,000.00)	300,000.00
13,950,000	91	2.00	2	#N/A	300,000.00	300,000.00
26,400,000	89	-1.00	1	#N/A	(300,000.00)	300,000.00
99,700,000	100	-0.30	0.3	#N/A	(300,000.00)	300,000.00
112,987,500	98	0.25	0.25	#N/A	287,500.00	287,500.00
56,217,500	100	-0.50	0.5	#N/A	(282,500.00)	282,500.00
48,128,461	172	1.00	1	UNTESTED	278,199.20	278,199.20
108,625,000	99	-0.25	0.25	#N/A	(275,000.00)	275,000.00
106,425,000	97	-0.25	0.25	#N/A	(275,000.00)	275,000.00
7,977,895	91	-3.00	3	#N/A	(271,973.69)	271,973.69
104,737,500	100	-0.25	0.25	#N/A	(262,500.00)	262,500.00
68,862,500	98	0.38	0.375	#N/A	262,500.00	262,500.00
28,537,500	96	-0.88	0.875	#N/A	(262,500.00)	262,500.00
74,512,500	99	0.35	0.35	#N/A	262,500.00	262,500.00
99,250,000	99	0.25	0.25	#N/A	250,000.00	250,000.00
49,250,000	98	0.50	0.5	#N/A	250,000.00	250,000.00
49,250,000	99	-0.50	0.5	#N/A	(250,000.00)	250,000.00
97,750,000	98	-0.25	0.25	#N/A	(250,000.00)	250,000.00
48,750,000	98	-0.50	0.5	#N/A	(250,000.00)	250,000.00
48,750,000	98	-0.50	0.5	#N/A	(250,000.00)	250,000.00
48,750,000	98	-0.50	0.5	#N/A	(250,000.00)	250,000.00
24,250,000	98	-1.00	1	#N/A	(250,000.00)	250,000.00
48,250,000	96	0.50	0.5	#N/A	250,000.00	250,000.00

3300	95	FID Corp
2802	93	FID Corp
2722	93	FID Corp
2598	98	FID Corp
5735	92	FID Corp
4459	96	FID Corp
9398	95	FID Corp
7835	87	FID Corp
8421	96	FID Corp
8325	95	FID Corp
7628	97	FID Corp
7599	91	FID Corp
7529	78	FID Corp
7524	89	FID Corp
7067	90	FID Corp
7366	88	FID Corp
7240	90	FID Corp
6947	85	FID Corp
6900	91	FID Corp
6590	85	FID Corp
6588	85	FID Corp
5362	91	FID Corp
4458	96	FID Corp
3631	98	FID Corp
3613	94	FID Corp
3473	96	FID Corp
3606	96	FID Corp
3472	96	FID Corp
6235	93	FID Corp
5122	88	FID Corp
4064	83	FID Corp
4490	96	FID Corp
6235	93	FID Corp
4064	83	FID Corp
3141	55	FID Corp
8422	96	FID Corp
8327	98	FID Corp
4503	98	FID Corp
8149	84	FID Corp
7793	76	FID Corp
7917	86	FID Corp
7784	90	FID Corp
7106	83	FID Corp
5243	95	FID Corp
5088	97	FID Corp
4882	91	FID Corp
4572	91	FID Corp
4604	96	FID Corp
4307	98	FID Corp
3850	92	FID Corp
8605	98	FID Corp
8544	88	FID Corp
9128	95	FID Corp
8743	92	FID Corp
7917	86	FID Corp
7475	97	FID Corp
7106	83	FID Corp
6049	93	FID Corp
5933	82	FID Corp
5364	88	FID Corp
4882	91	FID Corp
4572	91	FID Corp
4350	96	FID Corp
6380	91	FID Corp
6048	99	FID Corp
5374	92	FID Corp
6381	86	FID Corp
6050	93	FID Corp
9879	98	FID Corp
9761	95	FID Corp
6307	98	FID Corp
9542	99	FID Corp
7909	99	FID Corp
7102	70	FID Corp
3324		FID Corp 95.00
7072		FID Corp 94.75
4525		FID Corp 94.50
9735		HY 93.00
3964		HY 78.00
7473		HY 76.00
7609		EMG 59.00
8678		FID Corp 98.63
6062		HY 73.00
3619		FID Corp 92.00
6381		FID Corp 85.00
3956		FID Corp 99.40
7442		FID Corp 92.50
7067		FID Corp 88.00
9013		FID Corp 62.00
9013		FID Corp 62.00
7497		FID Corp 97.50
7982		FID Corp 98.63
3951		FID Corp 98.25
7473		HY 76.00
3930		FID Corp 99.70
6527		HY 71.00
4126		FID Corp 93.00
8725		FID Corp 98.13
8005		FID Corp 97.50
7511		FID Corp 80.50
7584		FID Corp 97.88
6380		FID Corp 88.50
3799		HY 12.00
6409		FID Corp 97.50
3813		FID Corp 99.30
7306		HY 63.00
8643		FID Corp 98.75
8958		FID Corp 97.50
6521		HY 73.00
7511		FID Corp 80.50
3918		FID Corp 99.65
7287		FID Corp 98.25
9433		HY 88.00
7326		FID Corp 96.75
2988		HY 173.00
5291		FID Corp 98.50
4385		CDO 98.00
2733		FID Corp 98.50
4326		FID Corp 98.50
7935		FID Corp 97.50
8605		FID Corp 97.50
5732		FID Corp 96.00
7267		FID Corp 90.50
3801		FID Corp 83.50
4996		FID Corp 66.00
8558		HY 85.00
8674		FID Corp 95.00
4829		HY 20.00
8682		FID Corp 96.50
3813		FID Corp 99.30
4180		FID Corp 96.63
7940		FID Corp 96.50
4565		FID Corp 99.50
9167		HY 16.00
4849		FID Corp 97.85
7074		FID Corp 98.75
7073		FID Corp 98.25
5724		FID Corp 92.50
7643		HY 92.00
9787		FID Corp 99.68
7109		HY 89.00
8683		HY 84.00
8104		FID Corp 98.75
7300		FID Corp 98.50
7813		FID Corp 98.50
4537		FID Corp 98.50
5525		FID Corp 96.50
5877		FID Corp 95.13

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

23,750,000	96	-1.00	1	#N/A	(250,000.00)	250,000.00
18,950,000	96	-1.25	1.25	#N/A	(250,000.00)	250,000.00
47,250,000	95	-0.50	0.5	#N/A	(250,000.00)	250,000.00
23,187,500	92	1.00	1	#N/A	249,327.96	249,327.96
7,759,897	80.5	-2.50	2.5	#N/A	(248,714.65)	248,714.65
8,288,560	78.25	-2.25	2.25	#N/A	(245,385.00)	245,385.00
7,221,788	61	-2.00	2	#N/A	(244,806.37)	244,806.37
64,106,250	99	-0.38	0.375	#N/A	(243,750.00)	243,750.00
11,853,280	74.5	-1.50	1.5	#N/A	(243,560.55)	243,560.55
22,261,728	93	-1.00	1	#N/A	(241,975.30)	241,975.30
20,453,125	86	-1.00	1	#N/A	(240,625.00)	240,625.00
59,640,000	99	0.40	0.4	#N/A	240,000.00	240,000.00
44,400,000	93	-0.50	0.5	#N/A	(240,000.00)	240,000.00
10,560,000	90	-2.00	2	#N/A	(240,000.00)	240,000.00
7,440,000	64	-2.00	2	#N/A	(240,000.00)	240,000.00
7,440,000	64	-2.00	2	#N/A	(240,000.00)	240,000.00
46,534,091	98	-0.50	0.5	#N/A	(238,636.36)	238,636.36
62,402,727	99	-0.38	0.375	#N/A	(237,272.73)	237,272.73
29,475,000	99	-0.75	0.75	#N/A	(225,000.00)	225,000.00
7,600,000	78.25	-2.25	2.25	#N/A	(225,000.00)	225,000.00
74,775,000	100	-0.30	0.3	#N/A	(225,000.00)	225,000.00
3,541,013	75.5	-4.50	4.5	#N/A	(224,430.40)	224,430.40
20,708,000	94	-1.00	1	#N/A	(222,666.67)	222,666.67
174,171,875	98	0.13	0.125	#N/A	221,875.00	221,875.00
42,979,592	98	-0.50	0.5	#N/A	(220,408.16)	220,408.16
35,184,135	80	0.50	0.5	#N/A	218,535.00	218,535.00
171,009,375	98	-0.13	0.125	#N/A	(218,402.78)	218,402.78
7,729,954	91	-2.50	2.5	TESTED	(218,360.28)	218,360.28
2,602,211	11	1.00	1	#N/A	216,850.92	216,850.92
42,102,273	98	-0.50	0.5	#N/A	(215,909.09)	215,909.09
70,928,004	99	0.30	0.3	#N/A	214,284.00	214,284.00
1,927,565	70	-7.00	7	#N/A	(214,173.89)	214,173.89
83,937,500	99	-0.25	0.25	#N/A	(212,500.00)	212,500.00
41,437,500	98	-0.50	0.5	#N/A	(212,500.00)	212,500.00
2,555,000	79	-6.00	6	#N/A	(210,000.00)	210,000.00
33,804,365	80	0.50	0.5	#N/A	209,965.00	209,965.00
59,498,253	100	-0.35	0.35	#N/A	(208,975.30)	208,975.30
81,623,077	98	0.25	0.25	#N/A	207,692.31	207,692.31
24,357,000	88.75	-0.75	0.75	#N/A	(207,588.07)	207,588.07
79,818,750	97	-0.25	0.25	#N/A	(206,250.00)	206,250.00
35,570,278	172	1.00	1	UNTESTED	205,608.54	205,608.54
40,385,000	99	-0.50	0.5	#N/A	(205,000.00)	205,000.00
9,825,000	100	-2.00	2	#N/A	(200,510.20)	200,510.20
39,400,000	99	-0.50	0.5	#N/A	(200,000.00)	200,000.00
39,400,000	98	0.50	0.5	#N/A	200,000.00	200,000.00
39,000,000	98	-0.50	0.5	#N/A	(200,000.00)	200,000.00
39,000,000	98	-0.50	0.5	#N/A	(200,000.00)	200,000.00
19,200,000	97	-1.00	1	#N/A	(200,000.00)	200,000.00
36,200,000	91	-0.50	0.5	#N/A	(200,000.00)	200,000.00
33,400,000	84	-0.50	0.5	#N/A	(200,000.00)	200,000.00
6,600,000	68	-2.00	2	#N/A	(200,000.00)	200,000.00
8,450,000	87	-2.00	2	#N/A	(198,823.53)	198,823.53
18,750,000	96	-1.00	1	#N/A	(197,368.42)	197,368.42
788,836	25	-5.00	5	#N/A	(197,209.00)	197,209.00
37,934,483	97	-0.50	0.5	#N/A	(196,551.73)	196,551.73
64,433,574	99	0.30	0.3	#N/A	194,663.37	194,663.37
49,688,674	97	-0.38	0.375	#N/A	(192,840.91)	192,840.91
37,192,235	97	-0.50	0.5	#N/A	(192,705.88)	192,705.88
37,990,909	100	-0.50	0.5	#N/A	(190,909.09)	190,909.09
3,480,425	15.13	0.87	0.87	#N/A	189,248.11	189,248.11
122,312,500	98	-0.15	0.15	#N/A	(187,500.00)	187,500.00
74,062,500	99	-0.25	0.25	#N/A	(187,500.00)	187,500.00
73,687,500	98	0.25	0.25	#N/A	187,500.00	187,500.00
34,533,333	93	-0.50	0.5	#N/A	(186,666.66)	186,666.66
3,431,250	87	5.00	5	#N/A	186,480.98	186,480.98
56,656,947	100	-0.33	0.325	#N/A	(184,735.47)	184,735.47
8,010,000	91	-2.00	2	#N/A	(180,000.00)	180,000.00
4,951,550	81	3.00	3	#N/A	176,841.07	176,841.07
69,125,000	99	-0.25	0.25	#N/A	(175,000.00)	175,000.00
34,475,000	99	-0.50	0.5	#N/A	(175,000.00)	175,000.00
34,475,000	99	-0.50	0.5	#N/A	(175,000.00)	175,000.00
34,475,000	99	-0.50	0.5	#N/A	(175,000.00)	175,000.00
33,775,000	97	-0.50	0.5	#N/A	(175,000.00)	175,000.00
19,025,000	96	-0.88	0.875	#N/A	(175,000.00)	175,000.00

8870	98	FID Corp
8813	97	FID Corp
8808	99	FID Corp
8725	98	FID Corp
8727	100	FID Corp
8704	97	FID Corp
8678	99	FID Corp
8643	99	FID Corp
8571	98	FID Corp
8621	99	FID Corp
8573	98	FID Corp
8557	99	FID Corp
8508	99	FID Corp
8398	98	FID Corp
8354	97	FID Corp
8310	95	FID Corp
8347	98	FID Corp
7977	99	FID Corp
7935	98	FID Corp
7800	95	FID Corp
7552	99	FID Corp
7650	98	FID Corp
7594	95	FID Corp
7535	95	FID Corp
7513	97	FID Corp
7376	98	FID Corp
6672	77	FID Corp
6495	99	FID Corp
6416	96	FID Corp
5011	97	FID Corp
5538	99	FID Corp
5119	98	FID Corp
5016	99	FID Corp
4906	99	FID Corp
4905	100	FID Corp
4253	98	FID Corp
4028	99	FID Corp
3813	99	FID Corp
3437	100	FID Corp
3427	100	FID Corp
2163	99	FID Corp
2154	99	FID Corp
746	0	FID Corp
745	0	FID Corp
7962	78	FID Corp
4834	98	FID Corp
8101	96	FID Corp
8925	100	FID Corp
8924	99	FID Corp
7979	95	FID Corp
8517	97	FID Corp
7392	95	FID Corp
5545	83	FID Corp
5012	97	FID Corp
4974	97	FID Corp
6672	77	FID Corp
6628	99	FID Corp
5766	99	FID Corp
5773	99	FID Corp
5001	68	FID Corp
5000	66	FID Corp
5119	98	FID Corp
4598	99	FID Corp
4253	98	FID Corp
3918	100	FID Corp
6672	77	FID Corp
3930	100	FID Corp
9890	98	FID Corp
9829	100	FID Corp
9784	100	FID Corp
9769	99	FID Corp
9431	98	FID Corp
9503	99	FID Corp
9502	100	FID Corp
8006	97.50	FID Corp
7643	92.00	HY
8557	98.90	FID Corp
9750	12.00	HY
6521	73.00	FID Corp
9434	90.00	HY
7395	70.00	HY
8314	97.50	FID Corp
5208	98.65	FID Corp
9293	80.00	HY
6026	80.00	FID Corp
9190	99.00	HY
5402	99.15	FID Corp
7621	68.00	HY
9032	68.00	HY
4970	99.25	FID Corp
5858	27.00	FID Corp
5741	97.38	FID Corp
7917	85.00	FID Corp
8925	99.90	FID Corp
4834	97.85	FID Corp
4401	99.50	FID Corp
4538	99.50	FID Corp
8139	97.50	FID Corp
4985	97.50	FID Corp
9054	96.00	FID Corp
6026	80.00	FID Corp
6908	77.00	HY
5016	99.30	FID Corp
5016	99.30	FID Corp
8099	98.60	FID Corp
5992	95.00	FID Corp
7914	97.50	FID Corp
6434	97.15	FID Corp
5088	96.00	FID Corp
9756	12.00	HY
7608	98.80	FID Corp
5751	98.60	FID Corp
8682	96.50	FID Corp
7982	98.63	FID Corp
7967	94.75	FID Corp
8125	92.50	FID Corp
6617	79.50	FID Corp
5534	95.00	FID Corp
9784	99.68	FID Corp
7497	97.50	FID Corp
7971	97.50	FID Corp
8447	95.00	HY
5766	98.75	FID Corp
7296	98.50	FID Corp
5582	98.50	FID Corp
5742	97.50	FID Corp
4856	97.50	FID Corp
7326	96.75	FID Corp
8040	92.50	FID Corp
6025	80.50	FID Corp
9433	88.00	HY
7105	100.00	HY
4180	96.63	FID Corp
6874	90.00	HY
7005	88.00	FID Corp
8832	95.50	FID Corp
8832	95.50	FID Corp
5773	99.05	FID Corp
6645	97.25	FID Corp
7420	85.00	HY
5924	98.70	FID Corp
9911	99.65	FID Corp
5992	95.00	FID Corp
7473	76.00	HY
9769	99.35	FID Corp
5766	98.75	FID Corp
8630	93.00	HY
4496	2.00	HY

34,025,510	98	-0.50	0.5	#N/A	(174,489.79)	174,489.79
3,202,500	87	5.00	5	#N/A	174,048.91	174,048.91
168,130,000	99	-0.10	0.1	#N/A	(170,000.00)	170,000.00
450,000	16.5	-4.50	4.5	#N/A	(168,750.00)	168,750.00
2,045,241	79	-6.00	6	#N/A	(168,102.00)	168,102.00
60,164,237	89.75	0.25	0.25	#N/A	167,122.88	167,122.88
2,723,700	65.75	4.25	4.25	#N/A	165,367.50	165,367.50
10,636,364	99	-1.50	1.5	#N/A	(163,636.37)	163,636.37
45,872,250	99	-0.35	0.35	#N/A	(162,750.00)	162,750.00
3,975,002	83.25	-3.25	3.25	TESTED	(161,484.46)	161,484.46
4,289,762	83	-3.00	3	#N/A	(160,866.08)	160,866.08
63,685,417	99.25	-0.25	0.25	#N/A	(160,821.76)	160,821.76
106,090,500	99	0.15	0.15	#N/A	160,500.00	160,500.00
5,386,398	70	-2.00	2	#N/A	(158,423.47)	158,423.47
1,339,875	76	-8.00	8	#N/A	(157,632.35)	157,632.35
62,527,500	99	0.25	0.25	#N/A	157,500.00	157,500.00
4,223,571	28	-1.00	1	#N/A	(156,428.56)	156,428.56
24,343,750	98	-0.63	0.625	#N/A	(156,250.00)	156,250.00
13,175,000	86	-1.00	1	#N/A	(155,000.00)	155,000.00
151,978,613	100	-0.10	0.1	#N/A	(152,130.74)	152,130.74
97,850,000	98	-0.15	0.15	#N/A	(150,000.00)	150,000.00
29,850,000	99	0.50	0.5	#N/A	150,000.00	150,000.00
29,850,000	100	-0.50	0.5	#N/A	(150,000.00)	150,000.00
29,250,000	98	-0.50	0.5	#N/A	(150,000.00)	150,000.00
29,250,000	98	-0.50	0.5	#N/A	(150,000.00)	150,000.00
14,400,000	95	1.00	1	#N/A	150,000.00	150,000.00
4,000,000	83	-3.00	3	#N/A	(150,000.00)	150,000.00
2,310,000	82	-5.00	5	#N/A	(150,000.00)	150,000.00
49,650,000	99	0.30	0.3	#N/A	150,000.00	150,000.00
49,650,000	99	0.30	0.3	#N/A	150,000.00	150,000.00
35,975,676	99	-0.40	0.4	#N/A	(145,945.95)	145,945.95
13,775,000	96	-1.00	1	#N/A	(145,000.00)	145,000.00
28,031,250	98	-0.50	0.5	UNTESTED	(143,750.00)	143,750.00
92,292,500	97	0.15	0.15	#N/A	142,500.00	142,500.00
13,680,000	97	-1.00	1	#N/A	(142,500.00)	142,500.00
1,693,832	11	1.00	1	#N/A	141,152.67	141,152.67
69,160,000	99	-0.20	0.2	#N/A	(140,000.00)	140,000.00
34,510,000	99	-0.40	0.4	#N/A	(140,000.00)	140,000.00
26,720,517	97	-0.50	0.5	#N/A	(138,448.27)	138,448.27
36,222,273	99	-0.38	0.375	#N/A	(137,727.27)	137,727.27
52,112,500	95	-0.25	0.25	#N/A	(137,500.00)	137,500.00
25,437,500	93	-0.50	0.5	#N/A	(137,500.00)	137,500.00
21,862,500	79	0.50	0.5	#N/A	137,500.00	137,500.00
13,031,413	94	1.00	1	#N/A	137,172.77	137,172.77
41,863,500	100	-0.33	0.325	#N/A	(136,500.00)	136,500.00
26,590,909	98	-0.50	0.5	#N/A	(136,363.64)	136,363.64
25,570,350	98	-0.50	0.5	#N/A	(131,130.00)	131,130.00
49,771,905	95.25	-0.25	0.25	#N/A	(130,978.70)	130,978.70
49,375,000	99	-0.25	0.25	#N/A	(125,000.00)	125,000.00
24,625,000	99	-0.50	0.5	#N/A	(125,000.00)	125,000.00
24,625,000	98	0.50	0.5	#N/A	125,000.00	125,000.00
24,375,000	98	-0.50	0.5	#N/A	(125,000.00)	125,000.00
24,375,000	98	-0.50	0.5	#N/A	(125,000.00)	125,000.00
48,375,000	97	-0.25	0.25	#N/A	(125,000.00)	125,000.00
23,125,000	93	-0.50	0.5	#N/A	(125,000.00)	125,000.00
4,025,000	83	-2.50	2.5	#N/A	(125,000.00)	125,000.00
14,627,854	88.75	-0.75	0.75	#N/A	(124,669.21)	124,669.21
988,677	87.5	12.50	12.5		123,584.63	123,584.63
31,476,326	97	-0.38	0.375	#N/A	(122,159.09)	122,159.09
3,600,000	93	-3.00	3	#N/A	(120,000.00)	120,000.00
10,560,000	87	1.00	1	#N/A	120,000.00	120,000.00
22,681,250	96	-0.50	0.5	#N/A	(118,750.00)	118,750.00
22,681,250	96	-0.50	0.5	#N/A	(118,750.00)	118,750.00
232,767,500	99	0.05	0.05	#N/A	117,500.00	117,500.00
45,585,938	97	0.25	0.25	#N/A	117,187.50	117,187.50
4,979,224	87	-2.00	2	#N/A	(117,158.21)	117,158.21
37,999,500	99	-0.30	0.3	#N/A	(115,500.00)	115,500.00
32,884,500	100	-0.35	0.35	#N/A	(115,500.00)	115,500.00
10,925,000	96	-1.00	1	#N/A	(115,000.00)	115,000.00
3,858,814	78.25	-2.25	2.25	#N/A	(114,241.20)	114,241.20
32,369,675	99	0.35	0.35	#N/A	114,035.09	114,035.09
44,437,500	99	-0.25	0.25	#N/A	(112,500.00)	112,500.00
13,925,588	93.75	-0.75	0.75	#N/A	(112,303.13)	112,303.13
1,100,000	2.2	-0.20	0.2	#N/A	(110,000.00)	110,000.00

9454	98	FID Corp
9416	100	FID Corp
9314	100	FID Corp
9188	96	FID Corp
7289	98	FID Corp
7288	98	FID Corp
7286	98	FID Corp
7608	99	FID Corp
8416	98	FID Corp
8415	98	FID Corp
8139	98	FID Corp
8138	96	FID Corp
8214	98	FID Corp
8137	100	FID Corp
8104	99	FID Corp
8099	99	FID Corp
8006	98	FID Corp
8005	98	FID Corp
7981	98	FID Corp
7982	99	FID Corp
7813	99	FID Corp
4576	99	FID Corp
6326	93	FID Corp
4365	95	FID Corp
7552	99	FID Corp
7631	97	FID Corp
7498	98	FID Corp
7404	98	FID Corp
7294	98	FID Corp
7287	98	FID Corp
7300	99	FID Corp
7004	99	FID Corp
7244	99	FID Corp
7068	99	FID Corp
7066	99	FID Corp
7064	99	FID Corp
7063	99	FID Corp
7051	99	FID Corp
7042	97	FID Corp
7033	99	FID Corp
4401	99	FID Corp
6641	97	FID Corp
6453	98	FID Corp
6670	99	FID Corp
6668	99	FID Corp
6667	99	FID Corp
6461	98	FID Corp
6464	99	FID Corp
6462	99	FID Corp
6440	99	FID Corp
6447	98	FID Corp
6446	98	FID Corp
6445	98	FID Corp
6444	98	FID Corp
6407	98	FID Corp
6359	89	FID Corp
6179	99	FID Corp
6158	100	FID Corp
5795	97	FID Corp
5767	98	FID Corp
5752	97	FID Corp
5689	98	FID Corp
5756	96	FID Corp
5773	99	FID Corp
5751	99	FID Corp
5743	98	FID Corp
5742	98	FID Corp
5525	97	FID Corp
5582	98	FID Corp
5402	99	FID Corp
5291	99	FID Corp
5339	99	FID Corp
5208	99	FID Corp
5059	99	FID Corp

7461	HY	1.00
9833	HG	99.00
5059	FID Corp	98.75
7621	HY	68.00
8765	HY	95.00
7641	HY	85.00
9772	HY	83.00
7673	HG	70.00
9716	HY	88.00
7474	HY	2.00
7507	HY	73.00
7896	HY	21.00
8643	FID Corp	98.75
2446	FID Corp	98.50
8276	FID Corp	96.75
3314	FID Corp	95.50
4572	FID Corp	90.00
7917	FID Corp	85.00
6947	FID Corp	84.00
4996	FID Corp	66.00
7160	EMG	59.00
9735	HY	93.00
7396	HY	51.00
2163	FID Corp	98.88
2802	FID Corp	92.50
5741	FID Corp	97.38
4905	FID Corp	99.60
4906	FID Corp	99.40
4969	FID Corp	99.50
4088	FID Corp	96.50
5992	FID Corp	95.00
4538	FID Corp	99.50
4287	FID Corp	98.50
6497	FID Corp	98.75
8958	FID Corp	97.50
7602	FID Corp	92.50
7512	HY	85.00
5773	FID Corp	99.05
8755	HG	94.00
6606	FID Corp	95.50
7071	FID Corp	97.75
9055	FID Corp	98.35
7951	HY	95.00
9403	FID Corp	99.00
6778	HY	91.00
7411	HY	88.00
7005	FID Corp	88.00
4469	FID Corp	85.00
8746	HY	50.00
7585	HY	73.00
9375	HY	1.00
7617	HY	86.00
7515	HY	10.00
8137	FID Corp	99.50
8285	FID Corp	98.88
3816	FID Corp	98.75
3911	FID Corp	98.75
6628	FID Corp	98.50
3939	FID Corp	98.25
4472	FID Corp	97.25
3314	FID Corp	95.50
9010	FID Corp	92.50
5508	FID Corp	89.50
7366	FID Corp	87.50
3801	FID Corp	83.50
8632	HY	96.00
8703	FID Corp	97.75
5033	FID Corp	98.88
7306	HY	63.00
9433	HY	88.00
9122	FID Corp	95.50
6641	FID Corp	97.25
8416	FID Corp	97.50
8704	FID Corp	96.75

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS LBEX-BARVAL0054014

218,627	0.5	0.50	0.5	#N/A	109,313.50	109,313.50
42,181,250	99.25	-0.25	0.25	#N/A	(106,518.31)	106,518.31
41,968,750	99	-0.25	0.25	UNTESTED	(106,250.00)	106,250.00
3,593,498	70	-2.00	2	#N/A	(105,691.12)	105,691.12
39,763,095	95.25	-0.25	0.25	#N/A	(104,639.72)	104,639.72
2,930,423	82	3.00	3	#N/A	103,426.69	103,426.69
4,879,875	84.75	-1.75	1.75	#N/A	(102,888.93)	102,888.93
4,800,652	71.5	-1.50	1.5	#N/A	(102,871.11)	102,871.11
2,998,747	91	-3.00	3	TESTED	(102,230.01)	102,230.01
680,000	1.7	0.30	0.3	#N/A	102,000.00	102,000.00
1,128,826	66.5	6.50	6.5	#N/A	100,511.90	100,511.90
1,405,120	19.5	1.50	1.5	#N/A	100,365.71	100,365.71
39,500,000	99	-0.25	0.25	#N/A	(100,000.00)	100,000.00
19,700,000	99	-0.50	0.5	#N/A	(100,000.00)	100,000.00
38,700,000	97	-0.25	0.25	#N/A	(100,000.00)	100,000.00
19,100,000	96	-0.50	0.5	#N/A	(100,000.00)	100,000.00
9,000,000	91	-1.00	1	#N/A	(100,000.00)	100,000.00
8,500,000	86	-1.00	1	#N/A	(100,000.00)	100,000.00
8,400,000	85	-1.00	1	TESTED	(100,000.00)	100,000.00
3,300,000	68	-2.00	2	#N/A	(100,000.00)	100,000.00
2,950,000	61	-2.00	2	#N/A	(100,000.00)	100,000.00
9,275,000	92	1.00	1	#N/A	99,731.18	99,731.18
5,050,000	50	1.00	1	#N/A	99,019.61	99,019.61
75,540,500	99	-0.13	0.125	#N/A	(95,500.00)	95,500.00
17,406,033	93	-0.50	0.5	UNTESTED	(94,086.66)	94,086.66
14,606,250	98	-0.63	0.625	#N/A	(93,750.00)	93,750.00
22,410,000	100	-0.40	0.4	#N/A	(90,000.00)	90,000.00
22,365,000	99	0.40	0.4	#N/A	90,000.00	90,000.00
17,910,000	100	-0.50	0.5	#N/A	(90,000.00)	90,000.00
17,370,000	97	-0.50	0.5	#N/A	(90,000.00)	90,000.00
8,550,000	96	-1.00	1	#N/A	(90,000.00)	90,000.00
17,638,637	100	-0.50	0.5	#N/A	(88,636.37)	88,636.37
17,319,583	99	-0.50	0.5	#N/A	(87,916.66)	87,916.66
34,562,500	99	-0.25	0.25	#N/A	(87,500.00)	87,500.00
17,062,500	98	-0.50	0.5	#N/A	(87,500.00)	87,500.00
16,187,500	93	-0.50	0.5	#N/A	(87,500.00)	87,500.00
2,125,000	81.5	3.50	3.5	#N/A	87,500.00	87,500.00
173,337,500	99	0.05	0.05	#N/A	87,500.00	87,500.00
32,057,143	94.25	-0.25	0.25	#N/A	(85,258.36)	85,258.36
16,085,781	96	-0.50	0.5	#N/A	(84,218.75)	84,218.75
32,844,000	98	-0.25	0.25	#N/A	(84,000.00)	84,000.00
12,539,625	99	-0.65	0.65	#N/A	(82,875.00)	82,875.00
31,465,737	94.75	0.25	0.25	#N/A	82,804.57	82,804.57
54,450,000	99.15	-0.15	0.15	#N/A	(82,500.00)	82,500.00
2,715,701	93.75	-2.75	2.75	#N/A	(82,067.89)	82,067.89
7,063,628	89	-1.00	1	#N/A	(80,268.50)	80,268.50
7,040,000	87	1.00	1	#N/A	80,000.00	80,000.00
6,800,000	84	1.00	1	#N/A	80,000.00	80,000.00
1,305,675	53	-3.00	3	#N/A	(78,340.50)	78,340.50
3,745,833	74.5	-1.50	1.5	#N/A	(76,969.17)	76,969.17
301,813	1.25	-0.25	0.25	#N/A	(75,453.25)	75,453.25
6,474,601	87	-1.00	1	#N/A	(75,286.06)	75,286.06
751,302	9	1.00	1	#N/A	75,130.20	75,130.20
14,925,000	100	-0.50	0.5	#N/A	(75,000.00)	75,000.00
59,325,000	99	-0.13	0.125	UNTESTED	(75,000.00)	75,000.00
29,625,000	99	-0.25	0.25	#N/A	(75,000.00)	75,000.00
29,625,000	99	-0.25	0.25	#N/A	(75,000.00)	75,000.00
14,775,000	99	-0.50	0.5	#N/A	(75,000.00)	75,000.00
29,475,000	98	0.25	0.25	#N/A	75,000.00	75,000.00
9,725,000	98	-0.75	0.75	#N/A	(75,000.00)	75,000.00
14,325,000	96	-0.50	0.5	#N/A	(75,000.00)	75,000.00
13,875,000	93	-0.50	0.5	#N/A	(75,000.00)	75,000.00
13,425,000	90	-0.50	0.5	#N/A	(75,000.00)	75,000.00
13,125,000	88	-0.50	0.5	#N/A	(75,000.00)	75,000.00
12,525,000	84	-0.50	0.5	#N/A	(75,000.00)	75,000.00
14,325,000	95.5	0.50	0.5	#N/A	74,609.38	74,609.38
28,591,875	98	-0.25	0.25	#N/A	(73,125.00)	73,125.00
57,038,516	99	-0.13	0.125	#N/A	(72,109.38)	72,109.38
645,744	70	-7.00	7	#N/A	(71,749.33)	71,749.33
8,383,750	88.75	-0.75	0.75	#N/A	(71,452.41)	71,452.41
13,608,750	96	-0.50	0.5	#N/A	(71,250.00)	71,250.00
27,351,563	97	0.25	0.25	#N/A	70,312.50	70,312.50
13,650,000	98	-0.50	0.5	#N/A	(70,000.00)	70,000.00
27,090,000	97	-0.25	0.25	#N/A	(70,000.00)	70,000.00

5060	99	FID Corp
5054	99	FID Corp
5033	99	FID Corp
4985	98	FID Corp
4970	99	FID Corp
4969	100	FID Corp
4856	98	FID Corp
4378	92	FID Corp
4326	98	FID Corp
4180	97	FID Corp
4151	99	FID Corp
4087	99	FID Corp
3951	99	FID Corp
3956	99	FID Corp
3937	99	FID Corp
3939	98	FID Corp
3816	99	FID Corp
3815	99	FID Corp
3801	84	FID Corp
3324	96	FID Corp
3314	96	FID Corp
2887	98	FID Corp
2799	91	FID Corp
2733	99	FID Corp
2191	100	FID Corp
2163	99	FID Corp
2162	99	FID Corp
2154	99	FID Corp
9911	100	FID Corp
8276	97	FID Corp
7938	98	FID Corp
7727	95	FID Corp
7584	98	FID Corp
7580	98	FID Corp
6644	98	FID Corp
6409	98	FID Corp
6408	98	FID Corp
5731	100	FID Corp
3955	98	FID Corp
9787	100	FID Corp
9786	100	FID Corp
9784	100	FID Corp
6617	79	FID Corp
3801	84	FID Corp
2411	98	FID Corp
9761	95	FID Corp
9783	100	FID Corp
7606	91	FID Corp
7071	98	FID Corp
6687	98	FID Corp
9348	98	FID Corp
9188	96	FID Corp
8606	98	FID Corp
7326	97	FID Corp
6434	97	FID Corp
5765	99	FID Corp
4194	98	FID Corp
4168	99	FID Corp
4163	99	FID Corp
9055	99	FID Corp
8958	98	FID Corp
8872	98	FID Corp
8805	97	FID Corp
7040	98	FID Corp
8213	96	FID Corp
4849	98	FID Corp
8538	96	FID Corp
7073	98	FID Corp
8426	99	FID Corp
7967	95	FID Corp
8304	98	FID Corp
8285	99	FID Corp
8282	98	FID Corp
8101	96	FID Corp
6884	FID Corp	92.50
6870	HY	83.00
8736	FID Corp	97.13
9184	HY	88.00
7294	FID Corp	98.25
7624	HY	10.00
9799	HY	90.00
7071	FID Corp	97.75
7420	HY	85.00
4350	FID Corp	95.50
6901	HY	91.00
9300	HY	16.00
4521	FID Corp	93.25
7033	FID Corp	98.50
5985	FID Corp	96.38
6363	HY	2.00
4401	FID Corp	99.50
5766	FID Corp	98.75
4087	FID Corp	98.75
5766	FID Corp	98.75
5296	FID Corp	98.25
5455	FID Corp	98.25
3939	FID Corp	98.25
5994	FID Corp	98.13
8101	FID Corp	95.88
5508	FID Corp	89.50
5773	FID Corp	99.05
6464	FID Corp	98.50
9728	FID Corp	94.00
7458	HY	21.00
9914	HY	90.00
7067	FID Corp	88.00
6632	FID Corp	98.30
7616	FID Corp	95.75
5054	FID Corp	98.75
8311	FID Corp	96.50
7641	HY	85.00
7208	FID Corp	77.13
7473	HY	76.00
4900	HY	1.00
6404	HY	97.00
7895	HY	21.00
7981	FID Corp	97.50
3937	FID Corp	99.25
6226	FID Corp	98.50
5365	HY	87.00
8099	FID Corp	98.60
8675	FID Corp	94.00
5420	FID Corp	97.25
8917	HY	16.00
6462	FID Corp	98.50
7064	FID Corp	98.50
4503	FID Corp	97.50
6495	FID Corp	98.75
7296	FID Corp	98.50
5994	FID Corp	98.13
4088	FID Corp	96.50
3606	FID Corp	95.50
4882	FID Corp	91.50
7277	FID Corp	91.50
4378	FID Corp	91.00
7267	FID Corp	90.50
4572	FID Corp	90.00
7524	FID Corp	88.50
7524	FID Corp	88.50
6947	FID Corp	84.00
8298	HY	80.00
4558	FID Corp	99.10
7286	FID Corp	98.25
8489	FID Corp	93.25
7024	HY	74.00
8062	FID Corp	98.00
7536	FID Corp	95.50
7535	FID Corp	94.75

12,950,000	93	-0.50	0.5	#N/A	(70,000.00)	70,000.00
2,887,500	85	-2.00	2	TESTED	(69,578.31)	69,578.31
53,418,750	97	0.13	0.125	#N/A	68,750.00	68,750.00
9,658,000	88.625	-0.63	0.625	#N/A	(68,593.75)	68,593.75
26,451,923	98	0.25	0.25	#N/A	67,307.69	67,307.69
669,361	9	1.00	1	#N/A	66,936.10	66,936.10
1,999,156	93	-3.00	3	#N/A	(66,638.53)	66,638.53
25,806,000	98	-0.25	0.25	#N/A	(66,000.00)	66,000.00
2,791,357	87	-2.00	2	#N/A	(65,678.99)	65,678.99
12,415,000	96	-0.50	0.5	#N/A	(65,000.00)	65,000.00
2,932,116	93	-2.00	2	#N/A	(64,442.11)	64,442.11
1,178,561	15.13	0.87	0.87	#N/A	64,084.25	64,084.25
23,854,651	93	0.25	0.25	#N/A	63,953.49	63,953.49
12,573,247	99	-0.50	0.5	#N/A	(63,823.59)	63,823.59
16,329,890	96	0.38	0.375	#N/A	63,540.43	63,540.43
841,800	2.15	-0.15	0.15	#N/A	(63,135.00)	63,135.00
12,437,500	99	0.50	0.5	#N/A	62,500.00	62,500.00
24,687,500	99	-0.25	0.25	#N/A	(62,500.00)	62,500.00
24,687,500	99	-0.25	0.25	#N/A	(62,500.00)	62,500.00
24,687,500	99	-0.25	0.25	#N/A	(62,500.00)	62,500.00
24,562,500	98	0.25	0.25	#N/A	62,500.00	62,500.00
24,562,500	98	0.25	0.25	#N/A	62,500.00	62,500.00
24,562,500	98	0.25	0.25	#N/A	62,500.00	62,500.00
49,062,500	98	0.13	0.125	#N/A	62,500.00	62,500.00
47,937,500	96	-0.13	0.125	#N/A	(62,500.00)	62,500.00
11,187,500	90	-0.50	0.5	#N/A	(62,500.00)	62,500.00
123,812,500	99	0.05	0.05	#N/A	62,500.00	62,500.00
12,274,615	99	-0.50	0.5	#N/A	(62,307.69)	62,307.69
5,784,615	95	-1.00	1	#N/A	(61,538.46)	61,538.46
840,800	19.5	1.50	1.5	#N/A	60,057.14	60,057.14
1,800,000	93	-3.00	3	UNTESTED	(60,000.00)	60,000.00
2,640,000	90	-2.00	2	#N/A	(60,000.00)	60,000.00
19,660,000	98	0.30	0.3	#N/A	60,000.00	60,000.00
22,812,438	96	-0.25	0.25	#N/A	(59,562.50)	59,562.50
23,315,972	99	-0.25	0.25	UNTESTED	(59,027.78)	59,027.78
11,185,227	97	-0.50	0.5	#N/A	(57,954.54)	57,954.54
1,607,170	82	3.00	3	#N/A	56,723.65	56,723.65
34,706,250	77	0.13	0.125	#N/A	56,250.00	56,250.00
1,900,000	78.25	-2.25	2.25	#N/A	(56,250.00)	56,250.00
112,304	0.5	0.50	0.5	#N/A	56,152.00	56,152.00
10,760,875	96.5	0.50	0.5	UNTESTED	55,468.43	55,468.43
774,520	19.5	1.50	1.5	#N/A	55,322.86	55,322.86
10,744,898	98	-0.50	0.5	#N/A	(55,102.04)	55,102.04
21,835,000	99	0.25	0.25	#N/A	55,000.00	55,000.00
10,835,000	99	-0.50	0.5	#N/A	(55,000.00)	55,000.00
2,382,639	89	-2.00	2	#N/A	(54,773.31)	54,773.31
13,324,324	99	-0.40	0.4	#N/A	(54,054.05)	54,054.05
4,947,369	95	-1.00	1	#N/A	(52,631.59)	52,631.59
20,422,500	97	0.25	0.25	#N/A	52,500.00	52,500.00
956,899	15.13	0.87	0.87	#N/A	52,031.38	52,031.38
10,228,846	99	-0.50	0.5	UNTESTED	(51,923.08)	51,923.08
10,159,276	99	-0.50	0.5	#N/A	(51,569.93)	51,569.93
9,847,030	98	-0.50	0.5	#N/A	(50,497.59)	50,497.59
19,750,000	99	-0.25	0.25	#N/A	(50,000.00)	50,000.00
9,850,000	99	-0.50	0.5	#N/A	(50,000.00)	50,000.00
39,250,000	98	0.13	0.125	#N/A	50,000.00	50,000.00
9,650,000	97	-0.50	0.5	#N/A	(50,000.00)	50,000.00
9,550,000	96	-0.50	0.5	#N/A	(50,000.00)	50,000.00
9,150,000	91	0.50	0.5	#N/A	50,000.00	50,000.00
9,150,000	91	0.50	0.5	#N/A	50,000.00	50,000.00
4,550,000	92	-1.00	1	#N/A	(50,000.00)	50,000.00
9,050,000	91	-0.50	0.5	#N/A	(50,000.00)	50,000.00
4,500,000	91	-1.00	1	#N/A	(50,000.00)	50,000.00
8,850,000	89	-0.50	0.5	#N/A	(50,000.00)	50,000.00
8,850,000	89	-0.50	0.5	#N/A	(50,000.00)	50,000.00
4,200,000	85	-1.00	1	TESTED	(50,000.00)	50,000.00
4,000,000	81	-1.00	1	#N/A	(50,000.00)	50,000.00
49,550,000	99	0.10	0.1	#N/A	50,000.00	50,000.00
19,464,623	98	0.25	0.25	#N/A	49,528.30	49,528.30
17,950,625	93	0.25	0.25	#N/A	48,125.00	48,125.00
7,100,210	73.5	0.50	0.5	#N/A	47,974.39	47,974.39
4,678,520	99	-1.00	1	#N/A	(47,740.00)	47,740.00
9,101,150	96	-0.50	0.5	#N/A	(47,650.00)	47,650.00
18,059,350	95	-0.25	0.25	#N/A	(47,650.00)	47,650.00

7932	91	FID Corp	2163	FID Corp	98.88
7802	96	FID Corp	9454	FID Corp	98.13
8062	99	FID Corp	9396	CDO	99.00
7971	98	FID Corp	7963	FID Corp	97.50
7686	98	FID Corp	6870	HY	83.00
7687	97	FID Corp	3427	FID Corp	99.75
7497	98	FID Corp	7797	HY	2.00
7608	99	FID Corp	5192	FID Corp	92.50
7649	100	FID Corp	8614	FID Corp	98.75
7513	97	FID Corp	8873	HY	96.00
7376	98	FID Corp	5767	FID Corp	98.50
7294	98	FID Corp	9502	FID Corp	99.65
7287	98	FID Corp	4550	FID Corp	99.25
7296	99	FID Corp	5094	HY	97.00
7288	98	FID Corp	7841	HY	97.00
7072	96	FID Corp	3437	FID Corp	99.75
6885	96	FID Corp	8181	FID Corp	92.50
6727	96	FID Corp	6630	FID Corp	98.38
6910	99	FID Corp	7617	HY	86.00
6605	93	FID Corp	4063	HY	92.00
5773	99	FID Corp	6381	FID Corp	85.00
6645	97	FID Corp	7686	FID Corp	97.75
6671	99	FID Corp	7474	HY	2.00
6670	99	FID Corp	9434	HY	90.00
6668	99	FID Corp	7412	HY	10.00
6639	97	FID Corp	7495	FID Corp	96.75
6632	98	FID Corp	9437	HY	50.00
6630	98	FID Corp	9729	FID Corp	97.00
4976	97	FID Corp	7063	FID Corp	98.50
6497	99	FID Corp	4276	FID Corp	98.75
6416	96	FID Corp	9065	FID Corp	99.25
6326	93	FID Corp	6307	FID Corp	98.25
6307	98	FID Corp	5370	FID Corp	97.25
6108	100	FID Corp	3526	FID Corp	96.25
5402	99	FID Corp	8101	FID Corp	95.88
6226	99	FID Corp	6605	FID Corp	92.50
5994	98	FID Corp	6436	FID Corp	90.75
5752	97	FID Corp	6900	FID Corp	90.50
3640	95	FID Corp	8924	FID Corp	99.05
5924	99	FID Corp	8756	FID Corp	95.25
5766	99	FID Corp	2567	HY	95.00
5741	98	FID Corp	9032	HY	68.00
5701	94	FID Corp	7793	FID Corp	77.00
5534	94	FID Corp	7065	HY	97.00
4537	99	FID Corp	5415	FID Corp	96.50
4576	99	FID Corp	8541	HY	93.00
4550	99	FID Corp	5060	FID Corp	98.75
4549	99	FID Corp	8733	HY	97.00
4565	100	FID Corp	8829	FID Corp	96.50
4538	100	FID Corp	8605	FID Corp	97.50
4486	99	FID Corp	6668	FID Corp	99.25
4472	98	FID Corp	4520	HY	2.00
4378	92	FID Corp	6687	FID Corp	97.85
4401	99	FID Corp	4882	FID Corp	91.50
4365	95	FID Corp	8547	HY	92.00
4180	97	FID Corp	7288	FID Corp	98.25
4088	97	FID Corp	5767	FID Corp	98.50
3485	98	FID Corp	3300	FID Corp	94.00
3815	99	FID Corp	8019	HY	89.00
2819	100	FID Corp	8421	FID Corp	95.75
8924	99	FID Corp	7456	HY	21.00
8923	98	FID Corp	8239	HY	21.00
5701	94	FID Corp	2802	FID Corp	92.50
5119	98	FID Corp	5857	HY	27.00
5455	98	FID Corp	6905	HY	12.00
7074	99	FID Corp	9735	HY	93.00
7495	97	FID Corp	7413	HY	92.00
5994	98	FID Corp	7641	FID Corp	85.00
6108	100	FID Corp	7222	HY	96.00
8643	99	FID Corp	4874	HY	2.00
8508	99	FID Corp	8303	HY	98.00
8310	95	FID Corp	7725	HY	91.00
7913	99	FID Corp	8351	HY	98.00
5766	99	FID Corp	4286	FID Corp	98.25

37,572,500	99	-0.13	0.125	#N/A	(47,500.00)	47,500.00
36,796,875	98	0.13	0.125	#N/A	46,875.00	46,875.00
4,615,125	100	-1.00	1	#N/A	(46,617.42)	46,617.42
8,947,059	98	-0.50	0.5	#N/A	(45,882.35)	45,882.35
1,901,652	85	-2.00	2	TESTED	(45,822.94)	45,822.94
18,226,379	100	-0.25	0.25	#N/A	(45,680.15)	45,680.15
601,953	2.15	-0.15	0.15	#N/A	(45,146.48)	45,146.48
8,273,611	93	-0.50	0.5	#N/A	(44,722.22)	44,722.22
17,577,500	99	-0.25	0.25	#N/A	(44,500.00)	44,500.00
4,237,347	95	1.00	1	#N/A	44,139.03	44,139.03
8,553,947	98	0.50	0.5	#N/A	43,421.05	43,421.05
12,207,125	100	-0.35	0.35	#N/A	(42,875.00)	42,875.00
17,014,428	99	0.25	0.25	#N/A	42,857.50	42,857.50
8,266,250	97.5	-0.50	0.5	#N/A	(42,609.54)	42,609.54
8,167,577	97.5	-0.50	0.5	#N/A	(42,100.91)	42,100.91
16,686,121	100	-0.25	0.25	#N/A	(41,819.85)	41,819.85
7,672,059	93	-0.50	0.5	#N/A	(41,470.59)	41,470.59
10,821,250	98	0.38	0.375	#N/A	41,250.00	41,250.00
3,541,632	87	-1.00	1	#N/A	(41,181.77)	41,181.77
3,754,238	91	1.00	1	#N/A	40,806.93	40,806.93
3,453,125	86	-1.00	1	#N/A	(40,625.00)	40,625.00
15,786,625	98	-0.25	0.25	#N/A	(40,375.00)	40,375.00
265,334	1.7	0.30	0.3	#N/A	39,800.10	39,800.10
14,158,425	89.75	0.25	0.25	#N/A	39,328.96	39,328.96
390,000	9	1.00	1	#N/A	39,000.00	39,000.00
14,996,250	97	-0.25	0.25	#N/A	(38,750.00)	38,750.00
643,270	53	-3.00	3	#N/A	(38,596.20)	38,596.20
3,730,769	98	-1.00	1	#N/A	(38,461.54)	38,461.54
7,545,802	99	-0.50	0.5	#N/A	(38,303.56)	38,303.56
14,926,839	99	-0.25	0.25	#N/A	(37,789.47)	37,789.47
14,887,500	99	0.25	0.25	#N/A	37,500.00	37,500.00
14,737,500	98	0.25	0.25	#N/A	37,500.00	37,500.00
4,862,500	98	-0.75	0.75	#N/A	(37,500.00)	37,500.00
14,437,500	96	0.25	0.25	#N/A	37,500.00	37,500.00
28,762,500	96	-0.13	0.125	#N/A	(37,500.00)	37,500.00
6,937,500	93	-0.50	0.5	#N/A	(37,500.00)	37,500.00
13,612,500	91	-0.25	0.25	#N/A	(37,500.00)	37,500.00
6,787,500	91	-0.50	0.5	#N/A	(37,500.00)	37,500.00
74,287,500	99	0.05	0.05	#N/A	37,500.00	37,500.00
14,151,429	95	0.25	0.25	#N/A	37,142.86	37,142.86
3,460,856	96	-1.00	1	#N/A	(36,430.06)	36,430.06
306,493	76	-8.00	8	#N/A	(36,058.00)	36,058.00
2,772,000	76	1.00	1	#N/A	36,000.00	36,000.00
6,927,668	96.5	0.50	0.5	#N/A	35,709.63	35,709.63
6,889,219	97	-0.50	0.5	#N/A	(35,695.44)	35,695.44
4,408,101	93.75	-0.75	0.75	#N/A	(35,549.20)	35,549.20
13,989,583	99	-0.25	0.25	UNTESTED	(35,416.67)	35,416.67
9,087,986	97.375	-0.38	0.375	#N/A	(35,133.97)	35,133.97
6,755,000	97	-0.50	0.5	UNTESTED	(35,000.00)	35,000.00
6,703,125	98	-0.50	0.5	#N/A	(34,375.00)	34,375.00
13,398,750	99	0.25	0.25	#N/A	33,750.00	33,750.00
166,180	1.6	0.40	0.4	#N/A	33,236.00	33,236.00
21,527,000	98	-0.15	0.15	#N/A	(33,000.00)	33,000.00
5,947,500	91	0.50	0.5	#N/A	32,500.00	32,500.00
5,883,547	91.5	0.50	0.5	#N/A	31,975.80	31,975.80
12,457,358	98	0.25	0.25	#N/A	31,698.11	31,698.11
6,221,053	98	0.50	0.5	#N/A	31,578.95	31,578.95
2,937,500	95	-1.00	1	#N/A	(31,250.00)	31,250.00
22,218,750	88.875	0.13	0.125	#N/A	31,206.11	31,206.11
11,626,786	96	-0.25	0.25	#N/A	(30,357.14)	30,357.14
420,400	19.5	1.50	1.5	#N/A	30,028.57	30,028.57
420,400	19.5	1.50	1.5	#N/A	30,028.57	30,028.57
5,550,000	93	-0.50	0.5	UNTESTED	(30,000.00)	30,000.00
810,000	28	-1.00	1	#N/A	(30,000.00)	30,000.00
720,000	12.5	-0.50	0.5	#N/A	(30,000.00)	30,000.00
2,782,500	92	1.00	1	#N/A	29,919.35	29,919.35
5,490,000	91.5	0.50	0.5	#N/A	29,836.96	29,836.96
841,500	82	3.00	3	#N/A	29,700.00	29,700.00
5,642,126	95.5	0.50	0.5	#N/A	29,386.07	29,386.07
195,082	1.7	0.30	0.3	#N/A	29,262.30	29,262.30
11,077,821	98.25	-0.25	0.25	#N/A	(28,259.75)	28,259.75
2,554,962	90	1.00	1	#N/A	28,076.51	28,076.51
5,436,830	97.5	0.50	0.5	#N/A	27,738.93	27,738.93
10,725,625	98	0.25	0.25	#N/A	27,291.67	27,291.67

5016	99	FID Corp
4906	99	FID Corp
4905	100	FID Corp
3911	99	FID Corp
3813	99	FID Corp
8540	98	FID Corp
8213	96	FID Corp
8276	97	FID Corp
8099	99	FID Corp
7982	99	FID Corp
7727	95	FID Corp
7326	97	FID Corp
7296	99	FID Corp
7068	99	FID Corp
7066	99	FID Corp
7064	99	FID Corp
7063	99	FID Corp
7051	99	FID Corp
7040	98	FID Corp
6671	99	FID Corp
6670	99	FID Corp
6668	99	FID Corp
6639	97	FID Corp
6359	89	FID Corp
6108	100	FID Corp
5994	98	FID Corp
5767	98	FID Corp
5773	99	FID Corp
5742	98	FID Corp
5296	98	FID Corp
5732	97	FID Corp
5455	98	FID Corp
5409	95	FID Corp
5377	97	FID Corp
5291	99	FID Corp
5226	99	FID Corp
4970	99	FID Corp
4856	98	FID Corp
4525	95	FID Corp
4195	98	FID Corp
4092	99	FID Corp
4087	99	FID Corp
3939	98	FID Corp
3324	96	FID Corp
3314	96	FID Corp
2887	98	FID Corp
2446	99	FID Corp
8958	98	FID Corp
7497	98	FID Corp
6632	98	FID Corp
6630	98	FID Corp
5582	98	FID Corp
5766	99	FID Corp
5741	98	FID Corp
4537	99	FID Corp
4558	99	FID Corp
4538	100	FID Corp
4472	98	FID Corp
5098	99	FID Corp
8948	94	FID Corp
8614	99	FID Corp
8616	98	FID Corp
6606	96	FID Corp
4065	99	FID Corp
5098	99	FID Corp
4996	68	FID Corp
7289	98	FID Corp
4968	99	FID Corp
9171	98	FID Corp
6628	99	FID Corp
4975	97	FID Corp
8511	97	FID Corp
8510	99	FID Corp
8756	95	FID Corp

5861	HY	99.00
6931	HY	1.00
5689	FID Corp	98.50
4938	HY	2.00
7068	FID Corp	98.50
7580	FID Corp	97.75
8512	HY	56.00
6221	FID Corp	97.10
6218	HY	96.00
5850	FID Corp	98.50
6307	FID Corp	98.25
5455	FID Corp	98.25
5742	FID Corp	97.50
8829	FID Corp	96.50
3526	FID Corp	96.25
6024	FID Corp	92.50
5854	FID Corp	92.25
6900	FID Corp	90.50
2872	FID Corp	90.50
6534	HY	3.00
8393	HY	78.00
4564	HY	1.00
4418	HY	1.00
8736	FID Corp	97.13
6671	FID Corp	99.35
7241	HY	94.00
8151	HY	88.00
5098	FID Corp	99.25
4443	FID Corp	90.25
8550	HY	92.00
6707	HY	99.00
8353	HY	93.00
9171	FID Corp	98.25
9500	HY	97.00
4309	HY	2.00
7537	FID Corp	95.25
9249	HY	97.00
9250	HY	97.00
7939	FID Corp	97.50
7066	FID Corp	98.75
2159	FID Corp	92.75
6218	HY	96.00
6220	FID Corp	97.10
5701	FID Corp	94.50
6440	FID Corp	98.50
7902	HY	92.00
3613	FID Corp	94.50
6769	HY	1.00
3606	FID Corp	95.50
6884	FID Corp	92.50
7633	HY	90.00
9182	HY	88.00
8873	HY	96.00
7006	HY	91.00
5417	FID Corp	96.50
5885	HY	95.00
6630	FID Corp	98.38
4064	FID Corp	82.50
9343	HY	1.00
6379	HG	98.00
7549	HY	97.00
6779	HY	91.00
4243	HY	2.00
8547	HY	92.00
7024	HY	74.00
7289	FID Corp	98.25
8747	HY	50.00
4976	FID Corp	97.10
4974	FID Corp	97.10
6172	HY	1.00
6668	FID Corp	99.25
8396	HY	91.00
7455	HY	16.00
7209	HY	81.00

10,621,973	99.25	-0.25	0.25	#N/A	(26,823.16)	26,823.16
53,000	0.5	0.50	0.5	#N/A	26,500.00	26,500.00
5,171,250	98	0.50	0.5	#N/A	26,250.00	26,250.00
129,339	1.6	0.40	0.4	#N/A	25,867.80	25,867.80
5,079,638	99	-0.50	0.5	#N/A	(25,784.96)	25,784.96
10,046,528	98	-0.25	0.25	#N/A	(25,694.45)	25,694.45
5,696,049	56.25	-0.25	0.25	#N/A	(25,428.79)	25,428.79
24,379,036	97	0.10	0.1	#N/A	25,107.14	25,107.14
9,625,000	96.25	-0.25	0.25	#N/A	(25,065.10)	25,065.10
4,925,000	99	-0.50	0.5	#N/A	(25,000.00)	25,000.00
9,825,000	98	0.25	0.25	#N/A	25,000.00	25,000.00
9,825,000	98	0.25	0.25	#N/A	25,000.00	25,000.00
4,875,000	98	-0.50	0.5	#N/A	(25,000.00)	25,000.00
4,825,000	97	-0.50	0.5	UNTESTED	(25,000.00)	25,000.00
9,625,000	96	0.25	0.25	#N/A	25,000.00	25,000.00
4,625,000	93	-0.50	0.5	#N/A	(25,000.00)	25,000.00
9,225,000	92	0.25	0.25	#N/A	25,000.00	25,000.00
4,525,000	91	-0.50	0.5	#N/A	(25,000.00)	25,000.00
4,525,000	90	0.50	0.5	#N/A	25,000.00	25,000.00
131,000	2.43	0.57	0.57	#N/A	24,890.00	24,890.00
774,061	80.5	-2.50	2.5	#N/A	(24,809.65)	24,809.65
48,658	0.5	0.50	0.5	#N/A	24,329.00	24,329.00
48,421	0.5	0.50	0.5	#N/A	24,210.50	24,210.50
18,453,750	97	0.13	0.125	#N/A	23,750.00	23,750.00
6,706,125	99	0.35	0.35	#N/A	23,625.00	23,625.00
8,834,180	93.75	0.25	0.25	#N/A	23,495.16	23,495.16
4,089,330	88.5	-0.50	0.5	#N/A	(23,234.83)	23,234.83
9,180,625	99	0.25	0.25	#N/A	23,125.00	23,125.00
8,303,000	90	0.25	0.25	#N/A	23,000.00	23,000.00
4,160,942	91.5	0.50	0.5	#N/A	22,613.82	22,613.82
8,945,720	99.25	-0.25	0.25	#N/A	(22,590.20)	22,590.20
8,392,500	93.25	-0.25	0.25	#N/A	(22,560.48)	22,560.48
8,842,500	98	0.25	0.25	#N/A	22,500.00	22,500.00
4,350,541	96.5	0.50	0.5	#N/A	22,425.47	22,425.47
220,000	2.2	-0.20	0.2	#N/A	(22,000.00)	22,000.00
2,747,963	96	-0.75	0.75	#N/A	(21,637.50)	21,637.50
4,196,606	96.5	0.50	0.5	#N/A	21,631.99	21,631.99
4,154,914	96.5	0.50	0.5	#N/A	21,417.08	21,417.08
4,175,294	98	-0.50	0.5	#N/A	(21,411.76)	21,411.76
8,402,675	99	-0.25	0.25	#N/A	(21,272.59)	21,272.59
7,871,873	93	-0.25	0.25	#N/A	(21,217.99)	21,217.99
8,124,490	96.25	-0.25	0.25	#N/A	(21,157.53)	21,157.53
20,529,714	97	0.10	0.1	#N/A	21,142.86	21,142.86
3,958,115	94	0.50	0.5	#N/A	20,942.41	20,942.41
4,091,538	99	-0.50	0.5	#N/A	(20,769.23)	20,769.23
2,541,500	92.75	-0.75	0.75	#N/A	(20,718.75)	20,718.75
3,798,900	94	0.50	0.5	#N/A	20,100.00	20,100.00
167,202	1.12	-0.12	0.12	#N/A	(20,064.24)	20,064.24
3,820,000	96	-0.50	0.5	#N/A	(20,000.00)	20,000.00
3,700,000	93	-0.50	0.5	#N/A	(20,000.00)	20,000.00
1,799,977	89	1.00	1	#N/A	19,999.74	19,999.74
3,516,188	88.5	-0.50	0.5	#N/A	(19,978.34)	19,978.34
1,910,000	95	1.00	1	#N/A	19,895.83	19,895.83
3,472,479	91.5	-0.50	0.5	#N/A	(19,079.55)	19,079.55
3,682,059	97	-0.50	0.5	#N/A	(19,078.03)	19,078.03
3,586,869	94.5	0.50	0.5	#N/A	18,878.26	18,878.26
4,918,750	98	0.38	0.375	#N/A	18,750.00	18,750.00
3,093,750	83	-0.50	0.5	#N/A	(18,750.00)	18,750.00
156,000	1.12	-0.12	0.12	#N/A	(18,720.00)	18,720.00
7,331,250	97.75	0.25	0.25	#N/A	18,702.17	18,702.17
7,185,348	96.75	0.25	0.25	#N/A	18,518.94	18,518.94
609,968	93.75	-2.75	2.75	#N/A	(18,433.10)	18,433.10
91,127	1.6	0.40	0.4	#N/A	18,225.40	18,225.40
3,349,403	91.5	0.50	0.5	#N/A	18,203.28	18,203.28
2,629,872	73.5	0.50	0.5	#N/A	17,769.41	17,769.41
6,877,500	98	0.25	0.25	#N/A	17,500.00	17,500.00
286,215	53	-3.00	3	#N/A	(17,172.90)	17,172.90
16,645,714	97	0.10	0.1	#N/A	17,142.86	17,142.86
16,483,111	97	0.10	0.1	#N/A	16,975.40	16,975.40
139,784	1.12	-0.12	0.12	#N/A	(16,774.08)	16,774.08
6,451,250	99	0.25	0.25	#N/A	16,250.00	16,250.00
5,884,553	91.25	-0.25	0.25	#N/A	(16,166.35)	16,166.35
295,904	15.13	0.87	0.87	#N/A	16,089.78	16,089.78
1,710,625	81.75	-0.75	0.75	#N/A	(15,839.12)	15,839.12

8394	96	FID Corp
7914	98	FID Corp
3052	99	FID Corp
9122	96	FID Corp
8703	98	FID Corp
9065	99	FID Corp
8675	95	FID Corp
8674	96	FID Corp
6220	97	FID Corp
7979	95	FID Corp
5705	83	FID Corp
7537	96	FID Corp
6221	97	FID Corp
2799	91	FID Corp
8674	96	FID Corp
7771	96	FID Corp
7616	96	FID Corp
7536	96	FID Corp
7040	98	FID Corp
4996	68	FID Corp
4088	97	FID Corp
3640	95	FID Corp
5615	2	HG
7673	72	HG
7533	1	HG
7520	1	HG
7246	95	HG
7245	90	HG
9495	100	HG
9229	100	HG
9065	99	HG
8394	96	HG
9495	100	HG
8755	94	HG
9833	99	HG
9830	99	HG
7914	98	HG
9229	100	HG
9169	100	HG
9229	100	HG
9169	100	HG
6379	98	HG
9403	99	HG
7930	99	HG
7793	76	HY
7794	78	HY
9749	87	HY
9876	76	HY
4465	80	HY
8512	56	HY
5857	28	HY
6589	43	HY
6908	82	HY
7585	75	HY
9639	44	HY
9750	17	HY
3256	90	HY
4676	90	HY
5996	90	HY
6558	72	HY
6618	43	HY
6716	75	HY
6790	65	HY
6905	13	HY
7105	88	HY
7396	50	HY
7407	56	HY
7638	77	HY
8490	45	HY
8521	63	HY
8746	53	HY
8747	53	HY
9175	91	HY
9251	90	HY

6446	FID Corp	98.25
4064	FID Corp	82.50
9183	HY	88.00
5501	HY	2.00
8432	HY	92.00
8187	HY	95.00
6591	HY	89.00
8915	HY	91.00
5432	HY	97.00
5011	FID Corp	97.10
9876	HY	75.00
8924	FID Corp	99.05
4975	FID Corp	97.10
7951	HY	95.00
5843	HY	2.00
5012	FID Corp	97.10
6414	HY	27.00
7064	FID Corp	98.50
5245	HY	97.00
4087	FID Corp	98.75
5994	FID Corp	98.13
8304	FID Corp	97.75
8421	FID Corp	95.75
5854	FID Corp	92.25
2799	FID Corp	90.50
7618	HY	86.00
6668	FID Corp	99.25
6632	FID Corp	98.30
3631	FID Corp	97.50
7671	HY	97.00
5363	HY	97.00
6431	HY	2.00
6310	HY	1.00
7065	HY	97.00
5701	FID Corp	94.50
4905	FID Corp	99.60
4906	FID Corp	99.40
7608	FID Corp	98.80
7288	FID Corp	98.25
8679	HY	93.00
8542	HY	93.00
9247	HY	2.00
9815	HY	94.00
8825	HY	100.00
8349	HY	99.00
6003	HY	98.00
8757	HY	94.00
7268	HY	94.00
7063	FID Corp	98.50
3541	HY	96.00
8713	HY	92.00
4592	HY	95.00
6491	HY	94.00
6445	FID Corp	98.25
4861	HY	1.00
9378	HY	96.00
8151	HY	88.00
7531	HY	95.00
6444	FID Corp	98.25
7918	HY	90.00
8732	HY	97.00
5844	HY	2.00
5976	HY	92.00
9541	HY	50.00
8727	FID Corp	99.95
7618	HY	86.00
9248	HY	2.00
4592	HY	95.00
4552	HY	94.00
7607	HY	97.00
8548	HY	92.00
5420	FID Corp	97.25
6671	FID Corp	99.35
4015	HY	98.00

6,189,750	98	0.25	0.25	#N/A	15,750.00	15,750.00
2,578,125	83	-0.50	0.5	#N/A	(15,625.00)	15,625.00
2,180,878	88.625	-0.63	0.625	#N/A	(15,489.19)	15,489.19
154,000	2.2	-0.20	0.2	#N/A	(15,400.00)	15,400.00
929,254	93.5	-1.50	1.5	#N/A	(15,150.88)	15,150.88
1,890,000	94.25	0.75	0.75	#N/A	14,921.05	14,921.05
2,608,285	88.5	0.50	0.5	#N/A	14,653.29	14,653.29
2,612,159	90.5	0.50	0.5	#N/A	14,352.52	14,352.52
2,784,275	96.5	0.50	0.5	#N/A	14,351.93	14,351.93
13,700,796	97	0.10	0.1	#N/A	14,109.99	14,109.99
2,075,043	75.5	-0.50	0.5	#N/A	(13,833.62)	13,833.62
27,238,750	99	0.05	0.05	#N/A	13,750.00	13,750.00
13,348,490	97	0.10	0.1	#N/A	13,747.16	13,747.16
5,163,845	94.75	0.25	0.25	#N/A	13,589.07	13,589.07
132,000	2.2	-0.20	0.2	#N/A	(13,200.00)	13,200.00
12,646,889	97	0.10	0.1	#N/A	13,024.60	13,024.60
191,646	25.17	1.83	1.83	#N/A	12,989.34	12,989.34
2,551,760	99	-0.50	0.5	#N/A	(12,953.10)	12,953.10
2,467,401	97.5	-0.50	0.5	#N/A	(12,718.56)	12,718.56
4,937,500	99	-0.25	0.25	#N/A	(12,500.00)	12,500.00
9,812,500	98	0.13	0.125	#N/A	12,500.00	12,500.00
4,887,500	98	-0.25	0.25	#N/A	(12,500.00)	12,500.00
4,787,500	96	-0.25	0.25	#N/A	(12,500.00)	12,500.00
4,612,500	92	0.25	0.25	#N/A	12,500.00	12,500.00
2,262,500	91	-0.50	0.5	#N/A	(12,500.00)	12,500.00
1,066,537	87	-1.00	1	#N/A	(12,401.59)	12,401.59
4,852,222	99	0.25	0.25	#N/A	12,222.22	12,222.22
3,932,000	98	0.30	0.3	#N/A	12,000.00	12,000.00
2,290,116	98	-0.50	0.5	#N/A	(11,744.18)	11,744.18
4,346,604	97.25	-0.25	0.25	#N/A	(11,202.59)	11,202.59
2,163,122	97.5	-0.50	0.5	#N/A	(11,150.11)	11,150.11
130,867	1.83	0.17	0.17	#N/A	11,123.70	11,123.70
90,000	1.12	-0.12	0.12	#N/A	(10,800.00)	10,800.00
2,087,285	96.5	0.50	0.5	#N/A	10,759.20	10,759.20
1,979,058	94	0.50	0.5	#N/A	10,471.21	10,471.21
2,490,000	100	-0.40	0.4	#N/A	(10,000.00)	10,000.00
2,485,000	99	0.40	0.4	#N/A	10,000.00	10,000.00
4,940,000	99	-0.20	0.2	#N/A	(10,000.00)	10,000.00
3,930,000	98	0.25	0.25	#N/A	10,000.00	10,000.00
1,850,000	92.5	0.50	0.5	#N/A	9,946.24	9,946.24
1,850,000	92.5	0.50	0.5	#N/A	9,946.24	9,946.24
117,000	1.83	0.17	0.17	#N/A	9,945.00	9,945.00
1,865,266	93.5	0.50	0.5	#N/A	9,921.63	9,921.63
3,967,932	99.75	0.25	0.25	#N/A	9,919.83	9,919.83
1,955,225	98.5	0.50	0.5	#N/A	9,874.87	9,874.87
1,935,448	97.5	0.50	0.5	#N/A	9,874.73	9,874.73
1,839,642	93.5	0.50	0.5	#N/A	9,785.33	9,785.33
3,627,239	94.25	-0.25	0.25	#N/A	(9,646.91)	9,646.91
1,895,320	99	-0.50	0.5	#N/A	(9,620.91)	9,620.91
3,693,839	96.25	-0.25	0.25	#N/A	(9,619.37)	9,619.37
1,763,571	91.5	0.50	0.5	#N/A	9,584.63	9,584.63
1,817,583	94.5	0.50	0.5	#N/A	9,566.23	9,566.23
7,176,675	94.125	-0.13	0.125	#N/A	(9,543.45)	9,543.45
3,713,850	98	0.25	0.25	#N/A	9,450.00	9,450.00
18,796	0.5	0.50	0.5	#N/A	9,398.00	9,398.00
888,000	95	1.00	1	#N/A	9,250.00	9,250.00
1,616,060	88.5	-0.50	0.5	#N/A	(9,182.16)	9,182.16
1,714,362	94.5	0.50	0.5	#N/A	9,022.96	9,022.96
3,507,525	98	0.25	0.25	#N/A	8,925.00	8,925.00
6,381,225	90.125	-0.13	0.125	#N/A	(8,862.81)	8,862.81
2,281,456	97.375	-0.38	0.375	#N/A	(8,820.06)	8,820.06
88,000	2.2	-0.20	0.2	#N/A	(8,800.00)	8,800.00
397,886	94	-2.00	2	#N/A	(8,649.70)	8,649.70
139,341	53	-3.00	3	#N/A	(8,360.46)	8,360.46
16,658,334	100	-0.05	0.05	#N/A	(8,333.33)	8,333.33
715,481	87	-1.00	1	#N/A	(8,319.55)	8,319.55
97,500	1.83	0.17	0.17	#N/A	8,287.50	8,287.50
1,522,046	94.5	0.50	0.5	#N/A	8,010.77	8,010.77
1,459,924	93.5	0.50	0.5	#N/A	7,765.55	7,765.55
1,490,925	96.5	0.50	0.5	#N/A	7,685.18	7,685.18
1,394,576	91.5	0.50	0.5	#N/A	7,579.22	7,579.22
2,929,136	97	0.25	0.25	#N/A	7,529.91	7,529.91
2,124,986	99	0.35	0.35	#N/A	7,486.11	7,486.11
1,439,389	98.5	-0.50	0.5	#N/A	(7,343.82)	7,343.82

9379	20	HY
9380	20	HY
9437	53	HY
9438	53	HY
9540	53	HY
9541	53	HY
9705	36	HY
9723	35	HY
9714	69	HY
709	1	HY
6757	76	HY
6759	76	HY
9032	76	HY
9293	83	HY
9716	91	HY
8580	94	HY
4895	3	HY
4896	1	HY
9914	93	HY
2988	172	HY
2989	172	HY
4203	4	HY
4628	4	HY
6478	4	HY
3013	0	HY
4243	2	HY
4309	2	HY
4496	2	HY
4520	2	HY
4874	2	HY
4875	0	HY
4876	1	HY
4877	0	HY
4938	2	HY
4939	2	HY
5501	2	HY
5843	2	HY
5844	2	HY
5845	2	HY
5868	2	HY
5995	15	HY
6435	1	HY
7032	1	HY
7438	2	HY
7474	2	HY
7695	13	HY
8061	14	HY
8520	1	HY
9375	1	HY
9445	0	HY
9704	19	HY
264	0	HY
265	0	HY
4099	100	HY
5966	94	HY
5978	94	HY
5968	94	HY
5976	94	HY
5977	94	HY
6534	2	HY
8346	94	HY
9251	90	HY
9676	75	HY
3799	11	HY
5017	2	HY
6275	14	HY
9756	11	HY
8676	48	HY
305	0	HY
306	0	HY
4954	1	HY
9912	0	HY
2291	0	HY
2423	10	HY
4901	HY	1.00
8629	HY	93.00
5966	HY	92.00
5676	HY	2.00
4488	HY	94.00
7068	FID Corp	98.50
7289	FID Corp	98.25
6491	HY	94.00
9796	HY	87.00
4939	HY	2.00
8888	HY	99.00
7797	HY	2.00
9438	HY	50.00
7066	FID Corp	98.75
6447	FID Corp	98.25
7438	HY	2.00
6780	HY	91.00
7613	HY	98.00
4069	HY	99.00
7122	HY	2.00
7951	HY	95.00
6027	HY	84.00
8150	HY	88.00
7952	HY	95.00
5860	HY	99.00
8548	HY	92.00
9540	HY	50.00
7211	HY	97.00
6219	HY	98.00
6027	HY	84.00
4014	HY	98.00
5677	HY	2.00
4709	HY	96.00
9703	HY	1.00
7736	HY	1.00
3964	HY	78.00
8889	HY	99.00
7533	HY	1.00
7520	HY	1.00
7533	HG	1.00
7520	HG	1.00
6790	HY	62.00
5845	HY	2.00
8715	HY	92.00
5087	HY	95.00
5380	HY	99.00
7273	HY	94.00
4876	HY	1.00
4252	HY	1.00
5968	HY	92.00
5615	HG	2.00
6881	HY	101.00
5868	HY	2.00
4592	HY	95.00
7242	HY	94.00
9797	HY	87.00
5977	HY	92.00
6405	HY	2.00
7737	HY	1.00
6027	HY	84.00
4245	FID Corp	97.50
6029	HY	84.00
6029	HY	84.00
8702	HY	2.00
6675	HY	78.00
7367	HY	92.00
8550	HY	92.00
7295	HY	94.00
7123	HY	1.00
7738	HY	1.00
7952	HY	95.00
8701	HY	2.00
7491	EMG	0.01
6029	HY	84.00

60,000	1.12	-0.12	0.12	#N/A	(7,200.00)	7,200.00
886,161	93.75	-0.75	0.75	#N/A	(7,146.46)	7,146.46
326,077	94	-2.00	2	#N/A	(7,088.63)	7,088.63
94,289	2.15	-0.15	0.15	#N/A	(7,071.68)	7,071.68
876,499	94.75	-0.75	0.75	#N/A	(6,993.34)	6,993.34
1,275,880	99	-0.50	0.5	#N/A	(6,476.55)	6,476.55
2,465,519	98	0.25	0.25	#N/A	6,273.59	6,273.59
4,700,001	94.125	-0.13	0.125	#N/A	(6,250.00)	6,250.00
2,135,122	86.75	0.25	0.25	#N/A	6,135.41	6,135.41
30,670	1.6	0.40	0.4	#N/A	6,134.00	6,134.00
4,449,644	98.875	0.13	0.125	#N/A	5,618.24	5,618.24
74,750	2.15	-0.15	0.15	#N/A	(5,606.25)	5,606.25
91,449	53	-3.00	3	#N/A	(5,486.94)	5,486.94
2,110,545	99	-0.25	0.25	#N/A	(5,343.15)	5,343.15
2,063,250	98	0.25	0.25	#N/A	5,250.00	5,250.00
51,739	2.2	-0.20	0.2	#N/A	(5,173.90)	5,173.90
170,791	93.75	-2.75	2.75	#N/A	(5,161.27)	5,161.27
1,965,000	98.25	-0.25	0.25	#N/A	(5,012.76)	5,012.76
1,970,113	99.25	-0.25	0.25	#N/A	(4,975.03)	4,975.03
58,500	1.83	0.17	0.17	#N/A	4,972.50	4,972.50
1,696,987	94.75	0.25	0.25	#N/A	4,465.76	4,465.76
706,680	83.5	0.50	0.5	#N/A	4,206.43	4,206.43
738,705	88.5	-0.50	0.5	#N/A	(4,197.19)	4,197.19
1,590,183	94.75	0.25	0.25	#N/A	4,184.69	4,184.69
1,632,426	99.25	-0.25	0.25	#N/A	(4,122.29)	4,122.29
745,409	91.5	0.50	0.5	#N/A	4,051.14	4,051.14
64,209	53	-3.00	3	#N/A	(3,852.54)	3,852.54
2,906,250	96.875	0.13	0.125	#N/A	3,745.17	3,745.17
2,932,500	97.875	0.13	0.125	#N/A	3,740.43	3,740.43
599,505	83.5	0.50	0.5	#N/A	3,568.48	3,568.48
692,682	98.5	-0.50	0.5	#N/A	(3,534.09)	3,534.09
43,552	2.15	-0.15	0.15	#N/A	(3,266.40)	3,266.40
626,739	95.5	0.50	0.5	#N/A	3,264.27	3,264.27
26,500	1.12	-0.12	0.12	#N/A	(3,180.00)	3,180.00
6,348	0.5	0.50	0.5	#N/A	3,174.00	3,174.00
96,318	80.5	-2.50	2.5	#N/A	(3,087.12)	3,087.12
2,425,940	98.875	0.13	0.125	#N/A	3,063.06	3,063.06
6,095	0.5	0.50	0.5	#N/A	3,047.50	3,047.50
6,095	0.5	0.50	0.5	#N/A	3,047.50	3,047.50
6,095	0.5	0.50	0.5	#N/A	3,047.50	3,047.50
6,095	0.5	0.50	0.5	#N/A	3,047.50	3,047.50
61,592	65	-3.00	3	#N/A	(2,980.26)	2,980.26
29,647	2.2	-0.20	0.2	#N/A	(2,964.70)	2,964.70
505,500	91.5	0.50	0.5	#N/A	2,747.28	2,747.28
952,500	95.25	-0.25	0.25	#N/A	(2,506.58)	2,506.58
990,000	99.25	-0.25	0.25	#N/A	(2,500.00)	2,500.00
1,822,826	93.875	0.13	0.125	#N/A	2,423.97	2,423.97
9,660	0.75	0.25	0.25	#N/A	2,415.00	2,415.00
4,636	0.5	0.50	0.5	#N/A	2,318.00	2,318.00
106,510	94	-2.00	2	#N/A	(2,315.43)	2,315.43
20,000	2.2103	-0.21	0.2103	#N/A	(2,103.00)	2,103.00
396,276	100.5	0.50	0.5	#N/A	1,961.76	1,961.76
15,925	2.2	-0.20	0.2	#N/A	(1,592.50)	1,592.50
267,171	94.5	0.50	0.5	#N/A	1,406.16	1,406.16
518,455	93.75	0.25	0.25	#N/A	1,378.87	1,378.87
463,809	86.75	0.25	0.25	#N/A	1,332.78	1,332.78
59,108	94	-2.00	2	#N/A	(1,284.96)	1,284.96
244,950	1.99	0.01	0.01	#N/A	1,224.75	1,224.75
2,420	0.5	0.50	0.5	#N/A	1,210.00	1,210.00
193,399	83.5	0.50	0.5	#N/A	1,151.18	1,151.18
211,250	98	-0.50	0.5	#N/A	(1,083.33)	1,083.33
128,320	83.5	0.50	0.5	#N/A	763.81	763.81
128,319	83.5	0.50	0.5	#N/A	763.80	763.80
148,400	1.99	0.01	0.01	#N/A	742.00	742.00
29,356	79.5	-1.50	1.5	#N/A	(564.54)	564.54
95,014	91.5	0.50	0.5	#N/A	516.38	516.38
92,359	91.5	0.50	0.5	#N/A	501.95	501.95
142,402	94.25	-0.25	0.25	#N/A	(378.73)	378.73
742	0.5	0.50	0.5	#N/A	371.00	371.00
601	0.5	0.50	0.5	#N/A	300.50	300.50
86,865	94.75	0.25	0.25	#N/A	228.59	228.59
42,400	1.99	0.01	0.01	#N/A	212.00	212.00
110	0	0.01	0.01	#N/A	110.00	110.00
15,657	83.5	0.50	0.5	#N/A	93.20	93.20

2498	2	HY	746	FID Corp	0.00
2974	0	HY	7298	EMG	0.01
2980	0	HY	745	FID Corp	0.00
3243	0	HY	6759	HY	68.00
3946	0	HY	7794	HY	80.00
3947	0	HY	7725	HY	91.00
4252	1	HY	7209	HY	81.00
4418	1	HY	8187	HY	95.00
4564	1	HY	3653	HY	99.00
4597	0	HY	5245	HY	97.00
4861	1	HY	9879	FID Corp	98.00
4872	0	HY	9542	FID Corp	99.00
4900	1	HY	8813	FID Corp	97.00
4894	1	HY	8808	FID Corp	99.00
5371	2	HY	8621	FID Corp	99.00
5513	1	HY	8508	FID Corp	99.00
4895	3	HY	8354	FID Corp	97.00
5676	2	HY	7800	FID Corp	95.00
5677	2	HY	7650	FID Corp	98.00
6414	25	HY	7513	FID Corp	97.00
6435	1	HY	6416	FID Corp	96.00
6769	1	HY	5538	FID Corp	99.00
7123	1	HY	5119	FID Corp	98.00
7065	97	HY	4028	FID Corp	99.00
7420	87	HY	5119	FID Corp	98.00
7455	15	HY	4598	FID Corp	99.00
7797	2	HY	9503	FID Corp	99.00
8313	71	HY	8415	FID Corp	98.00
8655	93	HY	8214	FID Corp	98.00
8917	15	HY	7498	FID Corp	98.00
9026	93	HY	6453	FID Corp	98.00
9027	93	HY	6670	FID Corp	99.00
9167	15	HY	6667	FID Corp	99.00
9296	15	HY	6461	FID Corp	98.00
9300	15	HY	6407	FID Corp	98.00
9804	1	HY	6179	FID Corp	99.00
9912	60	HY	5795	FID Corp	97.00
7533	1	HY	5743	FID Corp	98.00
7520	1	HY	5339	FID Corp	99.00
7246	95	HY	2887	FID Corp	98.00
7245	90	HY	2191	FID Corp	100.00
4901	1	HY	7631	FID Corp	97.00
5209	0	HY	4151	FID Corp	99.00
6172	1	HY	7727	FID Corp	95.00
6310	1	HY	6644	FID Corp	98.00
6363	2	HY	3955	FID Corp	98.00
6405	2	HY	2411	FID Corp	98.00
6431	2	HY	7606	FID Corp	91.00
6776	2	HY	8606	FID Corp	98.00
6931	1	HY	4194	FID Corp	98.00
7122	2	HY	4168	FID Corp	99.00
7412	9	HY	4163	FID Corp	99.00
7456	20	HY	8948	FID Corp	94.00
7458	20	HY	8872	FID Corp	98.00
7461	1	HY	8805	FID Corp	97.00
7515	9	HY	7040	FID Corp	98.00
7624	9	HY	8538	FID Corp	96.00
7736	1	HY	8282	FID Corp	98.00
7737	1	HY	7932	FID Corp	91.00
7738	1	HY	7513	FID Corp	97.00
7796	2	HY	6727	FID Corp	96.00
7797	2	HY	6910	FID Corp	99.00
7832	2	HY	6670	FID Corp	99.00
7833	2	HY	6416	FID Corp	96.00
7895	20	HY	3640	FID Corp	95.00
7896	20	HY	4549	FID Corp	99.00
8239	20	HY	2819	FID Corp	100.00
8701	2	HY	5119	FID Corp	98.00
8702	2	HY	8508	FID Corp	99.00
9247	2	HY	7913	FID Corp	99.00
9248	2	HY	8540	FID Corp	98.00
9343	1	HY	7727	FID Corp	95.00
9703	1	HY	7040	FID Corp	98.00
709	1	HY	6670	FID Corp	99.00

83	0	0.00	0.001	#N/A	83.00	83.00
80	0	0.01	0.01	#N/A	80.00	80.00
39	0	0.00	0.001	#N/A	39.00	39.00
26	75.5	-7.50	7.5	#N/A	(2.87)	2.87
0	77.5	2.50	2.5	#N/A	-	-
0	90	1.00	1	#N/A	-	-
0	81.75	-0.75	0.75	#N/A	-	-
0	94.25	0.75	0.75	#N/A	-	-
0	98.5	0.50	0.5	#N/A	-	-
0	97.5	-0.50	0.5	#N/A	-	-
6,817,391	98	0.00	0	#N/A	-	-
49,500,000	99	0.00	0	#N/A	-	-
9,700,000	97	0.00	0	#N/A	-	-
9,900,000	99	0.00	0	#N/A	-	-
118,800,000	99	0.00	0	#N/A	-	-
89,100,000	99	0.00	0	#N/A	-	-
19,400,000	97	0.00	0	#N/A	-	-
71,250,000	95	0.00	0	#N/A	-	-
163,660,000	98	0.00	0	#N/A	-	-
36,375,000	97	0.00	0	UNTESTED	-	-
5,760,000	96	0.00	0	#N/A	-	-
247,500,000	99	0.00	0	#N/A	-	-
19,600,000	98	0.00	0	#N/A	-	-
13,860,000	99	0.00	0	#N/A	-	-
9,800,000	98	0.00	0	#N/A	-	-
198,000,000	99	0.00	0	#N/A	-	-
22,522,500	99	0.00	0	#N/A	-	-
20,580,000	98	0.00	0	#N/A	-	-
29,792,000	98	0.00	0	#N/A	-	-
78,400,000	98	0.00	0	#N/A	-	-
32,666,666	98	0.00	0	#N/A	-	-
2,750,000	99	0.00	0	#N/A	-	-
28,160,000	99	0.00	0	UNTESTED	-	-
19,600,000	98	0.00	0	#N/A	-	-
25,390,909	98	0.00	0	#N/A	-	-
49,500,000	99	0.00	0	#N/A	-	-
1,284,951	97	0.00	0	#N/A	-	-
39,200,000	98	0.00	0	#N/A	-	-
44,550,000	99	0.00	0	#N/A	-	-
39,200,000	98	0.00	0	#N/A	-	-
100,000,000	100	0.00	0	#N/A	-	-
97,000,000	97	0.00	0	#N/A	-	-
62,700,000	99	0.00	0	#N/A	-	-
85,500,000	95	0.00	0	UNTESTED	-	-
73,500,000	98	0.00	0	#N/A	-	-
98,000,000	98	0.00	0	UNTESTED	-	-
90,650,000	98	0.00	0	#N/A	-	-
47,775,000	91	0.00	0	#N/A	-	-
47,040,000	98	0.00	0	#N/A	-	-
31,360,000	98	0.00	0	#N/A	-	-
12,375,000	99	0.00	0	#N/A	-	-
37,125,000	99	0.00	0	#N/A	-	-
9,400,000	94	0.00	0	#N/A	-	-
70,000,000	98	0.00	0	#N/A	-	-
43,165,000	97	0.00	0	#N/A	-	-
74,725,000	98	0.00	0	#N/A	-	-
48,000,000	96	0.00	0	#N/A	-	-
156,800,000	98	0.00	0	#N/A	-	-
68,250,000	91	0.00	0	#N/A	-	-
50,925,000	97	0.00	0	UNTESTED	-	-
7,680,000	96	0.00	0	#N/A	-	-
49,500,000	99	0.00	0	#N/A	-	-
5,197,500	99	0.00	0	#N/A	-	-
48,000,000	96	0.00	0	#N/A	-	-
180,500,000	95	0.00	0	#N/A	-	-
22,628,430	99	0.00	0	#N/A	-	-
11,750,000	100	0.00	0	#N/A	-	-
13,720,000	98	0.00	0	#N/A	-	-
59,400,000	99	0.00	0	#N/A	-	-
20,790,000	99	0.00	0	#N/A	-	-
29,400,000	98	0.00	0	#N/A	-	-
42,750,000	95	0.00	0	UNTESTED	-	-
49,000,000	98	0.00	0	#N/A	-	-
9,652,500	99	0.00	0	#N/A	-	-

9153	80	HY	5377	FID Corp	97.00
5086	90	HY	5226	FID Corp	99.00
4936	10	HY	4195	FID Corp	98.00
5086	90	HY	4092	FID Corp	99.00
4936	10	HY	2887	FID Corp	98.00
263	0	HY	4968	FID Corp	99.00
490	0	HY	8511	FID Corp	97.00
6319	4	HY	8510	FID Corp	99.00
8897	4	HY	3052	FID Corp	99.00
9164	4	HY	7040	FID Corp	98.00
8949	85	HY	3640	FID Corp	95.00
6527	76	HY	8395	FID Corp	88.00
6521	79	HY	7724	FID Corp	83.00
8558	87	HY	7237	FID Corp	85.00
7306	70	HY	6351	FID Corp	92.00
7473	78	HY	6217	FID Corp	92.00
7024	74	HY	5884	FID Corp	90.00
7462	96	HY	5862	FID Corp	98.00
9698	90	HY	5859	FID Corp	1.00
6527	76	HY	5683	FID Corp	94.00
7474	2	HY	5431	FID Corp	94.00
7673	72	HY	5343	FID Corp	97.00
8889	99	HY	5014	FID Corp	89.00
2567	96	HY	4881	FID Corp	94.00
4573	92	HY	4612	FID Corp	92.00
4626	92	HY	4456	FID Corp	90.00
4829	25	HY	3963	FID Corp	87.00
5311	88	HY	3847	FID Corp	86.00
6675	80	HY	2722	FID Corp	93.00
7621	70	HY	5735	FID Corp	92.00
8298	81	HY	4490	FID Corp	96.00
8679	93	HY	4459	FID Corp	96.00
9191	93	HY	9860	FID Corp	86.00
9639	44	HY	8918	FID Corp	92.00
7209	82	HY	8874	FID Corp	92.00
7673	72	HY	7835	FID Corp	87.00
7473	78	HY	8422	FID Corp	96.00
6062	75	HY	8327	FID Corp	98.00
7585	75	HY	8325	FID Corp	95.00
6027	84	HY	7628	FID Corp	97.00
6029	84	HY	7599	FID Corp	91.00
6591	89	HY	7529	FID Corp	78.00
7473	78	HY	7240	FID Corp	90.00
8547	92	HY	6590	FID Corp	85.00
8548	92	HY	5362	FID Corp	91.00
8550	92	HY	4458	FID Corp	96.00
8713	92	HY	9859	FID Corp	97.00
8715	92	HY	9858	FID Corp	97.00
9815	94	HY	9401	FID Corp	92.00
9776	99	HY	8564	FID Corp	94.00
7725	90	HY	8563	FID Corp	93.00
9919	100	HY	7724	FID Corp	83.00
3654	92	HY	7237	FID Corp	85.00
8353	93	HY	6186	FID Corp	91.00
9433	89	HY	5884	FID Corp	90.00
9434	90	HY	5682	FID Corp	89.00
9435	88	HY	5683	FID Corp	94.00
9436	85	HY	5431	FID Corp	94.00
8218	90	HY	4612	FID Corp	92.00
8541	94	HY	4456	FID Corp	90.00
9434	90	HY	4373	FID Corp	94.00
4552	94	HY	3803	FID Corp	94.00
5535	90	HY	3963	FID Corp	87.00
5721	96	HY	3536	FID Corp	93.00
5782	96	HY	3141	FID Corp	55.00
6218	96	HY	2722	FID Corp	93.00
6380	91	HY	2598	FID Corp	98.00
6491	94	HY	5735	FID Corp	92.00
7367	92	HY	4459	FID Corp	96.00
7951	95	HY	9398	FID Corp	95.00
7902	93	HY	7835	FID Corp	87.00
8187	94	HY	8325	FID Corp	95.00
8192	90	HY	7628	FID Corp	97.00
8294	85	HY	7599	FID Corp	91.00

46,935,484	97	0.00	0	#N/A	-	-
49,500,000	99	0.00	0	#N/A	-	-
22,540,000	98	0.00	0	#N/A	-	-
19,800,000	99	0.00	0	#N/A	-	-
44,100,000	98	0.00	0	#N/A	-	-
19,800,000	99	0.00	0	#N/A	-	-
12,125,000	97	0.00	0	#N/A	-	-
12,375,000	99	0.00	0	#N/A	-	-
24,750,000	99	0.00	0	#N/A	-	-
29,400,000	98	0.00	0	#N/A	-	-
16,340,000	95	0.00	0	#N/A	-	-
7,040,000	88	0.00	0	#N/A	-	-
4,150,000	83	0.00	0	#N/A	-	-
3,506,250	85	0.00	0	#N/A	-	-
3,680,000	92	0.00	0	#N/A	-	-
14,720,000	92	0.00	0	#N/A	-	-
9,750,000	90	0.00	0	#N/A	-	-
4,900,000	98	0.00	0	#N/A	-	-
282,840	1	0.00	0	#N/A	-	-
9,759,275	94	0.00	0	#N/A	-	-
7,332,000	94	0.00	0	#N/A	-	-
1,940,000	97	0.00	0	#N/A	-	-
8,900,000	89	0.00	0	#N/A	-	-
7,050,000	94	0.00	0	#N/A	-	-
4,103,200	92	0.00	0	#N/A	-	-
9,000,000	90	0.00	0	#N/A	-	-
4,350,000	87	0.00	0	#N/A	-	-
4,300,000	86	0.00	0	#N/A	-	-
5,580,000	93	0.00	0	UNTESTED	-	-
14,305,857	92	0.00	0	#N/A	-	-
480,000	96	0.00	0	#N/A	-	-
960,000	96	0.00	0	#N/A	-	-
8,600,000	86	0.00	0	#N/A	-	-
9,813,333	92	0.00	0	#N/A	-	-
3,986,667	92	0.00	0	#N/A	-	-
13,050,000	87	0.00	0	#N/A	-	-
60,342,857	96	0.00	0	#N/A	-	-
11,307,692	98	0.00	0	#N/A	-	-
12,788,462	95	0.00	0	#N/A	-	-
38,800,000	97	0.00	0	#N/A	-	-
15,697,500	91	0.00	0	#N/A	-	-
7,410,000	78	0.00	0	#N/A	-	-
15,750,000	90	0.00	0	#N/A	-	-
25,500,000	85	0.00	0	#N/A	-	-
4,550,000	91	0.00	0	#N/A	-	-
11,520,000	96	0.00	0	#N/A	-	-
505,208	97	0.00	0	#N/A	-	-
4,344,792	97	0.00	0	#N/A	-	-
920,000	92	0.00	0	#N/A	-	-
10,457,500	94	0.00	0	#N/A	-	-
10,346,250	93	0.00	0	#N/A	-	-
4,150,000	83	0.00	0	#N/A	-	-
1,806,250	85	0.00	0	#N/A	-	-
6,483,750	91	0.00	0	#N/A	-	-
4,500,000	90	0.00	0	#N/A	-	-
6,675,000	89	0.00	0	#N/A	-	-
9,759,275	94	0.00	0	#N/A	-	-
9,400,000	94	0.00	0	#N/A	-	-
4,103,200	92	0.00	0	#N/A	-	-
4,500,000	90	0.00	0	#N/A	-	-
4,700,000	94	0.00	0	#N/A	-	-
2,350,000	94	0.00	0	#N/A	-	-
4,350,000	87	0.00	0	#N/A	-	-
13,950,000	93	0.00	0	#N/A	-	-
5,500,000	55	0.00	0	#N/A	-	-
3,889,880	93	0.00	0	UNTESTED	-	-
4,900,000	98	0.00	0	#N/A	-	-
14,305,857	92	0.00	0	#N/A	-	-
23,280,000	96	0.00	0	#N/A	-	-
5,700,000	95	0.00	0	#N/A	-	-
8,700,000	87	0.00	0	#N/A	-	-
4,750,000	95	0.00	0	#N/A	-	-
9,700,000	97	0.00	0	#N/A	-	-
15,697,500	91	0.00	0	#N/A	-	-

8431	87	HY	7529	FID Corp	78.00
8432	94	HY	7240	FID Corp	90.00
8447	95	HY	6590	FID Corp	85.00
8546	88	HY	6588	FID Corp	85.00
8547	92	HY	5362	FID Corp	91.00
8548	92	HY	4458	FID Corp	96.00
8550	92	HY	3473	FID Corp	96.00
8565	98	HY	3472	FID Corp	96.00
8541	94	HY	6235	FID Corp	93.00
8627	87	HY	5122	FID Corp	88.00
8632	96	HY	6235	FID Corp	93.00
8018	89	HY	8149	FID Corp	84.00
8020	85	HY	7784	FID Corp	90.00
8598	95	HY	7106	FID Corp	83.00
8744	97	HY	5243	FID Corp	95.00
8765	95	HY	4604	FID Corp	96.00
8986	80	HY	4307	FID Corp	98.00
9434	90	HY	3850	FID Corp	92.00
9436	85	HY	8544	FID Corp	88.00
9735	92	HY	9128	FID Corp	95.00
9772	85	HY	8743	FID Corp	92.00
9801	100	HY	8149	FID Corp	84.00
9900	100	HY	7106	FID Corp	83.00
7267	91	HY	6049	FID Corp	93.00
7366	88	HY	5933	FID Corp	82.00
8187	94	HY	5364	FID Corp	88.00
8324	84	HY	6048	FID Corp	99.00
8373	83	HY	5374	FID Corp	92.00
8541	94	HY	6050	FID Corp	93.00
8607	97	HY	9720	FID Corp	92.00
8646	77	HY	8279	FID Corp	90.00
8018	89	HY	8191	FID Corp	81.00
8599	92	HY	8190	FID Corp	81.00
8874	92	HY	5679	FID Corp	90.00
8915	91	HY	5418	FID Corp	92.00
9190	99	HY	5414	FID Corp	94.00
9735	92	HY	4471	FID Corp	97.00
8645	79	HY	4470	FID Corp	97.00
8018	89	HY	4589	FID Corp	93.00
8627	87	HY	4556	FID Corp	97.00
8192	90	HY	4197	FID Corp	95.00
8447	95	HY	3214	FID Corp	96.00
8607	97	HY	9803	FID Corp	95.00
8916	86	HY	8830	FID Corp	97.00
8414	75	HY	8126	FID Corp	93.00
8018	89	HY	6845	FID Corp	98.00
8986	80	HY	6281	FID Corp	95.00
9433	89	HY	6277	FID Corp	90.00
8129	68	HY	6325	FID Corp	96.00
8130	67	HY	4528	FID Corp	93.00
8556	88	HY	7954	FID Corp	95.00
8542	93	HY	5588	FID Corp	90.00
8543	90	HY	5418	FID Corp	92.00
8627	87	HY	5414	FID Corp	94.00
8647	81	HY	4556	FID Corp	97.00
8645	79	HY	4416	FID Corp	96.00
8019	89	HY	4372	FID Corp	99.00
8986	80	HY	8947	FID Corp	95.00
9801	100	HY	8449	FID Corp	97.00
6027	84	HY	8182	FID Corp	95.00
6029	84	HY	6281	FID Corp	95.00
7473	78	HY	6176	FID Corp	93.00
8550	0	HY	8699	FID Corp	96.00
8547	92	HY	5191	FID Corp	94.00
8548	92	HY	4067	FID Corp	96.00
8550	92	HY	4641	FID Corp	93.00
7617	87	HY	4279	FID Corp	99.00
7618	87	HY	4278	FID Corp	99.00
7951	95	HY	9128	FID Corp	95.00
7952	95	HY	8894	FID Corp	95.00
4592	95	HY	7857	FID Corp	95.00
3537	94	HY	5255	FID Corp	94.00
6491	94	HY	4447	FID Corp	91.00
6490	94	HY	3317	FID Corp	95.00

3,900,000	78	0.00	0	#N/A	-	-
15,750,000	90	0.00	0	#N/A	-	-
11,900,000	85	0.00	0	#N/A	-	-
13,600,000	85	0.00	0	#N/A	-	-
4,095,000	91	0.00	0	#N/A	-	-
4,800,000	96	0.00	0	#N/A	-	-
4,235,294	96	0.00	0	#N/A	-	-
19,764,706	96	0.00	0	#N/A	-	-
16,740,000	93	0.00	0	#N/A	-	-
2,992,000	88	0.00	0	#N/A	-	-
9,300,000	93	0.00	0	#N/A	-	-
6,440,000	84	0.00	0	#N/A	-	-
6,300,000	90	0.00	0	#N/A	-	-
6,225,000	83	0.00	0	#N/A	-	-
14,630,000	95	0.00	0	#N/A	-	-
46,210,909	96	0.00	0	#N/A	-	-
2,450,000	98	0.00	0	#N/A	-	-
2,760,000	92	0.00	0	#N/A	-	-
272,310,720	88	0.00	0	#N/A	-	-
19,000,000	95	0.00	0	#N/A	-	-
18,400,000	92	0.00	0	#N/A	-	-
4,200,000	84	0.00	0	#N/A	-	-
4,668,750	83	0.00	0	#N/A	-	-
6,975,000	93	0.00	0	#N/A	-	-
14,350,000	82	0.00	0	#N/A	-	-
6,160,000	88	0.00	0	#N/A	-	-
9,184,830	99	0.00	0	#N/A	-	-
4,600,000	92	0.00	0	#N/A	-	-
14,306,661	93	0.00	0	#N/A	-	-
5,520,000	92	0.00	0	#N/A	-	-
10,800,000	90	0.00	0	#N/A	-	-
4,169,118	81	0.00	0	#N/A	-	-
5,955,882	81	0.00	0	#N/A	-	-
4,950,000	90	0.00	0	#N/A	-	-
8,337,500	92	0.00	0	#N/A	-	-
11,515,000	94	0.00	0	#N/A	-	-
4,850,000	97	0.00	0	#N/A	-	-
0	97	0.00	0	#N/A	-	-
1,779,530	93	0.00	0	#N/A	-	-
15,520,000	97	0.00	0	#N/A	-	-
4,750,000	95	0.00	0	#N/A	-	-
10,080,000	96	0.00	0	#N/A	-	-
4,750,000	95	0.00	0	#N/A	-	-
14,550,000	97	0.00	0	UNTESTED	-	-
18,600,000	93	0.00	0	#N/A	-	-
14,700,000	98	0.00	0	#N/A	-	-
9,500,000	95	0.00	0	#N/A	-	-
8,100,000	90	0.00	0	#N/A	-	-
9,600,000	96	0.00	0	#N/A	-	-
22,709,303	93	0.00	0	#N/A	-	-
9,215,000	95	0.00	0	#N/A	-	-
15,300,000	90	0.00	0	#N/A	-	-
25,012,500	92	0.00	0	#N/A	-	-
18,800,000	94	0.00	0	#N/A	-	-
15,520,000	97	0.00	0	#N/A	-	-
57,600,000	96	0.00	0	#N/A	-	-
2,322,248	99	0.00	0	#N/A	-	-
23,750,000	95	0.00	0	#N/A	-	-
47,530,000	97	0.00	0	#N/A	-	-
12,607,059	95	0.00	0	#N/A	-	-
9,500,000	95	0.00	0	#N/A	-	-
18,600,000	93	0.00	0	#N/A	-	-
14,400,000	96	0.00	0	#N/A	-	-
0	94	0.00	0	#N/A	-	-
1,800,000	96	0.00	0	#N/A	-	-
9,646,019	93	0.00	0	#N/A	-	-
9,534,491	99	0.00	0	#N/A	-	-
2,893,827	99	0.00	0	#N/A	-	-
28,500,000	95	0.00	0	#N/A	-	-
41,562,500	95	0.00	0	#N/A	-	-
4,750,000	95	0.00	0	#N/A	-	-
2,350,000	94	0.00	0	#N/A	-	-
6,142,500	91	0.00	0	#N/A	-	-
4,750,000	95	0.00	0	#N/A	-	-

8733	97	HY
9183	89	HY
3537	94	HY
5860	99	HY
5861	99	HY
5864	100	HY
6749	96	HY
7386	95	HY
6177	96	HY
8825	100	HY
8888	99	HY
9433	89	HY
8889	99	HY
7613	98	HY
9770	88	HY
4592	95	HY
5885	95	HY
7301	96	HY
8303	98	HY
9361	92	HY
9471	100	HY
9500	97	HY
3541	96	HY
6218	96	HY
6219	98	HY
7241	94	HY
7641	82	HY
7643	87	HY
8150	89	HY
8151	89	HY
8645	79	HY
7242	94	HY
8873	95	HY
9249	97	HY
9250	97	HY
9735	92	HY
5094	98	HY
5361	95	HY
5432	97	HY
7918	90	HY
7951	95	HY
7952	95	HY
8565	98	HY
8732	97	HY
8733	97	HY
3630	96	HY
5245	98	HY
5363	98	HY
6870	85	HY
7617	87	HY
7618	87	HY
7841	98	HY
9032	76	HY
9293	83	HY
9184	89	HY
9182	89	HY
7604	97	HY
9378	95	HY
9772	85	HY
9796	87	HY
9797	87	HY
8645	79	HY
8873	95	HY
9735	92	HY
8151	89	HY
7107	86	HY
7109	91	HY
8129	68	HY
8598	95	HY
7601	96	HY
8541	94	HY
3849	94	HY
4488	95	HY
6404	97	HY

7271	FID Corp	84.00
7857	FID Corp	95.00
7398	FID Corp	97.00
5953	FID Corp	94.00
4499	FID Corp	96.00
5255	FID Corp	94.00
4159	FID Corp	92.00
3860	FID Corp	92.00
7128	FID Corp	96.00
6785	FID Corp	83.00
6047	FID Corp	99.00
5485	FID Corp	90.00
3547	FID Corp	94.00
7128	FID Corp	96.00
5961	FID Corp	96.00
5954	FID Corp	98.00
501	FID Corp	97.00
9721	FID Corp	96.00
5191	FID Corp	94.00
6278	FID Corp	96.00
7519	EMG	80.00
7871	EMG	63.00
8975	EMG	100.00
7875	EMG	68.00
8118	EMG	100.00
8146	EMG	100.00
8977	EMG	100.00
8978	EMG	100.00
9749	HY	87.00
6589	HY	43.00
3256	HY	90.00
4676	HY	90.00
5996	HY	90.00
6558	HY	72.00
6618	HY	43.00
6716	HY	75.00
7407	HY	56.00
9175	HY	91.00
9379	HY	20.00
9380	HY	20.00
9705	HY	36.00
9723	HY	35.00
709	HY	1.00
8580	HY	94.00
4895	HY	3.00
4896	HY	1.00
4203	HY	4.00
4628	HY	4.00
5995	HY	15.00
6435	HY	1.00
7032	HY	1.00
8520	HY	1.00
9704	HY	19.00
5978	HY	94.00
8346	HY	94.00
9676	HY	75.00
5017	HY	2.00
2423	HY	10.00
2498	HY	2.00
4894	HY	1.00
5371	HY	2.00
5513	HY	1.00
4895	HY	3.00
6435	HY	1.00
8313	HY	71.00
8655	HY	93.00
9026	HY	93.00
9027	HY	93.00
9804	HY	1.00
7246	HY	95.00
7245	HY	90.00
6776	HY	2.00
7796	HY	2.00
7832	HY	2.00

9,240,000	84	0.00	0	#N/A	-	-
4,750,000	95	0.00	0	#N/A	-	-
24,250,000	97	0.00	0	#N/A	-	-
5,170,000	94	0.00	0	#N/A	-	-
24,000,000	96	0.00	0	#N/A	-	-
4,700,000	94	0.00	0	#N/A	-	-
9,200,000	92	0.00	0	#N/A	-	-
5,854,545	92	0.00	0	#N/A	-	-
38,400,000	96	0.00	0	#N/A	-	-
6,225,000	83	0.00	0	#N/A	-	-
5,925,769	99	0.00	0	#N/A	-	-
6,352,941	90	0.00	0	#N/A	-	-
2,350,000	94	0.00	0	#N/A	-	-
9,600,000	96	0.00	0	#N/A	-	-
7,200,000	96	0.00	0	#N/A	-	-
6,664,000	98	0.00	0	#N/A	-	-
24,250,000	97	0.00	0	#N/A	-	-
3,792,000	96	0.00	0	#N/A	-	-
2,558,889	94	0.00	0	#N/A	-	-
8,532,000	96	0.00	0	#N/A	-	-
8,468,735	80	0.00	0	#N/A	-	-
1,227,649	63	0.00	0	#N/A	-	-
1,982,652	100	0.00	0	#N/A	-	-
5,645,161	68	0.00	0	#N/A	-	-
1,136,795	100	0.00	0	#N/A	-	-
697,638	100	0.00	0	#N/A	-	-
1,290,881	100	0.00	0	#N/A	-	-
218,341	100	0.00	0	#N/A	-	-
1,740,627	87	0.00	0	#N/A	-	-
75,646	43	0.00	0	#N/A	-	-
2,503,814	90	0.00	0	#N/A	-	-
2,705,547	90	0.00	0	#N/A	-	-
559,777	90	0.00	0	#N/A	-	-
703,800	72	0.00	0	#N/A	-	-
38,214	43	0.00	0	#N/A	-	-
153,500	75	0.00	0	TESTED	-	-
140,000	56	0.00	0	#N/A	-	-
0	91	0.00	0	#N/A	-	-
124,877	20	0.00	0	#N/A	-	-
15,211	20	0.00	0	#N/A	-	-
1,404,000	36	0.00	0	#N/A	-	-
4,083,609	35	0.00	0	#N/A	-	-
50,000	1	0.00	0	#N/A	-	-
2,027,437	94	0.00	0	#N/A	-	-
392,105	3	0.00	0	#N/A	-	-
517,666	1	0.00	0	#N/A	-	-
1,161,319	4	0.00	0	#N/A	-	-
100,000	4	0.00	0	#N/A	-	-
3,300,000	15	0.00	0	#N/A	-	-
56,770	1	0.00	0	#N/A	-	-
111,295	1	0.00	0	#N/A	-	-
60,000	1	0.00	0	#N/A	-	-
4,750,000	19	0.00	0	#N/A	-	-
0	94	0.00	0	#N/A	-	-
0	94	0.00	0	#N/A	-	-
162,255	75	0.00	0	#N/A	-	-
466,023	2	0.00	0	#N/A	-	-
45,445	10	0.00	0	#N/A	-	-
235,334	2	0.00	0	#N/A	-	-
712,850	1	0.00	0	#N/A	-	-
10,650	2	0.00	0	#N/A	-	-
50,000	1	0.00	0	#N/A	-	-
240,000	3	0.00	0	#N/A	-	-
50,000	1	0.00	0	#N/A	-	-
23,622	71	0.00	0	#N/A	-	-
9,786,275	93	0.00	0	TESTED	-	-
2,096,407	93	0.00	0	TESTED	-	-
8,385,627	93	0.00	0	TESTED	-	-
325,990	1	0.00	0	#N/A	-	-
494,555	95	0.00	0	#N/A	-	-
1,219,230	90	0.00	0	#N/A	-	-
223,527	2	0.00	0	#N/A	-	-
106,500	2	0.00	0	#N/A	-	-
72,896	2	0.00	0	#N/A	-	-

6784	84	HY
6964	0	HY
3653	99	HY
5087	95	HY
5365	89	HY
6027	84	HY
6029	84	HY
7306	70	HY
7473	78	HY
8349	99	HY
8351	98	HY
7693	85	HY
8550	0	HY
7792	100	HY
4441	97	HY
4444	97	HY
4644	97	HY
4707	95	HY
5179	96	HY
4709	96	HY
6778	94	HY
6779	94	HY
6780	94	HY
6874	93	HY
7065	97	HY
7110	96	HY
7211	97	HY
7111	96	HY
7249	93	HY
7250	93	HY
7273	94	HY
7411	89	HY
7413	92	HY
7420	87	HY
7601	96	HY
7607	97	HY
7549	97	HY
7968	90	HY
8542	93	HY
8629	94	HY
8630	94	HY
7295	94	HY
7268	94	HY
9798	97	HY
9799	93	HY
9748	0	HY
4014	99	HY
4015	99	HY
4063	91	HY
5311	88	HY
6237	97	HY
6380	91	HY
6707	99	HY
6901	93	HY
7024	74	HY
5934	90	HY
7395	66	HY
7527	91	HY
7507	67	HY
7512	82	HY
7633	89	HY
7641	82	HY
7643	87	HY
8432	94	HY
8683	81	HY
8757	94	HY
9892	100	HY
5245	98	HY
4552	94	HY
4533	96	HY
4069	99	HY
5380	99	HY
6003	98	HY
6916	95	HY
7833	HY	2.00
709	HY	1.00
5086	HY	90.00
4936	HY	10.00
5086	HY	90.00
4936	HY	10.00
9698	HY	90.00
6319	HY	4.00
8897	HY	4.00
9164	HY	4.00
7462	HY	96.00
8627	HY	87.00
3654	HY	92.00
9435	HY	88.00
9436	HY	85.00
8218	HY	90.00
6917	HY	95.00
7285	HY	95.00
8294	HY	85.00
8431	HY	87.00
8546	HY	88.00
8020	HY	85.00
9436	HY	85.00
9776	HY	99.00
9801	HY	100.00
8607	HY	97.00
8018	HY	89.00
8599	HY	92.00
8874	HY	92.00
8192	HY	90.00
8607	HY	97.00
8916	HY	86.00
8018	HY	89.00
8129	HY	68.00
8130	HY	67.00
8556	HY	88.00
8543	HY	90.00
9801	HY	100.00
3537	HY	94.00
6490	HY	94.00
3537	HY	94.00
5864	HY	100.00
6177	HY	96.00
9770	HY	88.00
7301	HY	96.00
9361	HY	92.00
9471	HY	100.00
5361	HY	95.00
8565	HY	98.00
7107	HY	86.00
8129	HY	68.00
7601	HY	96.00
3849	HY	94.00
6784	HY	84.00
7693	HY	85.00
7792	HY	100.00
4441	HY	97.00
4444	HY	97.00
4644	HY	97.00
4707	HY	95.00
5178	HY	96.00
5179	HY	96.00
7110	HY	96.00
7111	HY	96.00
7249	HY	93.00
7250	HY	93.00
7601	HY	96.00
7968	HY	90.00
9798	HY	97.00
5311	HY	88.00
6237	HY	97.00
6916	HY	95.00
6917	HY	95.00
6946	HY	88.00

140,104	2	0.00	0	#N/A	-	-
44,000	1	0.00	0	#N/A	-	-
138,407	90	0.00	0	#N/A	-	-
134,137	10	0.00	0	#N/A	-	-
138,407	90	0.00	0	#N/A	-	-
134,137	10	0.00	0	#N/A	-	-
2,925,000	90	0.00	0	#N/A	-	-
21,570	4	0.00	0	#N/A	-	-
444,500	4	0.00	0	#N/A	-	-
45,500	4	0.00	0	#N/A	-	-
1,397,257	96	0.00	0	#N/A	-	-
3,036,250	87	0.00	0	#N/A	-	-
17,664,000	92	0.00	0	#N/A	-	-
28,512,000	88	0.00	0	#N/A	-	-
18,226,362	85	0.00	0	#N/A	-	-
60,783,933	90	0.00	0	#N/A	-	-
1,422,435	95	0.00	0	#N/A	-	-
0	95	0.00	0	#N/A	-	-
43,775,000	85	0.00	0	#N/A	-	-
33,495,000	87	0.00	0	#N/A	-	-
202,942,466	88	0.00	0	#N/A	-	-
42,500,000	85	0.00	0	#N/A	-	-
32,255,696	85	0.00	0	#N/A	-	-
9,900,000	99	0.00	0	#N/A	-	-
602,778	100	0.00	0	#N/A	-	-
19,400,000	97	0.00	0	#N/A	-	-
81,668,625	89	0.00	0	#N/A	-	-
27,600,000	92	0.00	0	#N/A	-	-
15,640,000	92	0.00	0	#N/A	-	-
42,000,000	90	0.00	0	#N/A	-	-
29,100,000	97	0.00	0	#N/A	-	-
129,000,000	86	0.00	0	#N/A	-	-
39,849,750	89	0.00	0	#N/A	-	-
18,391,025	68	0.00	0	#N/A	-	-
13,027,778	67	0.00	0	#N/A	-	-
25,288,049	88	0.00	0	#N/A	-	-
5,625,000	90	0.00	0	#N/A	-	-
100,000,000	100	0.00	0	#N/A	-	-
986,952	94	0.00	0	#N/A	-	-
1,880,000	94	0.00	0	#N/A	-	-
225,300	94	0.00	0	#N/A	-	-
4,000,000	100	0.00	0	#N/A	-	-
1,361,184	96	0.00	0	#N/A	-	-
8,695,500	88	0.00	0	#N/A	-	-
2,872,727	96	0.00	0	#N/A	-	-
500,400	92	0.00	0	#N/A	-	-
1,000,000	100	0.00	0	#N/A	-	-
7,607,974	95	0.00	0	#N/A	-	-
3,615,516	98	0.00	0	#N/A	-	-
5,773,071	86	0.00	0	#N/A	-	-
4,739,566	68	0.00	0	#N/A	-	-
4,423,709	96	0.00	0	#N/A	-	-
4,876,791	94	0.00	0	#N/A	-	-
2,755,678	84	0.00	0	#N/A	-	-
1,695,718	85	0.00	0	#N/A	-	-
100	100	0.00	0	#N/A	-	-
4,070,418	97	0.00	0	#N/A	-	-
2,264,370	97	0.00	0	#N/A	-	-
3,845,661	97	0.00	0	#N/A	-	-
1,272,784	95	0.00	0	#N/A	-	-
473,083	96	0.00	0	#N/A	-	-
958,819	96	0.00	0	#N/A	-	-
3,619,959	96	0.00	0	#N/A	-	-
378,373	96	0.00	0	#N/A	-	-
144,711	93	0.00	0	#N/A	-	-
1,199,847	93	0.00	0	#N/A	-	-
1,910,000	96	0.00	0	#N/A	-	-
108,000	90	0.00	0	#N/A	-	-
6,305,000	97	0.00	0	#N/A	-	-
0	88	0.00	0	#N/A	-	-
239,495	97	0.00	0	#N/A	-	-
1,661,846	95	0.00	0	#N/A	-	-
282,429	95	0.00	0	#N/A	-	-
13,249,537	88	0.00	0	TESTED	-	-

6917	95	HY
6946	88	HY
6966	95	HY
7222	96	HY
7179	100	HY
7352	0	HY
7367	92	HY
7621	70	HY
7902	93	HY
8334	97	HY
8393	81	HY
381	0	HY
3964	81	HY
5124	90	HY
5178	96	HY
6187	95	HY
6527	76	HY
6881	101	HY
7006	92	HY
7209	82	HY
6521	79	HY
7531	95	HY
7671	97	HY
7673	72	HY
7664	86	HY
8396	91	HY
9395	96	HY
3964	81	HY
4592	95	HY
5178	96	HY
5179	96	HY
8825	100	HY
5360	88	HY
2190	0	HY
2026	0	HY
7303	96	HY
7475	97	HY
7812	100	HY
8754	99	HY
9022	99	HY
3994	103	HY
6528	100	HY
8459	98	HY
9392	90	HY
9872	101	HY
4657	100	HY
6882	100	HY
6883	100	HY
7586	100	HY
7615	100	HY
7867	100	HY
8385	98	HY
7298	0.00	EMG
7491	0	EMG
7519	80	EMG
7871	63	EMG
8975	100	EMG
7875	68	EMG
7160	61	EMG
7609	61	EMG
8118	100	EMG
8146	100	EMG
8977	100	EMG
8978	100	EMG
4385	100	CDO
9396	100	CDO

6966	HY	95.00
7179	HY	100.00
8334	HY	97.00
5124	HY	90.00
6187	HY	95.00
7664	HY	86.00
9395	HY	96.00
9723	HY	35.00
7475	HY	97.00
5360	HY	88.00
7812	HY	100.00
8754	HY	99.00
9022	HY	99.00
3994	HY	103.00
9392	HY	90.00
9872	HY	101.00
4657	HY	100.00
6882	HY	100.00
6883	HY	100.00
7586	HY	100.00
7615	HY	100.00
7867	HY	100.00
8385	HY	98.00
7246	HG	95.00
7245	HG	90.00
9065	HG	99.00
7914	HG	98.00
7930	HG	99.00

2,370,092	95	0.00	0	#N/A	-	-
20,000,000	100	0.00	0	#N/A	-	-
6,392,345	97	0.00	0	#N/A	-	-
641,440	90	0.00	0	#N/A	-	-
4,132,820	95	0.00	0	#N/A	-	-
1,715,668	86	0.00	0	#N/A	-	-
3,259,873	96	0.00	0	#N/A	-	-
1,050,000	35	0.00	0	#N/A	-	-
533,500	97	0.00	0	#N/A	-	-
11,657,843	88	0.00	0	#N/A	-	-
23,456,522	100	0.00	0	#N/A	-	-
29,551,500	99	0.00	0	#N/A	-	-
74,250,000	99	0.00	0	#N/A	-	-
34,762,500	103	0.00	0	#N/A	-	-
9,900,000	90	0.00	0	#N/A	-	-
41,662,500	101	0.00	0	#N/A	-	-
18,500,000	100	0.00	0	#N/A	-	-
112,000,000	100	0.00	0	#N/A	-	-
5,000,000	100	0.00	0	#N/A	-	-
89,000,000	100	0.00	0	#N/A	-	-
15,000,000	100	0.00	0	#N/A	-	-
50,000,000	100	0.00	0	#N/A	-	-
24,500,000	98	0.00	0	#N/A	-	-
494,555	95	0.00	0	#N/A	-	-
1,219,230	90	0.00	0	#N/A	-	-
84,362,500	99	0.00	0	#N/A	-	-
28,031,250	98	0.00	0	UNTESTED	-	-
3,882,353	99	0.00	0	#N/A	-	-

EFF DATE	CURR CODE & DESCRIPTION	CURR CODE	USD TO CURR RATE	CURR TO USD RATE
31/07/2008	UTD ARAB EMIR DIRHA	AED	0.27225279	3.67305694
31/07/2008	ARGENTINA PESO	ARS	0.33044197	3.02624996
31/07/2008	AUSTRIA SCHILLING	ATS	0.11306215	8.84469294
31/07/2008	AUSTRALIAN DOLLAR	AUD	0.9433544	1.060047
31/07/2008	BANGLADESHITAKA	BDT	0.01459854	68.50000069
31/07/2008	BELGIUM FRANC	BEF	0.03856651	25.92923238
31/07/2008	BULGARIAN LEV NEW	BGN	0.79555064	1.25699101
31/07/2008	BRUNEI DOLLAR	BND	0.73072814	1.368498
31/07/2008	BRAZIL REAL	BRL	0.6410051	1.56004999
31/07/2008	CANADIAN DOLLARS	CAD	0.97675327	1.0238
31/07/2008	SWISS FRANC	CHF	0.95316709	1.049134
31/07/2008	CHILEAN PESO	CLP	0.00196754	508.2488793
31/07/2008	CHINESE YUAN	CNY	0.146473	6.82719682
31/07/2008	COLUMBIAN PESO	COP	0.00055409	1804.760959
31/07/2008	COSTA RICAN COLON	CRC	0.00181587	550.7002153
31/07/2008	CYPRUS POUND	CYP	2.65819588	0.376195
31/07/2008	CZECH KORUNA	CZK	0.06491345	15.4051279
31/07/2008	DEUTSCHE MARKS	DEM	0.79545256	1.25714599
31/07/2008	DANISH KRONER	DKK	0.20850013	4.79616008
31/07/2008	DOMINICAN PESO	DOP	0.02928258	34.14999635
31/07/2008	ESTONIAN KROON	EEK	0.099431	10.05722561
31/07/2008	EGYPTIAN POUND	EGP	0.18832424	5.3099909
31/07/2008	SPANISH PESETA	ESP	0.00935036	106.9477539
31/07/2008	EURO CURRENCY	EUR	1.555769	0.64276895
31/07/2008	FINLAND MARKKA	FIM	0.2616616	3.82173005
31/07/2008	FRENCH FRANC	FRF	0.23717551	4.21628692
31/07/2008	POUNDS STERLING	GBP	1.97925	0.50524188
31/07/2008	GEL GEORGIAN LARI	GEL	0.71068255	1.40709801
31/07/2008	GREECE DRACHMA	GRD	0.00456572	219.0235056
31/07/2008	GUATEMALA QUETZAL	GTQ	0.13477089	7.41999997
31/07/2008	HONG KONG DOLLAR	HKD	0.12814538	7.80363678
31/07/2008	HONDURAS LEMPIRA	HNL	0.05292125	18.89600113
31/07/2008	CROATIAN KUNA	HRK	0.21527863	4.6451429
31/07/2008	HUNGARIAN FORINT	HUF	0.0067363	148.4494455
31/07/2008	INDONESIAN RUPIAH	IDR	0.00010961	9122.99716
31/07/2008	IRELAND PUNT	IEP	1.975419	0.50622172
31/07/2008	ISRAELI SHEKEL	ILS	0.28686239	3.48599201
31/07/2008	INDIAN RUPEE	INR	0.02360719	42.35997592
31/07/2008	ICELAND KRONUR	ISK	0.01246028	80.25501835
31/07/2008	ITALIAN LIRA	ITL	0.00080349	1244.574278
31/07/2008	JORDAN DINAR	JOD	1.410928	0.70875339
31/07/2008	JAPAN YEN	JPY	0.00924257	108.1949975
31/07/2008	KENYAN SHILLING	KES	0.01485884	67.30000458
31/07/2008	KOREAN WON	KRW	0.00098649	1013.69502
31/07/2008	KUWAITI	KWD	3.75819757	0.266085
31/07/2008	KAZAKHSTAN TENGE	KZT	0.00832085	120.1800297
31/07/2008	LEBANESE POUNDS	LBP	0.000663	1508.295626
31/07/2008	SRI LANKAN RUPEES	LKR	0.00929973	107.5300036
31/07/2008	LITHUANIAN LIT	LTL	0.4505566	2.21947698
31/07/2008	LUXEMBOURG FRANC	LUF	0.03856651	25.92923238
31/07/2008	LATVIAN LATS	LVL	2.21021828	0.452444
31/07/2008	MOROCCO DIRHAM	MAD	0.1357883	7.36440474
31/07/2008	MOP MACAU PATACA	MOP	0.12441268	8.03776593
31/07/2008	MAURITIUS RUPEE	MUR	0.03755867	26.62501095
31/07/2008	MEXICAN NUEVO PESO	MXN	0.09966115	10.03400021
31/07/2008	MALAYSIA RINGGIT	MYR	0.30646616	3.263003
31/07/2008	NIGERIAN NAIRA	NGN	0.00849077	117.7750151
31/07/2008	NICARAGUA CORDOBAO	NIO	0.05149331	19.41999844
31/07/2008	NETHERLANDS GUILDER	NLG	0.70597737	1.416476
31/07/2008	NORWAY KRONE	NOK	0.19401371	5.15427492
31/07/2008	NEW ZEALAND DOLLAR	NZD	0.73470203	1.36109601
31/07/2008	OMANI RIAL	OMR	2.59812467	0.384893
31/07/2008	PERUVIAN NEW SOL	PEN	0.35354428	2.82850001
31/07/2008	PHILLIPINES PESO	PHP	0.02265262	44.14500398
31/07/2008	PAKISTANI RUPEE	PKR	0.013976	71.55123068
31/07/2008	POLISH ZLOTY (NEW)	PLN	0.4851105	2.06138601
31/07/2008	PORTUGUESE ESCUDO	PTE	0.00776014	128.8636545
31/07/2008	QAR QATARI RIYAL	QAR	0.27468415	3.64054497
31/07/2008	ROMANIAN LEU	ROL	0.00004408	22683.60678
31/07/2008	ROMANIAN LEU(NEW)	RON	0.44084733	2.26835898
31/07/2008	RUSSIAN RUBLE	RUB	0.0426286	23.45842932
31/07/2008	SAUDI ARABIA RIYAL	SAR	0.26664292	3.75033397
31/07/2008	SWEDISH KRONA	SEK	0.16487774	6.06510012

31/07/2008	SINGAPORE DOLLAR	SGD	0.73072814	1.368498
31/07/2008	SLOVAK KORUNA	SKK	0.05120547	19.52916358
31/07/2008	EL SALVADOR COLON	SVC	0.11425957	8.75200213
31/07/2008	THAILAND BAHT	THB	0.02985967	33.48998834
31/07/2008	TURKISH LIRA	TRL	0.00000085	1178550.383
31/07/2008	TURKISH LIRE - NEW	TRX	0.00084853	1178.508715
31/07/2008	TURKISH LIRE - NEW	TRY	0.84853555	1.17850101
31/07/2008	TTD TRINIDAD & TOBA	TTD	0.16063256	6.22538793
31/07/2008	TAIWAN DOLLAR	TWD	0.03277561	30.51049241
31/07/2008	UKRAINE HRYVNIA	UAH	0.21350446	4.68374291
31/07/2008	U.S. DOLLAR	USD	1	1
31/07/2008	URUGUAYAN PESO	UYU	0.05221924	19.15002976
31/07/2008	VENEZUELA BOLIVAR	VEB	0.0004657	2147.305132
31/07/2008	VENEZUELA BOLIVAR F	VEF	0.46570111	2.14730001
31/07/2008	VIET NAM DONG VND	VND	0.00005965	16764.99335
31/07/2008	EUR. CURRENCY UNIT	XEU	1.555769	0.64276895
31/07/2008	SOUTH AFRICA RAND	ZAR	0.13530604	7.39065307